Fisher metric for diagonalizable quadratic Hamiltonians and application to phase transitions

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Thermo Field Dynamics and entanglement entropy

- Statistical mechanics of many-particle systems
- Thermo field dynamics (TFD)
- Extended entanglement entropy
- Riemannian metric on the space of parameters
 - Fisher information metric
 - Example: two fourth-order PU oscillators
 - Metric invariants and application to phase transitions



Statistical treatment of a large number of interacting particles

Statistical average:

The essential quantity in statistical mechanics in thermal equilibrium is the statistical average of a quantity A, say over the grand canonical ensemble at temperature T given by

$$\langle A \rangle = Z^{-1}(\beta) \operatorname{Tr}[A e^{-\beta H}].$$
 (1)

► The partition function:

$$Z(\beta) = \operatorname{Tr} e^{-\beta H}.$$
 (2)

► The inverse temperature:

$$\beta = k_B T^{-1}. \tag{3}$$

Basics of thermo field dynamics (TFD)

► Matsubara observation (1955) [T. Matsubara, Prog. Theor. Phys., 14, 351, 1955]:

The statistical average $\langle A \rangle$ has the properties similar to the vacuum expectation value of A in quantum field theory!

► The TFD formalism (1975) [Y. Takahashi, H. Umezawa, Collective Phenomena 2, 55, 1975]:

Construct a field theory in which the vacuum expectation value coincides with the statistical average, i.e.

$$\langle A \rangle = Z^{-1}(\beta) \operatorname{Tr}[A e^{-\beta H}] \equiv \langle 0(\beta) | A | 0(\beta) \rangle.$$

Here |0(β)⟩ is the temperature dependent vacuum state in a new space to be constructed.



Basics of thermo field dynamics (TFD)

• General considerations:

Define a suitable thermal state $|0(\beta)\rangle$ which satisfy

$$\langle 0(\beta)|F|0(\beta)\rangle = Z^{-1}(\beta) \sum_{n} \langle n|\widehat{F}|n\rangle e^{-\beta E_{n}},$$
(5)

for arbitrary dynamical variable F, where

$$H|n\rangle = E_n|n\rangle, \quad \langle n|m\rangle = \delta_{nm}.$$
 (6)

Now expand the thermal state $|0(\beta)\rangle$ in terms of the energy eigenstates $|n\rangle$:

$$|0(\beta)\rangle = \sum_{n} |n\rangle f_{n}(\beta).$$
(7)

Insert (7) back in (5) to get

$$f_n^*(\beta) f_m(\beta) = Z^{-1}(\beta) e^{-\beta E_n} \delta_{mn}.$$
(8)



Basics of thermo field dynamics (TFD)

Equation (8) cannot be satisfied for mere numbers $f_n(\beta)$, but one notices that it can be regarded as the orthogonality condition in a Hilbert space in which the expansion coefficient $f_n(\beta)$ is a vector. In other words,

the state $|0(\beta)\rangle$ is a vector in the space spanned by $|n\rangle$ and $f_n(\beta)$.

• Adding fictitious degrees of freedom.

In order to realize such a representation we introduce a fictitious system which is of exactly the same structure as physical one under consideration.

The new tilde system is described by the Hamiltonian \tilde{H} and the tilde Hilbert space is spanned by the vectors $|\tilde{n}\rangle$:

$$\widetilde{H}|\widetilde{n}\rangle = E_n|\widetilde{n}\rangle, \quad \langle \widetilde{n}|\widetilde{m}\rangle = \delta_{nm}.$$
(9)



The double Hilbert space



We then consider the space spanned by the direct product of $|n\rangle$ and $|\tilde{n}\rangle$ with properties: $\langle \tilde{m}, n|E|n', \tilde{m}' \rangle = \langle n|E|n' \rangle \delta_{nm'}$ (1)

$$\langle \tilde{m}, n|F|n', \tilde{m}' \rangle = \langle n|F|n' \rangle \,\delta_{mm'},\tag{10}$$

$$\langle \tilde{m}, n | \tilde{F} | n', \tilde{m}' \rangle = \langle \tilde{m} | \tilde{F} | \tilde{m}' \rangle \,\delta_{nn'}, \tag{11}$$

$$\langle n|F|m\rangle = \langle \tilde{n}|\tilde{F}^{\dagger}|\tilde{m}\rangle.$$
 (12)

