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Statistics of Geometric Phase Curvature

Pragya Shukla

Department of Physics, Indian Institute of Technology, Kharagpur, Kanpur (visiting)

in collaboration with Professor Sir Michael Berry (i) J. Phys A, 51, 475101, (2018) (ii) J. Stat. Phys., Springer Nature, (2019)

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Geometric Curvature



- Geometric phase defined for a closed loop when the Hamiltonian goes around a closed loop $\mathbf{R}(T) = \mathbf{R}(0)$ in parameter space.
- circuit dependent in general
- need for a closed loop usually leads to technical issues
- often better to use "local phase": geometric curvature

$$\gamma_n(T) = i \oint_{\mathbf{R}(0)}^{\mathbf{R}(T)} \langle n, \mathbf{R}(\tau) | \nabla_R | n, \mathbf{R}(\tau) \rangle . d\mathbf{R} = \iint_{\mathbf{R}(0)} \mathbf{C}_n . d\mathbf{S}$$

Geometric curvature
$$\mathbf{C}_n \equiv \nabla_{\mathbf{R}} \times i \langle n, \mathbf{R} | \nabla_R | n, \mathbf{R} \rangle$$

Geometric phase for a loop \rightarrow flux of the Geometric curvature

Curvature is better than phase!



- Geometric phase always associated with a closed path Geometric curvature a local quantity provides a local description of the geometric properties of the parametric space.
- both gauge-invariant, can act as observables
- Geometric curvature: a geometric magnetic field Just as a magnetic field can affect the dynamic of an electron, curvature directly affects the dynamic of parameters (adiabatic). In this sense, curvature is more fundamental quantity than phase.
- no closed loop needed for curvature analysis
- curvature has many applications: example: essential in a proper description of thr Bloch electrons which has various effects on transport and thermodynamics properties

in terms of eigenvalues and eigenfunctions



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$$\mathbf{C_n}(\mathbf{R}) = 2~\mathrm{Im} \sum_{\mathbf{m} \neq \mathbf{n}} \frac{\langle \mathbf{n} | \nabla_{\mathbf{R}} \mathbf{H} | \mathbf{m} \rangle \times \langle \mathbf{m} | \nabla_{\mathbf{R}} \mathbf{H} | \mathbf{n} \rangle}{(\mathbf{E_n} - \mathbf{E_m})^2}$$

Hamiltonian $H(\mathbf{R})$ in 3-dimensional parameter space $\mathbf{R} = (x, y, z)$

$$C_n = (C_{nx}, C_{ny}, C_{nz})$$
 (in vector form)

$$\mathbf{C_{nz}}(\mathbf{x},\mathbf{y}) = 2 \; \mathrm{Im} \sum_{\mathbf{m} \neq \mathbf{n}} \frac{\langle \mathbf{n} | \partial_{\mathbf{x}} \mathbf{H} | \mathbf{m} \rangle \langle \mathbf{m} | \partial_{\mathbf{y}} \mathbf{H} | \mathbf{n} \rangle}{(\mathbf{E_n} - \mathbf{E_m})^2}$$

what is geometric curvature for a complex system?

Curvature of a typical random state:

 $H(x,y) = H_0 + xH_x + yH_y$



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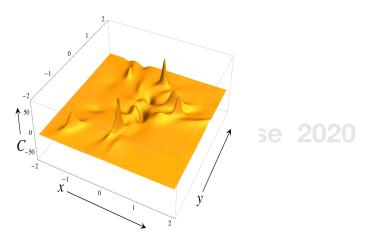
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for the state n=10 of a 20×20 Hamitonian with H_0,H_x,H_y sampled from the GUE.



Role of Complexity



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- Lack of detailed knowledge about interactions manifests itself by randomization (partial / full) of various operators of the system.
- Determination of some/ all matrix elements ⇒ within an uncertainty ⇒ matrix elements are at best described by a probability distribution.
- Uncertainty associated with various matrix element can be of different types ⇒ matrix elements can have different distributions.
- Hamiltonian ⇒ a random matrix (some/ all matrix elements randomly distributed)
- Distributions of the eigenfunctions and eigenvalues
- lacktriangle What is the distribution of geometric curvature $\mathbf{P_c}(\mathbf{C})$?

distribution of curvature



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Complexity leads to sample to sample fluctuations in eigenvalues and eigenfunctions \rightarrow fluctuations of geometric curvature

