

# Criticality in classical and quantum magnets

Anders W Sandvik, Boston University

## 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

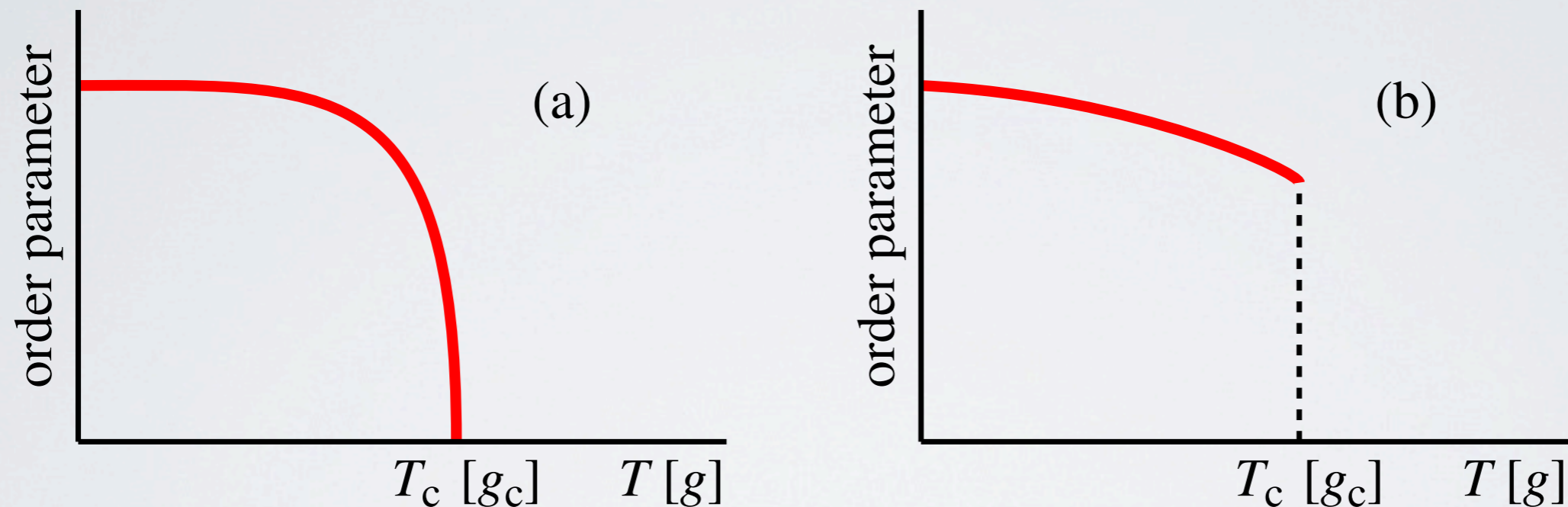
# Classical and quantum phase transitions

## Classical (thermal) phase transition

- Fluctuations regulated by temperature  $T > 0$

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

- Fluctuations regulated by parameter  $g$  in Hamiltonian



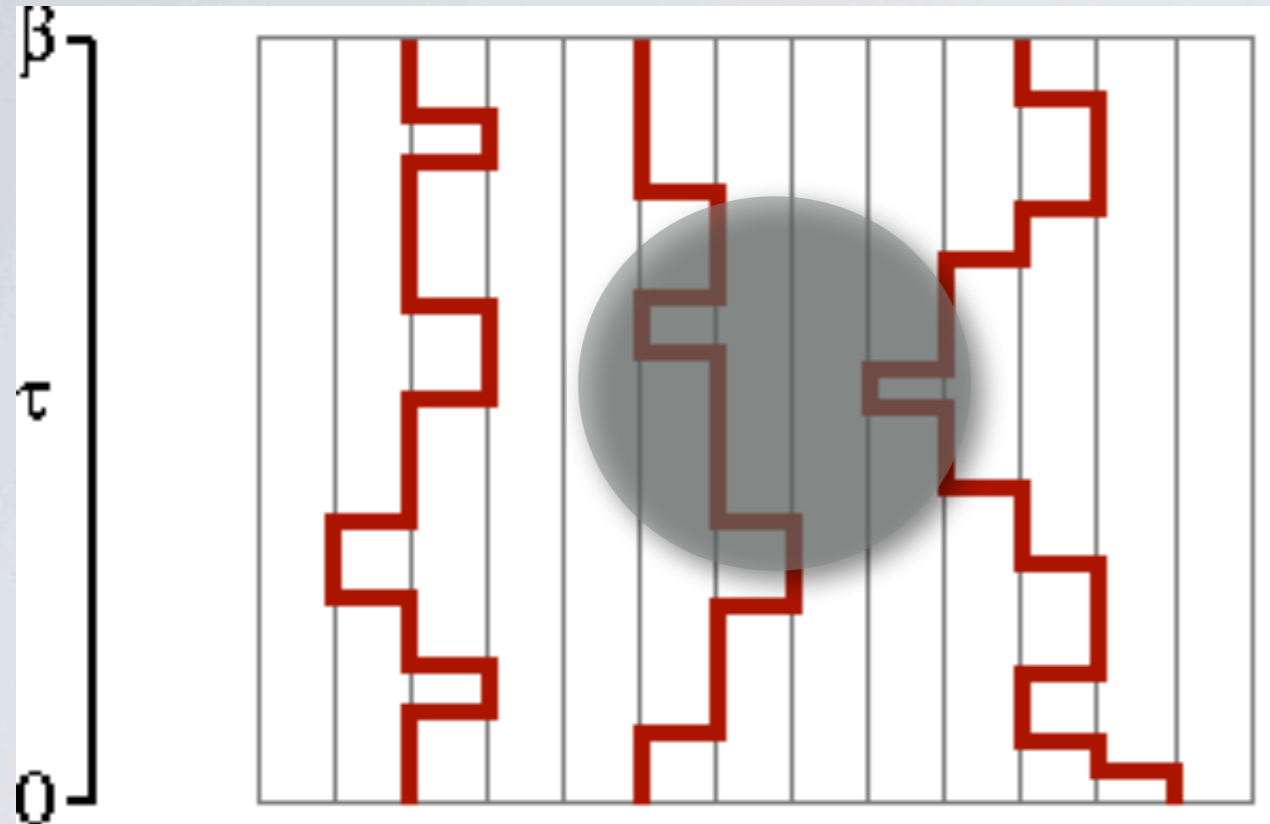
In both cases phase transitions can be

- first-order (discontinuous): **finite correlation length  $\xi$**  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

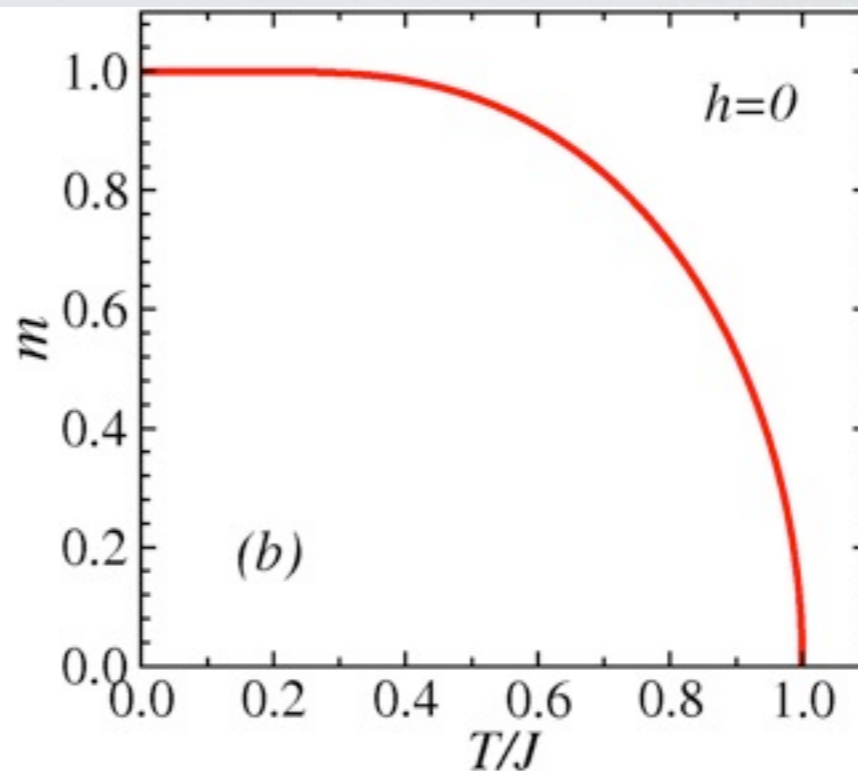
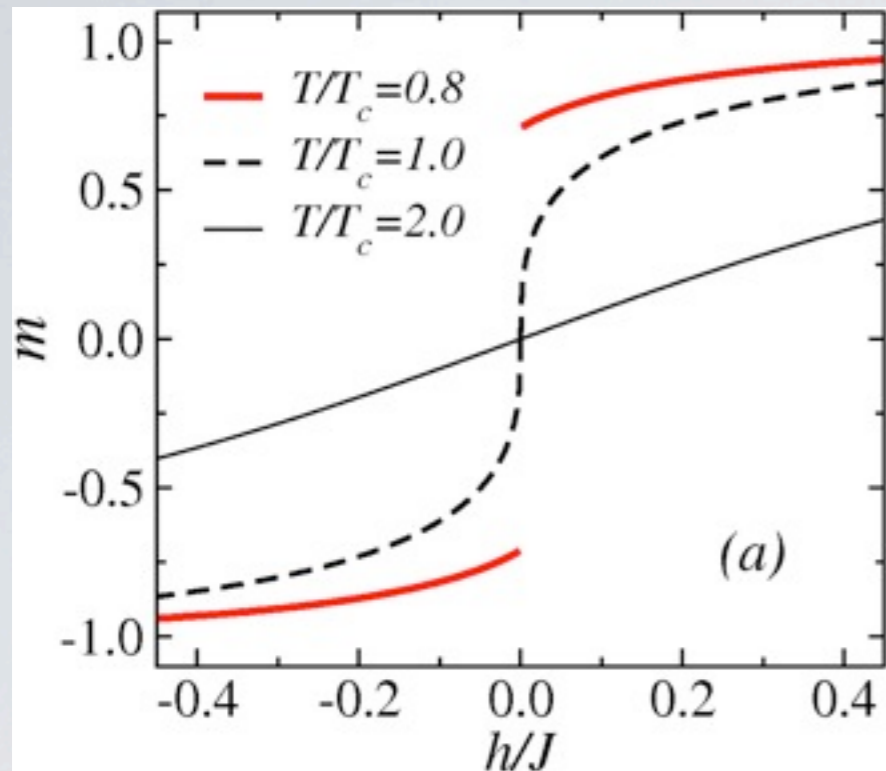
- Symmetries and dimensionality not always enough! Topological defects...

**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)



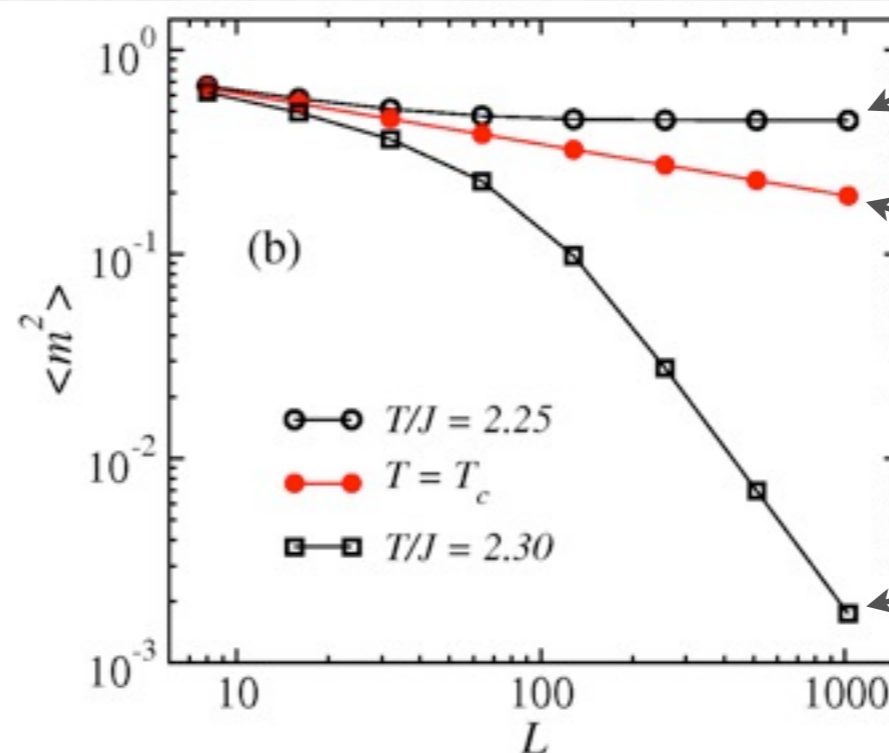
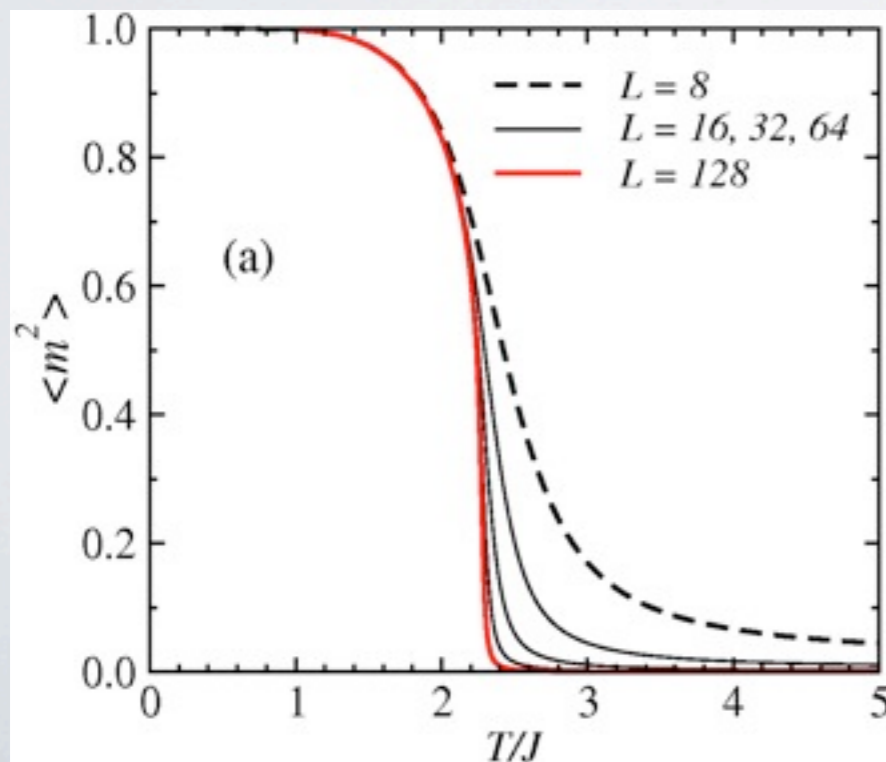
← Mean-field solution

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

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

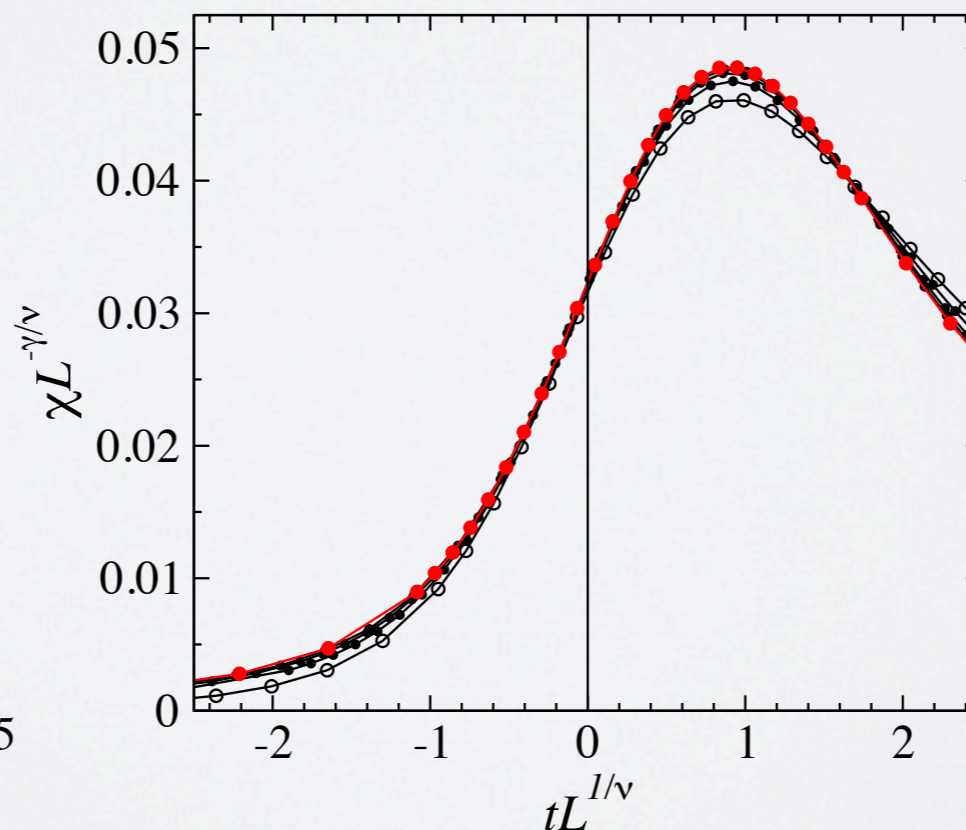
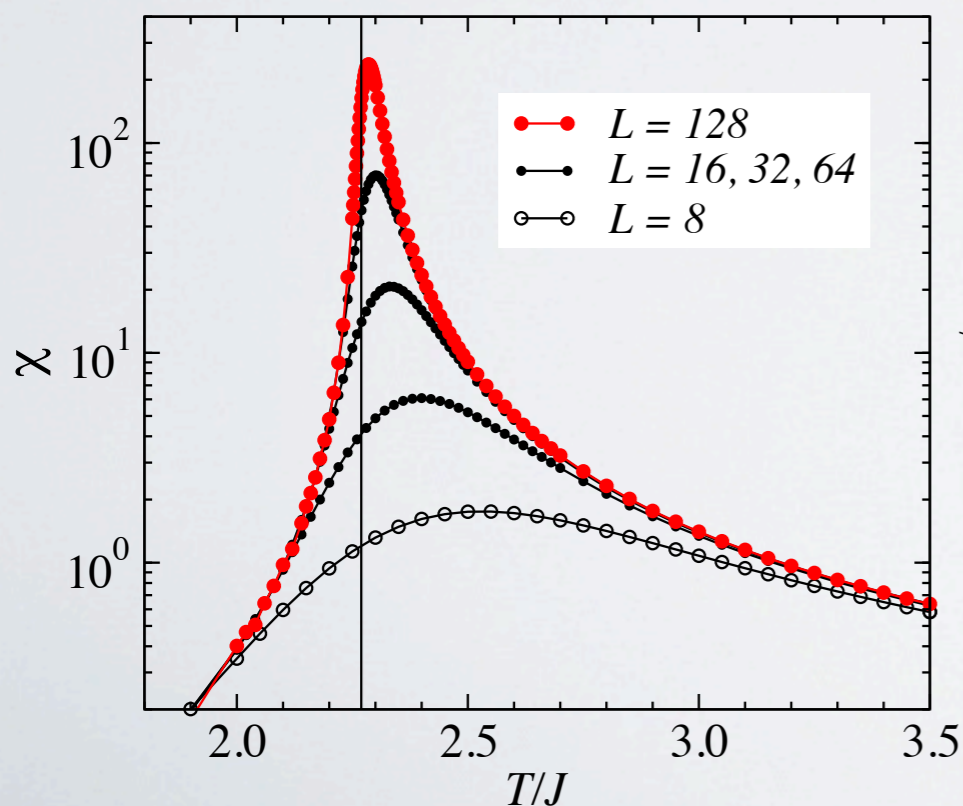
For  $\xi \ll L$  or  $\xi \gg L$  one argument becomes irrelevant:

