

## Simulations in High Energy Physics

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Detector response  
Particle decays  
 $ep$ ,  $e^+e^-$ ,  $pp$  interactions  
Economy  
Life

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Life
- Simulation: How-to ?

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**Monte Carlo Simulation for Statistical Physics**  
 A brief online text book on Monte Carlo Methods by Paul Codrington; Syracuse H. Jung, Simulation in HEP, Summer/Student Lecture 2006

# Application in Risk Management

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# Application in Risk Management

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**Monte Carlo Simulation**

DecisionPro is a sophisticated Monte Carlo simulation software that allows you to replace poor decisions with "best values" that reflect your true uncertainty. This helps you characterize the range of potential outcomes in a financial, market, and health care scenario, and receiving specific targets.

Because DecisionPro supports artificial intelligence and advanced programming techniques, you can build Monte Carlo models that simulate complex systems such as production processes or even consumer behavior.

DecisionPro's Monte Carlo features include:

- Custom and pre-defined input distributions;
- Automatic distribution fitting using historical data;
- Correlated inputs;
- Unlimited number of stochastic inputs; and
- Output reports including distribution graphs and statistics.

**DecisionPro vs. Spreadsheet Models**  
 DecisionPro is a state-of-the-art application that is superior to spreadsheet models in several ways:

- Power** - DecisionPro can perform over 100,000 iterations at 40 to 100 times the speed of spreadsheet models (up to 2 million iterations per second). This means a simulation that takes an hour in a spreadsheet will take only one minute in DecisionPro. This performance allows you to build more, more detailed models, and makes it possible to analyze your models interactively.
- Flexibility** - Because DecisionPro was designed from the ground up to account for variability, you can build models that account for variability in the input parameters, for the model's assumptions. The modeling language used by DecisionPro is an extended form of the spreadsheet language. DecisionPro supports any spreadsheet-oriented programming language, and other design programs that use the same programming language as any type of simulation you can dream up.

# Application in Economy

What is monte carlo simulation? montecarlo analysis? <http://www.decisioneering.com/monte-carlo-simulation.html>

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**RISK ANALYSIS OVERVIEW**

**WHAT IS MONTE CARLO SIMULATION?**

What do we mean by "simulation?"

When we use the word *simulation*, we refer to any analytical method meant to imitate a real-life system, especially when other analyses are too mathematically complex or too difficult to reproduce.

Without the aid of simulation, a spreadsheet model will only reveal a single outcome, generally the most likely or average scenario. Spreadsheet risk analysis uses both a spreadsheet model and simulation to automatically analyze the effect of varying inputs on outputs of the modeled system.

One type of spreadsheet simulation is **Monte Carlo simulation**, which randomly generates values for uncertain variables over and over to simulate a model.

**How did Monte Carlo simulation get its name?**

Monte Carlo simulation was named for Monte Carlo, Monaco, where the primary attractions are casinos containing games of chance. Games of chance such as roulette wheels, dice, and slot machines, exhibit random behavior.

The random behavior in games of chance is similar to how Monte Carlo simulation selects variable values at random to simulate a model. When you roll a die, you know that either a 1, 2, 3, 4, 5, or 6 will come up, but you don't know which for any particular roll. It's the same with the variables that have a known range of values but an uncertain value for any particular time or event (e.g. interest rates, staffing needs, stock prices, inventory, phone calls per minute).

## Application in Nuclear Waste ...

Applied Intelligence: The Use of Monte Carlo Simulation...<http://www.applied-intelligence.co.uk/Papers/Supercon>

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### Applied Intelligence

Business intelligence through knowledge technology

#### Case Study: The Use of Monte Carlo Simulation to Optimise the Supercompaction Process at the Waste Treatment Complex, Sellafield

First published in *Unicom seminar on AI and Optimisation in Process Control* (Heathrow) June 1996

##### ABSTRACT

Mathematical modelling and Monte Carlo simulation have been used to model the supercompaction process at WTC, BNFL Sellafield. A better understanding of the process was achieved, and the algorithm initially specified to select drums for compression was found to have some surprising and undesirable effects. The application of statistical decision theory allowed the development and testing of improved algorithms, which should result in major operational cost savings.

# PART 1

## Monte Carlo method

- Monte Carlo method
  - refers to any procedure that makes use of random numbers
  - uses probability statistics to solve the problem
- Monte Carlo methods are used in:
  - Simulation of natural phenomena
  - Simulation of experimental apparatus
  - Numerical analysis
- Random number:

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  - one of them is 3

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No such thing as a single random number

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No such thing as a single random number

A sequence of random numbers is a set of numbers that have nothing to do with the other numbers in a sequence

## Going out to Monte Carlo



- Obtain true Random Numbers from Casino in Monte Carlo
- Puhhh... Going out every night ...

## Random Numbers

- In a uniform distribution of random numbers in  $[0,1]$  every number has the same chance of showing up
- Note that 0.000000001 is just as likely as 0.5

To obtain random numbers:

- Use some chaotic system like roulette, lotto, 6-49, ...
- Use a process, inherently random, like radioactive decay
- Tables of a few million truly random numbers exist .....  
(.....until a few years ago.....)
- BUT not enough for most applications
- Hooking up a random machine to a computer is NOT tooooooo good, as it leads to irreproducible results, making debugging difficult....
- **Develop Pseudo Random Number generators !!!!**

## Random Numbers

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- **Develop Pseudo Random Number generators !!!!**

Pseudo means: Oxford Advanced Dict.: **False**  
 Quasi means: Oxford Advanced Dict.: **almost**  
**BUT** here the meaning is different

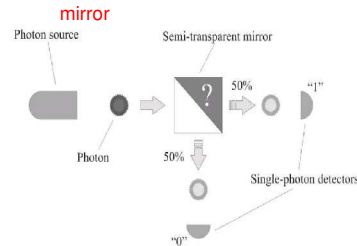
## Quasi Random Numbers

- **mathematical randomness** is not attainable in **computer generated random numbers**
- more important: assure that the "random" sequence has the necessary properties to produce a desired result ... ( hmmm !!! )
- examples:
  - in multidimensional integration, each multi-dim point is considered independently of the others, and the order in which they appear plays no role !
  - degree of fluctuations about uniformity: in many cases a "super-uniform" distribution is more desirable than a truly random distribution with uniform probability density !
- use of **Quasi Random Numbers** might lead to faster convergence of the integration .... but needs to be checked carefully ...

Important in  
Monte Carlo integrations

## True Random Numbers

- Random numbers from **classical physics**: coin tossing  
 evolution of such a system can be predicted, once the initial condition is known... however it is a chaotic process ... extremely sensitive to initial conditions.
- Truly Random numbers used for
  - Cryptography  
 Confidentiality  
 Authentication
  - Scientific Calculation
  - Lotteries and gambling  
 do not allow to increase chance of winning by having a bias .... too bad
- Random numbers from **quantum physics**: **intrinsic random photons on a semi-transparent mirror**
- Available and tested in MC generator by last years summer student
- Generator is however very slow...



## Pseudo Random Numbers

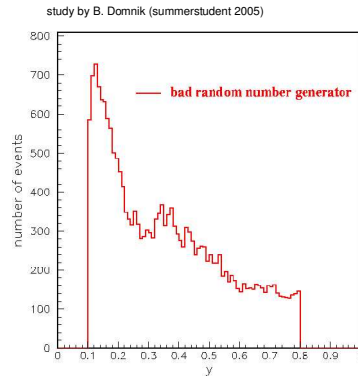
### Pseudo Random Numbers

- are a sequence of numbers generated by a computer algorithm, usually uniform in the range [0,1]
- **more precisely**: algo's generate integers between 0 and M, and then  $r_n = I_n/M$
- A very early example: **Middle Square (John van Neumann, 1946)**:  
 generate a sequence, start with a number of 10 digits, square it, then take the middle 10 digits from the answer, as the next number etc.:  
 $5772156649^2 = 33317792380594909291$   
 Hmmm, sequence is not random, since each number is determined from the previous, but it **appears** to be random
- this algorithm has problems ....  
**BUT** a more complex algo does not necessarily lead to better random sequences ....  
**Better** us an algo that is well understood

## Random Number generators

Compare random number generators with physics process

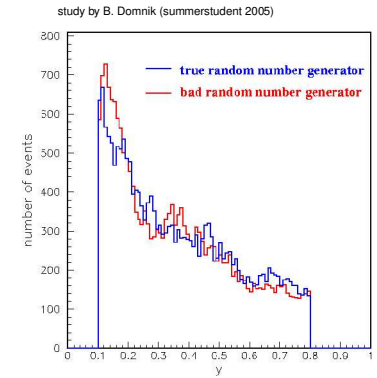
- $\gamma$  spectrum of electron
  - observe peaks
  - coming from physics ?



## Random Number generators

Compare random number generators with physics process

- $\gamma$  spectrum of electron
  - observe peaks
  - coming from physics ?
- BUT coming from bad random number generator



From now on assume:  
we have good random number generator

## Simulating Radioactive Decay

- radioactive decay is a truly random process
- $dN = -N\alpha dt$  i.e.  $N = N_0 e^{-\alpha t}$
- probability of decay is constant ... independent of the age of the nuclei:  
probability that nucleus undergoes radioactive decay in time  $\Delta t$  is  $p$ :  
 $p = \alpha \Delta t$  (for  $\alpha \Delta t \ll 1$ )
- Problem:  
consider a system initially having  $N_0$  unstable nuclei.  
How does the number of parent nuclei,  $N$ , change with time ?
- Algorithm:

```

LOOP from t=0 to t, step  $\Delta t$ 
  LOOP over each remaining parent nucleus
    Decide if nucleus decays:
      IF ( random # <  $\alpha \Delta t$  ) then
        reduce number of parents by 1
      ENDIF
    END LOOP over nuclei
  Plot or record  $N$  vrs  $t$ 
END LOOP over time
END
    
```

## The first simulation: radioactive decay

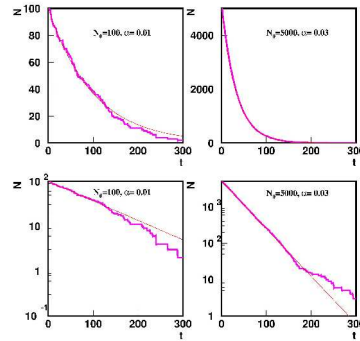
- implement algo into a small program
- show results after 3000 sec for:
  - $N_0 = 100, \alpha = 0.01 \text{ s}^{-1}$
  - $\Delta t = 1\text{s}$
  - $N_0 = 5000, \alpha = 0.03 \text{ s}^{-1}$
  - $\Delta t = 1\text{s}$

```

algo:
alpha = 0.01
N01 = 100
deltat = 1
do I=1,300
  it = it + 1
  do j = 1, N01
    x = RN1
    fr = deltat*alpha
    if(x.lt.fr) then
c   reduce number of parents N01
      N01 = N01 - 1
    endif
  enddo
c fill for each time it number N01
  call hfill(400,real(it+0.3),0,1.) !
enddo
    
```

## The first simulation: radioactive decay

- implement algo into a small program
- show results after 3000 sec for:
  - $N_0 = 100, \alpha = 0.01 \text{ s}^{-1}$
  - $\Delta t = 1 \text{ s}$
  - $N_0 = 5000, a = 0.03 \text{ s}^{-1}$
  - $\Delta t = 1 \text{ s}$
- MC experiment does not exactly reproduce theory ....
- results from MC experiment show statistical fluctuations ...
- .....as expected .....



