# Многочастичная Локализация Андерсона

## Борис Альтшулер Колумбийский Университет



### Летняя школа Фонда Дмитрия Зимина "Династия" "Актуальные проблемы теории конденсированного состояния" 4 – 14 июля 2010г.





# 1.Introduction

# >50 years of Anderson Localization

PHYSICAL REVIEW

VOLUME 109, NUMBER 5

MARCH 1, 1958

#### Absence of Diffusion in Certain Random Lattices

P. W. ANDERSON Bell Telephone Laboratories, Murray Hill, New Jersey (Received October 10, 1957)

This paper presents a simple model for such processes as spin diffusion or conduction in the "impurity band." These processes involve transport in a lattice which is in some sense random, and in them diffusion is expected to take place via quantum jumps between localized sites. In this simple model the essential randomness is introduced by requiring the energy to vary randomly from site to site. It is shown that at low enough densities no diffusion at all can take place, and the criteria for transport to occur are given.





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# Einstein (1905):

Random walk

# always diffusion

as long as the system has no memory





# Anderson(1958):

For quantum particles
not always!

### It might be that



D = 0

Quantum interference 🔿 memory





Extended states - metal

Metal – insulator transition



# Einstein (1905):

Random walk

## always diffusion

as long as the system has no memory



Einstein relation



# Anderson(1958): For quantum

particles not always! It might be that



D = 0 ↓ conductivity = 0

Quantum interference 🔿 memory

Anderson insulator

### **Localization of single-electron wave-functions:**





Philip W. Anderson The Nobel Prize in Physics 1977

#### Nobel Lecture

Nobel Lecture, December 8, 1977

#### Local Moments and Localized States

I was cited for work both. in the field of magnetism and in that of disordered systems, and I would like to describe here one development in each held which was specifically mentioned in that citation. The two theories I will discuss differed sharply in some ways. The theory of local moments in metals was, in a sense, easy: it was the condensation into a simple mathematical model of ideas which. were very much in the air at the time, and it had rapid and permanent acceptance because of its timeliness and its relative simplicity. What mathematical difficulty it contained has been almost fully- cleared up within the past few years.

Localization was a different matter: very few believed it at the time, and even fewer saw its importance; among those who failed to fully understand it at first was certainly its author. It has yet to receive adequate mathematical treatment, and one has to resort to the indignity of numerical simulations to settle even the simplest questions about it .

### Spin Diffusion



Feher, G., Phys. Rev. 114, 1219 (1959); Feher, G. & Gere, E. A., Phys. Rev. 114, 1245 (1959).

## Light

Wiersma, D.S., Bartolini, P., Lagendijk, A. & Righini R. "Localization of light in a disordered medium", *Nature* 390, 671-673 (1997).

Scheffold, F., Lenke, R., Tweer, R. & Maret, G. "Localization or classical diffusion of light", *Nature* 398,206-270 (1999).

Schwartz, T., Bartal, G., Fishman, S. & Segev, M. "Transport and Anderson localization in disordered two dimensional photonic lattices". *Nature* 446, 52-55 (2007).

C.M. Aegerter, M.Störzer, S.Fiebig, W. Bührer, and G. Maret : JOSA A, 24, #10, A23, (2007)

#### Microwave

Dalichaouch, R., Armstrong, J.P., Schultz, S., Platzman, P.M. & McCall, S.L. "Microwave localization by 2-dimensional random scattering". *Nature* 354, 53, (1991).

Chabanov, A.A., Stoytchev, M. & Genack, A.Z. Statistical signatures of photon localization. *Nature* 404, 850, (2000).

Pradhan, P., Sridar, S, "Correlations due to localization in quantum eigenfunctions od disordered microwave cavities", PRL 85, (2000)

#### Sound

Weaver, R.L. Anderson localization of ultrasound. *Wave Motion* 12, 129-142 (1990).

#### Correlations due to Localization in Quantum Eigenfunctions of Disordered Microwave Cavities

Prabhakar Pradhan and S. Sridhar

Department of Physics, Northeastern University, Boston, Massachusetts 02115 (Received 28 February 2000)



Localized State Anderson Insulator Extended State Anderson Metal Localization of cold atoms

Billy et al. "Direct observation of Anderson localization of matter waves in a controlled disorder". Nature <u>453</u>, 891-894 (2008).



