

# Wave function multifractality at Anderson localization transitions

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# Mesoscopic Physics

## Key ingredients:

- wave-like electron propagation, quantum interference
- disorder
- Coulomb interaction between electrons  $\longrightarrow$  switched off in this talk

**Non-interacting mesoscopics:** electron in a random potential:

$$H = \frac{\hat{p}^2}{2m} + U(\mathbf{r}), \quad \langle U(\mathbf{r})U(\mathbf{r}') \rangle = W(\mathbf{r}-\mathbf{r}') \quad \text{e.g. white noise} = \frac{1}{2\pi\nu\tau} \delta(\mathbf{r}-\mathbf{r}')$$

disorder  $\longrightarrow$  ensemble  $\longrightarrow$  **statistical treatment:** mesoscopic fluctuations

**Classical analogue:** Electromagnetic/acoustic waves in random media

# Quantum interference in disordered mesoscopic conductors

- weak-localization correction to resistivity

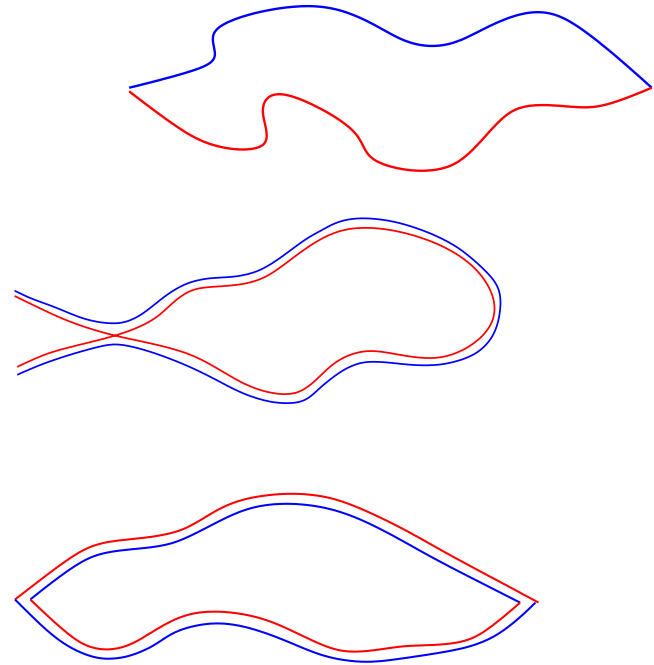
$$G \sim |\sum_i A_i|^2 = \sum |A_i|^2 + \sum_{i \neq j} A_i^* A_j$$

generically  $\langle A_i^* A_j \rangle \simeq 0$

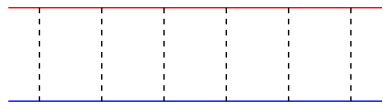
but: time-reversed paths:  $A_i = A_{i'}$

- mesoscopic conductance fluctuations

$$\begin{aligned} \langle (\delta G)^2 \rangle &\sim \langle (\sum_{i \neq j} A_i^* A_j)^2 \rangle \\ &\sim \sum_{i \neq j} \langle |A_i|^2 \rangle \langle |A_j|^2 \rangle \end{aligned}$$



**Calculus:** Green's functions (**retarded** and **advanced**), diagrammatics

**Key objects:** diffusons & cooperons   $\Pi_D(q, \omega) \sim \frac{1}{Dq^2 - i\omega}$

Weak localization:  $\Delta G/G \propto \int d^d q / Dq^2 = \Pi_D(r, r)$  **return probability**

Conductance fluctuations:  $\langle (\delta G)^2 \rangle / G^2 \propto \int d^d q / (Dq^2)^2 = \int dr dr' \Pi_D^2(r, r')$

# Wave function statistics

Fyodorov, ADM 92; ... Review: ADM, Phys. Rep. 2000

distribution function  $\mathcal{P}(|\psi^2(\mathbf{r})|)$ , correlation functions  $\langle |\psi^2(\mathbf{r}_1)\psi^2(\mathbf{r}_2)| \rangle$  etc.

perturbative (diagrammatic) approach not sufficient

Field-theoretical method:  $\sigma$ -model Wegner 79, Efetov 82 (SUSY)

$$S[Q] \propto \int d^d r \text{Str}[-D(\nabla Q(\mathbf{r}))^2 - 2i\omega\Lambda Q(\mathbf{r})] \quad Q^2(\mathbf{r}) = 1$$

$Q \in \{\text{sphere} \times \text{hyperboloid}\}$  “dressed” by Grassmannian variables

$\sigma$ -model contains all the diffuson-cooperon diagrammatics + much more (strong localization; Anderson transition & RG; non-perturbative effects)

• zero mode ( $Q = \text{const}$ )  $\longrightarrow$  RMT distribution  $\mathcal{P}(|\psi^2(\mathbf{r})|)$

$\psi(\mathbf{r})$  – uncorrelated Gaussian random variables

• diffusive modes  $[\Pi_D(\mathbf{r}_1, \mathbf{r}_2)] \longrightarrow$  deviations from RMT,  
long-range spatial correlations

parameter  $g = \frac{D/L^2}{\Delta} \equiv \frac{\text{Thouless energy}}{\text{level spacing}} = \frac{G}{e^2/h}$  dimensionless conductance

$g \gg 1$ : metal  $g \ll 1$ : strong localization

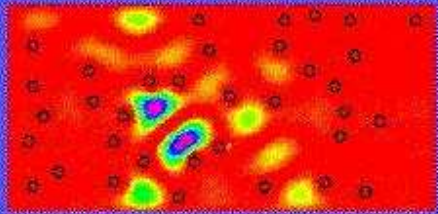
quasi-1D:  $g = \xi/L$ ,  $\xi$  – localization length

# Experiment:

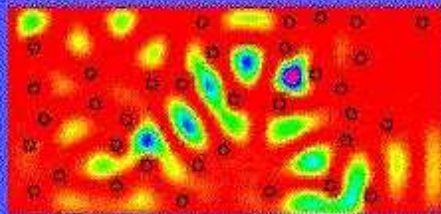
## Wave function statistics in disordered microwave billiards

Kudrolli, Kidambi, Sridhar, PRL 95

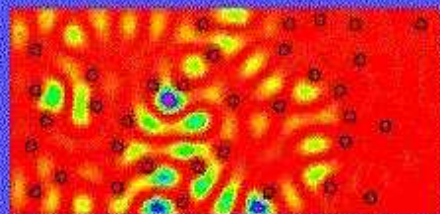
3961 MHz



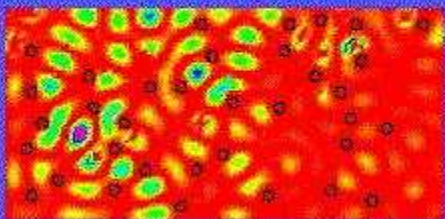
4330 MHz



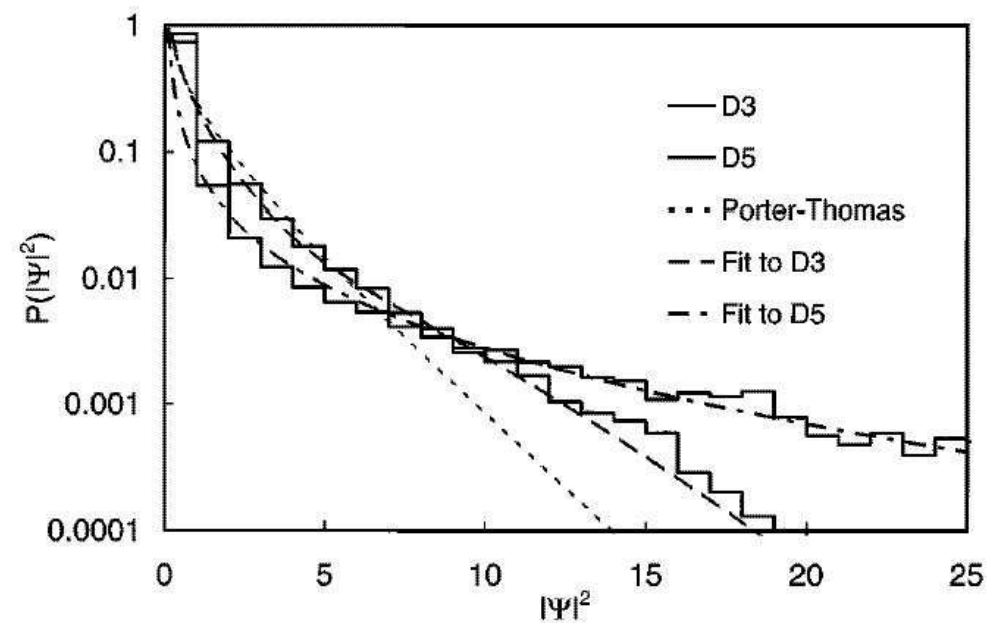
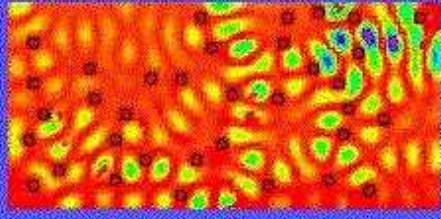
6152 MHz



