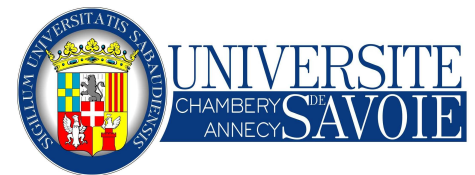




Tools and Monte-Carlos for the **Old and New Physics**

Fawzi BOUDJEMA

LAPTh-Annecy, France

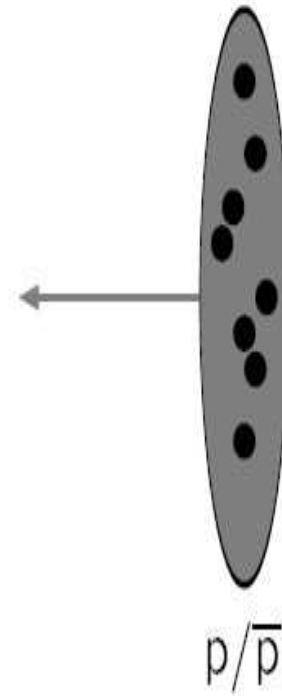
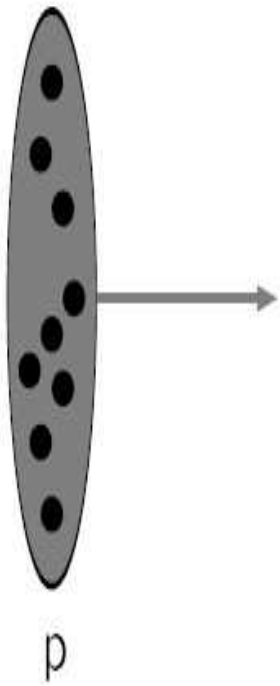


Great Idea: A New Physics Model

FINAL AIM

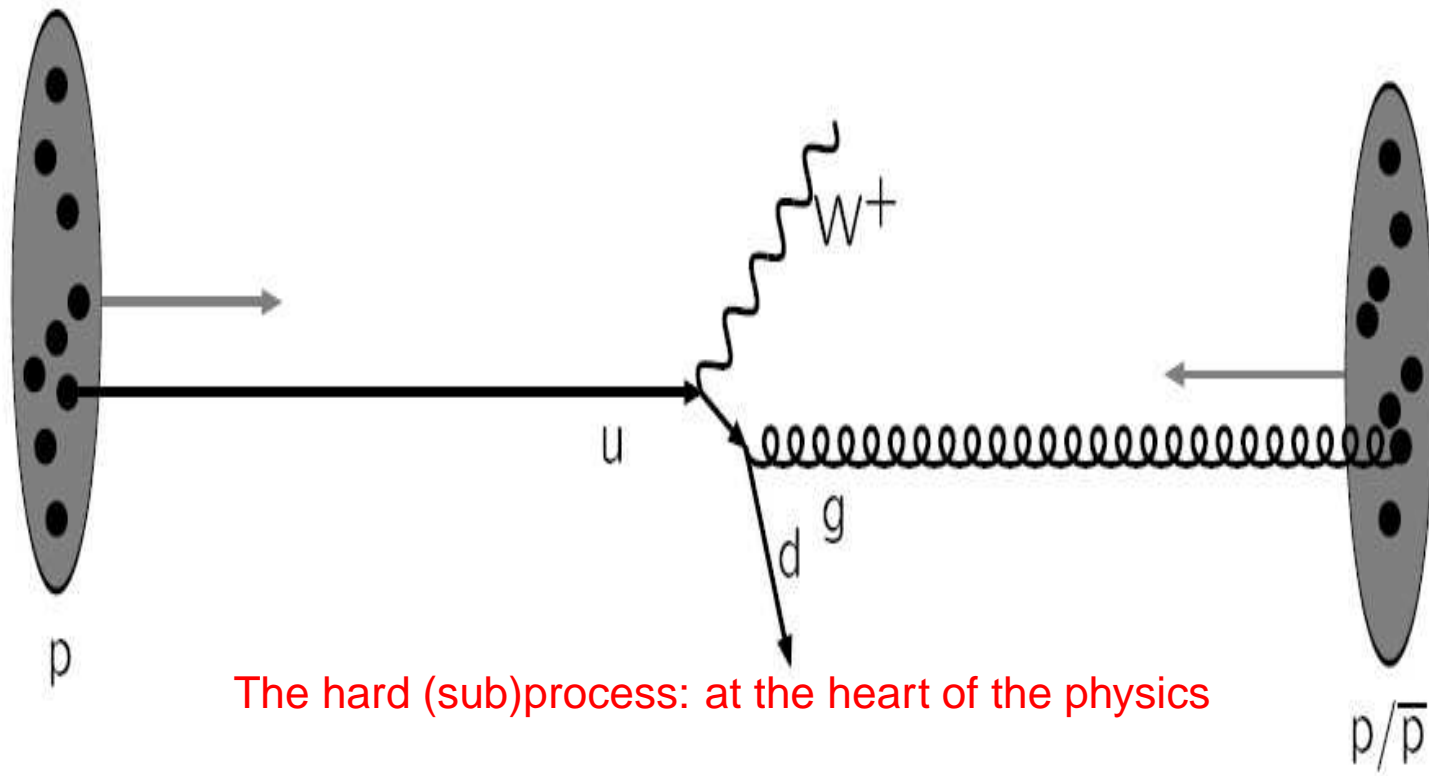
Nobel Prize if LHC validates!

Movie: The structure of an event



Incoming beams: partons densities

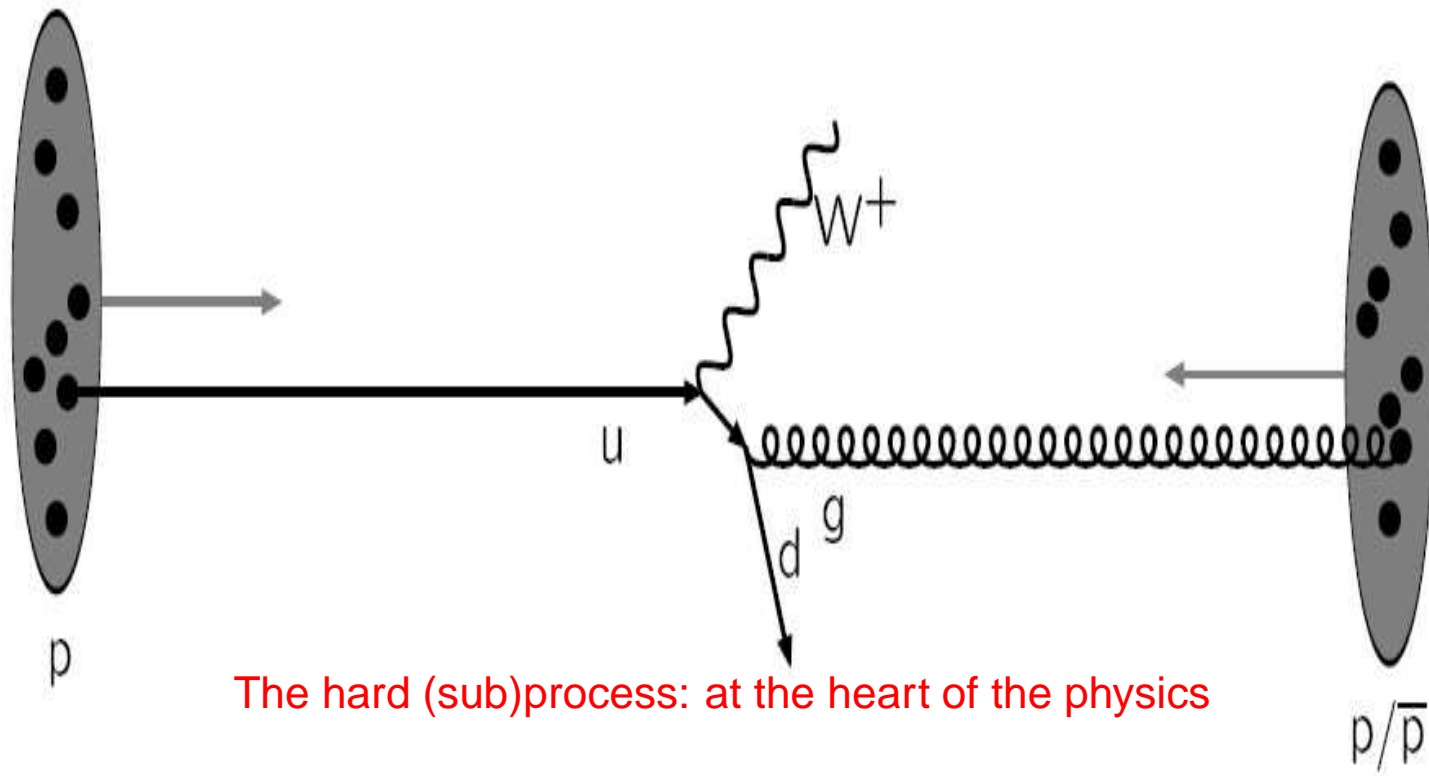
Movie: The structure of an event



The hard (sub)process: at the heart of the physics

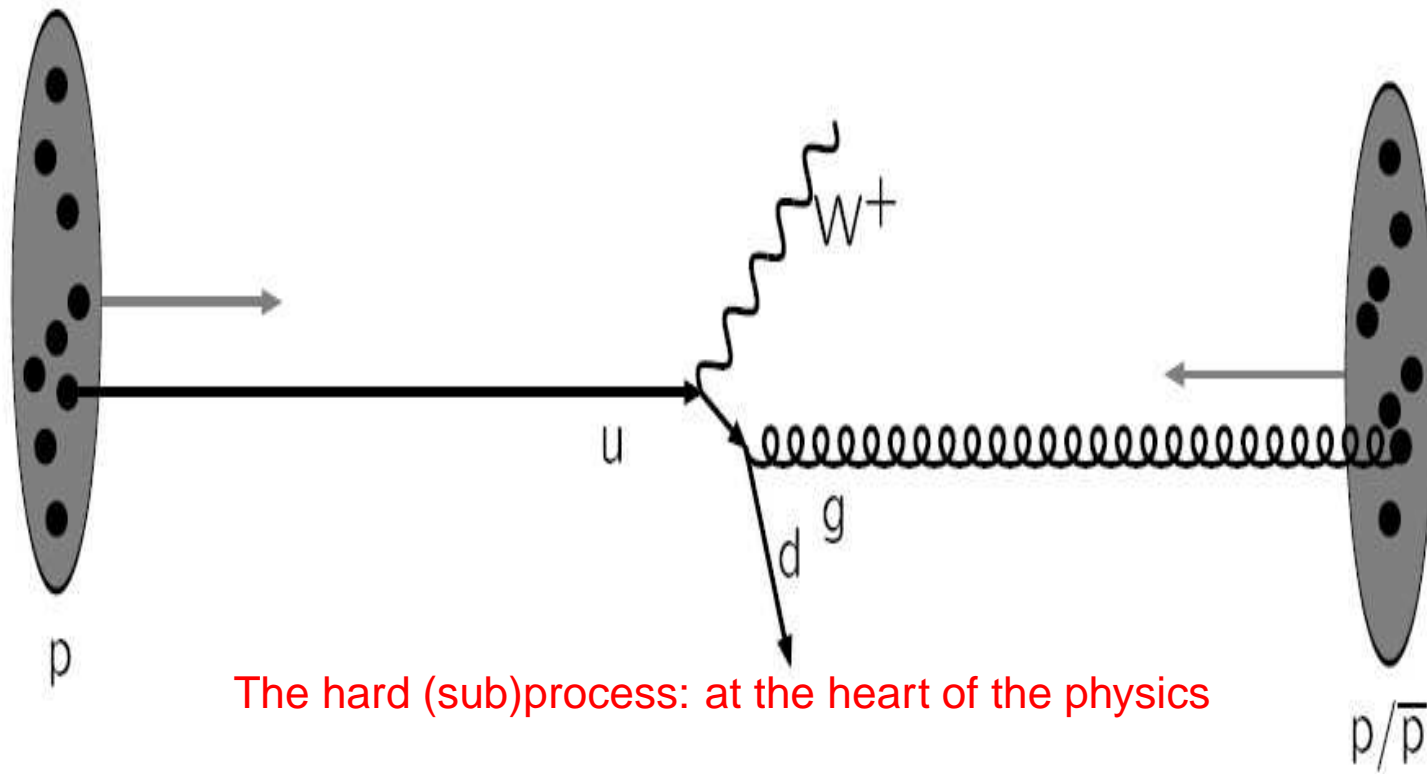
- Hard process is well understood and well described: relies on a firm perturbative framework.

Movie: The structure of an event



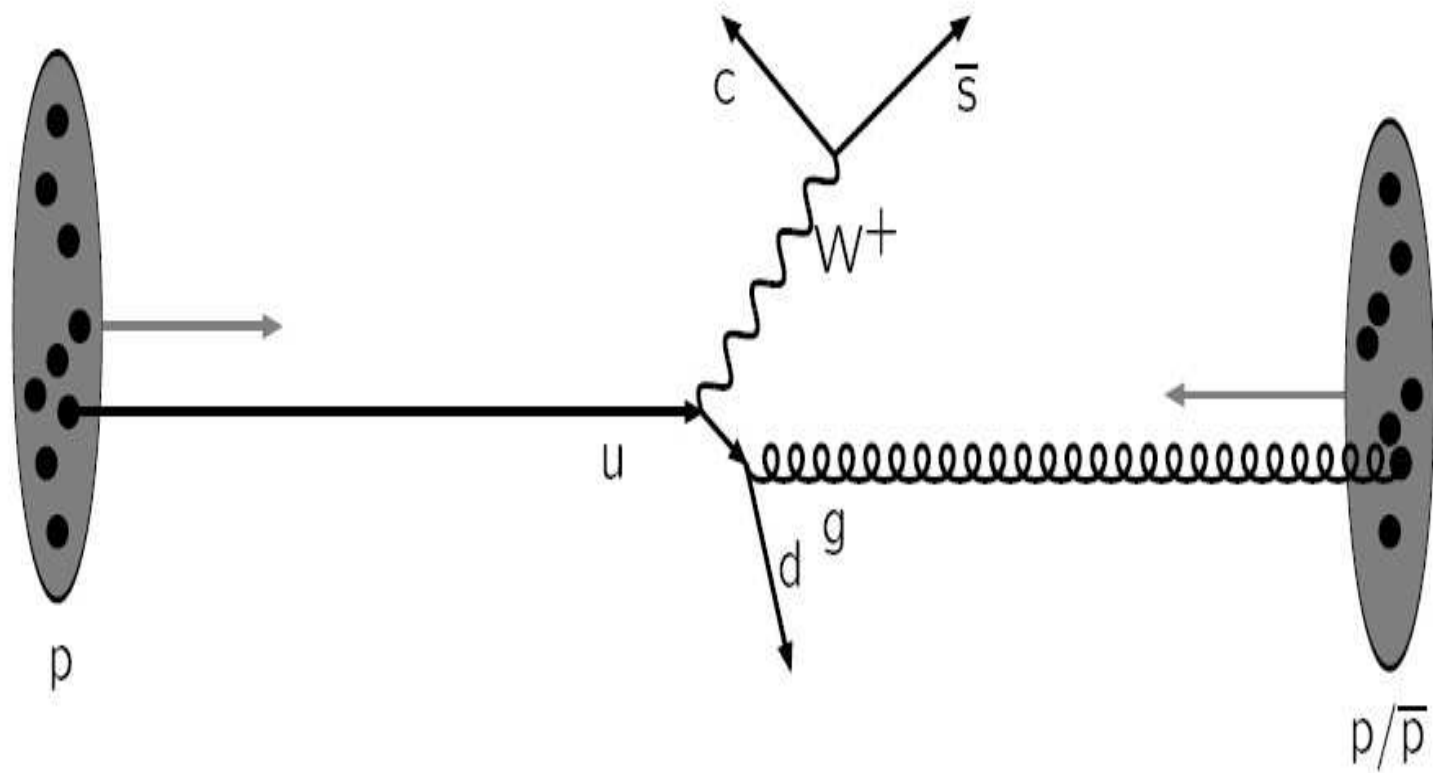
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- described by Matrix Elements (ME)
This does not mean that it is very well calculated

Movie: The structure of an event



- Hard process is well understood and well described: relies on a firm perturbative framework.
- described by Matrix Elements (ME)
This does not mean that it is very well calculated
- issue of higher order (NLO), most calculations only LO say

