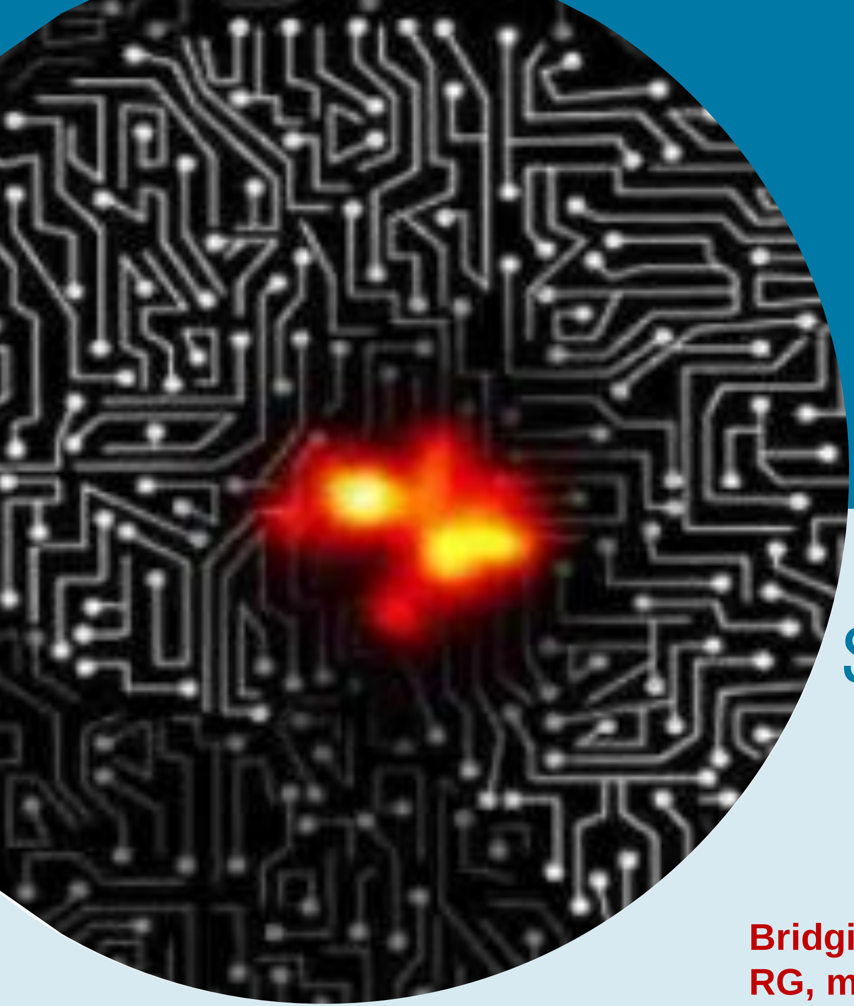

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Diffusion Model as Stochastic Quantization in lattice QFT

Kai Zhou (CUHK-Shenzhen)

Bridging scales: At the crossoads among RG, multiscale modelling, and DL (ECT*, Trento)

Generative Models Problem Set

Want to **model** the observed data's underlying but unknown **distribution**, to further :

- Understand/Inference the data (inherent structure, properties, features...)
- Sample according to the distribution

Suppose observation dataset :

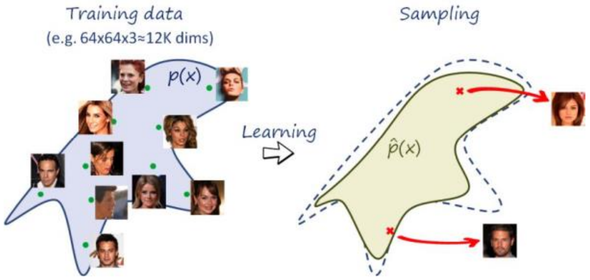
$$\mathbf{X} = \{x^{(1)}, x^{(2)}, ..., x^{(N)}\} \overset{i.i.d}{\sim} p_{data}(x)$$

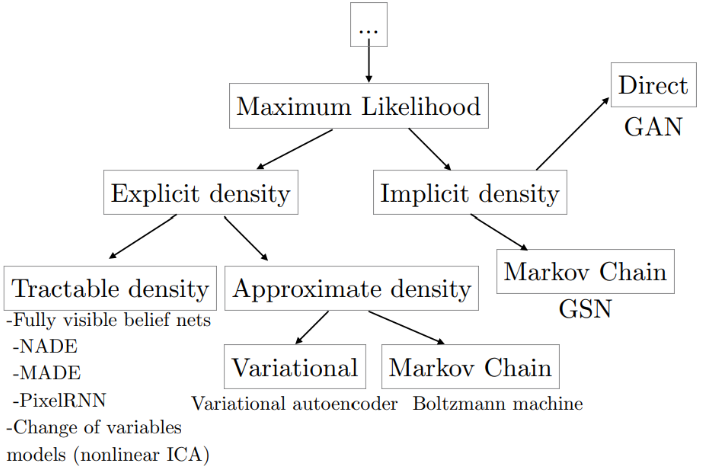
We use parametric model to approach the data distribution :

$$p_\theta(x) \rightarrow p_{data}(x)$$

- Maximize Likelihood Estimation :

$$\theta^* = \arg\max_\theta \log p_\theta(\mathbf{X}) = \arg\max_\theta \frac{1}{N} \sum_{i=1}^{N} \log p_\theta(x^{(i)})$$





I. Goodfellow, arXiv:1701.00160 (2017)

Suppose knowing unnormalized probability

$$p(\mathrm{s}) = \frac{e^{-\beta E(\mathrm{s})}}{Z}$$

- Reverse KL divergence

$$D_{\mathrm{KL}}(q_\theta \parallel p) = \sum_{\mathrm{s}} q_\theta(\mathrm{s}) \ln\left(\frac{q_\theta(\mathrm{s})}{p(\mathrm{s})}\right) = \beta(F_q - F)$$

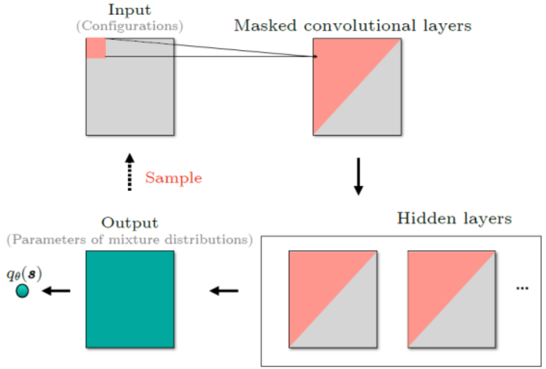
$$F_q = \frac{1}{\beta}\sum_{\mathrm{s}} q_\theta(\mathrm{s})\left[\beta E(\mathrm{s}) + \ln q_\theta(\mathrm{s})\right]$$

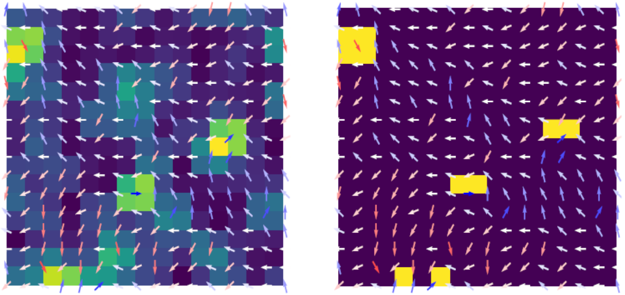
- Autoregressive $q_\theta(\mathrm{s}) = \prod_{i=1}^{N} q_\theta(s_i \mid s_1, \ldots, s_{i-1})$

D. Wu, Lei Wang and P. Zhang, **PRL122,080602(2019)**

- Continuous Autoregressive for XY model

L. Wang, Y. Jiang, L. He, K. Zhou, **CPL 39, 120502 (2022)**





Probability distributions from CANs

Vortices

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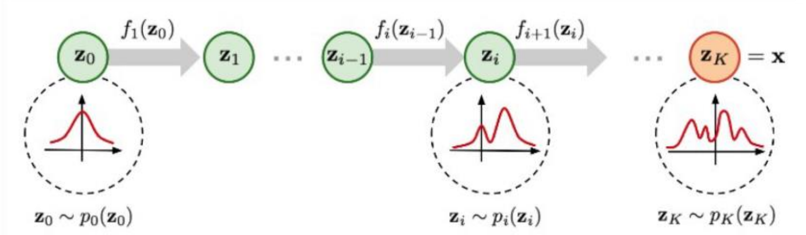
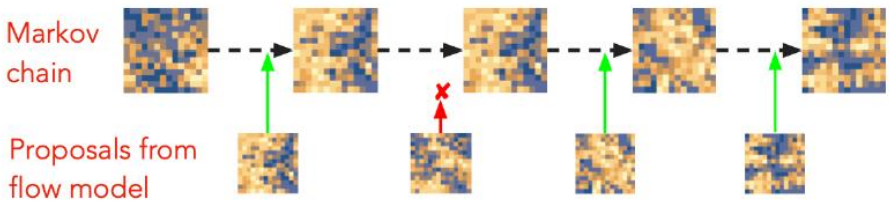
A series **(Flow)** of invertible/bijective transformations for p(z)

