

Finite-temperature lattice methods

Lecture 4.

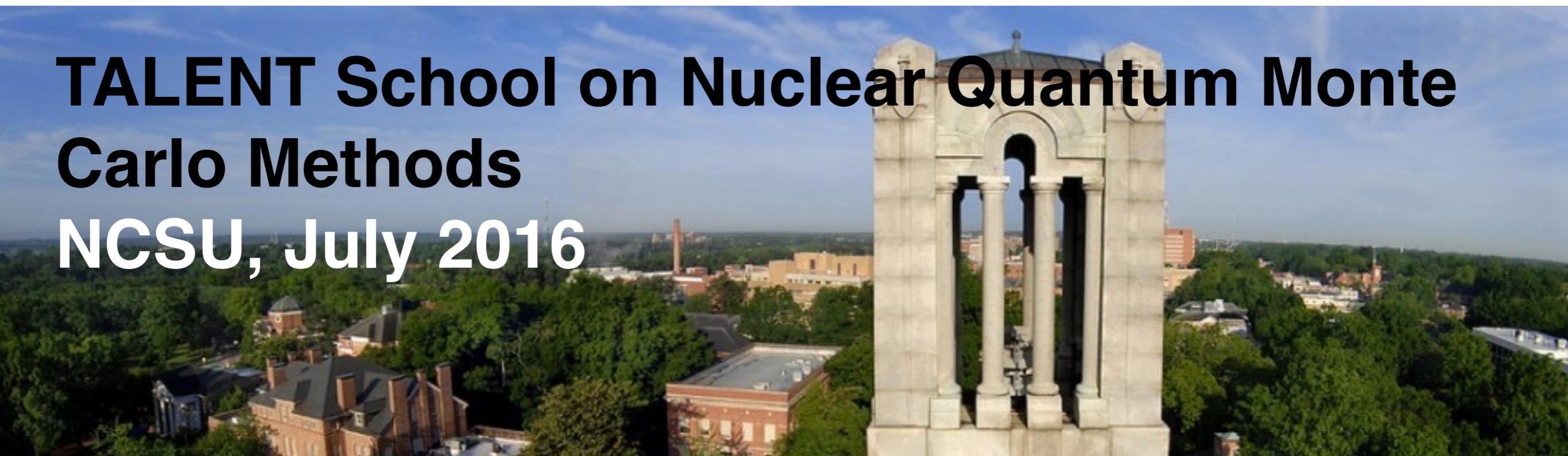
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THE UNIVERSITY
of NORTH CAROLINA
at CHAPEL HILL

TALENT School on Nuclear Quantum Monte
Carlo Methods
NCSU, July 2016



Goals

- **Lecture 1:**
General motivation. Review of thermodynamics and statistical mechanics. Non-interacting quantum gases at finite temperature.
- **Lecture 2:**
QRL1. Formalism at finite temperature: Trotter-Suzuki decompositions; Hubbard-Stratonovich transformations. From traces to determinants. Bosons and fermions. The sign problem.
- **Lecture 3:**
QRL2. Computing expectation values (finally!). Particle number. Energy. Correlation functions: static and dynamic. Sampling techniques. Signal-to-noise issues and how to overcome them.

Goals

- **Lecture 4:**
Quantum phase transitions and quantum information.
Entanglement entropy. Reduced density matrix. Replica trick. Signal-to-noise issues.
- **Lecture 5:**
QRL3. Finite systems. Particle-number projection. The virial expansion. Signal-to-noise issues. Trapped systems.
- **Lecture 6:**
QRL5. Spacetime formulation. Finite-temperature perturbation theory on the lattice.
- **Lecture 7:**
Applications to ultracold atoms in a variety of situations.
Beyond equilibrium thermodynamics.

