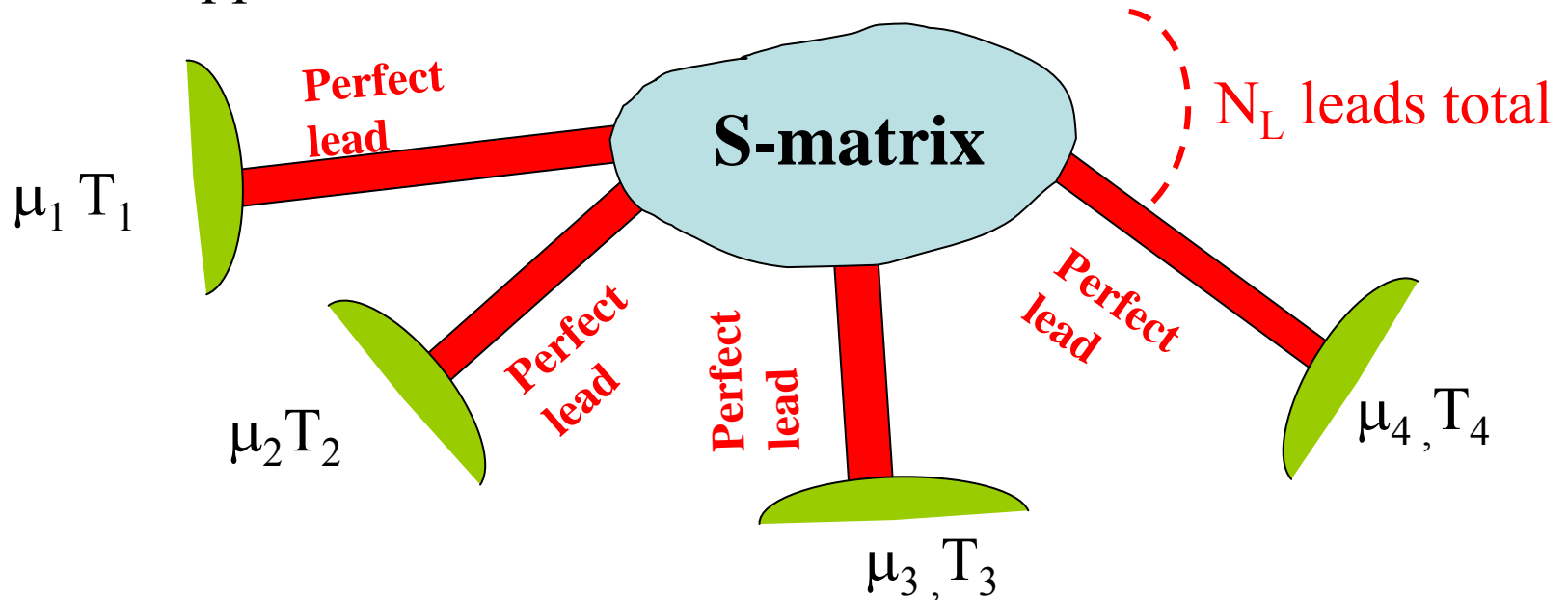
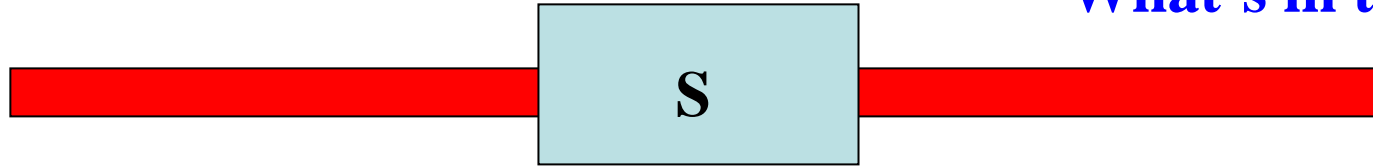


