

# Density of Yang-Lee zeros from tensor-network methods

Tzu-Chieh Wei

C.N. Yang Institute for Theoretical Physics



Stony Brook University

Collaborator: Artur Garcia-Saez

→ Barcelona Supercomputing Center



Ref: Phys. Rev. B **92**, 125132 (2015)

IUPUI  
8/19/2016

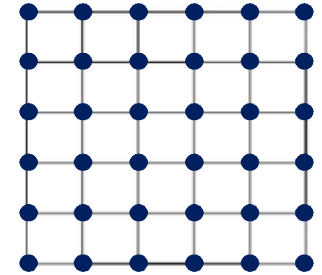
# Outline

- I. Introduction: Yang-Lee zeros & Lee-Yang circle theorem  
(+ a crash course on Ising model)
- II. Tensor-network method: Higher-Order-Tensor-RG
- III. Yang-Lee zeros from HOTRG
  - Ising model: 2D & 3D
  - Potts models: 2D & 3D
- IV. Summary

# Ising model

□ Hamiltonian of class spins:  $s_i = \pm 1$

$$H = - \sum_{\langle i,j \rangle} s_i s_j - h \sum_i s_i \quad \langle i,j \rangle : \text{nearest neighbor coupling } J \equiv 1$$



□ Partition function:

$$Z(\beta, h) = \text{Tr}(e^{-\beta H}) = \sum_{\{s\}} e^{\beta \sum_{\langle i,j \rangle} s_i s_j + \beta h \sum_i s_i} \quad \beta \equiv 1/(k_B T)$$

→ Its knowledge gives all equilibrium properties (interested in  $N \rightarrow \infty$ )

Free energy density:  $f(\beta, h) = -\frac{1}{\beta N} \ln Z$  [closed form rarely known]

Magnetization:  $m = \frac{\langle \sum_i s_i \rangle}{N} = \frac{\text{Tr}(\sum_i s_i e^{-\beta H})}{N Z} = \frac{1}{N} \frac{\partial \ln Z}{\partial (\beta h)} = -\frac{\partial f}{\partial h}$

Energy density:  $\varepsilon = \frac{\langle H \rangle}{N} = \frac{\text{Tr}(H e^{-\beta H})}{N Z} = -\frac{1}{N} \frac{\partial \ln Z}{\partial \beta} = \frac{\partial (\beta f)}{\partial \beta}$

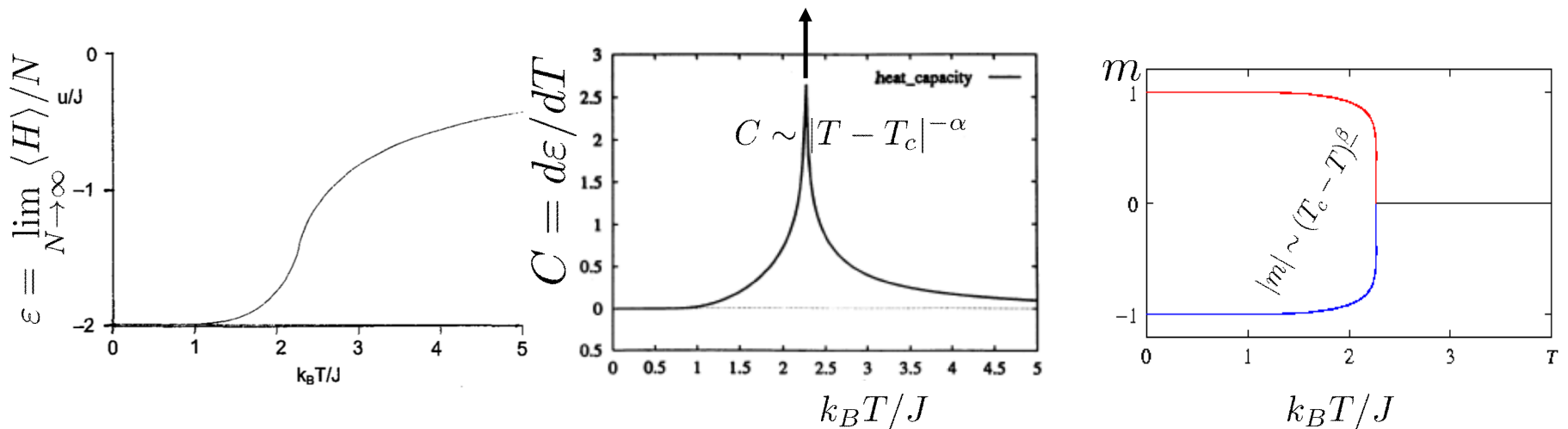
# Ising model

□ For  $h=0$  case, Onsager's solution:

$$-\beta f(\beta) = \ln [2 \cosh(2\beta) e^I(\beta)]$$

$$I = \frac{1}{2\pi} \int_0^\pi d\theta \ln \left( \frac{1}{2} (1 + \sqrt{1 - k^2 \sin^2 \theta}) \right) \quad k = \frac{2 \sinh(2\beta)}{\cosh^2(2\beta)}$$

□ Phase transition occurs at singularity of free energy (or any physical quantities derived from it):



$$\partial m(h)/\partial h|_{h=0} \sim |T_c - T|^{-\gamma}$$

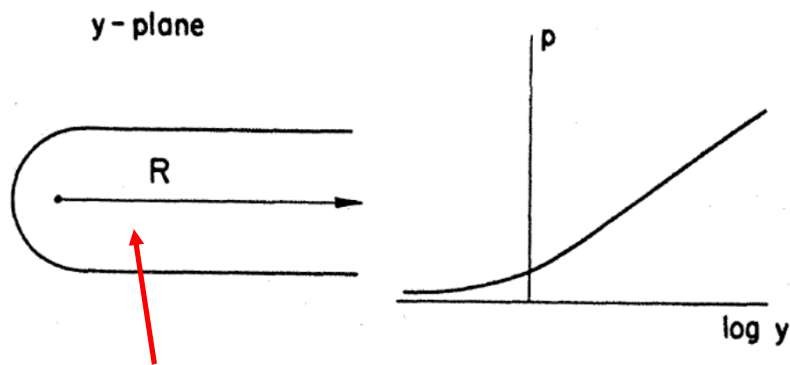
$$m(h)|_{T=T_c} \sim h^{1/\delta}$$

# Yang-Lee zeros

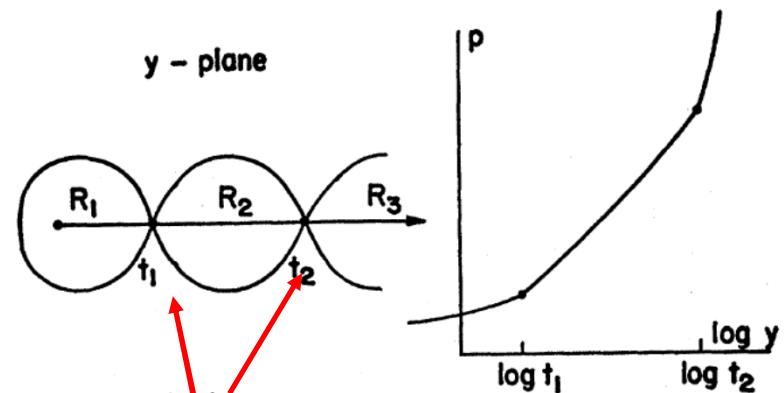
□ Yang and Lee (1952): zeros of *partition function* & transitions

$$y = \exp(\beta\mu)$$

$$Q_V = \sum_N Q_N y^N$$



zero-free → no phase transitions



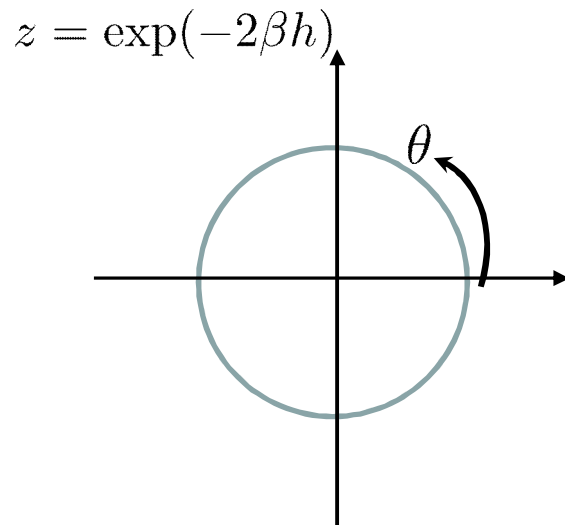
zeros pinch in → phase transitions

→ Zeros on complex plane governs the statistical mechanics of the system (on **positive real axis**)

# Lee-Yang circle theorem

□ Partition function:  $Z(\beta, h) = \text{Tr}(e^{-\beta H})$

□ Lee and Yang (1952): zeros of ferromagnetic Ising models lie on a unit circle of complex field plane



$$Z = \sum_{n=0}^N P_n z^n = c_0 e^{N\beta h} \prod_n (z - z_n)$$

Zeros located @  $z_n = e^{i\theta_n}$

➤ Consequence (in thermodynamic limit):

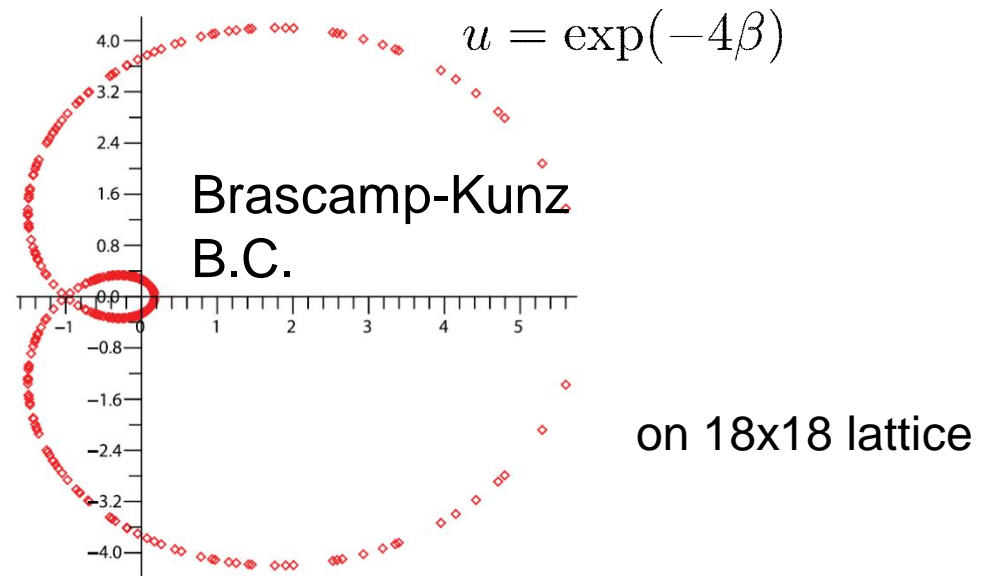
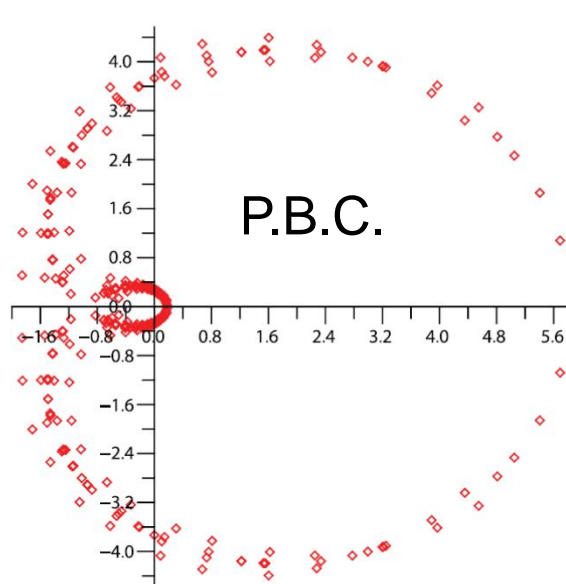
$$\begin{aligned} f(\beta, h) &= -h - \frac{1}{N\beta} \sum_n \ln(z - z_n) \\ &= -h - \frac{1}{\beta} \int_0^\pi d\theta g(\theta) \ln(z^2 - 2z \cos \theta + 1) \end{aligned}$$