<u>compose several invertible transformations to form the flow :</u>



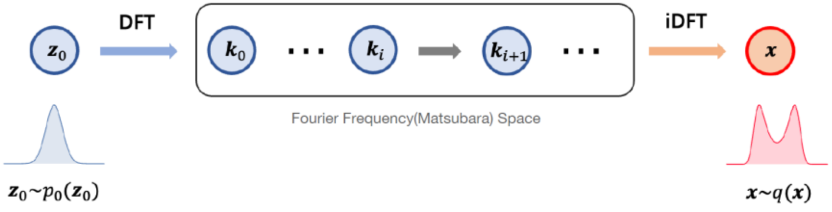
$$p_i(\mathbf{z}_i) = p_{i-1}(f_i^{-1}(\mathbf{z}_i))|\det J_{f_i^{-1}}| = p_{i-1}(\mathbf{z}_{i-1})|\det J_{f_i}|^{-1}$$

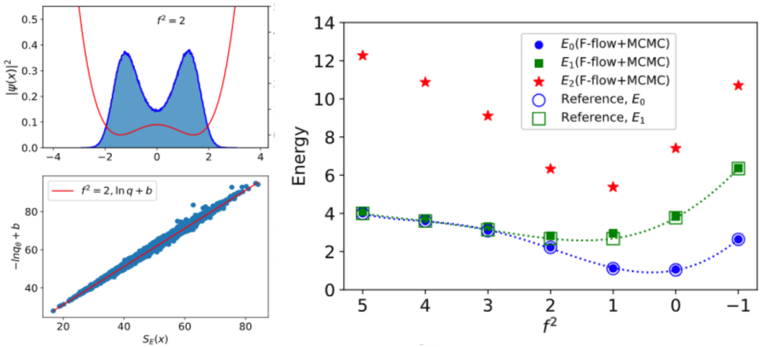
$$\rightarrow \log p(\mathbf{x}) = \log p_0(f^{-1}(\mathbf{x})) + \sum_{i=1}^{K} \log|\det J_{f_i^{-1}}| = \log p_0(\mathbf{z}_0) - \sum_{i=1}^{K} \log|\det J_{f_i}|$$



Fourier Flow Model

S.Chen, O. Savchuk, S. Zheng, B. Chen, H. Stoecker, L. Wang, K. Zhou, **PRD107, 056001(2023)**





GAN to generate field configurations

Want to model the observed data's underlying but unknown **distribution**, to further :

- Understand/Inference the data (inherent structure, properties, features...)
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$$\mathbf{X} = \{x^{(1)}, x^{(2)}, ..., x^{(N)}\} \overset{i.i.d}{\sim} p_{data}(x)$$

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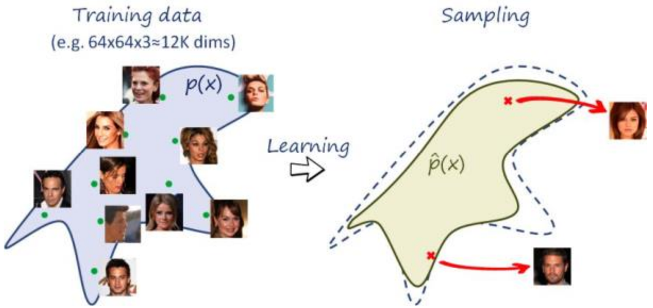
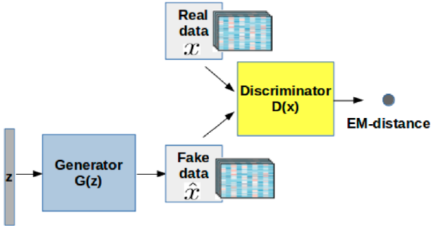
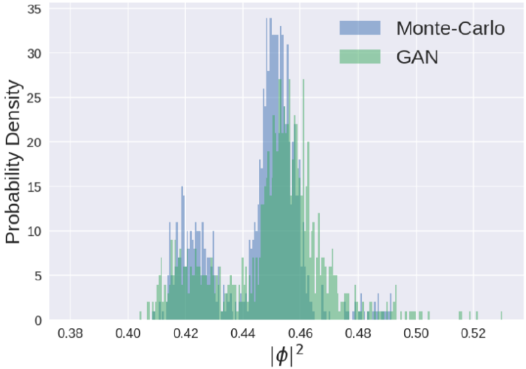
$$p_\theta(x) \rightarrow p_{data}(x)$$







K. Zhou, G. Endrődi, L.-G. Pang, and H. Stöcker, **PRD 100, 011501 (2019)**

Diffusion Model

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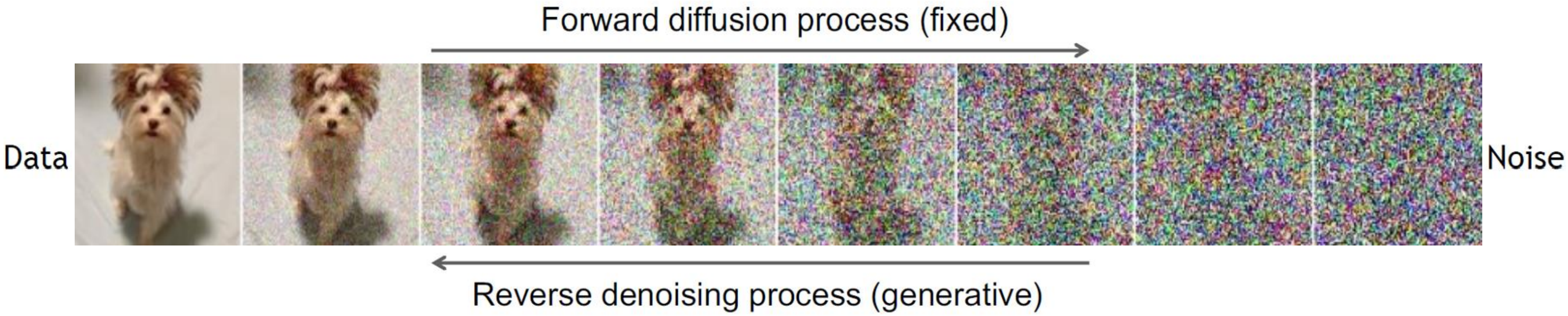
"A teddy tiger stand on a skateboard in times square"

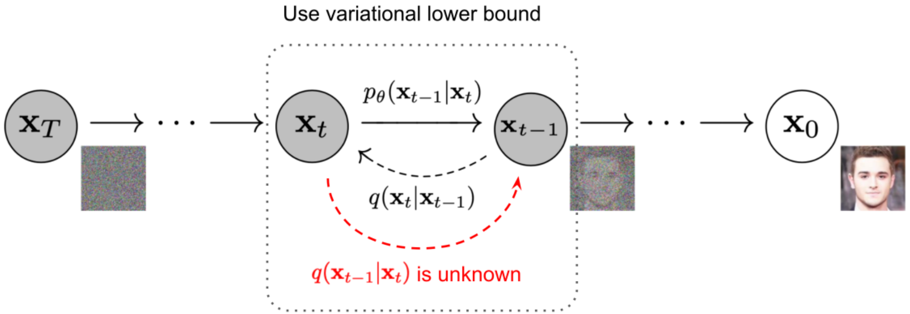
"A heavy quark move inside quark-gluon plasma"