 \blacksquare distribution of curvature components $(\mathbf{C_x}, \mathbf{C_y}, \mathbf{C_z})$ of an arbitrary eigenstate

$$\mathbf{P}(\mathbf{C_x}, \mathbf{C_y}, \mathbf{C_z}) = \langle \delta(\mathbf{C_x} - \mathbf{C_{nx}}) \delta(\mathbf{C_y} - \mathbf{C_{ny}}) \delta(\mathbf{C_z} - \mathbf{C_{nz}}) \rangle$$

with

$$\mathbf{C_{nz}} = 2~\mathrm{Im} \sum_{\mathbf{m} \neq \mathbf{n}} \frac{\langle \mathbf{n} | \partial_{\mathbf{x}} \mathbf{H} | \mathbf{m} \rangle \langle \mathbf{m} | \partial_{\mathbf{y}} \mathbf{H} | \mathbf{n} \rangle}{(\mathbf{E_n} - \mathbf{E_m})^2}$$

similarly

 $\mathbf{C_{nx}}, \mathbf{C_{ny}}$

needed: distribution of the eigenvalues and eigenfunctions of ${\cal H}$

begin with a simple question



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Hamiltonian $H(\mathbf{R})$ in 2-dimensional parameter space $\mathbf{R} = (\mathbf{x}, \mathbf{y})$

For
$$\mathbf{H}(\mathbf{x}, \mathbf{y}) = \mathbf{H_0} + \mathbf{x} \; \mathbf{H_x} + \mathbf{y} \; \mathbf{H_y}$$

$$\mathbf{C} \equiv \mathbf{C_n}(\mathbf{x},\mathbf{y}) = 2 \; \mathrm{Im} \sum_{\mathbf{m} \neq \mathbf{n}} \frac{\langle \mathbf{n} | \mathbf{H_x} | \mathbf{m} \rangle \langle \mathbf{m} | \mathbf{H_y} | \mathbf{n} \rangle}{(\mathbf{E_n} - \mathbf{E_m})^2}$$

2×2 Hamiltonian



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 \blacksquare only two states with curvature C_1,C_2

$$\mathbf{C_1} = -\mathbf{C_2} = 2 \; \mathrm{Im} \frac{\langle \mathbf{1} | \mathbf{H_x} | \mathbf{2} \rangle \; \langle \mathbf{2} | \mathbf{H_y} | \mathbf{1} \rangle}{(\mathbf{E_1} - \mathbf{E_2})^2} = \frac{-\mathbf{i} (\mathbf{F} - \mathbf{F}^*)}{\mathbf{S}^2}$$

- ${f E_2}-{f E_1}\equiv {f S}$: spacing between eigenvalues ${f E_1},{f E_2}$
- $\begin{array}{c} \bullet \quad \text{Perturbation } H_x, H_y \text{ measured in eigenfunction basis of } H \\ F \equiv F_{12} \equiv \langle 1 | H_x | 2 \rangle \ \langle 2 | H_y | 1 \rangle = F_{21}^* \\ \end{array}$
- Desired Probability distribution

$$\begin{aligned} \mathbf{P_c}(\mathbf{C}) &= & \langle \delta \left[\mathbf{C} - \mathbf{C_1} \right] \rangle \\ &= & \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathrm{d}\mathbf{t} \, \exp[\mathbf{i} \mathbf{C} \mathbf{t}] \, \langle \exp\left[-\mathbf{i} \mathbf{C_1} \mathbf{t} \right] \rangle \end{aligned}$$

 $\langle . \rangle$: ensemble average

2×2 Hamiltonians



$$\langle \exp{[-i\mathbf{C_1t}]}\rangle = \int \exp{\left[\frac{(\mathbf{F}-\mathbf{F}^*)}{\mathbf{S^2}}\right]} \ \mathbf{P}(\mathbf{F},\mathbf{F}^*,\mathbf{S}) \ \mathrm{d}\mathbf{F} \ \mathrm{d}\mathbf{F}^* \ \mathrm{d}\mathbf{S}$$

 \blacksquare matrix elements of H_x, H_y, H_0 correlated in eigenfunction basis of H

$$0 = \langle 1|H|2\rangle = \langle 1|H_0|2\rangle + x\; \langle 1|H_x|2\rangle + y\langle 1|H_v|2\rangle$$

- - F, F* are correlated Phase 2020
- is S uncorrelated with F, F*?
 - \rightarrow eigenvalues and eigenfunctions of H uncorrelated?

