Quantum Chaos, Random Matrix Theory, and Statistical Mechanics in Two Dimensions - A Unified Approach

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Abstract

We present a theory where the statistical mechanics for dilute ideal gases can be derived from random matrix approach. We show the connection of this approach with Srednicki approach which connects Berry conjecture with statistical mechanics. We further establish a link between Berry conjecture and random matrix theory, thus providing a unified edifice for quantum chaos, random matrix theory and statistical mechanics. In the course of arguing for these connections, we also observe sum rules associated with the outstanding counting problem in the theory of Braid groups.

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1. Introduction

To understand the theme of the paper, we present an overview of various different links that have been discovered in last few decades between classically chaotic systems and their quantal counterparts. Any study motivated to bring about this connection is what we understand here by "quantum chaos" [1,2]. An overwhelming number of numerical experiments on spectral statistics [3,4] and their corresponding semiclassical analysis [3,5] suggest that the universal features observed in chaotic quantum systems can be modelled in terms of random matrix theory. Apart from energy spectra, it has been found that the conjecture [6] where an eigenstate of a chaotic quantum system is represented as a Gaussian random superposition of plane waves entails results which are found in agreement with numerical studies [3,4]. We believe that an important step has been in establishing the result that this conjecture leads to momentum distribution of ideal gases, thus bringing out statistical mechanics [9]. However, in order to bring out the puzzling results in two-dimensional statistical mechanics, it is necessary that the choice of the correlations between amplitudes of the eigenstates be specified. Thus, in this pursuit, we are led to random matrix theory where one can systematically choose the ensemble. Recently, it has been shown how one can go from random matrix theory to statistical mechanics [10] - a work that has brought together two important statistical theories which have been, hitherto, considered quite apart.

However, there remain many questions and we describe what we believe is an important one. Although one can argue for thermalization [4] and associate a temperature by a suitably-defined coarse graining, is there a way we can make this association more precise? By the end of this paper, we hope to convince the reader that, in a certain sense, the way of explaining thermalization is consistent with the traditional approaches, and more importantly, with the second law of thermodynamics. We know that the concept of temperature associated with heat lies in a curious and subtle combination of entropy and energy. If we could argue that the premise that leads us to the derivation of quantum thermalization from the Berry conjecture also allows us to show the acceptable behaviour of entropy, we
would have a more coherent logical scheme tied with second law of thermodynamics. As will be seen, this also shows at which level of description we are with respect to the projection methods so widely used [11].

Throughout the paper, we will be concentrating on two dimensions as that is the most difficult case in statistical mechanics [12–14]. In section 2, we give a brief discussion of the choice of random matrix ensemble when time-reversal and parity are broken. This is fundamental in dealing successfully with the problem of momentum distribution function and virial coefficients in section 3. The fact that quantum mechanics can be done on real field if the antiunitary symmetries are well-specified [16], and, the classification theorem of associative division algebra [18] leads to three basic ensembles in random matrix theory [17]. Incorporating the violation of parity is an important step. In section 4, we unify the different streams of thought from quantum chaos, random matrix theory, and statistical mechanics by discussing entropy which is fundamental to all the three. We would like to mention that a recent work [19] is an interesting companion of this paper. We conclude the paper with a summary.

2. Random Matrix Ensemble in Two Dimensions

In usual discussion of random matrix theory, the space dimensionality of the physical system plays no explicit role. Of course, it is misleading to be in that thought-frame. Due to the complications arising from the fact that we are working in two dimensions, we present here a comparative discussion about the fundamental symmetries in two and three (or greater) space dimensions which decisively restrict the possibilities of the random matrix ensemble.

Denoting the time reversal operator by T, the position operator, q and the momentum operator satisfy

\[ TqT^{-1} = q, \]
\[ TpT^{-1} = -p. \] (1)

In order to preserve the commutator between q and p, we see through
(i is the square root of -1) that $T$ is antilinear. Moreover, since
\[ TT^\dagger = 1, \]
we say that $T$ is antiunitary. $T$ can always be written as a product of a unitary operator, $U$ and a conjugation operator, $K$. On a state $\Psi$, on application of $T^2$, we get a constant $\lambda$ times $\Psi$. Note that
\[ T^2 = UKUK = UU^* \]
which gives
\[ UU^* = \lambda, \]
\[ UU^\dagger = 1. \]  
It now follows that $U = \lambda \overline{U}$, and hence $|\lambda|^2 = 1$. But then, since $T$ is antilinear, $\lambda^* = \lambda$ which entails
\[ T^2 = \pm 1. \]
This then gives us, after proper introduction of angular momentum operator, the two possible - symmetric and antisymmetric states of a physical system which are consistent with even and half-odd integral spin respectively which, in turn, leads to Bose-Einstein and Fermi-Dirac distributions. On very general grounds thus, if a system respects time reversal symmetry, the Hamiltonian can be represented in terms of real or quaternion real elements depending on spin and rotational symmetry. If, however, time reversal is broken, the elements are complex, and the canonical group that preserves the Hamiltonian is unitary. Therefore, in three (or greater) space dimensions, a random matrix ensemble can be chosen appropriately satisfying the invariance under an orthogonal, a unitary or a symplectic group, and no more.
It is important to note now that the fact that we have only symmetric or antisymmetric states here shows that the space dimensions must be three or greater since in two dimensions, there is an extra phase factor under an exchange of two coordinates which leads to a fractional angular momentum leading to fractional statistics. In the gauge where the two particles (in case of a discussion of two particles one can just consider the centre of mass as one particle) are free, the boundary conditions get twisted. For a free charged particle of charge Q in a magnetic flux, Φ, the boundary condition is $\Psi(\varphi) \sim \exp[i(\text{integer} - Q\Phi/2\pi)\varphi]$; we see that the angular momentum becomes fractional [21][14]. This leads to a distinction between clockwise and anti-clockwise rotations, which leads us to the notion of chirality and the associated breakdown of parity. In general, in two space dimensions, parity and time reversal symmetries are broken. Any choice of a random matrix ensemble must be consistent with this.

