From single-particle to many-body localisation in disordered systems.



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50 years of Anderson Localization

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MARCH 1, 1958

Absence of Diffusion in Certain Random Lattices

P. W. ANDERSON Bell Telephone Laboratories, Murray Hill, New Jersey (Received October 10, 1957)

This paper presents a simple model for such processes as spin diffusion or conduction in the "impurity band." These processes involve transport in a lattice which is in some sense random, and in them diffusion is expected to take place via quantum jumps between localized sites. In this simple model the essential randomness is introduced by requiring the energy to vary randomly from site to site. It is shown that at low enough densities no diffusion at all can take place, and the criteria for transport to occur are given.







Nobel Lecture

Nobel Lecture, December 8, 1977

Local Moments and Localized States

I was cited for work both. in the field of magnetism and in that of disordered systems, and I would like to describe here one development in each held which was specifically mentioned in that citation. The two theories I will discuss differed sharply in some ways. The theory of local moments in metals was, in a sense, easy: it was the condensation into a simple mathematical model of ideas which. were very much in the air at the time, and it had rapid and permanent acceptance because of its timeliness and its relative simplicity. What mathematical difficulty it contained has been almost fully- cleared up within the past few years.

Localization was a different matter: very few believed it at the time, and even fewer saw its importance; among those who failed to fully understand it at first was certainly its author. It has yet to receive adequate mathematical treatment, and one has to resort to the indignity of numerical simulations to settle even the simplest questions about it .

Part 1. Introduction



Localized states - insulator Extended states - metal

Metal - insulator transition

Correlations due to Localization in Quantum Eigenfunctions of Disordered Microwave Cavities



Anderson Insulator

Anderson Metal

Fermi Pasta Ulam 1955

Will a nonlinear system (system of interacting particles)
 completely isolated from the outside world evolve to a microcanonical distribution (reach equipartition).



Anderson 1958



Will a density fluctuation (a wave packet) in a system of quantum particles in the presence of disorder dissolve in the diffusive way.







Scattering centers,
 e.g., impurities

Models of disorder:

Randomly located impurities White noise potential Lattice models Anderson model Lifshits model





Einstein (1905): Marcovian (no memory) process → diffusion

Quantum mechanics is not marcovian There is memory in quantum propagation Why?



Hamiltonian

 $\hat{H} = \begin{pmatrix} \mathcal{E}_1 & I \\ I & \mathcal{E}_2 \end{pmatrix} \xrightarrow{\text{diagonalize}} \hat{H} = \begin{pmatrix} E_1 & 0 \\ 0 & E_2 \end{pmatrix}$

 $E_2 - E_1 = \sqrt{(\varepsilon_2 - \varepsilon_1)^2 + I^2}$

$$\hat{H} = \begin{pmatrix} \varepsilon_1 & I \\ I & \varepsilon_2 \end{pmatrix} \quad \text{diagonalize} \quad \hat{H} = \begin{pmatrix} E_1 & 0 \\ 0 & E_2 \end{pmatrix}$$

$$E_{2} - E_{1} = \sqrt{(\varepsilon_{2} - \varepsilon_{1})^{2} + I^{2}} \approx \frac{\varepsilon_{2} - \varepsilon_{1}}{I} \qquad \frac{\varepsilon_{2} - \varepsilon_{1} >> I}{\varepsilon_{2} - \varepsilon_{1} << I}$$

von Neumann & Wigner "noncrossing rule" Level repulsion

What about the eigenfunctions ?

$$\hat{H} = \begin{pmatrix} \varepsilon_1 & I \\ I & \varepsilon_2 \end{pmatrix} \qquad E_2 - E_1 = \sqrt{(\varepsilon_2 - \varepsilon_1)^2 + I^2} \approx \frac{\varepsilon_2 - \varepsilon_1}{I} \qquad \frac{\varepsilon_2 - \varepsilon_1}{\varepsilon_2 - \varepsilon_1} >> I \\ I & \varepsilon_2 - \varepsilon_1 << I \end{cases}$$

What about the eigenfunctions ?

