

Scattering length in the $O(4)$ -symmetric non-linear sigma model

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Motivation

Lüscher formalism Lüscher (1990):

- ▶ Map from finite volume spectrum to infinite-volume phase shift
- ▶ Generalizing to matrix elements
Lellouch and Lüscher (2001), three-body scattering Hansen and Sharpe (2017), . . .
- ▶ Enormous success in applying the Lüscher formalism, e.g., mesonic sector Briceño et al. (2018), single-baryon sector Lang and Verduci (2013), two-nucleon scattering PACS-CS (2011), . . .

Maiani-Testa method Maiani and Testa (1990):

- ▶ Scattering length from Euclidean correlation functions at threshold
- ▶ Generalization above elastic threshold Bruno and Hansen (2020)
- ▶ Numerical threshold test in two-dimensional ϕ^4 theory Garofalo et al. (2021)

Infinite-volume formalism.
Finite volume effects needs to be studied!

Maiani–Testa threshold expansion

- ▶ Euclidean three-point function Maiani and Testa (1990):

$$G_{\mathbf{q}_1 \mathbf{q}_2}(t_1, t_2) = \langle \Omega | \phi_{\mathbf{q}_1}(t_1) \phi_{\mathbf{q}_2}(t_2) J(0) | \Omega \rangle$$

$$G_{0,0}(t_1, t_2) = Z_\pi \frac{e^{-m_\pi(t_1+t_2)}}{4m_\pi^2} f(4m_\pi^2) \left[1 - a_0 \sqrt{\frac{m_\pi}{\pi t_2}} + \mathcal{O}(t_2^{-3/2}) \right]$$

$$\boxed{\mathcal{S} = 1 + \mathcal{S}^c}$$

$\swarrow$ $\searrow$
 $\propto \text{const}$ $\propto a_0$

- ▶ Euclidean four-point function Bruno and Hansen (2020):

$$G_{\mathbf{q}'_1 \mathbf{q}'_2 \mathbf{q}_1 \mathbf{q}_2}(t_1, t_2, t_3) = \langle \Omega | \phi_{\mathbf{q}'_1}(t_1) \phi_{\mathbf{q}'_2}(t_2) \phi_{\mathbf{q}_2}(t_3) \phi_{\mathbf{q}_1}(0) | \Omega \rangle_c$$

$$G_{0,0,0,0}(t_1, t_2, t_3) = Z_\pi \frac{e^{-m_\pi t_1}}{4m_\pi^2} Z_\pi \frac{e^{-m_\pi(t_2-t_3)}}{4m_\pi^2} \\ \times \frac{1}{L^3} \left[32\pi m_\pi a_0(t_2 - t_3) - 64a_0^2 \sqrt{\pi m_\pi^3(t_2 - t_3)} + \mathcal{O}((t_2 - t_3)^0) \right]$$

$$\boxed{(S)^2 = \cancel{1} + 2S^c + (S^c)^2}$$

$\swarrow$ $\searrow$ $\searrow$
 disconnected $\propto a_0$ $\propto a_0^2$
 subtracted

Goal

- ▶ Study the Maiani–Testa method for extracting scattering information from Euclidean correlation functions
- ▶ Use the $O(4)$ non-linear sigma model as a controlled benchmark for $\pi\pi$ -scattering
 $\rightsquigarrow$ compute s -wave scattering lengths in isospin-0 and isospin-2 channels
- ▶ Investigate limitations from signal-to-noise problem
- ▶ Compare results with Lüscher's finite-volume formalism and perturbation theory

$O(4)$ -symmetric scalar field theory

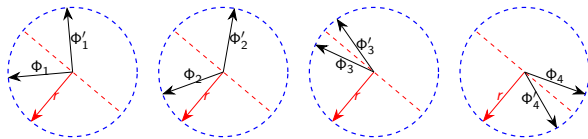
Göckeler et al. (1994), Cianci et al. (2026)

- ▶ Four-component real scalar field $\Phi^\alpha(x)$ ($\alpha = 1, 2, 3, 4$)
- ▶ $O(4)$ -symmetric action with external source term:

$$S\{\Phi, \kappa, \lambda, J\} = \sum_{x \in \Lambda} \left\{ -\kappa \sum_{\mu=1}^4 (\Phi^\alpha(x) \Phi^\alpha(x + \hat{\mu}) + \Phi^\alpha(x) \Phi^\alpha(x - \hat{\mu})) + \lambda (\Phi^\alpha(x) \Phi^\alpha(x) - 1)^2 + \Phi^\alpha(x) \Phi^\alpha(x) - J \Phi^4(x) \right\}$$

