



Non-linear sigma models (tutorial)

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Plan (tentative)

- quantum interference, diagrammatics, weak localization, mesoscopic fluctuations, strong localization
- field theory: non-linear σ -model
- quasi-1D geometry: exact solution, localization
- RG, metal-insulator transition, criticality
- symmetry classification of disordered electronic systems and of corresponding σ -models
- mechanisms of delocalization and criticality in 2D systems: symmetries and topology
- disordered Dirac fermions in graphene

Evers, ADM, "Anderson transitions", Rev. Mod. Phys. 80, 1355 (2008)

Basics of disorder diagrammatics

Hamiltonian
$$H=H_0+V({
m r})\equiv rac{(-i
abla)^2}{2m}+V({
m r})$$

Free Green function $G_0^{R,A}(\epsilon,p) = (\epsilon - p^2/2m \pm i0)^{-1}$

Disorder $\langle V(\mathbf{r})V(\mathbf{r}')\rangle = W(\mathbf{r}-\mathbf{r}')$

simplest model: white noise $W(\mathbf{r} - \mathbf{r}') = \Gamma \delta(\mathbf{r} - \mathbf{r}')$

$$egin{aligned} ext{self-energy} & \Sigma(\epsilon,p) \ ext{Im} \ \Sigma_R = \Gamma \int (dp) ext{Im} \ rac{1}{\epsilon - p^2/2m + i0} = \pi
u \Gamma \equiv -rac{1}{2 au} \ , \end{aligned}$$

au – mean free time

disorder-averaged Green function $G(\epsilon, p)$

$$G^{R,A}(\epsilon,p) = rac{1}{\epsilon - p^2/2m - \Sigma_{R,A}} \simeq rac{1}{\epsilon - p^2/2m \pm i/2 au}$$

 $G^{R,A}(\epsilon,r)\simeq G^{R,A}_0(\epsilon,r)e^{-r/2l}\ , \qquad l=v_F au$ – mean free path

Conductivity

$${f Kubo\ formula} \qquad \sigma_{\mu
u}(\omega) = rac{1}{i\omega} \left\{ rac{i}{\hbar} \int_0^\infty dt \int dr e^{i\omega t} \langle [j_\mu(r,t),j_
u(0,0)]
angle - rac{ne^2}{m} \delta_{\mu
u}
ight\}$$

Non-interacting electrons, $T,\omega \ll \epsilon_F:$

$$\sigma_{xx}(\omega) \simeq rac{e^2}{2\pi V} ext{Tr} \ \hat{v}_x G^R_{\epsilon+\omega} \hat{v}_x (G^A_\epsilon - G^R_\epsilon) \qquad \quad \epsilon \equiv \epsilon_F$$

Drude conductivity:

$$egin{aligned} \sigma_{xx} &= rac{e^2}{2\pi} \int (dp) rac{1}{m^2} p_x^2 G^R_{\epsilon+\omega}(p) [G^A_\epsilon(p) - G^R_\epsilon(p)] \ &\simeq rac{e^2}{2\pi}
u rac{v_F^2}{d} \int d\xi_p rac{1}{(\omega - \xi_p + rac{i}{2 au})(-\xi_p - rac{i}{2 au})} = e^2 rac{
u v_F^2}{d} rac{ au}{1 - i\omega au} \,, \qquad \xi_p = rac{p^2}{2m} - \epsilon \end{aligned}$$

Finite-range disorder \longrightarrow anisotropic scattering

 $\longrightarrow \,\, {
m vertex} \,\, {
m correction} \,\, , \qquad au \,\, \longrightarrow \,\, au_{
m tr}$

$$rac{1}{ au} =
u \int rac{d\phi}{2\pi} w(\phi) \qquad \qquad rac{1}{ au_{
m tr}} =
u \int rac{d\phi}{2\pi} w(\phi) (1 - \cos \phi)$$





Diffuson and Cooperon

$${\cal D}(q,\omega) = (2\pi
u au)^{-2}\int d(r-r')\langle G^R_\epsilon(r',r)G^A_{\epsilon+\omega}(r,r')
angle e^{-iq(r-r')}$$



Weak localization (orthogonal symmetry class)





Cooperon loop (interference of timereversed paths)

$$\Delta \sigma_{
m WL} \simeq -rac{e^2}{2\pi} rac{v_F^2}{d}
u \int d\xi_p G_R^2 G_A^2 \int (dq) rac{1}{2\pi
u au^2} \, rac{1}{Dq^2 - i\omega} = -\sigma_0 rac{1}{\pi
u} \int rac{(dq)}{Dq^2 - i\omega}$$

$$\Delta \sigma_{
m WL} = -rac{e^2}{(2\pi)^2} \left(rac{\sim 1}{l} - rac{1}{L_\omega}
ight) \ , \qquad {
m 3D} \qquad \qquad L_\omega = \left(rac{D}{-i\omega}
ight)^{1/2}$$

$$\Delta \sigma_{
m WL} = -rac{e^2}{2\pi^2} \ln rac{L_\omega}{l} \ , \qquad 2 {
m D}$$

$$\Delta \sigma_{
m WL} = -rac{e^2}{2\pi}L_\omega \;, \qquad {
m quasi-1D}$$

Generally: IR cutoff $L_{\omega} \longrightarrow \min\{L_{\omega}, L_{\phi}, L, L_H\}$

Mesoscopic conductance fluctuations









$$\langle (\delta\sigma)^2
angle = 3 \left(rac{e^2}{2\pi V}
ight)^2 (4\pi
u au^2 D)^2 \sum_{\mathrm{q}} \left(rac{1}{2\pi
u au^2 D \mathrm{q}^2}
ight)^2 = 12 \left(rac{e^2}{2\pi V}
ight)^2 \sum_{\mathrm{q}} \left(rac{1}{\mathrm{q}^2}
ight)^2$$

$$\langle (\delta g)^2
angle = rac{12}{\pi^4} \sum_{\mathrm{n}} \left(rac{1}{\mathrm{n}^2}
ight)^2 \qquad n_x = 1, 2, 3, \ldots \;, \qquad n_{y,z} = 0, 1, 2, \ldots$$