Roati et al. "Anderson localization of a non-interacting Bose-Einstein condensate". Nature <u>453</u>, 895-898 (2008).

- Q: What about electrons ?
- A: Yes,... but electrons interact with each other



Scattering centers,
 e.g., impurities

# Models of disorder:

Randomly located impurities White noise potential Lattice models Anderson model Lifshits model





# Einstein (1905): Marcovian (no memory) process → diffusion

Quantum mechanics is not marcovian There is memory in quantum propagation Why?



# Hamiltonian

$$\hat{H} = \begin{pmatrix} \mathcal{E}_1 & I \\ I & \mathcal{E}_2 \end{pmatrix} \xrightarrow{\text{diagonalize}} \hat{H} = \begin{pmatrix} E_1 & 0 \\ 0 & E_2 \end{pmatrix}$$

$$E_2 - E_1 = \sqrt{\left(\varepsilon_2 - \varepsilon_1\right)^2 + I^2}$$

$$\hat{H} = \begin{pmatrix} \mathcal{E}_1 & I \\ I & \mathcal{E}_2 \end{pmatrix} \quad \begin{array}{c} \text{diagonalize} & \hat{H} = \begin{pmatrix} E_1 & 0 \\ 0 & E_2 \end{pmatrix} \\ \end{array}$$

$$E_2 - E_1 = \sqrt{\left(\varepsilon_2 - \varepsilon_1\right)^2 + I^2} \approx \frac{\varepsilon_2 - \varepsilon_1}{I} \qquad \frac{\varepsilon_2 - \varepsilon_1}{\varepsilon_2 - \varepsilon_1} >> I$$



von Neumann & Wigner "noncrossing rule" Level repulsion



v. Neumann J. & Wigner E. 1929 Phys. Zeit. v.30, p.467

# What about the eigenfunctions ?

$$\hat{H} = \begin{pmatrix} \varepsilon_1 & I \\ I & \varepsilon_2 \end{pmatrix} \qquad E_2 - E_1 = \sqrt{(\varepsilon_2 - \varepsilon_1)^2 + I^2} \approx \frac{\varepsilon_2 - \varepsilon_1}{I} \qquad \varepsilon_2 - \varepsilon_1 >> I$$

# What about the eigenfunctions ?

$$\phi_1, \varepsilon_1; \phi_2, \varepsilon_2 \quad \Leftarrow \quad \psi_1, E_1; \psi_2, E_2$$

$$\begin{split} \varepsilon_2 &- \varepsilon_1 >> I \\ \psi_{1,2} &= \varphi_{1,2} + O\left(\frac{I}{\varepsilon_2 - \varepsilon_1}\right) \varphi_{2,1} \end{split}$$

Off-resonance Eigenfunctions are close to the original onsite wave functions **Resonance** In both eigenstates the probability is equally shared between the sites

 $\psi_{1,2} \approx \varphi_{1,2} \pm \varphi_{2,1}$ 

 $\mathcal{E}_2 - \mathcal{E}_1 << I$ 



### **Anderson insulator** Few isolated resonances



### Anderson metal There are many resonances and they overlap

### Anderson's recipe: **1.** take discrete spectrum $E_{\rm H}$ of $H_{\rm O}$ insulator Im G<sub>ii</sub>(E+ 2. Add an infinitesimal *Im* part $i\eta$ to $E_{\mu}$ **3. Evaluate** $Im \Sigma_{\mu}$ imaginary part of the renormalized energy ₽ġ (N finite ::: E $(4) \quad 1) \quad N \to \infty$ *limits* $2) \quad \eta \to 0$ E **4. take limit** $\eta \rightarrow 0$ **but only after** $N \rightarrow \infty$ metal 5. "What we really need to know is the

Ε

**probability distribution** of  $Im\Sigma$ , **not** its average..." P.W. Anderson Nobel Lecture

# **Probability Distribution of** $\Gamma = Im \Sigma$



# **Anderson Transition**



 $E_c$  - mobility edges (one particle)



# extended

$$I_{c} = f(d) \times W \qquad f(1) = f(2) = 0$$

Strong disorder Weak disorder localized ?

# **Eigenfunctions**



# Q. Does anything interesting ? happen with the spectrum





# Density of States is not singular at the Anderson transition

# This applies only to the average Density of States

Fluctuations ?