- ▶ Strong-coupling limit: $\lambda \rightarrow \infty \rightsquigarrow$ constraint $\Phi^\alpha(x) \Phi^\alpha(x) = 1$
- ▶ Symmetry broken phase: $(\kappa, J) = (0.310, 0.005), (0.315, 0.010), (0.320, 0.020)$
 $\rightsquigarrow m_\sigma / m_\pi \approx 3.12, 2.88, 3.04$

Numerical methods



- Multi cluster update for actions with external source

Wolff (1989), Göckeler et al. (1994)

- HMC $\rightsquigarrow$ *constraint* $\Phi^\alpha(x) \Phi^\alpha(x) = 1$ leads to $\pi^\alpha(x) \Phi^\alpha(x) = 0$

Engel and Schaefer (2011)

Computational cost $C = t_{\text{site}} n_{\text{CPU}} 2\tau_{\text{int}}$ with autocorrelation time of $\frac{1}{V} \sum_x \langle \phi^4(x) \rangle$

$L^3 \times T$	C_{cluster} [core-h/site]	C_{HMC} [core-h/site]	$C_{\text{HMC}}/C_{\text{cluster}}$
$12^3 \times 40$	$1.34(26) \times 10^{-8}$	$1.00(39) \times 10^{-7}$	7.5(3.3)
$16^3 \times 32$	$1.44(29) \times 10^{-8}$	$1.14(36) \times 10^{-7}$	7.9(3.6)
$20^3 \times 32$	$1.45(29) \times 10^{-8}$	$1.22(51) \times 10^{-7}$	8.5(3.9)

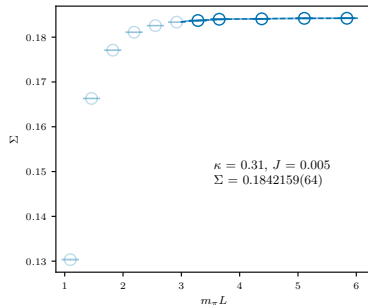
- For each ensemble generate up to 1 000 000 configurations with multi cluster algorithm and measure every 10 configuration

Measured observables

► Sigma VEV: $\Sigma(L) = \frac{1}{\sqrt{2\kappa} |\Lambda|} \sum_{x \in \Lambda} \langle \Phi^4(x) \rangle$

Infinite-volume correction:

$$\Sigma - \Sigma(L) \propto e^{-m_\pi L} / (m_\pi L)^{3/2}$$



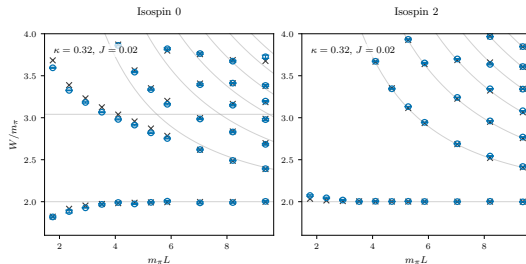
► Pion mass: $C_2(t) = \frac{1}{3} \sum_{a=1}^3 \langle \Phi^a(t) \Phi^a(0) \rangle = \frac{Z_\pi(L)}{2\kappa 2m_\pi(L) L^3} \left[e^{-m_\pi(L)t} + e^{-m_\pi(L)(T-t)} \right]$

Infinite-volume corrections:

$$m_\pi - m_\pi(L) \propto e^{-m_\pi L} / (m_\pi L)^{3/2}, \quad Z_\pi - Z_\pi(L) \propto e^{-m_\pi L} / (m_\pi L)^{3/2}$$

Two-particle spectrum

- ▶ A_1^+ -projected two-pion operators: $\mathcal{O}_i^{ab}(t) = \sum_{\mathbf{n} \in \mathbb{Z}_L^3} \delta_{i,|\mathbf{n}|^2} \phi^a(-\mathbf{n}, t) \phi^b(\mathbf{n}, t) / \sum_{\mathbf{n} \in \mathbb{Z}_L^3} \delta_{i,|\mathbf{n}|^2}$
- ▶ Connected correlation matrix: $C_{ij}^l(t) = Q_{a'b',ab}^l \langle \overline{\mathcal{O}_i^{a'b'}(t)} \mathcal{O}_j^{ab}(0) \rangle_c$
 $\rightsquigarrow$ For Isospin-0 channel we have to include σ -field $\phi^4(x)$
- ▶ GEVP: $C(t) v_n(t, t_0) = \lambda_n(t, t_0) C(t_0) v_n(t, t_0), \quad \lambda_n(t, t_0) \propto e^{-(t-t_0)W_n}$



