

Chaotic properties of spin lattices at high temperatures:

Lyapunov exponents,
out-of-time-order correlators
and beyond

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University of Heidelberg

Definition of Lyapunov exponents

$$\mathcal{H} = \sum_{m < n}^{\text{NN}} J_x S_m^x S_n^x + J_y S_m^y S_n^y + J_z S_m^z S_n^z$$

Equations of motion: $\dot{\mathbf{S}}_n = \mathbf{S}_n \times \mathbf{h}_n$

Local fields:
$$\mathbf{h}_n = \sum_m^{\text{NN}} \begin{pmatrix} J_x S_{mx} \\ J_y S_{my} \\ J_z S_{mz} \end{pmatrix}$$

Small deviations:
$$\delta \dot{\mathbf{S}}_n = \delta \mathbf{S}_n \times \mathbf{h}_n + \mathbf{S}_n \times \delta \mathbf{h}_n$$

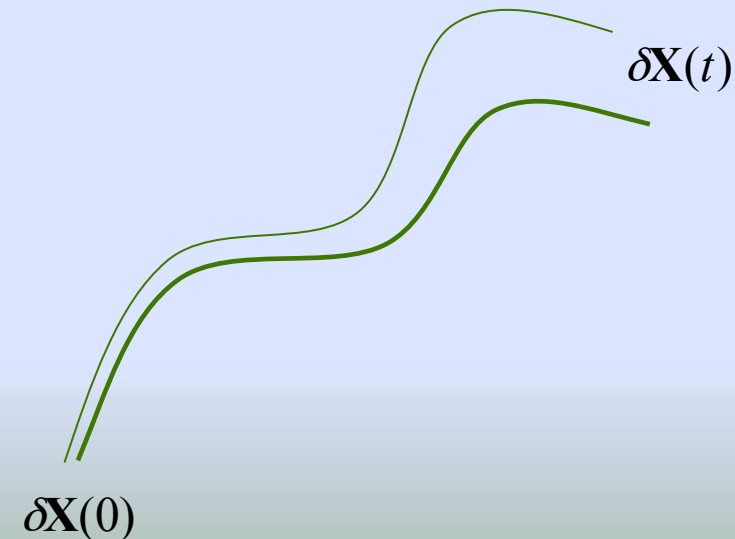
$$\delta \mathbf{h}_n = \sum_m^{\text{NN}} \begin{pmatrix} J_x & \delta S_{mx} \\ J_y & \delta S_{my} \\ J_z & \delta S_{mz} \end{pmatrix}$$

Largest Lyapunov exponent:

$$\lambda_{\max} \equiv \lim_{\substack{t \rightarrow \infty \\ |\delta \mathbf{X}(0)| \rightarrow 0}} \frac{1}{t} \ln \left(\frac{|\delta \mathbf{X}(t)|}{|\delta \mathbf{X}(0)|} \right)$$

Phase space vectors:

$$\mathbf{X} = \begin{pmatrix} S_{1x} \\ S_{1y} \\ S_{1z} \\ S_{2x} \\ S_{2y} \\ S_{2z} \\ \vdots \\ S_{Nx} \\ S_{Ny} \\ S_{Nz} \end{pmatrix} \quad \delta \mathbf{X} = \begin{pmatrix} \delta S_{1x} \\ \delta S_{1y} \\ \delta S_{1z} \\ \delta S_{2x} \\ \delta S_{2y} \\ \delta S_{2z} \\ \vdots \\ \delta S_{Nx} \\ \delta S_{Ny} \\ \delta S_{Nz} \end{pmatrix}$$



Survey of the largest Lyapunov exponents

[A. de Wijn, B. Hess, and B. F., Phys. Rev. Lett. **109**, 034101 (2012)]

$$\mathcal{H} = \sum_{m < n}^{\text{NN}} J_x S_m^x S_n^x + J_y S_m^y S_n^y + J_z S_m^z S_n^z$$

Interaction constants are randomly sampled

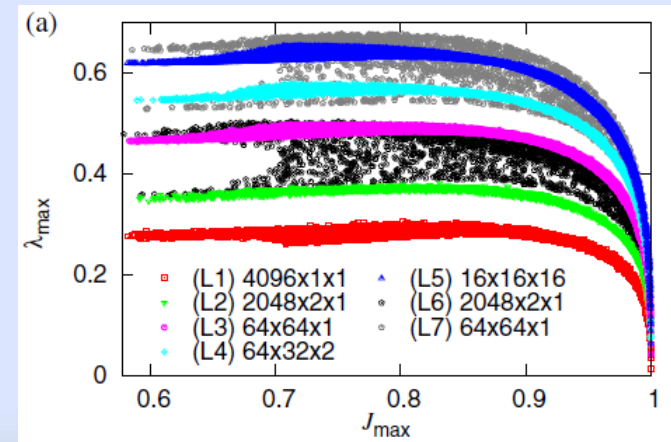
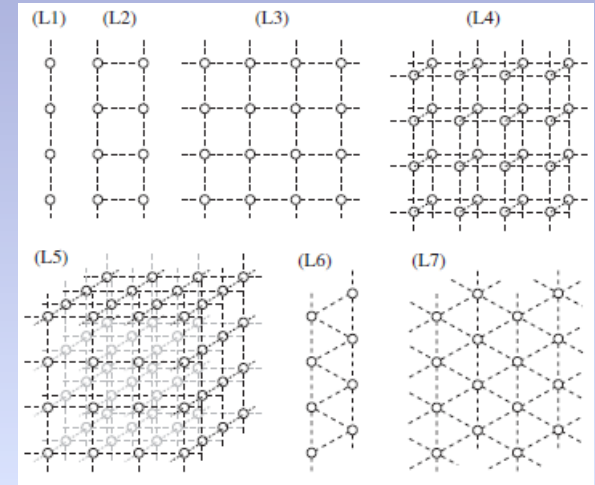
on a “sphere” $J_x^2 + J_y^2 + J_z^2 = 1$

Lessons learned:

- No integrable cases for large spin lattices besides the case of $J_x = J_y = 0$; $J_z = 1$.

