



LUND UNIVERSITY

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# Monte Carlo Event Generators

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1. **(today)** Introduction and Overview; Monte Carlo Techniques
2. (today) Matrix Elements; Parton Showers I
3. (tomorrow) Parton Showers II; Matching Issues
4. (tomorrow) Multiple Interactions and Beam Remnants
5. (Wednesday) Hadronization and Decays; Summary and Outlook

# Apologies

These lectures will *not* cover:

- ★ Heavy-ion physics:
  - without quark-gluon plasma formation, or
  - with quark-gluon plasma formation.
- ★ Specific physics studies for topics such as
  - B production,
  - Higgs discovery,
  - SUSY phenomenology,
  - other new physics discovery potential.
- ★ The modelling of elastic and diffractive topologies.

They *will* cover the “normal” physics that will be there in (essentially) all LHC pp events, from QCD to exotics:

- ★ the generation and availability of different processes,
- ★ the addition of parton showers,
- ★ the addition of an underlying event,
- ★ the transition from partons to observable hadrons, plus
- ★ the status and evolution of general-purpose generators.

# Read More

These lectures (and more):

<http://www.thep.lu.se/~torbjorn/> and click on “Talks”

Steve Mrenna, CTEQ Summer School lectures, June 2004:

<http://www.phys.psu.edu/~cteq/schools/summer04/mrenna/mrenna.pdf>

Mike Seymour, Academic Training lectures July 2003:

<http://seymour.home.cern.ch/seymour/slides/CERNlectures.html>

Bryan Webber, HERWIG lectures for CDF, October 2004:

[http://www-cdf.fnal.gov/physics/lectures/herwig\\_Oct2004.html](http://www-cdf.fnal.gov/physics/lectures/herwig_Oct2004.html)

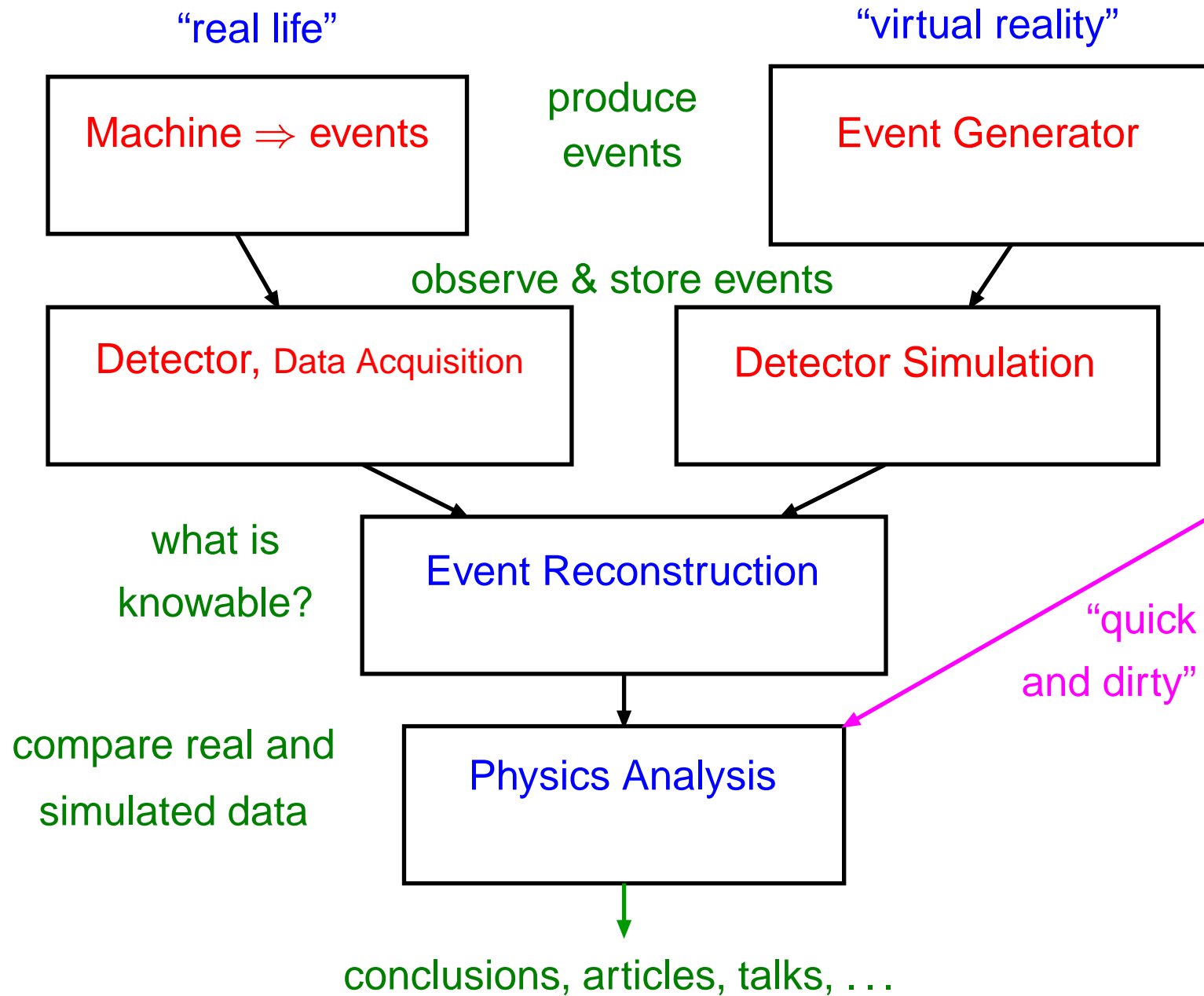
Michelangelo Mangano, KEK LHC simulations workshop, April 2004:

[http://mlm.home.cern.ch/mlm/talks/kek04\\_mlm.pdf](http://mlm.home.cern.ch/mlm/talks/kek04_mlm.pdf)

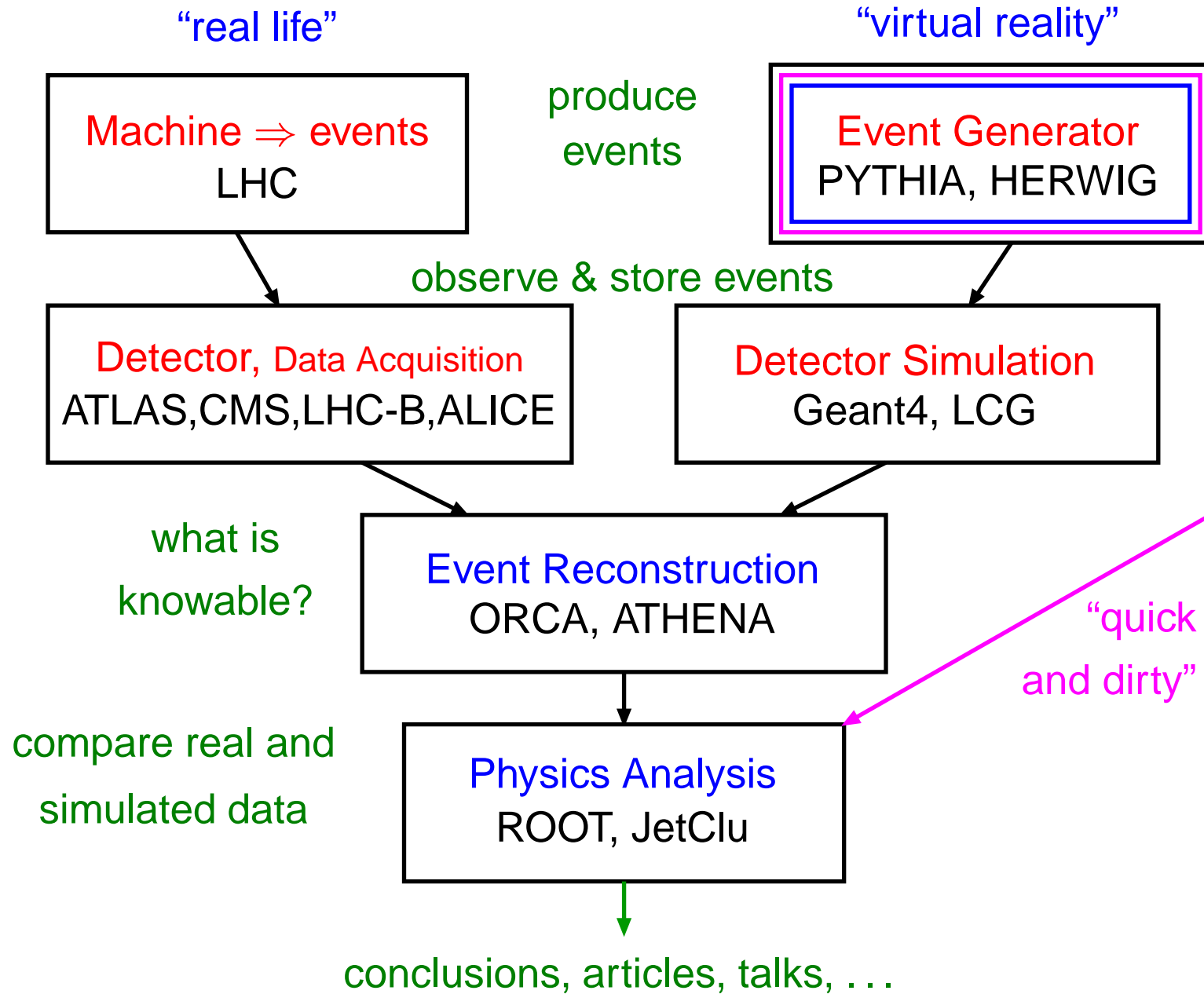
The “Les Houches Guidebook to Monte Carlo Generators  
for Hadron Collider Physics”, hep-ph/0403045