H-matrix in site basis: ergodic limit



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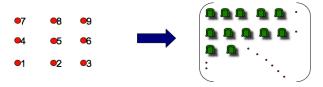
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Delocalized Wave Dynamics: waves extended in entire system



In the basis associated with the space

 $\langle k|H|l\rangle = H_{kl}$: Similar Distribution about most probable value

(H²_{kl}) : Indicator of determinstic uncertainty

If available information:

$$\langle \mathbf{H}_{kl}^2 \rangle = \sigma^2, \quad \langle \mathbf{H}_{kl} \rangle = 0$$

$$\rho(H) = \exp\left[-\frac{1}{2\sigma^2} \sum_{k \le l} H_{kl}^2\right] = \exp\left[-\frac{1}{2\sigma^2} \operatorname{Tr} H^2\right]$$

Wigner-Dyson Ensembles



extended eigenstates: $\mathbf{H}(\mathbf{x}, \mathbf{y}) = \mathbf{H}_0 + \mathbf{x} \mathbf{H}_{\mathbf{x}} + \mathbf{y} \mathbf{H}_{\mathbf{y}}$

$$\mathbf{H}(\mathbf{x}, \mathbf{y}) = \mathbf{H_0} + \mathbf{x} \; \mathbf{H_x} + \mathbf{y} \; \mathbf{H}$$



Motivation

what is P(C) when dynamics of the system represented by H is ergodic? eigenfunctions delocalized in basis of interest, H: metallic, chaotic

H: represented by Gaussian unitary ensembles

$$\rho(\mathbf{H}) = \mathcal{N} \exp\left[-\operatorname{Tr} \mathbf{H}^2\right]$$

$$\begin{aligned} \mathbf{P_{e,u}}(\mathbf{E},\mathbf{U}) &=& \mathbf{J}(\mathbf{E},\mathbf{U}|\mathbf{H}) \; \rho(\mathbf{H}) \\ &=& |\mathbf{E_1} - \mathbf{E_2}|^2 \, \exp\left[-(\mathbf{E_1^2} + \mathbf{E_2^2}) \;\right] \; \delta(\mathbf{U}^\dagger \mathbf{U} - \mathbf{I}) \end{aligned}$$

eigenvalues and eigenfunctions of H not correlated 2020 \longrightarrow lack of correlations between $S=|E_1-E_2|$ and F

$$\mathbf{F} = \mathbf{H_{x;12}} \ \mathbf{H_{y;21}} = \sum_{l, ... l} \mathbf{U_{k1}^*} \ \mathbf{U_{l2}} \ \mathbf{U_{j2}^*} \ \mathbf{U_{r1}} \ \mathbf{H_{x;kl}} \ \mathbf{H_{y;jr}}$$

$$\mathbf{P}(\mathbf{F},\mathbf{F}^*,\mathbf{S}) = \mathbf{P_f}(\mathbf{F},\mathbf{F}^*) \; \mathbf{P_s}(\mathbf{S}) \; \text{for all } \; \mathbf{F} \; \mathbf$$

2×2 Hamiltonians



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■ For mutually independent, Gaussian distributed (zero mean, unit variance) matrix elements of H_0, H_x, H_y in an arbitrary basis, distribution of $F \longrightarrow$ correlated Gaussian in eigenfunction basis

$$\mathbf{P_f}(\mathbf{F_x}, \mathbf{F_y}) = \mathcal{N} \exp \left[-\frac{1}{2(1-\mathbf{K^2})} \left(\frac{\mathbf{F_x^2}}{\mathbf{V_x}} - \frac{2\mathbf{K}\mathbf{F_x}\mathbf{F_y}}{\sqrt{\mathbf{V_x}\mathbf{V_y}}} + \frac{\mathbf{F_y^2}}{\mathbf{V_y}} \right) \right]$$

- $\ \ V_x,V_y$: variances of F_x,F_y , varainces of real and imaginary parts of $\rm F \equiv F_{12}$
- normalization $\mathcal{N}=\frac{1}{2\pi\sqrt{\mathrm{V_x}\mathrm{V_y}(1-\mathrm{K}^2)}}$

$$\begin{split} \langle \exp\left[-i\mathbf{C}_{1}\mathbf{t}\right] \rangle &= & \int \exp\left[\frac{(\mathbf{F} - \mathbf{F}^{*})}{\mathbf{S}^{2}}\right] \; \mathbf{P}(\mathbf{F}, \mathbf{F}^{*}) \; \mathbf{P_{s}}(\mathbf{S}) \; \mathrm{d}\mathbf{F} \; \mathrm{d}\mathbf{S} \\ &= & \int \frac{\mathbf{S}^{4}}{\mathbf{S}^{4} + 4\mathbf{t}^{2}\mathbf{V_{x}}\mathbf{V_{y}}(1 - \mathbf{K}^{2})} \; \mathbf{P_{s}}(\mathbf{S}) \; \mathrm{d}\mathbf{S} \end{split}$$

