

Fluctuation phenomena in entanglement dynamics

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in collaboration with:

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L.-K. Lim, C.-Z. Lou, and CT*, Nat. Commun. **15**, 1775 (2024) (+46 page Supplemental Materials)

1 Motivations

2 Results

- analytical predictions
- numerical verifications

3 Mathematical theory

- ergodicity & emergent disorders
- concentration of measure & modified logarithmic Sobolev inequality
- statistics of temporal/out-of-equilibrium entanglement fluctuations

1 Motivations

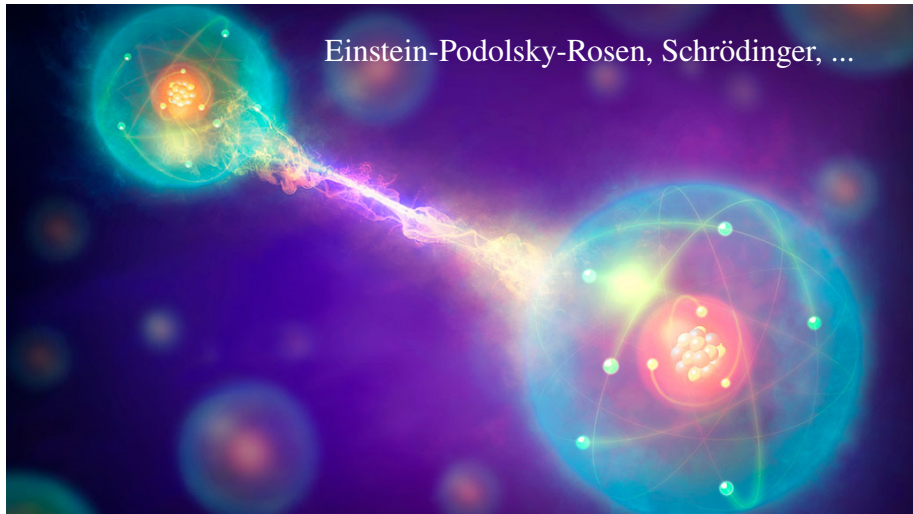
2 Results

- analytical predictions
- numerical verifications

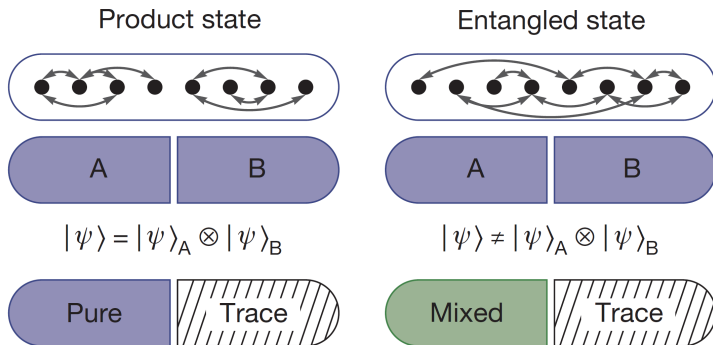
3 Mathematical theory

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Entanglement: a key concept in quantum physics and technology



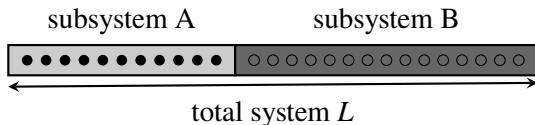
Entanglement: an elementary property of many-body state



Adapted from Greiner group's paper Nature **528**, 77–83 (2015)

- When no entanglement, subsystem state remains pure $\Rightarrow EE = 0$
- When entangled, subsystem state is mixed $\Rightarrow EE > 0$
- Maximally entangled $\Rightarrow EE = \ln N$ (N : dim of subsystem Hilbert space)

Entanglement probes



- Pure state density matrix (total system):

$$\rho = |\Psi\rangle\langle\Psi|$$

- Reduced density matrix (subsystem A):

$$\rho_A = \text{Tr}_B(\rho)$$

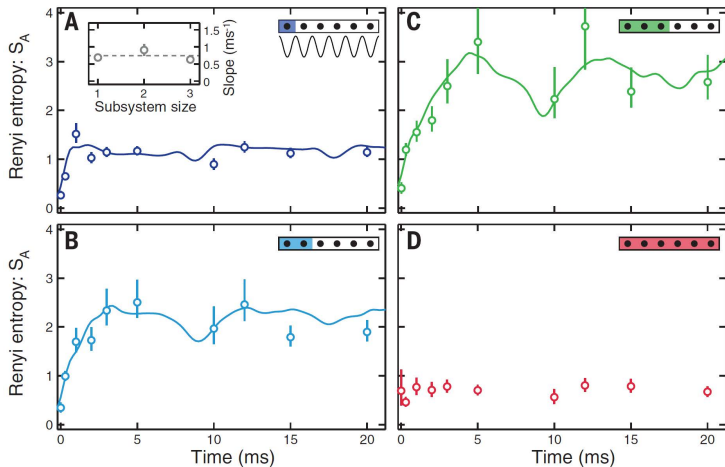
- Entanglement entropy (EE):

$$S = -\text{Tr}_A(\rho_A \log \rho_A)$$

- n th order Rényi entropy

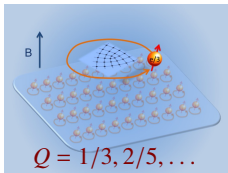
$$S_n = \frac{1}{1-n} \log \text{Tr}_A(\rho_A^n)$$

