Dimer and trimer fluctuations in the $s = \frac{1}{2}$ transverse $XX$ chain

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November 5, 2018

Abstract

Exact results for the dynamic dimer and trimer structure factors of the one-dimensional $s = \frac{1}{2}$ $XX$ model in a transverse magnetic field ($\parallel z$) are presented and discussed in relation to known exact results for the dynamic spin structure factors. In the framework of the Jordan-Wigner representation, the accessible spectrum of the dimer fluctuation operator is limited to two-fermion excitations whereas that of the trimer fluctuation operator involves two-fermion and four-fermion excitations. The spectral boundaries, soft modes, and singularity structure of the four-fermion excitation continuum as probed by the dynamic trimer structure factor are examined and compared with corresponding properties of the two-fermion excitation continuum, as probed by the dynamic dimer and transverse spin structure factors.

PACS number(s): 75.10.-b

Keywords: $s = \frac{1}{2}$ $XX$ chain; Dynamic structure factors; Dimer fluctuations; Trimer fluctuations; Multi-fermion continua

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1 Introduction

The theoretical and computational study of frequency-resolved quantum fluctuations and thermal fluctuations in many-body model systems is an important area of research for several reasons. Such fluctuations are observable directly or indirectly by a host of measuring techniques used in condensed matter physics and materials science. The shape of the spectrum (dispersions, bandwidths, gaps, soft modes, etc.), the spectral-weight distributions, and the singularity structure of the dynamic structure factors as measured or calculated for specific fluctuation operators yield detailed insights into the state of the material and reveal important clues about the susceptibility of the system to phase transitions with order parameters modeled after the fluctuation operators at hand [1].

An increasing number of exactly solvable quantum many-body model systems turn out to be relevant for situations where certain degrees of freedom of a material are kinematically constrained to one spatial dimension. Many such situations offer the most detailed comparisons in many-body dynamics of exact theoretical results with direct experimental observation [2, 3, 4].

Various properties of dynamic spin structure factors of quantum spin chain models are observable in quasi-one-dimensional magnetic insulators, for example, via magnetic neutron scattering [5]. The properties of dynamic dimer and trimer structure factors, on the other hand, are important indicators of structural phase transitions driven by magnetic interactions such as in spin-Peierls compounds. Dimer fluctuations are key participants in phonon-assisted optical absorption processes of magnetic chain compounds and are thus observable in optical conductivity measurements [6, 7, 8, 9, 10].

Here we consider the exactly solvable $s = \frac{1}{2}$ XX chain with a magnetic field in the direction transverse to the spin coupling (in spin space) [11, 12]. The Hamiltonian reads

$$H = \sum_{n=1}^{N} \Omega s_n^z + \sum_{n=1}^{N} J \left( s_n^x s_{n+1}^x + s_n^y s_{n+1}^y \right). \tag{1.1}$$

We set $g\mu_B = 1$, $\hbar = 1$, use the exchange constant as the energy unit, and measure the magnetic field $\Omega$ in units of $J$. The Jordan-Wigner transformation to spinless lattice fermions maintains the bilinear operator structure,

$$H = \sum_{n=1}^{N} \Omega \left( c_n^\dagger c_n - \frac{1}{2} \right) + \frac{1}{2} \sum_{n=1}^{N} J \left( c_n^\dagger c_{n+1} + c_n c_{n+1}^\dagger \right). \tag{1.2}$$

A Fourier transform, $c_\kappa = N^{-1/2} \sum_{n=1}^{N} \exp(i\kappa n) c_n$, brings (1.2) into diagonal form:

$$H = \sum_\kappa \Lambda_\kappa \left( c_\kappa^\dagger c_\kappa - \frac{1}{2} \right), \quad \Lambda_\kappa = \Omega + J \cos \kappa. \tag{1.3}$$

For periodic boundary conditions in (1.1) the allowed values of the fermion momenta $\kappa_i$ depend on whether the number $N_f$ of fermions in the system is even or odd: $\kappa_i \in \{(2\pi/N)(n + \frac{1}{2})\}$ if $N_f$ is even or $\kappa_i \in \{(2\pi/N)n\}$ if $N_f$ is odd. Fermion momenta within the first Brillouin zone are specified by integers $n = -N/2, -N/2 + 1, \ldots, N/2 - 1$ (if $N$ is even) or $n = -(N - 1)/2, -(N - 1)/2 + 1, \ldots, (N - 1)/2$ (if $N$ is odd). The Fermi level in the band $\Lambda_\kappa$ is controlled by the magnetic field $\Omega$. The number of fermions can vary between an empty band ($N_f = 0$) and a full band ($N_f = N$) and is related to the quantum number $S^z$ (the $z$-component of the total spin) of the same model in the spin representation: $S^z = N_f - N/2$.

The dimer and trimer fluctuation operators for the XX model [11, 12] will be introduced in Sec. 2. The two-fermion and four-fermion dynamic structure factors associated with these fluctuation operators will be
discussed in Secs. 3 and 4 respectively. Finally, in Sec. 5 we give the conclusions and perspectives for future work.

2 Fluctuation operators and dynamic structure factors

Most fluctuation operators of interest are constructed from local operators $A_n$ of the model system under consideration:

$$A_{\kappa} = \frac{1}{\sqrt{N}} \sum_{n=1}^{N} \exp (i\kappa n) A_n.$$  (2.1)

Associated with each fluctuation operator $\kappa$ is a dynamic structure factor,

$$S_{AA}(\kappa, \omega) = 2\pi \sum_{\lambda \lambda'} \exp \left( \frac{-\beta E_{\lambda'}}{Z} \right) |\langle \lambda' | A_{\kappa} | \lambda \rangle|^2 \delta (\omega - E_{\lambda} + E_{\lambda'}),$$  (2.2)

which describes fluctuations of a specific kind. Here $E_{\lambda}$ and $|\lambda\rangle$ are the eigenvalues and the eigenvectors of $H$, and $Z$ is the partition function. Of particular interest is the zero-temperature limit $T = 0$ (i.e. $\beta \rightarrow \infty$), where the thermal fluctuations fade away leaving pure quantum fluctuations in the wake. What remains in (2.2) are transitions between the ground state and all excited states that can be reached by the fluctuation operator $A_{\kappa}$:

$$S_{AA}(\kappa, \omega) \overset{\beta \rightarrow \infty}{=} 2\pi \sum_{\lambda} |\langle \text{GS} | A_{\kappa} | \lambda \rangle|^2 \delta (\omega - \omega_{\lambda}), \quad \omega_{\lambda} = E_{\lambda} - E_{\text{GS}}.$$  (2.3)

The dynamically relevant spectrum observable in (2.3) or (2.2) may vary considerably between fluctuation operators. Among other things, the spectrum is sensitive to their symmetry properties.