If we now choose

$$f_n(\beta) = |\tilde{n}\rangle \, e^{-\beta \, E_n} \, Z^{-1/2}(\beta) \,, \tag{13}$$

the relation (8) is satisfied due to (9). With this one can obtain the thermal state $|0(\beta)\rangle$:

$$|0(\beta)\rangle = Z^{-1}(\beta) \sum_{n} e^{-\beta E_{n}} |n, \tilde{n}\rangle.$$
(14)

Thermal equilibrium vacuum state for bosons and fermions

► The total Hamiltonian in the double Hilbert space is given by

$$\widehat{H} = H - \widetilde{H},\tag{15}$$

with $H = E_k a_k^{\dagger} a_k$ and $H = E_k \tilde{a}_k^{\dagger} \tilde{a}_k$, is invariant under fermionic thermal Bogoliubov transformations:

$$a_{k,\beta} = a_k \cosh \theta(k,\beta) - \tilde{a}_k^{\dagger} \sinh \theta(k,\beta),$$
 (16)

$$\widetilde{a}_{k,\beta} = \widetilde{a}_k \cosh \theta(k,\beta) - a_k^{\dagger} \sinh \theta(k,\beta),$$
 (17)

or bosonic thermal Bogoliubov transformations:

$$a_{k,\beta} = a_k \cos \theta(k,\beta) - \tilde{a}_k^{\dagger} \sin \theta(k,\beta),$$
 (18)

$$\tilde{a}_{k,\beta} = \tilde{a}_k \cos\theta(k,\beta) - a_k^{\dagger} \sin\theta(k,\beta).$$
 (19)

► The vacua are connected by

$$|0(\beta)\rangle = e^{-i G} |0, \tilde{0}\rangle, \qquad (20)$$

with generator $G = i \sum_{k} \theta \left(a_{k}^{\dagger} \tilde{a}_{k}^{\dagger} - \tilde{a}_{k} a_{k} \right)$.

The TFD Fock space

One can show that

$$|0(\beta)\rangle = \begin{cases} \prod_{k} \left(\cos\theta_{k}(\beta) + \sin\theta_{k}(\beta) a_{k}^{\dagger} \tilde{a}_{k}^{\dagger}\right) |0,\tilde{0}\rangle, & \text{for fermions,} \\ \prod_{k} \frac{1}{\cosh\theta_{k}(\beta)} e^{\tanh\theta_{k}(\beta) a_{k}^{\dagger} \tilde{a}_{k}^{\dagger}} |0,\tilde{0}\rangle, & \text{for bosons.} \end{cases}$$
(21)

• One particle state for bosons:

$$\langle a^{\dagger}(\beta)|0(\beta)\rangle = rac{1}{\sqrt{f_B(\omega)}}\,\tilde{a}\,|0(\beta)\rangle = rac{1}{\sqrt{1+f_B(\omega)}}\,a^{\dagger}\,|0(\beta)\rangle,$$
(22)

One particle state for fermions:

$$a^{\dagger}(\beta)|0(\beta)\rangle = -\frac{1}{\sqrt{f_{F}(\omega)}}\,\tilde{a}\,|0(\beta)\rangle = \frac{1}{\sqrt{1-f_{B}(\omega)}}\,a^{\dagger}\,|0(\beta)\rangle,$$
 (23)

where

$$f_B = \frac{1}{e^{-\beta \, \omega} - 1}, \quad f_F = \frac{e^{-\beta \, \omega}}{1 + e^{-\beta \, \omega}}.$$
 (24)



Interpretation of the double Hilbert space.

The one particle state is build up from the thermal equilibrium state $o(\beta)$ by adding one particle without tilde or by eliminating one particle with tilde.

The particle with tilde is a hole of the physical particle (similar to the Dirac sea).





