

Criticality in classical and quantum magnets

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Part I

- classical and quantum phase transitions, relation to path integrals
- finite-size scaling to study critical points

Part II

- criticality in dimerized $S=1/2$ Heisenberg models in 2D, 3D
- valence-bond solids and “deconfined” quantum criticality in 2D

Related review articles

- AW Sandvik, *Computational studies of quantum spin systems*,
[AIP Conference Proc. 1297, 135 \(2010\) \[ArXiv:1101.3281\]](#)
- RKK. Kaul, RG Melko, and AW Sandvik, *Bridging lattice-scale physics and continuum field theory with quantum Monte Carlo simulations*,
[Annual Review of Condensed Matter Physics 4, 179 \(2013\) \[arXiv:1204.5405\]](#)



Part I

- classical and quantum phase transitions, relation to path integrals
- finite-size scaling to study critical points

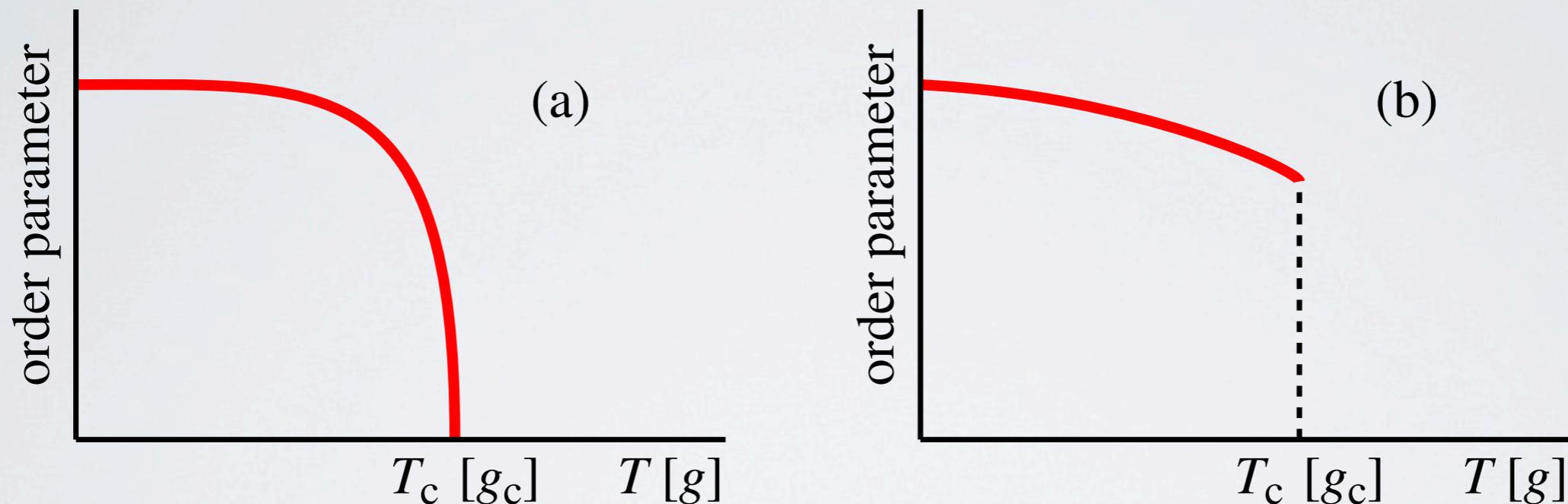
Classical and quantum phase transitions

Classical (thermal) phase transition

- Fluctuations regulated by temperature $T > 0$

Quantum (ground state, $T=0$) phase transition

- Fluctuations regulated by parameter g in Hamiltonian



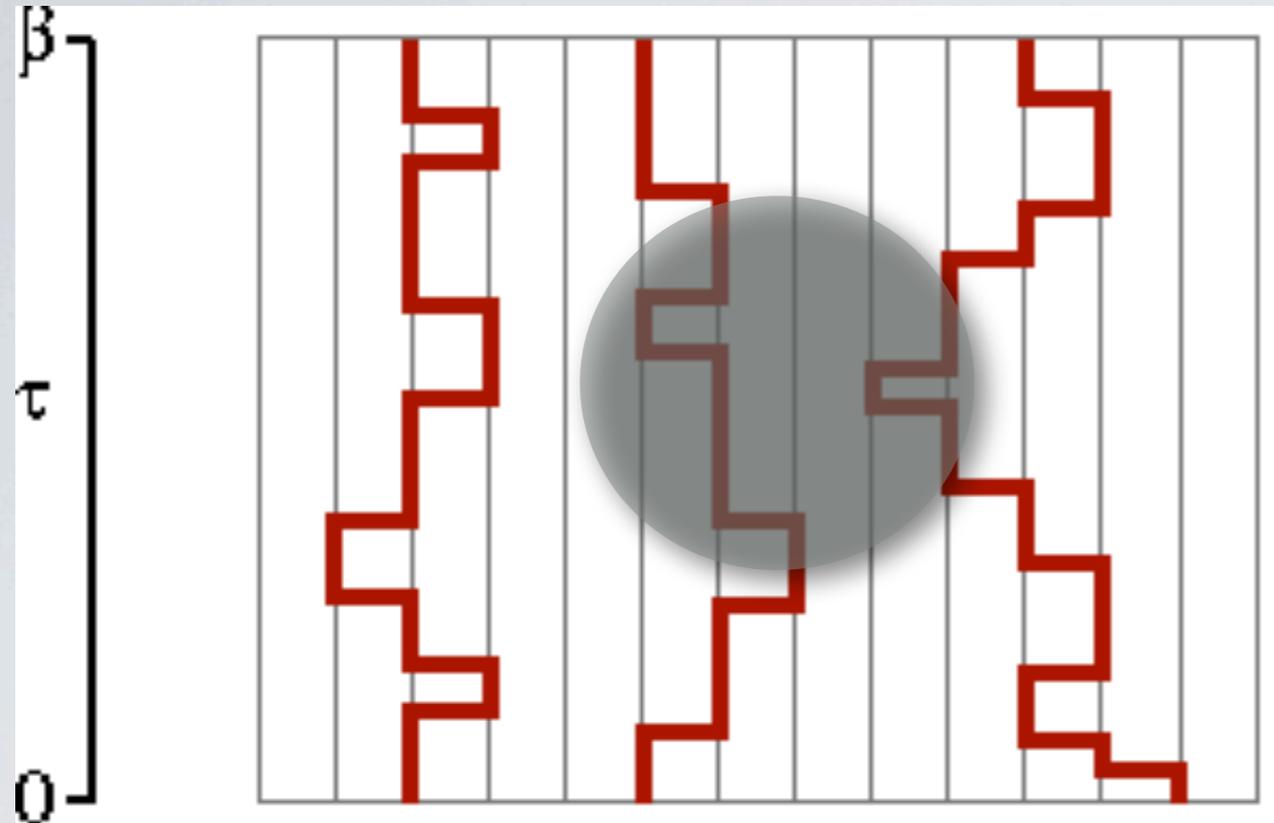
In both cases phase transitions can be

- first-order (discontinuous): **finite correlation length ξ** as $g \rightarrow g_c$ or $g \rightarrow g_c$
- continuous: correlation length diverges, **$\xi \sim |g - g_c|^{-\nu}$** or **$\xi \sim |T - T_c|^{-\nu}$**

There are many similarities between classical and quantum transitions

- and also important differences

Path integrals and quantum field theories



The path integral maps the quantum system in D dimensions onto an equivalent system in $D+1$ dimensions

The space dimensions can be taken to infinity; $L \rightarrow \infty$

The time dimension is finite for $T > 0$

- $L_\tau = 1/T = \beta$

- $L_\tau \rightarrow \infty$ when $T \rightarrow 0$

Coarse graining \rightarrow Continuum field theory in $D+1$ dimensions

- important approach for studying phase transitions

Finding the correct quantum field theory can be challenging

- Often difficult to derive rigorously from a lattice-scale model

- Quantum mechanics introduces complications; phases

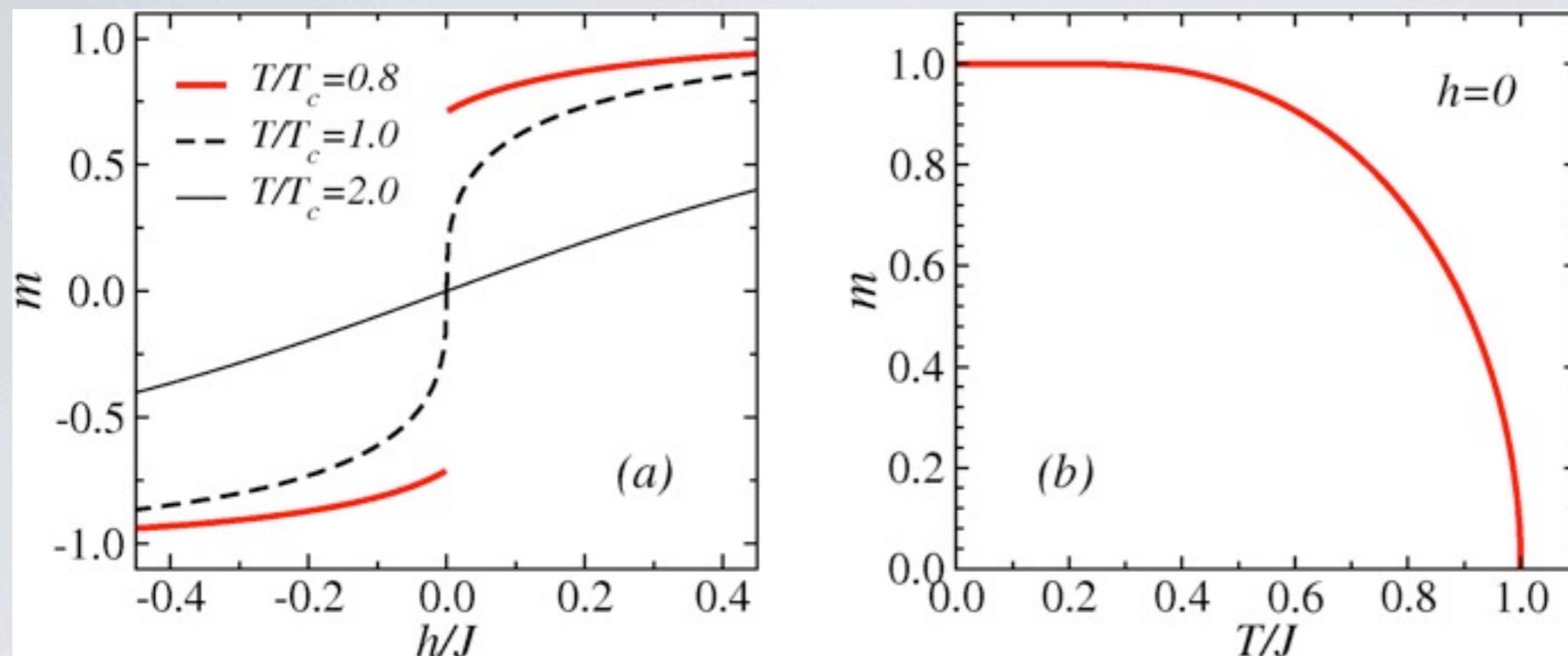
- Symmetries and dimensionality not always enough! Topological defects...

Solving the field theory is in general difficult

- Important exchanges between field theory and lattice numerics

- classical and quantum Monte Carlo (QMC) simulations

Phase transition, spontaneous symmetry breaking (Ising model)



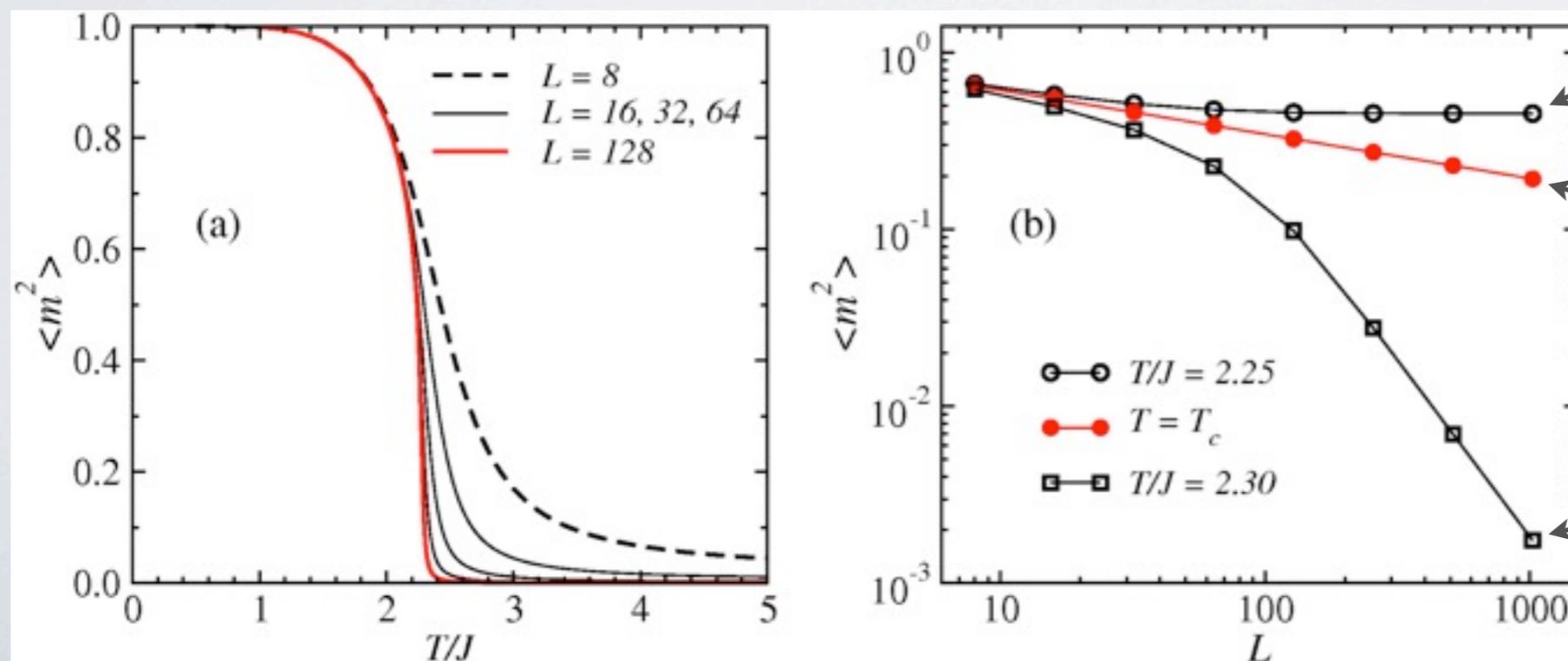
← Mean-field solution

Order parameter (magnetization)

$$\frac{M}{N} = m = \frac{1}{N} \sum_{i=1}^N \sigma_i$$

MC: Compute time-average of $\langle m^2 \rangle$ to carry out **finite-size scaling**

Squared magnetization for $L \times L$ Ising lattices



ordered
(size independent)

critical scaling
(non-trivial power-law)

disordered
(trivial power-law $1/N = 1/L^2$)

Finite-size scaling hypothesis

In general there are two relevant length scales

- system length L , physical correlation length $\xi(T)$ (defined on infinite lattice)

In general physical quantities depend on both

$$\langle A \rangle = f(T, L) = g(\xi, L)$$

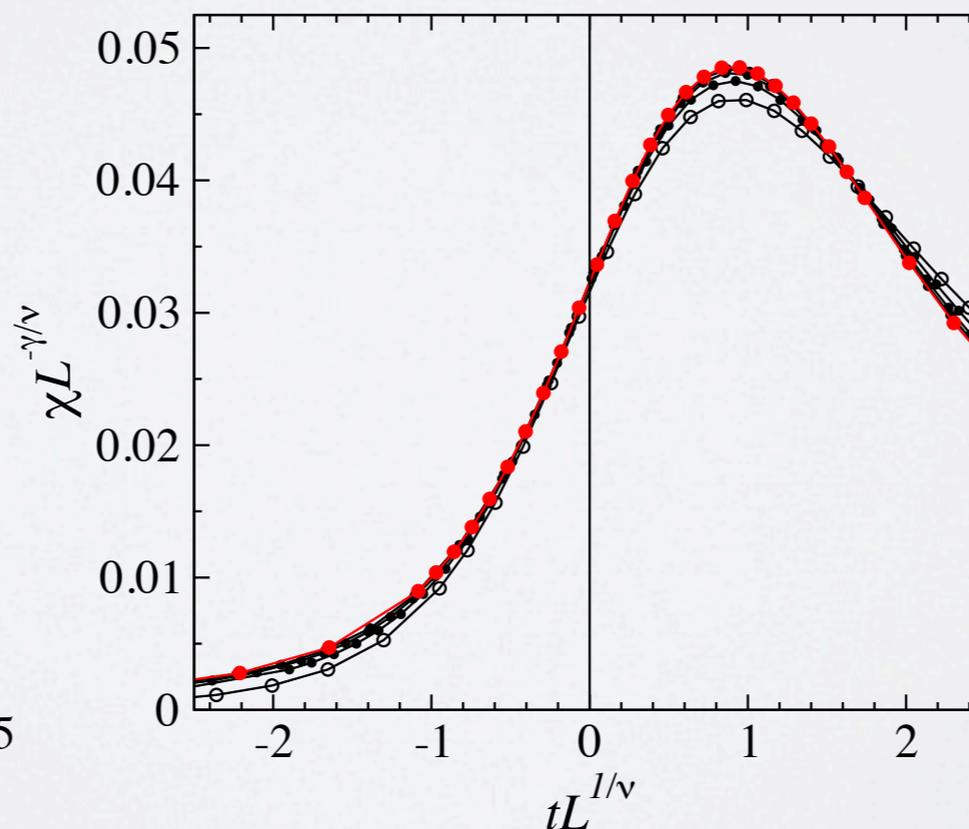
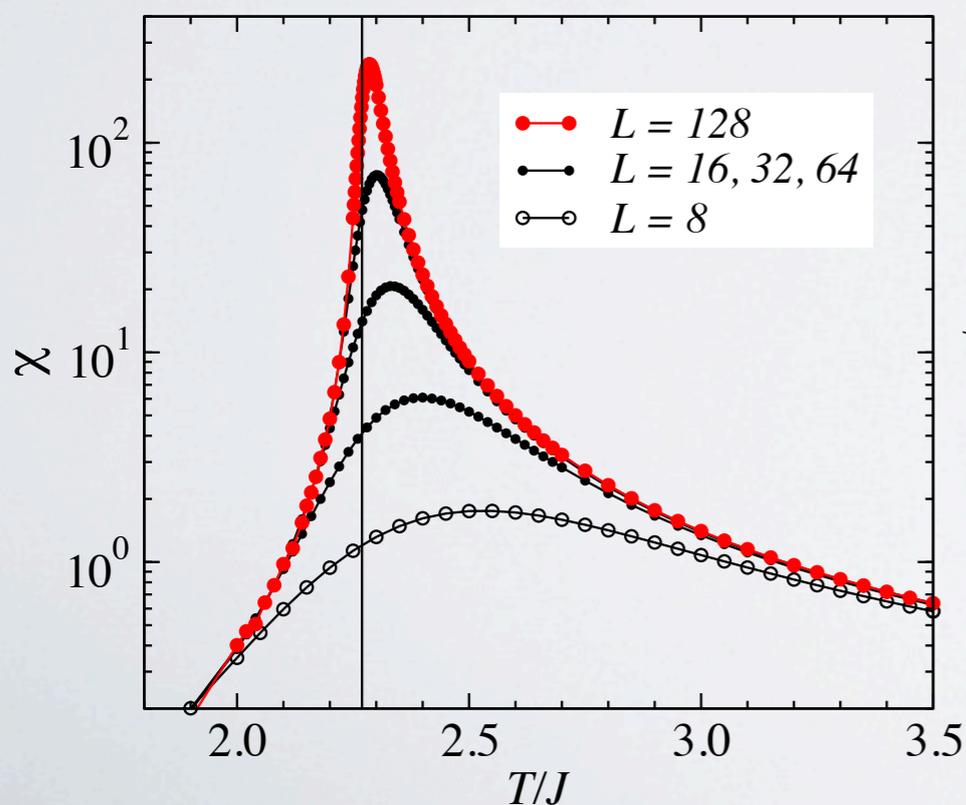
For $\xi \ll L$ or $\xi \gg L$ one argument becomes irrelevant:

$$g \rightarrow g(L) \quad \text{or} \quad g \rightarrow g(\xi) = f(T)$$

Close to critical point: $\xi(T) \sim |T - T_c|^{-\nu}$ (ν is a critical exponent) and when $L \sim \xi(T)$:

$$g \rightarrow L^\kappa g(\xi/L) \sim L^\kappa g(|T - T_c|^{-\nu} L^{-1}) = L^\kappa g^*(|T - T_c| L^{1/\nu})$$