Diffusion Model

- **Forward diffusion process** (fixed): gradually introduce noise into data



- **Reverse diffusion process** (learned): gradually denoise to generate data



Forward Diffusion Process

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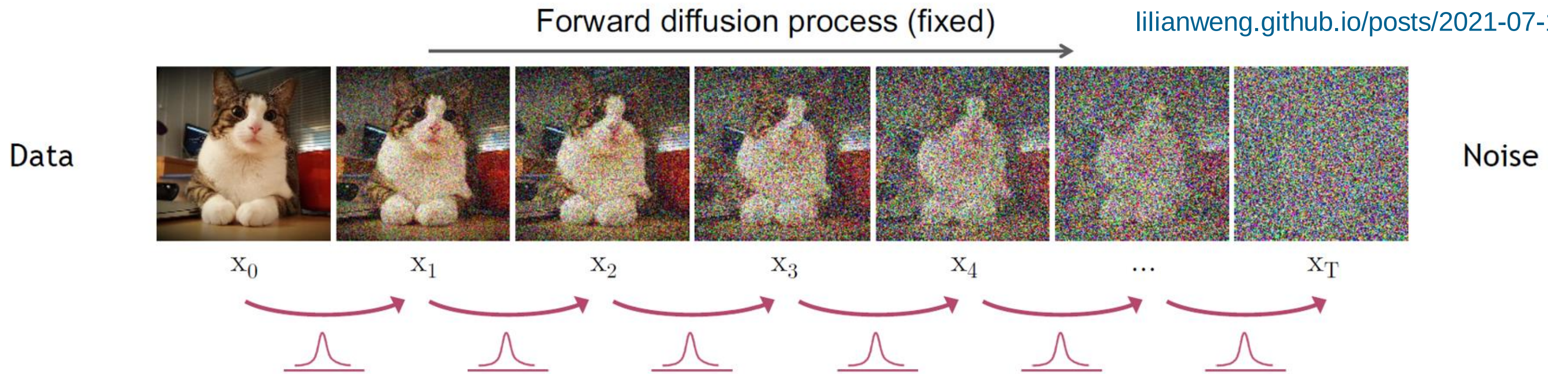
lilianweng.github.io/posts/2021-07-11-diffusion-models/



$$q(\mathbf{x}_t|\mathbf{x}_{t-1}) = \mathcal{N}(\mathbf{x_t}; \sqrt{1-\beta_t}\mathbf{x_{t-1}}, \beta_t\mathbf{I}) \quad \Rightarrow \quad q(\mathbf{x}_{1:T}|\mathbf{x}_0) = \prod_{t=1}^{T} q(\mathbf{x}_t|\mathbf{x}_{t-1})$$ (joint)

Let $\alpha_t = 1 - \beta_t$ and $\bar{\alpha}_t = \prod_{i=1}^{t} \alpha_i$ $\Rightarrow$ $q(\mathbf{x}_t|\mathbf{x}_0) = \mathcal{N}(\mathbf{x}_t; \sqrt{\bar{\alpha}_t}\mathbf{x}_0, (1-\bar{\alpha}_t)\mathbf{I})$

$\Updownarrow$

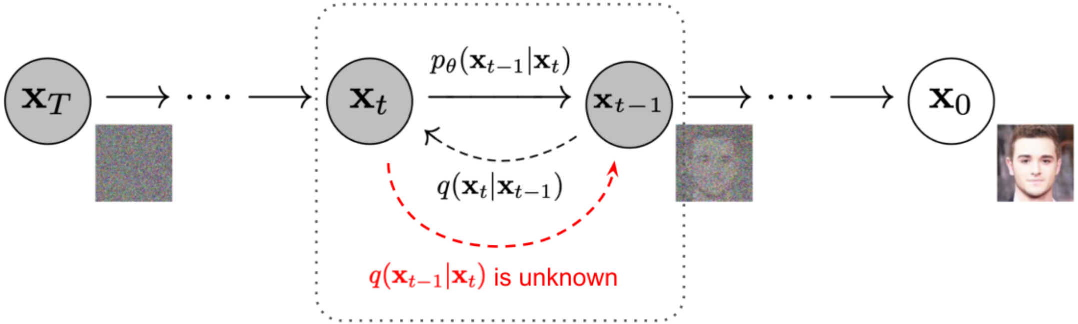
$$\mathbf{x}_t = \sqrt{\bar{\alpha}_t}\, \mathbf{x}_0 + \sqrt{(1-\bar{\alpha}_t)}\, \epsilon$$ where $\epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$

$\beta_1 < \beta_2 < \cdots < \beta_T$ therefore $\bar{\alpha}_1 > \cdots > \bar{\alpha}_T$ $\quad$ $\bar{\alpha}_T \to 0$ and $q(\mathbf{x}_T|\mathbf{x}_0) \approx \mathcal{N}(\mathbf{x}_T; \mathbf{0}, \mathbf{I}))$

Reverse Diffusion process

Use variational lower bound

lilianweng.github.io/posts/2021-07-11-diffusion-models/



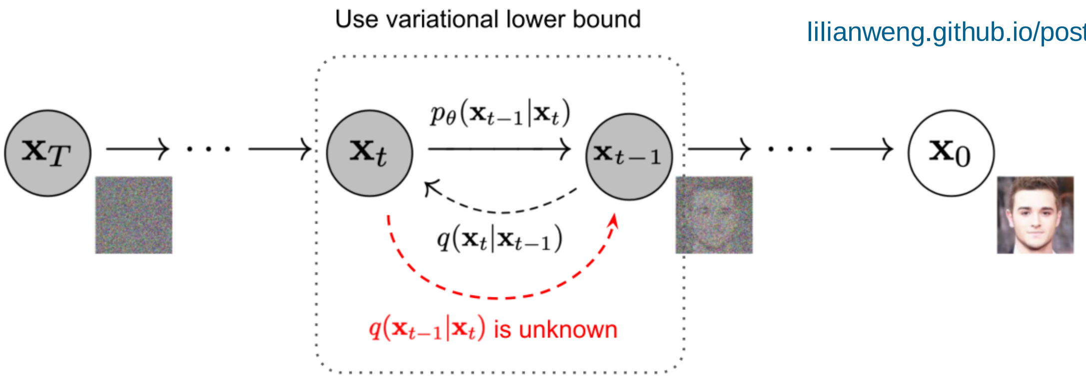
$$p_\theta(\mathbf{x}_{0:T}) = p(\mathbf{x}_T)\prod_{t=1} p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t) \quad p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \boldsymbol{\mu}_\theta(\mathbf{x}_t, t), \boldsymbol{\Sigma}_\theta(\mathbf{x}_t, t))$$

$$\begin{aligned}
\mathcal{L} &= -\mathbb{E}_{q(\mathbf{x}_0)} \log p_\theta(\mathbf{x}_0) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\int p_\theta(\mathbf{x}_{0:T})\, d\mathbf{x}_{1:T}\right) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\int q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)\frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)} d\mathbf{x}_{1:T}\right) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\mathbb{E}_{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}\frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)}\right) \\
&\leq -\mathbb{E}_{q(\mathbf{x}_{0:T})} \log \frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)} \\
&= \mathbb{E}_{q(\mathbf{x}_{0:T})}\left[\log \frac{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)}{p_\theta(\mathbf{x}_{0:T})}\right]
\end{aligned}$$

where $q(\mathbf{x}_{1:T} \mid \mathbf{x}_0) = \prod_{t=1}^T p(\mathbf{x}_t|\mathbf{x}_{t-1})$

$$\begin{aligned}
L_{\text{VLB}} &= \mathbb{E}_{q(\mathbf{x}_{0:T})}\left[\log \frac{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}{p_\theta(\mathbf{x}_{0:T})}\right] \\
&= \mathbb{E}_q\left[\log \frac{\prod_{t=1}^T q(\mathbf{x}_t|\mathbf{x}_{t-1})}{p_\theta(\mathbf{x}_T)\prod_{t=1}^T p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)}\right] \\
&= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=1}^T \log \frac{q(\mathbf{x}_t|\mathbf{x}_{t-1})}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)}\right] \\
&= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=2}^T \log \frac{q(\mathbf{x}_t|\mathbf{x}_{t-1})}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)} + \log \frac{q(\mathbf{x}_1|\mathbf{x}_0)}{p_\theta(\mathbf{x}_0|\mathbf{x}_1)}\right] \\
&= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=2}^T \log \left(\frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t, \mathbf{x}_0)}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)} \frac{q(\mathbf{x}_t|\mathbf{x}_0)}{q(\mathbf{x}_{t-1}|\mathbf{x}_0)}\right) + \log \frac{q(\mathbf{x}_1|\mathbf{x}_0)}{p_\theta(\mathbf{x}_0|\mathbf{x}_1)}\right]
\end{aligned}$$