Lüscher method

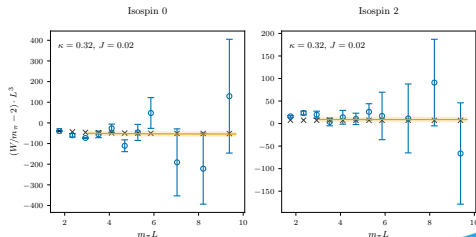
- Lüscher quantization condition Lüscher (1990):

$$\delta_0(k_\nu) = -\tilde{\phi}\left(\frac{k_\nu L}{2\pi}\right) \bmod \pi, \quad \tan\left(-\tilde{\phi}(q)\right) = \frac{q\pi^{3/2}}{\mathcal{Z}_{00}(1; q^2)}, \quad k_\nu = \sqrt{(W_\nu/2)^2 - m_\pi^2}$$

- Expansion of $\mathcal{Z}_{00}(1; q^2)$ around singularity at $q^2 = 0$ Lüscher (1986):

$$\frac{W_0}{m_\pi} = 2 - \frac{4\pi}{m_\pi^2 L^2} \frac{a_0}{L} \left(1 + c_1 \frac{a_0}{L} + c_2 \frac{a_0^2}{L^2}\right) + \mathcal{O}(L^{-6}), \quad c_1 = -2.837297, \quad c_2 = 6.375183$$

κ	0.310	0.315	0.320
J	0.005	0.01	0.02
a_0^0	0.68(12)	0.57(12)	0.38(10)
a_0^2	-0.119(56)	-0.073(35)	-0.061(41)



Maiani–Testa threshold ratios

- ▶ $C_3(t_1, t_2) \equiv Q_{a'b',ab} \left\langle \phi^{a'}(t_1) \phi^{b'}(t_2) J^{ab}(0) \right\rangle_c$, $J^{ab}(t) \equiv \phi^a(t) \phi^b(t)$
- ▶ $R_3(t_1, t_2) = \frac{1}{n_I} \frac{C_3(t_1, t_2)}{C_2(t_1) C_2(t_2)} = \frac{f(4m_\pi^2)}{Z_\pi} \left[1 - a_0 \sqrt{\frac{m_\pi}{\pi t_2}} + \mathcal{O}(t_2^{-3/2}) \right]$, $n_0 = 3, n_2 = 6$
- ▶ $C_4(t_1, t_2, t_3) \equiv Q_{a'b',ab} \left\langle \phi^{a'}(t_1) \phi^{b'}(t_2) \phi^b(t_3) \phi^a(0) \right\rangle_c$
- ▶ $R_4(t_1, t_2, t_3) = \frac{1}{n_I} \frac{C_4(t_1, t_2, t_3)}{C_2(t_2 - t_3) C_2(t_1)}$
 $= \frac{1}{L^3} \left[8\pi a_0(t_2 - t_3) / m_\pi - 16a_0^2 \sqrt{\pi(t_2 - t_3) / m_\pi} + \mathcal{O}((t_2 - t_3)^0) \right]$

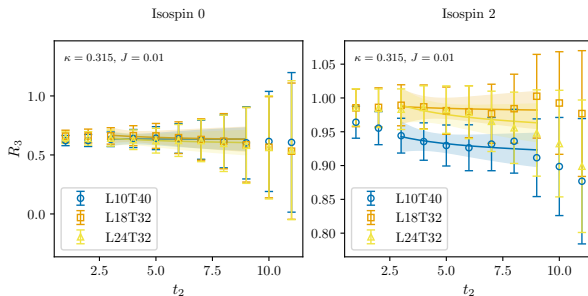
Three-point function

$$R_3(t_1, t_2) = \frac{f(4m_\pi^2)}{Z_\pi} \left[1 - a_0 \sqrt{\frac{m_\pi}{\pi t_2}} + \mathcal{O}(t_2^{-3/2}) \right], \quad t_1 = 12$$

