

# Quantum mechanical probability distributions in and out of equilibrium

**Fabian Essler (Oxford)**

**EPSRC** Engineering and Physical Sciences  
Research Council

Osaka, September 2019

# Characterizing Quantum Many-Body Systems

Complete description given by many-body state/wave-function

$$\Psi(x_1, x_2, \dots, x_N, t) = \langle x_1, \dots, x_N | \Psi(t) \rangle$$

**In practice:** typically measure particular expectation values

$$\langle \Psi | \mathcal{O}(x, t) | \Psi \rangle \quad \langle \Psi | \mathcal{O}_1(x, t) \mathcal{O}(x', t') | \Psi \rangle$$

**Averages** over many measurements.

A lot more info in the **probability distribution** of a given observable  $\mathcal{O}$  in a QM state  $|\Psi\rangle$

$$P_{\mathcal{O}}(m) = \langle \Psi | \delta(\mathcal{O} - m) | \Psi \rangle = \sum_n |\langle n | \Psi \rangle|^2 \delta(\lambda_n - m)$$



$$\mathcal{O}|n\rangle = \lambda_n|n\rangle \quad \text{eigenstates of } \mathcal{O}$$

For this to be interesting  $\mathcal{O}$  should have many distinct eigenvalues

Why should we care about these quantities?

Cf talks this morning  
by BD & JMS

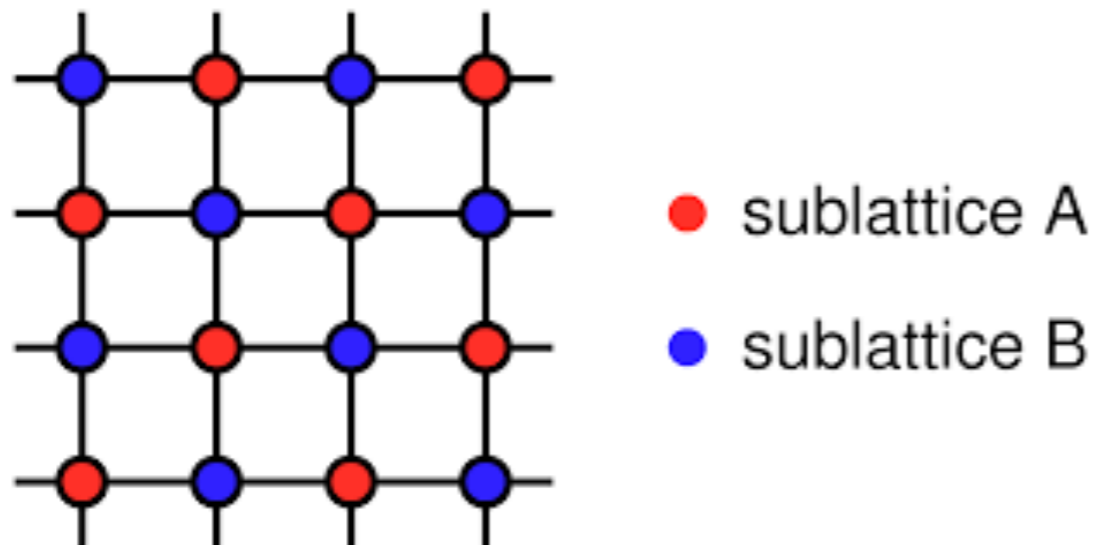
- They can be interesting and **universal**
- They are measured in cold atom experiments

# Cold Atom Experiments

Probability distribution of staggered magnetization for 2D Hubbard model at finite temperature

Greiner group '17

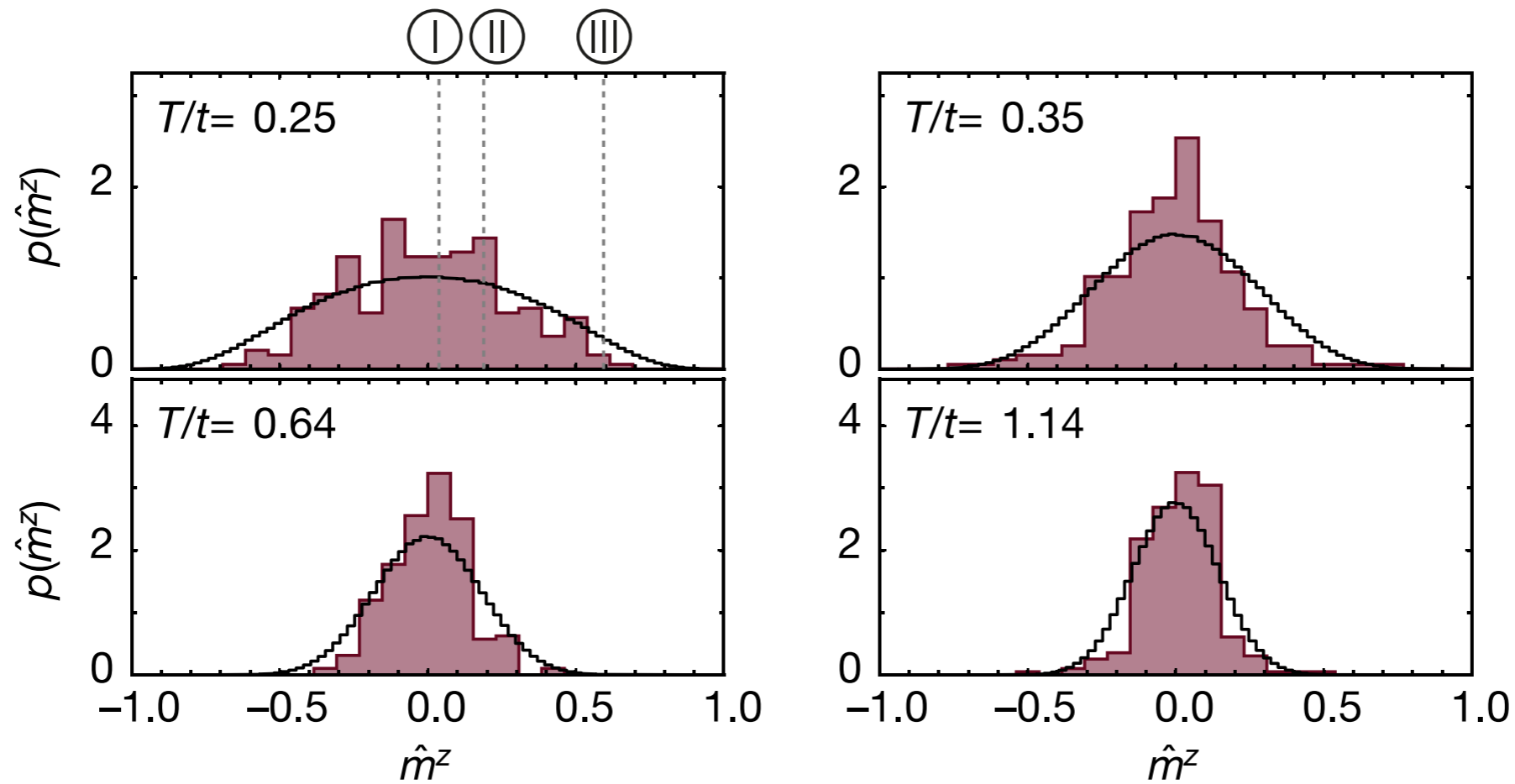
$$H = -t \sum_{\langle j,k \rangle, \sigma=\uparrow, \downarrow} c_{j,\sigma}^\dagger c_{k,\sigma} + \text{h.c.} + U \sum_j c_{j,\uparrow}^\dagger c_{j,\uparrow} c_{j,\downarrow}^\dagger c_{j,\downarrow}$$



$$\hat{m}^z = \frac{2}{N^2} \left[ \sum_{j \in A} S_j^z - \sum_{j \in B} S_j^z \right]$$

$$2S_j^z = c_{j,\uparrow}^\dagger c_{j,\uparrow} - c_{j,\downarrow}^\dagger c_{j,\downarrow}$$

- Initialize system in some initial state
- Measure  $m^z$
- Repeat



Other examples :

Probability distribution of "relative phase" in split 1D Bose gases

Schmiedmayer group  
'10-'17

**Few** results available in the literature for such quantities:

(homogeneous systems, no currents)

- $\int_0^\ell dx e^{i\Phi(x)}$  in Luttinger liquid

Gritsev/Altman/Demler/Polkovnikov '06  
Kitagawa et al '10

- total magnetization in GS of critical Ising QFT

Lamacraft/Fendley '08

- some numerics for GS of XXZ

Moreno-Cardoner et al '16

- GS of Haldane-Shastry

Stephan/Pollmann '17

- total transverse magnetisation in GS of TFIM & related free fermion problems

Cherng & Demler '07  
Ivamov&Abanov'13  
Klich '14...

## What to expect on "general grounds" ?

We consider

- lattice models;
- observables  $\mathcal{O}$  (quantized eigenvalues) that act on sub-systems of linear size  $\ell$ , e.g. sub-system magnetization;

Need  $\ell$  to be large-ish s.t.  $\mathcal{O}$  has many distinct eigenvalues

In states with finite correlation length  $\xi$  and  $\xi \ll \ell$  we expect

$$P_{\mathcal{O}}(m) = \langle \Psi | \delta(\mathcal{O} - m) | \Psi \rangle = \sum_r P_w(r) \delta(m - r)$$

narrow,  $\approx$  Gaussian

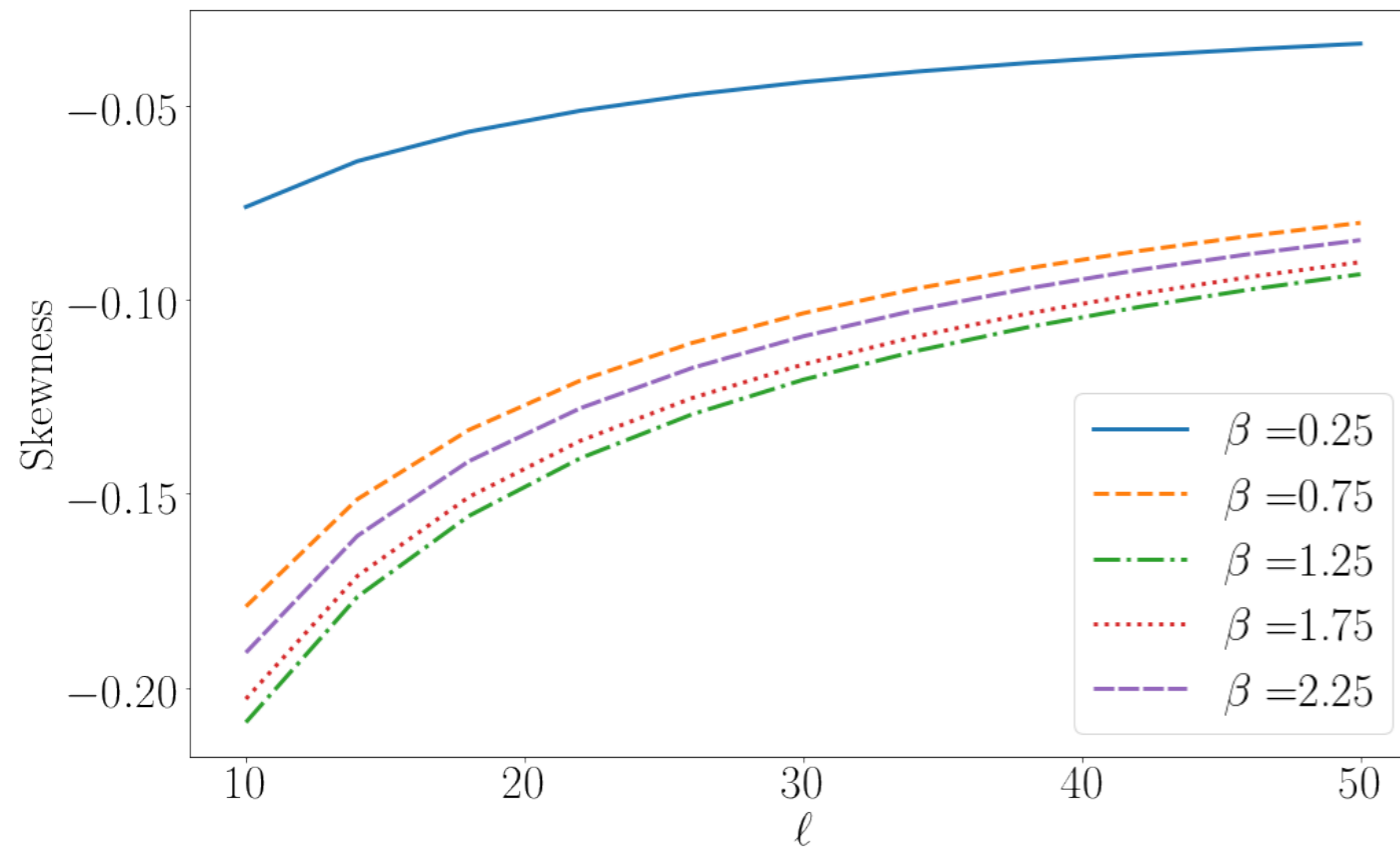
("thermodynamics")

Cases with  $\xi \rightarrow \infty$  or  $\xi \gtrsim \ell$  will be most interesting.