liliandweng.github.io/posts/2021-07-11-diffusion-models/



$$p_\theta(\mathbf{x}_{0:T}) = p(\mathbf{x}_T)\prod_{t=1} p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t) \qquad p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t) = \mathcal{N}(\mathbf{x}_{t-1}; \boldsymbol{\mu}_\theta(\mathbf{x}_t, t), \boldsymbol{\Sigma}_\theta(\mathbf{x}_t, t))$$

$$\begin{aligned}
\mathcal{L} &= -\mathbb{E}_{q(\mathbf{x}_0)} \log p_\theta(\mathbf{x}_0) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\int p_\theta(\mathbf{x}_{0:T})\, d\mathbf{x}_{1:T}\right) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\int q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)\frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)} d\mathbf{x}_{1:T}\right) \\
&= -\mathbb{E}_{q(\mathbf{x}_0)} \log\left(\mathbb{E}_{q(\mathbf{x}_{1:T}|\mathbf{x}_0)}\frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)}\right) \\
&\le -\mathbb{E}_{q(\mathbf{x}_{0:T})} \log\frac{p_\theta(\mathbf{x}_{0:T})}{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)} \\
&= \mathbb{E}_{q(\mathbf{x}_{0:T})}\left[\log\frac{q(\mathbf{x}_{1:T} \mid \mathbf{x}_0)}{p_\theta(\mathbf{x}_{0:T})}\right]
\end{aligned}$$

where $q(\mathbf{x}_{1:T} \mid \mathbf{x}_0) = \prod_{t=1}^{T} p(\mathbf{x}_t|\mathbf{x}_{t-1})$

$$\begin{aligned}
L_{\text{VLB}} &= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=2}^{T}\log\left(\frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t,\mathbf{x}_0)}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)}\cdot\frac{q(\mathbf{x}_t|\mathbf{x}_0)}{q(\mathbf{x}_{t-1}|\mathbf{x}_0)}\right) + \log\frac{q(\mathbf{x}_1|\mathbf{x}_0)}{p_\theta(\mathbf{x}_0|\mathbf{x}_1)}\right] \\
&= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=2}^{T}\log\frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t,\mathbf{x}_0)}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)} + \sum_{t=2}^{T}\log\frac{q(\mathbf{x}_t|\mathbf{x}_0)}{q(\mathbf{x}_{t-1}|\mathbf{x}_0)} + \log\frac{q(\mathbf{x}_1|\mathbf{x}_0)}{p_\theta(\mathbf{x}_0|\mathbf{x}_1)}\right] \\
&= \mathbb{E}_q\left[-\log p_\theta(\mathbf{x}_T) + \sum_{t=2}^{T}\log\frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t,\mathbf{x}_0)}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)} + \log\frac{q(\mathbf{x}_T|\mathbf{x}_0)}{q(\mathbf{x}_1|\mathbf{x}_0)} + \log\frac{q(\mathbf{x}_1|\mathbf{x}_0)}{p_\theta(\mathbf{x}_0|\mathbf{x}_1)}\right] \\
&= \mathbb{E}_q\left[\log\frac{q(\mathbf{x}_T|\mathbf{x}_0)}{p_\theta(\mathbf{x}_T)} + \sum_{t=2}^{T}\log\frac{q(\mathbf{x}_{t-1}|\mathbf{x}_t,\mathbf{x}_0)}{p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t)} - \log p_\theta(\mathbf{x}_0|\mathbf{x}_1)\right] \\
&= \mathbb{E}_q[\underbrace{-\log p_\theta(\mathbf{x}_0|\mathbf{x}_1)}_{L_0}] + \sum_{t=2}^{T}\underbrace{D_{\text{KL}}(q(\mathbf{x}_{t-1}|\mathbf{x}_t,\mathbf{x}_0)\,\|\,p_\theta(\mathbf{x}_{t-1}|\mathbf{x}_t))}_{L_{t-1}} \\
&\quad + \underbrace{D_{\text{KL}}(q(\mathbf{x}_T|\mathbf{x}_0)\,\|\,p_\theta(\mathbf{x}_T))}_{L_T}
\end{aligned}$$

The denoising model – normal distribution

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$$q(\mathbf{x}_{t-1} \mid \mathbf{x}_t, \mathbf{x}_0) = q(\mathbf{x}_t \mid \mathbf{x}_{t-1}, \mathbf{x}_0) \frac{q(\mathbf{x}_{t-1} \mid \mathbf{x}_0)}{q(\mathbf{x}_t \mid \mathbf{x}_0)} = q(\mathbf{x}_t \mid \mathbf{x}_{t-1}) \frac{q(\mathbf{x}_{t-1} \mid \mathbf{x}_0)}{q(\mathbf{x}_t \mid \mathbf{x}_0)}$$

$$\propto \exp\left(-\frac{1}{2}\left(\frac{(\mathbf{x}_t - \sqrt{\alpha_t}\mathbf{x}_{t-1})^2}{\beta_t} + \frac{(\mathbf{x}_{t-1} - \sqrt{\bar{\alpha}_{t-1}}\mathbf{x}_0)^2}{1-\bar{\alpha}_{t-1}} - \frac{(\mathbf{x}_t - \sqrt{\bar{\alpha}_t}\mathbf{x}_0)^2}{1-\bar{\alpha}_t}\right)\right)$$

$$= \exp\left(-\frac{1}{2}\left(\left(\frac{\alpha_t}{\beta_t} + \frac{1}{1-\bar{\alpha}_{t-1}}\right)\mathbf{x}_{t-1}^2 - \left(\frac{2\sqrt{\alpha_t}}{\beta_t}\mathbf{x}_t + \frac{2\sqrt{\bar{\alpha}_{t-1}}}{1-\bar{\alpha}_{t-1}}\mathbf{x}_0\right)\mathbf{x}_{t-1} + C(\mathbf{x}_t, \mathbf{x}_0)\right)\right)$$

$$q(\mathbf{x}_{t-1} \mid \mathbf{x}_t, \mathbf{x}_0) = \mathcal{N}\left(\mathbf{x}_{t-1}; \tilde{\boldsymbol{\mu}}(\mathbf{x}_t, \mathbf{x}_0), \tilde{\beta}_t \mathbf{I}\right)$$

$\mathbf{x}_t = \sqrt{\bar{\alpha}_t}\,\mathbf{x}_0 + \sqrt{(1-\bar{\alpha}_t)}\,\epsilon$. Ho et al. NeurIPS 2020 observe that:

$$\boldsymbol{\mu}_\theta(\mathbf{x}_t, t) = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right)$$

$$L_t = \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}}\left[\frac{1}{2\|\boldsymbol{\Sigma}_\theta(\mathbf{x}_t, t)\|_2^2}\|\tilde{\boldsymbol{\mu}}_t(\mathbf{x}_t, \mathbf{x}_0) - \boldsymbol{\mu}_\theta(\mathbf{x}_t, t)\|^2\right]$$

$$= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}}\left[\frac{1}{2\|\boldsymbol{\Sigma}_\theta\|_2^2}\left\|\frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_t\right) - \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right)\right\|^2\right]$$

$$= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}}\left[\frac{(1-\alpha_t)^2}{2\alpha_t(1-\bar{\alpha}_t)\|\boldsymbol{\Sigma}_\theta\|_2^2}\|\boldsymbol{\epsilon}_t - \boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\|^2\right]$$

$$= \mathbb{E}_{\mathbf{x}_0, \boldsymbol{\epsilon}}\left[\frac{(1-\alpha_t)^2}{2\alpha_t(1-\bar{\alpha}_t)\|\boldsymbol{\Sigma}_\theta\|_2^2}\|\boldsymbol{\epsilon}_t - \boldsymbol{\epsilon}_\theta(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t}\boldsymbol{\epsilon}_t, t)\|^2\right]$$

