

8th Bologna Workshop on:
CFT AND INTEGRABLE MODELS

Unusual singular behavior
of the entanglement entropy
in one dimension



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- JPA 40: 8467 (2007)
- JPA 41: 2530 (2008)
- Quant. Inf. Proc. 10: 325 (2011)
- PRB 83: 12402 (2011)
- work in progress...

Conclusions

- Entanglement Entropy: **non-local** correlator
- Conformal prediction: $S \simeq \frac{c}{3} \ln \xi + \dots$
 - Due to **simple scaling laws**
- Close to **non-conformal** points: competition between different length scales → **essential singularity**
- Similar to partition function, ground state energy, but simpler...
- Entropy to distinguish **relativistic** vs. **Galilean** spectrum

Outline

- Introduction: Von Neumann and Renyi Entropy as a measure of **Entanglement**
- Entanglement Entropy in 1-D systems
- **XY** in magnetic field & **XYZ** in zero field
- **Essential Critical Point** for the entropy
- Quantum Entropy in integrable models
- Conclusions

Introduction

- **Entanglement**: fundamental quantum property
- Different reasons for interest:
 1. Quantum information → quantum computers
 2. Quantum Phase Transitions → universality
 3. Condensed matter → non-local correlator
 4. Integrable Models → new playground
 5. Cosmology → Black Holes
 6. ...

Understanding Entanglement

- Consider a unique (pure) ground state
- Divide the system into two Subsystems: **A** & **B**
- If system wave-function is:

$$|\Psi^{A,B}\rangle = |\Psi^A\rangle \otimes |\Psi^B\rangle$$

→ No Entanglement

(Measurements on **B** do not affect **A** state)

Understanding Entanglement (cont.)

- If the system wave-function is:

$$|\Psi^{A,B}\rangle = \sum_{j=1}^d \lambda_j |\Psi_j^A\rangle \otimes |\Psi_j^B\rangle$$

(with $d > 1$, $|\Psi_j^A\rangle$ & $|\Psi_j^B\rangle$ linearly independent):

→ Entangled (Measurements on **B** affect **A** state):

$$\text{i.e.} \quad \langle \Psi_i^B | \Psi^{A,B} \rangle = \lambda_i |\Psi_i^A\rangle$$

Simple Example

- Two spins $1/2$ in triplet state $\rightarrow S_z = 1$:

$$|\uparrow\rangle \otimes |\uparrow\rangle$$

No entanglement

- Middle component with $S_z = 0$:

$$|\uparrow\rangle \otimes |\downarrow\rangle + |\downarrow\rangle \otimes |\uparrow\rangle$$

Maximally entangled

Entanglement Entropy

- Compute Density Matrix of subsystem:

$$\rho_A = \text{tr}_B (|\Psi^{A,B}\rangle \langle \Psi^{A,B}|)$$

- Entanglement for pure state as **Quantum Entropy**
(Bennett, Bernstein, Popescu, Schumacher 1996):

$$S = -\text{tr}_A (\rho_A \ln \rho_A)$$

Von Neumann Entropy

- Ubiquitous in many areas of physics
(cosmology, critical phenomena, strongly corr.)

More Entanglement Estimators

$$\rho_A = \text{tr}_B |\Psi^{A,B}\rangle \langle \Psi^{A,B}|$$

- **Von Neumann Entropy:** $S_A = -\text{tr}(\rho_A \log \rho_A)$
- **Renyi Entropy:** $S_\alpha = \frac{1}{1-\alpha} \ln \text{tr}(\rho_A^\alpha)$
(equal to Von Neumann for $\alpha \rightarrow 1$)
- Tsallis Entropy
- Concurrence (Two-Tangle)
- ...

The Von Neumann Entropy

$$S_A = -\text{tr}_A (\rho_A \log \rho_A)$$

- Quantum analog of Shannon Entropy:

$$\rho_A = \sum \lambda_j |\Psi_j^A\rangle \langle \Psi_j^A| \quad \rightarrow \quad S_A = - \sum \lambda_j \log \lambda_j$$

- Measures the amount of “information” in the given state
- Remark: $S_B = -\text{tr}_B (\rho_B \log \rho_B) = S_A$

Entropy as a measure of entanglement

- Assume Bell State as unity of Entanglement:

$$|\text{Bell}\rangle = \frac{|\downarrow\downarrow\rangle \pm |\uparrow\uparrow\rangle}{\sqrt{2}}, \frac{|\downarrow\uparrow\rangle \pm |\uparrow\downarrow\rangle}{\sqrt{2}}$$

- Von Neumann Entropy measures how many Bell-Pairs are contained in a given state $|\Psi^A\rangle$
(i.e. closeness of state to maximally entangled one)

Entanglement in a Spin Chain

- Consider the Ground state of a Hamiltonian:

$$H = \sum_{i=1}^N [J_x \sigma_i^x \sigma_{i+1}^x + J_y \sigma_i^y \sigma_{i+1}^y + J_z \sigma_i^z \sigma_{i+1}^z] - h \sum_i \sigma_i^z$$

- Block of spins in the space interval $[1, n]$ is subsystem **A**
- The rest of the ground state is subsystem **B**.

→ Entanglement of a block of spins in the space interval $[1, n]$ with the rest of the ground state as a function of n

Entropy as a Correlation Function

- Bi-partite entropy of the ground state of a system:

$$\rho_A = \text{tr}_B |\Psi^{A,B}\rangle \langle \Psi^{A,B}|$$

$$S(n) = -\text{tr}(\rho_A \ln \rho_A) \quad \text{Von Neumann}$$

$$S_\alpha(n) = \frac{1}{1-\alpha} \ln \text{tr}(\rho_A^\alpha) \quad \text{Renyi}$$

- **Multi-Point** (n) correlation function with contributions from **every 2-point** correlators
- Highly non-trivial correlation function: new insights?

General Behavior (Area Law)

- Asymptotic behavior (block size $n \rightarrow \infty$)

(Double scaling limit: $0 \ll n \ll N$)

$$S(n) = -\text{tr}(\rho_A \log \rho_A)$$

- For gapped phases: (Vidal, Latorre, Rico, Kitaev 2003)

$$S(n) \simeq \text{Constant} + \dots$$

- For critical conformal phases: (Calabrese, Cardy 2004)

$$S(n) \simeq \frac{c}{3} \ln n + \dots$$

Entropy and Universality (CFT)

$$S_\alpha(n) = \frac{1}{1-\alpha} \ln \text{tr} (\rho_A^\alpha)$$

- Powers of ρ easily accessible in CFT (replica)

(Cardy, Calabrese 2010)

$$S_\alpha(n) \simeq \frac{c}{6} \left(1 + \frac{1}{\alpha}\right) \ln n + c'_\alpha + b_\alpha n^{-2x/\alpha} + \dots$$

- Close to criticality: $\xi \sim \Delta^{-1}$, $n \rightarrow \infty$

(Calabrese, Cardy, Peschel 2010)

$$S_\alpha \simeq \frac{c}{6} \left(1 + \frac{1}{\alpha}\right) \ln \xi + C'_\alpha + B_\alpha \xi^{-2x/\alpha} + \dots$$

Conjectured

Entanglement and Integrability

$$H = \sum_{i=1}^N [J_x \sigma_i^x \sigma_{i+1}^x + J_y \sigma_i^y \sigma_{i+1}^y + J_z \sigma_i^z \sigma_{i+1}^z] - h \sum_i \sigma_i^z$$

- Take two integrable chains
 - 1) XY in transverse field ($J_z = 0$)
 - 2) XYZ in zero field ($h = 0$)
- We study the entanglement in the $n \rightarrow \infty$ limit
→ entanglement of one half-line with the other

The Anisotropic XY Model

$$\mathbf{H} = - \sum_i \left[(1 + \gamma) \sigma_i^x \sigma_{i+1}^x + (1 - \gamma) \sigma_i^y \sigma_{i+1}^y + h \sigma_i^z \right]$$



Exact (**non-local**) mapping into free fermions
(Jordan-Wigner + Bogoliubov rotation)



$$\mathbf{H} = \sum_q \varepsilon_q \left(\chi_q^\dagger \chi_q - 1/2 \right) \quad \varepsilon_q = \sqrt{(h/2 - \cos q)^2 + \gamma^2 \sin^2 q}$$

- Entanglement **NOT** of free fermions, but can be calculated using Toeplitz Determinants (Its et al. 2005)

Phase Diagram of the XY Model

$$H = - \sum_i \left[(1 + \gamma) \sigma_i^x \sigma_{i+1}^x + (1 - \gamma) \sigma_i^y \sigma_{i+1}^y + h \sigma_i^z \right]$$