Since time reversal is broken, it follows from the foregoing discussion that the Hamiltonian matrix of the system will be complex, invariant under a unitary group. Breakdown of parity is new, however the answer is in the boundary condition. Thus, we are led to a chiral unitary ensemble.

In our present context of many-body system whose all the eigenstates we cannot know exactly due to practical limitations (even if it is possible in some cases, we deal with the situation where a statistical study is the viable option), following Srednicki, we write a random pure state as a superposition of some basis states with amplitudes which are random. By the randomness of the amplitudes, we mean that they satisfy some correlation functions which we will write in the next section. The randomness in the amplitudes makes the pure states of the system also random. We have assumed that the system is isolated.

The randomness in pure state can also be interpreted [22] by weighting the eigenvectors by a measure invariant under unitary transformations, $U_N$. By considering the unit complex N-sphere as a homogeneous space of $U_N$, then again as $U_N$ itself but organized into cosets, the measure is seen to be the Haar measure on $U_N$, thus unique. It is from this interpretation that we will discuss the entropy of the subsystem where we will note a connection between
randomness in pure state and random matrix theory, however in that case it will be applied to the density operator of the subsystem which resides in the isolated system with a Hilbert space of lesser dimensionality.

3. Momentum distribution

Let us consider a system of $N$ hard spheres (‘discs’ in two dimensions), each of radius $a$, enclosed in a box of edge-length $L + 2a$. Centres of two hard spheres $\vec{x}_i$ and $\vec{x}_j$ are such that $|\vec{x}_i - \vec{x}_j| \geq 2a$. The canonical pair of coordinates describing these particles are $(\vec{X}, \vec{P})$ where $\vec{X} = (\vec{x}_1, \vec{x}_2, \cdots, \vec{x}_N)$, $\vec{P} = (\vec{p}_1, \vec{p}_2, \cdots, \vec{p}_N)$. Energy eigenfunctions, $\psi_\alpha(\vec{X})$ corresponding to eigenvalue $E_\alpha$ vanish on the boundary of the enclosure. A typical eigenfunction is irregular, with a Gaussian amplitude distribution and the spatial correlation function of the same is consistent with the conjecture of Berry which allows us to represent this eigenfunction as a superposition, following Srednicki [9]:

$$\psi_\alpha(\vec{X}) = N_\alpha \int d^{dN} \vec{P} A_\alpha(\vec{P}) \delta(P^2 - 2mE_\alpha) e^{\frac{i}{\hbar} \vec{X} \cdot \vec{P}}$$

with $N_\alpha$ given by the normalization constant, and $A_\alpha's$ satisfying the two-point correlation function

$$\langle A^*_\alpha(\vec{P}) A_\gamma(\vec{P}') \rangle_{ME} = \delta_{\alpha\gamma} \frac{\delta^{dN}(\vec{P} - \vec{P}')}{\delta(P^2 - P'^2)}$$

$d$ denotes the number of coordinate-space dimensions. The average in (8) is a matrix-ensemble (ME) average which originates from the fact that the hamiltonian, $H$ of the system belongs to an ensemble of matrices satisfying associative division algebra [17,18] in consistency with quantum mechanics. The eigenstate ensemble (EE) used in [9] is nothing but a consequence of underlying matrix ensemble in RMT, the eigenfunctions then satisfy all the properties numerically observed and analytically represented in (7), (8) [20]. The correlation functions (8) decide whether time-reversal symmetry is preserved ($A^*_\alpha(\vec{P}) = A_\alpha(-\vec{P})$) or broken ($A^*_\alpha(\vec{P}) \neq A_\alpha(-\vec{P})$), accordingly the corresponding matrix ensemble belongs to OE or UE respectively. As noted in [9], the higher-order even-point correlation functions factorize and the odd-ones vanish. A very important aspect of the ansatz (7), (8) is that the
Wigner function corresponding to $\psi_\alpha(\vec{X})$ is microcanonical, or, is proportional to $\delta(H - E_\alpha)$ which, in a sense, incorporates ergodicity. We note here that, starting from an ansatz very similar to the one above, it is possible to obtain the quantum transport equation [23] where it is important to relate a given quantum state with the admissible energy surface in phase space; thus the above ansatz is in conceptual agreement with the ergodic aspect of many-body system. Moreover, this choice fixes the Thomas-Fermi density of states naturally. It now becomes important to emphasize that we must restrict ourselves to dilute gas of hard-spheres and also assume that the size of sphere is much lesser than the thermal de Broglie wavelength. Thus, the ansatz establishes, in fact, a link between RMT and statistical mechanics. We now incorporate the case of two dimensions which otherwise presents enormous difficulties.