6661 MHz



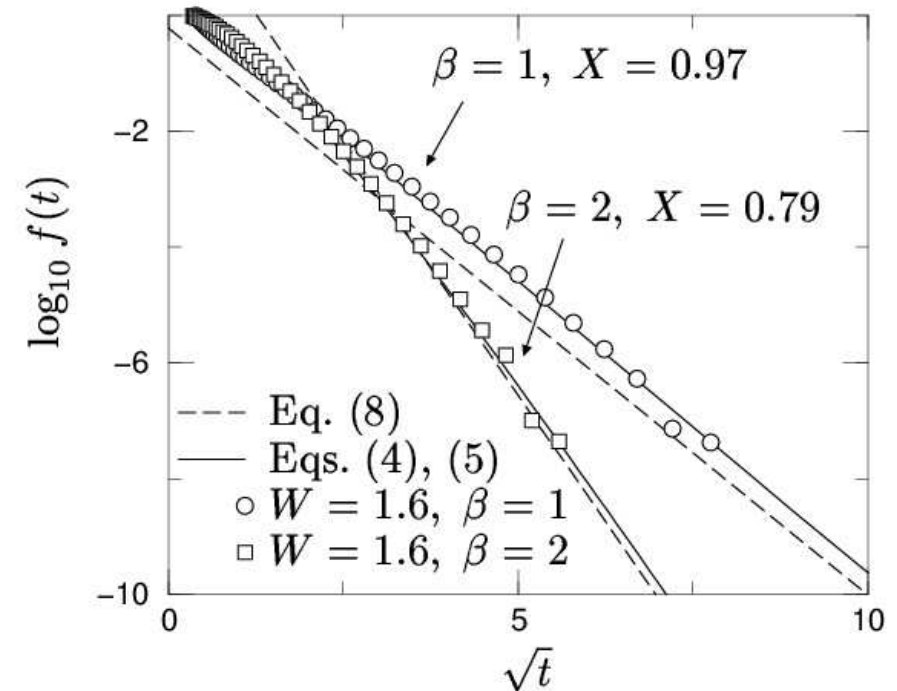
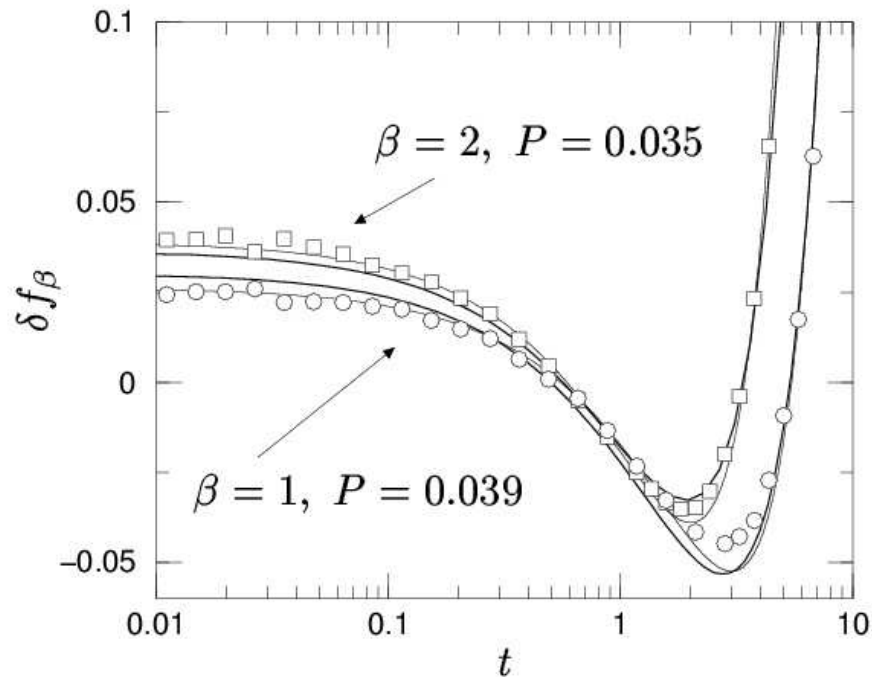
7256 MHz



# Wave function statistics: numerical verification

numerics: Uski, Mehlig, Römer, Schreiber 01

quasi-1d, metallic regime, distribution of  $t = V|\psi^2(r)|$



“body”:  $1/g$  corrections to RMT

“tail”  $\propto \exp(-\dots\sqrt{t})$

Physics of the slowly decaying “tail”: anomalously localized states

# Anomalous localized states: imaging

numerics: Uski, Mehlig, Schreiber '02

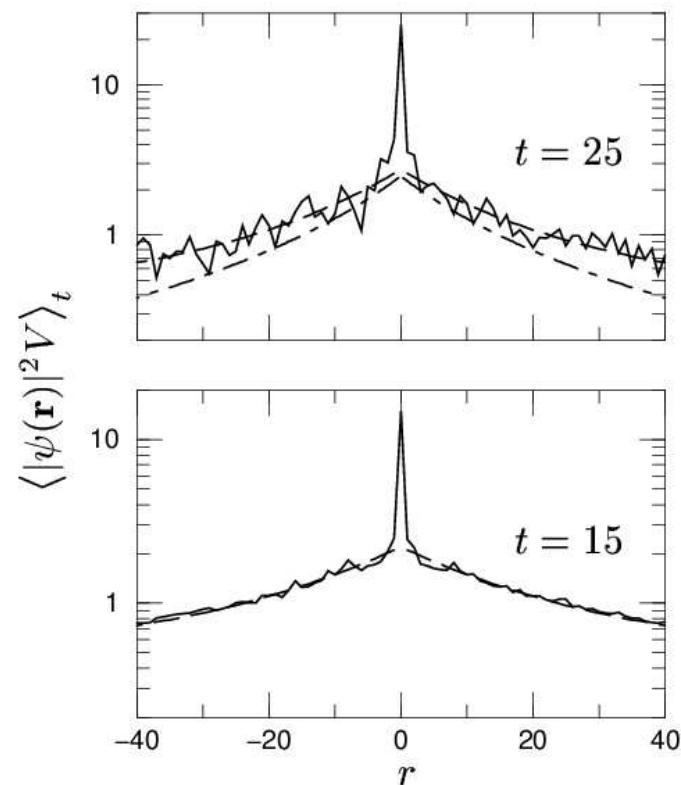
spatial structure

of an anomalously localized state (ALS):

$$\langle |\psi(\mathbf{r})|^2 \delta(V|\psi(0)|^2 - t) \rangle$$

with  $t$  atypically large

ADM '97

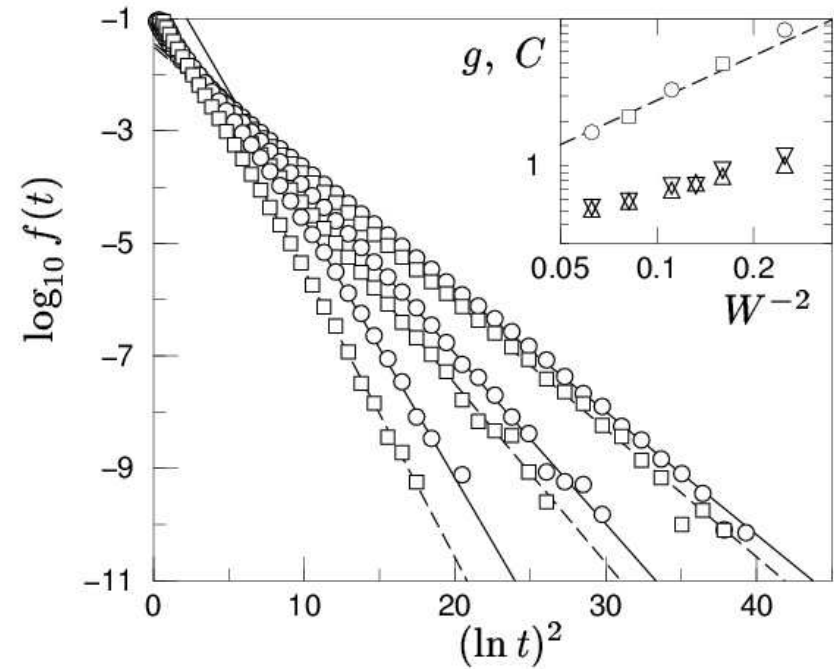
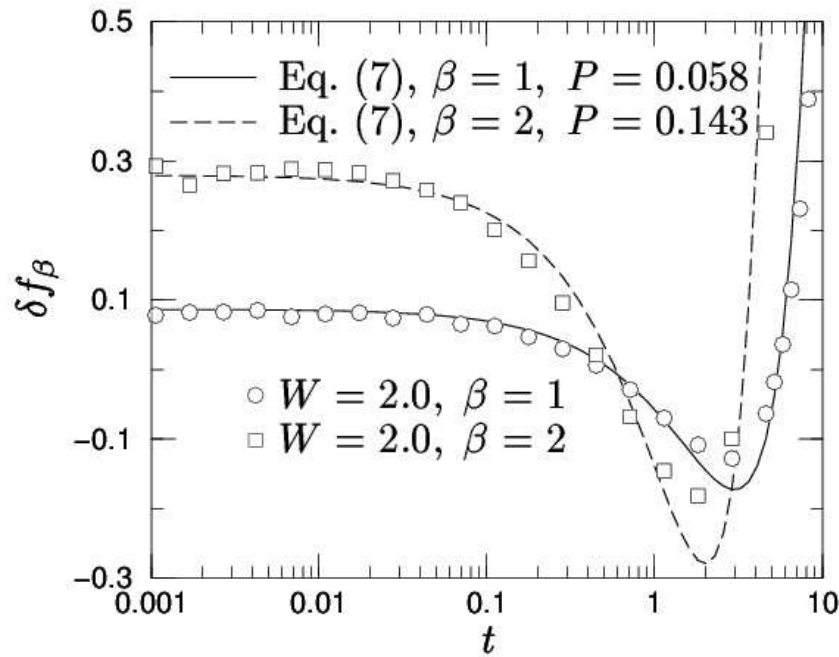


ALS determine asymptotic behavior of distributions of various quantities (wave function amplitude, local and global density of states, relaxation time, ...)

