

# Intellectual Hedonism

## Irrelevant Topics in Physics V

Travis Hoppe

Drexel University

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1 Random Matrix Theory

2 Complex Temperatures

3 Stochastic Resonance

# Random Matrix Theory

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- Random Matrix Theory - Ensemble only:  $A_{ij} \in \mathbf{GUE}$

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- Eigenvalues of the Hamiltonian would give the energies but Wigner supposed that the exact numbers entries do not matter per se
- The ensemble from which they are chosen from should have the same statistics, thus 'average' predictions should be correct.
- Choose an ensemble of matrices that have the same symmetries as your system.

- GOE (Gaussian orthogonal ensemble) probability density:

$$\exp\left(-\frac{N\text{Tr}(H^2)}{\gamma^2}\right) \prod dH_{\mu\nu}$$

$\prod dH_{\mu\nu}$  product of differentials of the independent matrix elements,  $N$  matrix size, Gaussian factor introduced to render integrals over space convergent (cutoff). Characterized by a single parameter  $\gamma$ , with dimensions of energy.  $\gamma$  Determines the mean-level spacing.

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- Stay with me, pictures are coming!



# Typical $\lambda$ Spacings for different systems

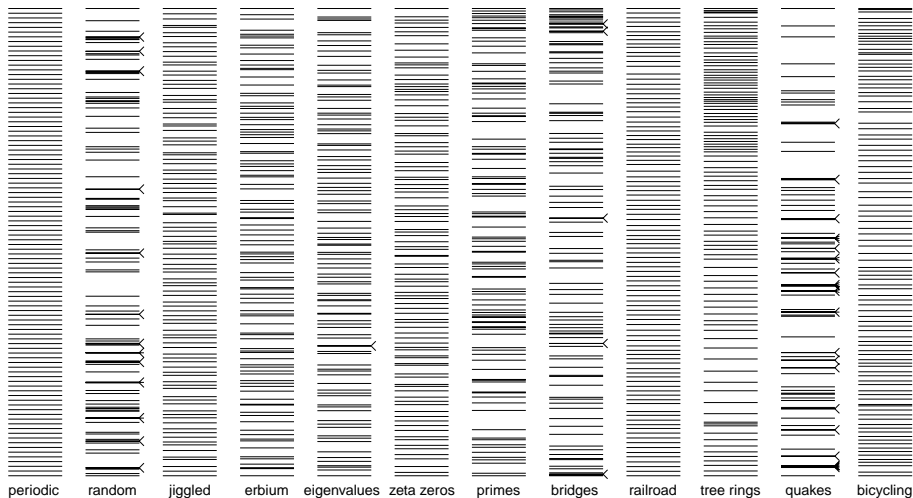
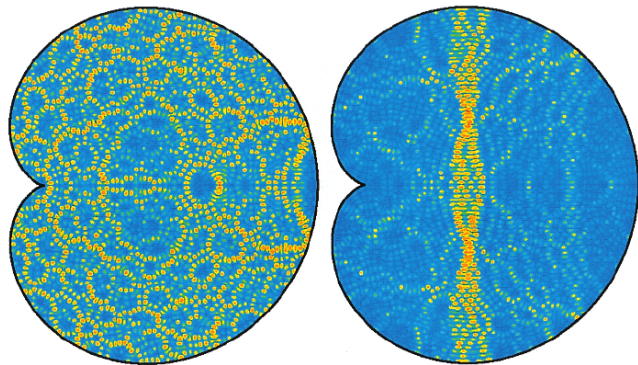
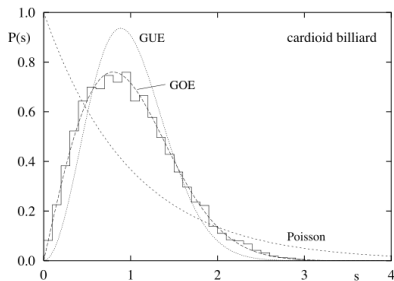


Figure 1. One-dimensional distributions each consist of 100 levels. From left to right the spectra are: a periodic array of evenly spaced lines; a random sequence; a periodic array perturbed by a slight random “jiggling” of each level; energy states of the erbium-166 nucleus, all having the same spin and parity quantum numbers; the central 100 eigenvalues of a 300-by-300 random symmetric matrix; positions of zeros of the Riemann zeta function lying just above the  $10^{22}$ nd zero; 100 consecutive prime numbers beginning with 103,613; locations of the 100 northernmost overpasses and underpasses along Interstate 85; positions of crossties on a railroad siding; locations of growth rings from 1884 through 1983 in a fir tree on Mount Saint Helens, Washington; dates of California earthquakes with a magnitude of 5.0 or greater, 1969 to 2001; lengths of 100 consecutive bike rides.

