On Estimation of Thermodynamic Observables in Lattice Field Theories with Deep Generative Models

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In this work, we demonstrate that applying deep generative machine learning models for lattice field theory is a promising route for solving problems where Markov Chain Monte Carlo (MCMC) methods are problematic. More specifically, we show that generative models can be used to estimate the absolute value of the free energy, which is in contrast to existing MCMC-based methods which are limited to only estimate free energy differences. We demonstrate the effectiveness of the proposed method for two-dimensional ϕ^4 theory and compare it to MCMC-based methods in detailed numerical experiments.

Introduction. The free energy of a physical system is of great importance since it can be related to several thermodynamical observables. In particular, at non-zero temperature, it allows to compute the entropy, the pressure or, more generally, the equation of state of the considered physical system. For example, QCD at high temperature –as a generic strongly interacting field theory– plays an essential role in the physics of the early universe and is now extensively probed in large-scale heavy ion experiments [1]. Hence, knowing such thermodynamic quantities from QCD alone is of very high relevance.

The main tool to study strongly-coupled field theories, such as QCD, is to discretize them on a spacetime lattice and use Monte-Carlo Markov-Chain (MCMC) methods to numerically calculate the relevant physical quantities. Unfortunately, these thermodynamical quantities are challenging to compute using existing MCMC methods. The fundamental difficulty is that MCMC is not able to directly estimate the partition function of the lattice field theory. Therefore, the absolute value of the free energy cannot be estimated straightforwardly.

Instead, there are a number of MCMC methods to estimate differences of free energies. One typically chooses a free energy difference $\Delta F = F_b - F_a$ such that F_a is known either exactly or approximately. One can then deduce the value of the free energy $F_b = \Delta F + F_a$ at the desired point in parameter space. If the free energy F_a is only known approximately, this induces an unwanted systematic error. In other situations, such a starting point F_a may not even be available. Most of the methods to estimate ΔF rely on integrating a derivative of the partition function over a trajectory in the parameter space of the lattice field theory [2]. Alternatively, one can use a reweighting procedure to calculate free energy differences between neighbouring points of the discretized trajectory and then sum them up [2, 3]. These approaches require simulations at each parameter point of the discretized trajectory which is numerically costly and leads to accumulation of errors. There are also non-equilibrium methods based on Jarzynskis identity to estimate free energy differences without the need for integration [4–6]. However, also these methods require expensive repeated simulations corresponding to an ensemble of non-equilibrium trajectories through phase-space.

It is therefore desirable to develop methods which allow the direct estimation of the free energy at a given point in parameter space.

In the following, we will propose such a method based on deep generative machine learning models. Over the last years, such deep generative models have been applied with great success to generate, for example, high-resolution images, natural speech, and text (see [7] for an overview). In the recent works [8, 9], deep generative models have also been used in the context of lattice quantum field theories (see also [10]). The main objective of these works was to reduce the integrated autocorrelation of the simulations. In contrast, this work demonstrates that deep generative models can be used to estimate quantities which are not (directly) obtainable by MCMC approaches.

We also note that generative models have been used in [11] to estimate free energy differences in the context of statistical mechanics by combining these models with the Zwanzig free energy perturbation method [12]. Contrary to this approach, our method estimates the absolute value of the free energy. We furthermore note that the free energy can also be directly computed using the Tensor Renormalization Group method, see [13] for an application to ϕ^4-theory. For other novel approaches to obtain thermodynamic quantities and, in particular, the equation of state, see [14, 15].

In the following, we will give a brief overview of relevant aspects of lattice field theories and generative models. We will then discuss how generative models can be

used to estimate the free energy and compare this approach to MCMC-based methods in numerical experiments.

Lattice Field Theory. A lattice field theory can be described by an action $S(\phi)$. In the following, we will consider (euclidian) real scalar field theory for concreteness, i.e. $\phi(x) \in \mathbb{R}$ for each lattice site $x \in \Lambda$ of the lattice Λ. The path integral then reduces to an ordinary high-dimensional integral. Therefore, expectation values of operators $\mathcal{O}(\phi)$ can be calculated by

$$\langle \mathcal{O} \rangle = \frac{1}{Z} \int \mathcal{D}[\phi]\, \mathcal{O}(\phi) \exp(-S(\phi))\,,$$

where we defined $\mathcal{D}[\phi] = \prod_{x\in\Lambda} \mathrm{d}[\phi(x)]$ and the partition function Z is given by

$$Z = \int \mathcal{D}[\phi]\, \exp(-S(\phi))\,.$$

If we impose periodic boundary conditions in time for a lattice with temporal extend N_T, the theory is at finite temperature $T = \frac{1}{\beta} = \frac{1}{N_T a}$, where a denotes the lattice spacing. The free energy is then defined by

$$F = -T\, \ln(Z)\,, \tag{1}$$

and can be related to the pressure $p = -\frac{F}{V}$, where V denotes the spatial volume of the lattice Λ whose number of lattice sites we denote by $|\Lambda|$. Similarly, the entropy H can be obtained from the free energy by $F = U - TH$, where the U is the internal energy.

Deep Generative Models. We focus on a particular subclass of generative models called normalizing flows (see [16] for a recent review). These flows are distributions q_θ with learnable parameters θ. They also have the appealing property that they allow for efficient sampling and calculation of the probability of the samples.

In more detail, these flows are constructed by defining an invertible neural network g_θ. For a brief overview of neural networks, we refer to the Supplement. The samples $\phi \in \mathbb{R}^{|\Lambda|}$ are obtained by applying this network to samples $z \in \mathbb{R}^{|\Lambda|}$ drawn from a simple prior distribution q_Z such as a standard normal $\mathcal{N}(0,1)$:

$$\phi = g_\theta(z)\,, \qquad\qquad z \sim q_Z\,. \tag{2}$$

Since the network g_θ is invertible by assumption, it then follows by the change of variable theorem that $\phi \sim q_\theta$ with

$$q_\theta(\phi) = q_Z(g_\theta^{-1}(\phi)) \left|\frac{\mathrm{d}g_\theta}{\mathrm{d}z}\right|^{-1}. \tag{3}$$

The architecture of the neural network g_θ is chosen such that i.) invertibility of g_θ and ii.) efficient evaluation of the Jacobian determinant $\left|\frac{\mathrm{d}g_\theta}{\mathrm{d}z}\right|$ are ensured. A particular example of such an architecture is *Non-linear Independent Component Estimation* (NICE) [17] for which the neural network g_θ consists of invertible coupling layers $y^l : \mathbb{R}^{|\Lambda|} \to \mathbb{R}^{|\Lambda|}$, i.e.