## Monte Carlo technique: basics

### Law of large numbers

chose  $N$  numbers  $u_i$  randomly, with probability density uniform in  $[a,b]$ , evaluate  $f(u)$  for each  $u_i$  :

$$\frac{1}{N} \sum_{i=1}^N f(u_i) \rightarrow \frac{1}{b-a} \int_a^b f(u) du$$

for large enough  $N$  Monte Carlo estimate of integral converges to correct answer.

### Convergence

is given with a certain probability ...

**THIS is a mathematically serious and precise statement !!!!**

## Monte Carlo technique: basics

### Law of large numbers

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**THIS** a mathematically serious and precise statement

**Gambling in Monte Carlo is also serious and sophisticated  
Some people say**

## Expectation values and variance

- Expectation value (defined as the average or mean value of function  $f$ ):

$$E[f] = \int f(u) dG(u) = \left( \frac{1}{b-a} \int_a^b f(u) du \right) = \frac{1}{N} \sum_{i=1}^N f(u_i)$$

for uniformly distributed  $u$  in  $[a,b]$  then  $dG(u) = du/(b-a)$

- rules for expectation values:

$$E[cx + y] = cE[x] + E[y]$$

- Variance

$$V[f] = \int (f - E[f])^2 dG = \left( \frac{1}{b-a} \int_a^b (f(u) - E[f])^2 du \right)$$

- rules for variance:

if  $x,y$  uncorrelated:  $V[cx + y] = c^2V[x] + V[y]$

if  $x,y$  correlated

$$V[cx + y] = c^2V[x] + V[y] + 2cE[(y - E[y])(x - E[x])]$$



## Central Limit Theorem

- Central Limit Theorem for large N the sum of independent random variables is **always** normally (Gaussian) distributed:

$$f(x) = \frac{1}{s\sqrt{2\pi}} \exp\left[-\frac{(x-a)^2}{2s^2}\right]$$

- example: take sum of uniformly distributed random numbers:

$$R_n = \sum_{i=1}^n R_i$$

$$E[R_1] = \int u du = 1/2,$$

$$V[R_1] = \int (u - 1/2)^2 du = 1/12$$

$$E[R_n] = n/2$$

$$V[R_n] = n/12$$

## Central Limit Theorem

- Central Limit Theorem for large N the sum of independent random variables is **always** normally (Gaussian) distributed:
- for Gaussian with mean=0 and variance=1, take for  $n=12$ :

$$f(x) = \frac{1}{s\sqrt{2\pi}} \exp\left[-\frac{(x-a)^2}{2s^2}\right]$$

- example: take sum of uniformly distributed random numbers:

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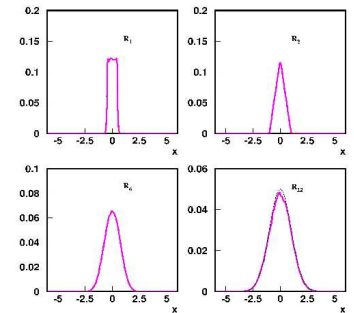
$$E[R_1] = \int u du = 1/2,$$

$$V[R_1] = \int (u - 1/2)^2 du = 1/12$$

$$E[R_n] = n/2$$

$$V[R_n] = n/12$$

$$N(0,1) \rightarrow \frac{R_n - n/2}{n/12}$$



## Resumee: Monte Carlo technique

- Law of large numbers**

$$\frac{1}{N} \sum_{i=1}^N f(u_i) \rightarrow \frac{1}{b-a} \int_a^b f(u) du$$

MC estimate converges to true integral

- Central limit theorem**

MC estimate is asymptotically normally distributed it approaches a Gaussian density

$$\sigma = \frac{\sqrt{V[f]}}{\sqrt{N}} \sim \frac{1}{\sqrt{N}}$$

with effective variance  $V(f)$

decrease  $\sigma$ : reduce  $V(f)$  or increase  $N$

- advantages for n-dimensional integral ...  
i.e. phase space integrals  $2 \rightarrow n$  processes  
is where other approaches tend to fail

## Monte Carlo: Buffons Needle - Hit & Miss

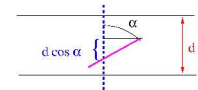
- Buffons needle** (Buffon 1777)  
pattern of parallel lines with distance  $d$ ,  
randomly throw **needle** with length  $d$  onto stripes,  
count hit, when needle crosses strip  
count miss, if not
- probability for hit is:

$$\frac{d \cos(\alpha)}{d} = \cos(\alpha)$$

all angles are equally likely:

$$\frac{\int_0^{\pi/2} \cos(\alpha) d\alpha}{\pi/2} = \frac{2}{\pi}$$

<http://www.angelfire.com/wa/hurben/buff.html>



```

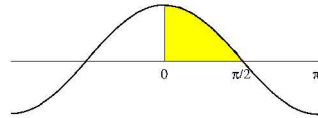
loop over ntrials
x=RN(1) * d
alpha = RN(2) * 3.1415 * 2
y = d * abs(cos(alpha))
if ((x+y).gt. d) nhit = nhit + 1
endloop
write ' pi = ', 2*ntrials/nhit
    
```

trials	$\pi$	error
100	2.9850	0.2374
1000	3.2733	0.0749
10000	3.1645	0.0237
100000	3.1483	0.0075
1000000	3.1401	0.0024
10000000	3.1422	0.0008

## Buffons Needle: Crude Monte Carlo

- Buffons needle (Buffon 1777) is essentially integration of

$$\int_0^{\pi/2} \cos(\alpha) d\alpha$$



- apply Law of large numbers:

$$\frac{1}{N} \sum_{i=1}^N f(u_i) \rightarrow \frac{1}{b-a} \int_a^b f(u) du$$

- compare Hit & Miss with Integration

- 1st example of true Monte Carlo experiment
- equivalence of integration and MC event generation

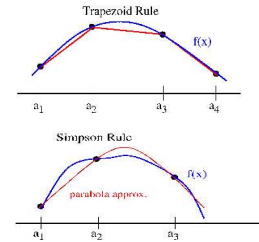
trials	$\pi$ (hit&miss)	$\pi$ (integral)
100	3.27869	3.12265
1000	3.36700	3.11833
10000	3.14218	3.15129
100000	3.13087	3.13416
1000000	3.14127	3.14337
10000000	3.14154	3.14168
100000000	3.12174	3.14156

## Integration: Monte Carlo versus others

One dimensional quadrature

$$I = \int f(x) dx = \sum_{i=1}^n w_i f(x_i)$$

- Monte Carlo: Hit & Miss  
 $w = 1$  and  $x_i$  chosen randomly
- Trapezoidal Rule:  
approximate integral in sub-interval by area of trapezoid below (above) curve
- Simpson quadrature  
approximate by parabola
- Gauss quadrature  
approximate by higher order polynomial



method	err (1d)	error
MC	$n^{-1/2}$	$n^{-1/2}$
Trapez	$n^{-2}$	$n^{-2/d}$
Simpson	$n^{-4}$	$n^{-4/d}$
Gauss	$n^{-2m+1}$	$n^{-(2m-1)/d}$

## MC method: advantage of hit & miss

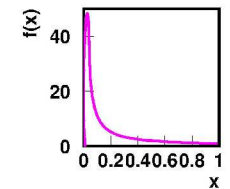
- integration  $\blacklozenge$  weighting events  
large fluctuations from large weights  
weights also to errors applied  
difficult to apply further hadronization
- real events all have weight = 1 !!!
- Hit & Miss method:

MC for function  $f(x)$ :  
get random number:  
 $R1$  in  $(0,1)$  and  $R2$  in  $(0,1)$   
calculate  $x = R1$   
reject event if:  $f_x < f_{max} R2$

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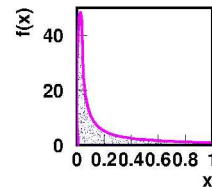
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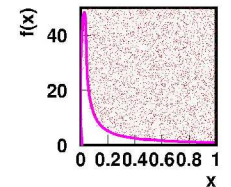
MC for function  $f(x)$ :  
 get random number:  
 $R1$  in  $(0,1)$  and  $R2$  in  $(0,1)$   
 calculate  $x = R1$   
 reject event if:  $f_x < f_{max} R2$



## MC method: advantage of hit & miss

- integration  $\rightarrow$  weighting events
  - large fluctuations from large weights
  - weights also to errors applied
  - difficult to apply further hadronization
- real events all have weight = 1 !!!
- Hit & Miss method:

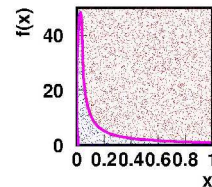
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- BUT: Hit & Miss method inefficient for peaked  $f(x)$

## MC method: do even better ...

- Importance sampling

MC for function  $f(x)$   
 approximate  $f(x) \sim g(x)$   
 with  $g(x) > f(x)$  simple and integrable  
 generate  $x$  according to  $g(x)$ :  

$$\int_{x_{min}}^x g(x') dx' = R1 \int_{x_{min}}^{x_{max}} g(x') dx'$$
 example:  $f(x) = 1/x^{0.7}$   
 $g(x) = 1/x$   

$$x = x_{min} \cdot \left( \frac{x_{max}}{x_{min}} \right)^{R1}$$
 reject event if:  $f(x) < g(x) R2$

## MC method: do even better ...

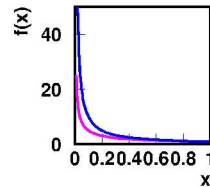
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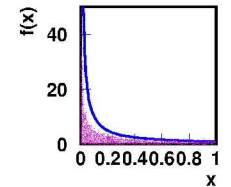
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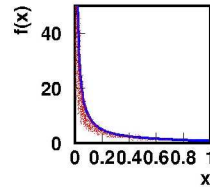
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## MC method: do even better ...

