# Particle Monte Carlo Methods for Lattice Field Theory [1]

Frontiers in Probabilistic Inference @ NeurIPS 2025: Sampling Meets Learning





# David Yallup

Kavli Institute for Cosmology & Institute of Astronomy, University of Cambridge

#### Motivation & contributions

- Neural samplers learn flexible *trivialising maps*, highly relevant for efficient Monte Carlo sampling in Lattice Field Theory problems [2, 3].
- Many of the strengths of neural samplers overlap with existing strengths of Particle MC methods [4, 5].
- Careful evaluation is needed to establish what advances are truly brought by neural methods [6].
- How well do lessons learnt from successful application of neural samplers in LFT transfer more broadly to other challenging sampling problems?
- Key result: Black-box particle Monte Carlo methods can outperform black-box neural samplers. The regime in which neural samplers are performant in LFT is one where Particle MC methods are already highly effective.

## Challenging sampling targets, scalar field theory on a lattice

LFT problems are characterised by strong couplings, multi-modal distributions, and high-dimensional state spaces.

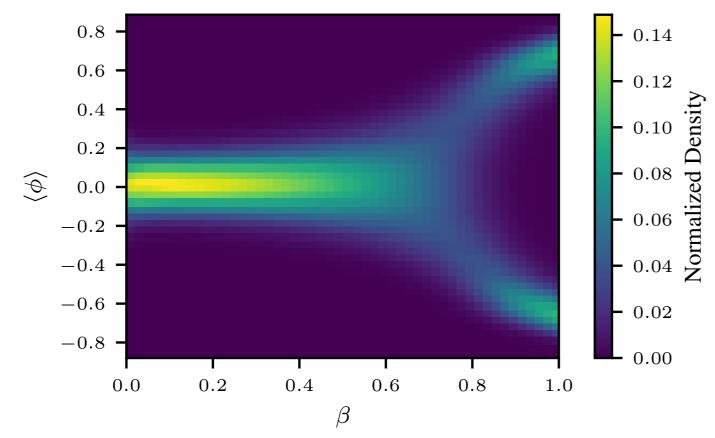


Fig. 1: Magnetization across inverse temperature  $\beta$ , showing density over  $(\beta, \langle \phi \rangle)$  across the full temperature range.

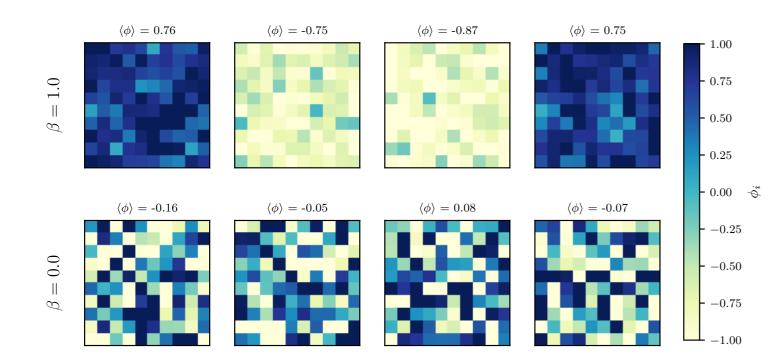


Fig. 2: Eight  $10 \times 10$  field configurations sampled by NS at  $\beta = 1.0$  (top) and  $\beta = 0.0$  (bottom); colors denote site-wise fields  $\phi_i$  with a shared colorbar and text annotations give mean magnetization  $\langle \phi \rangle$ .

We target the two-dimensional scalar  $\phi^4$  theory with action

$$S(\phi) = \sum_{x} \left[ \frac{1}{2} \sum_{\nu=1}^{2} (\phi_x - \phi_{x+\hat{\nu}})^2 + \frac{1}{2} m_0^2 \phi_x^2 + \frac{\lambda}{4} \phi_x^4 \right]$$

evaluated at parameters that produce a pronounced multimodal target,  $m_0^2 = -4$ ,  $\lambda = 1$ .

**Observables:** magnetization  $m(\phi) = V^{-1} \sum_{x} \phi_{x}$ , correlation length, and  $\log Z$ . **Lattices:**  $L \times L$  with  $L \in \{10, 15, 18\}$  (state dimension 100–324).

# Particle Monte Carlo toolkit

• Hardware accelerated sampling: blackjax implementation [7] leverages GPU parallelism over  $O(10^3)$  particles, massively parallel regime.

- Sequential Monte Carlo: temperature ladder  $\{\beta_t\}$  chosen adaptively [8]; ESS-based resampling plus rejuvenation using random walk (RW), short HMC trajectories, or independence MH (IRMH).
- **Nested sampling**: multivariate slice moves evolve live points [9]
- Black box partition function estimation: tune solely with particle covariance, sample field values directly. Estimate full path of bridging distribution giving  $\log Z$  and estimates of critical exponents.