Movie: The structure of an event

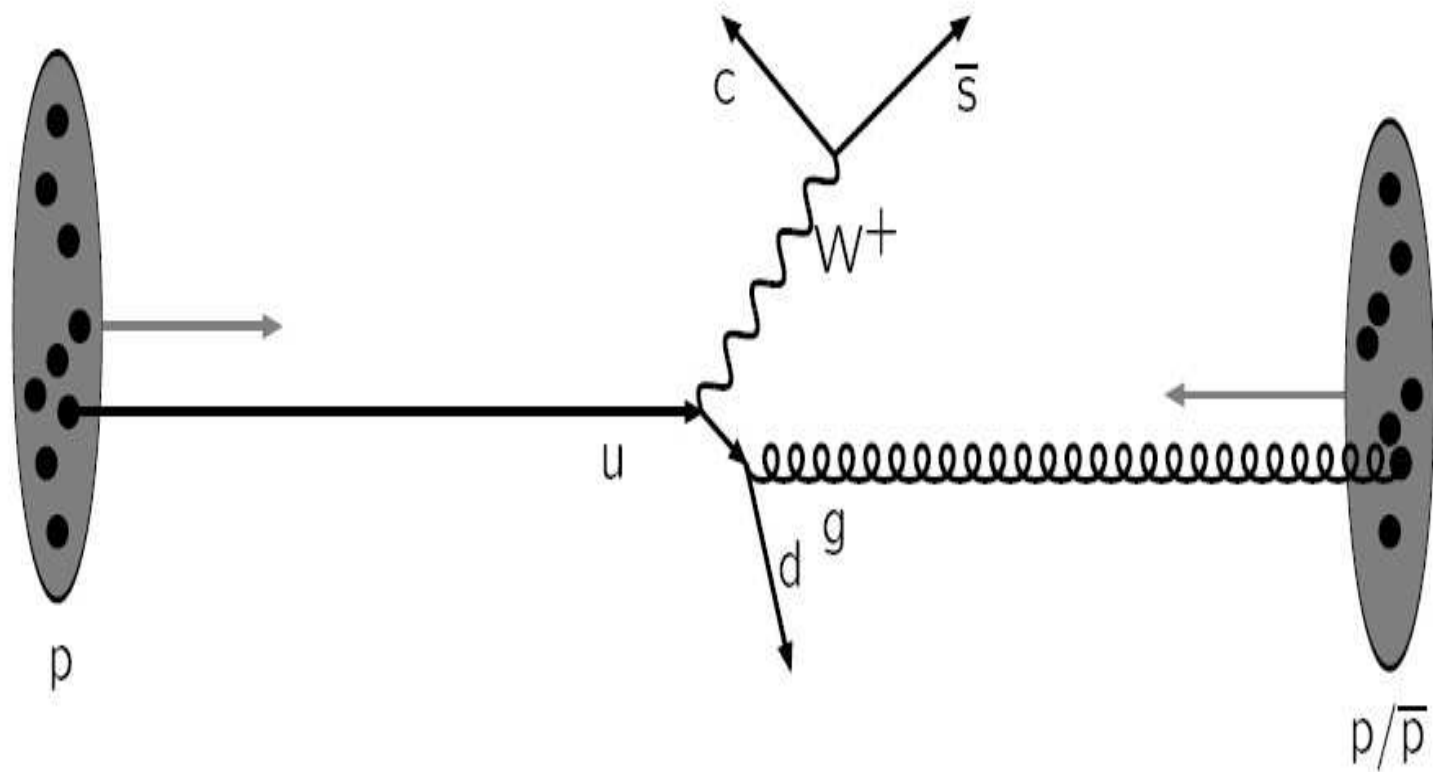


Decays of resonances: correlated with hard process



Approximation: W on-shell

Movie: The structure of an event

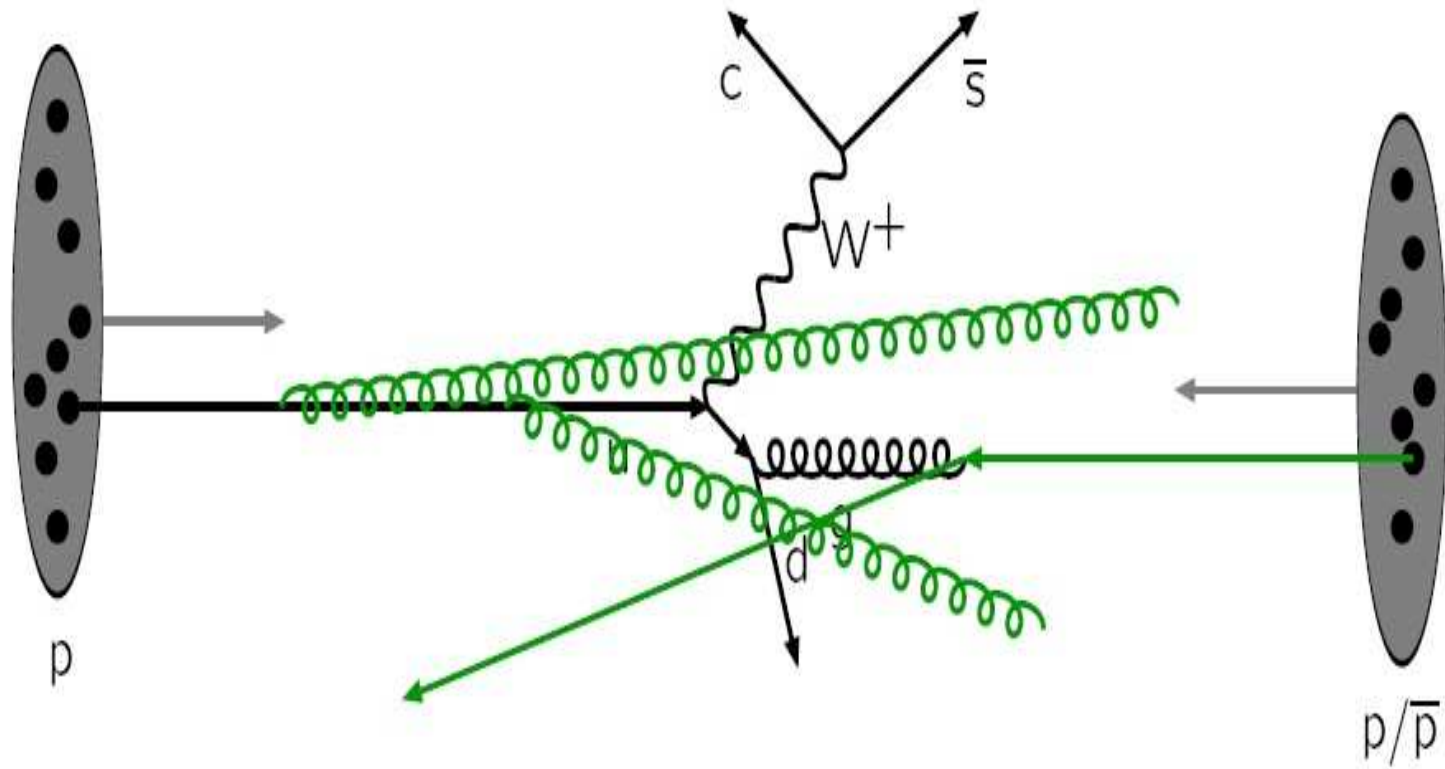


Decays of resonances: correlated with hard process

● Approximation: W on-shell

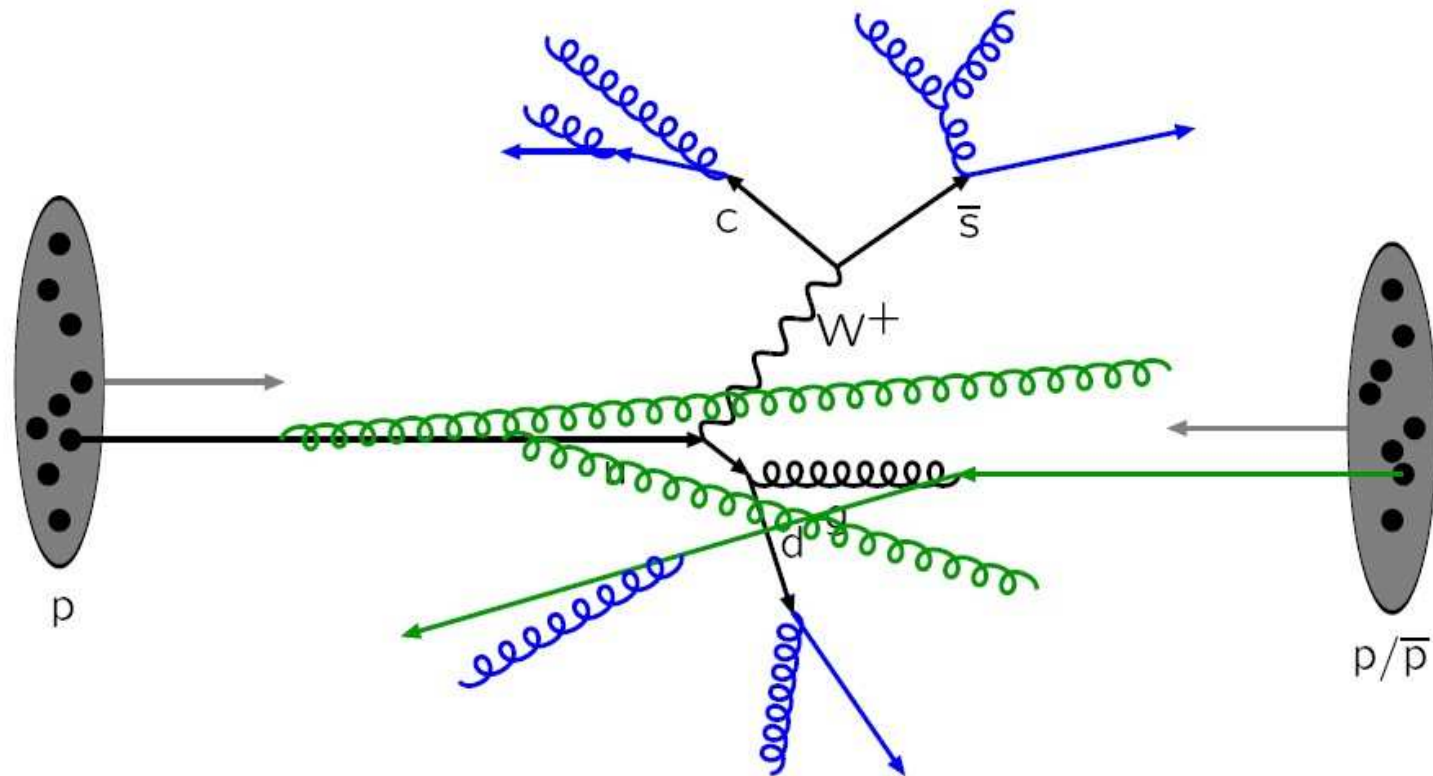
● Spin effect in decays?

Movie: The structure of an event



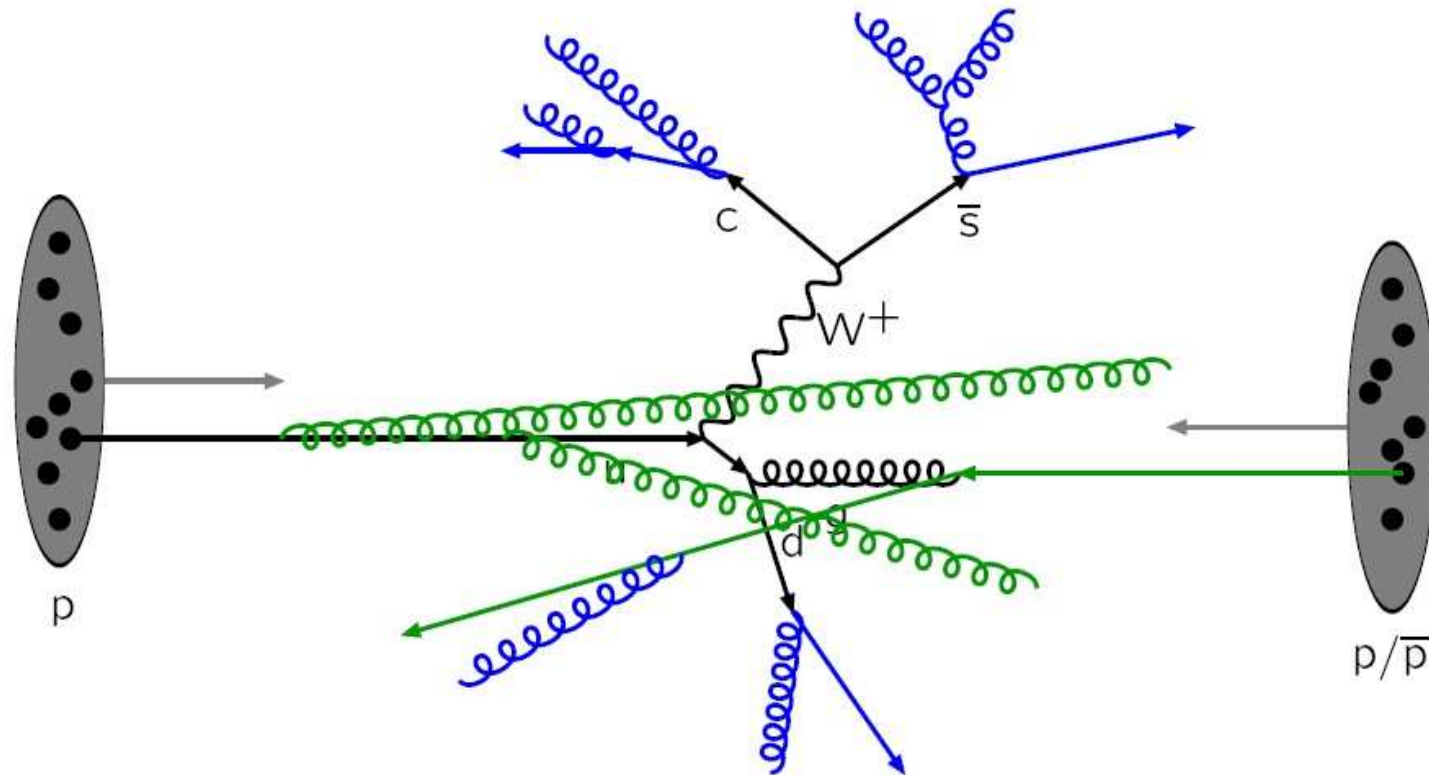
ISR: Initial State Radiation
Space-like parton showers (PS)

Movie: The structure of an event

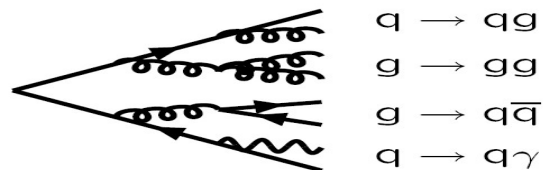


FSR: Final State Radiation
time-like parton showers (PS)

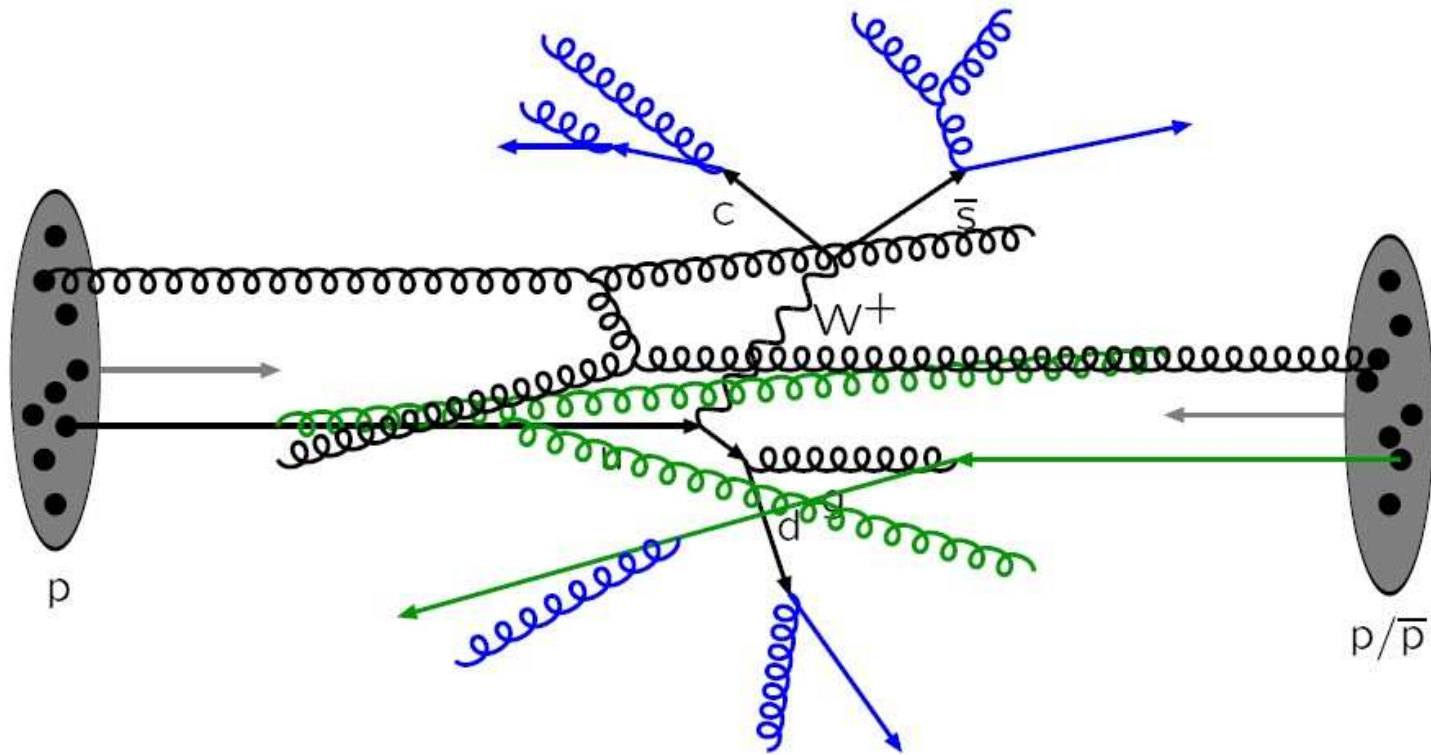
Movie: The structure of an event



FSR: Final State Radiation
time-like parton showers (PS)



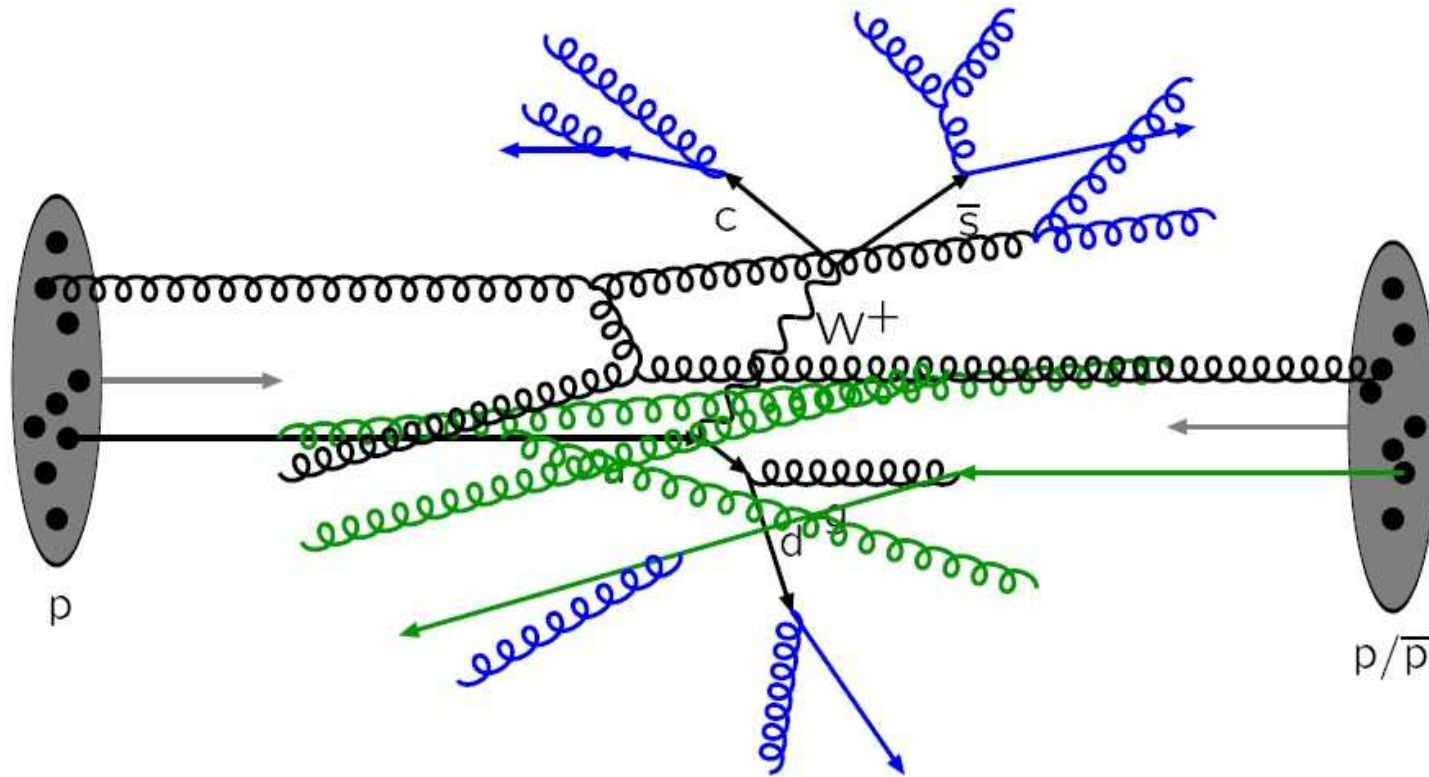
Movie: The structure of an event



Multiple parton-parton interactions (MPI)

The muck

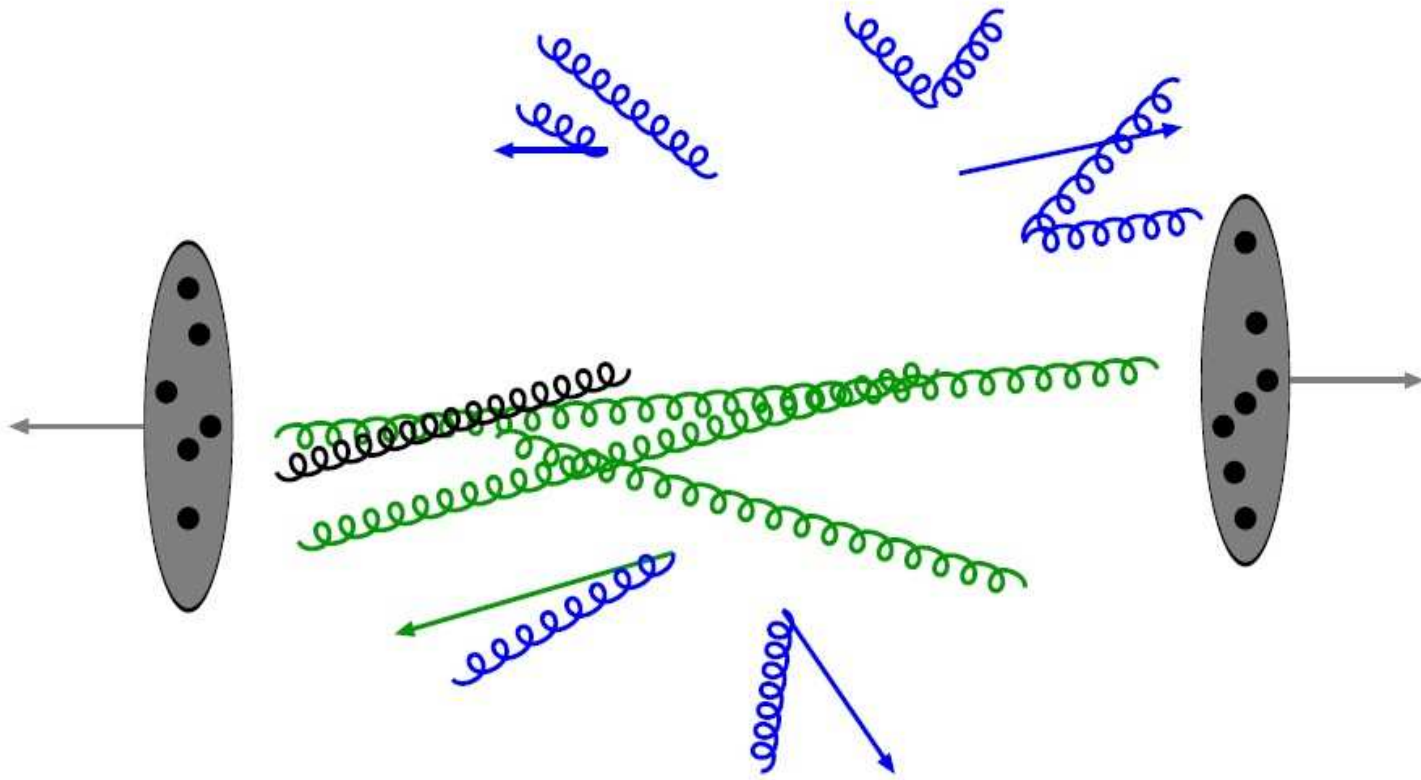
Movie: The structure of an event



MPI with ISR and FSR !

The muck

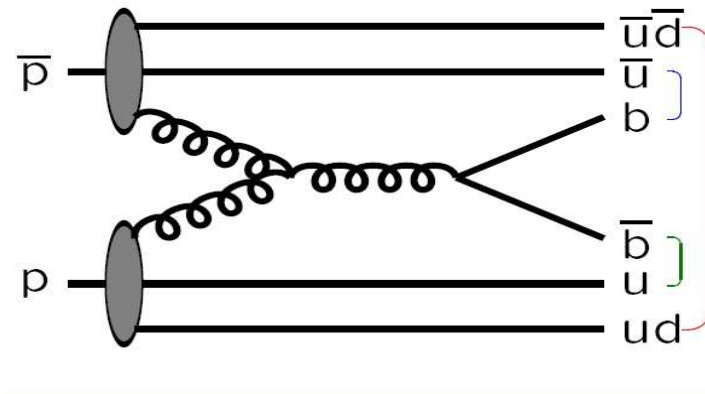
Movie: The structure of an event



Beam remnants and other outgoing partons !