# Transport theory of mesoscopic systems - random matrix approach to chaotic and disordered conductors

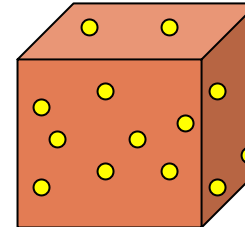
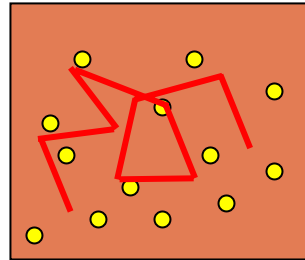
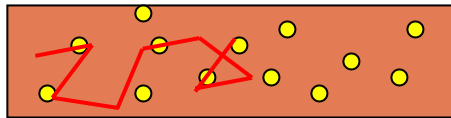


- Modeled by non-interacting Fermi gas of scattering states
  - Conductance and noise properties determined by S-matrix elements and their dependence on energy, magnetic field, gate voltage...
  - 2 probe case:  $G = (e^2/h) \text{Tr} \{ \mathbf{t} \mathbf{t}^\dagger \} = (e^2/h) \sum_a T_a$   
 $P = (2e^2/h)(\Delta v e V) \sum_a T_a (1 - T_a)$
- We will focus on 2-probe case**

# What's in the Box?

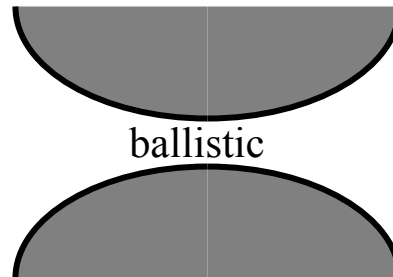


Disordered metal



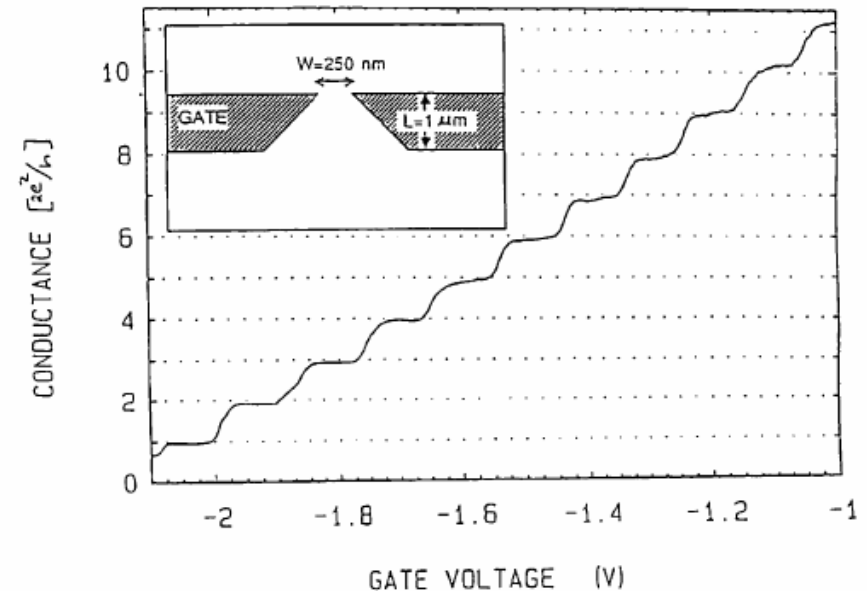
Weak localization  
UCF, anomalous shot  
noise, anomalous  
thermopower...

Ballistic  
point contact



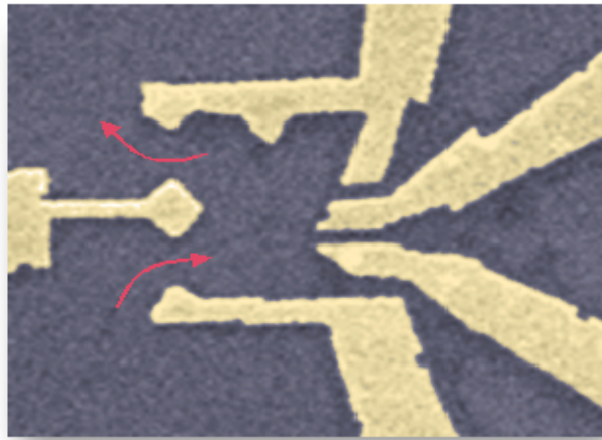
$$G = \frac{e^2}{h} \sum_{ab} T_{ab} = \frac{e^2}{h} N_{open}$$

