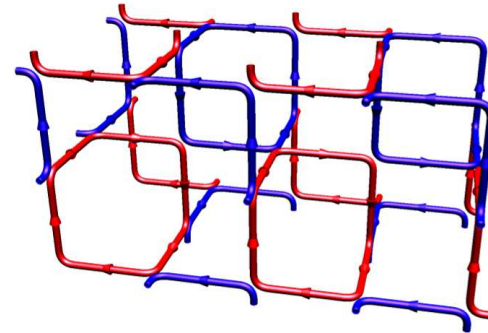
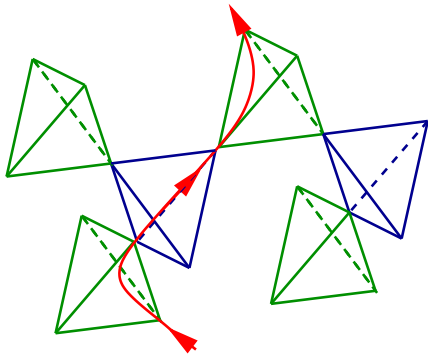


EXOTIC CRITICAL PHENOMENA IN CLASSICAL SYSTEMS

Loops and strings on lattices

John Chalker

Physics Department, Oxford University



Work with

Ludovic Jaubert & Peter Holdsworth (ENS Lyon), & Roderich Moessner (Dresden)

Adam Nahum (Oxford), Miguel Ortuño, Andres Somoza, & Pedro Serna (Murcia)

Outline

Statistical mechanics with extended degrees of freedom

Coulomb phases

Geometrically frustrated magnets, dimer models

Correlations from constraints

Close-packed loop models

Loop colours as non-local degrees of freedom

See also poster session

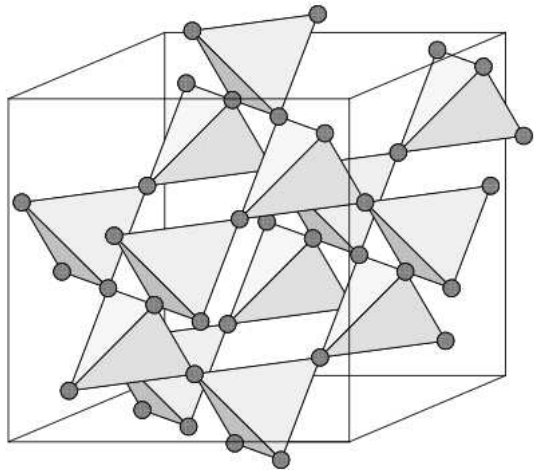
Phase transitions

Ordering transitions from the Coulomb phase

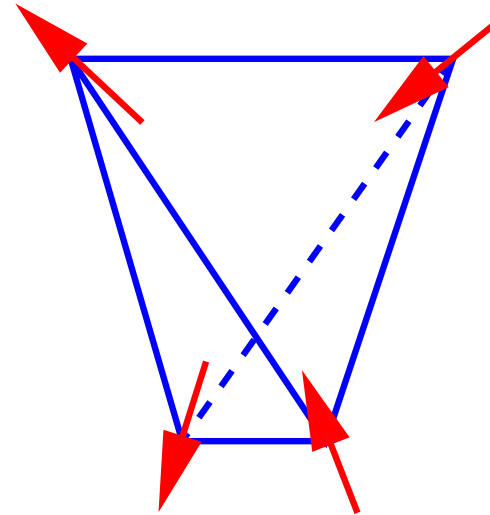
Transitions between extended-loop and short-loop phases

Spin Ice

$\text{Ho}_2\text{Ti}_2\text{O}_7$ and $\text{Dy}_2\text{Ti}_2\text{O}_7$



'Two-in, two-out'
ground states



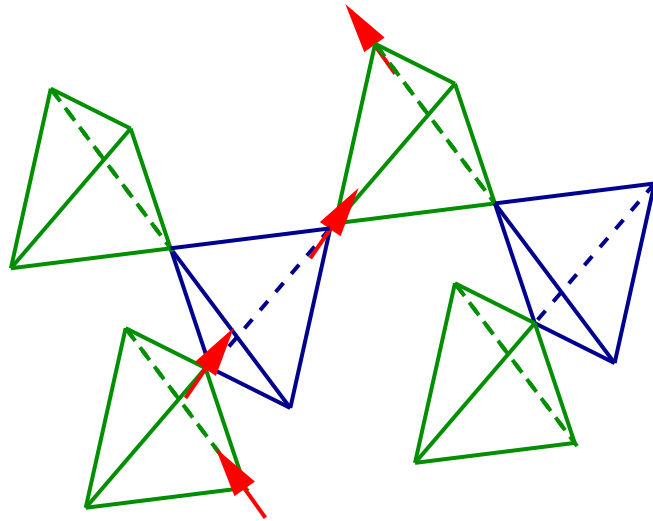
Pyrochlore ferromagnet with single-ion anisotropy

$$\mathcal{H} = -J \sum_{\langle ij \rangle} \mathbf{S}_i \cdot \mathbf{S}_j - D \sum_i (\hat{\mathbf{n}}_i \cdot \mathbf{S}_i)^2 - \mathbf{h} \cdot \sum_i \mathbf{S}_i$$

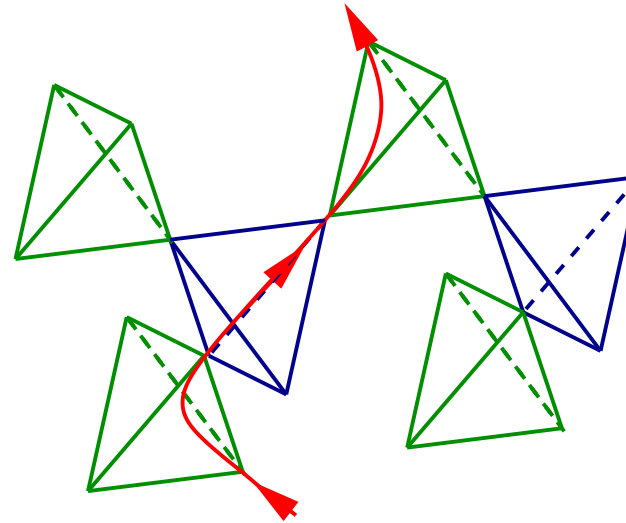
Gauge theory of ground state correlations

Youngblood *et al* (1980), Huse *et al* (2003), Henley (2004)

Map spin configurations ...