 $\langle (\delta g)^2 \rangle \sim 1$ independent of system size; depends only on geometry! \longrightarrow universal conductance fluctuations (UCF) quasi-1D geometry: $\langle (\delta g)^2 \rangle = 8/15$

Mesoscopic conductance fluctuations (cont'd)

Additional comments:

• UCF are anomalously strong from classical point of view: $\langle (\delta g)^2 \rangle / g^2 \sim L^{4-2d} \gg L^{-d}$

reason: quantum coherence

- UCF are universal for $L \ll L_T, L_\phi$; otherwise fluctuations suppressed
- symmetry dependent: 8 = 2 (Cooperons) $\times 4$ (spin)
- autocorrelation function $\langle \delta g(B) \delta g(B+\delta B) \rangle$; magnetofingerprints
- mesoscopic fluctuations of various observables

Strong localization

WL correction is IR-divergent in quasi-1D and 2D; becomes $\sim \sigma_0$ at a scale

$$egin{aligned} & \xi \sim 2\pi
u D \ , & ext{quasi-1D} \ & \xi \sim l \exp(2\pi^2
u D) = l \exp(\pi g) \ , & ext{2D} \end{aligned}$$

indicates strong localization, ξ – localization length

confirmed by exact solution in quasi-1D and renormalization group in 2D



Philip W. Anderson

1958 "Absence of diffusion in certain random lattices" Disorder-induced localization

 \longrightarrow Anderson insulator

The Nobel Prize in Physics 1977

Metal vs Anderson insulator

Localization transition \longrightarrow change in behavior of diffusion propagator,

$$\Pi(\mathrm{r}_1,\mathrm{r}_2;\omega)=\langle G^R_{\epsilon+\omega/2}(\mathrm{r}_1,\mathrm{r}_2)G^A_{\epsilon-\omega/2}(\mathrm{r}_2,\mathrm{r}_1)
angle,$$

Delocalized regime: Π has the diffusion form:

$$\Pi(\mathrm{q},\omega)=2\pi
u(\epsilon)/(Dq^2-i\omega),$$

Insulating phase: propagator ceases to have Goldstone form, becomes massive,

$$\Pi(\mathrm{r}_1,\mathrm{r}_2;\omega)\simeq rac{2\pi
u(\epsilon)}{-i\omega}\mathcal{F}(|\mathrm{r}_1-\mathrm{r}_2|/\xi),$$

 $\mathcal{F}(\mathbf{r})$ decays on the scale of the localization length, $\mathcal{F}(r/\xi) \sim \exp(-r/\xi)$.

Comment:

Localization length ξ obtained from the averaged correlation function $\Pi = \langle G^R G^A \rangle$ is in general different from the one governing the exponential decay of the typical value $\Pi_{\text{typ}} = \exp \langle \ln G^R G^A \rangle$.

E.g., in quasi-1D systems: $\xi_{av} = 4\xi_{typ}$

This is usually not important for the definition of the critical index ν .

Anderson transition



Scaling theory of localization: Abrahams, Anderson, Licciardello, Ramakrishnan '79

Modern approach: RG for field theory (σ -model)

quasi-1D, 2D : metallic \rightarrow localized crossover with decreasing g

d > 2: Anderson metal-insulator transition (sometimes also in d = 2)



Continuous phase transition with highly unconventional properties!

Field theory: non-linear σ -model

$$S[Q] = {\pi
u \over 4} \int d^d {
m r} \, {
m Str} \, [-D(
abla Q)^2 - 2i \omega \Lambda Q], \qquad Q^2({
m r}) = 1$$

Wegner'79 (replicas); Efetov'83 (supersymmetry) (non-equilibrium: Keldysh σ -model, will not discuss here) σ -model manifold:

- unitary class:
 - fermionic replicas:
 - bosonic replicas:
 - supersymmetry:
- orthogonal class:
 - fermionic replicas:
 - bosonic replicas:
 - supersymmetry:

in general, in supersymmetry:

 $Q \in \{$ "sphere" \times "hyperboloid" $\}$ "dressed" by anticommuting variables

Non-linear σ -model: Sketch of derivation

Consider unitary class for simplicity

• introduce supervector field $\Phi = (S_1, \chi_1, S_2, \chi_2)$:

$$egin{aligned} G^R_{E+\omega/2}(\mathrm{r}_1,\mathrm{r}_2)G^A_{E-\omega/2}(\mathrm{r}_2,\mathrm{r}_1) &= \int D\Phi\, D\Phi^\dagger S_1(\mathrm{r}_1)S_1^*(\mathrm{r}_2)S_2(\mathrm{r}_2)S_2^*(\mathrm{r}_1) \ & imes\exp\left\{i\int d\mathrm{r}\Phi^\dagger(\mathrm{r})[(E-\hat{H})\Lambda+rac{\omega}{2}+i\eta]\Phi(\mathrm{r})
ight\}, \end{aligned}$$

where $\Lambda = \text{diag}\{1, 1, -1, -1\}$. No denominator! Z = 1

- disorder averaging \longrightarrow quartic term $(\Phi^{\dagger}\Phi)^2$
- Hubbard-Stratonovich transformation:

quartic term decoupled by a Gaussian integral over a 4×4 supermatrix variable $\mathcal{R}_{\mu\nu}(\mathbf{r})$ conjugate to the tensor product $\Phi_{\mu}(\mathbf{r})\Phi_{\nu}^{\dagger}(\mathbf{r})$

• integrate out Φ fields \longrightarrow action in terms of the \mathcal{R} fields:

$$S[\mathcal{R}] = \pi
u au \int d^d \mathrm{r} \, \mathrm{Str} \mathcal{R}^2 + \mathrm{Str} \ln [E + (rac{\omega}{2} + i\eta) \Lambda - \hat{H}_0 - \mathcal{R}]$$

• saddle-point approximation \longrightarrow equation for \mathcal{R} :

$$\mathcal{R}(\mathrm{r}) = (2\pi
u au)^{-1}\langle\mathrm{r}|(E-\hat{H}_0-\mathcal{R})^{-1}|\mathrm{r}
angle$$