2×2 Hamiltonians



N=2 case

$$\mathbf{P_c}(\mathbf{C}) = \frac{1}{2\pi} \int_{-\infty}^{\infty} d\mathbf{t} \, \exp[i\mathbf{C}\mathbf{t}] \, \langle \exp[-i\mathbf{C_1}\mathbf{t}] \rangle$$

- $\blacksquare H_0, H_x, H_y : GUE \Rightarrow H GUE$
- nearest neighbor spacing distribution for GUE

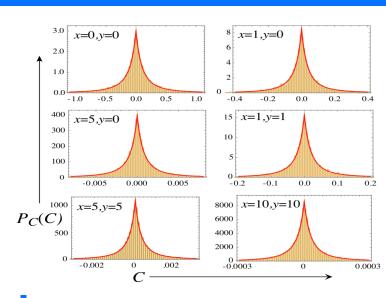
$$\mathbf{P_s}(\mathbf{S}) = \frac{32}{\pi^2 \langle \mathbf{S} \rangle^3} \; \mathbf{S^2} \; \mathrm{exp} \left[-\frac{4\mathbf{S}^2}{\pi \langle \mathbf{S} \rangle^2} \right]$$

$$\Rightarrow \quad \begin{array}{ll} \textbf{C-Phase} & 2020 \\ \Rightarrow & \mathbf{P_c(C)} = \frac{3}{4A} \left(1 + \frac{|C|}{A}\right)^{-5/2} \end{array}$$

Rescaling by
$$A=rac{8\sqrt{V_xV_y(1-K^2)}}{\pi\langle S
angle^2}=rac{1}{4(1+x^2+y^2)^{5/2}}
ightarrow$$
 universal form

Case N=2: theory with numerics







$N \times N$ Hamiltonians



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• (N-1) states contributing to curvature C_n

$$\begin{array}{lcl} C_n & = & 2 \ Im \sum_{m \neq n} \frac{\langle n|H_x|m\rangle \ \langle m|H_y|n\rangle}{(E_n-E_m)^2} \\ \\ & \approx & 2 \ Im \left[\frac{\langle n|H_x|n+1\rangle \ \langle n+1|H_y|n\rangle}{(E_n-E_{n+1})^2} + \frac{\langle n|H_x|n-1\rangle \ \langle n-1|H_y|n\rangle}{(E_n-E_{n-1})^2} \right] \end{array}$$

Desired Probability distribution

$$\begin{aligned} \mathbf{P_c}(\mathbf{C}) &= & \langle \delta \left[\mathbf{C} - \mathbf{C_n} \right] \rangle \\ &= & \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathrm{d}\mathbf{t} \, \exp[\mathbf{i} \, \mathbf{C} \mathbf{t}] \, \langle \exp\left[-\mathbf{i} \, \mathbf{C_n} \mathbf{t} \right] \rangle \end{aligned}$$

$P_c(c)$: full form: $\mathbf{P_C}(\mathbf{C}) = \frac{1}{\mathbf{A}} \; \mathbf{P_c} \left(\frac{\mathbf{C}}{\mathbf{A}} \right)$



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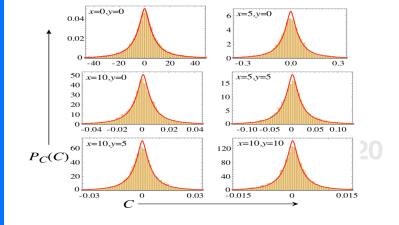
Details of numerical re

$$\begin{split} P_{c}(c) &= \frac{27\sqrt{3}}{\left(1 + 4c^{2}\right)^{5}} \left(\frac{6f_{1}(|c|)\tan^{-1}\left(\sqrt{3 + 8|c|}\right)}{\pi\left(3 + 2c^{2}\right)^{5}\left(3 + 8|c|\right)^{9/2}} + \frac{3f_{2}(|c|)\log\left(1 + 2|c|\right)}{\pi\left(3 + 2c^{2}\right)^{5}} \right. \\ &\quad + \frac{f_{3}(|c|)}{2\pi\left(3 + 2c^{2}\right)^{4}\left(3 + 8|c|\right)^{4}} + 3\left(1 - 40c^{2} + 80c^{4}\right) \right], \end{split}$$