$$g_\theta(z) = \left(y^L \circ y^{L-1} \circ \cdots \circ y^1\right)(z) \tag{4}$$

Invertiblity and efficent evaluation of Jacobian determinant is then ensured by splitting the components of the layer $y^l = (y^l_u, y^l_d)$ in two parts $y^l_u \in \mathbb{R}^{|\Lambda|-k}$ and $y^l_d \in \mathbb{R}^k$ for given $k \in \{1, |\Lambda| - 1\}$. The layer $y^{l+1} = (y^{l+1}_u, y^{l+1}_d)$ is then recursively defined by

$$\begin{aligned} y^{l+1}_u &= y^l_u\,, \\ y^{l+1}_d &= y^l_d + m(y^l_u)\,, \end{aligned} \tag{5}$$

where m is another neural network (not necessarily satisfying the two requirements from above). Due to the splitting, this can be easily inverted by

$$\begin{aligned} y^l_u &= y^{l+1}_u\,, \\ y^l_d &= y^{l+1}_d - m(y^{l+1}_u)\,, \end{aligned}$$

and the determinant of the Jacobian is given by

$$\det \frac{\partial y^{l+1}}{\partial y^l} = \begin{vmatrix} \frac{\partial y^{l+1}_u}{\partial y^l_u} & \frac{\partial y^{l+1}_u}{\partial y^l_d} \\ \frac{\partial y^{l+1}_d}{\partial y^l_u} & \frac{\partial y^{l+1}_d}{\partial y^l_d} \end{vmatrix} = \begin{vmatrix} \mathbb{I} & 0 \\ * & \mathbb{I} \end{vmatrix} = 1\,.$$

The total Jacobian determinant is then $\left|\frac{\mathrm{d}g_\theta}{\mathrm{d}z}\right| = 1$ since it is the product of the Jacobian determinant of each layer.

Training. We want to train a generative model which samples field configurations $\phi \sim q_\theta$ approximately from the path-integral distribution

$$p(\phi) = \frac{1}{Z} \exp(-S(\phi))\,. \tag{6}$$

For this, the Kullback–Leibler divergence [18] between the normalizing flow q_θ and the target distribution p is minimized, i.e.

$$\begin{aligned} \mathrm{KL}(q_\theta || p) &= \int \mathcal{D}[\phi]\, q_\theta(\phi)\, \ln\left(\frac{q_\theta(\phi)}{p(\phi)}\right) \\ &= \beta\,(F_q - F)\,, \end{aligned}$$

where we have defined the variational free energy

$$\beta F_q = \mathbb{E}_{\phi\sim q_\theta}\left[S(\phi) + \ln q_\theta(\phi)\right] \tag{7}$$

and used the free energy $F = -\frac{1}{\beta}\ln(Z)$. This divergence vanishes if and only if the distributions q and p are identical [19].

The KL divergence is minimized by gradient descent with respect to the parameter θ of the flow q_θ. Since the free energy F does not depend on the flow q, the variational free energy F_q can equivalently be minimized. Therefore, the training procedure does not require a target distribution (6) with a tractable partition function

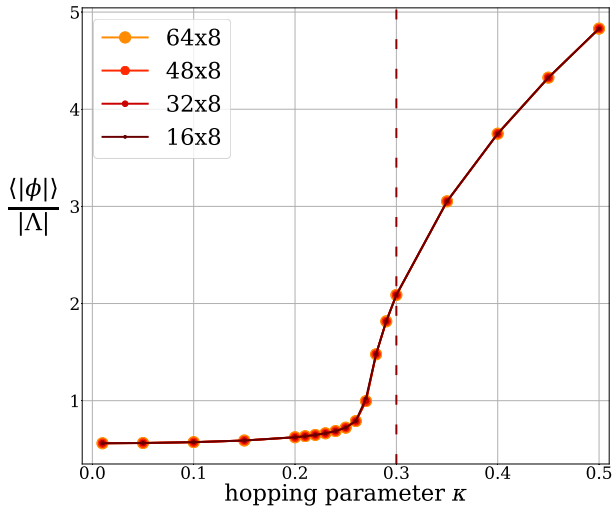

FIG. 1. Absolute magnetization density as a function of hopping parameter κ for bare coupling $\lambda = 0.022$. Results for various lattice sizes overlap. The values were estimated with an overrelaxed HMC [28–31]. The dashed line denotes the hopping parameter value $\kappa = 0.3$ for the free energy estimation in the numerical experiments.

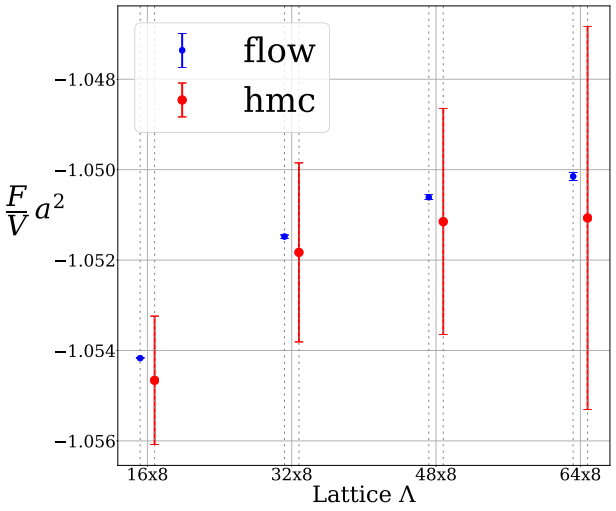

FIG. 2. Estimate of free energy density at $\lambda = 0.022$ and $\kappa = 0.3$ obtained by both the **flow-based** and **MCMC-based** method for various lattice sizes. MCMC estimates are obtained from integrating free energy differences. Both methods use the same number of samples (5.6 M) for estimation. Errors are obtained with the delta and uwerror method [32] for flow and HMC respectively (see Appendix for Jackknife error analysis).

Z. Using the explicit expression for the probability of the flow (3), we can rewrite the variational free energy as

$$\beta F_q = \mathbb{E}_{z\sim q_Z}\left[S(g_\theta(z)) - \ln\left|\frac{\mathrm{d}g_\theta}{\mathrm{d}z}\right|(z) + \ln q_Z(z)\right] .$$

In training, the expectation value is approximated by its Monte-Carlo estimate. In machine learning, this approach of learning a model from an unnormalized target distribution is very well established [20–23]. Recently, the same method has been used in the context of lattice field theories [8]. Furthermore, this approach has been applied to quantum chemistry [24] and statistical physics [25–27].