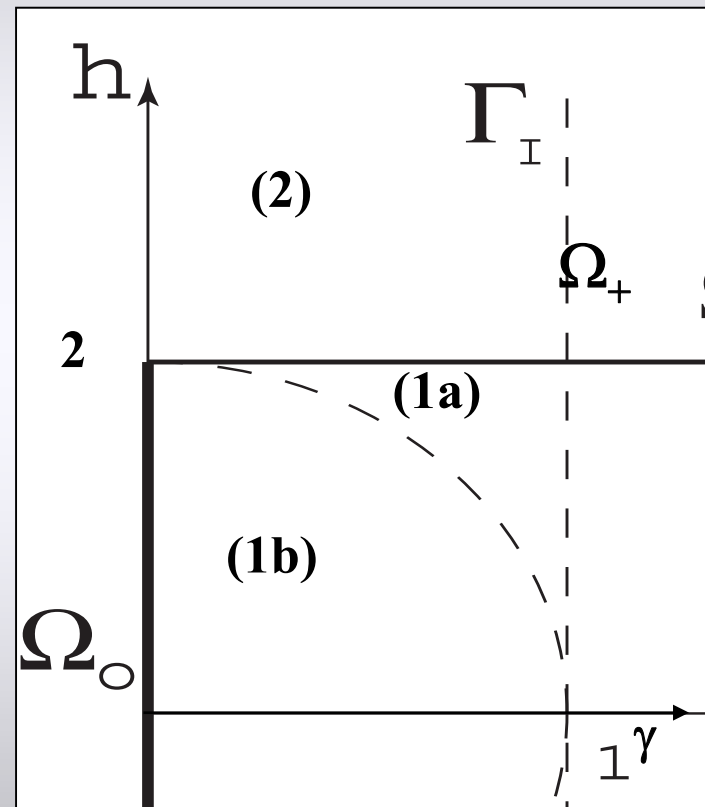
$$\varepsilon_q = \sqrt{(h/2 - \cos q)^2 + \gamma^2 \sin^2 q}$$

Phase Diagram:

- Spectrum Doubly Degenerate:
3 non-critical regions (2, 1a, 1b)
- $|\text{GS}\rangle_+$: Even # Excitations
- 2 critical phases:
- $|\text{GS}\rangle_-$: Odd # Excitations

Ω_0 : Isotropic XY
 Ω_+ : Critical magnetic field

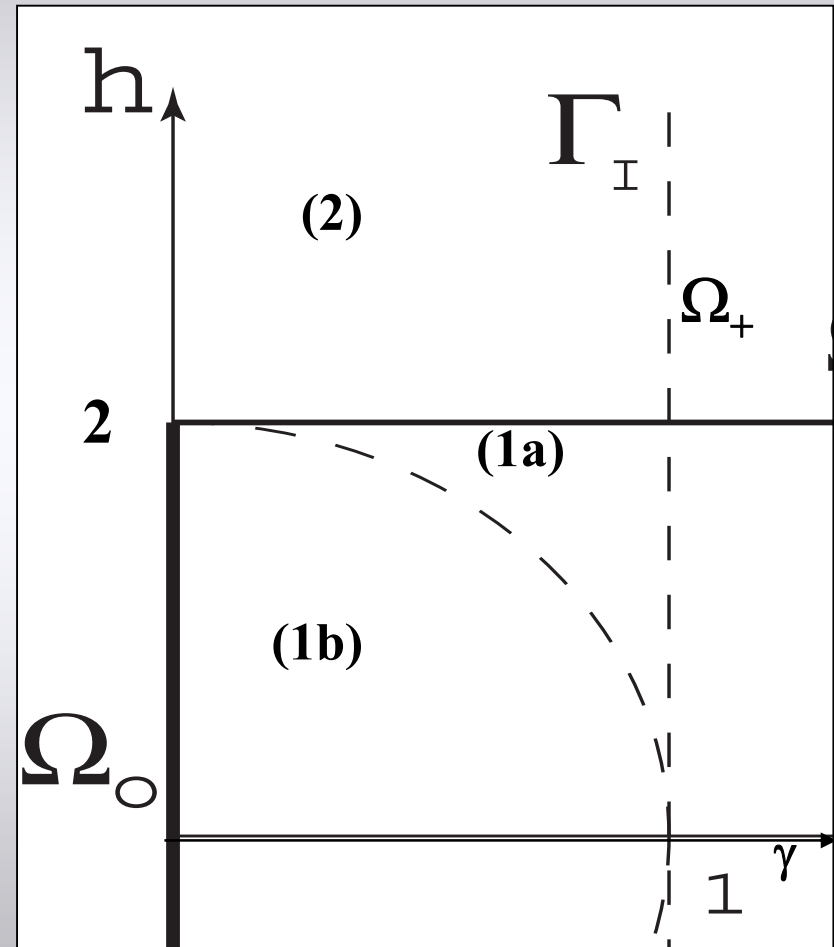
We consider only $|\text{GS}\rangle_+$



Phase Diagram of the XY Model
(only $\gamma > 0$ shown)

Asymptotic Entropy of the XY model

- We have **complete analytical** expressions for the asymptotic entropy
- But let's discuss **physics first** (very interesting math, we'll discuss it later)



Minima of the Entropy

- Absolute minimum at $h \rightarrow \infty$ or $\gamma \rightarrow 0$ ($h > 2$) : $S_\infty \rightarrow 0$
as the ground state becomes ferromagnetic ($\uparrow \dots \uparrow$)
 - Local **minimum** $S_\infty = \ln 2$
at the boundary between cases 1a and 1b ($\gamma^2 + (h/2)^2 = 1$)
- Ground state almost **factorized**:

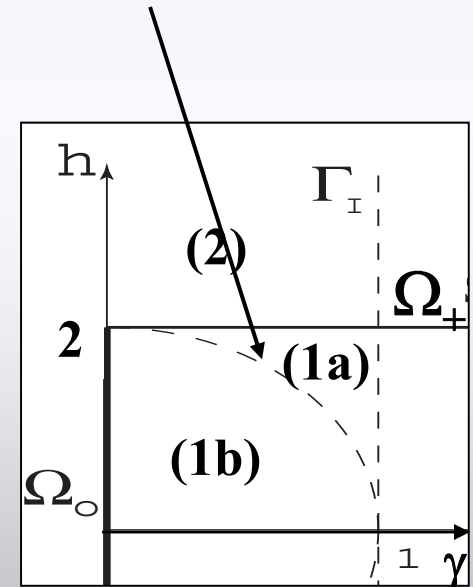
$$|GS_+\rangle = |GS_1\rangle + |GS_2\rangle$$

(each state is factorized and has no entropy)

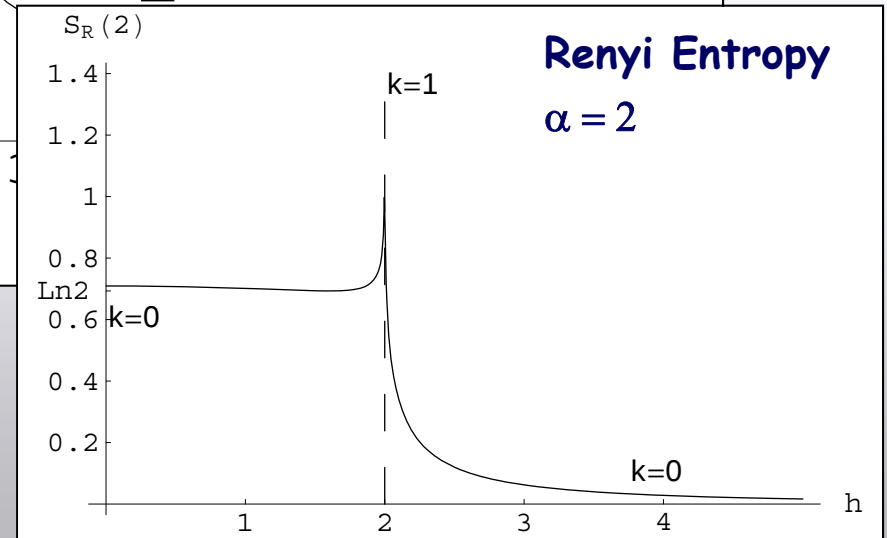
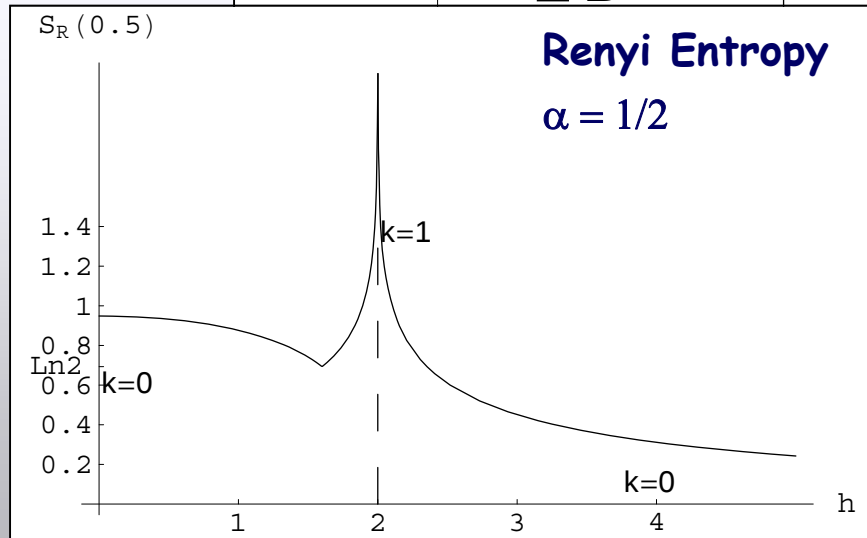
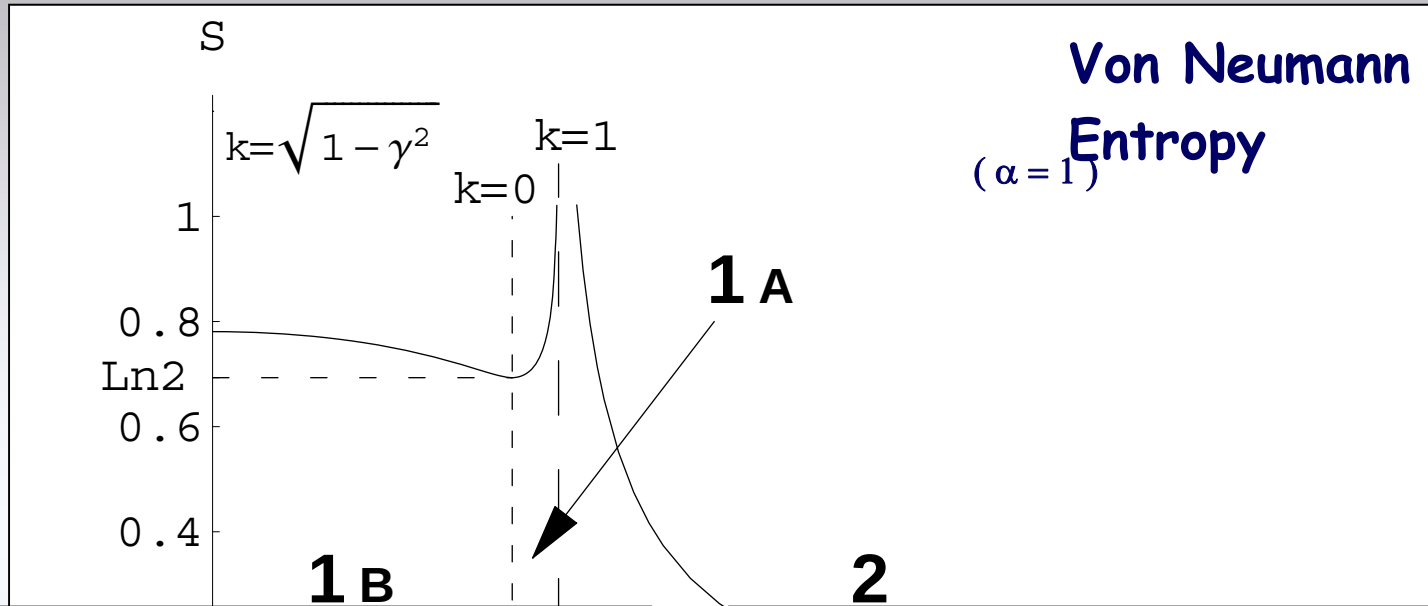
$$|GS_1\rangle = \prod_{n \in \text{lattice}} [\cos(\theta) |\uparrow_n\rangle + \sin(\theta) |\downarrow_n\rangle]$$