Non-linear σ -model: Sketch of derivation (cont'd)

The relevant set of the solutions (the saddle-point manifold) has the form:

$$\mathcal{R} = \Sigma \cdot I - (i/2 au) Q \;, \qquad Q = T^{-1} \Lambda T \;, \qquad Q^2 = 1$$

 $Q-4 \times 4$ supermatrix on the σ -model target space

• gradient expansion with a slowly varying $Q(\mathbf{r}) \longrightarrow$

$$\Pi({
m r}_1,{
m r}_2;\omega) = \int DQ \ Q^{bb}_{12}({
m r}_1) Q^{bb}_{21}({
m r}_2) e^{-S[Q]},$$

where S[Q] is the σ -model action

$$S[Q] = {\pi
u \over 4} \int d^d {
m r} \, {
m Str} \, [-D(
abla Q)^2 - 2i \omega \Lambda Q],$$

- size of *Q*-matrix: 4 = 2 (Adv.-Ret.) $\times 2$ (Bose-Fermi)
- orthogonal & symplectic classes (preserved time-reversal)
- $\longrightarrow 8 = 2 \text{ (Adv.-Ret.)} \times 2 \text{ (Bose-Fermi)} \times 2 \text{ (Diff.-Coop.)}$
- product of N retarded and N advanced Green functions $\longrightarrow \sigma$ -model defined on a larger manifold, with the base being a product of $U(N,N)/U(N) \times U(N)$ and $U(2N)/U(N) \times U(N)$

σ model: Perturbative treatment

For comparison, consider a ferromagnet model in an external magnetic field:

$$H[\mathrm{S}] = \int \mathrm{d}^d \mathrm{r} \, \left[rac{\kappa}{2} (
abla \mathrm{S}(\mathrm{r}))^2 - \mathrm{BS}(\mathrm{r})
ight] \, , \qquad \qquad \mathrm{S}^2(\mathrm{r}) = 1$$

n-component vector σ -model. Target manifold: sphere $S^{n-1} = O(n)/O(n-1)$ Independent degrees of freedom: transverse part S_{\perp} ; $S_1 = (1 - S_{\perp}^2)^{1/2}$

$$H[\mathrm{S}_{\perp}] = rac{1}{2}\int\mathrm{d}^d\mathrm{r}\,\left[\kappa[
abla\mathrm{S}_{\perp}(\mathrm{r})]^2 + B\mathrm{S}^2_{\perp}(\mathrm{r}) + O(\mathrm{S}^4_{\perp}(\mathrm{r}))
ight]$$

Ferromagnetic phase: symmetry is broken; Goldstone modes – spin waves:

$$\langle \mathrm{S}_{\perp} \mathrm{S}_{\perp}
angle_q \propto rac{1}{\kappa \mathrm{q}^2 + B}$$

$$Q=\left(1-rac{W}{2}
ight)\Lambda\left(1-rac{W}{2}
ight)^{-1}=\Lambda\left(1+W+rac{W^2}{2}+\ldots
ight)\;;\qquad W=\left(egin{array}{cc} 0 & W_{12}\ W_{21} & 0 \end{array}
ight)$$

$$S[W] = rac{\pi
u}{4} \int \mathrm{d}^d \mathrm{r} \operatorname{Str} [D(
abla W)^2 - i \omega W^2 + O(W^3)]$$

theory of "interacting" diffusion modes. Goldstone mode: diffusion propagator

$$\langle W_{12}W_{21}
angle_{q,\omega}\sim rac{1}{\pi
u(D{
m q}^2-i\omega)}$$

σ -models: What are they good for?

- reproduce diffuson-cooperon diagrammatics ...
 - ... and go beyond it:
- metallic samples $(g \gg 1)$: level & wavefunction statistics: random matrix theory + deviations
- quasi-1D samples:

exact solution, crossover from weak to strong localization

- Anderson transitions: RG treatment, phase diagrams, critical exponents
- non-trivial saddle-points: nonperturbative effects, asymptotic tails of distributions
- generalizations: interaction, non-equilibrium (Keldysh)

Quasi-1D geometry: Exact solution of the σ -model quasi-1D geometry (many-channel wire) \longrightarrow 1D σ -model \longrightarrow "quantum mechanics", longitudinal coordinate – (imaginary) "time" \longrightarrow "Schroedinger equation" of the type $\partial_t W = \Delta_Q W$, $t = x/\xi$ • Localization length, diffusion propagator Efetov, Larkin '83 • Exact solution for the statistics of eigenfunctions Fyodorov, ADM '92-94 • Exact $\langle g \rangle (L/\xi)$ and $\operatorname{var}(g)(L/\xi)$ Zirnbauer, ADM, Müller-Groeling '92-94

e.g. for orthogonal symmetry class:

$$egin{aligned} &\langle g^n
angle(L) \,=\, rac{\pi}{2} \int_0^\infty d\lambda anh^2 (\pi\lambda/2) (\lambda^2+1)^{-1} p_n(1,\lambda,\lambda) \exp\left[-rac{L}{2\xi}(1+\lambda^2)
ight] \ &+\, 2^4 \sum_{l\in 2N+1} \int_0^\infty d\lambda_1 d\lambda_2 l(l^2-1) \lambda_1 anh(\pi\lambda_1/2) \lambda_2 anh(\pi\lambda_2/2) \ & imes p_n(l,\lambda_1,\lambda_2) \prod_{\sigma,\sigma_1,\sigma_2=\pm 1} (-1+\sigma l+i\sigma_1\lambda_1+i\sigma_2\lambda_2)^{-1} \exp\left[-rac{L}{4\xi}(l^2+\lambda_1^2+\lambda_2^2+1)
ight] \end{aligned}$$

$$p_1(l,\lambda_1,\lambda_2) = l^2 + \lambda_1^2 + \lambda_2^2 + 1, \ p_2(l,\lambda_1,\lambda_2) = rac{1}{2} (\lambda_1^4 + \lambda_2^4 + 2l^4 + 3l^2(\lambda_1^2 + \lambda_2^2) + 2l^2 - \lambda_1^2 - \lambda_2^2 - 2)$$