For the $s = \frac{1}{2}$ transverse XX chain [13] the most important and most widely studied dynamic structure factors are those for the local spin operators

$$s^+_n = c^+_n c_n - \frac{1}{2}, \quad s^+_n = s^-_n + is^y_n = c^+_n \exp \left( i\pi \sum_{j=1}^{n-1} c^+_j c_j \right), \quad s^-_n = s^+_n - is^y_n = \exp \left( -i\pi \sum_{j=1}^{n-1} c^+_j c_j \right) c_n.$$  (2.4)

At zero temperature the dynamic spin structure factor $S_{zz}(\kappa, \omega)$ is known to couple exclusively to the continuum of particle-hole excitations in the fermion representation, whereas $S_{xx}(\kappa, \omega) = S_{yy}(\kappa, \omega)$ couples to excitations involving an arbitrarily high number of fermion excitations from the ground state [13] [14].

The fluctuation operators considered here are constructed from local spin operators on nearest and next-nearest neighbor sites. The dimer fluctuation operator $D_{\kappa}$ and trimer fluctuation operator $T_{\kappa}$ are obtained via (2.1) from

$$D_n = s^x_n s^x_{n+1} + s^y_n s^y_{n+1} = \frac{1}{2} \left( c^+_n c_{n+1} - c_n c^+_1 \right)$$  (2.5)

and

$$T_n = s^x_n s^x_{n+2} + s^y_n s^y_{n+2} = \frac{1}{2} \left( c^+_n c_{n+2} - c_n c^+_1 - 2c^+_n c^+_1 c_{n+1} + 2c^+_n c_{n+1} c^+_1 c_{n+2} \right),$$  (2.6)

respectively. There is no unique way of defining dimer and trimer fluctuation operators. The most suitable choice depends on the nature and the symmetry of the model system at hand. The operators (2.5) and (2.6) have the advantage that the associated dynamic structure factors $S_{DD}(\kappa, \omega)$ and $S_{TT}(\kappa, \omega)$ can be analyzed exactly for the $s = \frac{1}{2}$ transverse XX chain [13] in the fermion representation.

As a motivation for the dimer and trimer operators used in this study, we offer a twofold argument. For a completely dimerized state, where nearest-neighbor spin correlations alternate between zero and a
nonzero value along the chain, the operator $\sqrt{N}D_n$ plays the role of dimer order parameter. Likewise, for a completely trimerized state, where next-nearest neighbor spin correlations assume a period-three sequence of values zero, zero, nonzero, the operator $\sqrt{N}T_{2\pi/3}$ plays the role of trimer order parameter.

Conversely, if we perturb the uniform $XX$ Hamiltonian (11) by interactions of the form

$$H_D = \varepsilon \sum_{n=1}^{N} \cos (\pi n) D_n$$

(2.7)
of

$$H_T = \varepsilon \sum_{n=1}^{N} \cos \left( \frac{2\pi}{3} n \right) T_n,$$

(2.8)
the ground state becomes dimerized or trimerized, respectively. In the former case, nearest neighbor correlations are modified by period-two perturbative corrections of order $-\varepsilon, +\varepsilon$ and in the latter case by period-three corrections of order $-\frac{1}{3}\varepsilon, -\frac{2}{3}\varepsilon, +\varepsilon$.

We may formally introduce the polymer fluctuation operator of order $l$, $\mathcal{P}_n^{(l)}$, via (2.4) from

$$\mathcal{P}_n^{(l)} = s_n^x s_{n+l}^x + s_n^y s_{n+l}^y.$$  

(2.9)
It includes the dimer and trimer operators for $l = 1, 2$, respectively: $\mathcal{P}_n^{(1)} = D_n$, $\mathcal{P}_n^{(2)} = T_n$. From the fermion representation of the polymer operator (4.3), as carried out explicitly in (2.5) and (2.6) for the lowest two orders, it is evident that the dynamic polymer structure factor $S_{PP}(\kappa, \omega)$ at zero temperature will involve $2m$-fermion excitations with $m = 1, 2, \ldots, l$ from the ground state. For an infinitely long chain ($N \to \infty$) the polymer fluctuation operator and the function $S_{PP}(\kappa, \omega)$ may thus serve useful roles in attempts to understand the enormously complex dynamic spin structure factors $S_{xx}(\kappa, \omega) = S_{yy}(\kappa, \omega)$. Such tools by which the complexity of the dynamically relevant excitation spectrum can be gradually and systematically increased are not only useful for the calculations in the fermion representation as performed here but also for the recently developed techniques of calculating transition rates for the $XX$ model in the framework of the Bethe ansatz [15, 16, 17]. The time-dependent polymer correlation function is related, in the limit $l \to \infty$, to time-dependent spin correlation functions as follows:

$$\langle \mathcal{P}_n^{(l)}(t)\mathcal{P}_m^{(l)}(0) \rangle \to \infty 2\langle s_n^x(t)s_n^x(0) \rangle^2 + 2\langle s_n^y(t)s_n^y(0) \rangle^2.$$  

(2.10)
Note that $\langle s_n^x(t)s_n^y(0) \rangle$ is nonzero only if $\Omega \neq 0$.