➔ Density of zeros  $g(\theta)$  [ $\beta=1/T$  dependent] governs equilibrium properties

➔ Partition function zeros: Alternative approach for statistical mechanics (but needs unphysical complex plane)

# Fisher Zeros

- Generalization to zeros on **complex-temperature** plane by Fisher '65 → Fisher zeros (also Abe, Suzuki, ...)
- See e.g. from McCoy, Advanced Stat Mech



# Further development of YL zeros

## □ Behavior of density of zeros

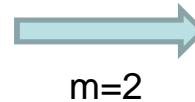
→ distinguish order of transitions (1<sup>st</sup> vs. 2<sup>nd</sup>)

→ relations of critical exponents in higher-order transitions

[Janke & Kenna '02,  
Janke, Johnson & Kenna '06]

$$(m - 1)A + m\beta + G = m(m - 1),$$

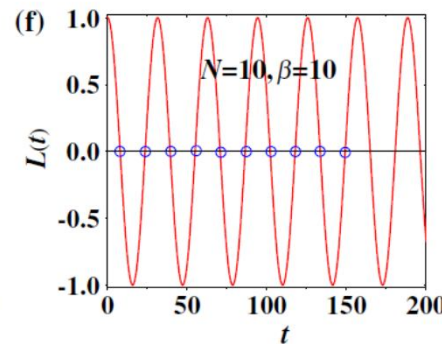
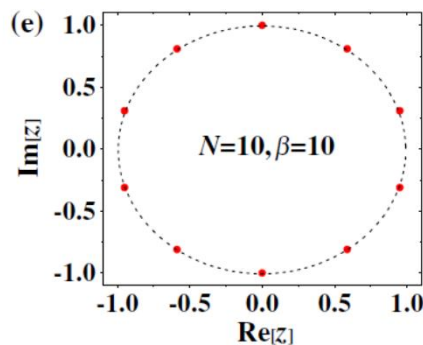
$$G = \beta((m - 1)\delta - 1).$$



$$\alpha + 2\beta + \gamma = 2, \quad \gamma = \beta(\delta - 1)$$

## □ Zeros on finite system may be probed by coupling to a quantum spin [evolution of quantum spin will give an effective imaginary part of field]

[B-B Wei & R-B Liu, 2012]



$$L(t) = \langle \exp(iBt) \rangle = \frac{Z(\beta, h - 2it\lambda/\beta)}{Z(\beta, h)}$$

$$-\lambda\sigma_z \otimes \sum_j s_j \equiv \lambda\sigma_z \otimes H_1 \equiv (1/2)\sigma_z B,$$

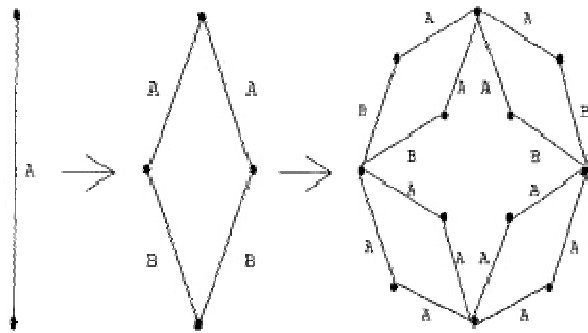
→ Experimentally measured for up to N=9

[Peng et al. 2015]



# Further development of YL zeros (cont'd)

- Zeros (Yang-Lee and Fisher) of Ising model on diamond hierarchical Lattice



[Gefen, Mandelbrot & Aharony '79-84]

[Derrida, De Seze & Itzykson '83]

[Roeder, Lyubich & Bleher, arXiv '10 & '11]

See also Talks on Tuesday

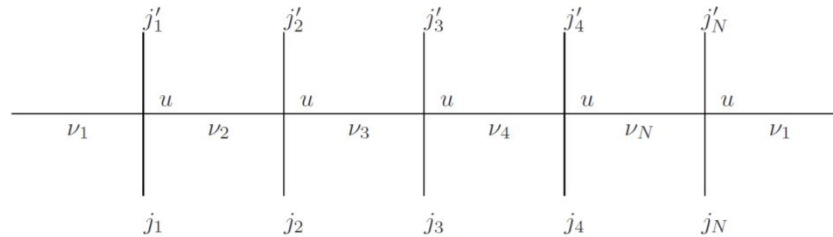
# Outline

- I. Introduction: Yang-Lee zeros & Lee-Yang circle theorem
- II. Tensor-network method: Higher-Order Tensor RG
- III. Yang-Lee zeros from HOTRG
  - Ising model: 2D & 3D
  - Potts models: 2D & 3D
- IV. Summary

# Tensor-Network methods

□ No stranger to Stat Mech community:

vertex model  
& transfer matrix:

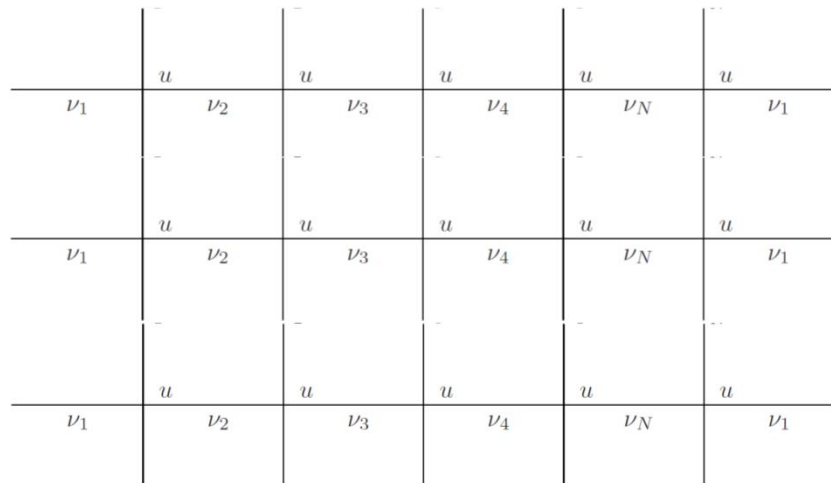


[figures taken from  
B. McCoy, Advanced  
Statistical Mechanics]

$$T(u)_{\{j'\},\{j\}} = \text{Tr} W(j'_1, j_1) W(j'_2, j_2) \cdots W(j'_N, j_N)$$

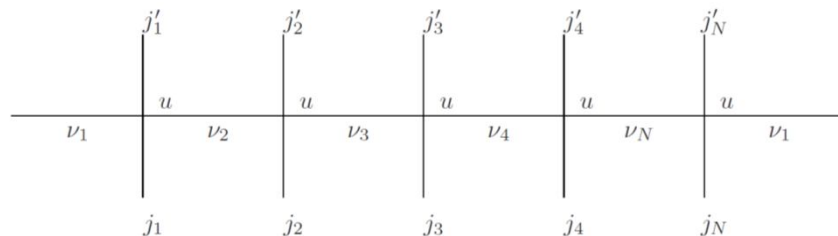
$$Z = \text{Tr} \left( T(u)^{N_v} \right)$$

partition function = contraction of a  
tensor network



# Other Stat-Mech Models

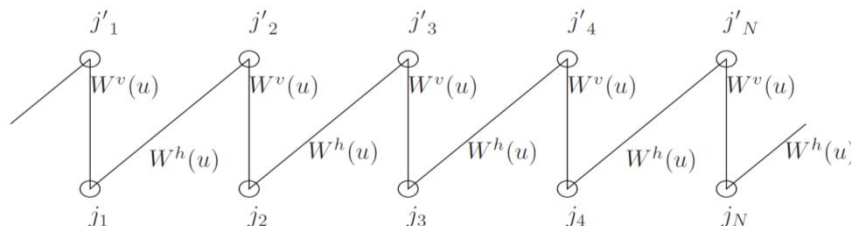
vertex model:



$$T(u)_{\{j'\},\{j\}} = \text{Tr} W(j'_1, j_1) W(j'_2, j_2) \cdots W(j'_N, j_N)$$

[figures taken from  
B. McCoy, Advanced  
Statistical Mechanics]

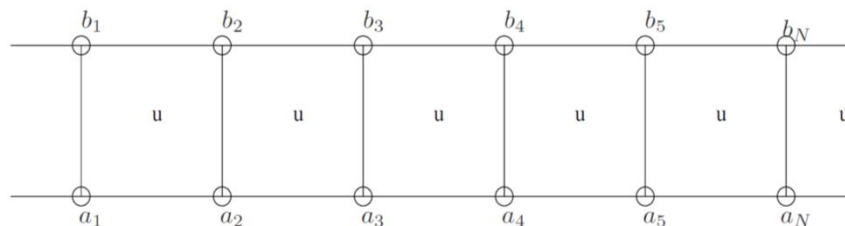
spin model:



$$T(u)_{\{j'\},\{j\}} = W^v(j_1, j'_1) W^h(j_1, j'_2) W^v(j_2, j'_2) W^h(j_2, j'_3) \cdots W^v(j_N, j'_N) W^h(j_N, j'_1)$$

$$Z = \text{Tr} \left( T(u)^{N_\nu} \right)$$

face model:



$$T_{\{b_i\},\{a_i\}} = W(a_1, a_2; b_1, b_2) W(a_2, a_3; b_2, b_3) \cdots W(a_N, a_1; b_N, b_1)$$

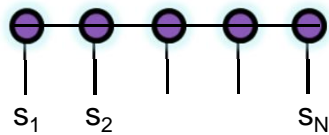
# Numerical Tensor-Network methods

□ Recent revival due to ideas from quantum information

- Understands why 1d DMRG works
- Generalization to 2d and higher dimensions
- Aim to overcome the issue of sign problem in quantum Monte Carlo method
- Some success in frustrated spin systems and topological order
- Progress in 2d Hubbard model

# Example tensor-network (quantum) states

□ MPS=  
Matrix Product States

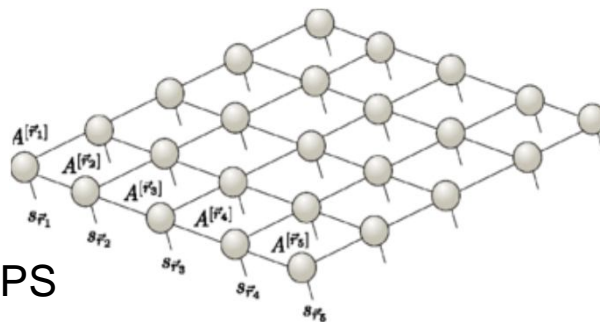


$$|\psi\rangle = \sum_{\{s\}} A_{s_1} A_{s_2} \cdots A_{s_N} |s_1, s_2, \dots, s_N\rangle$$

→ e.g. DMRG [White; Verstraete, Porras & Cirac]

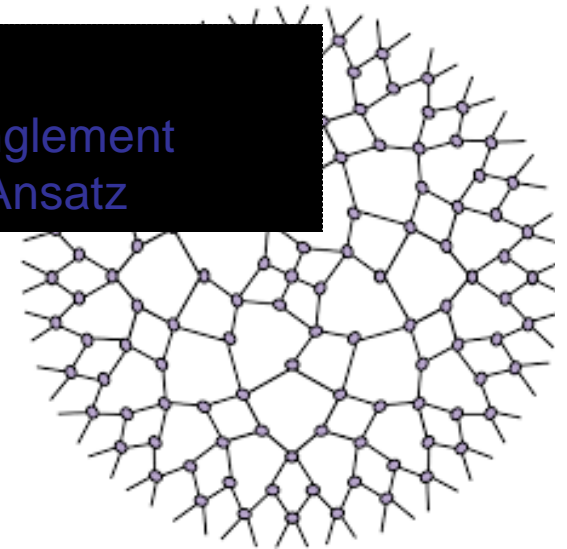
□ PEPS=  
Projected Entangled  
Pair States