$$|GS_2\rangle = \prod_{n \in \text{lattice}} [\cos(\theta) |\uparrow_n\rangle - \sin(\theta) |\downarrow_n\rangle]$$

$$\cos^2(2\theta) = (1 - \gamma)/(1 + \gamma)$$



Entropy at fixed γ



Entropy on the critical phases

Phase transitions: as the gap closes $S_\infty \rightarrow +\infty$

$$S_R(\alpha) \xrightarrow{\alpha \rightarrow 0} \frac{1+\alpha}{\alpha} \left(\ln \frac{1}{12} \ln |h| + \frac{1}{3} \ln 4 + \frac{1}{6} \ln 4 \right) + O(|h-2| \ln^2 |h-2|)$$

$$h \rightarrow 2, \gamma \neq 0$$

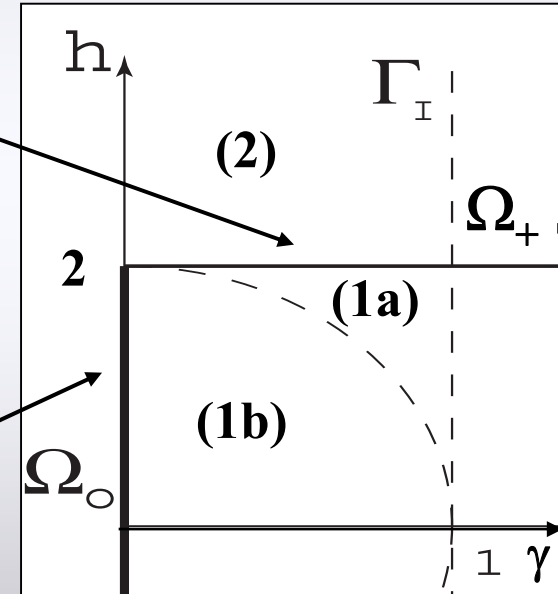
Critical Magnetic Field:

(Calabrese, Cardy 2004)

Isotropic XY model (XX Model):

(Jin, Korepin 2003)

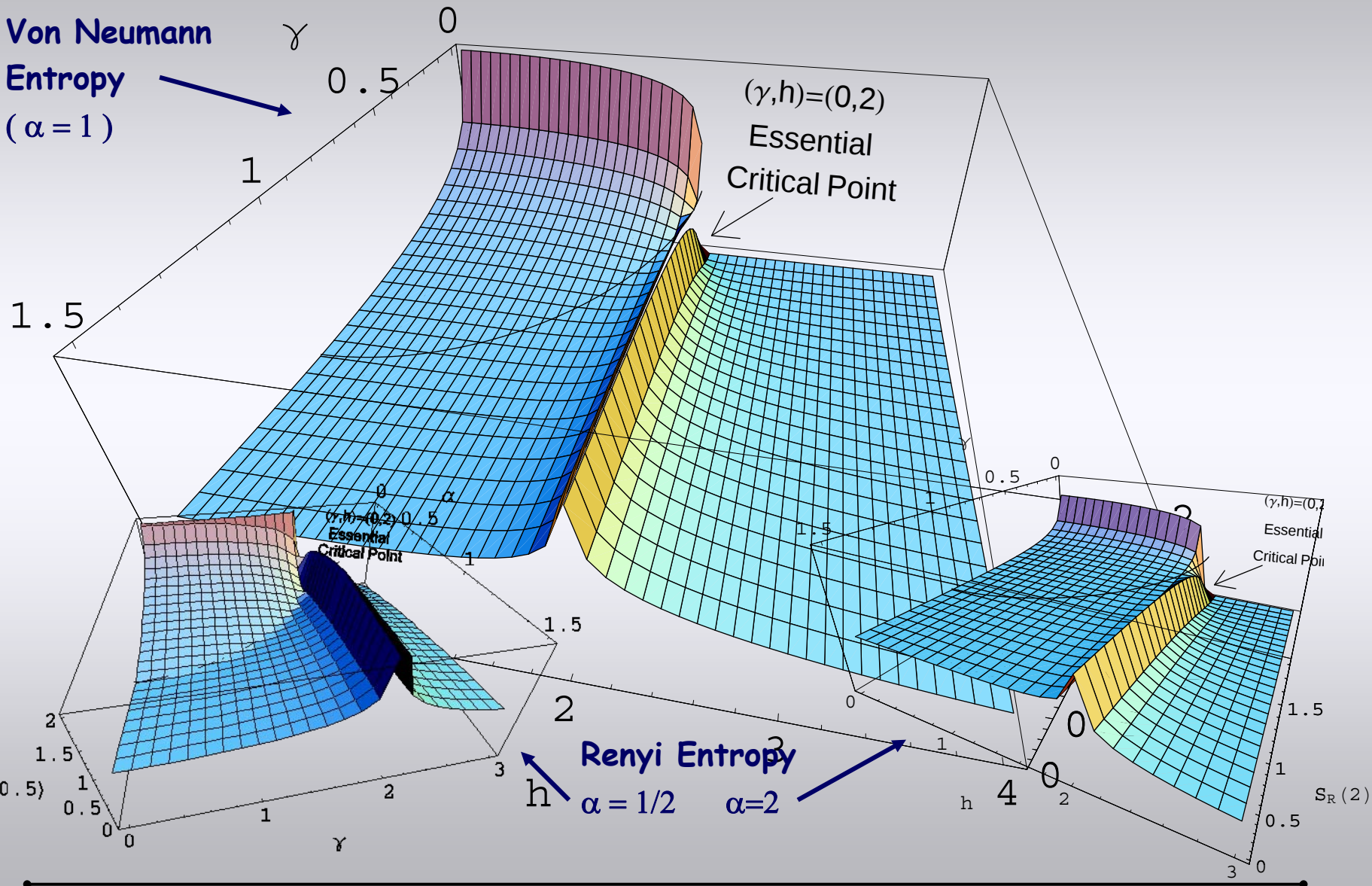
$$\gamma \rightarrow 0, |h| < 2$$



$$S_R(\alpha) \Rightarrow \frac{1+\alpha}{\alpha} \ln \left(\gamma + \frac{1}{6} \ln 4 + \frac{1}{12} \ln (4 - h^2) + \frac{1}{3} \ln 2 \right) + O(\gamma \ln^2 \gamma)$$

3-D plot of the Entropy

Von Neumann
Entropy
($\alpha = 1$)



The Essential Critical Point (ECP)

