

## PHASE TRANSITIONS

Hermitian  $1$ -matrix model

Gauge Fields on a lattice

$2$ -Dimensions

Large- $N$

Gross-Witten Transition

Cayley Map

Remarks

← Review from Brandon's  
Talk  
but shows  
simple phase transition  
to connect G-W  
to later

①

$$Z_{1h} = \int d\varphi e^{-N \text{Tr} V(\varphi)}$$

∴ skip steps

Vandermonde det  $\rightarrow$  Log repulsive potential

$$= \int \prod_{i=1}^N dp_i \frac{1}{N!} \prod_{i < j} (p_i - p_j)^2 \exp \left[ -N \sum_{i=1}^N V(p_i) \right]$$

Introduce  $\rho(p) = \frac{1}{N} \sum_{i=1}^N \delta^{(1)}(p - p_i)$

satisfies  $\int dp \rho(p) = 1$   $\rho(p) \geq 0$

Saddle pt:

Extrema at

$$V'(p_i) = \frac{2}{N} \sum_j \frac{1}{p_i - p_j}$$

large N limit:

$$V'(p) = 2 \int d\lambda \frac{\rho(\lambda)}{p - \lambda}$$

Idea: intro resolvent

$$W(w) = \int_a^b d\lambda \frac{\rho(\lambda)}{w - \lambda} \xrightarrow{w \rightarrow \infty} \frac{1}{w}$$

Equate  $\text{Re } W = \frac{V'}{2}$  at support of  $\rho$

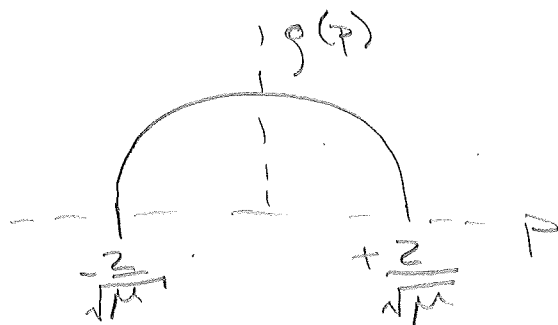
∴ skip steps

$\rightarrow$  Set  $W = \frac{V'}{2} - \frac{1}{2} \sqrt{(V')^2 - 4Q}$

$$W(p \pm i\epsilon) = \frac{V'(p)}{2} \mp i\pi \rho(p)$$

Gaussian Example:

$$\rho(p) = \frac{\mu}{2\pi} \sqrt{\frac{4}{\mu} - p^2}$$



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Far right:  
General potential

$$W(w) = \frac{V'(w)}{2} - \frac{M(w)}{2} \sqrt{(w-a)(w-b)}$$

Ansatz

$V(w)$  degree  $K$

$M(w)$  "  $K-2$

Asymptotic behavior:

$$\frac{V'(w)}{\sqrt{(w-a)(w-b)}} - M(w) \rightarrow \frac{2}{w^2}$$

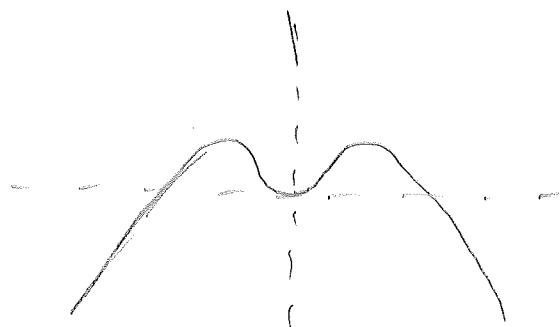
$$\rho(p) = \frac{M(p)}{2\pi} \sqrt{(p-a)(b-p)}$$

e.g.  $V(p) = \frac{1}{2}\mu p^2 + \frac{1}{4}g p^4$

For small enough  $(-g)$

the  $p^2$  term can  
contain the repulsive  
log effective potential

After they spill out,  $\rightarrow$  non-compact  
support.