Altshuler, Kravtsov, Lerner, Fyodorov, ADM, Muzykantskii, Khmelnitskii, Falko, Efetov...

# Wave function statistics: numerical verification. 2D.

numerics: Uski, Mehlig, Römer, Schreiber '01



“body” of the distribution:

$(1/g) \ln(L/l)$  corrections

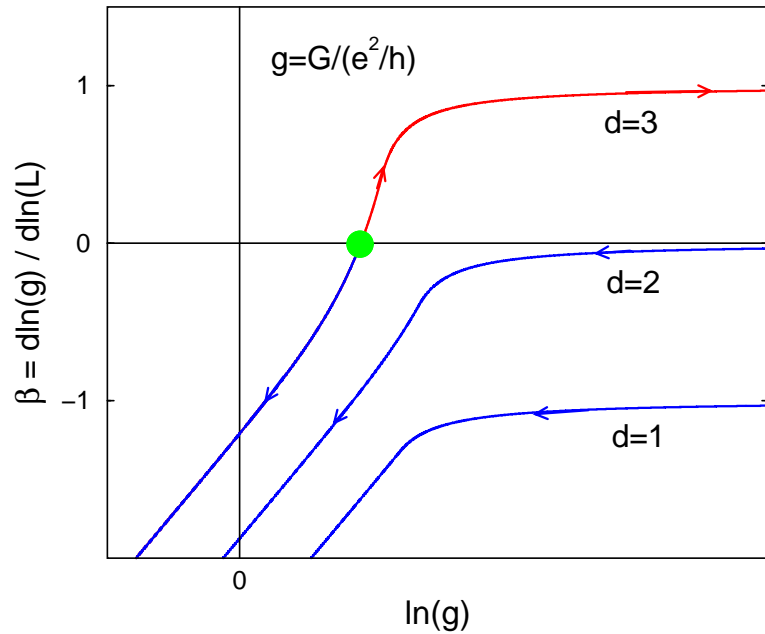
“tail”  $\propto \exp(-\dots \ln^2 t)$

Falko, Efetov '95

→ precursors of Anderson criticality



# Anderson transition

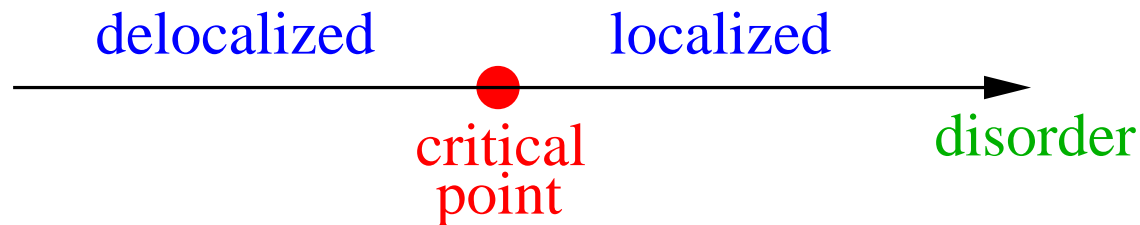


Scaling theory of localization:  
Abrahams, Anderson, Licciardello,  
Ramakrishnan '79

Modern approach:  
RG for field theory ( $\sigma$ -model)

quasi-1d: metallic  $\rightarrow$  localized crossover with decreasing  $g = \xi/L$

$d > 2$ : Anderson metal-insulator transition (sometimes also in  $d = 2$ )



Continuous phase transition with highly unconventional properties!

# Multifractality at the Anderson transition

$$P_q = \int d^d r |\psi(\mathbf{r})|^{2q} \quad \text{inverse participation ratio}$$

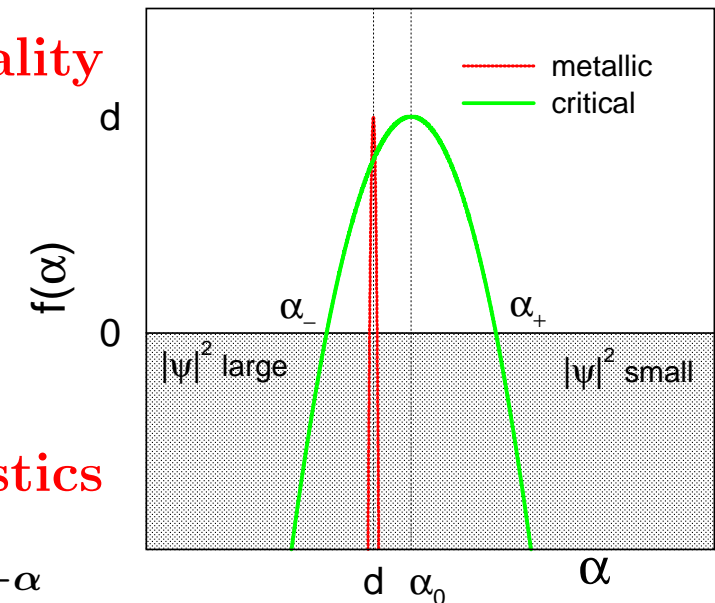
$$\langle P_q \rangle \sim \begin{cases} L^0 & \text{insulator} \\ L^{-\tau_q} & \text{critical} \\ L^{-d(q-1)} & \text{metal} \end{cases}$$

$$\tau_q = \underbrace{d(q-1)}_{\text{normal}} + \underbrace{\Delta_q}_{\text{anomalous}} \equiv D_q(q-1) \quad \text{multifractality}$$

$$\tau_q \longrightarrow \text{Legendre transformation} \\ \longrightarrow \text{singularity spectrum } f(\alpha)$$

$$\mathcal{P}(\ln |\psi^2|) \sim L^{-d+f(\ln |\psi^2|/\ln L)} \quad \text{wave function statistics}$$

$$L^{f(\alpha)} - \text{measure of the set of points where } |\psi|^2 \sim L^{-\alpha}$$



Multifractality is characteristic for a variety of complex systems:  
turbulence, strange attractors, diffusion-limited aggregation, ...

Peculiarity: Statistical ensemble  $\longrightarrow f(\alpha)$  may become negative

# Multifractality and the field theory

$\Delta_q$  – scaling dimensions of operators  $\mathcal{O}^{(q)} \sim (Q\Lambda)^q$

$d = 2 + \epsilon$ :  $\Delta_q = -q(q-1)\epsilon + O(\epsilon^4)$  **Wegner '80**

- Infinitely many operators with negative scaling dimensions
- $\Delta_1 = 0 \longleftrightarrow \langle Q \rangle = \Lambda$  naive order parameter uncritical

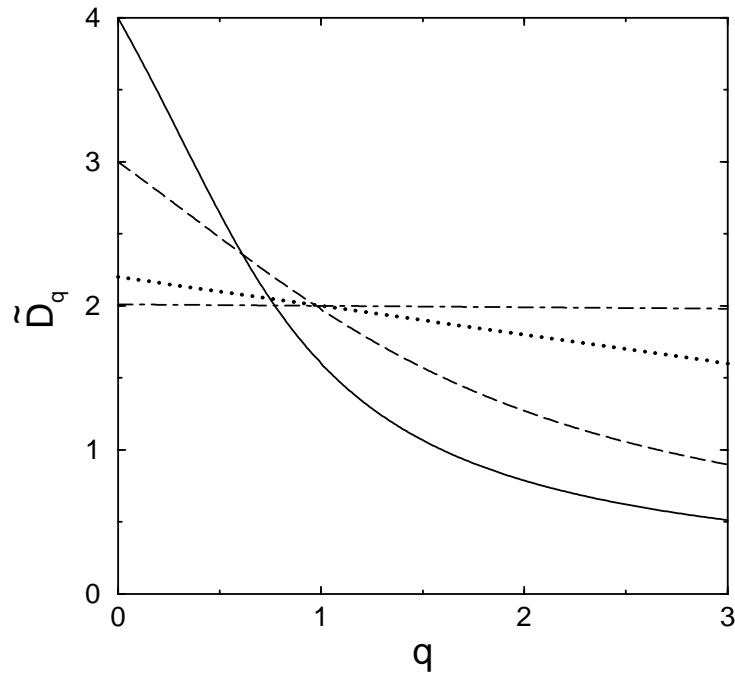
Transition described by an **order parameter function**  $F(Q)$

**Zirnbauer 86, Efetov 87**

$\longleftrightarrow$  **distribution of local Green functions and wave function amplitudes**