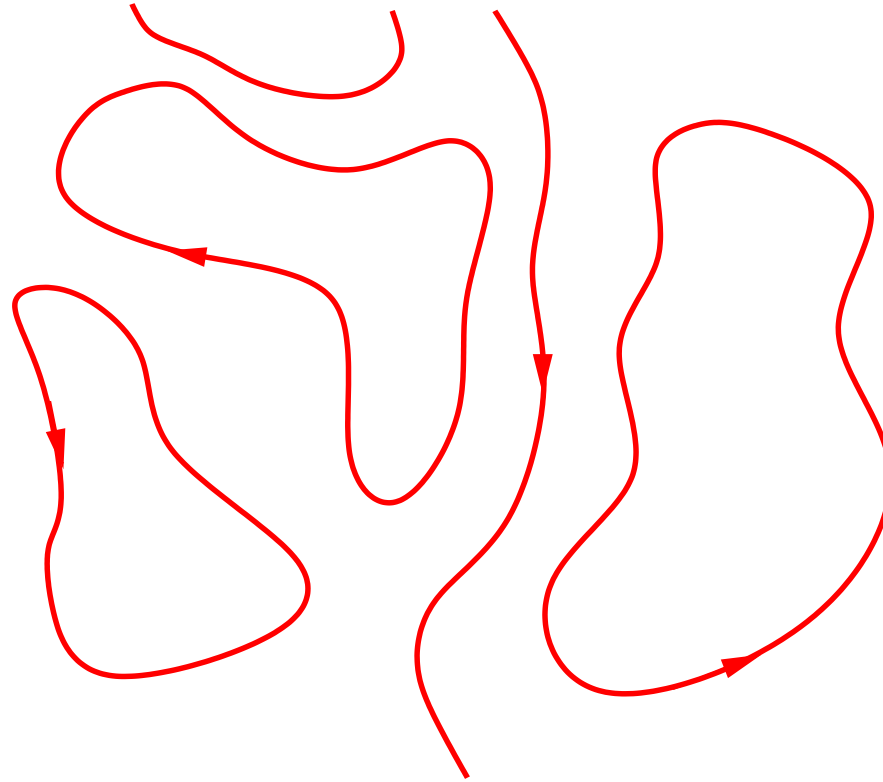


...to vector fields $\mathbf{B}(\mathbf{r})$



'two-in two out' groundstatesmap to divergenceless $\mathbf{B}(\mathbf{r})$

Ground states as flux loops

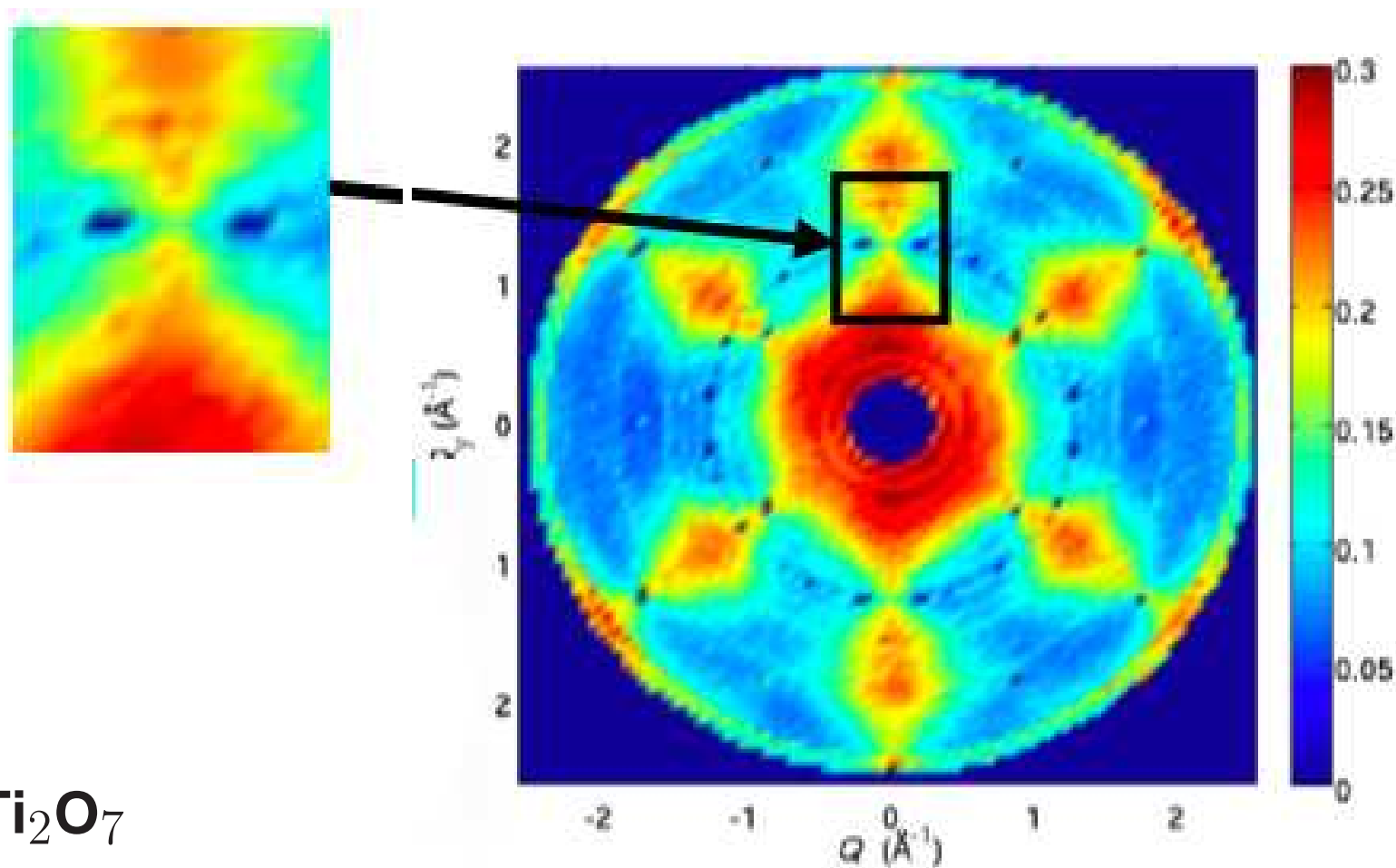


Entropic distribution: $P[\mathbf{B}(\mathbf{r})] \propto \exp(-\kappa \int \mathbf{B}^2(\mathbf{r}) d^3\mathbf{r})$

Power-law correlations: $\langle B_i(\mathbf{r}) B_j(\mathbf{0}) \rangle \propto r^{-3}$

Low T correlations from neutron diffraction

Fennell *et al* Science 326, 415 (2009)