Use in “data collapse”. Example: susceptibility $\chi = (\langle m^2 \rangle - \langle |m| \rangle^2) / T$



$$t = |T - T_c|$$

$$T_c = 2 / \ln(1 + \sqrt{2})$$

$$\nu = 1, \gamma = 7/4$$

Binder ratios and cumulants

Consider the dimensionless ratio

$$R_2 = \frac{\langle m^4 \rangle}{\langle m^2 \rangle^2}$$

We know R_2 exactly for $N \rightarrow \infty$

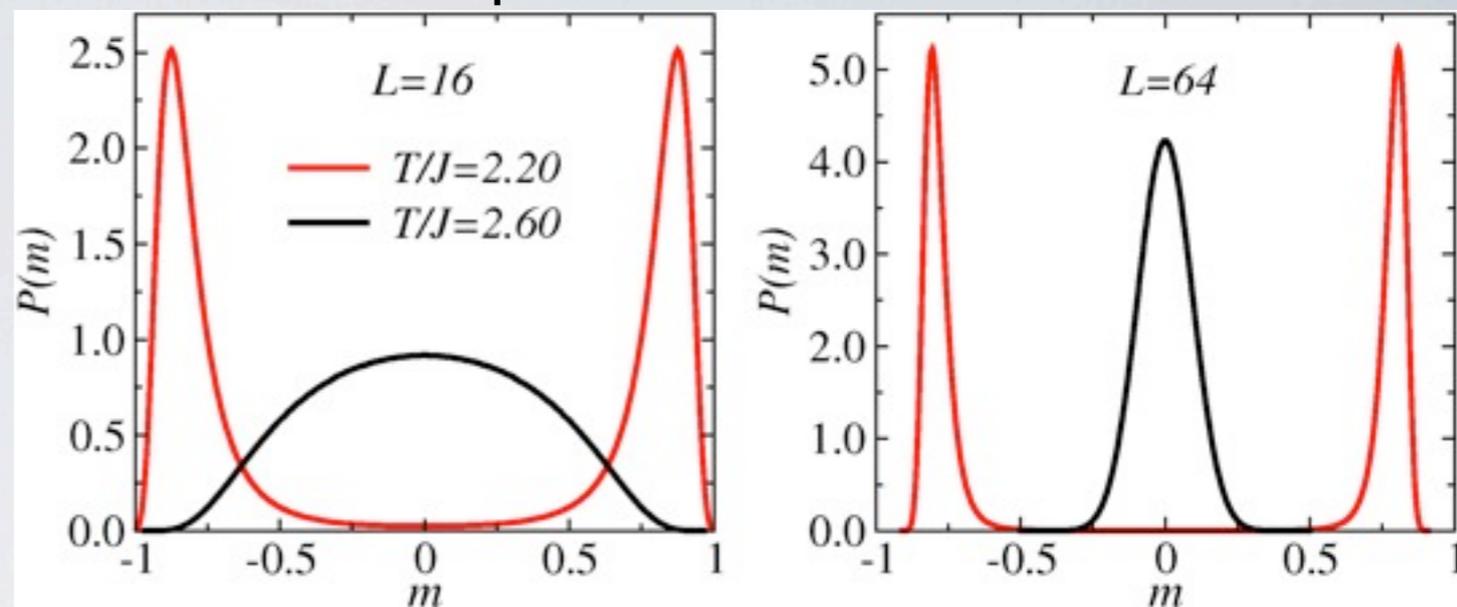
- for $T < T_c$: $P(m) \rightarrow \delta(m-m^*) + \delta(m+m^*)$
 $m^* = |\text{peak } m\text{-value}|$. $R_2 \rightarrow 1$

- for $T > T_c$: $P(m) \rightarrow \exp[-m^2/a(N)]$
 $a(N) \sim N^{-1}$ $R_2 \rightarrow 3$ (Gaussian integrals)

The **Binder cumulant** is defined as (n-component order parameter; n=1 for Ising)

$$U_2 = \frac{3}{2} \left(\frac{n+1}{3} - \frac{n}{3} R_2 \right) \rightarrow \begin{cases} 1, & T < T_c \\ 0, & T > T_c \end{cases}$$

order parameter distribution

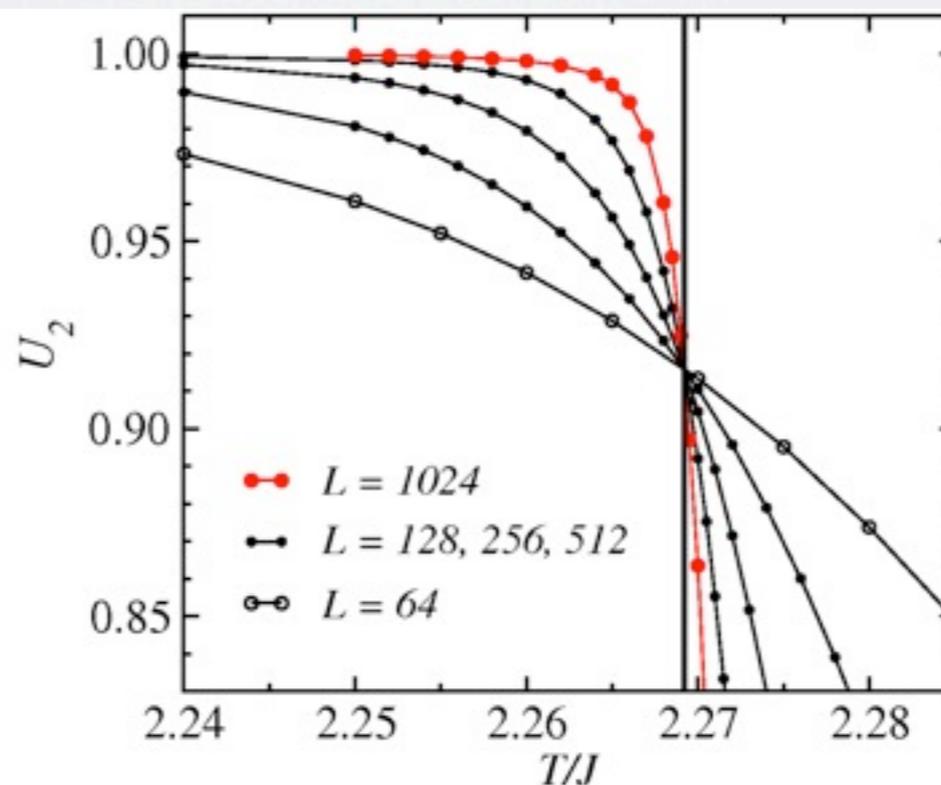
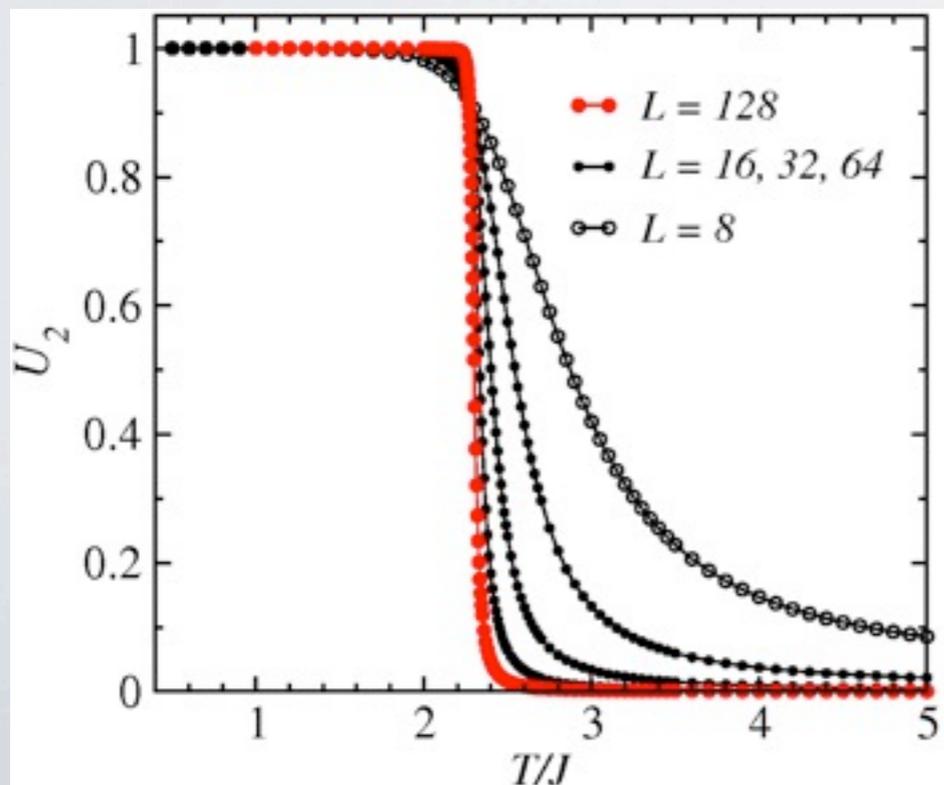


2D Ising model; MC results

Curves for different L asymptotically cross each other at T_c

Extrapolate crossing for sizes L and $2L$ to infinite size

- converges faster than single-size T_c defs.

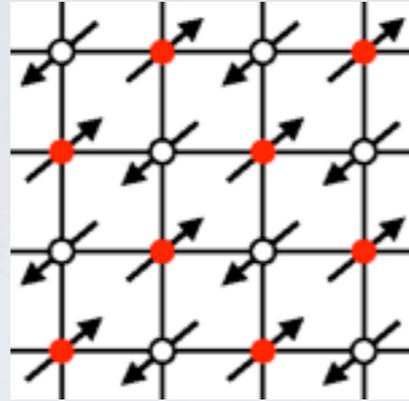


Part II

- criticality in dimerized $S=1/2$ Heisenberg models in 2D, 3D
- valence-bond solids and “deconfined” quantum criticality in 2D

Starting point: 2D S=1/2 Heisenberg antiferromagnet

$$H = J \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j$$



Sublattice magnetization

$$\vec{m}_s = \frac{1}{N} \sum_{i=1}^N \phi_i \vec{S}_i, \quad \phi_i = (-1)^{x_i+y_i} \quad (\text{2D square lattice})$$

Long-range order: $\langle m_s^2 \rangle > 0$ for $N \rightarrow \infty$

Quantum Monte Carlo

- finite-size calculations
- no approximations
- extrapolation to infinite size

Reger & Young 1988

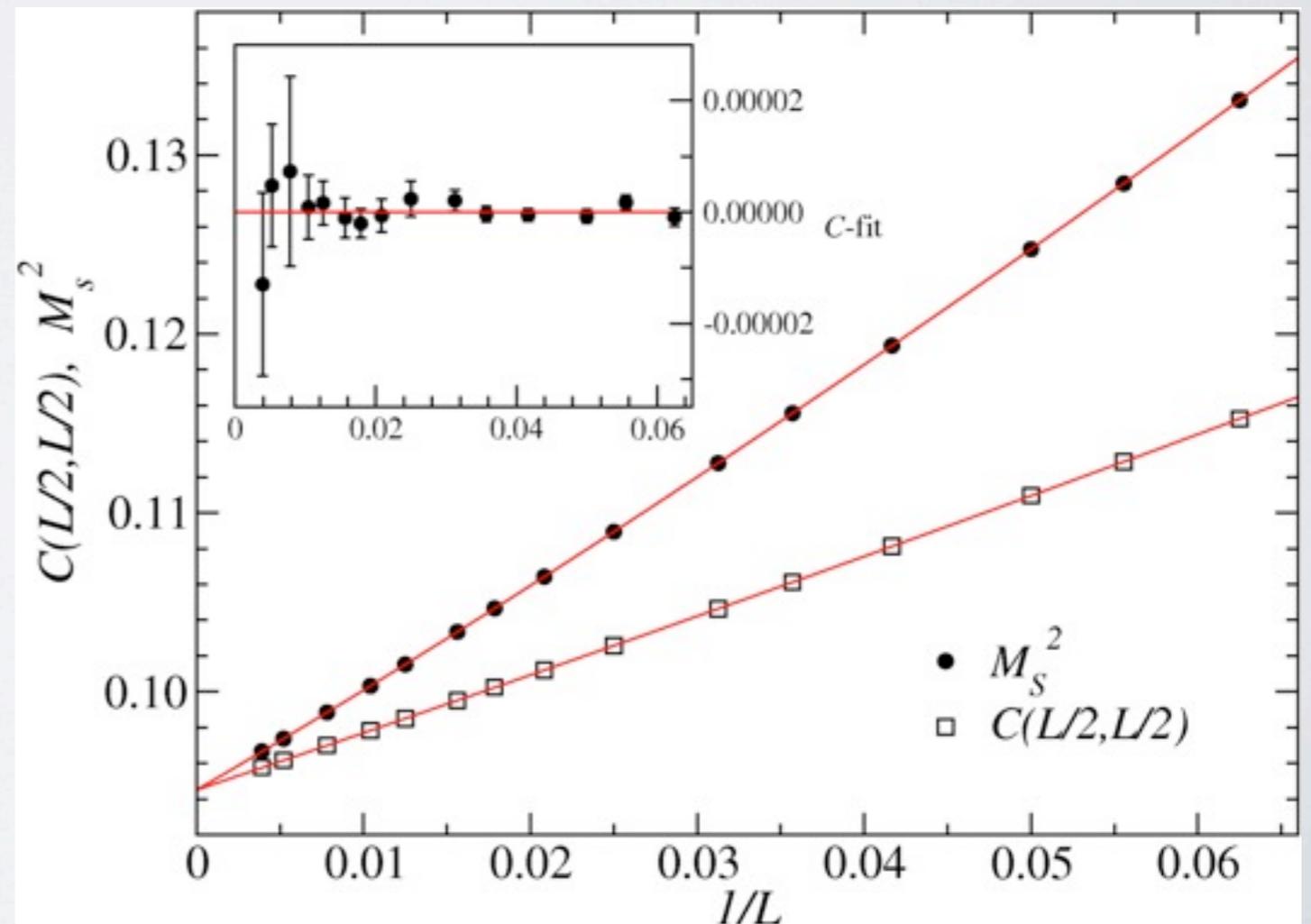
$$m_s = 0.30(2)$$

$\approx 60\%$ of classical value

AWS & HG Evertz 2010

$$m_s = 0.30743(1)$$

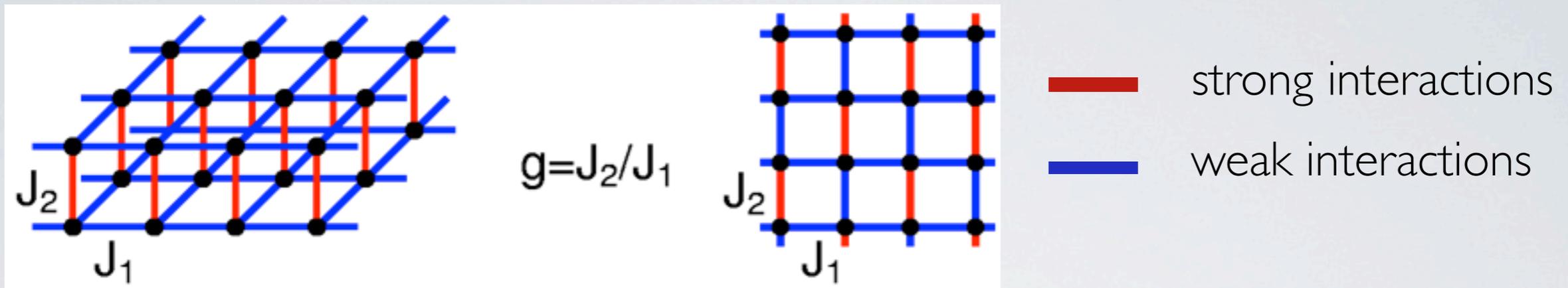
LxL lattices up to 256x256, T=0



T=0 Néel-paramagnetic quantum phase transition

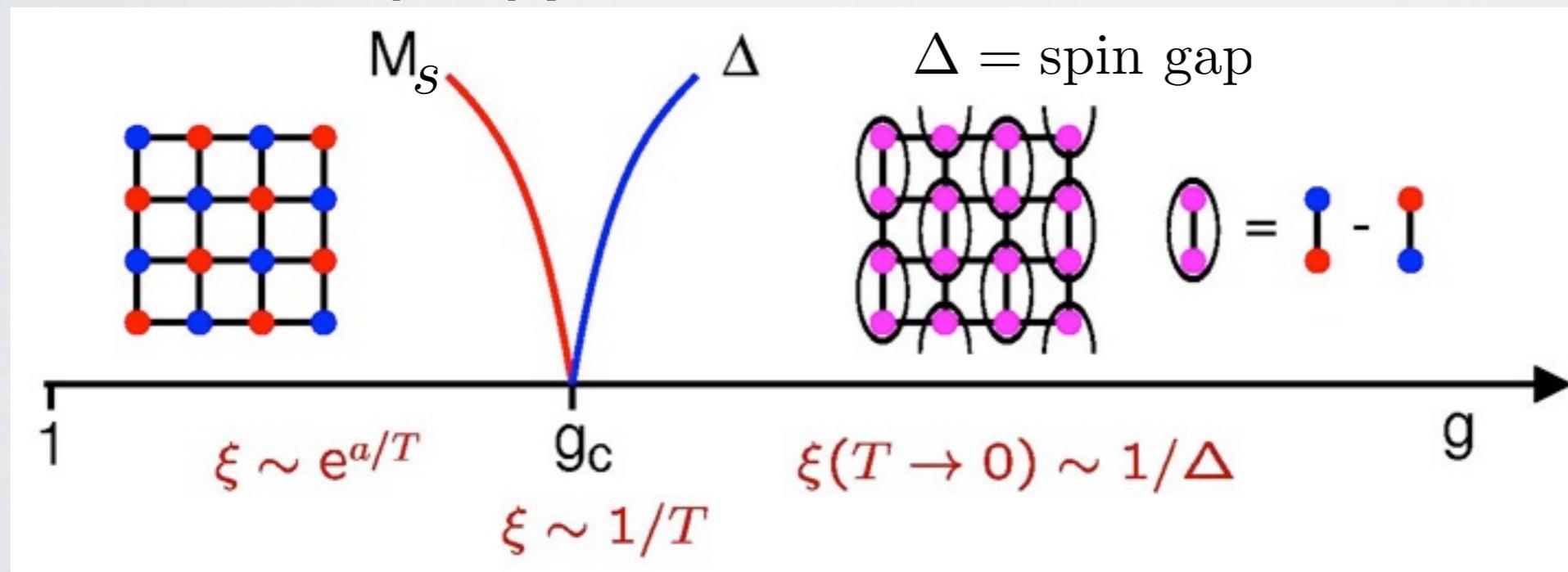
Example: Dimerized S=1/2 Heisenberg models

