Scaling of the von Neumann entropy across a finite-temperature phase transition

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received 26 July 2008; accepted in final form 24 September 2008
published online 28 October 2008

PACS 03.67.Mn – Entanglement measures, witnesses, and other characterizations
PACS 03.75.Gg – Entanglement and decoherence in Bose-Einstein condensates
PACS 87.15.2g – Phase transitions

Abstract – The spectrum of the reduced density matrix and the temperature dependence of the von Neumann entropy (VNE) are analytically obtained for a system of hard-core bosons on a complete graph which exhibits a phase transition to a Bose-Einstein condensate at $T = T_c$. It is demonstrated that the VNE undergoes a crossover from purely logarithmic at $T = 0$ to purely linear in block size $n$ behaviour for $T \geq T_c$. For intermediate temperatures, VNE is a sum of two contributions which are interpreted as the classical (Gibbs) and the quantum (due to entanglement) parts of the von Neumann entropy.

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Introduction. – Recent experimental progresses in quantum communication have increased interest on entanglement properties of quantum systems both as resource for quantum computing and as intrinsic characterization of quantum states [1]. A key concept to quantify the entanglement of a part of a system (e.g. a system of qubits) with respect to the rest (environment) is the von Neumann entropy (VNE) which has been shown to be related to the maximal compression rate of a quantum information in an ideal coding scheme for two subsystems in a joint pure state [1]. In the case of mixed states the VNE contains contributions which come both from classical and quantum (entanglement) correlations. In order to extract the entanglement part from the VNE, the classical contribution must be subtracted, this requiring additional minimization over all possible disentangled states (see, e.g., [2,3]). The computational time needed to perform such a minimization grows exponentially with the size of the system, making the calculations impossible for any system with more than a few particles.

In exceptional cases, however, the von Neumann entropy can be computed exactly due to symmetries of the underlying quantum problem. An example of this is given by integrable critical spin chains which have ground states exactly known in the thermodynamic limit, with long-distance correlations governed by 1D conformal field theory (CFT) [4]. In this case VNE has been proved [5,6] to behave universally as $S(n) = c \log \left( \frac{1}{\pi} \sinh(\pi nT) \right) + \text{const}$, in the limit of a large block size $n$ and as a function of the temperature $T$, where $c$ is the central charge of the underlying CFT. Finite-size corrections of the entanglement entropy at finite temperature were also obtained from CFT for the case of a 2D free-fermion model [7].

In the present letter, we calculate, both analytically and numerically, the dependence on the temperature of the von Neumann entropy for a class of quantum models which are invariant under the action of the symmetric group and which arise in several physical contexts, see, e.g., [8–15]. A common physical property of these models is that they exhibit a phase transition from an ordered to a disordered state at a finite critical temperature $T_c$ [10]. The knowledge of the exact analytical expression of the VNE together with the requirement that the classical part of the entropy must behave extensively for large $n$, allow us to single out the entanglement part of the VNE for arbitrary $n$ and $T$. As a result, we show that the extensive part of the VNE coincides with the Gibbs entropy computed directly from the energy spectrum, while the entanglement part scales as $S_G = S_{\text{Gibbs}} = \frac{1}{2} \log n + \text{const}$ below $T_c$ and as $S_G = S_{\text{Gibbs}}$ above $T_c$. For $T = 0$ the extensive part $S_{\text{Gibbs}}$ disappears and the result in ref. [14] is recovered.

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The model. – As physical model we consider a system of hard-core bosons described by the Hamiltonian

\[ H = -\frac{1}{L} \sum_{i,j=1}^{L} b_i^\dagger b_j + \sum_{i=1}^{L} b_i^\dagger b_i, \]

where \( b_i^\dagger \), \( b_i \) denote creation and annihilation operators satisfying the following hard-core Heisenberg algebra: 
\[ [b_i, b_j] = [b_i^\dagger, b_j^\dagger] = 0, \quad [b_i, b_j^\dagger] = (1 - 2b_i^\dagger b_i) \delta_{ij}. \]