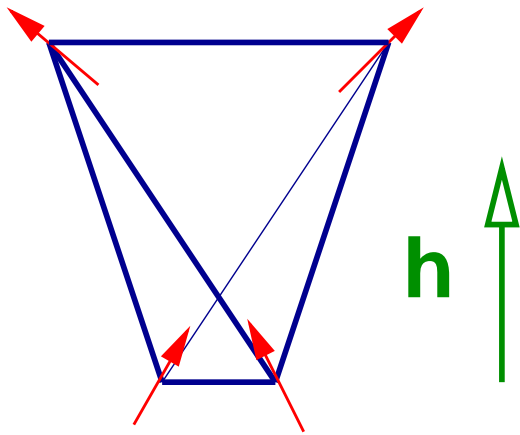


Engineering transitions in spin ice

Select ordered state with Zeeman field or strain

Kasteleyn transition

in staggered field



Magnetisation

vs h^{eff}/T

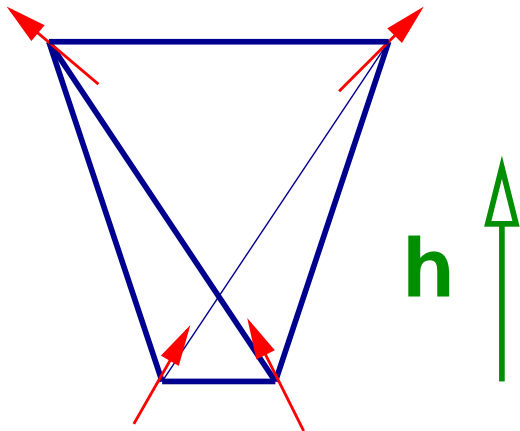
for $h^{\text{eff}}, T \ll J$

Engineering transitions in spin ice

Select ordered state with Zeeman field or strain

Kasteleyn transition

in staggered field



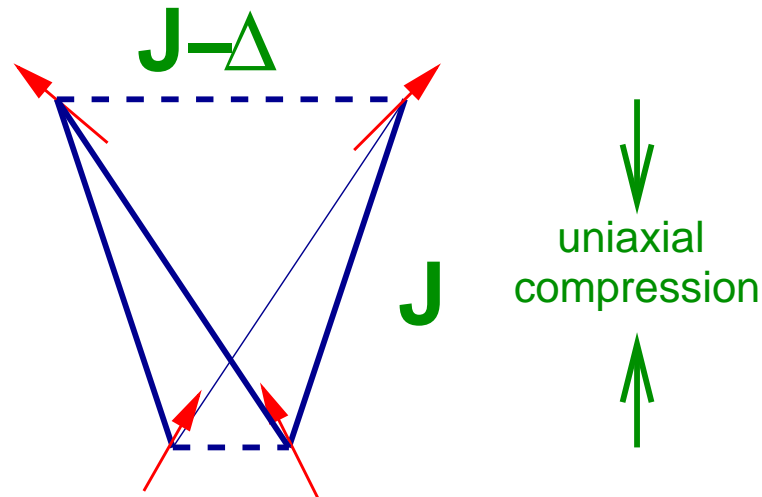
Magnetisation

vs h^{eff}/T

for $h^{\text{eff}}, T \ll J$

Ferromagnetic ordering

strain + magnetoelastic coupling



Magnetic order for

$$T \ll \Delta$$

Coulomb phase for

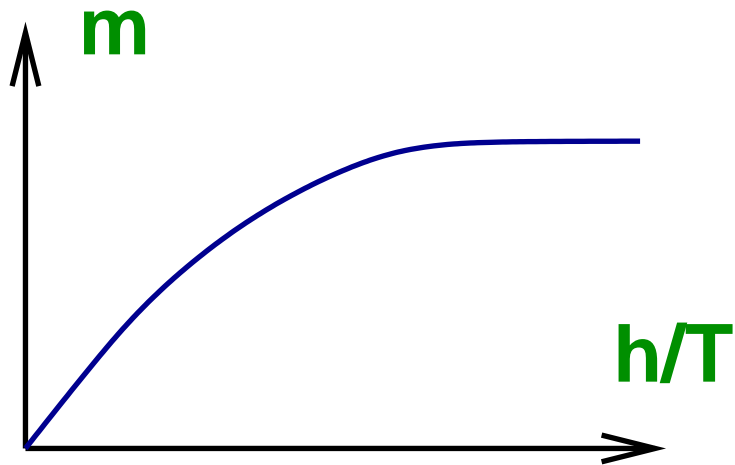
$$\Delta \ll T \ll J$$

A Kasteleyn transition

Magnetisation induced by applied field

Magnetisation vs temperature

In a paramagnet



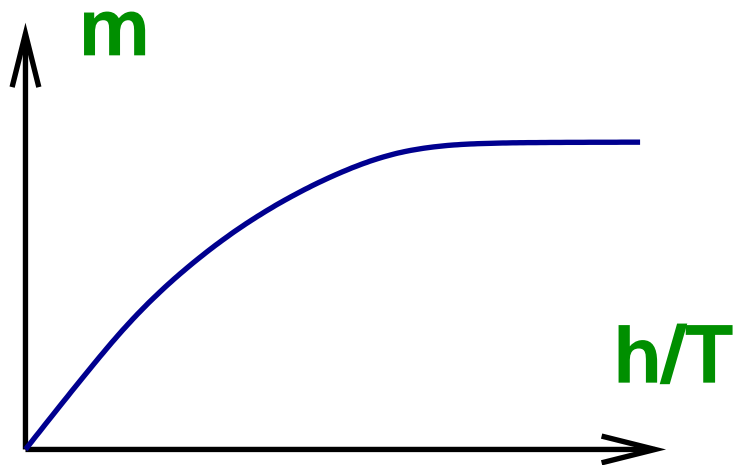
No transition

A Kasteleyn transition

Magnetisation induced by applied field

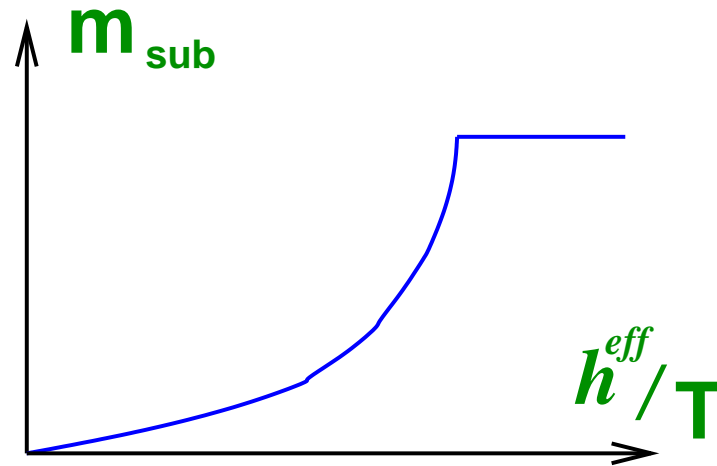
Magnetisation vs temperature

In a paramagnet



No transition

From the Coulomb phase



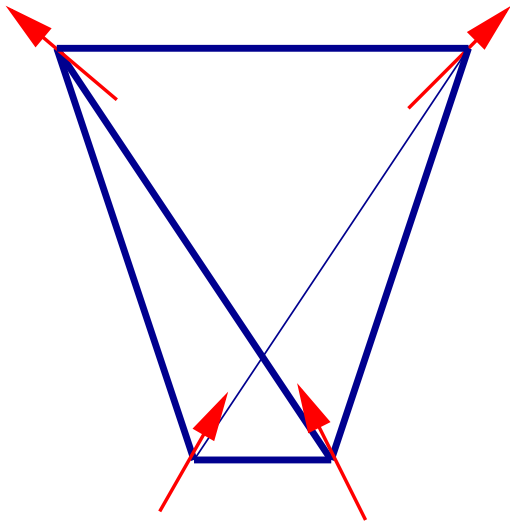
One-sided transition

- Continuous from low-field side
- First-order from high-field side

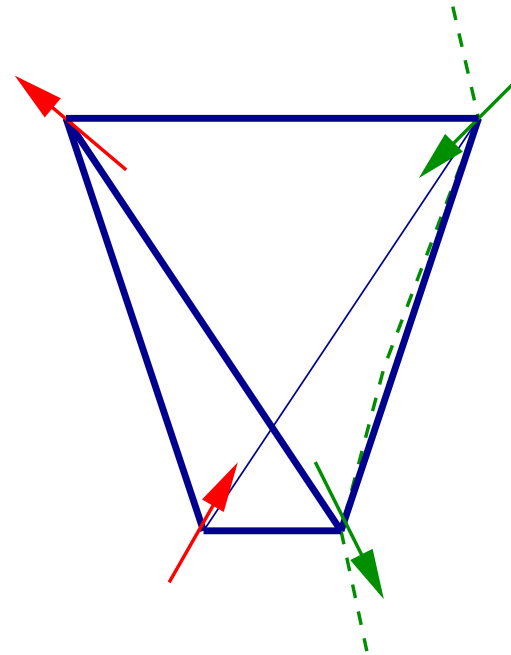
Description of the transition