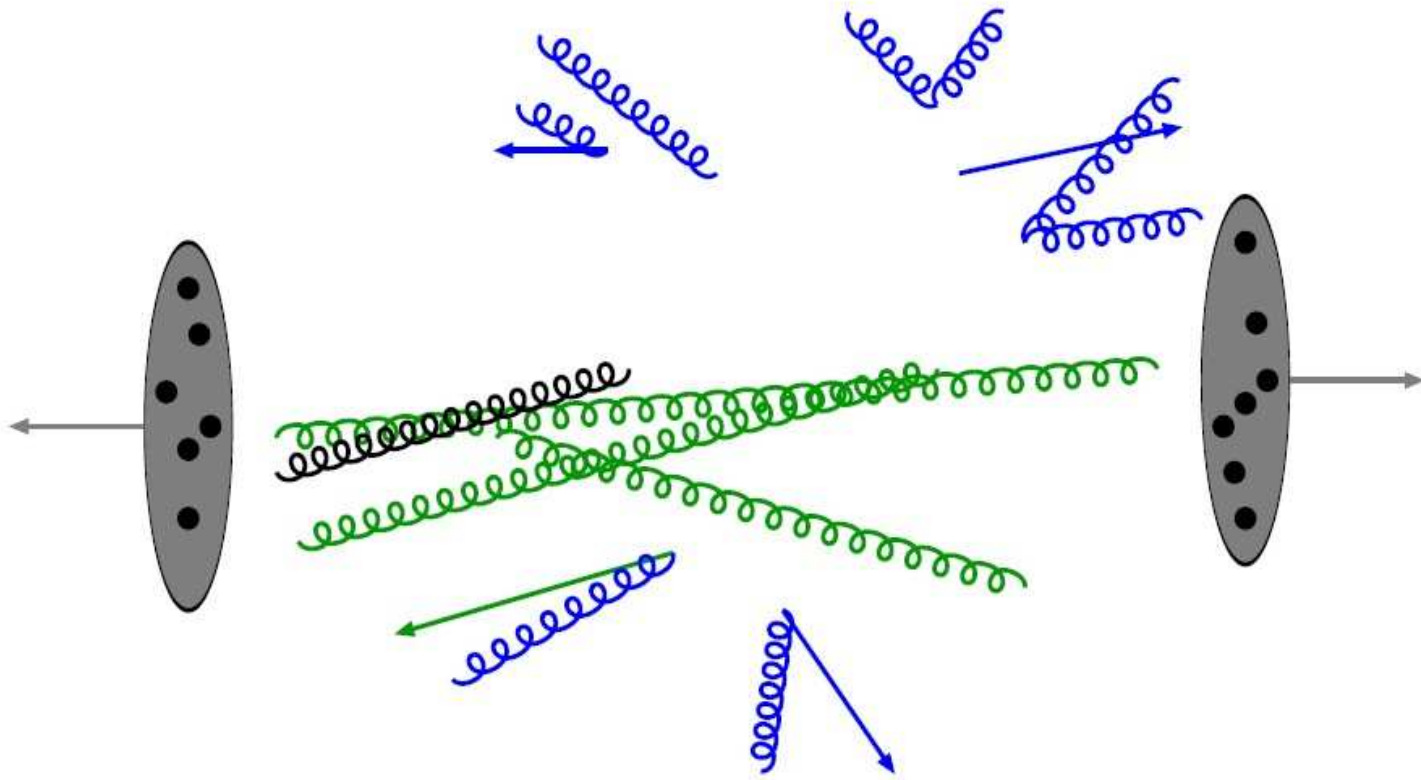
The muck

Movie: The structure of an event



Beam remnants: coloured remains of the proton not taking part in the hard process, but they are colour connected to the hard process.

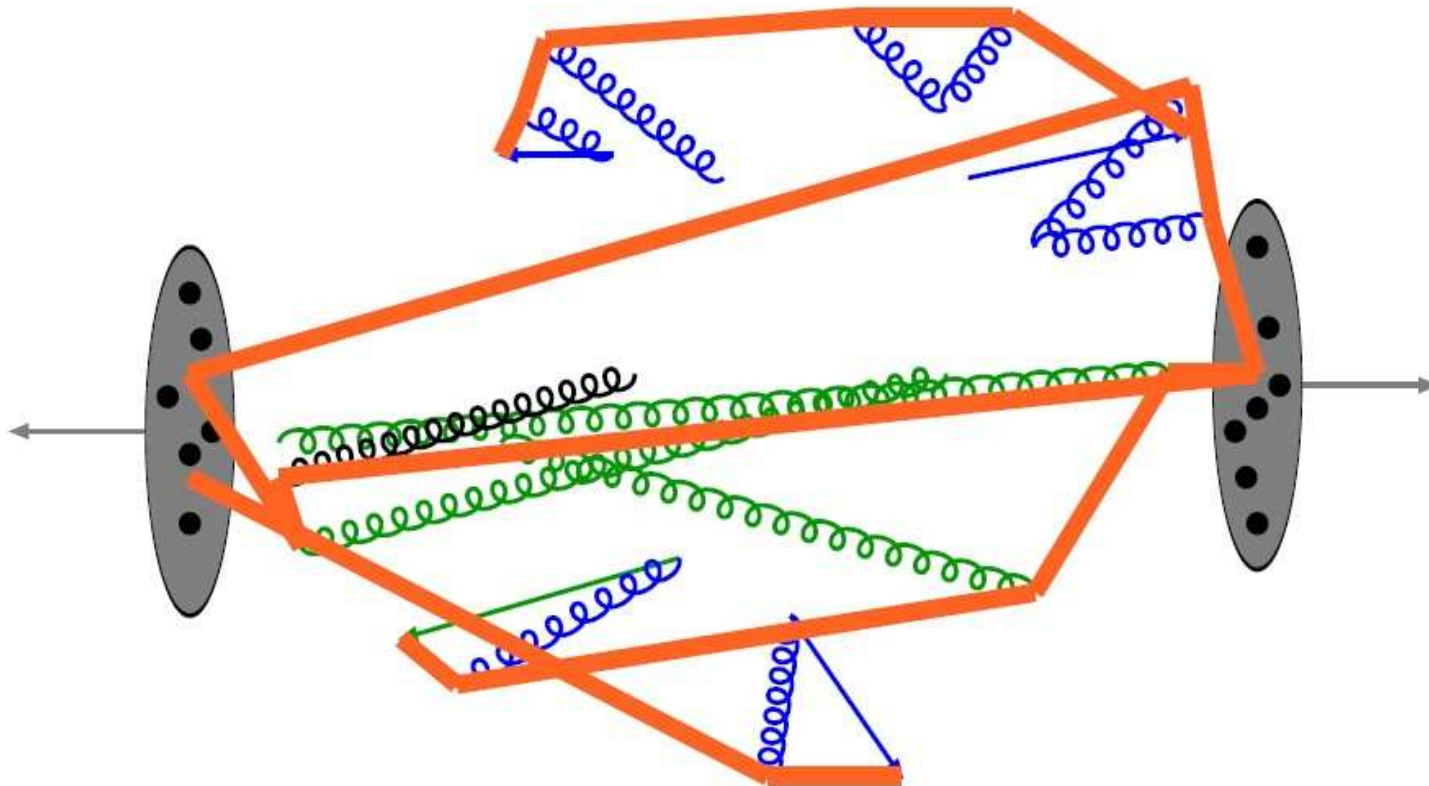
Movie: The structure of an event



Beam remnants and other outgoing partons !

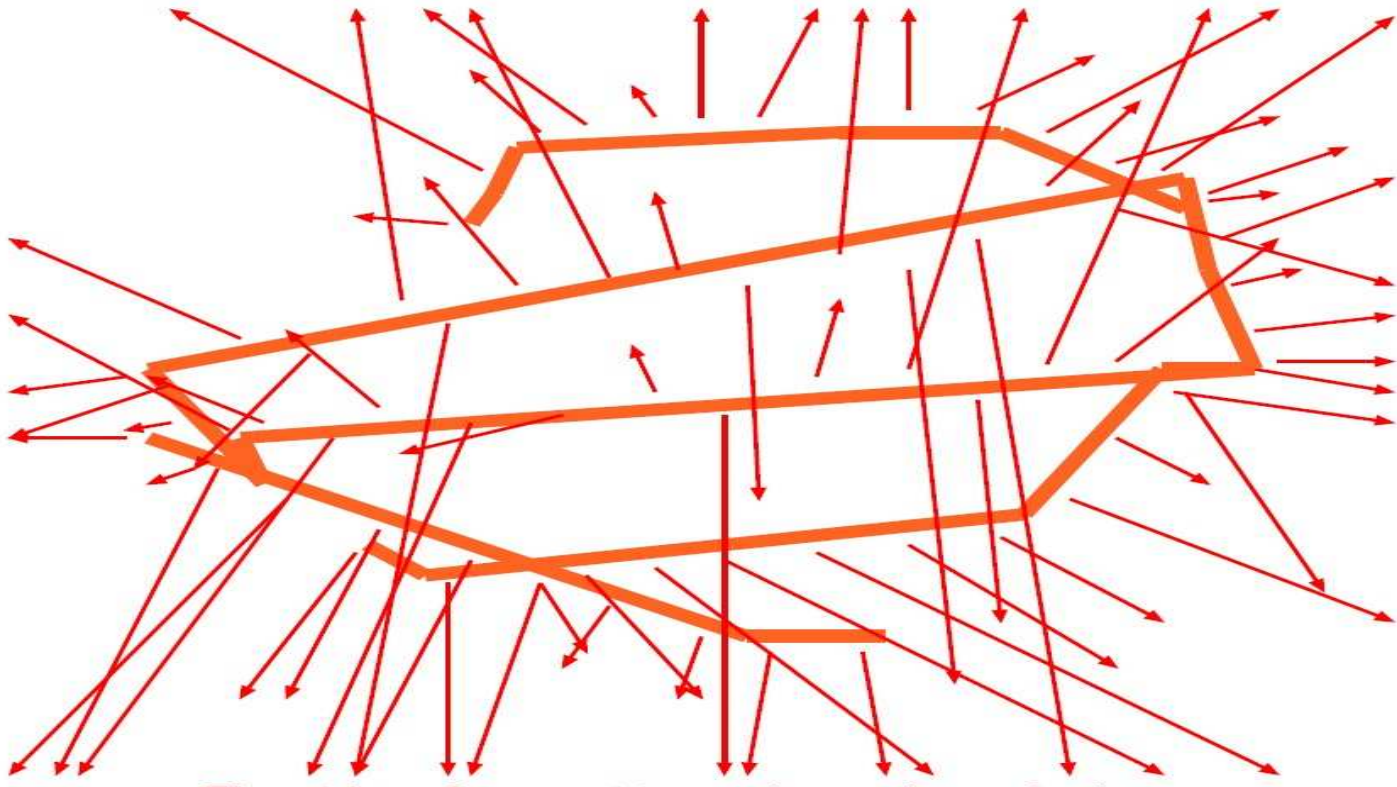
The muck: UE is not understood. It is modelled through some data that do not give strong constraints and hence extrapolation can be doubted.

Movie: The structure of an event



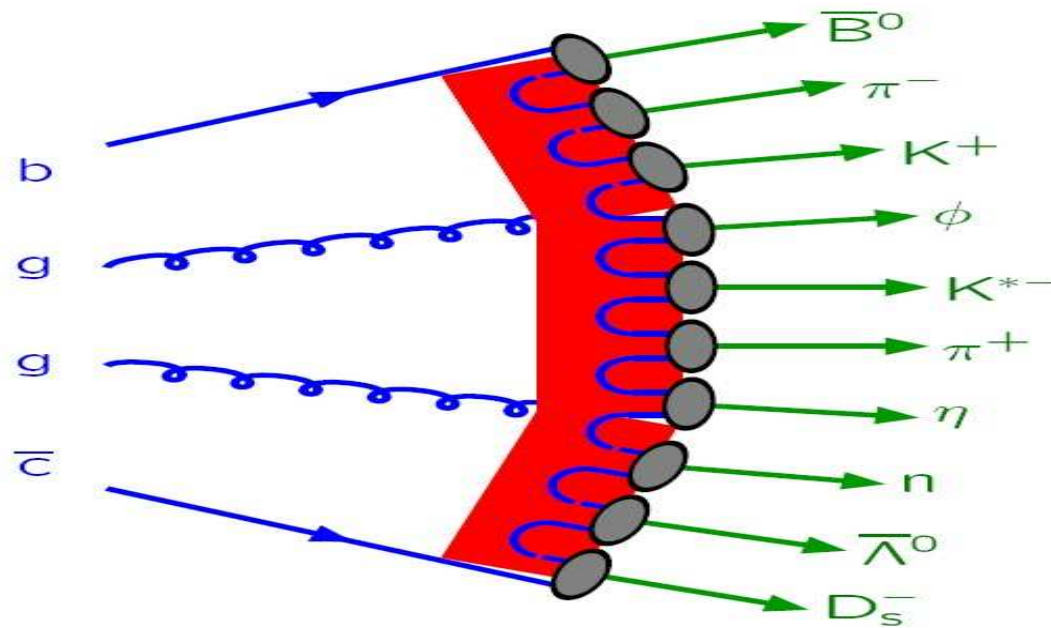
Everything is connected by colour confinement (here strings)

Movie: The structure of an event



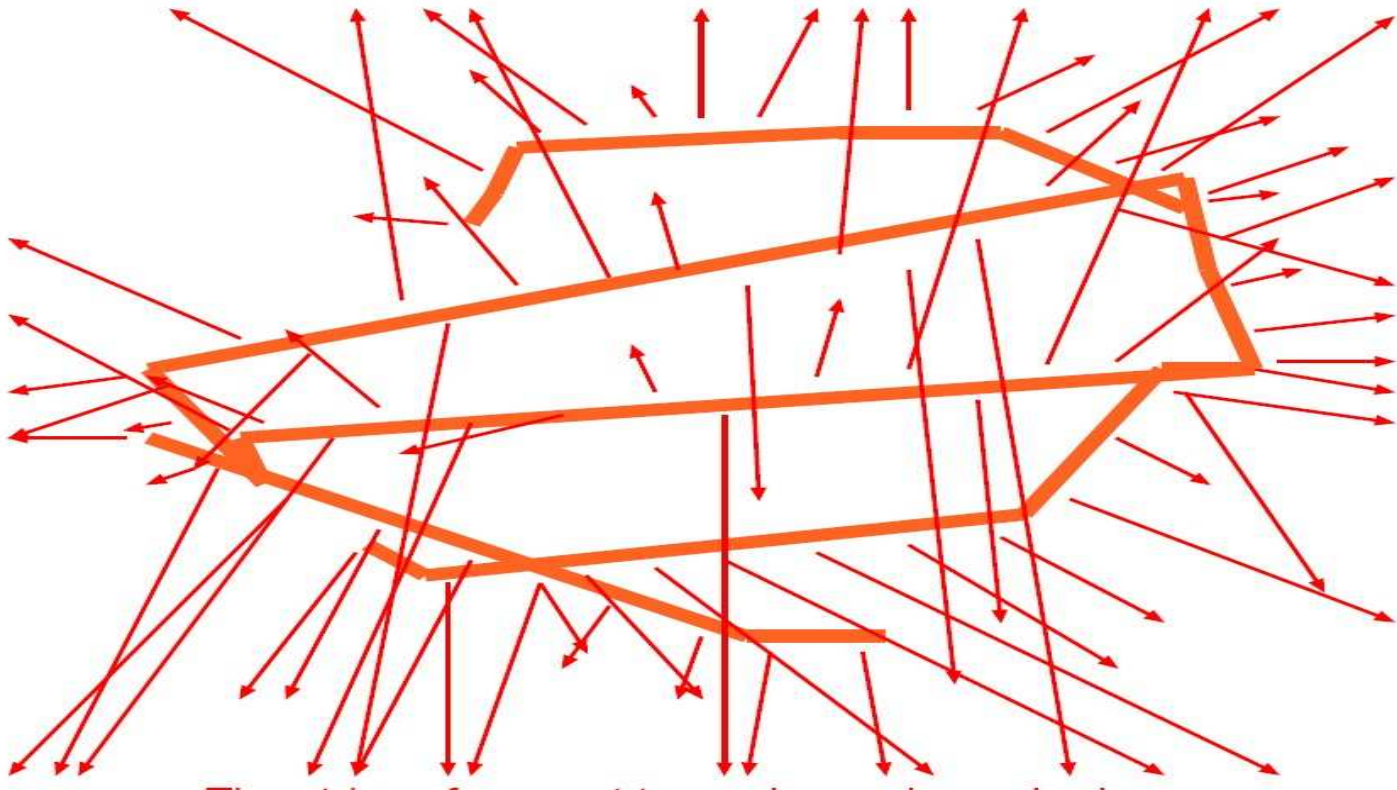
The strings fragments to produce hadrons

Movie: The structure of an event



Hadronisation: Clusters to produce hadrons (Cluster Model)

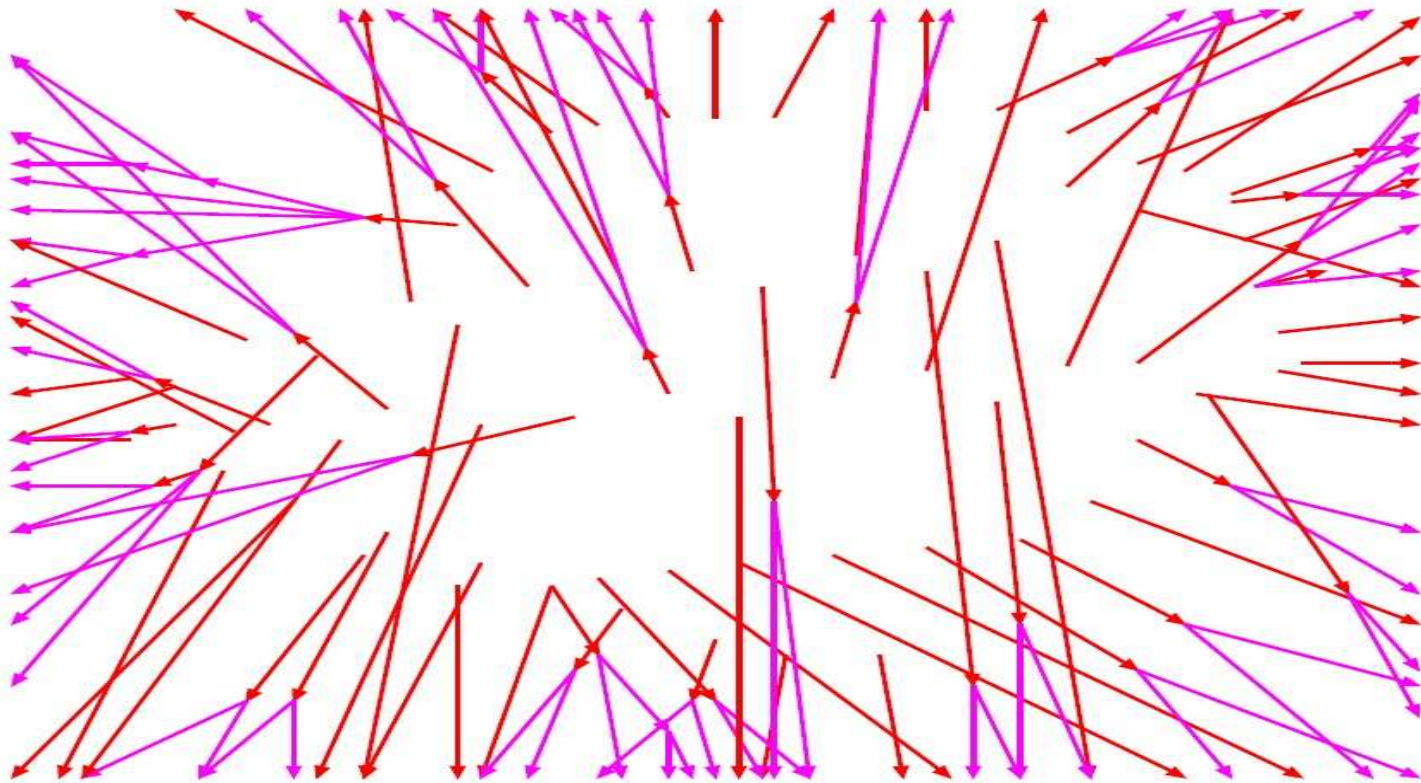
Movie: The structure of an event



The strings fragments to produce hadrons (strings model)

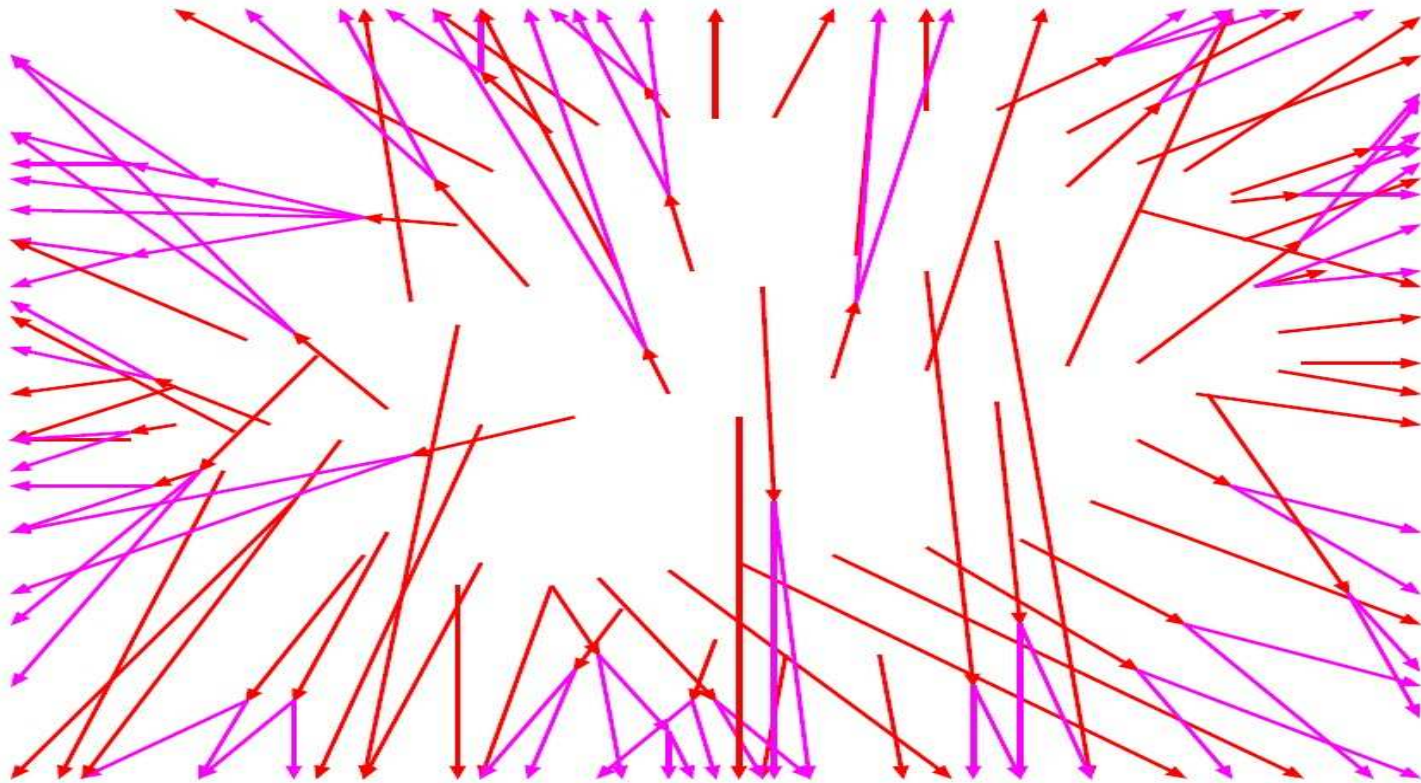
Hadronisation is not really calculated from first principles, however it is modelled through various data and hence it is considered reliable