$$P_{shot} \propto T_n (1 - T_n) = 0$$

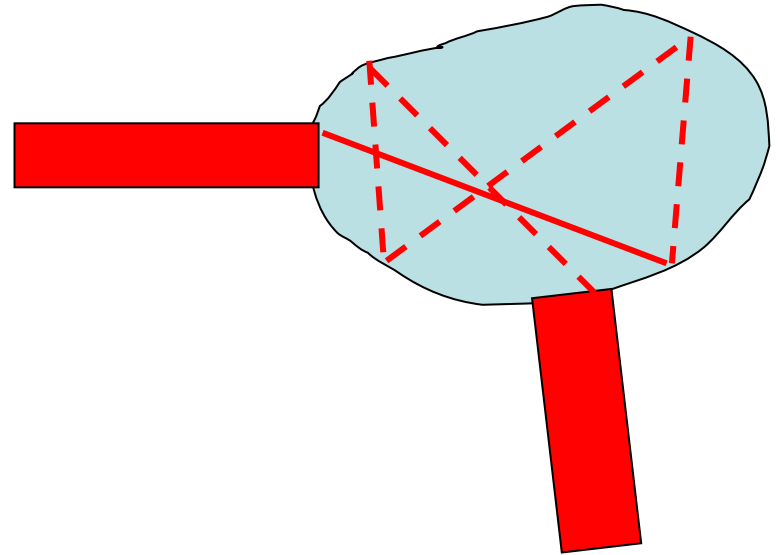


**But not a result of adiabaticity! See Szafer and Stone PRL 1989**

Ballistic  
open  
quantum  
dot



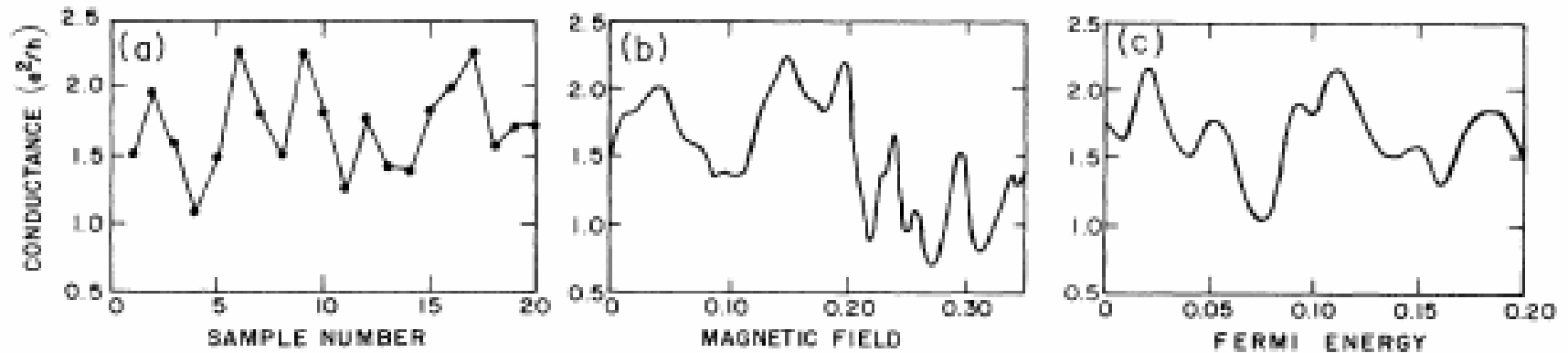
1  $\mu\text{m}$



Two approaches to understanding S-matrix:

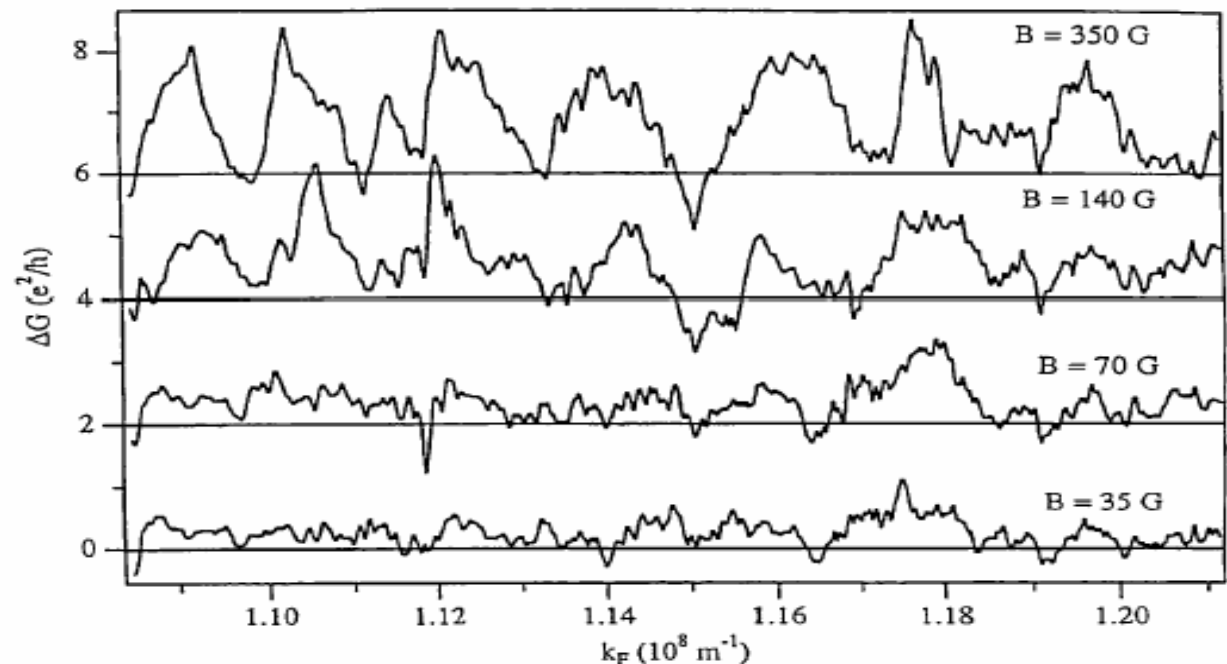
- Semiclassical/statistical: dynamical/flexible (JBS 1990, 93, Marcus 1992)
- Random matrix theory (hard chaos, purely statistical) (1994)  
(Wigner, Dyson, Mehta...1950s - 1960s - Nuclear Physics; Quantum Chaos, BGS 1984; MesoPhys: Alt-Shkl. 1986, Imry 1986, Ballistic: Mello, Bar + Jalabert, Pich, Been 1994)
- Disordered Quasi-1D: Imry 1986, Muttalib et al. 1987, Dorokhov (1983) & MPK (1988), Beenakker (97) - relation to localization goes back to 1960's
- Belief: SC approach gave dynamical info, but not quantitative (see 1994 LH lectures); 2002 - Richter and Sieber solved problem!

In both disordered and chaotic case it will be necessary to define ensembles and calculate averages over them - compare to exp't?  
Ergodic hypothesis: (Lee and Stone, 1985)