 $\varphi_1 \varepsilon_1; \varphi_2 \varepsilon_2 \leftarrow \psi_1, E_1; \psi_2, E_2$

 $\mathcal{E}_2 - \mathcal{E}_1 >> I$ $\psi_{1,2} = \varphi_{1,2} + O\left(\frac{I}{\varepsilon_2 - \varepsilon_1}\right)\varphi_{2,1}$

Off-resonance Eigenfunctions are close to the original onsite wave functions $\varepsilon_2 - \varepsilon_1 << I$ $\psi_{1,2} \approx \varphi_{1,2} \pm \varphi_{2,1}$

Resonance In both eigenstates the probability is equally shared between the sites



Anderson insulator Few isolated resonances



Anderson metal There are many resonances and they overlap

Simplest example: Anderson Model Cayley tree:

J. Phys. C : Solid State Phys., Vol. 6, 1973. Printed in Great Britain. C 1973

A selfconsistent theory of localization

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Received 12 January 1973

Abstract. A new basis has been found for the theory of localization of electrons in disordered systems. The method is based on a selfconsistent solution of the equation for the self energy in second order perturbation theory, whose solution may be purely real almost everywhere (localized states) or complex everywhere (nonlocalized states). The equations used are exact for a Bethe lattice. The selfconsistency condition gives a nonlinear integral equation in two variables for the probability distribution of the real and imaginary parts of the self energy. A simple approximation for the stability limit of localized states gives Anderson's 'upper limit approximation'. Exact solution of the stability problem in a special case gives results very close to Anderson's best estimate. A general and simple formula for the stability limit is derived; this formula should be valid for smooth distribution of site energies away from the band edge. Results of Monte Carlo calculations of the selfconsistency problem are described which confirm and go beyond the analytical results. The relation of this theory to the old Anderson theory is examined, and it is concluded that the present theory is similar but better.

Simplest example: Anderson Model Cayley tree:



Parameters: *I*, *W* and branching number *K* (here K=2) Crucial simplification: no loops

The probability amplitude to find the particle at a distance *n* is proportional to

$$A(n) \propto I^n \prod_{j=1}^n \frac{1}{\varepsilon - \varepsilon_j} \approx I^n \left(\frac{K}{W}\right)^n$$

The probability amplitude to find the particle at a distance *n* is proportional to



K>1: Competition between exponentially small amplitude of each path and exponentially large number of paths.

Conclusion: for $I < I_c$, where $I_c \approx W/K$ the system is an insulator, because $A(n \rightarrow \infty) \rightarrow 0$ In the opposite case – metal More precisely $I_c \approx W/(K \log K)$

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I > W/K Typically there is a resonance at every step

$$W/(K\log K) < I < W/K$$

The particle can travel infinitely far through the resonances of sites, which are not nearest neighbors

I > W Typically each pair of nearest neighbors is at resonance



Localization and spectral statistics

Noncrossing rule (theorem)

Suggested by Hund (Hund F. 1927 Phys. v.40, p.742)

Justified by von Neumann & Wigner (v. Neumann J. & Wigner E. 1929 Phys. Zeit. v.30, p.467)

Usually textbooks present a simplified version of the justification due to Teller (*Teller E., 1937 J. Phys. Chem 41 109*).

Arnold V. I., 1972 Funct. Anal. Appl.v. 6, p.94

Mathematical Methods of Classical Mechanics (Springer-Verlag: New York), Appendix 10, 1989

Arnold V.I., Mathematical Methods of Classical Mechanics (Springer-Verlag: New York), Appendix 10, 1989

In general, a multiple spectrum in typical families of quadratic forms is observed only for two or more parameters, while in oneparameter families of general form the spectrum is simple for all values of the parameter. Under a change of parameter in the typical one-parameter family the eigenvalues can approach closely, but when they are sufficiently close, it is as if they begin to repel one another. The eigenvalues again diverge, disappointing the person who hoped, by changing the parameter to achieve a multiple spectrum.