Movie: The structure of an event

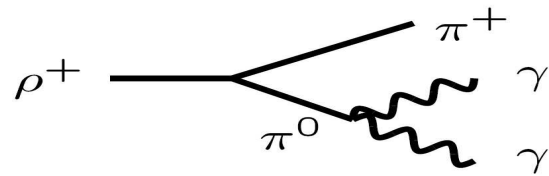


Hadrons decay

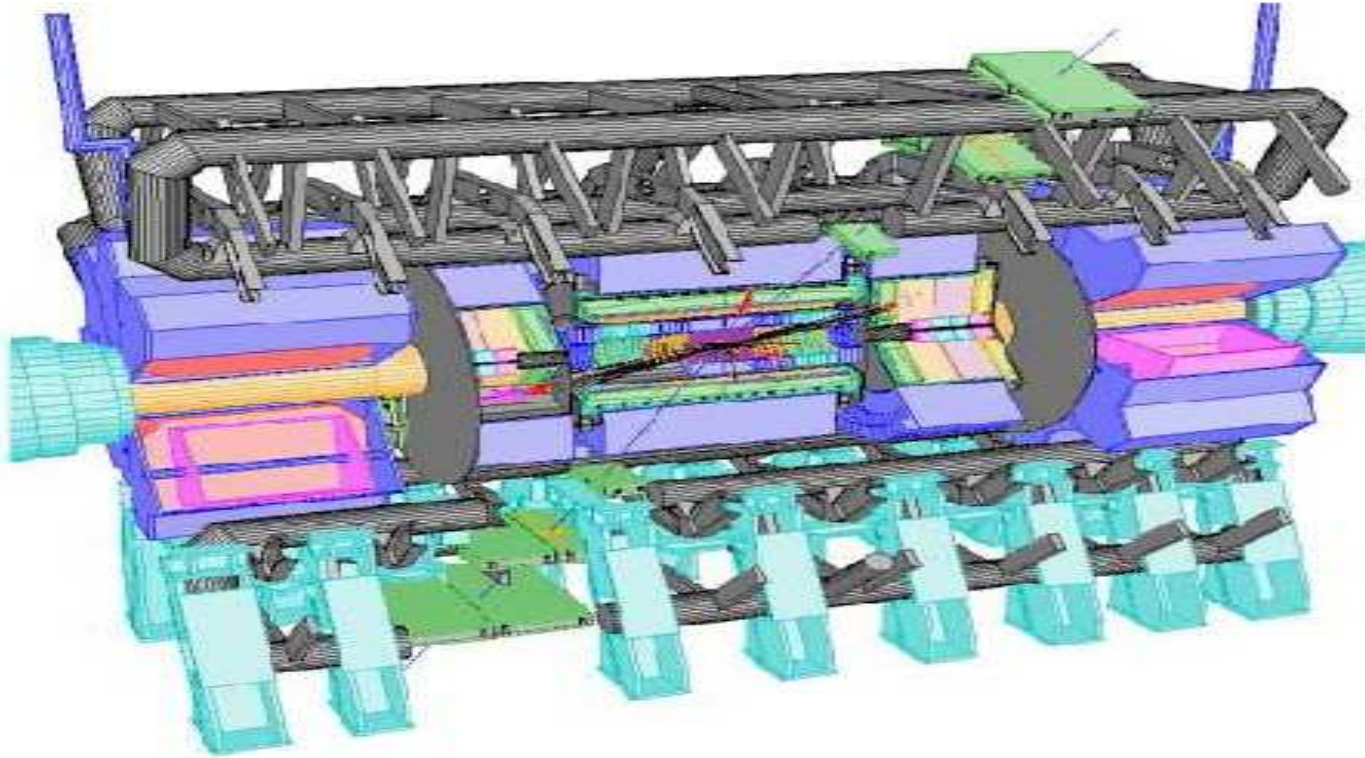
Movie: The structure of an event



Hadrons decay



Movie: The structure of an event



These are the particles that hit the detector

- Parton Shower is well understood , perturbation theory with a few approximations
- Hadronisation is not really calculated from first principles, however it is modelled through various data and hence it is considered reliable
- UE is not understood. It is modelled through some data that do not give strong constraints and hence extrapolation can be doubted.(minimum bias??)
- Important to have a “clear” picture of the physical situation

MC is probabilistic, divide and conquer

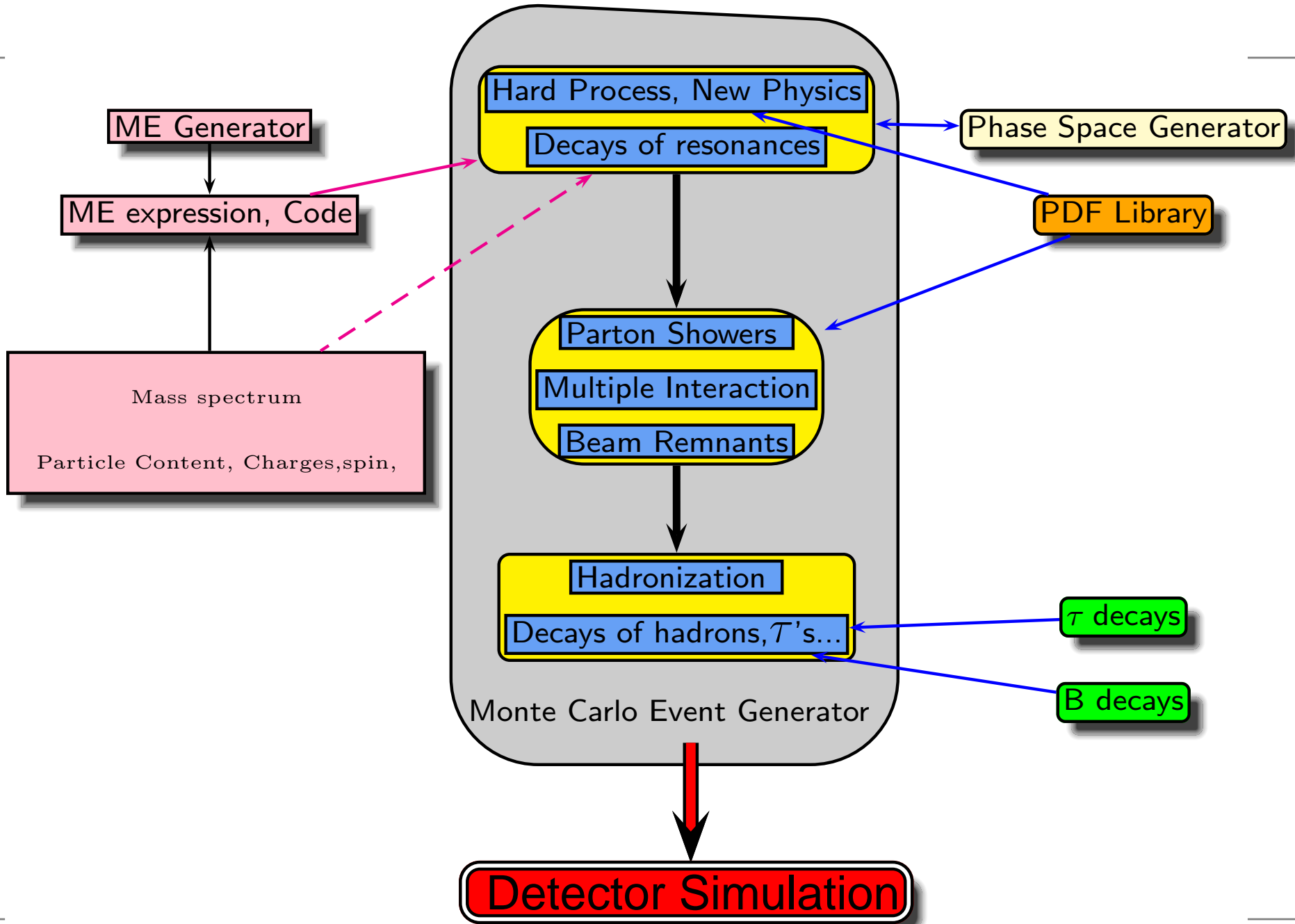
- generate events with as much details as possible:
 - W will decay.
 - To τ ?, τ will decay,
 - there is no quark,
 - only hadrons,...
 - production comes with non negligible radiation
- $\sigma_{\text{final state}} = \sigma_{\text{hard process}} \mathcal{P}_{\text{tot}}$
- $\mathcal{P}_{\text{tot}} = \mathcal{P}_{\text{decay}} \mathcal{P}_{\text{ISR}} \mathcal{P}_{\text{FSR}} \mathcal{P}_{\text{remnants}} \mathcal{P}_{\text{hadronise}} \mathcal{P}_{\text{ord. dec.}}$
- **Divide and Conquer : each \mathcal{P}_i handled in turn**
- an event with n particles involve about $10n$ random choices (flavour, mass, momentum, spin,...). At the LHC expect about 100 charged and 200 neutral particles, thus totalling a few thousand choices

MC is probabilistic, divide and conquer

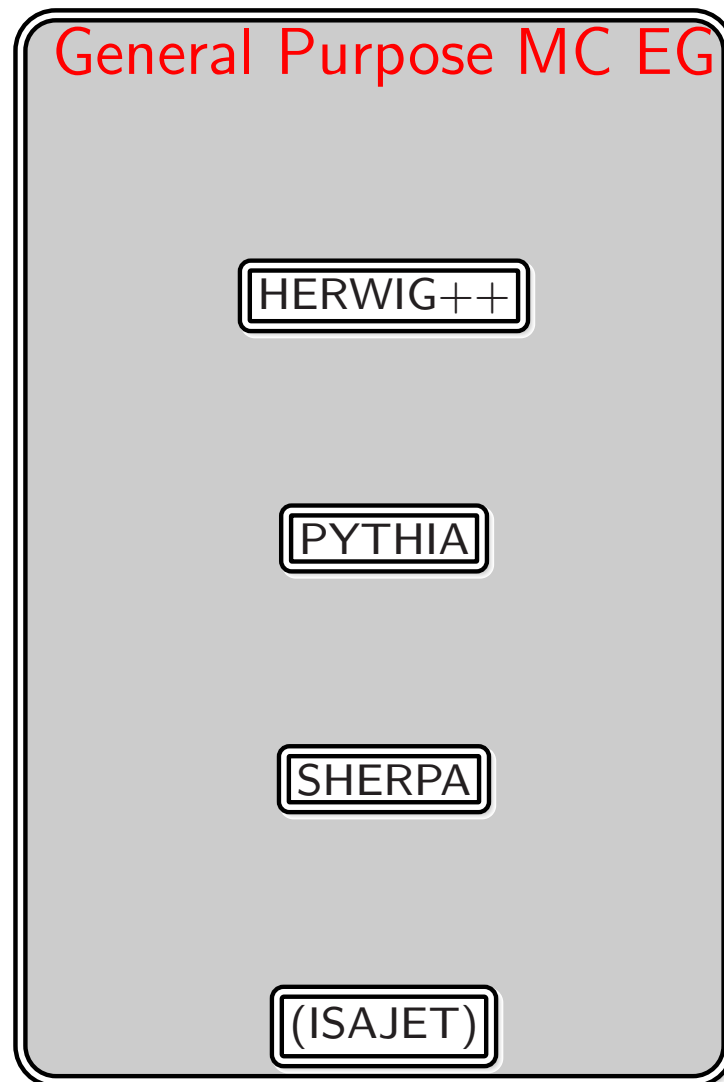
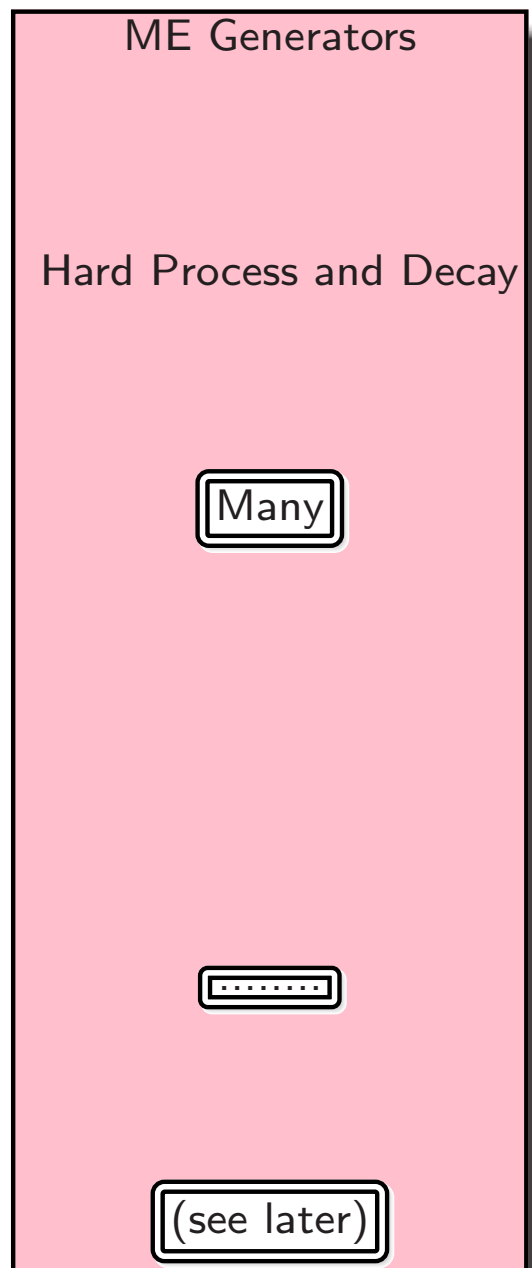
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Divide and Conquer : each \mathcal{P}_i handled in turn \rightarrow Modular Structure