# Subsystem magnetisation in the transverse field Ising chain at $T>0$

$$S_u^z(\ell) = \sum_{j=1}^{\ell} \sigma_j^z$$

$$P^{(u)}(m) = \text{Tr} [\rho(\beta) \delta(m - S_u^z(\ell))] = 2 \sum_{r \in \mathbb{Z}} P_w^{(u)}(r) \delta(m - 2r) \quad (\ell \text{ even})$$



$$\left\langle \left[ \frac{X}{\sqrt{\langle X^2 \rangle_\beta}} \right]^3 \right\rangle_\beta$$

$$X = S_u^z(\ell) - \langle S_u^z(\ell) \rangle_\beta$$

$$h=0.5 \text{ J}$$

Higher cumulants behave in the same way.



# Part I: FCS in equilibrium at a quantum critical point

# Ground state of critical spin-1/2 XXZ chain

Collura, FHLE  
& Groha '17

$$H = J \sum_{j=1}^L S_j^x S_{j+1}^x + S_j^y S_{j+1}^y + \Delta S_j^z S_{j+1}^z$$

$$-1 < \Delta \leq 1$$

$$\Delta = -\cos(\pi\eta)$$

Quasi-long-range **AFM** order in the xy-plane

for  $|n| \gg 1$

e.g. Lukyanov '97

$$\langle \text{GS} | S_{j+n}^x S_j^x | \text{GS} \rangle = (-1)^n \frac{A}{4n^\eta} \left( 1 - \frac{B}{n^{4/\eta-4}} \right) - \frac{\tilde{A}}{4n^{\eta+1/\eta}} \left( 1 + \frac{\tilde{B}}{n^{2/\eta-2}} \right) + \dots,$$

$$\langle \text{GS} | S_{j+n}^z S_j^z | \text{GS} \rangle = -\frac{1}{4\pi^2 \eta n^2} \left( 1 + \frac{\tilde{B}_z}{n^{4/\eta-4}} \frac{4-3\eta}{2-2\eta} \right) + (-1)^n \frac{A_z}{4n^{1/\eta}} \left( 1 - \frac{B_z}{n^{2/\eta-2}} \right) + \dots$$

N.B. Slowest decay close to ferromagnet  $\Delta \approx -1$  !

# Subsystem Magnetization

smooth

$$S^\alpha(\ell) = \sum_{j=1}^{\ell} S_j^\alpha,$$

staggered

$$N^\alpha(\ell) = \sum_{j=1}^{\ell} (-1)^j S_j^\alpha$$

Focus on this

Probability distribution:

$$P_N^\alpha(m, \ell) = \langle \text{GS} | \delta(N^\alpha(\ell) - m) | \text{GS} \rangle = \int_{-\infty}^{\infty} \frac{d\theta}{2\pi} e^{-i\theta m} \underbrace{\langle \text{GS} | e^{i\theta N^\alpha(\ell)} | \text{GS} \rangle}_{F_\ell^\alpha(\theta)}$$

Characteristic function

$$P_N^\alpha(m, \ell) = \begin{cases} \sum_{r \in \mathbb{Z}} \tilde{F}_\ell^\alpha(r) \delta(m - r) & \text{if } \ell \text{ is even,} \\ \sum_{r \in \mathbb{Z}} \tilde{F}_\ell^\alpha(r + \frac{1}{2}) \delta(m - r - \frac{1}{2}) & \text{if } \ell \text{ is odd.} \end{cases}$$

# Universality

$$F_\ell^\alpha(\theta) = \sum_{n=0}^{\infty} \frac{(i\theta)^n}{n!} \langle \text{GS} | (N^\alpha(\ell))^n | \text{GS} \rangle \leftarrow \text{moments are not universal (shown using bosonization)}$$

But ratios

$$\frac{\langle (N^\alpha(\ell))^{2n} \rangle}{\langle (N^\alpha(\ell))^2 \rangle^n} \text{ are!}$$

“Rescaled” generating function is universal:

$$\langle \text{GS} | e^{i\theta' N^\alpha(\ell)} | \text{GS} \rangle ,$$

$$\theta' = \frac{\theta}{\sqrt{\langle \text{GS} | (N^\alpha(\ell))^2 | \text{GS} \rangle}}$$

Have studied  $F_\ell(\theta)$  by a combination of numerical (iTEBD) and analytic (exact field theory, free fermion, 2-loop RG) methods.

Field theory approach based on

Low-energy field theory

$$\mathcal{H}(\Delta) = \frac{v}{2} \int dx \left[ K (\partial_x \theta)^2 + \frac{1}{K} (\partial_x \phi)^2 \right]$$

Lattice spin operators

$$S_j^z \simeq -\frac{a_0}{\sqrt{\pi}} \partial_x \phi(x) + (-1)^j c_1 \sin(\sqrt{4\pi} \phi(x)) + \dots,$$

$$S_j^x \simeq b_0 (-1)^j \cos(\sqrt{\pi} \theta(x)) + i b_1 \sin(\sqrt{\pi} \theta(x)) \sin(\sqrt{4\pi} \phi(x)) + \dots$$

Characteristic function

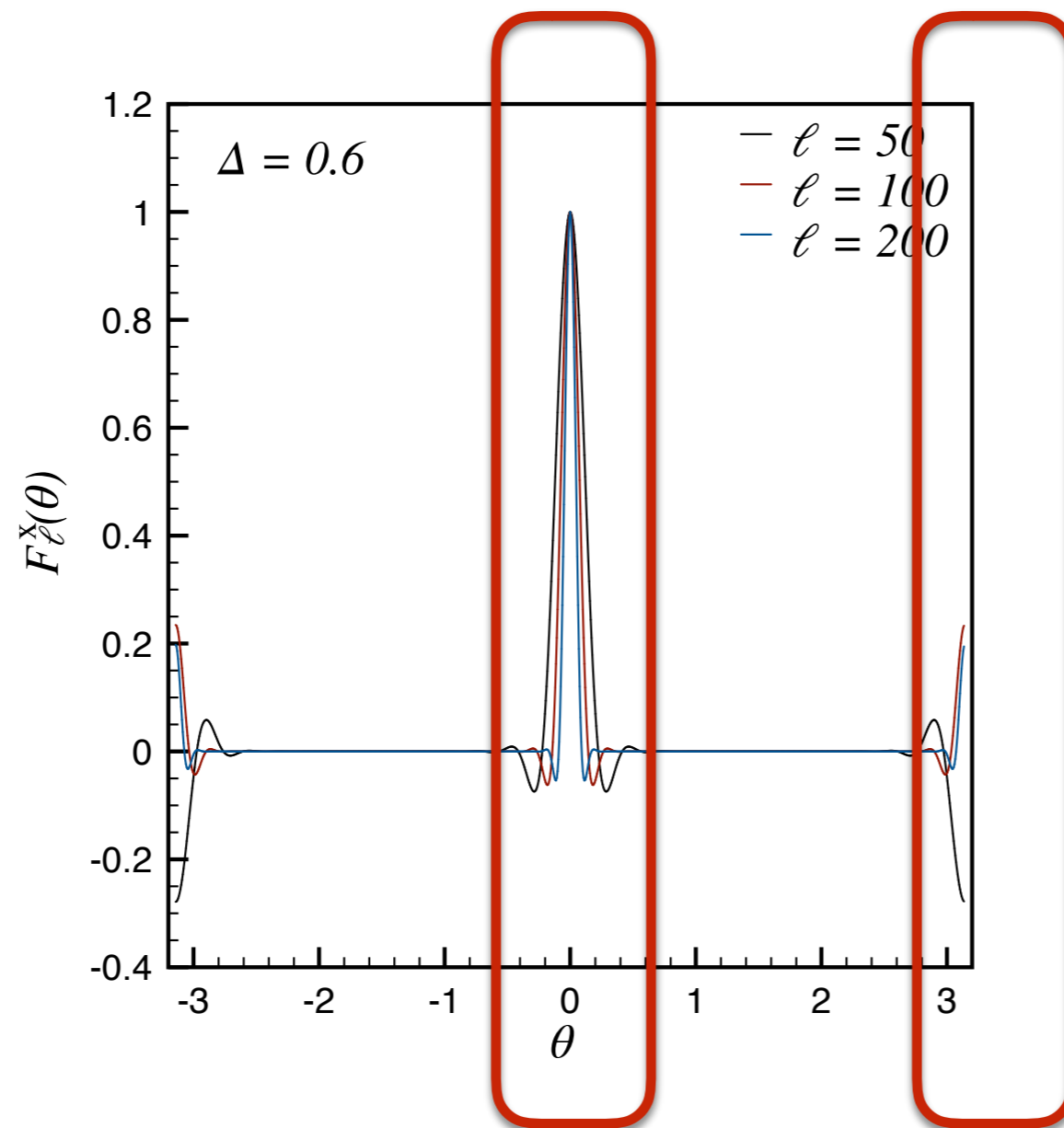
$$F_\ell^x(\theta) \simeq \langle 0 | e^{-i\theta \frac{b_0}{a_0} \int_0^\ell dx \cos(\sqrt{\pi} \phi(x))} | 0 \rangle$$

Related to partition fn of boundary-sine-Gordon model

# Results for Staggered Subsystem Magnetizations

## A. Transverse component

$$F_{\ell}^x(\theta) = \langle \text{GS} | e^{i\theta \sum_{j=1}^{\ell} (-1)^j S_j^x} | \text{GS} \rangle$$