# 2. Spectral statistics and Localization

# RANDOM MATRIX THEORY



ensemble of Hermitian matrices with random matrix element



- spectrum (set of eigenvalues)
- mean level spacing
  - ensemble averaging
- spacing between nearest neighbors
- distribution function of nearest neighbors spacing between

$$\boldsymbol{P}(\boldsymbol{s}=0)=0$$

$$P(s \ll 1) \propto s^{\beta}$$

 $\beta=1,2,4$ 

$$\delta_1 \equiv \left\langle \boldsymbol{E}_{\alpha+1} - \boldsymbol{E}_{\alpha} \right\rangle$$

$$\langle \cdots \rangle$$

 $N \times N$ 

 $E_{\alpha}$ 

$$s \equiv \frac{E_{\alpha+1} - E_{\alpha}}{\delta_1}$$
$$P(s)$$

Spectral Rigidity Level repulsion



# **RANDOM MATRICES**

 $N \times N$  matrices with random matrix elements.  $N \rightarrow \infty$ 

# **Dyson Ensembles**

Matrix elements Ensemble realization В **T-inv potential** real orthogonal 1 broken T-invariance complex unitary 2 (e.g., by magnetic field) T-inv, but with spin- $2 \times 2$  matrices simplectic 4 orbital coupling



- 1. The assumption is that the matrix elements are statistically independent. Therefore probability of two levels to be degenerate vanishes.
- 2. If  $H_{12}$  is real (orthogonal ensemble), then for s to be small two statistically independent variables ( $(H_{22}-H_{11})$  and  $H_{12}$ ) should be small and thus  $P(s) \propto s$   $\beta = 1$

$$\hat{H} = \begin{pmatrix} H_{11} & H_{12} \\ & & \\ H_{12}^* & H_{22} \end{pmatrix}$$

$$P(E_{2} - E_{1}) = \iint d(H_{11} - H_{22}) dH_{12} \delta(E_{2} - E_{1} - \sqrt{(H_{22} - H_{11})^{2} + |H_{12}|^{2}}) \times \\ \times p(H_{11} - H_{22}) p(H_{12})$$
  
Distribution function  
of the diagonal  
matrix elements  
Distribution  
function of the  
spacing



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- 3. Complex  $H_{12}$  (unitary ensemble)  $\implies$  both  $Re(H_{12})$  and  $Im(H_{12})$  are statistically independent  $\implies$  three independent random variables should be small  $\implies P(s) \propto s^2$   $\beta = 2$



Is there much in common between Random Matrices and Hamiltonians with random potential ?

- Q:
- What are the spectral statistics of a finite size Anderson model
**Anderson Transition** 

#### Strong disorder

 $I < I_c$ 

Insulator All eigenstates are localized Localization length  $\xi$ 

The eigenstates, which are localized at different places will not repel each other Weak disorder

 $I > I_c$ 

There appear states extended all over the whole system

Metal

Any two extended eigenstates repel each other

**Poisson spectral statistics** 

Wigner – Dyson spectral statistics

Zharekeschev & Kramer.

#### Exact diagonalization of the Anderson model

3D cube of volume 20x20x20



# Energy scales in the localization problem. (*Thouless, 1972*)



#### This scale exists in the Random Matrix theory

# Energy scales in the localization problem. (*Thouless, 1972*)



This energy scale exists in the Random Matrix theory.

This is the only energy scale in the RM theory

#### Thouless Conductance and One-particle Spectral Statistics



Transition at  $g \sim 1$ . Is it sharp?



Conductance g

#### The bigger the system the sharper the transition

# Anderson transition in terms of pure level statistics







#### Finite size quantum physical systems

### Nuclei Atoms Molecules

•

#### Quantum Dots



| • Ensemble averaging      |  | •Particular quantum system    |  |
|---------------------------|--|-------------------------------|--|
| • Ensemble                |  | •Spectral averaging (over α)  |  |
| Random Matrices           |  | Atomic Nuclei                 |  |
| Spectra: $\{E_{\alpha}\}$ |  |                               |  |
| Wigner:                   | Study spectral statistics of a particular quantum system - a given nucleus |                               |  |
| NUCLEI                    | not work   |                               |  |
|                           | For the nuclear  | excitations this program does |  |
| ATOMS                     | Main goal is to classify the eigenstates in terms of the quantum numbers   |                               |  |