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

Close to critical point:  $\xi(T) \sim |T - T_c|^{-\nu}$  ( $\nu$  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  $N \rightarrow \infty$

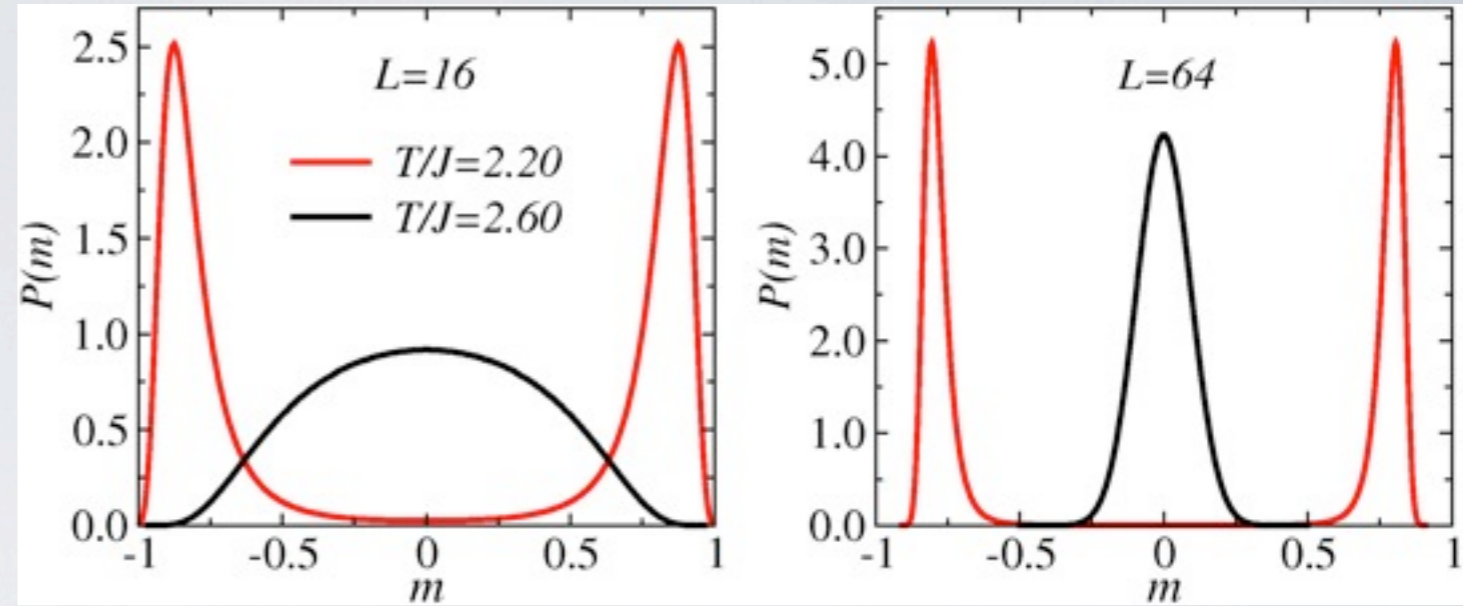
- for  $T < T_c$ :  $P(m) \rightarrow \delta(m-m^*) + \delta(m+m^*)$   
 $m^* = |\text{peak } m\text{-value}|$ .  $R_2 \rightarrow 1$

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

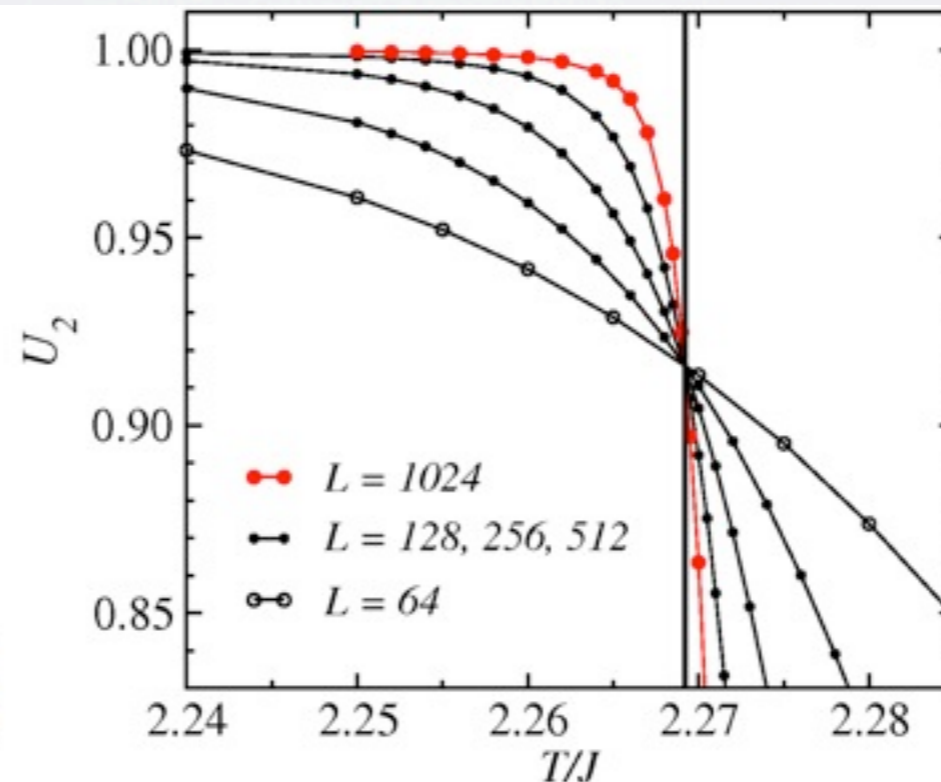
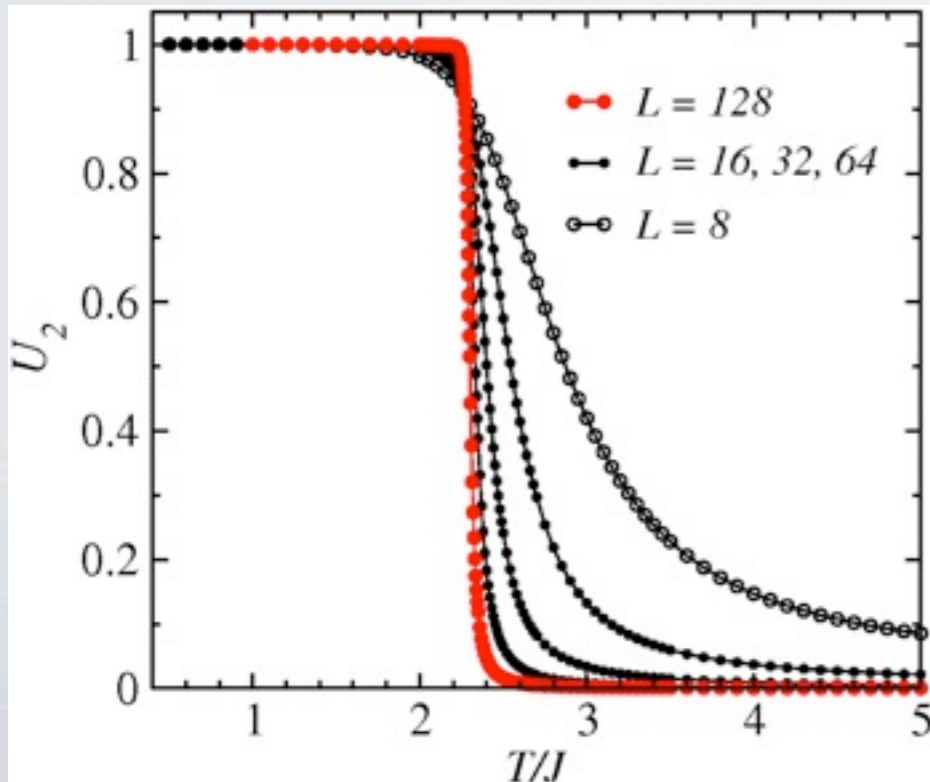
The **Binder cumulant** is defined as (n-component order parameter; n=1 for Ising)

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

## 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.

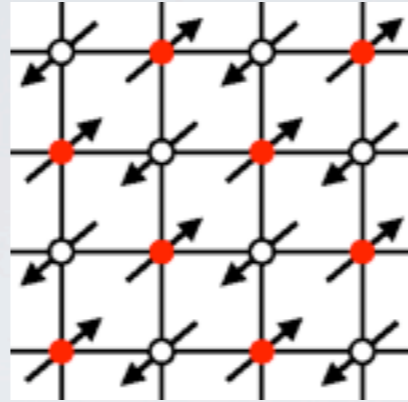
## Part II

- 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

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

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

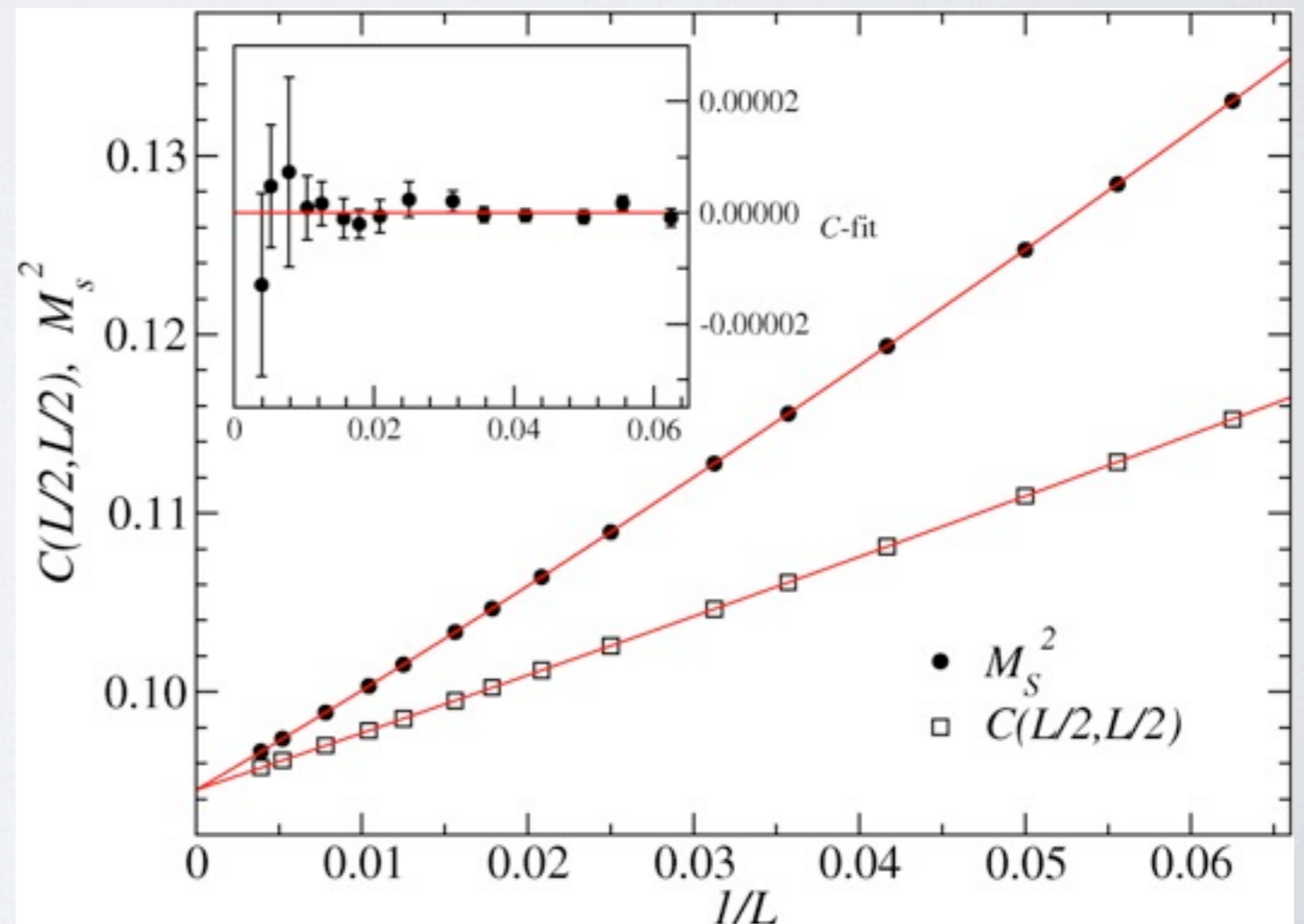
$$m_s = 0.30(2)$$

$\approx 60\%$  of classical value

AWS & HG Evertz 2010

$$m_s = 0.30743(1)$$

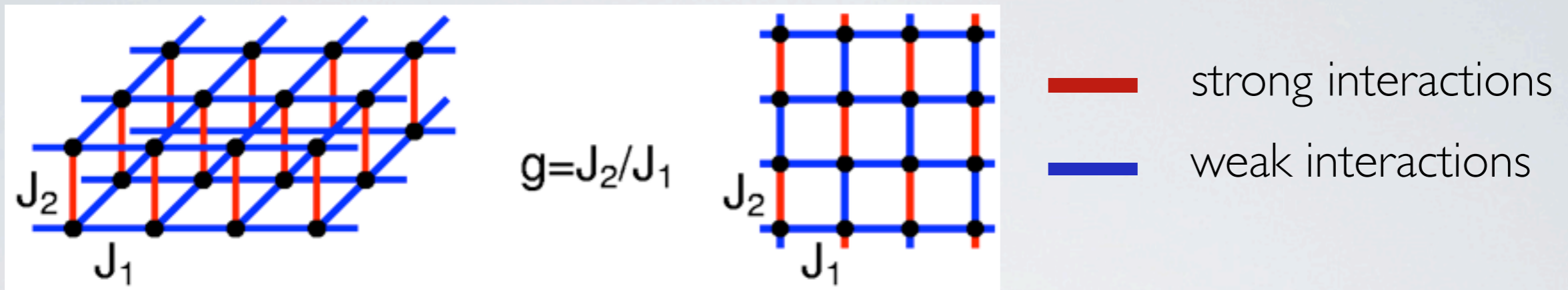
LxL lattices up to 256x256, T=0



# T=0 Néel-paramagnetic quantum phase transition

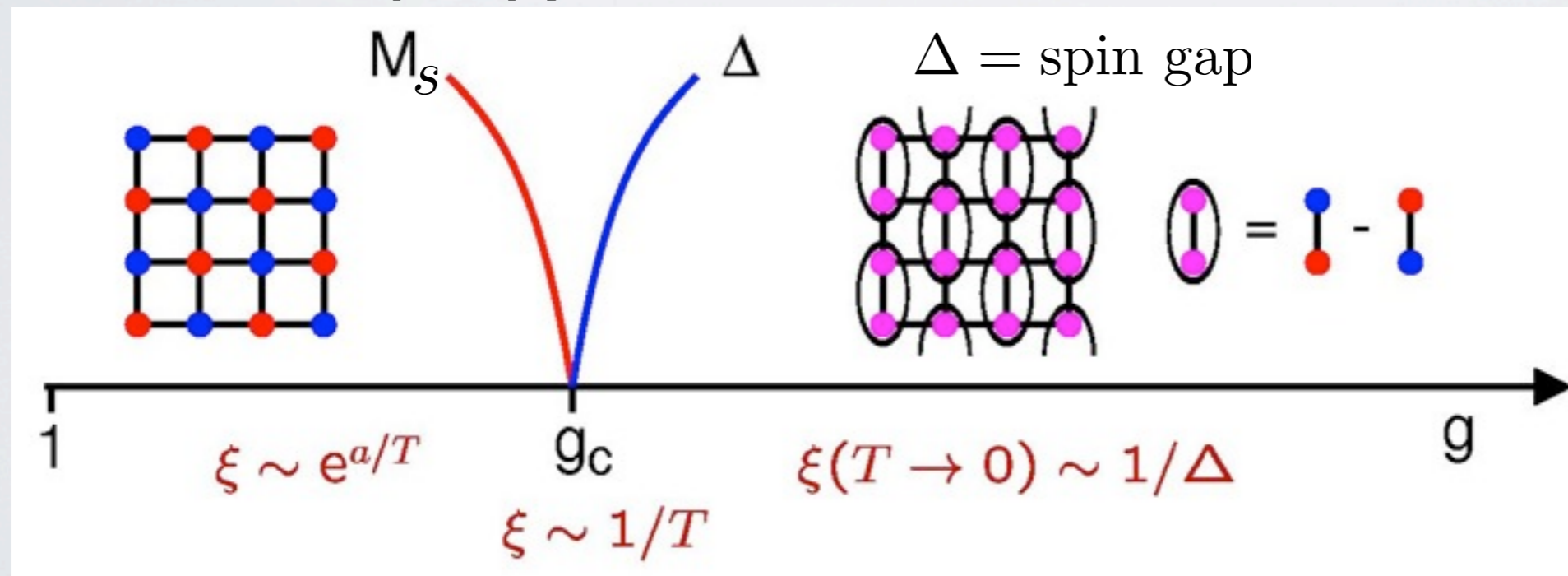
## Example: Dimerized S=1/2 Heisenberg models