$\kappa = 0.315, J = 0.01$

$I = 0$		
(L, T)	a_0^0	$f(4m_\pi^2)/Z_\pi$
(10, 40)	-0.05(3.09)	0.63(26)
(18, 32)	-0.1(3.3)	0.66(29)
(24, 32)	-1.0(4.3)	0.55(29)

$I = 2$		
(L, T)	a_0^2	$f(4m_\pi^2)/Z_\pi$
(10, 40)	-0.33(69)	0.896(75)
(18, 32)	0.08(70)	0.975(85)
(24, 32)	-0.43(77)	0.928(86)



Four-point function

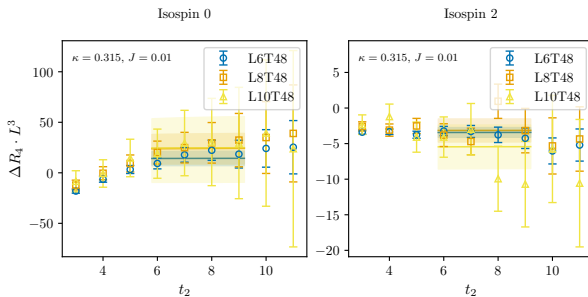
$$\Delta R_4(t_1, t_2, t_3) = R_4(t_1, t_2 + 1, t_3) - R_4(t_1, t_2, t_3)$$

$$= \frac{1}{L^3} \left[8\pi a_0 / m_\pi - 16a_0^2 \sqrt{\pi / m_\pi} (\sqrt{t_2 + 1 - t_3} - \sqrt{t_2 - t_3}) + \mathcal{O}((t_2 - t_3)^{-1/2}) \right], \quad t_3 = 3, \quad t_1 = 12$$

$$\kappa = 0.315, \quad J = 0.01$$

$I = 0$	
(L, T)	a_0^0
(6, 48)	0.51(26)
(8, 48)	0.84(70)
(10, 48)	0.4(1.2)

$I = 2$	
(L, T)	a_0^2
(6, 48)	-0.064(13)
(8, 48)	-0.056(29)
(10, 48)	-0.098(55)



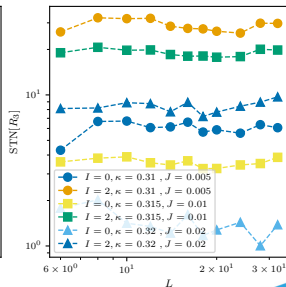
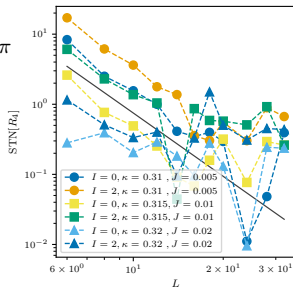
Signal-to-noise scaling

- ▶ Connected four-point function: $C_4(t_1, t_2, t_3) \propto L^{-9}/m_\pi$

$$G(\mathbf{r}_1, \mathbf{r}_2, \mathbf{r}_3, t_1, t_2, t_3) \equiv \left\langle \phi^{a'}(\mathbf{x}_1, t_1) \phi^{b'}(\mathbf{x}_2, t_2) \phi^b(\mathbf{x}_3, t_3) \phi^a(\mathbf{x}_4, 0) \right\rangle_c, \quad \mathbf{r}_i = \mathbf{x}_i - \mathbf{x}_4,$$

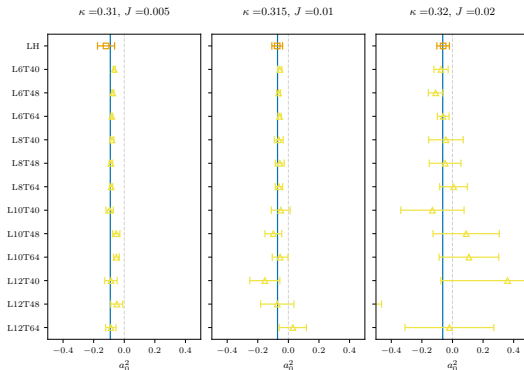
$$\sum_{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4} \left\langle \phi^{a'}(\mathbf{x}_1, t_1) \phi^{b'}(\mathbf{x}_2, t_2) \phi^b(\mathbf{x}_3, t_3) \phi^a(\mathbf{x}_4, 0) \right\rangle_c = L^3 \sum_{\mathbf{r}_1, \mathbf{r}_2, \mathbf{r}_3} G(\mathbf{r}_1, \mathbf{r}_2, \mathbf{r}_3, t_1, t_2, t_3)$$