<http://arxiv.org/pdf/hep-ph/0403045>

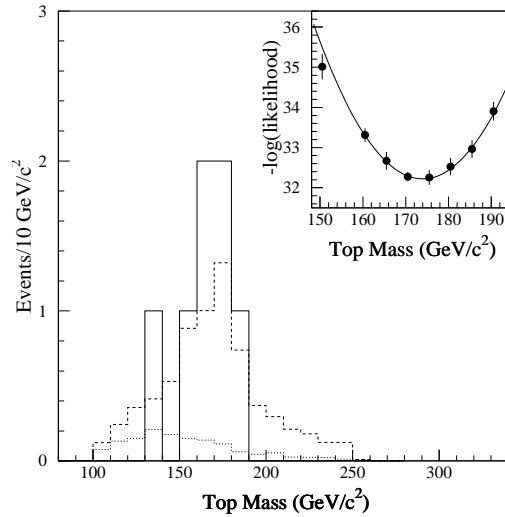
# Event Generator Position



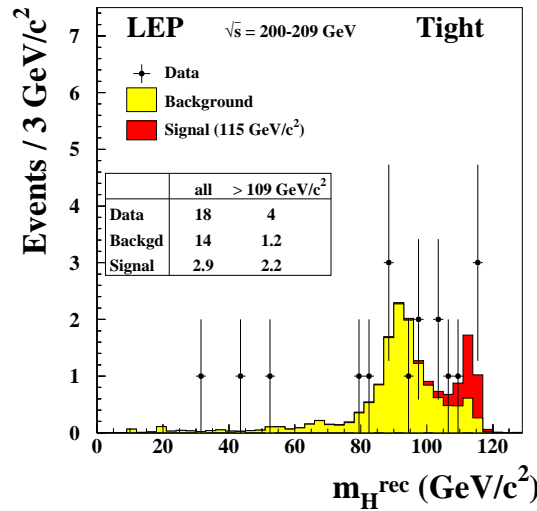
# Event Generator Position



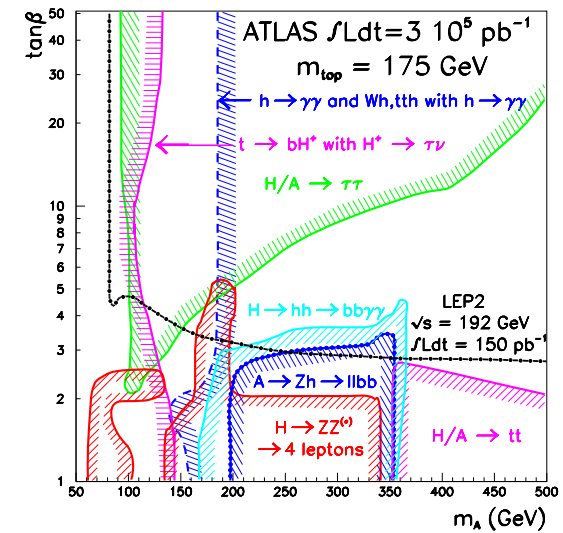
# Why Generators? (I)



top discovery  
and mass  
determination



Higgs (non)  
discovery



Higgs and  
supersymmetry  
exploration

not feasible without generators

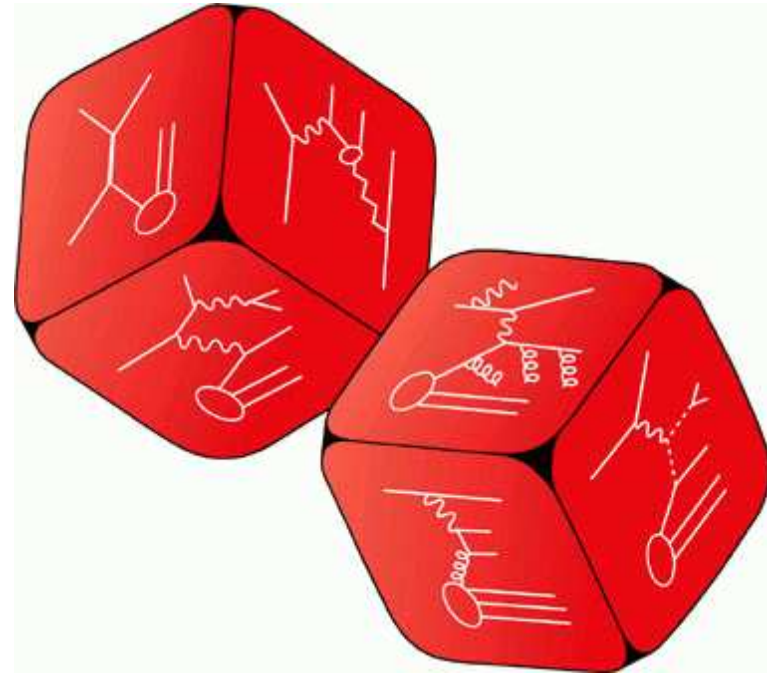
# Why Generators? (II)

- Allow theoretical and experimental studies of *complex* multiparticle physics
- Large flexibility in physical quantities that can be addressed
  - Vehicle of ideology to disseminate ideas from theorists to experimentalists

Can be used to

- predict event rates and topologies
  - ⇒ can estimate feasibility
- simulate possible backgrounds
  - ⇒ can devise analysis strategies
- study detector requirements
  - ⇒ can optimize detector/trigger design
- study detector imperfections
  - ⇒ can evaluate acceptance corrections

# A tour to Monte Carlo



... because Einstein was wrong: God does throw dice!

Quantum mechanics: amplitudes  $\implies$  probabilities

Anything that possibly can happen, will! (but more or less often)

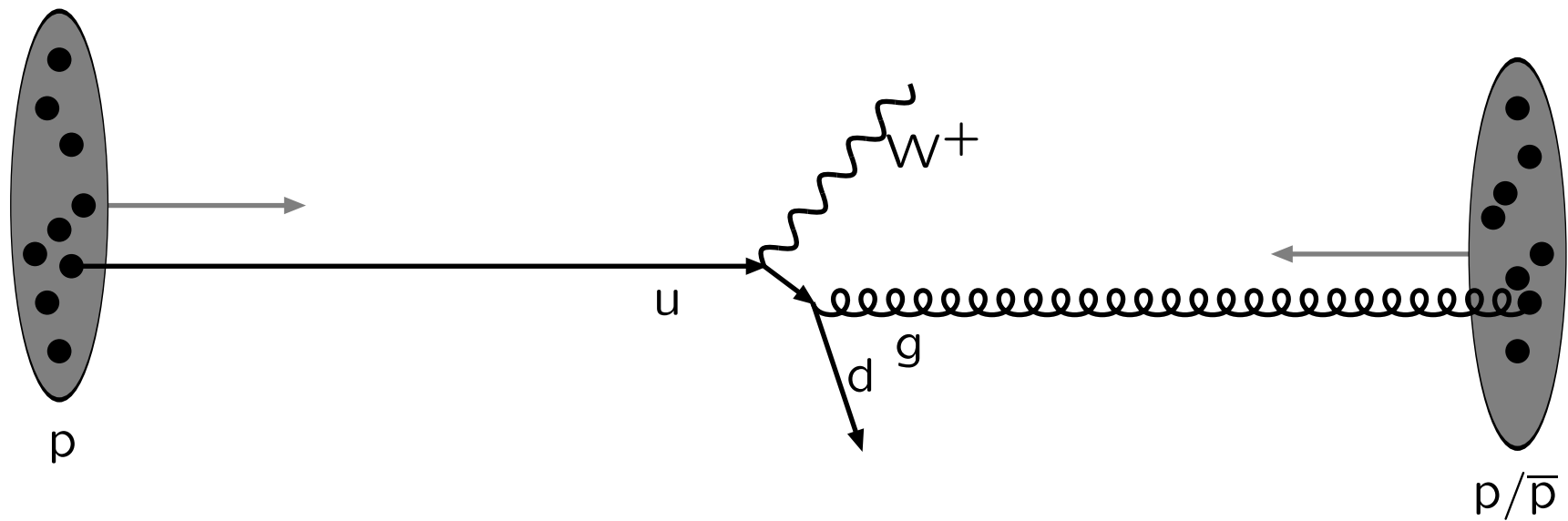


# The structure of an event

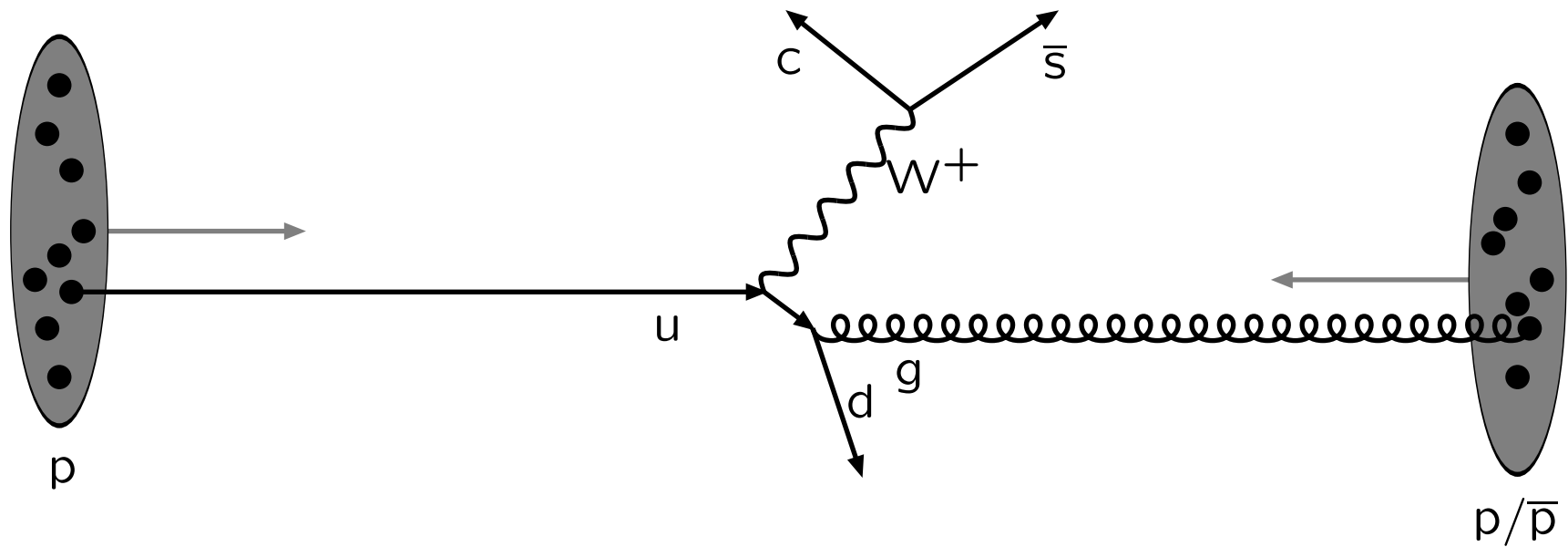
Warning: schematic only, everything simplified, nothing to scale, ...