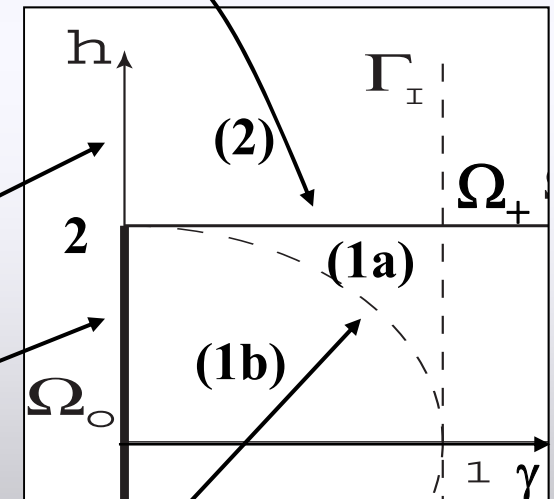
- Point $(\gamma, h) = (0, 2)$ is a bi-critical point
- Gapless, but **not conformal** (quadratic spectrum)
- Let's study the entropy **close** to this point:

–Approaching it along $h=2, \gamma>0$: $S_\infty = \infty$

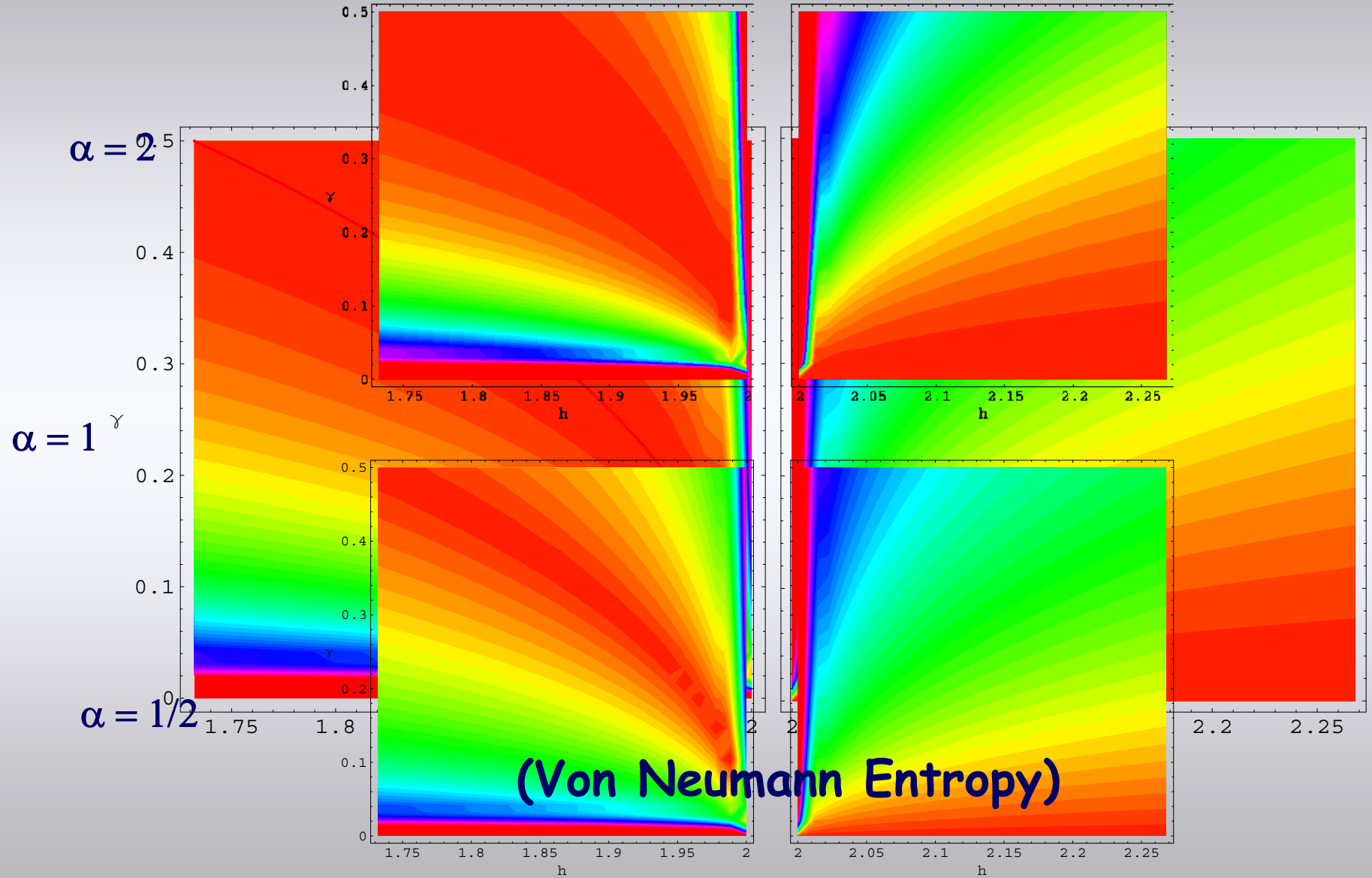
–Approaching it along $\gamma=0, h>2$: $S_\infty = 0$

–Approaching it along $\gamma=0, h<2$: $S_\infty = \infty$

–Approaching it along $\gamma^2 + (h/2)^2 = 1$: $S_\infty = \ln 2$

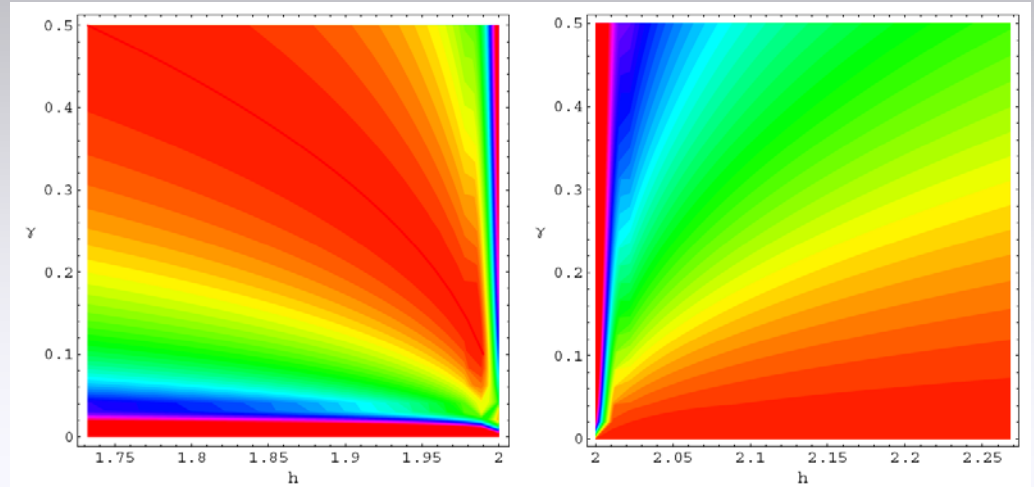


Entropy around the ECP

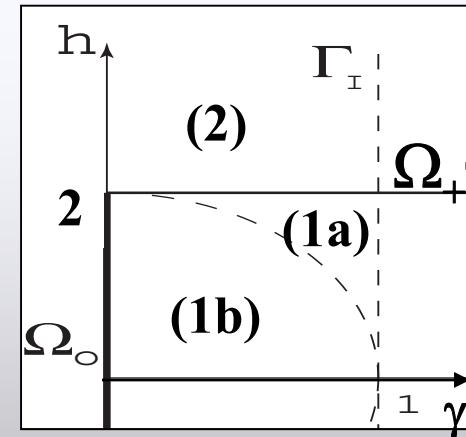


Curves of constant Entropy

- Curves of constant entropy are simple
Hyperbolae and
Ellipses:



$$\begin{aligned}
 \text{Case 2 } (h > 2) : & \quad \left(\frac{h}{2}\right)^2 - \left(\frac{\gamma}{\kappa}\right)^2 = 1, & 0 \leq \kappa < \infty \\
 \text{Case 1a } (2\sqrt{1-\gamma^2} < h < 2) : & \quad \left(\frac{h}{2}\right)^2 + \left(\frac{\gamma}{\kappa}\right)^2 = 1, & \kappa > 1 \\
 \text{Case 1b } (h < 2\sqrt{1-\gamma^2}) : & \quad \left(\frac{h}{2}\right)^2 + \left(\frac{\gamma}{\kappa}\right)^2 = 1, & \kappa < 1.
 \end{aligned}$$

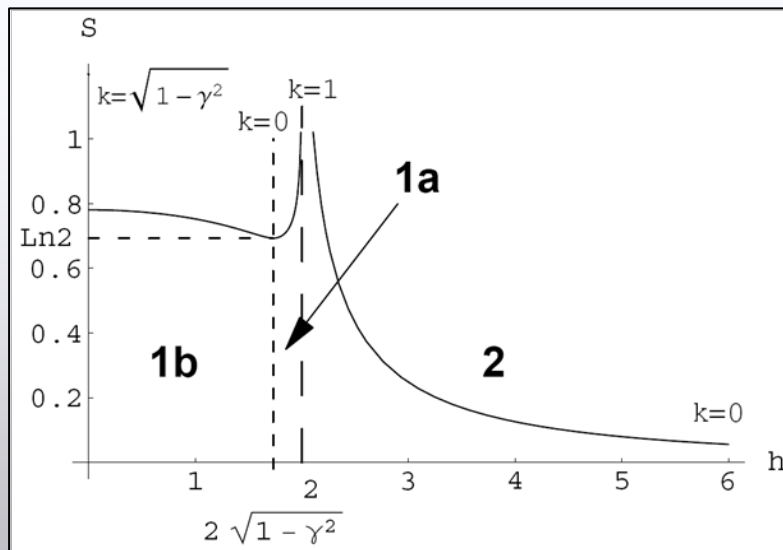


All these curves pass through the **Essential Critical Point**!