In particular for  
 $\mu > 0$   $g < 0$

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$$V'(p) = \mu p + g p^3$$

$$M(\omega) = \alpha + \beta \omega + \gamma \omega^2$$

Expand  $\frac{V'(\omega)}{\sqrt{(\omega-a)(\omega-b)}} - M(\omega) \xrightarrow{\omega \rightarrow \infty} \frac{2}{\omega^2}$

5 powers  $\omega^2, \omega, 1, \frac{1}{\omega}, \frac{1}{\omega^2}$

5 unknowns  $\alpha, \beta, \gamma, a, b$

Soln:

$$\rho(p) = \frac{1}{2\pi} \underbrace{\left[ \mu + g p^2 + g \gamma^2/2 \right]}_{M(p)} \sqrt{\gamma^2 - p^2}$$

$$\gamma^2 \equiv \frac{2\mu}{3g} \left( -1 + \sqrt{1 + \frac{12g}{\mu^2}} \right)$$

• as  $g \rightarrow 0$   $\gamma^2 \rightarrow \frac{4}{\mu}$

Semi-circle dist.

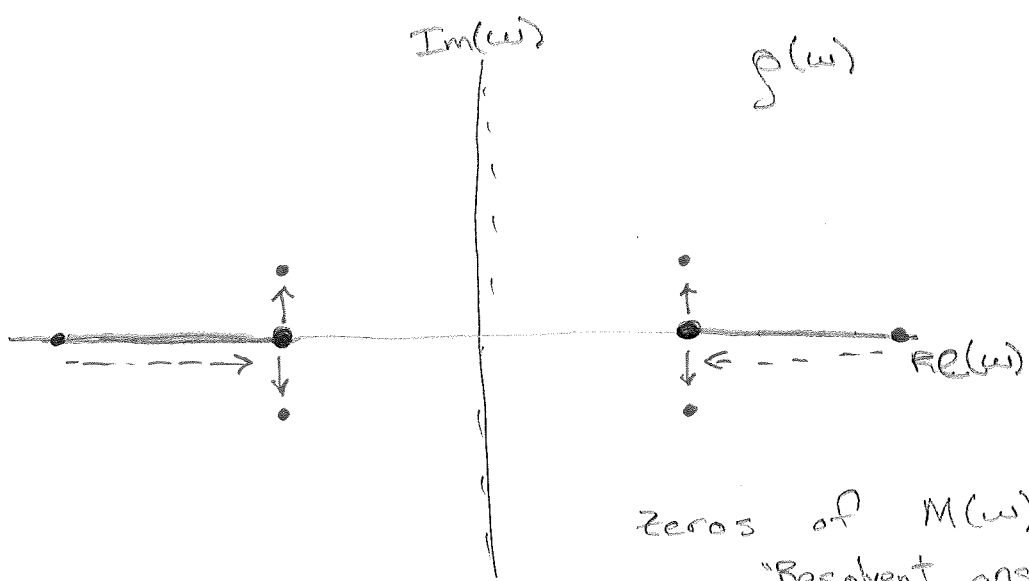
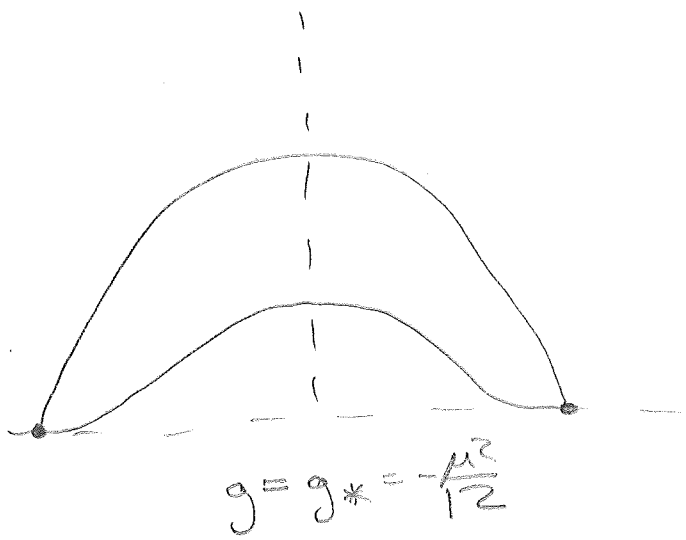
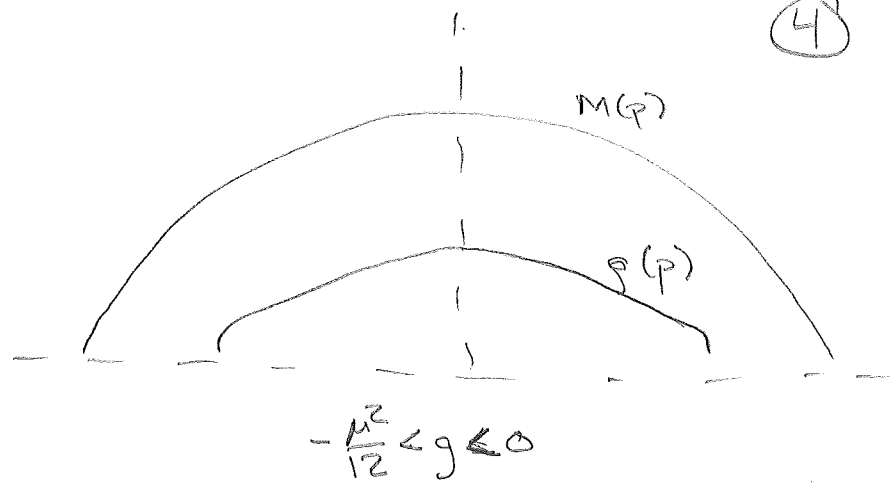
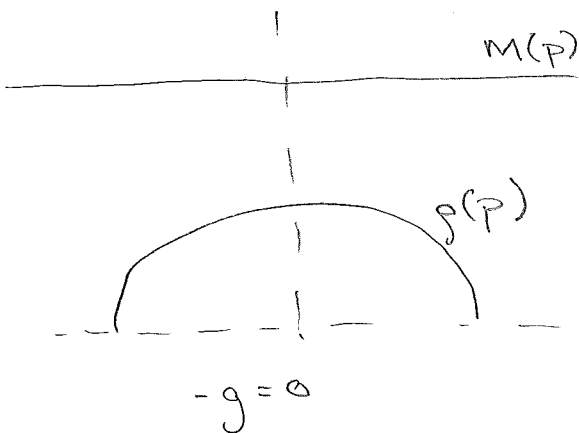
• Critical value:

$$-g \leq \frac{\mu^2}{12}$$

For larger neg  $g$ , resolvent ansatz failed

Planar diagrams diverge

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zeros of  $M(w)$   
"Resolvent ansatz polynomial"  
coalesces w/ endpoint  
changing edge's singular behavior

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# Lattice gauge fields



$U_{n,i}$  unitary matrix  
adjoint rep of  $U(N)$

transports a matter field  
from  $n \rightarrow n+i$

Aside:  $U_{x\mu} = \mathcal{P} \exp \left[ i \int_x^{x+a\mu} dz^\mu A_\mu(z) \right]$

As  $a \rightarrow 0$   $U_{n,i} \rightarrow e^{iaA_i(\vec{n})}$

exponential of  $i$ th component of vector potential  
at "center" of link.

Aside: Adjoint:

Want covariant deriv

$$D_\mu \psi \rightarrow U D_\mu \psi = (U D_\mu U^\dagger)(U \psi)$$

$$D_\mu \rightarrow U D_\mu U^\dagger$$

$$D_\mu = \partial_\mu - ig A_\mu$$

$n = \dim(G)$

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WILSON ACTION:

$$S(U) = \sum_P \frac{1}{g^2} \text{Tr}(\square + \square^\dagger)$$

$$\square = U_{n,i_0} U_{n+i_0,i_1} U_{n+i_1,i_0}^\dagger U_{n,i_1}^\dagger$$

$$Z_{2D} = \int \prod_{\vec{n}, i} dU_{\vec{n}, i} e^{-S(U)}$$

↑  
Haar measure on  $U(N)$

Vacuum energy density:

$$E_0 = \frac{F(g^2, N)}{\lambda} \equiv -\frac{\log Z}{V} \quad \lambda \equiv g^2 N$$

Analogy  $\lambda = kT$

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$d=2$  Why?

Exploit Gauge Invariance

$$U_{n,i} \rightarrow V_n U_{n,i} V_{n+i}^\dagger \quad \text{arbitrary } V_n \text{ unitary}$$

Gauge choice:

$$A_0 = 0 \Rightarrow U_{n,i_0} = 1 \quad \forall \vec{n}$$

$$S = \frac{1}{g^2} \sum_n \text{Tr} \left( \boxed{\square}_n + \boxed{\square}_n^\dagger \right)$$

$$\text{Let } W = \boxed{\square}$$

$$\begin{aligned} \text{So } Z_{2D} &= \int \prod_n dW_n \exp \left[ - \sum_n \frac{1}{g^2} \text{Tr} (W_n + W_n^\dagger) \right] \\ &= \left[ \int dW \exp \left[ - \frac{1}{g^2} \text{Tr} (W + W^\dagger) \right] \right]^{V/a^2} \\ &= (Z_{1P})^{V/a^2} \end{aligned}$$

$$E_0 = \frac{F}{\lambda} = - \frac{1}{a^2} \log Z$$

So 2-D gauge theory reduced to single integral, the one plaquette world.