**ADM, Fyodorov '91**

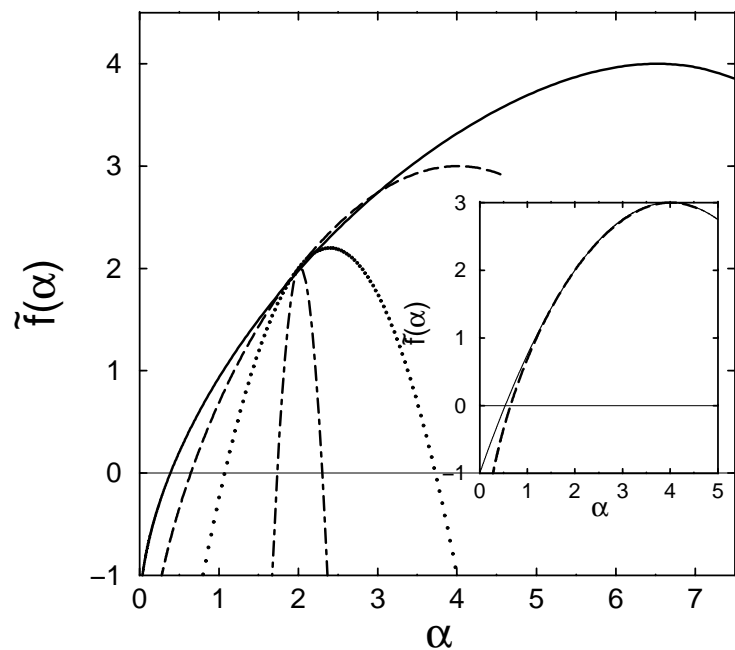
# Dimensionality dependence of multifractality



Analytics ( $2 + \epsilon$ , one-loop) and numerics

$$\tau_q = (q - 1)d - q(q - 1)\epsilon + O(\epsilon^4)$$

$$f(\alpha) = d - (d + \epsilon - \alpha)^2 / 4\epsilon + O(\epsilon^4)$$



$d = 4$  (full)

$d = 3$  (dashed)

$d = 2 + \epsilon$ ,  $\epsilon = 0.2$  (dotted)

$d = 2 + \epsilon$ ,  $\epsilon = 0.01$  (dot-dashed)

Inset:  $d = 3$  (dashed)

vs.  $d = 2 + \epsilon$ ,  $\epsilon = 1$  (full)

Mildenberger, Evers, ADM '02

# Power-law random banded matrix model (PRBM)

Anderson transition: dimensionality dependence:

$d = 2 + \epsilon$ : weak disorder/coupling       $d \gg 1$ : strong disorder/coupling

Evolution from weak to strong coupling – ?

**PRBM**

ADM, Fyodorov, Dittes, Quezada, Seligman '96

$N \times N$  random matrix  $H = H^\dagger$        $\langle |H_{ij}|^2 \rangle = \frac{1}{1 + |i - j|^2/b^2}$

$\longleftrightarrow$  1D model with  $1/r$  long range hopping       $0 < b < \infty$  parameter

Critical for any  $b \longrightarrow$  family of critical theories!

$b \gg 1$  analogous to  $d = 2 + \epsilon$        $b \ll 1$  analogous to  $d \gg 1$  (?)

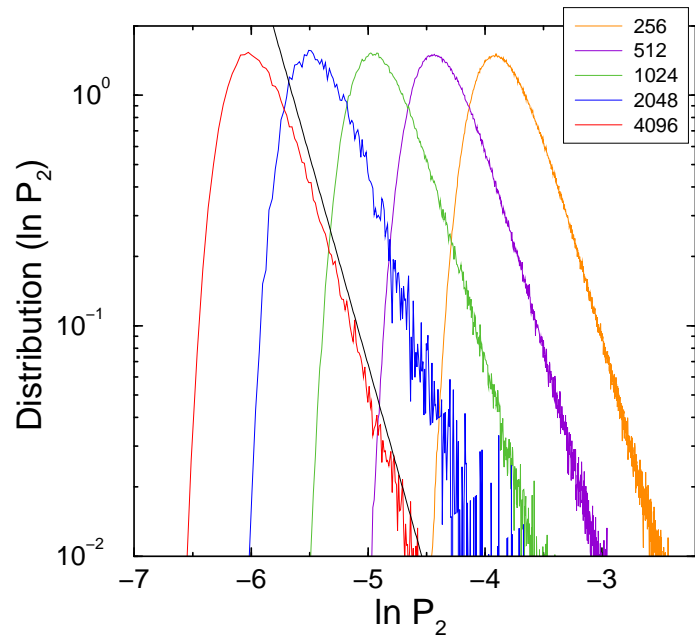
**Analytics:**       $b \gg 1$ :  $\sigma$ -model RG

$b \ll 1$ : real space RG

**Numerics:**      efficient in a broad range of  $b$

Evers, ADM '01

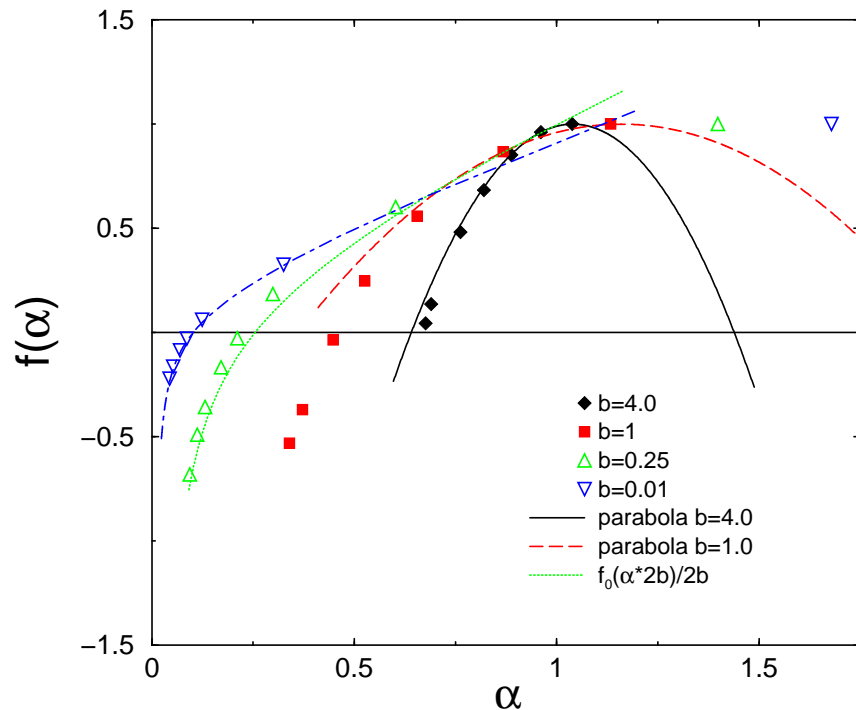
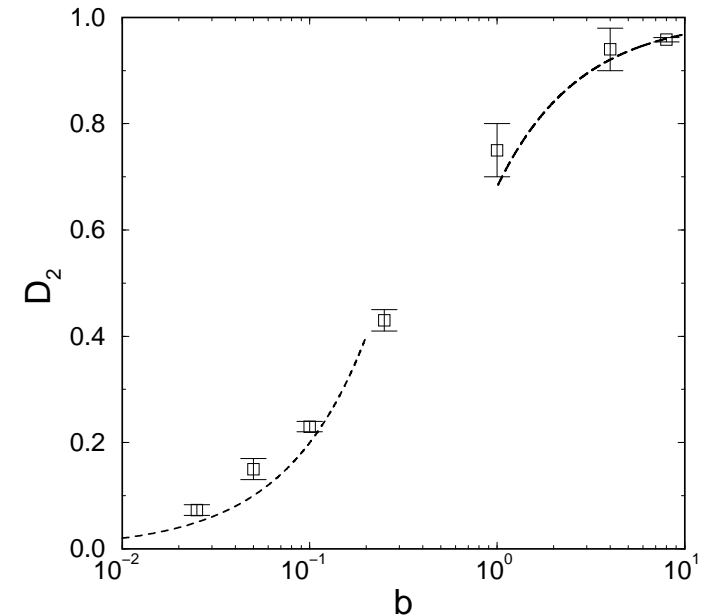
# Power-law random banded matrix model



evolution of  $\mathcal{P}(\ln P_2)$   
with  $N$  for  $b = 1$

- scale invariance
- fractal dimension  $D_2 \simeq 0.75$

fractal dimension  $D_2(b)$   $\longrightarrow$



Multifractality spectrum  $f(\alpha)$

for  $b = 4.0, 1.0, 0.25$  and  $0.01$

Lines: analytics for  $b \gg 1$  and  $b \ll 1$

Symbols: numerics

Evers, ADM '01

# Relations between multifractal exponents

## Non-linear $\sigma$ -model

→ distribution of local Green function  $G_R(r, r)/\pi\langle\rho\rangle = u - i\tilde{\rho}$

$$P(u, \tilde{\rho}) = \frac{1}{2\pi\tilde{\rho}} P_0\left(\frac{u^2 + \tilde{\rho}^2 + 1}{2\tilde{\rho}}\right)$$

→ symmetry of LDOS distribution:  $\mathcal{P}_\rho(\tilde{\rho}) = \tilde{\rho}^{-3}\mathcal{P}_\rho(\tilde{\rho}^{-1})$

ADM, Fyodorov '94 ( $\beta = 2$ )

## Recently:

more complete derivation ( $\beta = 1, 2, 4$ ) via relation to a scattering problem:  
system with a channel attached at a point  $r$

S-matrix  $S = (1 - iK)/(1 + iK)$   $K = \frac{1}{2}V^\dagger G_R(r, r)V = u - i\tilde{\rho}$

distribution  $P(S)$  invariant with respect to the phase  $\theta$  of  $S = \sqrt{r}e^{i\theta}$ .