Actual data  
from ballistic  
junction -

*M. Keller and  
D. Prober 1995*



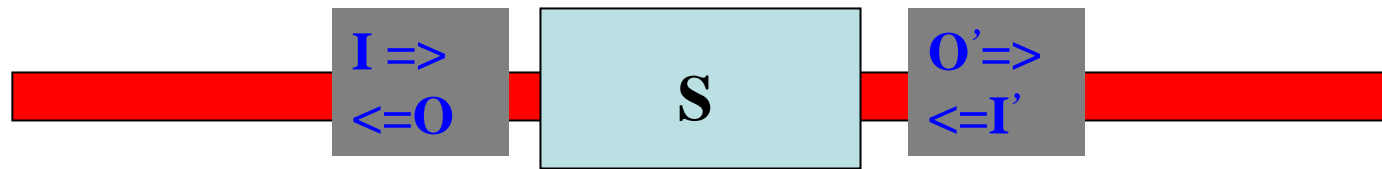
# RMT of Ballistic Microstructures

Need  $P(\{T_n\})$ , then can calculate  $\langle G \rangle$ ,  $\text{Var}(G)$ ,  $\langle P_{\text{shot}} \rangle \dots$

$\{T_n\}$  derived from S-matrix, need to define ensemble of S-matrices:

$\Rightarrow$  Most random distribution allowed by symmetry

$SS^\dagger = \mathbf{1}$  (no TR),  $S = S^T$  (with TR symmetry)



$$S = \begin{bmatrix} \mathbf{r} & \mathbf{t} \\ \mathbf{t}' & \mathbf{r}' \end{bmatrix} \quad S \begin{bmatrix} \mathbf{I} \\ \mathbf{I}' \end{bmatrix} = \begin{bmatrix} \mathbf{O} \\ \mathbf{O}' \end{bmatrix}$$

**S relates flux in to flux out, e-vectors and e-values not simply related to  $\{T_n\}$**

$$M \begin{bmatrix} \mathbf{I} \\ \mathbf{O} \end{bmatrix} = \begin{bmatrix} \mathbf{O}' \\ \mathbf{I}' \end{bmatrix} \quad M = \begin{bmatrix} (\mathbf{t}^\dagger)^{-1} & \mathbf{r}'(\mathbf{t}')^{-1} \\ (\mathbf{t}')^{-1}\mathbf{r} & (\mathbf{t}')^{-1} \end{bmatrix}$$

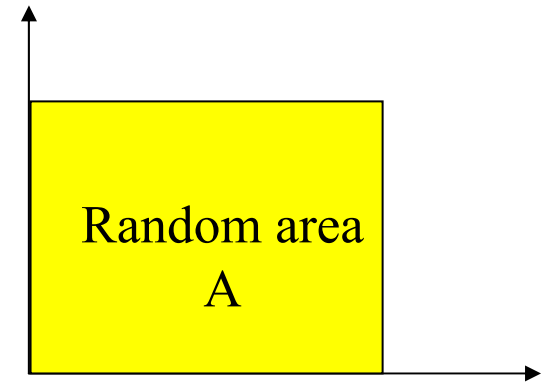
e-values of  $MM^\dagger$  related to  $\{T_n\}$ , also M multiplicative - crucial for disordered case (later) - defined parameterization of S we need.

What does “most random” mean for an ensemble of matrices?

e.g 2D space:  $P(x,y)dxdy$

Most random :  $P(x,y)dxdy = dxdy/(\text{Area})$

$$\mu(\mathbf{dr}) = dxdy/A$$



Change variables:  $r, \theta \rightarrow \mu(\mathbf{dr}) = r dr d\theta / A$

Where from?

$$\mathbf{dr} \cdot \mathbf{dr} = dx^2 + dy^2 = dr^2 + (r d\theta)^2 = \sum_{ij} g_{ij} q_i q_j \Rightarrow \mu(\mathbf{dr}) = (\det[\mathbf{g}])^{1/2}$$

Need  $P(S)$ ,  $P(M)$ ,  $P(H)$ ... must define space and metric for matrices

Dim. = # of ind. Parameters =  $4N^2$ ,  $N(2N+1)$ ;  $N$  channels,  $2N \times 2N$

matrices - what is metric?  $dS^2 = \text{Tr}\{\mathbf{dSdS}^\dagger\} \rightarrow \mathbf{g} \rightarrow \mu(\mathbf{dS}) = (\det[\mathbf{g}])^{1/2}$