$$\begin{split} f_1(c) &= -33777 - 517914c - 2031912c^2 + 8531280c^3 + \\ &106694400c^4 + 420839296c^5 + 818860032c^6 + 596420096c^7 - \\ &755948800c^8 - 2317539840c^9 - 2585458688c^{10} - 1558491136c^{11} - \\ &472834048c^{12} + 4341760c^{13} + 75366400c^{14} + 46137344c^{15} + \\ &12320768c^{16} + 1572864c^{17}, \\ &f_2(c) &= 1 + 2430c + 8120c^2 - 8640c^3 - 57440c^4 - 76224c^5 - \\ &30720c^6 + 15360c^7 + 21760c^8 + 7680c^9 + 2048c^{10}, \\ &f_3(c) &= (-41553 - 509328c - 1668384c^2 + 3797712c^3 + 44854416c^4 + \\ &163496512c^5 + 381128320c^6 + 630179840c^7 + 631230720c^8 + \\ &166594560c^9 - 372436992c^1 - 457797632c^{11} - 216436736c^{12} - \\ &44941312c^{13} + 6979584c^{14} + 1179648c^{14}. \end{split}$$

Case N=40: theory with numerics





slight deviation from theory near C=0: effect of neglecting non-neighbor levels



localized/ partially localized eigenstates



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what happens when wave-dynamics is not ergodic?

 ${\it H}$: represented by a system-dependent random matrix ensemble

how the distribution is sensitive to behavior of $\partial_{\mathbf{x}}\mathbf{H},\partial_{\mathbf{y}}\mathbf{H}$?

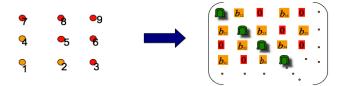
 $\partial_{\mathbf{x}}\mathbf{H}, \partial_{\mathbf{v}}\mathbf{H}$: ensembles different from \mathbf{H}

H-matrix in site basis: $\mathbf{H} = \sum_{i,j} \varepsilon_i c_i^{\dagger} \cdot c_j + \sum_{i,j} \mathbf{V}_{ij} c_i^{\dagger} \cdot c_j$



localized dynamics

Localized Wave Dynamics:



In the basis associated with the space

1.
$$H_{kl} \neq 0$$

if
$$k = l$$

$$\text{if} \quad k = l \quad \text{or} \quad k = l \pm L^{d-1}$$

a.
$$\mathbf{H}_{kk}$$
: Randomly Distributed

$$\rho_{kk} = e^{-H_{kk}^2/2v_{kk}^2}$$

Nearest Neighbor interactions may be random or non random

If non-random
$$\rho_{kl} = \delta(\mathbf{H}_{kl} - \mathbf{b}_{kl})$$
If random
$$-(\mathbf{H}_{kl} - \mathbf{b}_{kl})^2 (2^{-2})^2$$

If random
$$\rho_{kl} = e^{-(\mathbf{H}_{kl} - \mathbf{b}_{kl})^2 / 2v_{kl}^2}$$

 $b_{kl} = 0$ if $k \neq 1$ or $k \neq 1 \pm L^{d-1}$ Hopping Strength



system-dependent random matrix ensembles



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Complex systems represented by multi-parametric Gaussian ensemble

$$\rho(\mathbf{H}, \mathbf{v}, \mathbf{b}) = \operatorname{Cexp} \left[-\sum_{\mathbf{k} \leq \mathbf{l}} \sum_{\mathbf{s} = \mathbf{1}}^{2} \frac{1}{2 \mathbf{v}_{\mathbf{kl}; \mathbf{s}}} (\mathbf{H}_{\mathbf{kl}; \mathbf{s}} - \mathbf{b}_{\mathbf{kl}; \mathbf{s}})^{2} \right]$$

System information contained in parameter-sets \mathbf{v}, \mathbf{b} :

$$v_{kl;s}^2(x,y) = \langle H_{kl;s}(x,y)^2 \rangle - \langle H_{kl;s}(x,y) \rangle^2, \qquad b_{kl;s}(x,y) = \langle H_{kl;s}(x,y) \rangle$$

$$\mathbf{P_{e,u}}(\mathbf{E},\mathbf{U}) = \mathbf{J}(\mathbf{H}|\mathbf{E},\mathbf{U}) \; \rho(\mathbf{H}) = \prod_{\mathbf{m} \neq \mathbf{n}} |\mathbf{E_m} - \mathbf{E_n}|^2 \; \rho(\mathbf{E},\mathbf{U})$$

eigenvalues and eigenfunctions of H now correlated!