- The largest Lyapunov exponent is mostly controlled by

$$J_{\max} = \max[|J_x|, |J_y|, |J_z|]$$



Survey of the largest Lyapunov exponents

[A. de Wijn, B. Hess, and B. F., Phys. Rev. Lett. **109**, 034101 (2012)]

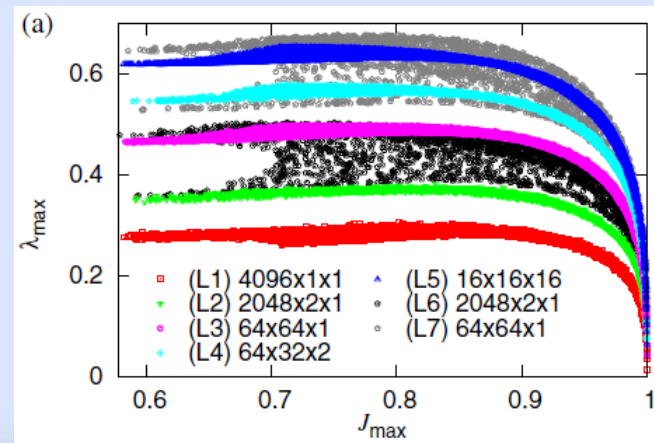
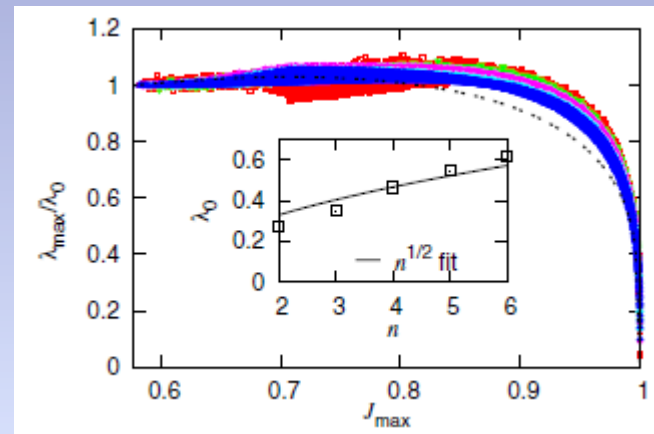
$$\mathcal{H} = \sum_{m < n}^{\text{NN}} J_x S_m^x S_n^x + J_y S_m^y S_n^y + J_z S_m^z S_n^z$$

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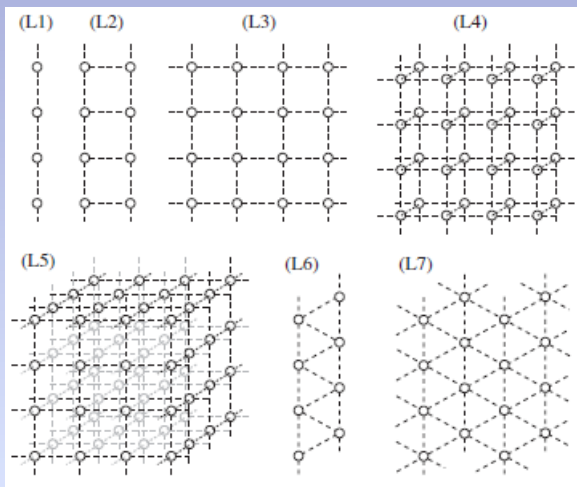
- No integrable cases for large spin lattices besides the case of $J_x = J_y = 0$; $J_z = 1$.
- The largest Lyapunov exponent is mostly controlled by $J_{\max} = \max[|J_x|, |J_y|, |J_z|]$
- The dependence on $J_{\max}$ is universal for bipartite lattices. For $J_{\max} < 0.85$, it is nearly flat.



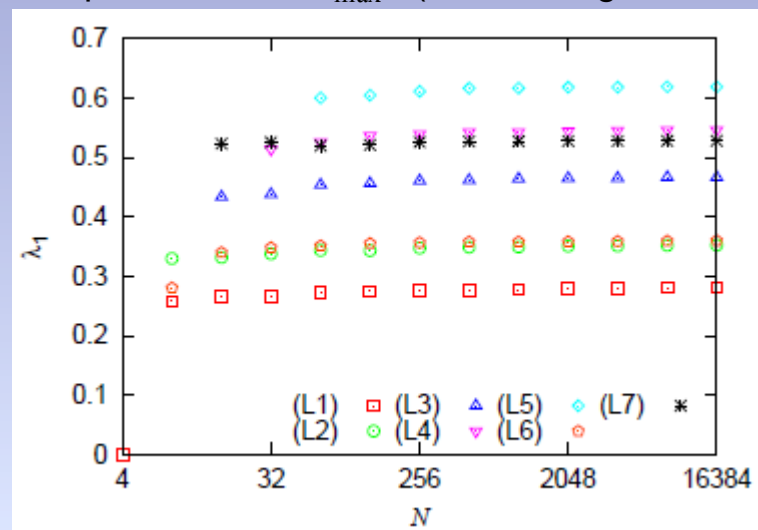
Investigations of Lyapunov spectra in classical spin systems

[A. de Wijn, B. Hess, and B. F., J. Phys. A: Math. Theor. **46** 254012, (2013)]

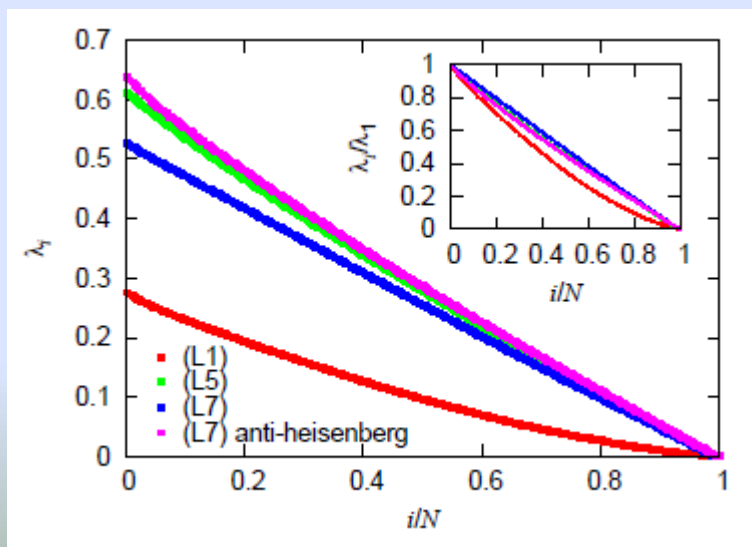
Lattices considered



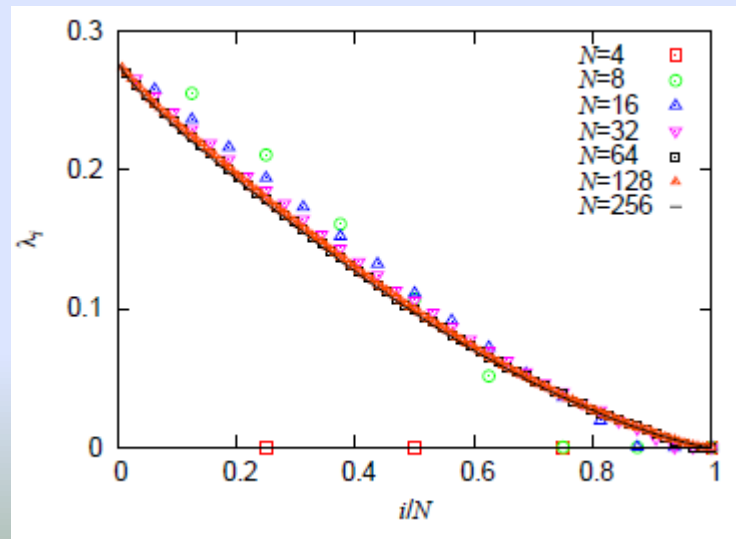
Size dependence of $\lambda_{\max}$ (Heisenberg Hamiltonian)