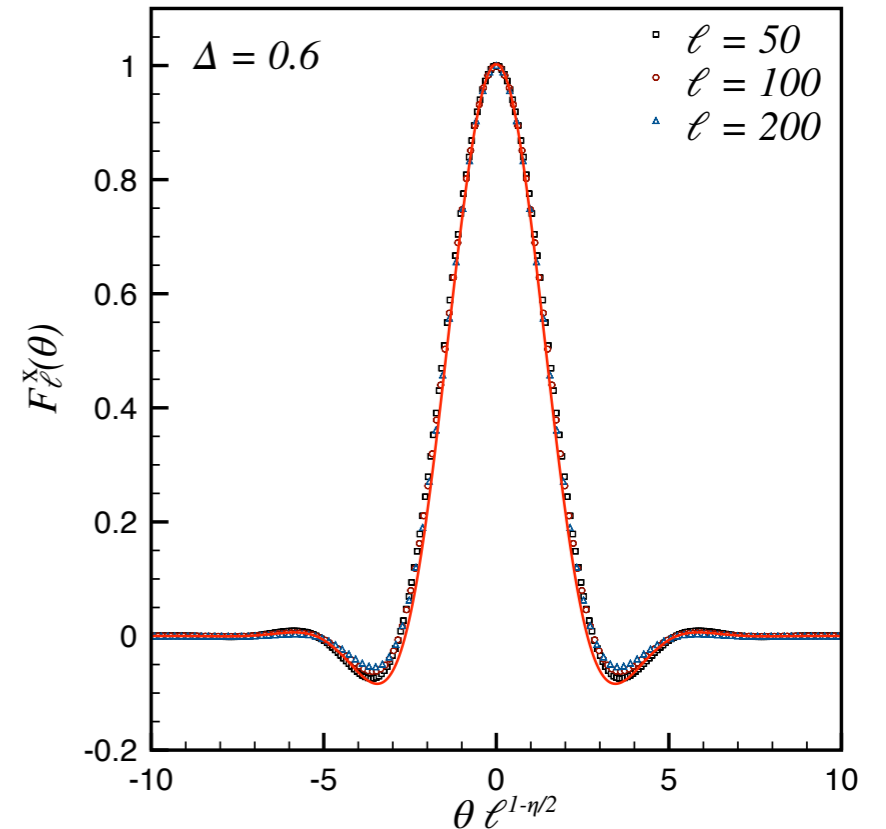
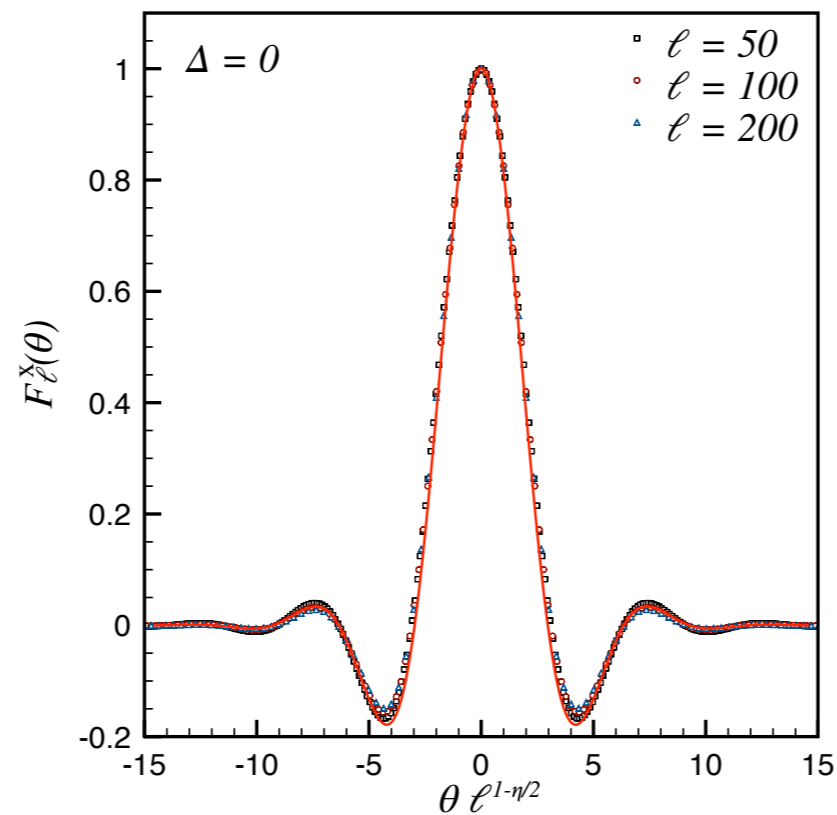
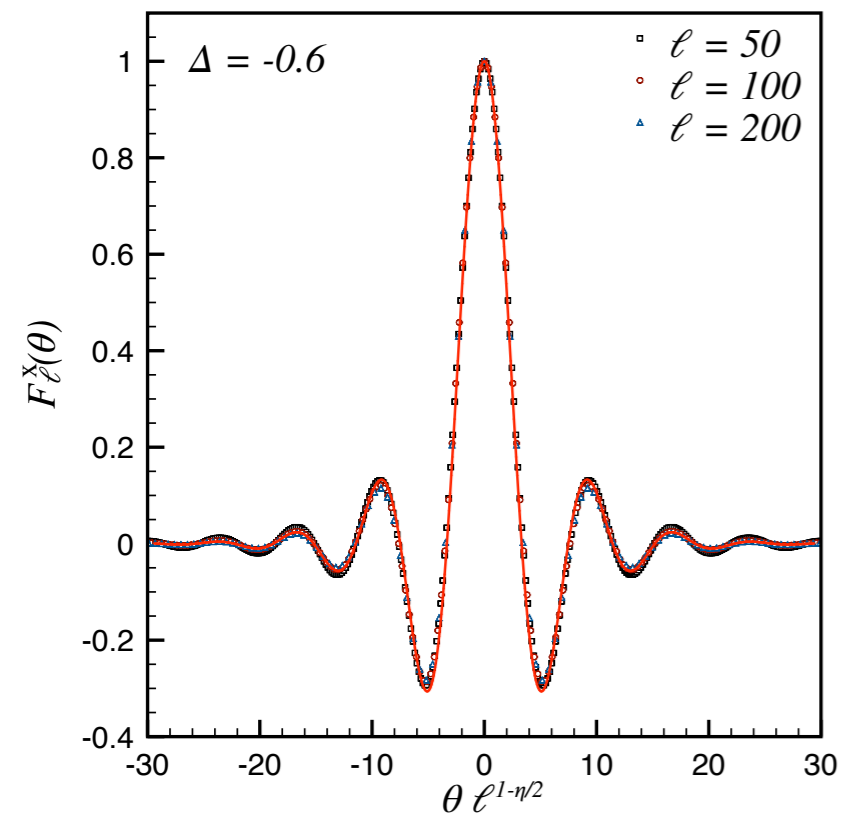


very small  
except at  $\theta \approx 0, \pi$

Observe scaling collapse around  $\theta=0,\pi$ :

Scaling collapse around  $\theta \approx 0$ :

$$F_\ell^x(\theta) = F^x(\theta \ell^{1-\eta/2})$$



Red lines: exact field theory results using BSG mapping.

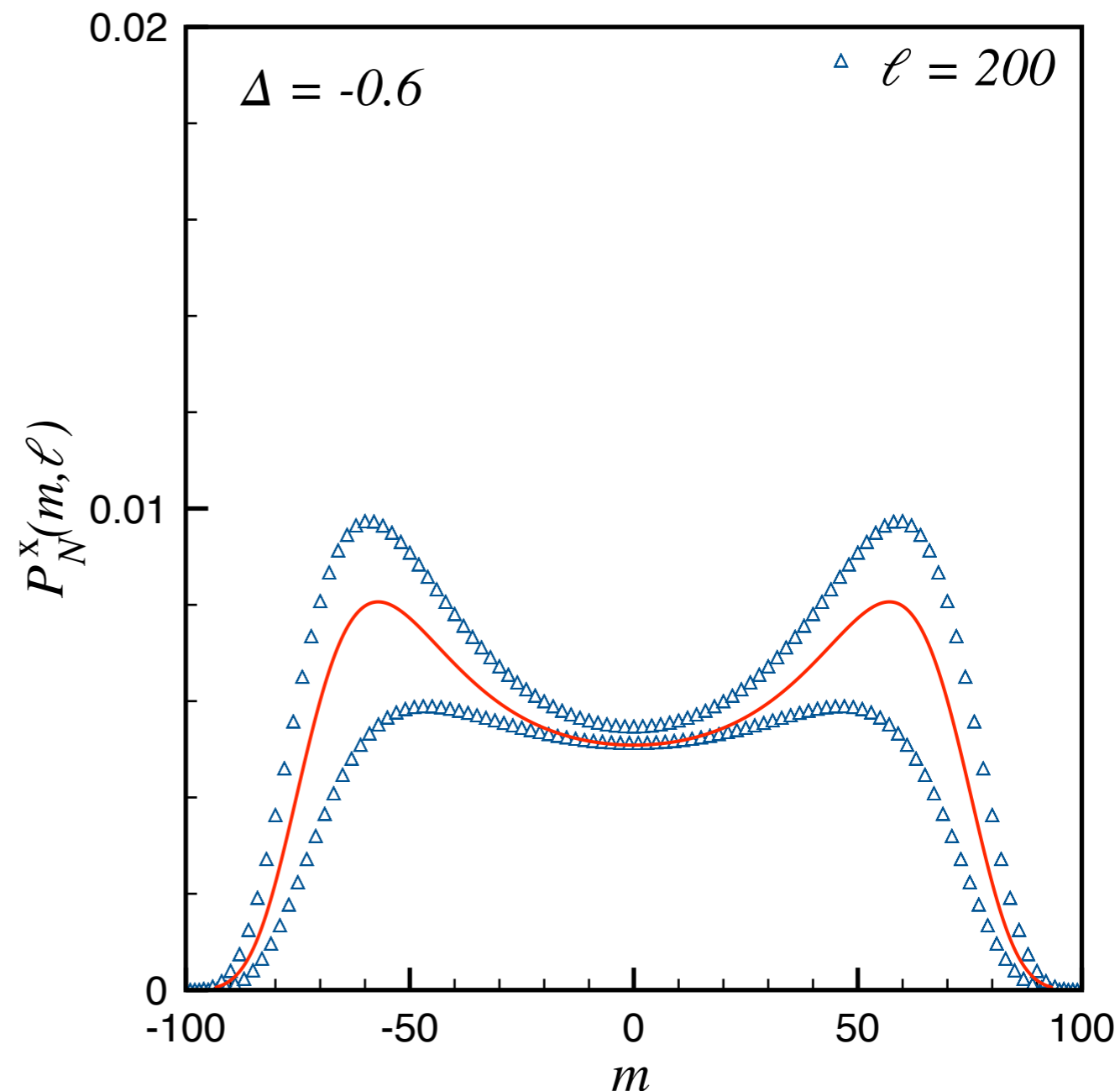
Similar scaling collapse around  $\theta \approx \pi$  (subleading contribution)

# Probability distribution:

- small
- broad
- bimodal

- even/odd effect in  $m$
- even/odd effect in  $\ell$

go away for large  $\ell$



$$P_N^x(m, \ell) \simeq \ell^{\frac{\eta}{2}-1} \tilde{\mathcal{F}}_0^x(m/\ell^{1-\eta/2}) + (-1)^{[\ell/2]+[m]} \ell^{\frac{\eta}{2}-5/4} \tilde{\mathcal{F}}_{e/o}^x(m/\ell^{1-\eta/2})$$

red lines, field theory results

subleading



## B. Longitudinal component

$$F_{\ell}^z(\theta) = \langle \text{GS} | e^{i\theta \sum_{j=1}^{\ell} (-1)^j S_j^z} | \text{GS} \rangle$$

Scaling collapse around  $\theta \approx 0$ :

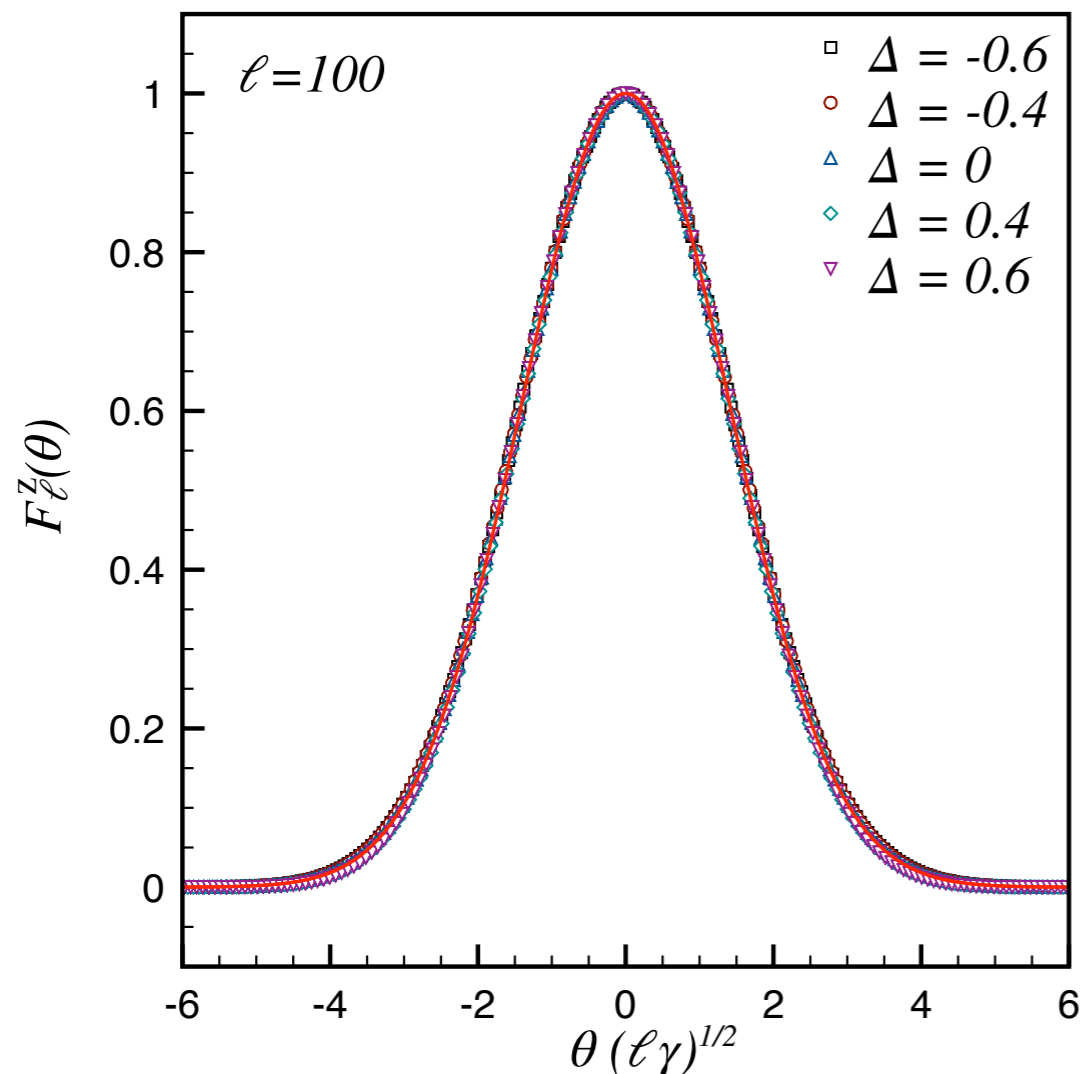
$$F_{\ell}^z(\theta \approx 0) = e^{-\gamma z^2/4}, \quad z = \theta \ell^{1/2}$$