Due to the on-site Fermi-like commutation relations, double occupancy is not allowed: the action of \( b_i^\dagger \) and \( b_i \) on the single-particle Fock space being \( b_i^\dagger (0) = |1\rangle; \ b_i (1) = |0\rangle; \ b_i (0) = b_i^\dagger (1) = 0 \). Note that the Hamiltonian (1) is invariant under the action of the permutation group (symmetric group \( S_L \)) and conserves the number of particles \( N = \sum_{i=1}^{L} b_i^\dagger b_i \), with \( N \leq L \). The ground state of the system in the sector with \( N \) particles is given by the symmetric state \( |\Psi(L, N)\rangle = (\frac{1}{k!})^{1/2} \sum_p |1111111\ldots 0000000\rangle \), where \( k \) is taken over all possible distributions of \( N \) particles among \( L \) sites. Note that symmetric states are intensively studied with symmetry techniques for testing various entanglement measures, see, e.g., [16] and references therein. The excited states can be constructed from the irreducible representations (irreps) of \( S_L \) using filled Young tableau (YT) of type \( \{L - r, r\} \), with \( r \) assuming all values in the interval \([L/2] \geq r \geq 1\), where \( [x] \) denotes the integer part of \( x \) (see [12,17]). The spectral and thermodynamical properties of the system were studied in [12] where it was shown that eigenvalues of (1) associated to YT's of the type \( \{L - r, r\} \) are given by

\[ E_r = r + \frac{1}{L} \langle N(N - 1) - r(r - 1) \rangle, \quad r = 0, 1, \ldots, N, \]

with degeneracy \( d_r = \binom{L}{r} - \binom{L}{r-1} \) [12]. An interesting property of the model is that it exhibits a phase transition at finite temperature to a Bose-Einstein condensate (BEC) of hard-core bosons [10,12]. This can be inferred directly from the free energy per site \( F/L = A_{\text{min}}/\beta \), where

\[ A_{\text{min}} = \beta p^2 + \frac{\min \{\mu \in (0, \min(p,q))\}}{\mu}\ln(1 - \mu), \quad \beta \mu(1 - \mu) + \mu \log \mu \]

up to corrections of the order \( O(L^{-1}) \). Here and below we denote \( \beta = 1/T, \mu = r/L, p = N/L \) and \( q = 1 - p \). The extremum condition for \( A_{\text{min}} \) leads to the equation

\[ \beta^*(\mu^*) = \left(1 - 2\mu^*\right)^{1/2} \quad \text{log}(1 - \mu^*) \mu^*, \]

from which we see that for \( T > T_c = (\beta^*(p))^{-1} \) there is no solution for \( \mu^* \) and the minimum of (3) is reached at the end of the interval \( \mu = \min(p,q) \). For \( T < T_c \), the minimum of (3) is inside the interval and is given by the solution of (4). It was shown [10] that this phase transition is actually a Bose-Einstein condensation with the density of particles in the condensate given by

\[ \rho_c = (p - \mu^*(\beta))(q - \mu^*(\beta)), \]

for \( T < T_c \) and zero otherwise. In the following we shall characterize the behavior of the VNE across this phase transition.

Behavior of the VNE across a classical phase transition. – At \( T = 0 \) the entanglement properties of a subsystem of size \( n \) with respect to the rest of the system (seen as environment) can be characterized by the VNE

\[ S(r) = -\text{tr}(\rho(n) \log_2 \rho(n)) = -\sum \lambda_k \log_2 \lambda_k, \]

where \( \lambda_k \) are the eigenvalues of the reduced density matrix \( \rho(n) \), obtained from the density matrix \( \rho \) of the whole system as \( \rho(n) = \text{tr}_{(L-n)} \rho \). We also note that at zero temperature the density matrix of the whole system is a projector on the symmetric ground state, \( \rho = |\Psi(L,N)\rangle \langle \Psi(L,N)| \), treated in [14] where it was shown that \( \lambda_k = \binom{L}{k} \frac{(N - k)}{L} \), where \( k = 0, 1, \ldots, \min(n,N) \). In the limit of large \( n \) von Neumann entropy becomes

\[ S(n) \approx \frac{1}{2} \log_2 \left(2\pi e\rho \right) + \frac{1}{2} \log_2 \left(\frac{n(L-n)}{L}\right). \]

Since we are interested in the behavior of the VNE across the finite-temperature BEC phase transition described above, we introduce the thermal VNE for a block of size \( n \) as

\[ S(n) = -\text{tr}(\tilde{\rho}(n) \log_2 \tilde{\rho}(n)), \]

\[ \tilde{\rho}(n) (\beta) = \frac{1}{Z} \sum_r er^{-\beta E_r} \langle \rho(n)(r) \rangle, \]

where \( \tilde{\rho}(n)(\beta) \) is the thermal reduced density matrix, \( Z \) is the partition function, and \( \langle \cdot \rangle \) denotes the equal weight (thermic) average over all orthogonal degenerate states, corresponding to a given Young tableau. Note that \( \langle \rho(n)(r) \rangle \) commutes with any permutation operator and does not depend on the choice of sites in the block but only on its size \( n \). Also note that the matrices \( \langle \rho(n)(r) \rangle \) commute for different \( r \)