Importance of the Essential Critical Point

- From any point in the phase diagram one reaches the ECP following a curve of constant Entropy
- The range of the Entropy in the phase diagram is the positive real axis

⇒ Near the ECP the Entropy reaches **every positive value!**



- Small variations in the parameters change the Entropy dramatically
- ECP is an **essential singularity** for the entropy

Entropy vs. Correlation length

- XY model is simple: only 2 length scales

$$\lambda_{\pm} \equiv \frac{h \pm \sqrt{h^2 + 4\gamma^2 - 4}}{2(1 + \gamma)}$$

- Spectrum:

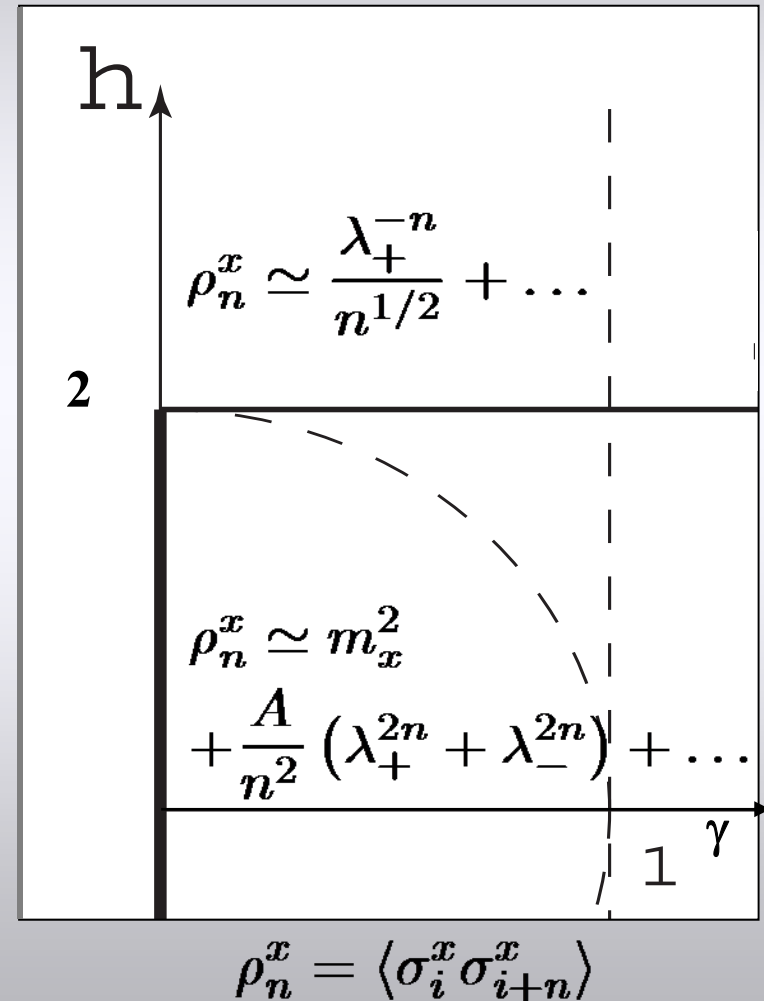
$$\begin{aligned} \varepsilon &= \sqrt{(h/2 - \cos q)^2 + \gamma^2 \sin^2 q} \\ &= \sqrt{p(e^{iq})p(e^{-iq})} \end{aligned}$$

$$p(z) \equiv \frac{1 + \gamma}{2z} (z - \lambda_+) (z - \lambda_-)$$

- 1st: Correlation length

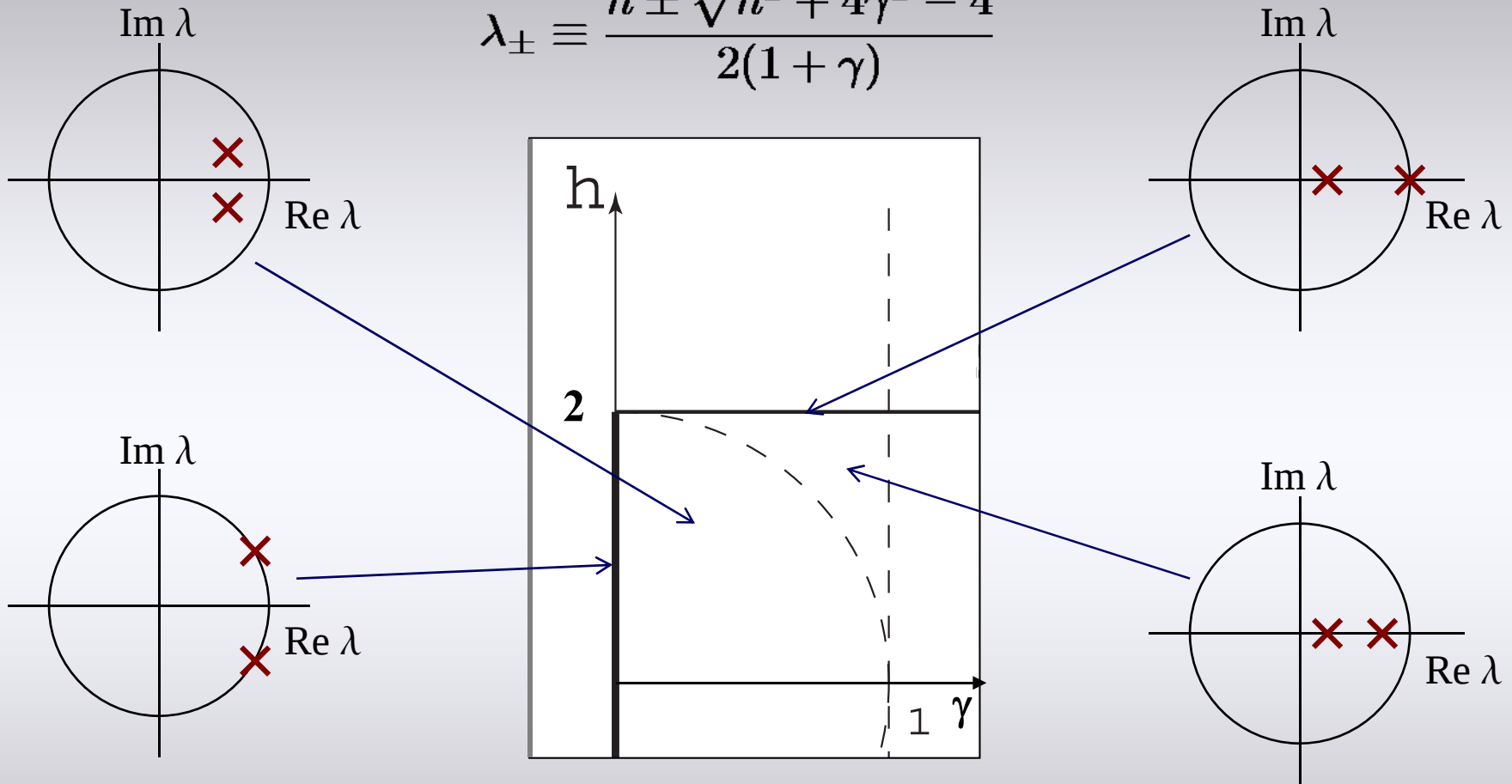
2nd: Subdominant;

Comm./Incummensurate



Entropy vs. Correlation length

$$\lambda_{\pm} \equiv \frac{h \pm \sqrt{h^2 + 4\gamma^2 - 4}}{2(1 + \gamma)}$$

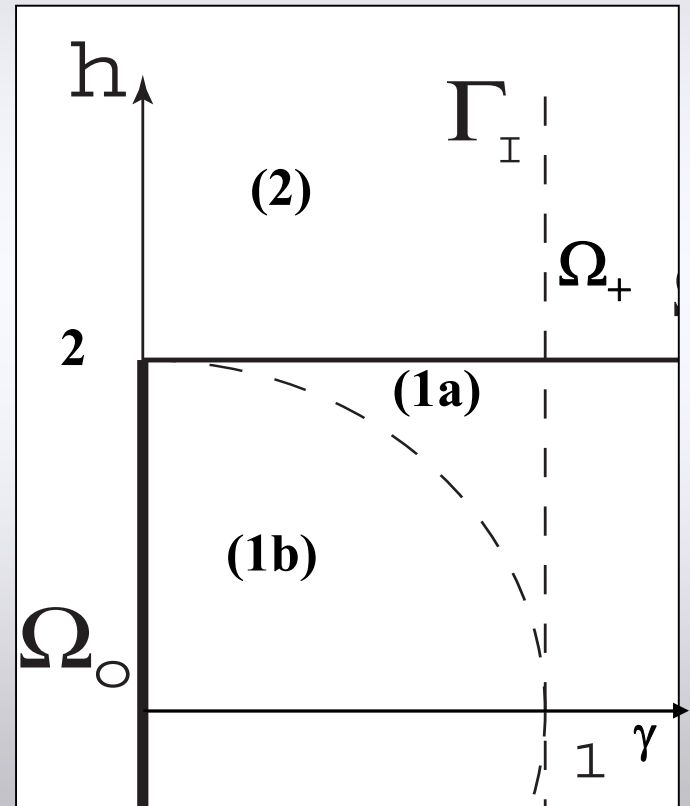


- Entropy depends on $k = k(\lambda_+, \lambda_-)$
 $\Rightarrow$ sensitive to **both** and their **competition** (ECP)!