simple Gaussian

find that rescaling parameter is

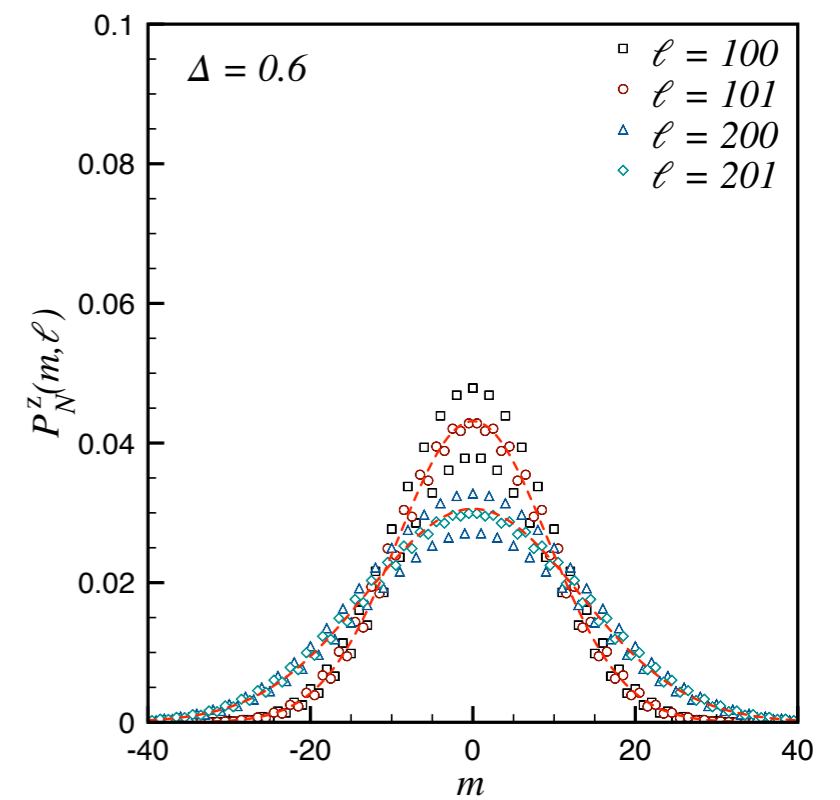
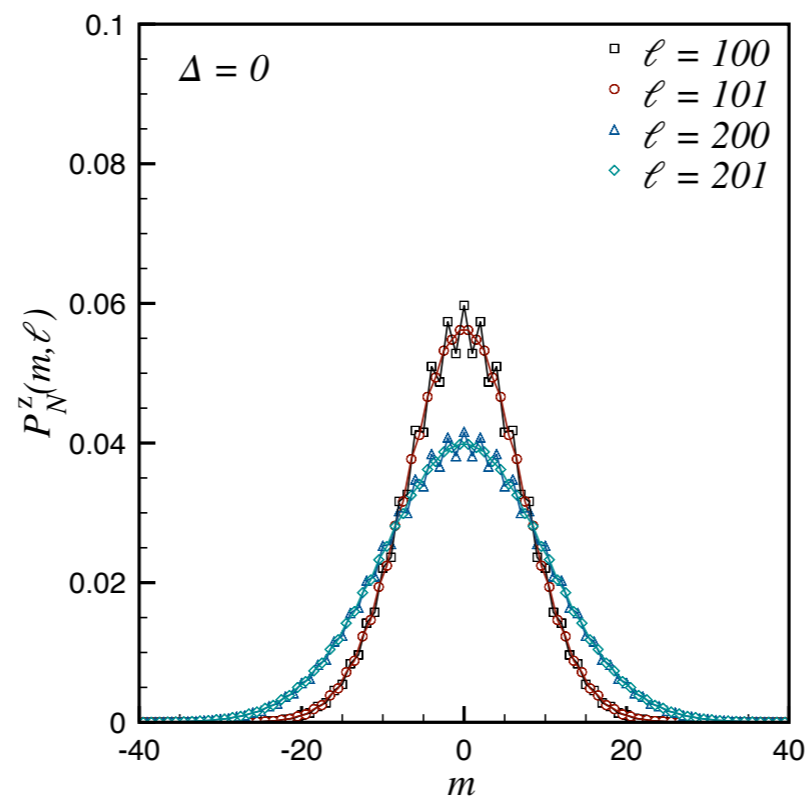
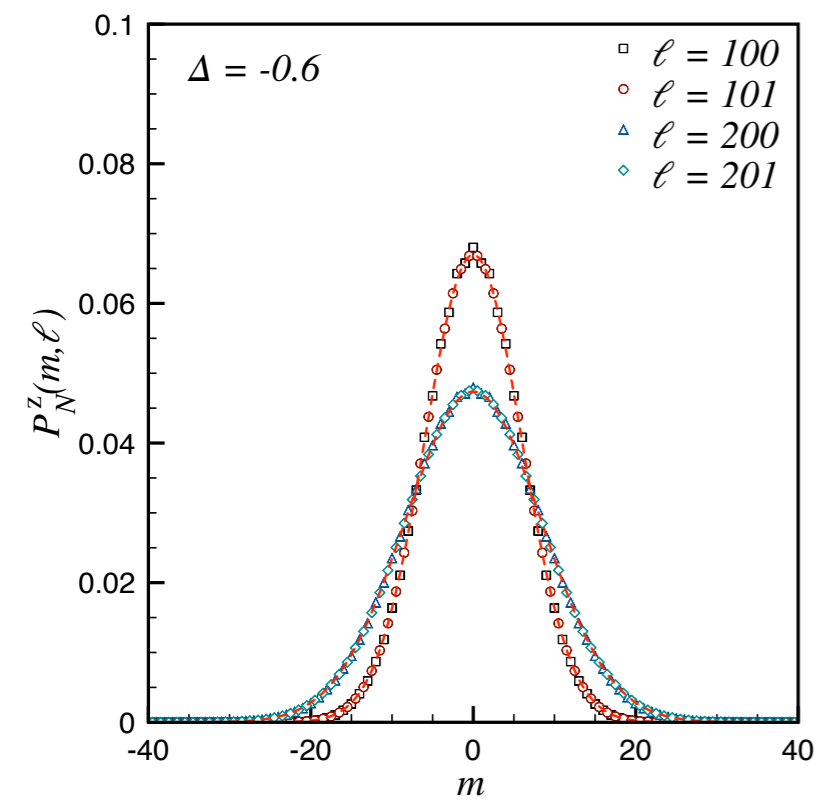
$$\gamma = \frac{1}{2 - 2\eta}$$

red line = exact results



Similar scaling collapse around  $\theta \approx \pi$  (subleading contribution)

# Probability distribution:



PD is Gaussian and much narrower than transverse analog.

## Part II: FCS in isolated out-of-equilibrium systems

# Melting of LRO after a "Quantum Quench"

M. Collura & FHLE '19

- Consider the spin-1/2 XXZ chain

$$H = J \sum_{j=1}^L S_j^x S_{j+1}^x + S_j^y S_{j+1}^y + \Delta S_j^z S_{j+1}^z$$

- Prepare the system at time  $t=0$  in a classical Néel state

$$|\Psi(0)\rangle = |\uparrow \downarrow \uparrow \downarrow \uparrow \downarrow \uparrow \downarrow \uparrow \downarrow \dots\rangle$$

- AFM Long-range order  $\langle \Psi(0) | \sum_j (-1)^j S_j^z | \Psi(0) \rangle \neq 0$
- not an eigenstate of  $H$

- time-evolve with  $H$   $|\Psi(t)\rangle = e^{-iHt} |\Psi(0)\rangle$

We are interested in the prob. dist. of

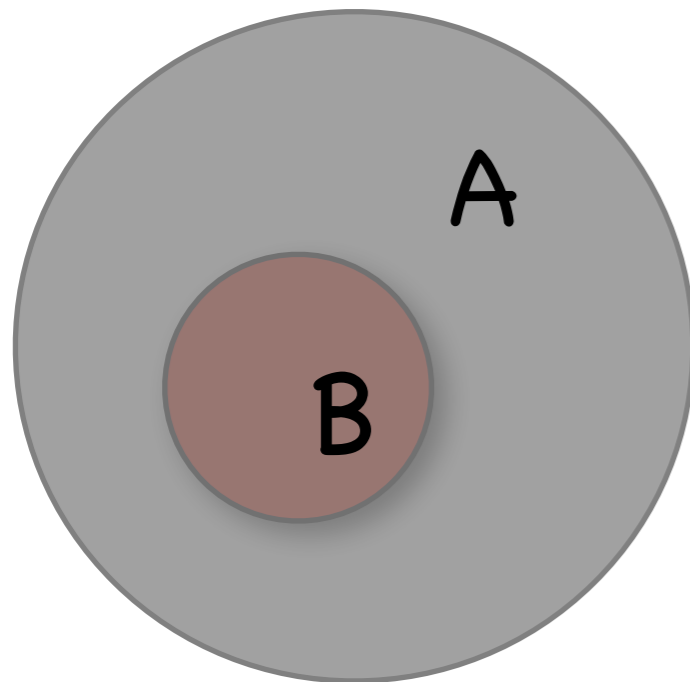
$$N_\ell^z = \sum_{j=1}^{\ell} (-1)^j S_j^z$$



require

$$\langle \Psi(t) | e^{i\theta N_\ell^z} | \Psi(t) \rangle$$

This will initially depend on time, but eventually **relax** to a stationary value ("**local relaxation**").