In two dimensions, the solutions of the Schrödinger equation, $\psi(\vec{x}_1, \vec{x}_2, \cdots, \vec{x}_N)$, under an exchange of two coordinates of particles satisfies

$$\psi(\vec{x}_1, \cdots, \vec{x}_i, \cdots, \vec{x}_j, \cdots, \vec{x}_N) = e^{i\pi\nu} \psi(\vec{x}_1, \cdots, \vec{x}_j, \cdots, \vec{x}_i, \cdots, \vec{x}_N)$$

where $\nu$ is arbitrary and defines statistics. For $\nu = 0$ and $\nu = 1$, with (8), one gets the Bose-Einstein and Fermi-Dirac distributions. This non-trivial phase and the resulting boundary condition arises from the fact that the effective configuration space, $M_N^2$ has a fundamental group, $\pi_1(M_N^2) = B_N$ [24], the Braid group of $N$ objects which is an infinite, non-abelian group. $B_N$ is generated by $(N - 1)$ elementary moves $\sigma_1, \cdots, \sigma_{N-1}$ satisfying the Artin relations,

$$\sigma_i \sigma_{i+1} \sigma_i = \sigma_{i+1} \sigma_i \sigma_{i+1} \quad (i = 1, 2, \cdots, N - 2)$$

$$\sigma_j \sigma_i = \sigma_i \sigma_j, \quad |i - j| \geq 2$$

(10)

the inverse of $\sigma_i$ is $\sigma_i^{-1}$, the identity is denoted by $I$, and the centre of $B_n$ is generated by $(\sigma_1 \sigma_2 \cdots \sigma_{N-1})^N$. The multivaluedness of the eigenfunction originates from the phase change
in effecting an interchange between two coordinates $x_i^{(1)}$ and $x_i^{(2)}$ (superscripts referring to components) which can be expressed as

$$V = \exp(i\nu \sum_{i<j} \phi_{ij}),$$

$$\phi_{ij} = \tan^{-1} \left( \frac{x_i^{(2)} - x_j^{(2)}}{x_i^{(1)} - x_j^{(1)}} \right).$$ (11)

The description adopted by us here is referred to as the Anyon Gauge. It is important to realise that a set of coordinate configuration can be reached starting from some initial coordinates of $N$ particles in an infinite ways, each possibility manifested by an action of an element $\beta \in B_N$.

The connection between initial and final sequences is given by (9), via the character $\chi(\beta)$ of the specific element. Thus, to every $\beta \in B_N$, we can associate the affected partial amplitude $\psi_\alpha(\beta : \vec{x})$. With one-dimensional unitary representation of the braid group, the rudiments of quantum mechanics allow us to write

$$\Phi_\alpha(\vec{X}) = \sum_{\beta \in B_n} \chi(\beta) \psi_\alpha(\beta : \vec{X})$$ (12)

where $\psi_\alpha(\beta : \vec{X})$ is the probability amplitude associated in changing a configuration $\vec{X}$ to $(\beta : \vec{X})$ - a configuration after the action of $\beta$ on $\vec{X}$. The wavefunction $\Phi_\alpha(\vec{X})$ is to be understood as appropriately normalised. The ansatz for $V\psi_\alpha(\beta : \vec{X})$ is now

$$V\psi_\alpha(\beta : \vec{X}) = N_\alpha \int d^{2N} \vec{P} A_\alpha(\beta : \vec{P}) \delta(P^2 - 2mE_\alpha) e^{i \vec{p} \cdot \vec{P}}$$ (13)

with $A_\alpha(\beta : \vec{P})$ satisfying

$$\langle A^*_\alpha(\beta_1 : \vec{P}_1) A_\gamma(\beta_2 : \vec{P}_2) \rangle_{ME} = \delta_{\alpha\gamma} \frac{\delta^{2N}((\beta_1 : \vec{P}_1) - (\beta_2 : \vec{P}_2))}{\delta(\vec{P}_1^2 - \vec{P}_2^2)},$$ (14)

($\beta_1, \beta_2 \in B_N$), and $A_\alpha(\vec{P})$ satisfy the twisted boundary conditions,

$$A_\alpha(\vec{p}_1, \cdots, \vec{p}_i, \cdots, \vec{p}_j, \cdots, \vec{p}_N)$$

$$= e^{i\nu} A_\alpha(\vec{p}_1, \cdots, \vec{p}_j, \cdots, \vec{p}_i, \cdots, \vec{p}_N)$$ (15)
The question now is in specifying exactly what the matrix ensemble is in this case? The form of (14) with $A_\alpha$’s not restricted to real, takes into account the T-breaking, and (15) makes the ensemble handed or chiral as a result of P-breaking. Thus (13)-(15) gives the complete description and the ME is, in fact, the chiral-Gaussian Unitary Ensemble (ch-GUE) [26] as discussed in the previous section from general considerations. It can be easily shown that the Wigner distribution is
\[
\langle \rho_W(\vec{X}, \vec{P}) \rangle_{\text{ME}} = n_\alpha^{-1} h^{-2N} \delta\left(\frac{P^2}{2m} - E_\alpha\right),
\]
\[
n_\alpha = \frac{1}{N! \Gamma(N)} (\frac{mL^2E_\alpha}{2\pi\hbar^2})^N.
\] (16)