\[ [\langle \rho(n)(r) \rangle, \langle \rho(n)(r') \rangle] = 0, \]

so that the diagonalization of \( \tilde{\rho}(n)(\beta) \) is reduced to the diagonalization of \( \langle \rho(n)(r) \rangle \) for arbitrary \( r \) (in the following we omit the brackets \( \langle \cdot \rangle \) for brevity). Thus, to compute the temperature-dependent von Neumann entropy we need to know the eigenvalues of the reduced density matrix \( \rho(n)(r) \) for arbitrary YT states. The following theorem provides the result.

Eigenvalues of \( \rho(n)(r) \) and general properties. –

Theorem. The eigenvalues of the reduced density matrix \( \rho(n)(r) \) of the eigenstates of \( H \) with \( N \) particles
belonging to the irreps of $S_L$ characterized by YT$s$ of the type $\{L-r, r\}$, with $r \leq \min(N, [L/2])$ are
\[
\lambda(L, N, n, r, k, s) = \sum_{i=0}^{k-s} (k-s)^{(n-k-s)} (L-N-k_i/N)^{i},
\]
with $k, s$, quantum numbers assuming the values $k = 0, 1, \ldots, n$, and $s = 0, 1, \ldots, \min(k, n-k)$. The corresponding degeneracies coincide with the dimension of a YT$s$ of the type $\{n, s\}$, i.e., $\deg \lambda(L, N, n, r, k, s) = (n_s - \binom{n_s}{n_s - 1}).$

The theorem follows from the block diagonalization of the reduced density matrix with respect to the number of particles and to the irreps of $S_n$. More precisely, $\rho_{(n)}$ can be block diagonalized with respect to the number of bosons $k$ appearing in the block, this leading to $n+1$ diagonal blocks $B_k$, $k=0, 1, \ldots, n$. Each $B_k$ can be further diagonalized with respect to the irreps of $S_n$ which are compatible with that value of $k$, this leading to $k+1$ blocks associated to the YT of type $\{n-s, s\}$ with $s=0, \ldots, \min(k, n-k)$. Notice that the above decomposition implies that the block $B_k$ has dimension $\sum_{i=0}^{k} (\binom{n_s}{i} - \binom{n_s}{i - 1}) = \binom{n_s}{k}$ and the dimension of the matrix $\rho_{(n)}$ is $\sum_{k=0}^{n} \binom{n_s}{k} = 2^n$, as it should be. This also clarifies the meaning of the quantum numbers $k, s$, and explains the degeneracies given in the theorem. A full proof of the theorem will be given elsewhere.

Before using the theorem, we shall give some general properties of the eigenvalues (11) and consider some limiting cases from which the correctness of the result (11) can be inferred.

a) One can check by direct inspection that, as a consequence of the above block diagonalization, the eigenvalues in (11) satisfy the following remarkable sums with respect to $s$ and $k$:
\[
\min(k, n-k) \sum_{s=0}^{k} \lambda_{ks} \deg(\lambda_{ks}) = \binom{L-n}{\frac{k}{N}} - \binom{L-n}{\frac{k-1}{N}} = \binom{L-n}{\frac{k}{N}} - \binom{L-n}{\frac{k-1}{N}},
\]
where hereafter we use $\lambda_{ks}$ as a shorthand notation for $\lambda(L, N, n, r, k, s)$. One can easily verify that the above sums both lead to the correct normalization of $\rho_{(n)}$: $\text{tr} \rho_{(n)} = 1$. Indeed, by using eq. (12), we have
\[
\text{tr} \rho_{(n)} = \sum_{k=0}^{n} \sum_{s=0}^{k} \lambda_{ks} \deg(\lambda_{ks}) = \sum_{k=0}^{n} \binom{L-n}{\frac{k}{N}} = 1.
\]

A similar expression is obtained by interchanging the order of the sums and using eq. (13).

b) Case $r = 0$. In this case in the sum over $m$ in (11) only the term $m = 0$ survives and, since $r = 0$ implies $s = 0$, also the sum over $j$ has only one term $j = 0$. The eigenvalues (11) then reduce to
\[
\lambda_{k0} = \binom{L-n}{\frac{k}{N}} - \binom{L-n-1}{\frac{k-1}{N}} = \binom{L-n}{\frac{k}{N}} - \binom{L-n}{\frac{k-1}{N}} = \binom{L-n}{\frac{k}{N}} - \binom{L-n}{\frac{k-1}{N}},
\]
reproducing the exact result obtained for the completely symmetric ground states in [14]. Although explicit (i.e. summed) expressions for the eigenvalues can be derived also for some other particular cases, a summed expression of eq. (11) seems to be unlikely in the general case.