- ▶ $\text{StN}[R_4] = R_4/\sigma(R_4) \propto L^{-3}/m_\pi$
- ▶ $\text{StN}[R_3] = R_3/\sigma(R_3) \propto L^0$



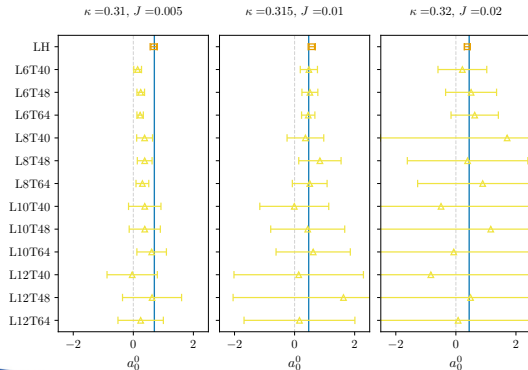
Scattering length a_0^2 : Lüscher vs. Maiani-Testa (four-point ratio)

- ▶ Perturbation theory and Lüscher method good agreement
- ▶ Maiani-Testa method good agreement with other methods



Scattering length a_0^0 : Lüscher vs. Maiani-Testa (four-point ratio)

- ▶ Perturbation theory and Lüscher method good agreement
- ▶ Maiani-Testa method already for $L \gtrsim 10$ no signal
- ▶ Possible finite volume effects for small $m_\pi L$

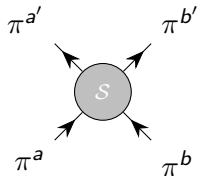


Conclusion and outlook

- ▶ Lüscher method gives scattering lengths compatible with perturbation theory
- ▶ The Maiani–Testa four-point fits are feasible, but strongly limited by the signal-to-noise problem
- ▶ A next step is to apply the Bruno–Hansen method to the isospin-2 channel above threshold Bruno and Hansen (2020)
- ▶ Finite-volume effects in the Maiani–Testa correlators should be investigated carefully, especially because the signal-to-noise problem restricts the usable range of volumes
- ▶ Variance-reduction methods can improve signal-to-noise, e.g., multilevel algorithms Lüscher (2022), cluster decomposition Liu et al. (2018), Hamiltonian automatic differentiation Catumba and Ramos (2025), . . .

Backup slides

Scattering theory



- ▶ Two-pion scattering: $3 \otimes 3 = 1 \oplus 3 \oplus 5$
 $\rightsquigarrow$ Isospin $I = 0, 1$ and 2 channels
- ▶ Transition matrix for fixed isospin I :

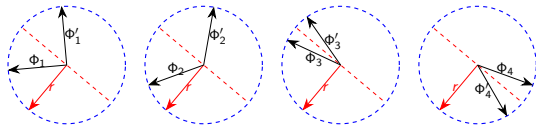
$$T = \sum_{I=0}^2 Q^I T^I, \quad T^I = \frac{16\pi W}{k} \sum_{\ell=0}^{\infty} (2\ell + 1) P_{\ell}(\cos \vartheta) t_{\ell}^I(k), \quad t_{\ell}^I(k) = \frac{1}{2i} \left(e^{2i\delta_{\ell}^I(k)} - 1 \right)$$

$$Q_{a'b',ab}^0 = \frac{1}{3} \delta_{a',b'} \delta_{a,b}, \quad Q_{a'b',ab}^1 = \frac{1}{2} \left(\delta_{a',a} \delta_{b',b} - \delta_{a',b} \delta_{b',a} \right), \quad Q_{a'b',ab}^2 = \frac{1}{2} \left(\delta_{a',a} \delta_{b',b} + \delta_{a',b} \delta_{b',a} \right) - Q_{a'b',ab}^0$$

- ▶ Low-energy expansion of the s-wave phase shift $\delta_0^I(k)$:

$$a_0^I = \lim_{k \rightarrow 0} \frac{1}{2ik} \left(e^{2i\delta_0^I(k)} - 1 \right)$$

Multi-cluster update Göckeler et al. (1994)



1. Chose a random unit vector $\mathbf{r} \in \mathbb{R}^4$.
2. For each nearest-neighbor pair (x, y) , a bond is activated with probability

$$p_{\mathbf{r}}(x, y) = \max\{0, 1 - \exp[-4\kappa(\mathbf{r} \cdot \Phi(x))(\mathbf{r} \cdot \Phi(y))]\}.$$