For the momentum distribution, we need to evaluate the ME-average of $\tilde{\Phi}_\alpha^*(\vec{P})\tilde{\Phi}_\gamma^*(\vec{P}^\prime)$ with $\tilde{\Phi} \equiv V\Phi_\alpha$. With the above ansatz and conditions supplementing it, this average is
\[
\mathcal{F}(\vec{P}) = \langle \tilde{\Phi}_\alpha^*(\vec{P})\tilde{\Phi}_\gamma^*(\vec{P}^\prime) \rangle_{\text{ME}} =
\]
\[
h^{2N} \delta_{\alpha\gamma} N_\alpha N_\gamma \sum_{n,m=0} \sum_{\beta_1(\alpha)} \sum_{\beta_2(n)} \chi^*(\beta_1)\chi(\beta_2)\delta(P^2 - 2mE_\alpha')
\]
\[
\times \delta^2_D\left(\prod_{\alpha=0}^m \sigma_{\beta_1(\alpha)} - \prod_{\alpha=0}^n \sigma_{\beta_2(\alpha)} \right)_{\vec{P}=\vec{P}^\prime}
\] (17)
\[
\delta^2_D(\vec{Q}) = h^{-2N} \int_{\text{Domain},D} d^{2N} X \exp \left(\frac{i}{\hbar} \vec{Q} \cdot \vec{X} \right);
\] (18)

$\vec{P}$ is identified with $\vec{P}^\prime$ after the sum is performed.

With (17), the momentum distribution is given by
\[
F(\vec{p}_1) = \frac{\int d\vec{p}_2 \cdots d\vec{p}_N \mathcal{F}(\vec{P})}{\int d\vec{p}_1 \cdots d\vec{p}_N \mathcal{F}(\vec{P})}
\] (19)

which formally completes the deduction. However, an exact evaluation of this is very difficult and the difficulty is coming from counting of irreducible words formed by the $\sigma'$s. To make the precise connection, we give derive the result up to $O(\hbar^2/L^2)$, an order that is enough for second virial coefficient.

In deriving the momentum distribution, we have to consider all the exchanges that lead to contributions giving second virial coefficient. With N generators, we have characters $e^{i\pi\nu}$
and $e^{-i\pi\nu}$ leading to a combination, $\cos(N\pi\nu)$. With one of the momenta fixed in the above integral, we look for elements of $B_N$ such that two momenta are interchanged restoring all other momenta to their labellings. All these elements contribute up to $O(\hbar^2/L^2)$. There are two kinds of terms with any $\sigma_M$ (which denotes the elements of $B_N$ with $M$ generators):

(i) one where $\vec{p}_1$ changes,

(ii) one where $\vec{p}_1$ does not change.

We first insert a notation which will be used in sequel, viz., the integral,

$$\int d^N p \delta(p^2 - x) := I_N(x) = \frac{(\pi x)^{N/2}}{\Gamma(N/2)x}. \tag{20}$$

In case (ii), we have typically

$$\delta_D(\vec{p}_1 - \vec{p}_1)\delta_D(\vec{p}_2 - \vec{p}_2)\cdots\delta_D(\vec{p}_j - \vec{p}_i)\delta_D(\vec{p}_i - \vec{p}_j)\cdots\delta_D(\vec{p}_N - \vec{p}_N). \tag{21}$$

This leads to the value of the integral,

$$\frac{1}{2} I_{2(N-2)}(2mE_\alpha - p_1^2) \left(\frac{L}{\hbar}\right)^{2(N-1)} \mathcal{R}_{\vec{\sigma}_M}(N)\chi(\vec{\sigma}_M) \tag{22}$$

where $\mathcal{R}_{\vec{\sigma}_M}$ denotes the number of elements composed by $M$ generators that contribute to $O(\hbar^2/L^2)$, or just an interchange between two momenta but not $\vec{p}_1$, and, $\chi(\vec{\sigma}_M)$ denotes the corresponding character.

In case (i), we have typically

$$\delta_D(\vec{p}_2 - \vec{p}_1)\delta_D(\vec{p}_1 - \vec{p}_2)\cdots\delta_D(\vec{p}_N - \vec{p}_N). \tag{23}$$

which leads to the integral evaluating to

$$I_{2(N-2)}(2mE_\alpha - 2p_1^2) \left(\frac{L}{\hbar}\right)^{2(N-1)} \mathcal{Q}_{\vec{\sigma}_M}(N)\chi(\vec{\sigma}_M) \tag{24}$$

where $\mathcal{Q}_{\vec{\sigma}_M}(N)$ denotes the number of elements of $B_N$ composed by $N$ generators contributing to $O(\hbar^2/L^2)$ that involve an interchange with $\vec{p}_1$.

For each $\vec{\sigma}_M \rightarrow \chi(\vec{\sigma}_M)$, we can find $\vec{\sigma}_M^* \rightarrow \chi^*(\vec{\sigma}_M)$, and $(\mathcal{Q}_{\vec{\sigma}_M}, \mathcal{R}_{\vec{\sigma}_M}) = (\mathcal{Q}_{\vec{\sigma}_M}^*, \mathcal{R}_{\vec{\sigma}_M}^*)$.