Quantum phase transitions
&
quantum information

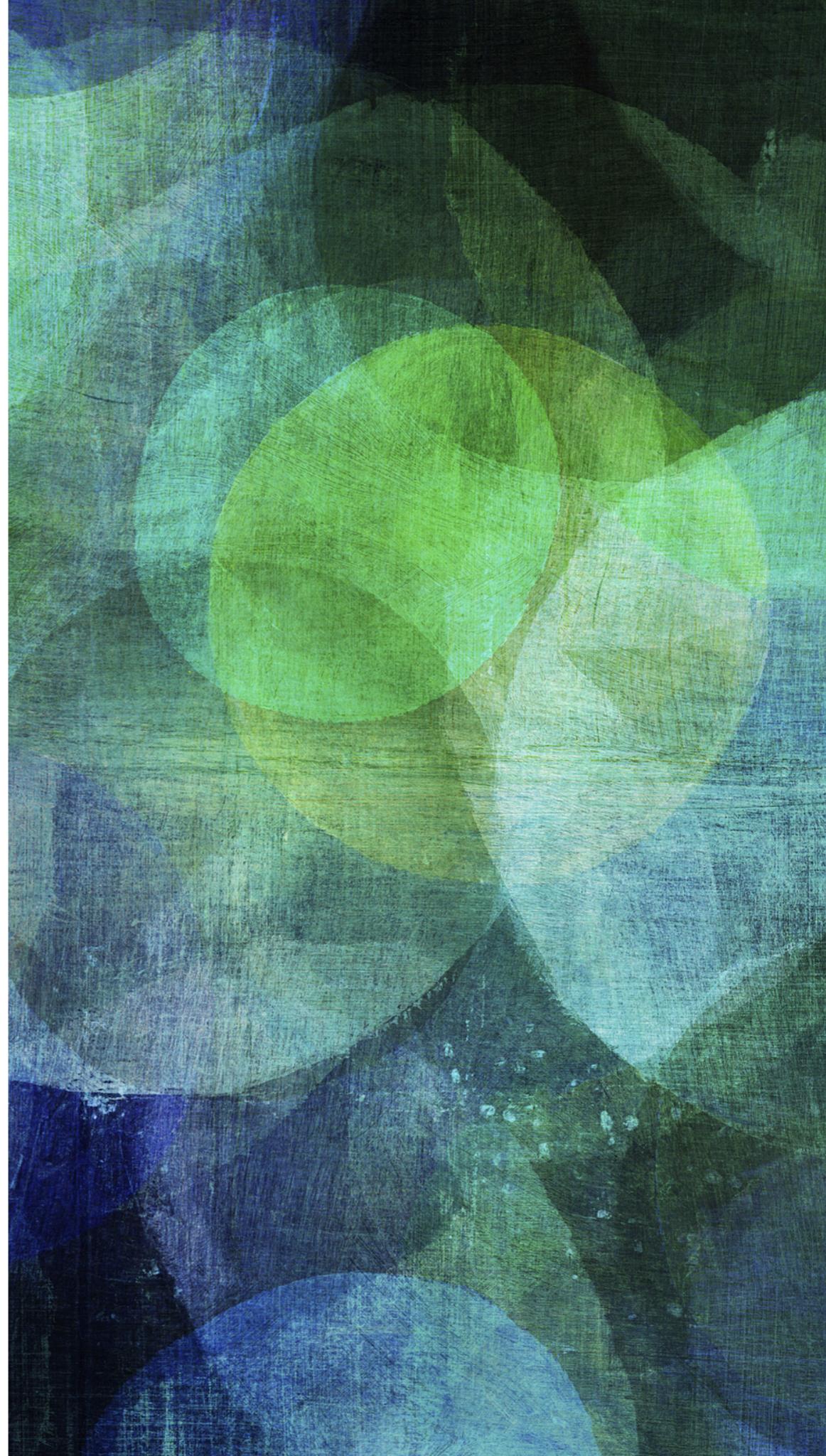
TOWARD UNITARY ENTANGLEMENT

William J. Porter

University of North Carolina — Chapel Hill

Department of Physics and Astronomy

January 20, 2016



OVERVIEW

- ❖ Introduction: What is entanglement?
Why is it interesting?
- ❖ How is it calculated?
- ❖ Results: What's new?
- ❖ Summary, conclusions, and future work

WHAT IS ENTANGLEMENT?

- ❖ Entanglement comprises inherently quantum mechanical correlations.
- ❖ It characterizes the degree to which a state **fails** to factor.
- ❖ Contrast, for example the two-spin system (writing $|s m\rangle$ for the state with total spin s and z -component m), the pure state

$$|11\rangle = |\uparrow\uparrow\rangle$$

and the spin singlet

$$|10\rangle = \frac{1}{\sqrt{2}} (|\uparrow\downarrow\rangle - |\downarrow\uparrow\rangle).$$

WHAT IS ENTANGLEMENT?

- ❖ Another example is the **Slater determinant** encapsulating the ground-state properties of N non-interacting fermions.

$$\Psi(\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N) = \frac{1}{\sqrt{N!}} \begin{vmatrix} \phi_1(\mathbf{x}_1) & \phi_2(\mathbf{x}_1) & \dots & \phi_N(\mathbf{x}_1) \\ \phi_1(\mathbf{x}_2) & \phi_2(\mathbf{x}_2) & \dots & \phi_N(\mathbf{x}_2) \\ \vdots & \vdots & \ddots & \vdots \\ \phi_1(\mathbf{x}_N) & \phi_2(\mathbf{x}_N) & \dots & \phi_N(\mathbf{x}_N) \end{vmatrix}$$

WHAT IS ENTANGLEMENT?

- ❖ Consider a quantum state $|\Psi\rangle$ with density matrix $\hat{\rho} = |\Psi\rangle\langle\Psi|$.
- ❖ For a subset \bar{A} of quantum numbers, we can compute a **reduced density matrix**

$$\hat{\rho}_A \equiv \text{Tr}_{\bar{A}} \hat{\rho},$$

which is an operator defined on the Hilbert space corresponding to the remaining degrees of freedom.

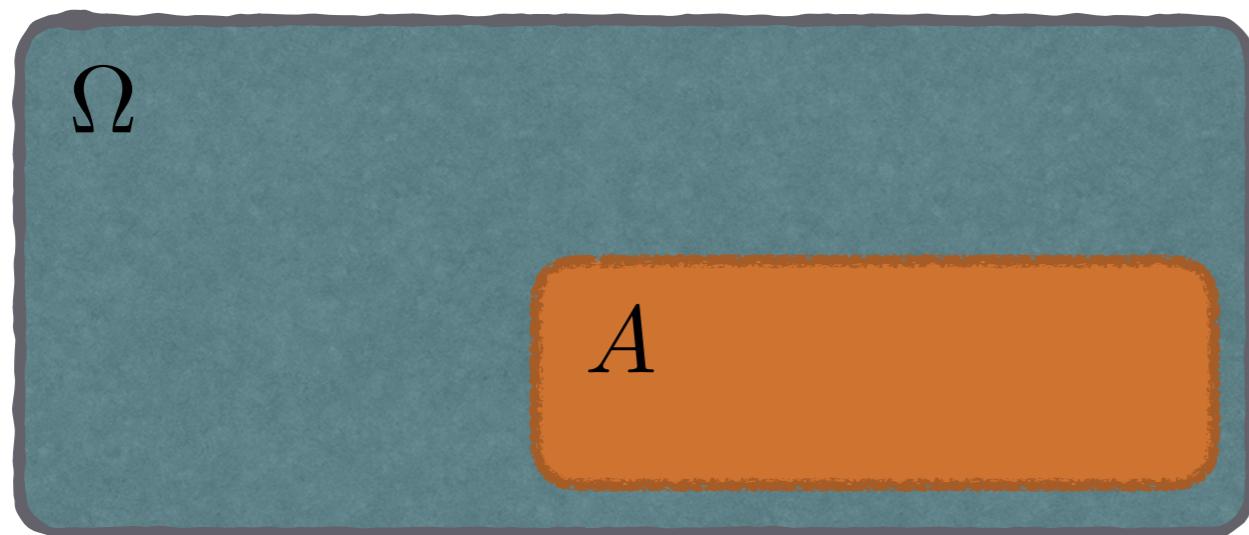


Figure: A complete set of quantum numbers Ω along with a restriction to a subset $A \subseteq \Omega$ of them.