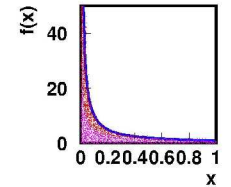
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reject event if:  $f(x) < g(x) R2$



- WOW !!! very efficient even for peaked  $f(x)$

## Importance Sampling

- MC calculations most efficient for small weight fluctuations:

$$f(x)dx \rightarrow f(x) dG(x)/g(x)$$

- choose point according to  $g(x)$  instead of uniformly
- $f$  is divided by  $g(x) = dG(x)/dx$

- generate  $x$  according to:

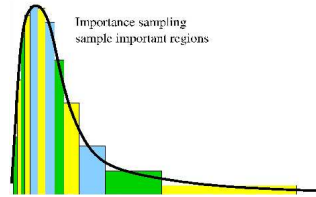
$$R \int_a^b g(x') dx' = \int_a^x g(x') dx'$$

- relevant variance is now  $V(f/g)$ :

small if  $g(x) \sim f(x)$

- how-to get  $g(x)$

- $g(x)$  is probability:  $g(x) > 0$  and  $\int dG(x) = 1$
- integral  $\int dG(x)$  is known analytically
- $G(x)$  can be inverted (solved for  $x$ )
- $f(x)/g(x)$  is nearly constant, so that  $V(f/g)$  is small compared to  $V(f)$



# PART 2

## Applications in High Energy Physics

- Simulation of detector response
- Apply MC method to e-e
- what about hadronization
- what about QCD radiation
- going even further: initial state radiation
- how-to do a DIS Monte Carlo event generator
- some examples

## Application of MC method: Compton scattering

- Compton scattering (O. Klein, Y. Nishima, Z. Physik, 52, 853 (1929))  
energy of the final photon  $k'$ :

$$k' = \frac{k}{1 + (k/m)(1 - \cos\theta)}$$

- Differential cross section

$$\frac{d\sigma}{d\Omega} = \frac{\alpha_{em}^2}{2m^2} \left( \frac{k'}{k} \right)^2 \left( \frac{k'}{k} + \frac{k}{k'} - \sin^2\theta \right)$$

- angular distribution of the photon is:

$$\sigma(\theta, \phi) d\theta d\phi = \frac{\alpha_{em}^2}{2m^2} \left( \left( \frac{k'}{k} \right)^3 + \left( \frac{k}{k'} \right) - \left( \frac{k'}{k} \right)^2 \sin^2\theta \right) \sin\theta d\theta d\phi$$

- generate azimuthal  $\phi$  independently:  $\phi = 2\pi R$ ,

## Application of MC method: Compton scattering

- to generate  $\theta$ , use approximation for  $k \gg m$ , x-section peaked at small angles (using  $u = (1 - \cos \theta)$ ):

$$\sigma^a d\theta d\phi = \frac{\alpha_{em}^2}{2m^2} \left(\frac{k'}{k}\right) \sin \theta d\theta d\phi$$

using  $k' = \frac{k}{1 + (k/m)(1 - \cos \theta)}$

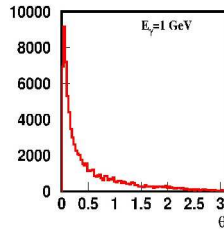
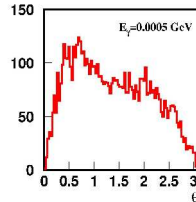
$$\sigma^a d\theta d\phi = \frac{\alpha_{em}^2}{2m^2} \left(1 + \frac{k}{m} u\right)^{-1} du d\phi$$

- use:

$$R_2 \int_0^2 \left(1 + \frac{k}{m} u'\right)^{-1} du' = \int_0^u \left(1 + \frac{k}{m} u'\right)^{-1} du'$$

- generate  $u$  with  $u = \frac{m}{k} \left[ \left(1 + 2\frac{k}{m}\right) R_2 - 1 \right]$

- weight by:  $\frac{\sigma}{\sigma^a}$



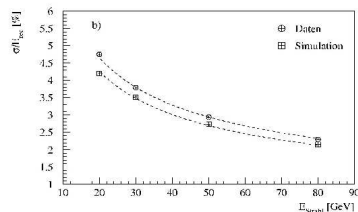
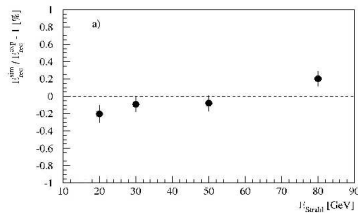
## Application of MC method: photon transport in matter

Program for Compton scattering and similar programs for photo-effect and pair-creation build program that simulates interactions of photons with matter

- Algorithm
  - break path into small pieces
  - in each step, decide whether interaction (and which) takes place, given the total cross section for each possible interaction
  - from mean free path length, decide where interaction takes place
  - simulate interaction: give photon new energy and angle, or produce  $e^+e^-$  pair, etc ...
  - continue path with new parameters
- such program exist
  - EGS (SLAC)
  - GEANT (CERN)
- Detector simulation with programs for particle transport in matter
  - to study detector design
  - to obtain a detailed simulation of the detector response
  - to estimate efficiencies, bias, etc...

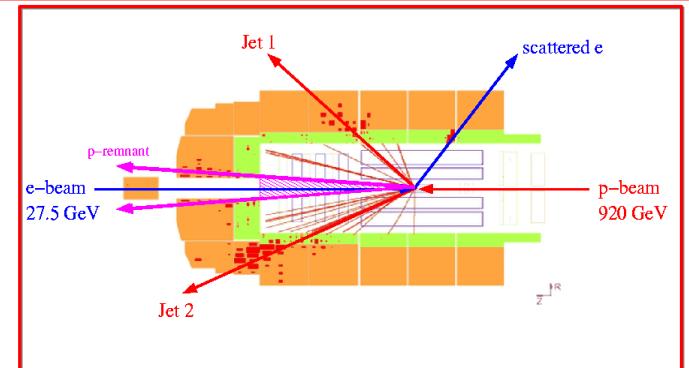
## Application of Simulation: Calibration of H1 Calorimeter

- simulated energy response in calorimeter using GEANT package including full detector geometry and material information
- test beam measurement of energy response
- test of understanding detector performance
- nice agreement within  $\sim 3\%$
- difference due to dead material in front of detector



J. Spiekermann, diploma 1994

## MC event: hadron and detector level



$$\sqrt{s} \sim 318 \text{ GeV} \rightarrow x \sim 7 \cdot 10^{-5} \text{ at } Q^2 = 4 \text{ GeV}^2$$

## From experiment to measurement

take data

run MC generator

detailed detector simulation

compare detector level response: data with MC

define visible x - section in kinematic variables  
calculate factor  $C_{corr}$  to correct from detector to hadron level

$$\frac{d\sigma_{had}^{data}}{dx} = \frac{d\sigma_{det}^{data}}{dx} C_{corr} \text{ with } C_{corr} = \frac{d\sigma_{had}^{MC}}{dx} / \frac{d\sigma_{det}^{MC}}{dx}$$

visible x-section on hadron level

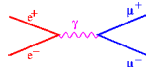
All measurements rely on proper MC's !!!

## MC generators - different applications ...

- calculate x-section of various processes  $\rightarrow$  complicated integrals
- multi - differential, in any variable
- MC simulation of detector response
  - input: hadron level events - output: detector level events
  - Calorimeter ADC hits
  - Tracker hits
  - ....
  - need knowledge of particle passage through matter, x-section ...
  - need knowledge of actual detector
  - x-section on parton level
- multipurpose MC event generators:
  - x-section on parton level
  - including multi-parton (initial & final state) radiation
  - remnant treatment (proton remnant, electron remnant)
  - hadronisation/fragmentation (more than simple fragmentation functions...)
- fixed order parton level ..... theorists like it
  - integration of multidimensional phase space

## Constructing a MC for $e^+e^-$ : the simple case

- process:  $e^+e^- \rightarrow \mu^+ \mu^-$



$$\frac{d\sigma}{d \cos \theta d\phi} = \frac{\alpha_{em}^2}{4s} (1 + \cos^2 \theta)$$

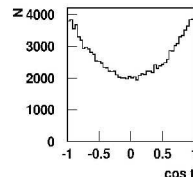
- goal: generate 4-momenta of  $\mu$ 's,  
need  $cm$  energy  $s$ ,  $\cos \theta$ ,  $\phi$

random number  $R1(0,1) \phi = 2\pi R1$   
random number  $R2(0,1) \cos \theta = -1 + 2R2$

- for every  $R1, R2$  use weight with
- repeat many times

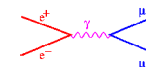
$$\frac{d\sigma}{d \cos \theta d\phi}$$

after 100000 events



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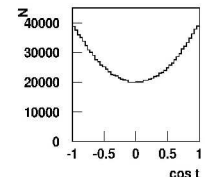
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$$\frac{d\sigma}{d \cos \theta d\phi}$$