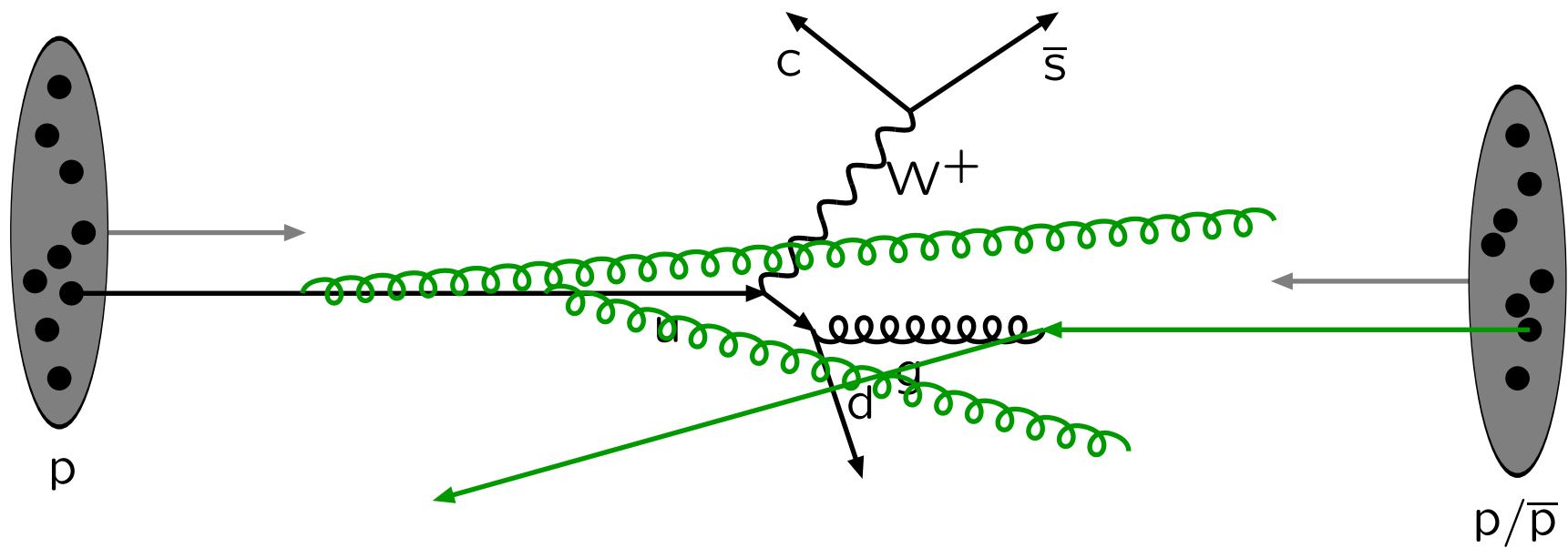
Incoming beams: parton densities



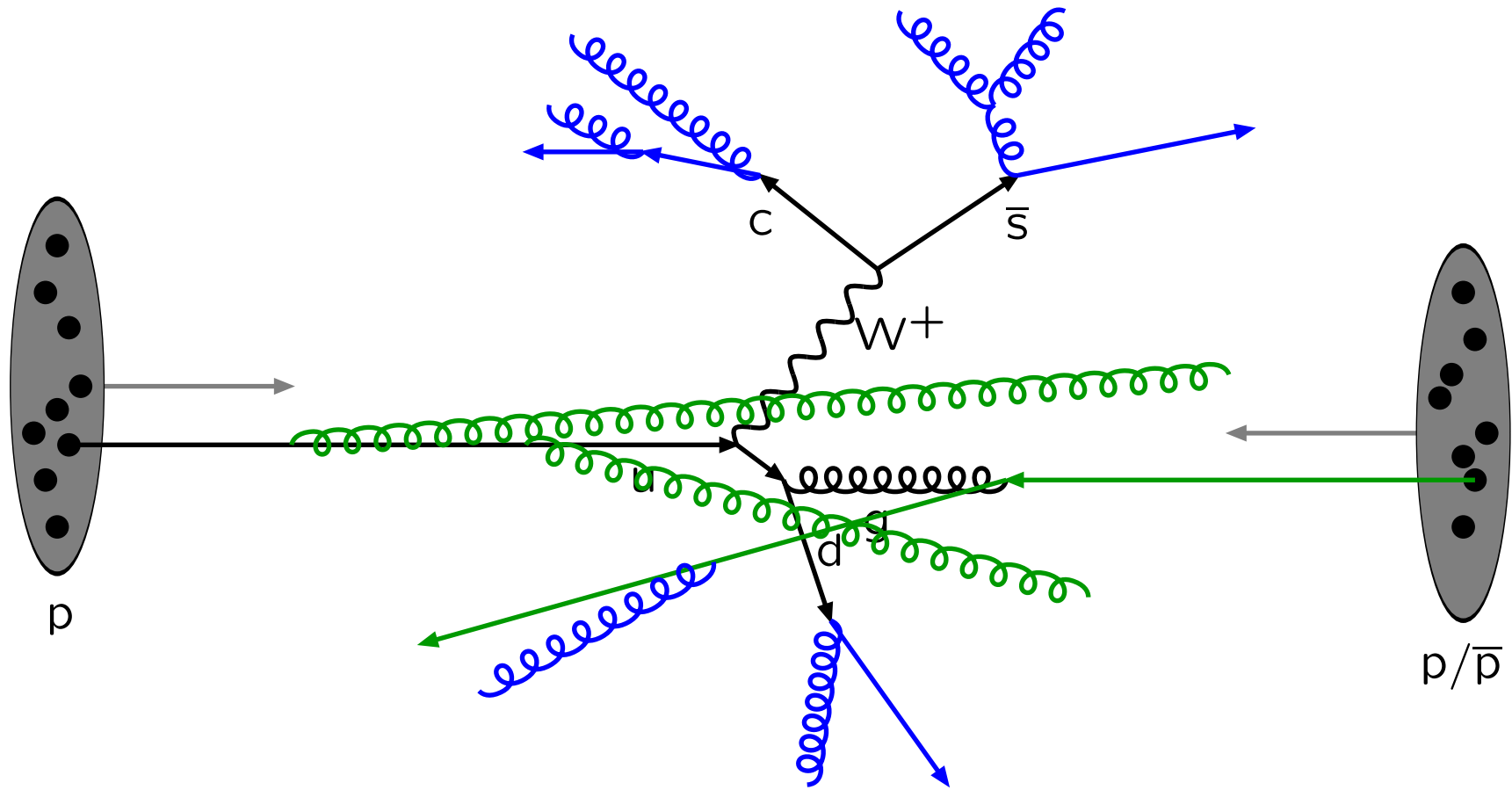
Hard subprocess: described by matrix elements



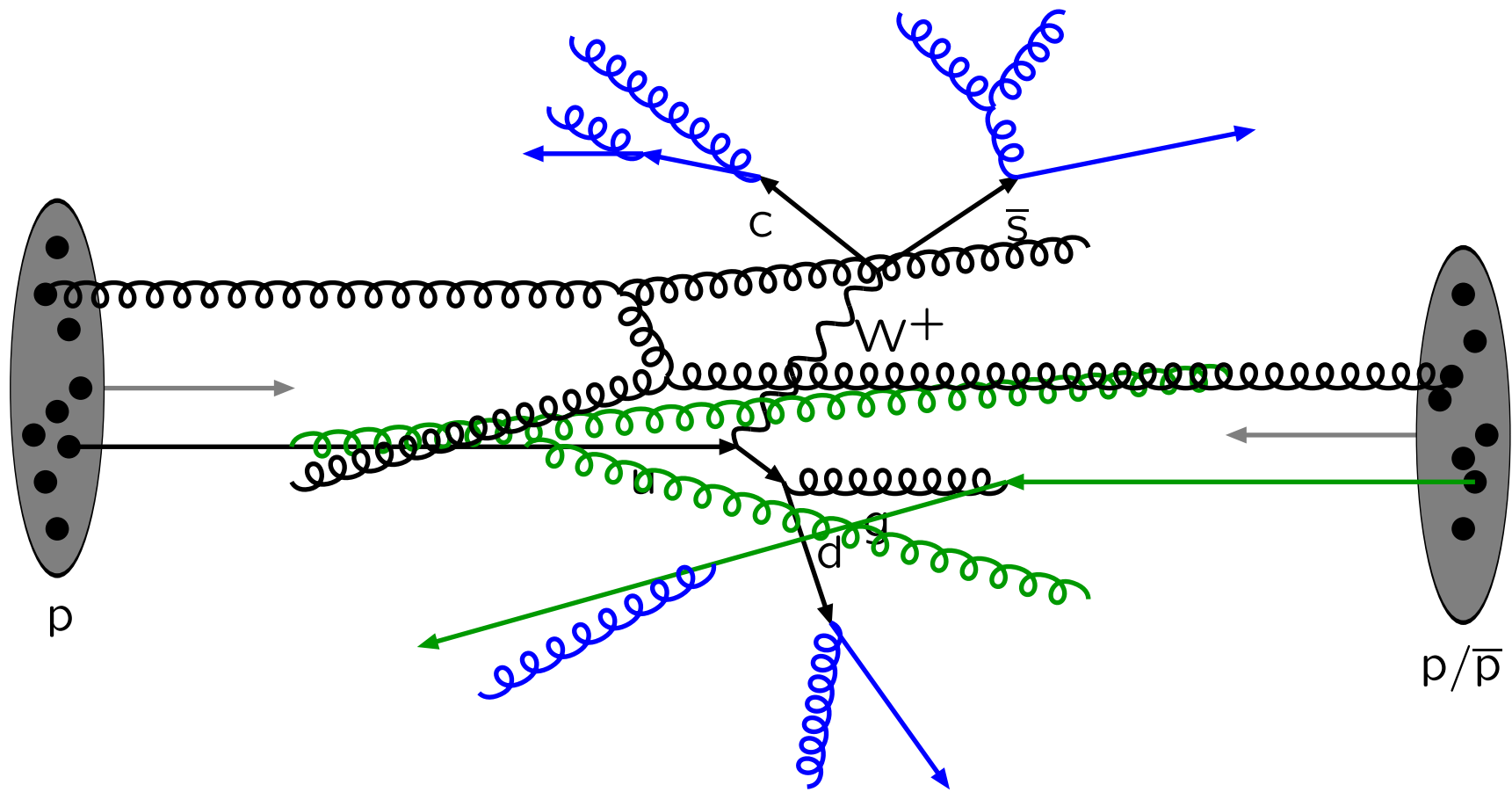
Resonance decays: correlated with hard subprocess



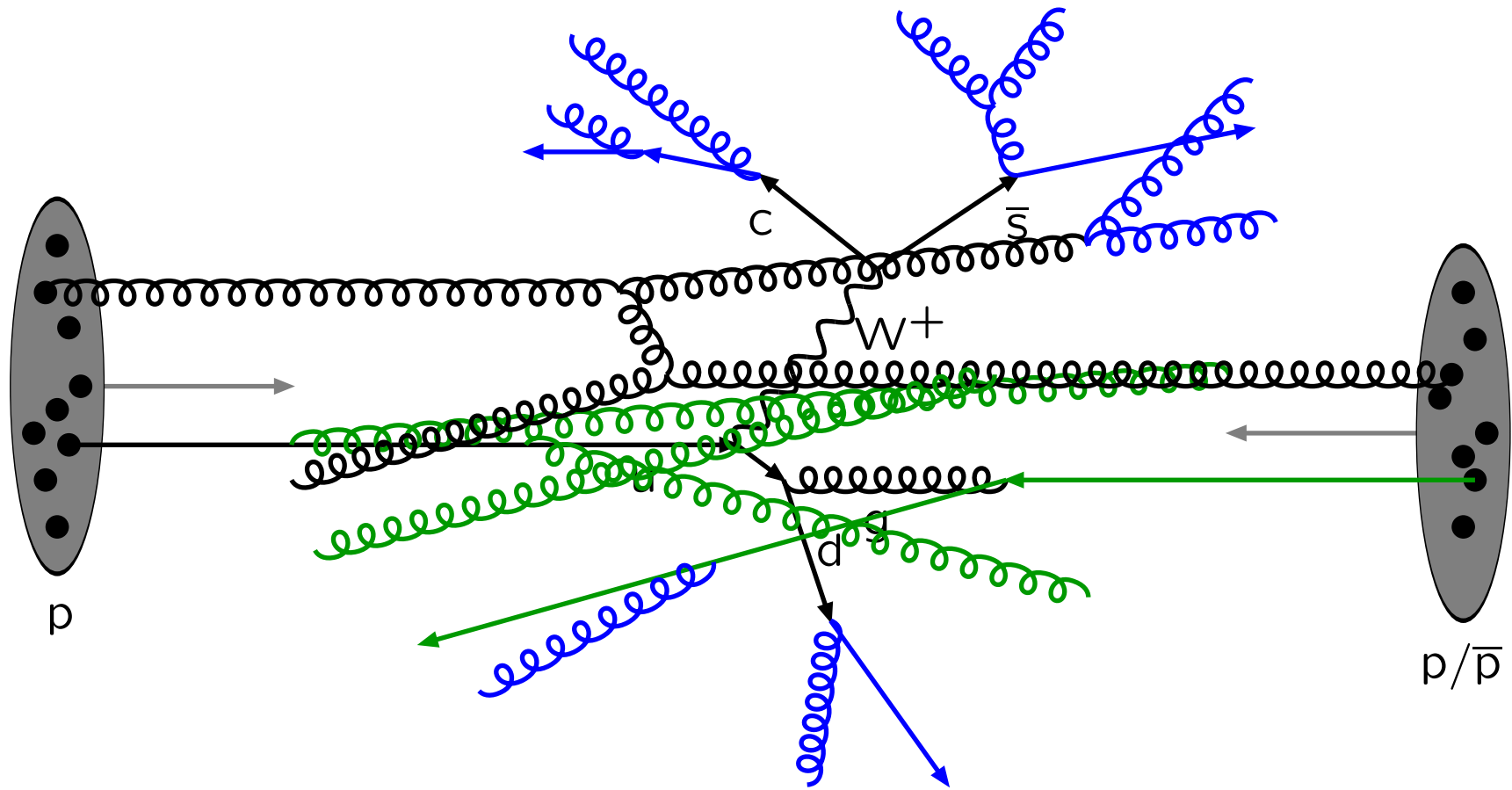
Initial-state radiation: spacelike parton showers