curvature distribution for generic case



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$$\mathbf{C_b} = 2~\mathrm{Im} \sum_{\mathbf{a} \neq \mathbf{b}} \frac{\langle \mathbf{b} | \partial_\mathbf{x} \mathbf{H} | \mathbf{a} \rangle ~ \langle \mathbf{a} | \partial_\mathbf{y} \mathbf{H} | \mathbf{b} \rangle}{(\mathbf{E_a} - \mathbf{E_b})^2} = 2~\mathrm{Im} \sum_{\mathbf{a} \neq \mathbf{b}} \frac{F_{\mathbf{a} \mathbf{b}}}{(\mathbf{E_a} - \mathbf{E_b})^2}$$

$$\mathbf{F_{ab}} = (\partial_{\mathbf{x}} \mathbf{H})_{ab} \ \partial_{\mathbf{y}} \mathbf{H_{ba}} = \sum_{j,r,k,l} \mathbf{U_{ka}^*} \mathbf{U_{lb}} \mathbf{U_{jb}^*} \mathbf{U_{ra}} (\partial_{\mathbf{x}} \mathbf{H})_{kl} \ \partial_{\mathbf{y}} \mathbf{H_{jr}}$$

$$\mathbf{P_c(C)} = \int \delta(\mathbf{C} - \mathbf{C_b}) \ \mathbf{P_{e,u}(U, U^*, E)} \ \rho_{\mathbf{x}}(\partial_{\mathbf{x}}\mathbf{H}) \ \rho_{\mathbf{y}}(\partial_{\mathbf{y}}\mathbf{H}) \ \mathrm{D}\mathbf{\Gamma}$$

- Integration measure $D\Gamma \equiv DU \ DU^* \ DE \ D(\partial_x H) \ D(\partial_y H)$
- $\blacksquare \ E \equiv \{E_1, \dots, E_N\}$ and $F_b \equiv \{F_{1b}, \dots, F_{Nb}\}$ correlated

numerics: three different ensembles



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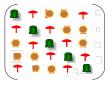
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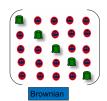
curvature distribution

Details of numerical result







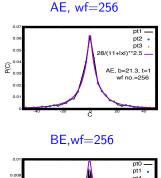


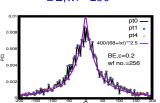


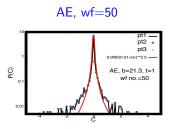


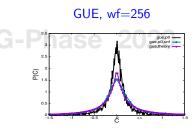
perturbation ensemble has any role?







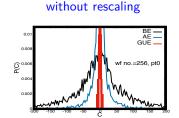




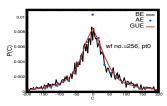


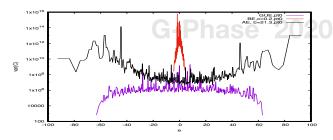
comparison: Anderson, Brownian, GUE ensembles





after rescaling





Single parametric diffusion of $\sum_{p = \infty} \frac{(\mathbf{H_{kl;s}} - \mathbf{b_{kl;s}})^2}{2\mathbf{v_{kl;s}}}$



Changing complexity i.e. v, b leads to evolution of $\rho(\mathbf{H})$

possible to define a function Y such that (with $\mathbf{g_{kl}} = \mathbf{1} + \delta_{\mathbf{kl}}$)

$$\frac{\partial \rho}{\partial \mathbf{Y}} = \sum_{\mathbf{k},\mathbf{l};\mathbf{s}} \frac{\partial}{\partial \mathbf{H_{kl;s}}} \left[\frac{\mathbf{g_{kl}}}{2} \frac{\partial}{\partial \mathbf{H_{kl;s}}} + \mathbf{H_{kl;s}} \right] \rho$$

$$\mathrm{where} \qquad \mathbf{Y} = -\frac{1}{\mathbf{N}(\mathbf{N}+\mathbf{1})} \; \; \mathrm{ln} \left[\prod_{\mathbf{k} \leq \mathbf{l}} \prod_{\mathbf{s}=\mathbf{1}}^{2} |\mathbf{g_{kl}} - 2\mathbf{v_{kl;s}}| \; \; |\mathbf{b_{kl;s}}|^{2} \right]$$

multi-parametric diffusion of $\rho(H)$ can be reduced to a single parameter

Y= average distribution parameter, a measure of average uncertainty of system

moments
$$\langle \delta \mathbf{H_{kl;s}}
angle = -\mathbf{H_{kl;s}} \ \delta \mathbf{Y}, \ \langle |\delta \mathbf{H_{kl;s}}|^2
angle = \mathbf{g_{kl}} \ \delta \mathbf{Y}$$