In the following we will work in the thermodynamic limit $L \to \infty$ for which the thermal density matrix (9) is
\[
\rho_{(n)}(\beta) \approx \begin{cases} \rho_{(n)}^{\mu=\min(p,q)}, & \text{for } T > T_c, \\ \rho_{(n)}^{\mu=\mu^*}, & \text{for } T < T_c, \end{cases}
\]
with $\mu^*$ given by (4) and the expression for eigenvalues simplifies drastically. Recalling that $\lim_{L \to \infty} (r/L) = \mu$, $\lim_{L \to \infty}(N/L) = p$, we obtain
\[
\lim_{L \to \infty} \binom{L-n}{\frac{k}{N}} = p^{n-k} q^k, \quad \lim_{L \to \infty} \sum_{m=0}^{j} (\binom{N-r}{m} \binom{L-n-r}{m} ) = \eta^j, \quad \lim_{L \to \infty} \sum_{m=0}^{j} (\binom{N-r}{m} \binom{L-n-r}{m} ) \eta^j = \eta^j, \quad \eta = \frac{(p-\mu)(q-\mu)}{pq},
\]
plays the role of the order parameter $0 \leq \eta \leq 1$, with $\eta = 0$ for $T > T_c$ and $\eta > 0$ for $T < T_c$. Note that $\mu \neq \mu^*(\beta)$ for $T \lesssim T_c$ and from eqs. (5), (18) it follows that $\eta = \frac{\mu^*}{pq}$. Inserting these expressions into (11) and carrying out the summation $\sum_{j=0}^{k} \eta^j (\binom{s}{s})^{(n-s)} = \eta \sum_{j=0}^{k} \eta^j (\binom{s}{s})^{(n-s)}$ we obtain
\[
\lim_{L \to \infty} \lambda_{ks} = p^{n-k} q^k (1-\eta)^{n-k} \sum_{i=0}^{k-s} \eta^i (\binom{s}{i})^{(n-s)} = p^{n-k} q^k (1-\eta)^{n-k} \sum_{i=0}^{k-s} \eta^i (\binom{s}{i})^{(n-s)} =
\]
where $\sum_{i=0}^{k-s} \eta^i (\binom{s}{i})^{(n-s)}$ is the Gauss hypergeometric function. In fig. 1(a) we compare the von Neumann entropy in (8) with the thermodynamic limit (19), for different temperatures and various particle densities.

**Classical and quantum parts of the von Neumann entropy.** Various limits of the above formula are discussed below.

i) Zero-temperature limit $T \to 0$. In this case $\eta = 1$, and from (19) we have $\lambda_{k0} = p^{n-k} q^k$. This is just the limit $L \to \infty$ of eq. (14), reproducing the results obtained in [14].

ii) High temperatures $T > T_c$. In this case $\eta = 0$ and the eigenvalues (19) become $s$-independent $\lambda_{ks} = p^{n-k} q^k$. This
leads to the extensive classical entropy (Gibbs entropy) of an ideal gas with excluded volume

\[ S_{(n)}(T \gg T_c) = -n(p \log p + (1-p) \log(1-p)). \]  

iii) Intermediate temperatures \( 0 < T < T_c \). This case \( 0 < \eta < 1 \) is the most interesting one since the VNE has both classical (due to degeneracy) and quantum (due to entanglement) contributions. Analyzing the sum in (19), one can show that the variable \( Q(k, s) = \lim_{L \to \infty} \lambda_{ks} \deg(\lambda_{ks}) \) is Gaussian-distributed with the mean \( \langle k/n \rangle = q, \langle s/n \rangle = \mu \):

\[ Q(k, s) \approx Q_{\max} e^{-\left[\frac{-(k-n)^2}{2\sigma_k^2} + \frac{(k-n)^2}{2\sigma_s^2} \right]}, \]

with \( Q_{\max} = (1-2\mu)(2\pi n \sqrt{\mu(1-\mu)(p-\mu)(q-\mu)}) \), and

\[ C^{-1} = \frac{1}{n\mu(1-\mu)} + \frac{(p-q)^2}{n(p-\mu)(q-\mu)}, \]

\[ D^{-1} = \frac{(1-2\mu)^2}{n(p-\mu)(q-\mu)} \]