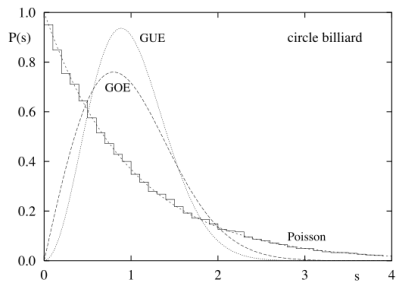


**Fig. 1.** Probability density of the 1,816th and 1,817th odd eigenstate of a quantum particle trapped in a chaotic heart-shaped region with Dirichlet boundary conditions. The probability of finding the particle at a given point is low in blue regions and high in red regions.

# Quantum Chaos as a function of Integrability

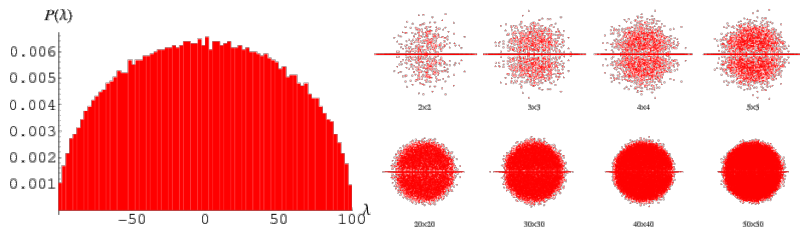


**Fig. 2.** Level spacing distribution for the energy spectrum of a quantum particle in the chaotic heart-shaped region of Fig. 1 vs. the level spacing distribution for Gaussian Unitary Ensemble, Gaussian Orthogonal Ensemble, and Poisson, respectively.



**Fig. 3.** Level spacing distribution for the energy spectrum of a quantum particle in a circular region vs. the level spacing distribution for Gaussian Unitary Ensemble, Gaussian Orthogonal Ensemble, and Poisson, respectively.

## Eigenvalue spacing for Real (Symmetric) Matrix Standard Normal Distributions



Girko's Law predicts eigenvalues spacing will cover the unit disc uniformly.

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Freeman Dyson walks over and recognizes this as the *exact* same result he got, for the Gaussian Unitary Ensemble!

Is it hot in here or am I imagining things?

# Complex Temperatures



Motivation comes from the theory of phase transitions:

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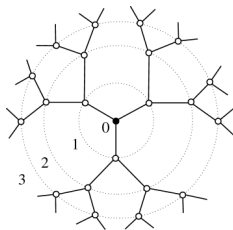
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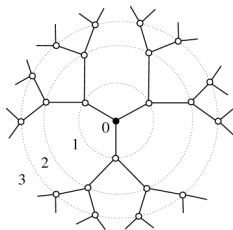
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- This can NOT happen in finite systems!
- Can use renormalization, and finite-size scaling tricks to find the critical points

As a sample system, look at the Ising Bethe (yes that one) lattice:



- Often times this model is exactly solvable for a given  $\mathcal{H}$ .

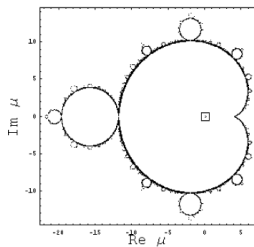
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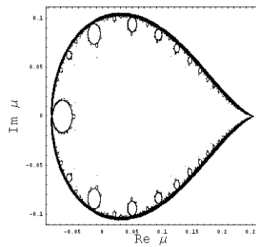
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- Surface area  $\propto$  Number of nodes (very unusual!)



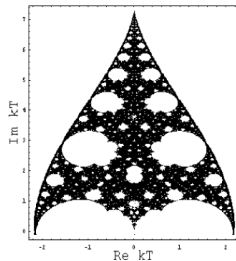
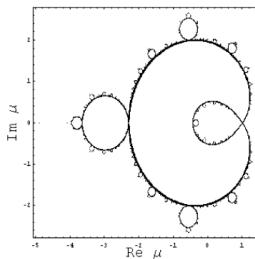
Yang-Lee partition function zeros for the Ising Cayley tree



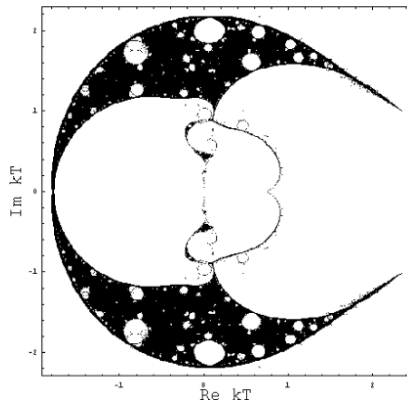
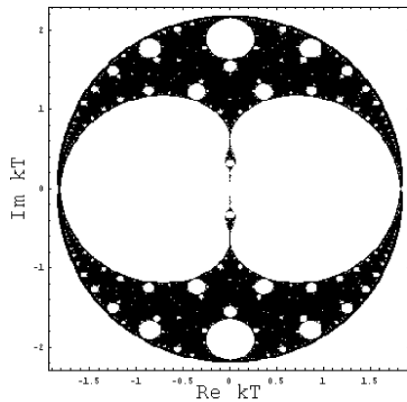
(a)