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Algorithm 1 Training

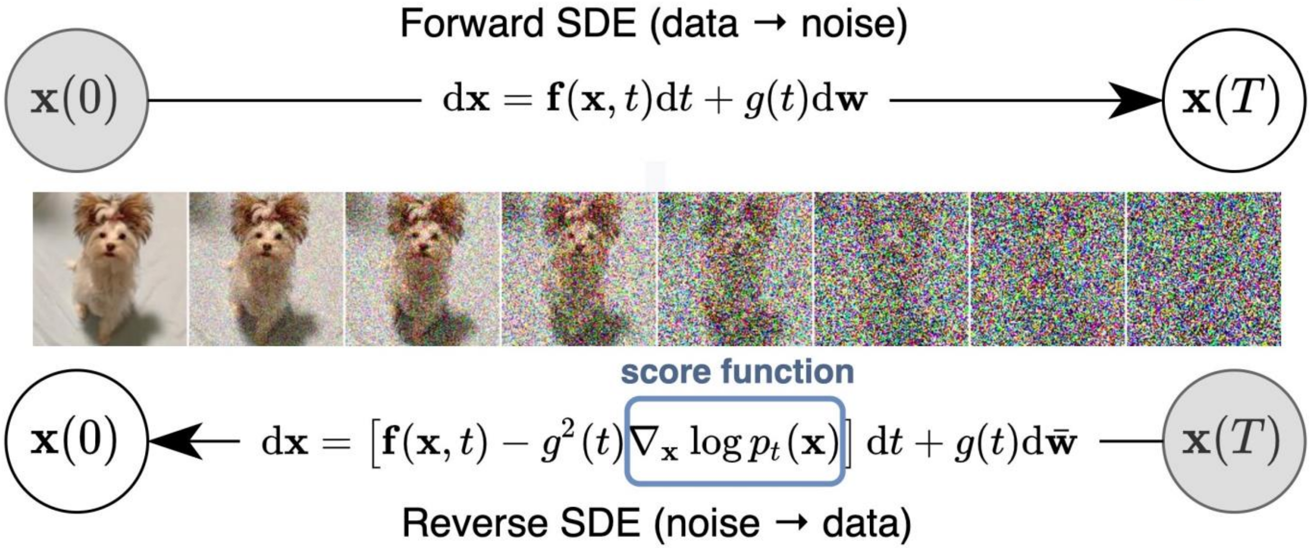
1: **repeat**
2: $\mathbf{x}_0 \sim q(\mathbf{x}_0)$
3: $t \sim \mathrm{Uniform}(\{1, \ldots, T\})$
4: $\boldsymbol{\epsilon} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
5: Take gradient descent step on
$$\nabla_\theta \left\| \boldsymbol{\epsilon} - \boldsymbol{\epsilon}_\theta(\sqrt{\bar{\alpha}_t}\mathbf{x}_0 + \sqrt{1-\bar{\alpha}_t}\boldsymbol{\epsilon}, t) \right\|^2$$
6: **until** converged

Algorithm 2 Sampling

1: $\mathbf{x}_T \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
2: **for** $t = T, \ldots, 1$ **do**
3: $\mathbf{z} \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$
4: $\mathbf{x}_{t-1} = \frac{1}{\sqrt{\alpha_t}}\left(\mathbf{x}_t - \frac{1-\alpha_t}{\sqrt{1-\bar{\alpha}_t}}\boldsymbol{\epsilon}_\theta(\mathbf{x}_t, t)\right) + \sigma_t \mathbf{z}$
5: **end for**
6: **return** $\mathbf{x}_0$

SDE perspective

$$d\mathbf{x}_t = -\frac{1}{2}\beta(t)\mathbf{x}_t\,dt + \sqrt{\beta(t)}\,d\boldsymbol{\omega}_t$$



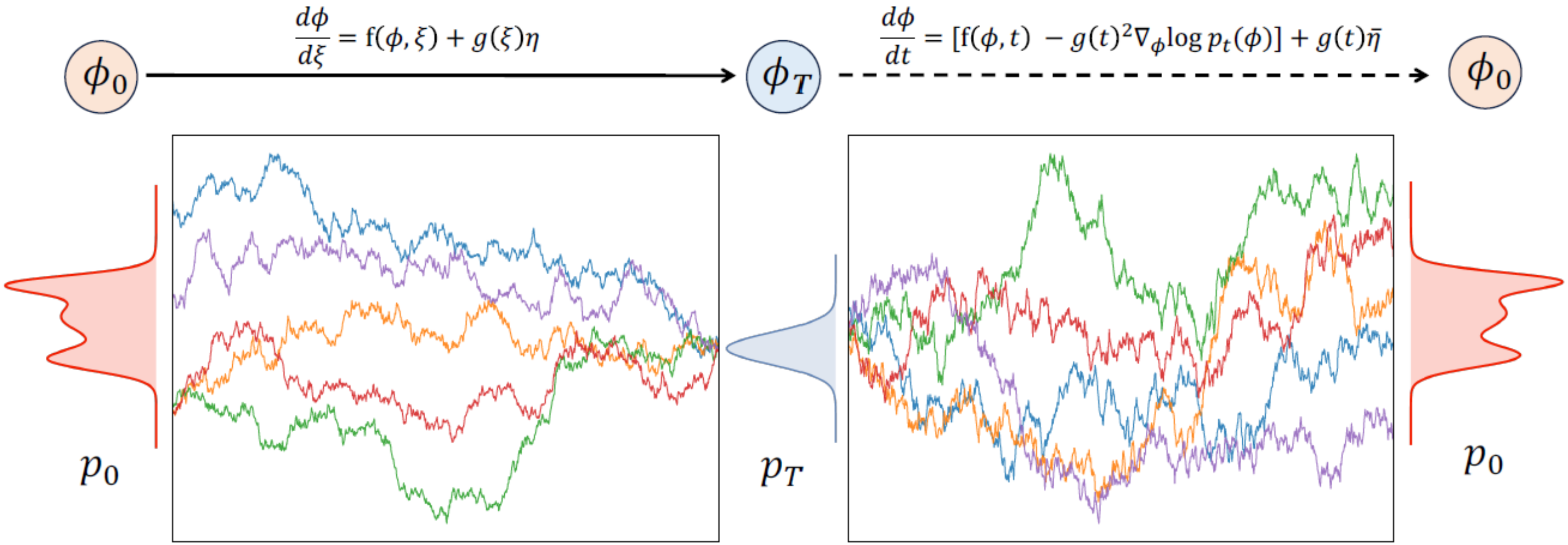
Song et al., Score-Based Generative Modeling through Stochastic Differential Equations, ICLR 2021

- Fisher Divergence

Via score matching

$$\mathbb{E}_{p(\mathbf{x})}[||\nabla_{\mathbf{x}} \log p(\mathbf{x}) - \mathbf{s}_\theta(\mathbf{x})||_2^2]$$

Apply DM on lattice QFT configurations



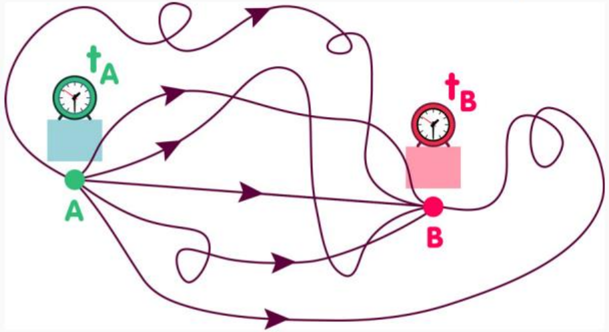
L. Wang, G. Arts, K. Zhou, arXiv:2309.17082 (JHEP 2024)

- **Stochastic vibration**

$$\frac{\partial \psi}{\partial (it)} = \frac{\hbar}{2m}\nabla^2\psi$$

$$\frac{\partial P}{\partial t} = \alpha\nabla^2\psi$$

In Feynman's formulation of quantum mechanics in Euclidean space:



$$\mathcal{Z} = \int \mathcal{D}x\, e^{-S_E[x]/\hbar}$$

$$\langle 0|\hat{x}^N|0\rangle = \frac{1}{\mathcal{Z}}\int \mathcal{D}x\, x^N e^{-S_E[x]/\hbar}$$

Can we construct stochastic processes that reproduce the quantum path integral in equilibrium?

$$e^{-S_E[x]/\hbar} \to \frac{\partial x}{\partial \tau} = -\frac{\delta S_E[x]}{\delta x} + \eta \begin{cases} \langle\, \eta(t,\tau)\,\rangle_\eta = 0 \\ \langle\, \eta(t,\tau)\eta(t',\tau')\,\rangle_\eta = 2\hbar\delta(t-t')\delta(\tau-\tau') \end{cases}$$

Parisi G. and Wu Y. S., Sci. China, A **24**, ASITP-80-004 (1980).

