Lecture 3 - Boulder CM School - A. Douglas Stone



Need statistical ensemble of S & M Matrices, dµ(S), dµ(M)

Open
ballistic
quantum
dotImage: Constraint of the second seco

Simplest possibility: completely uniform on the matrix space

- This is possible for unitary S-matrix (circular ensembles),
- Not for pseudo-unitary M-matrix (non-compact space)

Hypothesis: $P(S) = d\mu(S)/V$ for chaotic quantum dot

$$dS^{2} = \operatorname{Tr} \{ dSdS^{\dagger} \} = \sum_{ij} g_{ij} dq_{i}q_{j} \Longrightarrow d\mu(S) = (\det[g])^{1/2} \prod_{i} dq_{i}$$

Dyson
$$\int d\mu(S) = \prod_{n < m} |\exp(i\phi_{n}) - \exp(i\phi_{m})|^{\beta} d\mu(U) \prod_{i} d\phi_{i}$$

We need a parameterization in term of $\{T_n\}$

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

 $\mathcal{T} = Diag(T_1, T_2 \dots T_N) \mathbf{S_{12}} = \mathbf{t} = V \sqrt{\tau} U' \Rightarrow \mathbf{t} \mathbf{t}^{\dagger} = V \tau V^{\dagger}$

$$d\mu(S) = \prod_{n < m} |T_n - T_m|^{\beta} \prod_k T_k^{-1 + \beta/2} \prod_{\alpha} d\mu(U_{\alpha}) \prod_i dT_i,$$

$$\begin{split} P\big(\big\{T_n\big\}\big) &= & \text{Coulomb Gas analogy}\\ c_{\beta} \exp[-\beta\big\{\sum_{i < j} -\ln(|T_i - T_j| + \sum_k (1/\beta - 1/2)) \ln |T_k| + \delta V_{\beta}(T_k)\big\}]\\ \text{Circular ensemble: take } \delta \mathsf{V}_{\beta} &= \mathsf{0}, \,\mathsf{P}(\{\mathsf{T}_n\}) \text{ only from invariant}\\ \text{measure; what to do with jpd?}\\ &< g \rangle &= <\sum_a^N T_a \rangle, < g^2 \rangle &= <\sum_{a,b}^N T_a T_b \rangle, < P \rangle &= <\sum_a^N T_a(1 - T_a) \rangle\\ &\qquad \mathsf{WL} \qquad \mathsf{UCF} \qquad \mathsf{MesoNoise}\\ &< g \rangle &= \int \prod_{i=1}^N dT_c P(\{T_c\}) \sum T_a \qquad \mathsf{For Var}(g) \ \mathsf{need}\\ &= N \int \prod_{c=1}^N dT_c P(\{T_c\}) T_1 = \int_0^1 \rho(T) T \qquad K(T,T') = \int \prod_{c=3}^N dT_c P(\{T_c\}) - \rho(T) \rho(T')\\ &\qquad \mathsf{p}(T) &= \int \prod_{c=2}^N dT_c P(\{T_c\}) \qquad \mathsf{Need 1-pt and 2-pt correlation fcns}\\ &\qquad \mathsf{of the jpd of } \{\mathsf{T}_n\} \end{split}$$

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

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

 $\equiv \langle \Psi_N | \Psi_N \rangle$ p_n = orthog poly, choose Legendre, [0,1] $\rho(T) = \langle \Psi_N | \sum \delta(T - T_a) | \Psi_N \rangle = \sum^N p_n^2(T)$ $n \equiv 1$ a $\rho(T) = \frac{N}{\pi\sqrt{T(1-T)}}$

Use recursion relations, asymptotic form of p_n :

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 betweeen reflection and transmission => <R> = <T> = 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

$$< P_{shot} > \propto \frac{N}{\pi} \int_0^1 dT \sqrt{T(1-T)}$$

 $N = 1$

$$=\frac{1}{8} \Rightarrow \frac{1}{4}P_{tunnel}$$





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

Can get order 1/N effects easily for the circular ensemble - do averages over unitary group U(2N)

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

$$Tr\{r \ r^{\dagger}\} = R_{S_{COE}} = UU^{T}$$

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

$$U \in U(2N)$$

$$< g >_{CUE} = N^{2} \cdot \frac{1}{2N} = \frac{N}{2}$$

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

$$Coherent backscatte coherent backscatter coherent coherent$$

Agrees well with experiment and simulations





Variance of g for a quantum dot (Chan et al., 95), Note factor of two reduction when $B \neq 0$ ($\beta=2$)

Disordered Wires



$$l\frac{\partial P}{\partial L} = \frac{2}{\beta N + 2 - \beta} \sum_{n=1}^{N} \frac{\partial}{\partial \lambda_n} \lambda_n (1 + \lambda_n) J \frac{\partial}{\partial \lambda_n} \frac{P}{J} \qquad J = \prod_{i < j}^{N} |\lambda_i - \lambda_j|^{\beta}$$