- 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

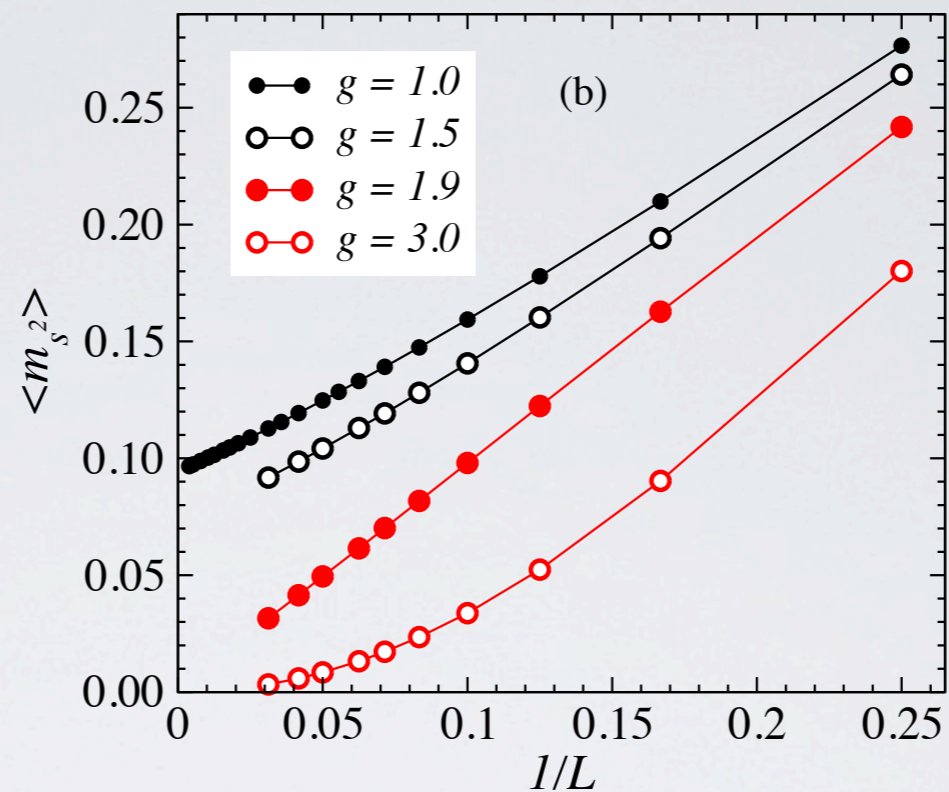
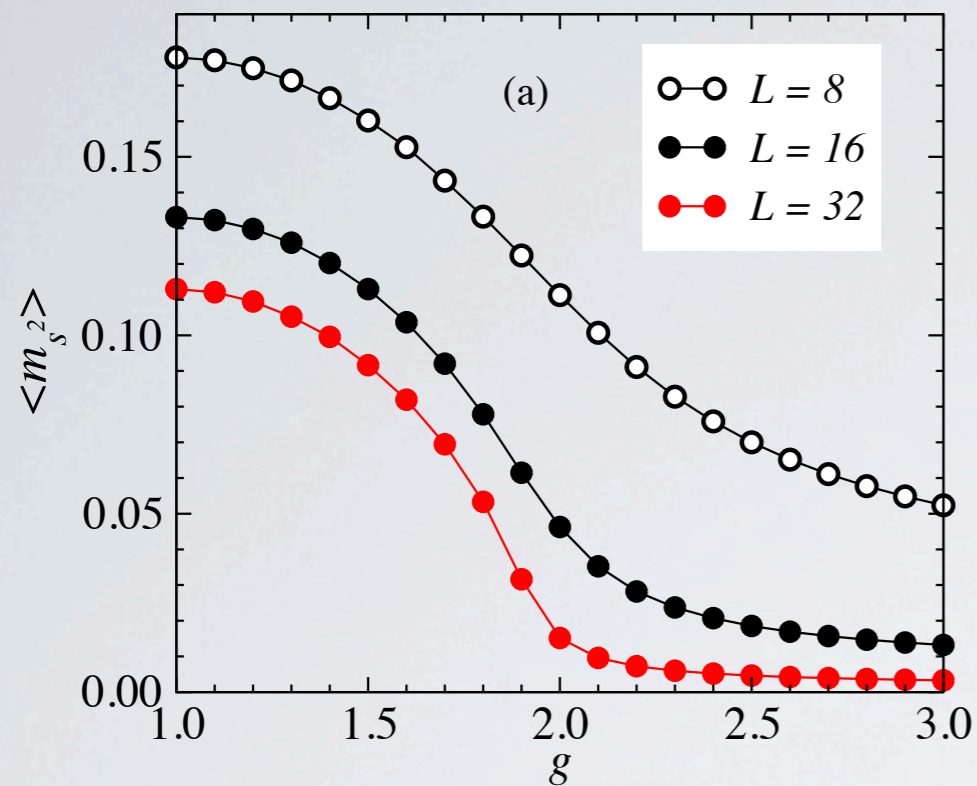
## Ground state (T=0) phases



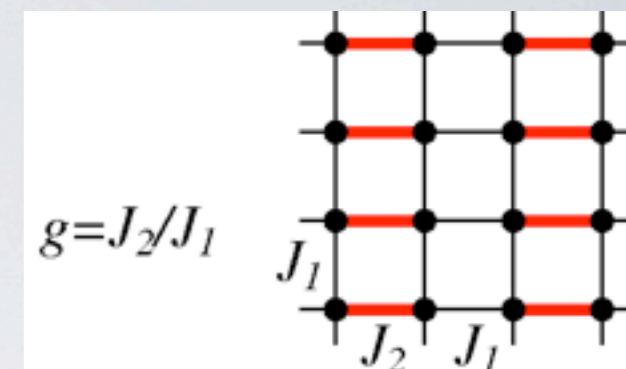
$\Rightarrow$  3D classical Heisenberg (O3) universality class; QMC confirmed

**Experimental realization (3D coupled-dimer system):  $\text{TlCuCl}_3$**

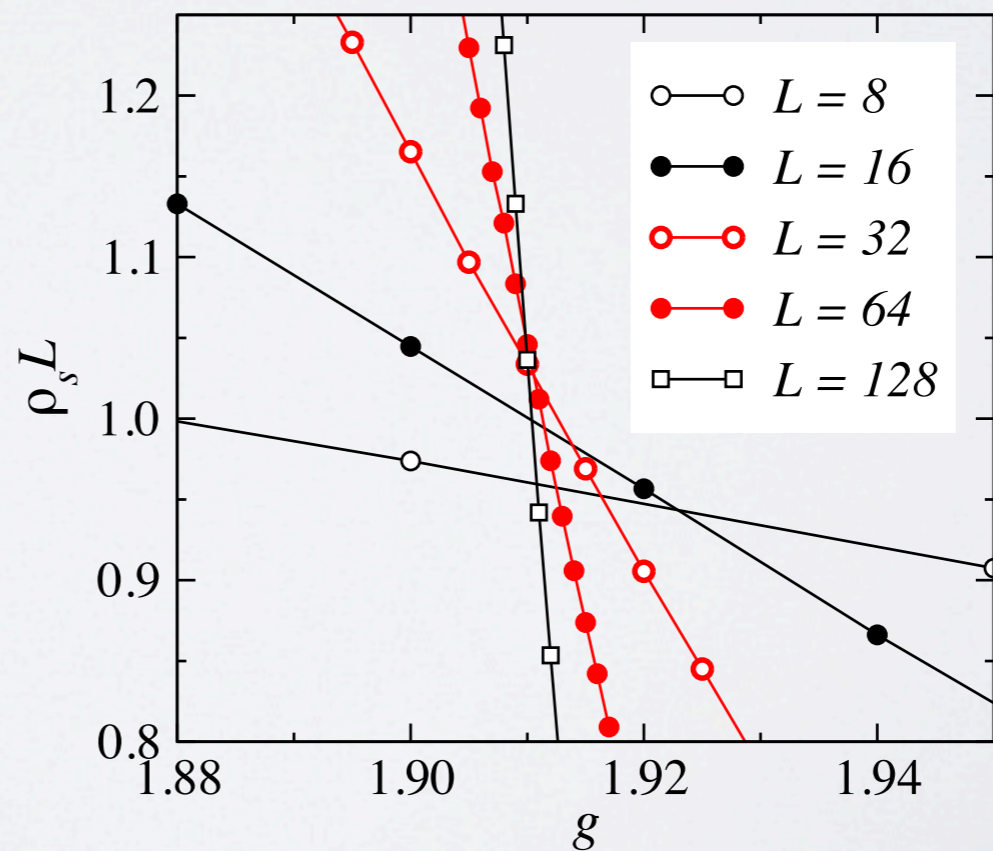
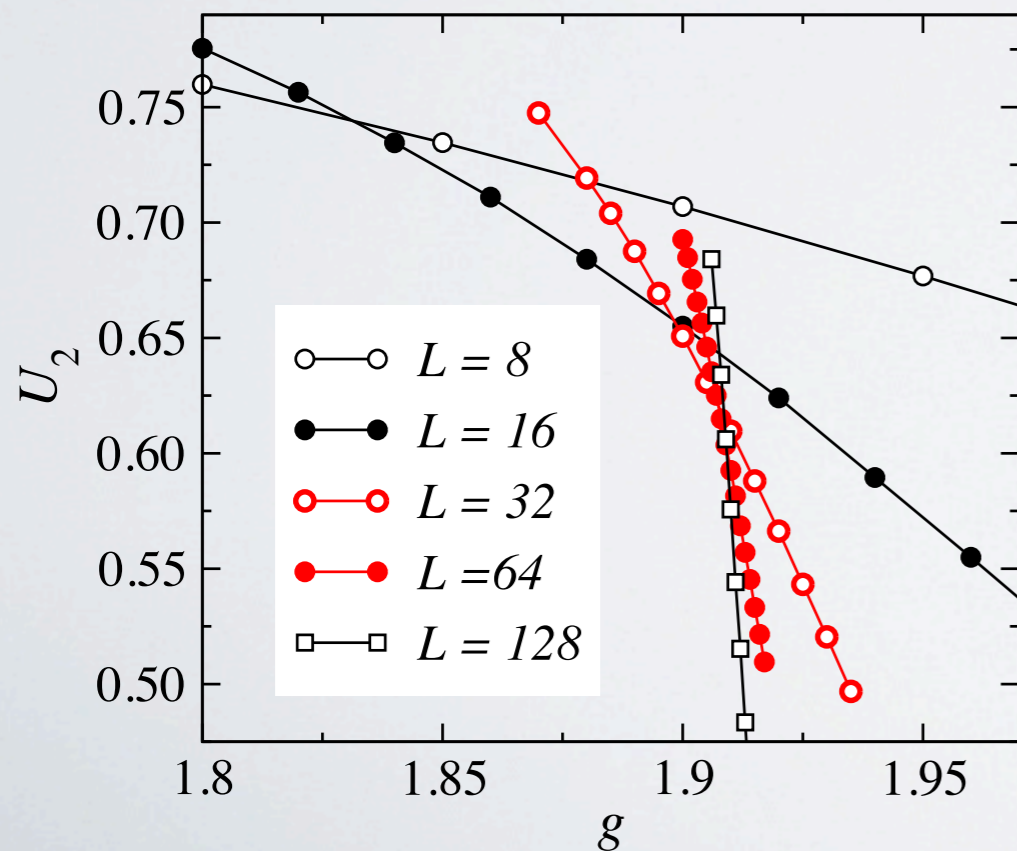
# SSE calculations to locate the critical point



Columnar dimer system



# Curve crossing analysis: dimensionless quantities



## Crossing points drift as

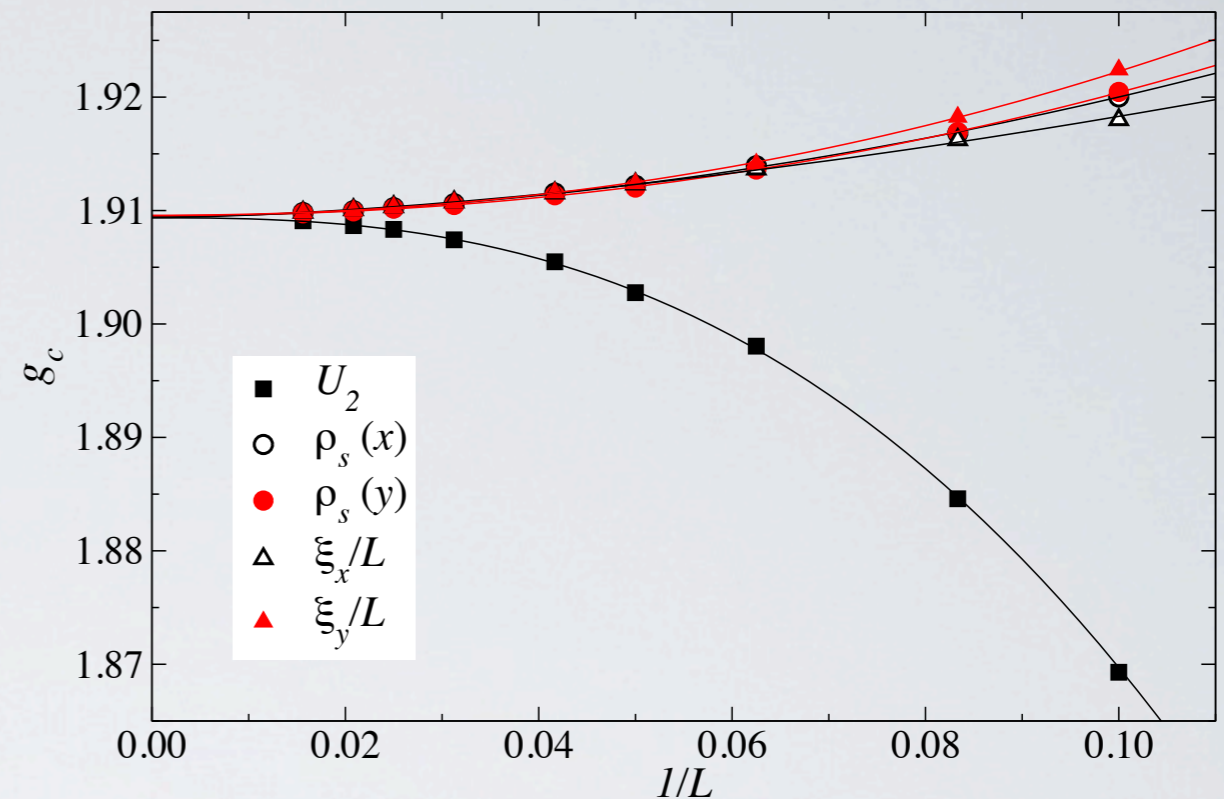
the system size is increased

- 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  $q=Q=(\pi,\pi)$ .