Quasi-1D geometry: Exact solution of the σ -model (cont'd)

$$\begin{split} L \ll \xi \text{ asymptotics:} \qquad \langle g \rangle(L) &= \frac{2\xi}{L} - \frac{2}{3} + \frac{2}{45}\frac{L}{\xi} + \frac{4}{945}\left(\frac{L}{\xi}\right)^2 + O\left(\frac{L}{\xi}\right)^3 \\ \text{and} \quad \operatorname{var}(g(L)) &= \frac{8}{15} - \frac{32}{315}\frac{L}{\xi} + O\left(\frac{L}{\xi}\right)^2. \end{split}$$

 $L \gg \xi$ asymptotics:

$$\langle g^n
angle = 2^{-3/2-n} \pi^{7/2} (\xi/L)^{3/2} e^{-L/2\xi}$$

0



orthogonal (full), unitary (dashed), symplectic (dot-dashed)

Renormalization group and ϵ -expansion

analytical treatment of Anderson transition:

RG and ϵ -expansion for $d = 2 + \epsilon$ dimensions

 $eta ext{-function} \quad eta(t) = -rac{dt}{d\ln L}; \quad t = 1/2\pi g \ , \qquad g - ext{dimensionless conductance}$

orthogonal class (preserved spin and time reversal symmetry):

$$eta(t) = \epsilon t - 2t^2 - 12\zeta(3)t^5 + O(t^6)$$
 beta-function

$$t_* = rac{\epsilon}{2} - rac{3}{8} \zeta(3) \epsilon^4 + O(\epsilon^5)$$
 transition point

$$u=-1/eta'(t_*)=\epsilon^{-1}-rac{9}{4}\zeta(3)\epsilon^2+O(\epsilon^3)$$

localization length exponent

$$s =
u \epsilon = 1 - rac{9}{4} \zeta(3) \epsilon^3 + O(\epsilon^4) \qquad ext{conductivity exponent}$$

Numerics for 3D: $\nu \simeq 1.57 \pm 0.02$

Slevin, Ohtsuki '99

RG for σ -models of all Wigner-Dyson classes

- orthogonal symmetry class (preserved T and S): $t = 1/2\pi g$ $eta(t) = \epsilon t - 2t^2 - 12\zeta(3)t^5 + O(t^6) \; ; \qquad t_* = rac{\epsilon}{2} - rac{3}{8}\zeta(3)\epsilon^4 + O(\epsilon^5)$ $u = -1/eta'(t_*) = \epsilon^{-1} - rac{9}{4}\zeta(3)\epsilon^2 + O(\epsilon^3) \; ; \qquad s =
 u\epsilon = 1 - rac{9}{4}\zeta(3)\epsilon^3 + O(\epsilon^4)$
- unitary class (broken T):

$$eta(t) = \epsilon t - 2t^3 - 6t^5 + O(t^7) \; ; \qquad t_* = \left(rac{\epsilon}{2}
ight)^{1/2} - rac{3}{2}\left(rac{\epsilon}{2}
ight)^{3/2} + O(\epsilon^{5/2}); \ 1 \quad 3 \quad 1 \quad 3$$

1 10

$$\nu = \frac{1}{2\epsilon} - \frac{3}{4} + O(\epsilon); \qquad s = \frac{1}{2} - \frac{3}{4}\epsilon + O(\epsilon^2).$$

symplectic class (preserved T, broken S):

$$eta(t)=\epsilon t+t^2-rac{3}{4}\zeta(3)t^5+O(t^6)$$

metal insulator transition in 2D at $t_* \sim 1$

Multifractality at the Anderson transition

 $P_q = \int d^d r |\psi({
m r})|^{2{
m q}}$ inverse participation ratio

$$\langle P_q
angle \sim \left\{egin{array}{ll} L^0 & ext{insulator} \ L^{- au_q} & ext{critical} \ L^{-d(q-1)} & ext{metal} \end{array}
ight.$$



Multifractality is characteristic for a variety of complex systems: turbulence, strange attractors, diffusion-limited aggregation, ...

Statistical ensemble $\longrightarrow f(\alpha)$ may become negative

Multifractality and the field theory

 $\Delta_q - ext{scaling dimensions of operators} \quad \mathcal{O}^{(q)} \sim (Q\Lambda)^q$ $d = 2 + \epsilon: \qquad \Delta_q = -q(q-1)\epsilon + O(\epsilon^4) \qquad ext{Wegner '80}$

• Infinitely many operators with negative scaling dimensions

• $\Delta_1 = 0 \iff \langle Q \rangle = \Lambda$ naive order parameter uncritical

Transition described by an order parameter function F(Q)Zirnbauer 86, Efetov 87

 ↔ distribution of local Green functions and wave function amplitudes ADM, Fyodorov '91

Multifractal wave functions at the Quantum Hall transition



Dimensionality dependence of multifractality



Analytics $(2 + \epsilon, \text{ one-loop})$ and numerics

$$egin{aligned} & au_q = (q-1)d - q(q-1)\epsilon + O(\epsilon^4) \ &f(lpha) = d - (d+\epsilon-lpha)^2/4\epsilon + O(\epsilon^4) \end{aligned}$$

$$egin{aligned} d &= 4 \ (ext{full}) \ d &= 3 \ (ext{dashed}) \ d &= 2 + \epsilon, \ \epsilon &= 0.2 \ (ext{dotted}) \ d &= 2 + \epsilon, \ \epsilon &= 0.01 \ (ext{dot-dashed}) \end{aligned}$$

Inset: d = 3 (dashed) vs. $d = 2 + \epsilon$, $\epsilon = 1$ (full)

Mildenberger, Evers, ADM '02

Magnetotransport





classically (Drude–Boltzmann theory):





Quantum transport in strong magnetic fields

Integer Quantum Hall Effect (IQHE) Fractional Quantum Hall Effect (FQHE)



Basics of IQHE



 $E_F ext{ in the range of localized states } \longrightarrow egin{cases} ext{quantized plateau in } \sigma_{xy} \ \sigma_{xx} = 0 \end{bmatrix}$