RANDOM MATRIX THEORY

ensemble of Hermitian matrices with random matrix element

$$N \rightarrow \infty$$

Spectral

statistics

- spectrum (set of eigenvalues)
- mean level spacing
 - ensemble averaging
- spacing between nearest neighbors
- distribution function of nearest neighbors spacing between

$$\boldsymbol{P}(\boldsymbol{s}=0)=0$$

 $P(s \ll 1) \propto s^{\beta} \quad \beta=1,2,4$

$$\delta_1 \equiv \left\langle \boldsymbol{E}_{\alpha+1} - \boldsymbol{E}_{\alpha} \right\rangle$$

$$\langle \cdots \rangle$$

 $N \times N$

 E_{α}

$$\boldsymbol{s} \equiv \frac{\boldsymbol{E}_{\alpha+1} - \boldsymbol{E}_{\alpha}}{\delta_1}$$
$$\boldsymbol{P}(\boldsymbol{s})$$

Spectral Rigidity



RANDOM MATRICES

 $N \times N$ matrices with random matrix elements. $N \rightarrow \infty$

Dyson Ensembles

Matrix elements	<u>Ensemble</u>	$\underline{\beta}$	<u>realization</u>
real	orthogonal	1	T-inv potential
complex	unitary	2	broken T-invariance (e.g., by magnetic field)
2 × 2 matrices	simplectic	4	T-inv, but with spin- orbital coupling



- 1. The assumption is that the matrix elements are statistically independent. Therefore probability of two levels to be degenerate vanishes.
- 2. If H_{12} is real (orthogonal ensemble), then for s to be small two statistically independent variables ($(H_{22}-H_{11})$ and H_{12}) should be small and thus $P(s) \propto s$ $\beta = 1$

$$\iint d(H_{11} - H_{22}) dH_{12} \delta(E_2 - E_1 - \sqrt{P}) P(H_{11} - H_{22}) P(H_{12})$$



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- 3. Complex H_{12} (unitary ensemble) \implies both $Re(H_{12})$ and $Im(H_{12})$ are statistically independent \implies three independent random variables should be small $\implies P(s) \propto s^2$ $\beta = 2$



Is there much in common between Random Matrices and Hamiltonians with random potential?



What are the spectral statistics of a finite size Anderson model

Anderson Transition

Strong disorder

 $I < I_c$

Insulator All eigenstates are localized Localization length ξ

The eigenstates, which are localized at different places will not repel each other Weak disorder



Metal There appear states extended all over the whole system

Any two extended eigenstates repel each other

Poisson spectral statistics

Wigner – Dyson spectral statistics

Zharekeschev & Kramer.

Exact diagonalization of the Anderson model 3D cube of volume 20x20x20





This scale exists in the Random Matrix theory



Transition at $g \sim 1$. Is it sharp?



The bigger the system the sharper the transition

Anderson transition in terms of pure level statistics





Part 3.

Quantum Chaos and Localization

Finite size quantum physical systems

Atoms Nuclei Molecules - Quantum Dots





Nevertheless

Statistics of the nuclear spectra are almost exactly the same as the Random Matrix Statistics



Why the random matrixtheory (RMT) works so wellfor nuclear spectra

Original answer:

These are systems with a large number of degrees of freedom, and therefore the "complexity" is high

Later it there with a became clear that *there* with a freed *RMT*.

there exist very "simple" systems with as many as 2 degrees of freedom (d=2), which demonstrate RMT - like spectral statistics

Classical ($\hbar = 0$) Dynamical Systems with *d* degrees of freedom

Integrable Systems

The variables can be separated and the problem reduces to *d* onedimensional problems



Examples

1. A ball inside rectangular billiard; d=2

- Vertical motion can be separated from the horizontal one
- Vertical and horizontal components of the momentum, are both integrals of motion



2. Circular billiard; *d=2*

- Radial motion can be separated from the angular one
- Angular momentum and energy are the integrals of motion



Classical Dynamical Systems with *d* degrees of freedom

Integrable Systems

The variables can be separated $\Rightarrow d$ one-dimensional problems $\Rightarrow d$ integrals of motion

Rectangular and circular billiard, Kepler problem, ..., 1d Hubbard model and other exactly solvable models, ...

Classical Dynamical Systems with *d* degrees of freedom

Integrable Systems

The variables can be separated $\Rightarrow d$ one-dimensional problems $\Rightarrow d$ integrals of motion

Rectangular and circular billiard, Kepler problem, . . . , 1d Hubbard model and other exactly solvable models, . .