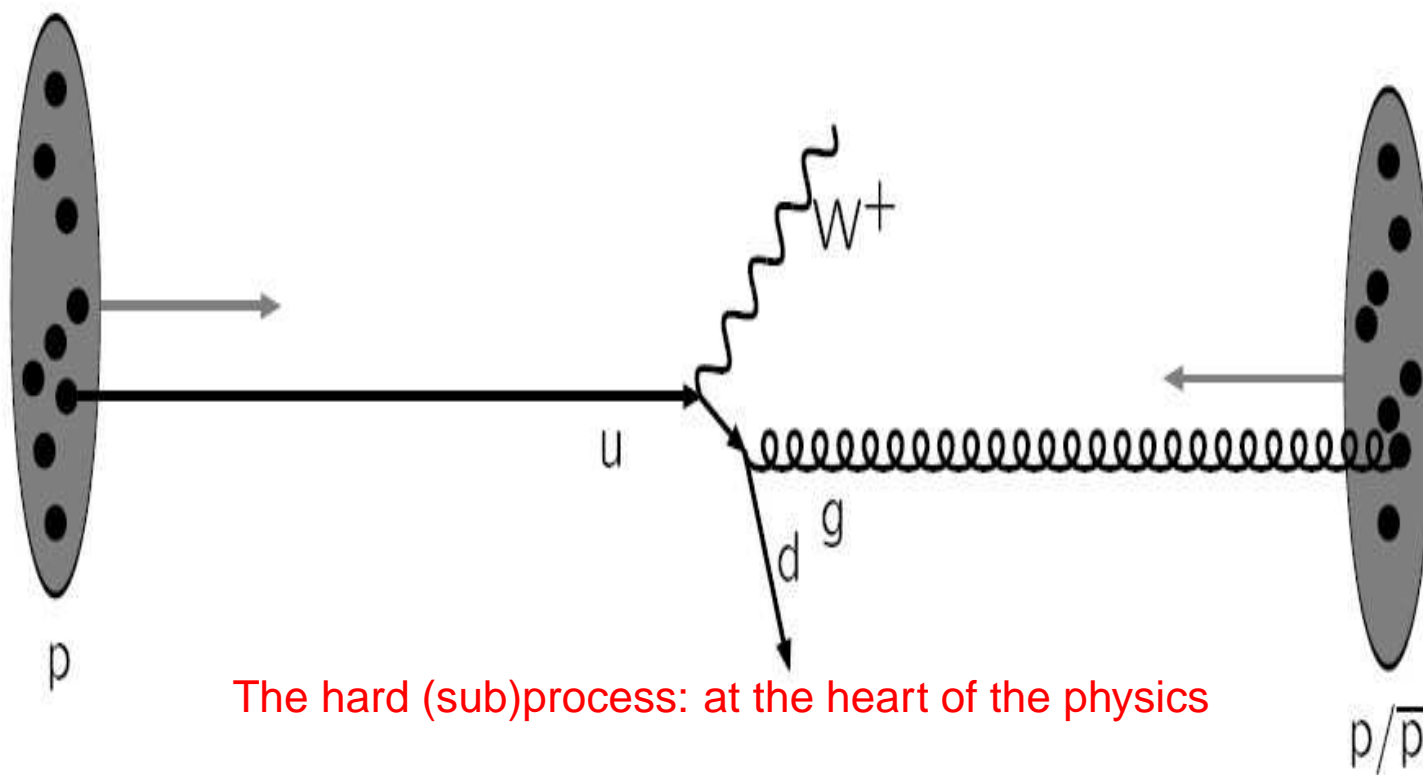
Putting all together



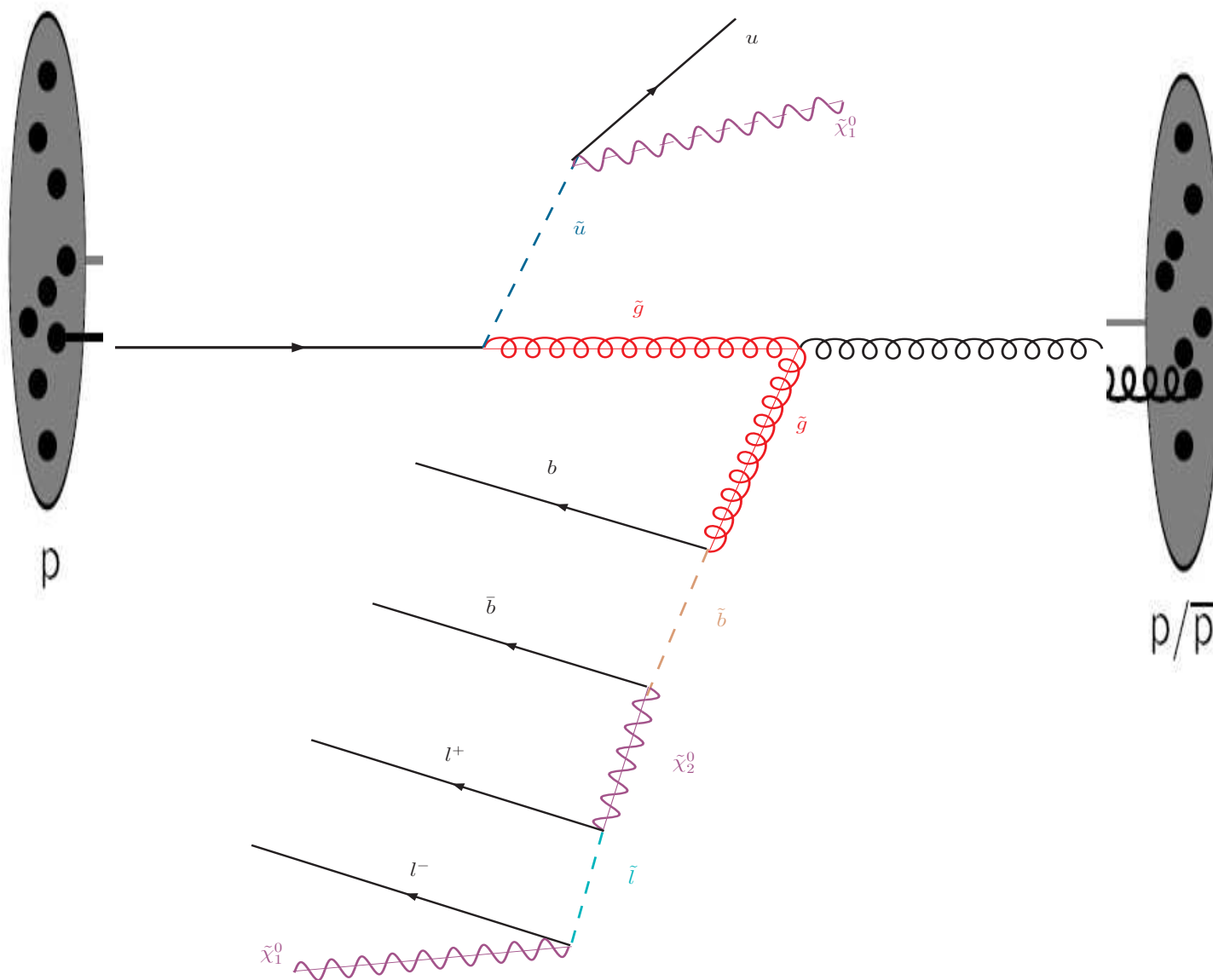
MEG vs General purpose MC EG



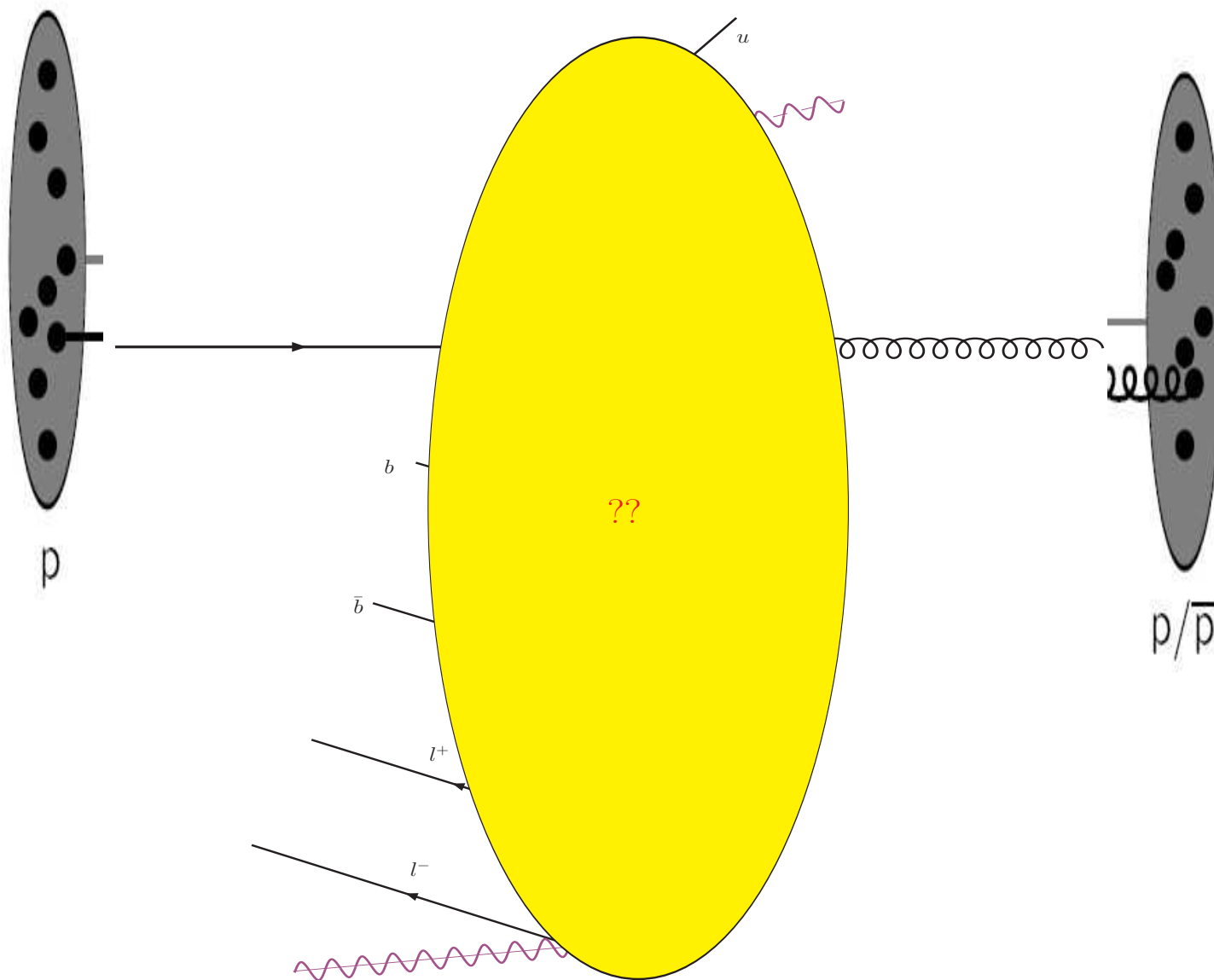
Integration: PDF and Cross sections



Integration: PDF and Cross sections



Integration: PDF and Cross sections



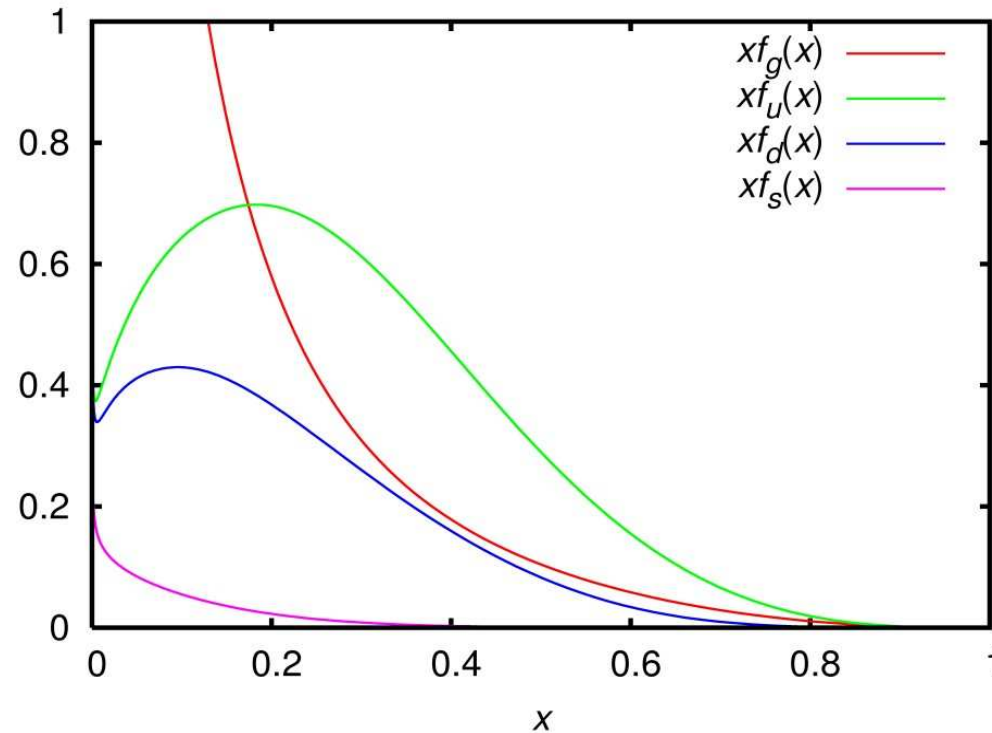
Factorisation and Parton Distribution Functions

$$\sigma_{pp \rightarrow X} = \sum_{a,b=q,\bar{q},g} \int dx_1 dx_2 f_a(x_1, \mu^2) f_b(x_2, \mu^2) \hat{\sigma}_{ab \rightarrow X}(\hat{s}, \mu^2)$$

$f_i(x, \mu^2)$ is the Parton Distributions Function
 μ^2 is the factorisation scale !

Many libraries exist (CTEQ, MRSx)
reliable in the range

$$10^{-3} < x < 0.8 \quad (2\text{GeV})^2 < \mu^2 < (1\text{TeV})^2$$



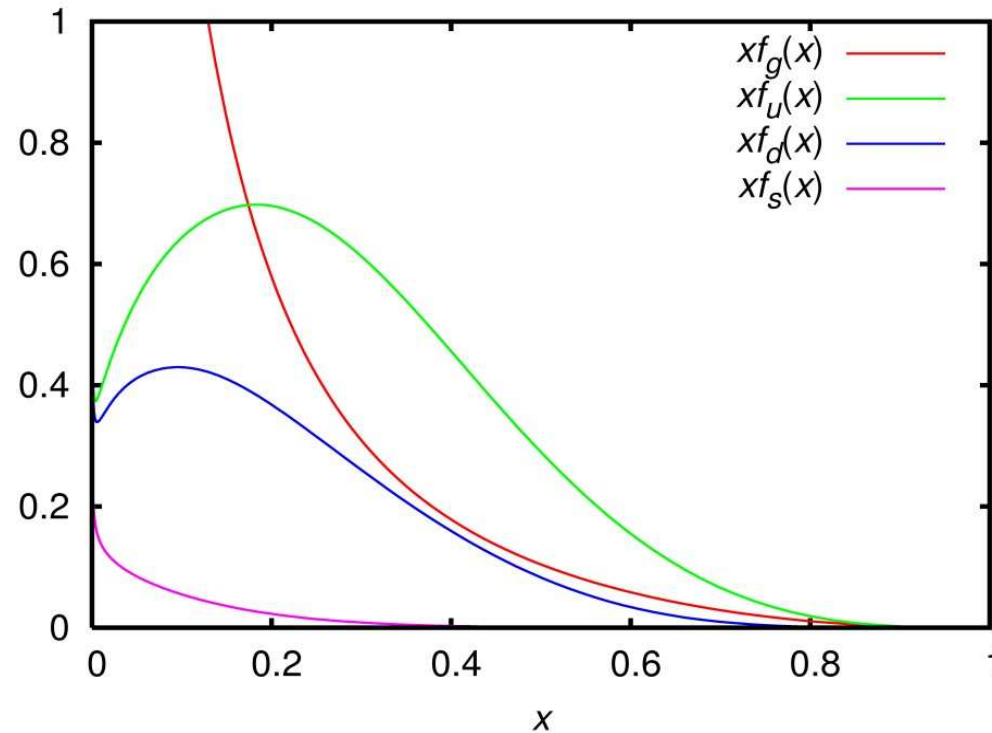
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Phase Space

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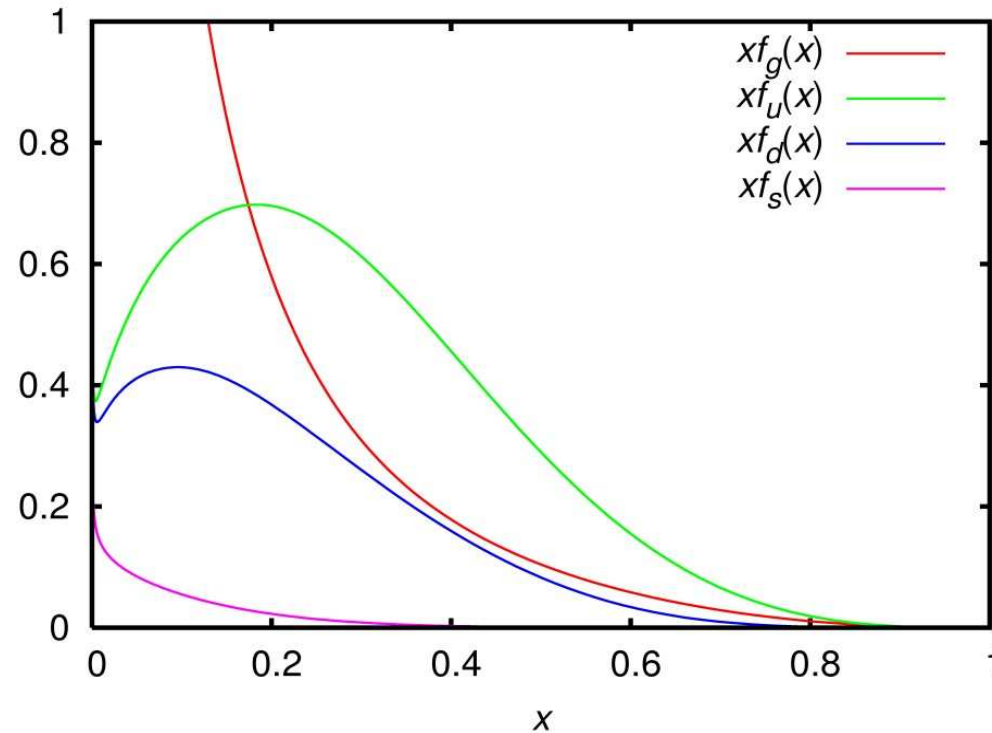
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Phase Space

$$\hat{\sigma}_{ab \rightarrow X} = \frac{1}{2\hat{s}} \sum_{spin, \dots} \int_{\Phi_N} |\mathcal{M}|^2 d\Phi_N$$

Integrals $\longrightarrow \int$

At the heart of the ME is the hard process, that is where the physics lies and that is what gives the probability of a particular event

For the hard process

- amplitude $\mathcal{M} \longrightarrow |\mathcal{M}|^2$
- $N_{\text{evt,cuts}} \propto \int d\sigma = \int |\mathcal{M}|^2 d\Phi(n)$
- Integration over a phase space with of large number n of dimensions, each particle $\rightarrow 3$ variables (momenta)
- $\text{Dim}[d\Phi(n)] \sim 3n$

$$d\Phi(n) = \left(\prod_i^n \frac{d^2 p_i}{(2\pi)^3 (2E_i)} \right) (2\pi)^4 \delta \left(P_{in} - \sum_i^n p_i \right)$$

Monte-Carlo Definition

- MC is a numerical method for calculating/estimating an integral based on a random evaluation of the integrand
- Particularly useful because one deals with a large number of (integration) variables (momenta of particles)
- Limits of integration (cuts) are often complicated
- Integrand is a convolution of different functions

One dimension, example

$$I = \int_{x_1}^{x_2} f(x) dx = (x_2 - x_1) \langle f(x) \rangle \quad (\text{usually } x_1 = 0, x_2 = 1)$$

The **average** can be calculated by selecting N values *randomly* $x_i, i = 1, \dots, N$ from *uniform distribution*, calculate $f(x_i)$

$$I = I_N = \frac{1}{N} (x_2 - x_1) \sum_{i=1}^{i=N} f(x_i) = \frac{1}{N} \sum_{i=1}^{i=N} W(x_i) \quad W(x_i) = \text{weight}$$

- Sum is invariant under reordering (*randomize*)
- Obviously approximation better if number of points N is larger
- Error given by the **Central Limit Theorem**

One dimension, example. The variance

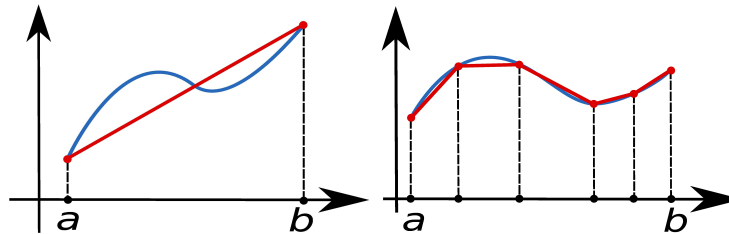
$$I \simeq I_N \pm \sqrt{\frac{V_N}{N}} = I_N \pm \sqrt{\frac{\langle f^2 \rangle - \langle f \rangle^2}{N}}$$

● MC converges as $1/\sqrt{N}$

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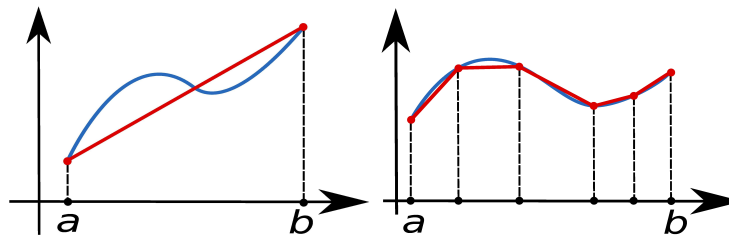
- MC converges as $1/\sqrt{N}$
- compare to trapezium rule convergence $\propto 1/N^2$ (if derivative exists)



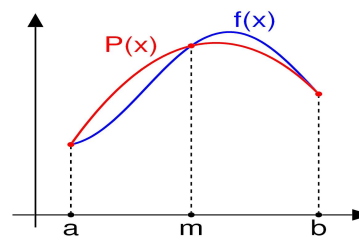
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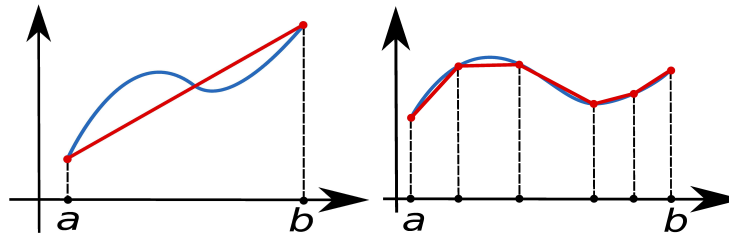
- Simpson (quadratic interpolation) $\propto 1/N^4$ (if derivative exists)



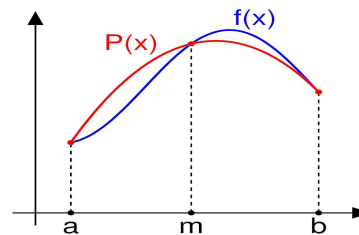
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- Simpson (quadratic interpolation) $\propto 1/N^4$ (if derivative exists)



- but this is only in one dimension!

- Convergence may seem slow $\sqrt{1/N}$, but it can be estimated easily
- MC error does not depend on # of dimensions, d , $\propto 1/\sqrt{N}$
 - Trapeze $\propto 1/N^{2/d}$
 - Simpson $\propto 1/N^{4/d}$
- in MC one can improve convergence by minimising V_N while keeping the same number of points N
- **Importance Sampling:** non uniform sampling more efficient
- Convergence improved by putting more samples in regions where function is largest (where variance is largest)
- Hint: observe that if $f(x) = cste$ then $V_N = 0 \rightarrow$ **make f as a close to a constant as possible!**

$$I \simeq I_N \pm \sqrt{\frac{V_N}{N}} = I_N \pm \sqrt{\frac{\langle f^2 \rangle - \langle f \rangle^2}{N}}$$

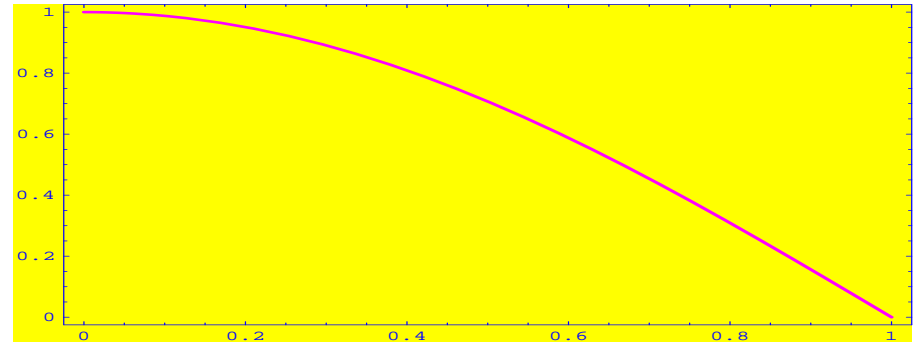
Example: Importance Sampling

Take $f(x) = \cos \pi x / 2$ then

$$I = 2/\pi = 0.637$$

$$\text{MC, } I_N = 0.637 \pm 0.308/\sqrt{N}$$

$$(0.308 = \sqrt{V_N} = \sqrt{1/2 - (2/\pi)^2})$$



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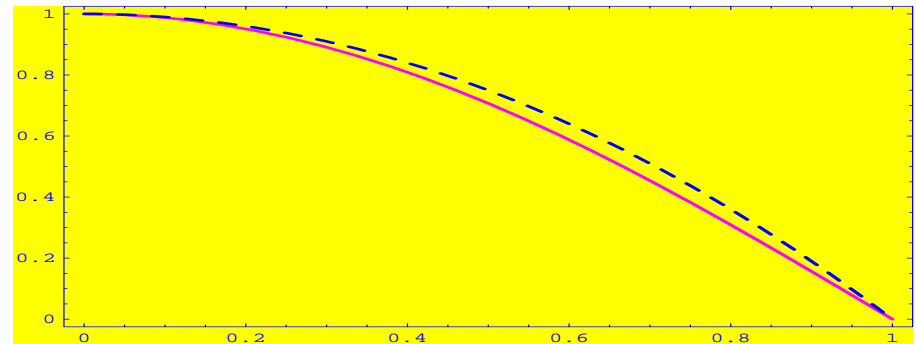
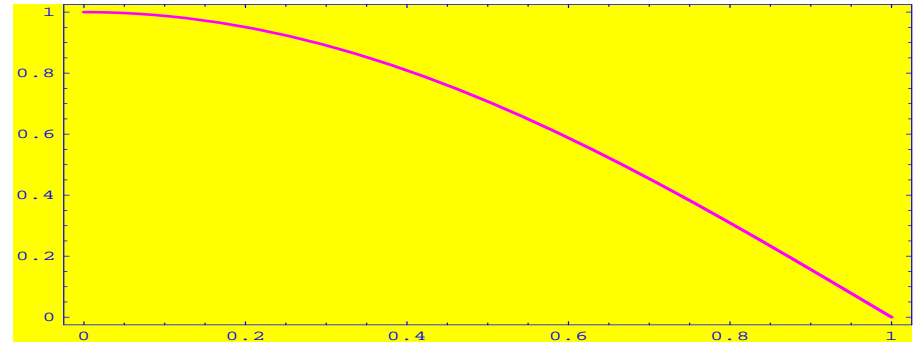
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$$\begin{aligned} I &= \int_0^1 dx (1-x^2) \frac{\cos \pi x / 2}{1-x^2} \\ &= \int_{y_1}^{y_2} dy \frac{\cos \pi x[y] / 2}{1-x[y]^2} \end{aligned}$$

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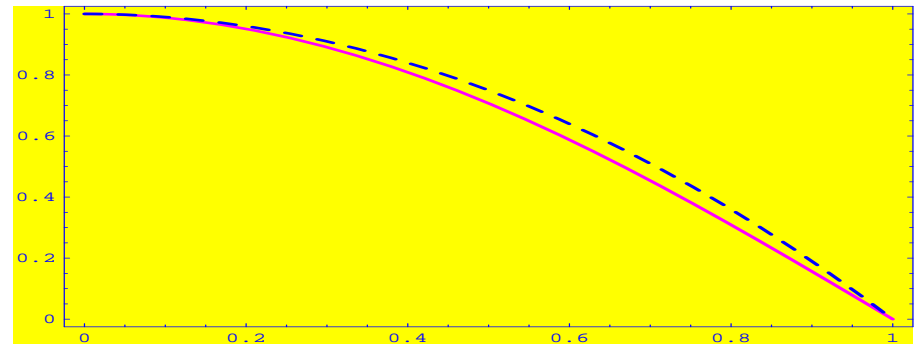
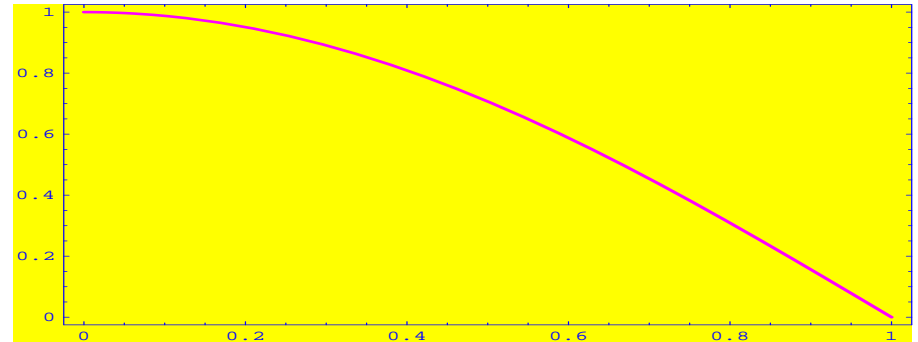
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$$\text{MC, } I_N = 0.637 \pm 0.031/\sqrt{N}$$

- For the same accuracy $N \rightarrow N/100$ events
- We have in fact made a change of variables
- Note however that change of variables may be not so trivial and requires that one knows the function, here is relatively ok
 $y = x - x^3/3!$



Over a Breit-Wigner distribution

in HEP many sharp peaks from resonances, apart from peaks due to forward scattering, ..