Fyodorov, Savin, Sommers '04-05

# Relations between multifractal exponents (cont'd)

ADM, Fyodorov, Mildenberger, Evers, cond-mat'06

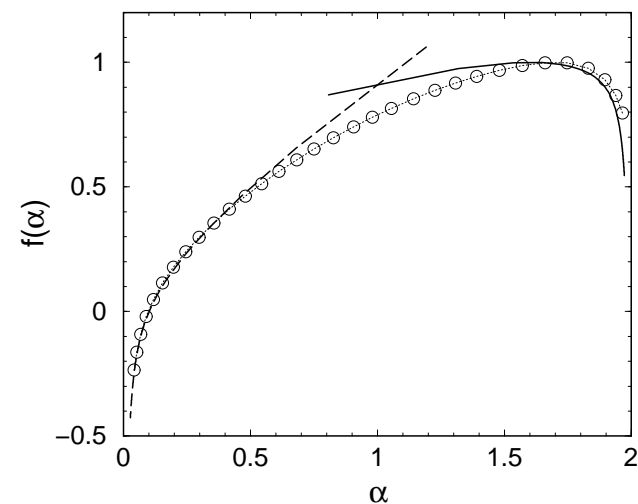
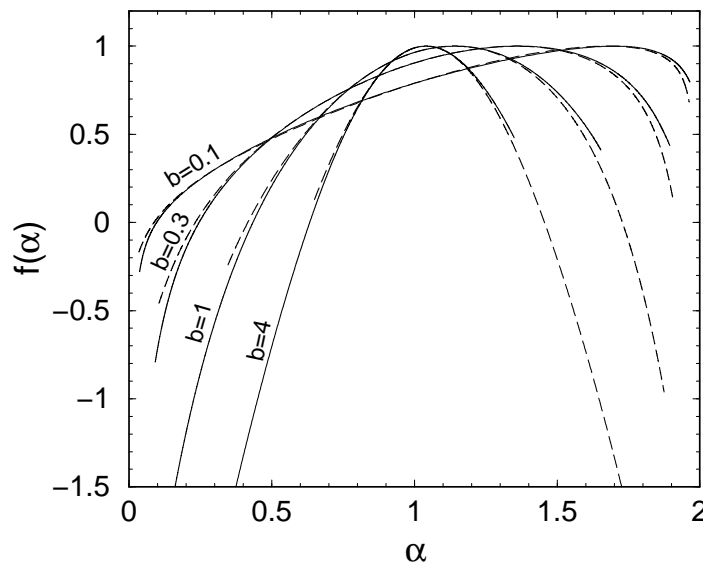
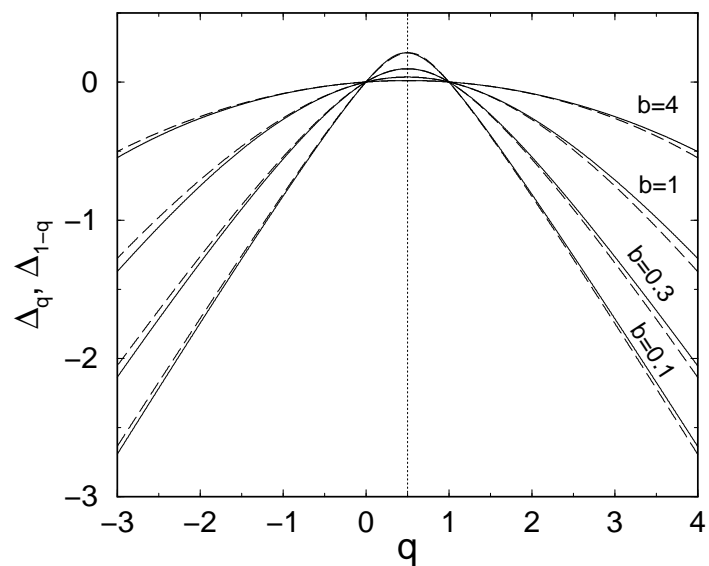
LDOS distribution in  $\sigma$ -model + universality

→ exact symmetry of the multifractal spectrum:

$$\Delta_q = \Delta_{1-q} \quad f(2d - \alpha) = f(\alpha) + d - \alpha$$

Consequence:

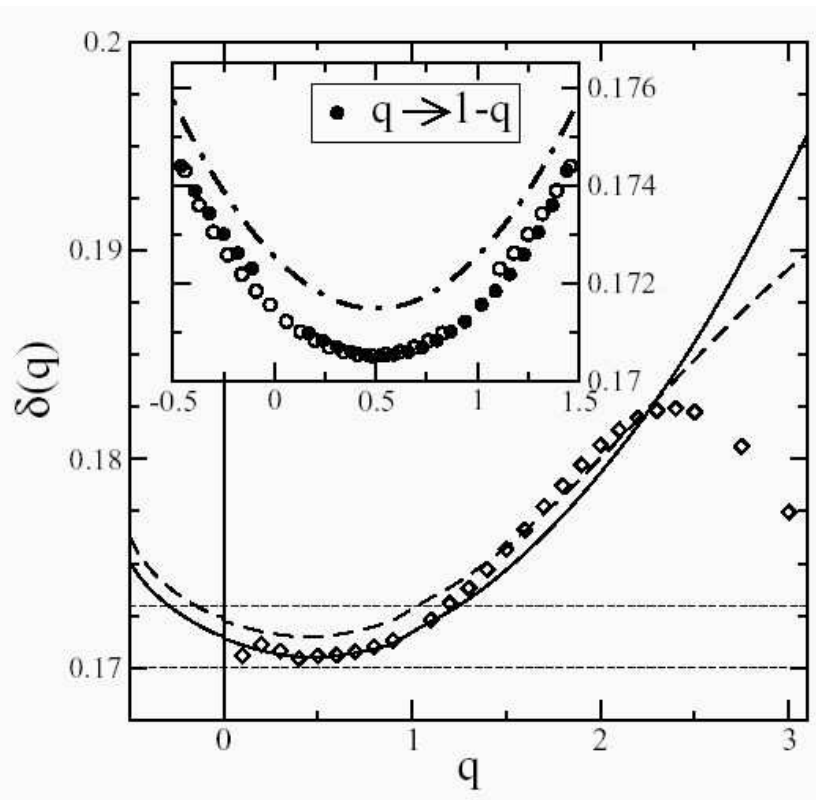
support of the singularity spectrum  $f(\alpha)$  is bounded by the interval  $[0, 2d]$





# Relations between multifractal exponents (cont'd): Anderson transition in symplectic class in 2D

Mildenberger, Evers, cond-mat/0608560



Symmetry of the spectrum:  $\Delta_q = \Delta_{1-q}$

Non-parabolicity of the spectrum

$$\delta(q) \equiv \frac{\Delta_q}{q(1-q)} \neq \text{const}$$

Conformal invariance

2D  $\leftrightarrow$  quasi-1D strip

$$\Lambda_c = 1/\pi\delta_0$$

$$\delta_0 \simeq 0.172, \quad \Lambda_c \simeq 1.844$$

$$\longrightarrow \pi\delta_0\Lambda_c = 0.999 \pm 0.003$$

Related work:

Obuse, Subramaniam, Furusaki, Gruzberg, Ludwig, in preparation

## Relations between multifractal exponents (cont'd)

Wigner delay time:  $t_W = \partial\theta(E)/\partial E$

Relation between wave function ( $\mathcal{P}_y$ ) and delay time ( $\mathcal{P}_W$ ) distribution in the  $\sigma$ -model:

$$\mathcal{P}_W(\tilde{t}_W) = \tilde{t}_W^{-3} \mathcal{P}_y(\tilde{t}_W^{-1}) \quad \tilde{t}_W = t_W \Delta / 2\pi$$

Ossipov, Fyodorov '05

+ universality

→ exact relation between multifractal exponents

for closed (wave functions,  $\tau_q$ ) and open (delay times,  $\gamma_q$ ) systems