Thus, for fixed $M$, case (i) gives
\[
(\frac{L}{\hbar})^{2(N-1)} I_{2(N-2)}(2mE_\alpha - 2p_1^2) Q_{\bar{\sigma}_M}(N)(\chi(\bar{\sigma}_M) + \chi^*(\bar{\sigma}_M)); \tag{25}
\]
and case (ii) gives
\[
(\frac{L}{\hbar})^{2(N-1)} \frac{1}{2} I_{2(N-2)}(2mE_\alpha - p_1^2) R_{\bar{\sigma}_M}(N)(\chi(\bar{\sigma}_M) + \chi^*(\bar{\sigma}_M)). \tag{26}
\]
Because only two momenta are interchanged, the total contribution of elements of \(B_N\) formed by \(M\) generators is
\[
(\frac{L}{\hbar})^{2(N-1)} \sum_{k=-M,-M+2,...,M-2,M} \left[ I_{2(N-2)}(2mE_\alpha - p_1^2) \cos(\pi k \nu) R_k^{(M)}(N) \\
+ 2I_{2(N-2)}(2mE_\alpha - 2p_1^2) \cos(\pi k \nu) Q_k^{(M)}(N) \right] \tag{27}
\]
for
\[
\chi(\bar{\sigma}_M) = \left[ e^{-iM\pi \nu}, e^{-i(M-2)\pi \nu}, ..., e^{iM\pi \nu} \right] = e^{ik\pi \nu}, \tag{28}
\]
and, \(R_{\bar{\sigma}_M}\) is just \(R_k^{(M)}(N)\). If we integrate over \(\vec{p}_1\), we obtain the normalization factor. For this, we have terms that lead to exchange as discussed above, and also the operation of identity of \(B_N\) where no momenta are changed. To begin with, we have the integration of the term without identity, and the result is
\[
(\frac{L}{\hbar})^{2(N-1)} \sum_{k=-M,-M+2,...,M-2,M} \left[ I_{2(N-1)}(2mE_\alpha) \cos(\pi k \nu) R_k^{(M)}(N) \\
+ 2I_{2(N-1)}(2mE_\alpha) \cos(\pi k \nu) Q_k^{(M)}(N) \right]. \tag{29}
\]
Denoting by \(P_{\bar{\sigma}_M}(N)\) by the number of elements of \(B_N\) composed of \(M\) generators contributing to \(O(h^0/L^0)\) - the identity, integration over \(\vec{p}_2...\vec{p}_N\) gives
\[
(\frac{L}{\hbar})^{2N} I_{2(N-1)}(2mE_\alpha - p_1^2) P_{\bar{\sigma}_M}(N) \chi(\bar{\sigma}_M). \tag{30}
\]
As above, we have \(\bar{\sigma}_M\) and \(\bar{\sigma}_M^*\), so this integral reduces to
\[
(\frac{L}{\hbar})^{2N} \sum_{k=-M,-M+2,...,M-2,M} 2I_{2(N-1)}(2mE_\alpha - p_1^2) \cos(\pi k \nu) P_k^{(M)}(N). \tag{31}
\]
To get the contribution of identity to normalization, we now integrate this over \(\vec{p}_1\) to obtain
\[ \left( \frac{L}{\hbar} \right)^{2N} \sum_{k=-M,-M+2,\ldots,M-2,M} 2I_{2N}(2mE_\alpha) \cos(\pi k \nu) \mathcal{P}_k^M(N). \]  

(32)

For the second virial coefficient, if \( M = 2m \) (m=0,1,2,...), the contribution goes to the term involved in identity, and, if \( M = 2m + 1 \) (m=0,1,2,...), the contribution is \( O(h^2/L^2) \). The sum over elements of \( B_N \) can be substituted by a sum over \( m \). All put together, in the term which gives normalization, we have

\[ O(1) : \left( \frac{L}{\hbar} \right)^{2N} \sum_{m=0}^\infty \sum_{k=-2m-1,-2m+1,\ldots,2m+1} 2I_{2N}(2mE_\alpha) \cos(\pi k \nu) \mathcal{P}_k^M(N); \]  

(33)

and

\[ O \left( \frac{h^2}{L^2} \right) : \left( \frac{L}{\hbar} \right)^{2(N-1)} \sum_{m=0}^\infty \sum_{k=-2m-1,-2m+1,\ldots,2m+1} \left[ I_{2(N-1)}(2mE_\alpha) \cos(\pi k \nu) \mathcal{R}_k^M(N) + I_{2(N-1)}(2mE_\alpha) \cos(\pi k \nu) \mathcal{Q}_k^M(N) \right]. \]  

(34)

For the numerator of (19), with one momentum \( \vec{p}_1 \) fixed and integrating with respect to all other momenta, we get the following results :

\[ O(1) : \left( \frac{L}{\hbar} \right)^{2N} \sum_{m=0}^\infty \sum_{k=-2m-1,-2m+1,\ldots,2m+1} 2I_{2(N-1)}(2mE_\alpha - p_1^2) \cos(\pi k \nu) \mathcal{P}_k^M(N); \]  

(35)

and

\[ O \left( \frac{h^2}{L^2} \right) : \left( \frac{L}{\hbar} \right)^{2(N-1)} \sum_{m=0}^\infty \sum_{k=-2m-1,-2m+1,\ldots,2m+1} \left[ I_{2(N-2)}(2mE_\alpha - p_1^2) \cos(\pi k \nu) \mathcal{R}_k^M(N) + 2I_{2(N-2)}(2mE_\alpha - 2p_1^2) \cos(\pi k \nu) \mathcal{Q}_k^M(N) \right]. \]  