- **Stochastic quantization** $Z = \int D\phi\, e^{-S_E}$ $\quad p(\phi) = \frac{e^{-S_E(\phi)}}{Z}$

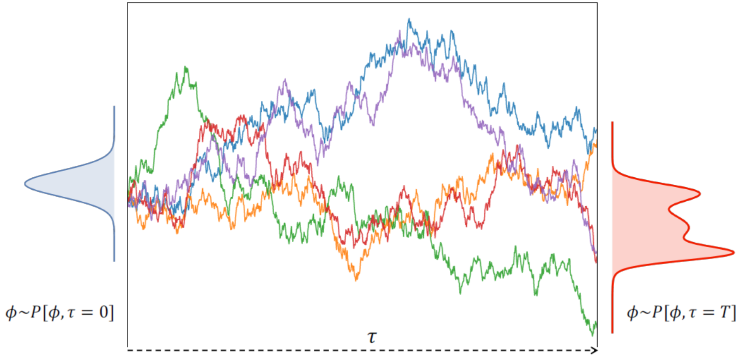
$$\frac{\partial \phi(x,\tau)}{\partial \tau} = -\frac{\delta S_E[\phi]}{\delta \phi(x,\tau)} + \eta(x,\tau) \qquad \langle \eta(x,\tau)\rangle = 0, \qquad \langle \eta(x,\tau)\eta(x',\tau')\rangle = 2\alpha\delta(x-x')\delta(\tau-\tau')$$

- **Fokker-Planck equation** $\frac{\partial P[\phi,\tau]}{\partial \tau} = \int d^n x \left\{ \frac{\delta}{\delta\phi}\left(\alpha \frac{\delta}{\delta\phi} + \frac{\delta S_E}{\delta \phi}\right)\right\} P[\phi,\tau]$

  long time equilibrium limit $P_{\mathrm{eq}}[\phi] \propto e^{-\frac{1}{\alpha}S_E[\phi]}$

- **Observables** $\langle \mathcal{O}[\phi]\rangle_\tau = \int D\phi\, \mathcal{O}[\phi] P[\phi,\tau]$

$$\langle \mathcal{O}[\phi]\rangle_{\tau\to\infty} = \frac{\int D\phi\, \mathcal{O}(\phi) e^{-\frac{1}{\hbar}S_E(\phi)}}{\int D\phi\, e^{-\frac{1}{\hbar}S_E(\phi)}} = \langle \mathcal{O}[\phi]\rangle_{\mathrm{quantum}}$$

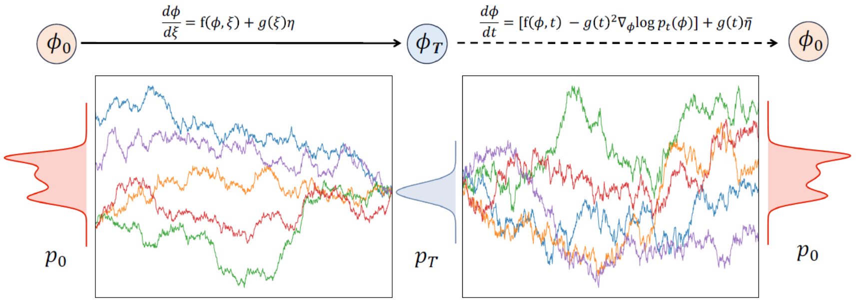


Parisi G. and Wu Y. S., Sci. China, A **24**, ASITP-80-004 (1980).

- Forward diffusion SDE

$$\frac{d\phi}{d\xi} = f(\phi, \xi) + g(\xi)\eta(\xi) \qquad \langle \eta(\xi)\eta(\xi') \rangle = 2\alpha\delta(\xi - \xi')$$

$$\alpha \equiv 1/2$$



- Backward diffusion SDE

$$\frac{d\phi}{dt} = [f(\phi, t) - g^2(t)\nabla_\phi \log p_t(\phi)] + g(t)\bar{\eta}(t) \qquad t \equiv T - \xi$$

- Score match training

$$\mathcal{L}_\theta = \sum_{i=1}^{N} \sigma_i^2 \mathbb{E}_{p_0(\phi_0)} \mathbb{E}_{p_i(\phi_i|\phi_0)} \left[\| s_\theta(\phi_i, \xi) - \nabla_{\phi_i} \log p_i(\phi_i|\phi_0) \|_2^2 \right] \qquad p_\xi(\phi_\xi|\phi_0) = \mathcal{N}\left(\phi_\xi; \phi_0, \frac{1}{2\log\sigma}(\sigma^{2\xi} - 1)\mathbf{I} \right)$$

- Sample generation SDE

$$\frac{d\phi}{dt} = [f(\phi, t) - g^2(t) s_{\hat{\theta}}(\phi, t)] + g(t)\bar{\eta}(t).$$

L. Wang, G. Arts, K. Zhou, arXiv:2309.17082 (JHEP 2024)

Generation within DM as Stochastic Quantization

The Chinese University of Hong Kong, Shenzhen

- Backward diffusion SDE in variance expanding picture

$$\frac{d\phi}{dt} = -g(t)^2 \nabla_\phi \log p_t(\phi) + g(t)\bar{\eta}(t)$$

- Redefine time $\tau \equiv T - t$ and denoting $g_\tau = g(T-\tau),\ q_\tau(\phi) = p_{T-\tau}(\phi)$

$$\frac{d\phi}{d\tau} = g_\tau^2 \nabla_\phi \log q_\tau(\phi) + g_\tau \bar{\eta}(\tau)$$

$$\phi(\tau_{n+1}) = \phi(\tau_n) + g_{\tau_n}^2 \nabla_\phi \log q_{\tau_n}[\phi(\tau_n)]\Delta\tau + g_{\tau_n}\sqrt{\Delta\tau}\bar{\eta}(\tau_n)$$

- The corresponding Fokker-Planck equation and equilibrium

$$\frac{\partial p_\tau(\phi)}{\partial \tau} = \int d^n x \left\{ g_\tau^2 \frac{\delta}{\delta\phi}\left(\bar{\alpha}\frac{\delta}{\delta\phi} + \nabla_\phi S_{\rm DM}\right)\right\} p_\tau(\phi),$$

