Entanglement in a first order quantum phase transition

Julien Vidal, Rémy Mosséri, and Jorge Dukelsky

1Groupe de Physique des Solides, CNRS UMR 7588, Campus Boucicaut, 140 rue de Lourmel, 75015 Paris, France
2Instituto de Estructura de la Materia, CSIC, Madrid, Spain

The phase diagram of spins 1/2 embedded in a magnetic field mutually interacting antiferromagnetically is determined. Contrary to the ferromagnetic case where a second order quantum phase transition occurs, a first order transition is obtained at zero field. The spectrum is computed for a large number of spins and allows one to study the ground state entanglement properties which displays a jump of its concurrence at the critical point.

PACS numbers: 03.65.Ud, 03.67.Mn, 73.43.Nq

One of the most fascinating features of the quantum world is certainly the entanglement which has no classical counterpart. Celebrated by the pioneering work of Schrödinger, and Einstein, Podolsky and Rosen about the nonlocality, ubiquitous in the field of quantum information, entanglement properties of quantum systems have recently attracted much attention in the context of phase transitions. In the various models studied such as spin chains in a transverse magnetic field, spin ladders, spin simplex, the ground state entanglement has been shown to be strongly modified at the critical point raising the question of the universality of these behaviours.

In this Letter, we consider a system where N spins 1/2 embedded in a magnetic field h that mutually interact. We focus here on the antiferromagnetic case, the ferromagnetic one being discussed in Ref. [13]. The symmetries of the Hamiltonian allow us to considerably simplify its diagonalization and to determine the phase diagram in the thermodynamical limit. A first order quantum phase transition is found at zero field whereas in the ferromagnetic case, a second order transition occurs at nonvanishing field.

Next, we study the entanglement properties of the ground state by computing its concurrence which, roughly speaking, measures the two-spin quantum correlations [14]. This concurrence which is nontrivial for h > 0, is shown to be discontinuous at the transition point where it switches to zero.

We consider the following Hamiltonian which generalizes the model introduced in Ref. [17]:

\[ H = -\frac{\lambda}{N} \sum a_{i<j} (\sigma^+_{i} \sigma^-_{j} + \gamma \sigma^z_{i} \sigma^z_{j}) - h \sum \sigma^z_{i} \]

(1)

where the \( \sigma^z \)'s are the Pauli matrices and \( S_{z} = \sum_{i} \sigma^z_{i} \). The prefactor \( 1/N \) is necessary to get a finite free energy per spin in the thermodynamical limit. Without loss of generality, we will set \( h \geq 0 \) in the following. The Hamiltonian \( H \) preserves the magnitude of the total spin and does not couple states having a different parity of the number of spin pointing in the magnetic field direction (spin-flip symmetry), namely:

\[ [H, S^z] = 0, \]

(3)

\[ H \prod_{i} \sigma^z_{i} = 0, \]

(4)

for all anisotropy parameter \( \gamma \). In addition, it is straightforward to show that the full spectrum of \( H \) is odd under the transformation \( \lambda \rightarrow -\lambda \) and even under \( h \rightarrow -h \).

Furthermore, since \( H \) writes in terms of the total spin operators, the degeneracy of each eigenvalues belonging to a spin S sector is at least equal to the number of spin S representations which is simply given by:

\[ D_{S} = \left( \begin{array}{c} N \\ N/2 - S \end{array} \right) - \left( \begin{array}{c} N \\ N/2 - S - 1 \end{array} \right) \]

(5)

for all N. This implies that the full spectrum is obtained by diagonalizing only one representation of each spin sector \( S \) which allows us to deal with a large number of spins. Denoting by \( \{ |S, \mathcal{M}\rangle \} \) an eigenbasis of \( S^2 \) and \( S_z \), the matrix elements of \( H \) reads:

\[ \langle S', \mathcal{M}'|H|S, \mathcal{M}\rangle = \delta_{S,S'} \delta_{\mathcal{M}',\mathcal{M}} \left[ -\frac{\lambda}{N} (1+\gamma) (S(S+1) - M^2 - N/2) - 2hSM \right] - \frac{\lambda(1-\gamma)}{2N} \]

(6)

where \( a_M^\pm = \sqrt{S(S+1) - M(M \pm 1)} \) These expressions which are valid for any value of the parameters (\( \lambda, h, \gamma \)) and for any \( N \) generalize to any spin sector those given in Ref. [13] for the Dicke subspace (\( S = N/2 \)). In the isotropic case \( \gamma = 1 \), one further has \( [H, S_z] = 0 \) so that \( H \) is diagonal in the basis \( \{ |S, \mathcal{M}\rangle \} \).