The variational free energy does not allow us to infer the value of the KL divergence since the free energy F is not known. In order to alleviate this shortcoming, we define the random variable $C(\phi) = S(\phi) + \ln q_\theta(\phi)$, which is related to the variational free energy by $\beta F_q = \langle C\rangle_q$. In the appendix, we show that

$$\mathrm{KL}(q_\theta||p) = \tfrac{1}{2}\,\mathrm{Var}_q(C) + \mathcal{O}(\mathbb{E}_q[|w-1|^3]) ,$$

where we have defined the importance weight $w(\phi) = \frac{p(\phi)}{q(\phi)}$. Thus convergence of training will result in a small variance $\mathrm{Var}_q(C)$. In practice, a Monte-Carlo estimate of this quantity can be calculated without any significant overhead during training as $C(\phi)$ is also needed for Monte-Carlo estimation of the variational free energy F_q, see (7). It is therefore advisable to closely monitor the variance of C during training.

Estimation of Thermodynamical Observables. The partition function Z can be rewritten as

$$Z = \int \mathcal{D}[\phi]\, q_\theta(\phi)\, \tilde{w}(\phi) , \tag{8}$$

where we have defined the unnormalized importance weight $\tilde{w}(\phi) = \frac{\exp(-S(\phi))}{q_\theta(\phi)}$. Therefore, the partition function can be estimated by Monte-Carlo as follows

$$\hat{Z} = \frac{1}{N}\sum_{i=1}^{N}\tilde{w}(\phi_i) \qquad \text{with} \qquad \phi_i \sim q_\theta . \tag{9}$$

We emphasize that the sampling procedure does not need to be sequential (as for a Markov Chain). As a result, it can very efficiently be parallelized and does not suffer from autocorrelation. From $\hat{Z}$, one can then easily estimate the free energy by

$$\hat{F} = -T\,\ln\hat{Z} . \tag{10}$$

From the free energy (10), one can then straightforwardly obtain estimates for the pressure and entropy, as explained above. The estimator (10) has been extensively studied in the context of variational inference [33–35]. It was shown in [33] that it is a statistically consistent estimator. In [34], its variance and bias were derived using the delta method (see also [26, 35]). For convenience, we summarize the relevant results in the Supplement. Alternatively, one can use the Jackknife method to estimate the bias and variance [36].

Numerical Experiments. We apply the proposed method to two-dimensional real scalar field theory with action

$$S = \sum_{x\in\Lambda} -2\kappa \sum_{\hat{\mu}=1}^{2} \varphi(x)\varphi(x+\hat{\mu}) + (1-2\lambda)\varphi(x)^2 + \lambda\,\varphi(x)^4\,,$$

where κ is the hopping parameter and λ denotes the bare coupling constant of the theory. The action is invariant under $\mathbb{Z}_2$-transformations, i.e. $\phi \to -\phi$. Figure 1 shows the absolute magnetization $\langle|\phi|\rangle$ as a function of the hopping parameter κ. As the hopping parameter κ increases, spontaneous magnetization is observed.

In the following, we will estimate the free energy F_e at $\lambda_e = 0.022$ and $\kappa_e = 0.3$ for lattice sizes $|\Lambda| = N_L \times N_T$ of 64×8, 48×8, 32×8, 16×8 with both the flow-based and an MCMC-based method.

Using the flow method, we can directly estimate these free energies. We modify the NICE architecture to ensure that the flow q_θ is invariant under $\mathbb{Z}_2$-transformations, i.e. $q_\theta(\phi) = q_\theta(-\phi)$. By the definition (3) of q_θ, an odd function $g_\theta(-z) = -g_\theta(z)$ implies $\mathbb{Z}_2$-invariance of q_θ. The map g_θ is odd if all its coupling blocks y^l are odd, see (4). The latter condition can be ensured by choosing an odd neural network m for the coupling (5) which we achieve by using tanh non-linearities and vanishing biases for the network m.

After training has completed, the free energy is then computed using the proposed estimator (10). For error analysis, we use both the Jackknife as well as the delta-method. We then check that the error estimates are compatible. We refer to the Supplement for a more detailed description.

For MCMC, we use a reweighting procedure [2, 3] which is significantly more involved and uses the relation $F_e = \Delta F_{e\,b} + F_b$. Here, F_b is the free energy at $\kappa_b = 0$ and $\lambda_b = \lambda_e$. The value of F_b can be analytically calculated since for vanishing Hopping parameter κ:

$$F(\lambda) = -|\Lambda|\,T\,\ln z(\lambda)\,,$$

where $|\Lambda|$ denotes the number of sites of the lattice Λ and

$$z(\lambda) = \sqrt{\frac{1-2\lambda}{4\lambda}}\,\exp\left(\frac{(1-2\lambda)^2}{8\lambda}\right)\,K_{\frac{1}{4}}\left(\frac{(1-2\lambda)^2}{8\lambda}\right)\,,$$

with K_n being the Bessel function of the second kind. We prove this relation in the Supplement. The free energy difference $\Delta F_{e\,b} = F_e - F_b = -T\ln\frac{Z_e}{Z_b}$ can be obtained by

$$\mathbb{E}_{p_b}\left[\frac{\exp(-S_e)}{\exp(-S_b)}\right] = \frac{1}{Z_b}\int \mathcal{D}[\phi]\,e^{-S_b(\phi)}\,\frac{e^{-S_e(\phi)}}{e^{-S_b(\phi)}} = \frac{Z_e}{Z_b}\,.$$

We estimate this expectation value with an overrelaxed HMC algorithm [28–31]. In practice, the variance of the estimator will become prohibitively large if the two distributions p_b and p_e do not have sufficient overlap. We therefore choose intermediate distributions $p_{i_1},\dots p_{i_K}$ ensuring that neighbouring distributions p_{i_k} and $p_{i_{k+1}}$ have sufficient overlap. The free energy difference can then be obtained by

$$\Delta F_{e\,b} = \Delta F_{e,i_K} + \Delta F_{i_K\,i_{K-1}} + \cdots + \Delta F_{i_1\,b}\,.$$

In our numerical experiments, we keep $\lambda = 0.022$ fixed and only vary the hopping parameter κ of the intermediate distributions p_i. We choose a difference in hopping parameter of $\delta\kappa = 0.01$ for $\kappa \in [0.2, 0.3]$ and $\delta\kappa = 0.05$ for all other intermediate hopping parameters κ. We therefore use $K = 14$ Markov chains with 400k steps each. Thus, a total number of 5.6 million configurations is used for estimation. For a detailed analysis of the dependence of our results on this choice of $\delta\kappa$, we refer to the Supplement.

