

# Statistical Mechanics of Vortices

Nick Manton

DAMTP, University of Cambridge  
N.S.Manton@damtp.cam.ac.uk

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# Outline

- ▶ 1. Moduli space of Abelian Higgs Vortices
- ▶ 2. Classical Partition Function and Eq. of State
- ▶ 3. Quantized Vortices and Eq. of State at High  $T$
- ▶ 4. Statistical Mechanics of Dissolving Vortices
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# 1. Moduli space of Abelian Higgs Vortices

- ▶ Consider Abelian Higgs (Ginzburg–Landau) vortices on a (closed, oriented, Riemannian) surface  $\Sigma$  of genus  $g$ , with 2nd-order dynamics.
- ▶ We use a (local) complex coordinate  $z = x_1 + ix_2$  and express the metric on  $\Sigma$  as

$$ds^2 = \Omega(z, \bar{z}) dz d\bar{z}.$$

- ▶ The curvature of  $\Sigma$  affects vortex solutions, but vortices have no back-reaction on the geometry.
- ▶ The fields are a section and connection on a  $U(1)$  bundle over  $\Sigma$ , with first Chern number  $N > 0$ . Locally, they are a complex scalar field  $\phi$  and a Maxwell vector potential  $A_j$  ( $j = 1, 2$ ), with field strength  $F_{12} = \partial_1 A_2 - \partial_2 A_1$  and total magnetic flux  $2\pi N$ .

- ▶ At critical coupling, the minimal energy fields, for given  $N$ , satisfy the Bogomolny equations

$$\begin{aligned}D_1\phi + iD_2\phi &= 0, \\ \frac{1}{\Omega}F_{12} &= \frac{1}{2}(1 - |\phi|^2).\end{aligned}$$

- ▶ Provided the surface area satisfies

$$A \equiv \int_{\Sigma} \Omega d^2x > 4\pi N$$

these equations have non-trivial, static  $N$ -vortex solutions. The vortex centres are where both  $\phi = 0$  and the magnetic field  $\frac{1}{\Omega}F_{12}$  is maximal.

- ▶ There is a unique solution (up to gauge transformations) with vortex centres at any  $N$  specified locations  $Z_1, Z_2, \dots, Z_N$  [Taubes, Bradlow, Garcia-Prada].

- ▶  $\mathcal{M}$ , the moduli space of solutions, is the symmetrised  $N$ th power  $\Sigma^N/S_N$ , where  $S_N$  is the permutation group.  $\mathcal{M}$  is a smooth manifold of complex dimension  $N$  (not an orbifold).
- ▶  $\mathcal{M}$  has a natural metric. This is derived from the field theory kinetic energy, for vortices moving adiabatically through (i.e. tangent to) the moduli space.
- ▶ Samols (and Strachan in a special case) showed that the metric has a localised form depending only on data close to each vortex location.
- ▶ Slow-motion vortex dynamics corresponds to free motion (i.e. geodesic motion) on the moduli space  $\mathcal{M}$ . The vortices themselves have non-trivial interactions because of the curvature of  $\mathcal{M}$ . We ignore dynamics orthogonal to  $\mathcal{M}$  that excites vortices.

## 2. Classical Partition Function and Eq. of State

- ▶ Here we use real coordinates  $\{q^i : 1 \leq i \leq 2N\}$  on the moduli space  $\mathcal{M}$  (real and imaginary parts of  $Z_r$ ), and denote the Samols metric  $g_{ij}(\mathbf{q})$ .
- ▶ The Hamiltonian for free motion on  $\mathcal{M}$  is

$$H(\mathbf{p}, \mathbf{q}) = \frac{1}{2} g^{ij}(\mathbf{q}) p_i p_j,$$

where  $p_i = g_{ij}(\mathbf{q}) \dot{q}^j$  are the momenta conjugate to  $q^i$ .

- ▶ The classical partition function at temperature  $T$  is

$$Z(T) = \frac{1}{(2\pi\hbar)^{2N}} \int e^{-H(\mathbf{p}, \mathbf{q})/T} [dp dq].$$

- ▶ After performing the Gaussian momentum integrals,

$$Z(T) = \left( \frac{T}{2\pi\hbar^2} \right)^N \int_{\mathcal{M}} \sqrt{\det g_{ij}} [dq] = \left( \frac{T}{2\pi\hbar^2} \right)^N \text{Vol}(\mathcal{M}),$$

a multiple of the volume of  $\mathcal{M}$ .