Statistics of the nuclear spectra are almost exactly the same as the Random Matrix Statistics





Original answer:

These are systems with a large number of degrees of freedom, and therefore the "complexity" is high



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Later it became clear that there exist very "simple" systems with as many as 2 degrees of freedom (d=2), which demonstrate RMT like spectral statistics

#### Integrable Systems

The variables can be separated and the problem reduces to d one-dimensional problems



#### Classical ( $\hbar = 0$ ) Dynamical Systems with *d* degrees of freedom

Integrable Systems The variables can be separated and the problem reduces to d one-dimensional problems



#### Examples

- 1. A ball inside rectangular billiard; d=2
- Vertical motion can be separated from the horizontal one

• Vertical and horizontal components of the momentum, are both integrals of motion



#### Classical ( $\hbar = 0$ ) Dynamical Systems with *d* degrees of freedom

#### Integrable Systems

The variables can be separated and the problem reduces to d one-dimensional problems



#### Examples

- 1. A ball inside rectangular billiard; d=2
- Vertical motion can be separated from the horizontal one

 Vertical and horizontal components of the momentum, are both integrals of motion



#### 2. Circular billiard; d=2

- Radial motion can be separated from the angular one
- Angular momentum and energy are the integrals of motion



Integrable Systems

The variables can be separated  $\Rightarrow d$  one-dimensional problems  $\Rightarrow d$  integrals of motion

Rectangular and circular billiard, Kepler problem, ..., 1d Hubbard model and other exactly solvable models, ...

| Classical Dynamical Systems with <i>d</i> degrees of freedom |   |  |
|--|---|--|
| Integrable<br>Systems  | tegrable<br>stemsThe variables can be separated $\Rightarrow d$ one-dimensionystemsproblems $\Rightarrow d$ integrals of motion |  |
|  | Rectangular and circular billiard, Kepler problem,,<br>1d Hubbard model and other exactly solvable models,                      |  |
| Chaotic<br>Systems   | The variables can not be separated ⇒ there is only one integral of motion - energy  |  |

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Examples



Integrable Systems

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Rectangular and circular billiard, Kepler problem, ..., 1d Hubbard model and other exactly solvable models, ...

Chaotic Systems The variables can not be separated  $\Rightarrow$  there is only one integral of motion - energy

Examples



#### Classical Chaos $\hbar = 0$

- •Nonlinearities
- •Exponential dependence on the original conditions (Lyapunov exponents)

•Ergodicity



#### Quantum description of any System with a finite number of the degrees of freedom is a linear problem – Shrodinger equation

**Q**: What does it mean Quantum Chaos



#### Bohigas – Giannoni – Schmit conjecture $\hbar \neq 0$

NUMBER 1

s

2 JANUARY 1984

VOLUME 52

Chaotic classical analog Characterization of Chaotic Quantum Spectra and Universality of Level Fluctuation Laws O. Bohigas, M. J. Giannoni, and C. Schmit Division de Physique Théorique, Institut de Physique Nucléaire, F-91406 Orsay Cedex, France (Received 2 August 1983) It is found that the level fluctuations of the quantum Sinai's billiard are consistent with the predictions of the Gaussian orthogonal ensemble of random matrices. This reinforces the belief that level fluctuation laws are universal. In summary, the question at issue is to prove or dis-Wigner- Dyson spectral statistics prove the following conjecture: Spectra of timereversal-invariant systems whose classical analogs are K systems show the same fluctuation properties as predicted by GOE Sinai's billiard p(0,s) p(0,5) stadium 1/2 GOE No quantum STADIUM numbers except 0.5 0.5 GOE energy Poisson Poisson 0 0.5 1.0 1.5 2.0



#### Quantum



Chaotic





#### Integrable



All chaotic systems resemble each other.

#### **Chaotic**



All integrable in systems are integrable in their own way bisordered extended



# 4. Localization

# beyond real space

#### Chaos, Quantum Recurrences, and Anderson Localization

Shmuel Fishman, D. R. Grempel, and R. E. Prange

Department of Physics and Center for Theoretical Physics, University of Maryland, College Park, Maryland 20742 (Received 6 April 1982)

A periodically kicked quantum rotator is related to the Anderson problem of conduction in a one-dimensional disordered lattice. Classically the second model is always chaotic, while the first is chaotic for some values of the parameters. With use of the Andersonmodel result that all states are localized, it is concluded that the *local* quasienergy spectrum of the rotator problem is discrete and that its wave function is almost periodic in time. This allows one to understand on physical grounds some numerical results recently obtained in the context of the rotator problem.