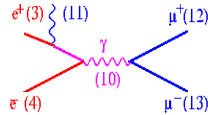
after  $10^6$  events



## Example event: $e^+e^- \rightarrow \mu^+ \mu^-$

- example from PYTHIA: Event listing

I	particle/jet	KS	KF	orig	p_x	p_y	p_z	E	m
1	e+!	21	-11	0	0.000	0.000	30.000	30.000	0.001
2	e-!	21	11	0	0.000	0.000	-30.000	30.000	0.001
-----									
3	e+!	21	-11	1	0.000	0.000	30.000	30.000	0.000
4	e-!	21	11	2	0.000	0.000	-30.000	30.000	0.000
5	e+!	21	-11	3	0.143	0.040	26.460	26.460	0.000
6	e-!	21	11	4	0.000	0.000	-29.998	29.998	0.000
7	!0!	21	23	0	0.143	0.040	-3.539	56.458	56.347
8	!mu-!	21	13	7	-9.510	1.741	24.722	26.546	0.106
9	!mu+!	21	-13	7	9.653	-1.700	-28.261	29.913	0.106
-----									
10	(Z0)	11	23	7	0.143	0.040	-3.539	56.458	56.347
11	gamma	1	22	3	-0.143	-0.040	3.539	3.542	0.000
12	mu-	1	13	8	-9.510	1.741	24.722	26.546	0.106
13	mu+	1	-13	9	9.653	-1.700	-28.261	29.913	0.106
-----									
sum:		0.00			0.000	0.000	0.000	60.000	60.000

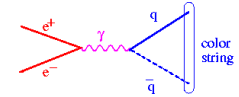


- technicalities/advantages
- can work in any frame
- Lorentz-boost 4-vectors back and forth
- can calculate any kinematic variable
- history of event process

## Constructing a MC for $e^+e^- \rightarrow q\bar{q}$

- process  $e^+e^- \rightarrow q\bar{q}$

$$\frac{d\sigma}{d\cos\theta d\phi} = \frac{\alpha_{em}^2}{4s} (1 + \cos^2\theta)$$



- generate scattering as for  $e^+e^- \rightarrow \mu^+ \mu^-$
- BUT** what about fragmentation/hadronization ???
- use concept of local parton-hadron duality

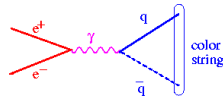
### Different approaches to fragmentation/hadronization:

- independent fragmentation
- string fragmentation (Lund Model)
- cluster fragmentation (HERWIG model)

## Constructing a MC for $e^+e^- \rightarrow q\bar{q}$

- process  $e^+e^- \rightarrow q\bar{q}$

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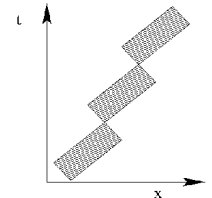
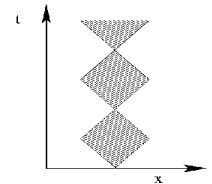
linear confinement potential:  $V(r) \sim -1/r + \kappa r$   
with  $\kappa \sim 1 \text{ GeV/fm}$

qq connected via color flux tube of transverse size of hadrons ( $\sim 1 \text{ fm}$ )  
color tube: uniform along its length → linearly rising potential

→ Lund string fragmentation

## Lund string fragmentation

- in a color neutral qq-pair, a color force is created in between
- color lines of the force are concentrated in a narrow tube connecting q and  $\bar{q}$ , with a string tension of:  
 $\kappa \sim 1 \text{ GeV/fm} \sim 0.2 \text{ GeV}^2$
- as q and  $\bar{q}$  are moving apart in qq rest frame, they are de-accelerated by string tension, accelerated back etc ... (periodic oscillation)
- viewed in a moving system, the string is boosted





## Lund string fragmentation (cont'd)

- color force materialize a massless qq pair on a point on the string
- string separates into two independent (color neutral) strings  
analogy with electric field coupled to particles suggest:

$$\frac{dP}{dxdt} = C \exp\left(\frac{-\pi m^2}{\kappa}\right)$$

... tunneling probability through potential barrier

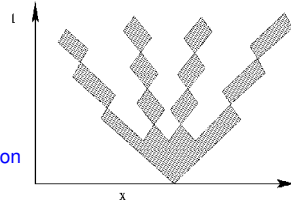
- production of different flavor in hadronization

$$P \propto \exp\left(\frac{-\pi m^2}{\kappa}\right)$$

with  $m_u = m_d = 0$ ,  $m_s = 0.25 \text{ GeV}$ ,  $m_c = 1.2 \text{ GeV}$

$$u:d:s:c = 1:1:0.37:10^{10}$$

- typical example of Monte Carlo approach

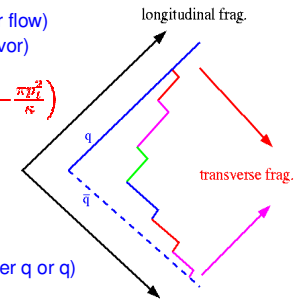


## Fragmentation in the String Model

- hadronization: iterative process
- string breaks in qq pairs (still respecting color flow)
- select transverse motion with  $m=m_{qq}$  (and flavor)

$$P \sim \exp\left(-\frac{\pi m_k^2}{\kappa}\right) = \exp\left(-\frac{\pi m_q^2}{\kappa}\right) \exp\left(-\frac{\pi p_T^2}{\kappa}\right)$$

- suppression of heavy quark production  
 $u:d:s:c \sim 1:1:1:0.37:10^{10}$   
actually leave it as a free parameter
- longitudinal fragmentation  
symmetric fragmentation function (from either q or  $\bar{q}$ )  
 $f(z) \sim z^1(1-z)^b \exp(-b m_q^2/z)$   
harder spectrum for heavy quarks
- start from q or  $\bar{q}$
- repeat until cutoff is reached
- heavy use of random numbers and importance sampling method



## Hadronization: particle masses and decays

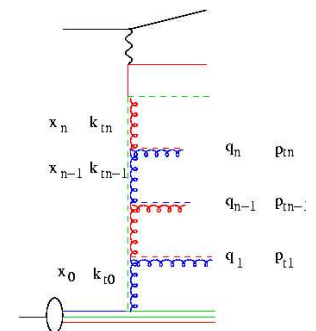
- particle masses
  - taken from PDG, where known, otherwise from constituent masses
- particle widths
  - in hard scattering production process short lived particles ( $\rho, \Delta$ ) have nominal mass, without mass broadening
  - in hadronization use Breit-Wigner:

$$\mathcal{P}(m)dm \propto \frac{1}{(m - m_0)^2 + \Gamma^2/4}$$

- lifetimes
  - related to widths ... but for practical purpose separated
  - $P(\tau)d\tau \sim \exp(-\tau/\tau_0) d\tau$
  - calculate new vertex position  $v' = v + \tau p/m$
- decays
  - taken from PDG, where known
  - assume momentum distribution given by phase space only
  - exceptions, like  $\omega, \phi \rightarrow \pi^+\pi^-\pi^0$ , or  $D \rightarrow K\pi$ ,  $D^* \rightarrow K\pi\pi$  and some semileptonic decays use matrix elements

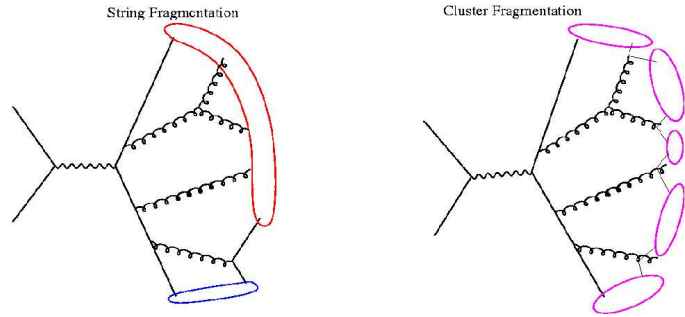
## Color Flow in String Fragmentation

- quarks carry color
- anti-quarks carry anticolor
- gluons carry color – anticolor
  - connect to color singlet systems



## Cluster Fragmentation

- Pre-confinement of color
- Gluon split  $g \rightarrow q\bar{q}$



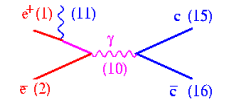
H. Jung, Simulation in HEP, Summerstudent Lecture 2006

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## Example event $e^+e^- \rightarrow qq$

- example from PYTHIA Monte Carlo generator including hadronization

I	particle/jet	K8	KP	orig	p_x	p_y	p_z	E	m	
1	le+	21	-11	0	0.000	0.000	30.000	30.000	0.001	
2	le-	21	11	0	0.000	0.000	-30.000	30.000	0.001	
5	le+	21	-11	3	0.018	0.040	-29.297	30.701	0.000	
6	le-	21	11	4	0.000	0.000	-29.998	29.998	0.000	
10	(D)	11	23	7	0.018	0.040	-29.297	30.701	9.180	
11	gamma	1	22	1	-0.018	-0.040	29.298	29.298	0.000	
15	(c)	A	12	4	10	-1.950	-3.529	-19.752	20.215	1.500
16	(cbar)	V	11	-4	10	1.967	3.569	-9.545	10.486	1.500
17	(string)	11	92	15	0.018	0.040	-29.297	30.701	9.180	
18	(D)	11	421	17	-0.455	-1.495	-9.002	9.325	1.865	
19	(omega)	11	223	17	-0.300	-0.076	-3.228	3.338	0.793	
20	pi+	1	211	17	-0.168	-0.172	-0.861	0.904	0.140	
21	(rho-)	11	-213	17	-0.114	-0.513	-4.992	5.106	0.932	
22	(omega)	11	223	17	-0.173	0.118	-2.022	2.180	0.789	
23	pi+	1	211	17	0.226	0.925	-2.593	2.766	0.140	
24	(D*-)	11	-413	17	1.001	1.253	-6.599	7.082	2.010	
25	e+	1	-11	18	-0.191	0.241	-1.261	1.297	0.001	
26	nu_e	1	12	18	-0.154	-0.789	-4.174	4.250	0.000	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
53	pi-	1	-211	47	0.318	-0.061	-1.293	1.340	0.140	
sum:	0,00	0,000	0,000	0,000	60,000	60,000	0,000	60,000	60,000	



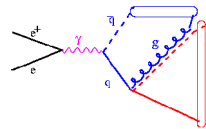
- apply fragmentation directly to parton all covered by hadronization .... soft
- where is QCD ???