- ▶ For  $N$  vortices on a surface  $\Sigma$  of genus 0 (topologically, a 2-sphere) with area  $A > 4\pi N$ , the volume of the moduli space is

$$\text{Vol}(\mathcal{M}) = \frac{\pi^N}{N!} (A - 4\pi N)^N$$

(discussed in Martin Speight's lectures).

- ▶ The partition function of the vortex gas is therefore

$$Z(T) = \left( \frac{T}{2\hbar^2} \right)^N \frac{1}{N!} (A - 4\pi N)^N.$$

- ▶ This formula has a known generalisation for vortices on a surface of genus  $g$  [NSM and S. Nasir], but this makes no difference if  $g \ll N$ .

- ▶ From the partition function  $Z$  we obtain the free energy  $F = -T \log Z$ , where, for large  $N$ ,

$$F = -T \left\{ N \log \left( \frac{T}{2\hbar^2} \right) - N \log N + N + N \log(A - 4\pi N) \right\}.$$

- ▶ The pressure of the vortex gas is therefore

$$P = -\frac{\partial F}{\partial A} = \frac{NT}{A - 4\pi N}.$$

Equivalently

$$P(A - 4\pi N) = NT,$$

the Clausius equation of state.

- ▶ Remarkably, this is an exact result for an interacting system.



### 3. Quantized Vortices and Eq. of State at High $T$

- ▶ The (canonically) quantized momentum operators on  $\mathcal{M}$ ,

$$p_i = -i\hbar \frac{\partial}{\partial q^i},$$

are inserted into  $H$  to determine the quantum Hamiltonian.

- ▶ After operator-ordering,

$$H = \frac{1}{2} \hbar^2 \Delta,$$

where  $\Delta \equiv -\nabla^2$  is the Laplace–Beltrami operator on the moduli space  $\mathcal{M}$ . This is our quantized Hamiltonian for vortices.  $N$  and  $A$  are both large, with  $A > 4\pi N$ .

- ▶ Since  $\mathcal{M}$  is compact, without boundary,  $\Delta$  has a discrete set of non-negative eigenvalues  $\lambda$ . The quantum partition function is

$$Z(T) = \sum_{\lambda} \exp\left(-\frac{\hbar^2}{2T} \lambda\right).$$

- ▶ It is easiest to find  $Z(T)$  at large  $T$ .
- ▶ The first two terms of the large  $T$  expansion are [Berger, Gaudichon and Mazet]

$$Z(T) \sim \left( \frac{T}{2\pi\hbar^2} \right)^N \left( \text{Vol}(\mathcal{M}) + \frac{\hbar^2}{12T} \text{Curv}(\mathcal{M}) \right),$$

where  $\text{Vol}(\mathcal{M})$  is the volume of  $\mathcal{M}$  and

$$\text{Curv}(\mathcal{M}) = \int_{\mathcal{M}} s \sqrt{\det g_{ij}} [dq]$$

its total scalar curvature. Here,  $s$  is the local scalar curvature of the Samols metric  $g_{ij}$ .

- For  $N$  vortices on a surface  $\Sigma$  of genus 0, the total volume is

$$\text{Vol}(\mathcal{M}) = \frac{\pi^N}{N!} (A - 4\pi N)^N$$

and the total curvature is **[Baptista]**

$$\text{Curv}(\mathcal{M}) = \frac{4N^2\pi^N}{N!} (A - 4\pi N)^{N-1}.$$

The two-term partition function is therefore

$$Z(T) = \left(\frac{T}{2\hbar^2}\right)^N \frac{1}{N!} (A - 4\pi N)^N \left[1 + \frac{\hbar^2 N^2}{3T(A - 4\pi N)}\right],$$

the classical result plus the leading quantum correction.

- ▶ The free energy  $F = -T \log Z$  is now

$$F = -T \left\{ N \log \left( \frac{T}{2\hbar^2} \right) - N \log N + N + N \log(A - 4\pi N) + \frac{\hbar^2 N^2}{3T(A - 4\pi N)} \right\}.$$

- ▶ The pressure of the vortex gas is therefore

$$P = -\frac{\partial F}{\partial A} = \frac{NT}{A - 4\pi N} - \frac{\hbar^2 N^2}{3(A - 4\pi N)^2},$$

which can be arranged into the equation of state

$$\left( P + \frac{\hbar^2 N^2}{3(A - 4\pi N)^2} \right) (A - 4\pi N) = NT.$$

This is similar to the van der Waals equation.