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

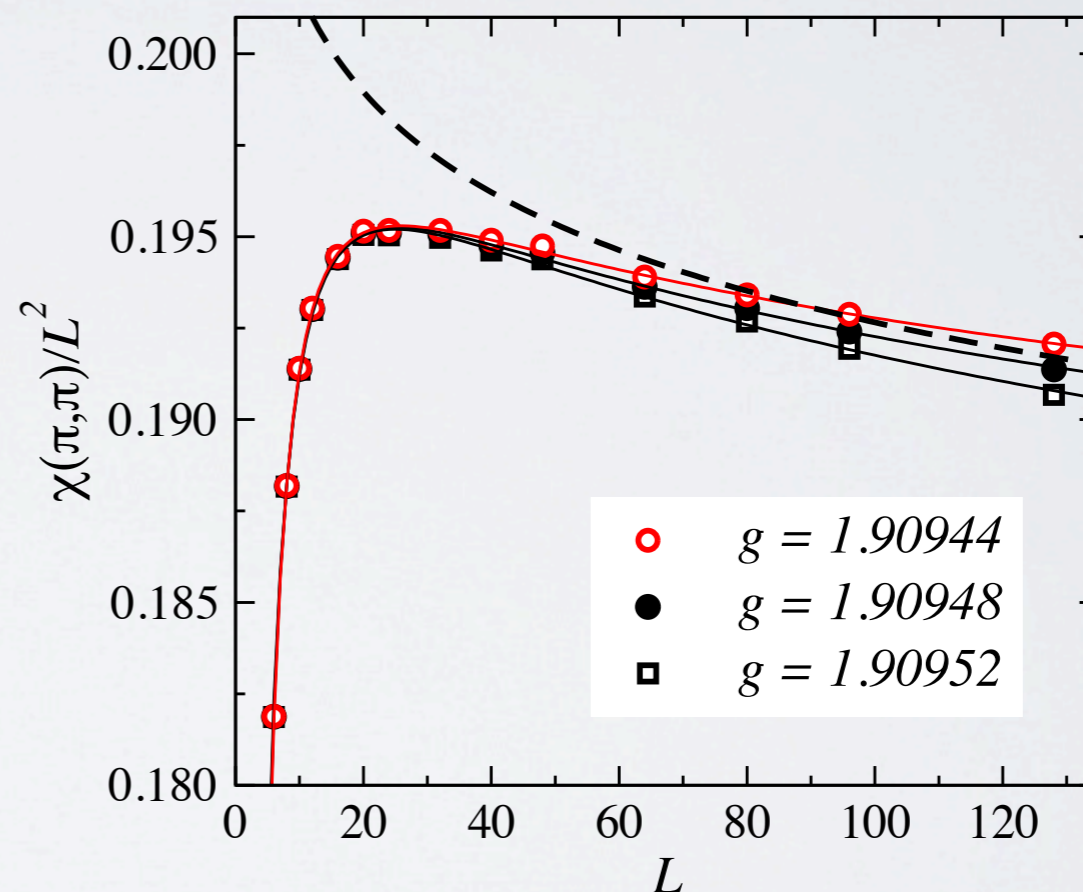
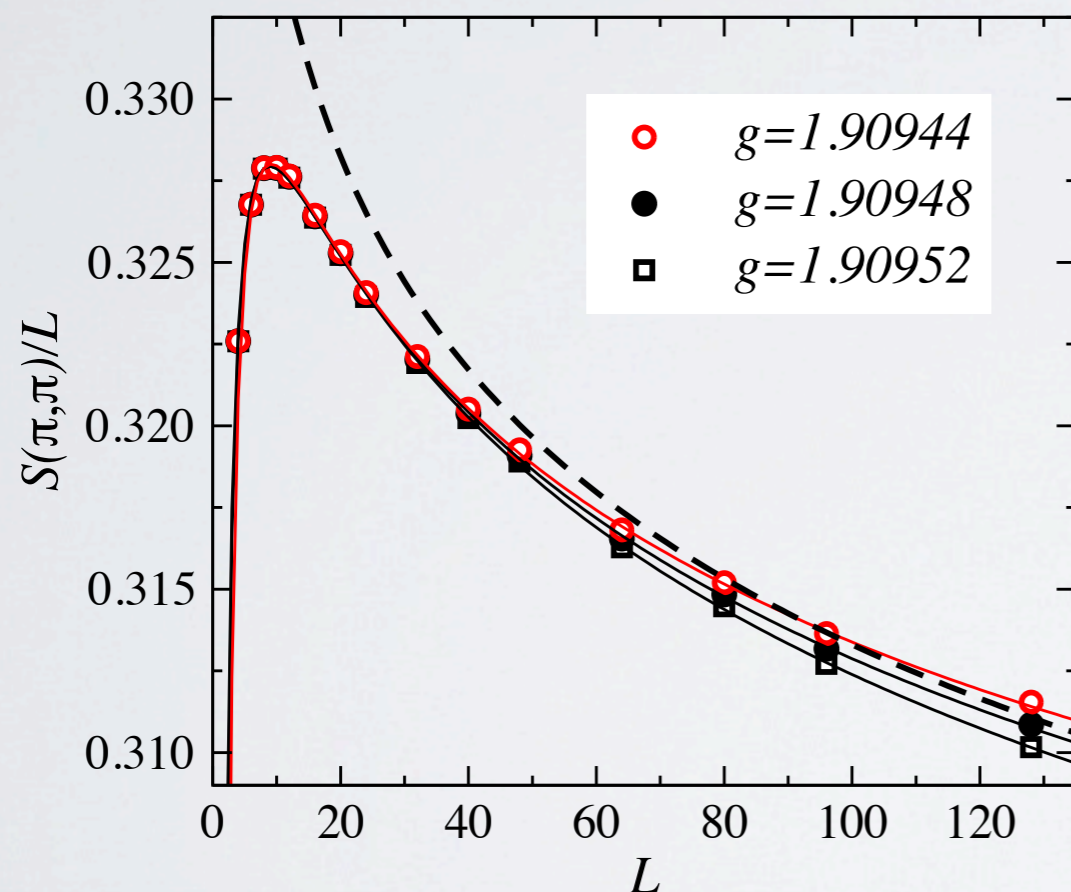
## Critical exponents from finite-size scaling

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)



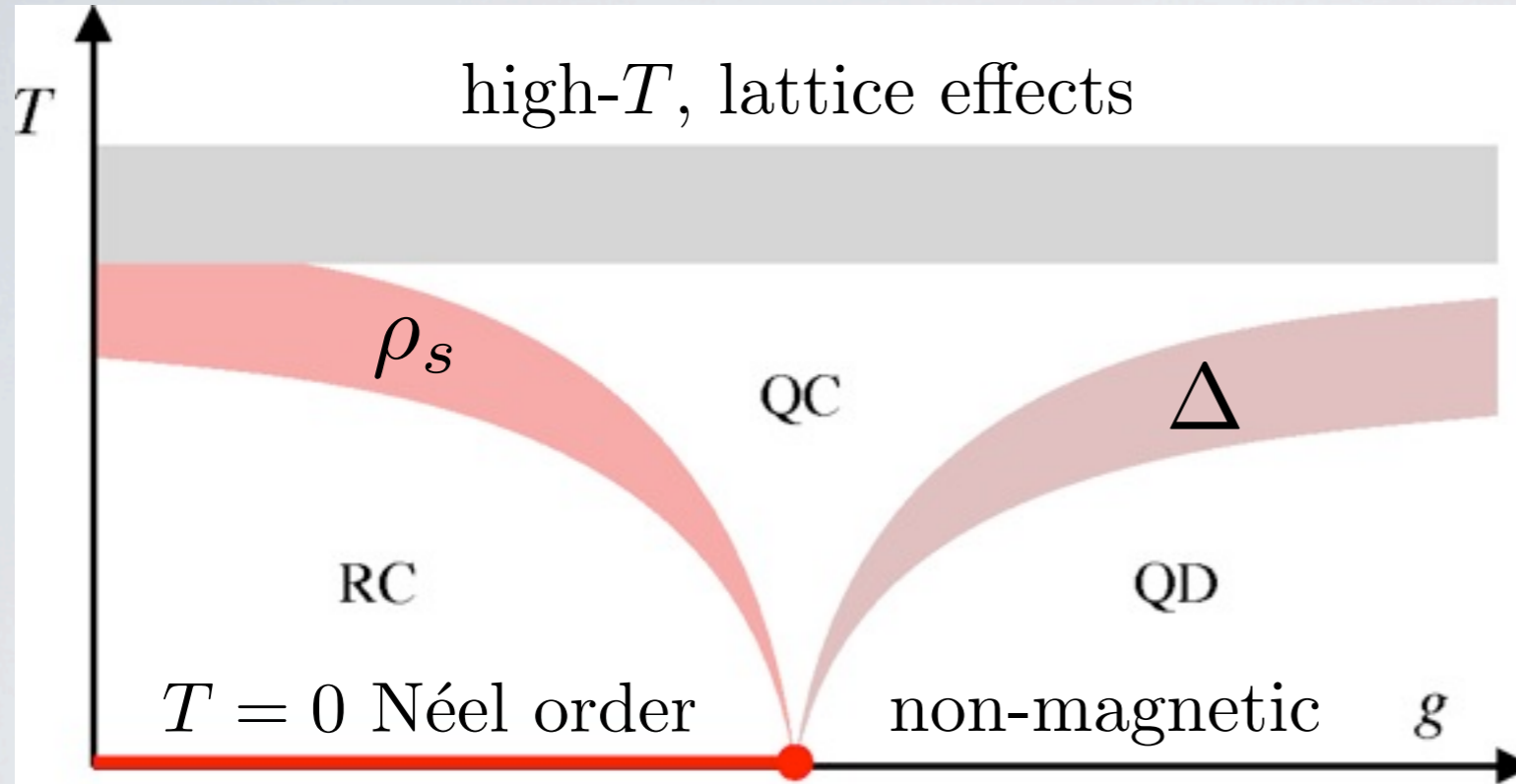
(dashed curves: correction terms removed)

**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 $L_\tau$ :**

- Finite-size scaling at  $g_c$  leads to power laws

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

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

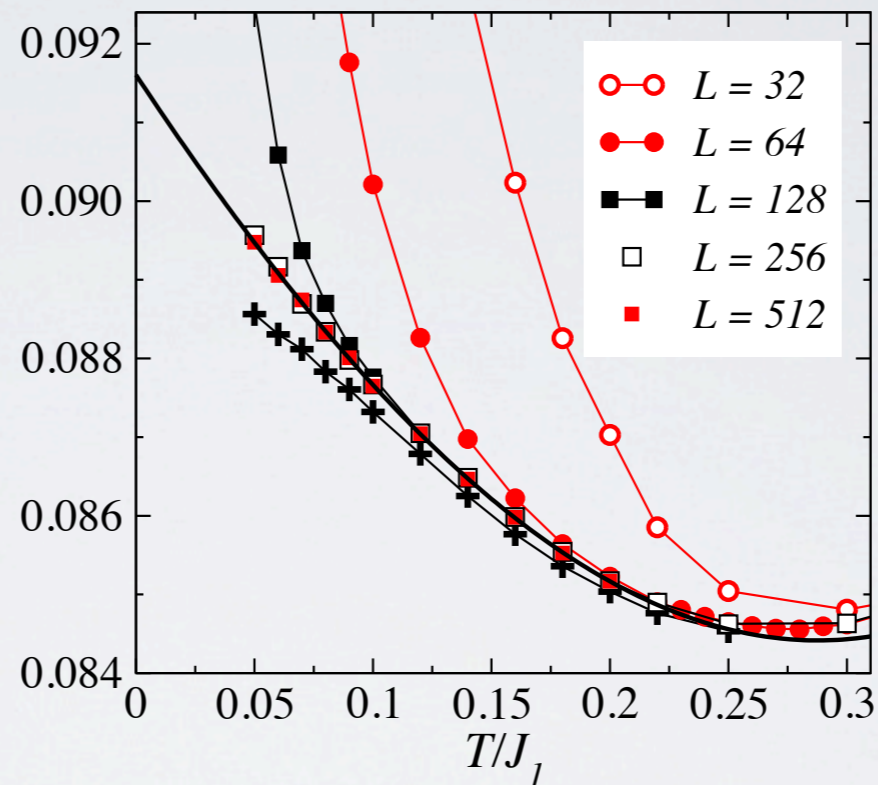
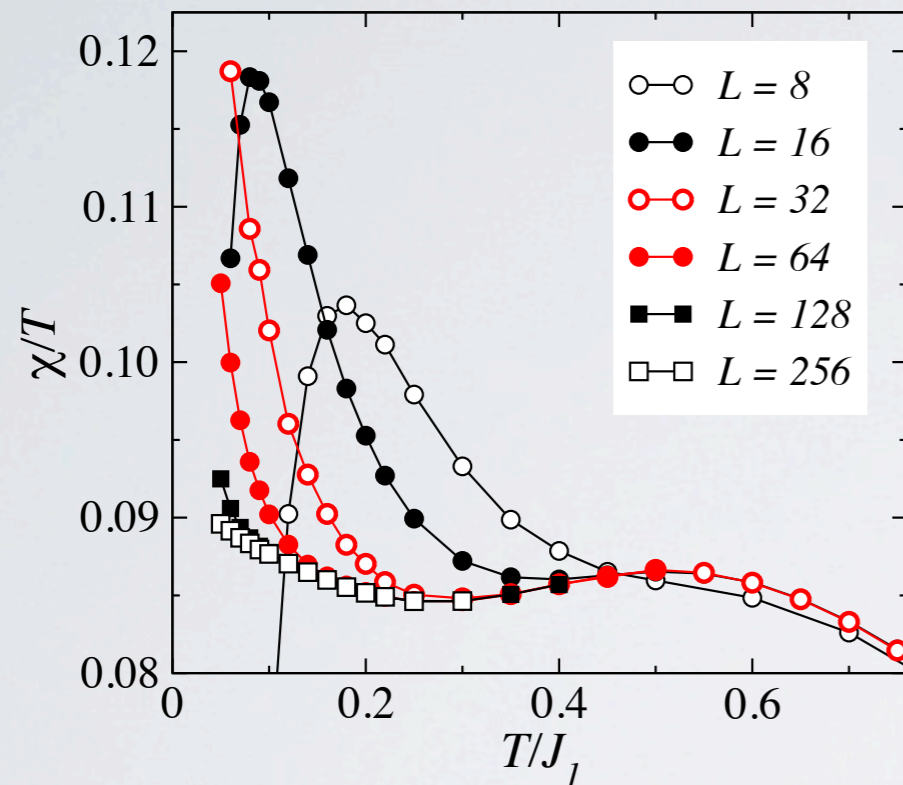
$$\chi(0) \sim T \quad (\text{uniform magnetic susceptibility})$$

# Test of predictions. Example, susceptibility

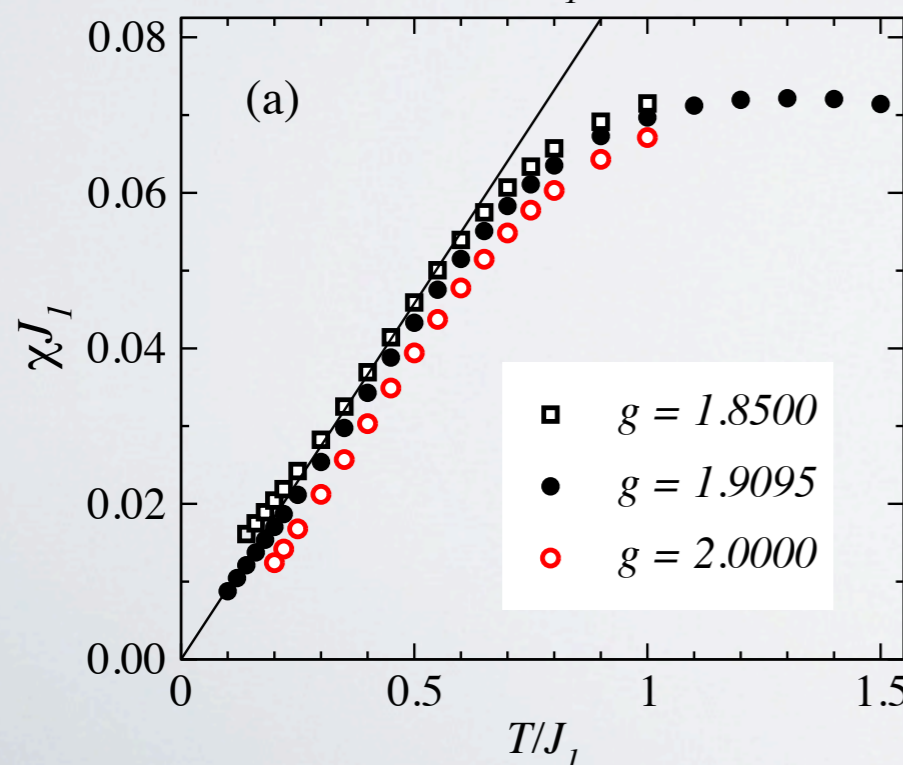
$$\chi(0) \sim T \Rightarrow \chi(0)/T \rightarrow \text{constant when } T \rightarrow 0$$

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  $\xi$ )



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  $\sigma$ -model  
- Chakravarty, Halperin, Nelson (1989), Chubukov, Sachdev, Ye (1994)

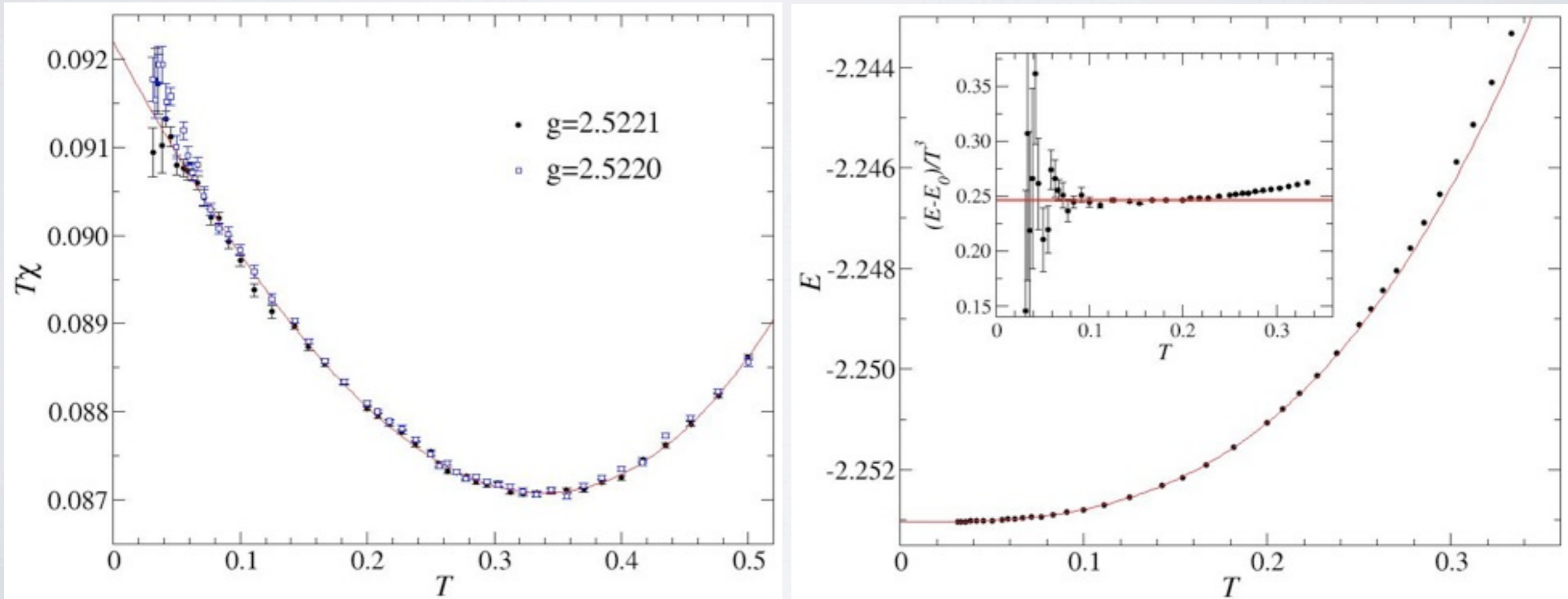
Expand  $O(3)$  order-parameter symmetry to  $O(N)$ , large- $N$  calculations

$T > 0$  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  $T/J_1 \gtrsim 0.03$ )