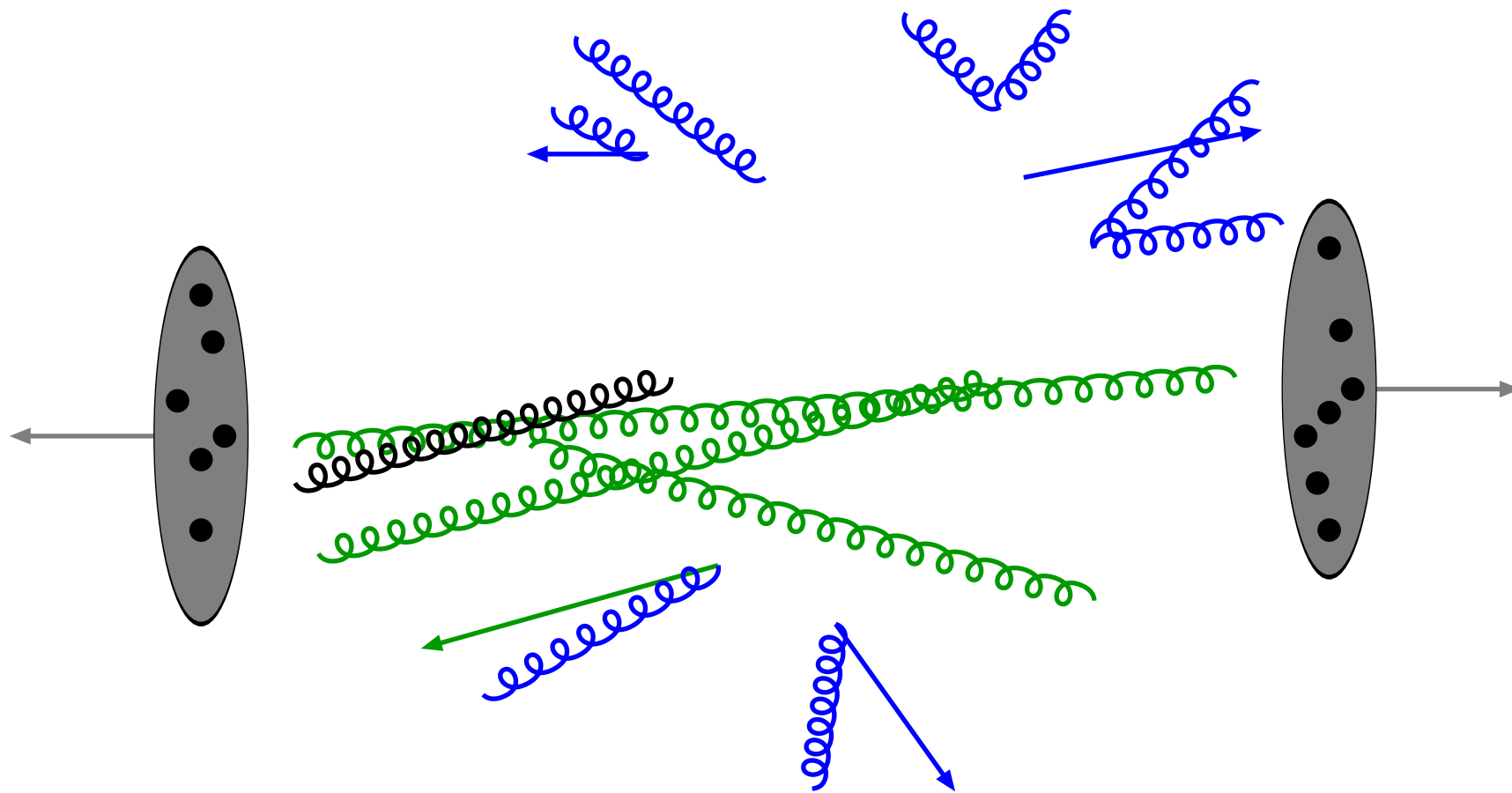
Final-state radiation: timelike parton showers



Multiple parton-parton interactions ...