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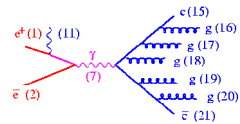
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## Doing things better: $e^+e^- \rightarrow qqg$

- process  $e^+e^- \rightarrow qqg$
- full matrix element calculation
- watch out color flow !!!
- gluons act as kicks on strings



I	particle/jet	K8	KP	orig	p_x	p_y	p_z	E	m	
1	le+	21	-11	0	0.000	0.000	30.000	30.000	0.001	
2	le-	21	11	0	0.000	0.000	-30.000	30.000	0.001	
5	le+	21	-11	1	0.000	0.000	29.699	29.699	0.000	
6	le-	21	11	2	-1.319	-1.236	-26.950	27.011	0.000	
7	(D)	11	23	0	-1.319	-1.236	2.748	56.710	56.614	
8	(c)	21	4	7	-15.986	16.072	18.293	29.167	1.500	
9	(cbar)	21	-4	7	14.667	-17.308	-15.545	27.542	1.500	
11	gamma	1	22	2	1.320	1.236	-2.744	3.286	0.000	
15	(c)	A	12	4	8	-11.291	11.550	13.219	20.926	1.500
16	(g)	I	12	8	-3.992	3.139	4.805	6.991	0.000	
17	(g)	I	12	8	-0.279	0.951	0.179	1.007	0.000	
18	(g)	I	12	8	0.122	-0.178	-0.505	0.550	0.000	
19	(g)	I	12	9	0.128	-0.237	0.146	0.307	0.000	
20	(g)	I	12	9	-0.093	-0.746	-0.364	0.835	0.000	
21	(g)	I	12	9	8.331	-6.743	-6.396	12.482	0.000	
22	(cbar)	V	11	-4	9	5.754	-8.971	-8.335	13.613	1.500



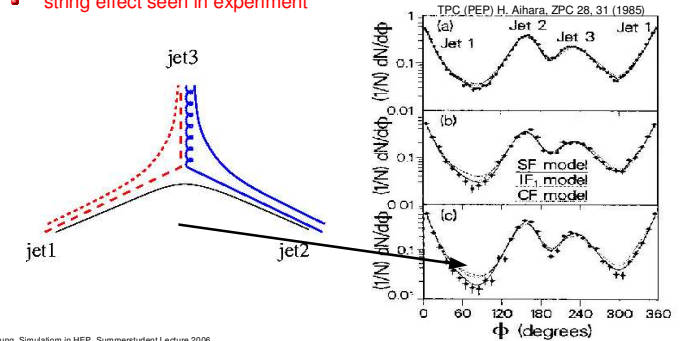
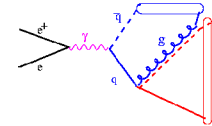
- more large  $p_t$  emissions
- not all covered by fixed order calculations
- doing much better needed
- parton shower approach

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## Gluons in string fragmentation

- process  $e^+e^- \rightarrow qqg$
- watch out color flow !!!
- gluons act as kicks on strings
- string effect seen in experiment

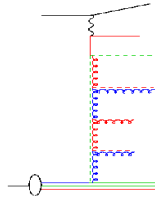
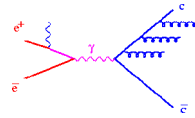


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## Approximations to higher orders: parton showers

- Approximation to higher orders....
- fragmentation functions
- parton density functions



- since alphas is not small, higher orders contributions are important
- Approximations:
  - DGLAP** (Dokshitzer, Gribov, Lipatov, Altarelli, Parisi)
  - BFKL** (Balitski, Fadin, Kuraev, Lipatov)
  - CCFM** (Catani, Ciafaloni, Fiorani, Marchesini)

## DGLAP equation

- differential form  $q \frac{\partial}{\partial q} f(x, q) = \int \frac{dz}{z} \frac{\alpha_s}{2\pi} P_{+}(z) f\left(\frac{x}{z}, q\right)$

- modified differential form using "Sudakov form factor"
 
$$\Delta_s(q_0, q) = \exp\left(-\bar{\alpha}_s \int_{q_0}^q \frac{dz}{z} \int \frac{dq'}{q'} \tilde{P}(z)\right)$$

$$q \frac{\partial}{\partial q} \frac{f(x, q)}{\Delta_s(q, q_0)} = \int \frac{dz}{z} \frac{\alpha_s}{2\pi} \frac{\tilde{P}(z)}{\Delta_s(q, q_0)} f\left(\frac{x}{z}, q\right)$$

- integral form

$$f(x, q) = f_0(x, q) \Delta_s(q, q_0) + \int \frac{dz}{z} \int \frac{dq'}{q'} \cdot \Delta_s(q', q_0) \tilde{P}(z) f\left(\frac{x}{z}, q'\right)$$

- no-branching probability form  $q_0$  to  $q$

## Sudakov form factor: all loop resum...

$g \rightarrow gg$  Splitting Fct  $\tilde{P}(z) = \frac{\bar{\alpha}_s}{1-z} + \frac{\bar{\alpha}_s}{z} + \dots$

- Sudakov form factor .... all loop resummation

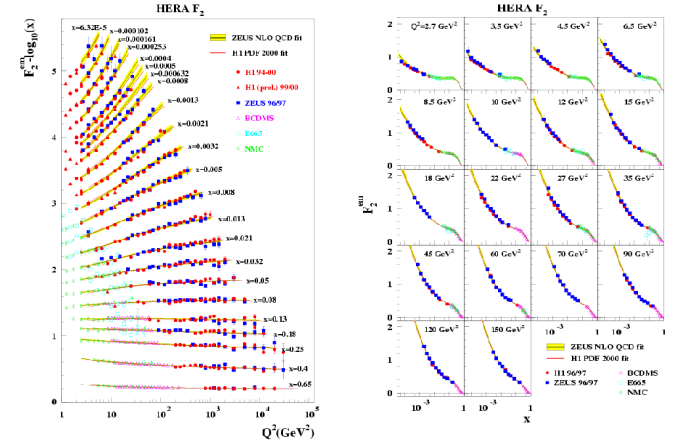
$$\Delta_S = \exp\left(-\int dz \int \frac{dq'}{q'} \frac{\alpha_s}{2\pi} \tilde{P}(z)\right)$$

$$\Delta_S = 1 + \left(-\int dz \int \frac{dq'}{q'} \frac{\alpha_s}{2\pi} \tilde{P}(z)\right) + \frac{1}{2!} \left(-\int dz \int \frac{dq'}{q'} \frac{\alpha_s}{2\pi} \tilde{P}(z)\right)^2 - \dots$$



$$\tilde{P}(z) \left[ 1 - \int \int dz \frac{dq'}{q'} \frac{\alpha_s}{2\pi} \tilde{P}(z) + \frac{1}{2!} \left(-\int \int dz \frac{dq'}{q'} \frac{\alpha_s}{2\pi} \tilde{P}(z)\right)^2 - \dots \right]$$

## Applying DGLAP to DIS data ...



## Solving DGLAP equations ...

- Different methods to solve integro-differential equations
  - brute-force (BF) method (M. Miyama, S. Kumano CPC 94 (1996) 185)
 
$$\frac{df(x)}{dx} = \frac{f(x)_{m+1} - f(x)_m}{\Delta x_m} \quad \int f(x)dx = \sum f(x)_m \Delta x_m$$
  - Laguerre method (S. Kumano J.T. Londergan CPC 69 (1992) 373, and L. Schoeffel Nucl.Instrum.Meth. A423:439-445, 1999)
  - Mellin transforms (M. Glueck, E. Reya, A. Vogt Z. Phys. C48 (1990) 471)
  - QCDNUM: calculation in a grid in  $x, Q^2$  space (M. Botje Eur.Phys.J. C14 (2000) 285-297)
  - CTEQ evolution program in  $x, Q^2$  space: <http://www.phys.psu.edu/~cteq/>
  - QCDFIT program in  $x, Q^2$  space (C. Pascaud, F. Zomer, LAL preprint LAL/94-02, H1-09/94-404, H1-09/94-376)
  - MC method using Markov chains (S. Jadach, M. Skrzypczek hep-ph/0504205)
  - Monte Carlo method from iterative procedure
- brute-force method and MC method are best suited for detailed studies of branching processes !!!

## Solving integral equations

- Integral equation of *Fredholm type*:  $\phi(x) = f(x) + \lambda \int_a^b K(x,y)\phi(y)dy$
  - solve it by iteration (Neumann series):
 
$$\phi_0(x) = f(x)$$

$$\phi_1(x) = f(x) + \lambda \int_a^b K(x,y)f(y)dy$$

$$\phi_2(x) = f(x) + \lambda \int_a^b K(x,y_1)f(y_1)dy_1 + \lambda^2 \int_a^b \int_a^b K(x,y_1)K(y_1,y_2)f(y_2)dy_2dy_1$$

$$\phi_n(x) = \sum_{i=0}^n \lambda^i u_i(x)$$

$$u_0(x) = f(x)$$

$$u_1(x) = \int_a^b K(x,y)f(y)dy$$

$$u_n(x) = \int_a^b \int_a^b K(x,y_1)K(y_1,y_2)\dots K(y_{n-1},y_n)f(y_n)dy_2\dots dy_n$$
- with the solution:  $\phi(x) = \lim_{n \rightarrow \infty} q_n(x) = \lim_{n \rightarrow \infty} \sum_{i=0}^n \lambda^i u_i(x)$

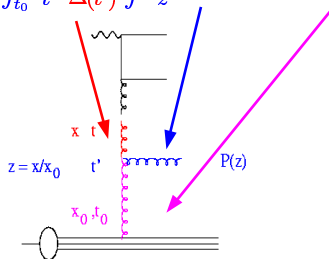
## Solution of DGLAP equation

$$f(x,t) = f(x,t_0)\Delta_s(t) + \int \frac{dz}{z} \int \frac{dt'}{t'} \cdot \frac{\Delta_s(t)}{\Delta_s(t')} \tilde{P}(z) f\left(\frac{x}{z}, t'\right)$$

- solve integral equation via explicit iteration:

$$f_0(x,t) = f(x,t_0)\Delta(t) \quad \begin{matrix} \text{from } t' \text{ to } t \\ \text{w/o branching} \end{matrix} \quad \begin{matrix} \text{branching at } t' \end{matrix} \quad \begin{matrix} \text{from } t_0 \text{ to } t' \\ \text{w/o branching} \end{matrix}$$

$$f_1(x,t) = f(x,t_0)\Delta(t) + \int_{t_0}^t \frac{dt'}{t'} \frac{\Delta(t)}{\Delta(t')} \int \frac{dz}{z} \tilde{P}(z) f(x/z, t_0) \Delta(t')$$