## 3 Two-fermion dynamic structure factors

We start with the dynamic quantities which are governed by particle-hole excitations. The equilibrium time-dependent correlation functions for the operators $s_n^x(t)$ and $D_n(t)$ can be evaluated directly:

$$\langle s_n^x(t)s_{n+1}^x(0) \rangle - \langle s_n^x \rangle^2 = \frac{1}{N^2} \sum_{\kappa_1, \kappa_2} e^{-i(\kappa_1 - \kappa_2)l} \exp \left( i [\Lambda_{\kappa_1} - \Lambda_{\kappa_2}] t \right) n_{\kappa_1} (1 - n_{\kappa_2}) ,$$

(3.1)
$$\langle D_n(t)D_{n+l}(0) \rangle - \langle D \rangle^2 = \frac{1}{N^2} \sum_{\kappa_1, \kappa_2} \cos^2 \frac{\kappa_1 + \kappa_2}{2} e^{-i(\kappa_1 - \kappa_2)l} \exp \left( i [\Lambda_{\kappa_1} - \Lambda_{\kappa_2}] t \right) n_{\kappa_1} (1 - n_{\kappa_2}) ,$$

(3.2)
where $n\kappa = 1/(1 + \exp (\beta \Lambda_{\kappa}))$ is the Fermi function and

$$\langle s^2 \rangle = \frac{1}{N} \sum_{n=1}^{N} \langle s_n^2 \rangle = -\frac{1}{2N} \sum_{\kappa} \tanh \frac{\beta \Lambda_{\kappa}}{2} ,$$

(3.3)
\[
\langle D \rangle = \frac{1}{N} \sum_{n=1}^{N} \langle D_n \rangle = -\frac{1}{2N} \sum_{\kappa} \cos \kappa \tanh \frac{\beta \kappa}{2}.
\]  

The associated dynamic structure factors,

\[
S_{AA}(\kappa, \omega) = \sum_{l=1}^{N} \exp(-i\kappa l) \int_{-\infty}^{\infty} dt \exp(i\omega t) \langle (A_n(t) - \langle A \rangle) (A_{n+l}(0) - \langle A \rangle) \rangle,
\]

all of which involve two-fermion transitions, are obtained by Fourier transform. The resulting expressions for \( N \to \infty \) can be brought into the form

\[
S_{zz}(\kappa, \omega) = \int_{-\pi}^{\pi} d\kappa_1 n_{\kappa_1} (1 - n_{\kappa_1 + \kappa}) \delta (\omega + \Lambda_{\kappa_1} - \Lambda_{\kappa_1 + \kappa}) = \sum_{\kappa^*} \frac{n_{\kappa^*} (1 - n_{\kappa + \kappa^*})}{2|J| \sin \frac{\kappa}{2} \cos \left(\frac{\kappa}{2} + \kappa^*\right)},
\]

\[
S_{DD}(\kappa, \omega) = \sum_{\kappa^*} \frac{\cos^2 \left(\frac{\kappa}{2} + \kappa^*\right)}{2|J| \sin \frac{\kappa}{2} \cos \left(\frac{\kappa}{2} + \kappa^*\right)},
\]

where \(-\pi \leq \kappa^* \leq \pi\) are the solutions of the equation

\[
\omega = -2J \sin \frac{\kappa}{2} \sin \left(\frac{\kappa}{2} + \kappa^*\right).
\]

The dynamic structure factors \(3.6\), \(3.7\) are governed by the two-fermion (particle-hole) excitation continuum the properties of which were examined in Refs. \[18, 19\]. This continuum is well visible in Figs. ?? and ?? below, which we include mainly for comparison with new results. At zero temperature, \( T = 0 \), the two-fermion excitation continuum has the following lower, middle and upper boundaries in the \((\kappa, \omega)\)-plane\(^1\)

\[
\frac{\omega_l}{|J|} = 2 \sin \frac{\kappa}{2} \sin \left(\frac{\kappa}{2} - \alpha\right),
\]

\[
\frac{\omega_m}{|J|} = 2 \sin \frac{\kappa}{2} \sin \left(\frac{\kappa}{2} + \alpha\right),
\]

\[
\frac{\omega_u}{|J|} = \begin{cases} 
2 \sin \frac{\kappa}{2} \sin \left(\frac{\kappa}{2} + \alpha\right), & \text{if } 0 \leq \kappa \leq \pi - 2\alpha, \\
2 \sin \frac{\kappa}{2}, & \text{if } \pi - 2\alpha \leq \kappa \leq \pi,
\end{cases}
\]

respectively. The parameter \( \alpha = \arccos(\Omega/|J|) \) varies from \( \pi \) when \( \Omega = -|J| \) to 0 when \( \Omega = |J| \). The \( \omega \)-profiles at fixed \( \kappa \) of the two-fermion dynamic structure factors may exhibit square-root divergences (a common density-of-states effect in one dimension) when \( \omega \to 2|J| \sin(\kappa/2) \). At \( T > 0 \) the lower boundary of two-fermion excitation continuum is smeared out. The spectral weight in \(3.6\) and \(3.7\) is now confined to \( |\omega| \leq 2|J| \sin(\kappa/2) \).