Example:  $2 \times 2$  real symmetric matrix (TR inv. TLS hamiltonian)

$$H = \begin{bmatrix} h_1 & h_3 \\ h_3 & h_2 \end{bmatrix} \quad H + dH = \begin{bmatrix} h_1 + dh_1 & h_3 + dh_3 \\ h_3 + dh_3 & h_2 + dh_2 \end{bmatrix}$$

$$Tr\{\mathbf{dHdH}^T\} = dh_1^2 + dh_2^2 + 2dh_3^2$$

$$\longrightarrow \mu(\mathbf{dH}) = dh_1 dh_2 2dh_3$$

More useful coordinate system: E-values + e-vectors

$$E_{1,2} = \frac{1}{\sqrt{2}}[\sigma \pm \sqrt{\Delta^2 + 2h_3^2}] \quad \sigma = \frac{1}{\sqrt{2}}[h_1 + h_2] \quad \Delta = \frac{1}{\sqrt{2}}[h_1 - h_2]$$

$$dh_1 dh_2 2dh_3 = d\sigma d\Delta 2dh_3 = J(E_1, E_2, h_3) dE_1 dE_2 2dh_3$$

$$J(E_1, E_2, h_3) = J(E_1, E_2) = \begin{vmatrix} \partial\sigma/\partial E_1 & \partial\sigma/\partial E_2 \\ \partial\Delta/\partial E_1 & \partial\Delta/\partial E_2 \end{vmatrix}$$

$$\partial\Delta/\partial E_1 = \sqrt{(\Delta^2 + 2h_3^2)}/2 = (E_1 - E_2)/2$$

$$\mu(\mathbf{dH}) \propto (E_1 - E_2) dE_1 dE_2 dh_3 \quad \text{Eigenvalue repulsion, non-trivial metric}$$

$$\mu(\mathbf{dH}) \propto (E_1 - E_2)^\beta dE_1 dE_2 \quad \beta = 1, 2, 4 \text{ for 3 symm. classes}$$

Parameterize M, then S: “polar decomposition”

$$M = \begin{bmatrix} \mathbf{u}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{u}_3 \end{bmatrix} \begin{bmatrix} \sqrt{(1+\lambda)} & \sqrt{\lambda} \\ \sqrt{\lambda} & \sqrt{(1+\lambda)} \end{bmatrix} \begin{bmatrix} \mathbf{u}_2 & \mathbf{0} \\ \mathbf{0} & \mathbf{u}_4 \end{bmatrix}$$

$\lambda = \text{Diag}(\lambda_1, \lambda_2, \dots, \lambda_N)$ ,  $\mathbf{u}_i$  are  $N \times N$  unitary matrices

with TR:  $\mathbf{u}_3 = \mathbf{u}_1^*$ ,  $\mathbf{u}_4 = \mathbf{u}_2^*$ .

$$[2 + MM^\dagger + (MM^\dagger)^{-1}]^{-1} = \frac{1}{4} \begin{pmatrix} tt^\dagger & 0 \\ 0 & t'^\dagger t' \end{pmatrix}$$

$$T_a = \frac{1}{1 + \lambda_a}, \quad R_a = \frac{\lambda_a}{1 + \lambda_a}$$

Find  $\mu(\mathbf{dM})$  in terms of  $\{\lambda_a\}$ , then  
 $P(\{\lambda_a\}) \Rightarrow P(\{T_a\})$ , avg.s of g

Can work  
 directly with S

$$S = \begin{pmatrix} U & \mathbf{0} \\ \mathbf{0} & V \end{pmatrix} \begin{pmatrix} -\sqrt{1-\mathcal{T}} & \sqrt{\mathcal{T}} \\ \sqrt{\mathcal{T}} & \sqrt{1-\mathcal{T}} \end{pmatrix} \begin{pmatrix} U' & \mathbf{0} \\ \mathbf{0} & V' \end{pmatrix}.$$

$$\mathcal{T} = \text{Diag}(T_1, T_2 \dots T_N) \quad d\mu(S) = J \prod_{\alpha} d\mu(U_{\alpha}) \prod_i dT_i$$



$$J(\{T_n\}) = \prod_{i < j} |T_i - T_j|^\beta \prod_k T_k^{-1 + \beta/2}$$

$$P(\{T_n\}) = c \prod_{i < j} |T_i - T_j|^\beta \prod_k T_k^{-1 + \beta/2} \exp[-\beta f(T_k)]$$

$$P(\{T_a\}) = C_\beta \exp[-\beta \sum_{a < b} \ln |T_a - T_b| + \sum_c V_\beta(T_c)]$$