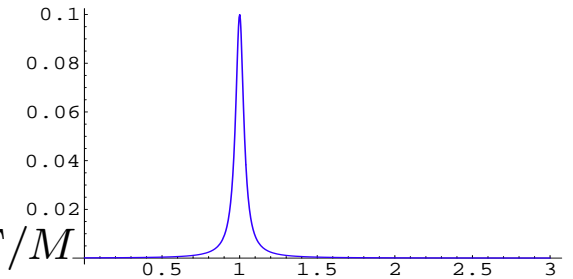
$$\begin{aligned} I &= \int_{m_{min}^2}^{m_{max}^2} dm^2 \frac{1}{(m^2 - M^2)^2 + M^2 \Gamma^2}, \quad \Gamma/M \ll 1 \\ &= \frac{1}{M^2} \int_{x_{min}}^{x_{max}} dx \frac{1}{(x - 1)^2 + \epsilon^2}, \quad x = m^2/M^2, \quad \epsilon = \Gamma/M \end{aligned}$$

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change of variable $x = \epsilon \tan \theta + 1, dx = \epsilon(1 + \tan^2 \theta) d\theta$

$$I = \frac{1}{M\Gamma} \int_{\theta_{min}}^{\theta_{max}} d\theta$$

The peak has been smoothed out completely.

Flat distribution, the error has been reduced to 0

Over a Breit-Wigner distribution

in HEP many sharp peaks from resonances, apart from peaks due to forward scattering,..

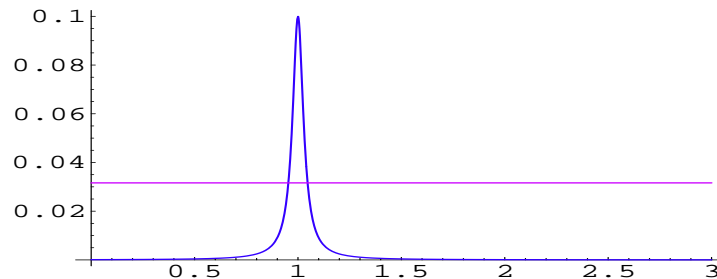
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change of variable $x = \epsilon \tan \theta + 1$, $dx = \epsilon(1 + \tan^2 \theta) d\theta$

$$I = \frac{1}{M\Gamma} \int_{\theta_{min}}^{\theta_{max}} d\theta$$

The peak has been smoothed out completely.

Flat distribution, the error has been reduced to 0



Non-uniform, importance sampling

Unfortunately we can not always do the Jacobian trick efficiently, we do not always know $f(x)$

However, as we have seen, finding a simple function, $p(x)$, that approximate $f(x)$ reduces the error drastically
(up to normalisation) take

$$p(x), \int_{x_1}^{x_2} p(x) = 1, \quad \rightarrow I = \int_{x_1}^{x_2} dx p(x) \frac{f(x)}{p(x)}$$
$$I = \left\langle \frac{f}{p} \right\rangle \pm \frac{1}{\sqrt{N}} \sqrt{\left\langle \frac{f^2}{p^2} \right\rangle - \left\langle \frac{f}{p} \right\rangle^2}$$

Sample according to $p(x)$ and make f/p as small as possible.

Unfortunately we usually do not know much about $f(x)$

But as we sample we can know more, reconstruct $p(x)$ piecemeal, with step function

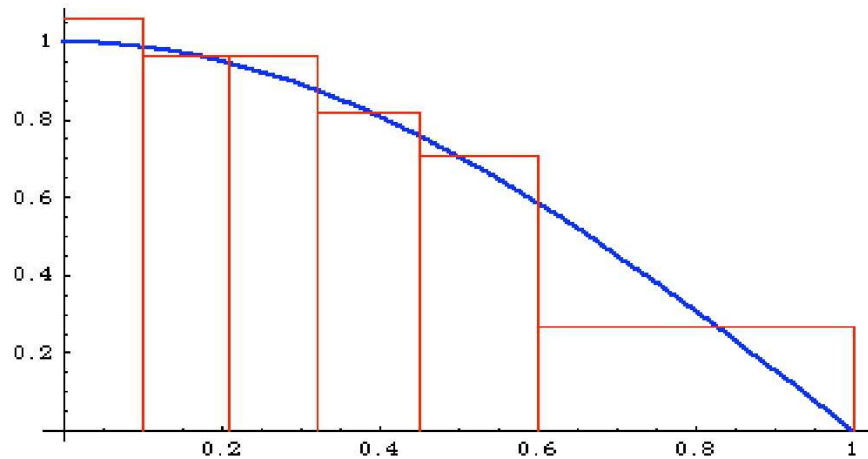
$$p(x) = \frac{1}{N_b} \Delta x_i \quad \text{for} \quad x_i - \Delta x_i \leq x \leq x_i$$

VEGAS (BASES) Importance+Stratified Sampling

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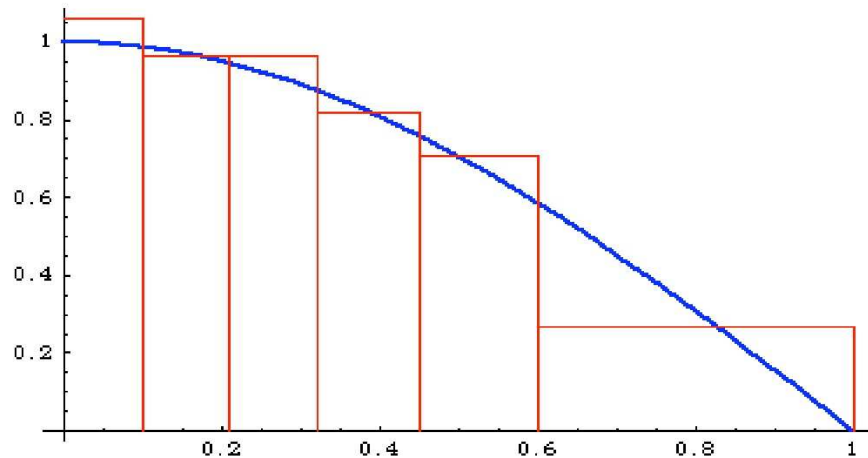


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- Improve the fit by generating more points where $f(x)$ is large, *i.e* where the variance is large
- Adjust the bin size so that **each bin** has the same area

Iterative algorithm: VEGAS

Many variables, VEGAS bis

- The approach can be directly generalised to d dimensions if one can write the factorised form $p(\vec{x}) = p(x) \times p(y) \times \dots$

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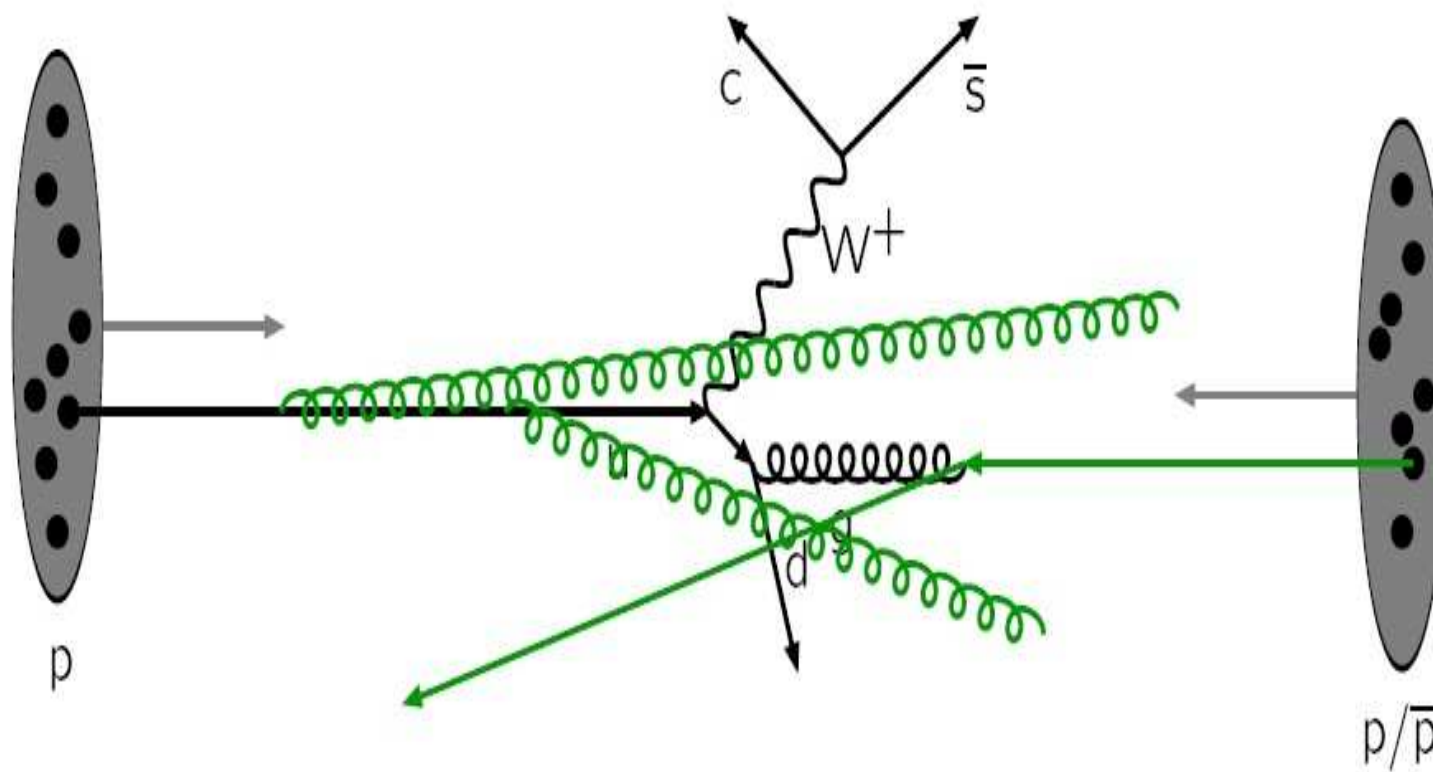
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- this means 2^n possible kinematical invariants
- A scattering amplitude may have many peaks each aligned on a different invariant

Remember the Movie: The structure of an event, ISR and FSR

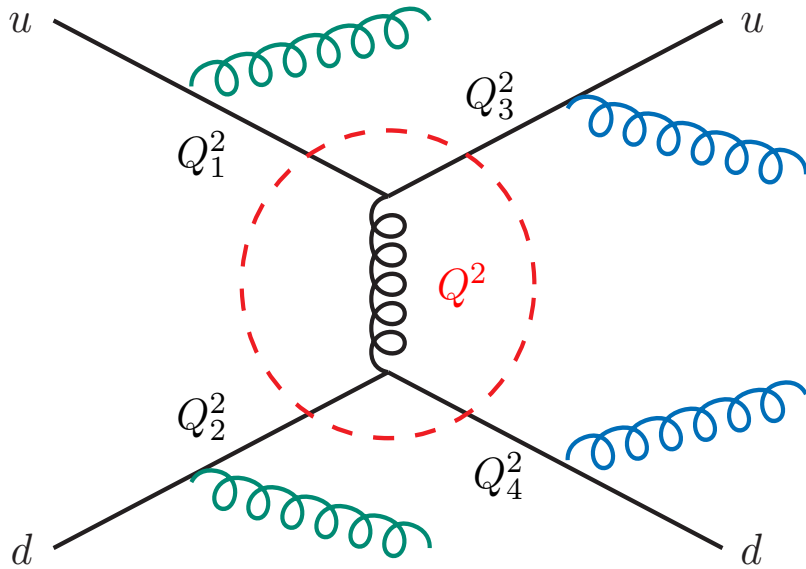


ISR: Initial State Radiation

Parton Shower Approach

$\mathcal{P}_{\text{ISR/FSR}}$ Accelerated charged particles radiate

$$2 \rightarrow n = (2 \rightarrow 2)_{\text{On Shell}} + \text{ISR} + \text{FSR}$$



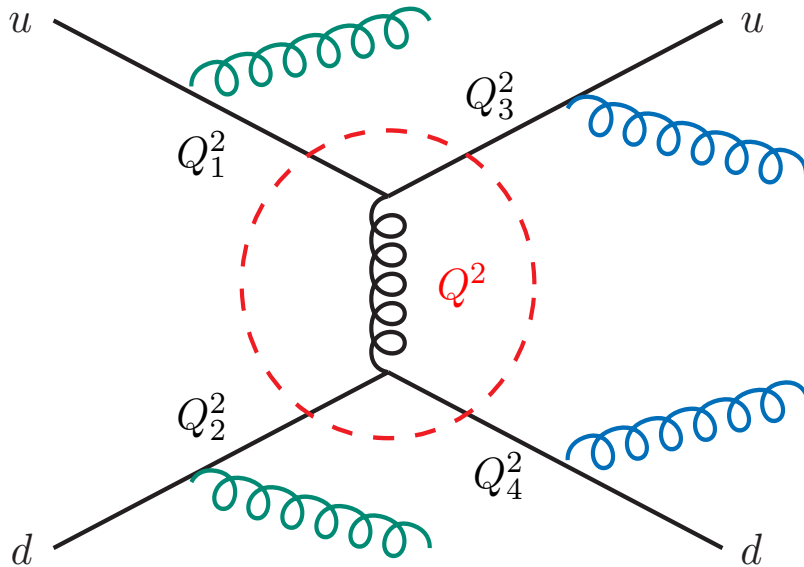
● FSR is time-like shower $Q_i^2 > 0$ decreasing, relatively simple

● ISR is space-like shower $Q_i^2 < 0$ increasing, physics complicated

Parton Shower Approach

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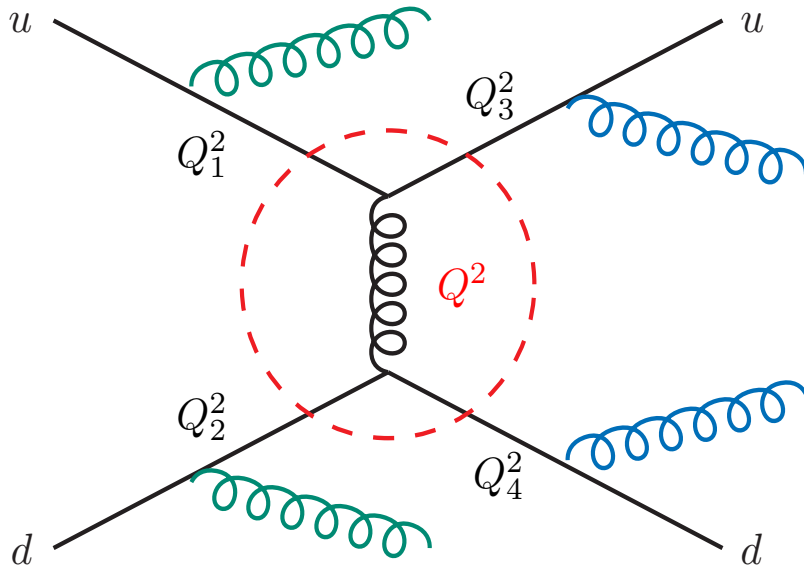
● ISR is space-like shower $Q_i^2 < 0$ increasing, physics complicated

- Shower is viewed as a probabilistic process which occurs with unit probability
- The (total) cross section is not affected but indirectly it is since the event shape is changed
- Obviously it is an approximation to the full process

Parton Shower Approach

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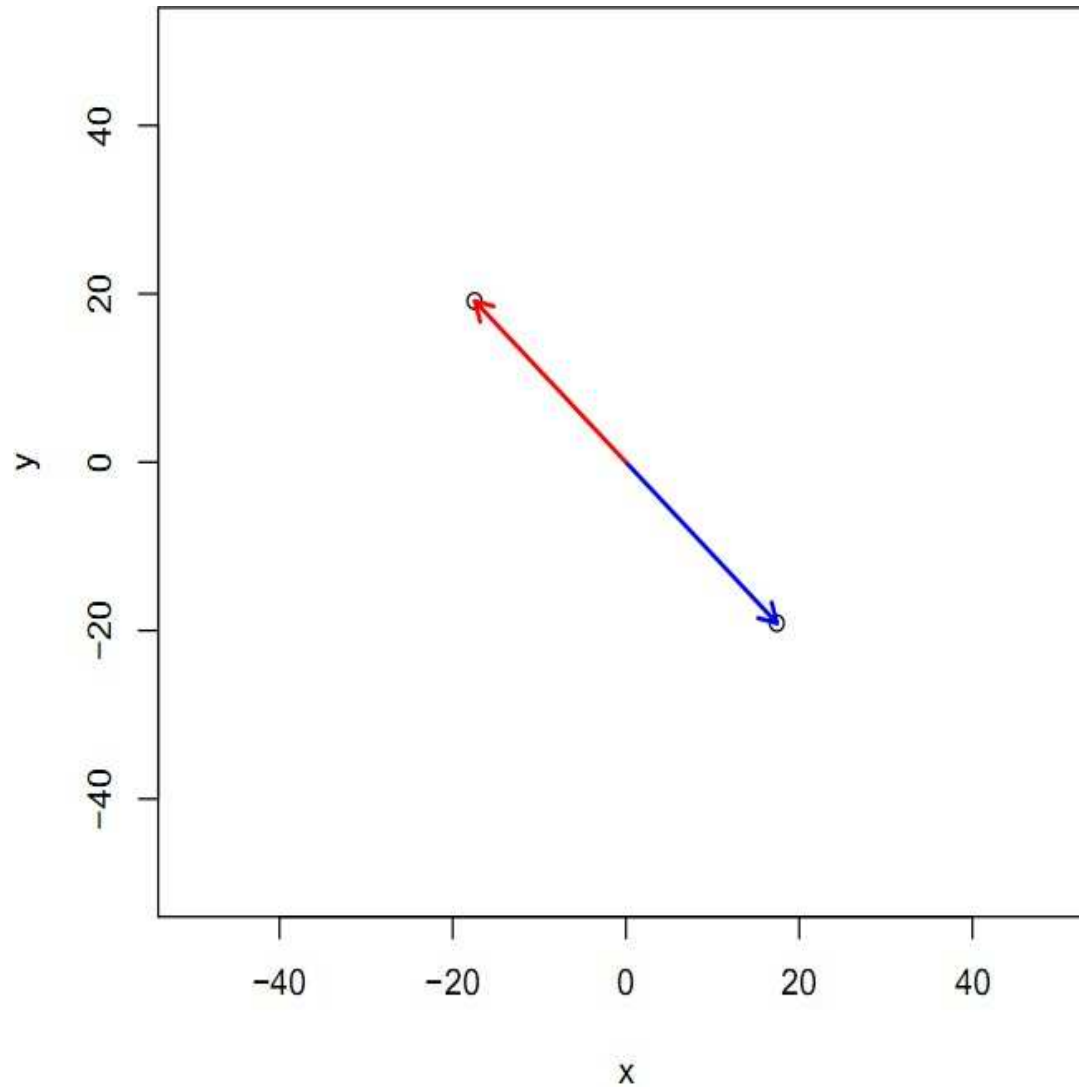