2nd order perturbation theory



$$\delta \mathbf{e_n} = \delta \mathbf{H_{nn}} + \sum_{\mathbf{m} \neq \mathbf{n}} \frac{|\delta \mathbf{H_{mn}}|^2}{\mathbf{e_n} - \mathbf{e_m}} + o((\delta \mathbf{H_{mn}})^3)$$

$$\delta U_{\mathbf{j}\mathbf{n}} = \sum_{\mathbf{m} \neq \mathbf{n}} \left(\frac{\delta H_{\mathbf{m}\mathbf{n}} U_{\mathbf{j}\mathbf{m}}}{\mathbf{e}_{\mathbf{n}} - \mathbf{e}_{\mathbf{m}}} + \sum_{\mathbf{m}'}^{N} \frac{\delta H_{\mathbf{m}\mathbf{n}} \delta H_{\mathbf{m}'\mathbf{n}} U_{\mathbf{j}\mathbf{m}}}{(\mathbf{e}_{\mathbf{n}} - \mathbf{e}_{\mathbf{m}'})} - \frac{\delta H_{\mathbf{m}\mathbf{n}} \delta H_{\mathbf{n}\mathbf{n}}}{(\mathbf{e}_{\mathbf{n}} - \mathbf{e}_{\mathbf{m}})^2} U_{\mathbf{j}\mathbf{m}} + \frac{\delta H_{\mathbf{m}\mathbf{n}} \delta U_{\mathbf{n}\mathbf{m}}}{2 (\mathbf{e}_{\mathbf{n}} - \mathbf{e}_{\mathbf{m}})^2} U_{\mathbf{j}\mathbf{m}} \right)$$

$$\langle \delta \mathbf{e_n} \rangle = \langle \delta \mathbf{H_{nn}} \rangle + \sum_{\mathbf{m} \neq \mathbf{n}}^{\mathbf{N}} \frac{\langle |\delta \mathbf{H_{mn}}|^2 \rangle}{\mathbf{e_n} - \mathbf{e_m}} = \left[\gamma \mathbf{e_n} + \sum_{\mathbf{m} \neq \mathbf{n}}^{\mathbf{N}} \frac{1}{\mathbf{e_n} - \mathbf{e_m}} \right] \delta \mathbf{Y}$$

$$\langle \delta \mathbf{e_n} \delta \mathbf{e_m} \rangle = \langle \delta \mathbf{H_{nn}} \delta \mathbf{H_{mm}} \rangle = (2\mathbf{f})^{-1} \delta_{\mathbf{nm}} \delta \mathbf{Y}$$

$$\begin{split} &\langle \delta \mathbf{e_n} \delta \mathbf{e_m} \rangle = \langle \delta \mathbf{H_{nn}} \delta \mathbf{H_{mm}} \rangle = (2\mathbf{f})^{-1} \delta_{\mathbf{nm}} \delta \mathbf{Y} \\ &\langle \delta \mathbf{U_{jn}} \rangle = -\frac{1}{2} \sum_{\mathbf{m=1, m \neq 0}}^{N} \frac{\mathbf{U_{jn}}}{(\mathbf{e_n} - \mathbf{e_m})^2} \delta \mathbf{Y} \end{split}$$

$$\langle \delta \mathbf{U_{jr}} \delta \mathbf{U_{kl}} \rangle = -\frac{\mathbf{U_{jl}} \mathbf{U_{kr}}}{(\mathbf{e_r} - \mathbf{e_l})^2} (1 - \delta_{\mathbf{rl}}) \delta \mathbf{Y}$$

$$\langle \delta \mathbf{U_{jr}} \delta \mathbf{U_{kl}^*} \rangle = \sum_{\mathbf{m} \neq \mathbf{p}} \frac{\mathbf{U_{jm} U_{km}^*}}{(\mathbf{e_r} - \mathbf{e_m})^2} \ \delta_{\mathbf{rl}} \delta \mathbf{Y}$$