→ 2D generalization of MPS  
[Verstraete & Cirac]

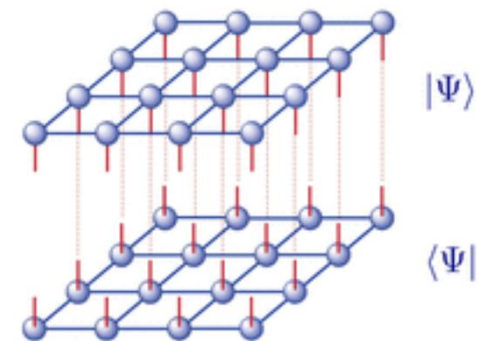


□ MERA=  
Multiscaled Entanglement  
Renormalization Ansatz

→ Can deal with scale  
invariance [Vidal];  
AdS-CFT [Schwingle]



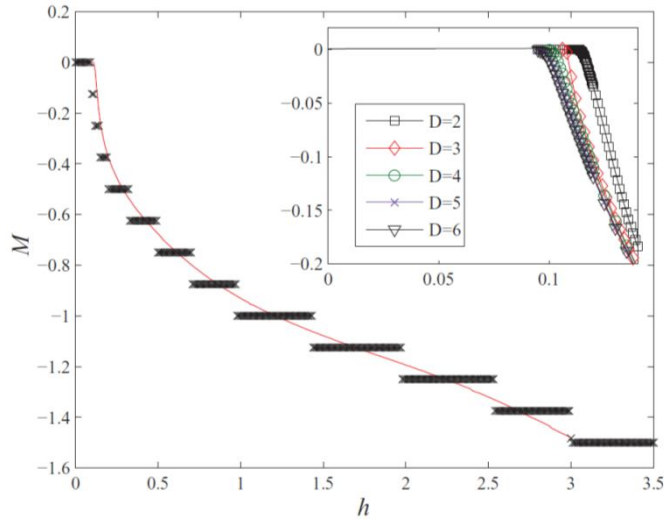
➤ Wavefunction norm square  
↔ classical partition function



# Selected activities of own interest

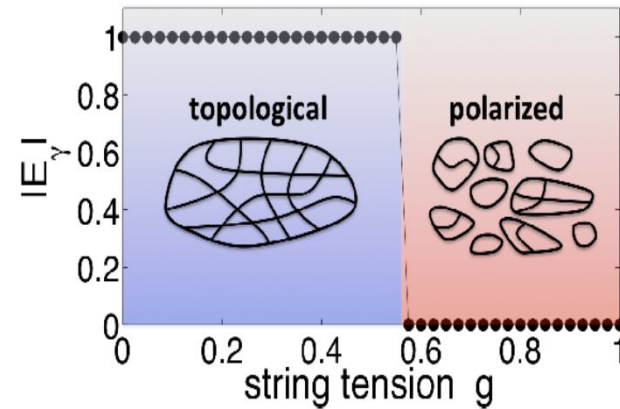
## Gap of 2D AKLT models

[Garcia-Saez, Murg & Wei, PRB'13]



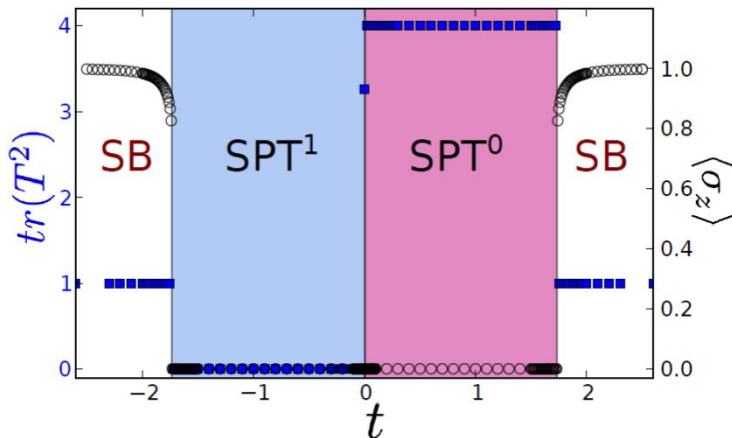
## Detecting transition w. entanglement

[Orus, Wei, Garcia-Saez, Buerschaper, PRL'14]



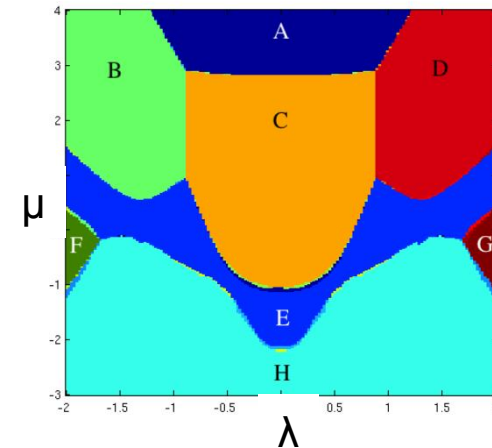
## 2D $Z_2$ symmetric SPT phases

[Huang & Wei, arXiv '15]



## SPT phases in A4 symmetric H

[Prakash, West, Wei, arXiv '16]



# Ising partition function: tensor network

## □ Hamiltonian of class spins

$$H = \sum_{\langle i,j \rangle} H_{i,j} = \sum_{\langle i,j \rangle} \left[ -s_i s_j - \frac{h}{n_b} (s_i + s_j) \right]$$

$n_b = \# \text{ of nbrs:}$   
2 in 1d, 4 in 2d, etc

## □ Partition function

$$Z = \text{Tr} \exp(-\beta H) = \text{Tr} \prod_{\langle i,j \rangle} \exp\{-\beta H_{i,j}\} = \text{tTr} \prod W W \dots W$$

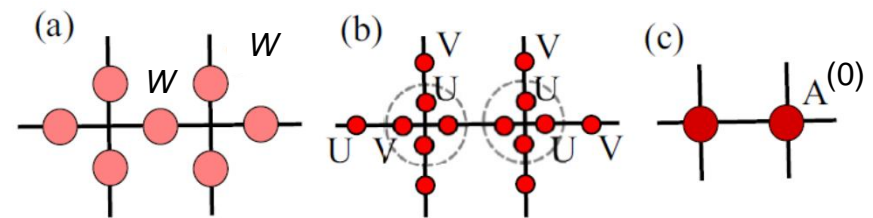
$$W = \begin{pmatrix} \exp\{\beta(1 + h/d)\} & \exp\{-\beta\} \\ \exp\{-\beta\} & \exp\{\beta(1 - h/d)\} \end{pmatrix}$$

$W$ : matrix for local Boltzmann weight in spin model

→ Turn  $Z$  to contraction of local weight  $A$  in vertex-like model

$$Z \equiv [A^{(0)}]^N = \text{tTr} \prod A^{(0)} A^{(0)} \dots A^{(0)}$$

$$A_{u,d,l,r}^{(0)} = \sum_i U_{i,u} V_{d,i} V_{l,i} U_{i,r}$$



$$W_{i,j} = \sum_{\mu} U_{i,\mu} V_{\mu,j}$$



How to evaluate such a tensor network?

→ real-space coarse-graining or RG

# HOTRG: higher-order tensor RG

$$Z \equiv [A^{(0)}]^N = e^{NG^{(0)}} [\tilde{A}^{(0)}]^N$$

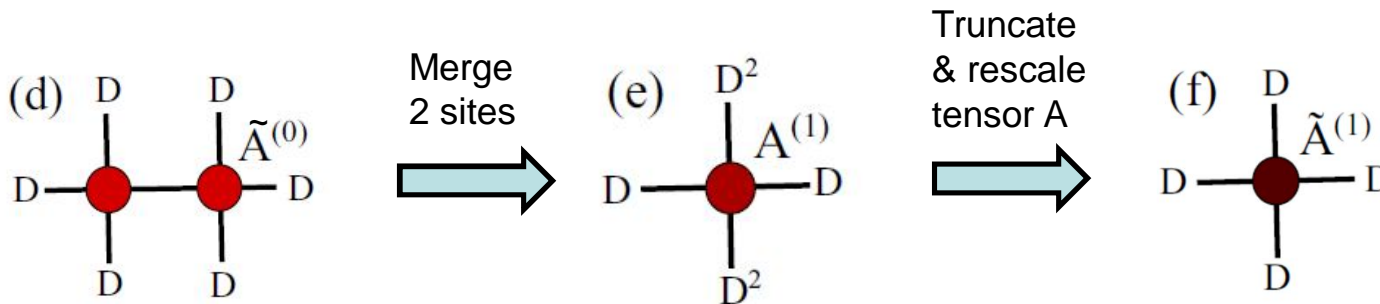
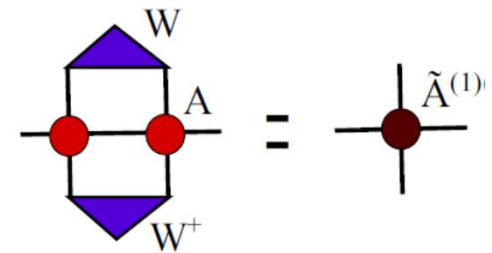
$$A^{(0)} = |\alpha_0| \tilde{A}^{(0)}$$

[Z. Xie et al.  
PRB '12]

$$G^{(0)} \equiv \ln |\alpha_0|$$

- Coarse-grained one step (alternating horizontally and vertically subsequently):

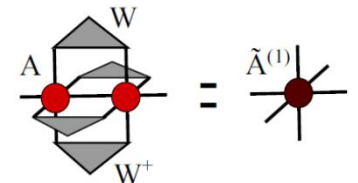
$$Z = e^{NG^{(0)}} [A^{(1)}]^{\frac{N}{2}} \approx e^{NG^{(0)}} e^{\frac{N}{2}G^{(1)}} [\tilde{A}^{(1)}]^{\frac{N}{2}}$$



- Coarse-grained many times → free energy

$$-\beta f = \frac{1}{N} \ln Z = \sum_{k=0}^n \frac{G^{(k)}}{2^k} + \frac{1}{N} \ln \{ [\tilde{A}^{(n)}]^{N/2^n} \}$$

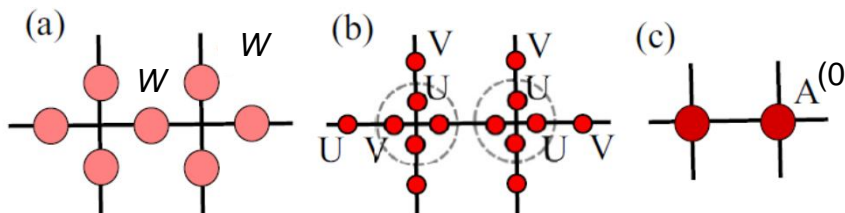
also applies  
to 3d:



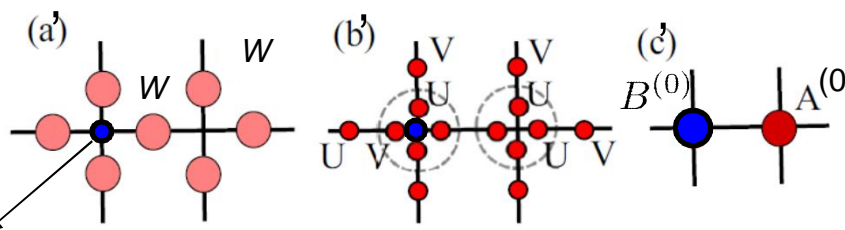
# Magnetization from HOTRG

➤ Ratios of two tensor-network contractions

partition fcn:



magnetization:



$$B_{u,d,l,r}^{(0)} = \sum_{\alpha=0,1} \sigma_{\alpha}^z U_{\alpha,u} V_{d,\alpha} V_{l,\alpha} U_{\alpha,r}$$

$$m = \frac{1}{Z} \text{Tr}(s_i e^{-\beta H}) \equiv \frac{1}{Z} \langle M \rangle$$