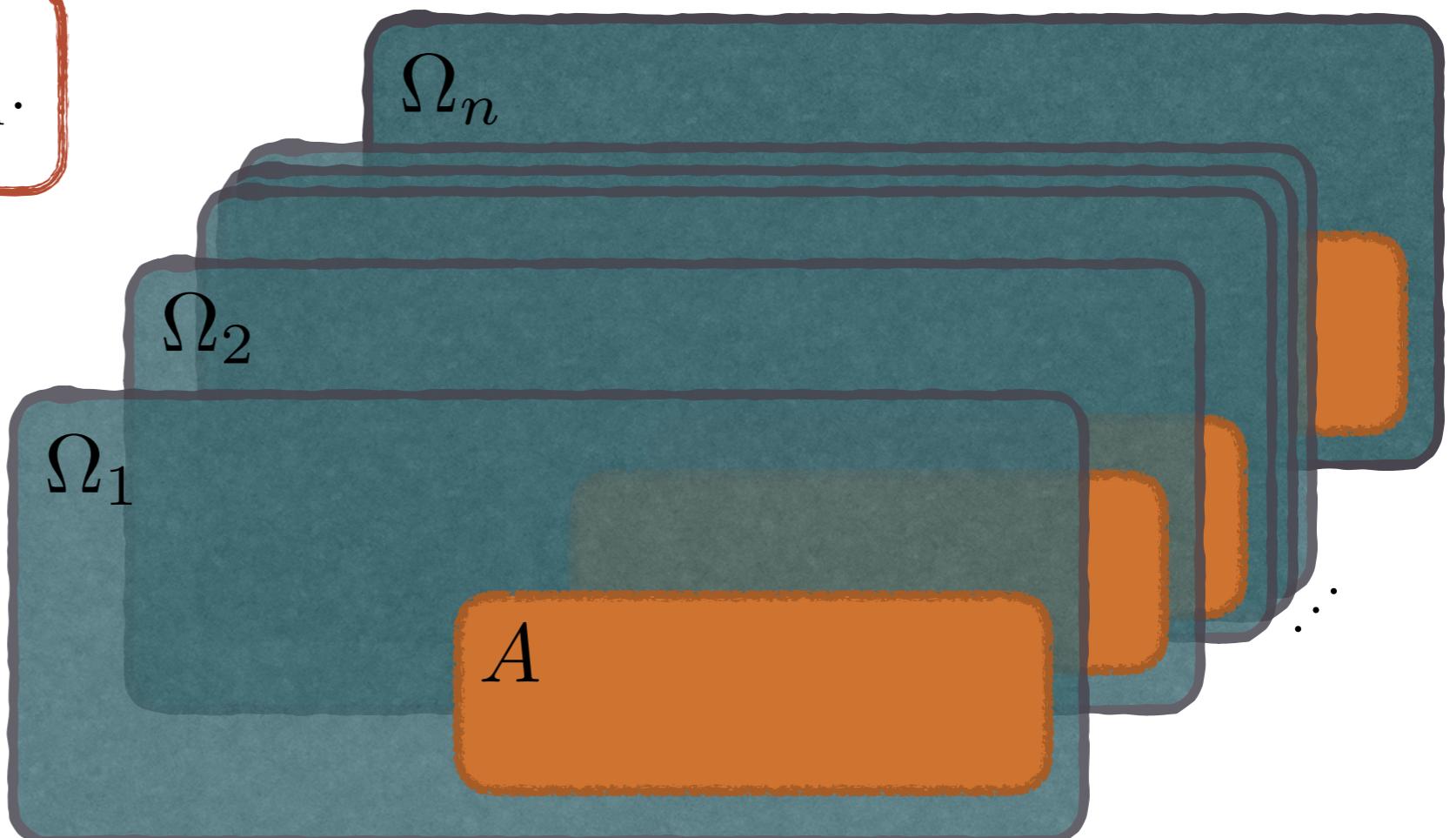
WHAT IS ENTANGLEMENT?

- ❖ Our entanglement measure of interest will be the n -th order Rényi entropy $S_{A,n}$ for the spatial subregion A defined

$$S_{A,n} \equiv \frac{1}{1-n} \ln \text{Tr}_A \hat{\rho}_A^n.$$

$$S_A \equiv -\text{Tr}_A [\hat{\rho}_A \log_2 \hat{\rho}_A]$$

Figure: Replicas $\{\Omega_i\}_i$ of the system with the quantum numbers corresponding to the region A contracted across the collection.



WHAT IS ENTANGLEMENT?

- ❖ Ground state entanglement results in long-range (**nonlocal**) correlations at zero temperature.
- ❖ Quantifying these correlations is an essential step toward understanding **quantum phase transitions**.
- ❖ Entanglement measures show **universal scaling** in critical systems.

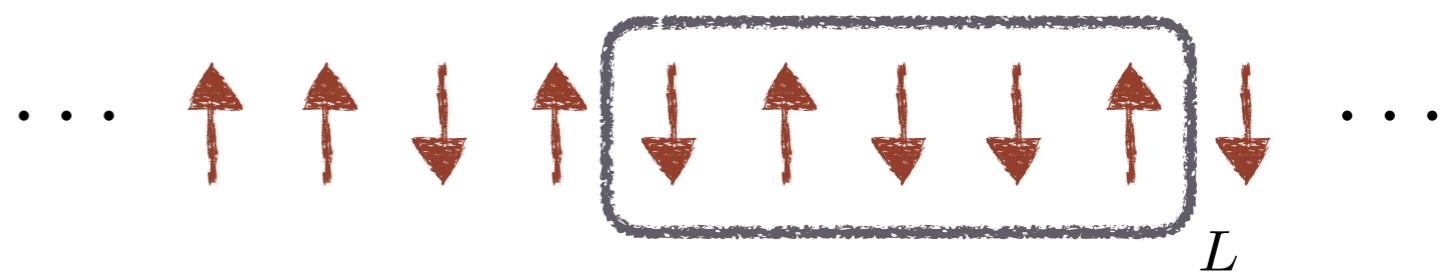
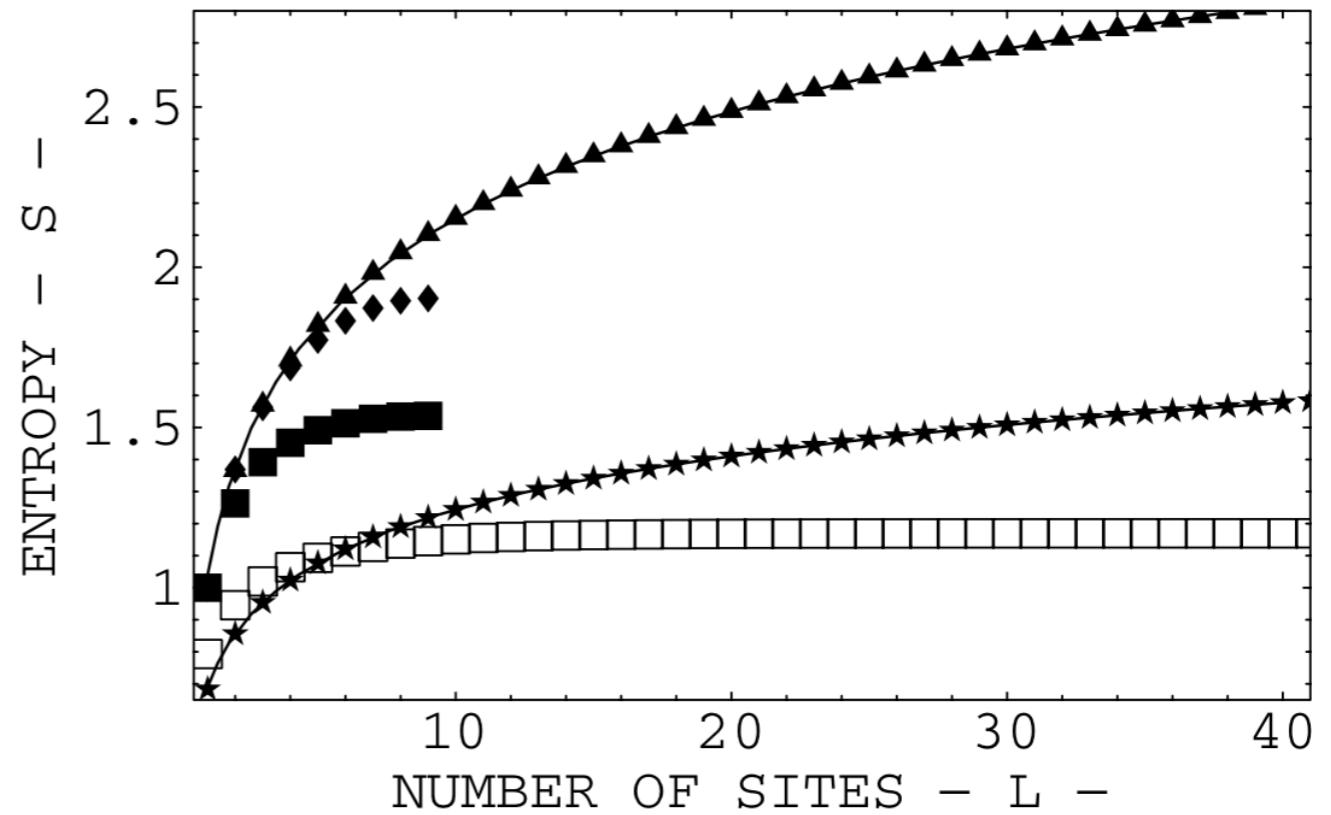
Osterloh, L. Amico, G. Falci, R. Fazio, Nature **416**, 608 (2002);
T.J. Osborne, M.A. Nielsen, Phys. Rev. A **66**, 032110 (2002);
G. Vidal, J.I. Latorre, E. Rico, A. Kitaev, Phys. Rev. Lett. **90**, 227902 (2003).