Have the j.p.d, what do we need to do with it?

$$\begin{array}{ccc} \langle g \rangle = \langle \sum_a^N T_a \rangle, & \langle g^2 \rangle = \langle \sum_{a,b}^N T_a T_b \rangle, & \langle P \rangle = \langle \sum_a^N T_a (1 - T_a) \rangle \\ \text{WL} & \text{UCF} & \text{MesoNoise} \end{array}$$

$$\begin{aligned} \langle g \rangle &= \int \prod_{c=1}^N dT_c P(\{T_c\}) \sum T_a \\ &= N \int \prod_{c=1}^N dT_c P(\{T_c\}) T_1 = \int_0^1 \rho(T) T \\ \rho(T) &= \int \prod_{c=2}^N dT_c P(\{T_c\}) \end{aligned}$$

For Var(g) need

$$K(T, T') = \int \prod_{c=3}^N dT_c P(\{T_c\}) - \rho(T) \rho(T')$$

**Need 1-pt and 2-pt correlation fcns of the jpd of  $\{T_n\}$**

Many methods to find these fcns and the two-pt corr. fcn is “universal” upon rescaling if only logarithmic correlations

Nice approach for  $\beta=2$  is method of orthogonal polynomials

$$\prod_{a < b}^N |T_a - T_b|^2 = \left| \begin{array}{cccc} p_1(T_1) & p_1(T_2) & \dots & p_1(T_N) \\ p_2(T_1) & p_2(T_2) & \dots & p_2(T_N) \\ \dots & \dots & \dots & \dots \\ p_N(T_1) & p_N(T_2) & \dots & p_N(T_N) \end{array} \right|^2$$

$$\equiv \langle \Psi_N | \Psi_N \rangle \quad p_n = \text{orthog poly, choose Legendre, } [0,1]$$

$$\rho(T) = \langle \Psi_N | \sum_a \delta(T - T_a) | \Psi_N \rangle = \sum_{n=1}^N p_n^2(T)$$

Use recursion relations, asymptotic form of  $p_n$ :

$$\rho(T) = \frac{N}{\pi \sqrt{T(1-T)}}$$

Same method gives  $K(T, T')$  in terms of  $p_N p_{N-1}$

(normalized to N - so that  
 $G = (e^2/h) T$ )