# Density of zeros & conjugate observables

- Consider complex  $p$  plane (with its conjugate variable  $\Theta$ )  
 e.g. Yang-Lee  $p = h$ ,  $z = \exp(-2\beta h)$ , Fisher  $p = \beta$ ,  $z = \exp(-2\beta)$

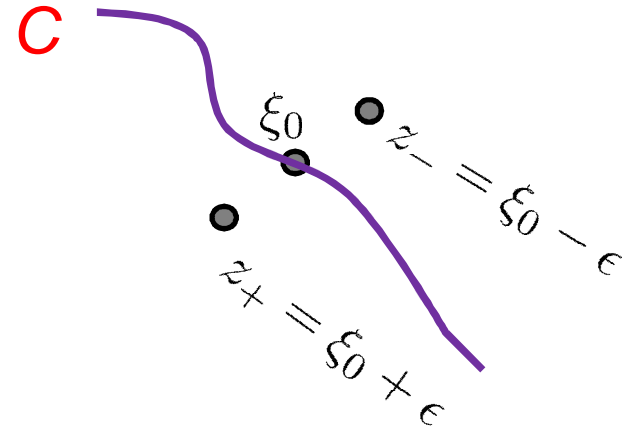
$$\theta(z) = \lim_{N \rightarrow \infty} \frac{\Theta}{N} = - \lim_{N \rightarrow \infty} \frac{1}{N\beta} \frac{\partial \ln Z}{\partial p} = - \lim_{N \rightarrow \infty} \frac{1}{\beta} \sum_n \frac{z'(p)}{z - z_n}$$

- Assume zeros  $z_n$  lie on a curve  $C$  with density  $g$

$$\theta(z) = -\frac{1}{\beta} \int_C d\xi g(\xi) \frac{z'(p)}{z - \xi}$$

$$\Delta\theta(\xi_0) \equiv \lim_{\epsilon \rightarrow 0} \theta(\xi_0 + \epsilon) - \theta(\xi_0 - \epsilon)$$

$$= -\frac{1}{\beta} \oint d\xi g(\xi) \frac{z'(p_0)}{\xi_0 - \xi} = \frac{2\pi i z'(p_0) g(\xi_0)}{\beta}$$



→ Density of zeros is proportional to jump of conjugate variable

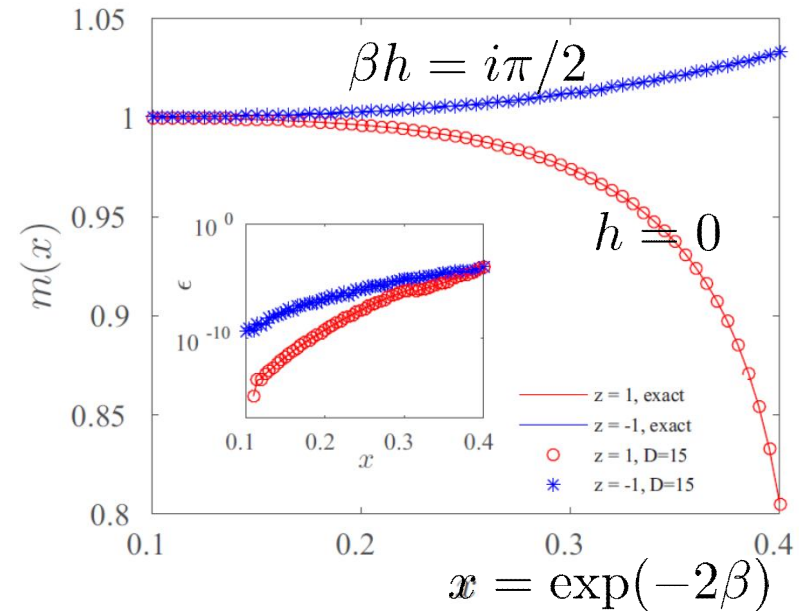
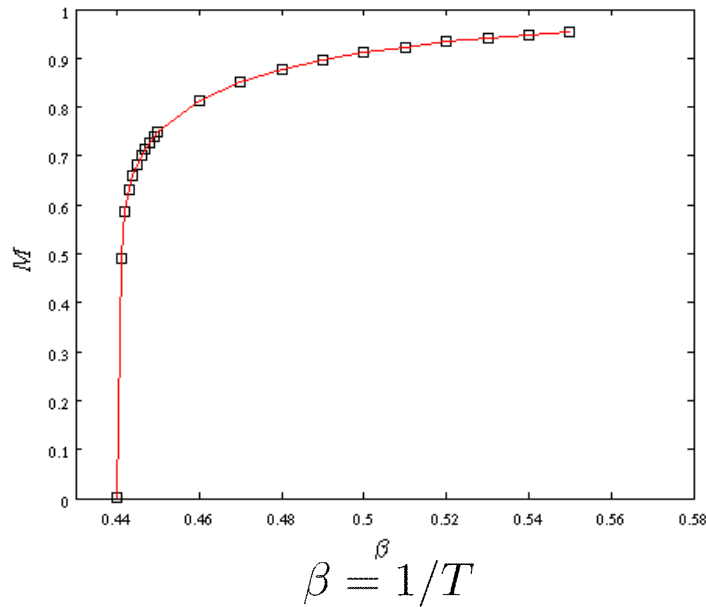
(Would be interesting to consider zeros lie in extended region or fractal structure; see e.g. Matveev & Shrock)

# Outline

- I. Introduction: Yang-Lee zeros & Lee-Yang circle theorem
- II. Tensor-network method: Higher-Order-Tensor-RG
- III. Yang-Lee zeros from HOTRG
  - Ising model: 2D & 3D
  - Potts models: 2D & 3D
- IV. Summary

# Results for zero & imaginary fields

$$h = 0$$



➤ Compare well with Onsager's & Yang's results

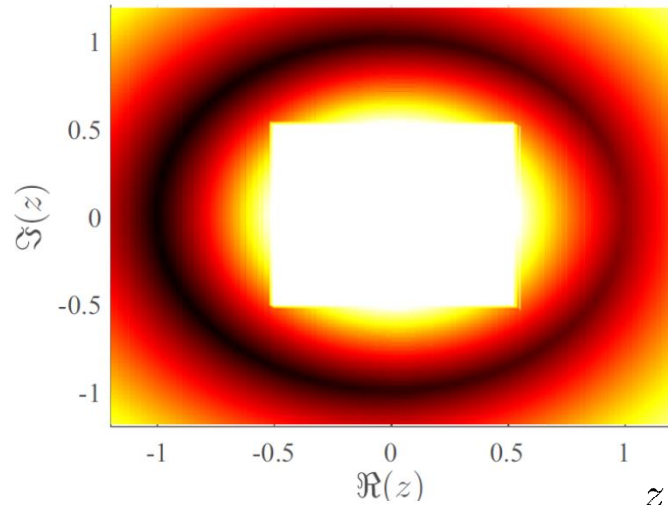
$$m(z = 1) = \left\{ \frac{1 + x^2}{(1 - x^2)^2} [1 - 6x^2 + x^4]^{\frac{1}{2}} \right\}^{\frac{1}{4}}$$

$$m(z = -1) = \left\{ \frac{(1 + x^2)^2}{1 - x^2} [1 + 6x^2 + x^4]^{-\frac{1}{2}} \right\}^{\frac{1}{4}}$$

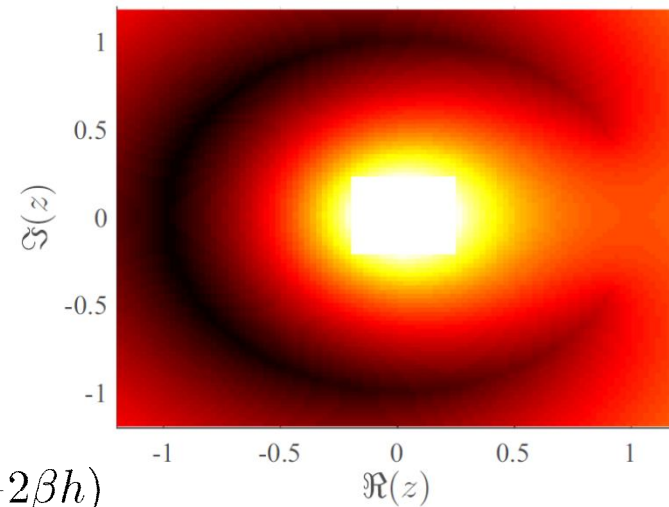
$$z = \exp(-2\beta h)$$

# Free-energy density & magnetization on complex-field plane

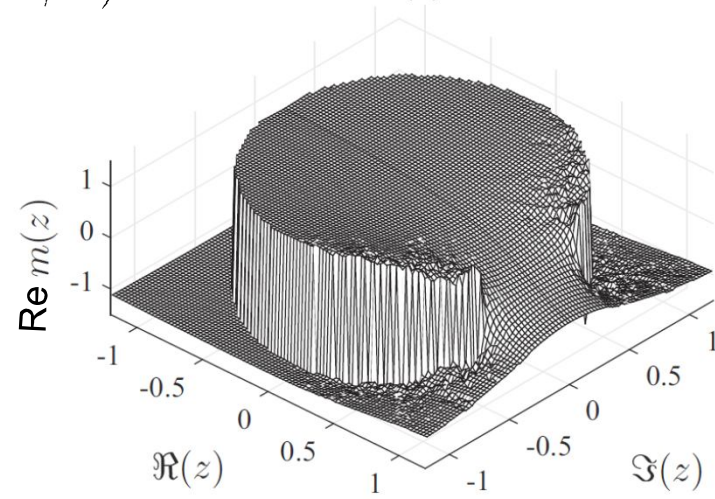
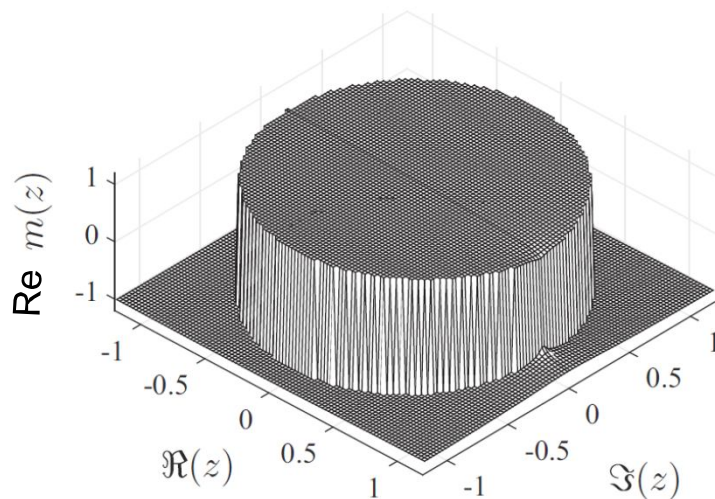
$$T = T_c$$