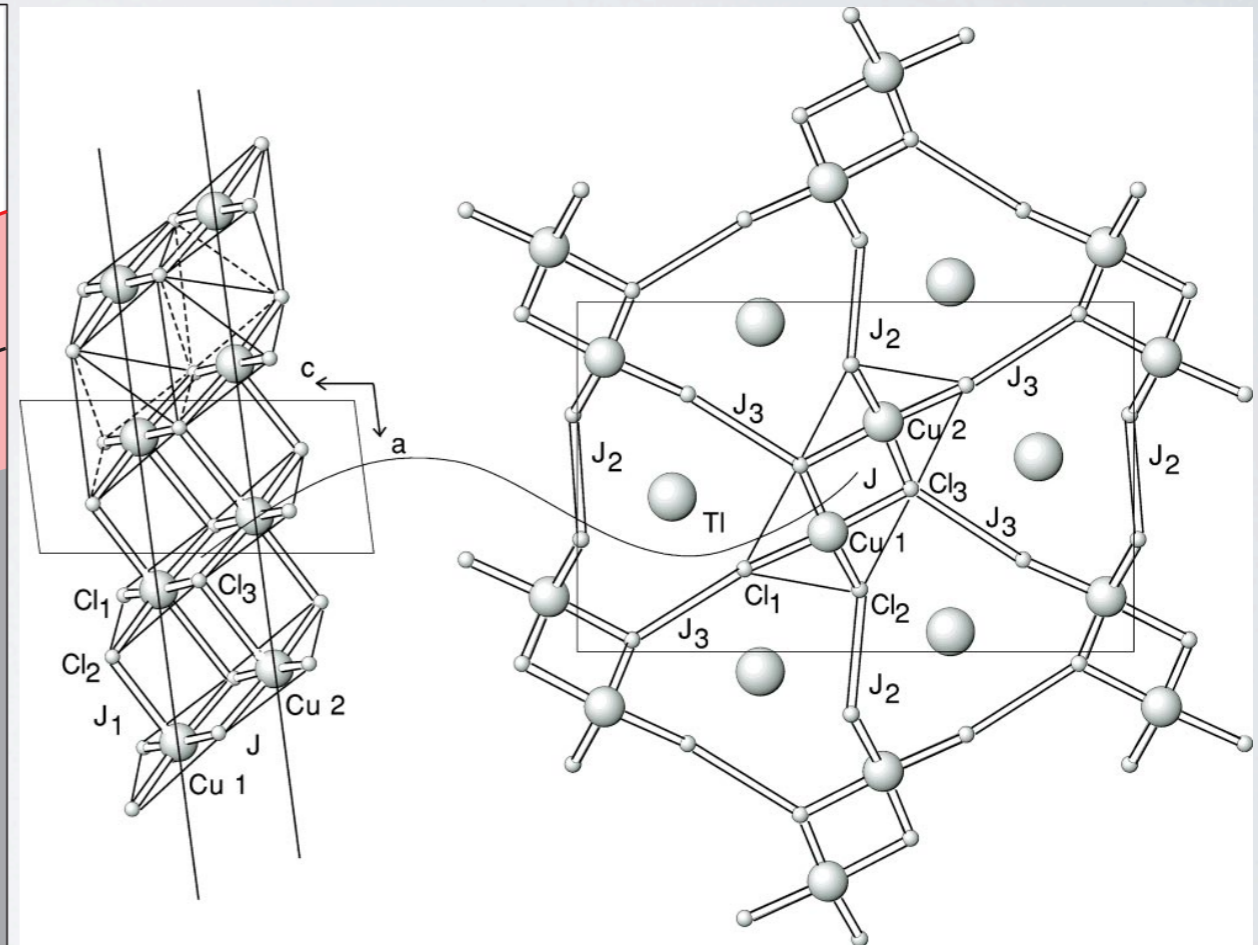
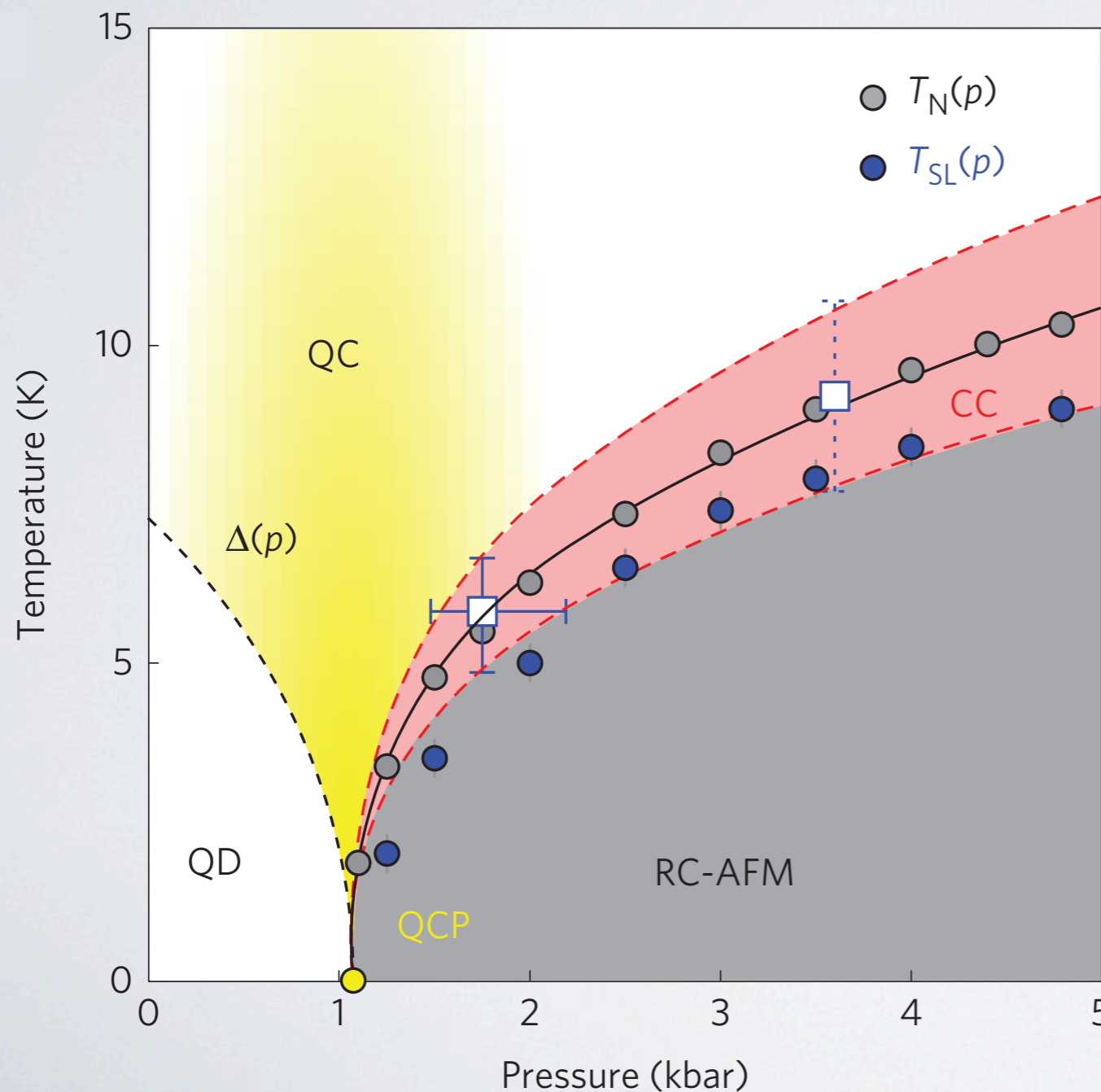
$T$  and  $T^3$  prefactors agree with theory to within 3%



# Quantum and classical criticality in a dimerized quantum antiferromagnet

P. Merchant<sup>1</sup>, B. Normand<sup>2</sup>, K. W. Krämer<sup>3</sup>, M. Boehm<sup>4</sup>, D. F. McMorrow<sup>1</sup> and Ch. Rüegg<sup>1,5,6\*</sup>

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

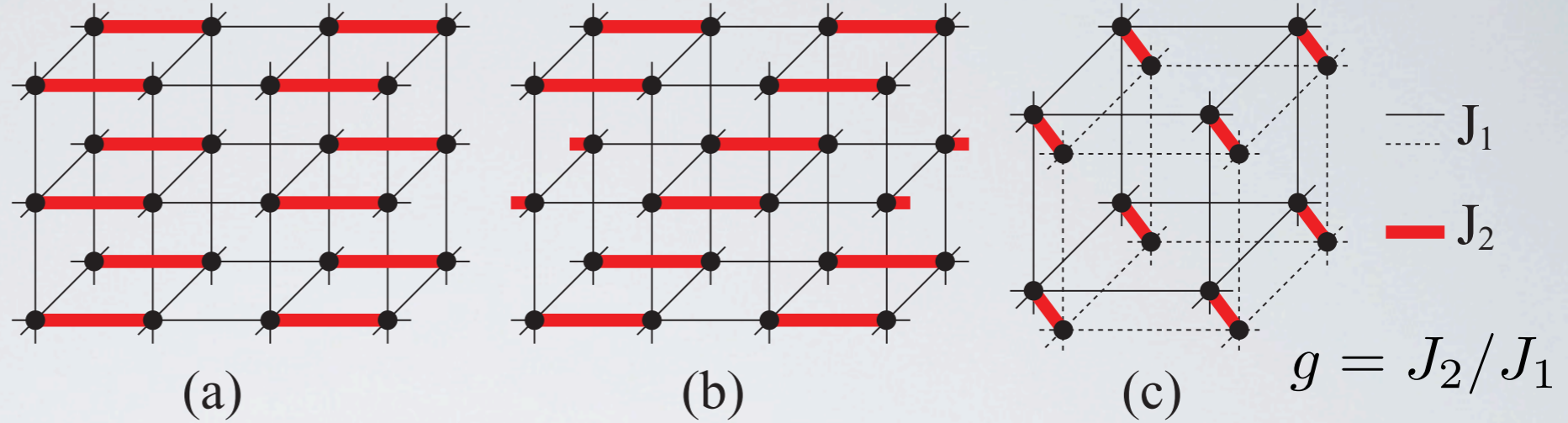


From: M Matsumoto, B Normand, TM Rice, M Sigrist, PRB (2004)

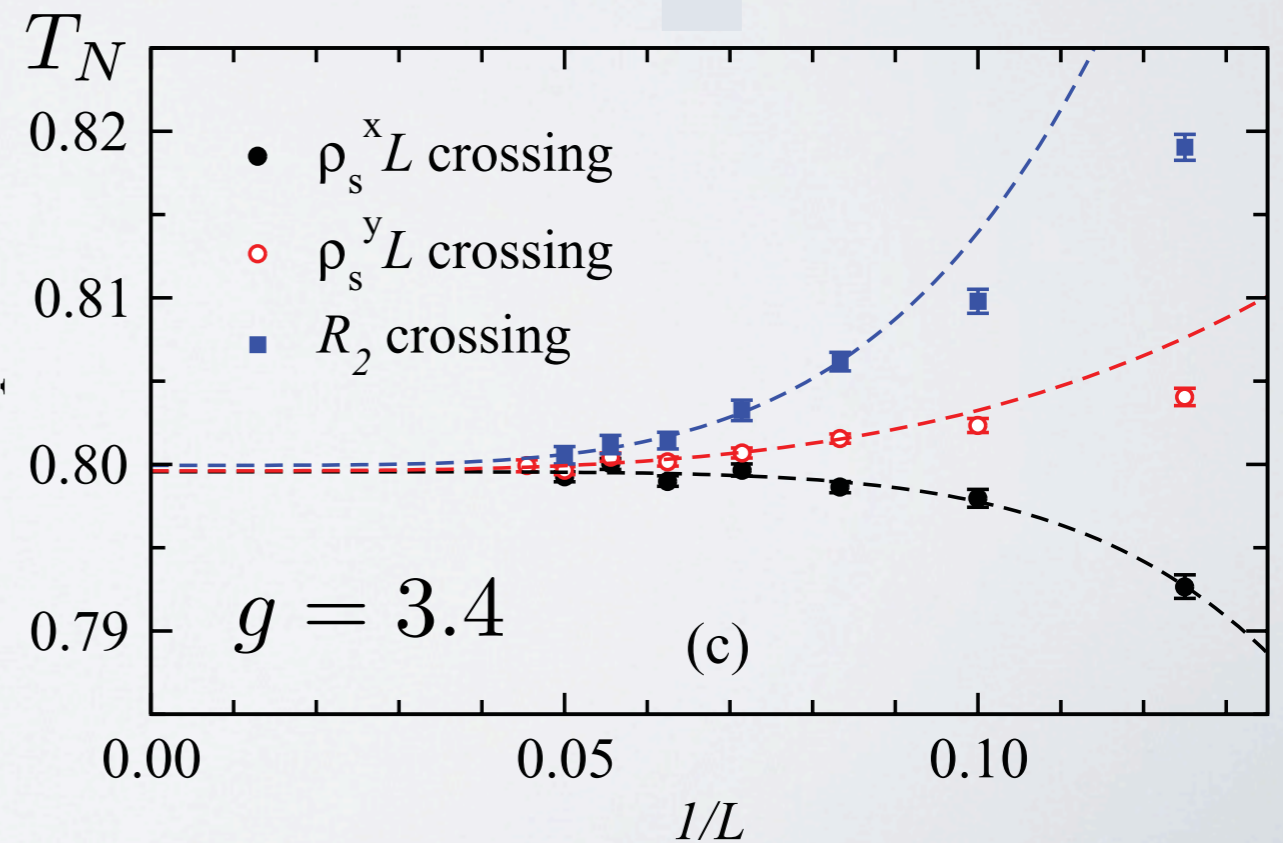
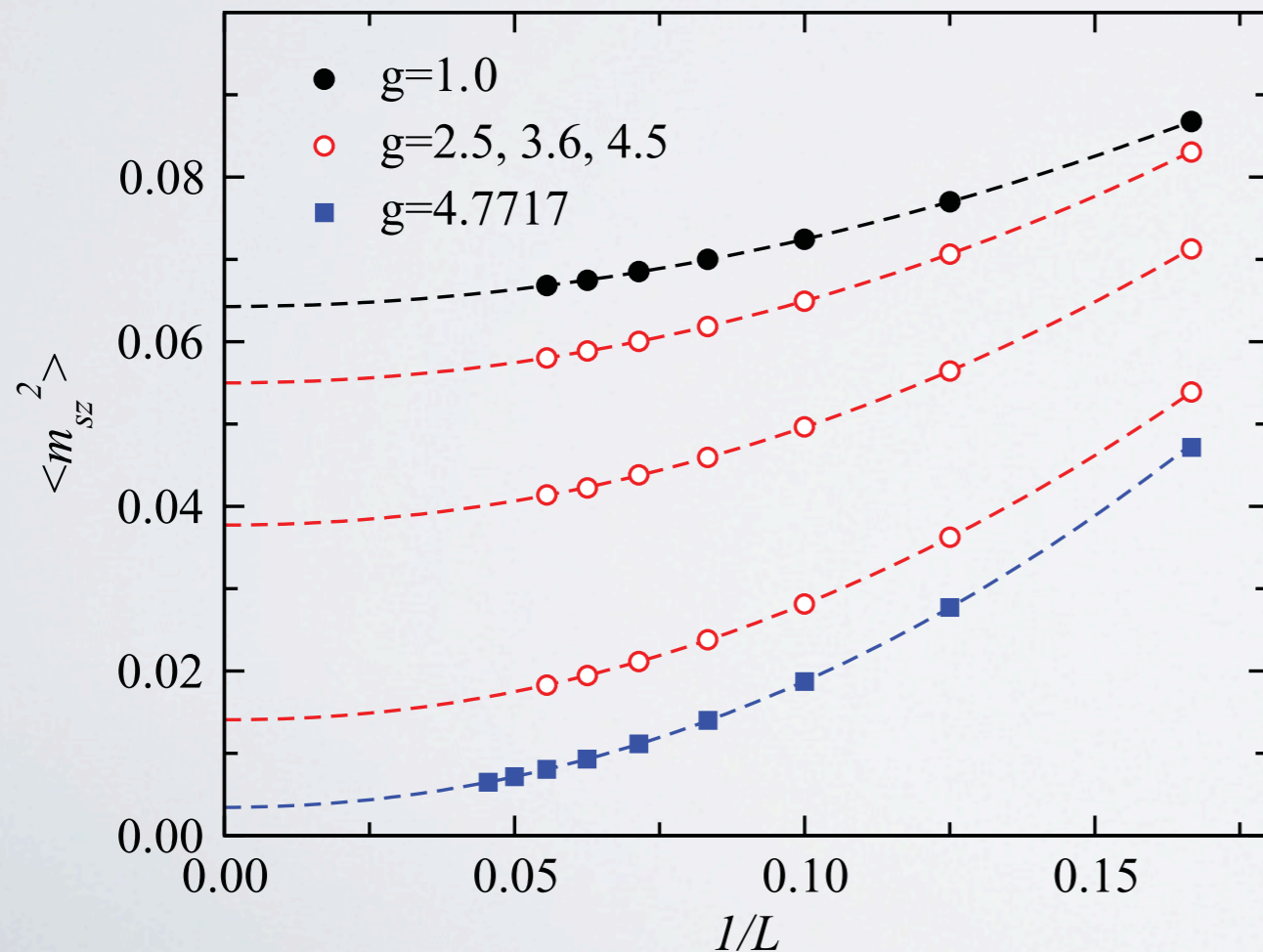
# Universality of the Neel temperature in 3D dimerized systems?