Normal equilibrium density matrix

Assume a diagonal Hamiltonian:

$$H = \sum_{\{n_i\}=0}^{\infty} \left(\sum_{i=1}^{N} E_i \, n_i + E_0 \right) \, |n_1, \dots, n_N\rangle \, \langle n_1, \dots, n_N| \, , \qquad (25)$$

where $n_i = a_i^{\dagger} a_i$, and $\{n_i\} = \{n_i\}_{i=1}^N = n_1, \dots, n_N$.

Compute the relevant statistical quantities:

$$Z = Tr_{\{i\}}\left(e^{-\beta H}\right) = \sum_{\{\ell_i\}=0}^{\infty} \left\langle\{\ell_i\}|e^{-\beta H}|\{\ell_i\}\right\rangle = \prod_{i=1}^{N} \frac{e^{-\beta E_0}}{1 - e^{-\beta E_i}} = \prod_{i=1}^{N} \frac{e^{-\kappa_0}}{1 - e^{-\kappa_i}}.$$
(26)

• The ordinary density matrix in equilibrium:

$$\rho_{eq} = \frac{e^{-\beta H}}{Z} = \frac{1}{Z} \sum_{\{n_i\}=0}^{\infty} e^{-\sum_{i=1}^{N} K_i n_i - K_0} |\{n_i\}\rangle \langle \{n_i\}|.$$
(27)



Extended equilibrium density matrix

 \blacktriangleright Define a TFD statistical state, $|\Psi\rangle,$ by

$$|\Psi\rangle = \sum_{\{n_i\}=0}^{\infty} \sqrt{\rho_{eq}} |\{n_i\}\rangle |\{\tilde{n}_i\}\rangle = \frac{1}{\sqrt{Z}} \sum_{\{n_i\}=0}^{\infty} e^{-\frac{1}{2} \left(\sum_{i=1}^{N} \kappa_i n_i + \kappa_0\right)} |\{n_i\}\rangle |\{\tilde{n}_i\}\rangle .$$
(28)

► The general representation theorem [M. Suzuki, J. Phys. Soc. Japan 54 no. 12, (1985)]:

The statistical state $|\Psi
angle$ is independent of the chosen representation.

The extended density operator is given by

$$\hat{o} = |\Psi\rangle \langle \Psi| = \frac{1}{Z} \sum_{\{n_i\}=0}^{\infty} \sum_{\{m_i\}=0}^{\infty} e^{-\frac{1}{2} \left(\sum_{i=1}^{N} \kappa_i (n_i + m_i) + 2 \kappa_0 \right)} |\{n_i\}\rangle \langle \{m_i\}| |\{\tilde{n}_i\}\rangle \langle \{\tilde{m}_i\}|.$$
(29)

Choose a bipartite system, namely

$$\{n_i\}_{i=1}^N = \{n_\mu\}_{\mu=1}^p \bigcup \{n_k\}_{k=p+1}^N, \quad p \le N-1, \quad N \ge 2.$$
(30)



Partial density matrix and entanglement entropy

► Tracing over the parameters of the second system B:

$$\hat{\rho}_{A} = Tr_{\{B\}}\hat{\rho} = \sum_{\{\ell_{k}\}=0}^{\infty} \sum_{\{\tilde{\ell}_{k}\}=0}^{\infty} \langle \{\ell_{k}\}|\langle \{\tilde{\ell}_{k}\}|\hat{\rho}|\{\ell_{k}\}\rangle |\{\tilde{\ell}_{k}\}\rangle = \sum_{\{n_{\mu}\}=0}^{\infty} \sum_{\{m_{\mu}\}=0}^{\infty} e^{-\frac{1}{2}\sum_{\mu=1}^{p} K_{\mu} \left(2+n_{\mu}+m_{\mu}\right)} |\{n_{\mu}\}\rangle \langle \{m_{\mu}\}| |\{\tilde{n}_{\mu}\}\rangle \langle \{\tilde{m}_{\mu}\}| \prod_{\alpha=1}^{p} \left(e^{K_{\alpha}}-1\right)$$
(31)