The antiferromagnetic nature of the coupling between spins considered here (\( \lambda < 0 \)) completely modifies the...
the values of the interaction term. The main issue is thus to determine the lowest spin sector that minimizes the energy of the ground state for a finite arbitrary $N$ does not, a priori, lie in the symmetric representation of the permutation group spanned by the Dicke states $|\psi\rangle$. Indeed, in the zero field limit ($\lambda \to 0$), the authors of Ref. \cite{20} claim that the ground state lies in the symmetric representation $|\psi\rangle$ regardless of the eigenvalue $\lambda$. Contrary to the isotropic case $\gamma = 1$ for which any state $|S, M\rangle$ is eigenstate with eigenvalue $E(S, M) = -2\lambda N (S(S + 1) - M^2) + \lambda - 2hM$. (11)

For $\lambda < 0$ and $h > 0$, $E(S, M)$ is minimum for $M = S$ and at SUSY point $E(S, S) = \lambda$ for any $S$.

The existence of this supersymmetric point enables us to locate the ground state for any value of the parameters. Indeed, $H$ describes a competition between the magnetic field $h$ which aims to align the spin in the field direction, and the interaction terms which favors antiferromagnetic configurations. Thus, since at the SUSY point there exists a ground state lying in the maximum spin sector $S = N/2$, the ground state for $h > h_{\text{usy}}$ also lies in this sector and $d_g(h > h_{\text{usy}}) = D_{N/2} = 1$. Similarly, since singlet states $|0, 0\rangle$ are also ground states at the SUSY point, they remain ground state for $h < h_{\text{usy}}$ and $d_g(h < h_{\text{usy}}) = D_0$. In the thermodynamical limit ($N \to \infty$), $h_{\text{usy}}$ goes to zero and the level crossing between $S = N/2$ and $S = 0$ ground states thus occurs at zero field. Nevertheless, for $h = 0$, it is clear that the ground states has a zero total spin for all $\gamma \geq 0$.

FIG. 1: Ground state energy of each spin sector as a function of the magnetic field for $\gamma = 1/2$ ($\lambda = -1$). In the even case $N = 6$ (left) all level degenerate at $h_{\text{usy}}$ (●) whereas in the odd one $N = 5$ (right) a cascade is observed from the $S = N/2$ to $S = 1/2$ sector. The existence of this supersymmetric point ensures us to locate the ground state for any value of the parameters. Indeed, $H$ describes a competition between the magnetic field $h$ which aims to align the spin in the field direction, and the interaction terms which favors antiferromagnetic configurations. Thus, since at the SUSY point there exists a ground state lying in the maximum spin sector $S = N/2$, the ground state for $h > h_{\text{usy}}$ also lies in this sector and $d_g(h > h_{\text{usy}}) = D_{N/2} = 1$. Similarly, since singlet states $|0, 0\rangle$ are also ground states at the SUSY point, they remain ground state for $h < h_{\text{usy}}$ and $d_g(h < h_{\text{usy}}) = D_0$. In the thermodynamical limit ($N \to \infty$), $h_{\text{usy}}$ goes to zero and the level crossing between $S = N/2$ and $S = 0$ ground states thus occurs at zero field. Nevertheless, for $h = 0$, it is clear that the ground states has a zero total spin for all $\gamma \geq 0$.