3. Connected components of the resulting bonds are identified with a union-find algorithm.
4. For each cluster c , all spins in the cluster are reflected,

$$\Phi(x) \rightarrow \Phi(x) - 2(\mathbf{r} \cdot \Phi(x)) \mathbf{r}, \quad x \in c,$$

with probability

$$w_{\mathbf{r}}(c) = \left[1 + \exp\left(2Jr_4 \sum_{x \in c} \mathbf{r} \cdot \Phi(x)\right) \right]^{-1}.$$

HMC algorithm with constraint

Engel and Schaefer (2011)

- ▶ Constraint $\Phi^\alpha(x) \Phi^\alpha(x) = 1$ leads to $\pi^\alpha(x) \Phi^\alpha(x) = 0$:

$$\frac{\partial \Phi}{\partial t} = \pi, \quad \frac{\partial \pi}{\partial t} = -\tilde{\nabla}_\Phi S[\Phi], \quad \tilde{\nabla}_\Phi S[\Phi] = (1 - \Phi \Phi^T) \nabla_\Phi S[\Phi]$$

- ▶ Molecular dynamics update:

$$\begin{pmatrix} \Phi_{i+1} \\ \pi_{i+1} \end{pmatrix} = \begin{pmatrix} \cos(\alpha) & \frac{1}{|\pi_i|} \sin(\alpha) \\ -|\pi_i| \sin(\alpha) & \cos(\alpha) \end{pmatrix} \begin{pmatrix} \Phi_i \\ \pi_i \end{pmatrix}, \quad \alpha = \Delta t |\pi_i|$$

Phase shift and sigma resonance

- Perturbation theory (one-loop order):

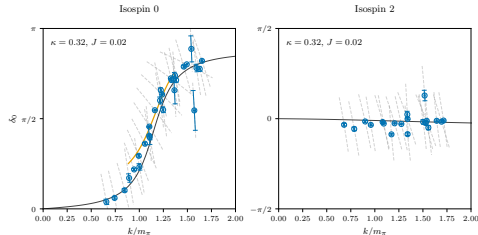
Göckeler et al. (1994)

$$\delta_0^0 = \delta_r^0 + \delta_s^0, \quad \tan(\delta_s^0) = g_R \frac{1}{16\pi} \frac{m_\sigma^2 - m_\pi^2}{m_\sigma^2 - W^2} \frac{k}{W}, \quad \delta_r^0 = \delta_0^2 - g_R \frac{1}{16\pi} \frac{k}{W},$$

$$\delta_0^2 = \frac{g_R}{96\pi} \frac{m_\sigma^2 - m_\pi^2}{kW} \log\left(\frac{4k^2 + m_\sigma^2}{m_\sigma^2}\right) - \frac{g_R}{24\pi} \frac{k}{W}, \quad g_R = 3Z_R \frac{m_\sigma^2 - m_\pi^2}{\Sigma^2}$$

- Relativistic Breit–Wigner fit
for $\pi/4 \leq \delta_0^0 \leq 3\pi/4$:

$$\tan\left(\delta_0^0(k) - \frac{\pi}{2}\right) = \frac{W^2 - m_\sigma^2}{m_\sigma \Gamma_\sigma}$$



Measured observables and simulation details

- ▶ Simulated lattice sizes (L, T) for each parameter set: $(6, 40)$, $(8, 40)$, $(10, 40)$, $(12, 40)$, $(14, 32)$, $(16, 32)$, $(18, 32)$, $(20, 32)$, $(24, 32)$, $(28, 40)$ and $(32, 40)$
- ▶ Discard 10 000 sweeps for thermalization. Production runs consist of 1 000 000 update sweeps for $L \leq 24$ and 500 000 sweeps for $L > 24$. Measurements taken every 10 sweeps.