► Finally, the extended renormalized entanglement entropy is given by

$$S_{A}(K_{\mu}) = -Tr_{\{A\}}(\hat{\rho}_{A} \ln \hat{\rho}_{A})$$

$$= \frac{1}{2} \left(\prod_{\mu=1}^{p} \coth \frac{K_{\mu}}{4} \right) \sum_{\mu=1}^{p} \left\{ K_{\mu} \left(1 + \coth \frac{K_{\mu}}{4} \right) - 2 \ln \left(e^{K_{\mu}} - 1 \right) \right\}. \quad (32)$$



Extended entanglement entropy

Schematic representation of the partial density matrix



Fisher information metric



► The parameter space: let x be a set of random variables from a real sample space X, then

a set of distributions $f(\vec{x}, \vec{\theta})$, parametrized by $\vec{\theta}$, forms a statistical manifold.

► The Fisher information metric [J. Burbea, C. R. Rao, Probab.Math.Statist. 3 no. 2, (1984)]:

The Riemannian metric on this manifold is the Fisher information metric defined by the following Lebesgue integral:

$$g_{\mu\nu}(\vec{\theta}) = \int_{X} \mathcal{D}_{X} f(\vec{x}, \vec{\theta}) \frac{\partial \ln f(\vec{x}, \vec{\theta})}{\partial \theta^{\mu}} \frac{\partial \ln f(\vec{x}, \vec{\theta})}{\partial \theta^{\nu}}.$$
 (33)

► The only Riemannian metric is Fisher metric for which the geometry is invariant under coordinate transformations of $\vec{\theta}$ and also under one-to-one transformations of the random variable \vec{x} , [s. Amari, H. Nagaoka, AMS, 2007].

Fisher information metric



Following [H. Matsueda, arXiv:1408.5589 [hep-th]], one can define Fisher metric on the space parametrized by the inverse scaled temperatures K_{μ} by:

$$g_{\mu\nu} = \frac{\partial^2 S_A}{\partial K^{\mu} \partial K^{\nu}} = -\frac{F}{8} \left(A_{\mu} B_{\nu} + A_{\nu} B_{\mu} + C_{\mu\nu} + E D_{\mu\nu} \right), \qquad (34)$$

$$A_{\mu} = 2 \operatorname{csch} \frac{K_{\mu}}{2}, \quad F = \prod_{\sigma=1}^{p} \operatorname{coth} \frac{K_{\sigma}}{4}, \quad (35)$$

$$B_{\mu} = 1 + \coth \frac{K_{\mu}}{4} - \frac{K_{\mu}}{4} \operatorname{csch}^2 \frac{K_{\mu}}{4} - \frac{2}{1 - e^{-K_{\mu}}}, \qquad (36)$$

$$C_{\mu\nu} = \delta_{\mu\nu} \left[\left(2 - \frac{K_{\mu}}{2} \coth \frac{K_{\mu}}{4} \right) \operatorname{csch}^2 \frac{K_{\mu}}{4} + \frac{4}{1 - \cosh K_{\mu}} \right], \quad (37)$$

$$D_{\mu\nu} = 2 \operatorname{csch}^2 \frac{K_{\nu}}{4} \left(\delta_{\mu\nu} + \tanh \frac{K_{\nu}}{4} \sum_{\tau \neq \nu} \left\{ \delta_{\mu\tau} \operatorname{csch} \frac{K_{\tau}}{2} \right\} \right), \quad (38)$$

$$E = -\frac{1}{4} \sum_{\alpha=1}^{p} \left[K_{\alpha} \left(1 + \coth \frac{K_{\alpha}}{4} \right) - 2 \ln \left(e^{K_{\alpha}} - 1 \right) \right].$$
(39)

N minimally coupled 1d fourth-order PU oscillators



The diagonalization and quantization procedures can be found in [Dimov, Mladenov, Rashkov, Vetsov, Nuc. Phys. B 918 (2017), 317–336],