1D case solved early(1959), Mello (88,91), Beenakker (93), <u>RMP (97)</u>

Qualitative picture: Imry (86), open and closed channels

$$\lambda_n \equiv \sinh^2 \nu_n, \quad T_n = \frac{2}{1 + \cosh 2\nu_n} \Rightarrow g = \sum_n^N \frac{2}{1 + \cosh 2\nu_n}$$

$$Thm: if M = \prod_{i=1}^L M_i, \quad \lim_{L \to \infty} \frac{\nu_n}{L} = \alpha_n \quad \{\alpha_n\} = \text{Inverse localization lengths}$$

$$\Rightarrow \nu_n \approx \alpha_n L \qquad \qquad g = \sum_n^N \frac{2}{1 + \cosh 2\alpha_n L}$$



•When $L > 2Nl \Rightarrow g = \exp[-L/(Nl)] \Rightarrow$ quasi-1d localization, $\xi = Nl$.

• Fixed N (width) and increasing L always leads to localization.

 $\operatorname{Var}(g) = \operatorname{Var}(N_{\text{open}}) \approx 1 \text{ (spectral rigidity, } P(\{\alpha_n\}) \propto \prod_{\text{open}} |\alpha_n - \alpha_m|^{\beta})$

UCF: Var(g) = $2/(15\beta)$, $\delta g_{WL} = -1/3$

Eigenvalue density

(a)

 $\left< b \right>$

(e)

1.0

$$\rho(T)dT = \tilde{\rho}(\nu)d\nu$$

$$\rho(T) = \rho_0 \frac{d\nu}{dT}$$

$$1/T = \cosh^2(\nu)$$

$$\rho(T) = \frac{Nl}{2L} \frac{1}{T\sqrt{1-T}}$$
disordered
$$\rho(T) = \frac{N}{\pi\sqrt{T(1-T)}}$$
Ballistic/chaotic

Semiclassical Method for Ballistic Junctions

$$t_{ab} = -i\hbar (v_a v_b)^{1/2} \int dy' \int dy \ \phi_a^*(y') \ \phi_b(y) \ G(L, y'; 0, y; E).$$

$$y'$$

$$y'$$

$$x$$

$$G^{scl}(y'; y; E) = \frac{2\pi}{(2\pi i\hbar)^{(3/2)}} \sum_{s(y,y')} \sqrt{D_s} \exp\left(\frac{i}{\hbar} S_s(y', y, E_F) - i\frac{\pi}{2}\mu_s\right)$$

Obtained by stationary phase integration of FT of $G^{scl}(r,r',t)$; $_0 \int^T L dt \implies S_s(E) = _r \int^{r'} p dq = (h/2\pi)kL_s(for billiard)$ Now do $\int \int dy dy'$ for t_{ab} by stationary phase:

$$\left(\frac{\partial S}{\partial y}\right)_{y'} = -p_y = -\frac{\bar{b}\hbar\pi}{W}, \quad \bar{b} = \pm b,$$

$$\sin\theta_{\rm b} = \pm b\pi/kW$$

$$t_{ab} = -\frac{\sqrt{2\pi i\hbar}}{2W} \sum_{s(\bar{a},\bar{b})} \operatorname{sgn}(\bar{a}) \operatorname{sgn}(\bar{b}) \sqrt{\tilde{D}_s} \exp\left(\frac{i}{\hbar} \tilde{S}_s(\bar{a},\bar{b},E) - i\frac{\pi}{2}\tilde{\mu}_s\right),$$

$$\tilde{S}_s/\hbar - (\pi/2)\mu_s = kL_s + \phi_s(a,b)$$
$$|t_{ab}|^2 = \sum_{s,u} A_s A_u e^{ik(L_s - L_u) + i(\phi_s - \phi_u)}$$

g = N/2 comes from terms s=u, WL correction from s \neq u, but not simply from time-reversed pairs of path

$$|t_{ab}|^2 |t_{cd}|^2 = \sum_{s,u} \sum_{v,w} A_s A_u A_v A_w e^{ik(L_s + L_v - L_u - L_w) + i\Delta\phi_{abcd}}$$

Conductance fluctuations come from random interference of paths, sensitive to B, k - $Var(g) \approx 1$ comes from interference of all paths, require correlated actions for different paths

Fundamentally different from familiar speckle patterns

Can get dynamical scales just from diagonal terms

$$t_{ab}(k)t_{ab}^{*}(k+\Delta k) = \sum_{s,u} A_{s}A_{u}e^{ikL_{s}+i\phi_{s}-i(k+\Delta k)L_{u}-i\phi_{u}}$$

Look at diagonal terms, s=u;

$$\sum_{s} A_s^2 e^{i\Delta kL_s}$$



Sum starts to decay when $\Delta kL_s \approx \pi \implies k_c = <\pi/L> = \gamma_c$ For diffusive case $L_s = v_f t_D \implies k_c = E_{th}/hv_f$ Similar analysis give $B_c = (h/e)/<A_{encl}>$

Quantitative approach next time.