







EXTREME VALUE THEORY AND

LOCALIZATION IN RANDOM SPIN CHAINS





<u>Jeanne Colbois</u>, Nicolas Laflorencie LPT Toulouse

arXiv:2305.10574

Entanglement in strongly correlated systems

Benasque, 2023

EXTREME VALUE THEORY





Market risks

Athletic records



Large wildfires

EXTREME VALUE THEORY





Market risks

Athletic records



Condensed matter

E. J. Gumbel, *Statistics of Extremes*, Dover, (1958, 2004) S. N. Majumdar, A. Pal, G. Schehr, Physics Reports, **840**, 1 (2020)

EXTREME VALUE THEORY





Market risks

Athletic records



Condensed matter

Disordered spin chains

R. Juhász, Y,C. Lin, and F, Iglói, "S Phys. Rev. B 73, 224206 (2006) N. Pancotti, M. Knap, D. A. Huse, J. I. Cirac, and M. C. Bañuls, Phys. Rev. B 97, 094206 (2018) I. A. Kovács, T.Pető, and F.Iglói, Phys. Rev. Res. 3, 033140 (2021) W.-H. Kao and N, B. Perkins, Phys. Rev. B 106, L100402 (2022) J. C., N. Laflorencie, arXiv:2305.10574

E. J. Gumbel, *Statistics of Extremes*, Dover, (1958, 2004) S. N. Majumdar, A. Pal, G. Schehr, Physics Reports, **840**, 1 (2020)







"TRAILER"







"TRAILER"

Spin-1/2 W = h = disorder strength for random fields





Heisenberg (XXX)

╋

N. Laflorencie, N. Macé, G. Lemarié, PRR **2**, 042033(R) (2020) <u>V. Khemani, F. P</u>ollmann, and S. L. Sondhi, PRL **116**, 247204 (2016)

"TRAILER"

Spin-1/2 W = h = disorder strength for random fields



 10^{2}



Heisenberg (XXX)

╋

N. Laflorencie, N. Macé, G. Lemarié, PRR **2**, 042033(R) (2020) V. Khemani, F. Pollmann, and S. L. Sondhi, PRL **116**, 247204 (2016)

"TRAILER"

Spin-1/2 W = h = disorder strength for random fields



10²

 10^{1}

 10^{0}

(a)

W= 0.5

2.0

5.0

0.2

0.4



Heisenberg (XXX)

╋

N. Laflorencie, N. Macé, G. Lemarié, PRR 2, 042033(R) (2020) V. Khemani, F. Pollmann, and S. L. Sondhi, PRL 116, 247204 (2016)





1. Spin chains in random field and localization

2. Toy model : chain breaking!

3. Quantitative analysis: extreme value theory

SPIN CHAINS IN RANDOM FIELD AND LOCALIZATION

SPIN-1/2 CHAIN IN A RANDOM FIELD



4

SPIN-1/2 CHAIN IN A RANDOM FIELD

 $\mathcal{H} = \sum_i rac{J}{2} \left(S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ + 2\Delta S_i^z S_{i+1}^z
ight) - \sum_i h_i S_i^z \, .$ $S^{x,y,z} = rac{1}{2}\sigma^{x,y,z}$ ╇┦╲╻╏╋╋╲╿╼╾┥┟┥┟╇ Jordan-Wigner $\mathcal{H}_f = \sum_i \left[rac{J}{2} \left(\overline{c_i^\dagger c_{i+1}} + \overline{c_{i+1}^\dagger c_i} + 2\Delta n_i n_{i+1}
ight) - h_i n_i
ight]$ **Spinless fermions**

P. Jordan and E. Wigner, Z. Physik **47**, 631–651 (1928)

SPIN-1/2 CHAIN IN A RANDOM FIELD

Spin-flip

 $\mathcal{H} = \sum_i rac{J}{2} \left(S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ + 2 \Delta S_i^z S_{i+1}^z
ight) - \sum_i h_i S_i^z$