For odd $N$, the situation is more complex since the ground states of each spin sector do not degenerate as in the even $N$ case except in the thermodynamical limit. In fact, as previously, the ground state belongs to the $S = N/2$ sector for $h > h_{\text{usy}}$, and then switches to the other spin sector with decreasing $S$ when $h$ is lowered below $h_{\text{usy}}$. Naturally, for $h = 0$, the ground state lies in the minimum spin sector and is given by all states $|1/2, 1/2\rangle$. Its degeneracy $D_S$ thus strongly depends on $h$. Nevertheless, in the thermodynamical limit, the region in which these level crossings occurs shrinks and converged to the zero field point so that the parity of $N$ becomes irrelevant for the macroscopic physical quantities.

To analyze the entanglement properties of the ground state, we focus on the concurrence $C$ which has been introduced by Wooters \cite{16} to measure the two-spin entanglement. This quantity is obtained from the density matrix describing the state to be characterized. Here,
we concentrate on the ground state of $H$ that can, as explained above, be degenerate. Thus, we must consider the thermal density matrix (at zero temperature) defined by:

$$\rho_{\text{th}} = \frac{1}{d_g} \sum_{i=1}^{d_g} |\psi_i\rangle \langle \psi_i|,$$  \hspace{1cm} (12)

where $d_g$ is the degeneracy of the ground state and where $\{|\psi_i\rangle, i = 1, \ldots, d_g\}$ constitutes an orthogonal basis of the $d_g$-dimensional lowest energy subspace $E_0$. Indeed, if we would consider the projector onto a specific state belonging to $E_0$, the entanglement properties would strongly depend on this choice. Then, let $\rho$ be the reduced density matrix obtained by tracing out $\rho_{\text{th}}$ over $(N-2)$ spins. Of course, in our system, the choice of the two spins kept is irrelevant because of the permutation symmetry. Next, we introduce the spin-flipped density matrix $\tilde{\rho} = \sigma_y \otimes \sigma_y \rho^* \sigma_y \otimes \sigma_y$ where $\rho^*$ is the complex conjugate of $\rho$. The concurrence $C$ is then defined by:

$$C = \max \{0, \mu_1 - \mu_2 - \mu_3 - \mu_4\},$$  \hspace{1cm} (13)

where the $\mu_j$ are the square roots of the four real eigenvalues of $\tilde{\rho} \rho$, classified in decreasing order. This concurrence vanishes for an unentangled two-body state whereas $C = 1$ for a maximally entangled one. As explained in Ref. [13], it is further important to deal with a rescaled concurrence $C_R = (N-1)C$ to take into account the coordination number of each spin. For a large number of spins, the difficulty comes from the trace step which requires operation in the full Hilbert space which is $2^N$-dimensional.

For $h > h_{\text{susy}}$, this can be achieved since the ground state lies in the sector $S = N/2$. Indeed, (i) the $S = N/2$ subspace is nondegenerate so that the thermal density matrix of the unique ground state $|\psi\rangle = \sum_M \alpha_M |N/2, M\rangle$ simply writes $\rho_{\text{th}} = |\psi\rangle \langle \psi|$, and (ii) the symmetry of the Dicke states $|N/2, M\rangle$ allows us to write down in a simple form the reduced density matrix $\rho$ in the standard basis $\{|\uparrow\uparrow\rangle, |\uparrow\downarrow\rangle, |\downarrow\uparrow\rangle, |\downarrow\downarrow\rangle\}$. One has [24]:

$$\rho_{11} = \sum_M |\alpha_M|^2 \frac{(N + 2M)(N + 2M - 2)}{4N(N-1)}$$  \hspace{1cm} (14)

$$\rho_{22} = \sum_M |\alpha_M|^2 \frac{(N - 2M)(N + 2M)}{4N(N-1)}$$  \hspace{1cm} (15)

$$\rho_{44} = \sum_M |\alpha_M|^2 \frac{(N - 2M)(N - 2M - 2)}{4N(N-1)}$$  \hspace{1cm} (16)

$$\rho_{14} = \sum_M \alpha_M \alpha_{M+2} \sqrt{(N + 2M)(N + 2M - 1)} \times \frac{\sqrt{(N - 2M + 1)(N - 2M + 2)}}{4N(N-1)}$$  \hspace{1cm} (17)

Furthermore, one has $\rho_{23} = \rho_{32} = \rho_{22}$, and $\rho^* = \rho$. The other matrix elements can also be computed for an arbitrary state belonging to $S = N/2$ subspace but since they vanish for the eigenstates of $H$ because of $H$, we do not give them here. Note that for the Dicke states, one recovers the expressions given in Refs. [25, 26].