(36)

For large \( N \),

\[ I_{2(N-1)}(x) \sim I_{2N}(x) \]  

(37)

as \( I_N(x) \) is just the volume of an \( N \)-dimensional sphere of radius \( x \). Let us define

\[ A = \frac{p_1^2}{2mk_BT_\alpha}, \]

\[ B = \frac{1}{2\pi mk_BT_\alpha}. \]  

(38)

With these, the terms for the normalization factor can be re-written as :
\[ O(1) : \left( \frac{L}{\hbar} \right)^{2N} 2I_{2N}(2mE_\alpha) \sum_{m=0}^{\infty} \sum_{k=-2m,-2m+2,\ldots,2m} \cos(\pi k\nu) P^m_k(N); \quad (39) \]

and

\[ O \left( \frac{h^2}{L^2} \right) : \left( \frac{L}{\hbar} \right)^{2(N-1)} I_{2N}(2mE_\alpha) B \sum_{m=0}^{\infty} \sum_{k=-2m-1,-2m+1,\ldots,2m+1} \left[ \cos(\pi k\nu) R^m_k(N) + \cos(\pi k\nu) Q^m_k(N) \right]. \quad (40) \]

Similarly, the terms corresponding to the numerator of (19) can be re-written as

\[ O(1) : \left( \frac{L}{\hbar} \right)^{2N} 2I_{2N}(2mE_\alpha) B \exp(-A) \sum_{m=0}^{\infty} \sum_{k=-2m,-2m+2,\ldots,2m} \cos(\pi k\nu) P^m_k(N); \quad (41) \]

and

\[ O \left( \frac{h^2}{L^2} \right) : \left( \frac{L}{\hbar} \right)^{2(N-1)} I_{2N}(2mE_\alpha) B^2 \exp(-A) \sum_{m=0}^{\infty} \sum_{k=-2m-1,-2m+1,\ldots,2m+1} \left[ \cos(\pi k\nu) R^m_k(N) + 2 \cos(\pi k\nu) Q^m_k(N) \right]. \quad (42) \]

Eqs. (41) and (42) combine to give the numerator of (19) which we call \( F_1 \), and, Eqs. (39) and (40) combine to give the denominator of (19) which we call \( F_2 \). Thus the ratio of \( F_1 \) to \( F_2 \) gives the momentum distribution up to \( O(h^2/L^2) \). Now, after a straightforward arrangement of all the terms, we get

\[ F(\vec{p}_1) = (2\pi mkT)^{-1} \exp \left( -\frac{\vec{p}_1^2}{2mkT} \right) \left\{ 1 + \frac{h^2}{L^2} \frac{1}{2\pi mkT} \left( 2e^{-\frac{\vec{p}_1^2}{2mkT}} - 1 \right) G(N,\nu) + O\left( \frac{h^4}{L^4} \right) \right\} \quad (43) \]

where

\[ G(N,\nu) = \frac{\sum_{m=0}^{\infty} \sum_{K=0}^{\infty} Q^{(m)}_K(N) \cos(\pi K\nu)}{1 + 2 \sum_{m=1}^{\infty} \sum_{K=0}^{\infty} P^{(m)}_K(N) \cos(\pi K\nu)}, \quad (44) \]

\( Q^{(m)}_K(N) \) is the number of elements in \( B_N \) composed of \( m' \) generators whereby the momentum \( \vec{p}_1 \) is interchanged with another momentum yielding a character \( \exp(i\pi K\nu) \) (or \( \exp(-i\pi K\nu) \) since \( Q^{(m)}_K(N) = Q^{(m)}_{-K}(N) \)); \( P^{(m)}_K(N) \) is the number of elements in \( B_N \) contributing to identity with a character \( \exp(i\pi K\nu) \) (or \( \exp(-i\pi K\nu) \)). Temperature is introduced above
via the ideal gas law, $E_\alpha = NkT_\alpha$. Unfortunately though, this counting problem stands open today [27]. It is very important to note that the ansatz (13)-(15) for the special case when $\sigma^2_i = 1$ for all $i$ where $B_N$ reduces to symmetric group, $S_N$, the well-known Fermi-Dirac and Bose-Einstein distributions follow. On evaluating pressure, $\Pi$ from (14), denoting area of the enclosure by $A$, we get

$$\Pi = 1 - (2A)^{-1} \lambda^2 G(N, \nu),$$

with

$$\lambda^2 = \frac{\hbar^2}{8\pi^2 mkT} - \frac{1}{4}.$$  

We immediately see that $G(N,0)/(2N)$ and $G(N,1)/(2N)$ are $2^{-3/2}$ and $-2^{-3/2}$ respectively yielding the second virial coefficient for the Bose and Fermi gases [28]. For the fractional case, with $\nu = \text{even number}, 2j + \delta ("\text{boson-based anyons"})$, comparing our result with [13], we get the Sum Rule :

$$-2^{-3/2}N^{-1}G(N, \nu)\lambda^2 = (-1 + 4|\delta| - 2\delta^2)\lambda^2/4, \quad (45)$$