- every spin belongs to a dimer (strongly-coupled pair)
- many possibilities, e.g., bilayer, dimerized single layer



Singlet formation on strong bonds \rightarrow Néel - disordered transition

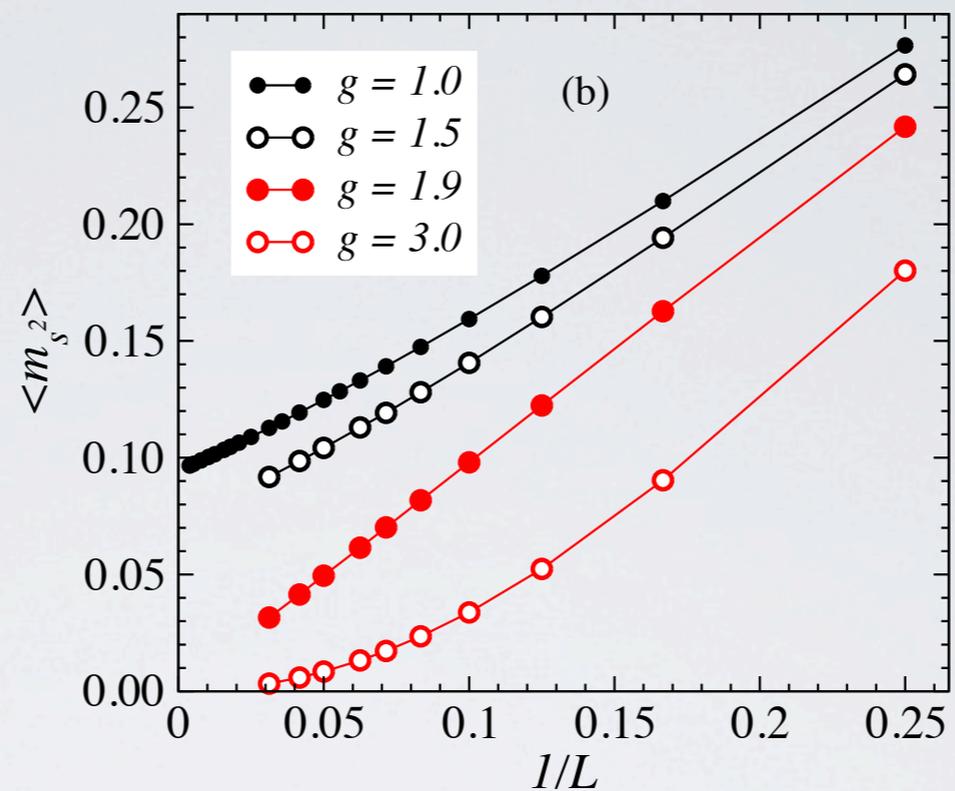
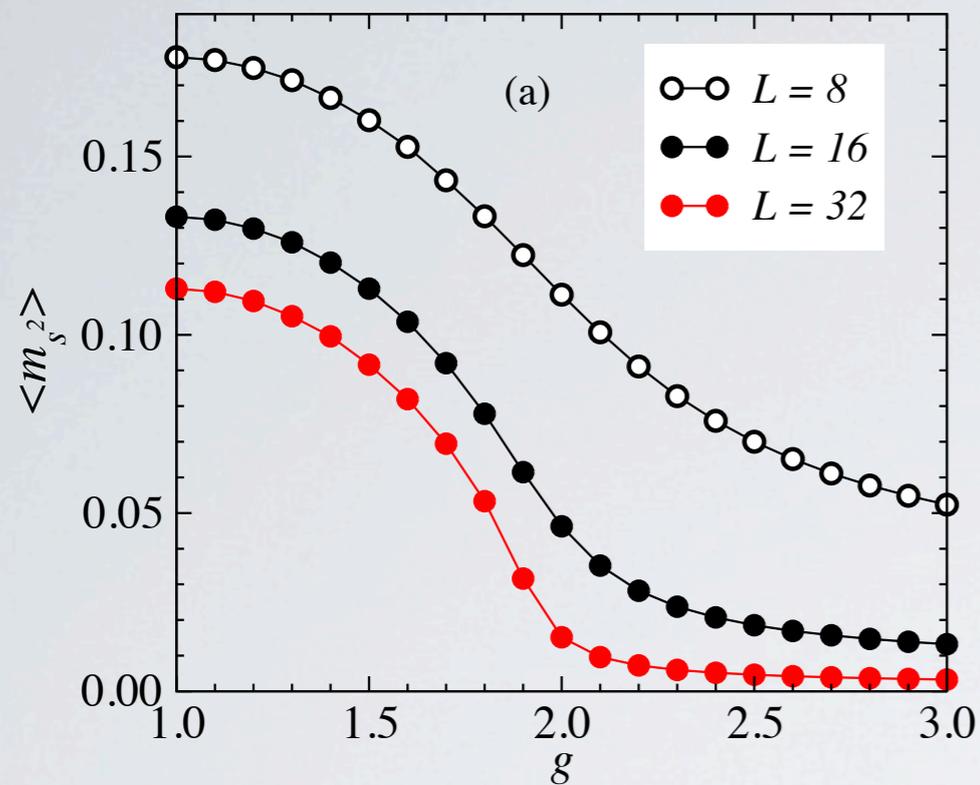
Ground state (T=0) phases



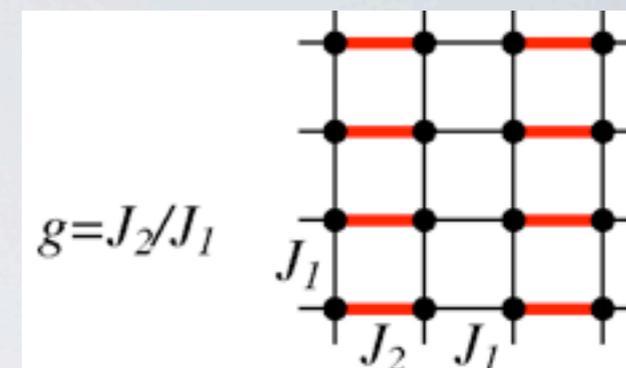
\Rightarrow 3D classical Heisenberg (O3) universality class; QMC confirmed

Experimental realization (3D coupled-dimer system): TlCuCl_3

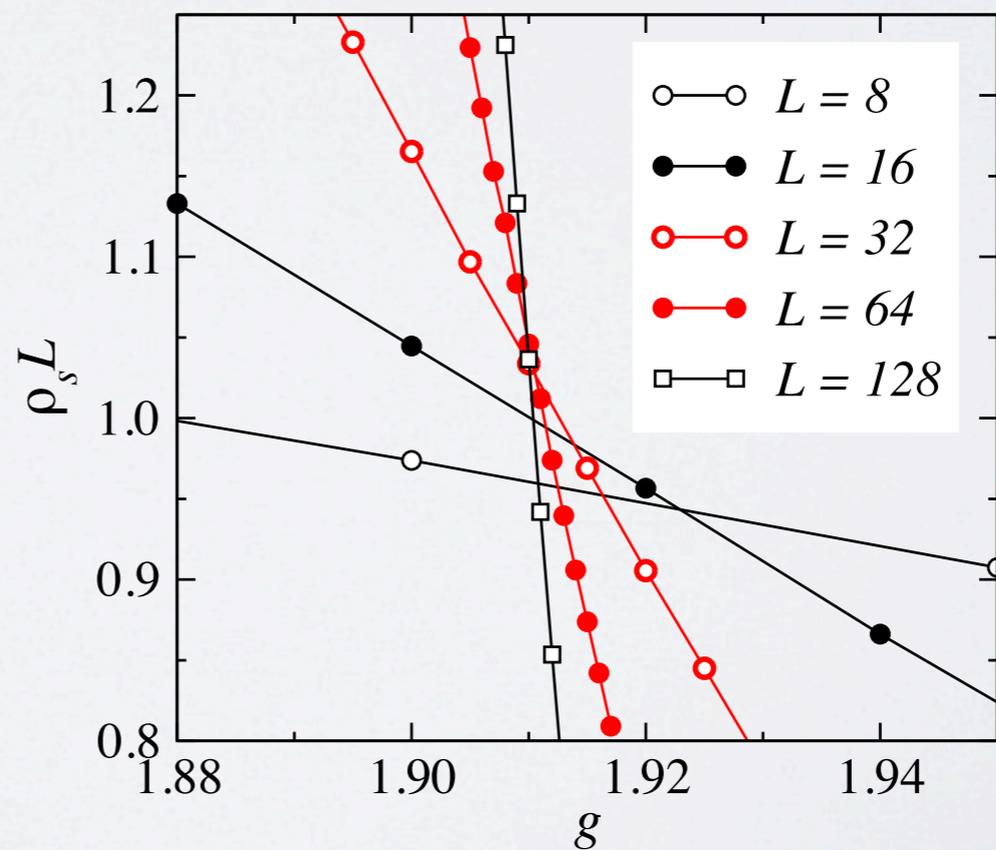
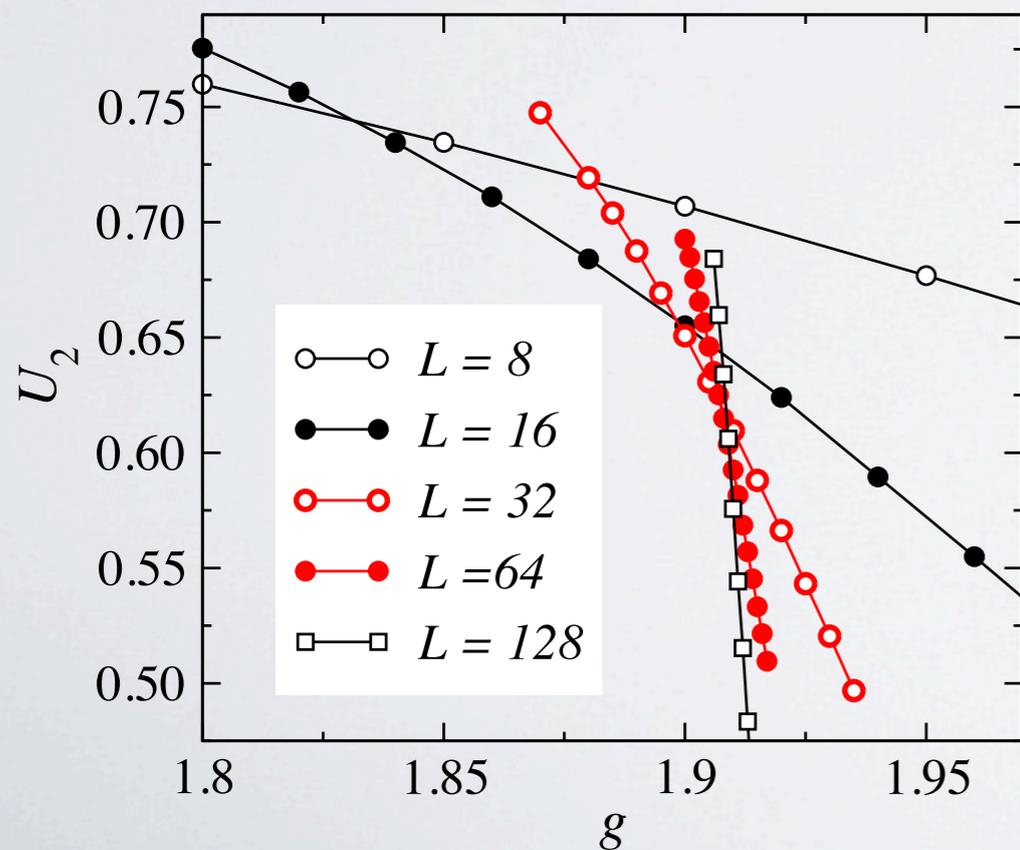
SSE calculations to locate the critical point



Columnar dimer system



Curve crossing analysis: dimensionless quantities



Crossing points drift as

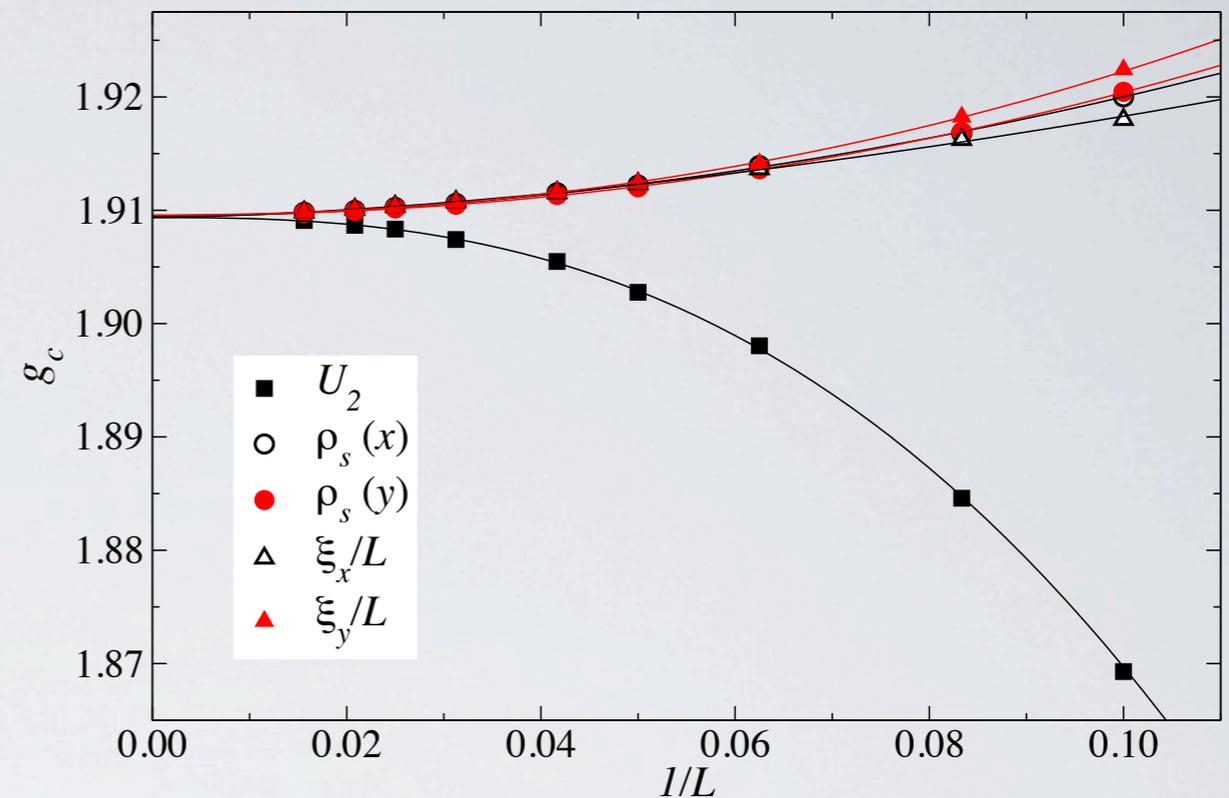
the system size is increased

- extrapolations necessary
- can use (L,2L) crossing points

$$g_c(L) = g_c(\infty) + aL^{-b}$$

Different quantities give

consistent results: **$g_c=1.90948(4)$**



Knowing g_c , we can analyze the ordering process

Correlations and susceptibility in Fourier space: $S_q^z = \frac{1}{\sqrt{N}} \sum_r e^{-iqr} S_r^z$

$$S(q) = \langle S_{-q}^z S_q^z \rangle \quad (\text{static structure factor})$$

$$\chi(q) = \int_0^\beta d\tau \langle S_{-q}^z(\tau) S_q^z(0) \rangle \quad (\text{susceptibility of quantum system})$$

The ordering wave vector is $q=Q=(\pi,\pi)$.

$$\frac{S(Q)}{N} = \langle m_s^2 \rangle \quad \xi = \frac{L}{2\pi} \sqrt{\frac{S(Q)}{S(Q - 2\pi/L)} - 1} \quad (\text{correlation length})$$

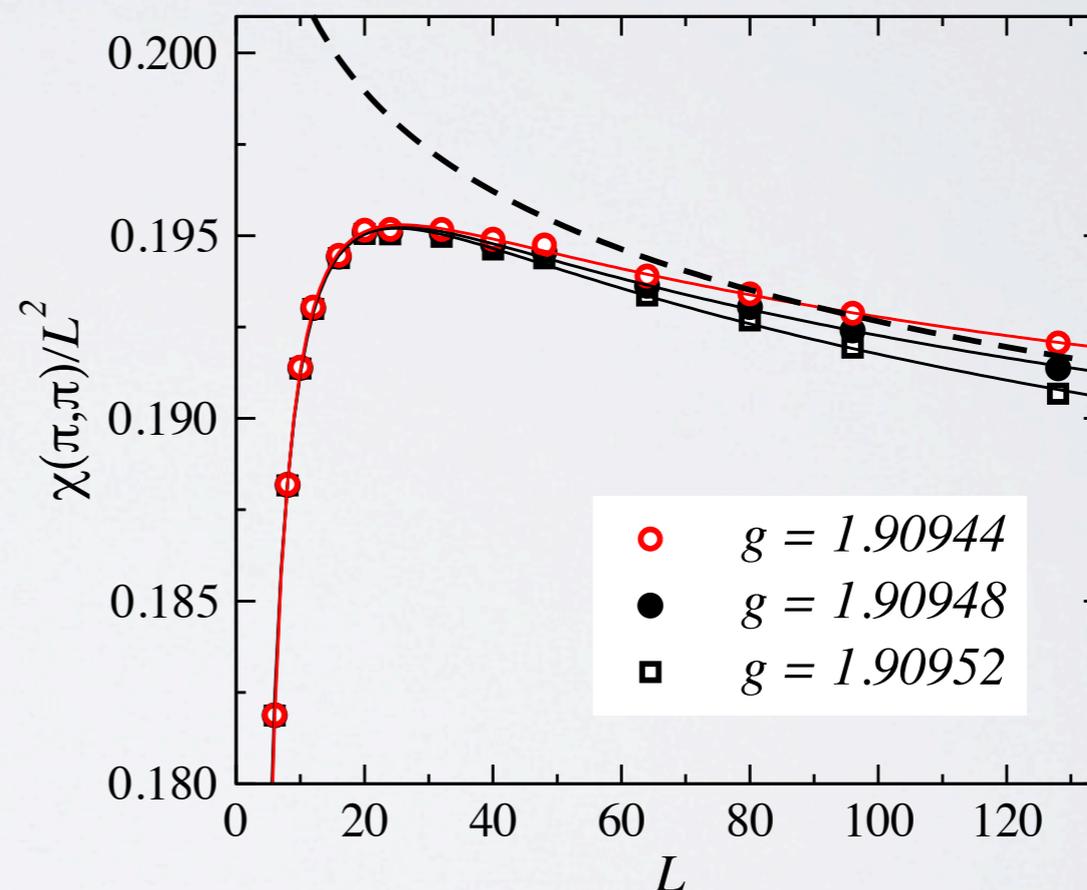
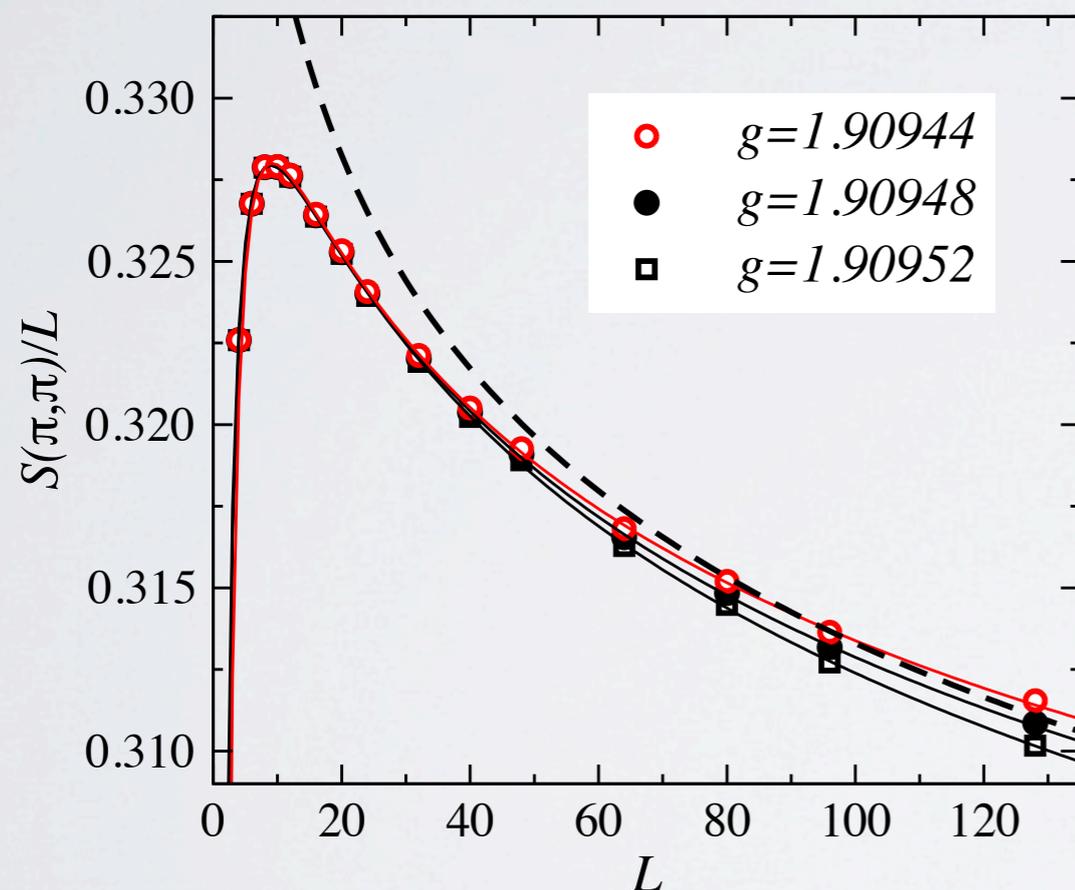
Critical exponents from finite-size scaling