## DGLAP re-sums leading logs...

$$f(x,t) = f(x,t_0)\Delta_s(t) + \int \frac{dz}{z} \int \frac{dt'}{t'} \cdot \frac{\Delta_s(t)}{\Delta_s(t')} \tilde{P}(z) f\left(\frac{x}{z}, t'\right)$$

- solve integral equation via iteration:

$$f_0(x,t) = f(x,t_0)\Delta(t) \quad \begin{matrix} \text{from } t' \text{ to } t \\ \text{w/o branching} \end{matrix} \quad \begin{matrix} \text{branching at } t' \end{matrix} \quad \begin{matrix} \text{from } t_0 \text{ to } t' \\ \text{w/o branching} \end{matrix}$$

$$f_1(x,t) = f(x,t_0)\Delta(t) + \int_{t_0}^t \frac{dt'}{t'} \frac{\Delta(t)}{\Delta(t')} \int \frac{dz}{z} \tilde{P}(z) f(x/z, t_0) \Delta(t')$$

$$= f(x,t_0)\Delta(t) + \log \frac{t}{t_0} A \otimes \Delta(t) f(x/z, t_0)$$

$$f_2(x,t) = f(x,t_0)\Delta(t) + \log \frac{t}{t_0} A \otimes \Delta(t) f(x/z, t_0) +$$

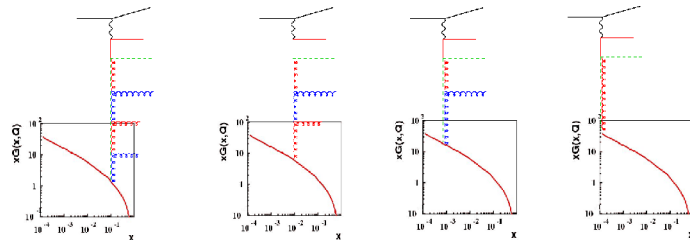
$$\frac{1}{2} \log^2 \frac{t}{t_0} A \otimes A \otimes \Delta(t) f(x/z, t_0)$$

$$f(x,t) = \lim_{n \rightarrow \infty} f_n(x,t) = \lim_{n \rightarrow \infty} \sum_n \frac{1}{n!} \log^n \left( \frac{t}{t_0} \right) A^n \otimes \Delta(t) f(x/z, t_0)$$

**DGLAP re-sums  $\log t$  to all orders !!!!!!!!!!!!!!!!**

## Parton showers to solve DGLAP evolution

- for fixed  $x$  and  $Q^2$  chains with different branchings contribute
- iterative procedure, **spacelike** parton showering

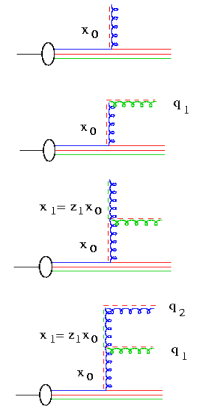


$$f(x, t) = \sum_{k=1}^{\infty} f_k(x_k, t_k) + f_0(x, t_0) \Delta_s(t)$$

## Parton showers for the initial state

### spacelike ( $Q < 0$ ) parton shower evolution

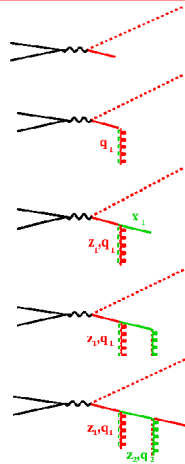
- starting from hadron (fwd evolution)  
or from hard scattering (bwd evolution)
- select  $q_1$  from Sudakov form factor
- select  $z_1$  from splitting function
- select  $q_2$  from Sudakov form factor
- select  $z_2$  from splitting function
- stop evolution if  $q_2 > Q_{hard}$



## Parton Showers for the final state

### timelike parton shower evolution

- starting with hard scattering
- select  $q_1$  from Sudakov form factor
- select  $z_1$  from splitting function
- select  $q_2$  from Sudakov form factor
- select  $z_2$  from splitting function
- stop evolution if  $q_2 < q_0$



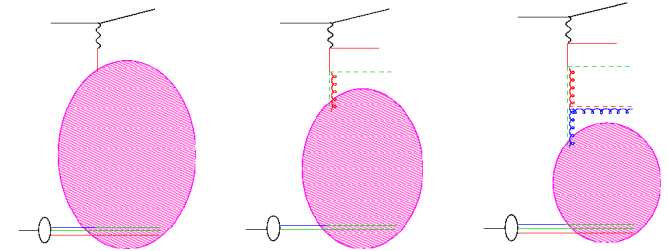
## Parton Shower

- Evolution equation with **Sudakov form factor** recovers exactly evolution equation (with  $\epsilon$  prescription)
- Sudakov form factor** particularly suited for Monte Carlo approach
- Sudakov form factor**
  - gives probability for **no-branching** between  $q_0$  and  $q$
  - sums virtual contributions to all orders (via unitarity)
  - **virtual (parton loop)** and
  - **real (non-resolvable)** parton emissions
- need to specify scale of hard process (matrix element)  $Q \sim p_i$
- need to specify cutoff scale  $Q_0 \sim 1 \text{ GeV}$

## The DIS process $ep \rightarrow epX$

- cross section  $\frac{d\sigma(ep \rightarrow e'X)}{dy dQ^2} = \frac{4\pi\alpha^2}{yQ^4} \left( \left(1-y + \frac{y^2}{2}\right) F_2^p(x, Q^2) - \frac{y^2}{2} F_L^p(x, Q^2) \right)$   
with  $F_2^p(x, Q^2) = \sum_f e_f^2 (xq_f(x, Q^2) + x\bar{q}_f(x, Q^2))$
- generate  $y$  with  $g(y)=1/y$ , and  $Q^2$  with  $g(Q^2)=1/Q^2$ :  
$$y = y_{min} \left( \frac{y_{max}}{y_{min}} \right)^{R_1}$$
  
$$Q^2 = Q_{min}^2 \left( \frac{Q_{max}^2}{Q_{min}^2} \right)^{R_2}$$
- calculate x-section with:  
$$\sigma(ep \rightarrow e'X) = \frac{1}{N} \sum_{i=1}^N \frac{d\sigma}{dy_i dQ_i^2} \int g(y) dy \int g(Q^2) dQ^2$$
  
$$\sigma(ep \rightarrow e'X) = \frac{1}{N} \sum_{i=1}^N y_i Q_i^2 \frac{d\sigma}{dy_i dQ_i^2} \log\left(\frac{y_{max}}{y_{min}}\right) \log\left(\frac{Q_{max}^2}{Q_{min}^2}\right)$$
- calculate 4-momenta of scattered electron and virtual photon

## Where is the problem ?



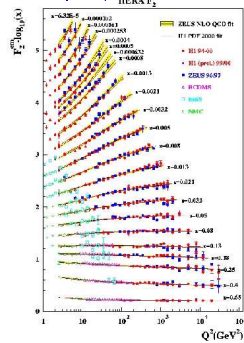
QPM process  
total x-section

BGF  $\mathcal{O}(\alpha_s)$  process  
heavy quarks (charm & bottom)  
2-jet

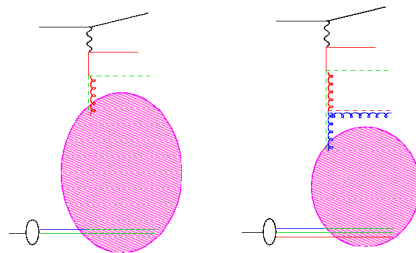
$\mathcal{O}(\alpha_s^2)$  process  
3-jet

## Where is the problem ?

$F_2 \sim \sigma(\gamma^*p)$



QPM process  
total x-section

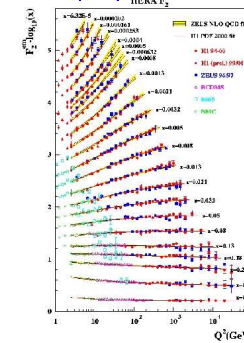


BGF  $\mathcal{O}(\alpha_s)$  process  
heavy quarks (charm & bottom)  
2-jet

$\mathcal{O}(\alpha_s^2)$  process  
3-jet

## Where is the problem: hadronic final state

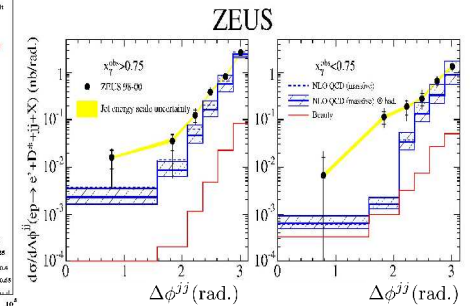
$F_2 \sim \sigma(\gamma^*p)$



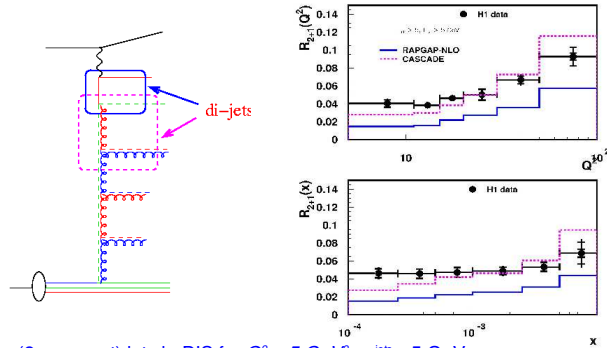
QPM process  
total x-section

BGF  $\mathcal{O}(\alpha_s)$  process  
heavy quarks (charm & bottom)  
2-jet

$\mathcal{O}(\alpha_s^2)$  process  
3-jet



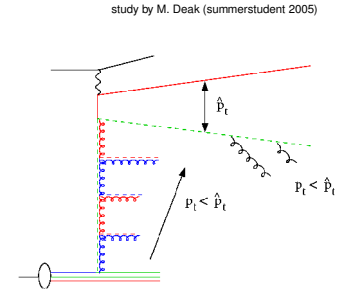
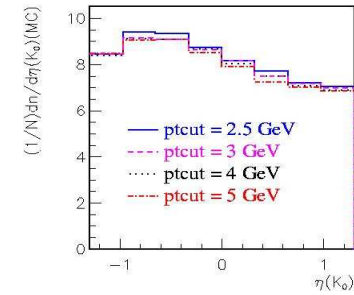
## Hadronic final state: Di-jet rates



- (2+remnant) jets in DIS for  $Q^2 > 5 \text{ GeV}^2$ ,  $p_t^{\text{jets}} > 5 \text{ GeV}$
- $\mathcal{O}(\alpha_s)$  processes not enough
  - need  $\mathcal{O}(\alpha_s^2)$  or resolved virtual photon contributions
  - or something new ???