Reference state: fully polarised

Excitations: spin reversals



'Vacuum'



String excitation

Thermodynamics of isolated string, length L :

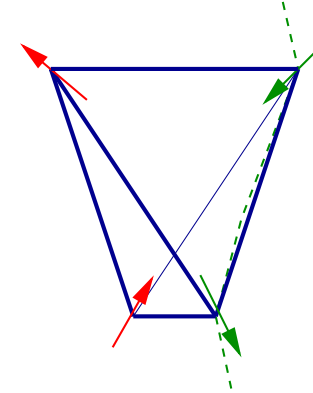
Energy $L \cdot h$ **Entropy** $L \cdot k_B \ln(2)$ **Free energy** $L \cdot [h - k_B T \ln(2)]$

String density: **finite for** $h/k_B T < \ln(2)$ **zero for** $h/k_B T > \ln(2)$

Classical to quantum mapping

View strings as boson world lines

3D classical $\equiv (2 + 1)D$ quantum



$$Z = \text{Tr} (T^L) \quad T \equiv e^{\mathcal{H}}$$

\mathcal{H} hard core bosons hopping on $\langle 100 \rangle$ plane

magnetic field \Leftrightarrow boson chemical potential

Coulomb phase correlations \Leftrightarrow Goldstone fluctuations of condensate

monopole deconfinement \Leftrightarrow off-diagonal long range order

Quantum Description as XY ferromagnet

Kasteleyn transition

$$\mathcal{H} = -\mathcal{J} \sum_{\langle ij \rangle} [S_i^+ S_j^- + S_i^- S_j^+] - \mathcal{B} \sum_i S_i^z$$

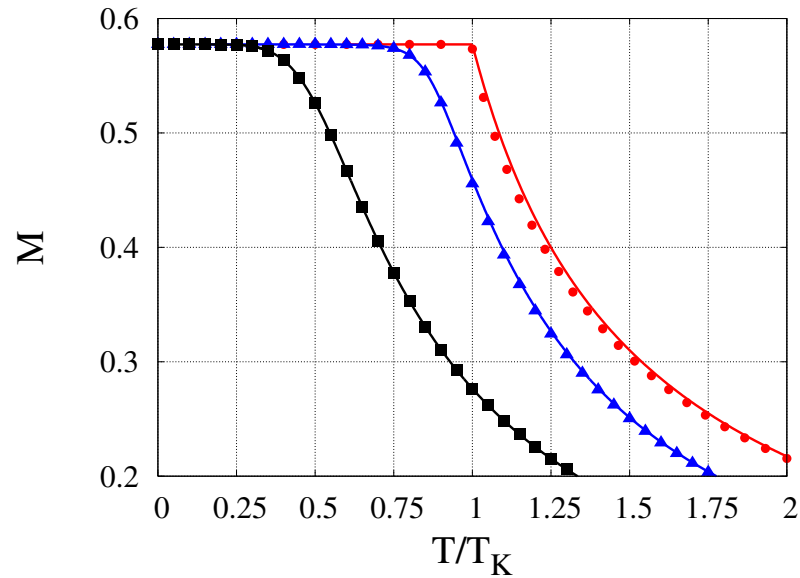
Correspondence with classical description: $\mathcal{B} \equiv h/T$

$\mathcal{B} > \mathcal{B}_c$ Quantum spins polarised along z

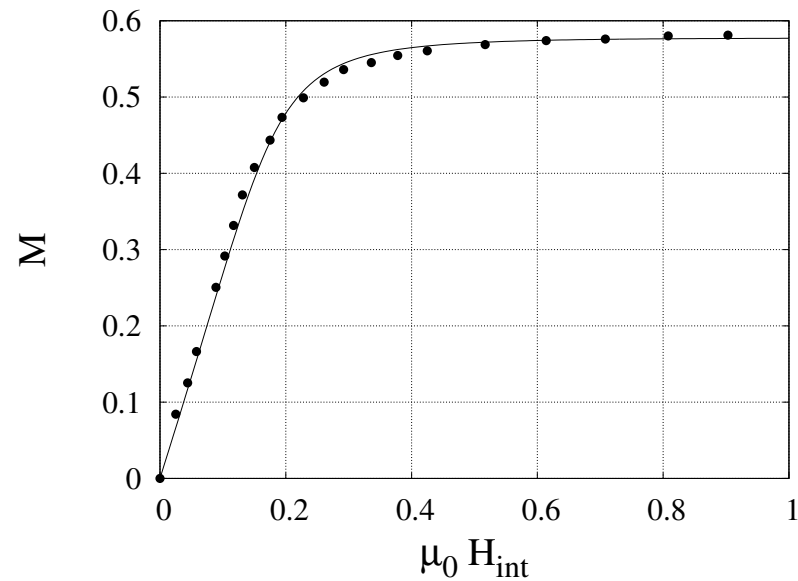
$\mathcal{B} < \mathcal{B}_c$ Quantum spins have xy order