WHY IS IT INTERESTING?

- ❖ Entanglement measures show **universal scaling** in critical systems:

$$S_L \sim \frac{c + \bar{c}}{6} \log_2 L + \text{const.}$$

Figure: Entanglement (von Neumann) entropy for spin-chain models as a function of the number of sites. Critical systems show logarithmic divergence, whereas noncritical systems show saturation for large system sizes.



Osterloh, L. Amico, G. Falci, R. Fazio, Nature 416, 608 (2002);
T.J. Osborne, M.A. Nielsen, Phys. Rev. A 66, 032110 (2002);
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WHY IS IT INTERESTING?

- ❖ Entanglement is a cutting-edge observable.

Measuring entanglement entropy in a quantum many-body system

Rajibul Islam, Ruichao Ma, Philipp M. Preiss, M. Eric Tai, Alexander Lukin, Matthew Rispoli & Markus Greiner

[Affiliations](#) | [Contributions](#) | [Corresponding author](#)

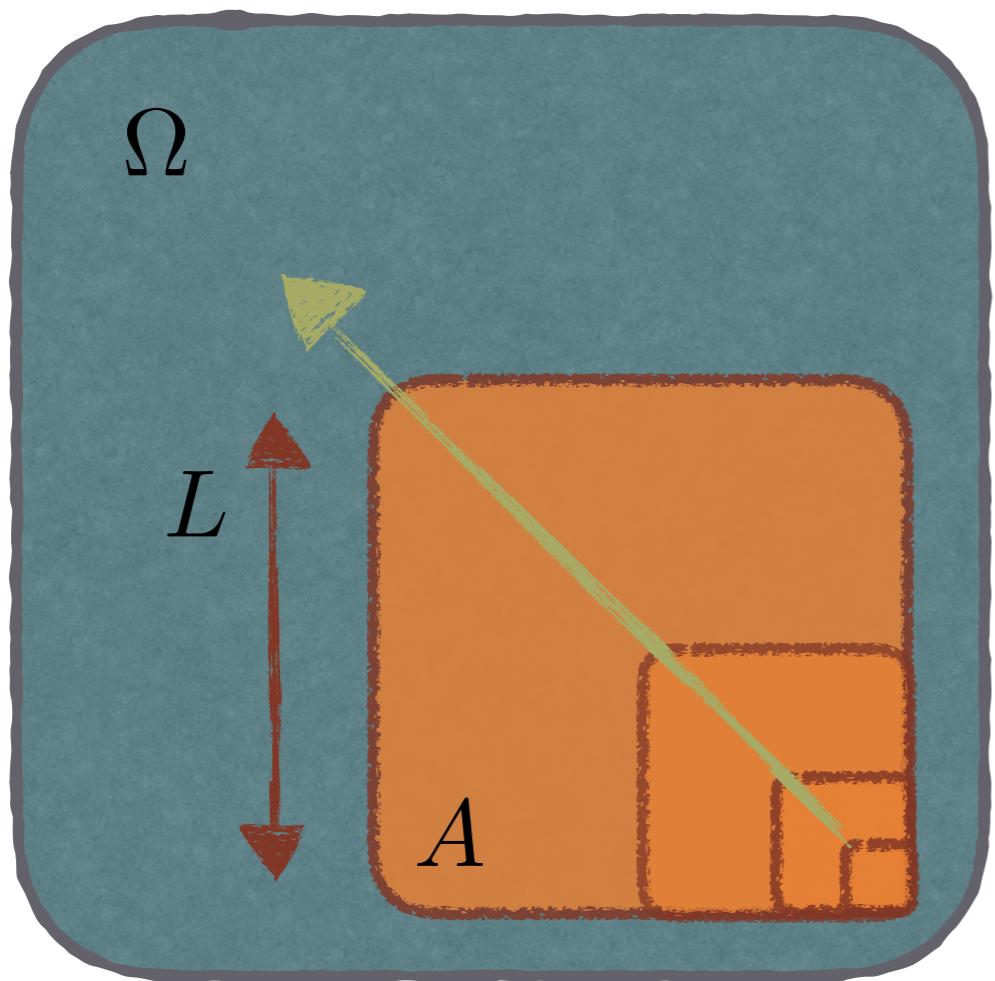
Nature 528, 77–83 (03 December 2015) | doi:10.1038/nature15750

Received 30 July 2015 | Accepted 16 September 2015 | Published online 02 December 2015

R. Islam, R. Ma, P.M. Preiss, M.E. Tai, A. Lukin, M. Rispoli, M. Greiner, Nature 528, 77 (2015).

WHY IS IT INTERESTING?

- ❖ Rigorous scaling results also exist for free systems, some Fermi systems showing area-law violation.



For **bosonic** systems,

$$S_{A,n} \sim L^{d-1},$$

but for **gapless fermions**

$$S_{A,n} \sim L^{d-1} \log L.$$

Figure: Scaling of the d -dimensional subregion with boundary of measure L^{d-1} .