 $S^{x,y,z} = rac{1}{2} \sigma^{x,y,z}$

Ising interaction

Attraction/ repulsion

 $\mathcal{H}_f = \sum_i \left[rac{J}{2} \left(c_i^\dagger c_{i+1}^ + c_{i+1}^\dagger c_i^ + 2\Delta n_i n_{i+1}^
ight) - h_i n_i^
ight]$ Jump On-site energy

P. Jordan and E. Wigner, Z. Physik **47**, 631–651 (1928)

Magnetic field

ANDERSON LOCALIZATION

$$\mathcal{H} = \sum_i rac{J}{2} \left(S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ + 2\Delta S_i^z S_{i+1}^z
ight) - \sum_i h_i S_i^z$$

Spin-flip

Ising interaction

Magnetic field

1 particle

ANDERSON LOCALIZATION

$$\mathcal{H}_f = \sum_i \Big[rac{J}{2} \left(c_i^\dagger c_{i+1}^{} + c_{i+1}^\dagger c_i^{}
ight) - h_i n_i \Big],$$

1 particle







P. W. Anderson, Phys. Rev. 109, 1492 (1958)

B. A. Van Tiggelen, In: J. P. Fouque (eds), Diffuse Waves in Complex Media, NATO Science Series, 531, Springer, Dordrecht, (1999)

1 particle



ዋ. W. Anderson, Phys. Rev. **109,** 1492 (1958)

B. A. Van Tiggelen, In: J. P. Fouque (eds), Diffuse Waves in Complex Media, NATO Science Series, 531, Springer, Dordrecht, (1999)





P. W. Anderson, Phys. Rev. 109, 1492 (1958)

B. A. Van Tiggelen, In: J. P. Fouque (eds), Diffuse Waves in Complex Media, NATO Science Series, 531, Springer, Dordrecht, (1999)



P. W. Anderson, Phys. Rev. 109, 1492 (1958)

B. A. Van Tiggelen, In: J. P. Fouque (eds), Diffuse Waves in Complex Media, NATO Science Series, 531, Springer, Dordrecht, (1999)

 ϵ_m

ANDERSON LOCALIZATION

 $\mathcal{H}_f = \sum_i \left| rac{J}{2} \left(c_i^\dagger c_{i+1}^{\phantom\dagger} + c_{i+1}^\dagger c_i^{\phantom\dagger}
ight) - h_i n_i
ight|$

100

a

 $\mathcal{H}_f = \sum_m \epsilon_m b_m^\dagger b_m$

1 particle

Billy J, et al. Direct observation of Anderson localization of matter waves in a controlled disorder. Nature. 2008

0.8

0.6

b





P. W. Anderson, Phys. Rev. 109, 1492 (1958)

B. A. Van Tiggelen, In: J. P. Fouque (eds), Diffuse Waves in Complex Media, NATO Science Series, 531, Springer, Dordrecht, (1999)

0.8 s 1.0 s

 $2.0 \, s$



L/2 fermions

$$S_z = 0$$



HEISENBERG: INTRODUCING INTERACTIONS

 $\mathcal{H} = \sum_i rac{J}{2} \left(S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ + 2\Delta S_i^z S_{i+1}^z
ight) - \sum_i h_i S_i^z \, ,$

$$\mathcal{H}_f = \sum_i \left[rac{J}{2} \left(c_i^\dagger c_{i+1}^{} + c_{i+1}^\dagger c_i^{} + 2\Delta n_i n_{i+1}^{}
ight) - h_i n_i
ight]$$

Fate of isolated quantum many-body systems?