- ▶ At low density,

$$P = \frac{NT}{A} \left( 1 + \left( 4\pi - \frac{\hbar^2}{3T} \right) \frac{N}{A} + \dots \right)$$

so the 2nd virial coefficient is

$$B(T) = 4\pi - \frac{\hbar^2}{3T}.$$

- ▶ The vortex gas is repulsive at high temperature, because each vortex excludes some area from the others. The repulsion softens as  $T$  decreases, but we cannot extrapolate this result to  $T$  of order  $\hbar^2$ .

## 4. Statistical Mechanics of Dissolving Vortices [NSM and Shiyi (Franklin) Wang]

- ▶ The quantum mechanical spectrum on the  $N$ -vortex moduli space is not known in general, but it simplifies near the Bradlow limit, where  $A/N$  slightly exceeds  $4\pi$ .
- ▶ The vortices are called “dissolving” in this regime, as the scalar field  $\phi$  is close to zero everywhere, and the magnetic field is nearly uniform.
- ▶ The moduli space is  $CP^N$  for  $N$  vortices on a surface of genus 0, and for dissolving vortices its metric becomes the standard Fubini–Study metric, scaled by  $A - 4\pi N$  to have the correct volume [Baptista and NSM, Speight].

- ▶ The quantum Hamiltonian becomes

$$H = \frac{1}{2} \hbar^2 \frac{1}{A - 4\pi N} \Delta_{\text{FS}}.$$

- ▶  $\Delta_{\text{FS}}$  has eigenvalues and degeneracies

$$\lambda_k = 4k(N + k), \quad g_k = \binom{N + k}{k}^2 - \binom{N + k - 1}{k - 1}^2,$$

with  $k = 0, 1, 2, \dots$

- ▶ The quantum partition function is therefore

$$Z(T) = \sum_k g_k \exp\left(-\frac{\hbar^2}{2T} \frac{4k(N + k)}{A - 4\pi N}\right).$$

- ▶ For all except very low temperatures, this sum is dominated by a range of  $k$  of order  $N$ . So can replace sum by integral.
- ▶ Introduce  $x = \frac{k}{N}$  and the scaled reciprocal temperature

$$z = \frac{\hbar^2}{2\pi T} \frac{4\pi N}{A - 4\pi N}.$$

- ▶ Find

$$Z(z) \simeq N \int_0^{\infty} \exp(NG(x)) dx$$

where

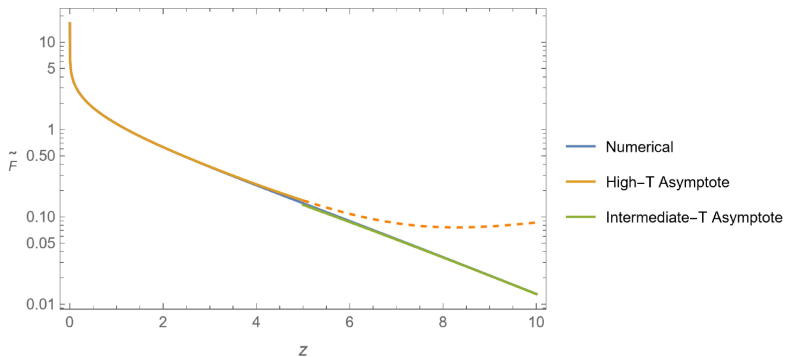
$$G(x) = 2(1+x) \log(1+x) - 2x \log x - zx(1+x).$$



- ▶ As  $N$  is large, we approximate integrand by a Gaussian around maximum of  $G(x)$ , whose location is where

$$\log \left( 1 + \frac{1}{x} \right) = z \left( x + \frac{1}{2} \right) .$$

- ▶ We have found the solution  $x_0(z)$  numerically, and have also found asymptotic formulae for  $x_0(z)$  for small  $z$  (high  $T$ ) and large  $z$  (intermediate to low  $T$ ).
- ▶ We can then calculate the partition function  $Z$ , the free energy  $F = -T \log Z = -NTG(x_0(z))$ , and pressure  $P = -\partial F / \partial A$  of the vortex gas. (Recall  $z = \frac{\hbar^2}{2\pi T} \frac{4\pi N}{A - 4\pi N}$ .)