- M. Srednicki, Phys. Rev. Lett. **71**, 666 (1993);
M.W. Wolf, Phys. Rev. Lett. **96**, 010404 (2006);
D. Gioev, I. Klich, Phys. Rev. Lett. **96**, 100503 (2006);
B. Swingle, Phys. Rev. Lett. **105**, 050502 (2010);
H. Leschke, A.V. Sobolev, W. Spitzer, Phys. Rev. Lett. **112**, 160403 (2014);
H. Leschke, A.V. Sobolev, W. Spitzer, arXiv:1501.03412.

HOW IS IT CALCULATED?

- ❖ Techniques for handling **interactions** are varied and often system-dependent.
- ❖ Many approaches have foundation in the **replica trick**.

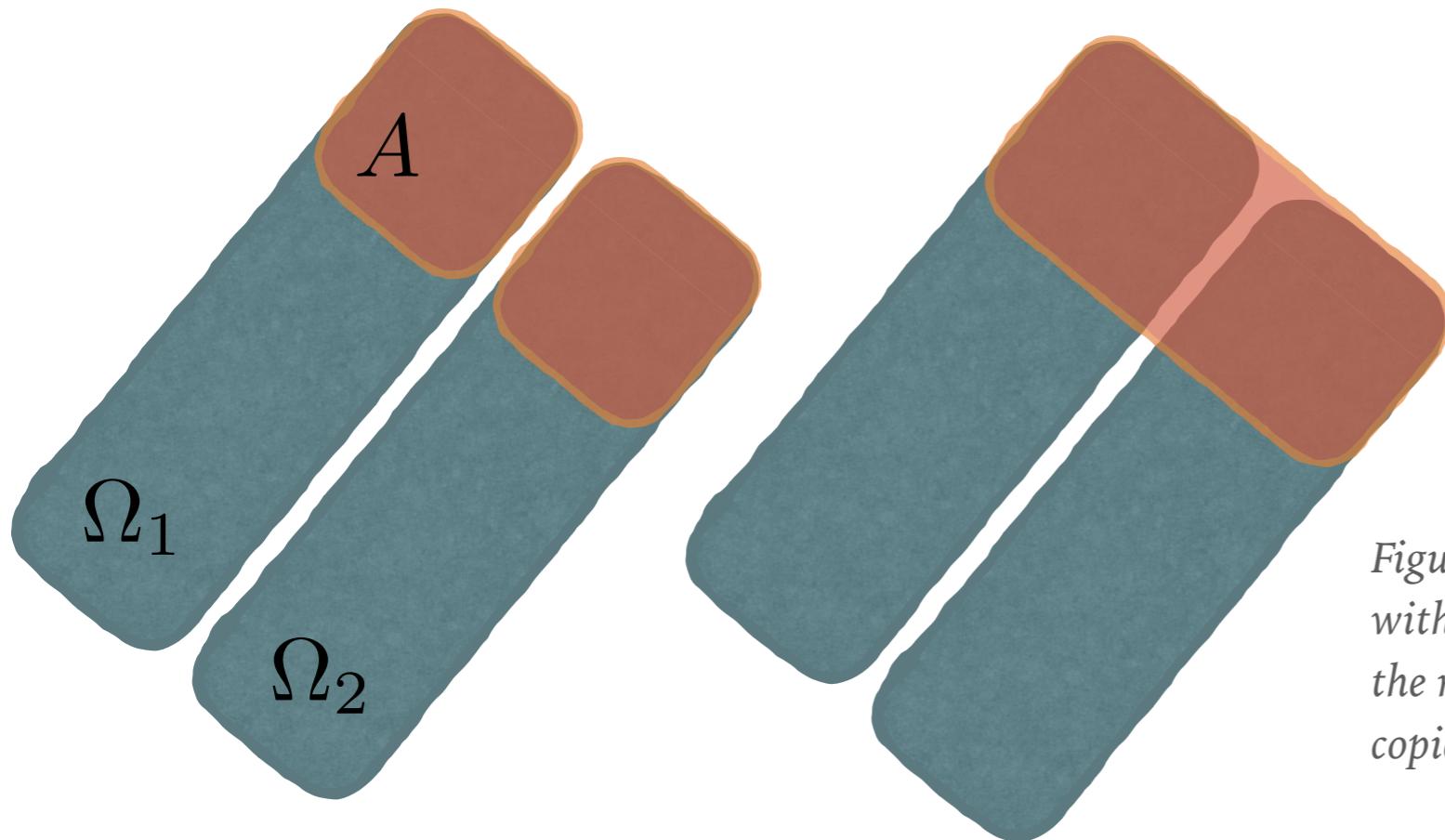


Figure: Two collections of replicas: one with independent copies and another with the region of interest identified across the copies.

HOW IS IT CALCULATED?

- ❖ Many approaches have foundation in the **replica trick**.

$$e^{(1-n)S_{A,n}} = \text{Tr } \hat{\rho}_A^n = \frac{\mathcal{Z}_{A,n}}{\mathcal{Z}^n}$$