Ubiquitous entanglement noise

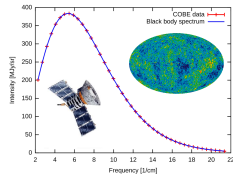


Greiner's group, [Science 353,794-800\(2016\)](#)

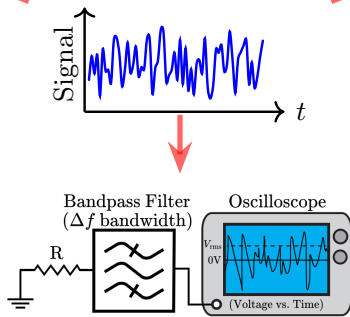
Why noise (temporal fluctuations) matter?



Fractional Quantum Hall Effect



Cosmic Microwave Background



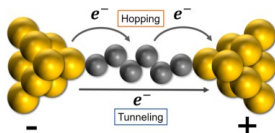
$$V_{rms} = \sqrt{4k_B T R \Delta f}$$

Nyquist Noise

A key difference between entanglement and traditional observables

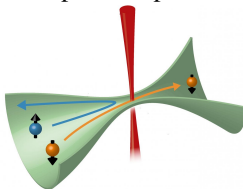
- symmetries vs. observables

charge transport



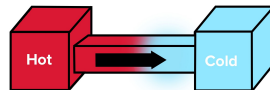
$U(1)$ symmetry

spin transport



$SU(2)$ symmetry

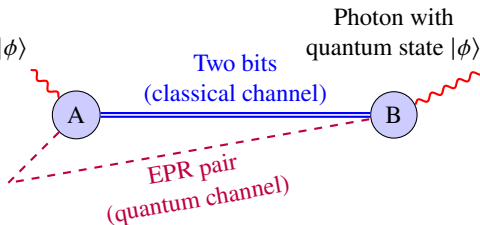
heat transport



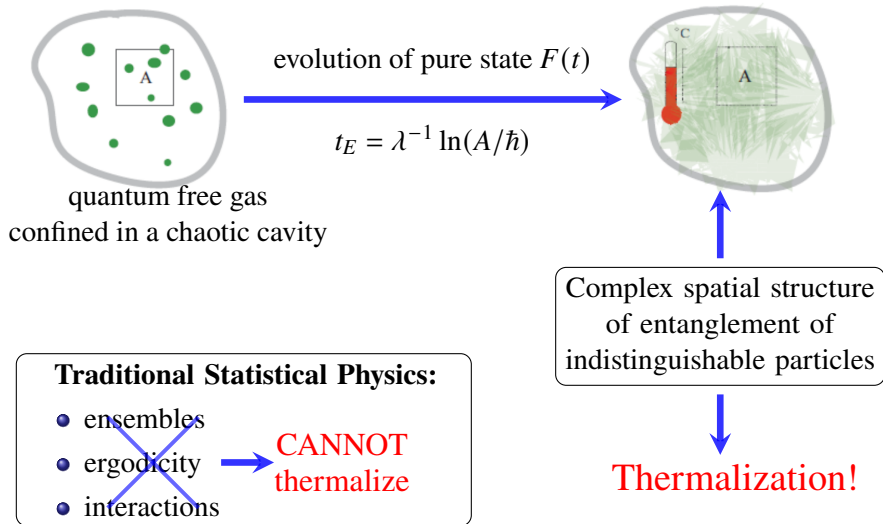
time translation symmetry

- information measures are not related to any symmetries

Photon with
quantum state $|\phi\rangle$

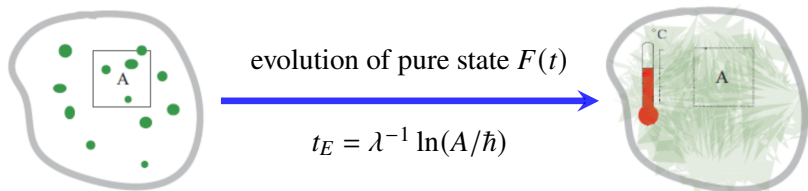


Pure-state statistical mechanics



CT and K. Yang, [Phys. Rev. B](#) **104**, 174302 (2021)