### Results

Taking the L=10,  $\beta=1$  case as a representative baseline:

Table 1: Sampling Quality and Performance Comparison. We report the mean and standard deviation of quality metrics computed against 10 reference sample sets from a long AHMC chain. MMD and  $W_2$  measure discrepancy from ground truth (lower is better). The AHMC row establishes a baseline for inherent variance between different sets of true samples. All runtimes are in seconds on an NVIDIA L4 GPU (\*AHMC takes around 200s to run on this GPU, the time listed is on CPU).

3.1.1.0 1.1.0 0 1.1 0 1 0 ).				
Method	MMD×1000	$W_2 \times 100$	$\log Z$	Runtime (s)
AHMC (control)	$2.96 \pm 0.29$	$418.45 \pm 1.09$		7.4*
CNF [10]	$6.04 \pm 0.44$	$418.13 \pm 1.07$		1028.5
Black-box methods				
NS	$3.70 \pm 0.28$	$412.90 \pm 0.71$	-65.20	36.85
SMC-RW	$7.45 \pm 0.60$	$421.76 \pm 0.61$	-65.26	7.74
SMC-HMC	$\textbf{3.43}\pm\textbf{0.42}$	$416.80 \pm 0.53$	-65.64	8.15
SMC-IRMH	$9.55 \pm 0.85$	$425.77 \pm 0.38$	-66.17	34.95
CNF MLP	$9.64 \pm 0.31$	$\textbf{411.77}\pm\textbf{1.43}$		2450.5

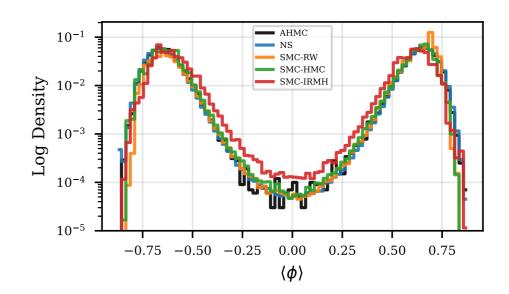


Fig. 3: Log-density magnetization histograms ( $L=10,\,\beta=1$ ) comparing AHMC reference samples against the four black-box particle samplers.

- We compare against a reverse-KL trained CNF with a fixed-step Euler solver [10]. This is a well-tuned baseline for this problem that encodes the relevant symmetries (chiefly the  $\mathbb{Z}_2$  symmetry). We also include a black-box variant built from three dense linear layers.
- Using MMD and  $W_2$  metrics, all particle methods are competitive with the tuned AHMC baseline, sampling efficiently from both modes.
- Additional experiments show these results are robust to modest lattice scaling, and simple hyperparameter tuning can give further accuracy gains.

## Takeaways & Further work

- Flow-based samplers amortize the cost into training and can deliver impressively efficient proposals at inference time. Learning these proposals incurs a significant cost, and seems to rely on careful engineering of relevant symmetries.
- Simulation-free, black-box training of neural samplers remains an open challenge. Particle MC methods provide a strong off-the-shelf baseline in this regime.
- For  $\phi^4$  theory, the *a priori* known symmetry is already an effective trivialising map. It is less clear how effectively neural methods apply to general inverse problems where *a priori* knowledge is weak.
- Combining stochastic samplers with learned proposals offers potential for the best of both worlds.
- Still plenty of room to develop improved, fast, well-tuned particle MC methods!

## References

- [1] D. Yallup, Particle Monte Carlo methods for Lattice Field Theory, 11, 2025, 2511.15196.
- [2] M. S. Albergo, G. Kanwar and P. E. Shanahan, Flow-based generative models for Markov chain Monte Carlo in lattice field theory, Phys. Rev. D 100 (2019) 034515 [1904.12072].
- [3] L. Del Debbio, J. Marsh Rossney and M. Wilson, Efficient modeling of trivializing maps for lattice  $\phi^4$  theory using normalizing flows: A first look at scalability, Phys. Rev. D **104** (2021) 094507.
- [4] P. Del Moral, A. Doucet and A. Jasra, Sequential monte carlo samplers, Journal of the Royal Statistical Society: Series B
- (Statistical Methodology) **68** (2006) 411.

  [5] J. Skilling, Nested sampling for general Bayesian computation, Bayesian Analysis **1** (2006) 833
- [6] J. He, Y. Du, F. Vargas, D. Zhang, S. Padhy, R. OuYang et al., No trick, no treat: Pursuits and challenges towards simulation-free training of neural samplers, 2025.
- [7] A. Cabezas, A. Corenflos, J. Lao and R. Louf, Blackjax: Composable Bayesian inference in JAX, 2024.
- [8] P. Fearnhead and B. M. Taylor, An adaptive sequential monte carlo sampler, 2010.
- [9] D. Yallup, N. Kroupa and W. Handley, Nested slice sampling, in Frontiers in Probabilistic Inference: Learning meets Sampling, 2025, https://openreview.net/forum?id=ekbkMSuPo4.
- [10] M. Gerdes, P. de Haan, C. Rainone, R. Bondesan and M. C. N. Cheng, Learning lattice quantum field theories with equivariant continuous flows, SciPost Phys. 15 (2023) 238 [2207.00283].