(b)



## Fisher partition function zeros for the Ising Cayley tree



## Partition function zeros for one-dimensional Blume-Capel

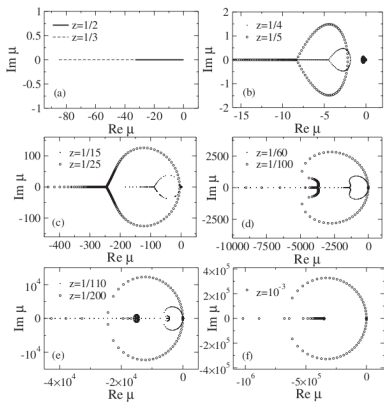


Figure: Yang-Lee Zeros

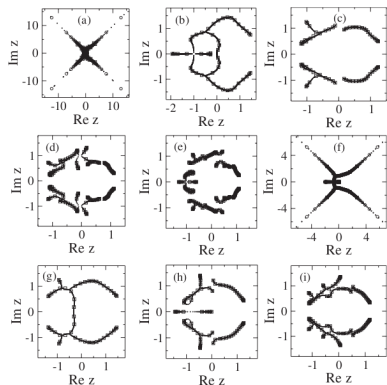


Figure: Fisher Zeros

# Stochastic Resonance

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- Applicable to Schmitt triggers, ring-laser experiments, neurological inputs, Josephson Junctions and more...

# Simplest example of Stochastic Resonance

Overdamped Brownian motion in bistable potential with periodic forcing:

$$\dot{x}(t) = ((1/2)x^2 - (1/4)x^4) + A_0 \cos(\Omega t + \phi) + \xi(t)$$

$$\langle \xi(t)\xi(0) \rangle = 2D\delta(t) \quad \langle \xi(t) \rangle = 0$$

$\xi(t)$  is a Wigner process, ie. white, Gaussian noise. Function has two peaks at  $+/- x_m = 1$ . In absence of forcing  $x(t)$  fluctuates around local minima according to Kramers rate:



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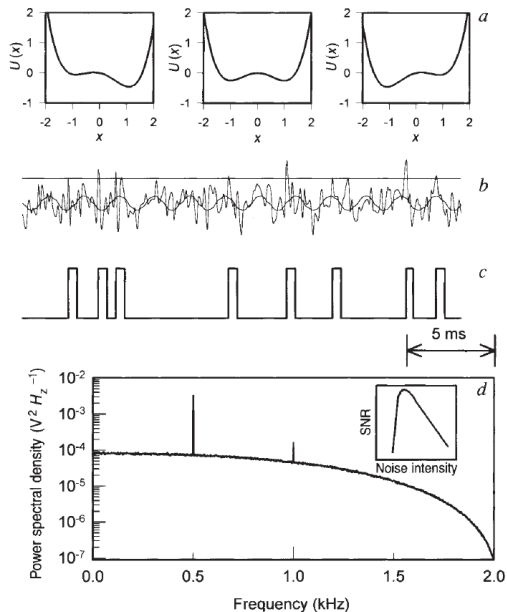
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At resonant values of  $D$  the 'signal' (ie. the value that  $\Omega$  can be detected from the noise) is at maximized:

$$SNR \propto \left( \frac{\epsilon \Delta V}{D} \right)^2 e^{-\Delta V/D}$$

# SR Potential Example



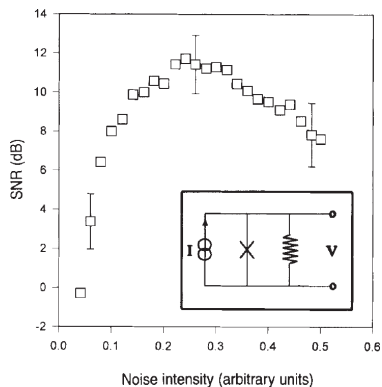


FIG. 4 Main figure, data from a numerical simulation of a trigger-reset system based on a Josephson junction as nonlinear element<sup>48</sup>. Inset, circuit diagram of the Josephson system, consisting of an ideal junction (cross), quasiparticle resistance, and current source  $I$  which is the sum of three components—constant bias, weak periodic signal and noise. The output is the voltage,  $V$ .