Pure-state statistical mechanics



$$\langle F(t) | a_{r'_1}^\dagger \dots a_{r'_i}^\dagger a_{r_1} \dots a_{r_i} | F(t) \rangle$$

quantum expected value

$$\xrightarrow{t \gg t_E} \sum_P \sigma(P) \prod_{k=1}^j \frac{1}{V} \int dm(\nu) J_0 \left(\frac{|r_k - r'_{P(k)}|}{\lambda \varepsilon_\nu} \right) n_{\text{FD}}(\varepsilon_\nu)$$

thermal value

$$S_A(t) \xrightarrow{t \gg t_E} V_A S_0, S_0 = - \int \frac{d\mathbf{p}}{(2\pi\hbar)^2} \left[n_{\text{FD}} \left(\frac{\mathbf{p}^2}{2m} \right) \ln n_{\text{FD}} \left(\frac{\mathbf{p}^2}{2m} \right) \right. \\ \left. \left(1 - n_{\text{FD}} \left(\frac{\mathbf{p}^2}{2m} \right) \right) \ln \left(1 - n_{\text{FD}} \left(\frac{\mathbf{p}^2}{2m} \right) \right) \right]$$

entanglement entropy

thermal entropy

CT and K. Yang, [Phys. Rev. B **104**, 174302 \(2021\)](#)

Big Puzzle: Where is quantum coherence?

$$t_E = \lambda^{-1} \ln(A/n)$$

$$\langle F(t) | a_{r'_1}^\dagger \dots a_{r'_j}^\dagger a_{r_1} \dots a_{r_j} | F(t) \rangle$$

quantum expected value

$$\xrightarrow{t \gg t_E} \sum_P \sigma(P) \prod_{k=1}^j \frac{1}{V} \int dm(\nu) J_0 \left(\frac{|r_k - r'_{P(k)}|}{\lambda_{\varepsilon_\nu}} \right) n_{\text{FD}}(\varepsilon_\nu)$$

||
thermal value

$$S_A(t) \xrightarrow{t \gg t_E} V_A S_0, S_0 = - \int \frac{d\mathbf{p}}{(2\pi\hbar)^2} \left[n_{\text{FD}} \left(\frac{p^2}{2m} \right) \ln n_{\text{FD}} \left(\frac{p^2}{2m} \right) \right. \\ \left. \left(1 - n_{\text{FD}} \left(\frac{p^2}{2m} \right) \right) \ln \left(1 - n_{\text{FD}} \left(\frac{p^2}{2m} \right) \right) \right]$$

entanglement entropy

||
thermal entropy

CT and K. Yang, [Phys. Rev. B 104, 174302 \(2021\)](#)

Hint:

Temporal fluctuations of macroscopic observable & observational entropy

Neumann, J.v. Beweis des Ergodensatzes und des H -Theorems in der neuen Mechanik. Z. Physik 57, 30–70 (1929)

für den Erwartungswert einer jeden makroskopisch meßbaren Größe A und für die Entropie im Zeitmittel:

$$\mathcal{M}_t \{ (E_A(\mathcal{U}_\psi) - E_A(\psi_t))^2 \} \leq \bar{\eta}^2 \cdot \text{Max}_{a=1,2,\dots} \left(\sum_1^{N_a} \frac{S_a}{s_{r,a}} (\mathbf{M}_{r,a} + \mathbf{N}_{r,a}) \right),$$

$$\mathcal{M}_t \{ |S(\mathcal{U}_\psi) - S(\psi_t)| \} \leq \text{Max}_{a=1,2,\dots} \left(\sum_1^{N_a} \frac{S_a}{s_{r,a}} (\mathbf{M}_{r,a} + \mathbf{N}_{r,a}) \right).$$

[Vgl. II., 3.; es genügt, das Max auf diejenigen a zu beziehen, deren

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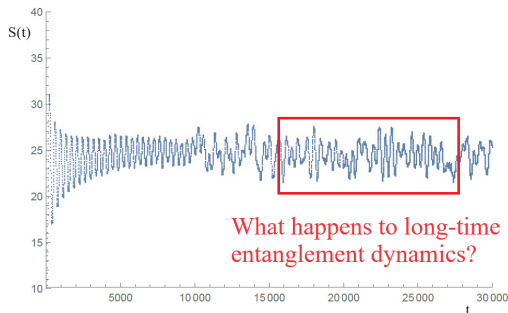
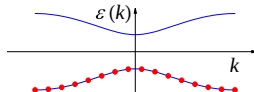
Formulation of problems: noninteracting

- Rice-Mele model

$$H_{\text{RM}} = - \sum_{i=1}^L \left(J c_{i\bar{A}}^\dagger c_{i\bar{B}} + J' c_{i\bar{B}}^\dagger c_{(i+1)\bar{A}} + \text{h.c.} \right) + M \sum_{i=1}^L \left(c_{i\bar{A}}^\dagger c_{i\bar{A}} - c_{i\bar{B}}^\dagger c_{i\bar{B}} \right)$$

- quench parameters (J, J', M) : $(1, 0.5, 0.5) \rightarrow (1, 0.5, 1.5)$

- pre-quench state:

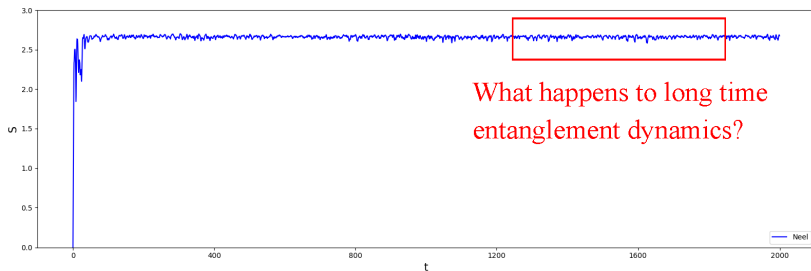


Formulation of problems: interacting

- spin- $\frac{1}{2}$ Heisenberg XXZ model

$$H_{XXZ} = J \sum_{i=1}^L \left(S_i^x S_{i+1}^x + S_i^y S_{i+1}^y + \Delta S_i^z S_{i+1}^z \right)$$

- initial state: Neel state $|\uparrow\downarrow \dots \uparrow\downarrow\rangle$



Fluctuation statistics of entanglement probes: noninteracting

- Models

- 1 Rice-Mele model
- 2 Transverse field Ising chain

$$H_{\text{TFIC}} = -\frac{1}{2} \sum_{i=1}^L (\sigma_i^x \sigma_{i+1}^x + h \sigma_i^z)$$

- Analytical predictions: **universal w.r.t. system's details** and **probes**

- 1 Variance:

$$\text{Var}(O) = 1/L + L_A^3 / L^2, \quad O = S, S_2, \dots$$

- 2 Large deviation probability:

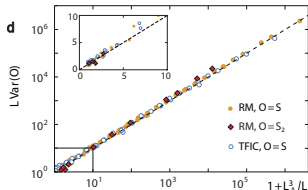
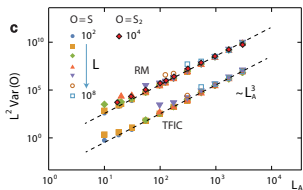
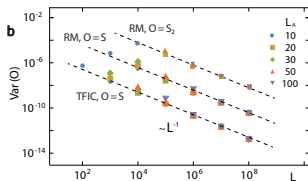
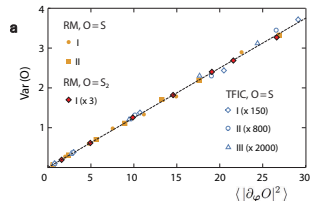
$$\mathbf{P}(|O - \langle O \rangle| \geq \epsilon) = \begin{cases} e^{-\frac{\epsilon^2}{2b_+}} & \text{for } O - \langle O \rangle > 0 \\ e^{-\frac{\epsilon^2}{2(b_- + \epsilon)}} & \text{for } O - \langle O \rangle < 0 \end{cases}$$

sub-Gaussian
sub-Gamma

Fluctuation statistics of entanglement probes: noninteracting

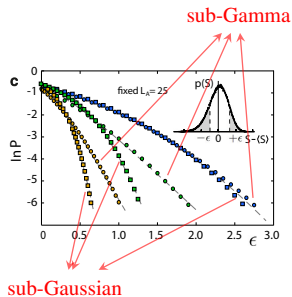
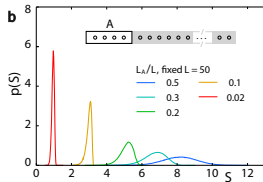
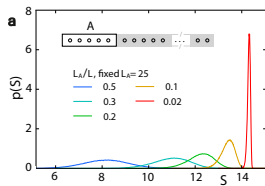
Numerical verifications

1 Scaling law of the variance



Fluctuation statistics of entanglement probes: noninteracting

2 entanglement entropy distribution



- model: spin- $\frac{1}{2}$ Heisenberg XXZ model
- Variance:

$$\text{Var}(O) = L_A^\beta e^{-L}$$

- Large deviation probability:

$$\mathbf{P}(|O - \langle O \rangle| \geq \epsilon) = \begin{cases} e^{-\frac{\epsilon^2}{2b_+}} & \text{for } O - \langle O \rangle > 0 \\ e^{-\frac{\epsilon^2}{2(b_- + c\epsilon)}} & \text{for } O - \langle O \rangle < 0 \end{cases}$$

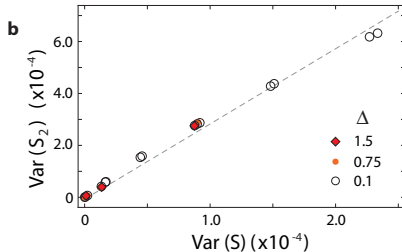
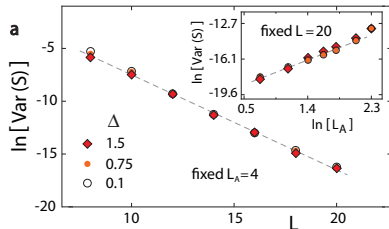
sub-Gaussian