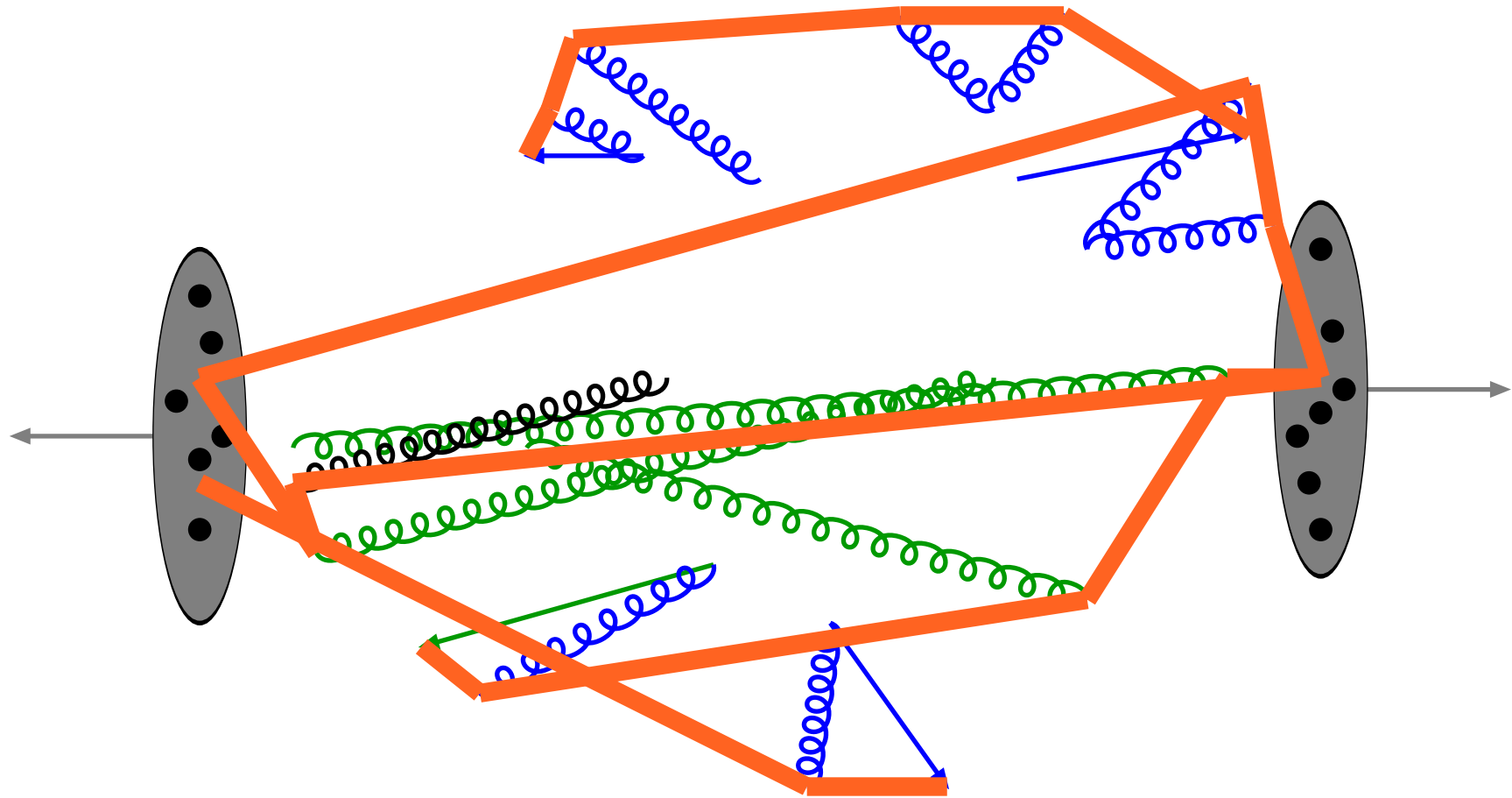


... with its initial- and final-state radiation

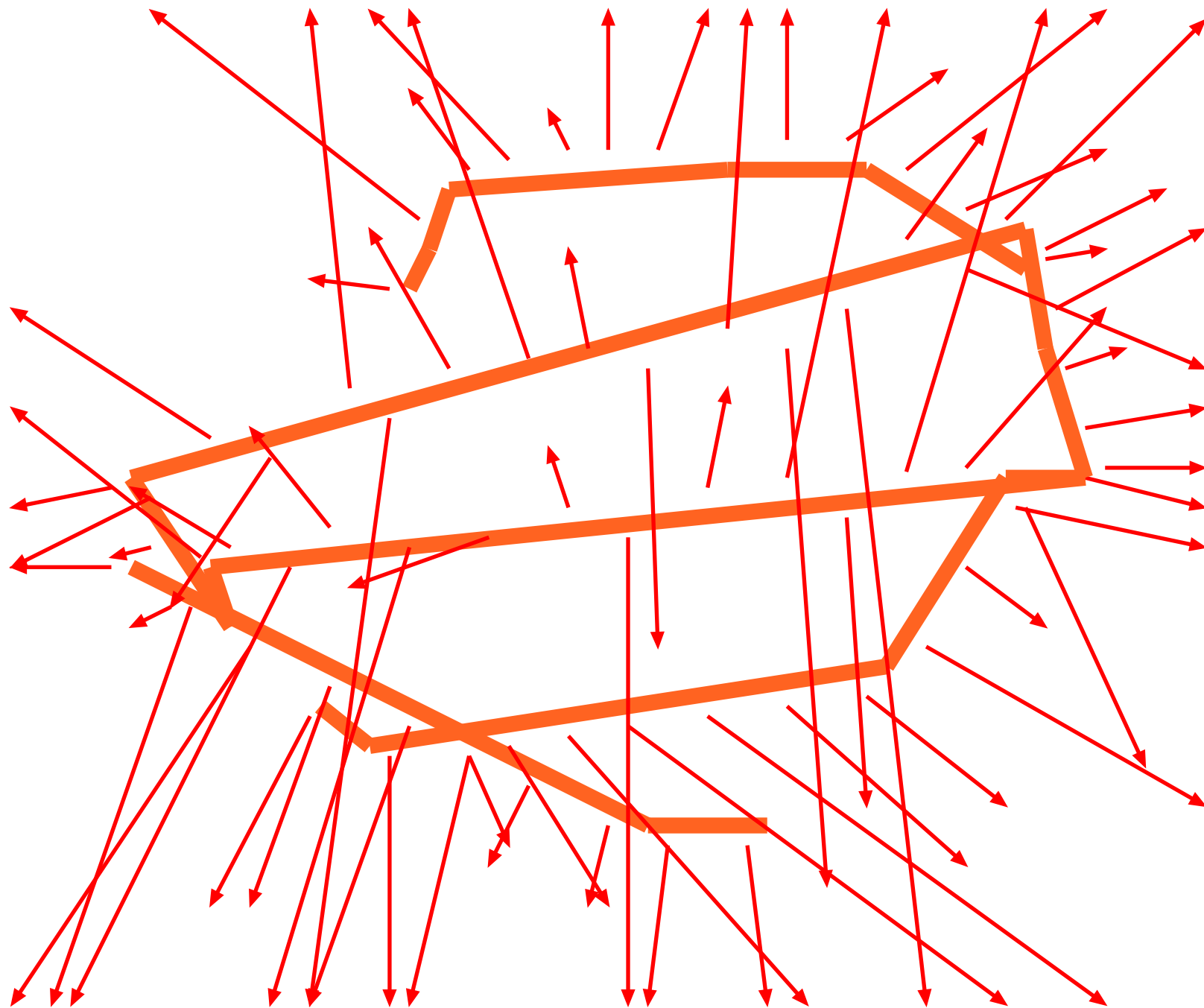


Beam remnants and other outgoing partons

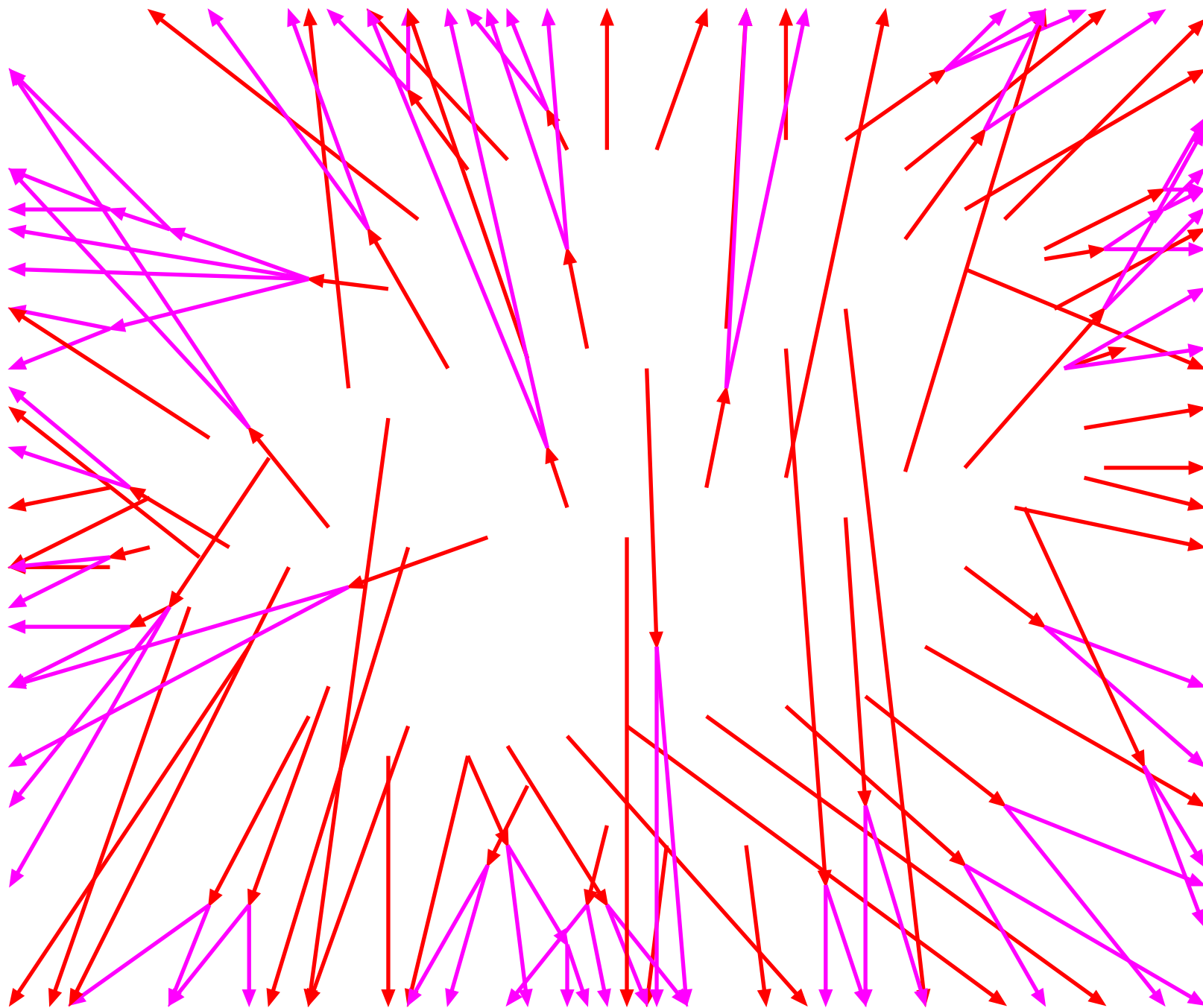




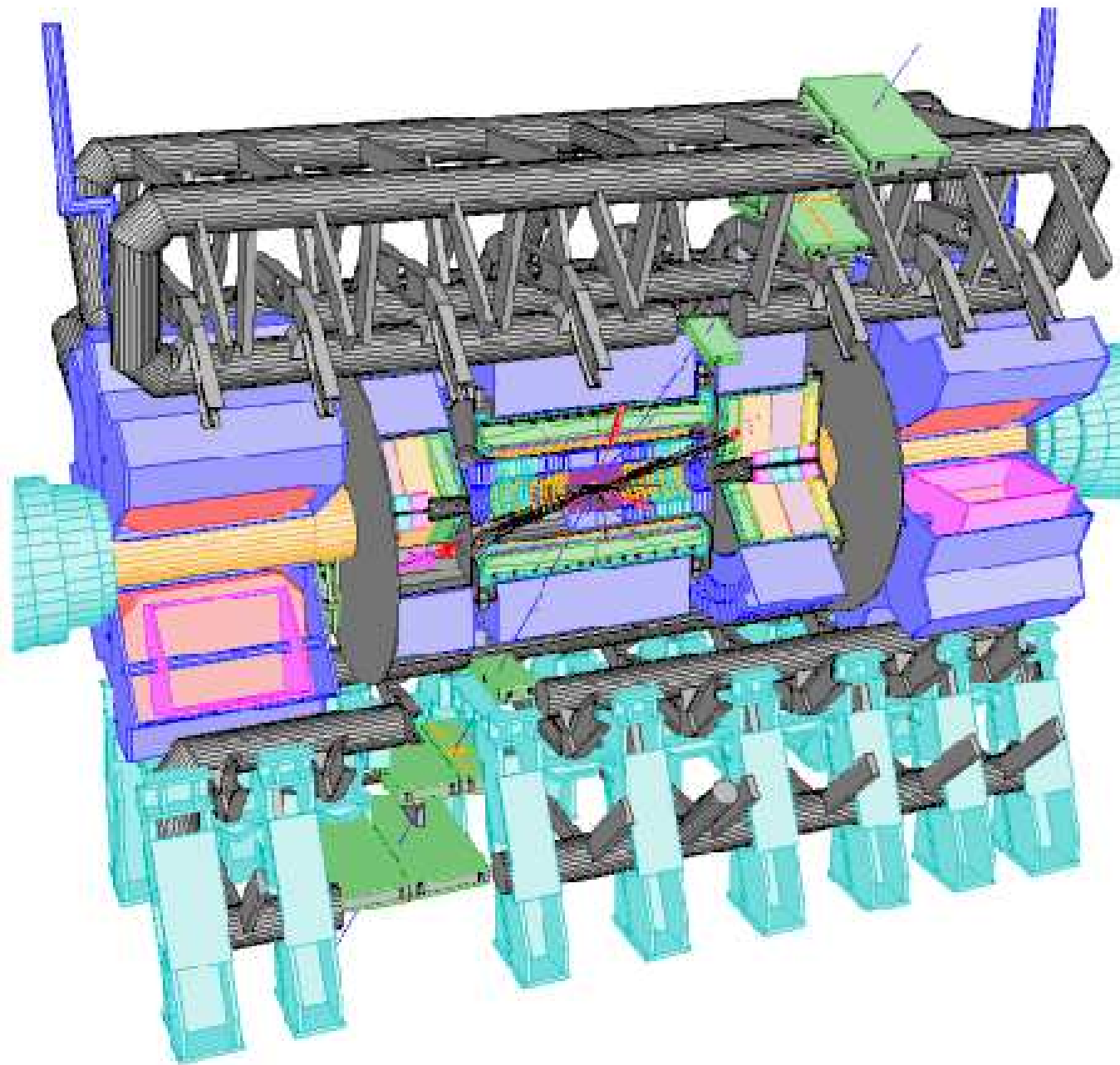
Everything is connected by colour confinement strings  
Recall! Not to scale: strings are of hadronic widths



The strings fragment to produce primary hadrons



Many hadrons are unstable and decay further



These are the particles that hit the detector

# The Monte Carlo method

Want to generate events in as much detail as Mother Nature

$\implies$  get average *and* fluctuations right

$\implies$  make random choices,  $\sim$  as in nature

$$\sigma_{\text{final state}} = \sigma_{\text{hard process}} \mathcal{P}_{\text{tot,hard process} \rightarrow \text{final state}}$$

(appropriately summed & integrated over non-distinguished final states)

where  $\mathcal{P}_{\text{tot}} = \mathcal{P}_{\text{res}} \mathcal{P}_{\text{ISR}} \mathcal{P}_{\text{FSR}} \mathcal{P}_{\text{MI}} \mathcal{P}_{\text{remnants}} \mathcal{P}_{\text{hadronization}} \mathcal{P}_{\text{decays}}$

with  $\mathcal{P}_i = \prod_j \mathcal{P}_{ij} = \prod_j \prod_k \mathcal{P}_{ijk} = \dots$  in its turn

$\implies$  **divide and conquer**

an event with  $n$  particles involves  $\mathcal{O}(10n)$  random choices,

(flavour, mass, momentum, spin, production vertex, lifetime, ...)