The error analysis is performed with both the uwerr [32] and Jackknife method which are checked to lead to consistent estimates. We again refer to the Supplement for a more detailed description.

Figure 2 shows that the estimates of both the flow and MCMC are compatible within errorbars. Notably however, the estimate of the flow is performed directly at the desired point in parameter space. On the other hand, the MCMC estimate required integration over a trajectory in parameter space for which the starting point is known. This is both a practical and conceptual concern. For example in finite-temperature QCD, one often uses a trajectory whose initial free energy is approximated by the Hadron Resonance model (see for example [2]). This in turn introduces an undesirable systematic error. In other situations, one may simply not have a suitable starting point. Furthermore, summing up the free energy differences along the trajectory will lead to an accumulation of errors. In our example of the ϕ^4 theory, the trajectory had to pass the critical point which is challenging for MCMC methods due to critical slowing down and increases the variance of the estimator. This problem is not present for the flow-based estimator.

Conclusion. In this letter, we have proposed a method to directly estimate the free energy and hence thermodynamical observables of lattice field theories using deep generative models. This method is of great conceptual appeal as it avoids cumbersome integration through parameter space and does not require an exactly or approximately known integration constant. Future work will focus on scaling this approach to four-dimensional gauge theories. While it is presently not understood how to efficiently incorporate non-abelian gauge theories in normalizing flows, recent work demonstrated that flows invariant to certain abelian gauge symmetries can be constructed [9]. This recent progress, combined with the enormous ongoing advances in deep learning, makes it very promising that our method can

be applied to non-abelian gauge theories, and ultimately QCD, in the not too distant future.

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Conventions for Action

The form of the action S used in the main text is

$$S(\phi) = \sum_{x\in\Lambda} -2\kappa \sum_{\hat{\mu}=1}^{2} \varphi(x)\varphi(x+\hat{\mu}) + (1-2\lambda)\varphi(x)^2 + \lambda\,\varphi(x)^4\,. \tag{11}$$

It can be obtained by starting from the (more standard) action

$$S(\varphi) = \sum_{x\in\Lambda} a^2 \frac{1}{2} \sum_{\hat{\mu}=1}^{2} \frac{\varphi(x+a\hat{\mu}) - \varphi(x)}{a^2} + \frac{m_0^2}{2}\varphi^2(x) + \frac{g_0}{4!}\varphi^4(x) \tag{12}$$

and performing the following re-definitions

$$\varphi = (2\kappa)^{\frac{1}{2}}\phi\,, \tag{13}$$

$$(am_0)^2 = \frac{1-2\lambda}{\kappa} - 4\,, \tag{14}$$

$$a^2 g_0 = \frac{6\lambda}{\kappa^2}\,. \tag{15}$$

A brief overview of Deep Learning

Neural Networks Neural networks are a machine learning algorithm which has proven to be particularly powerful. A neural network is build of layers which are defined by

$$y^{(l)}(x) = \sigma(W^l x + b^l)\,,$$

where $x \in \mathbb{R}^n$, $y^l \in \mathbb{R}^m$ are input and output of the layer. The output of the layer is also often called the activation of the layer. The weights $W^l \in \mathbb{R}^{m,n}$ and the bias $b^l \in \mathbb{R}^n$ are the learnable parameters of the neural network. The non-linearity $\sigma : \mathbb{R} \to \mathbb{R}$ is a non-linear function which is applied element-wise to the components of $W^l x + b^l$. Widely-used activation function are $\sigma(x) = \max(x, 0)$ or $\sigma(x) = \tanh(x)$.

A neural network consists of L such layers, i.e.

$$g(x) = (y^{(L)} \circ \cdots \circ y^{(1)})(x)\,.$$

It is important to note that the weights W^l and biases b^l do not have to be of the same dimensionality for each layer (although we did not make this explicit in our notation). It is also important to note that we merely described the most simple type of neural network, namely a fully-connected neural network. There is a zoo of other neural networks but we will refrain from a more detailed discussion as it is not needed for our purposes (see [7] for an overview).

Learning Parameters with Backpropagation The parameters of the neural networks,

$$\mathcal{W} = \{(W^l,\, b^l)\,,\;\; i = 1, \ldots, L\}\,,$$

are determined by minimizing a certain loss function $\mathcal{L}$ by gradient descent (see (7) for the particular loss function used in this work). It is important to emphasize that the number of parameters are typically large (of order $10^3 - 10^6$ for typical modern neural networks). It is therefore clear that one cannot determine the gradient by finite-difference (as we would need calculate the finite difference ratio for each of these parameters which is prohibitively expensive).

The basic idea for calculating the gradient $\nabla_{\mathcal{W}}\mathcal{L}$ is to use the fact that we know the functional form of the neural network: the gradient of the loss is given by

$$\nabla_{\mathcal{W}}\mathcal{L} = \frac{\partial\mathcal{L}}{\partial y^L}\frac{\partial y^L}{\partial y^{L-1}} \cdots \frac{\partial y^1}{\partial x}\,.$$

Each term in this expression is known, for example

$$\frac{\partial y^{l+1}}{\partial y^l} = \sigma'(y^l)W^l\,.$$

For a fixed non-linearity, we know the analytical form of the derivative σ'. This observation leads to the following algorithm: we first perform a *forward pass* of the neural network, i.e. starting from the input x, we calculate the activations y^l for each layer and store them in memory. This process ends with the final activation y^L which is, by definition, the output of the neural network. The gradient of each layer $\frac{\partial y^{l+1}}{\partial y^l} = \sigma'(y^l)W^l$ can then directly be calculated (as we have stored the activation y^l). Crucially, we only need the matrix product of these Jacobians and it is efficient to start by calculating the gradient with respect to the output layer L, then the layer $L-1$ and so forth. This is because the loss function has a scalar output value and therefore the matrix product of the Jacobians

$$\frac{\partial\mathcal{L}}{\partial y^L}\frac{\partial y^L}{\partial y^{L-1}} \cdots \frac{\partial y^{l+1}}{\partial y^l}$$

is a vector with the same number of components as y^l. We can therefore save memory by simply overwriting the stored activation y^l. This algorithm is called *backpropagation* and allows us to calculate the gradient $\nabla_{\mathcal{W}}\mathcal{L}$ for roughly the same cost as a forward pass of the neural network.