Lyapunov spectra for four different lattices



Size dependence of the entire spectra (Heisenberg chains)

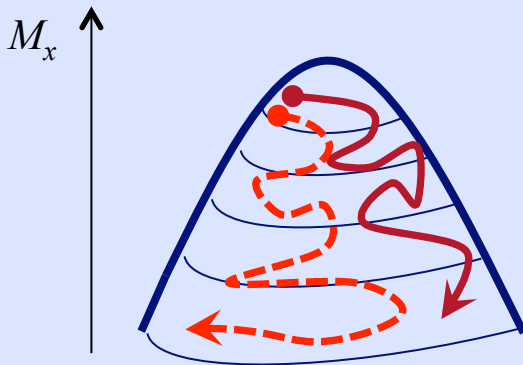


How to extract Lyapunov exponent from the observable behavior of a many-particle system?

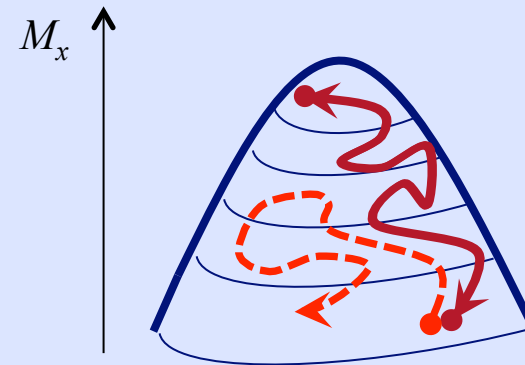
Difficulties:

- We cannot experimentally observe phase space coordinates of every particle
- We cannot controllably prepare two close initial conditions in a many-particle phase space
- Statistical behavior of many-particle systems masks Lyapunov instabilities

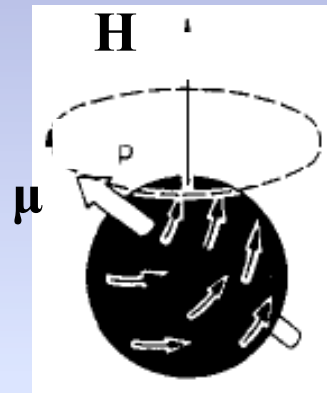
Relaxation path in many-body phase space



Solution: time-reversal of relaxation! (Loschmidt echo)



Nuclear Magnetic Resonance (NMR)



Spin 1/2



Larmor precession

$$\Omega = \gamma \mathbf{H}$$

NMR free induction decay

$$\mathcal{H} = \sum_{m < n} J_{mn}^z S_m^z S_n^z + J_{mn}^{\perp} (S_m^x S_n^x + S_m^y S_n^y)$$

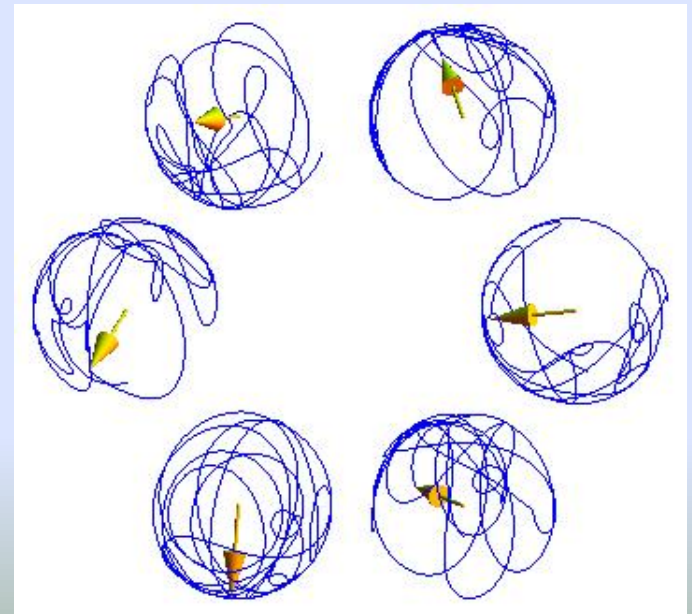
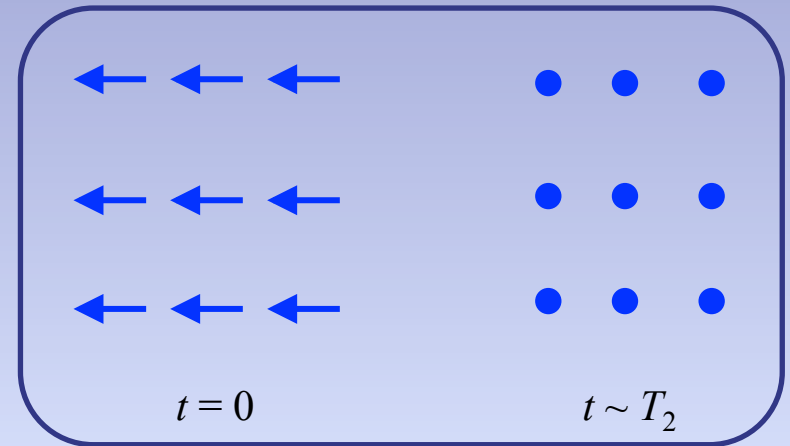
magnetic dipolar interaction:

$$J_{mn}^z = -2 J_{mn}^{\perp} = \frac{g^2 \hbar^2 (1 - 3 \cos^2 \theta_{mn})}{r_{mn}^3}$$

$$J_{mn}^z, J_{mn}^{\perp} \ll k_B T$$

Quantity of interest:

$$G(t) = \langle M_x(t) M_x(0) \rangle_{T=\infty} = \text{Tr} \left\{ e^{i \mathcal{H} t} \sum_n S_n^x e^{-i \mathcal{H} t} \sum_m S_m^x \right\}$$



Sensitivity of Loschmidt echoes to small perturbations

VOLUME 25, NUMBER 4

PHYSICAL REVIEW LETTERS

27 JULY 1970

VIOLATION OF THE SPIN-TEMPERATURE HYPOTHESIS*

W.-K. Rhim, A. Pines,[†] and J. S. Waugh

Department of Chemistry and Research Laboratory of Electronics, Massachusetts Institute of Technology,
Cambridge, Massachusetts 02139

(Received 5 May 1970)