sub-Gamma

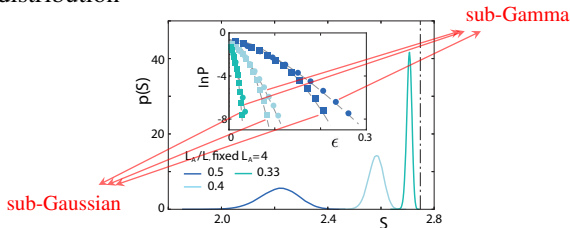
Fluctuation statistics of entanglement probes: interacting

numerical verifications

1 scaling law of variance

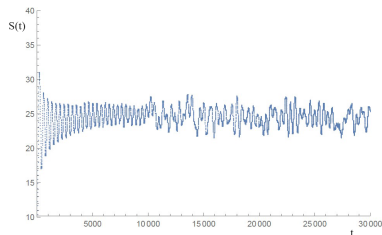


2 full distribution

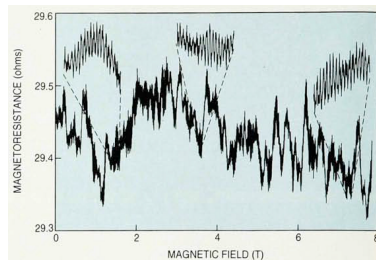


A new class of mesoscopic fluctuations

entanglement fluctuations



mesoscopic conductance fluctuations



disorder realization

$$\varphi = (\varphi_0, \varphi_1, \dots, \varphi_{N-1})$$

$$V \equiv (V_{r_1}, V_{r_2}, \dots)$$

distribution of disorder realizations

uniform in $\mathbb{T}^N$

Gaussian in $\mathbb{R}^N$

examples of probes

entanglement entropy, Rényi entropy

conductance, shot-noise power

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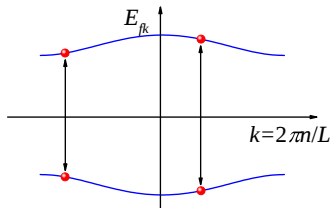
- ergodicity & emergent disorders
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A key property of evolving observables

- The matrix elements of the correlation matrix: $C_{ij} \equiv \langle \Psi(t) | c_i^\dagger c_j | \Psi(t) \rangle$

$$C_{j\sigma,j'\sigma'}(t) = \frac{1}{L} \sum_k e^{ik(j-j')} \left[\gamma_{\sigma\sigma'}(k) + \alpha_{\sigma\sigma'}(k) \cos(2E_{fk}t) + \beta_{\sigma\sigma'}(k) \sin(2E_{fk}t) \right]$$

Time-dependence enters here.



Post-quench energy spectrum.

frequencies
associated with the energy gap
at each quasi-momentum k

A key property of evolving observables

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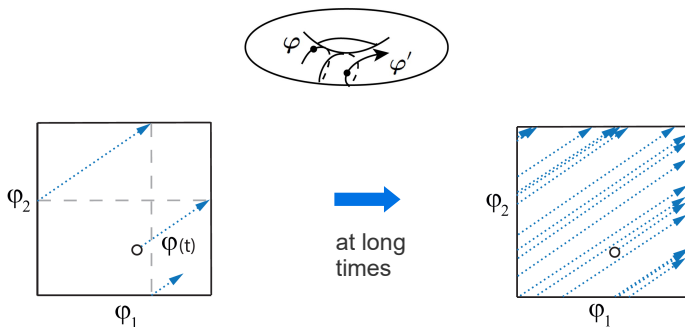
$$C(t) = C_0 + C_1(\omega_1 t, \omega_2 t, \dots, \omega_N t)$$

- $N = L/2$ independent frequencies
- They enter as phase factors, so they are 2π periodic
- The **quantum** time-evolution is mapped onto a **classical** trajectory on the N -dimensional torus



Ergodicity and statistical equivalence

- Trajectory on N -torus:



- incommensurate $\omega_1, \omega_2, \dots, \omega_N$,

$$\begin{cases} x_1\omega_1 + x_2\omega_2 + \dots + x_N\omega_N = 0 \\ \text{for integers } x_1, x_2, \dots, x_N \end{cases} \Rightarrow x_1 = x_2 = \dots = x_N = 0$$

Trajectory will be dense on the torus at long times.

- **ergodic theorem**

$$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T dt f(\omega_1 t, \omega_2 t, \dots, \omega_N t) = \int \frac{d^N \varphi}{(2\pi)^N} f(\varphi_1, \varphi_2, \dots, \varphi_N)$$

- incommensurate $\omega_1, \omega_2, \dots, \omega_N$

**Statistics of the
time series of the
correlation matrix**

$$C(t) = \tilde{C}(\omega_1 t, \omega_2 t, \dots, \omega_N t)$$



**Statistics of the
ensemble of matrix**

$$\tilde{C}(\varphi_1, \varphi_2, \dots, \varphi_N)$$

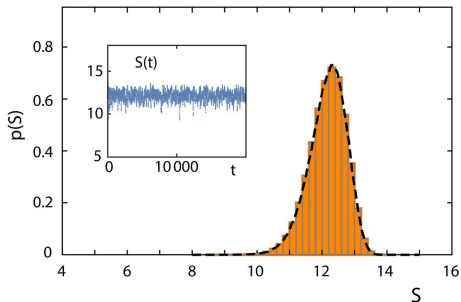
with independent, uniformly drawn

$$\varphi_1, \varphi_2, \dots, \varphi_N \in [0, 2\pi)$$

$$S(\varphi) = \int d\lambda e(\lambda) \operatorname{Tr}_A \delta(\lambda - \tilde{C}(\varphi))$$