# Large-N [Circular unitary ensemble] <sup>(8)</sup>

Integrand depends only on eigen values

so let

$$W = T D T^\dagger \quad D = \text{diag}(e^{i\alpha_1}, \dots, e^{i\alpha_N})$$

$$T T^\dagger = \mathbb{1}$$

$$dW = \text{const} dT \prod_{i=1}^N d\alpha_i \Delta^2(\alpha_i)$$

$$\Delta^2(\alpha_i) = \prod_{i < j} \sin^2 \left| \frac{\alpha_i - \alpha_j}{2} \right|$$

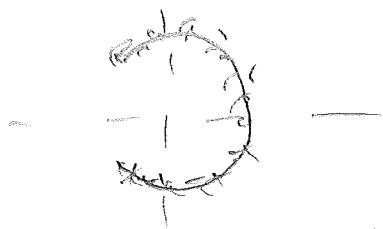
$$Z = \int_{-\pi}^{\pi} d\alpha_1 \dots d\alpha_N \exp \left[ \frac{2}{g^2} \sum \cos \alpha_i + \sum_{i \neq j} \log \left| \sin \frac{\alpha_i - \alpha_j}{2} \right| \right]$$

Leave Room

stationarity condition:

$$\frac{2}{g^2} \sin \alpha_i = \sum_{j \neq i} \cot \left( \frac{\alpha_i - \alpha_j}{2} \right)$$

Intro:  $\rho(\alpha) \geq 0$  s.t.  $\int_{-\alpha_c}^{\alpha_c} d\alpha \rho(\alpha) = 1$



$$\frac{2}{g^2} \sin \alpha_i = \int_{-\alpha_c}^{\alpha_c} d\beta \rho(\beta) \cot \left( \frac{\alpha - \beta}{2} \right)$$

## Two Solutions

① Assume  $\alpha_c = \pi$

$$\Rightarrow \rho(\beta) = \frac{1}{2\pi} \left[ 1 + \frac{\lambda}{2} \cos \beta \right]$$

$$\text{But } \rho(\beta) \geq 0 \implies \lambda \geq 2$$

Strong coupling soln  
eigenvalues fill unit circle

As  $\lambda \rightarrow \infty$ , uniform distribution.

② For other soln,

$$\lambda \leq 2 \text{ allow } \alpha_c < \pi$$

Intro

$$F(z) = \int_{-\alpha_c}^{\alpha_c} d\beta \rho(\beta) \cot\left(\frac{z-\beta}{2}\right)$$

- Periodic  $F(z) = F(z + 2\pi)$

- Analytic for  $z \notin (-\alpha_c + 2\pi n, \alpha_c + 2\pi n)$

- $F(z) \in \mathbb{R}$  for  $z \in \mathbb{R} \notin (-\alpha_c + 2\pi n, \alpha_c + 2\pi n)$

- $F(\alpha \pm i\epsilon) = \frac{\lambda}{2} \sin \alpha \mp 2\pi i \rho(\beta)$

since simple poles of  $\cot\left(\frac{z-\beta}{2}\right)$

at  $z = \beta + 2\pi n$

- $F(z) \rightarrow \pm 1$  as  $|z| \rightarrow \infty$  except along real axis

From  $\cot z \sim \frac{e^{2iz} + 1}{e^{2iz} - 1}$   $\nmid \int \rho(\beta) d\beta = 1$

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Should all be familiar if we remember constraints on resolvent  $W(w)$  from Brandon's talk & from Hermitian 1-matrix model.