Kasteleyn: Simulation and Experiment

Magnetisation vs T



Magnetisation vs H



Data for $\text{Dy}_2\text{Ti}_2\text{O}_7$ at 1.8K

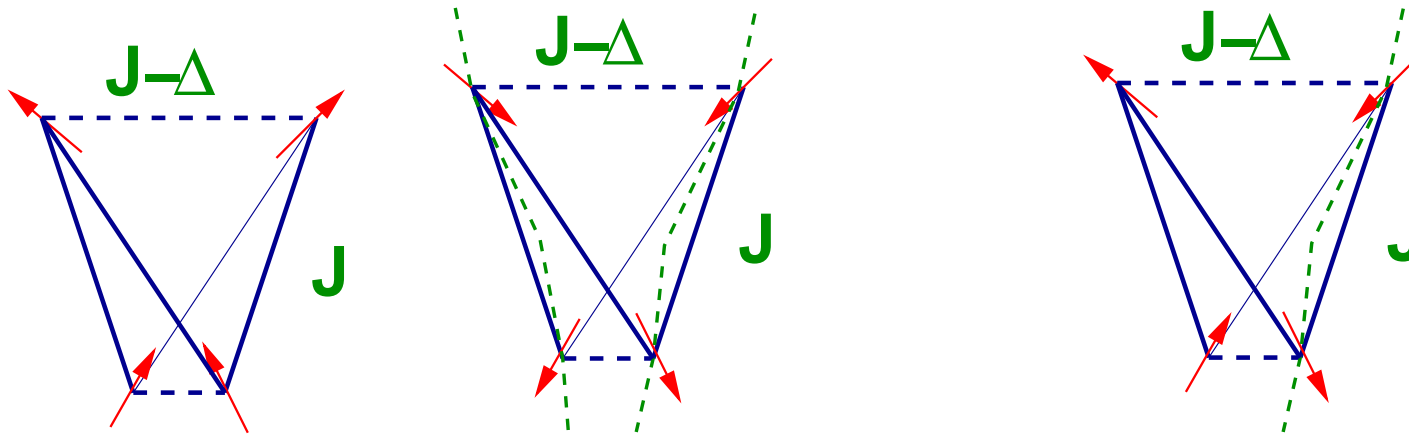
(Fukazawa *et al.* 2002)

$$h/J = 0.58, 0.13, 10^{-3}$$

$$k_B T \simeq 1.6 J_{\text{eff}}$$

Ferromagnetic ordering in strained spin ice

Classical-quantum mapping: ordering as reorientation of quantum spins



Low energy configurations

High energy configuration

$$\mathcal{H} = -\mathcal{J} \sum_{\langle ij \rangle} [S_i^+ S_j^- + S_i^- S_j^+] - \mathcal{D} \sum_{\langle ij \rangle} S_i^z S_j^z$$

$\mathcal{D} < \mathcal{J}$ quantum spins in xy plane $\mathcal{D} \equiv \Delta/T$

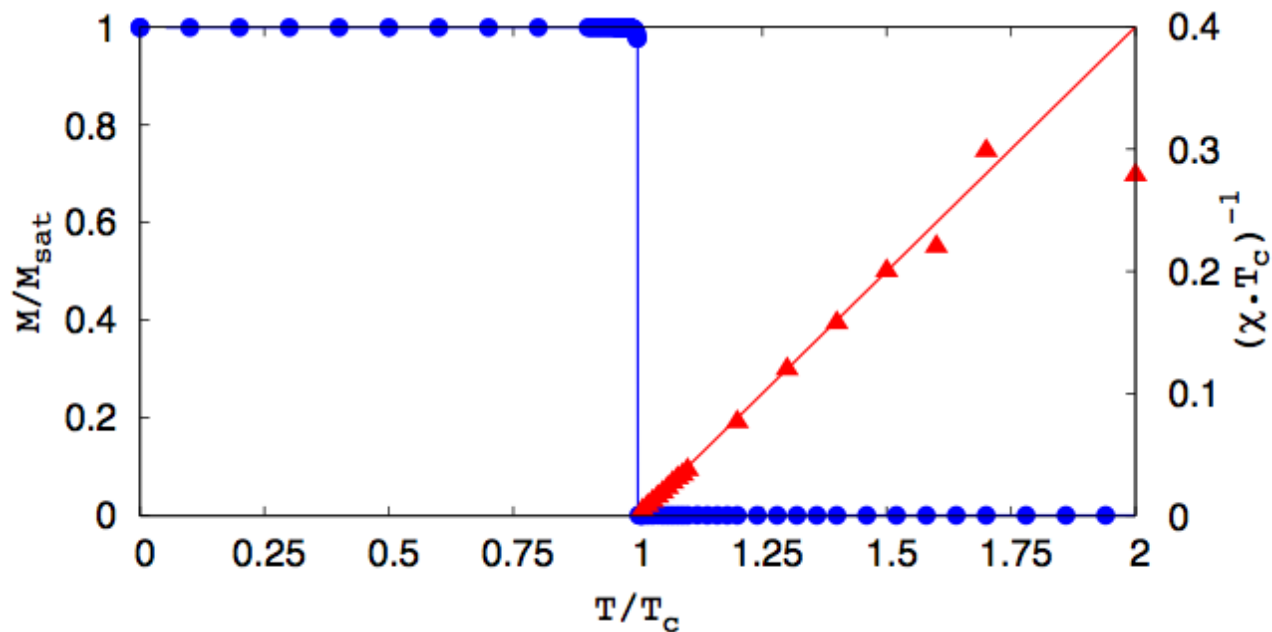
$\mathcal{D} > \mathcal{J}$ quantum spins along z

$\mathcal{D} = \mathcal{J}$ emergent SU(2) symmetry at critical point

Exotic features of ordering in strained spin ice

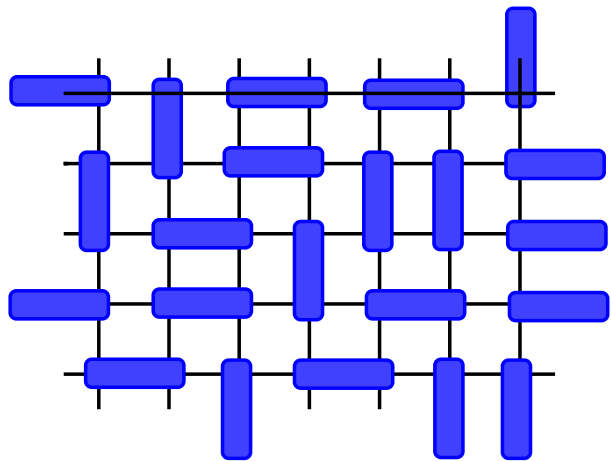
Transition is 'infinite order' multicritical point

- Magnetisation (maximally) discontinuous
- Susceptibility divergent as $T \rightarrow T_c^+$
- Domain wall width divergent as $T \rightarrow T_c^-$



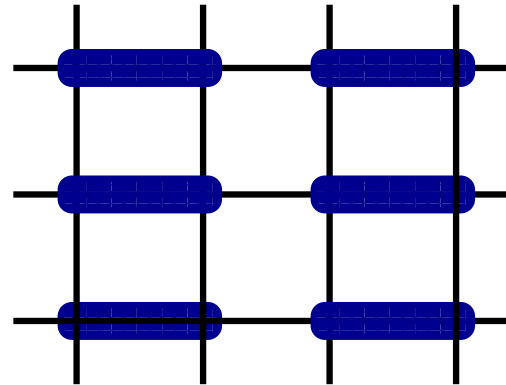
Ordering from the Coulomb phase of dimer models