$$\gamma_q = \tau_{1+q}$$

ADM, Fyodorov, Mildenberger, Evers, cond-mat'06

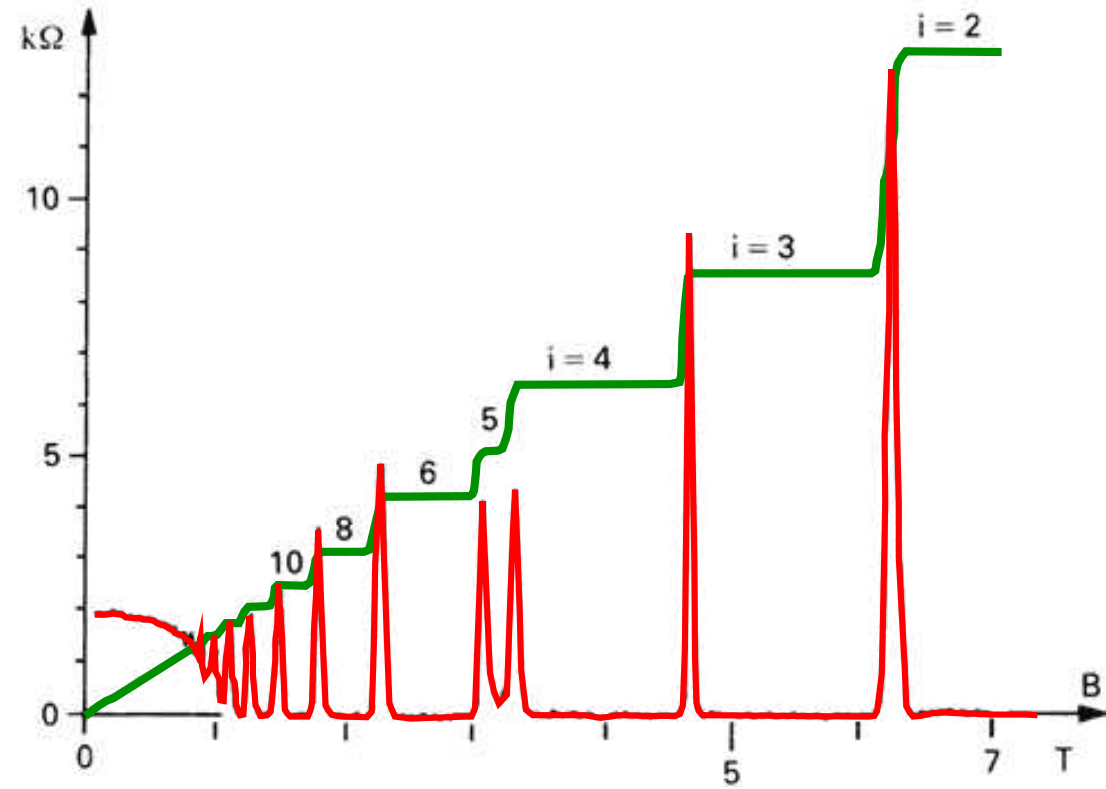
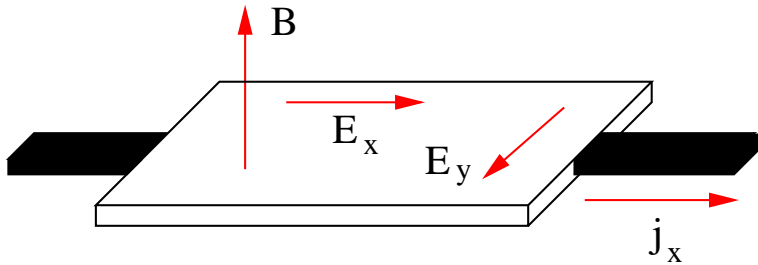
# Integer Quantum Hall Transition

Magnetotransport:

Resistivity tensor:

$$\rho_{xx} = E_x / j_x$$

$$\rho_{yx} = E_y / j_x \quad \text{Hall resistivity}$$



Quantum Hall plateau transition:

localized

localized



$$\sigma_{xy} = n \frac{e^2}{h}$$

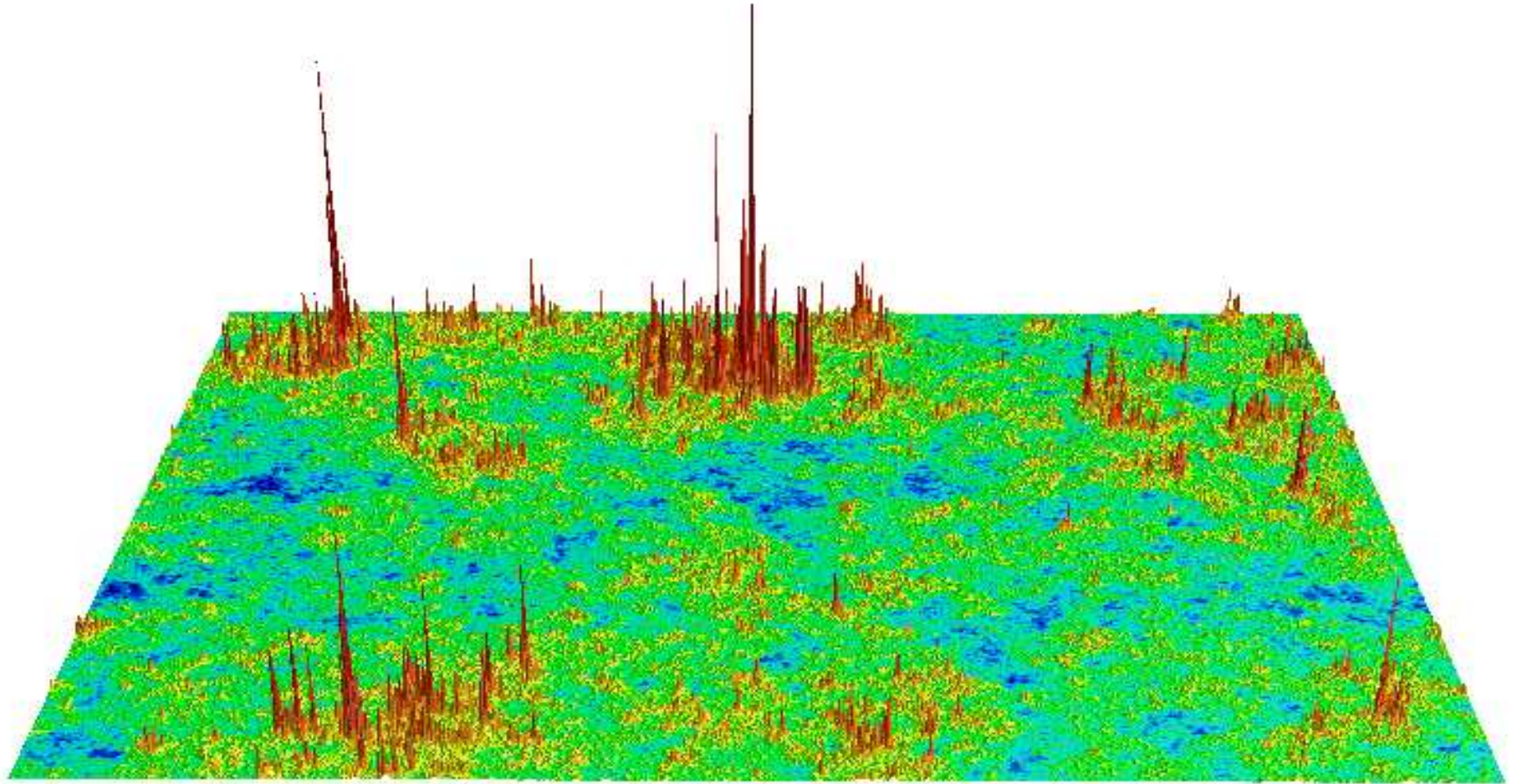
critical point

$$\sigma_{xy} = (n + 1) \frac{e^2}{h}$$

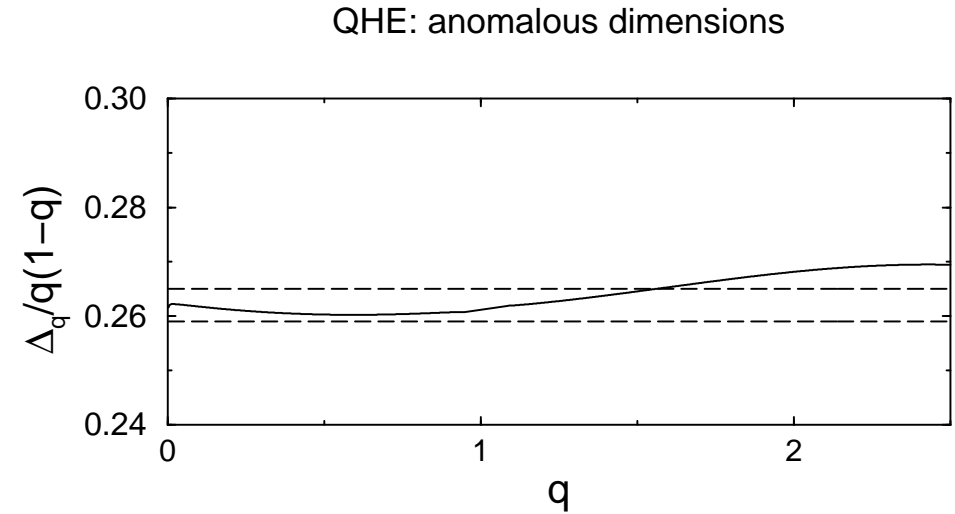
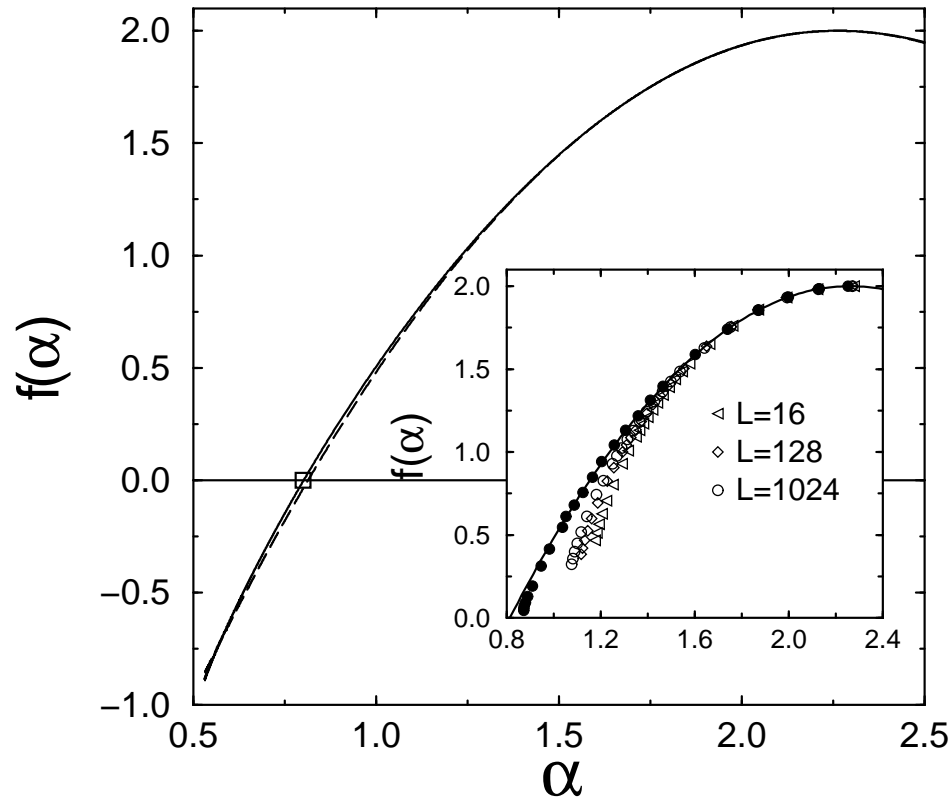
Delocalization in 2D?! Topological term in  $\sigma$ -model (Pruisken)