LHC:  $\sim 100$  charged and  $\sim 200$  neutral (+ intermediate stages)

$\implies$  several thousand choices

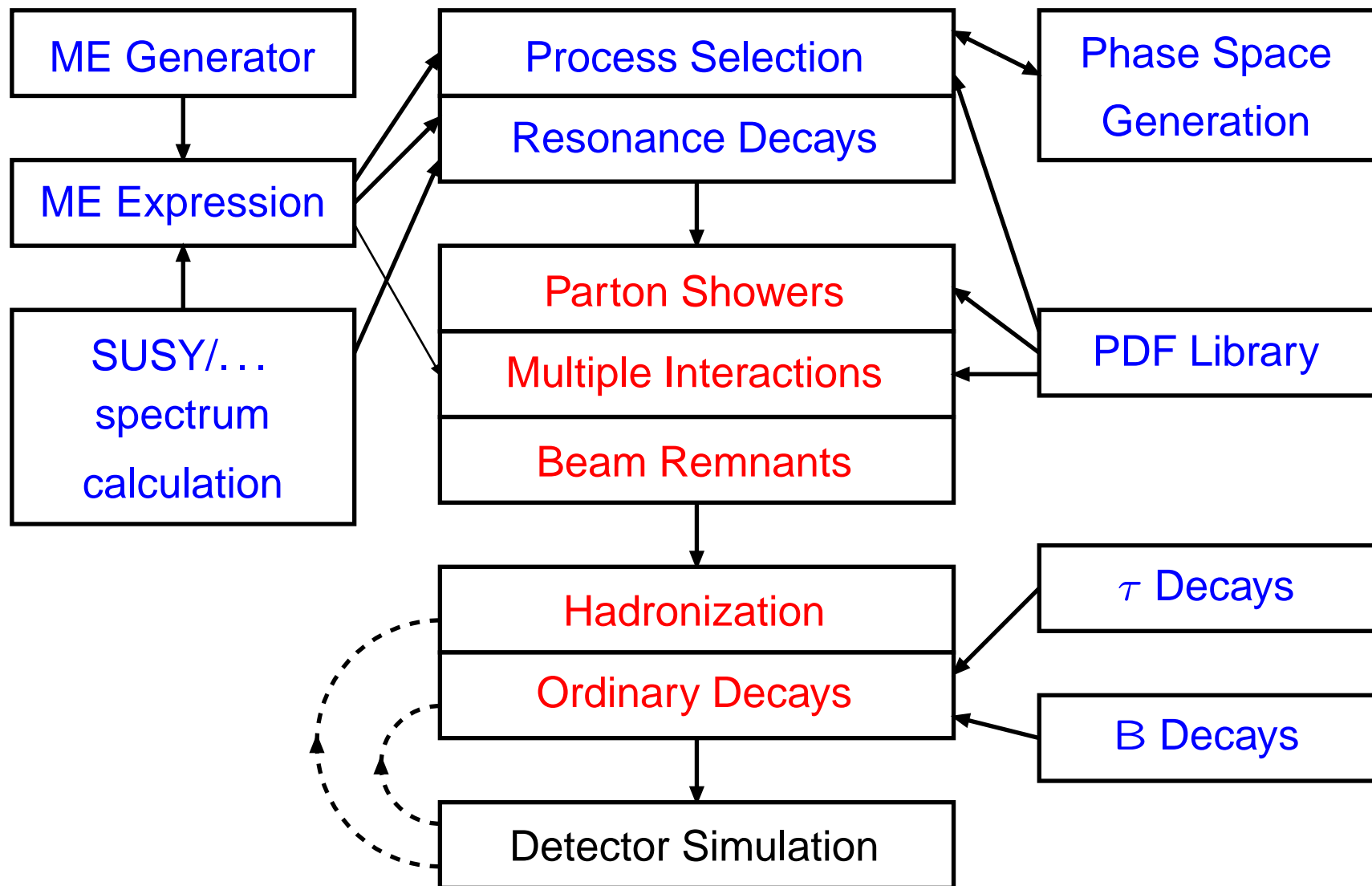
(of  $\mathcal{O}(100)$  different kinds)

# Generator Landscape

	General-Purpose	Specialized
Hard Processes	<b>HERWIG</b>  <b>PYTHIA</b>  <b>ISAJET</b>  <b>SHERPA</b>	a lot
Resonance Decays		HDECAY, ...
Parton Showers		Ariadne/LDC, NLLjet
Underlying Event		DPMJET
Hadronization		none (?)
Ordinary Decays		TAUOLA, EvtGen

specialized often best at given task, but need General-Purpose core

# The Bigger Picture



⇒ need standardized interfaces (LHA, LHAPDF, SUSY LHA, ...)

# PDG Particle Codes

## A. Fundamental objects

1	d	11	$e^-$	21	g						add – sign for antiparticle, where appropriate  + diquarks, SUSY, technicolor, ...
2	u	12	$\nu_e$	22	$\gamma$	32	$Z'^0$				
3	s	13	$\mu^-$	23	$Z^0$	33	$Z''^0$				
4	c	14	$\nu_\mu$	24	$W^+$	34	$W'^+$				
5	b	15	$\tau^-$	25	$h^0$	35	$H^0$	37	$H^+$		
6	t	16	$\nu_\tau$			36	$A^0$	39	Graviton		

## B. Mesons

$100 |q_1| + 10 |q_2| + (2s + 1)$  with  $|q_1| \geq |q_2|$   
 particle if heaviest quark u,  $\bar{s}$ , c,  $\bar{b}$ ; else antiparticle

111	$\pi^0$	311	$K^0$	130	$K_L^0$	221	$\eta^0$	411	$D^+$	431	$D_s^+$
211	$\pi^+$	321	$K^+$	310	$K_S^0$	331	$\eta'^0$	421	$D^0$	443	$J/\psi$

## C. Baryons

$1000 q_1 + 100 q_2 + 10 q_3 + (2s + 1)$   
 with  $q_1 \geq q_2 \geq q_3$ , or  $\Lambda$ -like  $q_1 \geq q_3 \geq q_2$

2112	n	3122	$\Lambda^0$	2224	$\Delta^{++}$	3214	$\Sigma^{*0}$
2212	p	3212	$\Sigma^0$	1114	$\Delta^-$	3334	$\Omega^-$



# The HEPEVT Event Record

Old standard output of the *final* event; being replaced by HepMC (in C++).

```
PARAMETER (NMXHEP=4000)
COMMON/HEPEVT/NEVHEP , NHEP , ISTHEP (NMXHEP) , IDHEP (NMXHEP) ,
&JMOHEP (2 , NMXHEP) , JDAHEP (2 , NMXHEP) , PHEP (5 , NMXHEP) ,
&VHEP (4 , NMXHEP)
DOUBLE PRECISION PHEP , VHEP
```

NMXHEP = maximum number of entries

NEVHEP = event number

NHEP = number of entries in current event

ISTHEP = status code of entry (0 = null entry, 1 = existing entry,  
2 = fragmented/decayed entry, 3 = documentation entry)

IDHEP = PDG particle identity (+ some internal, e.g. 92 = string)

JMOHEP = mother position(s)

JDAHEP = first and last daughter position

PHEP = momentum ( $p_x, p_y, p_z, E, m$ ) in GeV

VHEP = production vertex ( $x, y, z, t$ ) in mm

# Generator Homepages

## HERWIG

<http://hepwww.rl.ac.uk/theory/seymour/herwig/>

<http://hepforge.cedar.ac.uk/herwig/>

## PYTHIA

<http://www.thep.lu.se/~torbjorn/Pythia.html>

## ISAJET

<http://www.phy.bnl.gov/~isajet/>

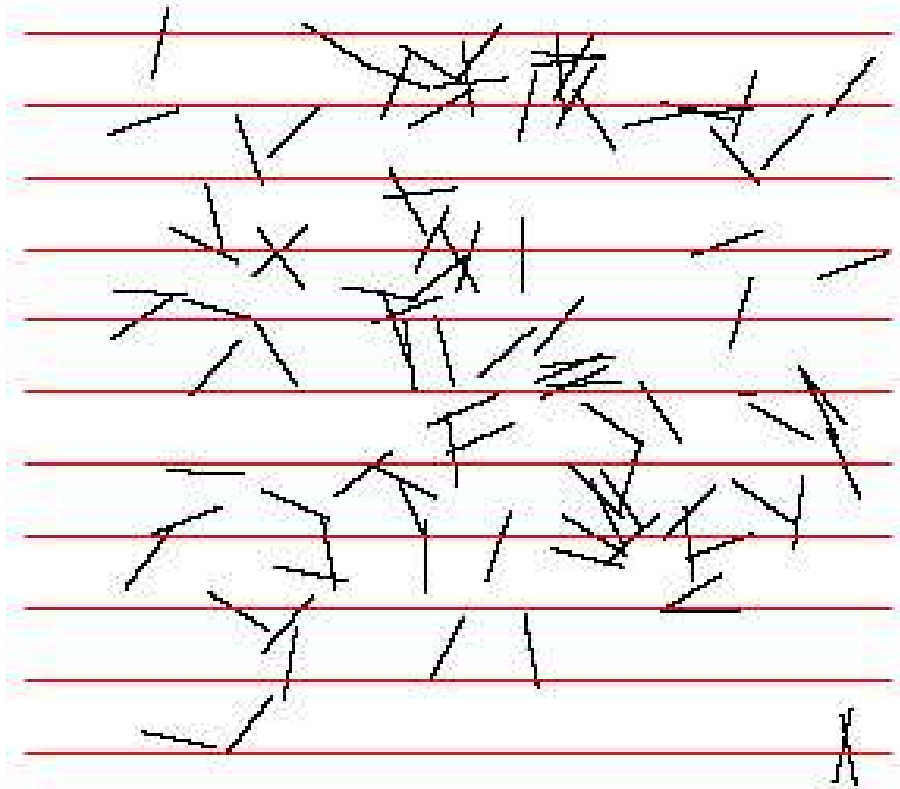
## SHERPA

<http://www.physik.tu-dresden.de/~krauss/hep/>

## HEPCODE Program Listing

<http://www.ippp.dur.ac.uk/%7Ewjs/HEPCODE/index.html>

# Monte Carlo Techniques



- Random Numbers
- Monte Carlo Methods
- The Veto Algorithm

Buffon's needles

# Random Numbers

Monte Carlo assume access to a good random number generator  $R$ :

(i) inclusively  $R$  is uniformly distributed in  $0 < R < 1$

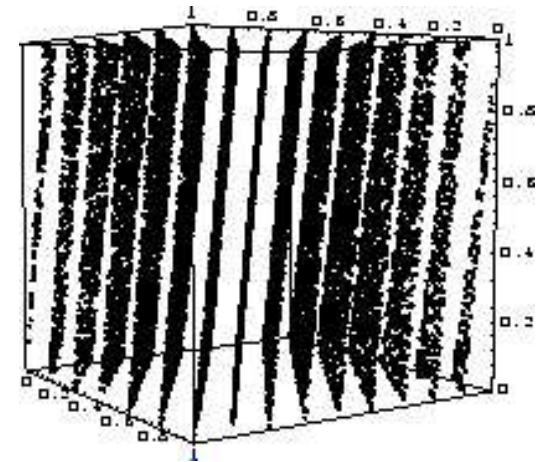
(ii) there are no correlations between  $R$  values along sequence