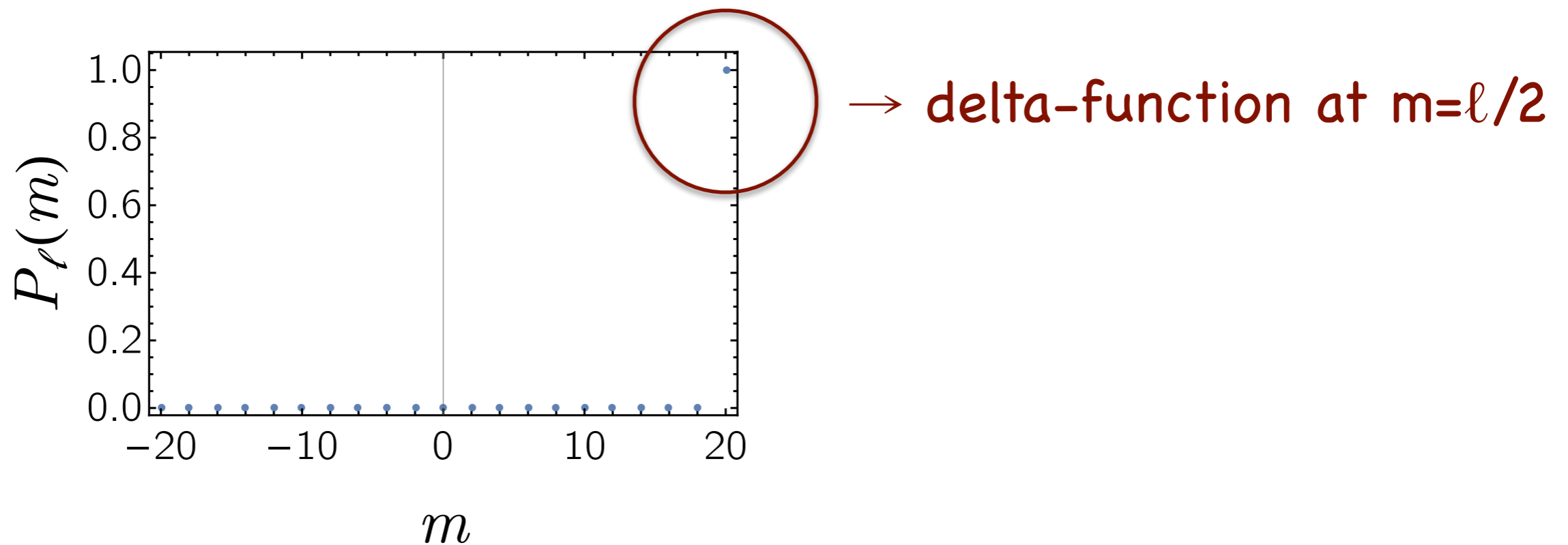
- Entire System:  $A \cup B$
- Take A infinite, B finite
- Ask questions only about B:

$$\lim_{t \rightarrow \infty} \lim_{L \rightarrow \infty} \langle \Psi(t) | \mathcal{O}_B | \Psi(t) \rangle = \text{Tr} [\rho_{SS} \mathcal{O}_B]$$

$\rho_{SS}$  = steady state density matrix

Physical Picture: A acts like a bath for B.

## Probability distribution in initial state ( $t=0$ ):



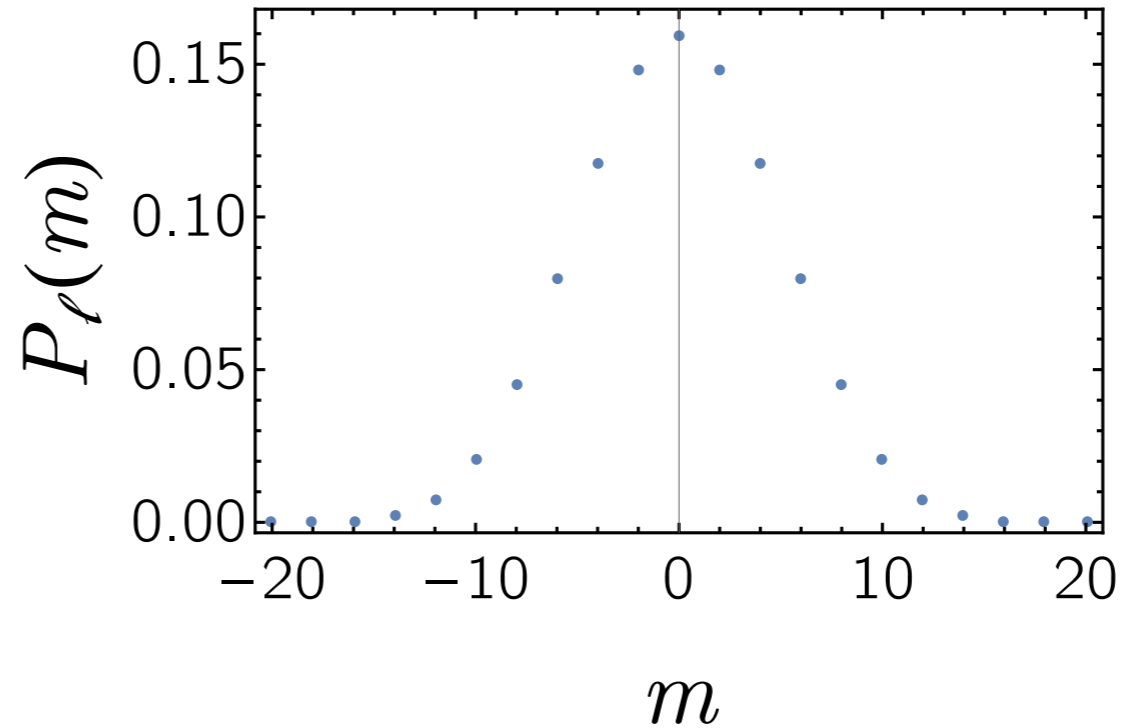
What do we expect in the stationary state?

# Stationary State:

Finite correlation length  $\xi$

$$\xi < \ell$$

SRO has melted



part. relevant for  
"large quenches"

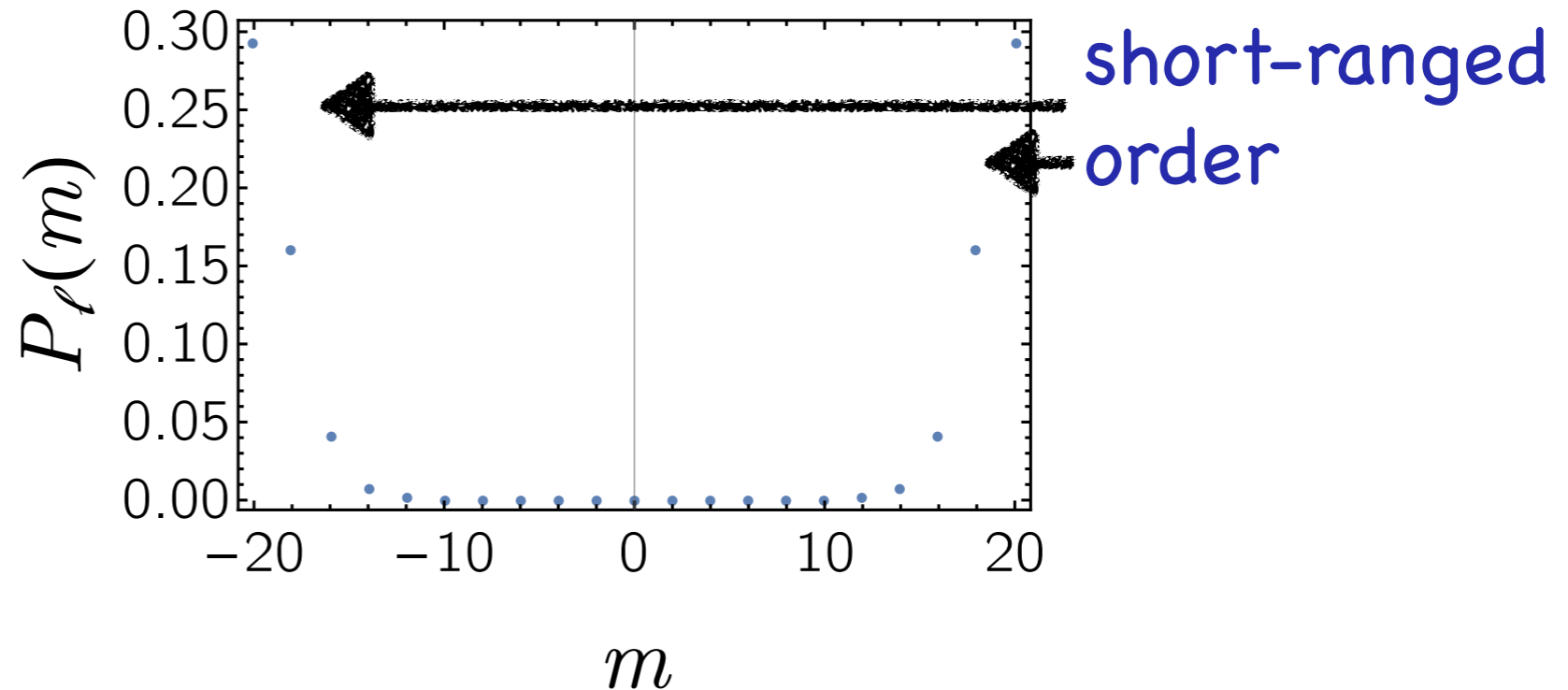
Approximately Gaussian

Stationary State:

Finite correlation length  $\xi$

$$\xi > \ell$$

SRO remains, but spin-flip symmetry should be restored.

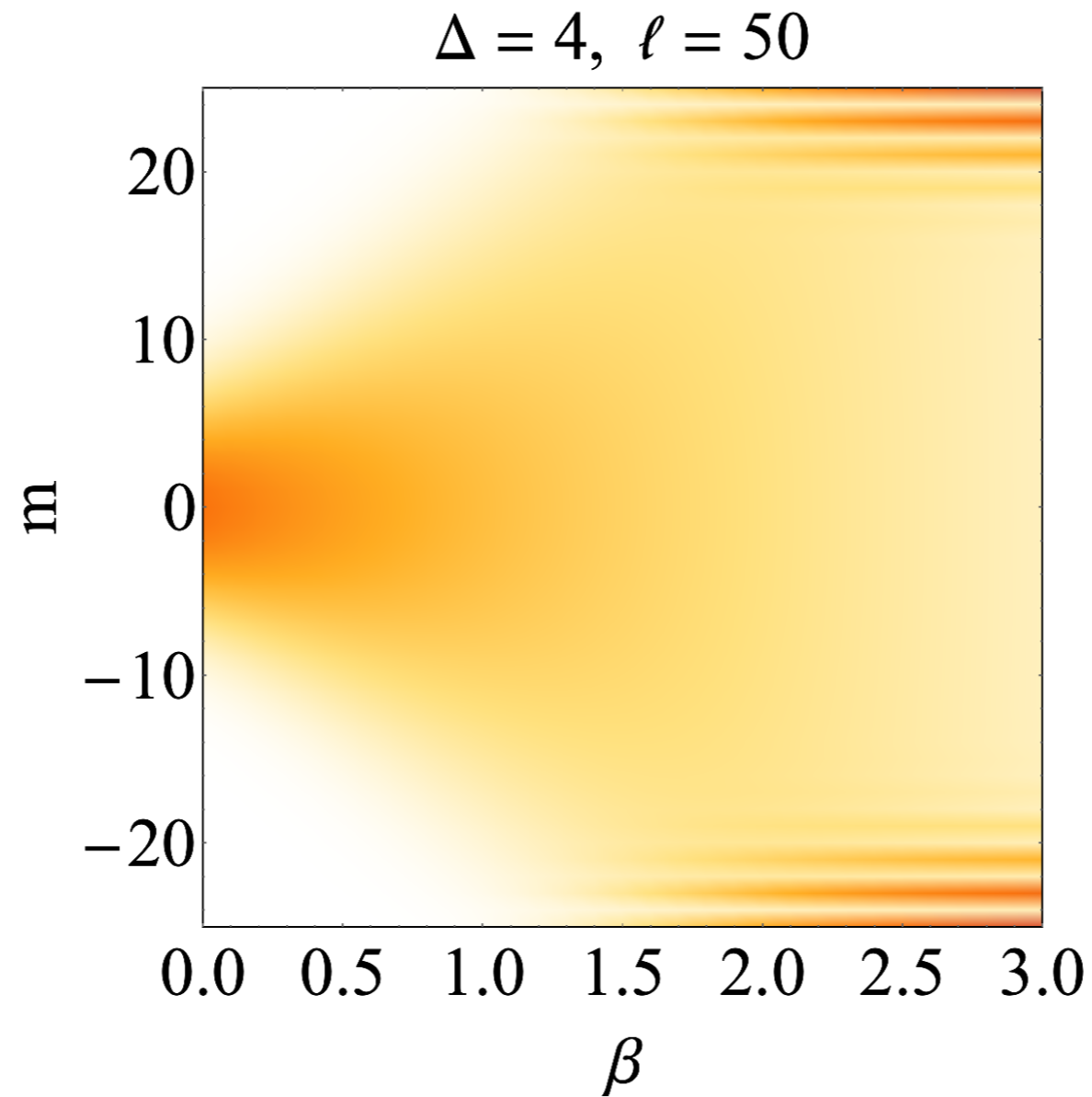


part. relevant for "small quenches"