Closed-form expressions for the two-fermion dynamic structure factors \(3.6\), \(3.7\) exist in the low-temperature and high-temperature limits. At \( T = 0 \) we have

\[
S_{zz}(\kappa, \omega) = \frac{1}{\sqrt{4J^2 \sin^2 \frac{\kappa}{2} - \omega^2}} \begin{cases} 
\Theta(\omega - \omega_l)\Theta(\omega_u - \omega), & \text{if } 0 \leq \kappa \leq \pi - 2\alpha, \\
(\Theta(\omega - \omega_l) + \Theta(\omega - \omega_m))\Theta(\omega_u - \omega), & \text{if } \pi - 2\alpha \leq \kappa \leq \pi,
\end{cases}
\]

\[
S_{DD}(\kappa, \omega) = \frac{\sqrt{4J^2 \sin^2 \frac{\kappa}{2} - \omega^2}}{4J^2 \sin^2 \frac{\kappa}{2}} \begin{cases} 
\Theta(\omega - \omega_l)\Theta(\omega_u - \omega), & \text{if } 0 \leq \kappa \leq \pi - 2\alpha, \\
(\Theta(\omega - \omega_l) + \Theta(\omega - \omega_m))\Theta(\omega_u - \omega), & \text{if } \pi - 2\alpha \leq \kappa \leq \pi,
\end{cases}
\]

\(^1\)We assume that \( 0 \leq \kappa \leq \pi \) in the rest equations of this Section; these equations are valid also for \( -\pi \leq \kappa \leq 0 \) after the change \( \kappa \to -\kappa \).
and at $T \to \infty$ we have
\[ S_{zz}(\kappa, \omega) = \frac{1}{2 \sqrt{4J^2 \sin^2 \frac{\omega}{2} - \omega^2}} \Theta \left( 2|J| \sin \frac{\kappa}{2} - |\omega| \right), \]
(3.14)
\[ S_{DD}(\kappa, \omega) = \frac{\sqrt{4J^2 \sin^2 \frac{\omega}{2} - \omega^2}}{8J^2 \sin^2 \frac{\omega}{2}} \Theta \left( 2|J| \sin \frac{\kappa}{2} - |\omega| \right). \]
(3.15)

The zero-temperature results for $S_{zz}(\kappa, \omega)$ can be found in Eq. (2.3) of Ref. [8] and for $S_{DD}(\kappa, \omega)$ at $\Omega = 0$ in Eq. (3.2) of Ref. [8].

In Figs. ?? and ?? we show the dynamic structure factors [8.10], [8.11] at zero temperature $T = 0$ and different values of the transverse field (panels a, b, c), and at $T \to \infty$ (panel d). The results for $T \to \infty$ are independent of $\Omega$. As we can see, the two-fermion dynamic structure factors are nonzero within the two-fermion excitation continuum in the $(\kappa, \omega)$-plane. Their spectral-weight distributions are controlled by the Fermi functions, the multiplicity of the solution of Eq. (3.4), the singularities in the density of one-particle states, and the explicit form of the rest of the integrand in (3.5). Another two-fermion dynamic quantity will be presented in Sec. 4, namely the two-fermion contribution to the dynamic trimer structure factor, $S^{(2)}_{TT}(\kappa, \omega)$.

## 4 Four-fermion dynamic structure factor

Next we consider the dynamics of the trimer fluctuations. The method remains the same but its execution is more tedious. In addition to two-fermion transitions also four-fermion transitions contribute to the trimer fluctuations. The expression for the equilibrium time-dependent trimer-trimer correlation function reads

\[ \langle T_n(t)T_{n+l}(0) \rangle - \langle T \rangle^2 = \frac{1}{N^2} \sum_{\kappa_1, \kappa_2} C^{(2)}(\kappa_1, \kappa_2) e^{-i(\kappa_1 - \kappa_2)t} \exp \left( i [\Lambda_{\kappa_1} - \Lambda_{\kappa_2}] t \right) n_{\kappa_1} (1 - n_{\kappa_2}) \]
\[ + \frac{1}{N^4} \sum_{\kappa_1, \kappa_2, \kappa_3, \kappa_4} C^{(4)}(\kappa_1, \kappa_2, \kappa_3, \kappa_4) e^{-i(\kappa_1 + \kappa_2 - \kappa_3 - \kappa_4)t} \exp \left( i [\Lambda_{\kappa_1} + \Lambda_{\kappa_2} - \Lambda_{\kappa_3} - \Lambda_{\kappa_4}] t \right) \]
\[ \times n_{\kappa_1} n_{\kappa_2} (1 - n_{\kappa_3}) (1 - n_{\kappa_4}), \]
(4.1)

where
\[ \langle T \rangle = \frac{1}{N} \sum_{n=1}^{N} \langle T_n \rangle = c_2 + 2c_1^2 - 2c_0 c_2, \]
(4.2)
\[ C^{(2)}(\kappa_1, \kappa_2) = (1 - 2c_0^2) \cos^2 (\kappa_1 + \kappa_2) + 4c_1 (1 - 2c_0) \left( \cos^2 \left( \frac{\kappa_1 + \kappa_2}{2} \right) + \cos^2 \left( \frac{\kappa_1 + \kappa_2}{2} \right) \right) \]
\[ + 4c_1^2 \left( \cos^2 \kappa_1 + \cos^2 \kappa_2 \right) + 8 (-c_2 + c_1^2 + 2c_0 c_2) \cos^2 \frac{\kappa_1 + \kappa_2}{2} + 8c_1^2 \cos^2 \frac{\kappa_1 - \kappa_2}{2} \]
\[ + 4c_1 (1 - 2c_0 - 4c_2) \left( \cos^2 \frac{\kappa_1}{2} + \cos^2 \frac{\kappa_2}{2} \right) \]
\[ + 4c_2 - 8c_1 - 8c_1^2 + 4c_2^2 + 16c_0 c_1 - 8c_0 c_2 + 16c_1 c_2, \]
(4.3)
\[ C^{(4)}(\kappa_1, \kappa_2, \kappa_3, \kappa_4) = 16 \sin^2 \frac{K_1 - K_2}{2} \sin^2 \frac{K_3 - K_4}{2} \cos^2 \frac{K_1 + K_2 + K_3 + K_4}{2}. \]
(4.4)