$$T = 2T_c$$

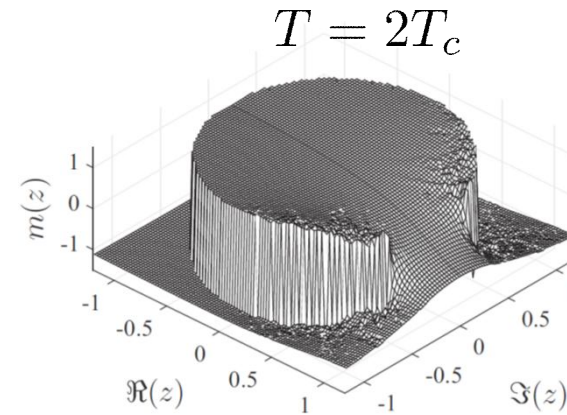
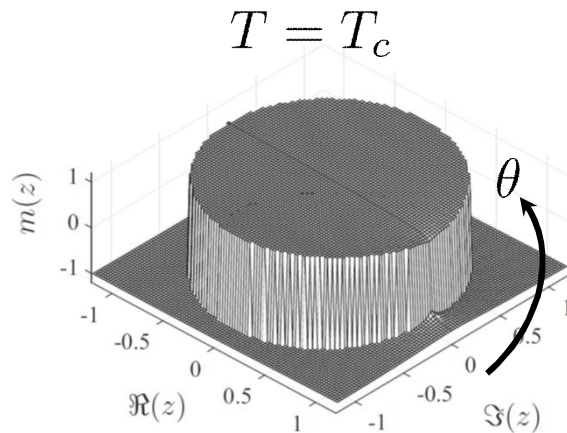


$$z = \exp(-2\beta h)$$

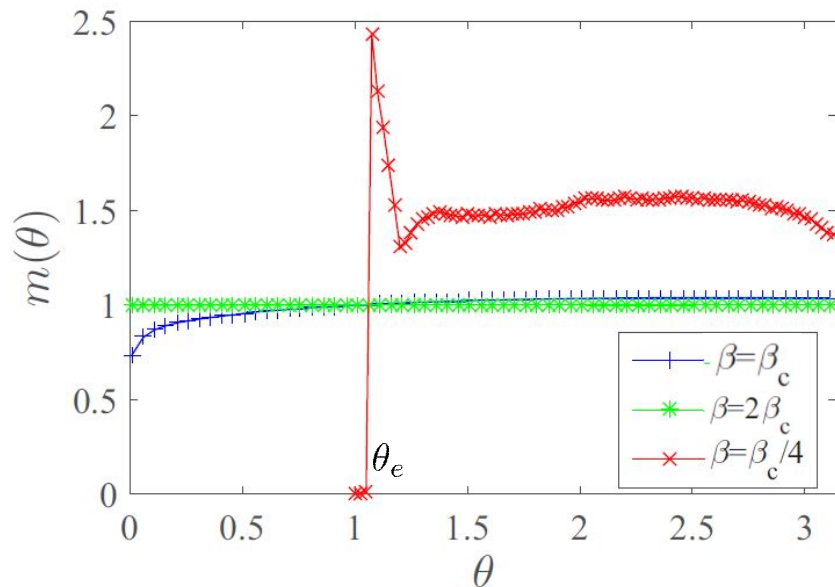


# Zeros & discontinuity in magnetization

2d:



$$\lim_{r \rightarrow 1^+} \text{Re}(m) - \lim_{r \rightarrow 1^-} \text{Re}(m) = -4\pi g(\theta) \quad \text{or} \quad \lim_{r \rightarrow 1^-} \text{Re}(m) = 2\pi g(\theta)$$



□ Three different regimes:

(1)  $T \ll T_c$ , density is essentially flat

(2)  $T = T_c$ , density rises algebraically

$$g(\theta) \sim |\theta|^{1/\delta}$$

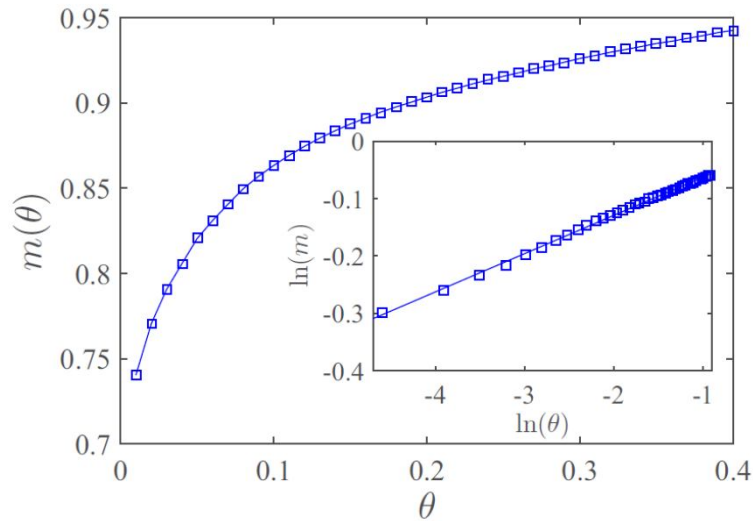
(3)  $T > T_c$ , repulsion from real axis & edge singularity

$$g(\theta) \sim (\theta - \theta_e)^\sigma, \quad \text{for } \theta > \theta_e$$



# @ Transition temperature $T=T_c$

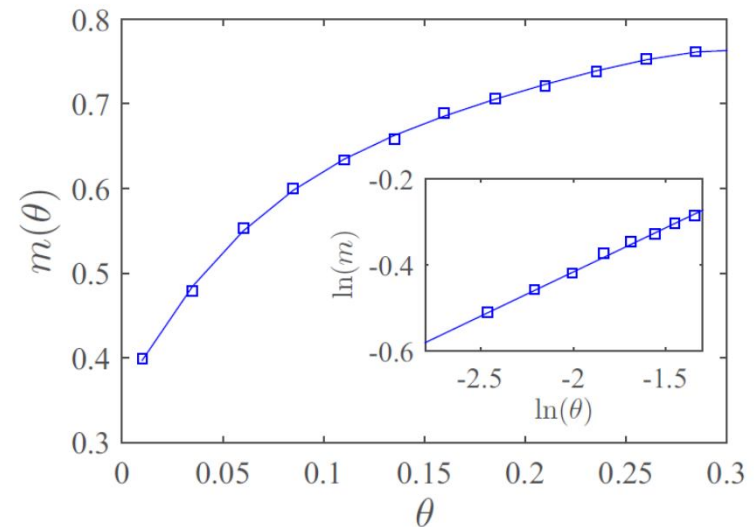
2D



$$g(\theta) \sim |\theta|^{1/\delta} \quad \delta = 15.0(2)$$

vs  $\delta=15$

3D



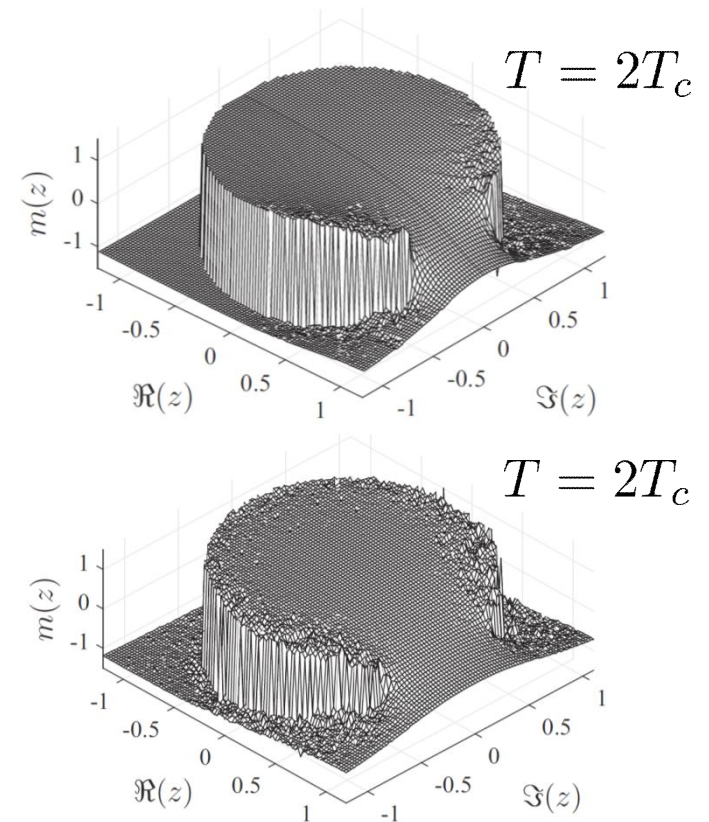
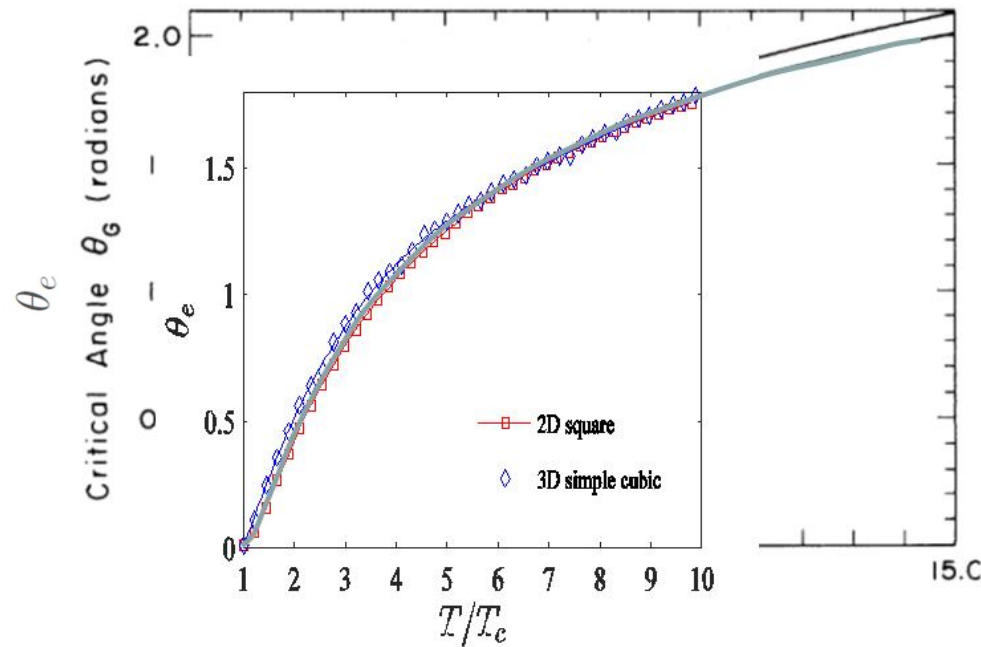
$$\delta = 4.8(3)$$

vs Monte Carlo  
(evaluated on real plane):

$$\delta = 4.789(2)$$

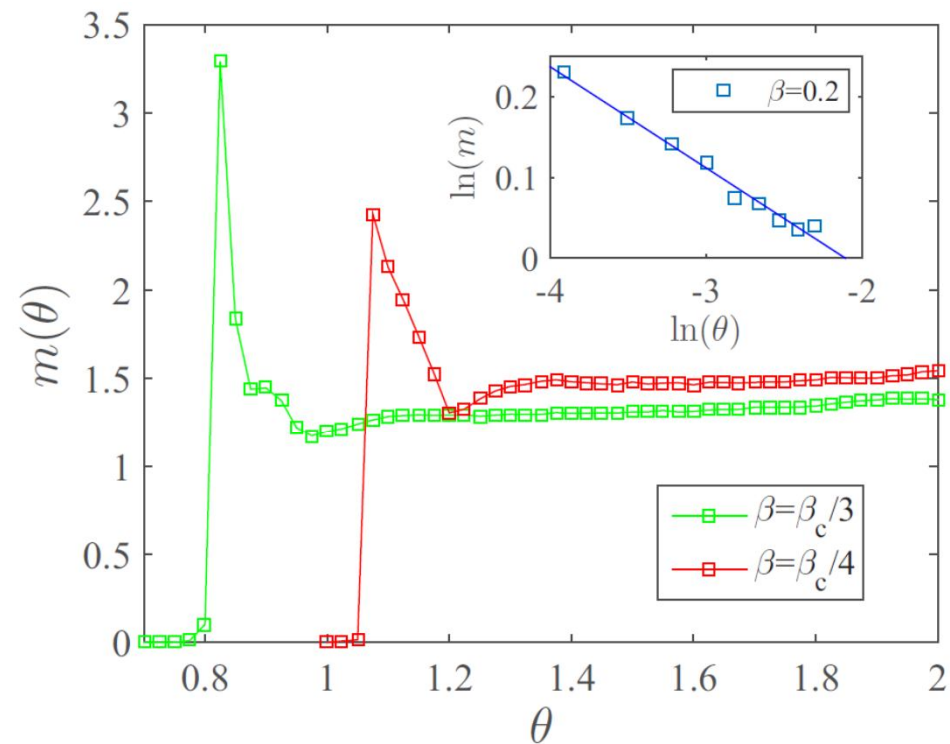
# Edge of zeros @ $T > T_c$

Edge  $\theta_e(T)$



- ❑ Agree w. Kortman-Griffiths [PRL'71]
- ❑ Zeros get pushed toward  $\theta = \pi$  as  $T$  increases
- ❑ 2D has divergence but not in 3D