$$\nabla_\phi S_{\rm DM} \equiv -\nabla_\phi \log q_\tau(\phi)$$

$$p_{\rm eq}(\phi) \propto e^{-S_{\rm DM}/\bar{\alpha}}$$

- A flow of effective action will be learned in DMs

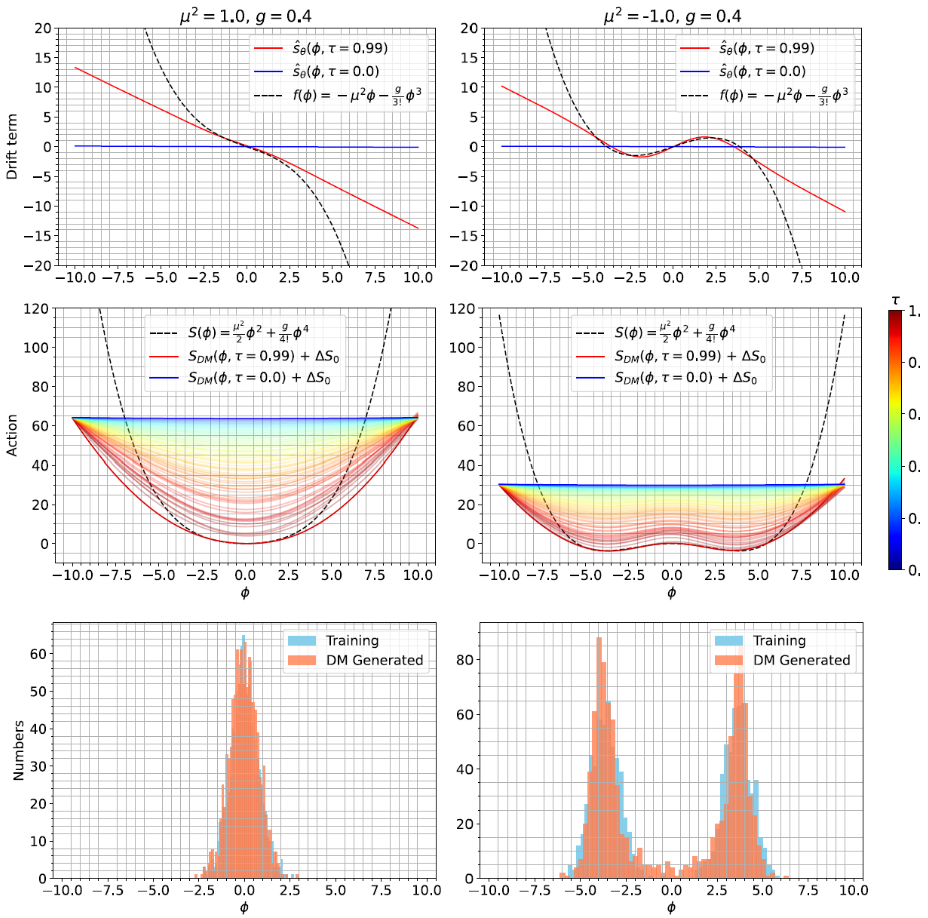
$$p_{\tau=T}(\phi) \to P[\phi, T]$$

$$O(\bar{\alpha}) \sim O(\hbar)$$

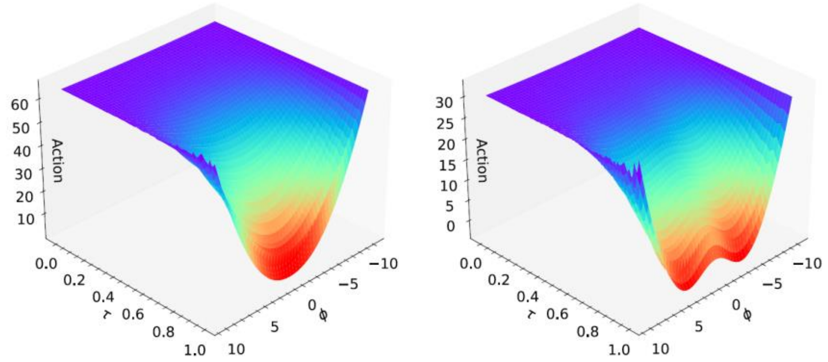
sampling from a DM is equivalent to optimizing a stochastic trajectory to approach the "equilibrium state"

L. Wang, G. Arts, K. Zhou, arXiv:2309.17082 (JHEP 2024)

Effective Action in toy model



- Flow of an effective action



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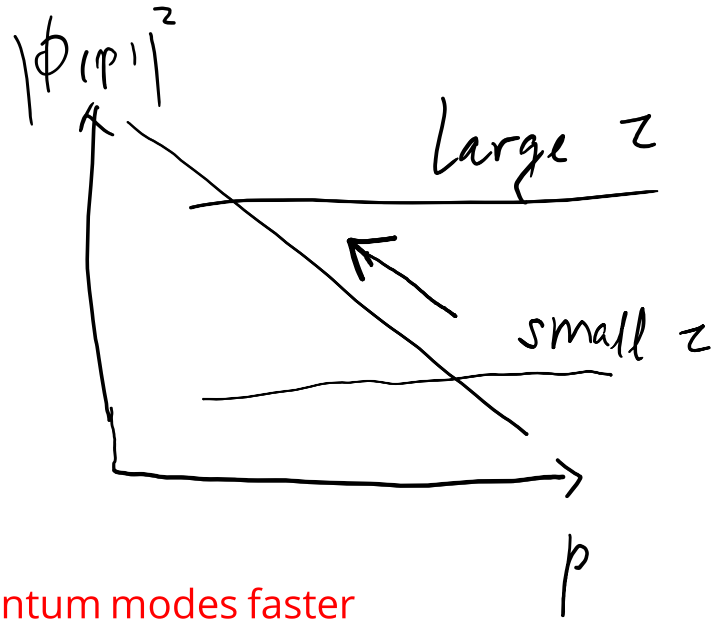
- Forward diffusion kernel: gaussian smearing

$$p_\xi(\phi_\xi|\phi_0) = \mathcal{N}\left(\phi_\xi; \phi_0, \frac{1}{2\log\sigma}(\sigma^{2\xi} - 1)\mathbf{I}\right)$$

$$\phi_\tau(\mathbf{x}) = \phi_0(\mathbf{x}) + \sqrt{\frac{\sigma^{2\tau}-1}{2\log\sigma}}\epsilon(\mathbf{x}) \text{ with } \epsilon \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$

- In Fourier space:

$$\phi_\tau(p) = \phi_0(p) + \sqrt{\frac{\sigma^{2\tau}-1}{2\log\sigma}}\epsilon(p)$$



- ! the above evolution will perturb (smear) higher momentum modes faster because of the gradually increasing noise level

⇕

In FRG, the high frequency (short-distance) degrees of freedom is progressively integrated out !

- Consider a real scalar field with action:

$$S = \int \mathrm{d}^d x \mathrm{d}t \mathcal{L} = \int \mathrm{d}^d x \mathrm{d}t (\frac{1}{2}(\partial^2 \phi_0^2 - m^2 \phi_0^2) - \frac{\lambda_0}{4!}\phi_0^4),$$

- In Euclidean space, the discretized action on the lattice is expressed as

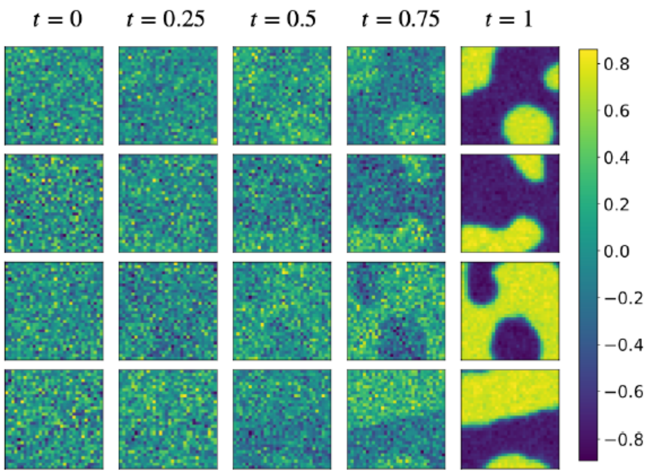
$$S_E = \sum_x a^d [\sum_{\mu=1}^{d} \frac{(\phi_0(x+a\hat{\mu}) - \phi_0(x))^2}{a^2} + \frac{m_0^2}{2}\phi_0^2 + \frac{\lambda_0}{4!}\phi_0^4],$$

- To eliminate the physical unit dependence of a, rewrite the action into dimensionless form as $S_E = \sum_x [-2\kappa \sum_{\mu=1}^{d} \phi(x)\phi(x+\hat{\mu}) + (1-2\lambda)\phi(x)^2 + \lambda\phi(x)^4].$

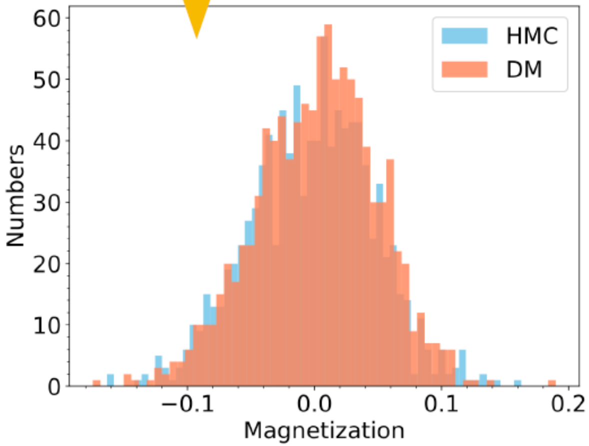
- The dimensionless field and parameters are redefined from bare quantities $a^{\frac{d-2}{2}}\phi_0 = (2\kappa)^{1/2}\phi,\ (am_0)^2 = \frac{1-2\lambda}{\kappa} - 2d,\ a^{-d+4}\lambda_0 = \frac{6\lambda}{\kappa^2},$

- In the case of d ≥ 2,the hopping parameter exhibits a critical value for each coupling, signifies a 2nd order phase transition (Z2 broken) $\kappa_c(\lambda) = \frac{1-2\lambda}{2d}.$

- **Diffusion models**
  - $T = 1.0, \sigma = 25$
- **Data generation**
  - 2-d 32×32 lattice; Hamiltonian Monte Carlo(HMC); 5120 configurations for training.
  - Broken phase: $\kappa = 1.0, \lambda = 0.022$
  - Symmetric phase: $\kappa = 0.21, \lambda = 0.022$