 $\mathcal{H} = \sum_i rac{J}{2} \left(S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ + 2\Delta S_i^z S_{i+1}^z
ight) - \sum_i h_i S_i^z \, ,$

In the Anderson basis:

 $\mathcal{H} = \sum_m \epsilon_m b_m^\dagger b_m + \sum_{j,k,l,m} V_{j,k,l,m} b_j^\dagger b_k^\dagger b_l b_m$,



Anderson orbitals *m*

$$\mathcal{H}_f = \sum_i igg[rac{J}{2} \left(c_i^\dagger c_{i+1}^{} + c_{i+1}^\dagger c_i^{} + 2\Delta n_i n_{i+1}^{}
ight) - h_i n_i igg]$$

Fate of isolated quantum **many-body** systems?

HEISENBERG: INTRODUCING INTERACTIONS

 $\mathcal{H} = \sum_i rac{J}{2} \left(S^+_i S^-_{i+1} + S^-_i S^+_{i+1} + 2 \Delta S^z_i S^z_{i+1}
ight) - \sum_i h_i S^z_i \, ,$

In the Anderson basis:

 $\mathcal{H} = \sum_m \epsilon_m b_m^\dagger b_m + \sum_{j,k,l,m} V_{j,k,l,m} b_j^\dagger b_k^\dagger b_l b_m$,

Anderson orbitals *m*

Challenge : high-energy eigenstate, lack of symmetries. Shift-invert $\mathsf{ED} o L = 22$

$$\mathcal{H}_f = \sum_i \left[rac{J}{2} \left(c_i^\dagger c_{i+1}^{} + c_{i+1}^\dagger c_i^{} + 2\Delta n_i n_{i+1}^{}
ight) - h_i n_i
ight]$$

Fate of isolated quantum **many-body** systems?



HEISENBERG: ERGODIC TO MBL

D. J. Luitz, N. Laflorencie, F. Alet, PRB **91**, 081103(R) (2015)

Fate of isolated quantum **many-body** systems ?



HEISENBERG: ERGODIC TO MBL

D. J. Luitz, N. Laflorencie, F. Alet, PRB **91**, 081103(R) (2015)



M. Schreiber et al. (I. Bloch), Science 349, 842 (2015)

Fate of isolated quantum **many-body** systems ?



HEISENBERG: ERGODIC TO MBL

Fate of isolated quantum **many-body** systems?

15

20

W

W

ED ON ONE SAMPLE - XX (ANDERSON) CHAIN



11

ED ON ONE SAMPLE - XX (ANDERSON) CHAIN Some eigenstate 0.50 0.25 0.00 S_i^{z} .50 50 100 150 200 250 300 350 400 450 500 0 site

11

J. C., N. Laflorencie, arXiv:2305.10574

ED ON ONE SAMPLE - XX (ANDERSON) CHAIN Some eigenstate 0.50 0.25 0.00 S_i^{z}

11



J. COLBOIS | BENASQUE ENTANGLEMENT S. C. S. | 08.08.2023

 $|\delta_i = 1/2 - |\langle S_i^z
angle|$

J. C., N. Laflorencie, arXiv:2305.10574
ED ON ONE SAMPLE - XX (ANDERSON) CHAIN



11

J. COLBOIS | BENASQUE ENTANGLEMENT S. C. S. | 08.08.2023

J. C., N. Laflorencie, arXiv:2305.10574

$$\delta_i = 1/2 - |\langle S_i^z
angle|$$

ED ON ONE SAMPLE - XX (ANDERSON) CHAIN



11

J. C., N. Laflorencie, arXiv:2305.10574

ED ON ONE SAMPLE - XX (ANDERSON) CHAIN



11

$$\delta_i = 1/2 - |\langle S_i^z
angle|$$

J. C., N. Laflorencie, arXiv:2305.10574



site

$$\delta_i = 1/2 - |\langle S_i^z
angle|$$

 \bigcirc



SPIN FREEZING



11



SPIN FREEZING

11

TOY MODEL : CHAIN BREAKING!