# Yang-Lee edge singularity at 2D



$$g(\theta) \sim (\theta - \theta_e)^\sigma, \quad \text{for } \theta > \theta_e$$

- Difficult to estimate accurately with TN:

$$\sigma = -0.1(1) \quad \text{vs } \sigma = -1/6 \text{ from CFT}$$

# Yang-Lee edge singularity at 2D

- Fisher [PRL '78]: critical  $\phi^3$  Landau theory

$$A = \int d^d r \left[ \frac{1}{2} (\nabla \phi)^2 + i(h - h_c) \phi + \frac{1}{3} ig \phi^3 \right]$$

$$\sigma = \frac{d - 2 + \eta}{d + 2 - \eta} \quad \sigma = -0.155 \pm 0.010 \quad \text{for } d = 2$$

$$\sigma = 0.098 \pm 0.012 \quad \text{for } d = 3 \quad (\text{no divergence in 3D})$$

- Cardy [PRL '83]: 2D case the singularity is a minimal model  $M(5,2)$  of conformal field theory

→ Central charge  $c = -22/5$ , one nontrivial primary field with  $\Delta = -2/5$ , hence  $\sigma = -1/6$

# Outline

- I. Introduction: Yang-Lee zeros & Lee-Yang circle theorem
- II. Tensor-network method: Higher-Order-Tensor-RG
- III. Yang-Lee zeros from HOTRG
  - Ising model: 2D & 3D
  - Potts models: 2D & 3D
- IV. Summary

# Potts models

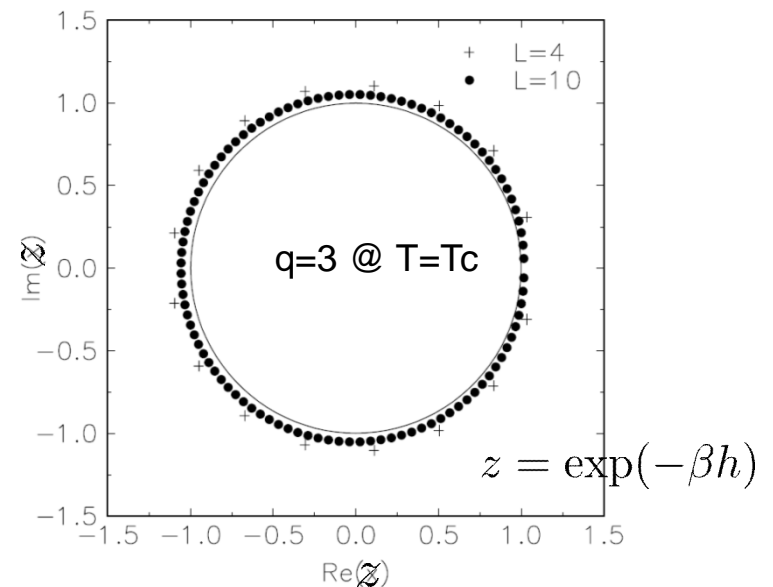
$$H = \sum_{\langle i,j \rangle} [1 - \delta(\sigma_i, \sigma_j)] - h \sum_i \delta(\sigma_i, 0) \quad \sigma = 0, \dots, q-1$$

- 2D: @h=0,  $\exists$  2<sup>nd</sup> order transition for  $q \leq 4$ , 1<sup>st</sup> order for  $q > 4$

[Baxter '73, Nienhuis et al. PRL'79 (using RG)]

- Kim & Creswick [PRL'98]: Yang-Lee zeros not on unit circle (based on finite-size results)

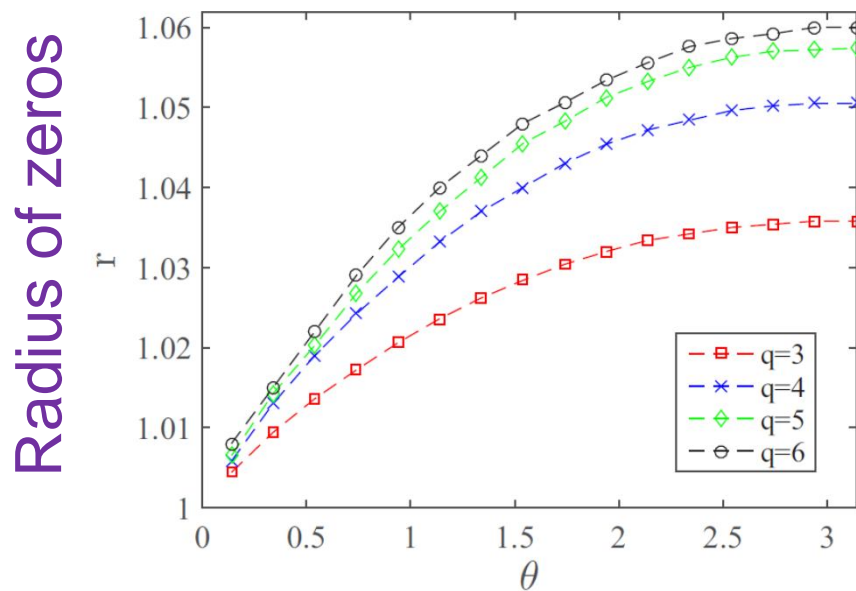
- Challenged by Monroe, arguing system too small [PRL '99]



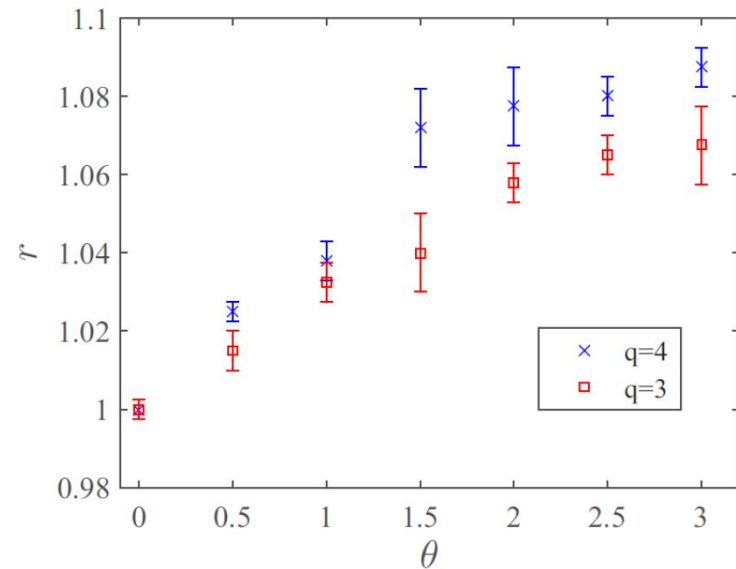
# Our results in $\infty$ -size limit

@  $T=T_c$

## 2D Potts

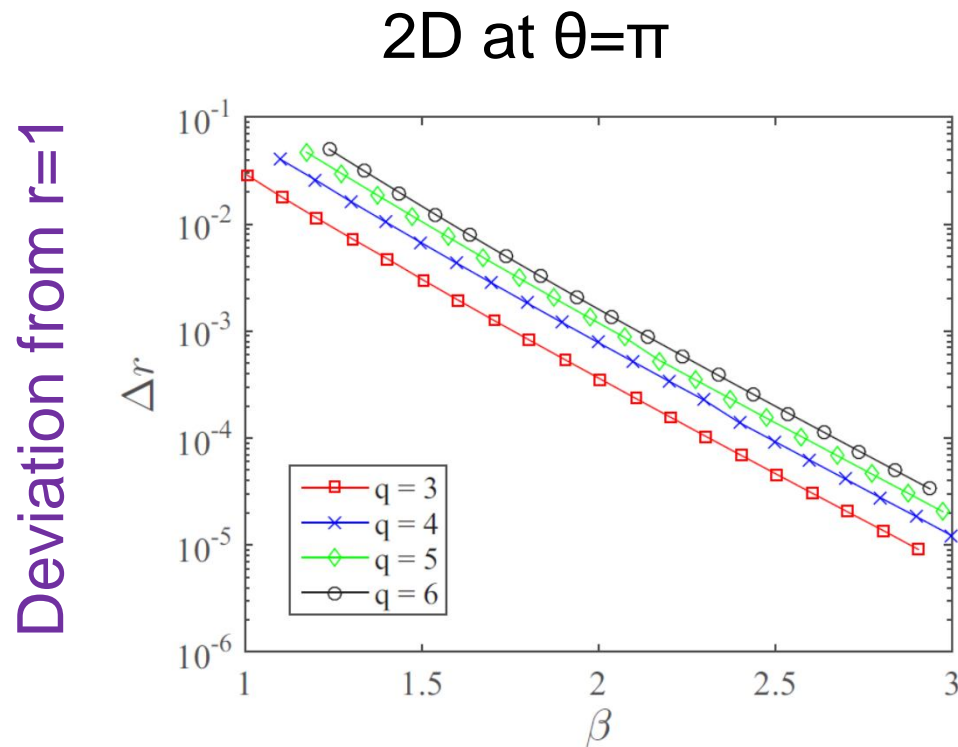


## 3D Potts



→ Zeros clearly NOT on unit circle  $r=1$

# Zeros approach unit circle asymptotically



- Examine e.g. zeros at  $\theta=\pi$  farthest among all angles

$$\Delta r \sim e^{-4.2(2)\beta}$$

➔ Zeros approach unit circle in the limit  $T \rightarrow 0$  (meaning of exponent?)



