

# The effect of spin in the spectral statistics of quantum graphs

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Banff – 28th February 08

# Outline

- 1 Random matrix theory
- 2 Pauli op. on graphs
- 3 Spin contribution to form factor

# Motivation

## Bohigas-Gianonni-Schmit conjecture

Spectral statistics of quantized chaotic systems with time-reversal symmetry depend on the spin quantum no.  $s$ .

Bosons	integer $s$	COE statistics
Fermions	half-integer $s$	CSE statistics

- **Circular orthogonal ensemble (COE)**

$U$  symmetric unitary matrix.

$$\mu(U) = \mu(O^{-1}UO) \text{ for } O \text{ orthogonal.}$$

- **Circular symplectic ensemble (CSE)**

$U$  symplectic unitary matrix  $U^T J U = J$ ,  $J = \begin{pmatrix} 0 & I \\ -I & 0 \end{pmatrix}$ .

$$\mu(U) = \mu(S^{-1}U S) \text{ for } S \text{ symplectic.}$$

# Random matrix spectral statistics

$U$  unitary matrix, eigenvalues  $e^{i\phi_1}, \dots, e^{i\phi_N}$ .

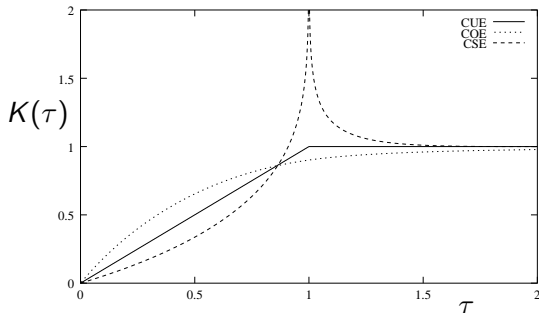
$$\begin{aligned} \rho(\phi) &= \frac{1}{N} \sum_{i=1}^N \delta(\phi - \phi_i) = \frac{1}{2\pi N} \sum_{i=1}^N \sum_{n=-\infty}^{\infty} e^{in(\phi - \phi_i)} \\ &= \frac{1}{2\pi N} \sum_{n=-\infty}^{\infty} (\text{tr } U^n) e^{in\phi} \end{aligned}$$

Two-point correlation function  $R_2(\Delta\phi) = \langle \rho(\phi) \rho(\phi + \Delta\phi) \rangle$ .

## Definition (form factor)

fourier transform of  $R_2$

$$K(\tau) = \frac{1}{N} \langle |\text{tr } U^t|^2 \rangle \quad \tau = \frac{t}{N}$$



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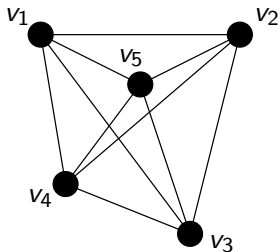
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## Power series expansion

$$K_{\text{CSE}}(\tau) = \frac{\tau}{2} + \frac{\tau^2}{4} + \frac{\tau^3}{8} + \frac{\tau^4}{12} + \dots$$

$$\frac{1}{2}K_{\text{COE}}\left(\frac{\tau}{2}\right) = \frac{\tau}{2} - \frac{\tau^2}{4} + \frac{\tau^3}{8} - \frac{\tau^4}{12} + \dots$$

# Metric graph $G$



$\mathcal{V}$  set of vertices

$\mathcal{E}$  set of edges,  $E = |\mathcal{E}|$ .

$e = (u, v) \in \mathcal{E}$  if  $u \sim v$ .

## Metric graph

Each edge  $e$  associated with interval  $[0, L_e]$ .

# Free Pauli op. on $G$

Laplace op.  $-\frac{d^2}{dx_e^2}$  on  $L^2(G) \otimes \mathbb{C}^n$ .

( $n = 2s + 1$  where  $s$  is the spin quantum no.)

## Matching conditions (Kostykin & Schrader)

At vertex  $v$  valency  $k$  matching conditions defined by  $nk \times nk$  matrices  $\mathbb{A}_v, \mathbb{B}_v$

$$\mathbb{A}_v \psi_v + \mathbb{B}_v \psi'_v = \mathbf{0} .$$

The operator is self-adjoint iff  $(\mathbb{A}_v, \mathbb{B}_v)$  maximal rank and  $\mathbb{A}_v \mathbb{B}_v^\dagger = \mathbb{B}_v \mathbb{A}_v^\dagger$ .