Scaled free energy  $F/(-NT)$  for small and large  $z$   
 ( $z \ll 2 \log N$ )

- ▶ Pressure for small and large  $z$  are

$$P = \frac{NT}{A - 4\pi N} \left[ 1 - \frac{z}{6} + \frac{z^2}{180} + \dots \right] \quad (\text{small } z),$$

$$P = \frac{NT}{A - 4\pi N} \left[ ze^{-\frac{1}{2}z} + z(2 - z)e^{-z} \right] \quad (\text{large } z).$$

The first two terms for small  $z$  (high  $T$ ) reproduce the classical pressure and first quantum correction.

- ▶ Replacing sum by Gaussian integral fails for  $z > 2 \log N$  (very low  $T$ ). But sum simplifies here to a modified Bessel function series, so

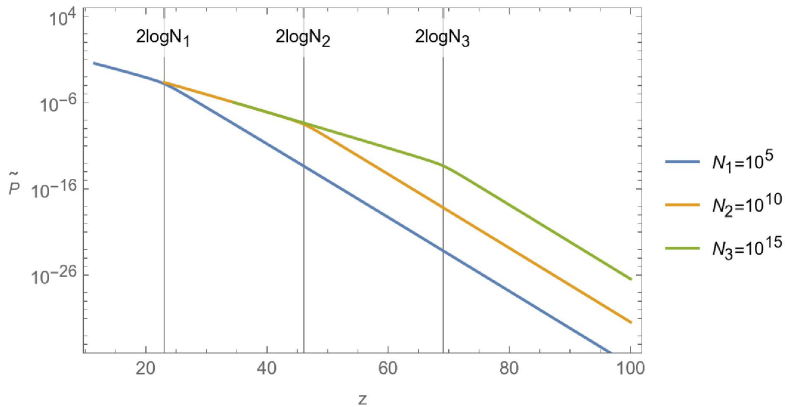
$$Z(z) \simeq I_0(2Ne^{-\frac{1}{2}z}) \simeq 1 + N^2 e^{-z}.$$

- ▶ The free energy at very low  $T$  is therefore

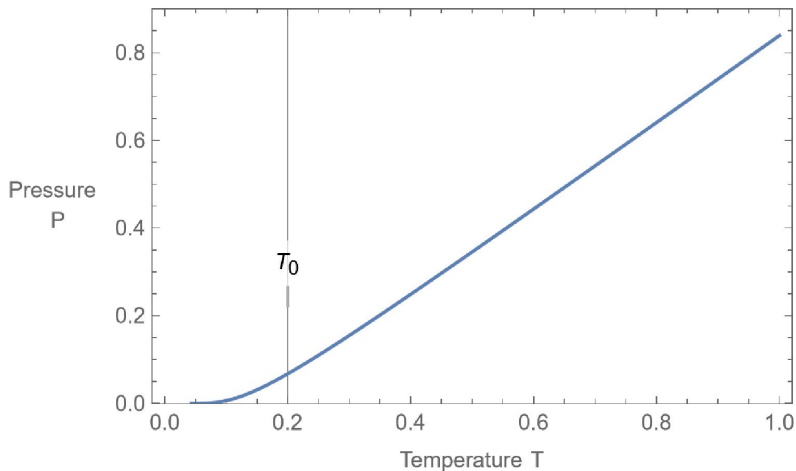
$$F = -T \log Z \simeq -TN^2 e^{-z}.$$

Curiously,  $F$  is not extensive (proportional to  $N$ ), but proportional to  $N^2$ . Pressure  $P$  proportional to  $N$  at fixed density, and exponentially small.

- ▶ These results suggest that quantum mechanical vortices behave like bosons in this model.
- ▶ Evidence: (a) Leading high- $T$  quantum correction reduces the classical pressure; (b) pressure is very small at very low  $T$ .



Scaled pressure for large and very large  $z$



Scaled pressure against scaled temperature;  $T_0$  corresponds to  $z = 5$

## 5. Conclusions

- ▶ Classical statistical mechanics of (critically-coupled) Abelian Higgs vortices exactly solvable, despite vortex interactions.
- ▶ Classical equation of state has been extended to include first quantum correction at high temperature  $T$ .
- ▶ Calculations use exact results for volume and total scalar curvature of  $N$ -vortex moduli space.
- ▶ For dissolving vortices, moduli space metric simplifies to Fubini–Study. Exact quantum energy spectrum known, so partition function calculated for all  $T$ . Asymptotic formulae found for pressure of vortex gas at high, intermediate to low, and very low  $T$ .