# Further preliminary results

The following are some preliminary results with Dr. Ching-Yu Huang

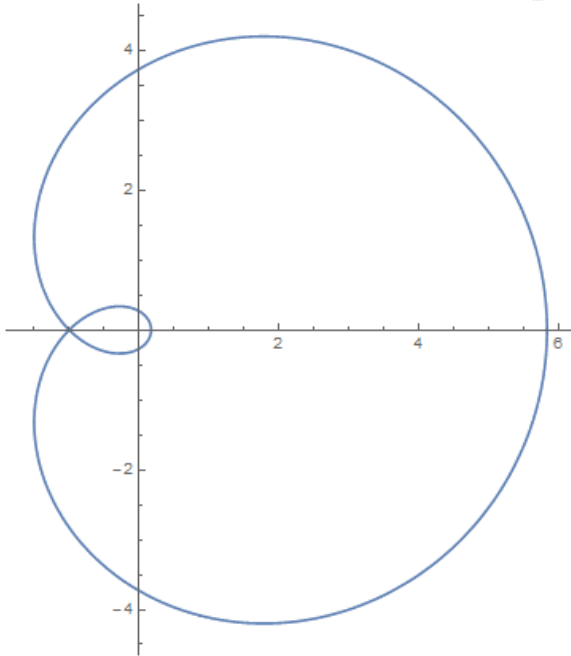


- Density of Fisher zeros
- Zeros of hard hexagon model

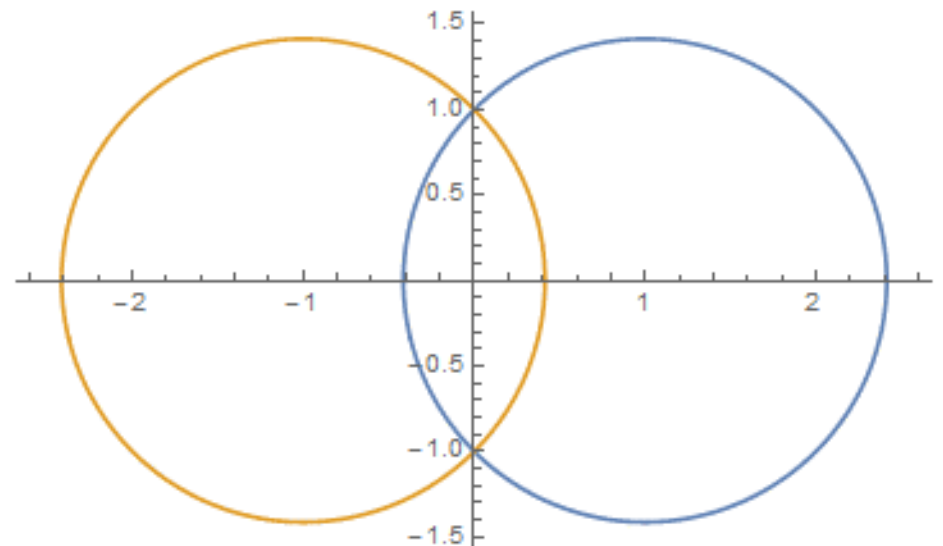
# Fisher Zeros

□ From Pascal's limaçon to two circles:

$$u = \exp(-4\beta)$$

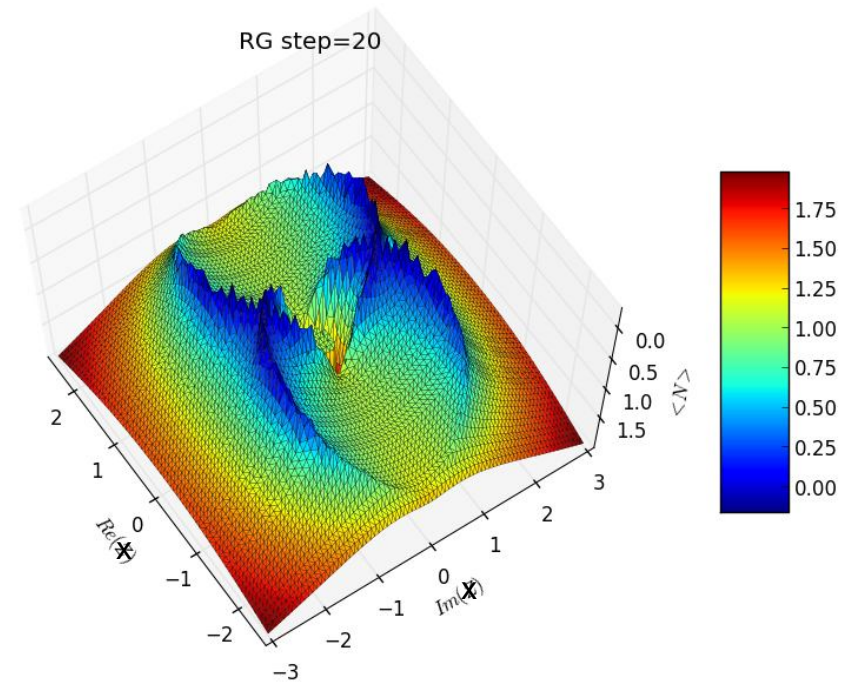
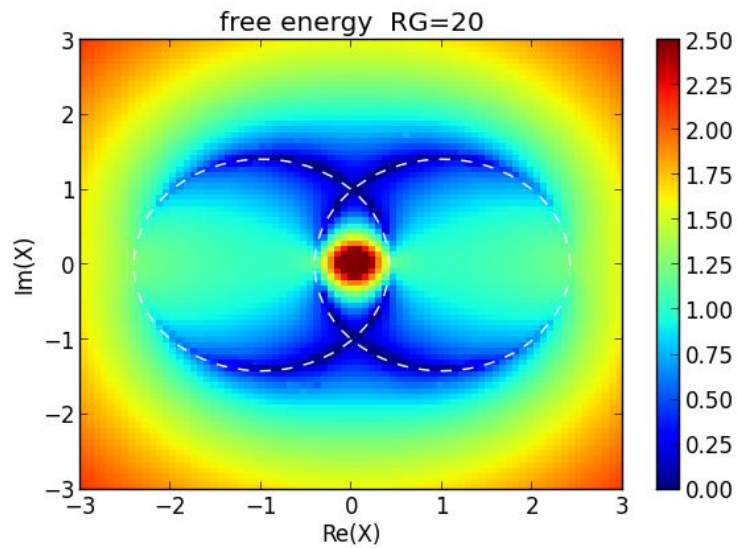


$$x = \exp(-2\beta)$$



Zeros lie on  $|\exp(-2\beta) \pm 1| = \sqrt{2}$

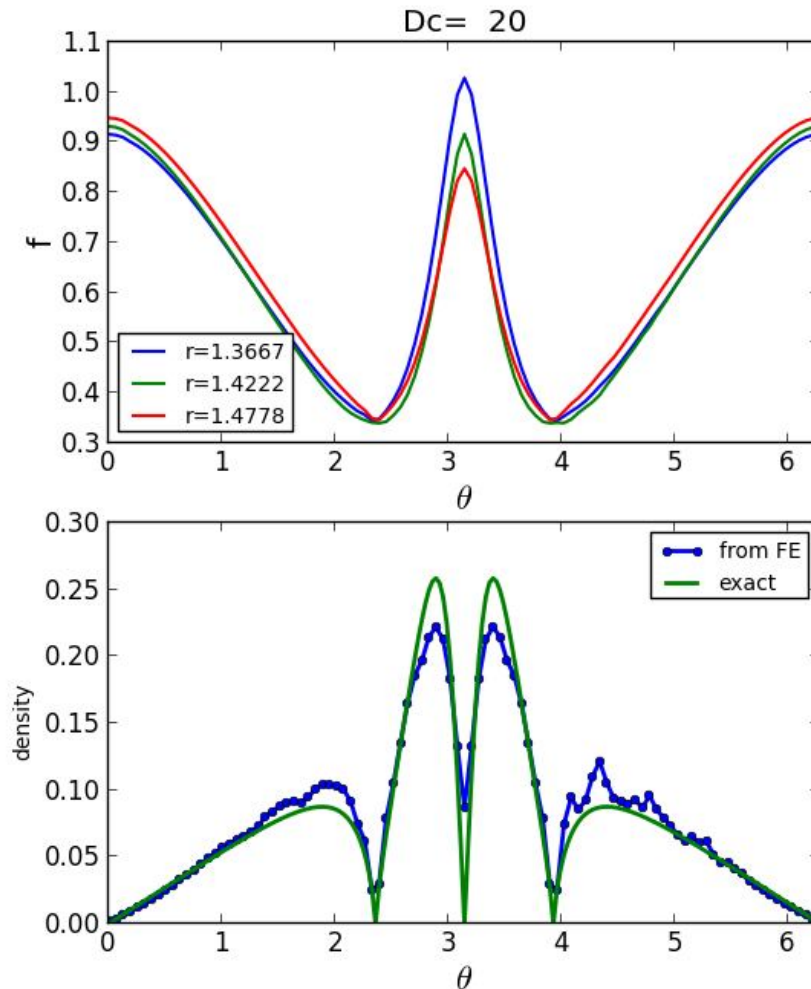
# Free-energy density @ complex T



$$\underbrace{|\exp(-2\beta) \pm 1|}_{\mathbf{X}} = \sqrt{2}$$

# Density extracted from energy jump

(Fisher zeros)



Angle  $\theta$  along the circles:

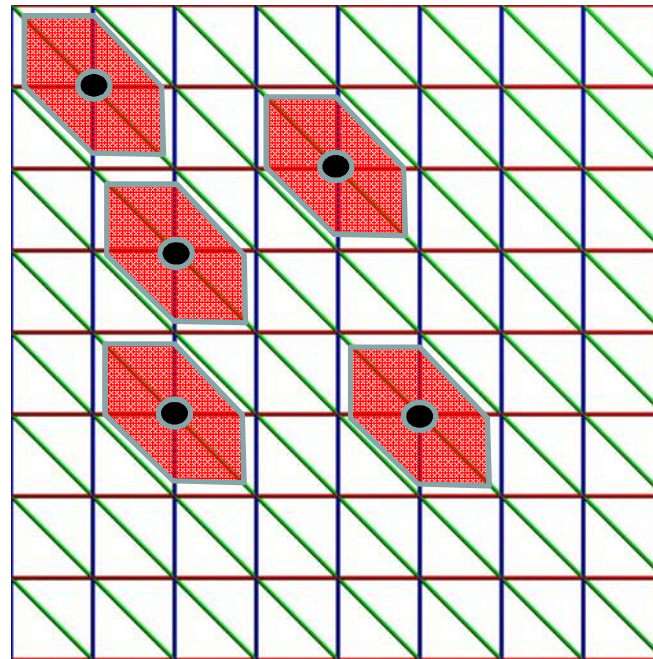
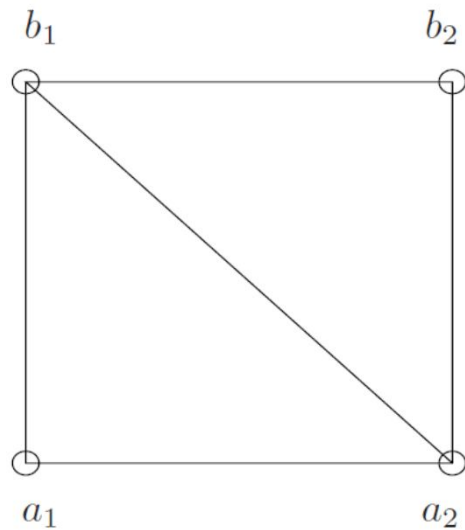
$$|\exp(-2\beta) \pm 1| = \sqrt{2}$$

Qualitatively agrees (but still needs more work) with exact density from Lu-Wu '01

$$g_+(\theta) = g_-(\pi - \theta) = \left(\frac{k}{\pi^2}\right) \left| \frac{1 - \sqrt{2} \cos \theta}{3 - 2\sqrt{2} \cos \theta} \right| K(k)$$

$$k = \frac{2 |\sin \theta| (\sqrt{2} - \cos \theta)}{3 - 2\sqrt{2} \cos \theta}$$