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## Vertex scattering matrices

Matching conditions chosen s.t.  $\mathbb{S}_v = U_v^{-1}(\Sigma_v \otimes I_n)U_v$ .

$$U_v = \begin{pmatrix} R_n(u_1) & & \\ & \ddots & \\ & & R_n(u_k) \end{pmatrix}$$

where  $u_j \in \Gamma \subseteq \text{SU}(2)$  and  $R_n(\Gamma)$  is an irrep. dim  $n$ .

$\Sigma_v$  vertex scattering matrix of Laplace op. on  $L^2(G)$ .

$$\Sigma_v = -(\mathbb{A}'_v + ik\mathbb{B}'_v)^{-1}(\mathbb{A}'_v - ik\mathbb{B}'_v)$$

Then  $\mathbb{A}_v = (\mathbb{A}'_v \otimes I_n)U_v$  and  $\mathbb{B}_v = (\mathbb{B}'_v \otimes I_n)U_v$ .

**Time-reversal op.**  $T_n, T_n^2 = (-I)^{n+1}$ .

$\mathbb{S}_v$  is **time-reversal symmetric** if  $\Sigma_v^T = \Sigma_v$ .



## S-matrix ensemble

$$S_{\phi}^{(ij)(lm)} := \delta_{jl} \sigma_{(ij)(jm)} R_n(u^{(ij)(jm)}) e^{i\phi_{\{ij\}}}$$

$$u^{(ij)(jm)} = (u_i^{(j)})^{-1} u_m^{(j)} \text{ spin transformation } (ij) \rightarrow (jm),$$

$$u^{(mj)(ji)} = (u^{(ij)(jm)})^{-1}.$$

## Trace formula

$$\text{tr } S_{\phi}^t = \sum_{p \in P_t} \frac{t}{r_p} A_p e^{i\pi\mu_p} \chi_R(d_p) e^{i\phi_p}$$

$$p = (e_1, e_2, \dots, e_t) \text{ periodic orbit of } G, \chi_R(d) = \text{tr}(R_n(d)).$$

$$A_p e^{i\pi\mu_p} := \sigma_{e_1 e_2} \sigma_{e_2 e_3} \dots \sigma_{e_{t-1} e_t}$$

$$d_p := u^{e_1 e_2} u^{e_2 e_3} \dots u^{e_{t-1} e_t}$$

$$\phi_p := \phi_{e_1} + \dots + \phi_{e_t}$$

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# Graph form factor

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$$\begin{aligned}
 K_{\text{orth/sym}}(\tau) &:= \frac{1}{2 \times 2En} \langle |\text{tr } S_\phi^t|^2 \rangle_\phi, & \tau &= \frac{2t}{2En} \\
 &= \frac{t^2}{2 \times 2En} \sum_{p,q \in P_t} \frac{A_p A_q}{r_p r_q} e^{i\pi(\mu_p - \mu_q)} \chi_R(d_p) \chi_R^*(d_q) \delta_{\phi_p, \phi_q}
 \end{aligned}$$

## Kramers' degeneracy

If  $T^2 = -I$ , half-integer spin ( $n$  even), eigenvalues of  $S$  are doubly degenerate.

# Spin contribution to form factor

## Diagram $D$

A set of orbit pairs related by the same pattern of permutation and or time reversal of arcs between self intersections.

$$K_{\text{orth/sym}}^D := \frac{t^2}{2 \times 2En} \sum_{(p,q) \in D_t} A_p A_q e^{i\pi(\mu_p - \mu_q)} \chi_R(d_p) \chi_R^*(d_q)$$

# Spin contribution to form factor

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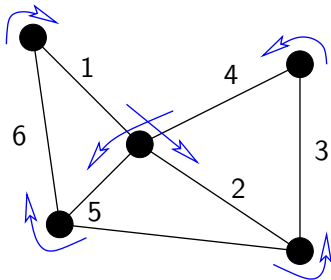
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Assume  $d_p$  chosen randomly from  $\Gamma \subseteq \text{SU}(2)$ .

$$K_{\text{orth/sym}}^D = \frac{1}{2n} \left( \frac{1}{|D_t|} \sum_{(p,q) \in D_t} \chi_R(d_p) \chi_R^*(d_q) \right) \left( \frac{t^2}{2E} \sum_{(p,q) \in D_t} A_p A_q e^{i\pi(\mu_p - \mu_q)} \right)$$