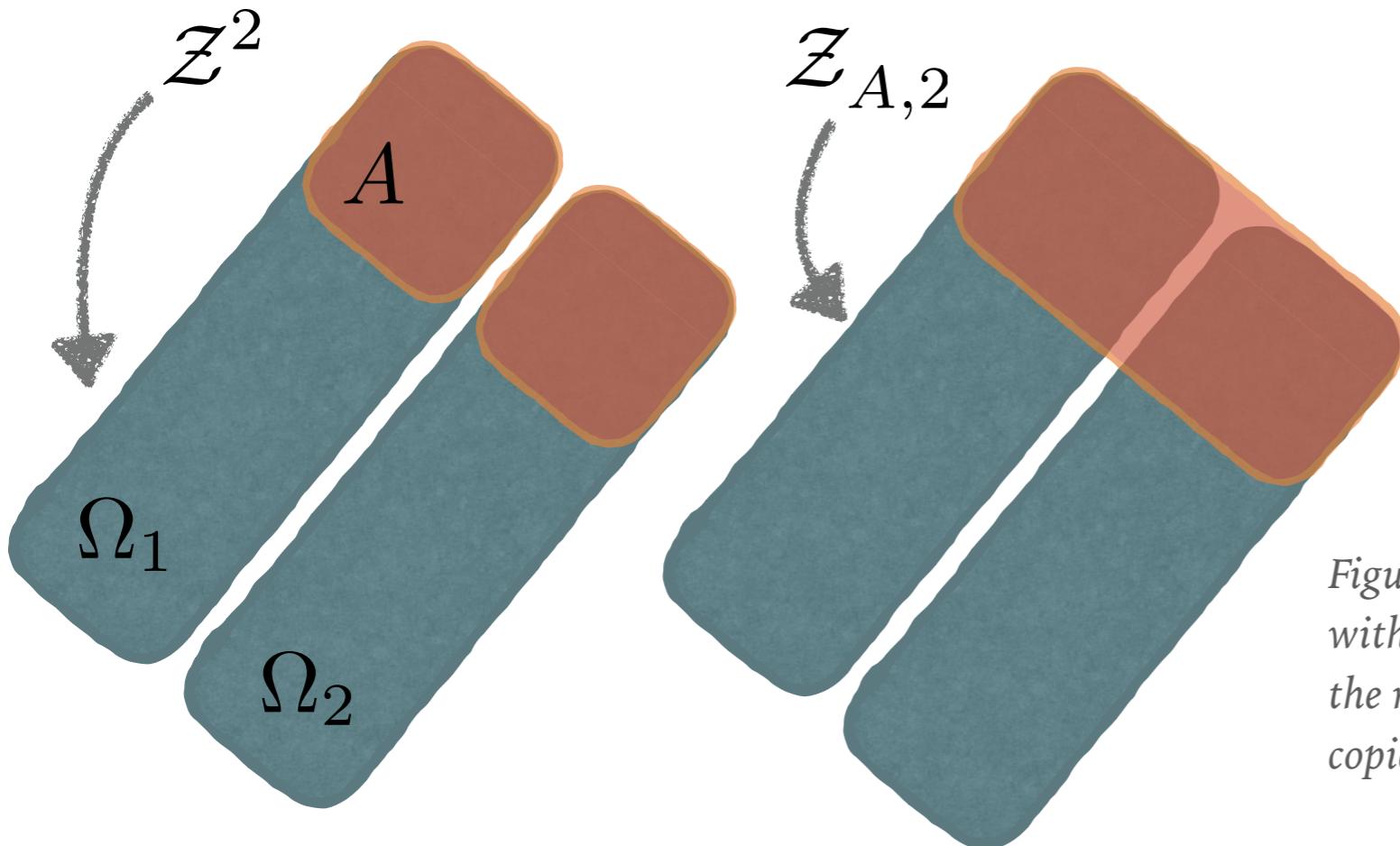


Figure: Two collections of replicas: one with independent copies and another with the region of interest identified across the copies.

HOW IS IT CALCULATED?

- ❖ The entropy can be estimated in an extended ensemble.

$$e^{(1-n)S_{A,n}} = \text{Tr } \hat{\rho}_A^n = \frac{\mathcal{Z}_{A,n}}{\mathcal{Z}^n}$$