TOY MODEL



TOY MODEL

$$|\phi_m(i)|^2 \propto \exp\left(-rac{|i-i_0^m|}{\xi}
ight)$$



TOY MODEL

$$|\phi_m(i)|^2 \propto \exp\left(-rac{|i-i_0^m|}{\xi}
ight)$$

$$\Rightarrow \langle n_i
angle = \langle S_i^z
angle + 1/2 = \sum_{m \in ext{occ}} |\phi_m(i)|^2$$

 $egin{aligned} \delta_i &= 1/2 - \left| \langle n_i
angle - 1/2
ight| \ &|\phi_m(i)|^2 \propto \exp\left(- rac{|i - i_0^m|}{\xi}
ight) \end{aligned}$



$$\delta_i = 1/2 - |\langle n_i
angle - 1/2| \hspace{1cm} {\sf O}: \hspace{1cm} \delta_i = \langle n_i
angle$$

$$|\phi_m(i)|^2 \propto \exp\left(-rac{|i-i_0^m|}{\xi}
ight)$$



0

MINIMAL DEVIATION?

$$i_i = 1/2 - |\langle n_i
angle - 1/2|$$
 O: $\delta_i = \langle n_i
angle pprox e^{-rac{r}{\xi}} + \dots$
 $|\phi_m(i)|^2 \propto \exp\left(-rac{|i-i_0^m|}{\xi}
ight)$

 $egin{aligned} \delta_i = 1/2 - |\langle n_i
angle - 1/2| & \mathsf{O} \colon & \delta_i = \langle n_i
angle pprox e^{-rac{r}{\xi}} + \dots & \ & \ell_{ ext{cluster}} \end{aligned}$

$$|\phi_m(i)|^2 \propto \exp\left(-rac{|i-i_0|}{\xi}
ight) \qquad \Rightarrow \quad \delta_{\min} pprox e^{-rac{arphi \operatorname{cluster}}{2\xi}}$$





 $\mathsf{O}: \;\; \delta_i = \langle n_i
angle pprox e^{-rac{r}{\xi}} + \dots$ $\delta_i = 1/2 - |\langle n_i
angle - 1/2|$ ℓ_{cluster} $\delta_{
m min}pprox e$ i^{\star} $\frac{10}{2}$ 10 88 90 92 94 96 98 100 86 site $\ell_{
m cluster}$



cluster δ^{typ}



Dupont, Macé, Laflorencie, PRB **100**, 134201, (2019) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC**, N. Laflorencie, arXiv:2305.10574

• • • •

MINIMAL DEVIATION? cluster $\delta^{ m typ}$. $\ell_{ m cluster}$ n









EXPONENT : TOY MODEL

 $pprox L^{-rac{2\xi\ln 2}{2\xi \ln 2}}$

EXPONENT : TOY MODEL

 $pprox L^{-rac{1}{2\xi\ln 2}}$

 $\xi = rac{1}{\ln \left(1 + \left(rac{W}{W_0}
ight)^2
ight)}$

JC, N. Laflorencie, arXiv:2305.10574







JC, N. Laflorencie, arXiv:2305.10574

EXPONENTS: XX CHAIN



EXPONENTS: XX CHAIN

 \bigcirc 10^{1} Exp. $|\delta^{
m typ}_{
m min}pprox L^{-\gamma_{
m typ}(W)}|$ ED 10^{0} $/\gamma_{
m typ}$ Τ 10^{-10} 10^{-1} 10^{0} 10^{2} 10^{1} W

17

EXPONENTS: XX CHAIN







$$\delta^{
m typ}_{
m min}pprox e^{-rac{\overline{\ell_{
m cluster}}}{2\xi}}$$



 $L\gg \xi$

JC, N. Laflorencie, arXiv:2305.10574







 $L \gg \xi$

$$\delta_{\min} \sim e^{-rac{\epsilon}{2\xi}} \,\, \Rightarrow \delta$$
 occurs if $\ell \geq -2\xi \ln(\delta)$.

POWER-LAW TAILS?

$$\delta_{\min} \sim e^{-rac{\epsilon}{2\xi}} \,\, \Rightarrow \delta$$
 occurs if $\ell \geq -2\xi \ln(\delta)$.