IQH transition



$$S = \int d^2 r \left\{ -rac{\sigma_{xx}}{8} {
m Tr} (\partial_\mu Q)^2 + rac{\sigma_{xy}}{8} {
m Tr} \epsilon_{\mu
u} Q \partial_\mu Q \partial_
u Q
ight\}$$

Disordered electronic systems: Symmetry classification

Altland, Zirnbauer '97

Conventional (Wigner-Dyson) classesTspin rot.chiralp-hsymbolGOE++--AIGUE-+/--AGSE+--AII



Bogoliubov-de Gennes classes

\mathbf{T}	spin rot.	chiral	p-h	symbol
+	+		+	CI
—	+	—	+	\mathbf{C}
+	—		+	DIII
—	—		+	D

$$oldsymbol{H} = \left(egin{array}{cc} \mathbf{h} & oldsymbol{\Delta} \ -oldsymbol{\Delta}^* & -\mathbf{h}^T \end{array}
ight)$$

Disordered electronic systems: Symmetry classification

Ham.	RMT	Т	\mathbf{S}	compact	non-compact	$\sigma ext{-model}$	$\sigma ext{-model compact}$		
class				symmetric space	symmetric space	$\mathbf{B} \mathbf{F}$	$\text{sector}\mathcal{M}_F$		
		•							
Wigne	er-Dyson	class	ses						
A	GUE	_	±	$\mathrm{U}(N)$	$\mathrm{GL}(N,\mathbb{C})/\mathrm{U}(N)$	AIII AIII	$\mathrm{U}(2n)/\mathrm{U}(n)\! imes\!\mathrm{U}(n)$		
AI	GOE	+	+	$\mathrm{U}(N)/\mathrm{O}(N)$	$\operatorname{GL}(N,\mathbb{R})/\operatorname{O}(N)$	BDI CII	$\mathrm{Sp}(4n)/\mathrm{Sp}(2n)\! imes\!\mathrm{Sp}(2n)$		
AII	GSE	+	_	${ m U}(2N)/{ m Sp}(2N)$	$\mathrm{U}^*(2N)/\mathrm{Sp}(2N)$	CII BDI	$\mathrm{O}(2n)/\mathrm{O}(n)\! imes\!\mathrm{O}(n)$		
chiral	classes								
AIII	chGUE	_	±	$\mathrm{U}(p+q)/\mathrm{U}(p)\! imes\!\mathrm{U}(q)$	$\mathrm{U}(p,q)/\mathrm{U}(p)\! imes\!\mathrm{U}(q)$	$\mathbf{A} \mathbf{A}$	$\mathrm{U}(n)$		
BDI	chGOE	+	+	$\mathrm{SO}(p+q)/\mathrm{SO}(p)\! imes\!\mathrm{SO}(q)$	$\mathrm{SO}(p,q)/\mathrm{SO}(p)\! imes\!\mathrm{SO}(q)$	AI AII	$\mathrm{U}(2n)/\mathrm{Sp}(2n)$		
CII	chGSE	+	_	$\mathrm{Sp}(2p+2q)/\mathrm{Sp}(2p)\! imes\!\mathrm{Sp}(2q)$	$\mathrm{Sp}(2p,2q)/\mathrm{Sp}(2p)\! imes\!\mathrm{Sp}(2q)$	$\mathbf{AII} \mathbf{AI}$	$\mathrm{U}(n)/\mathrm{O}(n)$		
Bogoliubov - de Gennes classes									
С		_	+	$\mathrm{Sp}(2N)$	$\mathrm{Sp}(2N,\mathbb{C})/\mathrm{Sp}(2N)$	DIII CI	${ m Sp}(2n)/{ m U}(n)$		
CI		+	+	${ m Sp}(2N)/{ m U}(N)$	$\mathrm{Sp}(2N,\mathbb{R})/\mathrm{U}(N)$	$\mathbf{D} \mathbf{C}$	$\operatorname{Sp}(2n)$		
BD		_	_	$\mathrm{SO}(N)$	$\mathrm{SO}(N,\mathbb{C})/\mathrm{SO}(N)$	CI DIII	${ m O}(2n)/{ m U}(n)$		
DIII		+	_	$\mathrm{SO}(2N)/\mathrm{U}(N)$	${ m SO}^*(2N)/{ m U}(N)$	C D	$\mathrm{O}(n)$		

Mechanisms of Anderson criticality in 2D

"Common wisdom": all states are localized in 2D

In fact, in 9 out of 10 symmetry classes the system can escape localization!

 \longrightarrow variety of critical points

Mechanisms of delocalization & criticality in 2D:

- broken spin-rotation invariance \longrightarrow antilocalization, metallic phase, MIT classes AII, D, DIII
- topological term $\pi_2(\mathcal{M}) = \mathbb{Z}$ (quantum-Hall-type) classes A, C, D : IQHE, SQHE, TQHE
- topological term $\pi_2(\mathcal{M}) = \mathbb{Z}_2$ classes AII, CII

• chiral classes: vanishing β -function, line of fixed points classes AIII, BDI, CII

• Wess-Zumino term (random Dirac fermions, related to chiral anomaly) classes AIII, CI, DIII

Electron transport in disordered graphene

Ostrovsky, Gornyi, ADM, Phys. Rev. B 74, 235443 (2006)

Phys. Rev. Lett. 98, 256801 (2007)
Eur. Phys. J. Special Topics 148, 63 (2007)
Phys. Rev. B 77, 195430 (2008)

Experiments on transport in graphene

Novoselov, Geim et al; Zhang, Tan, Stormer, and Kim; Nature 2005



- linear dependence of conductivity on electron density ($\propto V_g$)
- minimal conductivity $\sigma \approx 4e^2/h$ ($\approx e^2/h$ per spin per valley) T-independent in the range $T = 30 \text{ mK} \div 300 \text{ K}$

T-independent minimal conductivity in graphene

Tan, Zhang, Stormer, Kim '07

 $T=30~\mathrm{mK}\div300~\mathrm{K}$



Graphene in transverse magnetic field



Anomalous, odd-integer IQHE: $\sigma_{xy} = (2n+1) \times (2e^2/h)$

Graphene dispersion: 2D massless Dirac fermions





Two sublattices: A and B Hamiltonian: $H = \begin{pmatrix} 0 & t_k \\ t_k^* & 0 \end{pmatrix}$ $t_k = t \left[1 + 2e^{i(\sqrt{3}/2)k_y a} \cos(k_x a/2) \right]$ Spectrum $\varepsilon_k^2 = |t_k|^2$