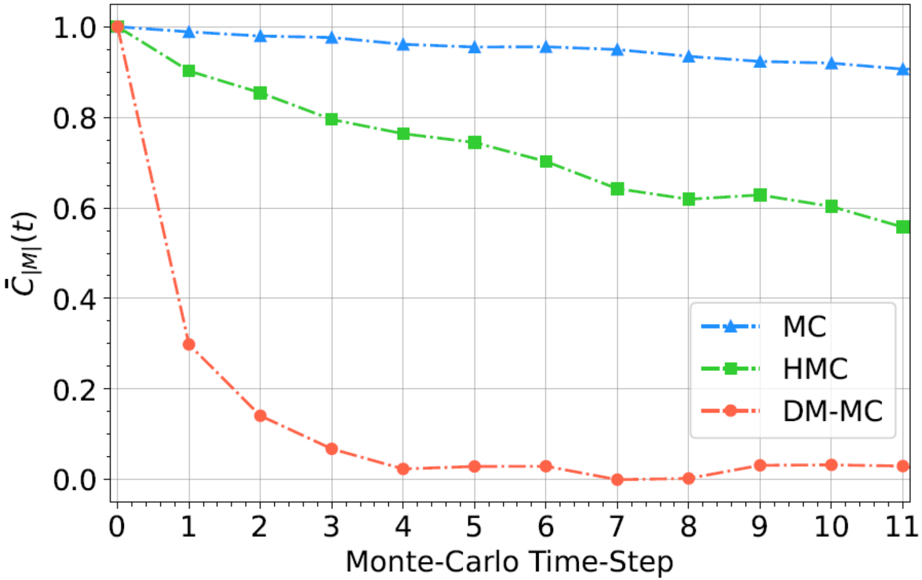


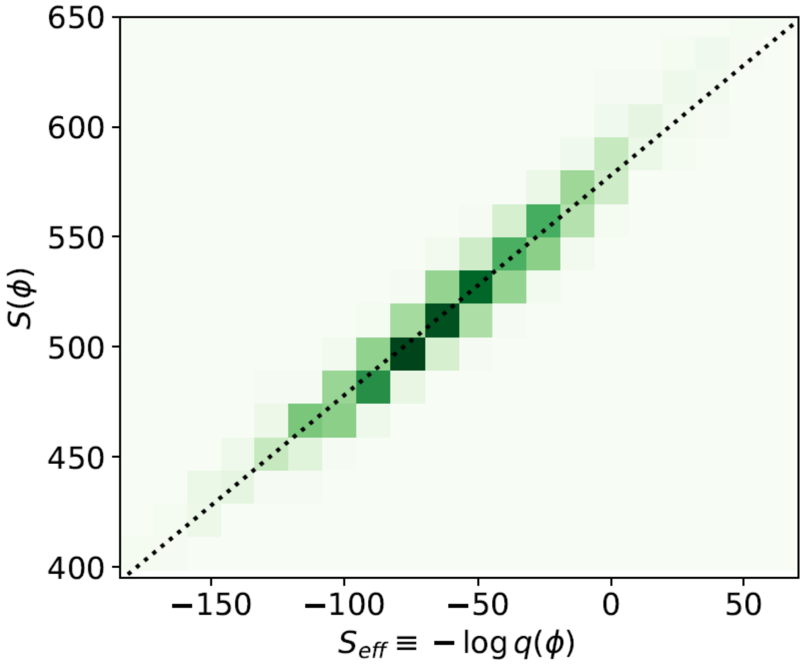
numerous "bulk" patterns emerge



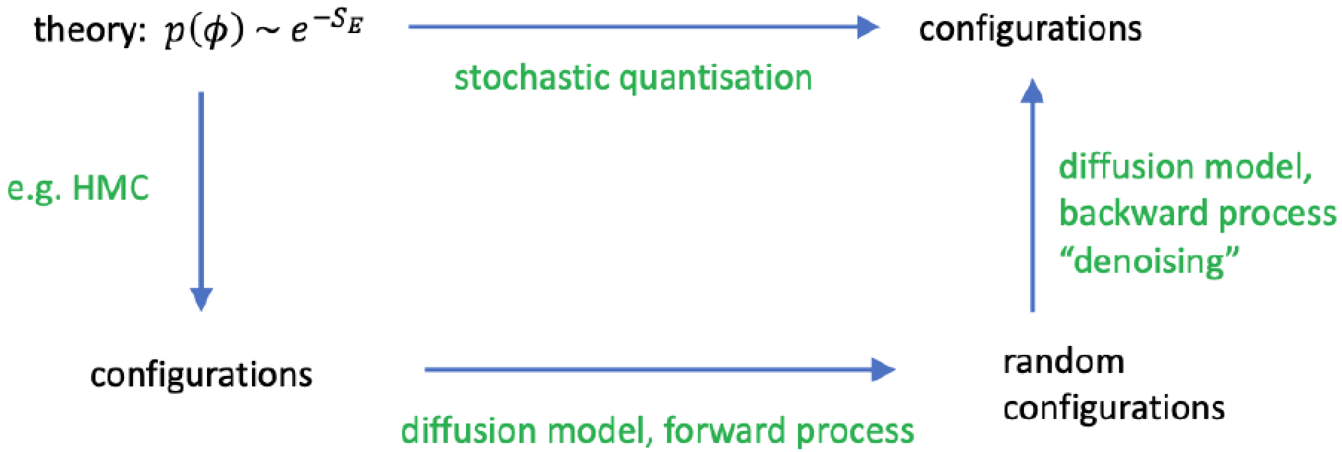
data-set	$\langle M \rangle$	χ_2	U_L
Training(HMC)	0.0012± 0.0007	2.5160 ± 0.0457	0.1042 ± 0.0367
Testing(HMC)	0.0018 ± 0.0015	2.4463 ± 0.1099	-0.0198 ± 0.1035
Generated(DM)	0.0017± 0.0015	2.4227 ± 0.1035	0.0484 ± 0.0959

validation R2 ~0.96

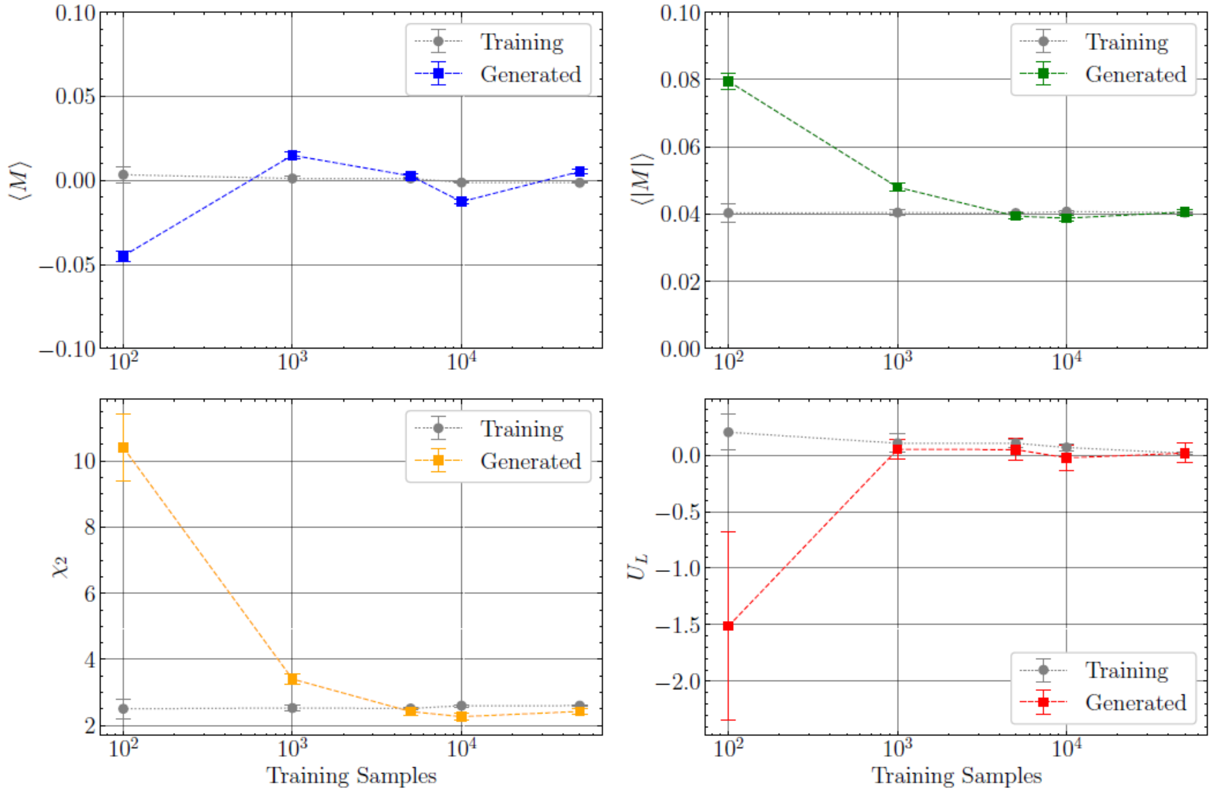




Summary


theory: $p(\phi) \sim e^{-S_E}$
configurations
stochastic quantisation
e.g. HMC
diffusion model,
backward process
“denoising”
configurations
random
configurations
diffusion model, forward process

Training efficiency



Acceptance rate