A "Loschmidt demon" is exhibited which effectively reverses the spin-spin relaxation

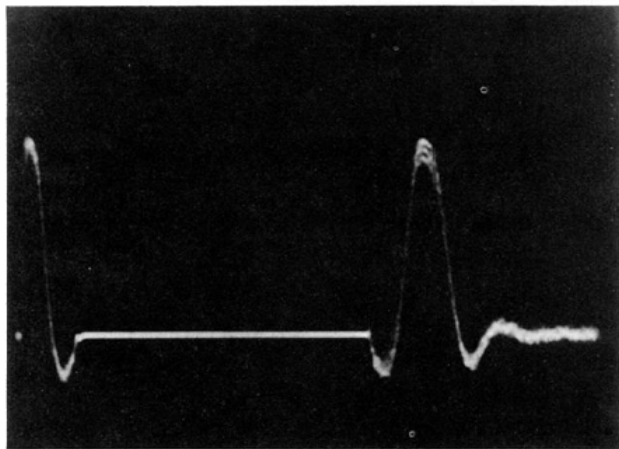


FIG. 1. Transient NMR of the ^{19}F nuclei in solid CaF_2 . Following a normal Bloch decay, an rf burst

A nuclear magnetic resonance answer to the Boltzmann–Loschmidt controversy?

H.M. Pastawski^{a,*}, P.R. Levstein^a, G. Usaj^a, J. Raya^b, J. Hirschinger^b

Physica A **283**, 166 (2000)

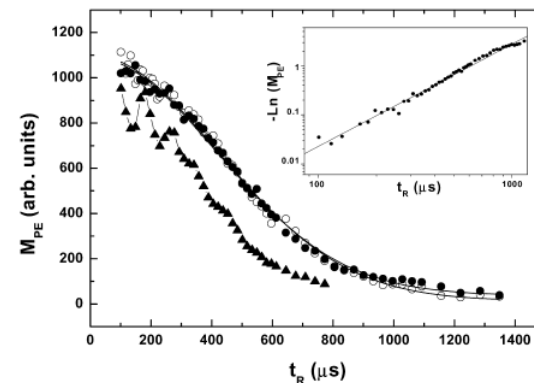
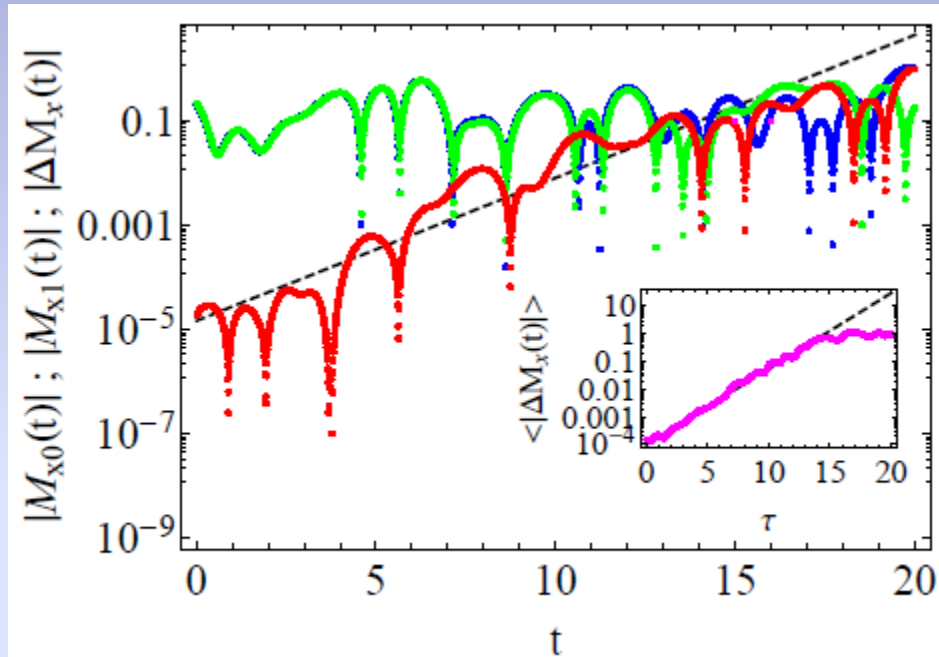
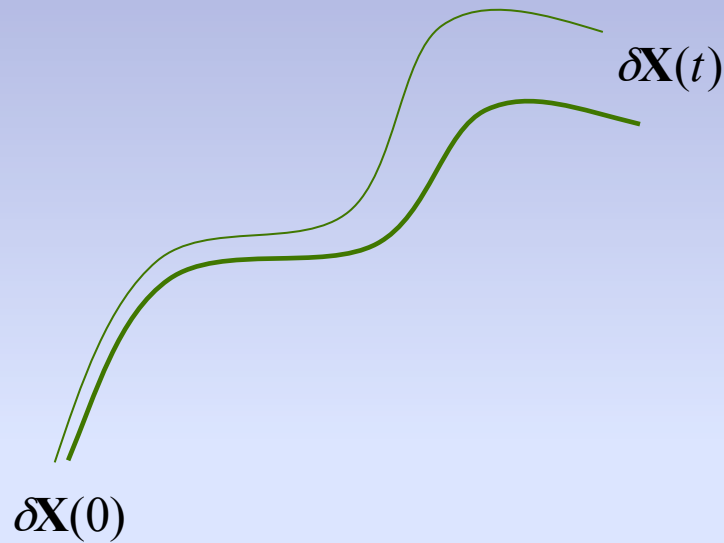


Fig. 1. Attenuation of the polarization echoes as a function of t_R in a single crystal of ferrocene, with

Time reversal of magnetization noise



$$\langle |M_x(t_0 - \tau) - M_x(t_0 + \tau)| \rangle \sim e^{\lambda_{\max} \tau}$$

$$\langle [M_x(t_0 - \tau) - M_x(t_0 + \tau)]^2 \rangle \cong e^{2\lambda_{\max} \tau}$$

$$\frac{\langle M_x(t_0 - \tau) M_x(t_0 + \tau) \rangle}{\langle M_x^2 \rangle} = 1 - C e^{2\lambda_{\max} \tau}$$

B.V. Fine, T.A. Elsayed, C. M. Kropf, and A.S. de Wijn,
Phys. Rev. E **89**, 012923 (2014)

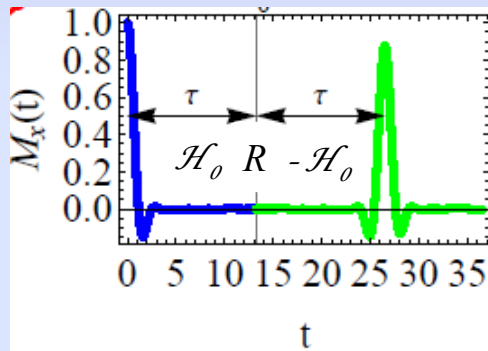


Observable exponential sensitivity of classical spin systems to small perturbations