The gap vanishes at 2 points, $K, K' = (\pm k_0, 0)$, where $k_0 = 4\pi/3a$. In the vicinity of K, K' the spectrum is of massless Dirac-fermion type:

$$H_K = v_0 (k_x \sigma_x + k_y \sigma_y), \qquad H_{K'} = v_0 (-k_x \sigma_x + k_y \sigma_y)$$

 $v_0 \simeq 10^8 \text{ cm/s} - \text{effective "light velocity"}, \qquad \text{sublattice space} \longrightarrow \text{isospin}$

Graphene: Disordered Dirac-fermion Hamiltonian

$\begin{array}{l} \mbox{Hamiltonian} & \longrightarrow 4 \times 4 \mbox{ matrix operating in:} \\ \mbox{AB space of the two sublattices } (\sigma \mbox{ Pauli matrices}), \\ & $K-K'$ space of the valleys (τ Pauli matrices). \end{array}$

Four-component wave function:

$$\Psi = \{\phi_{AK}, \phi_{BK}, \phi_{BK'}, \phi_{AK'}\}^T$$

Hamiltonian:

$$H=-iv_0 au_z(\sigma_x
abla_x+\sigma_y
abla_y)+V(x,y)$$

Disorder:

$$V(x,y) = \sum_{\mu,
u=0,x,y,z} \sigma_\mu au_
u V_{\mu
u}(x,y)$$

Clean graphene: symmetries

Space of valleys K-K': Isospin $\Lambda_x = \sigma_3 \tau_1, \ \Lambda_y = \sigma_3 \tau_2, \ \Lambda_z = \sigma_0 \tau_3.$ Time inversion Chirality $T_0: \quad H = \sigma_1 \tau_1 H^T \sigma_1 \tau_1$ $C_0: \quad H = -\sigma_3 \tau_0 H \sigma_3 \tau_0$ Combinations with $\Lambda_{x,y,z}$ $T_x: \quad H = \sigma_2 au_0 H^T \sigma_2 au_0$ $C_x: \quad H = -\sigma_0 au_1 H \sigma_0 au_1$ $T_{u}: \quad H = \sigma_{2}\tau_{3}H^{T}\sigma_{2}\tau_{3}$ $C_y: \quad H=-\sigma_0 au_2H\sigma_0 au_2$ $T_z: \quad H = \sigma_1 \tau_2 H^T \sigma_1 \tau_2$ $C_{\gamma}: \quad H = -\sigma_3 \tau_3 H \sigma_3 \tau_3$

Spatial isotropy \Rightarrow $T_{x,y}$ and $C_{x,y}$ occur simultaneously \Rightarrow T_{\perp} and C_{\perp}

Symmetries of various types of disorder in graphene

		Λ_{\perp}	Λ_z	T_0	T_{\perp}	T_{z}	C_0	C_{\perp}	C_{z}	CT_0	CT_{\perp}	CT_z
$\sigma_0 au_0$	$lpha_0$	+	+	+	+	+				—		
$\sigma_{\{1,2\}} au_{\{1,2\}}$	eta_{ot}			+		_	+	_	_	+	_	_
$\sigma_{1,2} au_0$	γ_{\perp}		+	+	—	+	+	—	+	+	—	+
$\sigma_0 au_{1,2}$	eta_z		—	+		—	_	—	+	_	—	+
$\sigma_3 au_3$	γ_z		+	+		+		+		_	+	—
$\sigma_3\tau_{1,2}$	eta_0					+			+	+		
$\sigma_0 au_3$	γ_0		+	—	+	—	_	+	_	+	—	+
$\sigma_{1,2}\tau_3$	$lpha_{\perp}$	+	+	_		—	+	+	+	-	—	—
$\sigma_3 au_0$	$ lpha_z $	+	+		—				—	+	+	+

Related works:

- S. Guruswamy, A. LeClair, and A.W.W. Ludwig, Nucl. Phys. B 583, 475 (2000)
- E. McCann, K. Kechedzhi, V.I. Fal'ko, H. Suzuura, T. Ando, and B.L. Altshuler, PRL 97, 146805 (2006)
- I.L. Aleiner and K.B. Efetov, PRL 97, 236801 (2006)

Conductivity at $\mu = 0$

Drude conductivity (SCBA = self-consistent Born approximation):

$$\sigma = -rac{8e^2v_0^2}{\pi\hbar} \int rac{d^2k}{(2\pi)^2} rac{(1/2 au)^2}{[(1/2 au)^2 + v_0^2k^2]^2} = rac{2e^2}{\pi^2\hbar} = rac{4}{\pi}rac{e^2}{h}$$

BUT: For generic disorder, the Drude result $\sigma = 4 \times e^2/\pi h$ at $\mu = 0$ does not make much sense: Anderson localization will drive $\sigma \to 0$.

Experiment: $\sigma \approx 4 \times e^2/h$ independent of TQuantum criticality ?

Can one have non-zero σ ?