[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

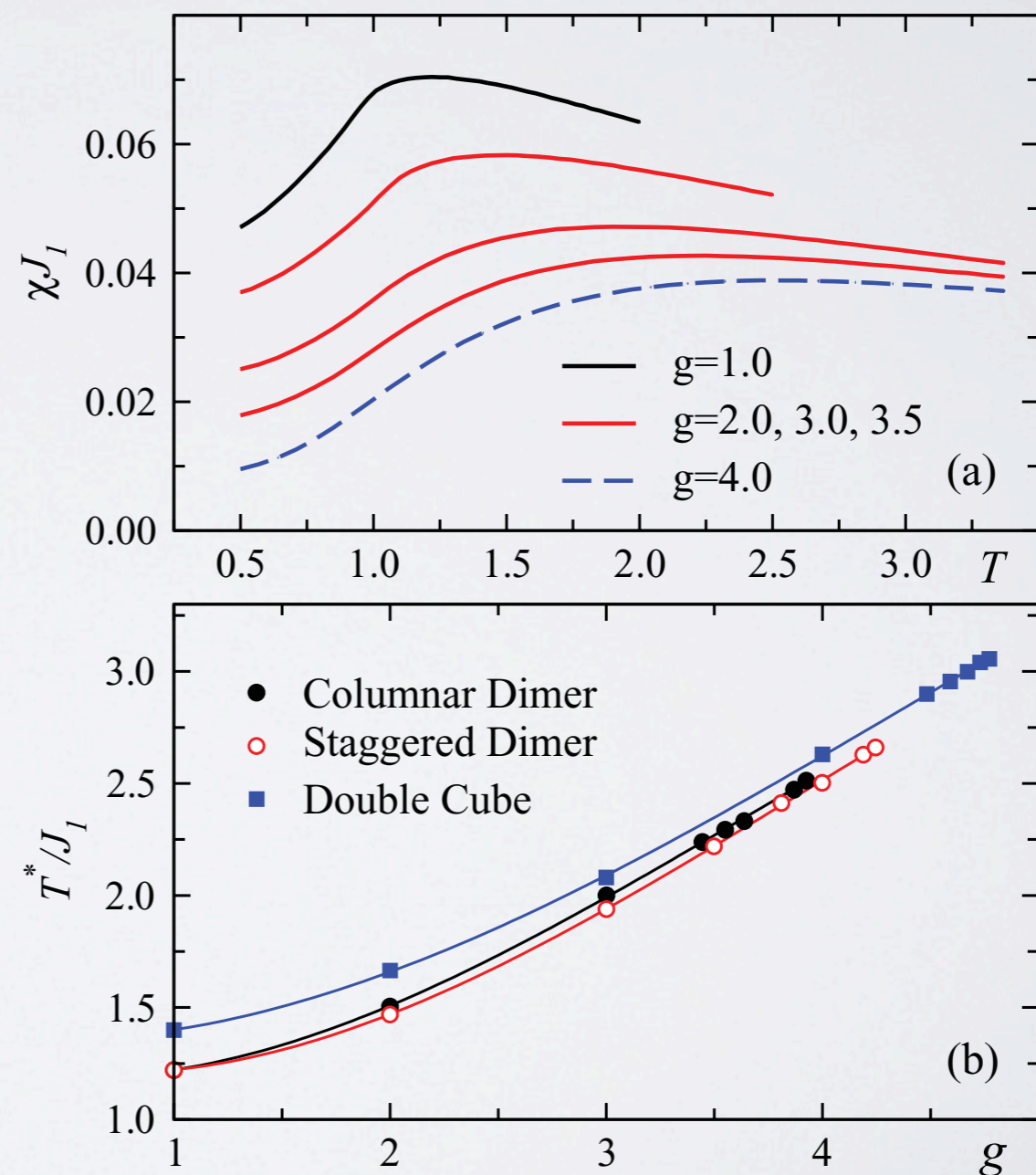
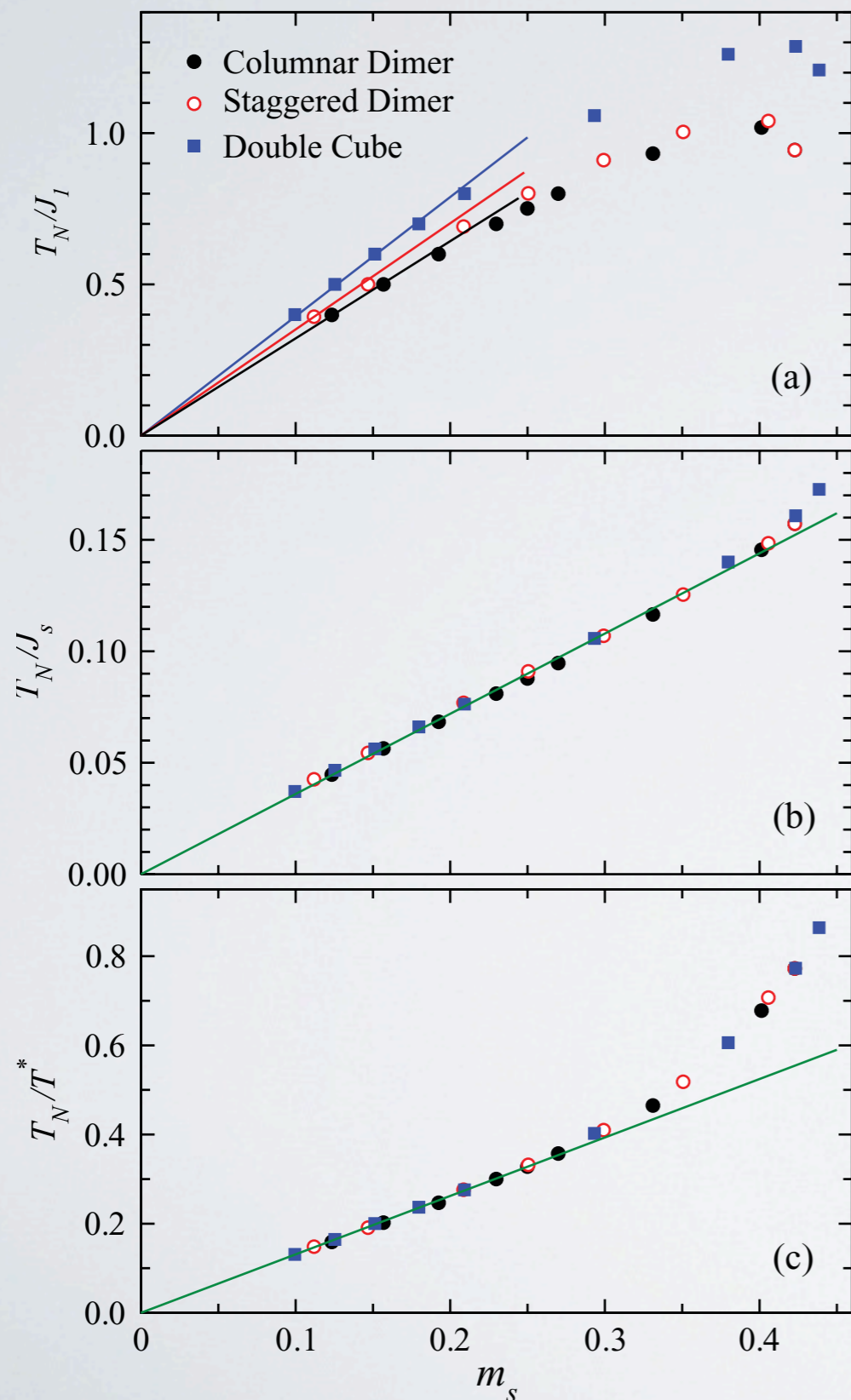


## Couplings vs pressure not known experimentally

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

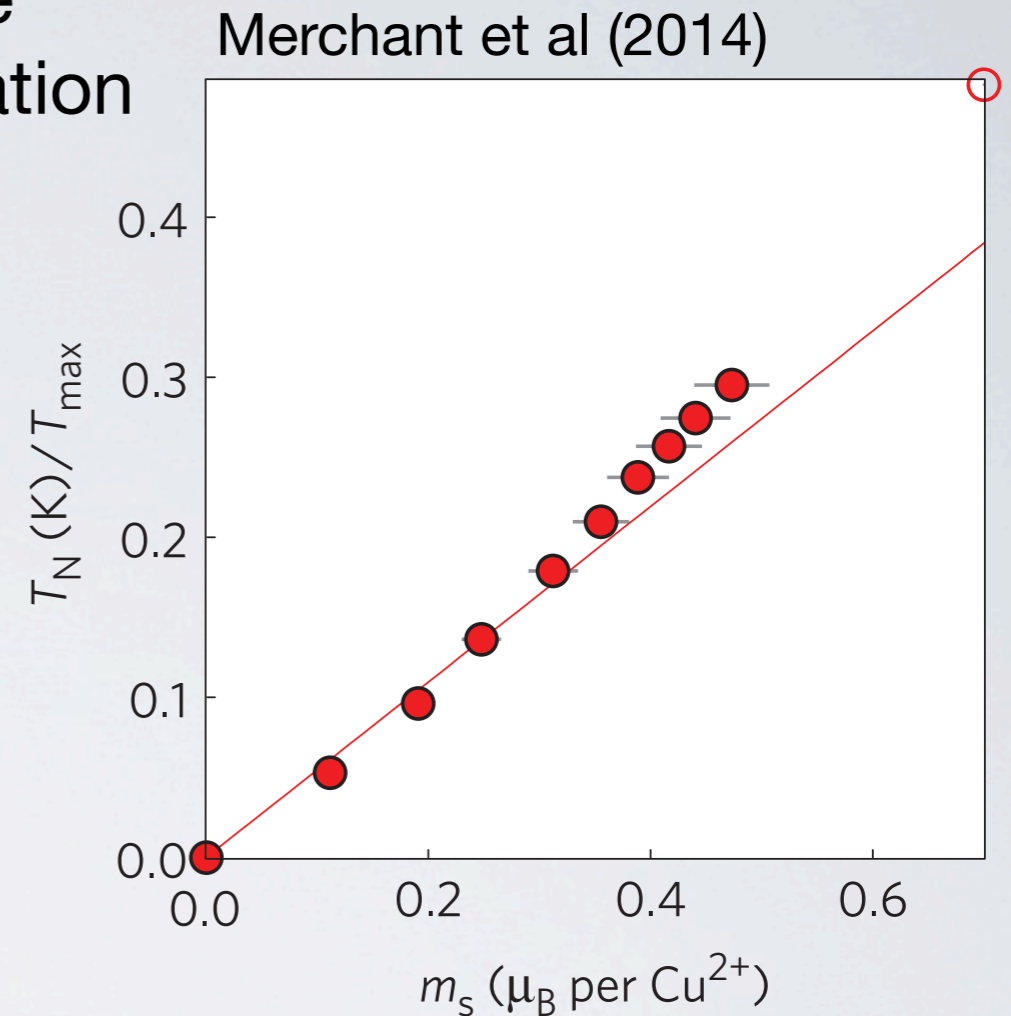
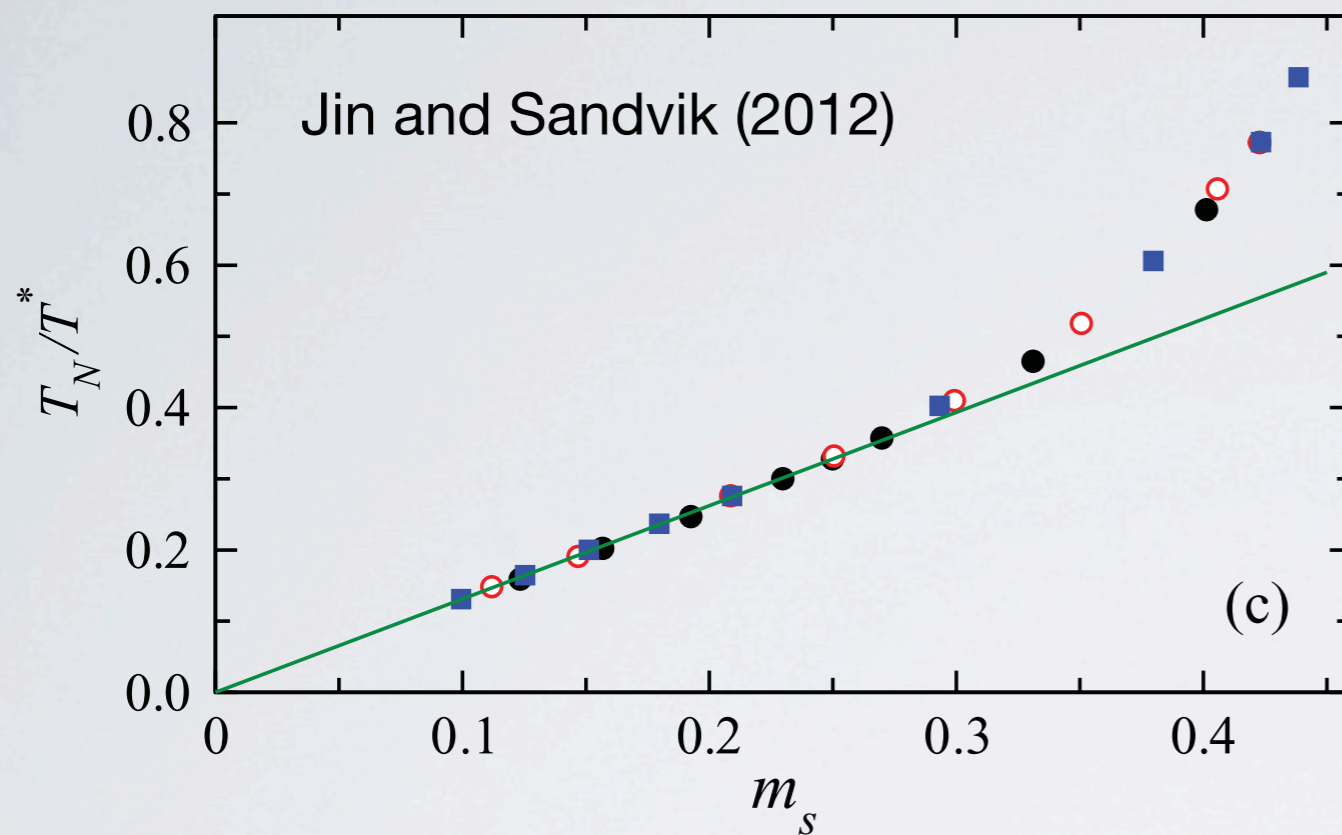
## Three normalizations

- 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**

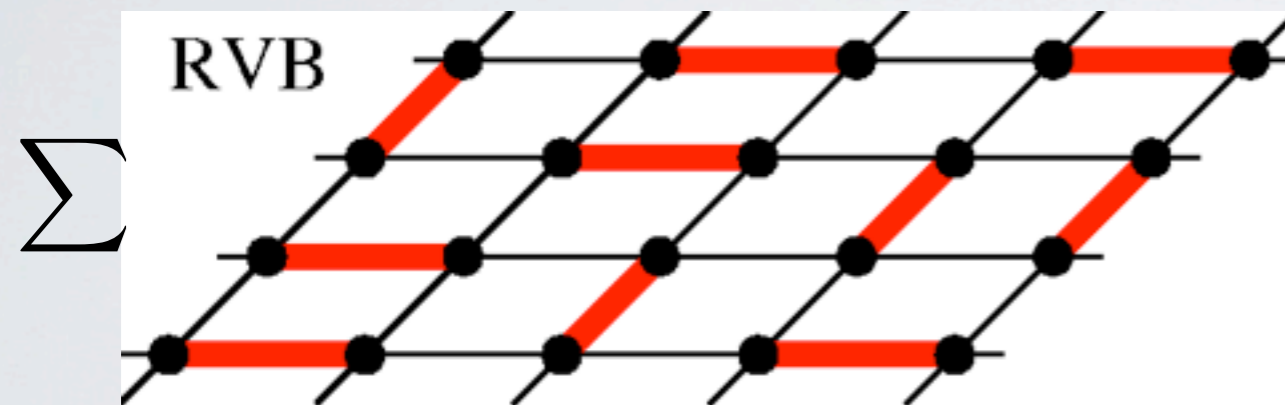
- experimental slope about 25% lower of g-factor 2 assumed (what exactly is the g-factor?)

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

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

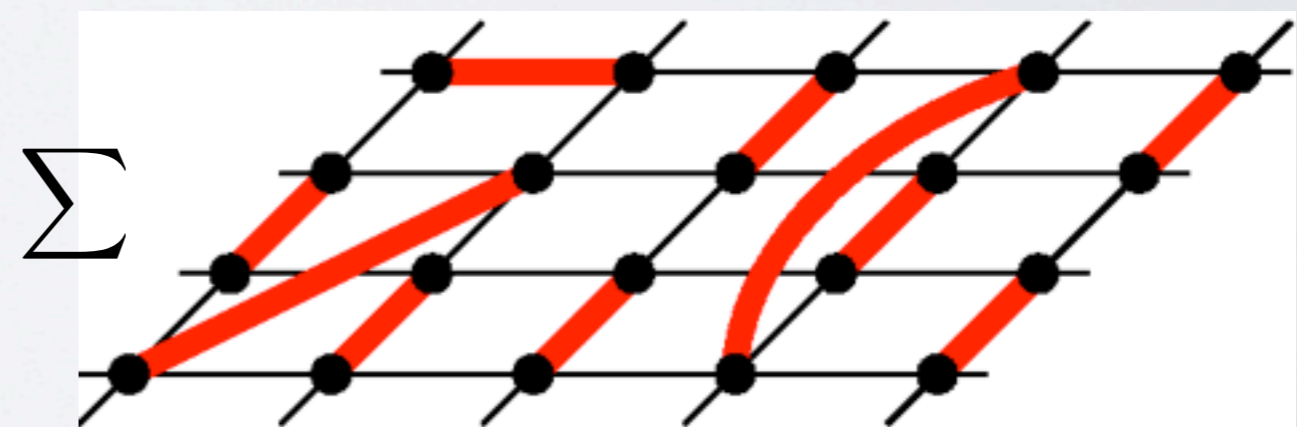
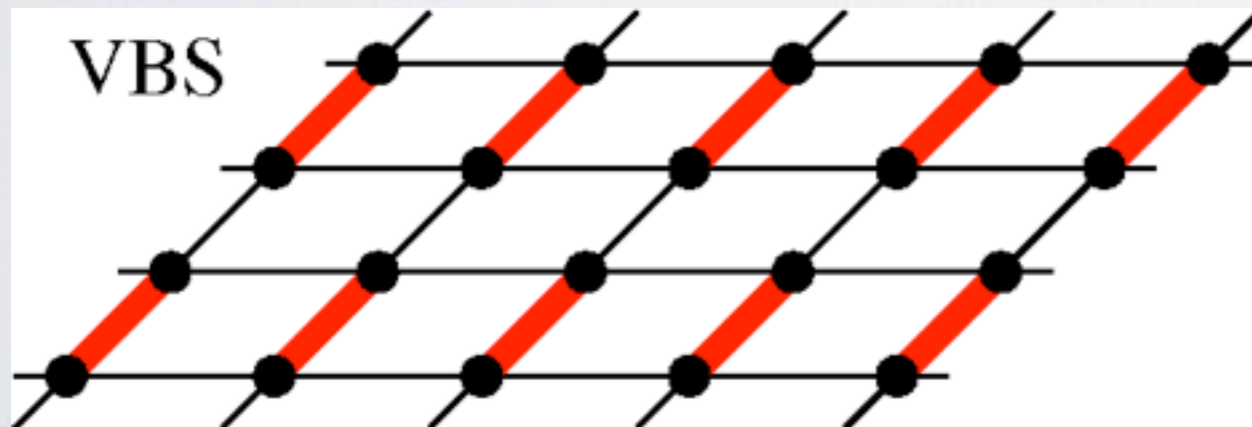
- **non-trivial non-magnetic ground states are possible, e.g.,**
  - ➔ resonating valence-bond (RVB) spin liquid
  - ➔ valence-bond solid (VBS)