B. V. Fine, T.A. Elsayed, C. M. Kropf, and A.S. de Wijn, Phys. Rev. E **89**, 012923 (2014)

$$\mathcal{H}_0 = \sum_{i < j}^{NN} J_x S_{ix} S_{jx} + J_y S_{iy} S_{jy} + J_z S_{iz} S_{jz}$$

$$\rho_0 \cong e^{-\alpha \vec{M}_x}$$

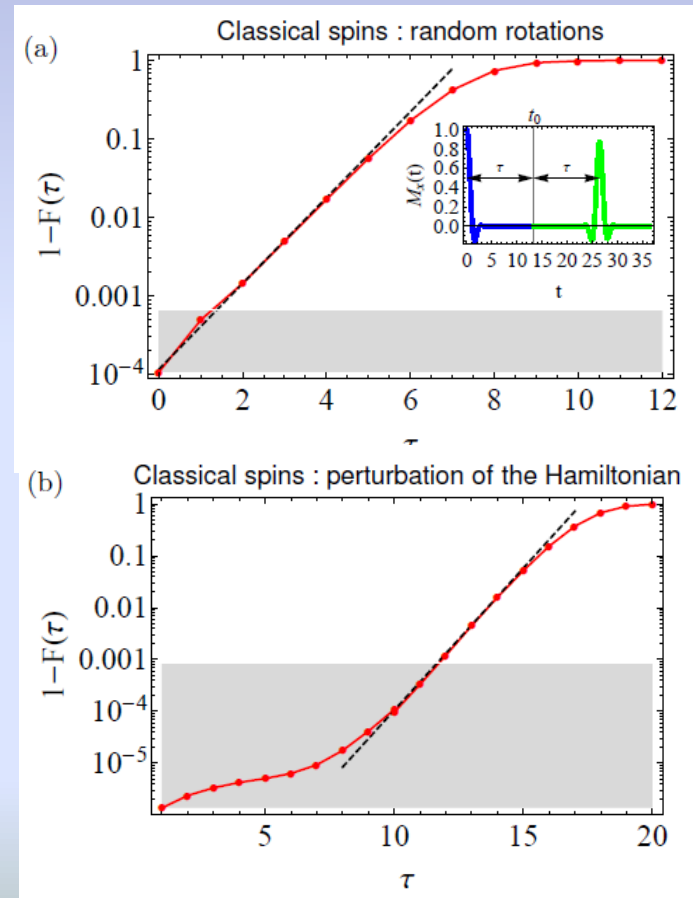


$$\rho_1 = \hat{U}_{-\mathcal{H}_0}(\tau) \hat{U}_R \hat{U}_{\mathcal{H}_0}(\tau) \rho_0$$

$$F(\tau) = \frac{\langle M_x \rangle_{\rho_1}}{\langle M_x \rangle_{\rho_0}} = 1 - C e^{2\lambda_{\max} \tau}$$

cubic lattice of $16 \times 16 \times 16$ classical spins

$$J_x = -0.41, J_y = -0.41, J_z = 0.82$$



Absence of exponential sensitivity to small perturbations in nonintegrable systems of spins 1/2

B.F., T.A. Elsayed, C. M. Kropf, and A.S. de Wijn, Phys. Rev. E **89**, 012923 (2014)

$$\mathcal{H}_0 = \sum_{i < j}^{NN} J_x S_{ix} S_{jx} + J_y S_{iy} S_{jy} + J_z S_{iz} S_{jz}$$

$$F(\tau) \cong \text{Tr} \{ e^{i\mathcal{H}_0\tau} R^\dagger e^{-i\mathcal{H}_0\tau} M_x e^{i\mathcal{H}_0\tau} R e^{-i\mathcal{H}_0\tau} \rho_0 \}$$

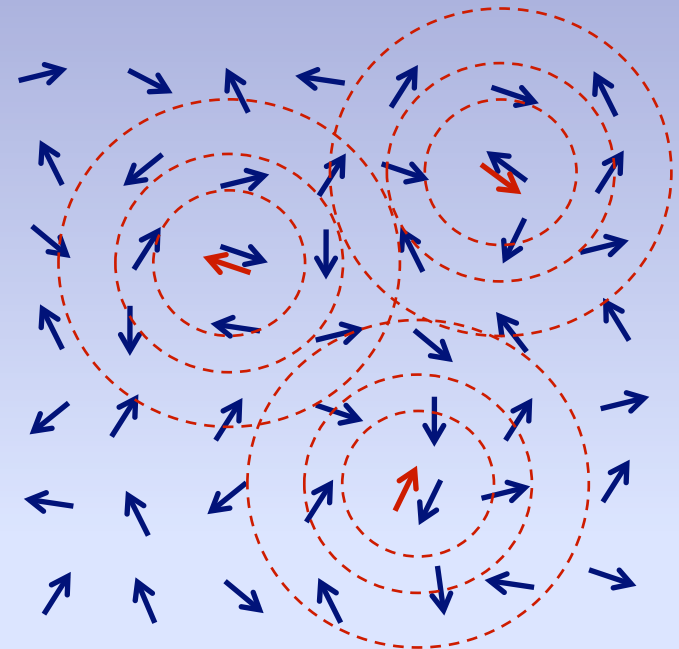
Out-of-time-order correlator

$$R = \prod_k e^{-i\delta\theta_k S_{kz}} \approx \prod_k (\mathbb{1} - i\delta\theta_k S_{kz})$$

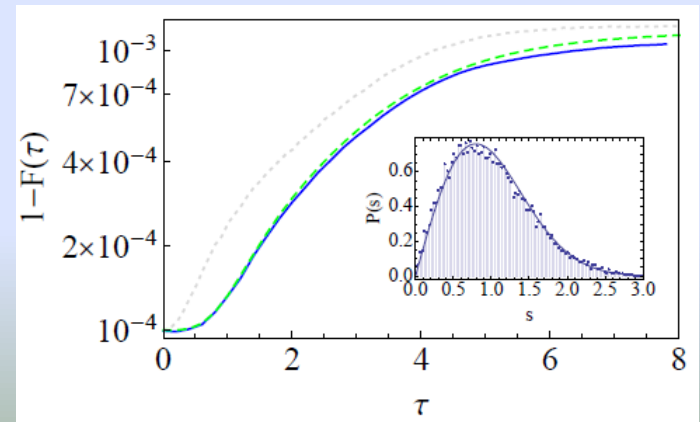
$$\Psi_+ \equiv R\Psi_- = \sum_v \Psi_v$$