In fig. 1(b) we compare the distribution of the eigenvalues obtained from direct calculations with the Gaussian distribution (21), from which we see that the agreement is excellent. Using the above expression of \( Q(k, s) \), we calculate the VNE as

\[ S(n) = -\sum_{k=0}^{n} \sum_{s=0}^{n-k} Q(k, s) \log_2 \frac{Q(k, s)}{\deg \lambda_{ks}}. \]

Substituting the sums with the integrals and using the normalization \( \sum Q(k, s) = 1 \) we obtain

\[ S(n) \approx -n(\mu \log_2 \mu - (1-\mu) \log_2(1-\mu)) + \frac{1}{2} \log_2 n + R(q, \mu), \]

where \( R(q, \mu) \) is a non-universal \( n \)-independent constant. The first term on the right-hand side of (23) gives the major contribution in the large-\( n \) limit, and coincides with the Gibbs entropy obtained from the spectrum of the whole system (2) in the thermodynamic limit \( E(L, \mu, p)/L \approx \mu - \mu^2 + p^2, \) \( \beta \approx \frac{1-2\mu}{(1-\mu)\mu}, \) as

\[ \frac{S_{\text{Gibbs}}}{L} = \lim_{L \to \infty} \frac{\beta(E - F)}{L}, \]

where \( F/L = \Lambda_{\min}/\beta \) and \( \Lambda_{\min} \) is given by (3). Inserting the expressions for \( E \) and \( F \) into (24), we obtain

\[ S_{\text{Gibbs}}/L = -\mu^* \log \mu^* - (1-\mu^*) \log(1-\mu^*), \]

where \( \mu^*(T) \) is defined in eq. (4). Note that by subtracting the Gibbs entropy (25) from the VNE (23) we obtain

\[ S(n) - n \lim_{L \to \infty} \frac{E - F}{TL} = \frac{1}{2} \log_2 n + R(q, \mu), \]

this coinciding, up to a constant, with the entanglement entropy at zero temperature. It is tempting to interpret the quantity (26) as the quantum contribution (i.e. due to entanglement) to the von Neumann entropy at finite temperatures. Note that this contribution disappears at \( T_c \) and above. In fig. 2 the extensive (panel (a)) and “quantum” parts (panel (b)) of the VNE are depicted.
Finite-temperature von Neumann entropy

density. It is shown that eigenvalues of the reduced density matrix in the thermodynamic limit are parametrized by the single parameter defined in (18), which turns out to be the order parameter of the problem proportional to the density of particles $\rho_c$ in the condensate. We showed that the difference between the VNE and its extensive part (coinciding with the Gibbs entropy) reduces to the entanglement entropy at $T=0$, disappears above the classical phase transition $T\geq T_c$ and scales as $\frac{1}{2}\log n$ for all temperatures below the critical one. Since our model is not conformal invariant, this scaling at $T=0$ should not be confused with the one arising in CFT. In particular, the factor $1/2$ here is not connected to any central charge but to the value of the local spin of the equivalent $SU(2)$ model obtained from mapping hard-core bosons into spin-(1/2) operators. A similar logarithmic behaviour (with a model-dependent prefactor) is expected also for other quantum systems with permutational symmetry and finite-temperature phase transitions.

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VP thanks the Department of Physics “E.R. Caianiello” for a two years research grant (AR No. 1013-2006) during which this work has been done.

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The possibility to interpret eq. (26) as the entropy of entanglement needs to be further investigated.

**Conclusions.** -- We have calculated the spectrum of the reduced density matrix and von Neumann entropy of a block of $n$ sites, for a quantum model with permutational symmetry, as a function of temperature and particle number. We have shown that eigenvalues of the reduced density matrix in the thermodynamic limit are parametrized by the single parameter defined in (18), which turns out to be the order parameter of the problem proportional to the density of particles $\rho_c$ in the condensate. We showed that the difference between the VNE and its extensive part (coinciding with the Gibbs entropy) reduces to the entanglement entropy at $T=0$, disappears above the classical phase transition $T\geq T_c$ and scales as $\frac{1}{2}\log n$ for all temperatures below the critical one. Since our model is not conformal invariant, this scaling at $T=0$ should not be confused with the one arising in CFT. In particular, the factor $1/2$ here is not connected to any central charge but to the value of the local spin of the equivalent $SU(2)$ model obtained from mapping hard-core bosons into spin-(1/2) operators. A similar logarithmic behaviour (with a model-dependent prefactor) is expected also for other quantum systems with permutational symmetry and finite-temperature phase transitions.

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