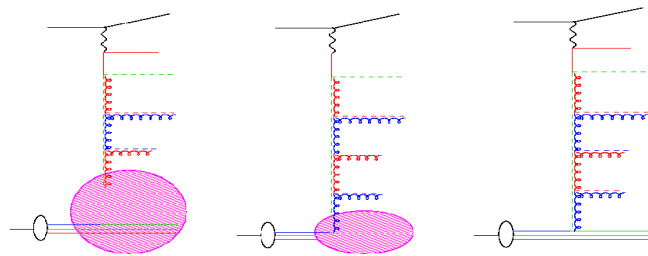
## Matching of ME - PS

- Approximation to higher orders....
- using initial and final state radiation according to DGLAP
- ME sets maximum scale for parton showers
- check sensitivity on particular choice



study by M. Deak (summerstudent 2005)

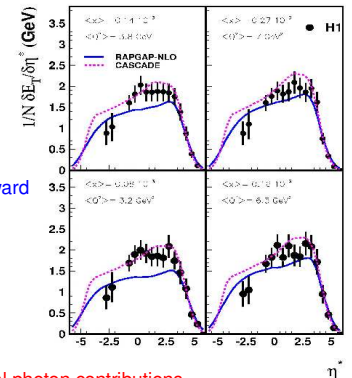
## Where is the problem: hadronic final state



processes of  $\mathcal{O} > \alpha_s^3$  have not yet been calculated ...  
interesting to go closer to outgoing proton remnant  
forward jets !!!

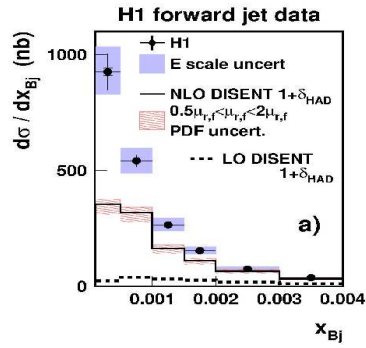
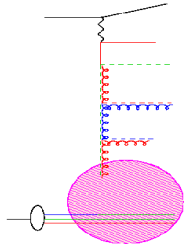
## Hadronic final state: Energy flow

- 
- $E_t$  flow in DIS at small  $x$  and forward angle (p-direction):
  - $\mathcal{O}(\alpha_s)$  processes not enough



- need  $\mathcal{O}(\alpha_s^2)$  or resolved virtual photon contributions
- or something new ???

## Where is the problem: hadronic final state



processes of  $\mathcal{O} > \alpha_s^3$  have not yet been calculated ...  
interesting to go closer to outgoing proton remnant forward jets !!!

## Parton Distribution Functions

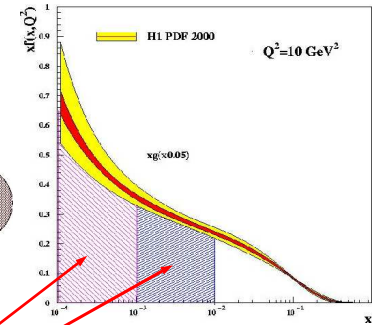
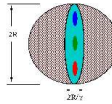
- number of gluons in long. phase space  $dx/x : xg(x, \mu^2) dx/x$

- occupation area:  
nr of gluons  $\times$  (trans size)<sup>2</sup>

$$g(x, \mu^2) \frac{1}{\mu^2}$$

- saturation starts when:

$$\frac{\alpha_s(\mu^2)}{\mu^2} xg(x, \mu^2) \frac{dx}{x} \geq \pi R^2$$

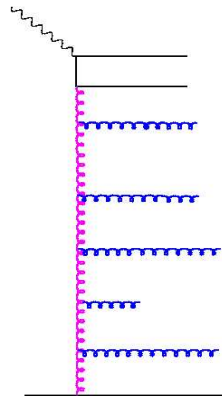


- gluon density is very large: ~ 90 or 45 Gluons !!!!!
- with  $R \sim 1 \text{ GeV}^{-1}$  we obtain:

$$\frac{0.2}{10G\epsilon V^{-1}} 100 \sim \pi \quad \text{!!!!!!}$$

## Parton evolution: gluon density

- Gluon splitting and evolution

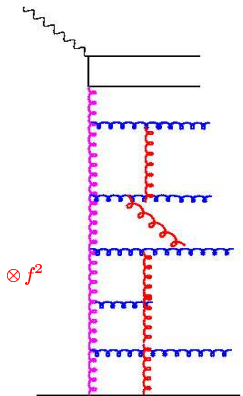


## Parton evolution: gluon density

- Gluon splitting and evolution
- High density of gluons
  - overlapping gluons
  - recombination
  - multiple scatterings
  - diffraction !!!!
- evolution equation including recombination effects:

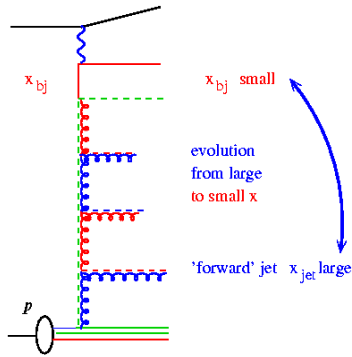
$$f(x, k^2) = f^0(x, k^2) + K^1 \otimes f - \frac{1}{R^2} K^2 \otimes f^2$$

- CribovLevinRyskin equation (Phys.Rep. 100 1 (1983))
- BallitskyKovchegov equation (NPB 463, 99 (1996), PRD 60 (1999) 034008, D62 (2000) 074018)



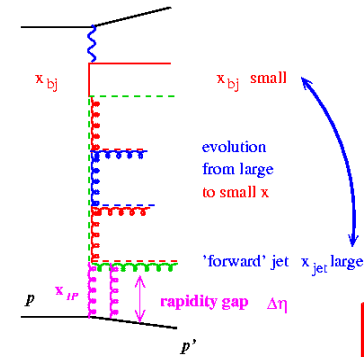


## forward jet production and diffraction



- DIS and forward jet:
  - $1.7 < \eta_{jet} < 2.8$
  - $x_{jet} > 0.035$
  - $0.5 < \frac{p_{t,jet}^2}{Q^2} < 5$
  - $\sigma(\text{fwd jet})/\sigma(\text{DIS}) \sim 1\%$

## forward jet production and diffraction



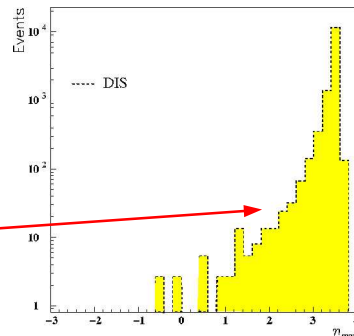
- DIS and forward jet:
  - $1.7 < \eta_{jet} < 2.8$
  - $x_{jet} > 0.035$
  - $0.5 < \frac{p_{t,jet}^2}{Q^2} < 5$
  - $\sigma(\text{fwd jet})/\sigma(\text{DIS}) \sim 1\%$

- in diffraction: forward jet close to rapidity gap
  - $\sigma(\text{diff dijet})/\sigma(\text{DIS}) \sim 1\%$

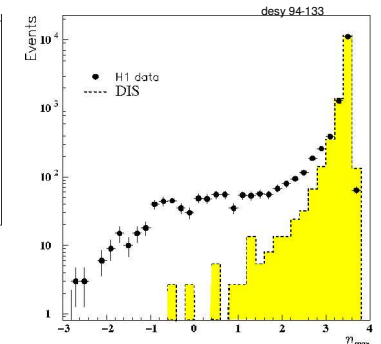
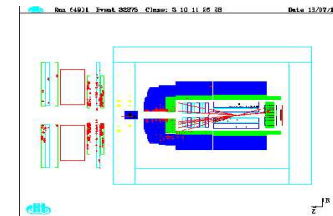
- understand radiation close to proton and radiation close to rapidity gap
- is DGLAP parton radiation enough? or is BFKL or CCFM needed?

## Rapidity Gaps during Hadronization

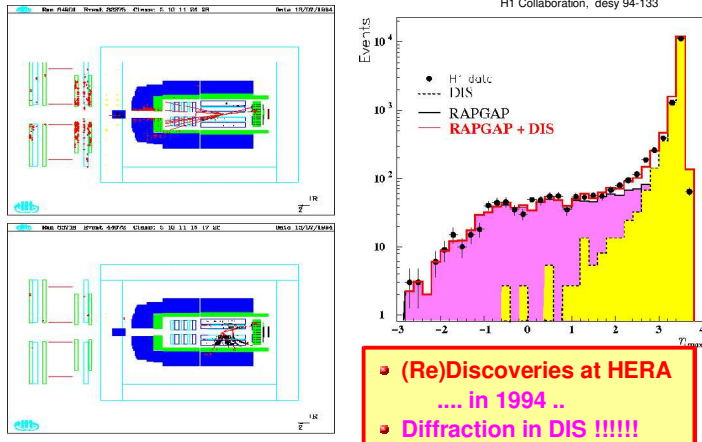
- assume a statistical distribution of particles, uniform in rapidity:
  - $\frac{dN}{d\eta} \sim c$
- all correlations between particles are local in rapidity
  - probability of rapidity gap of size  $\Delta\eta$  is:
    - $\mathcal{P} \sim e^{-\Delta\eta}$
- coming from Poisson distribution
- Hadronization produces exponentially suppressed rap-gap distributions



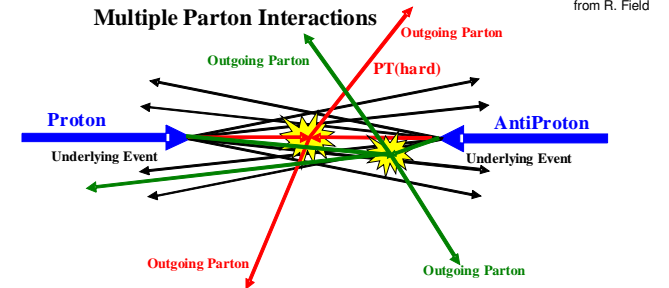
## Rapidity Gap Events: measurements



## Rapidity Gap Events



## Multiple Parton Interactions in pp



What is the underlying event (UE), multiple parton interactions (MI)?