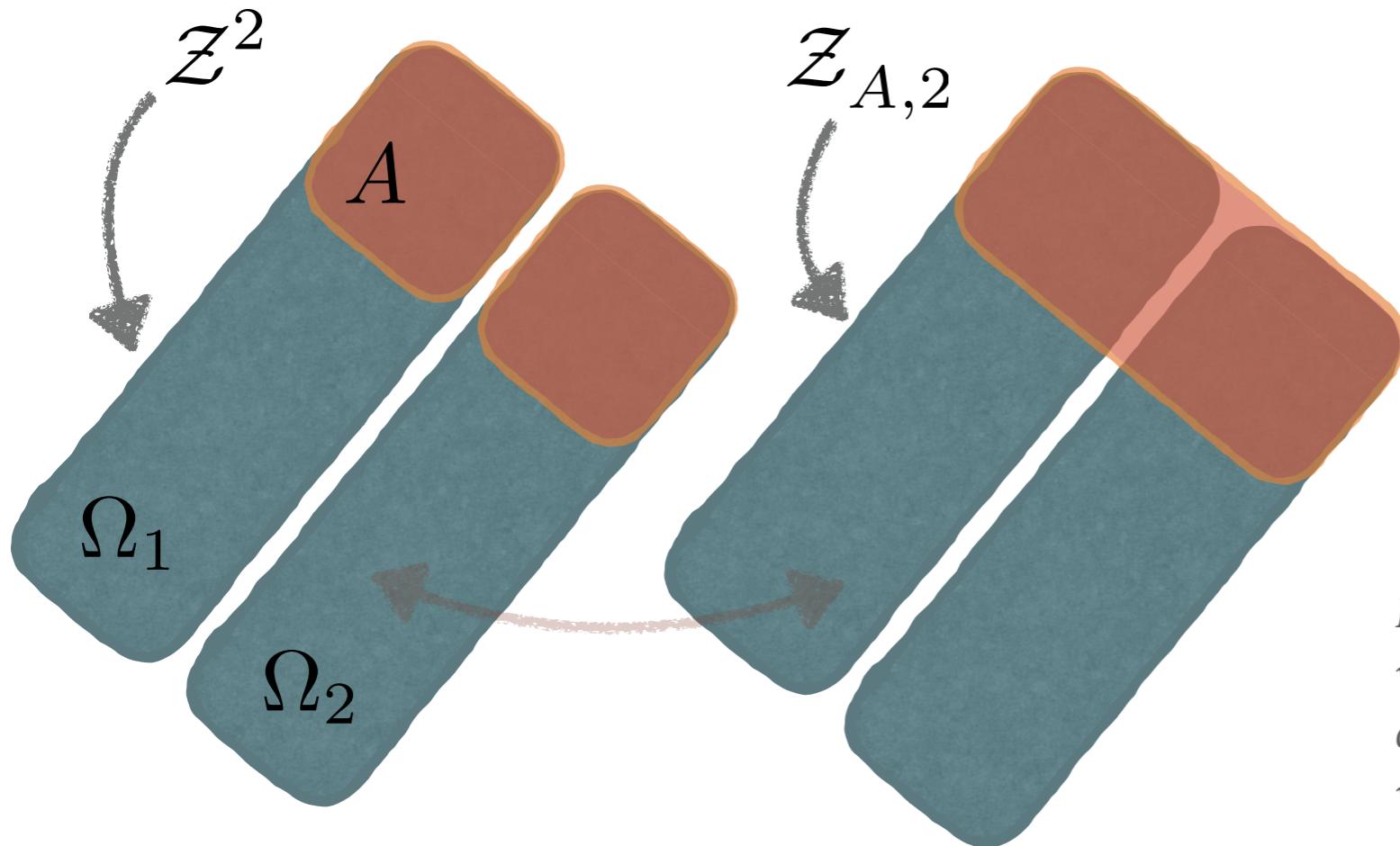


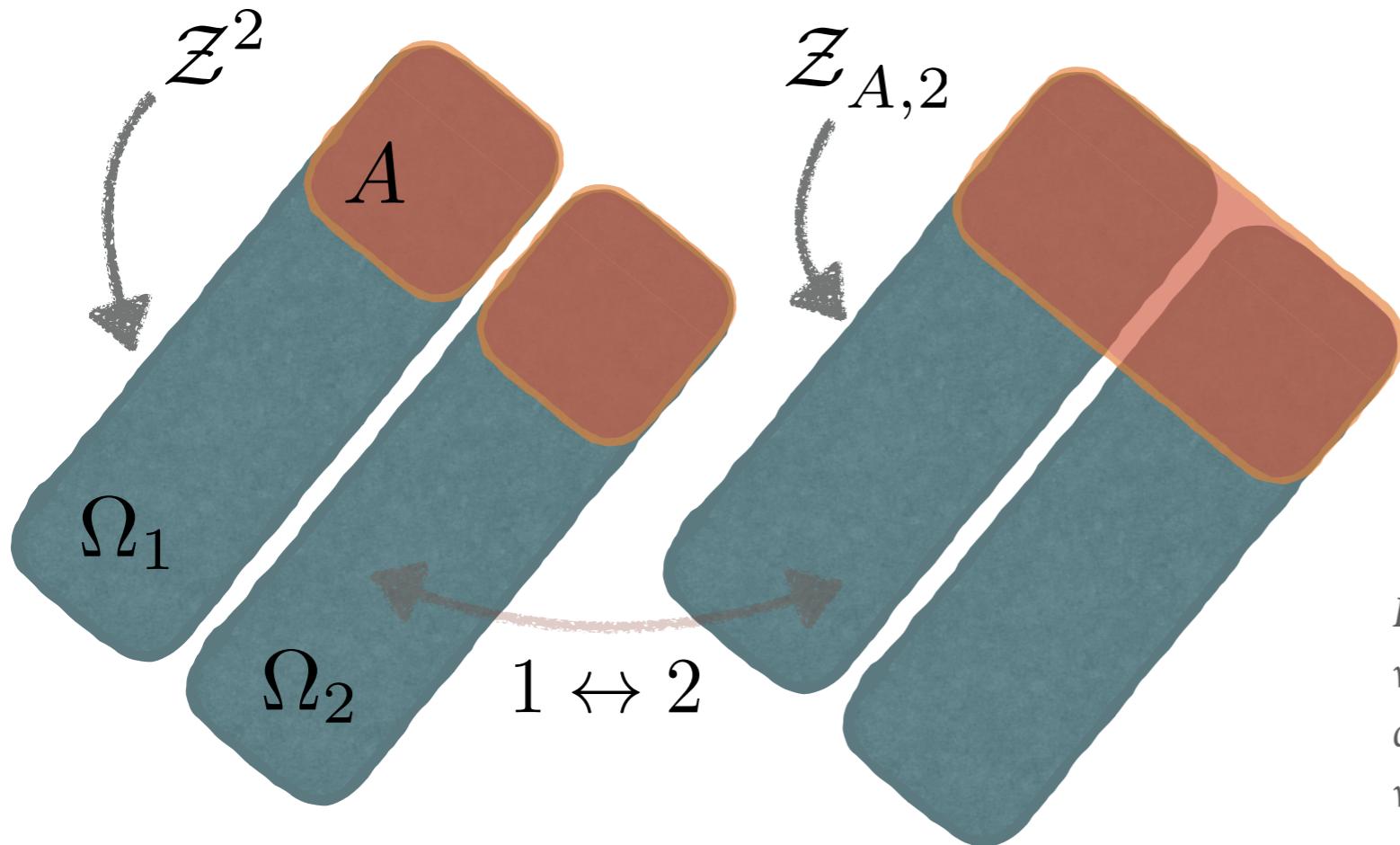
Figure: An extended ensemble with weights w_1 and w_2 comprised of two sets of replicas with different topologies in configuration \mathcal{C} .

S. Humeniuk, T. Roscilde, Phys. Rev. B **86**, 235116 (2012);
P. Broecker, S. Trebst, J. Stat. Mech. (2014) P08015;
L. Wang, M. Troyer, Phys. Rev. Lett. **113**, 110401 (2014).

HOW IS IT CALCULATED?

- ❖ This method can be implemented within a variety of Monte Carlo frameworks.

$$\frac{\mathcal{Z}_{A,n}}{\mathcal{Z}^n} = \frac{\langle p_{1 \rightarrow 2} \rangle}{\langle p_{2 \rightarrow 1} \rangle}$$



$$p_{1 \rightarrow 2} = \min \left(1, \frac{w_2(\mathcal{C})}{w_1(\mathcal{C})} \right)$$

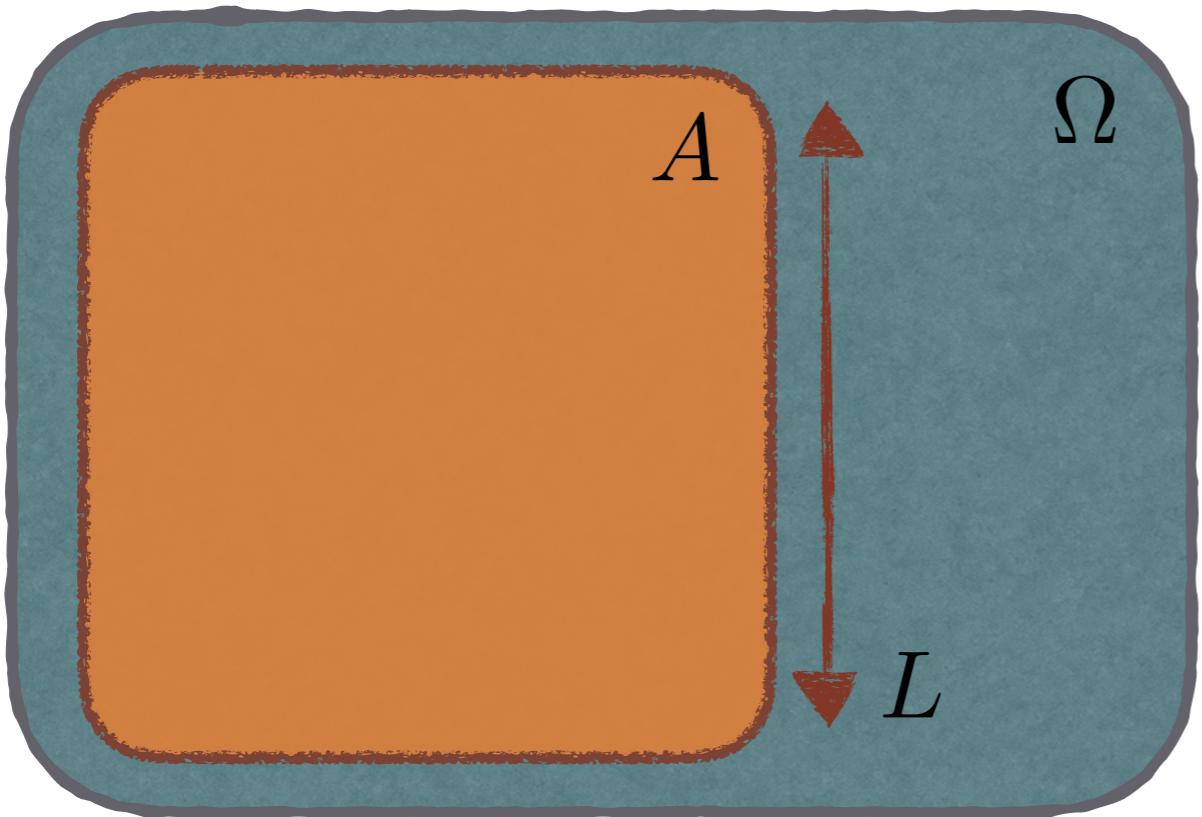
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HOW IS IT CALCULATED?