Here we have introduced the function $c_p = (1/N) \sum_{\kappa} \cos (p \kappa) n_{\kappa}$. For $N \to \infty$ and at zero temperature we have $c_0 = 1$ if $\Omega \leq -|J|$, $c_0 = \alpha/\pi$ if $-|J| \leq \Omega \leq |J|$, $c_0 = 0$ if $|J| \leq \Omega$, $c_p = (-\text{sgn}(J))^p \sin (p \alpha)/(p \pi)$ if
where the two-fermion excitation continuum) exists only if the magnetic field does not exceed the saturation field: \(|\Omega| \leq |J|\) and \(c_p = 0\) otherwise \((p = 1, 2, \ldots)\). At \(T \to \infty\) we have \(c_p = \frac{1}{2} \delta_{p,0}\). The resulting dynamic trimer structure factor \((4.3)\) for \(N \to \infty\) then has the following form:

\[
S_{TT}(\kappa, \omega) = S_{TT}^{(2)}(\kappa, \omega) + S_{TT}^{(4)}(\kappa, \omega),
\]

(4.5)

where

\[
S_{TT}^{(2)}(\kappa, \omega) = \int_{-\pi}^{\pi} d\kappa_1 C^{(2)}(\kappa_1, \kappa_1 + \kappa) n_{\kappa_1} (1 - n_{\kappa_1 + \kappa}) \delta(\omega + \Lambda_{\kappa_1} - \Lambda_{\kappa_1 + \kappa}),
\]

(4.6)

\[
S_{TT}^{(4)}(\kappa, \omega) = \frac{1}{4\pi^2} \int_{-\pi}^{\pi} d\kappa_1 \int_{-\pi}^{\pi} d\kappa_2 \int d\kappa_3 C^{(4)}(\kappa_1, \kappa_2, \kappa_3, \kappa_1 + \kappa_2 - \kappa_3 + \kappa) 
\times n_{\kappa_1} n_{\kappa_2} (1 - n_{\kappa_3}) (1 - n_{\kappa_1 + \kappa_2 - \kappa_3 + \kappa}) \delta(\omega + \Lambda_{\kappa_1} + \Lambda_{\kappa_2} - \Lambda_{\kappa_3} - \Lambda_{\kappa_1 + \kappa_2 - \kappa_3 + \kappa}).
\]

(4.7)

The range in \(N\) structure factor \((3.5)\) for the size of the energy threshold of the four-fermion continuum \((\text{white means zero excitation energy i.e. a soft mode})\). The boundary between the region \(i\) and \(i\) of the four-fermion continuum can be read off Fig. \(??\). The darkness in this gray-scale plot is a measure of the properties of the four-fermion excitation continuum and then the properties of \(S_{TT}(\kappa, \omega)\). At \(T = 0\) the four-fermion excitation continuum \((\text{for } J = -|J| < 0)\) is determined by the conditions

\[
\begin{align*}
\frac{\omega}{|J|} &= \cos \kappa_1 + \cos \kappa_2 - \cos \kappa_3 - \cos \kappa_4, \quad \kappa = -\kappa_1 - \kappa_2 + \kappa_3 + \kappa_4 \text{ (mod} (2\pi)\), \\
\cos \kappa_1 \geq \frac{\Omega}{|J|}, \quad \cos \kappa_2 \geq \frac{\Omega}{|J|}, \quad \cos \kappa_3 \leq \frac{\Omega}{|J|}, \quad \cos \kappa_4 \leq \frac{\Omega}{|J|},
\end{align*}
\]

(4.8)

\(-\pi \leq \kappa_1, \kappa_2, \kappa_3 \leq \pi, \quad -\pi \leq \kappa \leq \pi\). Equations \((4.8)\) imply that the four-fermion excitation continuum \((\text{like the two-fermion excitation continuum})\) exists only if the magnetic field does not exceed the saturation field: \(|\Omega| \leq |J|\).

An analytical expression for the lower boundary of the four-fermion excitation continuum in the \((\kappa, \omega)-\)plane depends on \(\Omega\) and \(\kappa\) and is given by one of the following expressions (see Appendix for additional details):

\[
\frac{\omega^{(1)}}{|J|} = 2 \sin \frac{|\kappa|}{2} \sin \left(\alpha - \frac{|\kappa|}{2}\right),
\]

(4.9)

\[
\frac{\omega^{(2)}}{|J|} = 4 \cos \frac{\kappa}{4} \cos \left(\alpha + \frac{|\kappa|}{4}\right),
\]

(4.10)

\[
\frac{\omega^{(3)}}{|J|} = -2 \sin \left(\alpha + \frac{|\kappa|}{2}\right) \sin \left(2\alpha + \frac{|\kappa|}{2}\right),
\]

(4.11)

\[
\frac{\omega^{(4)}}{|J|} = -2 \sin \left(\alpha - \frac{|\kappa|}{2}\right) \sin \left(2\alpha - \frac{|\kappa|}{2}\right),
\]

(4.12)

\[
\frac{\omega^{(5)}}{|J|} = -4 \sin \frac{|\kappa|}{4} \sin \left(\alpha - \frac{|\kappa|}{4}\right).
\]

(4.13)

The range in \(\kappa\) over which for a given \(\Omega\) one of the expressions \((4.9)-(4.13)\) forms the lower boundary of the four-fermion continuum can be read off Fig. \(??\). The darkness in this gray-scale plot is a measure of the size of the energy threshold of the four-fermion continuum \((\text{white means zero excitation energy i.e. a soft mode})\). The boundary between the region \(i\) (where \(\omega_i^{(i)}\) is the lower boundary) and the region \(j\) (where
\( \omega^{(j)} \) is the lower boundary) follows from the matching condition \( \omega^{(i)} = \omega^{(j)} \) and is given by the formula \( |\kappa| = l_{ij}(\alpha) \) where

\[
l_{12}(\alpha) = 4 \arctan \frac{\tan \alpha - \sqrt{\tan^2 \alpha - 3}}{3}, \quad |\kappa| \leq \frac{2\pi}{3},
\]

\[
l_{13}(\alpha) = \pi - \alpha, \quad \frac{\pi}{2} \leq |\kappa| \leq \frac{2\pi}{3},
\]

\[
l_{14}(\alpha) = 2\alpha,
\]

\[
l_{23}(\alpha) = 2\pi - 4\alpha,
\]

\[
l_{34}(\alpha) = |\kappa| + \cos \alpha - \frac{1}{2}, \quad \frac{2\pi}{3} \leq |\kappa| \leq \pi,
\]

\[
l_{45}(\alpha) = 4\alpha.
\]