It is often necessary to include scaling corrections. At g_c :

$$S(\pi, \pi) = aL^{1-\eta} + bL^\omega$$

$$\chi(\pi, \pi) = aL^{2-\eta} + bL^\omega$$

Do fits at the critical point and close to it (for error estimate)



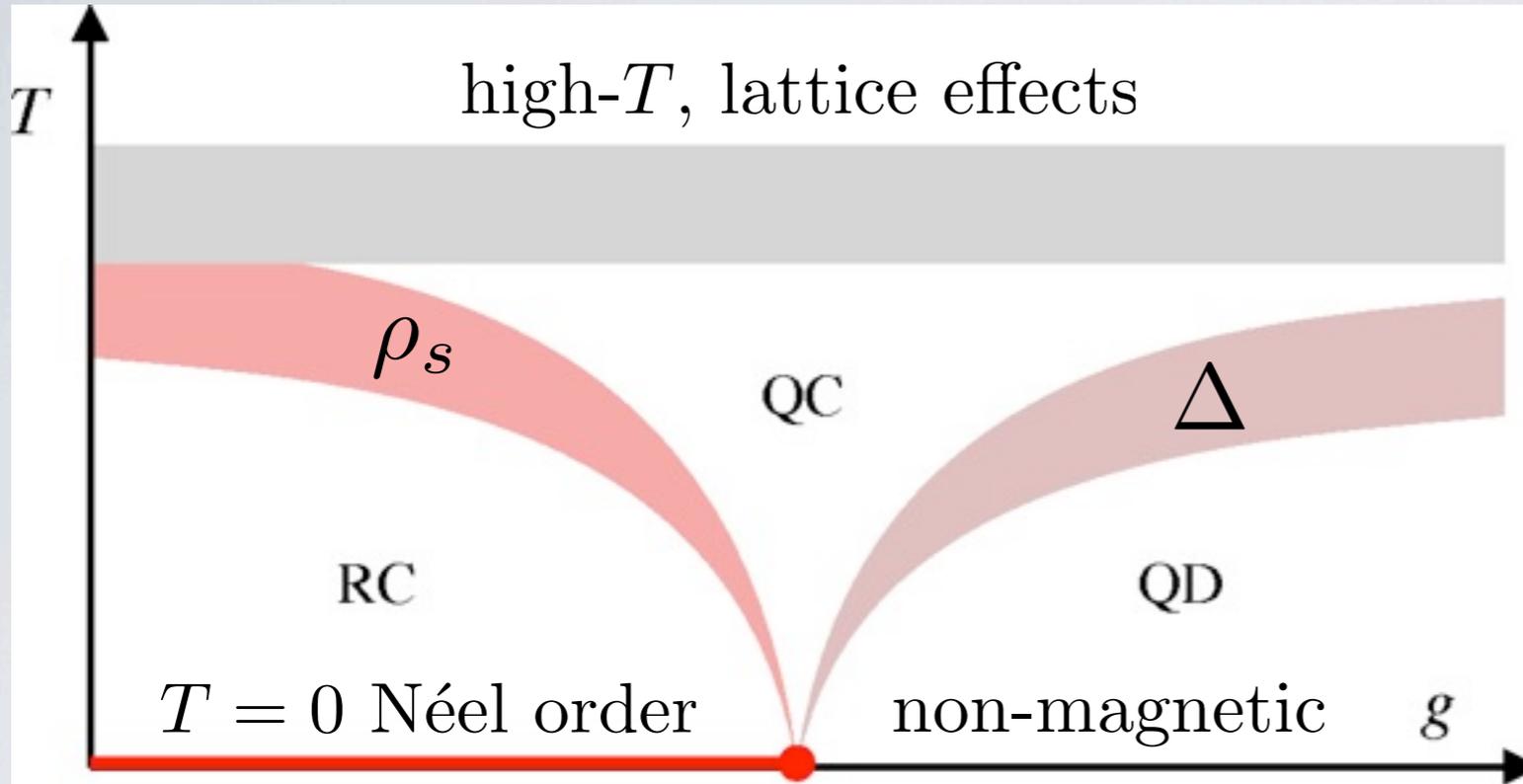
(dashed curves: correction terms removed)

Result: $\eta=0.029(3)$ from S and $0.020(4)$ from X

- consistent with 3D $O(3)$ (Heisenberg) universality class

What's so special about quantum-criticality?

- large $T > 0$ quantum-critical “fan” where T is the only relevant energy scale
- physical quantities show power laws governed by the $T=0$ critical point



2D Neel-paramagnet
“**cross-over diagram**”
[Chakravarty, Halperin,
Nelson, PRB 1988]

QC: Universal quantum
critical scaling regime

Changing T is changing the imaginary-time size L_τ :

- Finite-size scaling at g_c leads to power laws

$$\xi \sim T^{-1} \quad (\text{correlation length})$$

$$C \sim T^2 \quad (\text{specific heat})$$

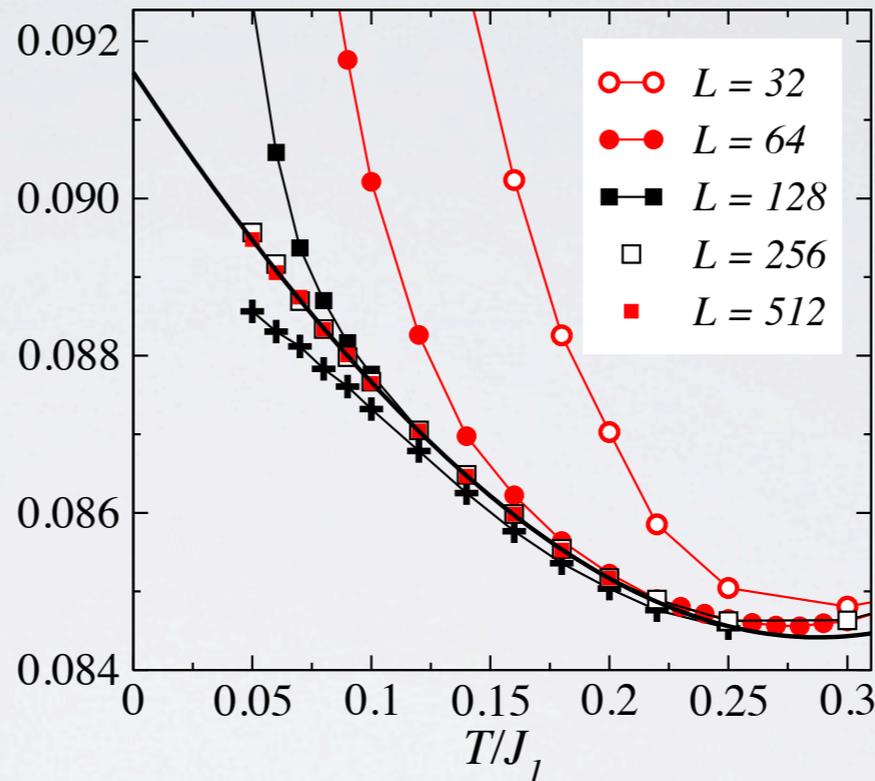
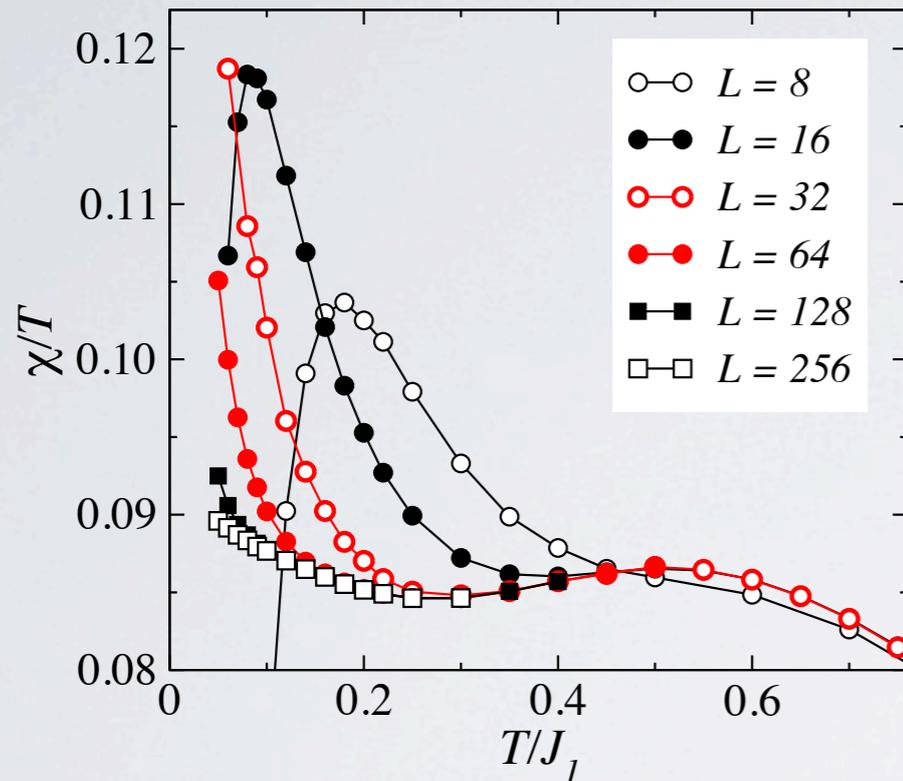
$$\chi(0) \sim T \quad (\text{uniform magnetic susceptibility})$$

Test of predictions. Example, susceptibility

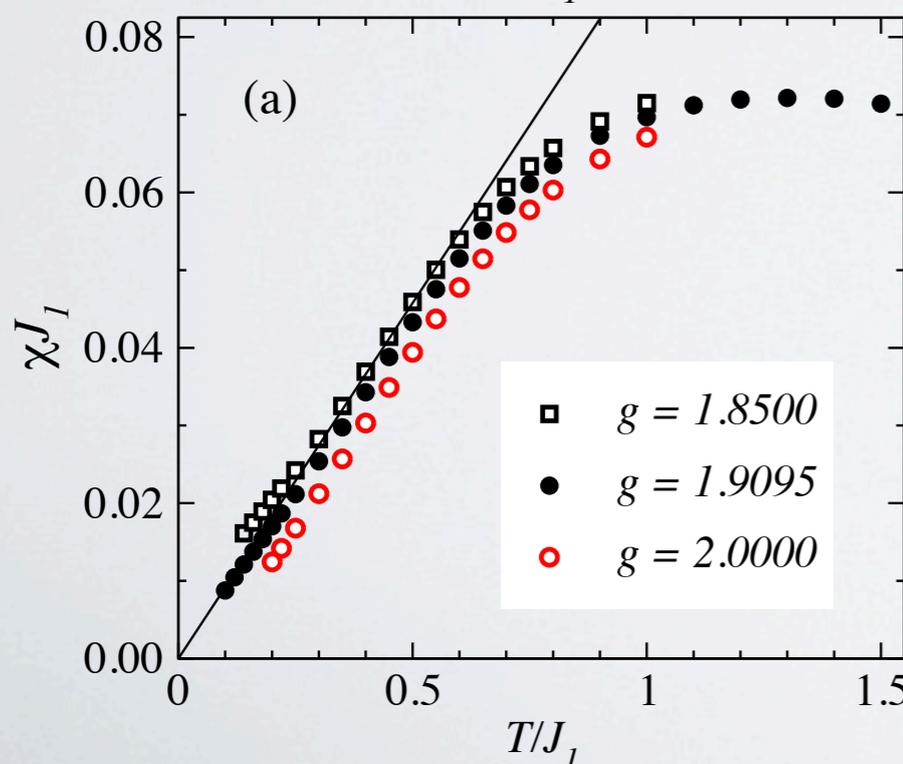
$$\chi(0) \sim T \Rightarrow \chi(0)/T \rightarrow \text{constant when } T \rightarrow 0$$

This prediction is for the thermodynamic limit

- has to use system size large enough for $L \rightarrow \infty$ convergence



convergence
slower for
decreasing T
(increasing ξ)



Away from the critical point
(in the quantum-critical fan)
the behavior is still linear:

$$\chi(0) = a + bT$$

Making connections with quantum field theory

Low-energy properties described by the (2+1)-dimensional nonlinear σ -model
- Chakravarty, Halperin, Nelson (1989), Chubukov, Sachdev, Ye (1994)

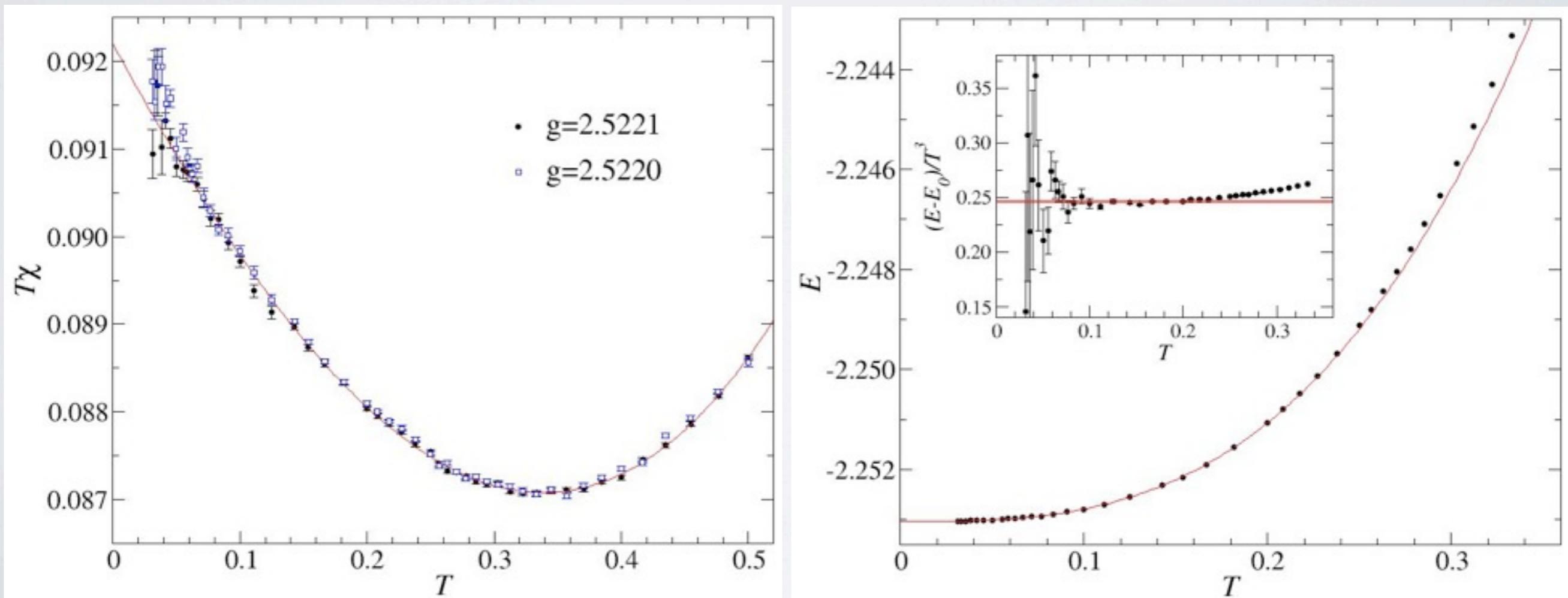
Expand $O(3)$ order-parameter symmetry to $O(N)$, large- N calculations

$T > 0$ properties at quantum-critical coupling ($N=3$):

$$\chi(T) = \frac{1.0760}{\pi c^2} T \quad E(T) = E_0 + \frac{12 \cdot 1.20206}{5\pi c^2} T^3$$

QMC results for **bilayer model**: $g_c = 2.5220(1)$, $c(g_c) = 1.9001(2)$

- $L \times L$ lattices with L up to 512 (no size-effects for $T/J_1 \gtrsim 0.03$)