the right hand side belongs to [13]. It is important to note that our deduction is non-perturbative and in principle, we can get expressions for higher-order virial coefficients also [29]. To understand this, we observe that the relation (14) connects two momentum configurations of N particles, and not just the momenta of two particles. Thus, it contains information that can lead to all virial coefficients. For example, for the third virial coefficient, we need to evaluate contributions to $F(\vec{p}_1)$ when three momenta out of N are interchanged. The denominator of (19) contains those interchanges which braid three strands in such a way that the initial configuration of momenta is preserved whereas the numerator of (19) contains those which exchange the momentum assignment on all three strands. We have done the calculation and the third virial coefficient is expressible in terms of the specific counting problem of $B_N$. Here, in order to convince the reader, it suffices to make a comparative discussion with the existing calculation. For this, we write down the total contribution to the momentum distribution due to a triple interchange emerging from the elements of $B_N$ formed by M generators,

$$\left(\frac{L}{\hbar}\right)^{2(N-2)} \sum_{-2M}^{2M} \frac{2}{3} I_{2(N-3)}(2mE_\alpha - \vec{p}_1^2) \cos(\pi k\nu)R_k^M(N)$$

$$+ 2I_{2(N-3)}(2mE_\alpha - 3\vec{p}_1^2) \cos(\pi k\nu)S_k^M(N), \quad (46)$$
where $S^M_k(N)$ ($R^M_k(N)$) are the number of elements of $B_N$ that (do not) change the momentum $\vec{p}_1$. $I_D(x)$ denotes the volume of a D-dimensional hyper-sphere of radius x. The reason we give this result here is to show that (46) is a Fourier series with harmonic terms like $\cos 2\pi\nu$, $\cos 4\pi\nu$, and so on, in complete agreement with the conjectured form [29]. It is becoming evident from the Monte Carlo calculations [30] that the third virial coefficient is a series with terms as $\sin^2\pi\nu, \sin^4\pi\nu$, and so on. Our formal result is thus in consonance with these works. Also, we mention that (45), (46) and the Monte Carlo estimates provide a non-trivial hint on the counting problem itself.

4. Average entropy of a quantum subsystem - averaging over random eigenstates, and, over random Hamiltonians

In this section, our discussion will not be restricted to two dimensions. Also, the subject will be entropy which is apparently different from the previous section. The problem that we address is a quantum version of the Ehrenfest urn model [31] as first considered in [22].

Consider a system AB with Hilbert space dimension mn and normalized density matrix $\rho$ (a pure state $\rho = |\psi> <\psi|$ if $\rho^2 = \rho$) [33,32]. Now we divide this system into two subsystems, A and B, of dimension m and n respectively. The density matrices of A and B, respectively, $\rho_A$ and $\rho_B$, are obtained by partial tracing of $\rho$ over B and A respectively. We assume that A and B are quantally uncorrelated, i.e., $\rho = \rho_A \otimes \rho_B$. If $|\psi>$ is chosen at random, what is the joint probability distribution of eigenvalues of $\rho_A$? Following [22], "random" refers to unitarily invariant Haar measure which, in this case, turns out to be hyper-area of the unit sphere $S^{2mn-1}$, the factor 2 coming from the fact that $|\psi>$ has mn complex entries (or 2mn real entries). The objective is to study the average entropy of A, $<S_A> = -\text{tr} \rho_A \log \rho_A$ over the probability distribution of eigenvalues (which are probabilities) of $\rho_A$. The result of this calculation, conjectured in [32] and proved first in [34], is

$$<S_A> = \sum_{k=n+1}^{mn} \frac{1}{k} \frac{m-1}{2n}, \quad (m \leq n).$$

(47)

The random pure state can be written (for the system we are considering) as (7,8) in
three (or greater) space dimensions, or, as (13-15) in two dimensions. These equations can be interpreted as choosing a pure state at random for a specific choice of amplitude, $A_\alpha$.

If one calculates the average of trace of $\rho^2_A$, first, over homogeneously distributed unit vector in mn-dimensional Hilbert space, and then, over random Hamiltonians, the two answers are only different by one bit \[35\]. The values are almost the same as one corresponding to the answer when the entropy will be maximal, i.e., $\log m$. This brings about the random matrices as all that is being done here about averaging over random Hamiltonians is what is done in random matrix theory. Thus the average entropy of a subsystem follows from the random matrix hypothesis about AB - the statement becomes exact when $m \ll n$. Indeed, the connection of random matrix theory and statistical mechanics is when the size of the system is large where it means then that the number of particles is large to be consistent with thermodynamic limit.

It is very interesting to note that if the pure states of AB are random, the probability distribution of eigenvalues of $\rho_A$ is just the one-point correlation function corresponding to the (generalized) Laguerre unitary ensemble of random matrices \[36\]. Since the one-point correlation function (average level density) is the same for orthogonal, unitary, and symplectic ensembles \[37\], the answer for the average entropy will remain the same. Let us remember that the average level density is, in principle, a function of the size of the matrices. The fact that we must discuss entropy in the context of systems in thermodynamic limit is what makes the entropy same for all the ensembles. Since the fluctuations on top of the average density become significant with decreasing sizes, we expect to observe their interesting effect on the entropy. We now present results that prove these remarks.