Each Ψ_v is obtained from Ψ_- by complete flipping of a small fraction of spins

No exponential growth in the regime $1-F(\tau) \ll 1$

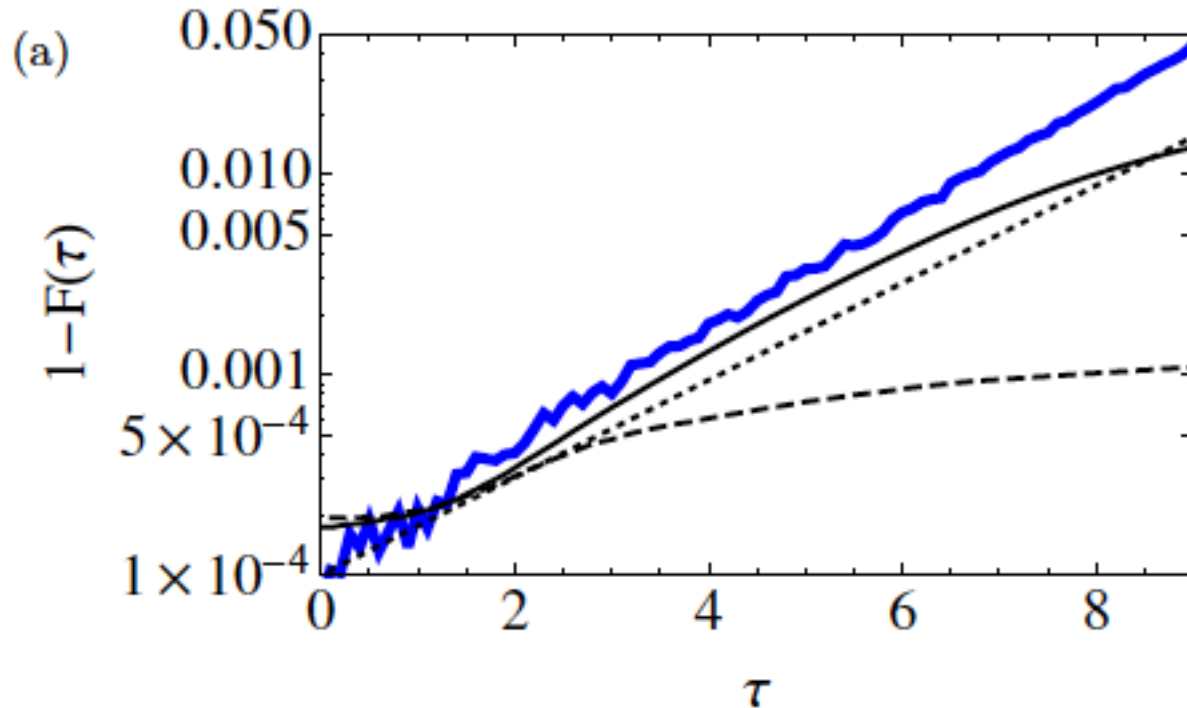
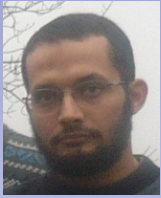


5x5 lattice of spins 1/2



Larger quantum spins

T.A. Elsayed, B. F., Physica Scripta **T165**, 014011 (2015)



Blue: 6 classical spins

Solid black: 6 spins $15/2$

Dashed: 26 spins $1/2$

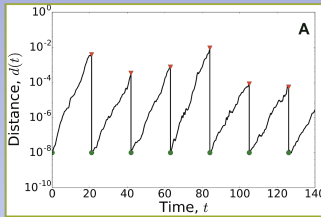
Dotted: $2 \lambda_{\max} \tau$

Demonstration of the Lyapunov regime for an out-of-time-order quantum correlator.



Extracting ergodization time from Loschmidt echoes

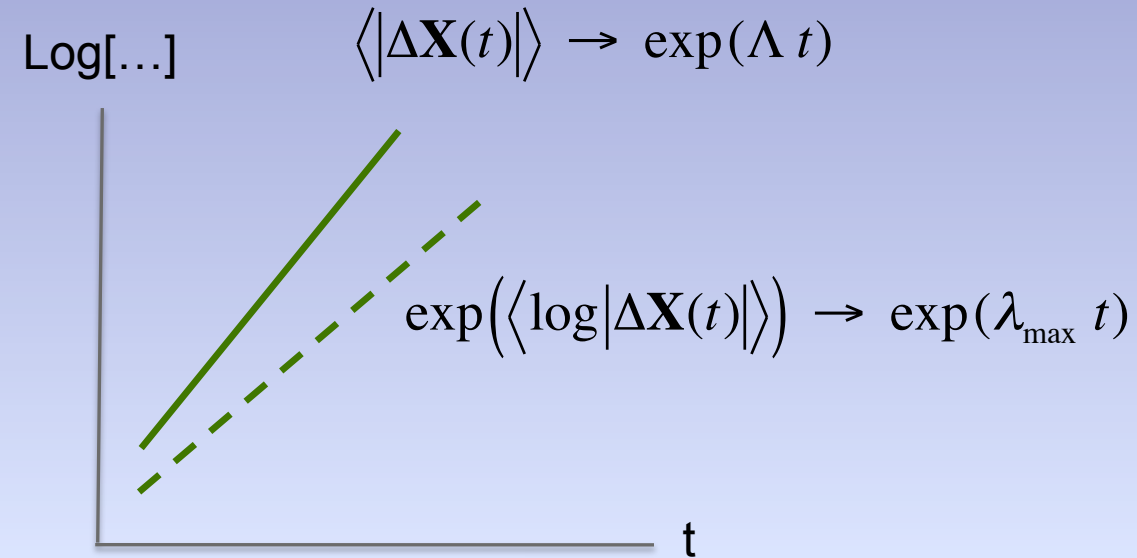
[A. E. Tarkhov, B. V. Fine, New J. Phys. 20, 123021 (2018)]



$$\lambda_{\max} = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t \lambda(t') dt'$$

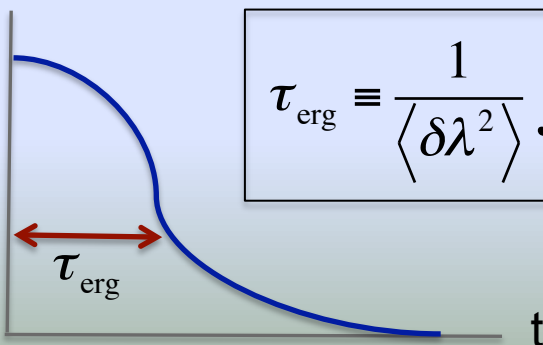
$$\lambda(t) = \lambda_{\max} + \delta \lambda(t)$$

$$\varphi(t) \equiv \langle \delta \lambda(t) \delta \lambda(0) \rangle$$



$$\exp[(\Lambda - \lambda_{\max})t] = \left\langle \exp \left[\int_0^t \delta \lambda(t') dt' \right] \right\rangle = \exp \left[t \int_0^\infty \varphi(t') dt' \right]$$