Unique soln:

$$\rho(\alpha) = \begin{cases} \frac{2}{\pi\lambda} \cos \frac{\alpha}{2} \left( \frac{\lambda}{2} - \sin^2 \frac{\alpha}{2} \right)^{1/2} & \lambda \leq 2 \\ & |\alpha| < 2 \sin^{-1} \left( \frac{\lambda}{2} \right)^{1/2} \\ \frac{1}{2\pi} \left( 1 + \frac{2}{\lambda} \cos \alpha \right) & \lambda \geq 2 \\ & |\alpha| \leq \pi \end{cases}$$

$$\lambda \rightarrow 0 \quad \alpha \approx \mathcal{O}(\sqrt{\lambda})$$

$$\rho(\alpha) \rightarrow \frac{1}{\pi} \left( 1 - \frac{\alpha^2}{2\lambda} \right)^{1/2} \quad |\alpha| \leq \sqrt{2\lambda}$$

$$S_{\text{eff}} \sim \frac{2}{\lambda} \sum \cos \alpha_i + \frac{1}{N} \sum_{i \neq j} \log \left| \sin \frac{\alpha_i - \alpha_j}{2} \right|$$

strong coupling: Wilson action neglected  
 $\Delta^2$  term dominates

weak  $\lambda$ : Wilson action dominates

Phase transition when eigenvalues fill unit circle

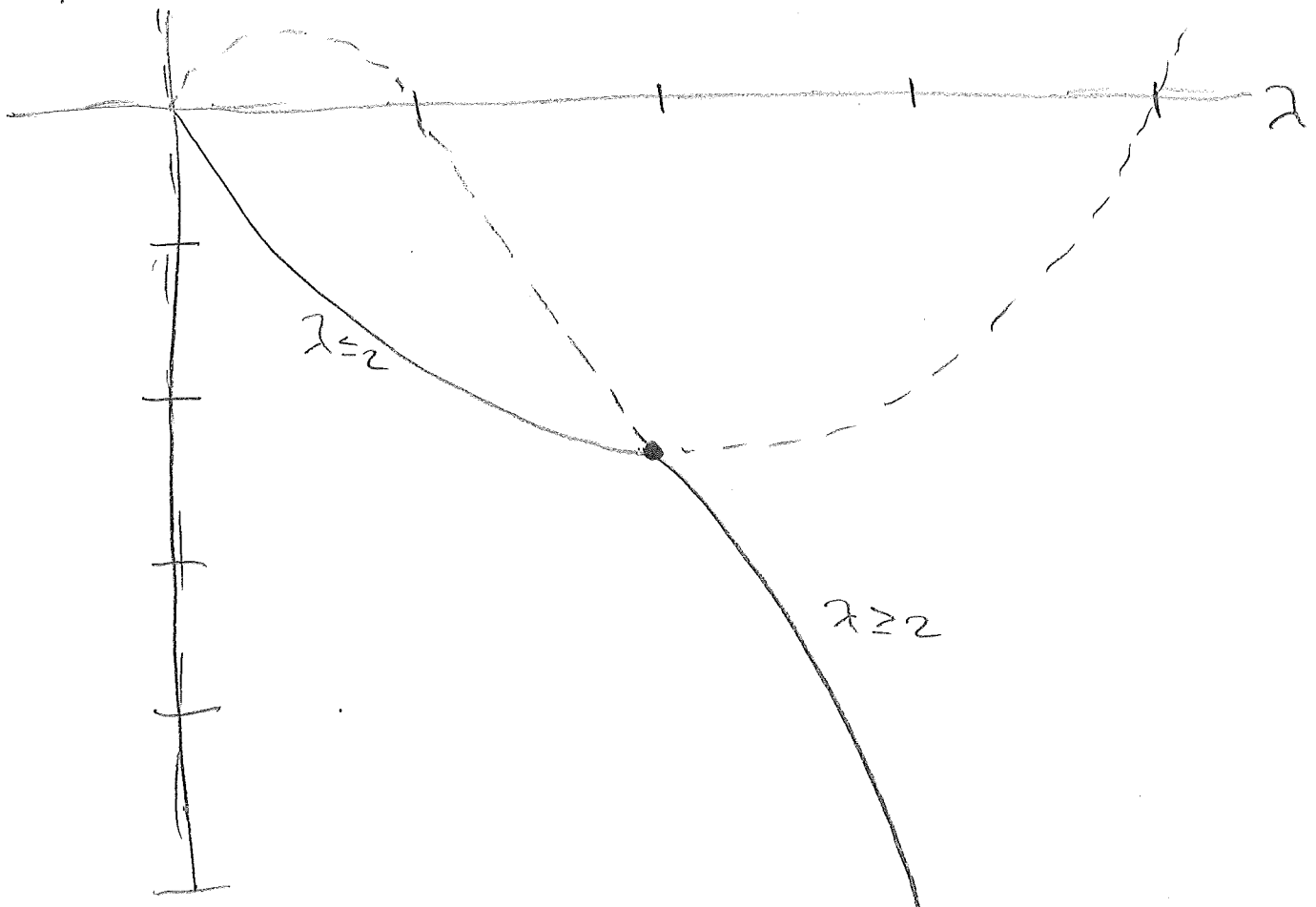
3<sup>rd</sup> order:

$$-E_a(\lambda) = -\frac{Fa^2}{\lambda N^2} = \begin{cases} \frac{1}{\lambda^2}, & \lambda \geq 2 \\ \frac{2}{\lambda} + \frac{1}{2} \log \frac{\lambda}{2} - \frac{3}{4}, & \lambda \leq 2 \end{cases}$$