Allowed states of close-packed dimer models



Dimer crystallisation

favour parallel pairs



$$\mathcal{H} = -J(n_{||} + n_{//} + n_{=})$$

Crystal for $T \ll J$

Coulomb phase for $T \gg J$

Simulations:

continuous transition possible

classical non-LGW critical point

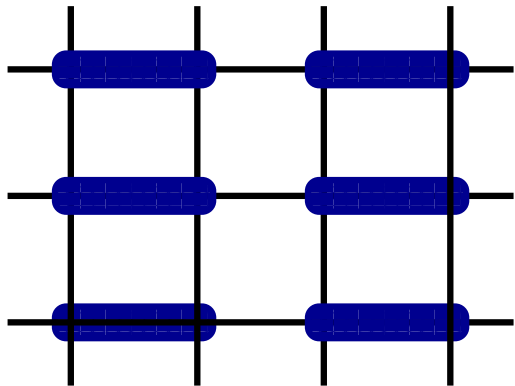
Alet et al: 2006, 2010

Classical dimer ordering in 3d and bosons in 2d

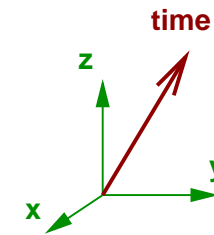
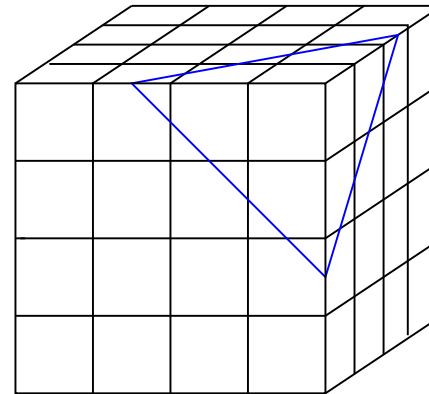
From 3d classical to (2+1)d quantum

Dimer crystallisation

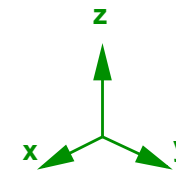
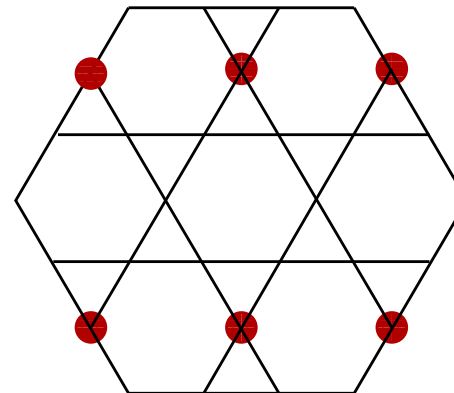
favour parallel pairs



Expect non-LGW critical point



Map to bosons on kagome lattice



1/6 filling with hard-core repulsion

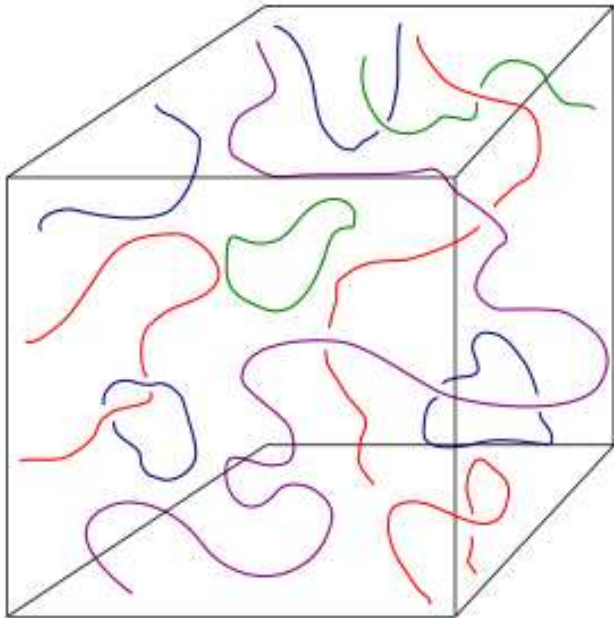
Dimer liquid maps to superfluid

Dimer crystal maps to boson crystal

Powell + JTC, 2009

Loop models

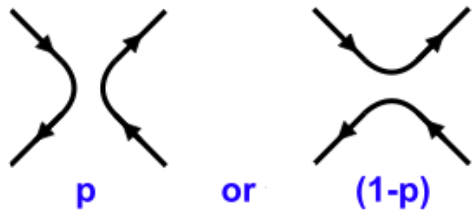
Continuum problem



Lattice formulation

Close-packed loops with n colours
on lattice of (directed) links

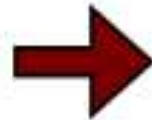
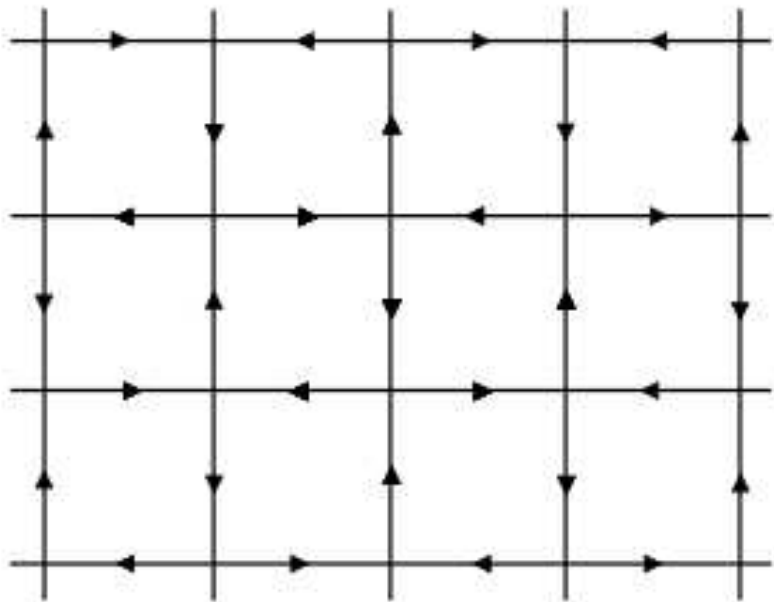
Phase transitions in loop models



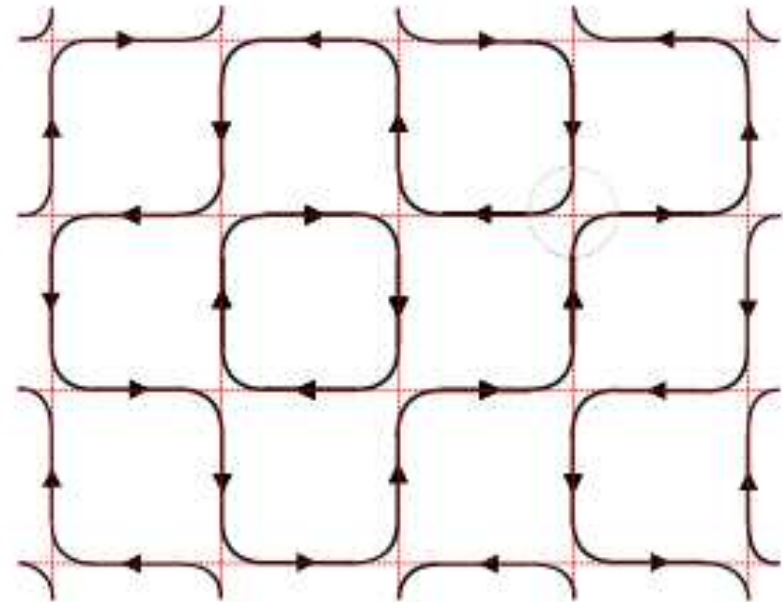
$$Z = \sum_{\text{configs}} p^{n_p} (1 - p)^{n_{1-p}} n^{\text{loops}}$$