→ Everything, except the LO process we're currently interested in

- parton showers
- additional remnant – remnant interactions

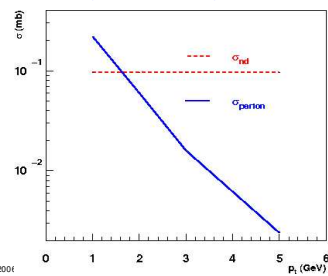
✗ NOT pile-up events (luminosity dependent)

## Underlying event – Multiple Interaction

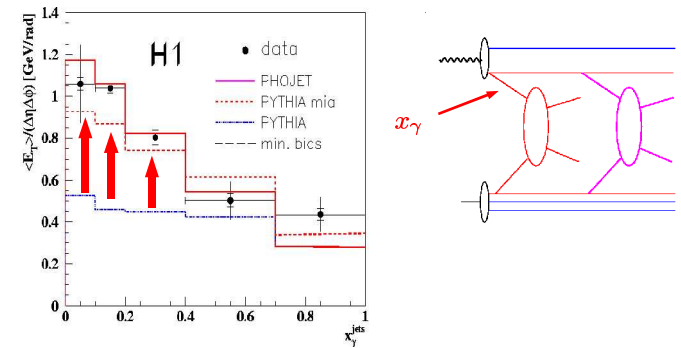
- Basic partonic perturbative cross section

$$\sigma_{\text{hard}}(p_{\perp \text{min}}^2) = \int_{p_{\perp \text{min}}^2} \frac{d\sigma_{\text{hard}}(p_{\perp}^2)}{dp_{\perp}^2} dp_{\perp}^2$$

- diverges faster than  $1/p_{\perp \text{min}}^4$  as  $p_{\perp \text{min}} \rightarrow 0$  and exceeds eventually total inelastic (non-diffractive) cross section



## Multiple Interactions at HERA



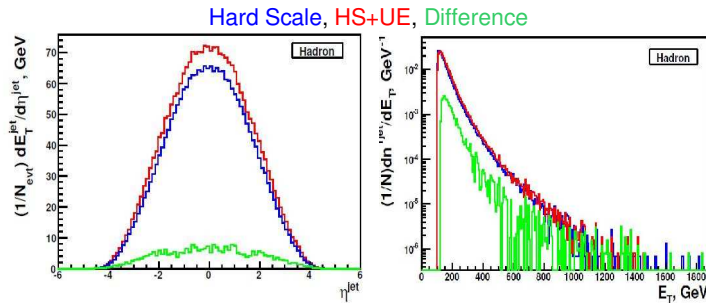
photoproduction is effectively hadron-hadron production...

Test and understand multiple interactions at HERA !!!

## Underlying event and jets

- SHERPA:  $E_T > 100 \text{ GeV}, |\eta| < 5$

P. Starovoitov, T. Carli



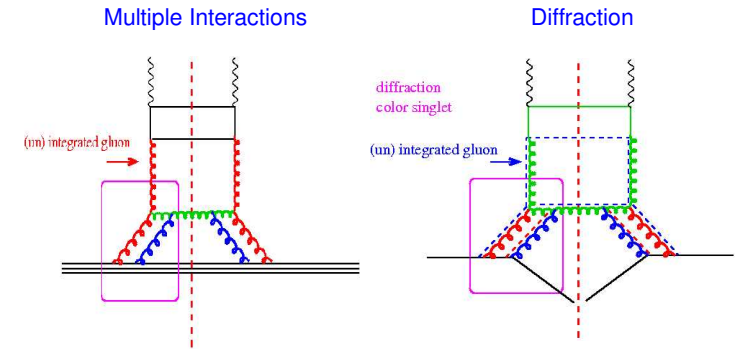
- UE contributes ~ 10 % to Jets, even at large  $E_t$  !!!!
- UE contribution is eta dependent (in this model) !!!!
- need reliable model for subtraction !!??!!!

**Remember:**  
10 %  
diffraction at  
HERA!!!!!!

H. Jung, Simulation in HEP, Summerstudent Lecture 2006

## Multiple Interactions and Diffraction

- relation of multiple interactions – saturation - diffraction ?



Same diagrams – different color flow ...

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## Conclusion

- Monte Carlo event generators are needed to calculate multi-parton cross sections
- Monte Carlo method is a well defined procedure
  - hadronization is needed to compare with measurements
  - parton shower (leading log) approach is needed, hadronization not enough
- MC approach extended from simple e-e- processes to
  - ep processes
  - pp processes
  - and heavy ion processes
- proper Monte Carlos are essential for any measurement

**Monte Carlo event generators  
contain all our physics  
knowledge !!!!!**

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## List of available MC program

- HERA Monte Carlo workshop: [www.desy.de/~heramc](http://www.desy.de/~heramc)
- ARIADNE
  - A program for simulation of QCD cascades implementing the color dipole model
- AROMA
  - Heavy quark production in boson-gluon fusion using full electroweak LO cross-sections (with quark masses) in ep collisions, DIS and photoproduction. Parton showers and Lund hadronization gives full events.
- CASCADE
  - is a full hadron level Monte Carlo generator for  $ep$  and  $p\bar{p}$  scattering at small  $x$  build according to the CCFM evolution equation. It is applicable in  $ep$  to photoproduction and DIS, and for heavy quark production as well as inelastic  $J/\psi$ .
- HERWIG
  - General purpose generator for Hadron Emission Reactions With Interfering Gluons; based on matrix elements, parton showers including color coherence within and between jets, and a cluster model for hadronization.
- JETSET
  - The Lund string model for hadronization of parton systems.
- LDCMC
  - A program which implements the Linked Dipole Chain (LDC) model for deeply inelastic scattering within the framework of ARIADNE. The LDC model is a reformulation of the CCFM model.

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## List of available MC program

- LEPTO**  
 Deep inelastic lepton-nucleon scattering based on LO electroweak cross sections (incl. lepton polarization), first order QCD matrix elements, parton showers and Lund hadronization giving complete events. Soft color interaction model gives rapidity gap events.
- PHOJET**  
 Multi-particle production in high energy hadron-hadron, photon-hadron, and photon-photon interactions (hadron = proton, antiproton, neutron, or pion).
- POMPYT**  
 Diffractive hard scattering in  $p\bar{p}$ ,  $\gamma p$  and  $pp$ -collisions, based on pomeron flux and pomeron parton densities (several options included). Also pion exchange is included. Parton showers and Lund hadronization to give complete events.
- PYTHIA**  
 General purpose generator for  $e^+e^-$ ,  $p\bar{p}$  and  $pp$ -interactions, based on LO matrix elements, parton showers and Lund hadronization.
- RAPGAP**  
 A full Monte Carlo suited to describe Deep Inelastic Scattering, including diffractive DIS and LO direct and resolved processes. Also applicable for  $\gamma$ -production and partially for  $p\bar{p}$  scattering.

## General literature

- Many new books are available in DESY library **NEW ... ask at the desk there ...**
- Statistische und numerische Methoden der Datenanalyse  
 V. Blobel & E. Lohrmann
- STATISTICAL DATA ANALYSIS. *Glen Cowan.*
- Particle Data Book S. Eidelman et al., Physics Letters B592, 1 (2004)  
 (<http://pdg.lbl.gov/>)
- Applications of pQCD R.D. Field Addison-Wesley 1989
- Collider Physics V.D. Barger & R.J.N. Phillips Addison-Wesley 1987
- Deep Inelastic Scattering. R. Devenish & A. Cooper-Sarkar, Oxford 2
- Handbook of pQCD G. Sterman et al
- Quarks and Leptons, F. Halzen & A.D. Martin, J.Wiley 1984
- QCD and collider physics R.K. Ellis & W.J. Stirling & B.R. Webber Cambridge 1996
- QCD: High energy experiments and theory G. Dissertori, I. Knowles, M. Schmelling Oxford 2003

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- Glen Cowan STATISTICAL DATA ANALYSIS. Clarendon, 1998.
- Particle Data Book S. Eidelman et al., Physics Letters B592, 1 (2004)  
 section on: **Mathematical Tools** (<http://pdg.lbl.gov/>)
- Michael J. Hurben *Buffons Needle*  
 (<http://www.angelfire.com/wa/hurben/buff.html>)
- J. Woller (Univ. of Nebraska-Lincoln) *Basics of Monte Carlo Simulations*  
 (<http://www.chem.unl.edu/zeng/joy/mclab/mcintro.html>)
- Hardware Random Number Generators:  
*A Fast and Compact Quantum Random Number Generator*  
 (<http://arxiv.org/abs/quant-ph/9912118>)  
*Quantum Random Number Generator*  
 (<http://www.idquantique.com/products/quantis.htm>)  
*Hardware random number generator* (<http://en.wikipedia.org/wiki/>)
- Monte Carlo Tutorials  
 (<http://www.cooper.edu/engineering/chemechem/MMC/tutor.html>)
- History of Monte Carlo Method  
 (<http://www.geocities.com/CollegePark/Quad/2435/history.html>)
- Google: search for Monte Carlo Simulations

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<http://www.thep.lu.se/tf2/staff/torbjorn/Pythia.html>
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*RAPGAP manual*  
<http://www-h1.desy.de/~jung/rapgap.html>  
*CASCADE manual*  
<http://www-h1.desy.de/~jung/cascade.html>
- V. Barger and R. J.N. Phillips  
*Collider Physics*  
*Addison-Wesley Publishing Comp. (1987)*
- R.K. Ellis, W.J. Stirling and B.R. Webber  
*QCD and collider physics*  
*Cambridge University Press (1996)*