 ${\cal P}(\ell) \propto 2^{-\ell}$

JC, N. Laflorencie, arXiv:2305.10574

 $egin{aligned} \delta_{\min} \sim e^{-rac{\ell}{2\xi}} &\Rightarrow \delta ext{ occurs if } \ell \geq -2\xi \ln(\delta) & \mathcal{P}(\ell) \propto 2^{-\ell} \ &\Rightarrow \mathcal{P}_L(\ln(\delta)) \propto \exp\left(2\xi \ln 2 imes \ln(\delta)
ight) \end{aligned}$
$egin{aligned} \delta_{\min} \sim e^{-rac{\ell}{2\xi}} &\Rightarrow \delta ext{ occurs if } \ell \geq -2\xi \ln(\delta) & \mathcal{P}(\ell) \propto 2^{-\ell} \ &\Rightarrow \mathcal{P}_L(\ln(\delta)) \propto \exp\left(2\xi \ln 2 imes \ln(\delta)
ight) \ & omega \mathcal{P}_L(\delta) \propto \delta^{(2\xi \ln 2 - 1)} \end{aligned}$



QUANTITATIVE DESCRIPTION: EXTREME VALUE THEORY

$$\{X_i\}_{i=1,2,\ldots,L} \sim p(x) \longrightarrow Y = \max(X_i)$$



Tails



Behavior of the extreme value (minimal deviation)





EXTREME VALUE THEORY - XX CHAIN

 $|\, {\cal P}(\delta) \stackrel{\delta o 0}{\sim} A \delta^lpha |$

EXTREME VALUE THEORY - XX CHAIN

Fréchet
$$\mathcal{P}(\ln \delta_{\min}) o AL \delta^lpha_{\min} \exp\left(-rac{AL}{lpha+1} \delta^{lpha+1}_{\min}
ight)$$

 $|\mathcal{P}(\delta) \stackrel{\delta o 0}{\sim} A \delta^lpha |$

F

EXTREME VALUE THEORY - XX CHAIN

réchet
$$\mathcal{P}(\ln \delta_{\min}) o AL \delta^{lpha}_{\min} \exp\left(-rac{AL}{lpha+1} \delta^{lpha+1}_{\min}
ight) \ \delta^{ ext{typ}}_{\min}(L) pprox \left(rac{A}{1+lpha}L
ight)^{-rac{1}{1+lpha}}$$

 $\mathcal{P}(\delta)$

 $\stackrel{\delta o 0}{\sim} A \delta^lpha$









EXPONENT: POWER-LAW





EXPONENT: POWER-LAW





ED: shift-invert, see eg. F. Pietracaprina, N. Macé, D. J. Luitz, and F. Alet, SciPost Physics 5, 045 (2018) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC,** N. Laflorencie, arXiv:2305.10574

Challenge : high-energy eigenstate, lack of symmetries. Shift-invert ED ightarrow L=22



ED: shift-invert, see eg. F. Pietracaprina, N. Macé, D. J. Luitz, and F. Alet, SciPost Physics 5, 045 (2018) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC,** N. Laflorencie, arXiv:2305.10574

Challenge : high-energy eigenstate, lack of symmetries. Shift-invert ED ightarrow L=22



ED: shift-invert, see eg. F. Pietracaprina, N. Macé, D. J. Luitz, and F. Alet, SciPost Physics 5, 045 (2018) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC,** N. Laflorencie, arXiv:2305.10574

-(

 10^{2}

Challenge : high-energy eigenstate, lack of symmetries. Shift-invert ED ightarrow L=22



10= 7h = 3×…× L=12 ×…× L=14 × × L=16 $P\left(m_{z}
ight)$ ×…× L=18 × × L=20 ×··× L=22 (\mathbf{a}) -0.25 0.25 -0.5 0 0.5 m_{π}

> ED: shift-invert, see eg. F. Pietracaprina, N. Macé, D. J. Luitz, and F. Alet, SciPost Physics 5, 045 (2018) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC,** N. Laflorencie, arXiv:2305.10574

Challenge : high-energy eigenstate, lack of symmetries. Shift-invert ED ightarrow L=22



Two limits captured Can we say more?