To define model: specify lattice, link directions and nodes

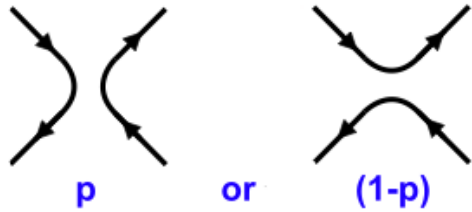
2D model



Sample configuration



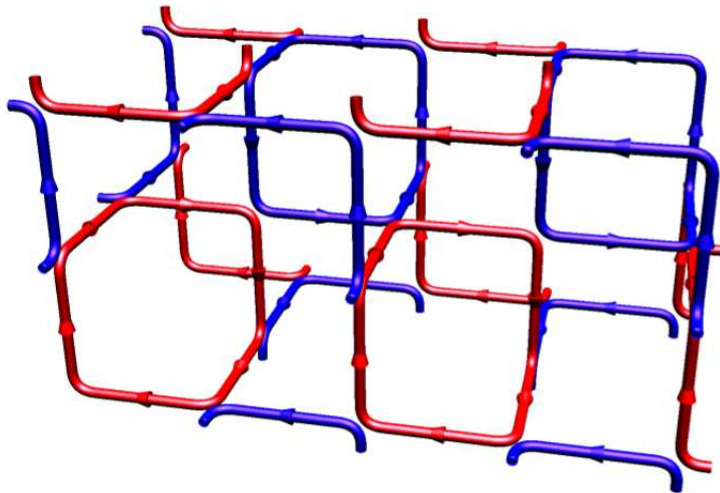
Phase transitions in loop models



$$Z = \sum_{\text{configs}} p^{n_p} (1-p)^{n_{1-p}} n^{\text{loops}}$$

To define model: specify lattice, link directions and nodes

Configuration of 3D model



Lattice designed so that:

$p = 0$ only short loops

$p = 1$ all curves extended

(Alternative has symmetry

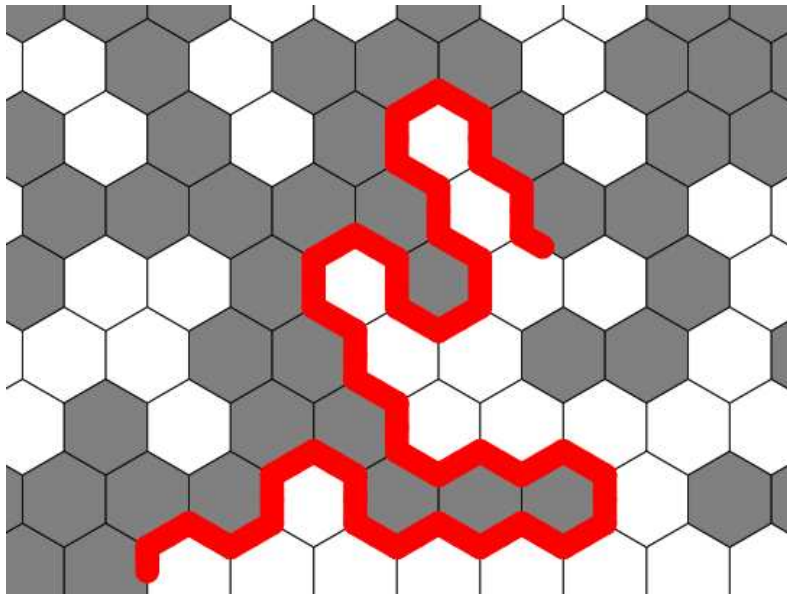
under $p \leftrightarrow [1 - p]$)