# Hard hexagon model



Boltzmann weights  $W_{HH}(a_1, a_2; b_1, b_2)$

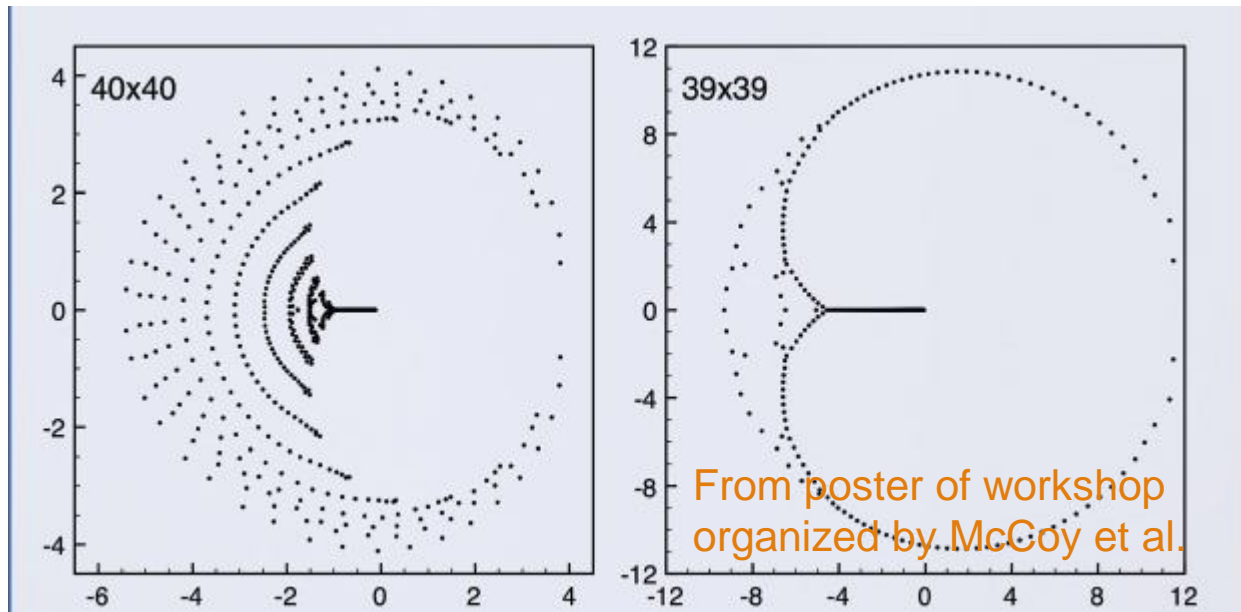
[p.458, McCoy, Advanced Stat Mech]

$$W_{HH}(0, 0; 0, 0) = 1$$

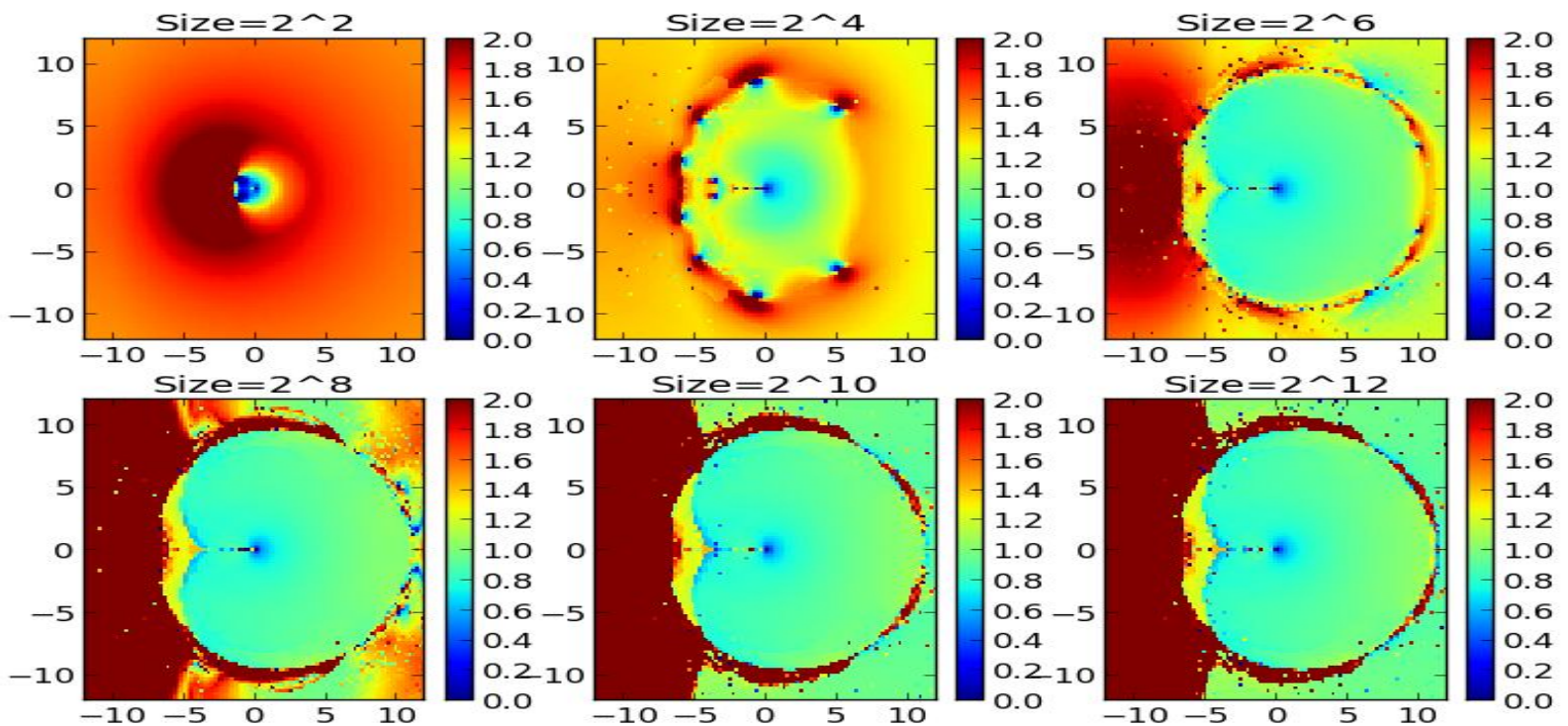
$$W_{HH}(1, 0; 0, 0) = W_{HH}(0, 0; 0, 1) = W_{HH}(0, 1; 0, 0) = W_{HH}(0, 0; 1, 0) = z^{1/4}$$

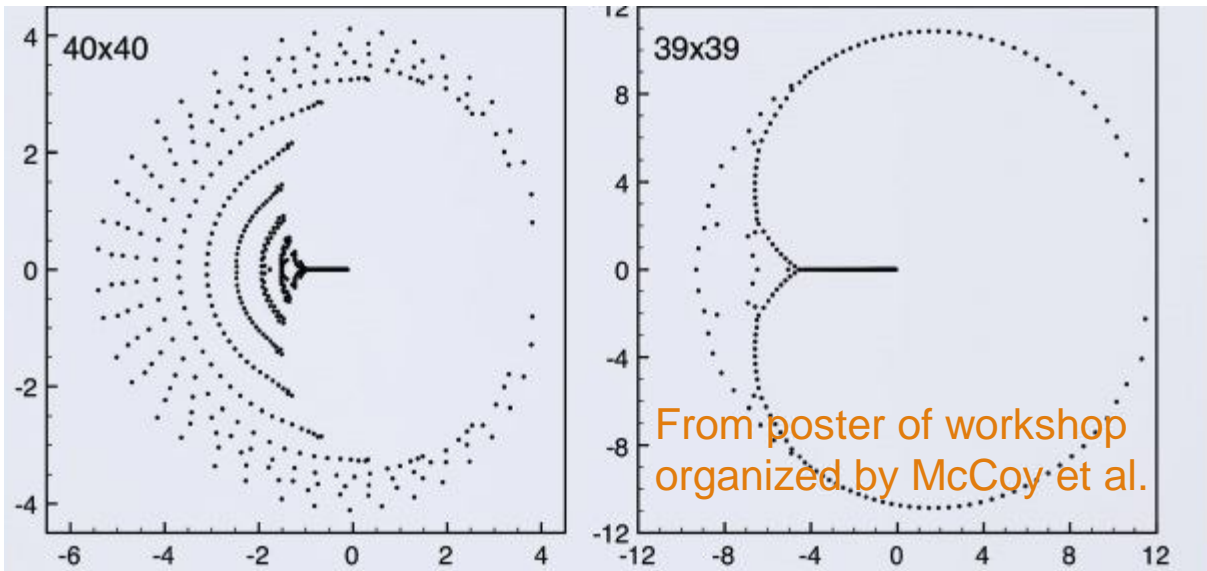
$$W_{HH}(1, 0; 0, 1) = z^{1/2}$$



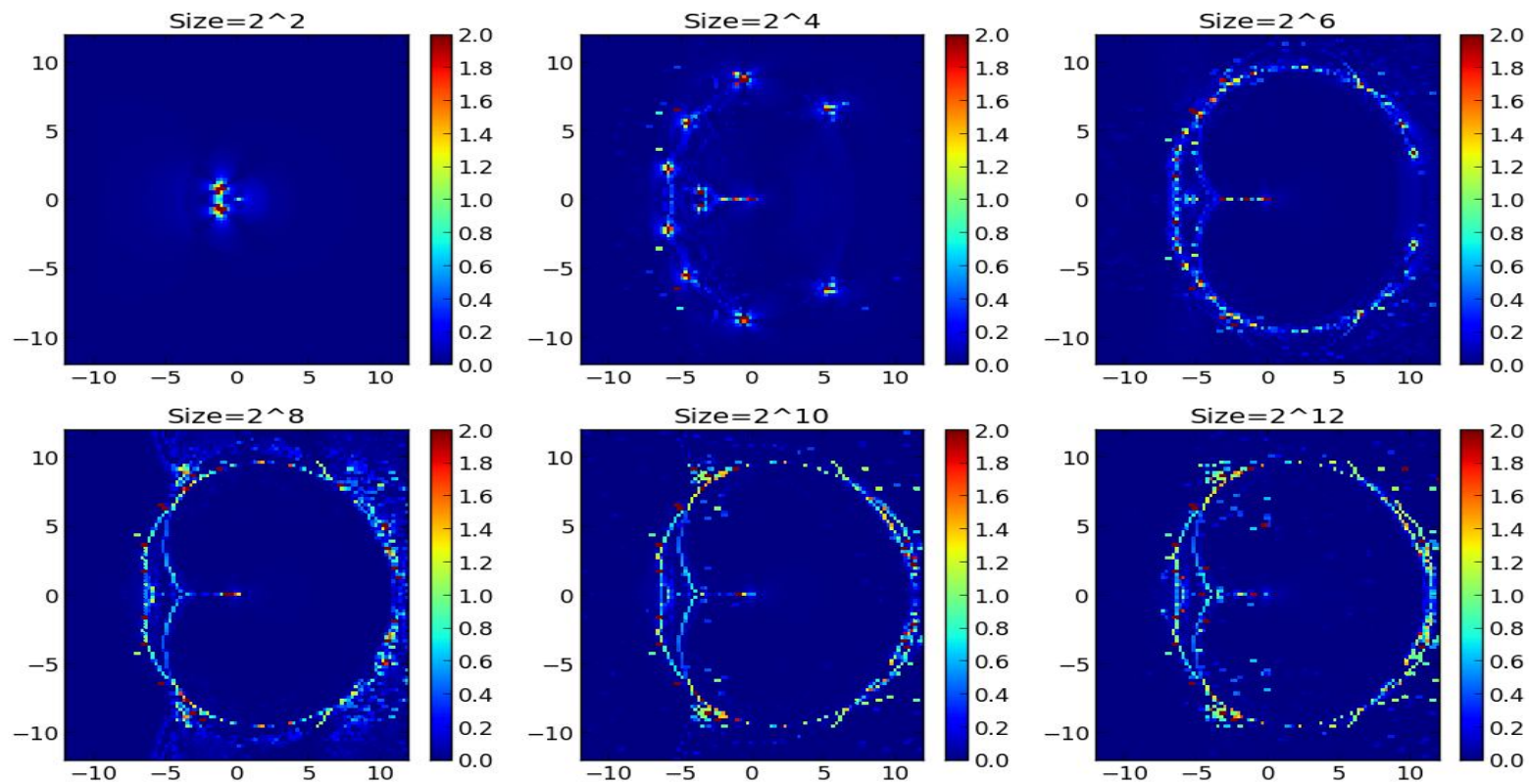


Attempt at hard hexagon model:  
*Particle number density*





Zero density  
extracted from  
*particle density jump*



# Summary

- Introduced Yang-Lee zeros & Fisher zeros
- Introduced Tensor-Network Methods
- Applied them to extract density of zeros
  - Obtain good locations of edge of zeros
  - But edge singularity exponent not accurate enough
  - May use more sophisticated tensor renormalization methods
- Needs more work on Fisher zeros and other models such hard-hexagon & hard-square





$$c = 1 - 6 \frac{(p - p')^2}{p p'}$$

$$h_{r,s} = \frac{(pr - p's)^2 - (p - p')^2}{4p p'} \quad 1 \leq r < p', \quad 1 \leq s < p$$