B-Function

$$-B(\lambda) \equiv -\frac{\partial \lambda(a)}{\partial \log a} = \begin{cases} 2\lambda \log \lambda & \lambda \geq 2 \\ 2(4-\lambda) \log \frac{4}{4-\lambda} & \lambda \leq 2 \end{cases}$$

$B(\lambda)$

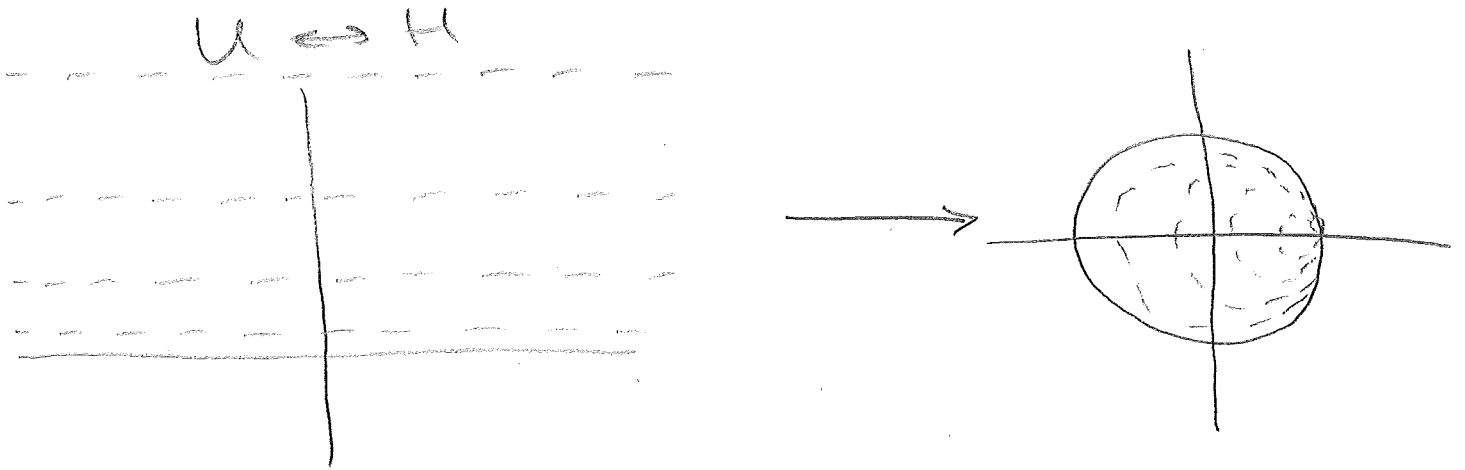


# Cayley Map

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$$U = \frac{i-H}{i+H}$$

$$dU = \frac{dH}{\det(1+H^2)}$$



Cayley Map takes G-W phase transition to a Hermetian matrix model phase transition.

- compact support (confining potential)
- infinite support (log external potential)

## Remarks

- Phase transition in finite volume
- Thermodynamic limit from  $N \rightarrow \infty$   
infinite degrees of freedom  
even in finite volume
- Typical 2<sup>nd</sup>-order phase transition  
at  $\beta=0$  from naive extrapolation  
of strong coupling
- So large  $N$  is crucial for actual physics here  
finite  $N \rightarrow F, Z, \text{etc.}$  all analytic  
functions of  $\lambda$   
 $0 < \lambda < \infty$

As  $N \rightarrow \infty$  zeros of  $Z$  coalesce  
to form boundary  $\lambda > 2$  to  $\lambda < 2$

Finite  $N \rightarrow$  none of these zeros lie on  
real axis and will not be dense.

If In 4D theory phase transition would exist  
in  $N \rightarrow \infty$  limit. But for finite  $N$   
large enough, one would expect sharp transition  
at  $\lambda \approx \lambda_c$  from weak-to-strong behavior