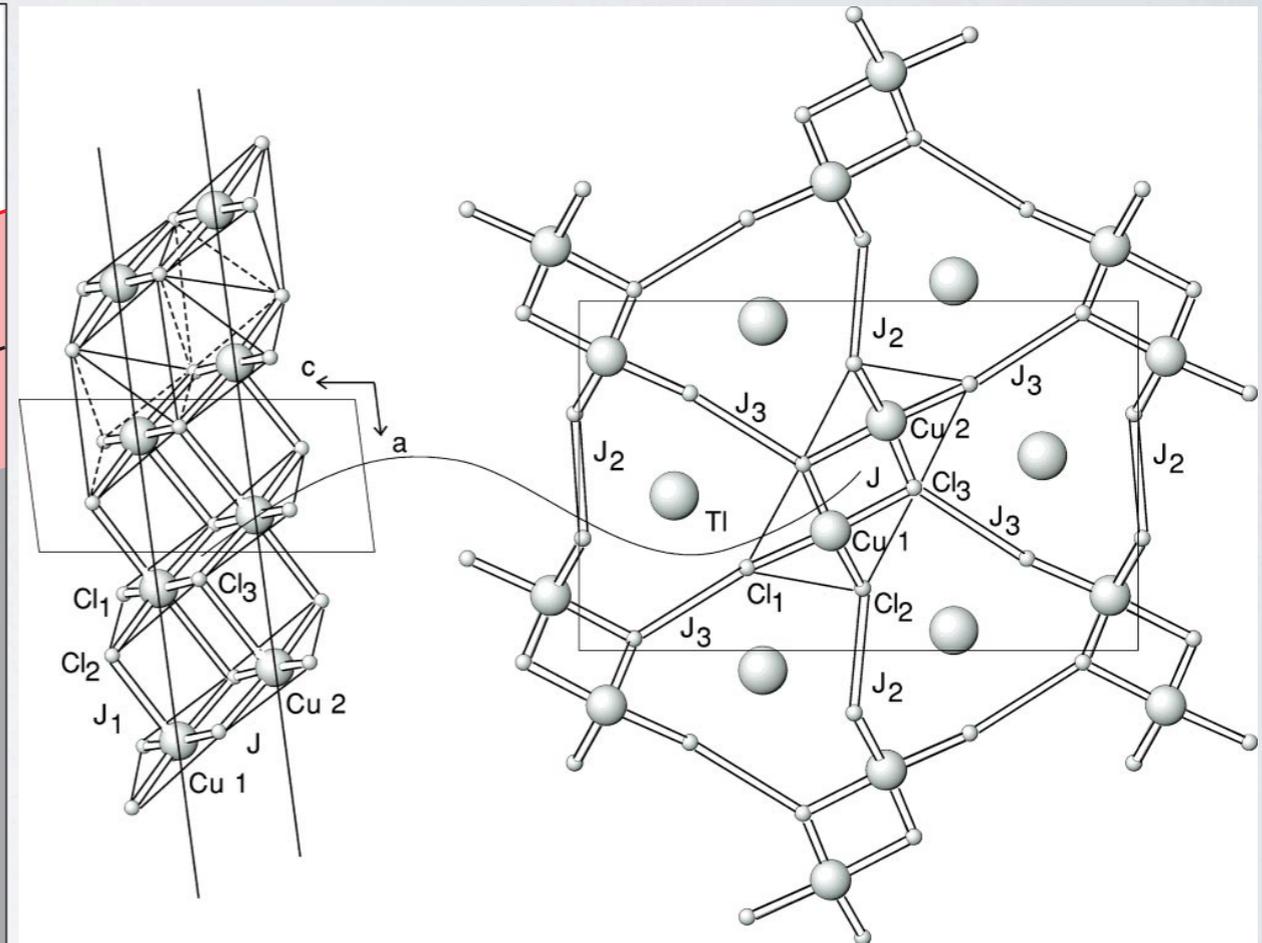
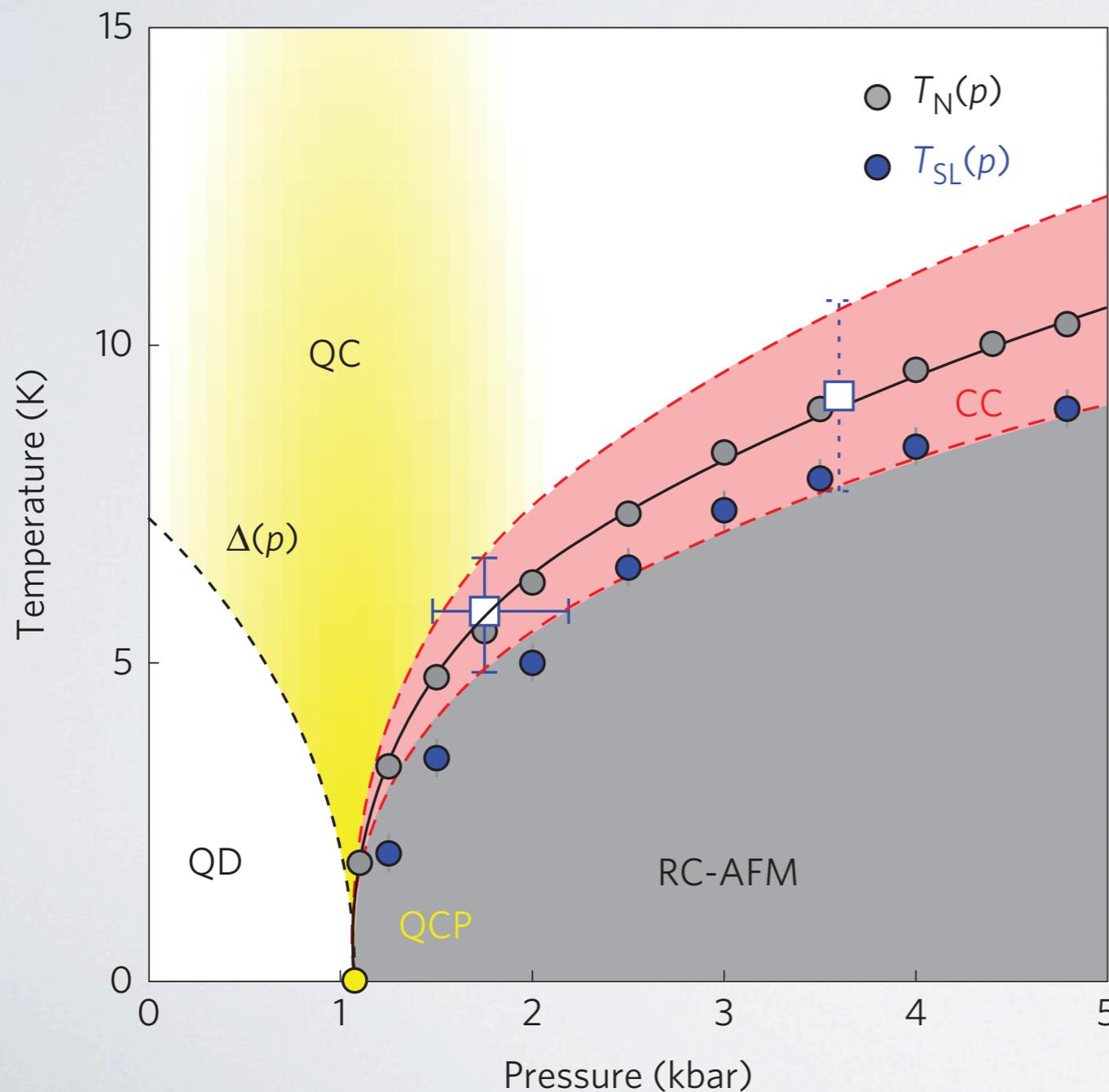


T and T^3 prefactors agree with theory to within 3%

Quantum and classical criticality in a dimerized quantum antiferromagnet

P. Merchant¹, B. Normand², K. W. Krämer³, M. Boehm⁴, D. F. McMorrow¹ and Ch. Rüegg^{1,5,6*}

3D Network of dimers
- couplings can be changed by pressure

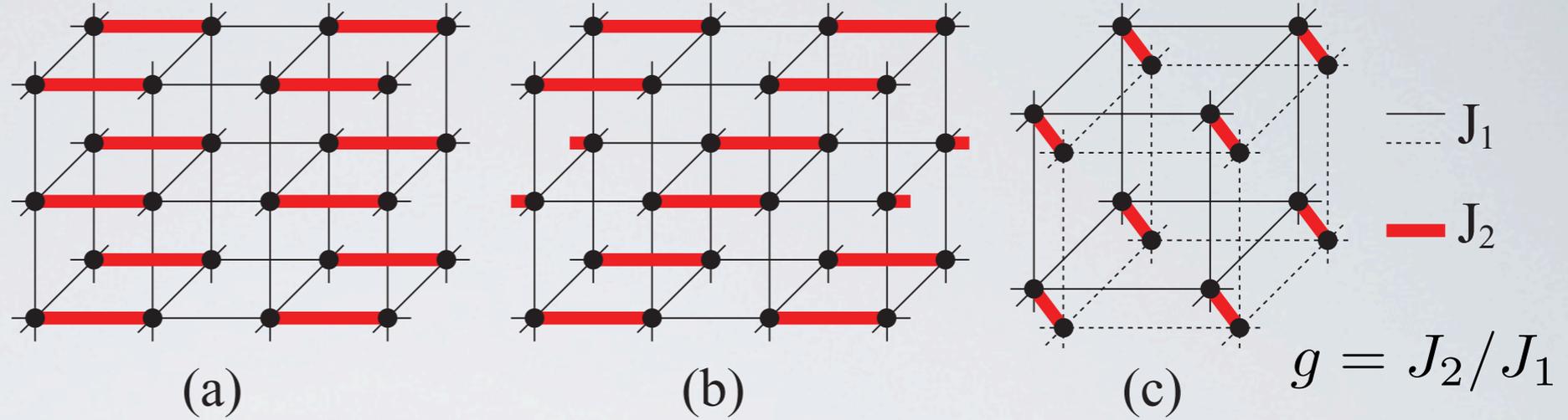


From: M Matsumoto, B Normand, TM Rice, M Sigrist, PRB (2004)

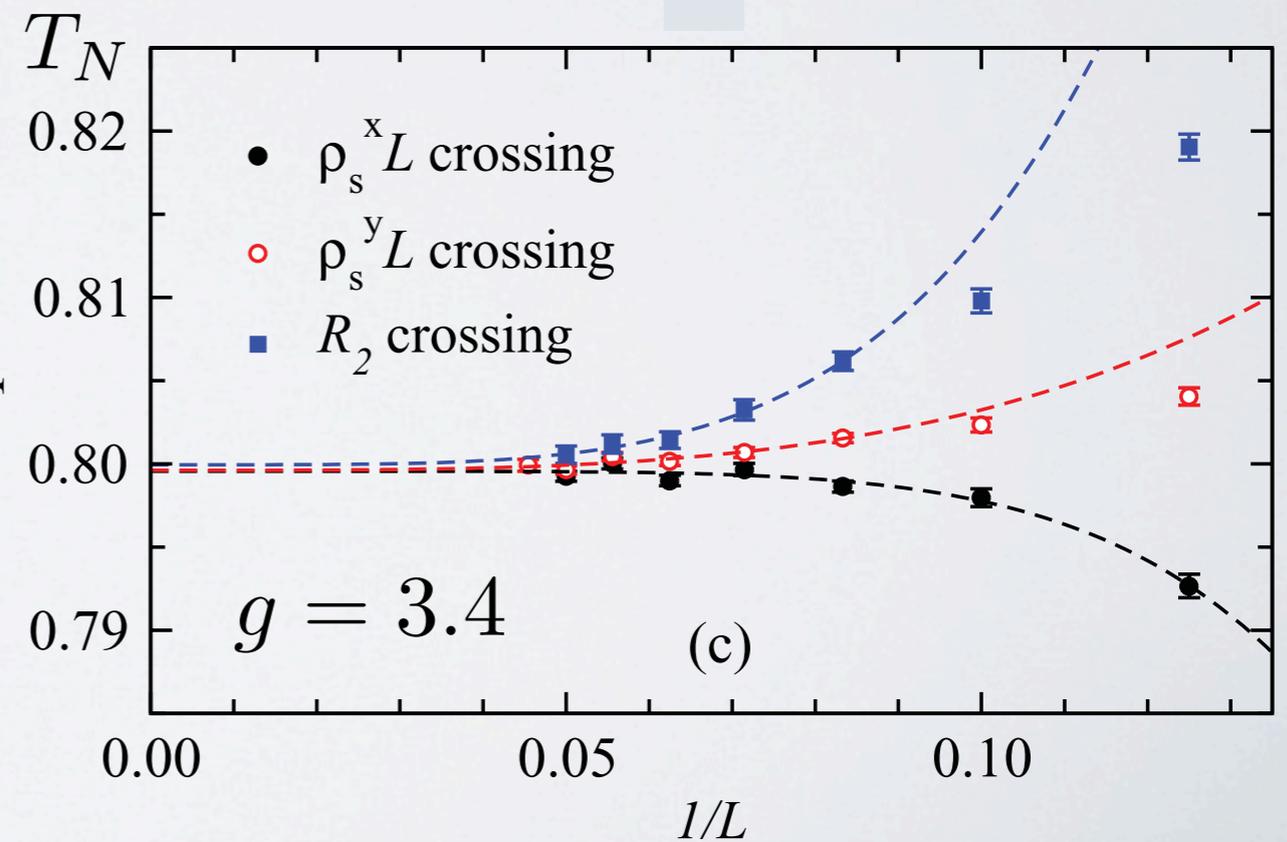
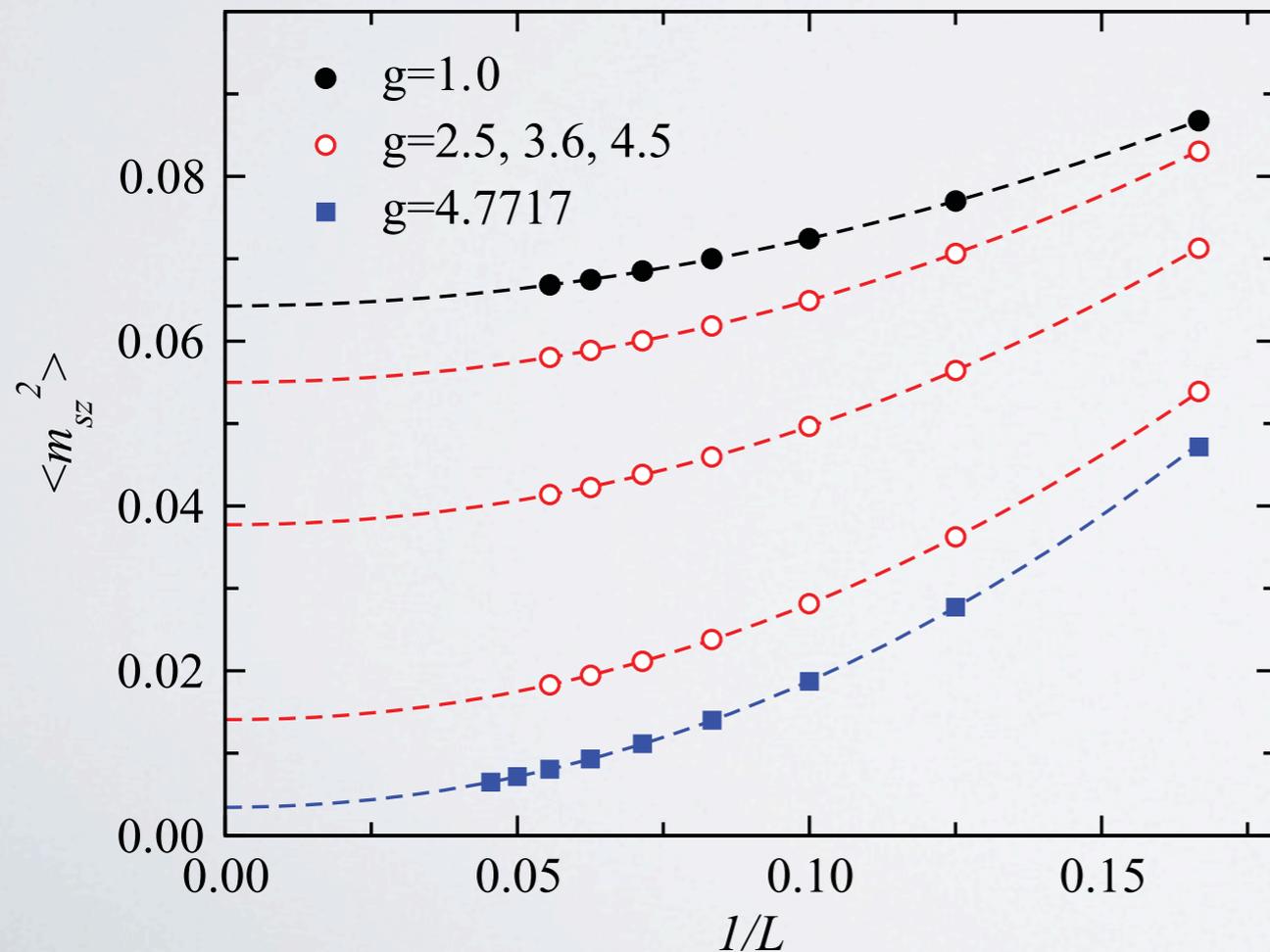
Universality of the Neel temperature in 3D dimerized systems?

[S. Jin, AWS, PRB2012]

Determine the Neel ordering temperature T_N and the $T=0$ ordered moment m_s for 3 different dimerization patterns