XY Model Recap

$$\mathbf{H} = - \sum_i \left[(1 + \gamma) \sigma_i^x \sigma_{i+1}^x + (1 - \gamma) \sigma_i^y \sigma_{i+1}^y + h \sigma_i^z \right]$$

- Saturates in gapped phases
- Correct **logarithmic** scaling close to conformal points
- **Essential Singularity** approaching non-conformal **bi-critical** point
 - due to 2 competing diverging length scales
 - order of limits: **universality?**



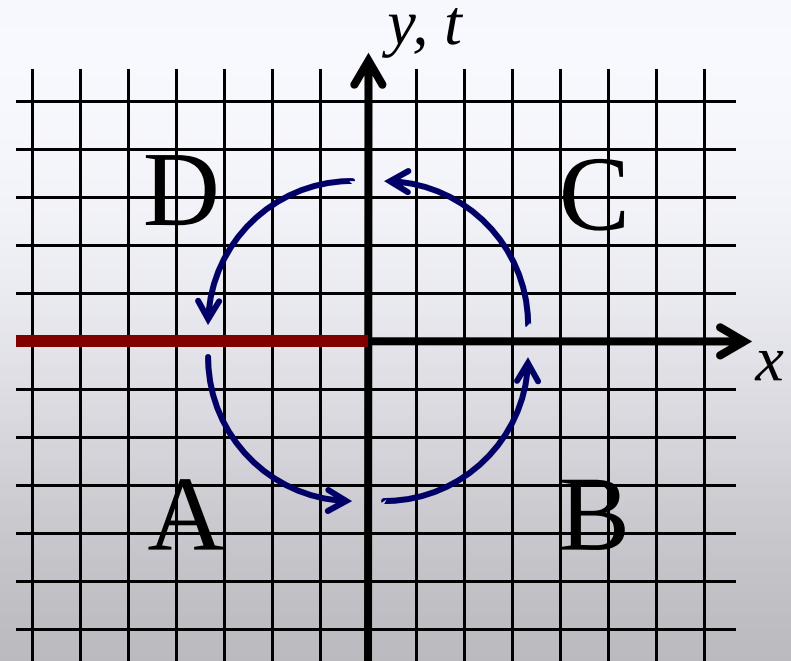
XYZ Spin Chain

$$H_{XYZ} = - \sum_j \left(\sigma_j^x \sigma_{j+1}^x + \Gamma \sigma_j^y \sigma_{j+1}^y + \Delta \sigma_j^z \sigma_{j+1}^z \right)$$

- Commutes with transfer matrices of 8-vertex model
- Use of Baxter's **Corner Transfer Matrices (CTM)**

$$Z = \text{tr} (ABCD)$$

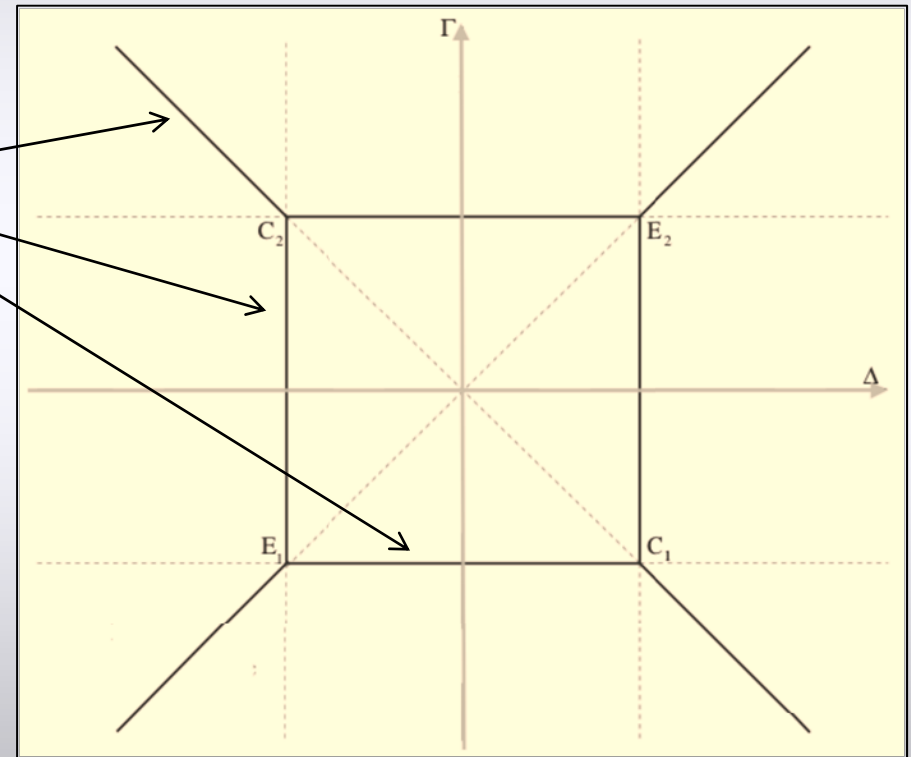
$$\rho_{\sigma, \sigma'} = (ABCD)_{\sigma, \sigma'}$$



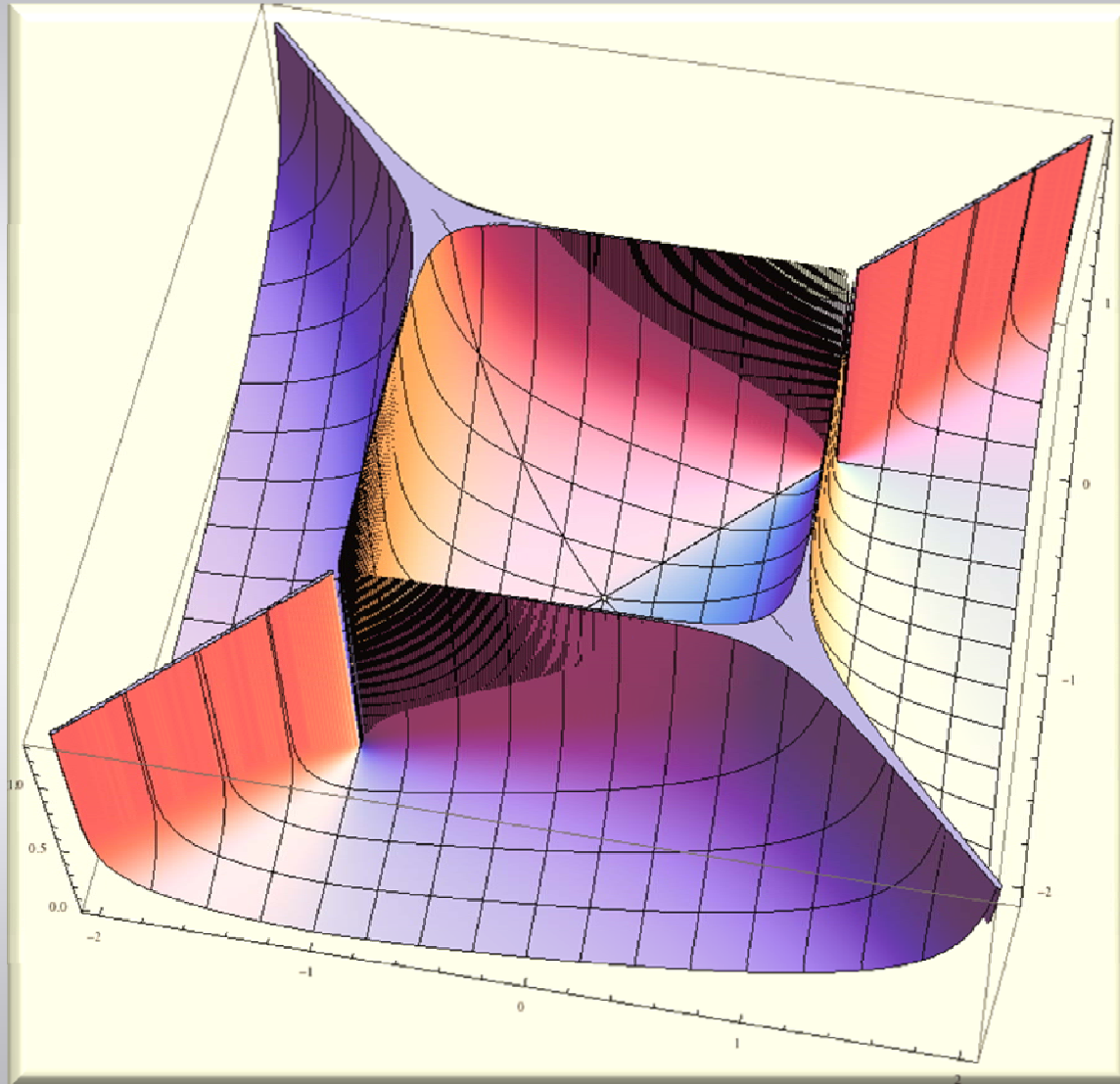
Phase Diagram of XYZ model

$$H_{XYZ} = - \sum_j (\sigma_j^x \sigma_{j+1}^x + \Gamma \sigma_j^y \sigma_{j+1}^y + \Delta \sigma_j^z \sigma_{j+1}^z)$$

- Gapped in bulk of plane
- Critical on dark lines
(rotated XXZ paramagnetic phases)
- 4 "tri-critical" points:
 $C_{1,2}$ conformal
 $E_{1,2}$ quadratic spectrum