#### Localization in the angular momentum space

#### Kolmogorov – Arnold – Moser (KAM) theory

#### A.N. Kolmogorov, Dokl. Akad. Nauk SSSR, 1954. Proc. 1954 Int. Congress of Mathematics, North-Holland, 1957



## $\hbar = 0$

Integrable classical Hamiltonian $\hat{H}_0$ , d>1:

Separation of variables: d sets of action-angle variables

 $I_1, \theta_1 = 2\pi\omega_1 t; \dots, I_2, \theta_2 = 2\pi\omega_2 t; \dots$ 

Quasiperiodic motion: set of the frequencies,  $\omega_1, \omega_2, ..., \omega_d$  which are in general incommensurate. Actions  $I_i$  are integrals of motion  $\partial I_i / \partial t = 0$ 





#### **Integrable dynamics:** Each classical trajectory is quasiperiodic and confined to a particular torus, which is determined by a set of the integrals of motion

| space              | Number of dimensions |
|--------------------|----------------------|
| real space         | d                    |
| phase space: (x,p) | 2d                   |
| energy shell       | 2d-1                 |
| tori               | d                    |

Each torus has measure zero on the energy shell !

#### Kolmogorov – Arnold – Moser (KAM) theory

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Integrable classical Hamiltonian $\hat{H}_0$ , d>1: Separation of variables: d sets of action-angle variables  $I_1, \theta_1 = 2\pi\omega_1 t; \dots, I_2, \theta_2 = 2\pi\omega_2 t; \dots$ Quasiperiodic motion: set of the frequencies,  $\omega_1, \omega_2, ..., \omega_d$  which are in general incommensurate  $I_i$  are integrals of motion  $\partial I_i / \partial t = 0$ Actions  $\sqrt{2}$ Will an arbitrary weak perturbation V of the integrable Hamiltonian  $H_0$ destroy the tori and make the motion ergodić (when each point at the energy shell will be reached sooner or later) Most of the tori survive KAM weak and smooth enough theorem perturbations

#### Kolmogorov – Arnold – Moser (KAM) theory

A.N. Kolmogorov, Dokl. Akad. Nauk SSSR, 1954. Proc. 1954 Int. Congress of Mathematics, North-Holland, 1957 Will an arbitrary weak perturbation  $\hat{V}$  of the integrable Hamiltonian $\hat{H}_0$ destroy the tori and make the motion ergodic (i.e. each point at the energy shell would be reached? sooner or later)



Most of the tori survive weak and smooth enough perturbations KAM

?



#### KAM theorem: Most of the tori survive weak and smooth enough perturbations $I_2$ $\hat{V} \neq 0$ Each point in the space of the Finite motion.

integrals of motion corresponds to a torus and vice versa

Localization in the space of the integrals of motion •

## KAM Most of the tori survive weak and smooth enough perturbations



 $p_x = \frac{\pi n}{L_x}; \quad p_y = \frac{\pi m}{L_x}$ 

# KAM<br/>theorem:Most of the tori survive weak and<br/>smooth enough perturbations




 $|\mu\rangle = |\vec{I}^{(\mu)}\rangle$ 

 $\vec{I}^{(\mu)} = \{I_1^{(\mu)}, ..., I_d^{(\mu)}\}$ 

Matrix element of the perturbation

One can speak about localization provided that the perturbation is somewhat local in the space of quantum numbers of the original Hamiltonian

AL hops are local – one can distinguish "near" and "far" KAM perturbation is smooth enough Consider an integrable system. Each state is characterized by a set of quantum numbers.

It can be viewed as a point in the space of quantum numbers. The whole set of the states forms a lattice in this space.

A perturbation that violates the integrability provides matrix elements of the hopping between different sites (Anderson model !?)

Weak enough hopping: Localization - Poisson Strong hopping: transition to Wigner-Dyson



S



Strong disorderlocalizedModerate disorderextendedNo disorder chaoticextendedNo disorder integrable localizedToo weak disorder int. localized