We begin by recalling that the average over all pure states of AB, in unitary Haar measure, of the spread of eigenvalues of $\rho_A$ is \[22\]

$$< \sigma^2 > = \frac{1}{m} \sum_{i=1}^{m} \left( p_i - \frac{1}{m} \right)^2 > = \frac{1 - m^{-2}}{mn + 1}. $$ \[48\]

Clearly, the case $n=1$ corresponds to the situation when $\rho_A$ is also pure, then we have
\[ < \sigma^2_{\text{max}} > = \frac{1 - m^{-2}}{m + 1}, \]  

(49)

the ratio of \(< \sigma^2 >\) to \(< \sigma^2_{\text{max}} >\) gives the measure of ”purity” of the subsystem A. Since we have noted above that the same answer can be obtained by averaging over the one-point correlation function of the Laguerre unitary ensemble of random matrices, we expect that apart from the leading term which is \(\log m\) for the entropy as this corresponds to equipartition, the ”defect” term must show the signature of different ensembles. To this end, we start by writing the entropy,

\[ S = - \sum_i p_i \log p_i, \]  

(50)

and Taylor expand each \(p_i\) about \(1/m\). With

\[ p_i = \frac{1}{m} - \frac{q_i}{m}, \]  

(51)

we can write

\[ S = \log m - \frac{1}{m} \left[ \frac{1}{1.2} \sum_{i=1}^{m} q_i^2 + \frac{1}{2.3} \sum_{i=1}^{m} q_i^3 + \ldots \right], \]  

(52)

which is convergent if \(|q_i| < 1\), i.e., if \(0 < p_i < \frac{2}{m}\). Since \(< \sigma^2 >\) is small for large \(n\), most of the measure will lie with \(p_i < \frac{2}{m}\). It is plausible that \(S = \log m - \text{defect}\), and that the defect is well approximated by

\[ < \text{defect} > \equiv \frac{1}{2m} \sum_i q_i^2 = \frac{1}{2} m^2 \sigma^2 = \frac{1}{2} m^2 - \frac{1}{2mn + 1}. \]  

(53)

We can now find the defect for the case where we integrate over orthogonally invariant Haar measure [39] and symplectically invariant Haar measure. The difference is that these correspond to \(S_{^m}^{n-1}\) and \(S_{^3}^{n^{m-1}}\) respectively. After the same steps, we get

\[ \left< \frac{\sigma^2}{\sigma^2_{\text{max}}} \right> = \frac{\beta m + 1}{2 \beta mn + 1} \]  

(54)

where \(\beta\) is the co-dimension of level crossing, respectively 1, 2, and 4 for orthogonal, unitary, and symplectic ensembles of random matrix theory. The entropy is given by
\begin{equation}
S \equiv \log m - \frac{(m - 1)}{2} \frac{\beta m + 1}{\beta mn + 1}.
\end{equation}

This result shows that the entropy is almost maximal for \( n \) large enough, and that the finite-dimensional effects show up the dependence on the global symmetries of the system.

We wish to note that the arguments we have used are quantum mechanical. The results of this section show that randomness in eigenstate, which follows from random matrix theory, encompassing the ergodicity of the classical system leads to entropy of a subsystem which is maximal. To notice the differences between the chaotic quantum systems belonging to different random matrix ensembles, we need to study the entropy as a function of the Hilbert space dimension as is clear above. We conclude this section with the mention of a recent work where a related study is carried out on periodically kicked top \[19\].

5. Concluding Remarks

We have shown in this paper that an ansatz where eigenstates are written as random superpositions of plane waves (or some basis consistent with the boundary conditions) for systems whose classical analogues are chaotic is equivalent to a random matrix hypothesis. In an important work \[9\], the connection between the ansatz and statistical mechanics in three dimensions was brought out. Since the group that governs exchange symmetry in two dimensions is an infinite, nonabelian one whose special case is the permutation group (the exchange group in three dimensions), our treatment and results in Section 3 are generalizations of \[9\]. It was possible for us to do this only because we realised what the random matrix ensemble should be in two dimensions. This is the reason for Section 2 where a comparative discussion about the relevance of space dimensions is given to the random matrix ensembles. In consistency with the expectations, the ensemble in two dimensions is chiral unitary ensemble. It is well-known that choosing a specific nature of randomness (e.g., Gaussian) gives then the average density of states which is not realistic. This can be treated with the Dyson Brownian motion model \[20\] where any realistic density of states can be modelled. An interesting relation between a generalized Brownian motion model and a semiclassical reasoning of universality has been recently worked out \[38\] by a generalization of the theory.
of level dynamics.

The fact that both the ideas, one of random pure state of an isolated system, and, that of this system being governed by a random Hamiltonian, give rise to the distribution functions and virial coefficients correctly suggest that there may be a connection between the two. In Section 4, we have described a way that we see most clearly (as of now) in the context of entropy of a quantum subsystem. We believe that the arguments developed here provide a common ground to seemingly different themes, leading to the second law of thermodynamics.

As shown in Section 3, the number of words formed by M generators of the Braid group satisfy a sum rule which comes from our calculation of the second virial coefficient. The parameter, $\nu$ has an analogous partner in quantum chromodynamics [15] and we conjecture that the anyon gas discussed here and the $\nu\pi$-parametrised quantum chromodynamics belong to the same universality class of chiral Unitary Ensemble of RMT.
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