For $h < h_{\text{susy}}$, the ground state lies in the minimum spin sector and is highly degenerate. The thermal density matrix is then simply the projector onto the subspace corresponding to $S = 0$ for even $N$ and $S = 1/2$ for odd $N$. The concurrence computed from such a density matrix is shown to vanish for $N > 3$ [27].

Figure 2 shows the behaviour of the rescaled concurrence of the ground state as a function of the magnetic field. Note that for $\gamma = 1$ and $h > h_{\text{susy}}$ the ground state is simply the Dicke state $|N/2, N/2\rangle$ for which $C = 0$. The same result also trivially holds in the large $h$ limit for any $\gamma$.

**FIG. 2:** Rescaled concurrence of the ground state as a function of the magnetic field for various anisotropy parameter $\gamma$ and for $N = 10^3$ spins ($\lambda = -1$). Note that for any $\gamma$, one has $C_R = 0$ at zero field.

For $h = h_{\text{susy}}$ the worse situation is reached, at least for even $N$, since there is one ground state in each spin sector. As a consequence, the thermal density matrix is a sum of projector onto states of very different nature so that the trace operation is a rather difficult task for large $N$. Here, we have chosen to focus on $|\psi_0\rangle$ whose analytic expression [20] allows one to compute its concurrence for any even $N$. The coefficients $\alpha_M$ entering in its decomposition onto the Dicke states are simply given by:

$$\alpha_{N/2-2j} = e^{-\eta(N/2-2j)} \binom{N/2}{j} / \binom{N}{2j}^{1/2}$$  \hspace{1cm} (18)

where we have set $M = N/2 - 2j$ because of the symmetry $\sum_i \sigma_i^z |\psi_0\rangle = |\psi_0\rangle$. Two limiting cases can be easily analyzed : the $XY$ case ($\gamma = 1$) for which $C_R = 0$, and the Ising model ($\gamma = 0$) for which $\eta = 0$ and $C_R = 1$. The rescaled concurrence of $|\psi_0\rangle$ as a function of $\gamma$ is displayed in Fig. 3.
In the large $N$ limit, the behaviour of the rescaled concurrence of $|\psi_0\rangle$ can be computed and is given by:

$$C_R(\gamma) = 1 - \sqrt{\gamma}$$  \hspace{1cm} (19)

for $0 \leq \gamma \leq 1$. Of course, this information does not enable us to conclude anything about the concurrence computed with the full thermal density matrix involving all spin sector but it certainly points out a nontrivial behaviour of the true ground state at $h = h_{\text{susy}}$.

Such a discontinuity of the concurrence at the transition point has already been obtained in other frustrated spin models such as spin ladders or Heisenberg antiferromagnets in the Kagomé lattice [12]. However, in these systems the ground state entanglement properties are very simple (valence-bond like states) so that its concurrence is constant in each region of the phase diagram. If a jump of the ground state concurrence seems reasonable for a system displaying a first order quantum phase transition, it is not obvious that other measures of the entanglement would have shown discontinuity. More precisely, in the above mentioned example as well as in our model, the concurrence is found to become trivial for some parameter values. An interesting perspective would be to study other measures of the entanglement in systems displaying a quantum phase transition such as the $N$-tangle [28] or the Minkovskian-square norm of the Stokes tensor [29] which investigate the $N$-spin entanglement. Indeed, the trace operation performed in the concurrence calculation undoubtedly kills some correlations between spins that could be captured by other types of measurement.

We are indebted to B. Douçot and D. Mouhanna for fruitful and valuable discussions.

\[ \text{FIG. 3: Rescaled concurrence of the ground state } |\psi_0\rangle \text{ at the SUSY point as a function of the anisotropy parameter } \gamma \text{ for } N = 10^4 \text{ spins.} \]