> ED: shift-invert, see eg. F. Pietracaprina, N. Macé, D. J. Luitz, and F. Alet, SciPost Physics 5, 045 (2018) Laflorencie, Lemarié, Macé, PRR **2**, 042033(R), (2020) **JC,** N. Laflorencie, arXiv:2305.10574

Conjecture : Gumbel (?) on the Ergodic side, Fréchet on the MBL side.

Conjecture : Gumbel (?) on the Ergodic side, Fréchet on the MBL side.



JC, N. Laflorencie, arXiv:2305.10574



Kullback-Leibler divergence :

$$\mathrm{KL}(p|q) = \sum_i q_i \ln rac{q_i}{p_i}$$

S. Kullback and R. A. Leibler, The annals of mathematical statistics **22**, 79 (1951) **JC**, N. Laflorencie, arXiv:2305.10574

E. H. V. Doggen et al., PRB 98, 174202 (2018) See e.g. D. Sels, PRB 106, L020202 (2022) **JC**, N. Laflorencie, arXiv:2305.10574





Kullback-Leibler divergence :

$$ext{KL}(p|q) = \sum_i q_i \ln rac{q_i}{p_i}$$

• Transition in the extreme value distributions

S. Kullback and R. A. Leibler, The annals of mathematical statistics **22**, 79 (1951) **JC**, N. Laflorencie, arXiv:2305.10574

E. H. V. Doggen et al., PRB 98, 174202 (2018) See e.g. D. Sels, PRB 106, L020202 (2022) **JC**, N. Laflorencie, arXiv:2305.10574





Kullback-Leibler divergence :

$$\mathrm{KL}(p|q) = \sum_i q_i \ln rac{q_i}{p_i}$$

- Transition in the extreme value distributions
- Coinciding with the MBL transition?

E. H. V. Doggen et al., PRB 98, 174202 (2018) See e.g. D. Sels, PRB 106 , L020202 (2022) **JC**, N. Laflorencie, arXiv:2305.10574



Kullback-Leibler divergence :

$$\mathrm{KL}(p|q) = \sum_i q_i \ln rac{q_i}{p_i}$$

- Transition in the extreme value distributions
- Coinciding with the MBL transition?
- Chain breaks as a tool?

E. H. V. Doggen et al., PRB 98, 174202 (2018) See e.g. D. Sels, PRB 106 , L020202 (2022) **JC**, N. Laflorencie, arXiv:2305.10574

SPIN FREEZING!

SPIN FREEZING!

XX chain:

 controlled by largest cluster of occupied orbitals

SPIN FREEZING!

XX chain:

 controlled by largest cluster of occupied orbitals

• Excellent fits & collapses with a Fréchet Law



Heisenberg chain at strong disorder: Chain breaks!

No chain breaks | Chain breaks

XX chain:

 controlled by largest <u>cluster of occupied orbitals</u>



• Excellent fits & collapses with a Fréchet Law

W



XX chain:

- controlled by largest cluster of occupied orbitals
- Excellent fits & collapses with a Fréchet Law

Heisenberg chain at strong disorder: Chain breaks!

No chain breaks | Chain breaks

Comparing δ_{\min} deviation in Heisenberg vs Many-body Anderson:

Extreme value transition characterized by the KL divergence.

W



XX chain:

- controlled by largest cluster of occupied orbitals
- Excellent fits & collapses with a Fréchet Law

Heisenberg chain at strong disorder: Chain breaks!

No chain breaks | Chain breaks

Comparing δ_{\min} deviation in Heisenberg vs Many-body Anderson:

Extreme value transition characterized by the **KL divergence.**

Thank you!



arXiv:2305.1057

W