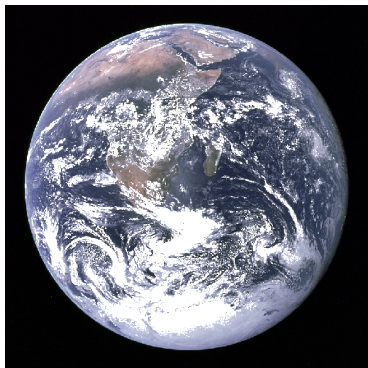
$$S(t) = \int d\lambda e(\lambda) \operatorname{Tr}_A \delta(\lambda - C(t))$$

$$e(\lambda) = -\lambda \ln \lambda - (1 - \lambda) \ln(1 - \lambda)$$



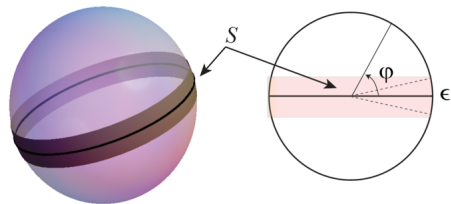
Histogram: $S(t)$. Dash line: $S(\varphi)$

The concentration of measure phenomenon: an example



- The area of the earth is $4\pi \times (6371\text{km})^2$.
- The area is uniformly distributed over the surface.
- What happens to the area of a high-dimensional “earth”?

The concentration of measure phenomenon: an example



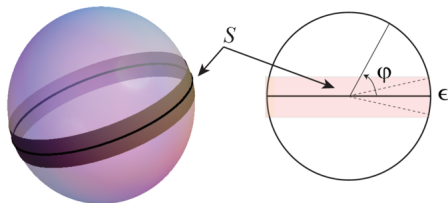
A unit sphere S^{2N-1} in $2N$ dimension and a strip around the equator of latitude $\epsilon/2$

The area measure of the strip:

$$\mu(S) = \frac{\int_{-\epsilon/2}^{\epsilon/2} \sin^{2N-2} \varphi \, d\varphi}{\int_{-\pi/2}^{\pi/2} \sin^{2N-2} \varphi \, d\varphi}$$

Let $\mu(S) = 0.9$, what's the width of the strip namely the value of ϵ ?

The concentration of measure phenomenon: an example



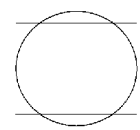
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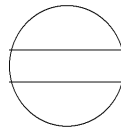
$$\mu(S) = \frac{\int_{-\epsilon/2}^{\epsilon/2} \sin^{2N-2} \varphi \, d\varphi}{\int_{-\pi/2}^{\pi/2} \sin^{2N-2} \varphi \, d\varphi}$$

N	1	2	20	200	2000
ϵ/π	0.90	0.59	0.17	0.05	0.02

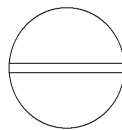
ϵ -values for $\mu(S) = 0.9$



$N = 2$

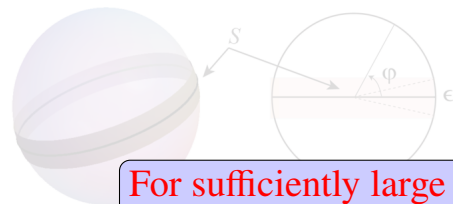


$N = 20$



$N = 200$

The concentration of measure phenomenon: an example



The area measure of the strip:

$$\int_{-\epsilon/2}^{\epsilon/2} \sin^{2N-2} \phi \, d\phi$$

For sufficiently large N , the area of the high-dimensional sphere is concentrated around the equator!

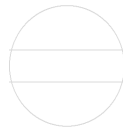
A unit sphere
strip around

N	1	2	20	200	2000
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ϵ -values for $\mu(S) = 0.9$