Example: Columnar dimers

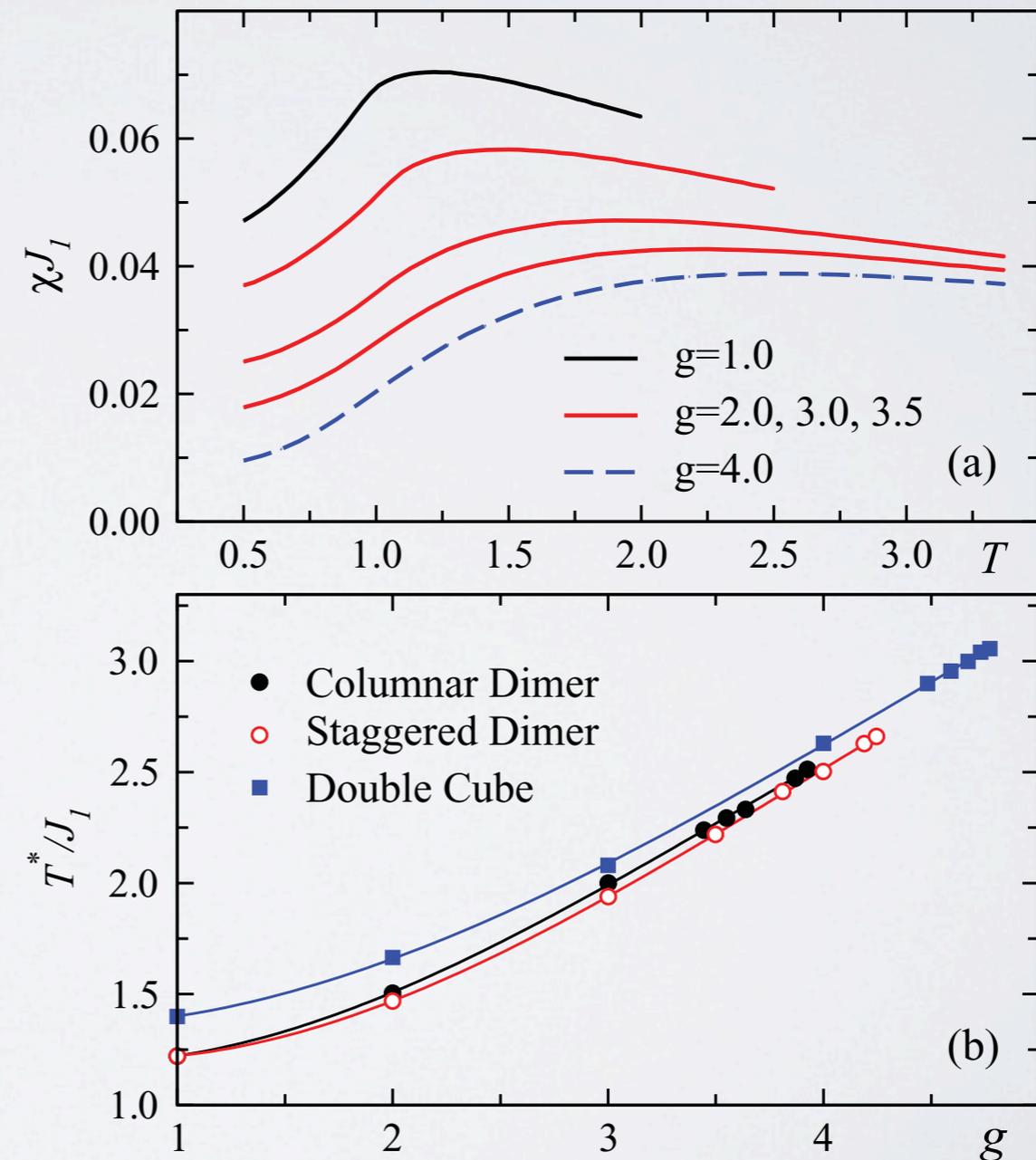
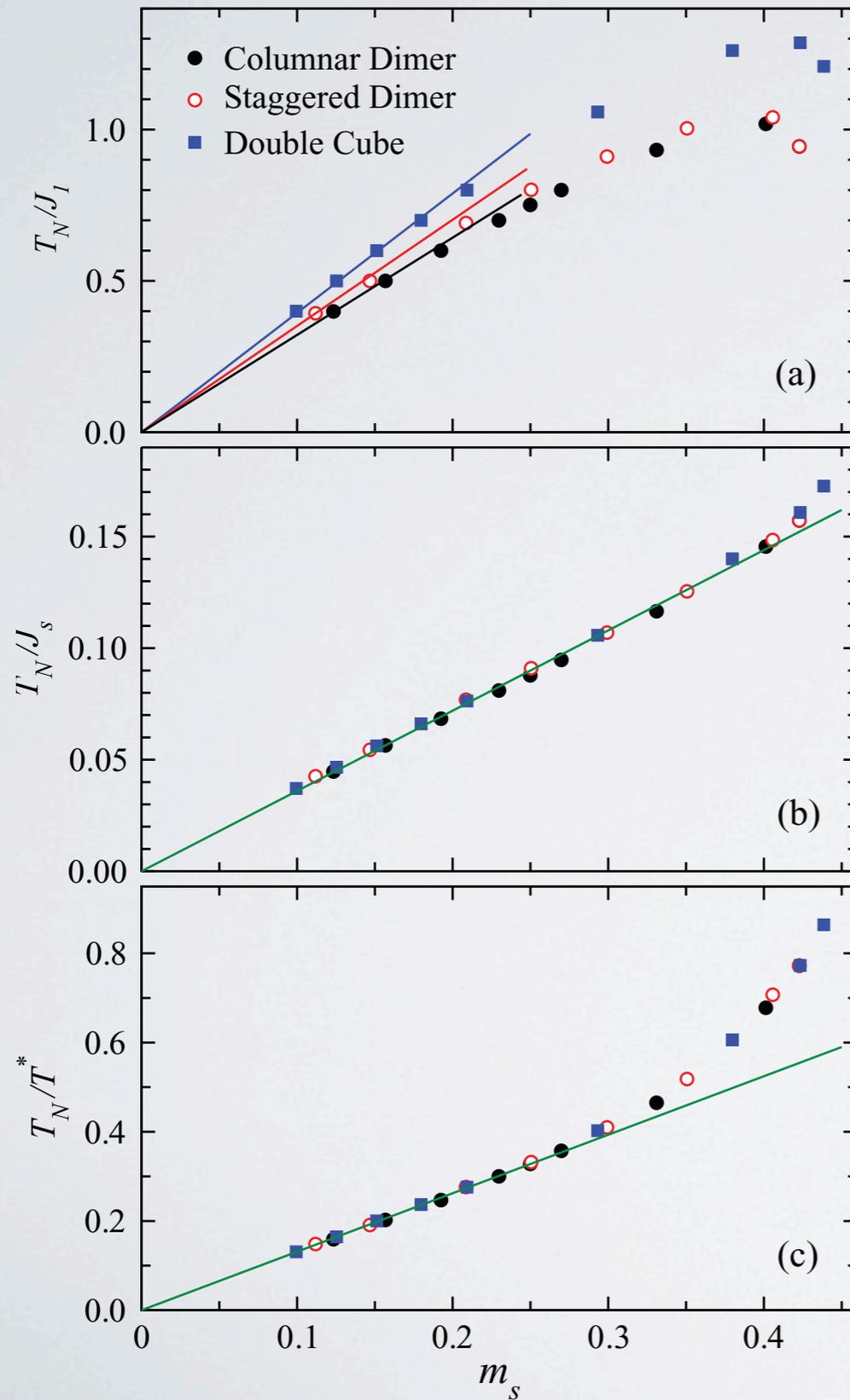


Couplings vs pressure not known experimentally

- plot T_N vs m_s to avoid this issue and study universality
- but how to normalize T_N ?

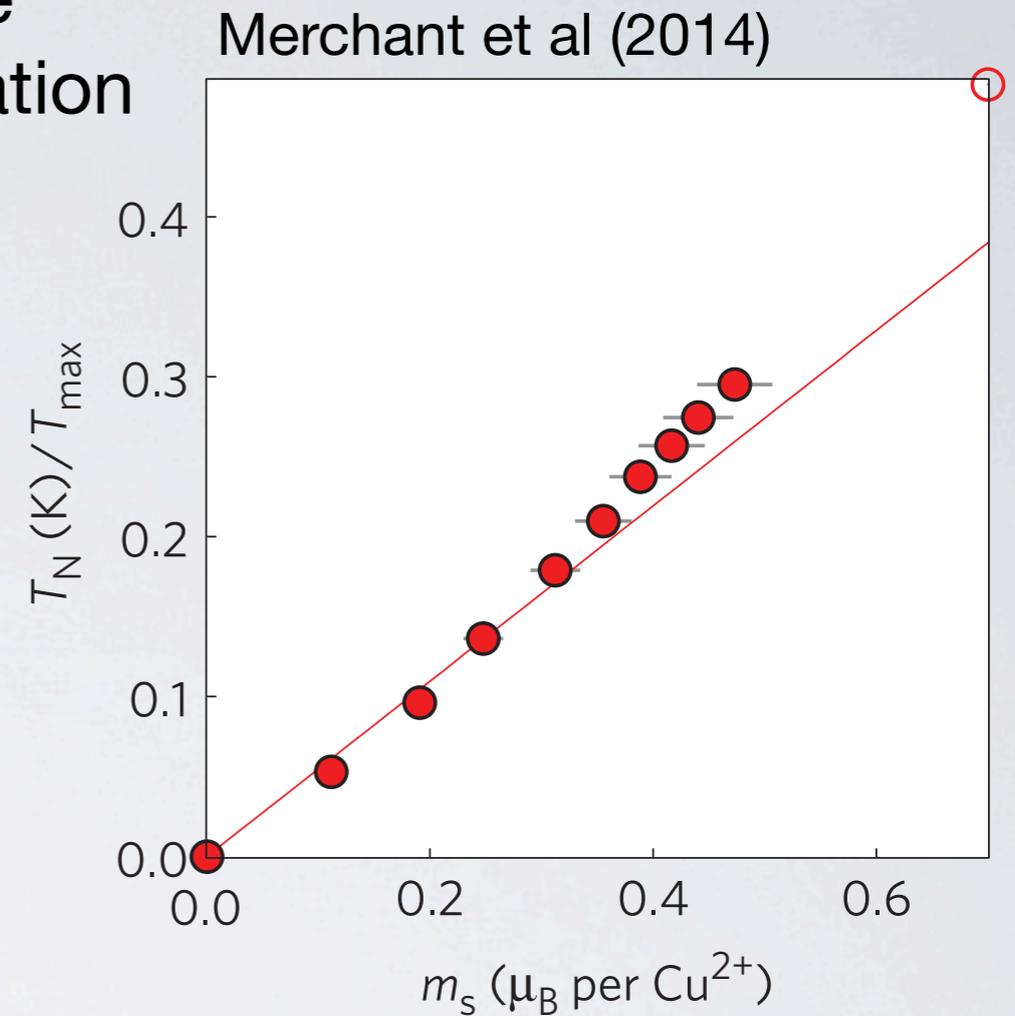
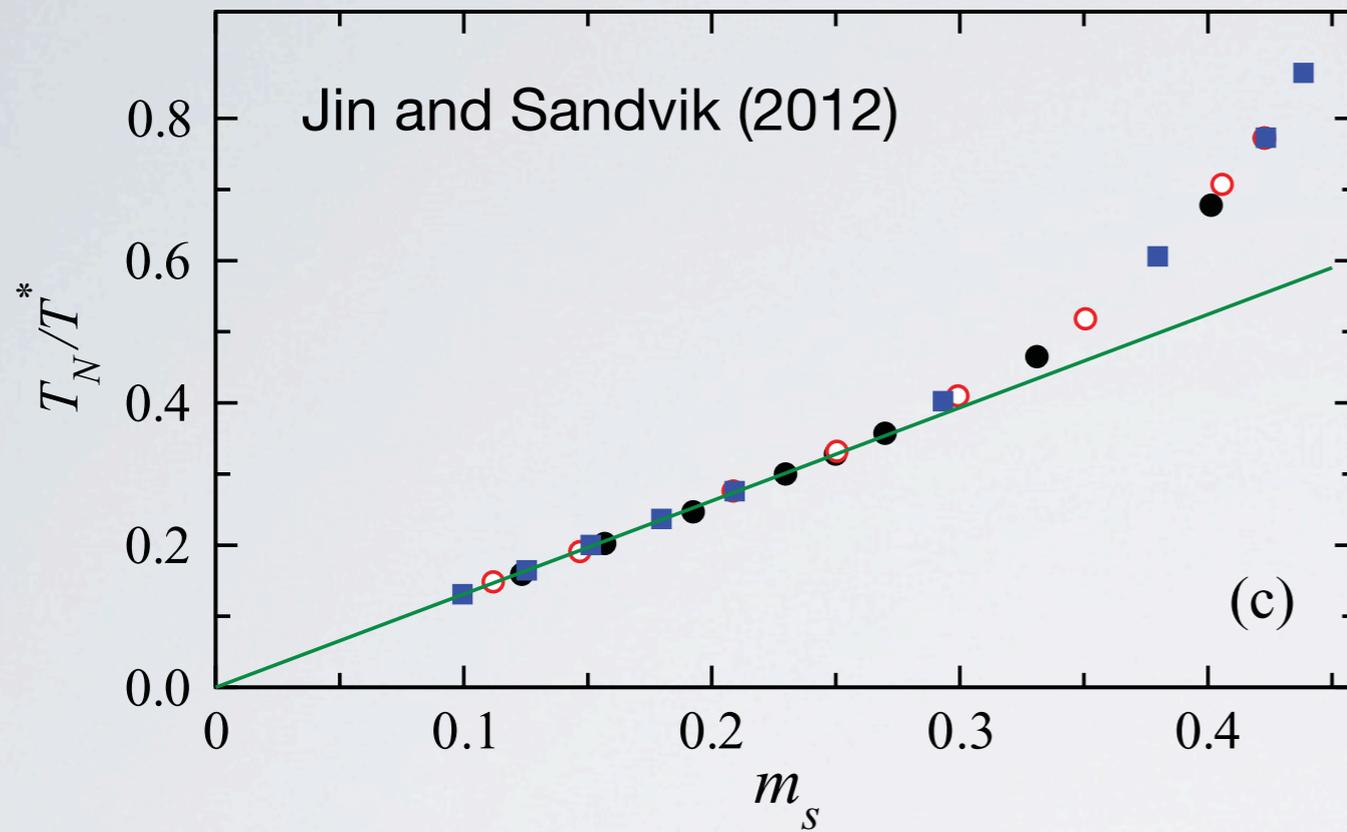
Three normalizations

- weaker coupling J_1
- sum J_s of couplings per spin
- peak T^* of magnetic susceptibility



T* normalization is in principle accessible experimentally

- some experimental susc. results available
- neutron data analyzed with this normalization



Universality is not a feature of quantum-criticality

- extends far from the quantum critical point
- linear behavior is expected from semiclassical theory (decoupling of quantum and thermal fluctuations)
- deviations show coupling of quantum and thermal fluctuations (high T_N , high density of excited spin waves)

Same features observed in models and experiment

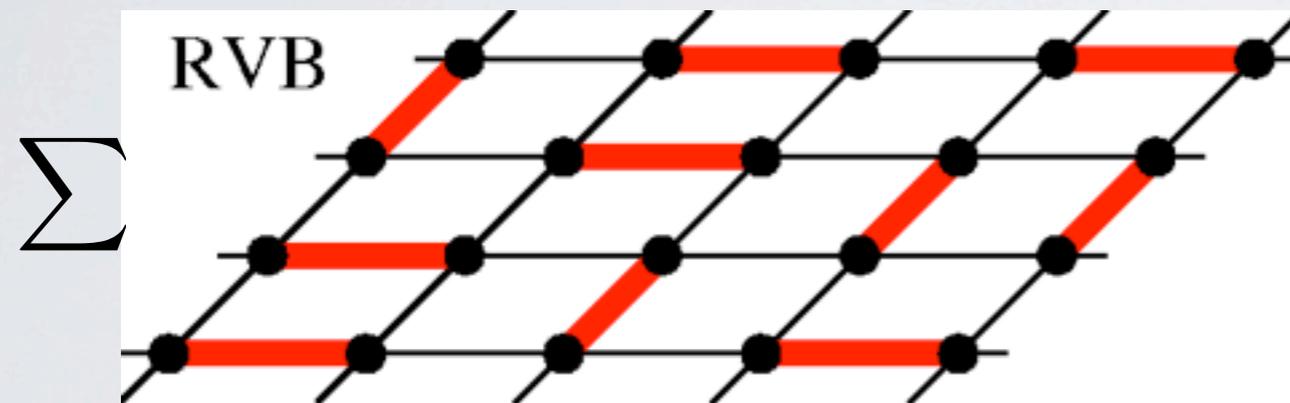
- experimental slope about 25% lower of g-factor 2 assumed (what exactly is the g-factor?)

More complex non-magnetic states; systems with 1 spin per unit cell

$$\mathbf{H} = J \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j + g \times \dots$$

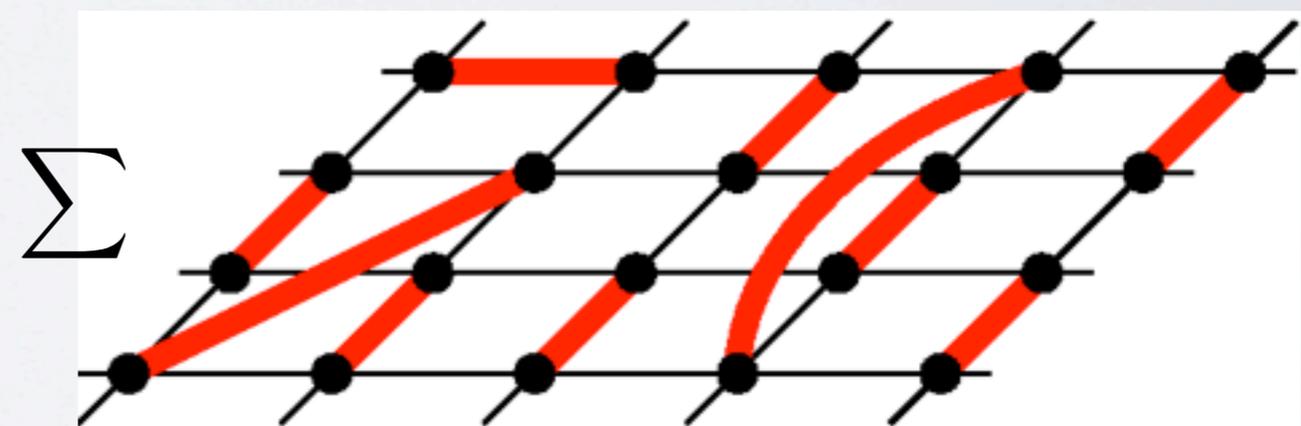
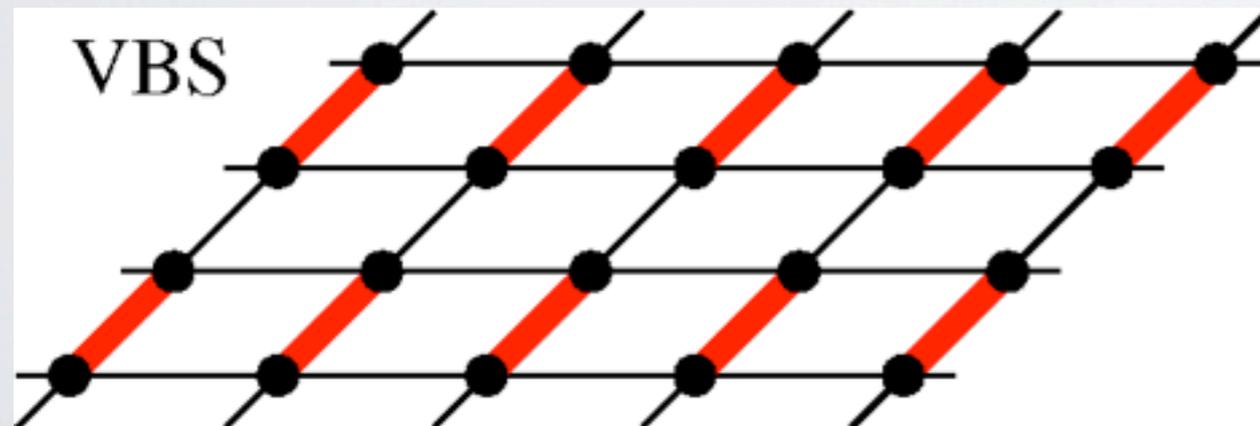
- **non-trivial non-magnetic ground states are possible, e.g.,**
 - ➔ resonating valence-bond (RVB) spin liquid
 - ➔ valence-bond solid (VBS)

Non-magnetic states often have natural descriptions with **valence bonds**



$$\text{---} \begin{matrix} \bullet \\ i \end{matrix} \text{---} \begin{matrix} \bullet \\ j \end{matrix} \text{---} = (\uparrow_i \downarrow_j - \downarrow_i \uparrow_j) / \sqrt{2}$$

The basis including bonds of all lengths is **overcomplete** in the singlet sector



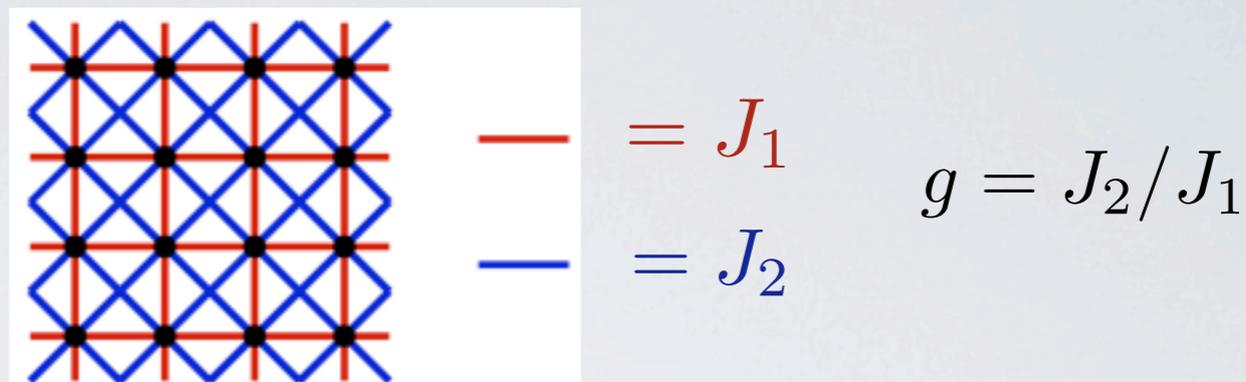
- non-magnetic states dominated by short bonds