In semiclassical limit

$$\frac{1}{|D_t|} \sum_{(p,q) \in D_t} \chi_R(d_p) \chi_R^*(d_q) \rightarrow \frac{1}{|\Gamma|^t} \sum_{u_1, \dots, u_t \in \Gamma} \chi_R(d_p) \chi_R^*(d_q)$$



$$d_p = u_1 u_2 u_3 u_4 u_5 u_6$$

$$d_q = u_1 (u_2 u_3 u_4)^{-1} u_5 u_6$$

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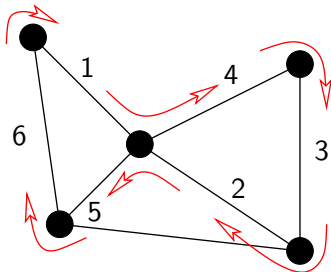
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## Theorem

$$\frac{1}{|\Gamma|^t} \sum_{u_1, \dots, u_t \in \Gamma} \chi_R(d_p) \chi_R^*(d_q) = \left( \frac{c_R}{n} \right)^{m_D}$$

where  $m_D$  is the no. of self-intersections at which  $p$  was rearranged to produce  $q$ ,  $c_R = 1$  for real irreps and  $c_R = -1$  for  $R$  quaternionic.

*Idea of proof*

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$$\textcircled{1} \sum_{xy \in \Gamma} \chi_R(xy) \chi_R^*(xy^{-1}) = \frac{c_R}{n} \sum_{xy \in \Gamma} \chi_R(xy) \chi_R^*(xy)$$



## Theorem

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### Idea of proof

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$$\textcircled{2} \sum_{xyz \in \Gamma} \chi_R(xyz) \chi_R^*(xzy) = \left( \frac{1}{n} \right)^2 \sum_{xyz \in \Gamma} \chi_R(xyz) \chi_R^*(xyz)$$

# First step

## Lemma

$$\frac{1}{|\Gamma|} \sum_{g \in \Gamma} \chi_R(ug^2) = \frac{c_R}{n} \chi_R(u)$$

Let  $w = xy$

$$\begin{aligned} \sum_{xy \in \Gamma} \chi_R(xy) \chi_R^*(xy^{-1}) &= \sum_{wy \in \Gamma} \chi_R(w) \chi_R^*(wy^{-2}) \\ &= \frac{c_R}{n} |\Gamma| \sum_{w \in \Gamma} \chi_R(w) \chi_R^*(w) \\ &= \frac{c_R}{n} \sum_{xy \in \Gamma} \chi_R(xy) \chi_R^*(xy) \end{aligned}$$

# Result

$$K_{\text{orth/sym}}^D = \frac{1}{2n} \left( \frac{c_R}{n} \right)^{m_D} \frac{t^2}{2E} \sum_{(p,q) \in D_t} A_p A_q e^{i\pi(\mu_p - \mu_q)}$$

Diagram  $D$  contributes at order  $\tau^{m_D+1}$ .

## Orthogonal case

$n$  odd,  $c_R = 1$  and  $\tau = t/2En$ .

$$K_{\text{orth}}^D = K_{\text{zero}}^D$$

# Result

$$K_{\text{orth/sym}}^D = \frac{1}{2n} \left(\frac{c_R}{n}\right)^{m_D} \frac{t^2}{2E} \sum_{(p,q) \in D_t} A_p A_q e^{i\pi(\mu_p - \mu_q)}$$

Diagram  $D$  contributes at order  $\tau^{m_D+1}$ .

## Symplectic case

$n$  even and  $\tau = 2t/2En$ .

$$K_{\text{sym}}^D = \left(\frac{c_R}{2}\right)^{m_D+2} K_{\text{zero}}^D$$

Compare with random matrix theory


$$K_{\text{CSE}}(\tau) = \sum_{m=1}^{\infty} \left(-\frac{1}{2}\right)^{m+1} K_{\text{COE}}^m \tau^m, \quad 0 < \tau \leq 2.$$

## Conclusion

- Evaluated spin contribution to form factor of quantum graphs with random spin transformations.
- CSE or COE statistics depend on the reprn of the group of spin transformations.
- Consistent with B-G-S conjecture if  $R(\Gamma)$  quaternionic irrep for half-integer spin, e.g.

$$\Gamma = \{\pm I, \pm\sigma_x, \pm\sigma_y, \pm\sigma_z\} .$$

 J. Bolte and J. M. Harrison, *J. Phys. A* **36**, L433–L440 (2003). [arXiv nlin.CD/0304046](https://arxiv.org/abs/nlin.CD/0304046)

 J. Bolte and J. M. Harrison, In: Berkolaiko, et al. (Eds) *Quantum Graphs and Their Applications, Contemporary Mathematics*, **415** (AMS 2006) 51–64.  
[arXiv nlin.CD/0511011](https://arxiv.org/abs/nlin.CD/0511011)