Closely related to existence of edge states

# Multifractal wave functions at the Quantum Hall transition



# Multifractality at the Quantum Hall critical point



→ spectrum is parabolic with a very high (1%) accuracy:

$$f(\alpha) = 2 - \frac{(\alpha - \alpha_0)^2}{4(\alpha_0 - 2)}, \quad \Delta_q = (\alpha_0 - 2)q(1 - q) \quad \text{with} \quad \alpha_0 - 2 = 0.262 \pm 0.003$$

Evers, Mildenberger, ADM '01

important for identification of the CFT of the Quantum Hall critical point

# Disordered electronic systems: Symmetry classification

Altland, Zirnbauer '97

## Conventional (Wigner-Dyson) classes

	T	spin	rot.	chiral	p-h	symbol
GOE	+	+		-	-	AI
GUE	-	+	/-	-	-	<b>A</b>
GSE	+	-		-	-	AII

## Chiral classes

	T	spin	rot.	chiral	p-h	symbol
ChOE	+	+		+	-	BDI
ChUE	-	+	/-	+	-	AIII
ChSE	+	-		+	-	CII

$$H = \begin{pmatrix} \mathbf{0} & t \\ t^\dagger & \mathbf{0} \end{pmatrix}$$

## Bogoliubov-de Gennes classes

	T	spin	rot.	chiral	p-h	symbol
	+	+		-	+	CI
	-	+		-	+	<b>C</b>
	+	-		-	+	DIII
	-	-		-	+	<b>D</b>

$$H = \begin{pmatrix} \mathbf{h} & \Delta \\ -\Delta^* & -\mathbf{h}^T \end{pmatrix}$$

# Spin quantum Hall effect

- disordered  $d$ -wave superconductor (class C):  
charge not conserved but **spin** conserved
- time-reversal invariance broken:  $d_{x^2-y^2} + id_{xy}$  order parameter  
( $\longleftrightarrow$  strong effective magnetic field)  
→ SQH plateau transition: spin Hall conductivity quantized

Kagalovsky, Horovitz, Avishai, Chalker '99; Senthil, Marston, Fisher '99

Similar to IQH transition **but**:

- DoS critical
- mapping to **percolation**:  $\rho(E) \sim E^{1/7}$

Gruzberg, Ludwig, Read '99; Beamond, Cardy, Chalker '02

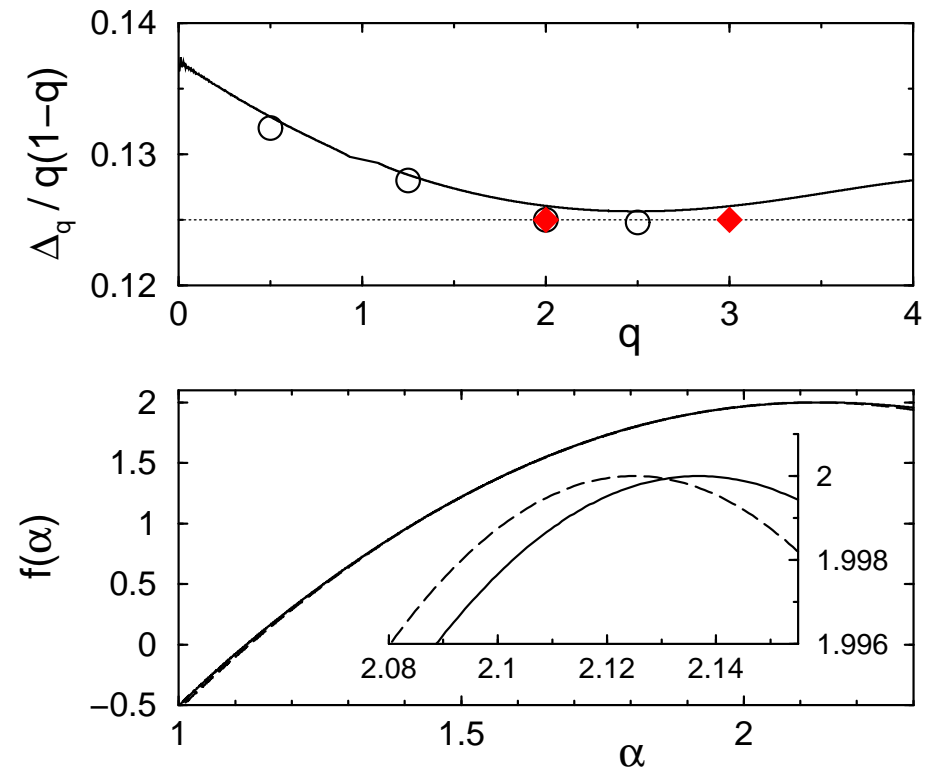
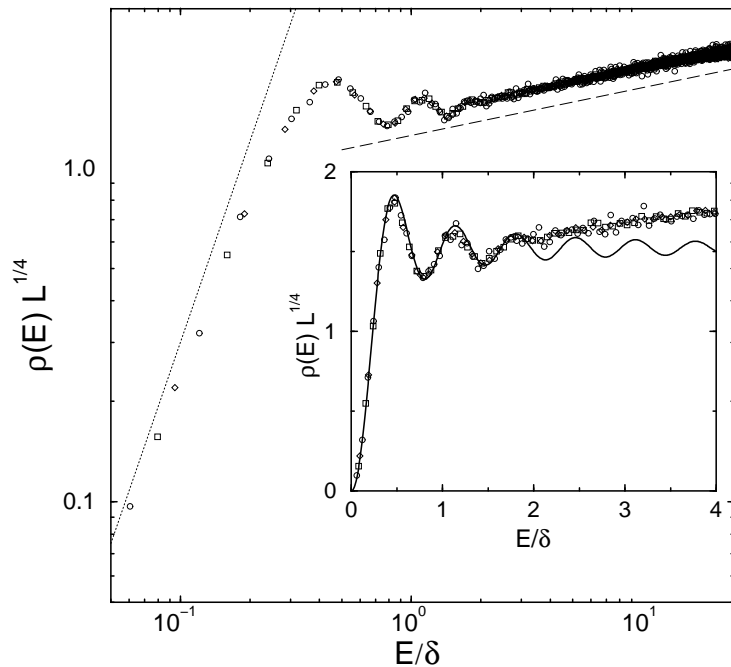
# Multifractality at the spin quantum Hall transition

Evers, Mildenberger, ADM '03

- mapping to **percolation**:

**analytical** evaluation of lowest multifractal exp's:  $\Delta_2 = -1/4$ ,  $\Delta_3 = -3/4$

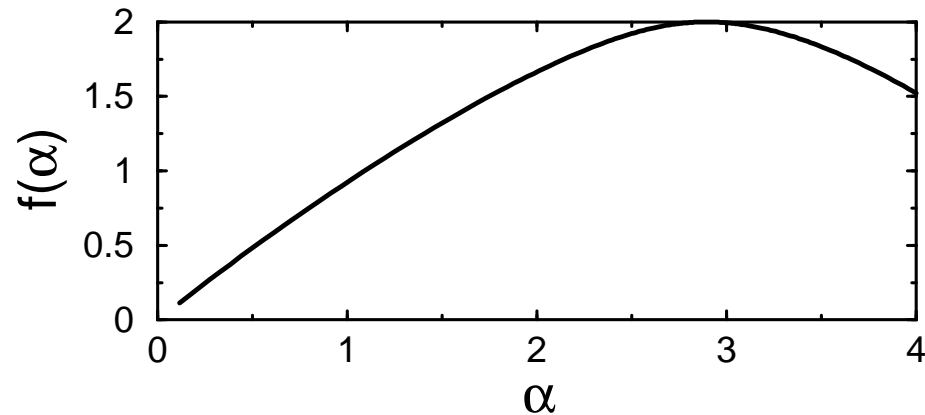
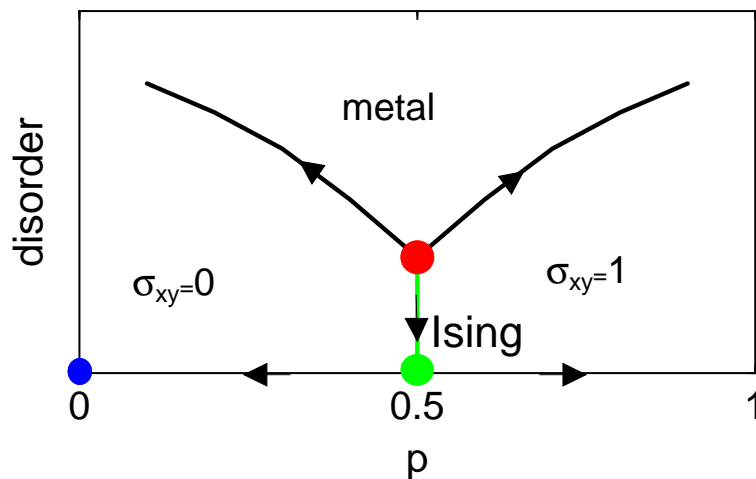
- numerics:  $\Delta_q$ ,  $f(\alpha)$  **not parabolic**