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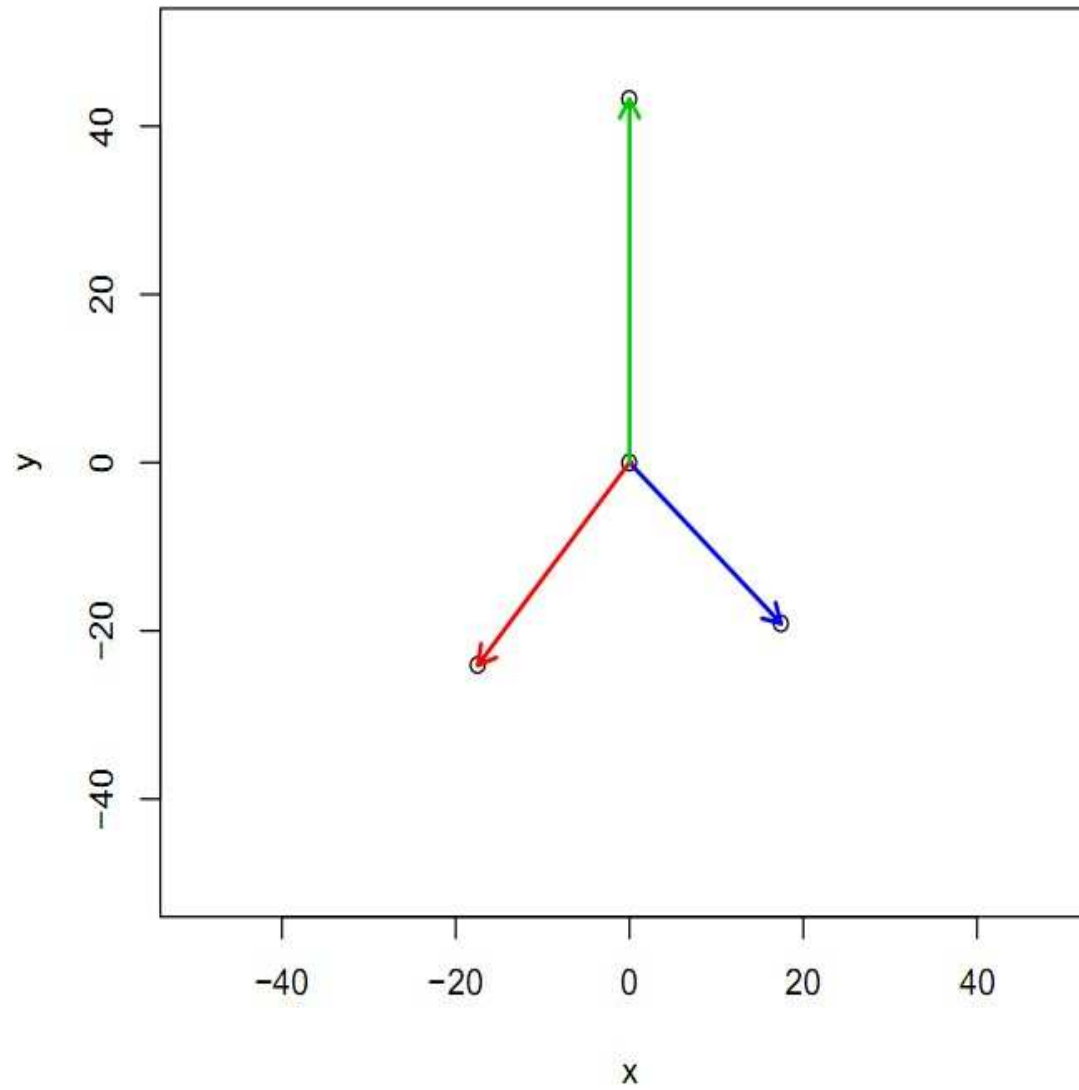
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watch

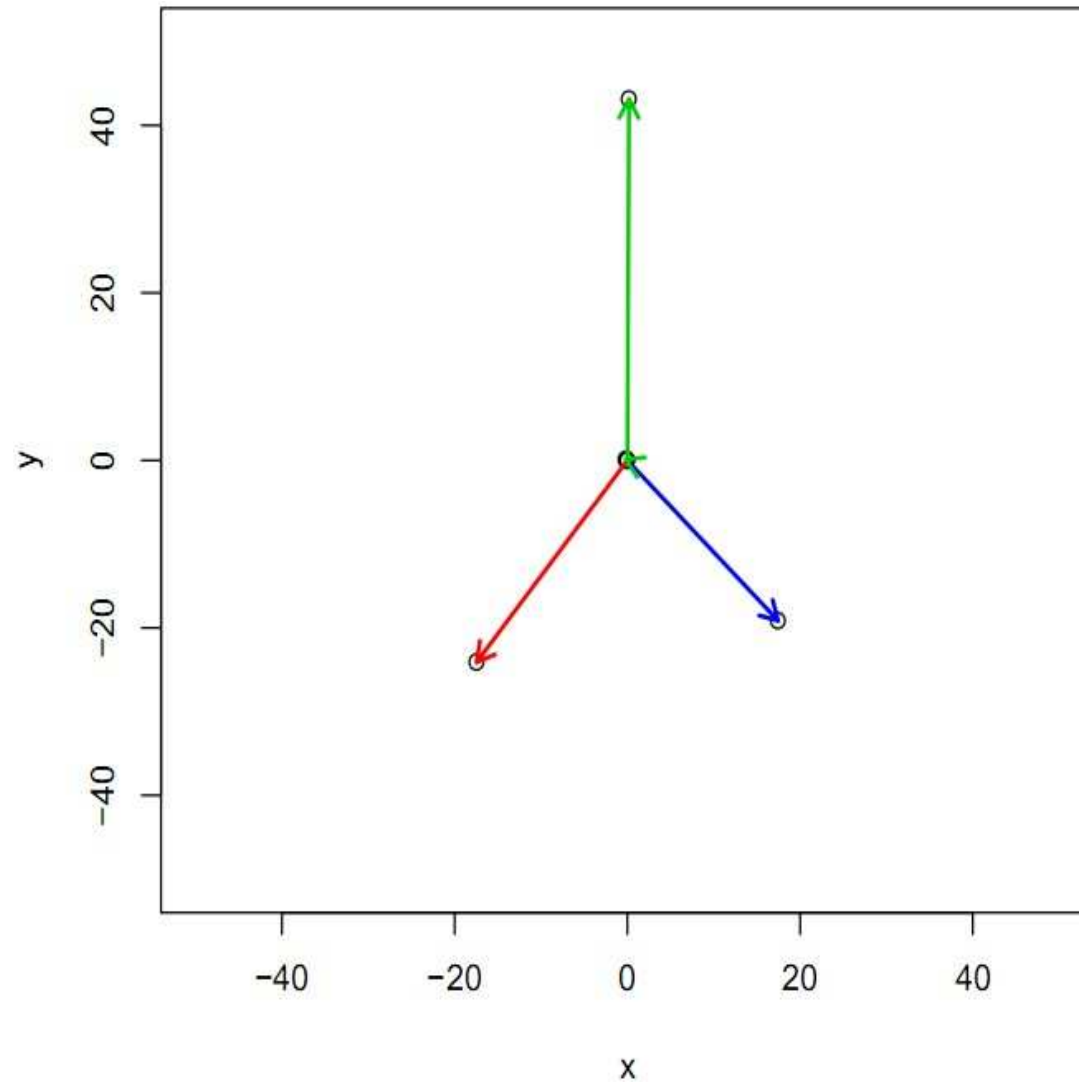
Parton Shower movie



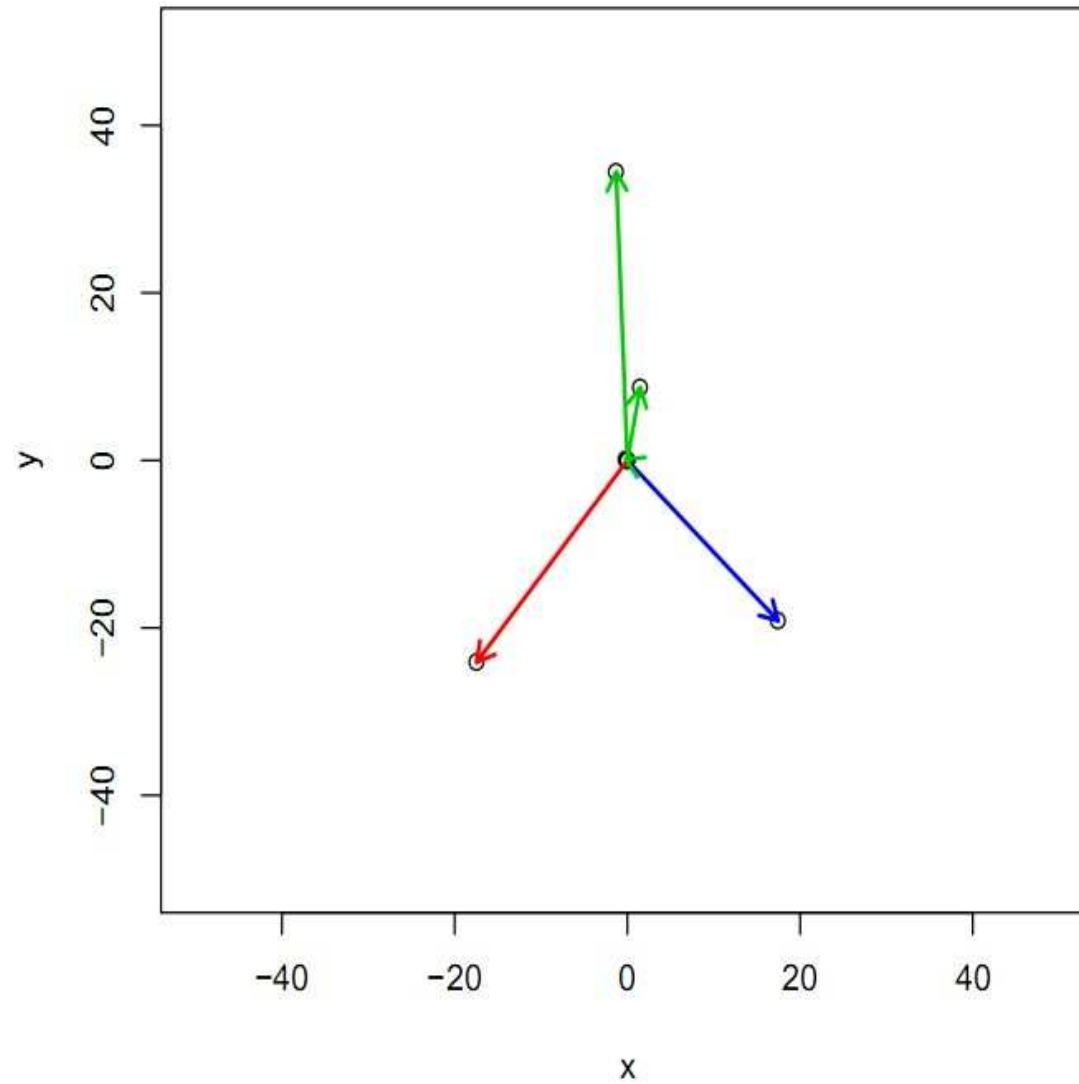
Parton Shower movie



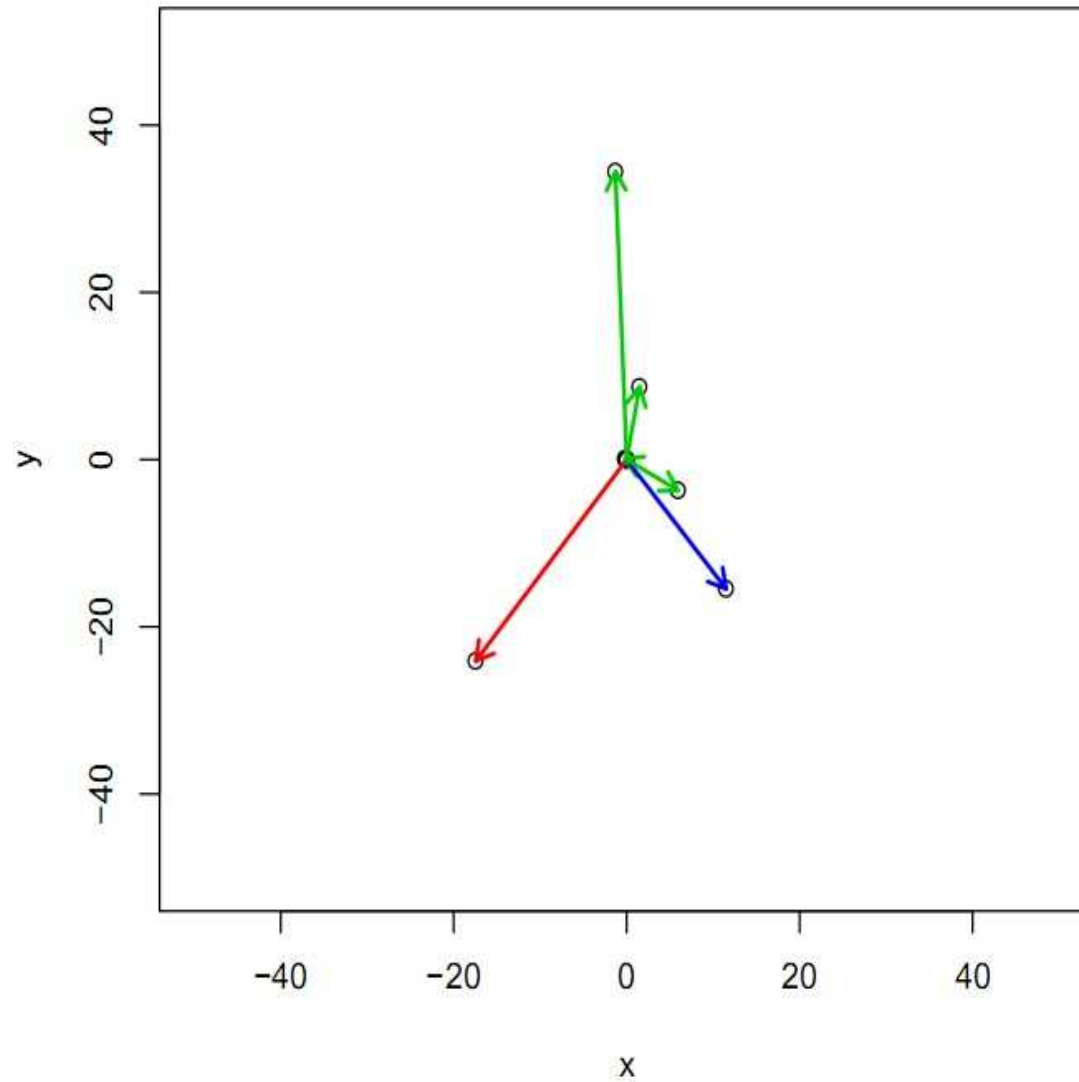
Parton Shower movie



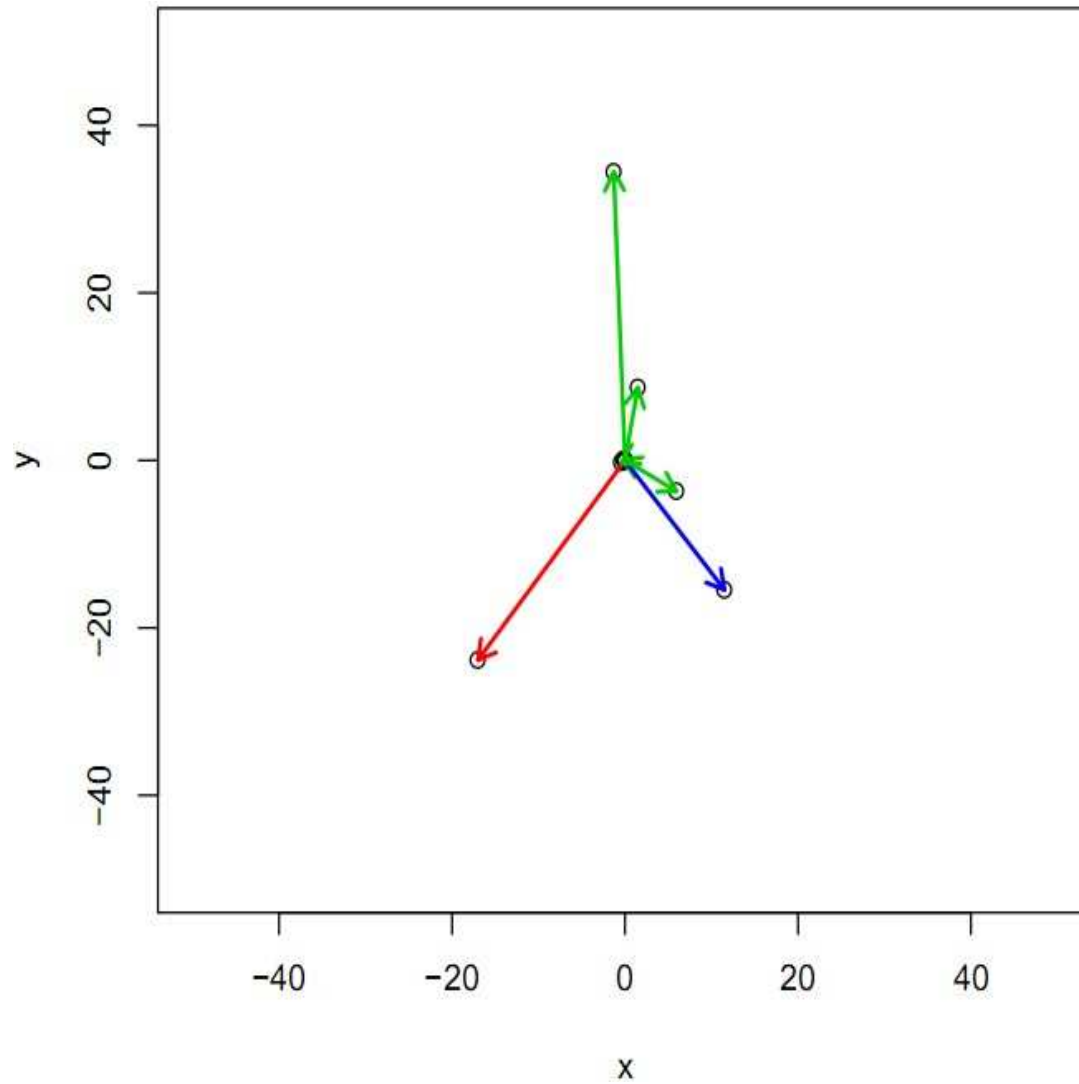
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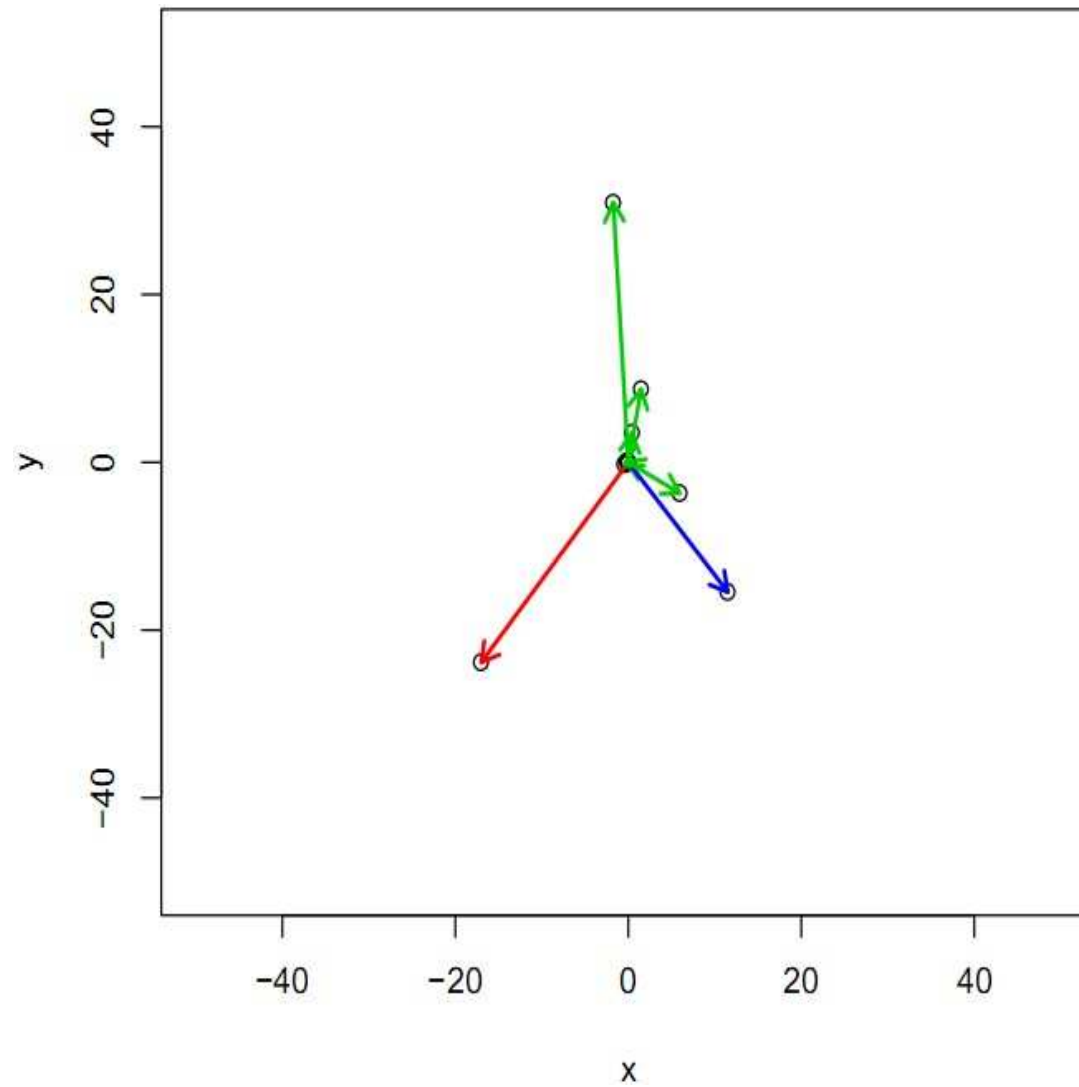
Parton Shower movie