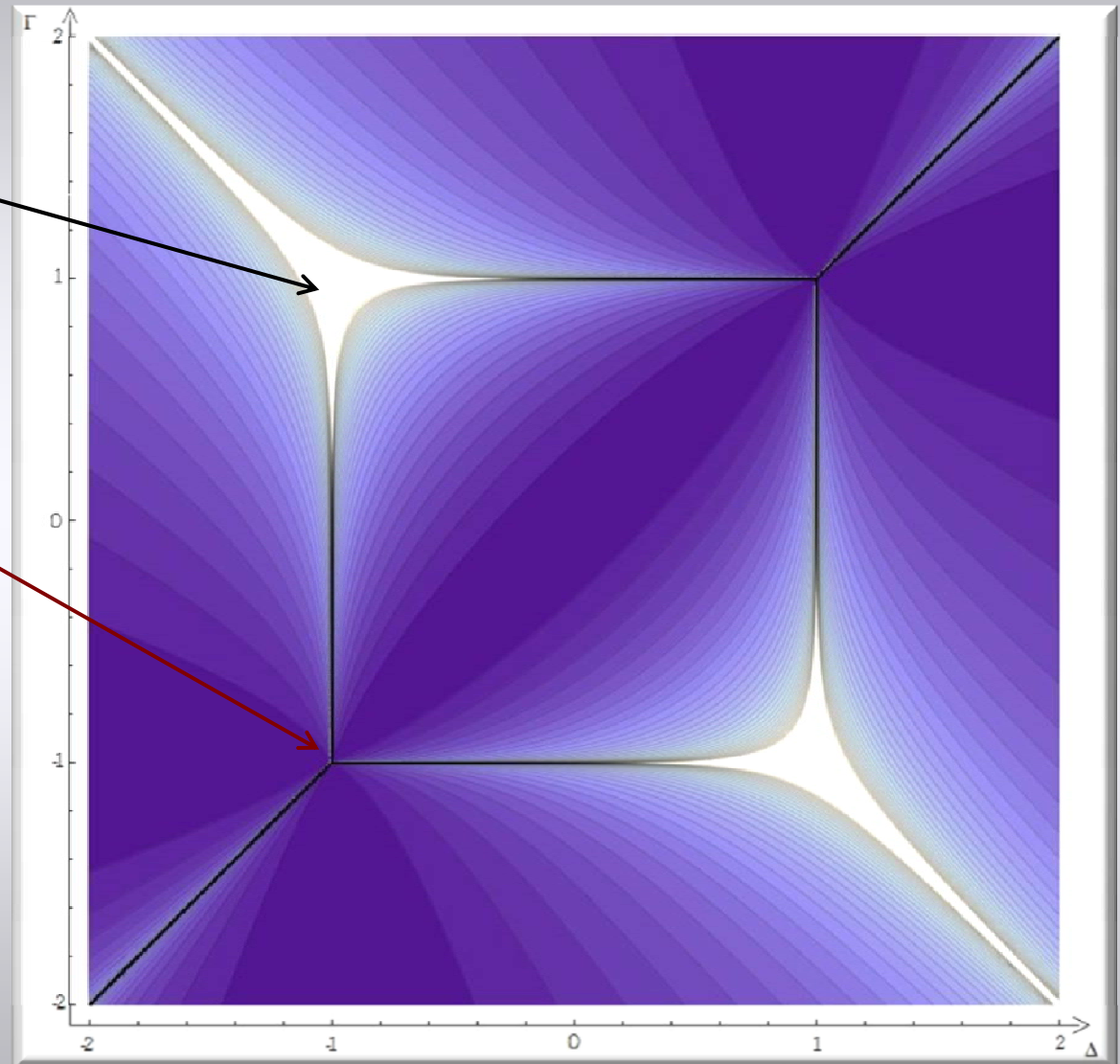


3-D plot of entropy



Iso-Entropy lines

- Conformal point:
entropy diverges
close to it
- Non-conformal
point (ECP):
entropy goes from
0 to ∞ arbitrarily
close to it
(depending on
direction)



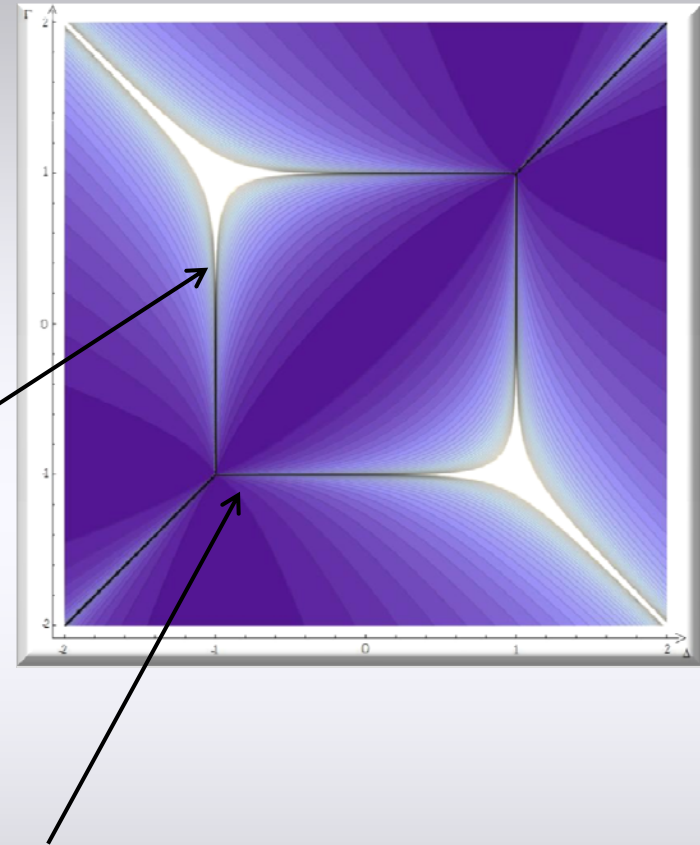
Conformal check

- Expansion close to conformal points agree with expectations:

$$S_\alpha = \frac{1}{12} \left(1 + \frac{1}{\alpha} \right) \ln(\xi) - \frac{1}{24} \left(11 - \frac{1}{\alpha} \right) \ln 2$$

$$+ \frac{\alpha}{6(1-\alpha)} \left[\frac{\xi^{-2}}{4} + O(\xi^{-4}) \right]$$

$$- \frac{1}{6(1-\alpha)} \left[4(4\xi)^{-2/\alpha} + O(\xi^{-4/\alpha}) \right]$$

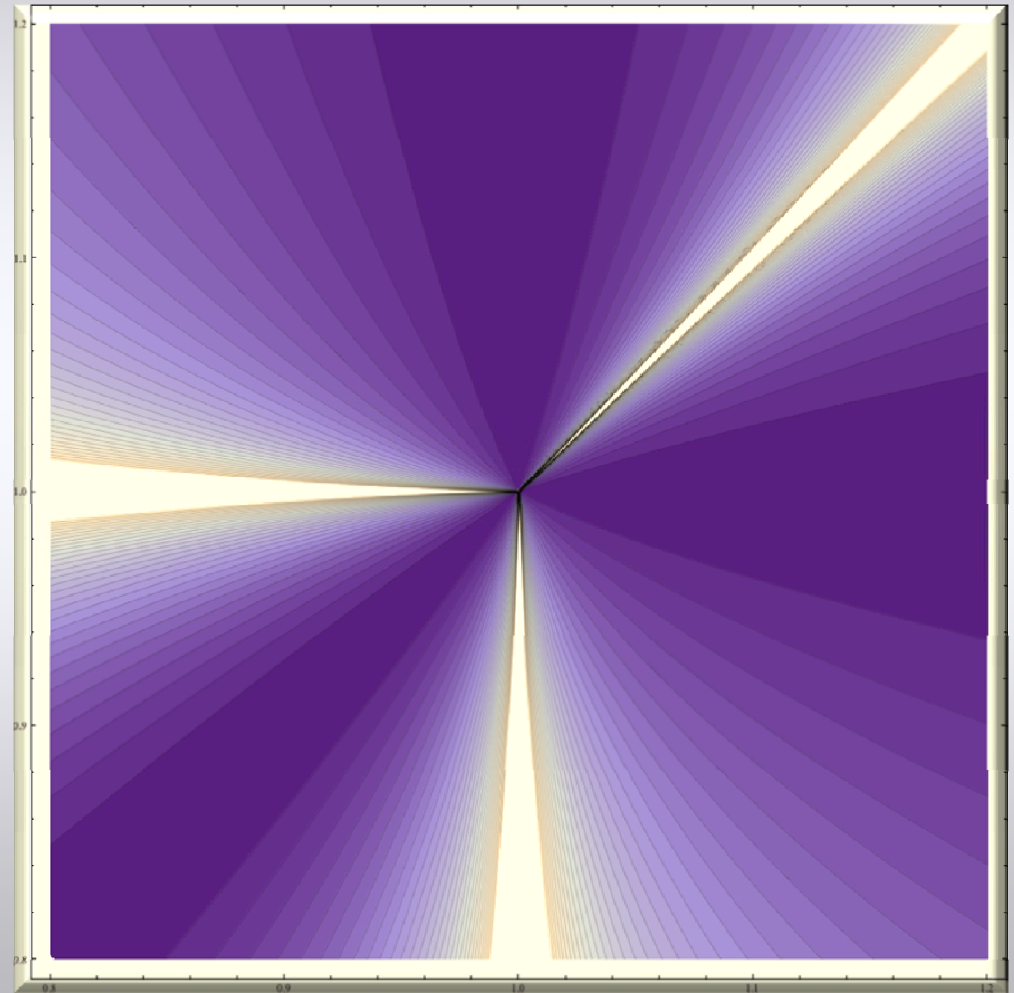


- Corrections constant while low-energy excitations are **free spinons**. Different corrections close to ferro point ($\Delta > 0$)