Analytic understanding for large  $\Delta$ .



cf finite temperature equilibrium states



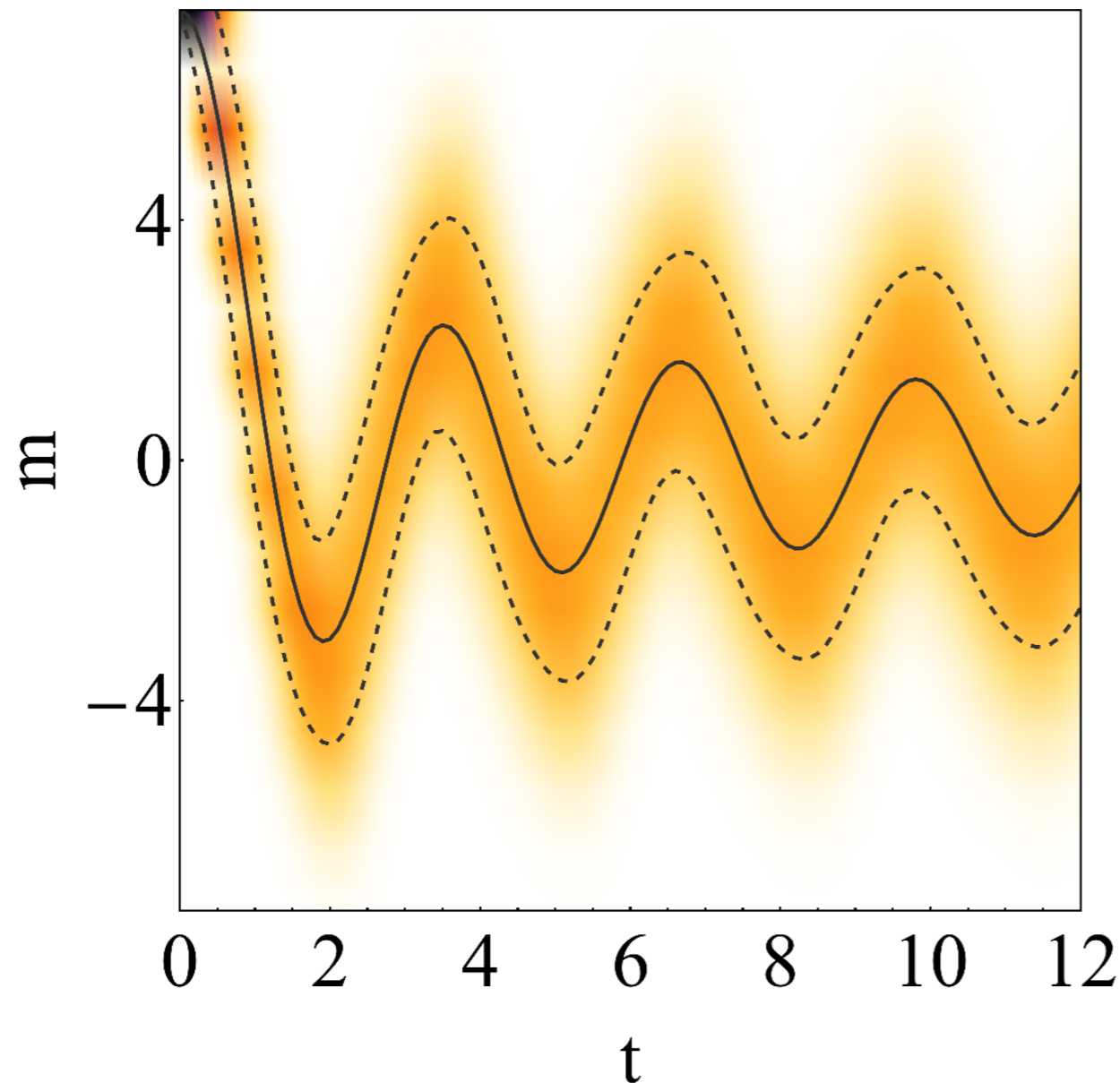
$$\xi(T) < \ell$$

$$\xi(T) > \ell$$

# Time evolution for a "large quench"

(obtained from iTEBD)

$$\Delta = 0, \ell = 15$$



Prob. dist. =  
narrow Gaussian

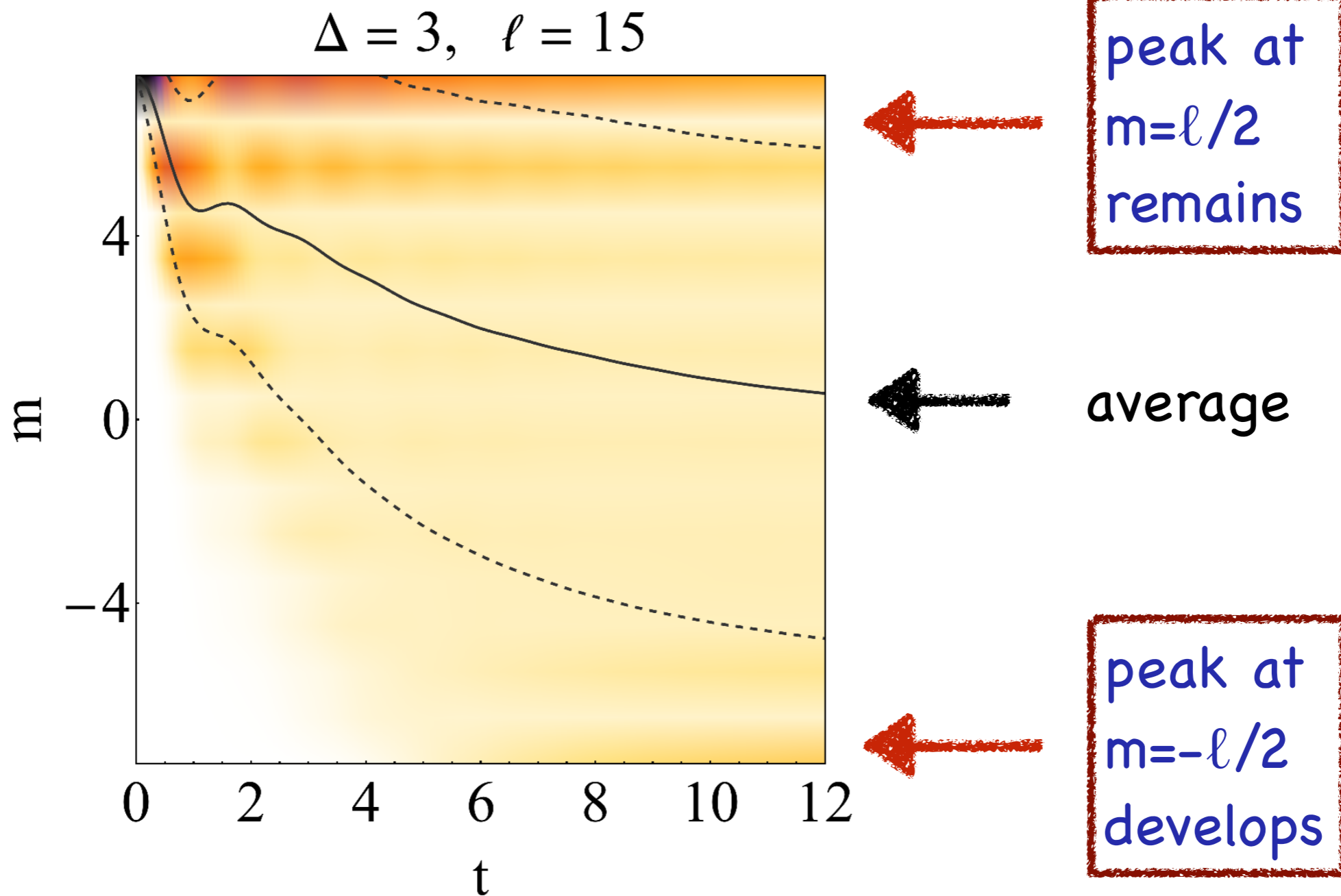


average

Here the prob. dist. does not give a lot of extra info (except at short times)...

# Time evolution for a "small quench"

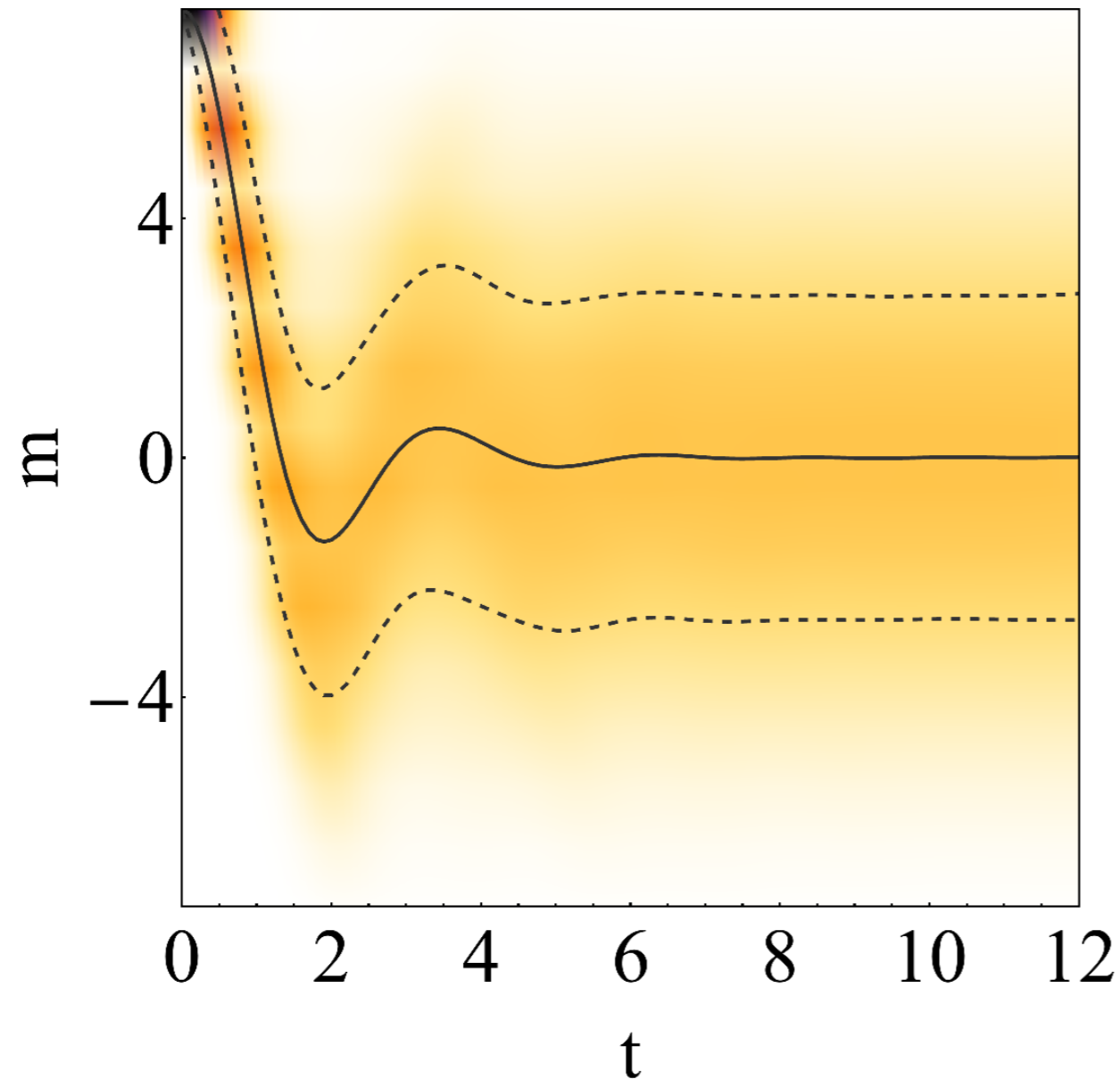
(obtained from iTEBD)



Prob. dist. reveals a lot of physics beyond the average!