Frustrated spin interactions

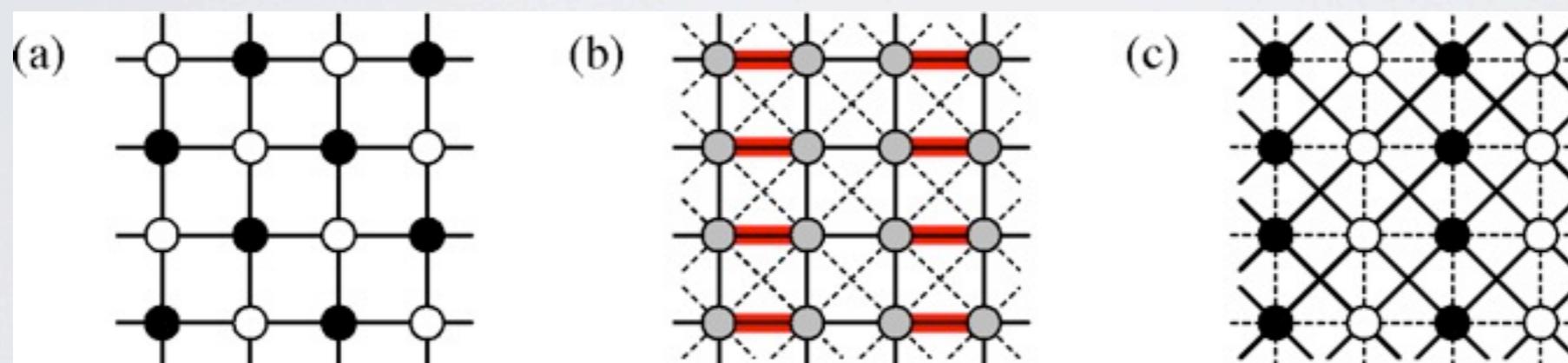
Quantum phase transitions as some coupling (ratio) is varied

- J_1 - J_2 Heisenberg model is the prototypical example

$$H = \sum_{\langle i,j \rangle} J_{ij} \vec{S}_i \cdot \vec{S}_j$$



- Ground states for small and large g are well understood
 - ▶ Standard **Néel order up to $g \approx 0.45$** ; **collinear magnetic order for $g > 0.6$**



$$0 \leq g < 0.45$$

$$0.45 \leq g < 0.6$$

$$g > 0.6$$

- A non-magnetic state exists between the magnetic phases
 - ▶ May be a VBS (what kind? Columnar or “plaquette?”)
 - ▶ Some calculations (interpretations) suggest spin liquid
- 2D frustrated models are challenging
 - ▶ QMC sign problems (non-positive-definite weights in path integral)

VBS states and “deconfined” quantum criticality

Read, Sachdev (1989),....., Senthil, Vishwanath, Balents, Sachdev, Fisher (2004)

$$\mathbf{H} = \mathbf{J} \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j + \mathbf{g} \times \dots$$

Neel-VBS transition in 2D

- generically continuous
- violating the “Landau rule” stating 1st-order transition

Description with spinor field

(2-component complex vector)

$$\Phi = z_\alpha^* \sigma_{\alpha\beta} z_\beta$$

gauge redundancy: $z \rightarrow e^{i\gamma(r,\tau)} z$

$$\mathcal{S}_z = \int d^2r d\tau \left[|(\partial_\mu - iA_\mu) z_\alpha|^2 + s|z_\alpha|^2 + u(|z_\alpha|^2)^2 + \frac{1}{2e_0^2} (\epsilon_{\mu\nu\lambda} \partial_\nu A_\lambda)^2 \right]$$

A is a U(1) symmetric gauge field

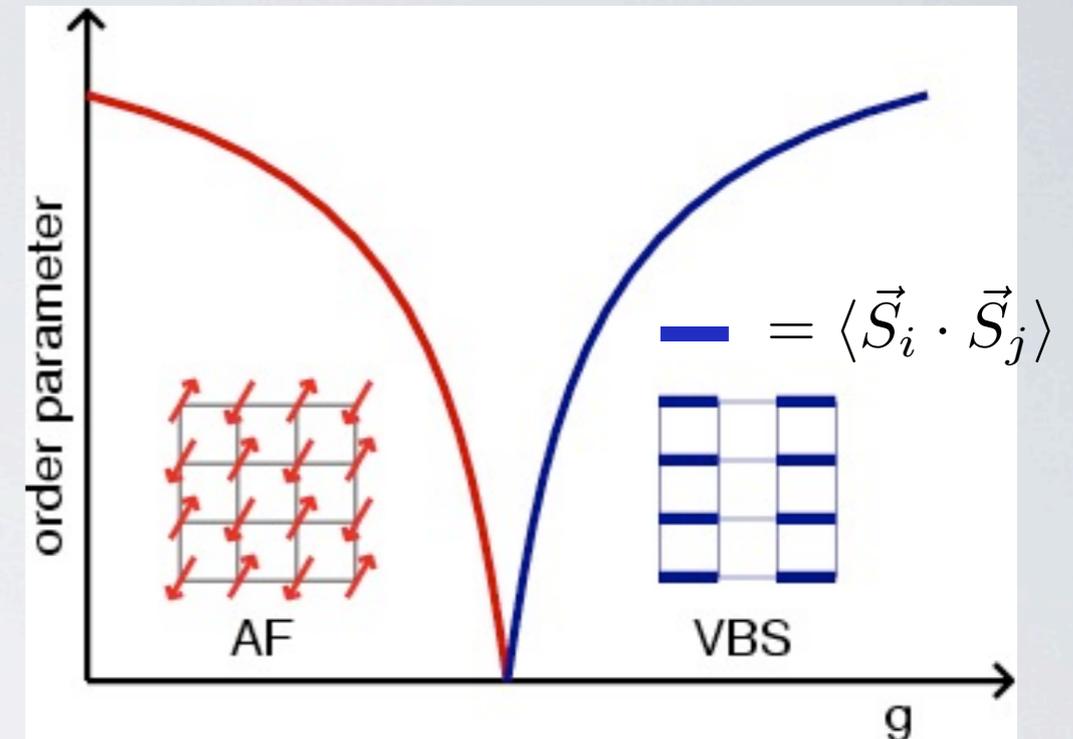
- CP¹ action (non-compact)

- large-N calculations for CP^{N-1} theory

- proposed as critical theory separating Neel and VBS states

- describes VBS state when additional terms are added

Competing scenario: first-order transition (Prokof'ev et al.)



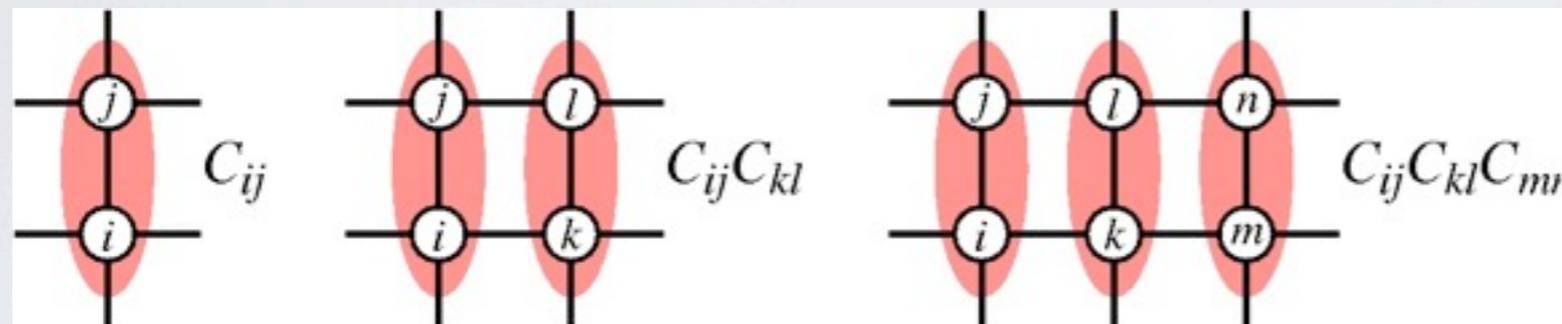
VBS states from multi-spin interactions (Sandvik, 2007)

The Heisenberg interaction is equivalent to a singlet-projector

$$C_{ij} = \frac{1}{4} - \vec{S}_i \cdot \vec{S}_j$$

$$C_{ij} |\phi_{ij}^s\rangle = |\phi_{ij}^s\rangle, \quad C_{ij} |\phi_{ij}^{tm}\rangle = 0 \quad (m = -1, 0, 1)$$

- we can construct models with products of singlet projectors
- no frustration in the conventional sense (QMC can be used)
- correlated singlet projection reduces the antiferromagnetic order



+ all translations
and rotations

The “J-Q” model with two projectors is

$$H = -J \sum_{\langle ij \rangle} C_{ij} - Q \sum_{\langle ijkl \rangle} C_{ij} C_{kl}$$

- Has Néel-VBS transition, appears to be continuous
- Not a realistic microscopic model for materials
- Intended to study VBS and Néel-VBS transition (universal physics)

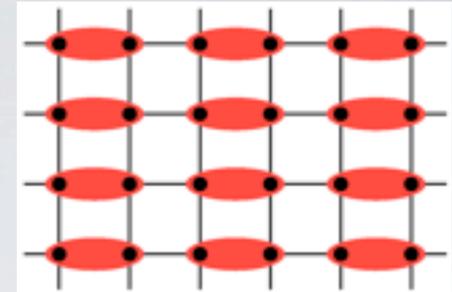
T=0 Néel-VBS transition in the J-Q model

Ground-state projector QMC calculations

(Sandvik, 2007; Lou, Sandvik, Kawashima, 2009)

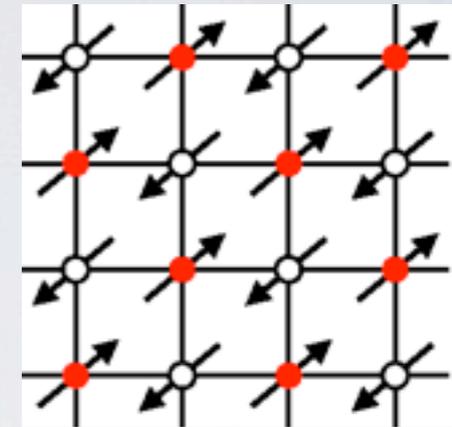
VBS vector order parameter (D_x, D_y) (x and y lattice orientations)

$$D_x = \frac{1}{N} \sum_{i=1}^N (-1)^{x_i} \mathbf{S}_i \cdot \mathbf{S}_{i+\hat{x}}, \quad D_y = \frac{1}{N} \sum_{i=1}^N (-1)^{y_i} \mathbf{S}_i \cdot \mathbf{S}_{i+\hat{y}}$$



Néel order parameter (staggered magnetization)

$$\vec{M} = \frac{1}{N} \sum_i (-1)^{x_i+y_i} \vec{S}_i$$



No symmetry-breaking in simulations; study the squares

$$M^2 = \langle \vec{M} \cdot \vec{M} \rangle, \quad D^2 = \langle D_x^2 + D_y^2 \rangle$$

Finite-size scaling: a critical squared order parameter (A) scales as

$$A(L, q) = L^{-(1+\eta)} f[(q - q_c)L^{1/\nu}]$$

coupling ratio

$$q = \frac{Q}{J + Q}$$

Data “collapse” for different system sizes L of $\mathbf{AL}^{1+\eta}$ graphed vs $\mathbf{(q-q_c)L}^{1/\nu}$

J-Q₂ model; q_c=0.961(1)

$$\eta_s = 0.35(2)$$

$$\eta_d = 0.20(2)$$

$$\nu = 0.67(1)$$

J-Q₃ model; q_c=0.600(3)

$$\eta_s = 0.33(2)$$

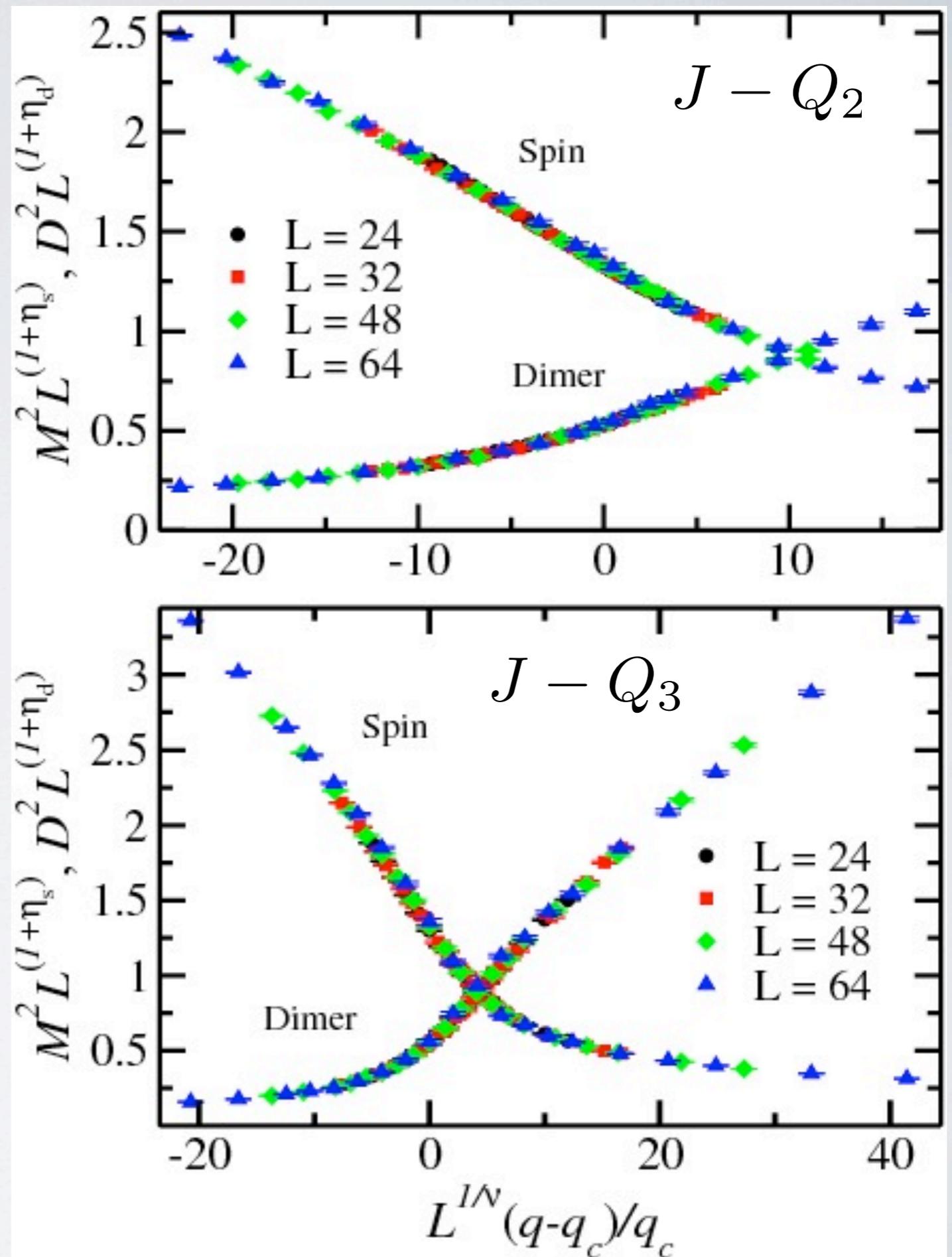
$$\eta_d = 0.20(2)$$

$$\nu = 0.69(2)$$

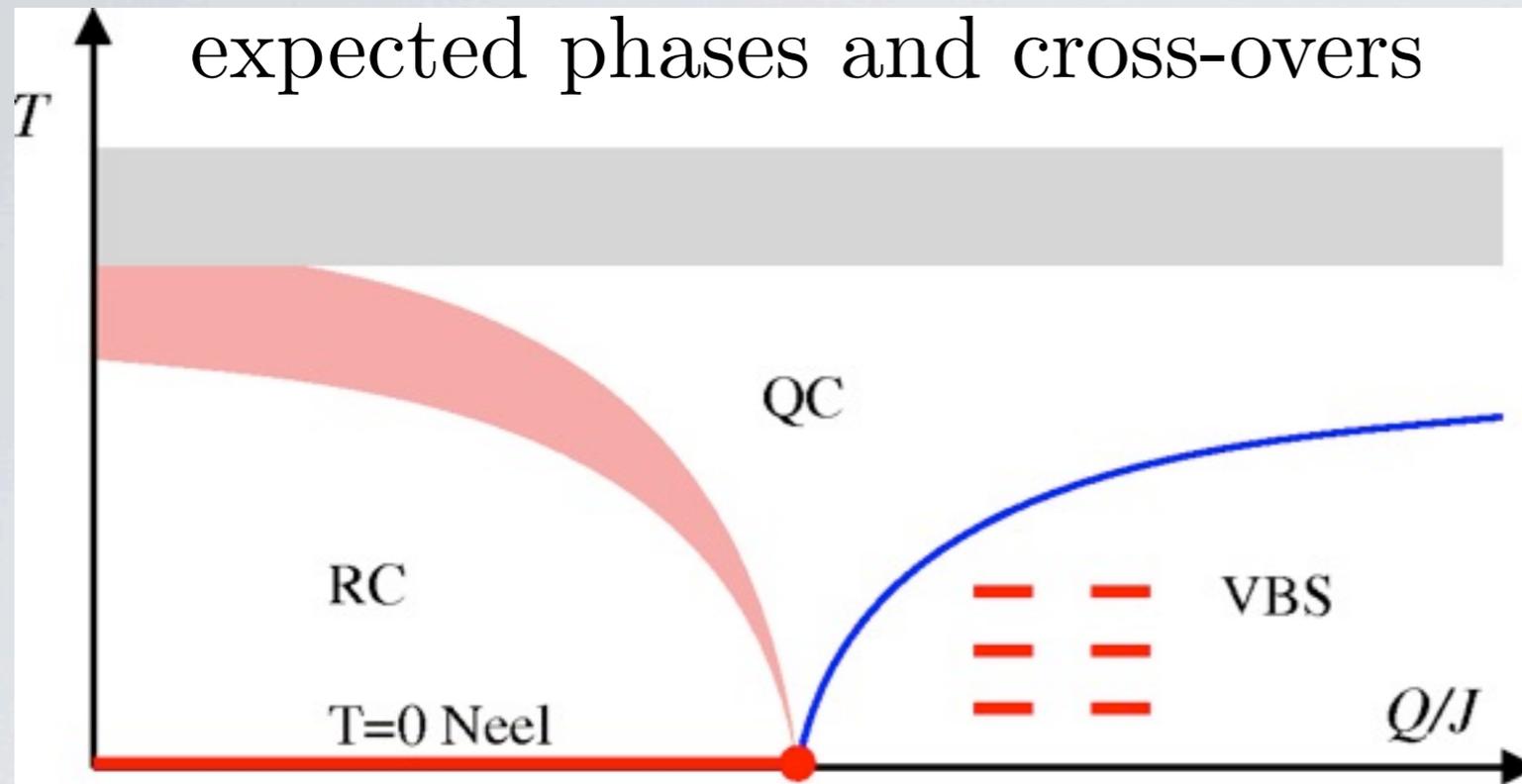
Exponents universal
(within error bars)

Comparable results for
honeycomb J-Q model
Alet & Damle, PRB 2013

Dimer expansion calculations;
strong fluctuations, hard to
reproduce QMC results
D. Yao et al., PRB 2009



T>0 Paramagnet - VBS transition



What is the nature of the T>0 critical(?) curve (universality class)?