$\varphi(t)$



$$\tau_{\text{erg}} \equiv \frac{1}{\langle \delta \lambda^2 \rangle} \int_0^\infty \varphi(t) dt$$

$$\tau_{\text{erg}} \equiv \frac{\Lambda - \lambda_{\max}}{\langle \delta \lambda^2 \rangle}$$

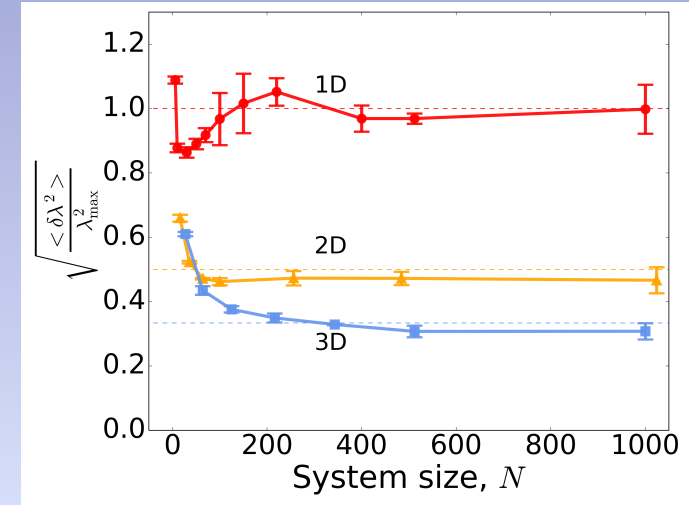
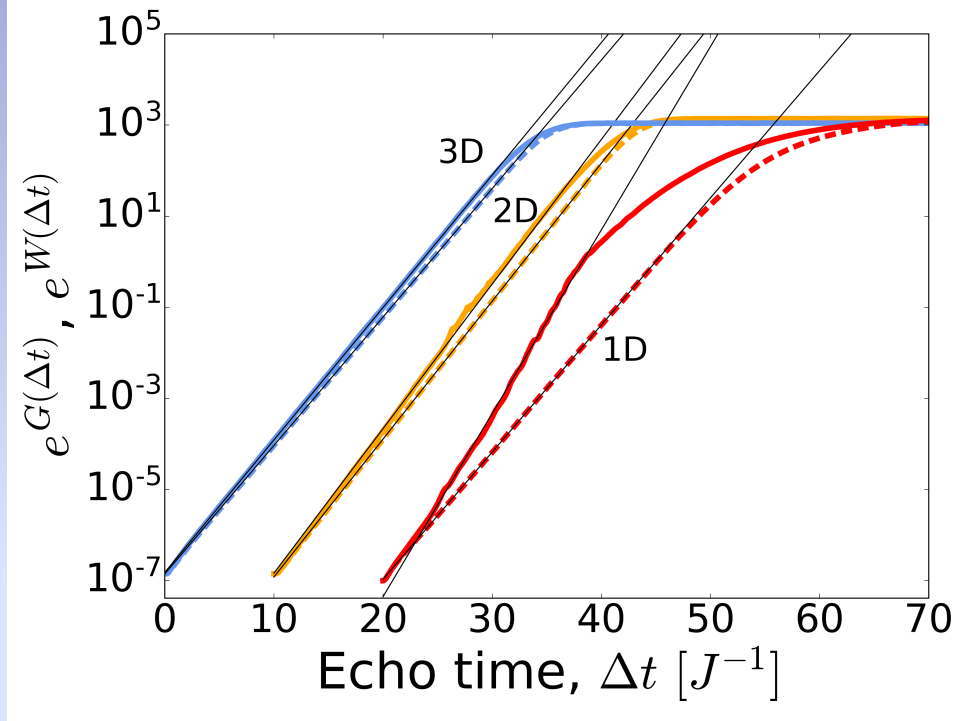
cf.

E. B. Rozenbaum et al.,
PRL **118**, 086801 (2017).

M. Serbyn and D.A. Abanin
PRB **96**, 014202 (2017)

Extracting ergodization time from Loschmidt echoes: numerical tests

[A. E. Tarkhov, B. V. Fine, New J. Phys. **20**, 123021 (2018)]



$$\tau_{\text{erg}} \equiv \frac{\Lambda - \lambda_{\text{max}}}{\langle \delta \lambda^2 \rangle}$$

$$\langle \delta \lambda^2 \rangle^{\text{approx}} \approx \frac{4\lambda_{\text{max}}^2}{N_N^2}$$

Lattice	N_N	λ_{max}	Λ	$\langle \delta \lambda^2 \rangle$	$\langle \delta \lambda^2 \rangle^{\text{approx}}$	$\tau_{\text{erg}}^{\text{LE}}$	$\tau_{\text{erg}}^{\text{approx}}$	τ_{erg}
1D, $N = 100$	2	0.643	0.927	0.362	0.413	0.79	0.69	0.66 ± 0.05
2D, $N = 10 \times 10$	4	0.697	0.731	0.104	0.122	0.32	0.27	0.32 ± 0.02
3D, $N = 4 \times 4 \times 4$	6	0.649	0.669	0.080	0.047	0.25	0.43	0.26 ± 0.02

Generic long-time behavior of nuclear spin decays:

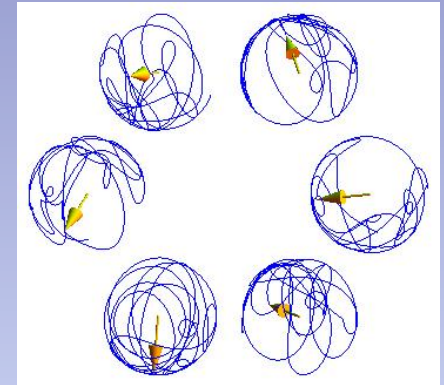
[B. F., Int. J. Mod. Phys. B **18**, 1119 (2004)]

$$G(t) \sim e^{-\gamma t} \cos(\omega t + \phi), \quad \text{where } \gamma, \omega \sim J\sqrt{N_{nn}}$$

Markovian behavior on non-Markovian time scale is a manifestation of chaos.