Relation between Var(C) and KL divergence

Theorem. *Let $C(\phi) = S(\phi) + \ln q(\phi)$. The following relation between the KL divergence and the variance of C holds:*

$$KL(q_\theta||p) = \tfrac{1}{2}\; Var_q(C) + \mathcal{O}(\mathbb{E}_q[|w-1|^3])\,,$$

where $w(\phi) = \frac{p(\phi)}{q(\phi)}$ is the normalized importance weight.

Proof. The expectation value of the normalized importance weight is

$$\mathbb{E}_q\left[\frac{p}{q}\right] = \int \mathcal{D}[\phi]\, p(\phi) = 1\,.$$

The Kullback-Leibler divergence can be rewritten in terms of the normalized importance weight

$$\mathrm{KL}(q|p) = \mathbb{E}_q\left[\ln\frac{q}{p}\right] = -\mathbb{E}_q\left[\ln w\right]\,.$$

We now expand the KL divergence around the expectation value of the normalized importance weight

$$\begin{aligned}\mathrm{KL}(q|p) &= -\mathbb{E}_q\left[\ln\left(1-(w-1)\right)\right]\\ &= \mathbb{E}_q\left[\sum_{j=0}^{\infty}\frac{(-1)^j}{j}(w-1)^j\right]\\ &= \underbrace{\mathbb{E}_q[w-1]}_{=0} + \frac{1}{2}\mathbb{E}_q[(w-1)^2] + \mathcal{O}(\mathbb{E}_q[|w-1|^3])\,.\end{aligned}$$

We now relate this expression to the variance of C. To this end, we first observe that $C = -\ln\tilde{w}$, where $\tilde{w} = \exp(-S)/q$ is the unnormalized importance weight. We then rewrite the expectation value of C as

$$\begin{aligned}\mathbb{E}_q[C] &= -\mathbb{E}_q[\ln\tilde{w}]\\ &= -\mathbb{E}_q\left[\ln w + \ln Z\right]\\ &= -\ln Z - \mathbb{E}_q[\ln w]\\ &= -\ln Z + \mathrm{KL}(q|p)\\ &= -\ln Z + \mathcal{O}(\mathbb{E}_q[(w-1)^2])\,,\end{aligned}$$

where the last step uses the expansion for the KL divergence derived above. It then follows its variance is given by

$$\begin{aligned}\mathrm{Var}_q(C) &= \mathbb{E}_q\left[\left(C-\mathbb{E}_q[C]\right)^2\right]\\ &= \mathbb{E}_q\left[\left(-\ln\tilde{w}+\mathbb{E}_q[\ln\tilde{w}]\right)^2\right]\\ &= \mathbb{E}_q\left[\Big(\underbrace{-\ln\tilde{w}+\ln Z}_{=-\ln w} + \mathcal{O}\left(\mathbb{E}_q[(w-1)^2]\right)\Big)^2\right]\end{aligned}$$

Expanding the logarithm around $\mathbb{E}_q[w] = 1$ again, we obtain

$$\mathrm{Var}_q[C] = \mathbb{E}_q[(w-1)^2] + \mathcal{O}\left(\mathbb{E}_q[|w-1|^3]\right)\,.$$

Combining this expression with the expansion derived for the KL divergence, we obtain the claim of the theorem. □

The higher-order moments will be small towards the end of the training process for which $q \approx p$ and thus $w \approx 1$. Thus, the variance of C will become small. We indeed observe this behaviour in our numerical experiments, see Figure 3 for an example.

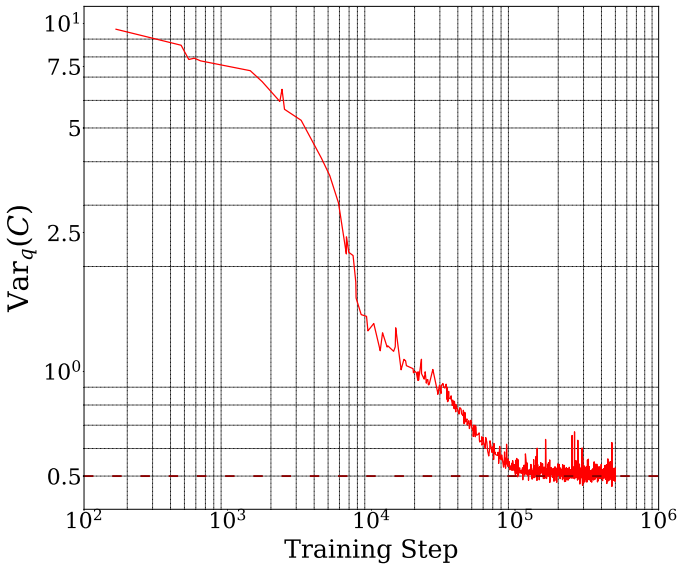

FIG. 3. The variance $\mathrm{Var}_q(C)$ decreases during training. We use hopping parameter $\kappa = 0.3$ and bare coupling $\lambda = 0.022$ for a 16×8 lattice.

Analytic Solution for Partition Function

The action of the scalar field theory is given by

$$S = \sum_{x\in\Lambda} -2\kappa\sum_{\hat{\mu}=1}^{2}\varphi(x)\varphi(x+\hat{\mu}) + (1-2\lambda)\varphi(x)^2 + \lambda\,\varphi(x)^4\,.$$

We want to calculate the partion function

$$Z = \int \mathcal{D}[\phi]\,\exp(-S(\phi))\,,$$

which for vanishing hopping parameter κ decouples in independent integrals of each lattice site of the lattice Λ:

$$Z = \prod_{x\in\Lambda}\left(\int \mathrm{d}\phi(x)\,\exp(-\lambda\,\phi(x)^4 - (1-2\lambda)\,\phi(x)^2)\right)$$

The partition function can then be calculated analytically using the integral

$$\int \exp(-ax^4 - bx^2)\,\mathrm{d}x = \sqrt{\frac{b}{4a}}\,\exp\left(\frac{b^2}{8a}\right)\,K_{\frac{1}{4}}\left(\frac{b^2}{8a}\right)\,,$$

where K_n is the modified Bessel function of the second kind. Using this formula, we obtain the following analytic form of the free energy

$$F = -T\,|\Lambda|\,\ln(z)\,,$$

where we have defined

$$z(\lambda) = \sqrt{\frac{1-2\lambda}{4\lambda}}\,\exp\left(\frac{(1-2\lambda)^2}{8\lambda}\right)\,K_{\frac{1}{4}}\left(\frac{(1-2\lambda)^2}{8\lambda}\right)\,.$$

This result corresponds to the zeroth order of the hopping expansion [36] of the partition function Z and one may, in principle, also calculate higher-order corrections. However, they are not needed for our purposes.