Diffusion Equation for $P_{e,u}(e_1,\ldots,e_N;U_1,\ldots,U_N;Y)$



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Using standard second order perturbation theory for Hermitian operators, the second order change due to a small change δY

Joint probability distribution of eigenfunction components $P_{e,u}$

$$\frac{\partial \mathbf{P_{e,u}}}{\partial \mathbf{Y}} = (\mathbf{L_e} + \mathbf{L_u} + \mathbf{L_u^*}) \mathbf{P_{e,u}}$$

$$\mathbf{L_e} \ \delta \mathbf{Y} \quad = \quad \sum_{\mathbf{n}} \frac{\partial}{\partial \mathbf{e_n}} \left[\frac{1}{2} \frac{\partial}{\partial \mathbf{e_n}} \langle (\delta \mathbf{e_n})^2 \rangle - \langle \delta \mathbf{e_n} \rangle \right]$$

$$\mathbf{L_{u}} \, \delta \mathbf{Y} = \sum_{\mathbf{k,l,j,r}} \frac{\partial}{\partial \mathbf{U_{jr}}} \left[\frac{1}{2} \frac{\partial}{\partial \mathbf{U_{kl}}} \langle \delta \mathbf{U_{jr}} \delta \mathbf{U_{kl}} \rangle + \frac{1}{2} \frac{\partial}{\partial \mathbf{U_{kl}^*}} \langle \delta \mathbf{U_{jr}} \delta \mathbf{U_{kl}^*} \rangle - \langle \delta \mathbf{U_{jr}} \rangle \right]$$

single parametric diffusion of curvature



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$$\mathbf{P_c}(\mathbf{C}) = \int \delta\left(\mathbf{C} - \mathbf{C_b}\right) \; \mathbf{P_{e,u}}(\mathbf{U}, \mathbf{U}^*, \mathbf{E}) \; \rho_{\mathbf{x}}(\partial_{\mathbf{x}} \mathbf{H}) \; \rho_{\mathbf{y}}(\partial_{\mathbf{y}} \mathbf{H}) \; \mathrm{D}\Gamma$$

$$\frac{\partial \mathbf{P_c}(\mathbf{C})}{\partial \mathbf{Y}} = \int \delta \left(\mathbf{C} - \mathbf{C_b} \right) \frac{\partial \mathbf{P_{e,u}}}{\partial \mathbf{Y}} \ \rho_{\mathbf{x}}(\partial_{\mathbf{x}} \mathbf{H}) \ \rho_{\mathbf{y}}(\partial_{\mathbf{y}} \mathbf{H}) \ \mathrm{D} \mathbf{\Gamma}$$

$$\frac{\partial \mathbf{P_c}(\mathbf{C})}{\partial \mathbf{Y}} = \int \delta \left(\mathbf{C} - \mathbf{C_b} \right) \, \left(\mathbf{L_e} + \mathbf{L_u} + \mathbf{L_u^*} \right) \, \mathbf{P_{e,u}} \, \rho_{\mathbf{x}}(\partial_{\mathbf{x}} \mathbf{H}) \, \rho_{\mathbf{y}}(\partial_{\mathbf{y}} \mathbf{H}) \, \mathrm{D} \Gamma$$

single parametric diffusion of curvature



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$$\rho(\mathbf{H}) \propto \mathrm{e}^{-\sum \frac{(\mathbf{H_{kl;s}} - \mathbf{b_{kl;s}})^2}{2\mathbf{v_{kl;s}}}}$$

$$\mathbf{Y} = -\frac{1}{\mathbf{N}(\mathbf{N}+\mathbf{1})} \ \ln \left[\prod_{\mathbf{k} < \mathbf{l} \cdot \mathbf{s}} |\mathbf{g}_{\mathbf{k}\mathbf{l}} - 2\mathbf{v}_{\mathbf{k}\mathbf{l};\mathbf{s}}| \ |\mathbf{b}_{\mathbf{k}\mathbf{l};\mathbf{s}}|^2 \right]$$

For 2×2 *H*-matrix

$$\frac{\partial \mathbf{P_c}(\mathbf{C})}{\partial \mathbf{Y}} = \frac{1}{2} \frac{\partial}{\partial \mathbf{C}} \left[\alpha \frac{\partial}{\partial \mathbf{C}} + \eta \mathbf{C} \right] \mathbf{P_c}$$

a single parametric formulation of curvature distribution for multi-parametric Gaussian ensemble ($\alpha, \eta = \text{function}(\text{mean level spacing})$)



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- role of fluctuations in systems where phase is topologically invariant?

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Thank you