$N = 2$

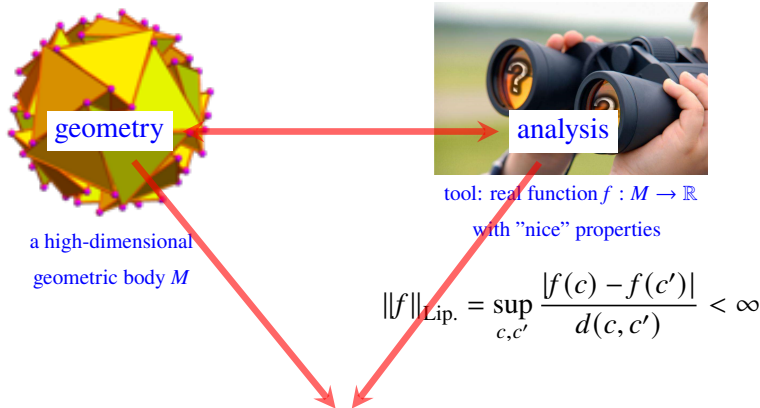


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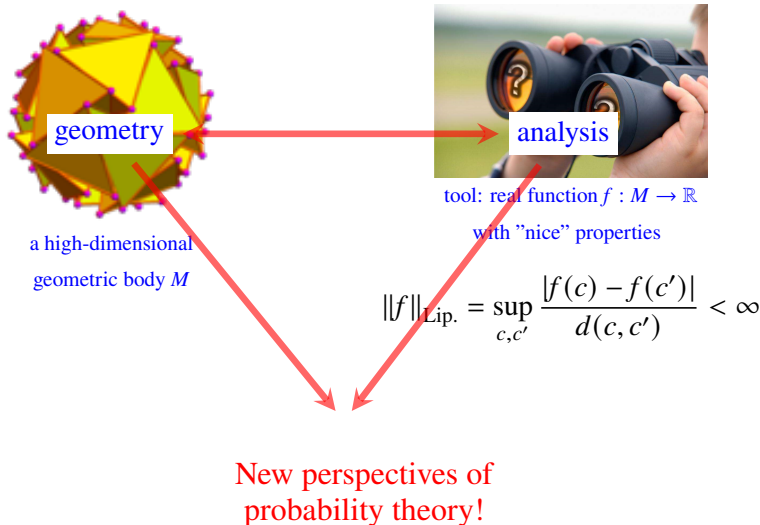
How to probe the concentration of measure?



“A random variable that depends (in a smooth way) on the influence of many independent variables (but not too much on any of them) is essentially constant.”

– M. Talagrand

How to probe the concentration of measure?



Modified logarithmic Sobolev inequality

- generic entanglement probe $O = S, S_2, \dots$ as a highly nonlinear function over $\mathbb{T}^N$

$$O : \boldsymbol{\varphi} \equiv (\varphi_0, \varphi_1, \dots, \varphi_{N-1}) \in \mathbb{T}^N \mapsto O(\boldsymbol{\varphi}) \in \mathbb{R}$$

- logarithmic moment-generating function

$$G(u) \equiv \ln \langle e^{u(O - \langle O \rangle)} \rangle, \quad u \in \mathbb{R}$$

- modified logarithmic Sobolev inequality

$$\frac{d}{du} \frac{G(u)}{u} \leq \frac{1}{u^2} \frac{\sum_{m=0}^{N-1} \langle e^{u(O - \langle O \rangle)} \phi(-u(O - O_m)) \rangle}{\langle e^{u(O - \langle O \rangle)} \rangle}$$

$$O_m : \boldsymbol{\varphi}'_m \equiv (\varphi_0, \varphi_1, \dots, \varphi_{m-1}, \varphi_{m+1}, \dots, \varphi_{N-1}) \in \mathbb{T}^{N-1} \mapsto O_m(\boldsymbol{\varphi}'_m) \in \mathbb{R}$$

The upper tail of the distribution

- a special class of O_m

$$O_m := \inf_{\varphi'_m} O(\varphi_0, \dots, \varphi'_m, \dots, \varphi_{N-1})$$

- reduction of modified logarithmic Sobolev inequality

$$\begin{aligned} u > 0 : \quad & \frac{d}{du} \frac{G(u)}{u} \leq \frac{b_+}{2}, \quad b_+ := \sum_{m=0}^{N-1} \langle (O - O_m^+)^2 \rangle \\ \Rightarrow \quad & G(u) \leq \frac{b_+ u^2}{2} \end{aligned}$$

- sub-Gaussian upper tail

$$\mathbf{P}(O - \langle O \rangle \geq \epsilon) \leq e^{-\frac{\epsilon^2}{2b_+}}$$

The lower tail of the distribution

- a special class of O_m

$$O_m := \sup_{\varphi'_m} O(\varphi_0, \dots, \varphi'_m, \dots, \varphi_{N-1})$$

- reduction of modified logarithmic Sobolev inequality

$$u < 0 : \quad \frac{d}{du} \frac{G(u)}{u} \leq \frac{b_-}{2} + \delta F(u), \quad b_- := \sum_{m=0}^{N-1} \langle (O - O_m^-)^2 \rangle$$

$$\delta F(u) \leq c_- \frac{dG(u)}{du}, \quad c_- < 0$$

$$\Rightarrow \quad G(u) \leq \frac{b_-}{2} \frac{u^2}{1 - c_- u}$$

- sub-Gamma lower tail

$$\mathbf{P}(\langle O \rangle - O \geq \epsilon) \leq e^{-\frac{\epsilon^2}{2(b_- + |c_-| \epsilon)}}$$