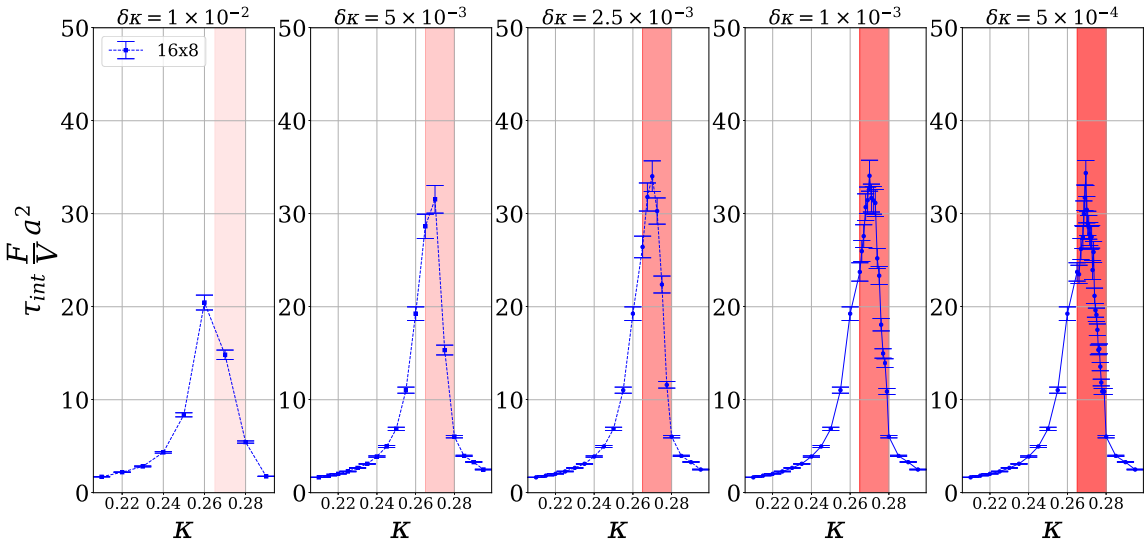

FIG. 4. Integrated autocorrelation time of the free energy during refinement of the step size. The shaded red areas refers to the interval in hopping parameter $\kappa \in [0.265, 0.28]$ for which the refinement is applied. Darker shading indicates narrower step size. The experiments were performed using the overrelaxed HCM algorithm.

Error Analysis for Free Energy Estimator

Our discussion is based on [34] which discussed the same results in the context of variational inference. We provide a review here since these results may be hard to extract for physicist not familiar with variational inference. We also point out a subtlety that was not discussed in the previous work.

The estimator for the free energy is given by

$$\hat{F} = -T \ln \frac{1}{N} \sum_{i=0}^{N} \tilde{w}(\phi_i) \,, \qquad \phi_i \sim q_\theta \,. \tag{16}$$

Theorems for the variance and bias of this estimator are discussed in the following. For this, we use the *delta method of moments* which is summarized in the following theorem.

Theorem. *Let $\hat{X}_N = \frac{1}{N}\sum_{i=1}^{N} X_i$ be the sample mean of independent and identically distributed random variables X_i with $\mathbb{E}\left[X_i^{2k+2}\right] < \infty$ for $k \in \{0, 1\}$. Let h be a real-valued function with uniformly bounded derivatives. It then holds that*

$$\mathbb{E}\left[h(\hat{X}_N)\right] = c_0 + \frac{c_1}{N} + \mathcal{O}\left(\frac{1}{N^2}\right) \,,$$

where

$$c_0 = h(\mu) \,, \qquad c_1 = h''(\mu)\frac{\sigma^2}{2} \,,$$

with $\sigma^2 = \mathbb{E}\left[(X - \mathbb{E}X)^2\right]$ and $\mu = \mathbb{E}\left[X\right]$.

We refer to Chapter 5.3 of [37] for a proof and more details.

The application of the delta method to the free energy estimator $\hat{F}$ is, in practise, subject to a subtlety regarding the bounded differentiablity of the function h. We will ignore this subtlety in the following and return to it at the end of the section.

Theorem. *The bias of $\hat{F}$ is given by*

$$\mathbb{B}[-\beta\hat{F}] = -\frac{1}{2\,N}\frac{\mathbb{E}_q\left[(\tilde{w} - \mathbb{E}_q[\tilde{w}])^2\right]}{\mathbb{E}_q[\tilde{w}]^2} + \mathcal{O}(N^{-2}) \,,$$

assuming that $\mathbb{E}_q[\tilde{w}^{2k+2}] < \infty$ for $k = 0, 1$.

Proof. The bias of $-\beta\hat{F} = \ln \hat{Z}$ is given by

$$\mathbb{B}[-\beta\hat{F}] = \mathbb{E}_q[\ln \hat{Z}] - \ln Z \,.$$

Using the delta method for moments, we derive that

$$\mathbb{E}_q[\ln \hat{Z}] = \ln Z - \frac{1}{2NZ^2}\mathbb{E}_q\left[(\tilde{w} - \mathbb{E}_q[\tilde{w}])^2\right] + \mathcal{O}\left(N^{-2}\right) \,, \tag{17}$$

where we have used that $h(x) = \ln(x)$ has second derivative $h''(x) = -\frac{1}{x^2}$. The proof then concludes by observing that

$$\mathbb{E}_q\left[\tilde{w}\right] = Z \,.$$

□

Theorem. *The variance of $\hat{F}$ is given by*

$$Var\left[-\beta\hat{F}\right] = \frac{1}{N}\frac{\mathbb{E}_q\left(\tilde{w}-\mathbb{E}_q\left[\tilde{w}\right]\right)^2}{(\mathbb{E}_q[\tilde{w}])^2} + \mathcal{O}\left(\frac{1}{N^2}\right),$$

assuming that $\mathbb{E}_q[\tilde{w}^{2k+2}] < \infty$ for $k = 0, 1$.