Yes, if disorder either

(i) preserves one of chiral symmetries

or

(ii) is of long-range character (does not mix the valleys)

Realizations of chiral disorder

- (i) bond disorder: randomness in hopping elements t_{ij} or infinitely strong on-site impurities – unitary limit: all bonds adjacent to the impurity are effectively cut (C_z -symmetry)
- (ii) dislocations: random non-Abelian gauge field (C_0 -symmetry)
- (iii) random magnetic field, ripples (both C_0 and C_z symmetries)

Realizations of long-range disorder

- (i) smooth random potential: correlation length \gg lattice spacing
- (ii) charged impurities
- (iii) ripples: smooth random magnetic field

Absence of localization of Dirac fermions in graphene with chiral or long-range disorder

Disorder	Symmetries	Class	Conductivity	QHE
Vacancies	C_z,T_0	BDI	$pprox 4e^2/\pi h$	normal
Vacancies + RMF	$oldsymbol{C}_{oldsymbol{z}}$	AIII	$pprox 4e^2/\pi h$	normal
$\sigma_z au_{x,y} ext{ disorder}$	$oldsymbol{C_z},T_z$	CII	$pprox 4e^2/\pi h$	normal
Dislocations	$\boldsymbol{C_0,\ T_0}$	\mathbf{CI}	$4e^2/\pi h$	chiral
Dislocations + RMF	$oldsymbol{C}_0$	AIII	$4e^2/\pi h$	chiral
Ripples, RMF	$C_0, {f \Lambda_z}$	$2 \times \text{AIII}$	$4e^2/\pi h$	odd-chiral
Charged impurities	Λ_z,T_\perp	2 imes AII	$(4e^2/\pi h)\ln L$	odd
random Dirac mass: $\sigma_z au_{0,z}$	Λ_{z},CT_{\perp}	$2 \times D$	$4e^2/\pi h$	odd
Charged imp. + RMF/ripples	Λ_z	$2\! imes\!\mathrm{A}$	$4\sigma_U^*$	odd

 C_z -chirality \longrightarrow Gade-Wegner phase

 C_0 -chirality \longrightarrow Wess-Zumino-Witten term

 Λ_z -symmetry \equiv decoupled valleys $\longrightarrow \theta = \pi$ topological term

Conductivity at $\mu = 0$: C_0 -chiral disorder

Current operator $\mathbf{j} = ev_0 \tau_3 \sigma$

relation between G^R and G^A & $\sigma_3 j^x = i j^y$, $\sigma_3 j^y = -i j^x$,

 \longrightarrow transform the conductivity at $\mu = 0$ to RR + AA form:

$$\sigma^{xx} = -rac{1}{\pi}\sum_{lpha=x,y}\int d^2(r-r')\,{
m Tr}\Big[j^lpha G^R(0;{
m r},{
m r}')j^lpha G^R(0;{
m r}',{
m r})\Big] \ \ \equiv \sigma_{RR}.$$

Gauge invariance: $p \rightarrow p + eA$ constant vector potential

$$\sigma_{RR} = -\frac{2}{\pi} \frac{\partial^2}{\partial A^2} \operatorname{Tr} \ln G^R \longrightarrow \sigma_{RR} = 0$$
 (?!)

But: contribution with no impurity lines \longrightarrow anomaly:

UV divergence \Rightarrow shift of p is not legitimate (cf. Schwinger model '62).

Universal conductivity at $\mu = 0$ for C_0 -chiral disorder

Calculate explicitly $(\delta - \text{infinitesimal Im}\Sigma)$

$$\sigma = -rac{8e^2v_0^2}{\pi\hbar} \int rac{d^2k}{(2\pi)^2} rac{\delta^2}{(\delta^2 + v_0^2k^2)^2} = rac{2e^2}{\pi^2\hbar} = rac{4}{\pi}rac{e^2}{h}$$

for C_0 -chiral disorder $\sigma(\mu = 0)$ does not depend on disorder strength

Alternative derivation: use Ward identity

$$-ie(\mathrm{r}-\mathrm{r}')G^R(0;\mathrm{r},\mathrm{r}')=[G^R\mathrm{j}G^R](0;\mathrm{r},\mathrm{r}')$$

and integrate by parts \longrightarrow only surface contribution remains:

$$\sigma = -rac{ev_0}{4\pi^3} \oint d\mathbf{k}_n \operatorname{Tr} [\mathbf{j} \, G^R(\mathbf{k})] = rac{e^2}{\pi^3 \hbar} \oint rac{d\mathbf{k}_n \mathbf{k}}{k^2} = rac{4}{\pi} rac{e^2}{h}$$

Related works: Ludwig, Fisher, Shankar, Grinstein '94; Tsvelik '95

Long-range disorder

Smooth random potential does not scatter between valleys Reduced Hamiltonian: $H = v_0 \sigma \mathbf{k} + \sigma_\mu V_\mu(\mathbf{r})$ Ludwig, Fisher, Shankar, Grinstein '94; Ostrovsky, Gornyi, ADM '06-07

Disorder couplings:
$$\alpha_0 = \frac{\langle V_0^2 \rangle}{2\pi v_0^2},$$
 $\alpha_\perp = \frac{\langle V_x^2 + V_y^2 \rangle}{2\pi v_0^2},$ $\alpha_z = \frac{\langle V_z^2 \rangle}{2\pi v_0^2}$ Randomscalar potentialvector potentialmass

Symmetries:

- α_0 disorder \Rightarrow *T***-invariance** $H = \sigma_y H^T \sigma_y \Rightarrow$ AII (GSE)
- α_{\perp} disorder \Rightarrow *C*-invariance $H = -\sigma_z H \sigma_z \Rightarrow$ AIII (ChUE)
- α_z disorder \Rightarrow *CT***-invariance** $H = -\sigma_x H^T \sigma_x \Rightarrow$ D (BdG)
- generic long-range disorder \Rightarrow A (GUE)

σ -model topologies:

A, AII, D: θ -term with $\theta = \pi$ AIII: WZW term

Long-range disorder (cont'd)

- Class D (random mass): Disorder is marginally irrelevant \implies diffusion never occurs DoS: $\rho(\varepsilon) = \frac{\varepsilon}{\pi v_0^2} 2\alpha_z \log \frac{\Delta}{\varepsilon}$ Conductivity: $\sigma = \frac{4e^2}{\pi h}$
- Class AIII (random vector potential): C_0/C_z chiral disorder; considered above
- DOS: $ho(arepsilon) \propto |arepsilon|^{(1-lpha_{\perp})/(1+lpha_{\perp})}$ Conductivity: $\sigma = rac{4e^2}{\pi h}$

Long-range disorder: unitary symmetry (ripples + charged imp.) Generic long-range disorder (no symmetries) \implies class A (GUE) Effective infrared theory is Pruisken's unitary σ -model with topological θ -term:

$$S[Q] = \frac{1}{4} \operatorname{Str} \left[-\frac{\sigma_{xx}}{2} (\nabla Q)^2 + \left(\sigma_{xy} + \frac{1}{2} \right) Q \nabla_x Q \nabla_y Q \right] \Rightarrow -\frac{\sigma_{xx}}{8} \operatorname{Str} (\nabla Q)^2 + \frac{i \pi N[Q]}{8} \operatorname{Str} (\nabla Q)^2 + \frac{$$