Radioactive decay  $\Rightarrow$  true random numbers

Computer algorithms  $\Rightarrow$  pseudorandom numbers

Many (in)famous pitfalls:

- short periods
- Marsaglia effect: multipliets along hyperplanes  
 $\Rightarrow$  do not trust “standard libraries” with compiler

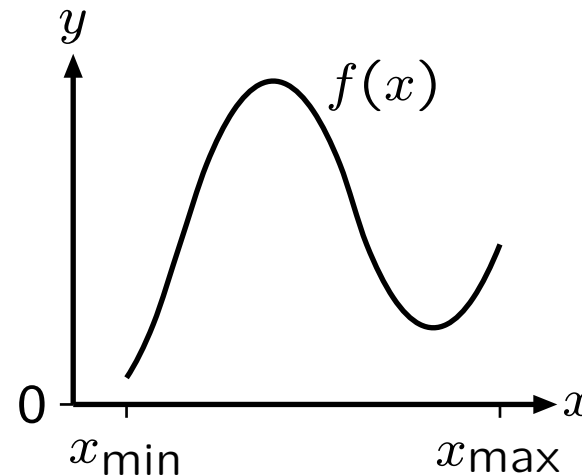


Recommended:

- Marsaglia–Zaman–Tsang (RANMAR), improved by Lüscher (RANLUX):  
can pick  $\sim 900,000,000$  different sequences, each with period  $> 10^{43}$   
but state is specified by 100 words (97 double precision reals, 3 integers)
- l'Ecuyer (RANECU):  
can pick 100 different sequences, each with period  $> 10^{18}$ , by two seeds

# Monte Carlo Methods

Assume function  $f(x)$ ,  
studied range  $x_{\min} < x < x_{\max}$ ,  
where  $f(x) \geq 0$  everywhere  
(in practice  $x$  is multidimensional)



Two standard tasks:

1) Calculate (approximately)

$$\int_{x_{\min}}^{x_{\max}} f(x') dx'$$

usually: integrated cross section from differential one

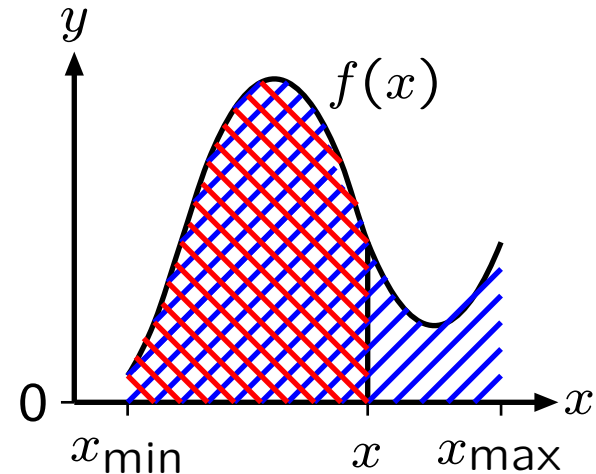
2) Select  $x$  at random according to  $f(x)$

usually: probability distribution from quantum mechanics,  
normalization to unit area implicit

Often combined: for  $2 \rightarrow 2$  process

- select phase-space points  $x = (x_1, x_2, \hat{t})$
- *and* integrate differential cross section (parton densities,  $d\hat{\sigma}/d\hat{t}$ )

Selection of  $x$  according to  $f(x)$   
 is equivalent to uniform selection of  $(x, y)$  in the area  
 $x_{\min} < x < x_{\max}$ ,  $0 < y < f(x)$   
 since  $\mathcal{P}(x) \propto \int_0^{f(x)} 1 \, dy = f(x)$



Therefore

$$\int_{x_{\min}}^x f(x') \, dx' = R \int_{x_{\min}}^{x_{\max}} f(x') \, dx'$$

### Method 1: Analytical solution

If know primitive function  $F(x)$  and know inverse  $F^{-1}(y)$  then

$$\begin{aligned} F(x) - F(x_{\min}) &= R (F(x_{\max}) - F(x_{\min})) = R A_{\text{tot}} \\ \implies x &= F^{-1}(F(x_{\min}) + R A_{\text{tot}}) \end{aligned}$$

Proof:

introduce  $z = F(x_{\min}) + R A_{\text{tot}}$ . Then

$$\frac{d\mathcal{P}}{dx} = \frac{d\mathcal{P}}{dR} \frac{dR}{dx} = 1 \frac{1}{\frac{dx}{dR}} = \frac{1}{\frac{dx}{dz} \frac{dz}{dR}} = \frac{1}{\frac{dF^{-1}(z)}{dz} \frac{dz}{dR}} = \frac{\frac{dF(x)}{dx}}{\frac{dz}{dR}} = \frac{f(x)}{A_{\text{tot}}}$$

### Example 1:

$$f(x) = 2x, 0 < x < 1, \implies F(x) = x^2$$

$$F(x) - F(0) = R(F(1) - F(0)) \implies x^2 = R \implies x = \sqrt{R}$$

### Example 2:

$$f(x) = e^{-x}, x > 0, F(x) = 1 - e^{-x}$$

$$1 - e^{-x} = R \implies e^{-x} = 1 - R = R \implies x = -\ln R$$

### Method 2: Hit-and-miss

If  $f(x) \leq f_{\max}$  in  $x_{\min} < x < x_{\max}$

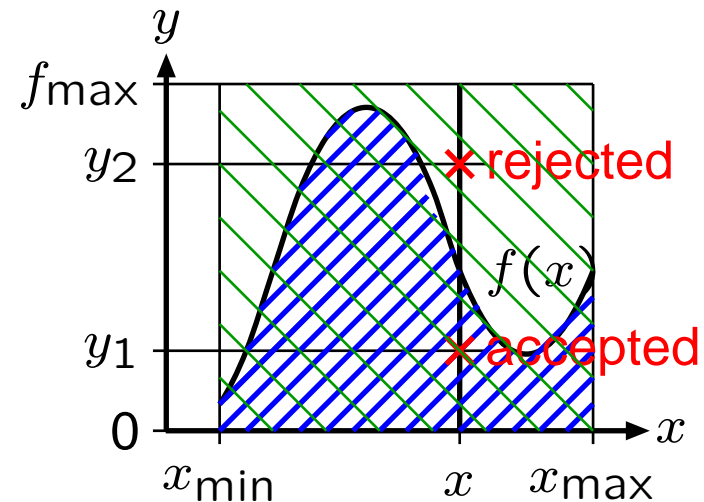
use **interpretation as an area**

1) select  $x = x_{\min} + R(x_{\max} - x_{\min})$

2) select  $y = R f_{\max}$  (new  $R$ !)

3) while  $y > f(x)$  cycle to 1)

**Integral as by-product:**



$$I = \int_{x_{\min}}^{x_{\max}} f(x) dx = f_{\max} (x_{\max} - x_{\min}) \frac{N_{\text{acc}}}{N_{\text{try}}} = A_{\text{tot}} \frac{N_{\text{acc}}}{N_{\text{try}}}$$

**Binomial distribution with  $p = N_{\text{acc}}/N_{\text{try}}$  and  $q = N_{\text{fail}}/N_{\text{try}}$ , so error**

$$\frac{\delta I}{I} = \frac{A_{\text{tot}} \sqrt{pq/N_{\text{try}}}}{A_{\text{tot}} p} = \sqrt{\frac{q}{p N_{\text{try}}}} = \sqrt{\frac{q}{N_{\text{acc}}}} \rightarrow \frac{1}{\sqrt{N_{\text{acc}}}} \text{ for } p \ll 1$$

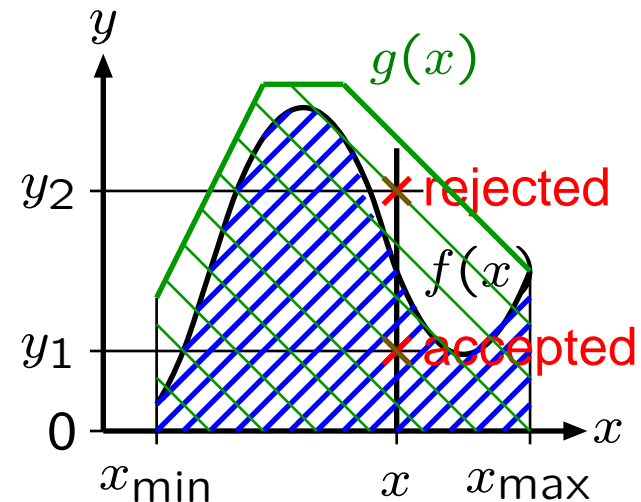
### Method 3: Improved hit-and-miss (importance sampling)

If  $f(x) \leq g(x)$  in  $x_{\min} < x < x_{\max}$

and  $G(x) = \int g(x') dx'$  is simple

and  $G^{-1}(y)$  is simple

- 1) select  $x$  according to  $g(x)$  distribution
- 2) select  $y = R g(x)$  (new  $R$ !)
- 3) while  $y > f(x)$  cycle to 1)



### Example 3:

$$f(x) = x e^{-x}, x > 0$$

Attempt 1:  $F(x) = 1 - (1 + x) e^{-x}$  not invertible

Attempt 2:  $f(x) \leq f(1) = e^{-1}$  but  $0 < x < \infty$

Attempt 3:  $g(x) = N e^{-x/2}$

$$\frac{f(x)}{g(x)} = \frac{x e^{-x}}{N e^{-x/2}} = \frac{x e^{-x/2}}{N} \leq 1$$

for rejection to work, so find maximum:

$$\frac{d}{dx} \left( \frac{f(x)}{g(x)} \right) = \frac{1}{N} \left( 1 - \frac{x}{2} \right) e^{-x/2} = 0 \implies x = 2$$

Normalize so  $g(2) = f(2) \implies N = 2/e$



$$G(x) \propto 1 - e^{-x/2} = R$$

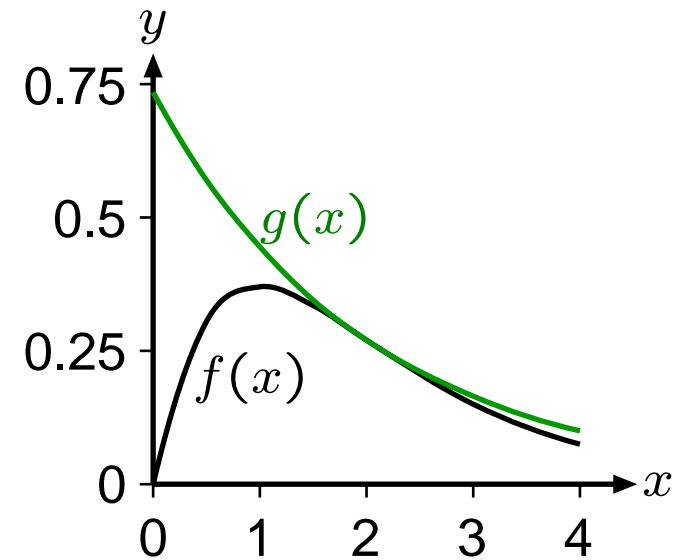
$$\implies x = -2 \ln R \text{ so}$$

1) select  $x = -2 \ln R$

2) select  $y = R g(x) = R 2e^{-(1+x/2)}$

3) while  $y > f(x) = x e^{-x}$  cycle to 1)

$$\text{efficiency} = \frac{\int_0^\infty f(x) dx}{\int_0^\infty g(x) dx} = \frac{e}{4}$$