Proof. The variance can be written as

$$\mathrm{Var}[-\beta\hat{F}] = \mathbb{E}_q[(\ln\hat{Z})^2] - \mathbb{E}_q[\ln\hat{Z}]^2\,.$$

We now evaluate both terms on the right-hand-side individually using the delta method. For the first term, we use the delta method with $h(x) = (\ln x)^2$ which has second derivative

$$h''(x) = \frac{2}{x^2} - 2\frac{\ln(x)}{x^2}\,.$$

Using this expression, we then obtain that $\mathbb{E}_q[(\ln\hat{Z})^2]$ is equal to

$$(\ln Z)^2 + \left(\frac{1}{Z^2} - \frac{\log Z}{Z^2}\right)\frac{\mathbb{E}_q\left[(\tilde{w}-\mathbb{E}_q[\tilde{w}])^2\right]}{N} + \mathcal{O}(N^{-2})$$

For the squared expectation value, we use the expansion (17) derived in the proof for the bias. This gives that $(\mathbb{E}_q \ln\hat{Z})^2$ is equal to

$$\begin{aligned}&\left(\ln Z - \frac{1}{2NZ^2}\mathbb{E}_q\left[(\tilde{w}-\mathbb{E}_q[\tilde{w}])^2\right] + \mathcal{O}\left(N^{-2}\right)\right)^2\\ &= (\ln Z)^2 - \frac{1}{NZ^2}\mathbb{E}_q\left[(\tilde{w}-\mathbb{E}_q[\tilde{w}])^2\right] + \mathcal{O}\left(N^{-2}\right)\,.\end{aligned}$$

Subtracting these two expressions, it then follows

$$\mathrm{Var}[-\beta\hat{F}] = \frac{1}{Z^2}\frac{\mathbb{E}_q\left[(\tilde{w}-\mathbb{E}_q[\tilde{w}])^2\right]}{N} + \mathcal{O}(N^{-2})\,,$$

and the proof concludes by observing that $Z = \mathbb{E}_q[\tilde{w}]$. □

A few remarks are in order: from the theorems, it follows that the standard deviation of the estimator $\hat{F}$ is of order $\mathcal{O}(1/\sqrt{N})$. In the large N limit, we can therefore neglect the bias correction as it is of order $\mathcal{O}(N^{-1})$. Furthermore, we can replace the expectation values in the theorems by the sample mean up to (negligible) higher-order corrections. In practise, we therefore use these results to estimate the variance and bias of $\hat{F}$. Alternatively, one can use a standard Jackknife analysis to estimate variance and bias (see for example [36]). In our experiments, we use both methods to estimate the errors and check that they lead to consistent results. Lastly, we remark that error estimators for general observables involving the partition function can be derived, see [26].

As mentioned above, the delta method requires that the derivatives of the function h are (uniformly) bounded. For a generic LQFT, this will not be the case for $h(x) = \ln(x)$ since its derivatives diverge for $x \to 0^+$. To the best of our knowledge, the same problem will generically arise in the context of variational inference but seems to have not been discussed in the literature.

To address this subtlety, one could require that the action of the lattice quantum field theory is bounded. For example, this can be ensured by putting the field theory in a box potential. Since only very high energy configurations are affected by this (for suitably large choice of the box potential) and since these configurations are extremely unlikely to be sampled, this modification will have no practical effect on the numerical experiments. After this modification, $\hat{Z}$ is bounded from below and $h^{(n)}(\hat{Z})$ is also bounded as a result.

More rigorously, the result for the variance can be derived without assumptions on a bound for the derivatives by using the *delta method for in law approximation* which takes the following form

Theorem. *Let $\hat{X}_N = \frac{1}{N}\sum_{i=1}^N X_i$ be the sample mean of independent and identically distributed random variables X_i with $\mathbb{E}\left[X_i^k\right] < \infty$ for $k \in \{1, 2\}$. Let h be a differential function at $\mu = \mathbb{E}_q[X]$. Then*

$$\sqrt{n}\left(h(\hat{X}_N) - h(\mu)\right) \xrightarrow{D} \mathcal{N}(0, \sigma^2(h))\,,$$

where $\sigma^2(h) = h'(\mu)\,Var(X)$.

For a proof, we again refer to [37], see Theorem 5.3.3. Applying this theorem to the free energy estimator $-\beta\hat{F} = \ln\hat{Z}$, we obtain the same expression for its variance as derived above. However, the theorem does not require any bound on the derivatives of $h(x) = \ln(x)$.

Step Size Analysis

As explained in the main text, the free energy difference $\Delta F_{e\,b}$ is calculated in steps

$$\Delta F_{e\,b} = \Delta F_{e,i_K} + \Delta F_{i_K\,i_{K-1}} + \cdots + \Delta F_{i_1\,b}\,.$$

In this appendix, we will analyze the dependency of our results on the chosen steps.

We start from an initial step size corresponding to a change in hopping parameter κ of $\delta\kappa = 0.05$. Between $\kappa = 0.2$ and $\kappa = 0.3$, we however take a finer step size of $\delta\kappa = 0.01$. Since we are interested in the free energy difference $\Delta F_{e\,b}$ between $\kappa_b = 0.0$ and $\kappa_e = 0.3$, this corresponds to running $K = 14$ Markov chains. We focus on the 16×8 lattice and use an overelaxed HMC algorithm to sample $400k$ configurations for each chain. The overrelaxation is performed every 10 steps.

We then repeatedly refine the step size in a certain subregion around the critical κ value. The details can be found in Table I.

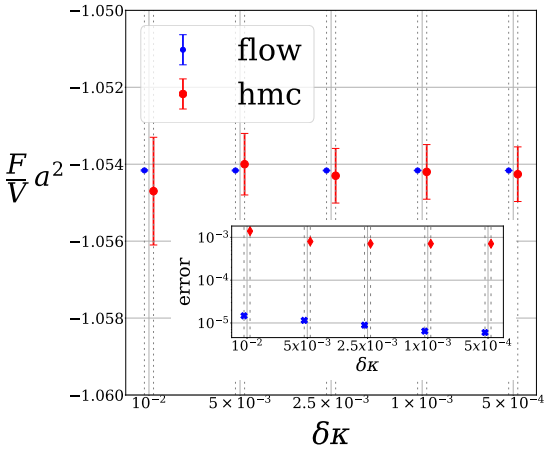

FIG. 5. Free energy at $\kappa = 0.3$ obtained by both MCMC-based and flow-based method. For the MCMC-based method, different step size $\delta\kappa$ of the hopping parameter were used. Details on the step sizes $\delta\kappa$ are summarized in Table I. For the flow-based method, we use the same number of samples as for the corresponding refined MCMC method. As a result, also the error of the flow's estimate decreases.