κ	0.310	0.315	0.320
J	0.005	0.010	0.020
m_π	0.18250(39)	0.22755(37)	0.29313(45)
Z_π	0.9628(14)	0.9574(14)	0.9509(17)
Σ	0.1842159(64)	0.2356064(30)	0.2806728(28)
m_σ	0.52596(28)	0.71091(62)	0.89134(95)
Γ_σ	0.0691(13)	0.1252(27)	0.2045(34)
g_R	20.833(28)	23.735(47)	26.122(63)

Cluster decomposition

Liu et al. (2018)

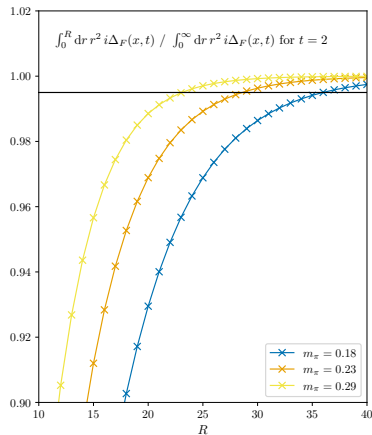
Consider two-point correlator with cutoff R :

$$C_2(t, R) = \frac{1}{V} \sum_{\mathbf{x}} \sum_{|\mathbf{r}| < R} \langle \mathcal{O}^\dagger(\mathbf{x} + \mathbf{r}, t) \mathcal{O}(\mathbf{x}, 0) \rangle$$

- Scalar field Feynman propagator:

$$i\Delta_F(x) = r^2 K_1(m_\pi \sqrt{r^2 + t^2}) / \sqrt{r^2 + t^2}$$

- $\int_0^R dr r^2 i\Delta_F(x, t) / \int_0^\infty dr r^2 i\Delta_F(x, t) \approx 0.9295$
for $R = 20$, $m_\pi = 0.18$ and $t = 2$
- Requires $m_\pi R \approx 8$ to get 99.5% of signal



Multilevel algorithm

Lüscher (2022)

Construct observable $\mathcal{O}'$ such that $\langle \mathcal{O}' \rangle = \langle \mathcal{O} \rangle$ and $\sigma(\mathcal{O}') \ll \sigma(\mathcal{O})$.

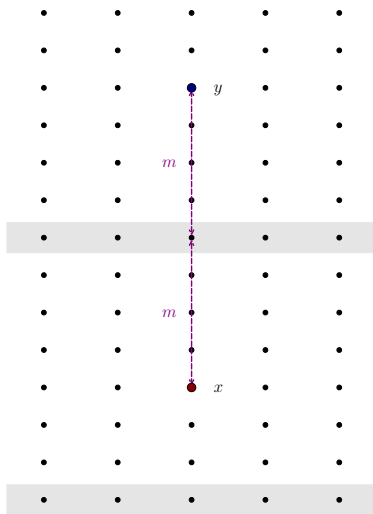
► Perform N two-level updates:

1. Perform n_0 global updates
2. Perform n_1 local updates

► $[\phi(x)]_k = \frac{1}{n_1} \sum_{j=1}^{n_1} \phi_{n_0+k(n_0+n_1)+j}(x)$

► $\langle \phi(x) \phi(y) \rangle = \frac{1}{N} \sum_{k=1}^N [\phi(x)]_k [\phi(y)]_k$

⇒ Improve statistical error from $\propto e^{2m|x-y|}$
to $\propto e^{m|x-y|}$

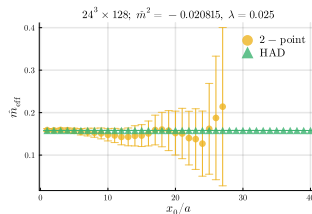


Hamiltonian automatic differentiation

Catumba and Ramos (2025)

Reduce two-point function $\sum_{\mathbf{x}} \langle \mathcal{O}^\dagger(\mathbf{x}) \mathcal{O}(0) \rangle$ to one-point function $\frac{\partial}{\partial J} |_{J=0} \langle \mathcal{O}^\dagger(\mathbf{x}) \rangle_J$ with $S_J[\phi] = S[\phi] - J \sum_{\mathbf{x}} \mathcal{O}(\mathbf{x}) |_{x_0=0}$.

- ▶ Consider equations of motion for $J = 0 + \varepsilon$: $\dot{\phi}(\mathbf{x}) = \pi(\mathbf{x})$, $\dot{\pi}(\mathbf{x}) = -\frac{\partial S_J[\phi]}{\partial \phi(\mathbf{x})}$
- ▶ Truncate field and momentum to first order (i.e. $\phi(\mathbf{x}) = \phi_0(\mathbf{x}) + \varepsilon \phi_1(\mathbf{x})$) and solve EOM order by order in ε .
- ▶ $\langle \phi(t) \phi(0) \rangle = \frac{1}{N} \sum_{k=1}^N \phi_{1,k}(t)$



Picture adapted from arXiv:2502.15570