The boundary between regions 2 and 4 is determined by the cubic equation

\[
\left(\sin |\kappa| - 2 \sin \frac{|\kappa|}{2}\right) \tan^3 \alpha + \left(3 + 2 \cos \frac{\kappa}{2} + 3 \cos \kappa\right) \tan^2 \alpha
\]

\[
- \left(2 \sin \frac{|\kappa|}{2} + 3 \sin |\kappa|\right) \tan \alpha + 3 + 2 \cos \frac{\kappa}{2} - \cos \kappa = 0.
\]

Typical lower boundaries of the four-fermion continuum for several values of \( \Omega \) can be seen in Fig. ?? The soft modes according to (4.9) – (4.13) are given by

\[
|\kappa_0| = \{0, 2\pi - 4\alpha, 2\alpha, 4\alpha\}.
\]

Alternatively, the soft modes (4.21) may be determined directly from (4.8). They occur when \( \cos \kappa_1 = \cos \kappa_2 = \cos \kappa_3 = \cos \kappa_4 = \cos \alpha \).

The upper boundary of the four-fermion continuum for \( 0 \leq \Omega \leq |J|/\sqrt{2} \) is given by

\[
\frac{\omega^{(1)}_u}{|J|} = 4 \cos \kappa 4.
\]

For \( |J|/\sqrt{2} \leq \Omega \leq |J| \) the upper boundary is given by (4.22) only if \( |\kappa| \leq 4\alpha \) whereas, if \( 4\alpha \leq |\kappa| \leq \pi \), it is given by

\[
\frac{\omega^{(2)}_u}{|J|} = 4 \cos \kappa \cos \left(\alpha - \frac{|\kappa|}{4}\right).
\]

(see Appendix). The upper boundaries of the four-fermion continuum for several values of \( \Omega \) can be seen in Fig. ?? in comparison with the corresponding two-fermion continuum.

The four-fermion continuum always contains the two-fermion continuum. The lower boundaries coincide in part. The upper boundaries are different. In the zero field case we have \( \omega_l = |J| \sin |\kappa| \) for both continua. The upper boundaries are \( \omega_u = 4|J| \cos \frac{\kappa}{4} \) and \( \omega_u = 2|J| \sin \frac{|\kappa|}{4} \) for the two-fermion and four-fermion continua, respectively. As the saturation field \( \Omega = |J| \) is approached from below, the two-fermion continuum narrows to a branch and then disappears whereas the four-fermion continuum remains an extended region, bounded by \( \omega_l = 4|J| \sin^2 \frac{\kappa}{4} \) and \( \omega_u = 4|J| \cos^2 \frac{\kappa}{4} \), and then disappears abruptly.
Now consider the equation
\[
\sqrt{\sum_{j=1}^{3} \left( \frac{\partial}{\partial \kappa_j} \left[ \cos \kappa_1 + \cos \kappa_2 - \cos (\kappa + \kappa_1 + \kappa_2 - \kappa_3) \right] \right)^2} = 0.
\] (4.24)

It is satisfied for
\[
\frac{\omega_1^{(1)}}{|J|} = 2 \sin \frac{\kappa}{2},
\] (4.25)
\[
\frac{\omega_2^{(2)}}{|J|} = 4 \sin \frac{\kappa}{4},
\] (4.26)
\[
\frac{\omega_3^{(3)}}{|J|} = 4 \cos \frac{\kappa}{4}.
\] (4.27)

Thus, for \(\kappa\) or \(\omega\) approaching the curves \(4.25\) – \(4.27\) in \((\kappa, \omega)\)-space, the quantity
\[
S(\kappa, \omega) = \int_{-\pi}^{\pi} d\kappa_1 \int_{-\pi}^{\pi} d\kappa_2 \int_{-\pi}^{\pi} d\kappa_3 S(\kappa_1, \kappa_2, \kappa_3, \kappa) \times \delta (\omega - |J| \cos \kappa_1 - |J| \cos \kappa_2 + |J| \cos \kappa_3 + |J| \cos (\kappa + \kappa_1 + \kappa_2 - \kappa_3))
\] (4.28)
exhibits cusp singularities (akin to density-of-states effects in three dimensions). The exact nature of the cusps also depends on the factor \(S(\kappa_1, \kappa_2, \kappa_3, \kappa)\), which varies between different dynamic structure factors with a four-fermion part. It always includes the factor \(n_{\kappa_1} n_{\kappa_2} (1 - n_{\kappa_3}) (1 - n_{\kappa_1 + \kappa_2 - \kappa_3 + \kappa})\) as can be seen in expression \(4.7\). In Fig. ?? we show the \(\omega\)-dependence of \(S(\kappa, \omega)\) as given by \(4.28\) at \(\kappa = 0, \pi, \frac{\pi}{2}, \frac{\pi}{3}\), \(\pi\) when \(S(\kappa_1, \kappa_2, \kappa_3, \kappa) = 1\) and when \(S(\kappa_1, \kappa_2, \kappa_3, \kappa) = n_{\kappa_1} n_{\kappa_2} (1 - n_{\kappa_3}) (1 - n_{\kappa_1 + \kappa_2 - \kappa_3 + \kappa})\) for several values of \(\Omega\).

At \(T > 0\) the lower boundary of the four-fermion excitation continuum is smeared out and the upper boundary becomes \(\omega_u = 4|J| \cos \frac{\pi}{4}\).

The properties of the multimagnon continua of quantum spin chains have been examined in some detail in the recent paper of Barnes [20]. In particular, the lower/upper boundary of the two- and higher magnon continua were determined. It was shown that the boundary curves under certain conditions may exhibit discontinuous changes in composition and cusps. Moreover, a behavior of the density of (two- and higher magnon) states on the continuum boundaries and within the continuum was considered and the existence of discontinuities was pointed out. These features of one-dimensional quantum spin systems are expected to become accessible experimentally in high-resolution inelastic neutron scattering on alternating chain and ladder materials.