Compact (FF) sector of the model:

$$Q_{ ext{FF}} \in \mathcal{M}_{ ext{F}} = rac{oldsymbol{U}(2n)}{oldsymbol{U}(n) imes oldsymbol{U}(n)}$$

Topological term takes values $N[Q] \in \pi_2(\mathcal{M}_{\mathrm{F}}) = \mathbb{Z}$

Vacuum angle $\theta = \pi$ in the absence of magnetic field due to anomaly

$$\Rightarrow \text{ Quantum Hall critical point } \stackrel{\neg}{=} \stackrel{0}{\stackrel{\neg}{=}} \stackrel{\sigma^*_U}{\stackrel{\theta=\pi}{=}} \stackrel{\neg}{=} \stackrel{\sigma^*_U}{\stackrel{\theta=\pi}{=}} \stackrel{\sigma^*_U}{\stackrel{\theta=\pi}{=}} \stackrel{\neg}{=} \stackrel{\sigma^*_U}{\stackrel{\theta=\pi}{=}} \stackrel{\neg}{=} \stackrel{\sigma^*_U}{\stackrel{\theta=\pi}{=}} \stackrel{\neg}{=} \stackrel{\neg}{=}$$

Long-range disorder: symplectic symmetry (charged imp.)

Random scalar potential α_0 preserves *T*-inversion symmetry

 \implies class AII (GSE)

Partition function is real \implies Im S = 0 or π

 $ext{Compact sector:} \qquad egin{aligned} Q_{ ext{FF}} \in \mathcal{M}_{ ext{F}} = rac{O(4n)}{O(2n) imes O(2n)} \end{aligned}$

$$\implies \qquad \pi_2(\mathcal{M}_{\mathrm{F}}) = egin{cases} \mathbb{Z} imes \mathbb{Z}, & n = 1; \ \mathbb{Z}_2, & n \geq 2 \end{cases}$$

 $\begin{array}{ll} \mathrm{At} \; n=1 & \mathcal{M}_{\mathrm{F}} = S^2 \times S^2 / \mathbb{Z}_2 & \approx \; [\mathrm{Cooperons}] \times [\mathrm{diffusons}] \\ \\ \Longrightarrow & \mathrm{Im} \, S = \theta_c N_c [Q] + \theta_d N_d [Q] \end{array}$

T-invariance $\longrightarrow \theta_c = \theta_d = 0 \text{ or } \pi \longrightarrow \mathbb{Z}_2 \text{ subgroup}$

Explicit calculation \longrightarrow Anomaly $\longrightarrow \quad \theta_{c,d} = \pi$

At $n \geq 2$ we use $\mathcal{M}_{\mathrm{F}}|_{n=1} \subset \mathcal{M}_{\mathrm{F}}|_{n\geq 2} \implies \mathrm{Im}\,S = \pi N[Q]$

possibility of \mathbb{Z}_2 topological term: Fendley '01

Long-range potential disorder (cont'd): symplectic σ -model with \mathbb{Z}_2 topological term

Symplectic sigma-model with $\theta = \pi$ term:

$$S[Q] = -rac{\sigma_{xx}}{16} \operatorname{Str}(
abla Q)^2 + oldsymbol{i} \pi oldsymbol{N}[oldsymbol{Q}]$$

"Topological delocalization":

as for Pruisken σ -model of QHE at criticality, instantons suppress localization



• intermediate attractive fixed point,

$$\sigma ~=~ 4\sigma^{**}_{Sp}$$

Numerics needed !

Long-range potential disorder: numerics

Bardarson, Tworzydło, Brouwer, Beenakker, PRL '07

Nomura, Koshino, Ryu, PRL '07



- absence of localization confirmed
- scaling towards the perfect-metal fixed point $\sigma \to \infty$

Odd quantum Hall effect

Decoupled valleys + magnetic field \implies unitary sigma model with anomalous topological term:

$$S[Q] = rac{1}{4} \operatorname{Str} \left[-rac{\sigma_{xx}}{2} (
abla Q)^2 + \left(\sigma_{xy} + rac{1}{2}
ight) Q
abla_x Q
abla_y Q
ight] \implies ext{odd-integer QHE}$$



generic (valley-mixing) disorder \implies conventional IQHE weakly valley-mixing disorder \implies even plateaus narrow, emerge at low T

Quantum Hall effect: Weak valley mixing

$$S[Q_K,Q_{K'}]=S[Q_K]+S[Q_{K'}]+rac{\hbar
ho}{ au_{ ext{mix}}}\operatorname{Str} Q_K Q_{K'}$$



 $egin{aligned} ext{Even plateau width} &\sim (au/ au_{ ext{mix}})^{0.45}, & ext{visible at} & T < T_{ ext{mix}} \sim \hbar/ au_{ ext{mix}} \end{aligned}$

Cf. splitting of delocalized states in ordinary QHE by spin-orbit / spin-flip scattering, Khmelnitskii '92; Lee, Chalker '94

Chiral quantum Hall effect

 C_0 -chiral disorder \iff random vector potential

Atiyah-Singer theorem:

In magnetic field, zeroth Landau level remains degenerate!!!

(Aharonov and Casher '79)

Within zeroth Landau level Hall effect is classical

Decoupled valleys (ripples)



Weakly mixed valleys (dislocations)



Plan (tentative)

- quantum interference, diagrammatics, weak localization, mesoscopic fluctuations, strong localization
- field theory: non-linear σ -model
- quasi-1D geometry: exact solution, localization
- RG, metal-insulator transition, criticality
- symmetry classification of disordered electronic systems and of corresponding σ -models
- mechanisms of delocalization and criticality in 2D systems: symmetries and topology
- disordered Dirac fermions in graphene

Evers, ADM, "Anderson transitions", Rev. Mod. Phys. 80, 1355 (2008)