Chaotic eigenmodes of the time evolution operator:

Pollicott-Ruelle resonances [D. Ruelle, PRL **56**, 405 (1986)]



B.F., cond-mat/9911230 (1999)

C. Manderfeld et al., J.Phys.A **34**, 9893(2001)

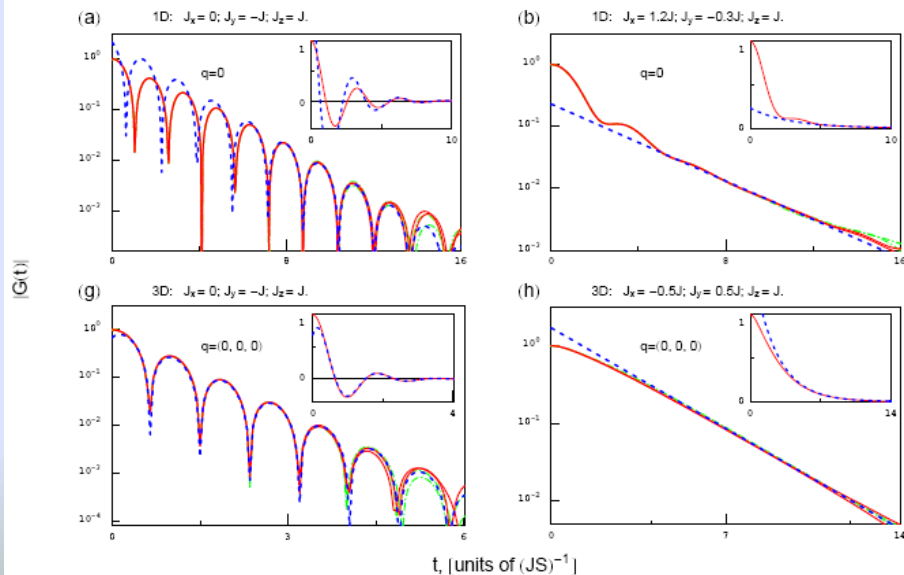
T. Prosen, J.Phys.A **35**, L737(2002)

Classical spin systems:

results of simulations (this work) – red solid lines

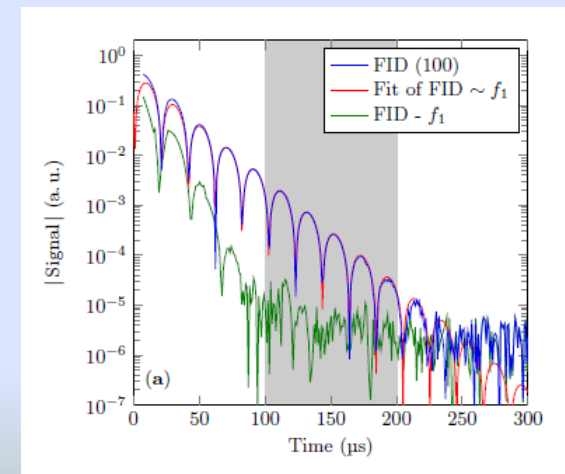
[also green lines]

long-time fit: $\exp(-\xi t)$ or $\exp(-\xi t) \cos(\eta t + \phi)$
blue dashed line



Spins 1/2, experiment

B. Meier et al., PRL **108**, 177602 (2012).



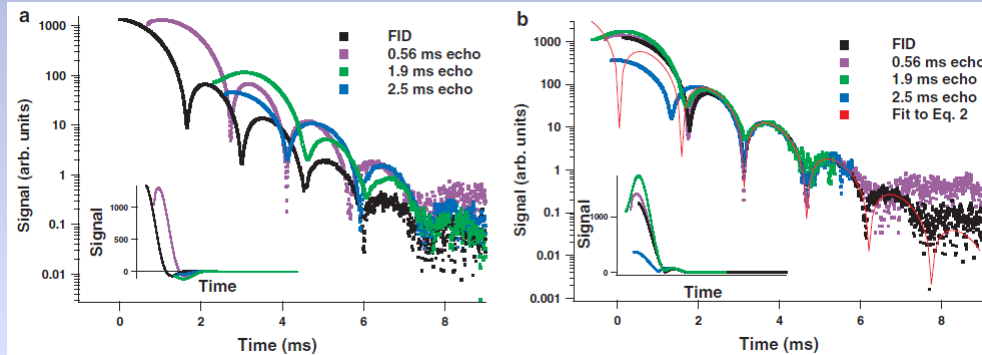
Quantitative relations between NMR free induction decays and spin echoes [B.F. PRL 94, 247601 (2005)]

Identical constants γ and ω in $e^{-\gamma t} \cos(\omega t + \phi)$

Asymptotic behavior of many-spin density matrices:

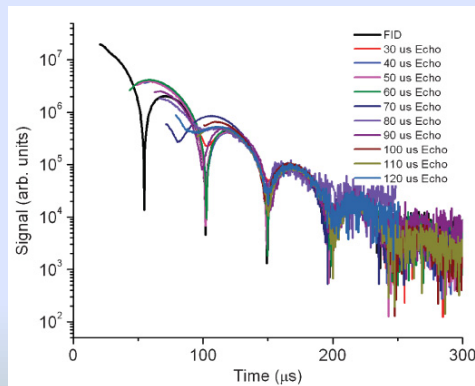
$$\rho_{kl}(t) = \rho_{0,kl} e^{-(\gamma+i\omega)t} + \rho_{0,kl}^+ e^{-(\gamma-i\omega)t}$$

Experimental results for solid xenon:

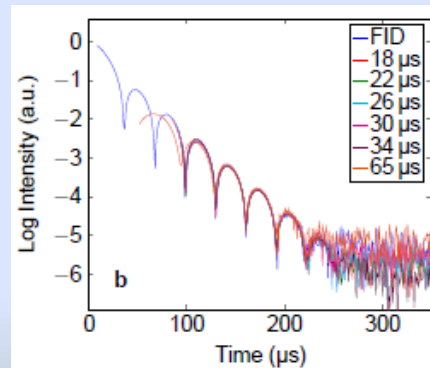


S. W. Morgan et al, PRL **101**, 067601 (2008)

Experimental results for CaF_2 :



E. G. Sorte et al,
PRB **83**, 064302 (2011)



B. Meier et al,
Univ. of Leipzig, unpublished

similar numerical
results for
Loschmidt echoes:
M. Schmitt and S. Kehrein
PRB **98**, 180301(R) (2018)

Summary:

1. Systematic investigation of Lyapunov exponents for classical spin lattices.
2. Loschmidt echoes in chaotic lattices of classical spins exhibit exponential sensitivity to small perturbations characterized by $2 \lambda_{\max}$.
3. **Lyapunov exponent cannot be defined for nonintegrable systems of spins 1/2 at high temperatures even for $N \rightarrow \infty$**
→ Wigner-Dyson statistics and ETH without a classical chaotic limit

Generic ergodicity without exponential sensitivity to small perturbations.

4. OTOCs for lattices of large quantum spins exhibit Lyapunov growth over the time range $\sim \text{Log}[S] / \lambda_{\max}$
5. $\Lambda - \lambda_{\max}$ is proportional to the ergodization time of the system.
6. **Fast exponential long-time decays of non-conserved quantities are proposed as a universal indicator of chaos for classical and quantum systems.**