# Time evolution for an "intermediate quench"

$$\Delta = 1, \ell = 15$$



Broad prob. dist.



average

For XXZ we understand the “small- $\Delta$ ” and short time regimes by a self-consistent time-dependent mean-field approximation in the fermionic representation; no analytic results.

To make analytic progress consider TFIM.

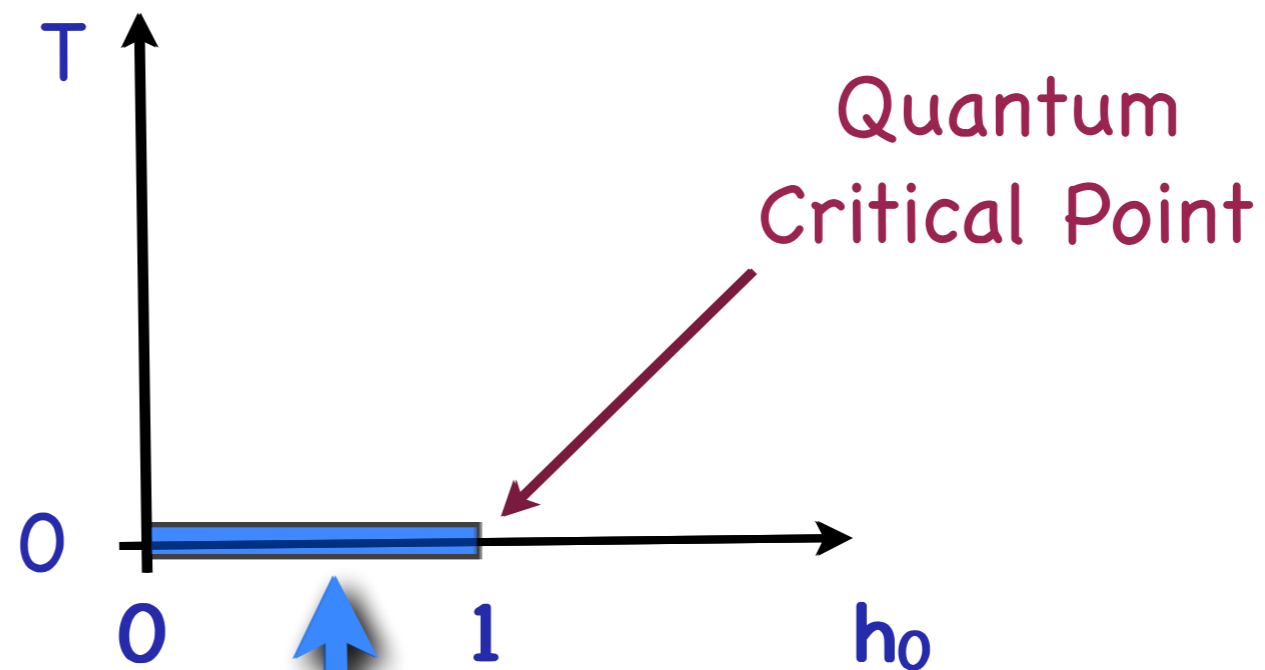
# Analytic results: Transverse-Field Ising Chain

S. Groha, FHLE  
& P. Calabrese '18

$$H(h) = - \sum_{j=-\infty}^{\infty} [\sigma_j^x \sigma_{j+1}^x + h \sigma_j^z].$$

$\mathbb{Z}_2$  symmetry: rotations around z-axis by  $\pi$        $\sigma_j^x \rightarrow -\sigma_j^x$

Phase Diagram:



$$\langle \sigma_j^x \rangle \neq 0$$

$T > 0$ : order melts

TFIM can be mapped to free fermions by JW trafo:

$$\sigma_j^z = 1 - 2c_j^\dagger c_j, \quad \sigma_j^x = \prod_{l=-\infty}^{j-1} (1 - 2c_l^\dagger c_l)(c_j + c_j^\dagger)$$

$$H(h) = -J \sum_{j=-\infty}^{\infty} (c_j^\dagger - c_j)(c_{j+1} + c_{j+1}^\dagger) - Jh(c_j c_j^\dagger - c_j^\dagger c_j).$$

Consider QQs e.g. from **ground states** of  $H(h_0)$  and determine PD of transverse subsystem magnetisation:

$$S_u^z(\ell) = \sum_{j=1}^{\ell} \sigma_j^z = \sum_{j=1}^{\ell} 1 - 2c_j^\dagger c_j$$

local in fermions

$$P_{S_u^z(\ell), |\Psi(t)\rangle}(\mu) = \langle \Psi(t) | \delta(S_u^z(\ell) - \mu) | \Psi(t) \rangle = \int_{-\infty}^{\infty} d\lambda e^{-i\mu\lambda} \underbrace{\langle \Psi(t) | e^{i\lambda S_u^z(\ell)} | \Psi(t) \rangle}_{\chi_u(\lambda, \ell)}$$

$$= 2 \sum_{r \in \mathbb{Z}} P_w^{(u)}(r, t) \delta(m - 2r) \quad (\ell \text{ even})$$

## How to obtain analytic results after QQ:

**Step 1:** exact determinant representation for generating function

$$\chi^{(u)}(\lambda, \ell) = (2 \cos \lambda)^\ell \sqrt{\det \left( \frac{1 - \tan(\lambda) \Gamma'}{2} \right)}, \quad \leftarrow \text{known } 2\ell \times 2\ell \text{ matrix}$$

**Step 2:** multiple integral representation

$$\ln \chi^{(u)}(\lambda, \ell, t) = \ell \ln(\cos \lambda) - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(\tan(\lambda))^n}{n} \text{Tr}[(\Gamma')^n]$$

$$\text{Tr}[(\Gamma')^n] = \left(\frac{\ell}{2}\right)^n \int_{-\pi}^{\pi} \frac{dk_1 \dots dk_n}{(2\pi)^n} \int_{-1}^1 d\zeta_1 \dots d\zeta_{n-1} \mu(\vec{\zeta}) C(\vec{k}) F(\vec{k}) \exp\left(-i\ell \sum_{j=1}^{n-1} \frac{\zeta_j}{2} (k_j - k_0)\right)$$

**Step 3:** asymptotics from multi-dim stationary phase approx  
and summing result over all n

**difficult.**



# Result:

$$\ln \chi(\lambda, \ell, t) \approx \ell \log(\cos \lambda) + \frac{\ell}{2} \sum_{n=0}^{\infty} \int_0^{2\pi} \frac{dk_0}{2\pi} \Theta(\ell - 2n|v_k|t) \left[ 1 - \frac{2n|v_k|t}{\ell} \right] \sum_{m=0}^{n+1} \cos(2m\varepsilon(k_0)t) f_{n,m}(\lambda, k_0) + \mathcal{C}$$

$$f_{0,0}(\lambda, k_0) = 2 \ln(1 + i \cos \Delta_{k_0} \tan \lambda e^{i\theta_{k_0}}),$$

$$f_{1,0}(\lambda, k_0) = \ln \left[ 1 - \frac{\sin^2 \Delta_{k_0} \tan^2 \lambda (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2}{(\sin^2 \theta_{k_0} + (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2)^2} \right],$$

$$f_{2,0}(\lambda, k_0) = \ln \left[ 1 + \frac{\sin^4 \Delta_{k_0} \tan^4 \lambda \sin^2 \theta_{k_0} (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2}{((\sin^2 \theta_{k_0} + (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2)^2 - \sin^2 \Delta_{k_0} \tan^2 \lambda (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2)^2} \right]$$

$$f_{0,1} = -i \tan \Delta_{k_0} \ln \left[ \frac{1 + i e^{i\theta_{k_0}} \cos \Delta_{k_0} \tan \lambda}{1 + i e^{-i\theta_{k_0}} \cos \Delta_{k_0} \tan \lambda} \right],$$

$$f_{1,1} = \tan \Delta_{k_0} \left( i \log \left[ \frac{1 + i e^{i\theta_{k_0}} \cos \Delta_{k_0} \tan \lambda}{1 + i e^{-i\theta_{k_0}} \cos \Delta_{k_0} \tan \lambda} \right] - \frac{4 \cos \Delta_{k_0} \tan \lambda \sin \theta_{k_0}}{\sin^2 \theta_{k_0} + (\cos \theta_{k_0} + i \cos \Delta_{k_0} \tan \lambda)^2} \right) + \mathcal{O}(\sin^3(\Delta_{k_0}))$$

$$e^{i\theta_k} = \frac{h - e^{ik}}{\sqrt{1 + h^2 - 2h \cos k}}$$

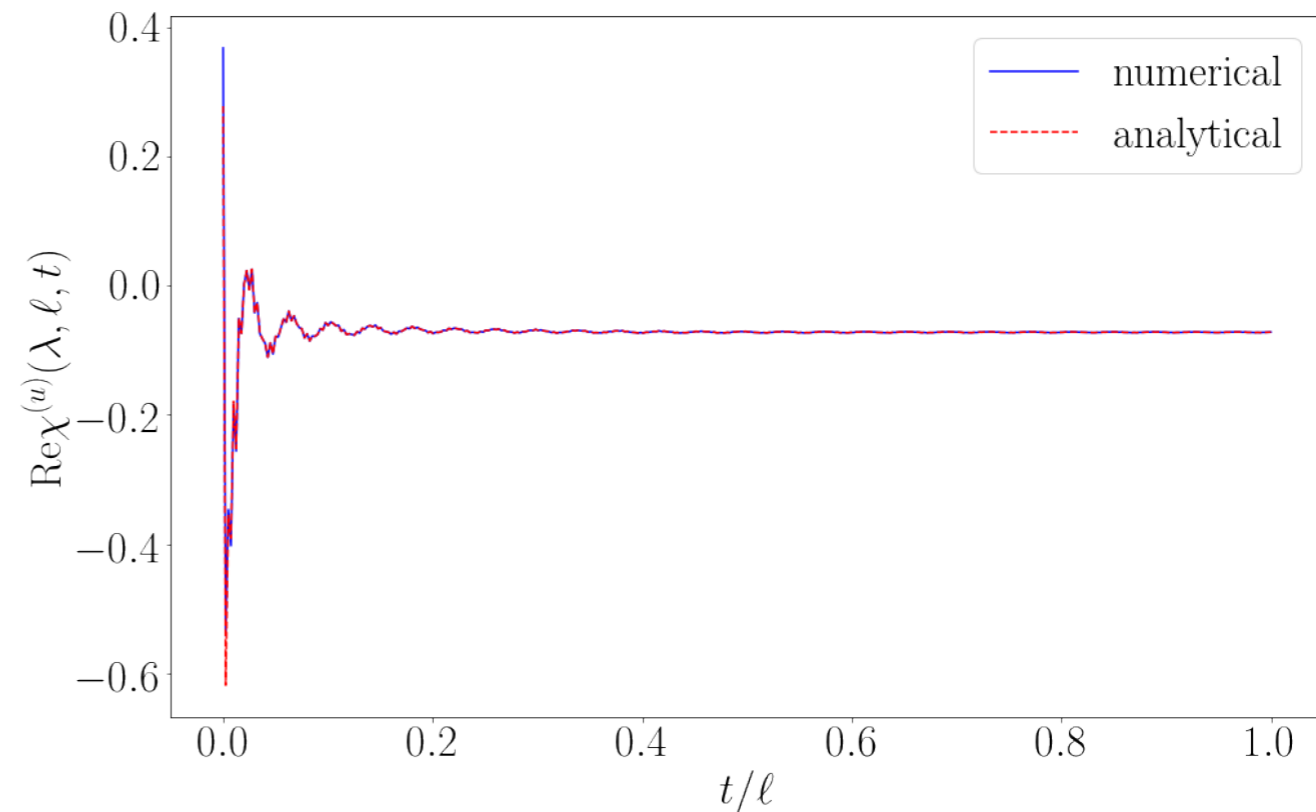
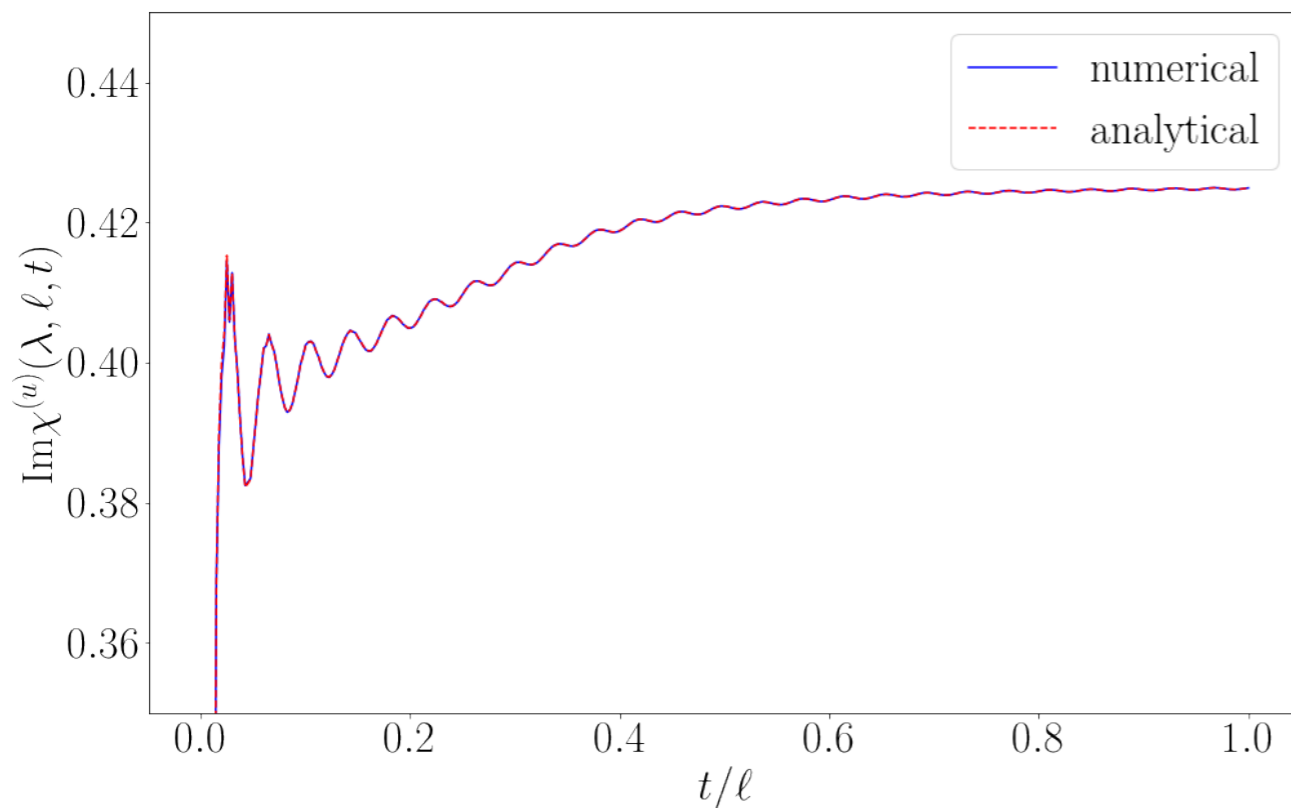
$$\varepsilon(k) = 2J \sqrt{1 + h^2 - 2h \cos(k)}.$$