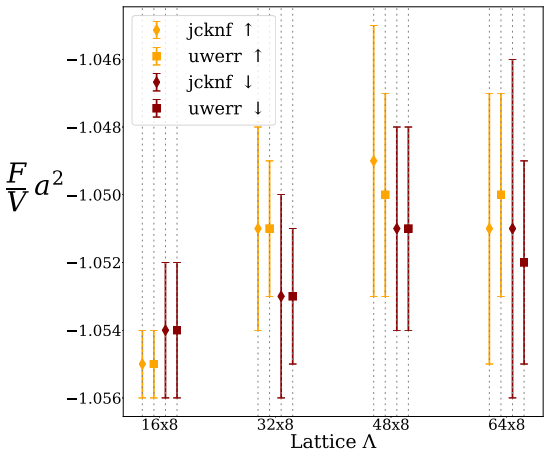

FIG. 6. Free energy at $\kappa = 0.3$ and $\lambda = 0.022$ using both Z_i/Z_{i+1} (down) and Z_{i+1}/Z_i (up). We use the same setup (i.e. number of steps, hopping parameter change $\delta\kappa$, etc) as for Figure 2.

The results of this analysis are shown in Figure 5. We observe that the error of the estimator does not significantly decrease. We note that the error of the flow decreases during refinement because its free energy estimation uses the same number of samples as all Markov chains combined (and this number increases by the additional refinement steps).

In order to ensure that the distributions p_i and p_{i+1} in

$$\mathbb{E}_{p_i}\left[\frac{\exp(-S_{i+1})}{\exp(-S_i)}\right] = \frac{1}{Z_i}\int \mathcal{D}[\phi]\, e^{-S_i(\phi)}\,\frac{e^{-S_{i+1}(\phi)}}{e^{-S_i(\phi)}} = \frac{Z_{i+1}}{Z_i}$$

have sufficient overlap, we also estimate $\frac{Z_i}{Z_{i+1}}$ by exchanging p_i with p_{i+1} in the relation above. We then check that this leads to compatible results, see Figure 6. We note that this consistency check is relatively cheap as it requires running one additional Markov chain.

We also study the dependence of the integrated autocorrelation of the free energy on this refinement procedure, see Figure 4.

TABLE I. Details on the refinement analysis. In each refinement stage, we take smaller steps $\delta\kappa$ in a certain subregion of the hopping parameter κ trajectory (see last column). The step size taken in this region is shown in the first column. Outside of the most refined region, the same step sizes as in the previous refinement stage are taken. Since each chain is taken to be of the same length, the total number of samples (third column) grows proportional to the number of chains (second column).

$\delta\kappa$	# chains	# samples	refined κ region
0.01	14	5.6 M	0.20-0.30
0.005	24	9.6 M	0.20-0.30
0.0025	40	16 M	0.22-0.30
0.001	76	30.4 M	0.24-0.30
0.0005	88	35.2 M	0.267-0.279

Details on Numerical Experiments

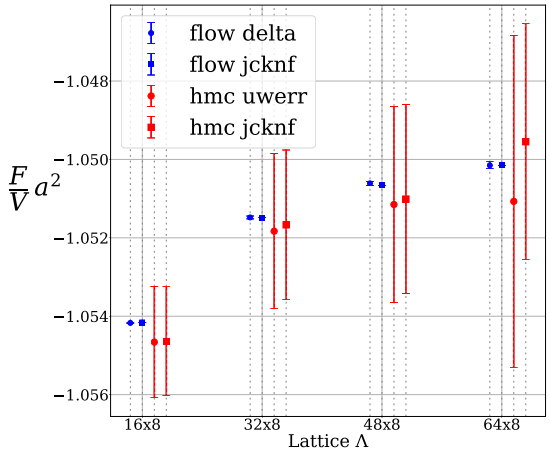

FIG. 7. Free energy estimation with error analysis by both Jackknife and delta method. Both lead to compatible results. We use the same data as in Figure 2.

HMC: We use a HMC algorithm with overrelaxation. Each Markov chain has 5k thermalization steps followed by 400k estimation steps. The sign of the field configuration is flipped every ten steps.

Training of flow: For every lattice, we use a normalizing flow with six coupling layers. Each coupling layer (5) has neural network m with five fully-connected layers with no bias and Tanh non-linearities. The hidden layers of m consist of 1000 neurons each. We train the flow

for 1M steps using an 8k mini-batch. We use ReduceLROnPlateau learning rate scheduler of PyTorch with an initial learning rate of 5×10^{-4} and patience of 3k steps. The minimum learning rate was set to 1×10^{-7}.

Estimation: As described in the main text, for HMC-based estimation we use a step size of $\delta\kappa = 0.01$ for $\kappa \in [0.2, 0.3]$ and a step size of $\delta\kappa = 0.05$ for all other values of the hopping parameter. As a result 14 Markov chains are run. In total, the HMC-based method therefore uses $14 \times 400k = 5.6M$ configurations. We use the same number of samples for the flow-based estimation. For efficiency, we sample these configurations in mini-batches of 3k samples.

Error estimation: we use both the uwerr [32] and jackknife method to estimate uncertainties for HMC. In order to deal with autocorrelation for jackknife, we perform binning with a 1k bin size. Error estimation for flow is performed by the delta method and also by jackknife, see Figure 7.

From the free energy estimates, one can then derive other thermodynamic observables such as the entropy. We refer to the main text for a discussion of this. Figure 8 shows estimation of entropy. Errors were estimated using both the Jackknife and uwerr method. Both error analysis methods lead to consistent results.

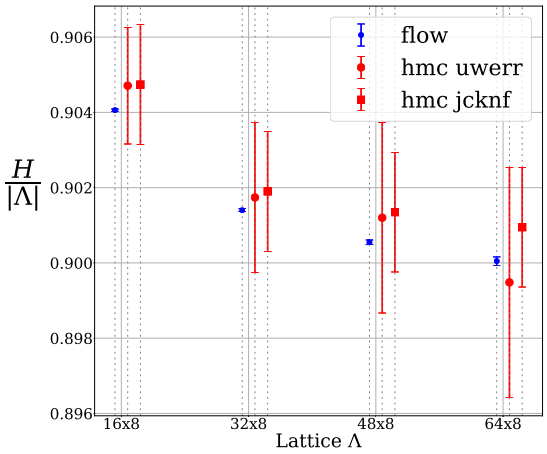

FIG. 8. Entropy density estimation with error analysis by both Jackknife and delta method. Both lead to compatible results. We use the same setup as for Figure 2.