Loop models and non-intersecting random curves in 3D

Random curves appear in many contexts

2D random curves

– zero-lines of random scalar field



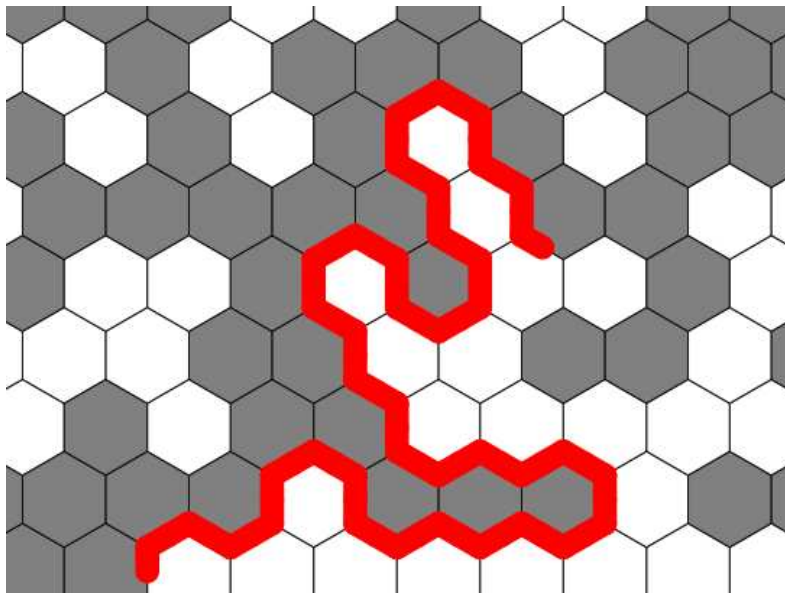
Lattice version – percolation hulls

Loop models and non-intersecting random curves in 3D

Random curves appear in many contexts

2D random curves

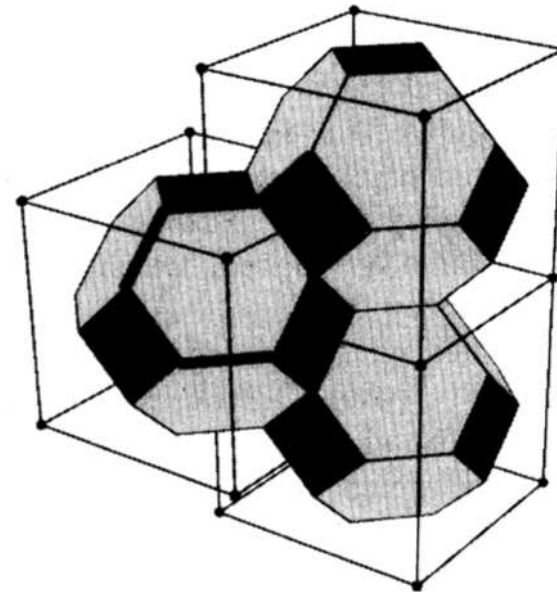
– zero-lines of random scalar field



Lattice version – percolation hulls

3D random curves

– zero-lines of random 2-cpt field



Lattice version – tricolour percolation

Scaling properties match

$n = 1$ loop model

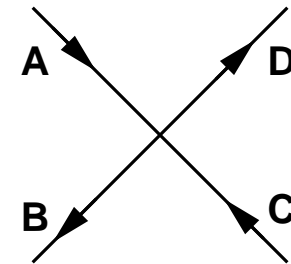
Local Description and Continuum Theory

$$Z = \sum_{\text{configs}} p^{n_p} (1 - p)^{n_{1-p}} n^{n_{\text{loops}}}$$

Introduce n **component complex**

unit vector \vec{z}_l **on each link** l

Calculate
$$\mathcal{Z} = \mathcal{N} \prod_l \int d\vec{z}_l e^{-\mathcal{S}}$$



with
$$e^{-\mathcal{S}} = \prod_{\text{nodes}} \left[p(\vec{z}_A^\dagger \cdot \vec{z}_B)(\vec{z}_C^\dagger \cdot \vec{z}_D) + (1 - p)(\vec{z}_A^\dagger \cdot \vec{z}_D)(\vec{z}_C^\dagger \cdot \vec{z}_B) \right]$$

Expand $\prod_{\text{nodes}} [\dots]$ **Loops contribute factors**

$$\sum_{\alpha, \beta, \dots, \gamma} \int d\vec{z}_1 \dots \int d\vec{z}_L z_1^{*\alpha} z_2^\alpha z_2^{*\beta} \dots z_L^{*\gamma} z_1^\gamma$$

Hence: (i) **factor of** n **per loop** (ii) **invariance under** $\vec{z}_l \rightarrow e^{i\varphi_l} \vec{z}_l$

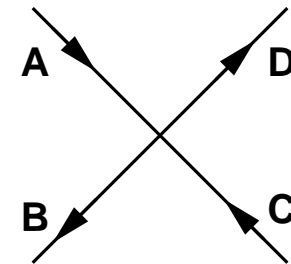
Local Description and Continuum Theory

$$Z = \sum_{\text{configs}} p^{n_p} (1 - p)^{n_{1-p}} n^{n_{\text{loops}}}$$

Introduce n component complex

unit vector \vec{z}_l on each link l

Calculate $Z = \mathcal{N} \prod_l \int d\vec{z}_l e^{-S}$



with $e^{-S} = \prod_{\text{nodes}} \left[p(\vec{z}_A^\dagger \cdot \vec{z}_B)(\vec{z}_C^\dagger \cdot \vec{z}_D) + (1 - p)(\vec{z}_A^\dagger \cdot \vec{z}_D)(\vec{z}_C^\dagger \cdot \vec{z}_B) \right]$

Continuum limit **CP(n-1) model**

$$S = \frac{1}{g} \int d^d \mathbf{r} |(\nabla - iA)\vec{z}|^2 \quad \text{with} \quad A = \frac{i}{2} (z^{*\alpha} \nabla z^\alpha - z^\alpha \nabla z^{*\alpha})$$

with $|\vec{z}|^2 = 1$ and invariance under $\vec{z} \rightarrow e^{i\varphi(\mathbf{r})} \vec{z}$

see also: Candu, Jacobsen, Read and Saleur (2009)

Phase transitions in CP^{n-1} model

Gauge-invariant degrees of freedom: 'spins' $Q \equiv zz^\dagger - 1/n$

(Mapping to Heisenberg model for $n = 2$ via $S^\alpha = z^\dagger \sigma^\alpha z$)

Correlations

$\langle \text{tr } Q(\mathbf{0})Q(\mathbf{r}) \rangle \propto G(r)$ – prob. points $\mathbf{0}$ and \mathbf{r} lie on same loop

Paramagnetic phase
— only finite loops

$$G(r) \sim \frac{1}{r} e^{-r/\xi}$$

Critical point
— fractal loops

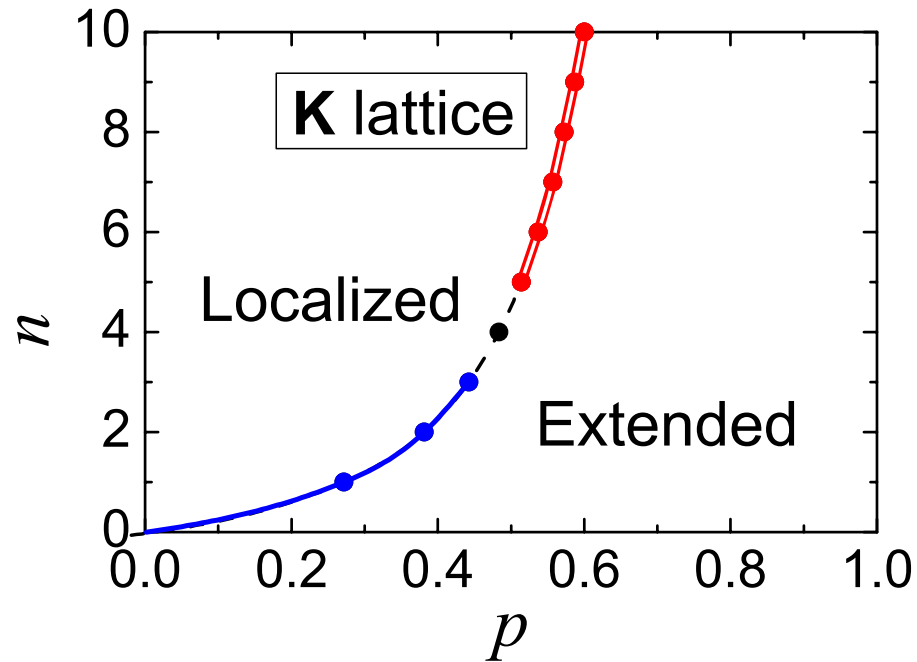
$$G(r) \sim r^{-(1+\eta)} \quad d_f = \frac{5-\eta}{2}$$

Ordered phase
— Brownian loops
escape to infinity

$$G(r) \sim r^{-2}$$

Results from simulations

Phase diagram



Critical exponents

n	ν	γ
1	0.9985(15)	2.065(18)
2	0.708(6)	1.39(1)
3	0.50(2)	1.01(2)

$n \geq 5$: **1st order**

— consistent at $n = 2$ with best estimates for classical

Heisenberg model: $\nu = 0.7112(5)$ $\gamma = 1.3960(9)$

Summary

Two classes of system having non-local degrees of freedom:

- Coulomb phases in spin Ice + dimer models
- Loop models

Exotic critical behaviour at ordering transitions:

- Symmetry-sustaining:
one-sided Kasteleyn transition
- Symmetry-breaking:
non-standard critical behaviour at Curie transition
non-LGW critical point for dimer ordering transition
- Symmetry-breaking:
loops as representation of CP^{n-1} model