$$v_k = \frac{d\varepsilon(k)}{dk}$$

$$\cos \Delta_k = 4 \frac{hh_0 - (h + h_0) \cos k + 1}{\varepsilon_h(k) \varepsilon_{h_0}(k)}$$

# How well does this work?

→ Compare to numerically exact results.



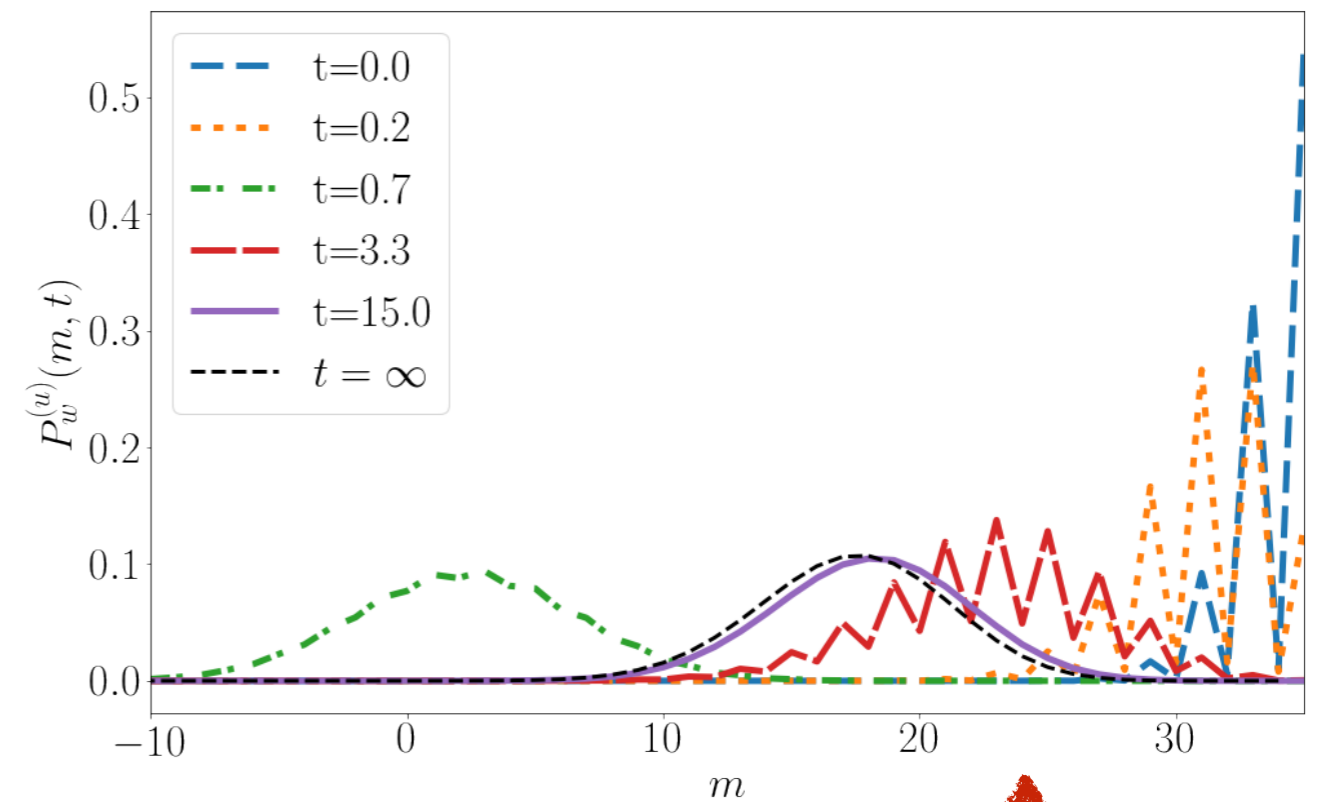
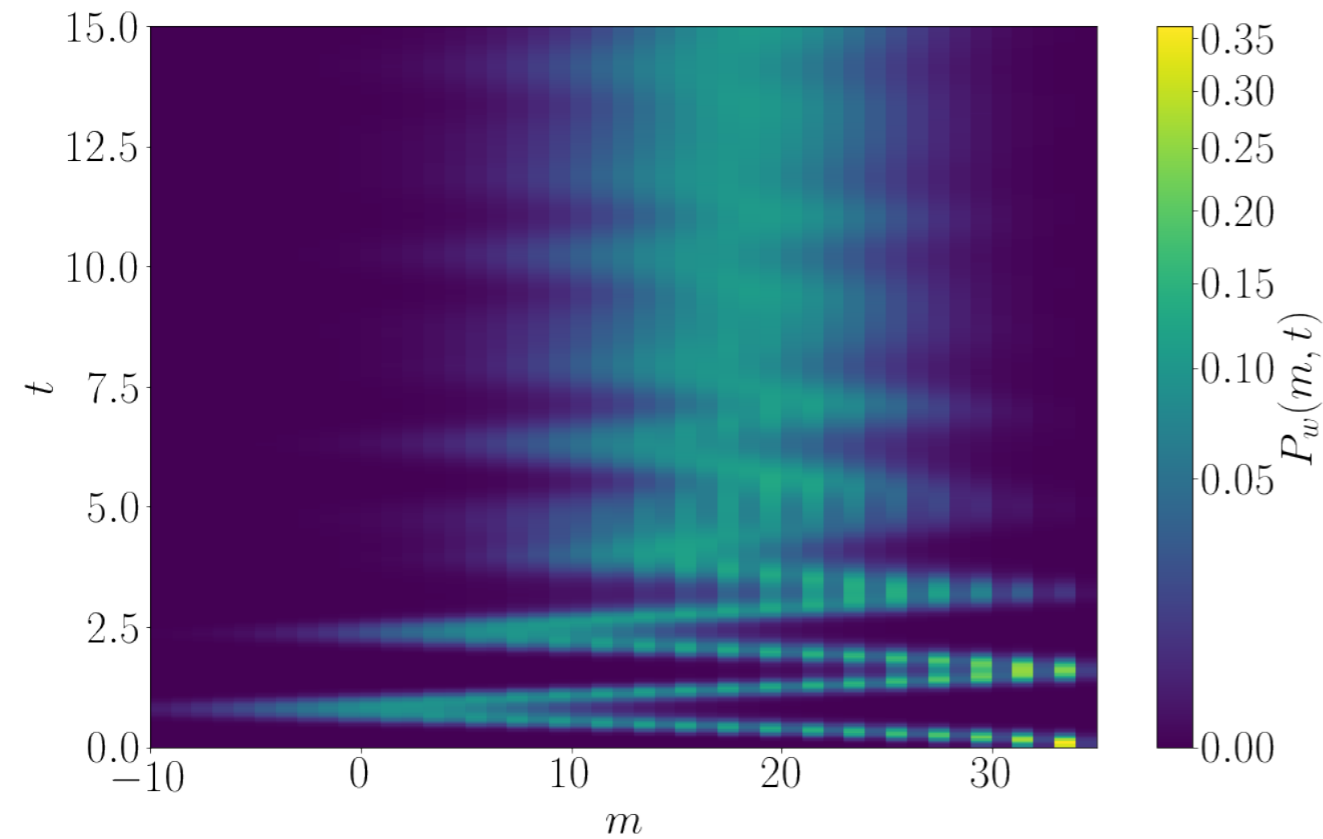
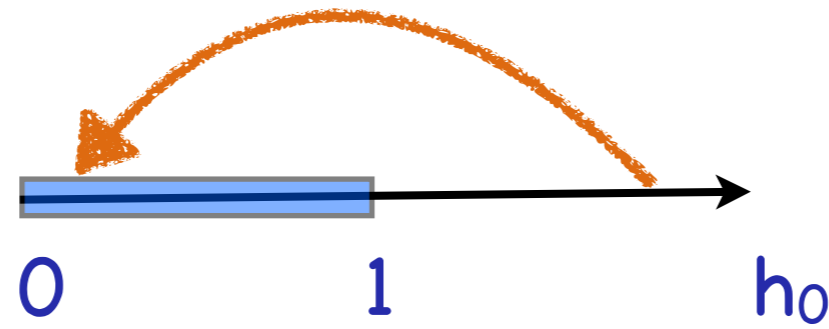
$\lambda=0.1, \ell=200, h_0=0, h=0.2$

Not bad.

Slight caveat: when  $\chi^{(u)}(\lambda, \ell, t)$  becomes very small as a fn of  $\lambda$  our approximation becomes poor. Not a problem for getting the PD.

“Transverse field quench”: prepare system in GS of  $H(h_0)$ ,  
time evolve with  $H(h)$

$h_0=3, h=0.2$



↑  
even/odd structure that  
washes out over time

## Summary

1. Full counting statistics for subsystems can be interesting; can be **universal** at critical points.
2. FCS is not easy to calculate analytically.
3. FCS in ground state of quantum critical XXZ chain
4. FCS of transverse magnetisation in TFIM in equilibrium & after quantum quenches
5. FCS after Neel quench in XXZ: melting of LRO

Many open questions:

- Subleading scaling functions in ground state of XXZ?
- Order-parameter PDF for TFIM in equilibrium/after QQs?
- How to get PDF's from Bethe Ansatz?
- ...