# Thermal quantum Hall effect

- disordered  $p$ -wave superconductor (class D):  
neither charge nor spin conserved; only energy conservation  
→ TQH plateau transition: thermal Hall conductivity quantized
- very rich phase diagram: insulator, quantized Hall, and metallic phases  
→ both QH and Anderson (metal-insulator) transitions  
→ multicritical point
- Multifractality spectrum: “freezing”?  $f(\alpha = 0) = 0 \rightarrow \tau_{q \geq 1} = 0$   
Critical state has a localized “core” with multifractal “tails”



Mildenberger, Evers, Chalker, ADM, in preparation/progress

# Surface multifractality

Subramaniam, Gruzberg, Ludwig, Evers, Mildenerger, ADM, cond-mat/05120401

$r$  near the boundary  $\longrightarrow$

$$L^{d-1} \langle |\psi(r)|^{2q} \rangle \sim L^{-\tau_q^s}$$

$$\tau_q^s = d(q-1) + q\mu + 1 + \Delta_q^s$$

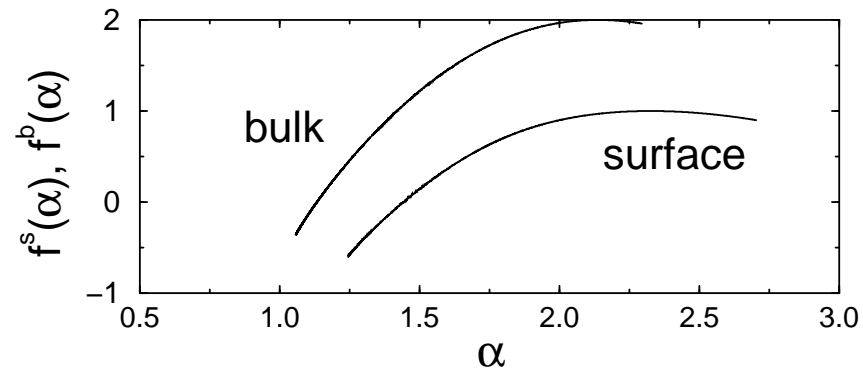
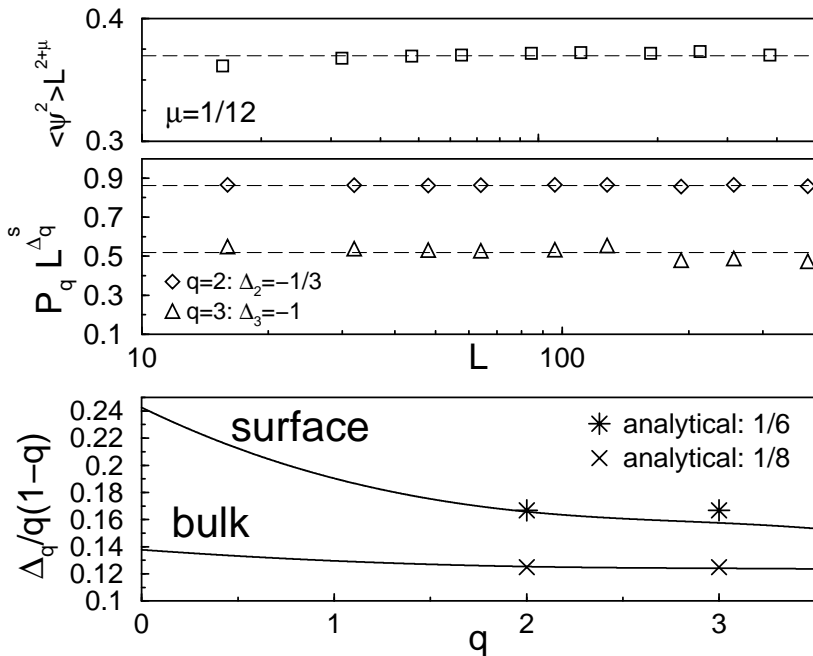
$\tau_q^s, \Delta_q^s$  – surface multifractal exponents

- **SQHE**  $\longrightarrow$  analytical evaluation for  $q = 1, 2, 3$  via mapping to percolation

$$\mu = 1/12$$

$$\Delta_2^s = -1/3 \quad (\text{bulk: } -1/4)$$

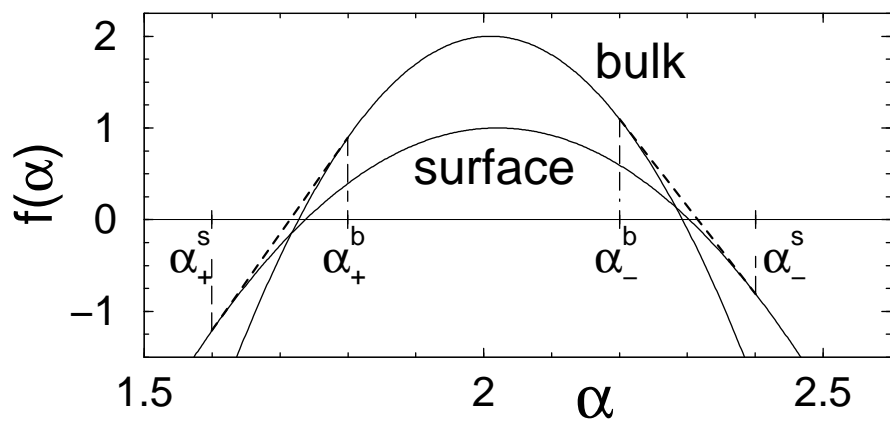
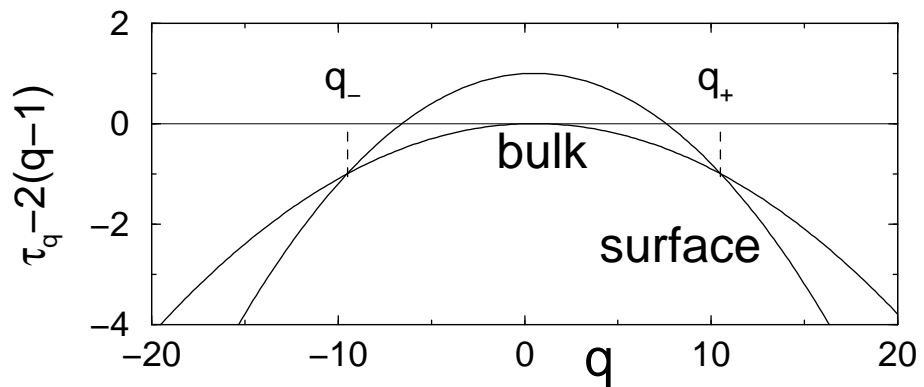
$$\Delta_3^s = -1 \quad (\text{bulk: } -3/4)$$



# Surface multifractality in 2D or $(2 + \epsilon)D$

**bulk :**  $\tau_q^b = 2(q - 1) + \gamma q(1 - q)$   $\gamma = (\beta\pi g)^{-1} \ll 1$

**surface :**  $\tau_q^s = 2(q - 1) + 1 + 2\gamma q(1 - q)$



$$f^b(\alpha) = 2 - (\alpha - 2 - \gamma)^2 / 4\gamma$$

$$f^s(\alpha) = 1 - (\alpha - 2 - 2\gamma)^2 / 8\gamma$$

# Summary and Outlook

- Anderson localization transition  
→ wave functions **multifractal** at criticality
- dimensionality dependence: from **weak** ( $2 + \epsilon$ ) to **strong** ( $d = 3, 4, \dots$ ) MF
- **PRBM**: 1d model with  $1/r$  random hopping:  
family of critical theories from weak ( $b \gg 1$ ) to strong ( $b \ll 1$ ) multifractality
- 2d + magnetic field → **QH transitions**: IQHE, SQHE, TQHE
- **exact relations** for MF spectra: symmetry  $q \leftrightarrow 1 - q$ ; closed  $\leftrightarrow$  open
- **surface** multifractality

## Open problems / Current activity:

- Multifractality at the Anderson transition in large  $d$ :  
qualitatively similar to PRBM with  $b \ll 1$ ?
- Anderson and quantum Hall transitions in novel universality classes
- Criticality in 2D: strong coupling fixed points. CFT?
- Effect of interaction on multifractality
- Experimental observation of wave function multifractality – ?