Close-up to non-conformal point

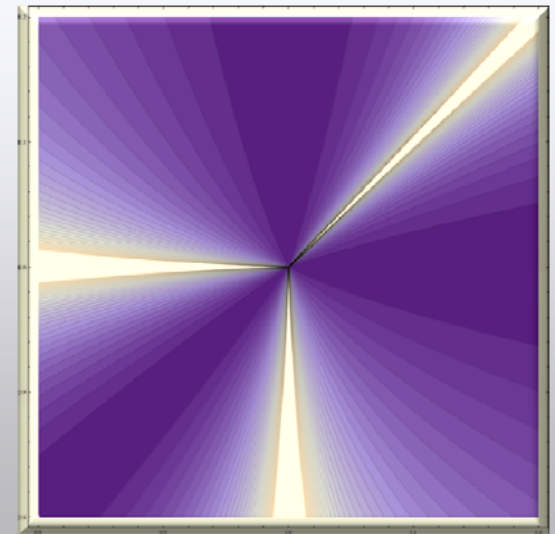
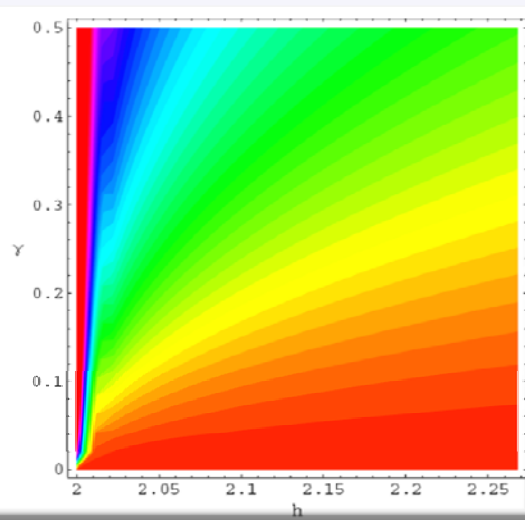
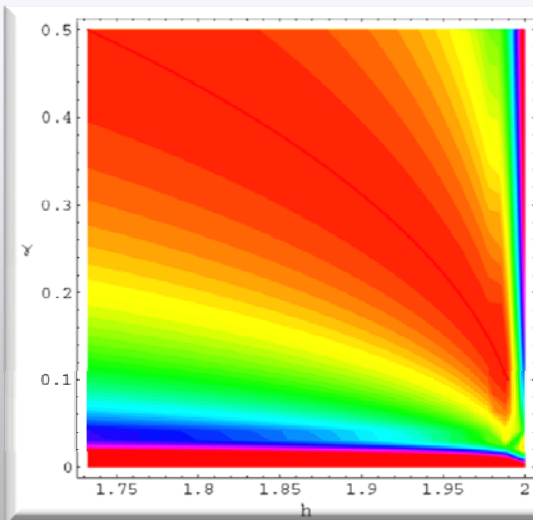
$$H_{XYZ} = - \sum_j \left(\sigma_j^x \sigma_{j+1}^x + \Gamma \sigma_j^y \sigma_{j+1}^y + \Delta \sigma_j^z \sigma_{j+1}^z \right)$$

- Isotropic
Ferromagnetic
Heisenberg:
quadratic spectrum
- Curves of constant
entropy pass through it
- Similar physics as XY
model



Physics round-up

- Gapped phases saturate
- Close to **conformal** points: logarithmic divergence
- Close to **non-conformal** points: essential singularity
(entropy depends on direction of approach)
→ Entanglement to **discriminate** non-conformal QPTs
(finite size scaling?)



The technical side of the story

- Entanglement as interesting (new) correlator
- Potential tool to **distinguish** conformal and non-conf. QPT

also

- Non-local function, sensitive to **global** properties, but simpler than partition function
- Special structures arise from **integrability**:
regular entanglement spectrum
& **modular symmetries**

The Reduced Density Matrix

- All spin 1/2 integrable chain systems have the **same diagonal structure** for ρ (Baxter's Book, Peschel et al 2009, ...):

$$\rho_d = \begin{pmatrix} 1 & 0 \\ 0 & x_1 \end{pmatrix} \otimes \begin{pmatrix} 1 & 0 \\ 0 & x_2 \end{pmatrix} \otimes \begin{pmatrix} 1 & 0 \\ 0 & x_3 \end{pmatrix} \otimes \dots$$

$$x_j = \begin{cases} e^{-2j\epsilon}, & \text{ordered} \\ e^{-(2j-1)\epsilon}, & \text{disordered} \end{cases}$$

where ϵ is characteristic of the model

Entanglement Spectrum

$$\rho_d = \bigotimes_{j=1}^{\infty} \begin{pmatrix} 1 & 0 \\ 0 & x_j \end{pmatrix} \quad x_j = \begin{cases} e^{-2j\epsilon}, & \text{ordered} \\ e^{-(2j-1)\epsilon}, & \text{disordered} \end{cases}$$

- Eigenvalues form a **geometric series**
- Degeneracies from **partitions of integers**
(Okunishi et al. 1999; Franchini et al. 2010; ...)
- All these models have the same entanglement spectrum

$$\rho = e^{-\mathcal{H}_{\text{Entanglement}}}$$

→ $\mathcal{H}_{\text{Entanglement}}$: free fermions with spectrum ϵ

Renyi Entropy

$$\mathcal{S}_\alpha = \frac{\alpha}{\alpha - 1} \sum_{j=1}^{\infty} \ln(1 + q^{2j}) + \frac{1}{1 - \alpha} \sum_{j=1}^{\infty} \ln(1 + q^{2j\alpha})$$

$q \equiv e^{-\epsilon}$

- Series can be summed into elliptic theta functions:

$$\begin{aligned} \mathcal{S}_\alpha(\epsilon) = & \frac{\alpha}{6(1 - \alpha)} \ln \frac{\theta_4(0, q)\theta_3(0, q)}{\theta_2^2(0, q)} \\ & + \frac{1}{6(1 - \alpha)} \ln \frac{\theta_2^2(0, q^\alpha)}{\theta_3(0, q^\alpha)\theta_4(0, q^\alpha)} - \frac{\ln(2)}{3} \end{aligned}$$

- Analytical properties suitable for studying entropy as a function of ϵ and α (common to all integrable theories)
- ϵ dependence on microscopical parameter to study in the whole phase diagram

Modular Properties

$$\mathcal{S}_\alpha = \frac{\alpha}{6(1-\alpha)} \ln \frac{\theta_4(0, q)\theta_3(0, q)}{\theta_2^2(0, q)} + \frac{1}{6(1-\alpha)} \ln \frac{\theta_2^2(0, q^\alpha)}{\theta_3(0, q^\alpha)\theta_4(0, q^\alpha)} - \frac{\ln(2)}{3}$$

- Theta functions transform **simply** under **Modular group**

$$q = e^{i\pi\tau}, \quad T : \tau \rightarrow \tau + 1, \quad S : \tau \rightarrow -\frac{1}{\tau}$$

- Entanglement as **modular function** (for subgroup)
- Same (but more explicit) properties as Partition Function
- Modular transformation acts in **phase-space**
(while in CFT they are real space)
- **CTM - CFT connection?** (Tokyo Group, Calabrese et al. 2010)

Characters

$$\mathcal{S}_\alpha = \frac{\alpha}{\alpha - 1} \ln \prod_{j=1}^{\infty} (1 + q^{2j}) + \frac{1}{1 - \alpha} \ln \prod_{j=1}^{\infty} (1 + q^{2j\alpha})$$

- For integrable models: entropy **reads characters**
- CTM spectrum = Virasoro representation (Tokyo Group, Cardy...)
- Close to QPT: expansion in the T-dual variable (Cardy '10)

- In **progress**:

role of $\xi^{-1} = f(q)$ in the subleading terms

Minimal Models (with A. De Luca)

- An RSOS Models:

$$S_\alpha = \frac{1}{1-\alpha} \ln \frac{Z_\alpha}{Z_1^\alpha} \qquad Z_\alpha = \sum_a E_a X_{a,r,r+1}(q)$$

- Gapless limit $\rightarrow$ Minimal Models of CFT
- Boundary consitions can select an individual character
(Tokyo Group; Feverati, Pearce '03)

$$X_{s,r,r+1}(q) = q^{\frac{c}{24} - h_{r,s}} \chi_{r,s}(q)$$

- In **progress**:

analysis of entropy and
role of correlation lenght

Conclusions & Outlook

- Analytical study of **bipartite entanglement** of the XY and XYZ model
- Entropy **diverges** at critical phases, saturates to **constant** in gapped
- Near **conformal points**, entropy diverges logarithmically
- Near (multi-critical) **non-conformal points**, entropy reaches every positive value : essential singularity (ECP)
 - **Universality** close to ECPs?
- **Entanglement spectrum** common to all integrable models
 - Elliptic and modular properties
- **Finite size scaling?**



Thank you!