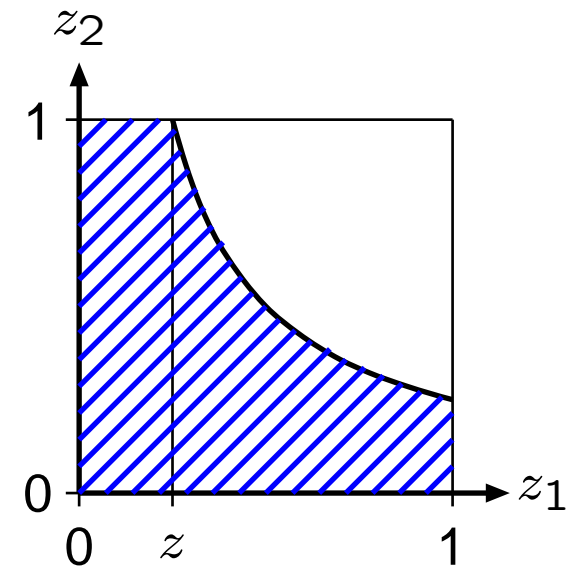
*Attempt 4: pull the rabbit ...*

$$x = -\ln(R_1 R_2)$$

since with  $z = z_1 z_2 = R_1 R_2$

$$\begin{aligned} F(z) &= \int_0^z f(z') dz' \\ &= \int_0^z 1 dz_1 + \int_z^1 \frac{z}{z_1} dz_1 \\ &= z - z \ln z \end{aligned}$$

and using that  $x = -\ln z \iff z = e^{-x}$



$$F(x) = 1 - F(z = e^{-x}) = 1 - e^{-x} + e^{-x} (-x) \implies f(x) = x e^{-x}$$

## Method 4: Multichannel

If  $f(x) \leq g(x) = \sum_i g_i(x)$ ,  
 where all  $g_i$  “nice” (but  $g(x)$  not)

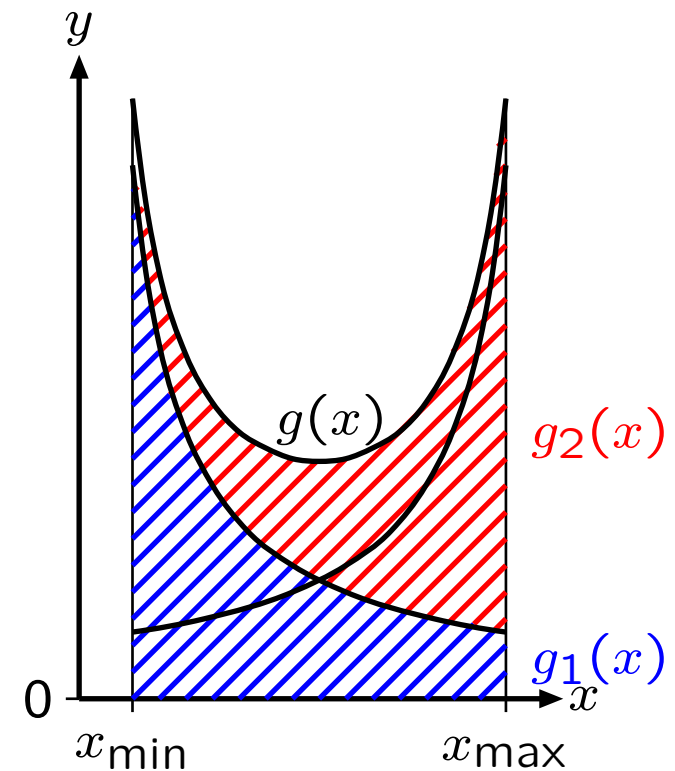
1) select  $i$  with relative probability

$$A_i = \int_{x_{\min}}^{x_{\max}} g_i(x') dx'$$

2) select  $x$  according to  $g_i(x)$

3) select  $y = R g(x) = R \sum_i g_i(x)$

4) while  $y > f(x)$  cycle to 1)



### Example 4:

$$f(x) = \frac{1}{\sqrt{x(1-x)}}, \quad 0 < x < 1$$

$$g(x) = \frac{1}{\sqrt{x}} + \frac{1}{\sqrt{1-x}} = \frac{\sqrt{x} + \sqrt{1-x}}{\sqrt{x(1-x)}}, \quad \frac{1}{\sqrt{2}} \leq \frac{f(x)}{g(x)} \leq 1$$

1) if  $R < 1/2$  then  $g_1(x)$  else  $g_2(x)$

2)  $g_1: G_1(x) = 2\sqrt{x} = 2R \implies x = R^2$

$g_2: G_2(x) = 2(1 - \sqrt{1-x}) = 2R \implies x = 1 - R^2$

## Method 5: Variable transformations

- map to finite  $x$  range
- map away singular/peaked regions

## Method 6: Special tricks

e.g.  $f(x) \propto e^{-x^2}$  is not integrable, but

$$\begin{aligned} f(x) dx f(y) dy &\propto e^{-(x^2+y^2)} dx dy \\ &= e^{-r^2} r dr d\phi \propto e^{-r^2} dr^2 d\phi \\ F(r^2) = 1 - e^{-r^2} &\implies r^2 = -\ln R_1 \\ x &= \sqrt{-\ln R_1} \cos(2\pi R_2) \\ y &= \sqrt{-\ln R_1} \sin(2\pi R_2) \end{aligned}$$

## Comment:

In practice almost always multidimensional integrals

$$\int_V f(\mathbf{x}) d\mathbf{x} = V \frac{1}{N_{\text{try}}} \sum_i f(\mathbf{x}_i) \quad \text{or} \quad = \int_V g(\mathbf{x}) d\mathbf{x} \frac{N_{\text{acc}}}{N_{\text{try}}}$$

gives error  $\propto 1/\sqrt{N}$  irrespective of dimension

whereas trapezium rule error  $\propto 1/N^2 \rightarrow 1/N^{2/d}$  in  $d$  dimensions,  
and Simpson's rule error  $\propto 1/N^4 \rightarrow 1/N^{4/d}$  in  $d$  dimensions

# The Veto Algorithm

Consider “radioactive decay”:

$N(t)$  = number of remaining nuclei at time  $t$

but normalized to  $N(0) = 1$  instead, so equivalently

$N(t)$  = probability that nuclei has not decayed by time  $t$

$P(t) = -dN(t)/dt$  = probability for decay at time  $t$

Normally  $P(t) = cN(t)$ , with  $c$  constant, but assume time-dependence:

$$P(t) = -\frac{dN(t)}{dt} = f(t)N(t) ; f(t) \geq 0$$

Standard solution:

$$\frac{dN(t)}{dt} = -f(t)N(t) \iff \frac{dN}{N} = d(\ln N) = -f(t) dt$$

$$\ln N(t) - \ln N(0) = -\int_0^t f(t') dt' \implies N(t) = \exp\left(-\int_0^t f(t') dt'\right)$$

$$F(t) = \int_0^t f(t') dt' \implies N(t) = \exp(-(F(t) - F(0)))$$

$$N(t) = R \implies t = F^{-1}(F(0) - \ln R)$$

What now if  $f(t)$  has no simple  $F(t)$  or  $F^{-1}$ ?

Hit-and-miss not good enough, since for  $f(t) \leq g(t)$ ,  $g$  “nice”,

$$t = G^{-1}(G(0) - \ln R) \implies N(t) = \exp\left(-\int_0^t g(t') dt'\right)$$

$$P(t) = -\frac{dN(t)}{dt} = g(t) \exp\left(-\int_0^t g(t') dt'\right)$$

and hit-or-miss provides rejection factor  $f(t)/g(t)$ , so that

$$P(t) = f(t) \exp\left(-\int_0^t g(t') dt'\right)$$

where it ought to have been

$$P(t) = f(t) \exp\left(-\int_0^t f(t') dt'\right)$$

**Correct answer is:**

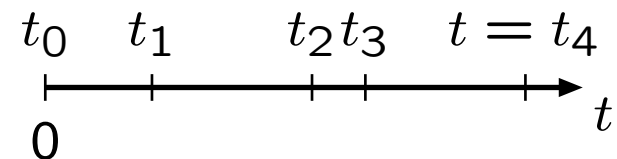
0) start with  $i = 0$  and  $t_0 = 0$

1)  $++i$  (i.e. increase  $i$  by one)

2)  $t_i = G^{-1}(G(t_{i-1}) - \ln R)$ , i.e.  $t_i > t_{i-1}$

3)  $y = Rg(t)$

4) while  $y > f(t)$  cycle to 1)



**Proof:**

define  $S_g(t_a, t_b) = \exp\left(-\int_{t_a}^{t_b} g(t') dt'\right)$

$$P_0(t) = P(t = t_1) = g(t) S_g(0, t) \frac{f(t)}{g(t)} = f(t) S_g(0, t)$$

$$\begin{aligned} P_1(t) &= P(t = t_2) = \int_0^t dt_1 g(t_1) S_g(0, t_1) \left(1 - \frac{f(t_1)}{g(t_1)}\right) g(t) S_g(t_1, t) \frac{f(t)}{g(t)} \\ &= f(t) S_g(0, t) \int_0^t dt_1 (g(t_1) - f(t_1)) = P_0(t) I_{g-f} \end{aligned}$$

$$\begin{aligned} P_2(t) &= \dots = P_0(t) \int_0^t dt_1 (g(t_1) - f(t_1)) \int_{t_2}^t dt_2 (g(t_2) - f(t_2)) \\ &= P_0(t) \int_0^t dt_1 (g(t_1) - f(t_1)) \int_0^t dt_2 (g(t_2) - f(t_2)) \theta(t_2 - t_1) \\ &= P_0(t) \frac{1}{2} \left( \int_0^t dt_1 (g(t_1) - f(t_1)) \right)^2 = P_0(t) \frac{1}{2} I_{g-f}^2 \end{aligned}$$

$$\begin{aligned} P(t) &= \sum_{i=0}^{\infty} P_i(t) = P_0(t) \sum_{i=0}^{\infty} \frac{I_{g-f}^i}{i!} = P_0(t) \exp(I_{g-f}) \\ &= f(t) \exp\left(-\int_0^t g(t') dt'\right) \exp\left(\int_0^t dt_1 (g(t_1) - f(t_1))\right) \\ &= f(t) \exp\left(-\int_0^t f(t') dt'\right) \end{aligned}$$

# Summary Lecture 1

- Event generators indispensable ●
- Quantum Mechanics  $\implies$  probabilities ●
  - ★ Divide and conquer ★
  - Main physics components: ●
    - ★ Hard processes and resonance decays ★
    - ★ Initial- and final-state radiation ★
    - ★ Multiple parton–parton interactions and beam remnants ★
      - ★ Hadronization and decays ★
  - Monte Carlo Techniques: ●
    - ★ Use good random number generator ★
    - ★ Monte Carlo = selection *and* integration ★
    - ★ Adapt Monte Carlo approach to problem at hand ★
    - ★ Multichannel and Veto algorithms common ★