Interestingly, the \(s = \frac{1}{2}\) transverse \(XX\) chain which can be mapped onto noninteracting spinless fermions provides an excellent example of a system whose dynamic properties are governed by continua of multifermion excitations. In particular, the dynamics of trimer fluctuations provides a direct motivation for analyzing the four-fermion excitation continuum. Unlike in the analysis reported in Ref. [20], where the statistics of the elementary excitations (magnons) is not known, here the quasiparticles are known to be fermions and the consequences are fully taken into account.

Finally, let us examine the explicit expression for the dynamic trimer structure factor \(S_{TT}(\kappa, \omega)\) \(4.5\). In Figs. ??, ??, ??, ?? we present the zero-temperature dynamic trimer structure factor at different values of \(\Omega\). In Fig. ?? we present the same quantity at infinite temperature. We show separately the two-fermion contribution (panels a) and the four-fermion contribution (panels b) as well as the sum of these.
contributions (panels c). We observe how the spectral weight is spread across the four-fermion continuum. We also see that the two-fermion contribution stands out in terms of spectral weight. The two-fermion and four-fermion contributions are comparable in intensity at \( T = 0 \) and small \( \Omega \). As \( \Omega \) increases the two-fermion contribution becomes more important and it completely dominates as \( \Omega \to |J| \). In the high-temperature limit the two-fermion contribution is very dominant but the four-fermion continuum is still in evidence.

5 Conclusions

In summary, we have investigated some aspects of the dynamics of the \( s = \frac{1}{2} \) transverse XX chain examining, in particular, the dynamics of dimer and trimer operators. For this purpose we have calculated several dynamic structure factors on a rigorous basis within the Jordan-Wigner representation. While the dynamic dimer structure factor \( S_{DD}(\kappa, \omega) \) and the dynamic transverse spin structure factor \( S_{zz}(\kappa, \omega) \) are governed by fermionic one-particle-one-hole excitations, the dynamic trimer structure factor \( S_{TT}(\kappa, \omega) \) also contains contributions from two-particle-two-hole excitations. We have described the structure of the two-fermion and four-fermion excitation spectra in some detail and investigated the distribution of spectral weight in \( S_{TT}(\kappa, \omega) \) across these continua at zero and nonzero temperature. In particular, we have established the boundaries of the four-fermion spectral range, the locations of soft modes, and the singularity structure, which includes one-dimensional and three-dimensional density-of-states features (van Hove singularities).

An alternative technique to evaluate dynamic structure factor of quantum spin chains is based on the Bethe ansatz solutions \([10, 16, 17]\). Recently such an approach has been applied to the \( s = \frac{1}{2} \) XX chain \([16]\). Moreover, the relation between spinons or magnon quasiparticles and Jordan-Wigner fermions was discussed in some detail. It will be interesting to interpret the two-fermion and four-fermion excitations discussed here in terms of the Bethe ansatz solution as studied in Ref. \([16]\).

Acknowledgments

This study was performed within the framework of the STCU project #1673. O. D., J. S. and G. M. thank the Wilhelm und Else Heraeus-Stiftung for the kind hospitality during the 288. WE-Heraeus-Seminar on the Theme of “Quantum Magnetism: Microscopic Techniques for Novel States of Matter” (Bad Honnef, 2002) when the present study was launched. O. D. acknowledges the kind hospitality of the University of Dortmund in the spring of 2003 when part of the work was done. O. D. expresses gratitude to the Max-Planck-Institut für Physik komplexer Systeme (Dresden) for its hospitality in the spring of 2004.

Appendix

To find the lower and upper boundaries of the four-fermion excitation continuum \([4, 8]\) at fixed \( \Omega \) and \( -\pi \leq \kappa \leq \pi \) we search for the extrema of \( \omega / |J| \) as given in \([4, 8]\) and the values of \( \kappa_1, \kappa_2, \kappa_3, \kappa_4 \) at which such extrema occur. Typical results are reported in Fig. ?? (lower boundary) and Fig. ?? (upper boundary).

In Fig. ?? we show the dependence on \( |\kappa| \) of \( \kappa_1, \kappa_2, \kappa_3, \kappa_4 \) where \( \omega / |J| \) assumes a local minimum. We distinguish five different regions. The global minimum yields the lower continuum boundary. If \( 0 \leq \kappa \leq \kappa_a \)

\[
\kappa_1 = \alpha - \kappa, \quad \kappa_2 = \kappa_3 = \kappa_4 = \alpha
\] (A.1)
and

$$\frac{\omega_l}{|J|} = \cos(\alpha - \kappa) - \cos \alpha = 2 \sin \frac{\kappa}{2} \sin \left( \alpha - \frac{\kappa}{2} \right) = \frac{\omega_l^{(1)}}{|J|};$$

(A.2)

if $\kappa_a \leq \kappa \leq \kappa_b$

$$\kappa_1 = \kappa_2 = \alpha, \quad \kappa_3 = \kappa_4 = \frac{\kappa}{2} + \alpha - \pi$$

(A.3)

and

$$\frac{\omega_u}{|J|} = 2 \cos \alpha - 2 \cos \left( \frac{\kappa}{2} + \alpha - \pi \right) = 4 \cos \frac{\kappa}{4} \cos \left( \alpha + \frac{\kappa}{4} \right) = \frac{\omega_u^{(2)}}{|J|}$$

(A.4)

e etc. The values of $\kappa_a$, $\kappa_b$, $\kappa_c$, $\kappa_d$ follow from the matching conditions.