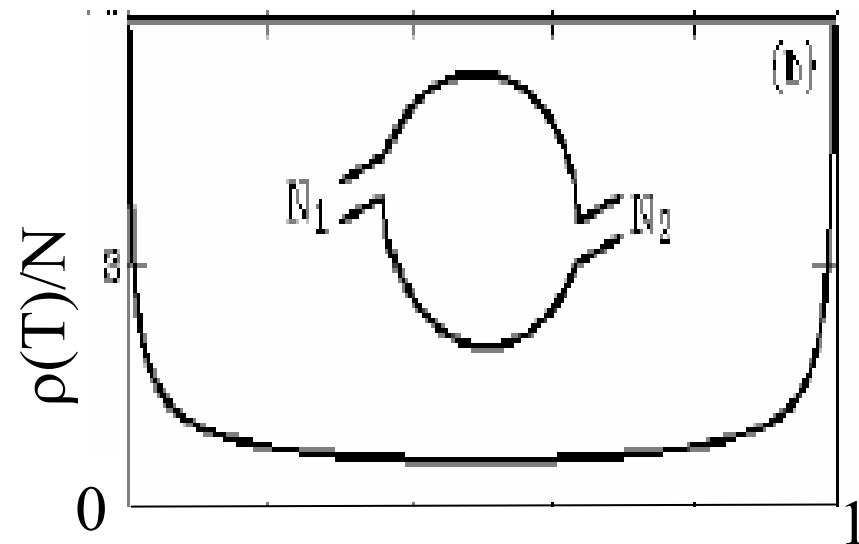
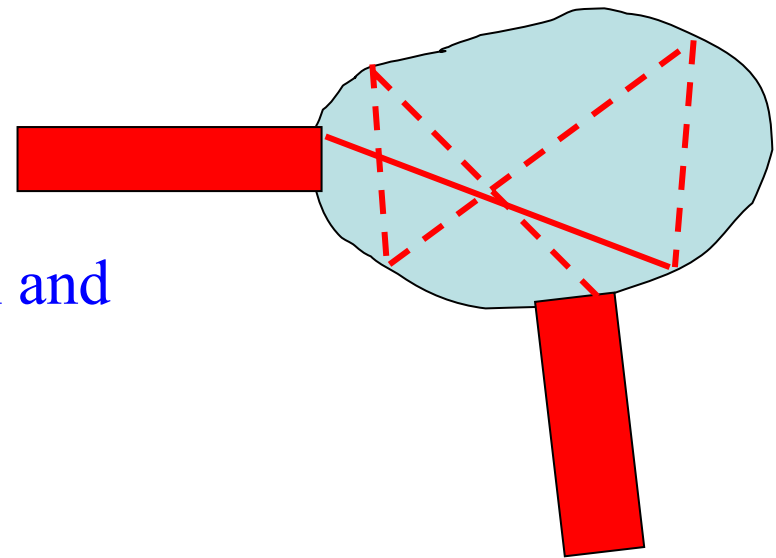
What do we expect for this system?

Classical symmetry between reflection and transmission  $\Rightarrow \langle R \rangle = \langle T \rangle = N/2$

$$\langle g \rangle = \frac{N}{\pi} \int_0^1 dT \sqrt{\frac{T}{(1-T)}} = \frac{N}{2}$$

Need to go to next order in  $N^{-1}$  to get WL effect

$$\begin{aligned} \langle P_{shot} \rangle &\propto \frac{N}{\pi} \int_0^1 dT \sqrt{T(1-T)} \\ &= \frac{N}{8} \Rightarrow \frac{1}{4} P_{tunnel} \end{aligned}$$



$$\rho(T) = \frac{N}{\pi \sqrt{T(1-T)}}$$

Due to symmetry between reflection and transmission can get order  $1/N$  effects easily for the circular ensemble - don't need to distinguish  $T_{ab}$ ,  $R_{ab} = S_{ab}$  just do averages over unitary group  $U(2N)$

$$g = \sum_{a,b}^N |t_{ab}|^2 = \sum_{a,b}^N S_{ab} S_{ab}^*, \quad S \in U(2N)$$

$$\langle S_{ab} S_{cd}^* \rangle_{CUE} = \int d\mu(S) S_{ab} S_{cd}^* = \frac{\delta_{ac} \delta_{bd}}{2N}$$

$$\langle S_{ab} S_{ab}^* \rangle_{COE} = \int d\mu(U) [UU^\dagger]_{ab} = \frac{1 + \delta_{ab}}{2N + 1}$$

$$\langle g \rangle_{CUE} = N^2 \cdot \frac{1}{2N} = \frac{N}{2}$$

$$\langle g \rangle_{COE} = N^2 \cdot \frac{1}{2N + 1} + N \cdot \frac{1}{2N + 1} \approx \frac{N}{2} + \frac{1}{2} - \frac{1}{4}$$

Coherent  
backscattering

Off-diagonal  
correlations



$$\delta G_{WL} = (e^2/h)(1/4)$$

*The Mystery*

$$\text{Similarly } \text{Var}(g) = (1/8\beta)$$

All of these results are subtly different for a disordered/diffusive wire - will analyze next lecture