[S. Jin, A. Sandvik, PRB 2013](#)

The VBS pattern can be arranged in 4 different ways (translate, rotate)

• **Z₄ symmetric order param**

Scenarios for 2D Z₄ symmetry-breaking (conformal field theory, CFT):

4-state Potts $\nu \rightarrow 2/3$ $\eta = 1/4$ $\nu \rightarrow 1$ Ising

Ashkin-Teller and J₁-J₂ Ising models

XY (KT trans.) $\nu \rightarrow \infty$ $\eta = 1/4$ $\nu \rightarrow 1$ Ising

XY-model with cos(4θ) term

But a previous study found $\nu \approx 0.5$ for J-Q₂ model at J=0:

- Tsukamoto, Harada, Kawashima, J. Phys. Conf. Ser. **150**, 042218 (2009)

QMC study of J-Q₃ model at T>0

- T_c higher; further away from T=0 quantum-criticality

QMC calculations of the VBS correlation length

Using VBS real-space susceptibilities

$$\chi_{b_1, b_2} = \int_0^\beta d\tau \langle C_{b_2}(\tau) C_{b_1}(0) \rangle$$

Fourier transform to $\chi_{\text{VBS}}(q_x, q_y)$

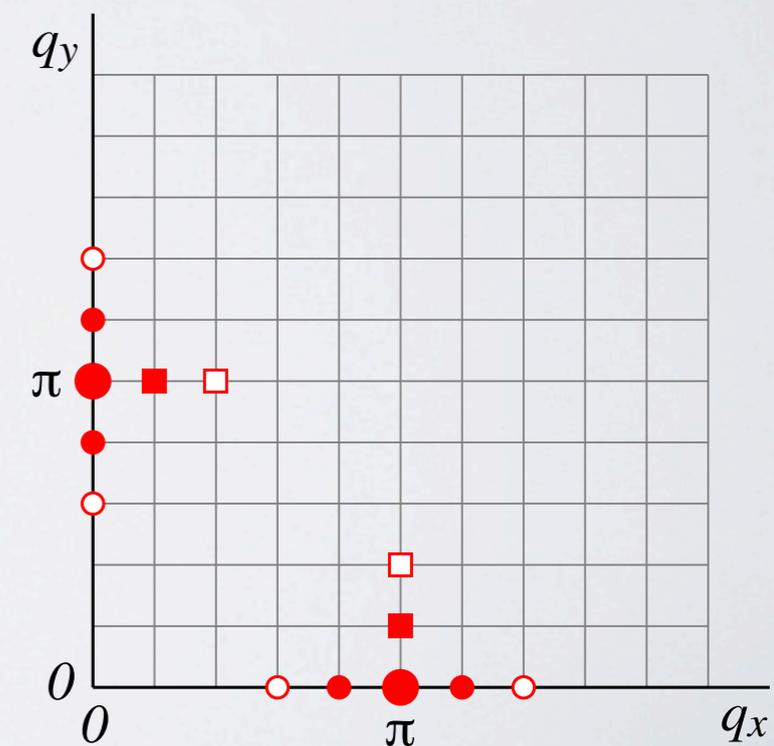
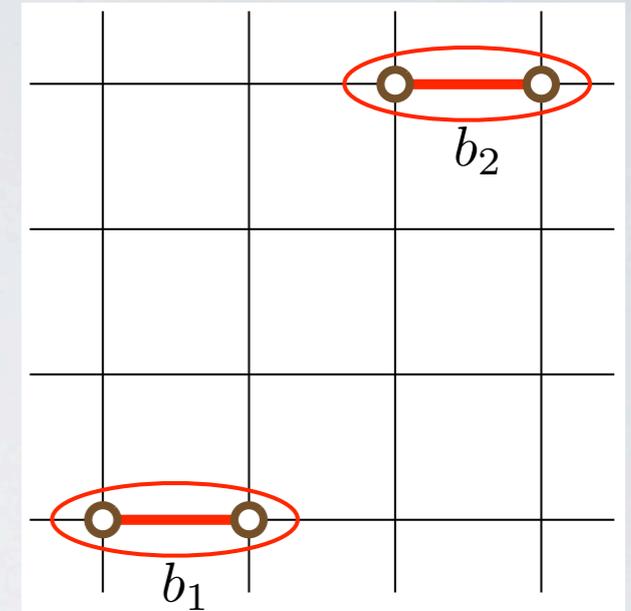
Two correlation lengths of the order parameter
- parallel and perpendicular to ordered bonds

Second moment (q-space) definitions:

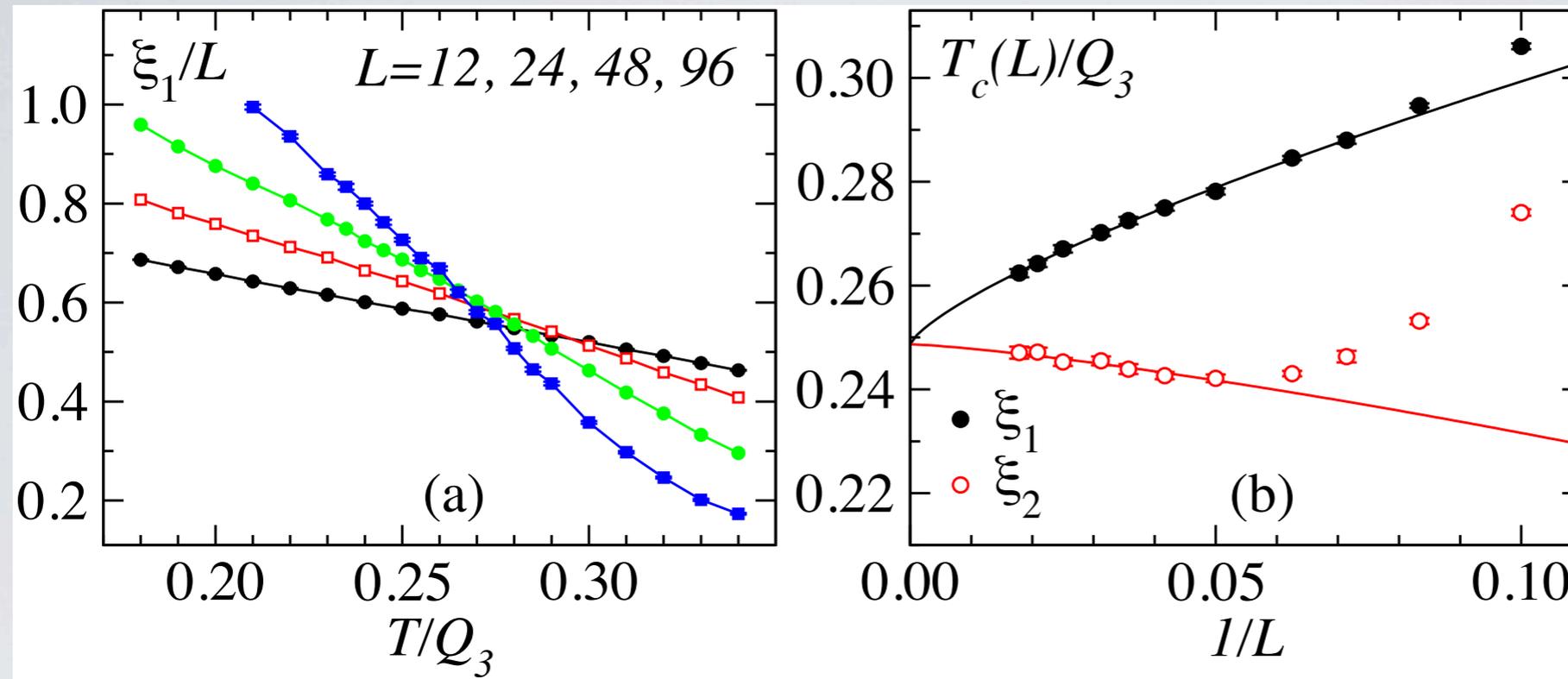
$$\xi_1^x = \frac{L}{2\pi} \sqrt{\frac{\chi_{\text{VBS}}^x(\mathbf{q}_0)}{\chi_{\text{VBS}}^x(\mathbf{q}_1)} - 1}, \quad \xi_2^x = \frac{L}{2\pi} \sqrt{\frac{\chi_{\text{VBS}}^x(\mathbf{q}_0)}{\chi_{\text{VBS}}^x(\mathbf{q}_2)} - 1},$$

$$\mathbf{q}_0 = (\pi, 0), \quad \mathbf{q}_1 = (\pi + \frac{2\pi}{L}, 0) \text{ and } \mathbf{q}_2 = (\pi, \frac{2\pi}{L})$$

$$\chi_{\text{VBS}}^x = \chi_{\text{VBS}}^x(\mathbf{q}_0).$$

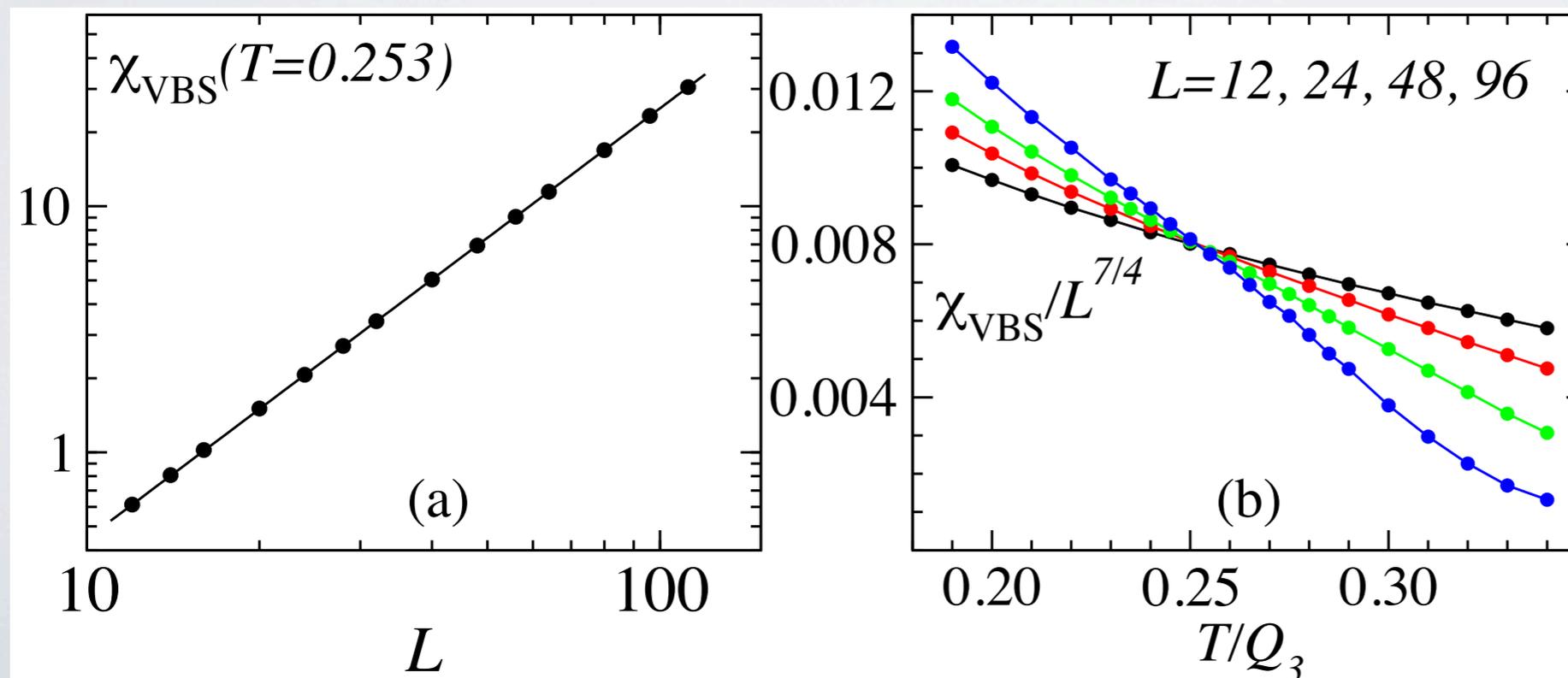


Finite-size scaling: ξ/L size independent at T_c



$$Q_3/J = 5$$

Alternative way: find $T=T_c$ where $\chi_{VBS} \sim L^a$, $a=2-\eta$

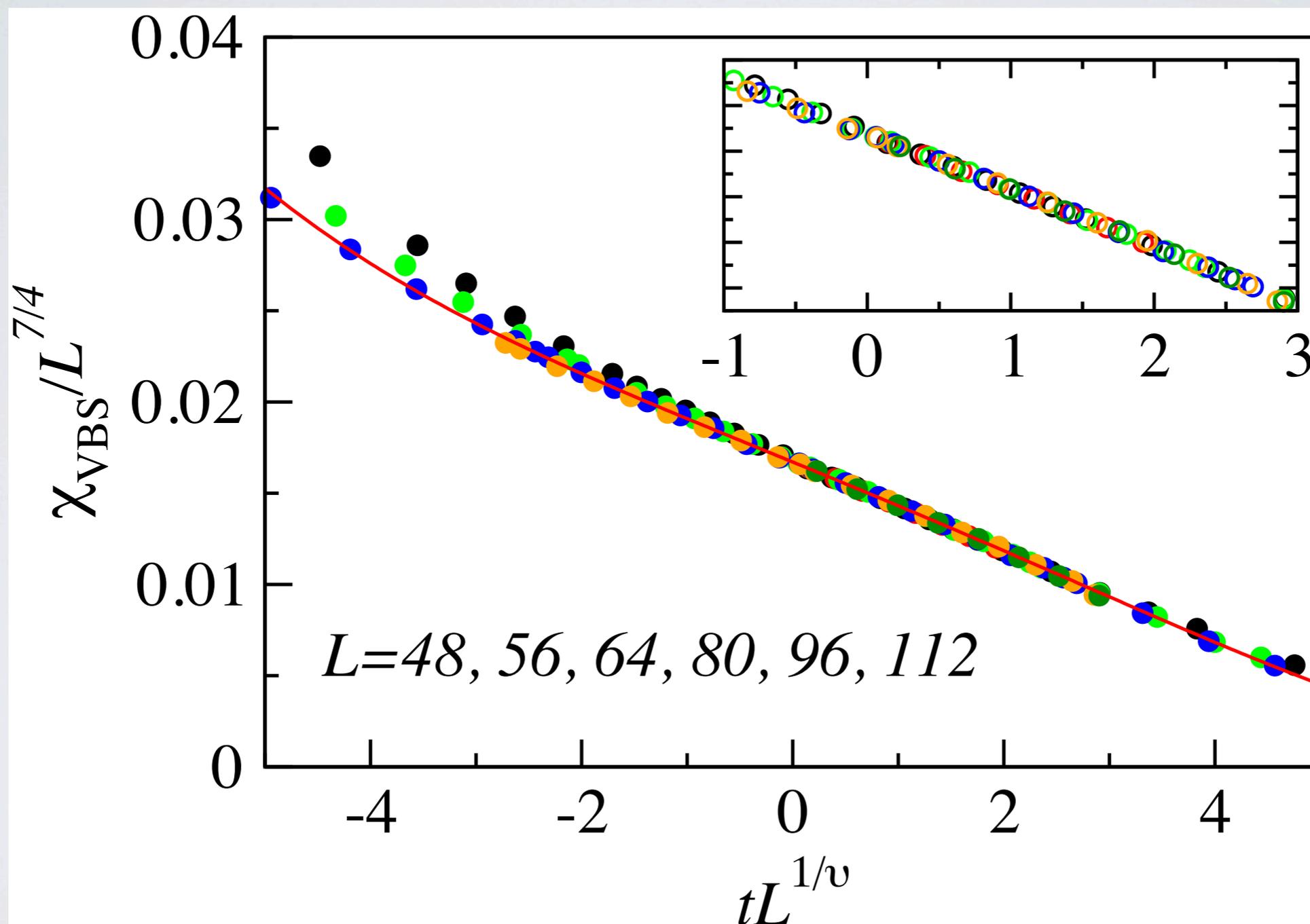


$$Q_3/J = 5$$

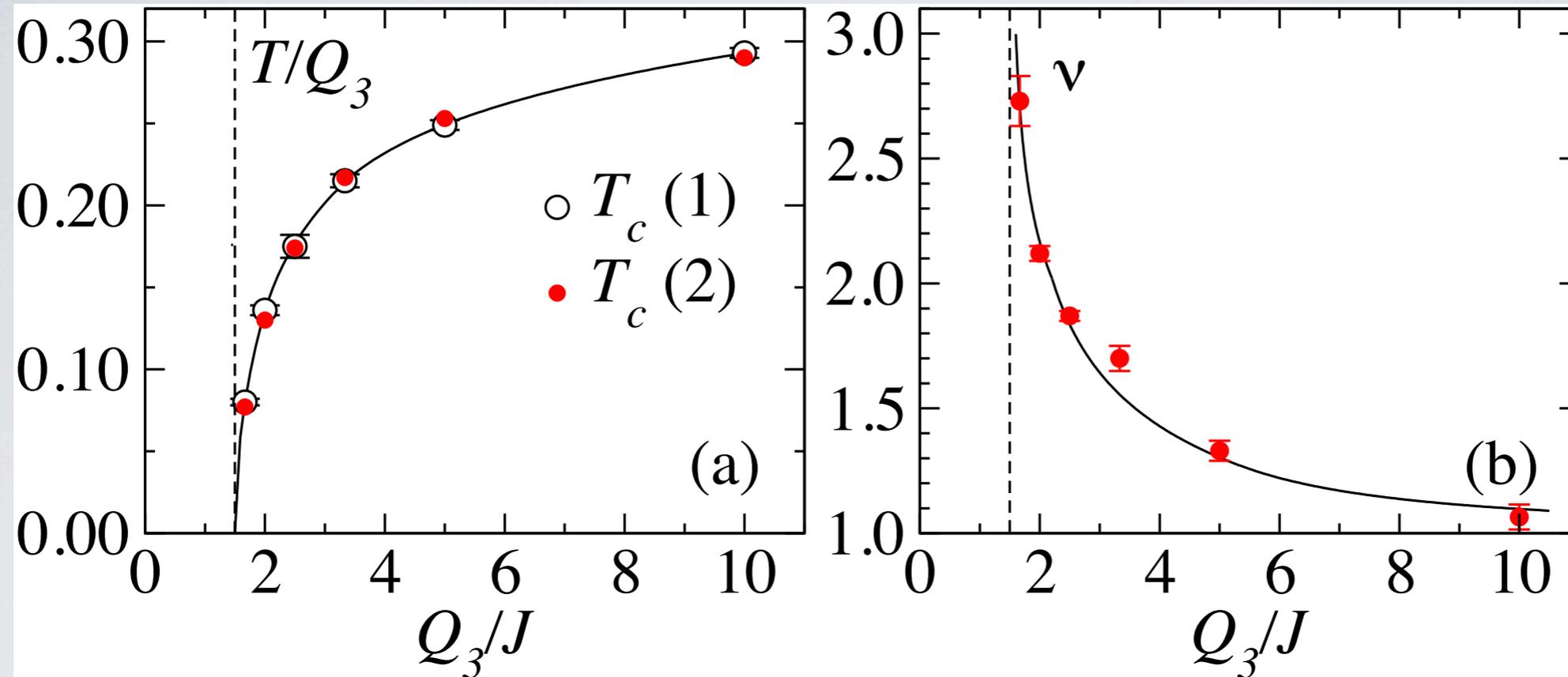
Gives same T_c
and $\eta=0.250(1)$

Data collapse to extract correlation-length exponent ν

- plot size-normalized $\chi_{\text{VBS}}/L^{7/4}$ vs $tL^{1/\nu}$, $t=(T-T_c)/T_c$
- exponent ν adjusted for best scaling collapse



Collecting the key results:



η very close to 1/4 (<1% deviation) for all cases studied

Procedures become difficult for low T_c

- larger scaling corrections \rightarrow larger system sizes
- QMC simulations more time-consuming for low T

Results show Ising - XY (KT) critical curve realized (c=1 CFT)

Note: Limits $T \rightarrow 0$ and $L \rightarrow \infty$ do not commute

- $L \rightarrow \infty$ first gives 2-dim KT transition
- $T \rightarrow 0$ first gives (2+1)-dim DQC universality class