In Fig. ?? we show the dependence on $|\kappa|$ of $\kappa_1$, $\kappa_2$, $\kappa_3$, $\kappa_4$ where $\omega/|J|$ assumes a local maximum. We distinguish two different regions. The global maximum yields the upper continuum boundary. If $0 \leq \kappa \leq \kappa_A$

$$\kappa_1 = \kappa_2 = -\frac{\kappa}{4}, \quad \kappa_3 = \kappa_4 = -\pi + \frac{\kappa}{4}$$

(A.5)

and

$$\frac{\omega_u}{|J|} = 4 \cos \frac{\kappa}{4} = \frac{\omega_u^{(1)}}{|J|};$$

(A.6)

if $\kappa_A \leq \kappa \leq \pi$

$$\kappa_1 = \kappa_2 = -\alpha, \quad \kappa_3 = \kappa_4 = -\alpha - \pi + \frac{\kappa}{2}$$

(A.7)

and

$$\frac{\omega_u}{|J|} = 2 \cos \alpha + 2 \cos \left( \alpha - \frac{\kappa}{2} \right) = 4 \cos \frac{\kappa}{4} \cos \left( \alpha - \frac{\kappa}{4} \right) = \frac{\omega_u^{(2)}}{|J|}$$

(A.8)

e etc. From the matching condition we find $\kappa_A = 4\alpha$.

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FIGURE CAPTIONS

Fig. 1. $S_{zz}(\kappa, \omega)$ at $T = 0$ and (a) $\Omega = 0$, (b) $\Omega = 0.3$, (c) $\Omega = 0.9$, and (d) at $T \to \infty$ (independent of $\Omega$; only $\omega \geq 0$ is shown).

Fig. 2. $S_{DD}(\kappa, \omega)$ at $T = 0$ and (a) $\Omega = 0$, (b) $\Omega = 0.3$, (c) $\Omega = 0.9$, and (d) at $T \to \infty$ (independent of $\Omega$; only $\omega \geq 0$ is shown).

Fig. 3. Lower boundary $\omega_l = \min \left( \omega_l^{(j)} \right)$, $j = 1, \ldots, 5$ of the four-fermion excitation continuum versus wave number $\kappa$ and transverse field $\Omega$ (for $|J| = 1$).

Fig. 4. Lower and upper boundaries of the two-fermion and four-fermion continua for $|J| = 1$ and $\Omega = 0$, $\Omega = 0.3$, $\Omega = 0.6$, $\Omega = 0.9$. The two-fermion continuum is shown shaded.

Fig. 5. $S(\kappa, \omega)$ as given in (4.18) versus $\omega$ at $\kappa = 0$, $\frac{\pi}{3}$, $\frac{2\pi}{3}$, $\pi$ with $S(\kappa_1, \kappa_2, \kappa_3, \kappa) = 1$ (bold curves), and $S(\kappa_1, \kappa_2, \kappa_3, \kappa) = n_{\kappa_1} n_{\kappa_2} (1 - n_{\kappa_3}) (1 - n_{\kappa_1 + \kappa_2 - \kappa_3 + \kappa})$ for $\Omega = 0$ (solid curves), $\Omega = 0.3$ (short-dashed curves), $\Omega = 0.9$ (dotted curves). Vertical lines mark the values of $\omega_l^{(j)}$, $j = 1, 2, 3$ as given in (4.25) – (4.27). Note the different vertical scales left and right.

Fig. 6. $S_{TT}(\kappa, \omega)$ at $T = 0$ and $\Omega = 0$. Separate plots are shown for (a) $S_{TT}^{(2)}(\kappa, \omega)$, (b) $S_{TT}^{(4)}(\kappa, \omega)$, and (c) the sum $S_{TT}(\kappa, \omega)$.

Fig. 7. $S_{TT}(\kappa, \omega)$ at $T = 0$ and $\Omega = 0.3$. Separate plots are shown for (a) $S_{TT}^{(2)}(\kappa, \omega)$, (b) $S_{TT}^{(4)}(\kappa, \omega)$, and (c) the sum $S_{TT}(\kappa, \omega)$.

Fig. 8. $S_{TT}(\kappa, \omega)$ at $T = 0$ and $\Omega = 0.6$. Separate plots are shown for (a) $S_{TT}^{(2)}(\kappa, \omega)$, (b) $S_{TT}^{(4)}(\kappa, \omega)$, and (c) the sum $S_{TT}(\kappa, \omega)$.

Fig. 9. $S_{TT}(\kappa, \omega)$ at $T = 0$ and $\Omega = 0.9$. Separate plots are shown for (a) $S_{TT}^{(2)}(\kappa, \omega)$, (b) $S_{TT}^{(4)}(\kappa, \omega)$, and (c) the sum $S_{TT}(\kappa, \omega)$.

Fig. 10. $S_{TT}(\kappa, \omega)$ at $T \to \infty$ (independent of $\Omega$; only $\omega \geq 0$ is shown). Separate plots are shown for (a) $S_{TT}^{(2)}(\kappa, \omega)$, (b) $S_{TT}^{(4)}(\kappa, \omega)$, and (c) the sum $S_{TT}(\kappa, \omega)$.

Fig. 11. Search for the lower boundary of the four-fermion excitation continuum. Shown are the values of $\kappa_1$, $\kappa_2$, $\kappa_3$, $\kappa_4$ at which a minimum of $\omega/|J|$ as given in (4.18) occurs at $\Omega = 0.3|J|$ and $-\pi \leq \kappa \leq \pi$. The dependences $\kappa_1$ and $\kappa_3$ on $\kappa$ are shown by dashed curves, the dependences $\kappa_2$ and $\kappa_4$ on $\kappa$ are shown by dotted curves, the dependence on the minimal value of $\omega/|J|$ on $\kappa$ is shown by solid curves.

Fig. 12. Search for the upper boundary of the four-fermion excitation continuum. Shown are the values of $\kappa_1$, $\kappa_2$, $\kappa_3$, $\kappa_4$ at which a maximum of $\omega/|J|$ as given in (4.18) occurs at $\Omega = 0.9|J|$ and $-\pi \leq \kappa \leq \pi$. The dependences of $\kappa_1 (= \kappa_2)$ and $\kappa_3 (= \kappa_4)$ on $\kappa$ are shown by dashed curves, the dependence on the maximal value of $\omega/|J|$ on $\kappa$ is shown by solid curves.
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