► The system 4-th order PUOs is described by the following Hamiltonian:

$$H_{N} = \frac{1}{2} \sum_{\mu=1}^{N} \sum_{k=0}^{1} \operatorname{sgn}(\alpha_{\mu,k}) \left(p_{\mu}^{k} p_{\mu}^{k} + \omega_{\mu,k}^{2} x_{\mu}^{k} x_{\mu}^{k} \right) + \frac{1}{2} \sum_{\langle \mu,\nu \rangle = 1}^{N} c_{\mu\nu} x_{\mu} x_{\nu}.$$
(40)

► The Hamiltonian after diagonalization and quantization:

$$H_{N} = \sum_{j=1}^{2N} \hbar \lambda_{j} \left(\mathfrak{a}_{j}^{\dagger} \mathfrak{a}_{j} + \frac{1}{2} \right).$$
(41)

Fisher metric for two fourth-order PU oscillators

▶ The components of the 2*d* Fisher information metric for two minimally coupled fourth-order PU oscillators:

$$g_{11} = \frac{1}{64} \coth \frac{K_2}{4} \operatorname{csch}^2 \frac{K_1}{4} \left[K_1 \left(3 + 5 \coth^2 \frac{K_1}{4} + 7 \operatorname{csch}^2 \frac{K_1}{4} \right) + 4 \tanh \frac{K_1}{4} + 4 \operatorname{coth} \frac{K_1}{4} \left(K_1 + K_2 - 5 + K_2 \operatorname{coth} \frac{K_2}{4} - 2 \log \left[\left(e^{K_1} - 1 \right) \left(e^{K_2} - 1 \right) \right] \right) \right], \quad (42)$$

$$g_{12} = g_{21} = \frac{1}{32} \operatorname{csch}^2 \frac{K_1}{4} \operatorname{csch}^2 \frac{K_2}{4} \left[K_1 \left(1 + 2 \operatorname{coth} \frac{K_1}{4} \right) + K_2 \left(1 + 2 \operatorname{coth} \frac{K_2}{4} \right) - 4 - 2 \log \left[\left(e^{K_1} - 1 \right) \left(e^{K_2} - 1 \right) \right] \right], \quad (43)$$

$$g_{22} = \frac{1}{64} \operatorname{coth} \frac{K_1}{4} \operatorname{csch}^2 \frac{K_2}{4} \left[K_2 \left(3 + 5 \operatorname{coth}^2 \frac{K_2}{4} + 7 \operatorname{csch}^2 \frac{K_2}{4} \right) + 4 \tanh \frac{K_2}{4} + 4 \operatorname{coth} \frac{K_2}{4} \left(K_1 + K_2 - 5 + K_1 \operatorname{coth} \frac{K_1}{4} - 2 \log \left[\left(e^{K_1} - 1 \right) \left(e^{K_2} - 1 \right) \right] \right) \right], \quad (44)$$

where $K_i = \beta \hbar \lambda_i$, i = 1, 2, are the inverse scaled temperatures.



Scalar curvature and second order phase transitions

• The elliptic case R > 0 $(t_i = e^{K_i})$:



The local maximum of the scalar curvature corresponds to the maximum strength of the interaction between the components of the quasi-system.

The scalar curvature is free of divergencies, thus the quasi-system doesn't admit second order phase transitions.



Metric invariants and application to phase transitions

Scalar curvature and second order phase transitions

• The hyperbolic case R < 0:



The local minimum of the scalar curvature corresponds to the maximum strength of the interaction between the components of the quasi-system.

The scalar curvature is free of divergencies, thus the quasi-system doesn't admit second order phase transitions.



Metric invariants and application to phase transitions

Scalar curvature and second order phase transitions

• The Ricci flat case R = 0:



The Ricci flat case R = 0 corresponds to a free non-interacting quasi-system.

Concluding remarks



- Begin with some Hamiltonian system.
- ▶ Apply diagonalization procedure → quasi-system (different Hamiltonian, same eigensystem).
- Apply quantization procedure \rightarrow quasi-quantum system.
- ► TFD → double Hilbert space → extended entanglement entropy → Fisher information metric → metric invariants → phase structure.

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