- Lipschitz continuity

$$|O(\varphi) - O(\varphi')| \leq \|O\|_{\text{Lip.}} \|\varphi - \varphi'\|, \quad \forall \varphi, \varphi' \in \mathbb{T}^N$$

$$\text{Lipschitz constant: } \|O\|_{\text{Lip.}} = \sup_{\varphi \in \mathbb{T}^N} \|\partial_{\varphi} O\|$$

- relation between variance factor $b_{\pm}$ and a.e. Lipschitz continuity

$$b_{\pm} \propto \langle \|\partial_{\varphi} O\| \rangle^2$$

- variance of entanglement probes

$$\text{Var}(O) \propto \langle \|\partial_{\varphi} O\|^2 \rangle$$

Scaling law of the variance: noninteracting

- separation of the correlation matrix

$$\tilde{C}(\varphi) = \underset{\text{nonrandom}}{C_0} + \underset{\text{random}}{C_1(\varphi)}$$

matrix elements of C_1 : $(C_1)_\ell \equiv \frac{1}{L} \sum_{m=1}^N [R_\ell(k_m) \cos \varphi_m + I_\ell(k_m) \sin \varphi_m]$

- separation of $\text{Var}(S)$

$$\left. \begin{aligned} \partial_{\varphi_m} S &= \text{Tr} [\mathcal{H}_A \partial_{\varphi_m} C_1] \\ \mathcal{H}_A &= \ln [\tilde{C}^{-1}(\varphi) - \mathbb{I}] \end{aligned} \right\} \Rightarrow \text{Var}(S) = \text{Var}_1(S) + \text{Var}_2(S)$$

edge contribution:

$$\text{Var}_1(S) = \text{const.} \sum_{m=1}^{N-1} \left\langle \left[\text{Tr}_A \left(\ln(C_0^{-1} - \mathbb{I}) \partial_{\varphi_m} C_1 \right) \right]^2 \right\rangle$$

bulk contribution:

$$\text{Var}_2(S) = \text{const.} \sum_{m=1}^{N-1} \left\langle \left[\text{Tr}_A \left(((\mathbb{I} - C_0) C_0)^{-1} C_1 \partial_{\varphi_m} C_1 \right) \right] \right\rangle + \dots$$

Scaling law of the variance: noninteracting

- separation of the correlation matrix

$$\tilde{C}(\boldsymbol{\varphi}) = \mathbf{C}_0 + \mathbf{C}_1(\boldsymbol{\varphi})$$

matrix elements of $\mathbf{C}_1$: $(\mathbf{C}_1)_\ell \equiv \frac{1}{L} \sum_{m=1}^N [R_\ell(k_m) \cos \varphi_m + I_\ell(k_m) \sin \varphi_m]$

- separation of $\text{Var}(S)$

$$\left. \begin{aligned} \partial_{\varphi_m} S &= \text{Tr} [\mathcal{H}_A \partial_{\varphi_m} \mathbf{C}_1] \\ \mathcal{H}_A &= \ln [\tilde{C}^{-1}(\boldsymbol{\varphi}) - \mathbb{I}] \end{aligned} \right\} \Rightarrow \text{Var}(S) = \text{Var}_1(S) + \text{Var}_2(S)$$

edge contribution:

$$\text{Var}_1(S) = aL^{-1}$$

bulk contribution:

$$\text{Var}_1(S) = b L_A^3 / L^2$$

Scaling law of the variance: interacting

- separation of RDM $\rho_A = \sum_{m,n} e^{-i(\omega_m - \omega_n)t} \chi_m \chi_n^* \text{Tr}_B |\Psi_m\rangle\langle\Psi_n|$

$$\tilde{\rho}_A(\varphi) = \overset{\text{nonrandom}}{\rho_{A0}} + \overset{\text{random}}{\tilde{\rho}_{A1}(\varphi)}$$

$$\tilde{\rho}_{A1}(\varphi) = \sum_{m \neq n} e^{-i(\varphi_m - \varphi_n)} \chi_m \chi_n^* \text{Tr}_B |\Psi_m\rangle\langle\Psi_n|$$

- nonrandom part of RDM ($1 \ll L_A \ll L$)

$$\rho_{A0} \simeq 1/D_A, \quad (D_A : \text{dimension of subsystem Hilbert space})$$

- general expression of variance

$$\text{Var}(O) \propto D_A^2 \left\langle \left| \text{Tr}_A (\tilde{\rho}_{A1} \partial_\varphi \tilde{\rho}_{A1}) \right|^2 \right\rangle$$

$\Downarrow$

$$\text{scaling law: } \text{Var}(O) \sim L_A^\beta e^{-\kappa L}, \quad \kappa > 0, \quad 2 \leq \beta \leq 4$$

- universal statistics of temporal/out-of-equilibrium fluctuations in entanglement dynamics
- a new class of mesoscopic fluctuations
- novel universality
 - ① w.r.t. entanglement probes
 - ② w.r.t. particle statistics (C.Z. Lou, **CT**, Z.X. Zou, T. Shi and L.K. Lim, to appear very soon)
- **relations to black hole physics**