Chaotic Systems The variable integral of

The variables can not be separated \Rightarrow there is only one integral of motion - energy

Examples



Classical Chaos $\hbar = 0$

•Nonlinearities

•Exponential dependence on the original conditions (Lyapunov exponents)

•Ergodicity



Quantum description of any System with a finite number of the degrees of freedom is a linear problem – Shrodinger equation

Q: What does it mean Quantum Chaos

$\hbar \neq 0$ Bohigas – Giannoni – Schmit conjecture

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NUMBER 1

Characterization of Chaotic Quantum Spectra and Universality of Level Fluctuation Laws

O. Bohigas, M. J. Giannoni, and C. Schmit Division de Physique Théorique, Institut de Physique Nucléaire, F-91406 Orsay Cedex, France (Received 2 August 1983)

It is found that the level fluctuations of the quantum Sinai's billiard are consistent with the predictions of the Gaussian orthogonal ensemble of random matrices. This reinforces the belief that level fluctuation laws are universal.

summary, the question at issue is to prove or disprove the following conjecture: Spectra of timereversal-invariant systems whose classical an-

alogs are K systems show the same fluctuation properties as predicted by GOE



In

Wigner- Dyson spectral statistics

No quantum

numbers except

energy

Chaotic

classical analog

Q: What does it mean Quantum Chaos **?**

Two possible definitions

Chaotic classical analog Wigner -Dyson-like spectrum



Correlations due to Localization in Quantum Eigenfunctions of Disordered Microwave Cavities

Prabhakar Pradhan and S. Sridhar Department of Physics, Northeastern University, Boston, Massachusetts 02115 (Received 28 February 2000)

Integrable

All chaotic systems resemble each other. Chaotic





Square billiard

Disordered localized

Disordered Systems:

Anderson metal; Wigner-Dyson spectral statistics

Anderson insulator; Poisson spectral statistics

Is it a generic scenario for the
Wigner-Dyson to Poisson crossover

Speculations

Consider an integrable system. Each state is characterized by a set of quantum numbers.

It can be viewed as a point in the space of quantum numbers. The whole set of the states forms a lattice in this space.

A perturbation that violates the integrability provides matrix elements of the hopping between different sites (Anderson model !?)

Q Does Anderson localization provide a generic scenario for the Wigner-Dyson to Poisson crossover

Consider an integrable system. Each state is characterized by a set of quantum numbers.

It can be viewed as a point in the space of quantum numbers. The whole set of the states forms a lattice in this space.

A perturbation that violates the integrability provides matrix elements of the hopping between different sites (Anderson model !?)

Weak enough hopping - Localization - Poisson Strong hopping - transition to Wigner-Dyson The very definition of the localization is not invariant - one should specify in which space the eigenstates are localized.

Level statistics is invariant:

Poissonian statistics

basis where the eigenfunctions are localized

Wigner - Dyson statistics basis the eigenfunctions



2 December 1996

Diffusion and Localization in Chaotic Billiards

Fausto Borgonovi,^{1,3,4} Giulio Casati,^{2,3,5} and Baowen Li^{6,7} ¹Dipartimento di Matematica, Università Cattolica, via Trieste 17, 25121 Brescia, Italy ²Università di Milano, sede di Como, Via Lucini 3, Como, Italy ³Istituto Nazionale di Fisica della Materia, Unità di Milano, via Celoria 16, 22100, Milano, Italy ⁴Instituto Nazionale di Fisica Nucleare, Sezione di Pavia, Pavia, Italy ⁵Instituto Nazionale di Fisica Nucleare, Sezione di Milano, Milano, Italy ⁶Department of Physics and Centre for Nonlinear and Complex Systems, Hong Kong Baptist University, Hong Kong ^{a7}Center for Applied Mathematics and Theoretical Physics, University of Maribor, Krekova 2, 2000 Maribor, Slovenia (Received 29 July 1996)

Localization and diffusion in the angular momentum space



D.Poilblanc, T.Ziman, J.Bellisard, F.Mila & G.Montambaux *Europhysics Letters*, v.22, p.537, 1993

1D Hubbard Model on a periodic chain





Wigner-Dyson random matrix statistics follows from the delocalization.

Many-Body excitations are delocalized ! What does it mean ?