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



$$\begin{array}{c} \bullet \\ | \\ \bullet \end{array} \begin{array}{c} \bullet \\ | \\ \bullet \end{array} = (\uparrow_i \downarrow_j - \downarrow_i \uparrow_j) / \sqrt{2}$$

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



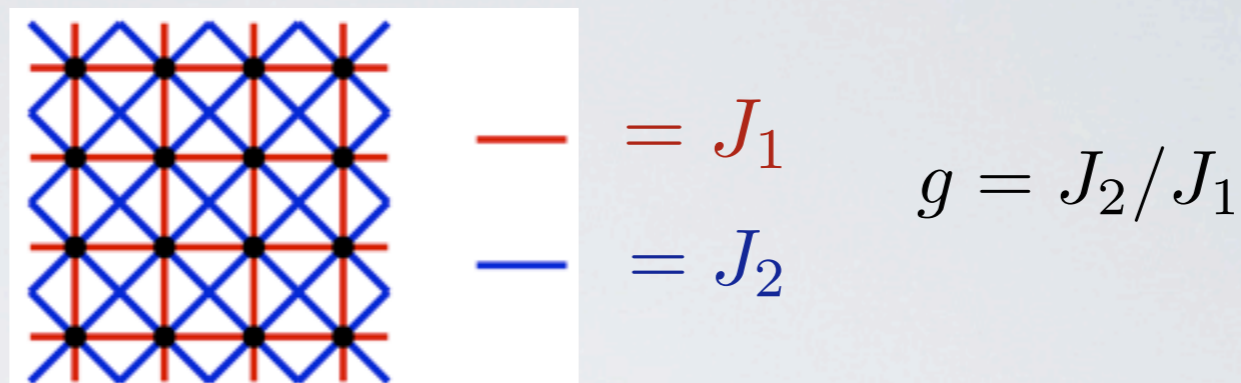
- non-magnetic states dominated by short bonds

# Frustrated spin interactions

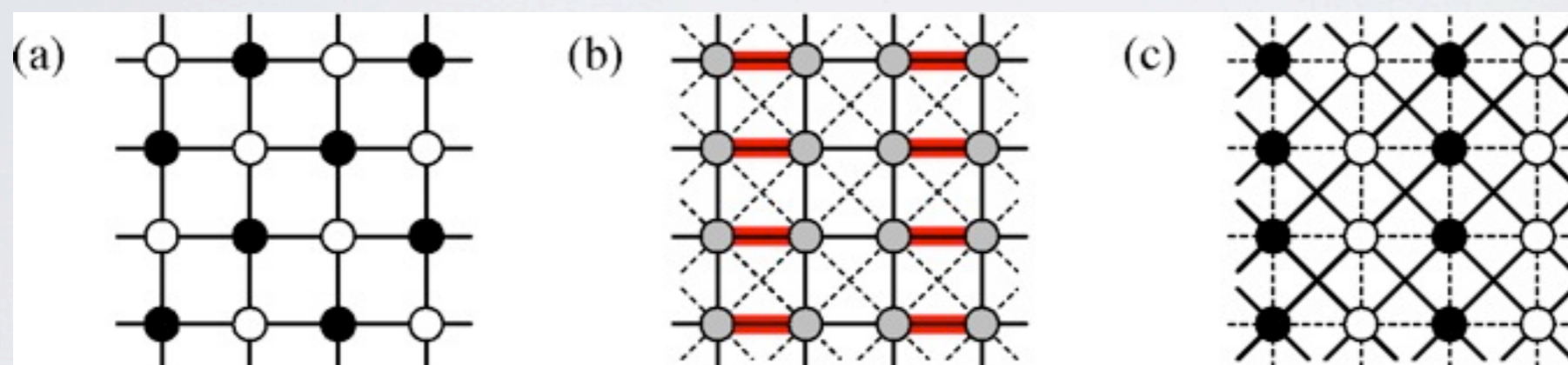
Quantum phase transitions as some coupling (ratio) is varied

- $J_1$ - $J_2$  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

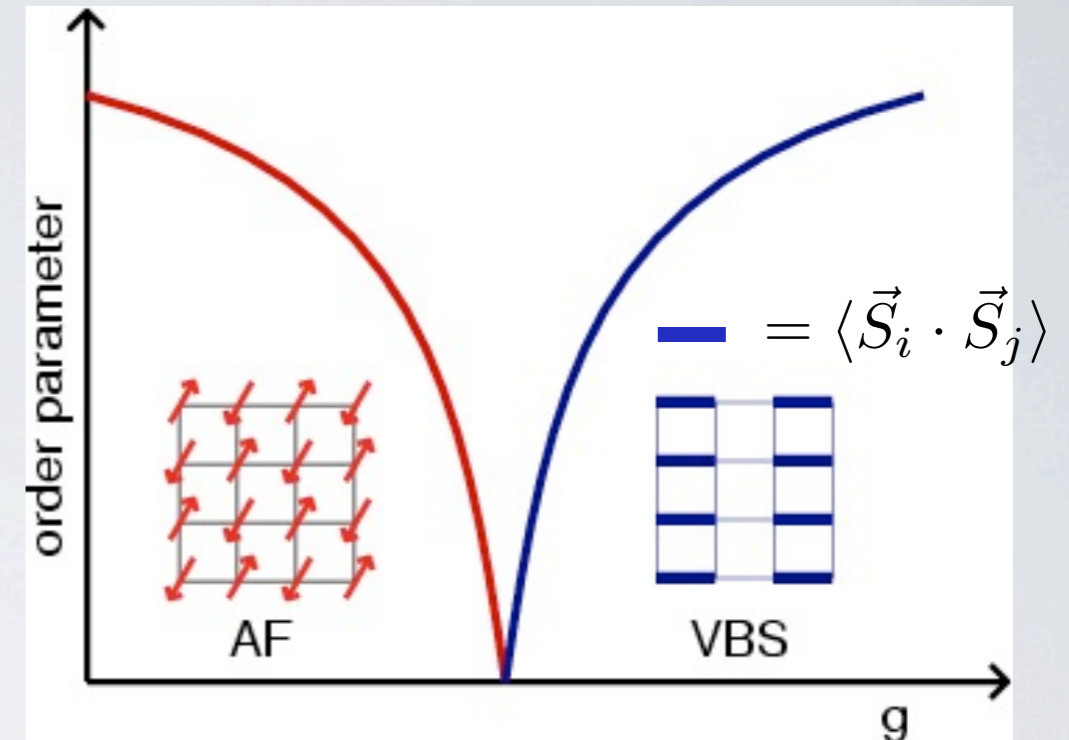
- CP<sup>1</sup> action (non-compact)

- large-N calculations for CP<sup>N-1</sup> 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.)



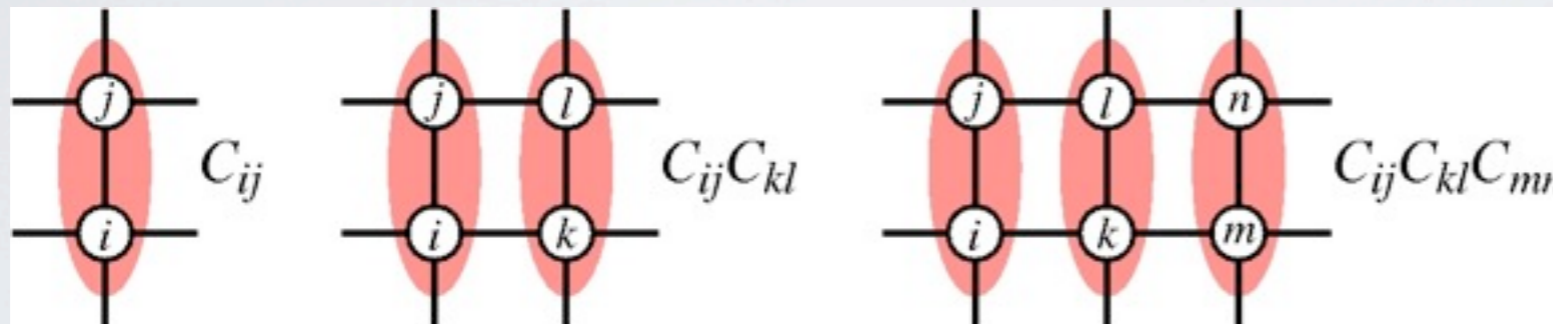
## VBS states from multi-spin interactions (Sandvik, 2007)

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)



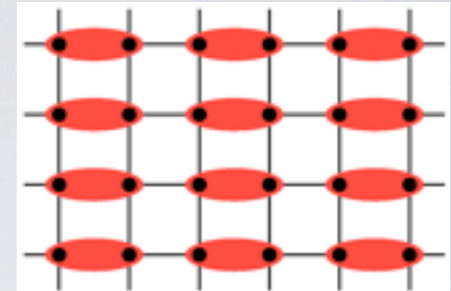
# T=0 Néel-VBS transition in the J-Q model

## Ground-state projector QMC calculations

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

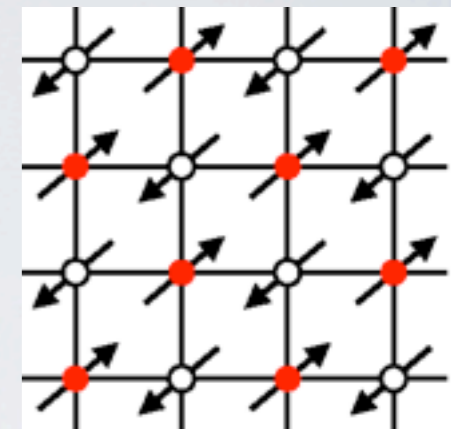
VBS vector order parameter ( $D_x, D_y$ ) (x and y lattice orientations)

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



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-Q<sub>2</sub> model; q<sub>c</sub>=0.961(1)

$$\eta_s = 0.35(2)$$

$$\eta_d = 0.20(2)$$

$$\nu = 0.67(1)$$

## J-Q<sub>3</sub> model; q<sub>c</sub>=0.600(3)

$$\eta_s = 0.33(2)$$

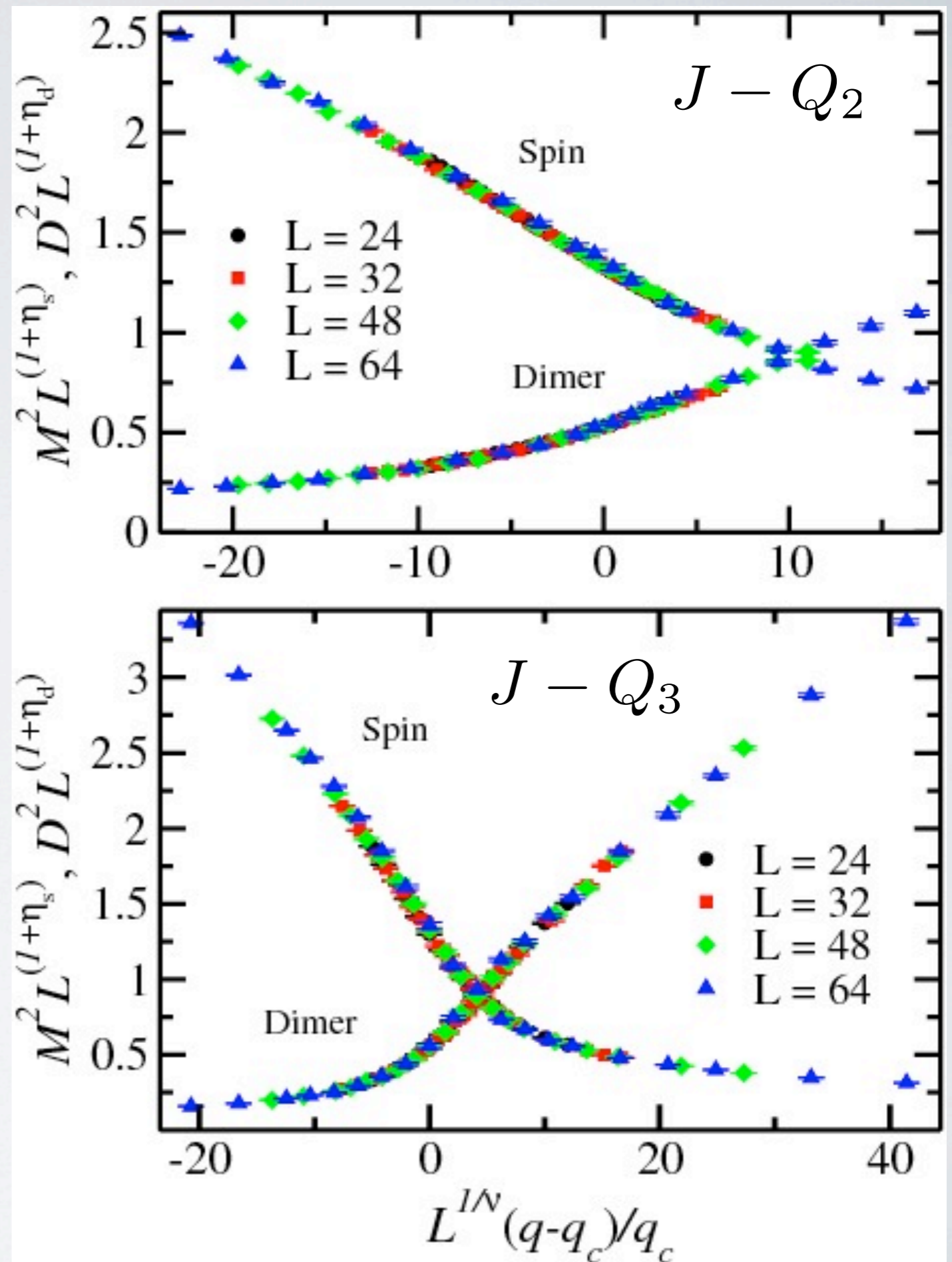
$$\eta_d = 0.20(2)$$

$$\nu = 0.69(2)$$

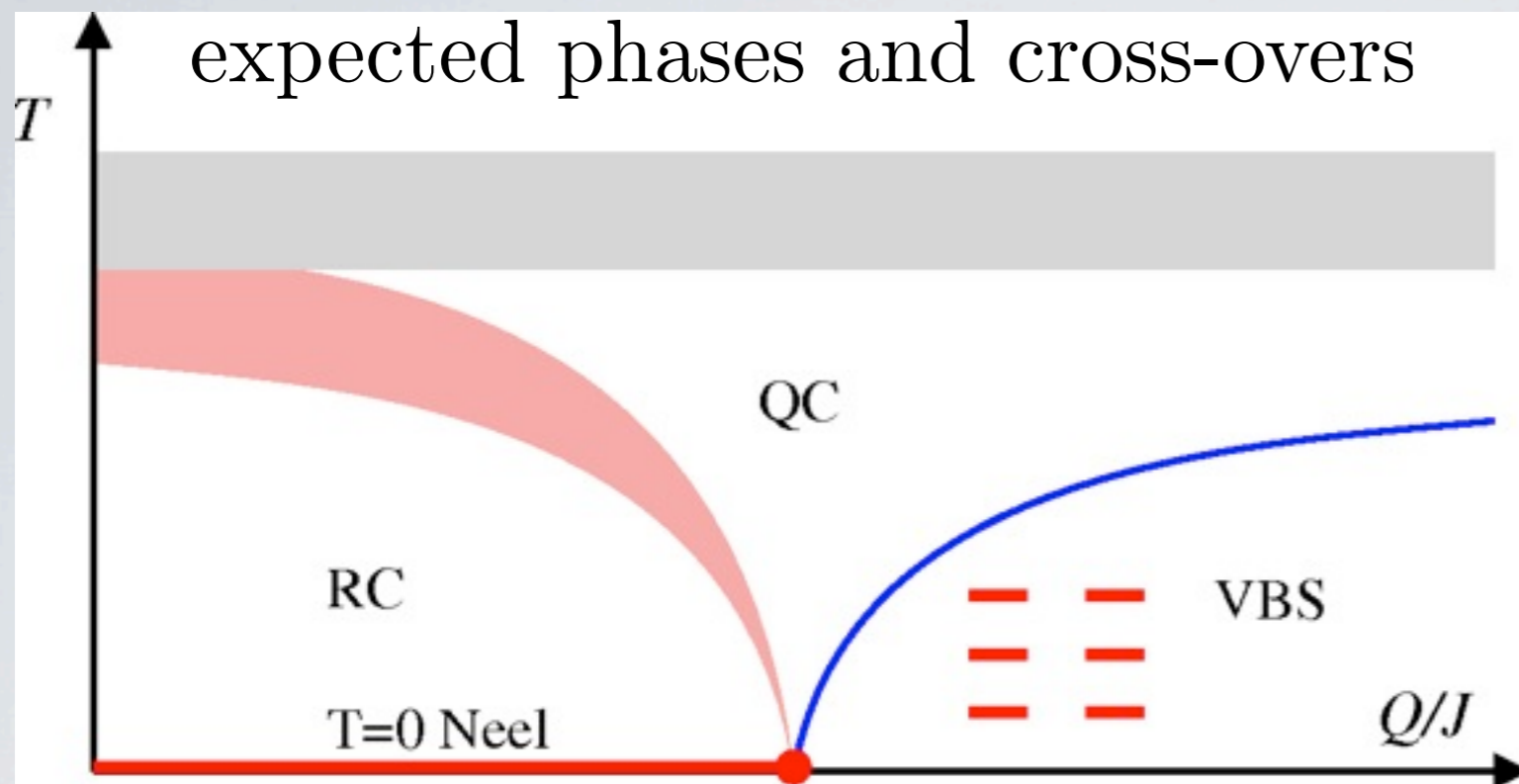
**Exponents universal**  
(within error bars)

**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)

• **Z<sub>4</sub> symmetric order param**

## Scenarios for 2D Z<sub>4</sub> symmetry-breaking (conformal field theory, CFT):

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

Ashkin-Teller and J<sub>1</sub>-J<sub>2</sub> 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-Q<sub>2</sub> model at J=0:

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

# QMC study of J-Q<sub>3</sub> model at T>0

- T<sub>c</sub> 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  $\chi_{\text{VBS}}(q_x, q_y)$

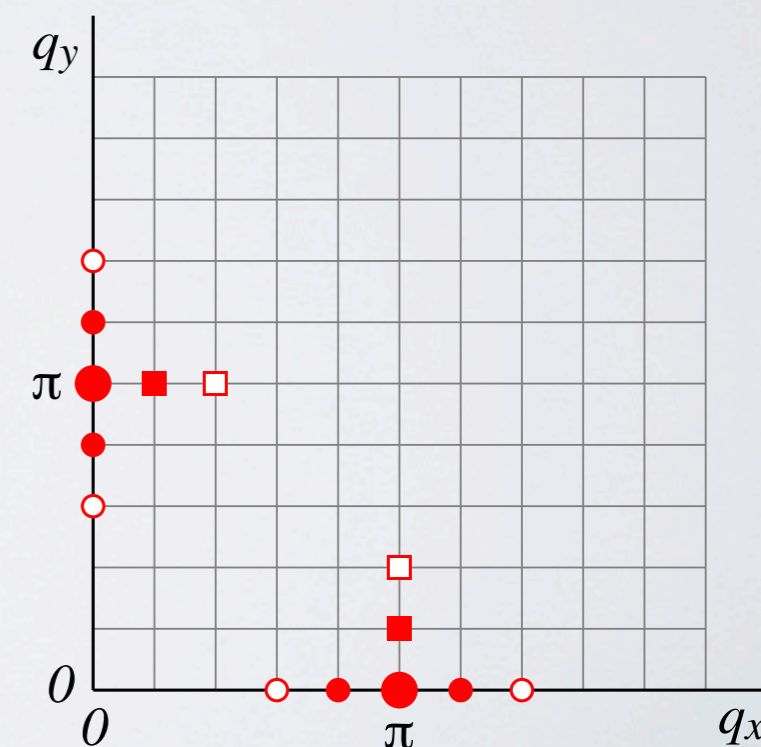
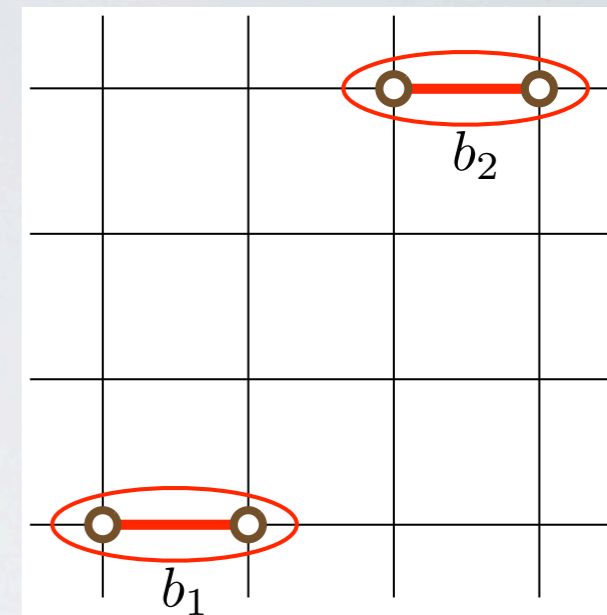
Two correlation lengths of the order parameter  
- parallel and perpendicular to ordered bonds

Second moment (q-space) definitions:

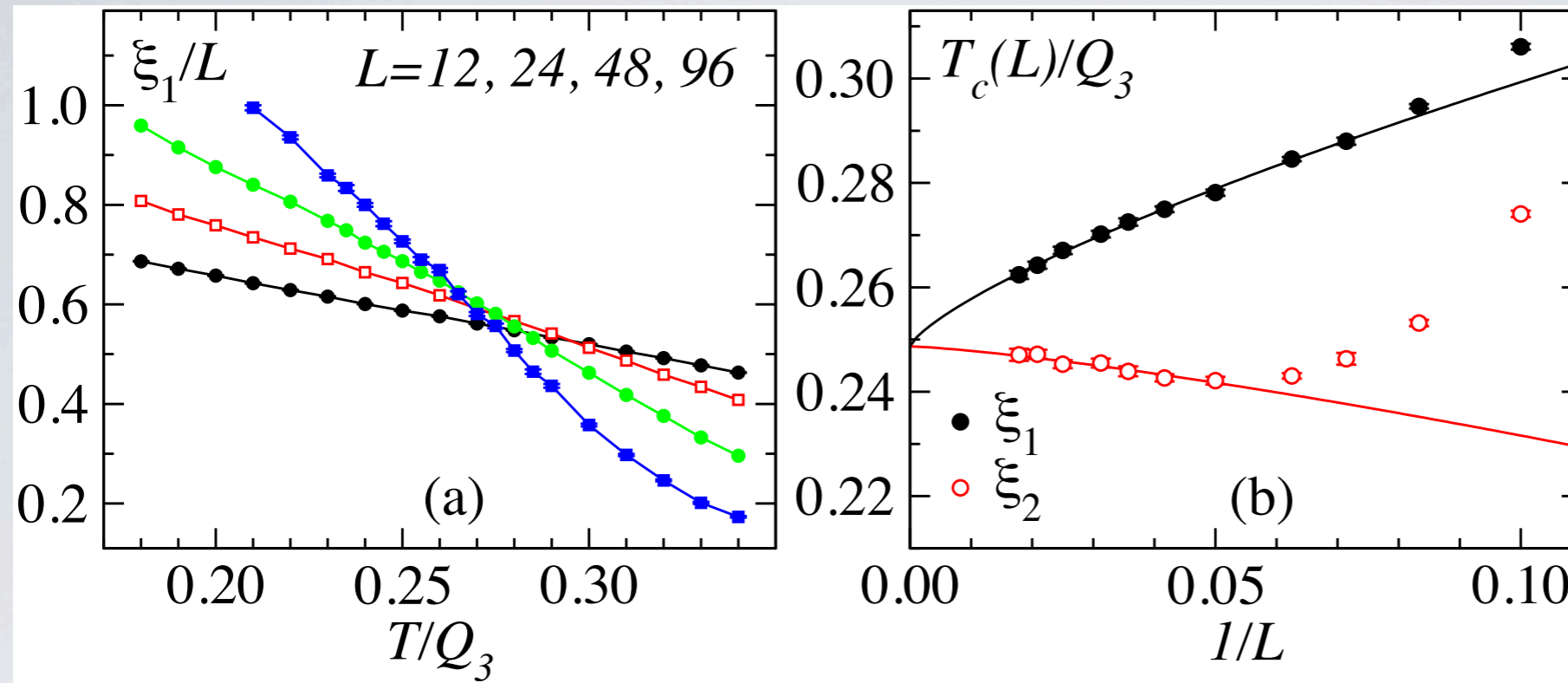
$$\xi_1^x = \frac{L}{2\pi} \sqrt{\frac{\chi_{\text{VBS}}^x(\mathbf{q}_0)}{\chi_{\text{VBS}}^x(\mathbf{q}_1)} - 1}, \quad \xi_2^x = \frac{L}{2\pi} \sqrt{\frac{\chi_{\text{VBS}}^x(\mathbf{q}_0)}{\chi_{\text{VBS}}^x(\mathbf{q}_2)} - 1},$$

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

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

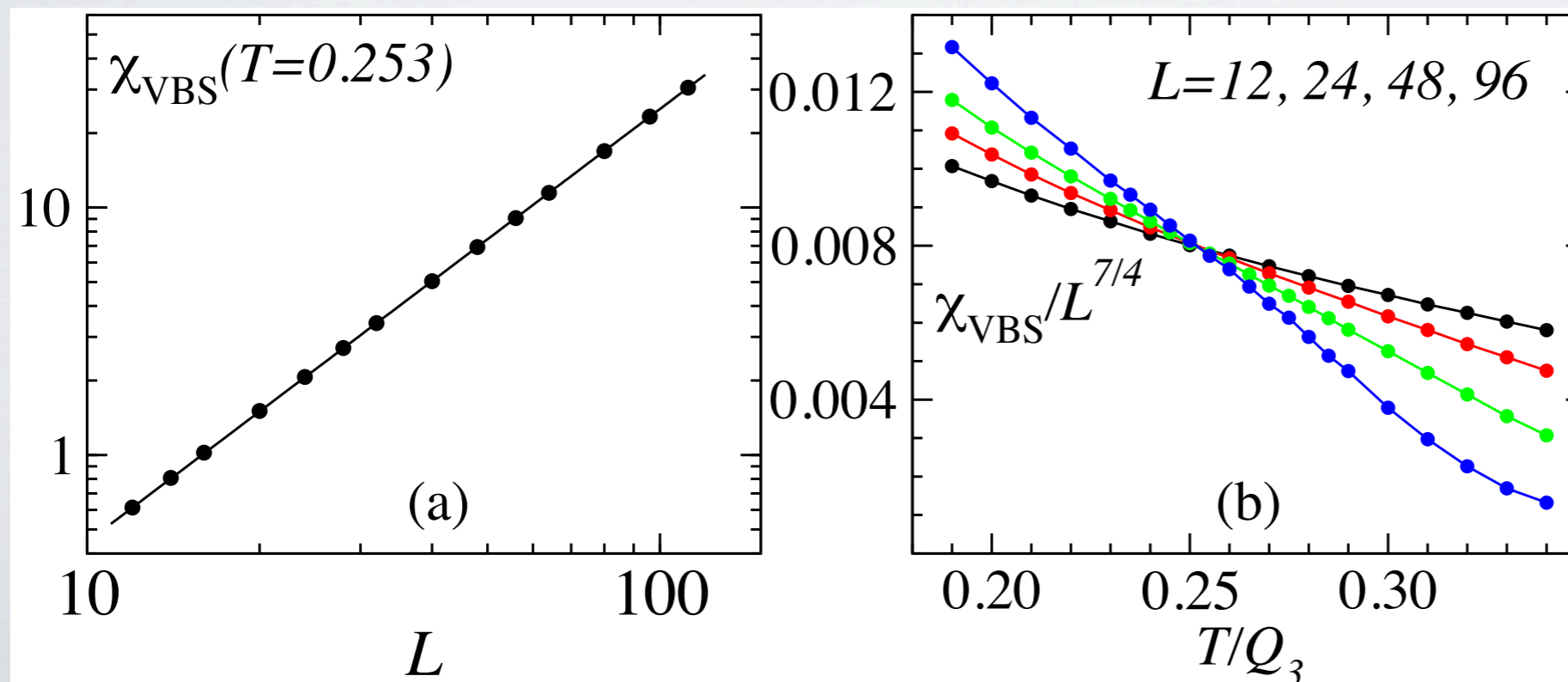


## Finite-size scaling: $\xi/L$ size independent at $T_c$



$$Q_3/J = 5$$

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

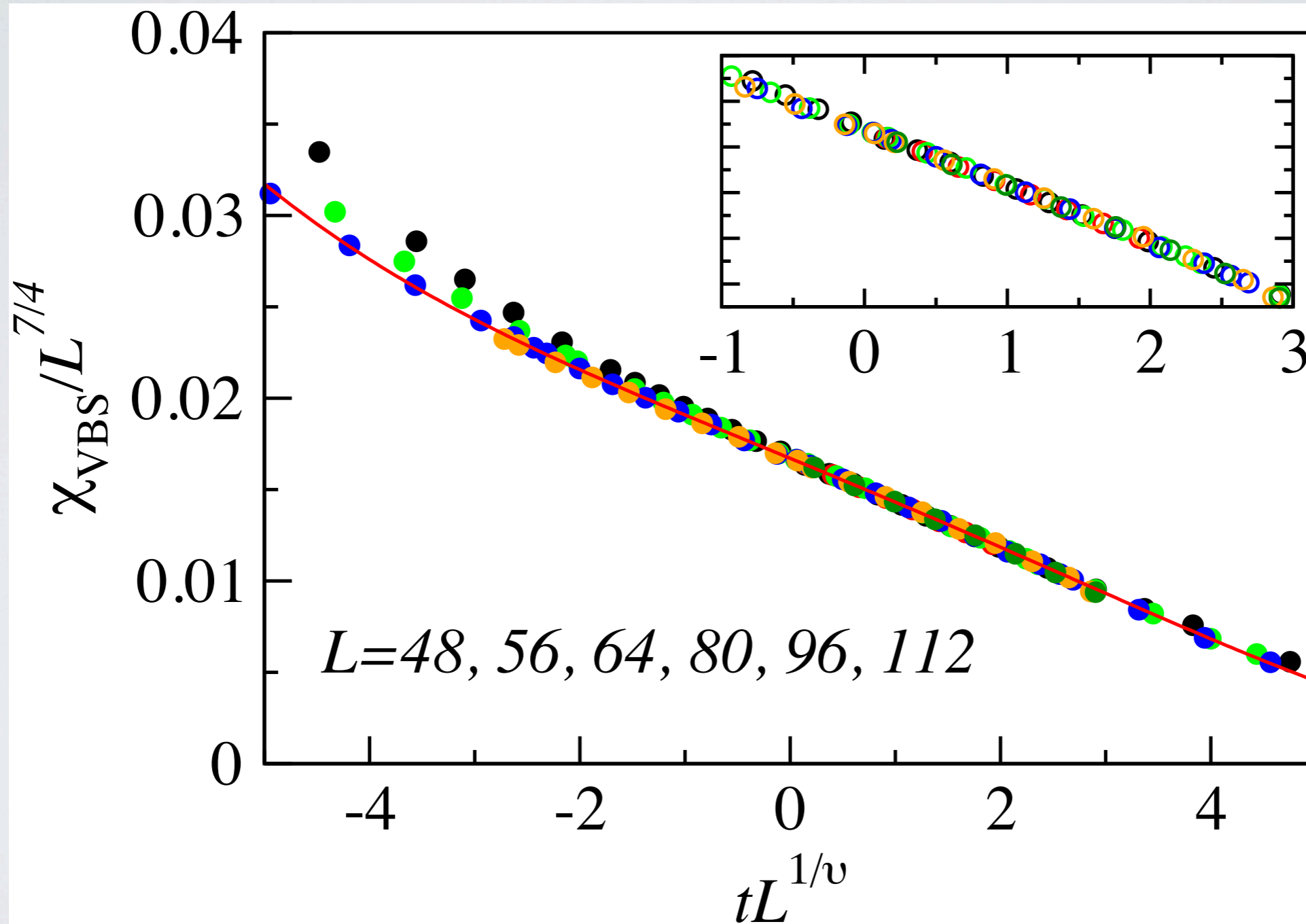


$$Q_3/J = 5$$

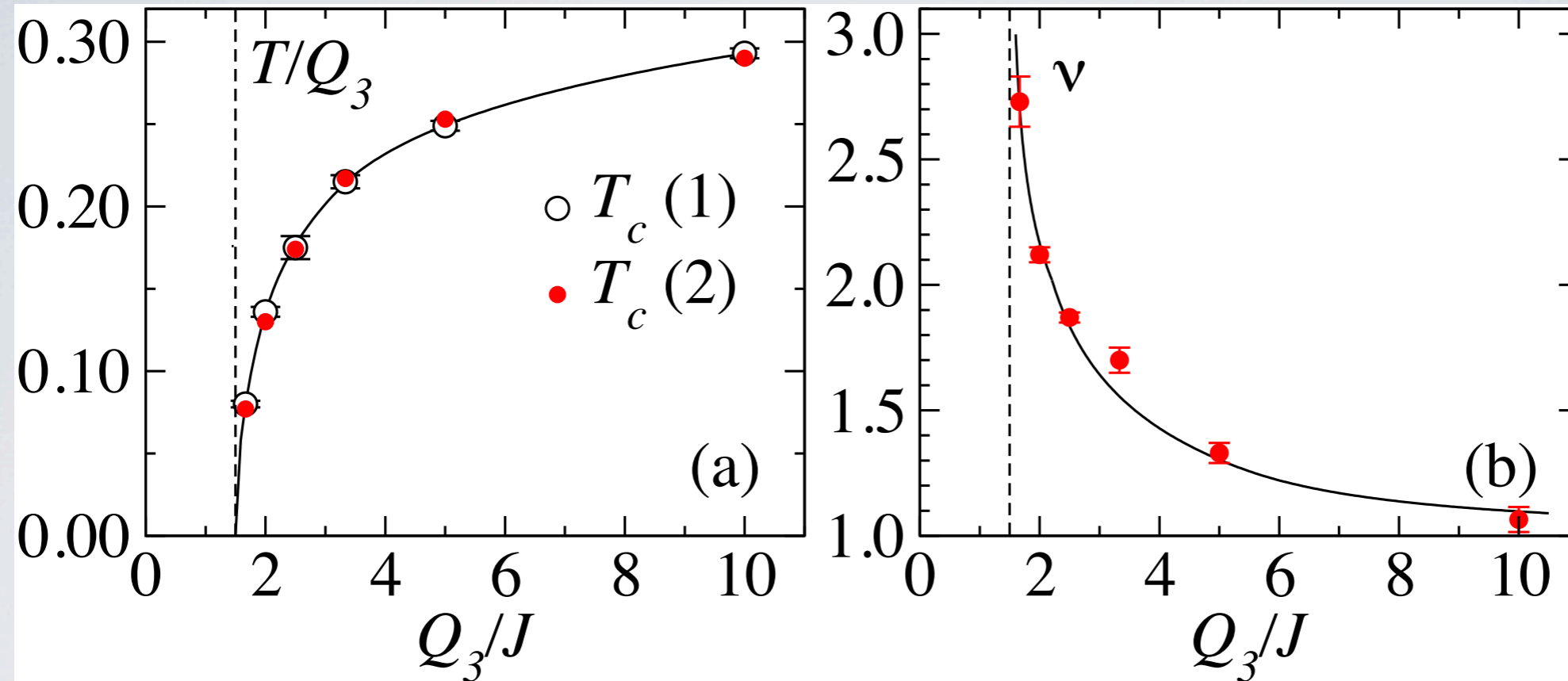
Gives same  $T_c$   
and  $\eta=0.250(1)$

## Data collapse to extract correlation-length exponent $\nu$

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



## Collecting the key results:



**$\eta$  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