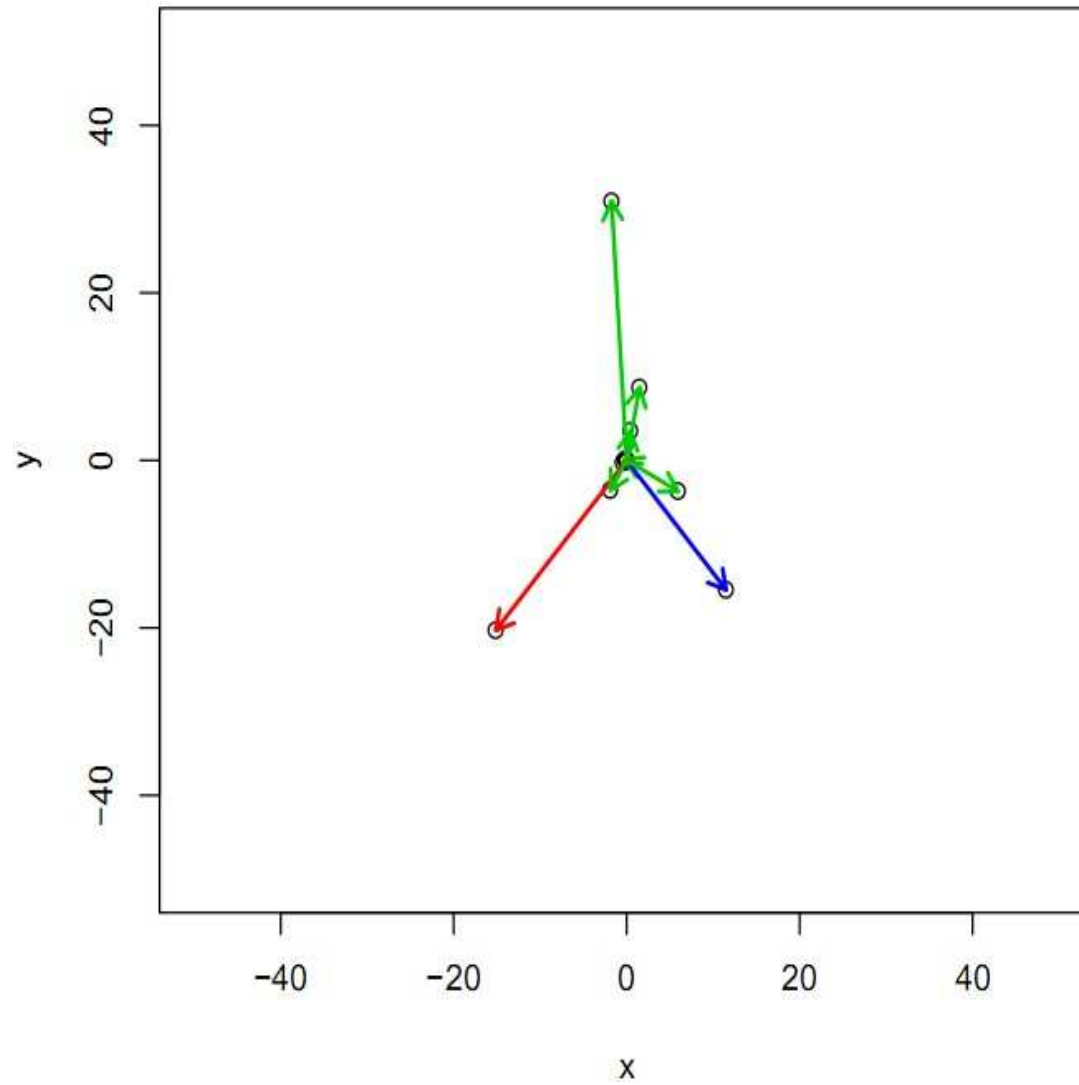
Parton Shower movie



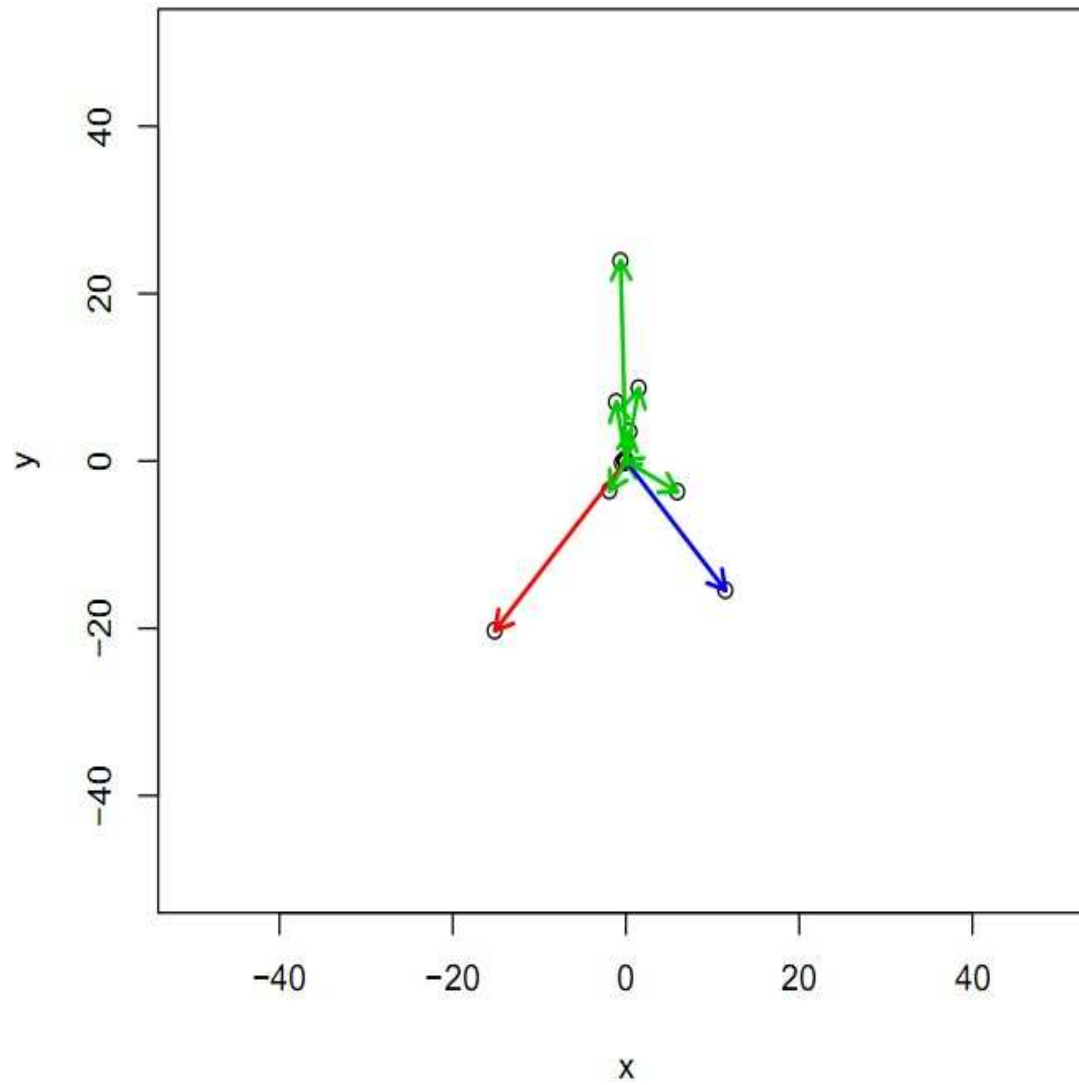
Parton Shower movie



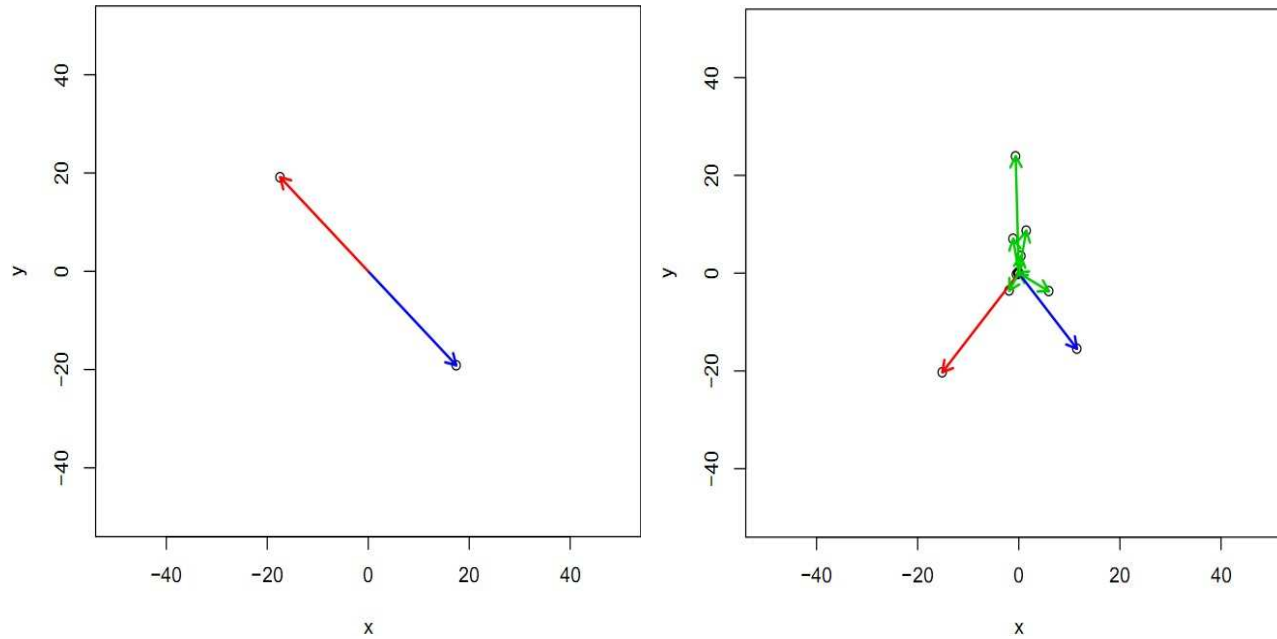
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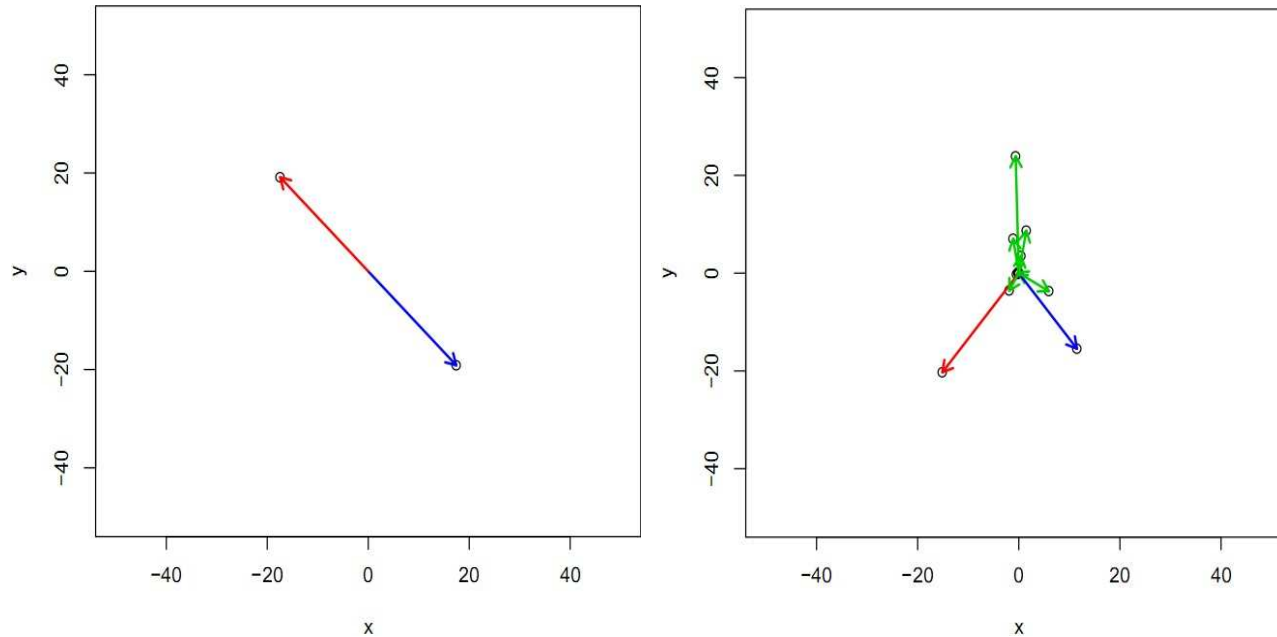


Parton Shower movie



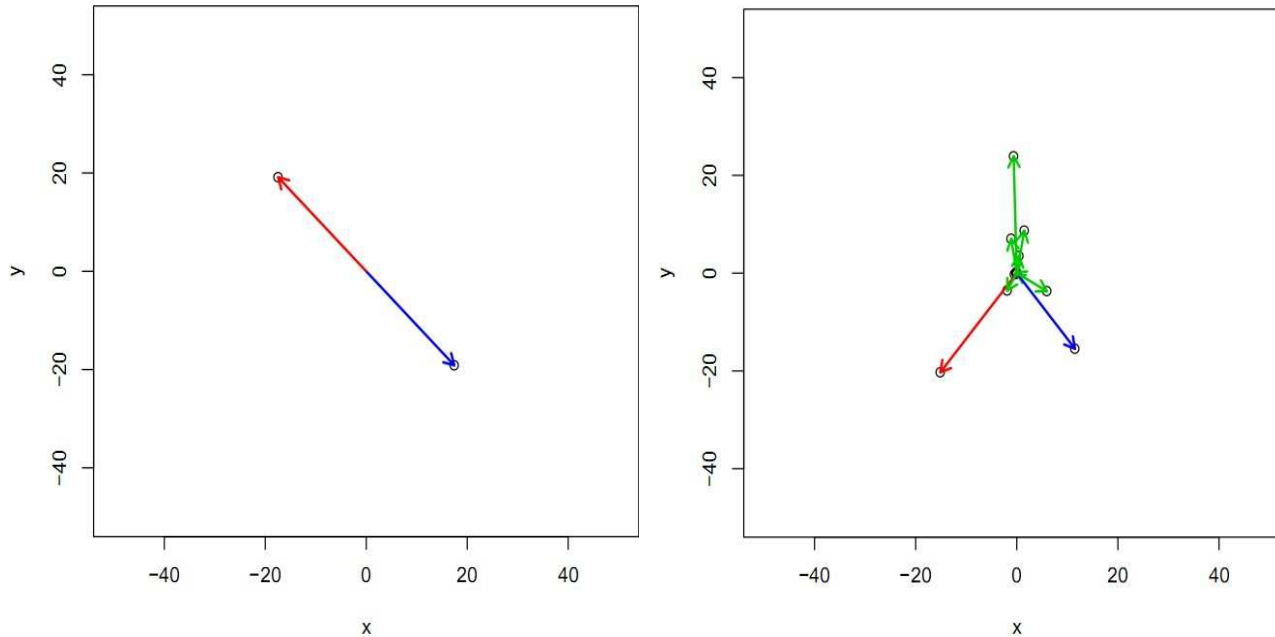
● The topology generated by the PS can be quite complicated

Parton Shower movie

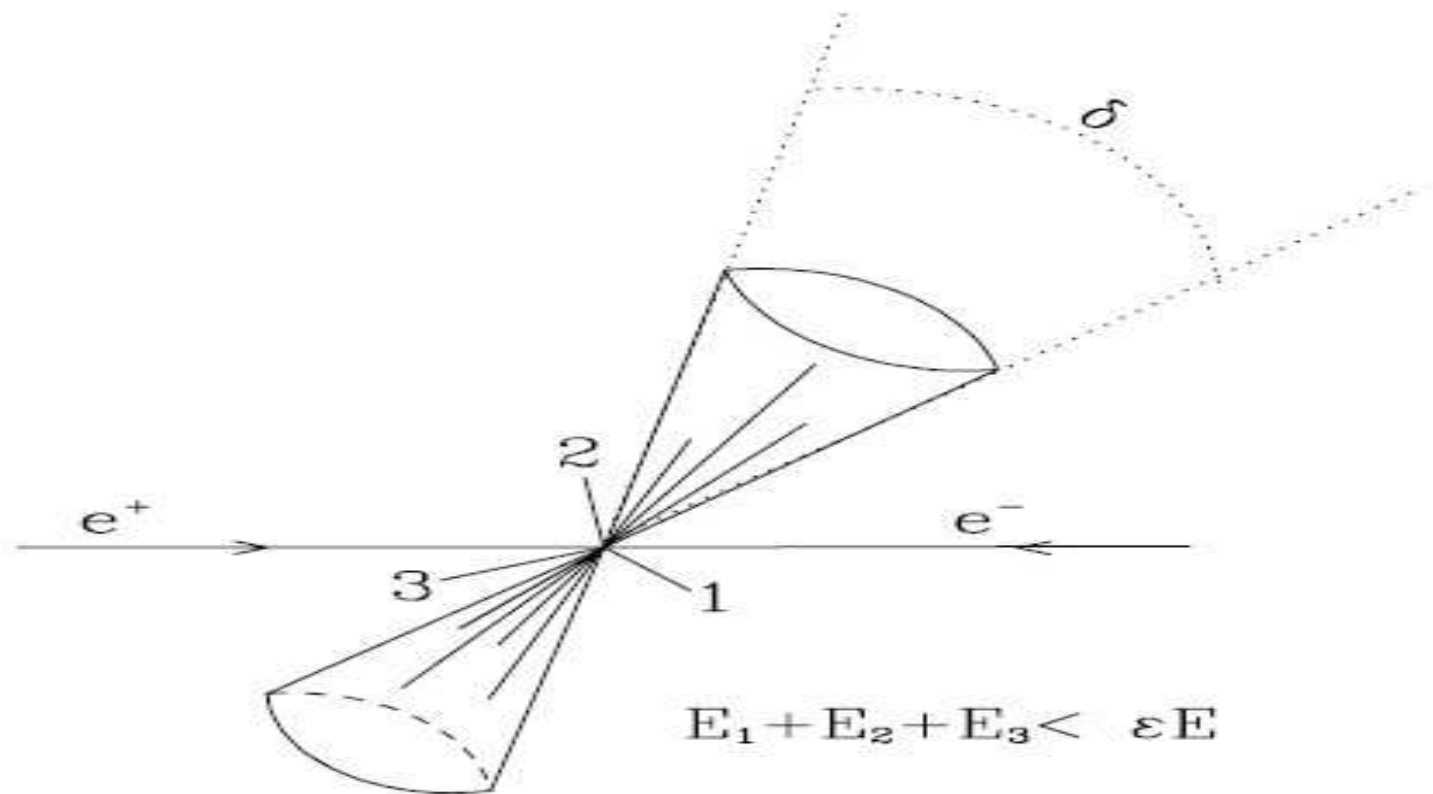


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- These are events shape that can not be described by fixed order pert. calculations

Parton Shower movie



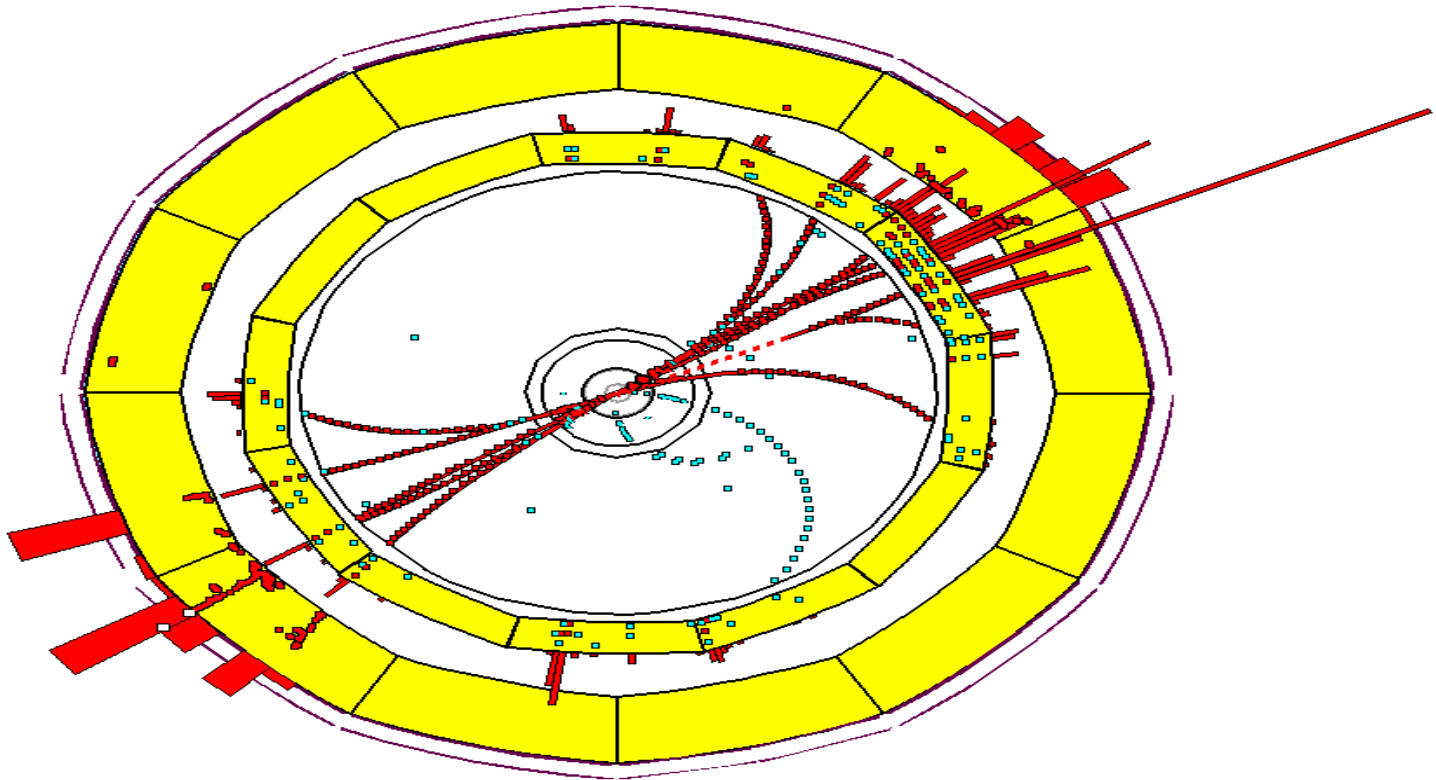
- The topology generated by the PS can be quite complicated
- These are events shape that can not be described by fixed order pert. calculations
- Total cross section still given by hard scattering (usually LO), experiments usually normalise to data



Jets 1.

ALEPH DALI

Run=15768 Evt=5906



Jets 2.

 **ALEPH** DALI

Run=9063 Evt=7848