- ❖ Problem: This ratio can be small.

$$\frac{\mathcal{Z}_{A,n}}{\mathcal{Z}^n} = \exp [(1-n)S_{n,A}] \sim \exp [(1-n)L^{d-1} \ln L]$$



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HOW IS IT CALCULATED?

- ❖ Introducing intermediate ratios can help avoid this problem.

$$\frac{\mathcal{Z}_{A,n}}{\mathcal{Z}^n} = \frac{\mathcal{Z}_{A,n}}{\mathcal{Z}_{A_N,n}} \frac{\mathcal{Z}_{A_N,n}}{\mathcal{Z}_{A_{N-1},n}} \cdots \frac{\mathcal{Z}_{A_2,n}}{\mathcal{Z}_{A_1,n}} \frac{\mathcal{Z}_{A_1,n}}{\mathcal{Z}^n}$$

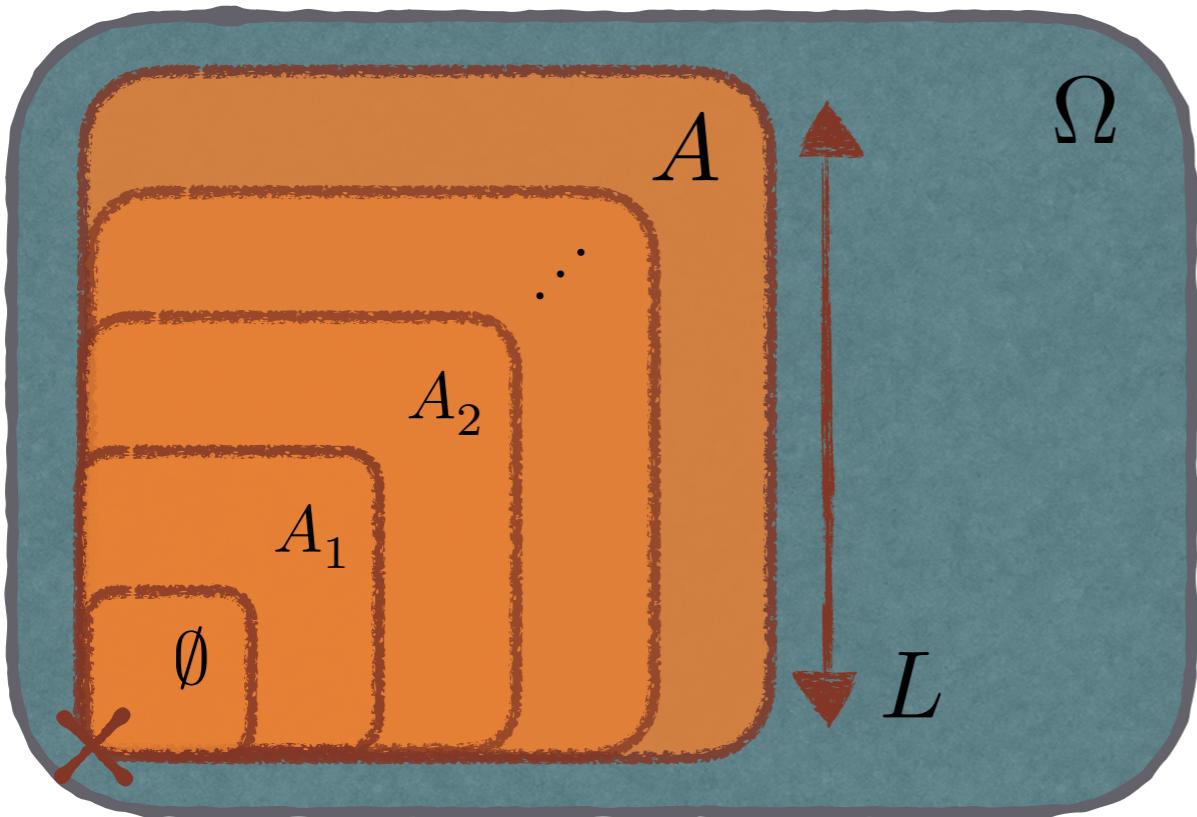


Figure: A sequence of slightly dissimilar regions $\{A_i\}_i$ with sizes ranging from vanishing to that desired.

HOW IS IT CALCULATED?

- ❖ An auxiliary field decomposition recasts the interacting entropy as an average over free systems.

$$\hat{\rho}_A = \int \mathcal{D}\sigma \ P[\sigma] \ \hat{\rho}_{A,\sigma}$$

$$P[\sigma] \propto \det U[\sigma]$$

T. Grover, Phys. Rev. Lett. **111**, 130402 (2013).

R. L. Stratonovich, Sov. Phys. Dokl. **2**, (1958) 416;

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$$P[\{\sigma\}] = \prod_{i=1}^n P[\sigma_i]$$

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$$e^{(1-n)S_{A,n}} = \text{Tr } \hat{\rho}_A^n = \int \mathcal{D}\{\sigma\} P[\{\sigma\}] \det M_{A,n}[\{\sigma\}]$$

$$M_{A,n}[\{\sigma\}] = \prod_{i=1}^n \left(1 - G_{A,\sigma_i}\right) \left(1 + \prod_{i=1}^n \frac{G_{A,\sigma_i}}{1 - G_{A,\sigma_i}}\right)$$

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HOW IS IT CALCULATED?

- ❖ An auxiliary field decomposition recasts the interacting entropy as an average over free systems.
- ❖ Use the probability $P[\{\sigma\}]$ to sample the σ -field and the remaining determinant as the observable.

$$e^{(1-n)S_{A,n}} = \text{Tr } \hat{\rho}_A^n = \int \mathcal{D}\{\sigma\} P[\{\sigma\}] \det M_{A,n}[\{\sigma\}]$$
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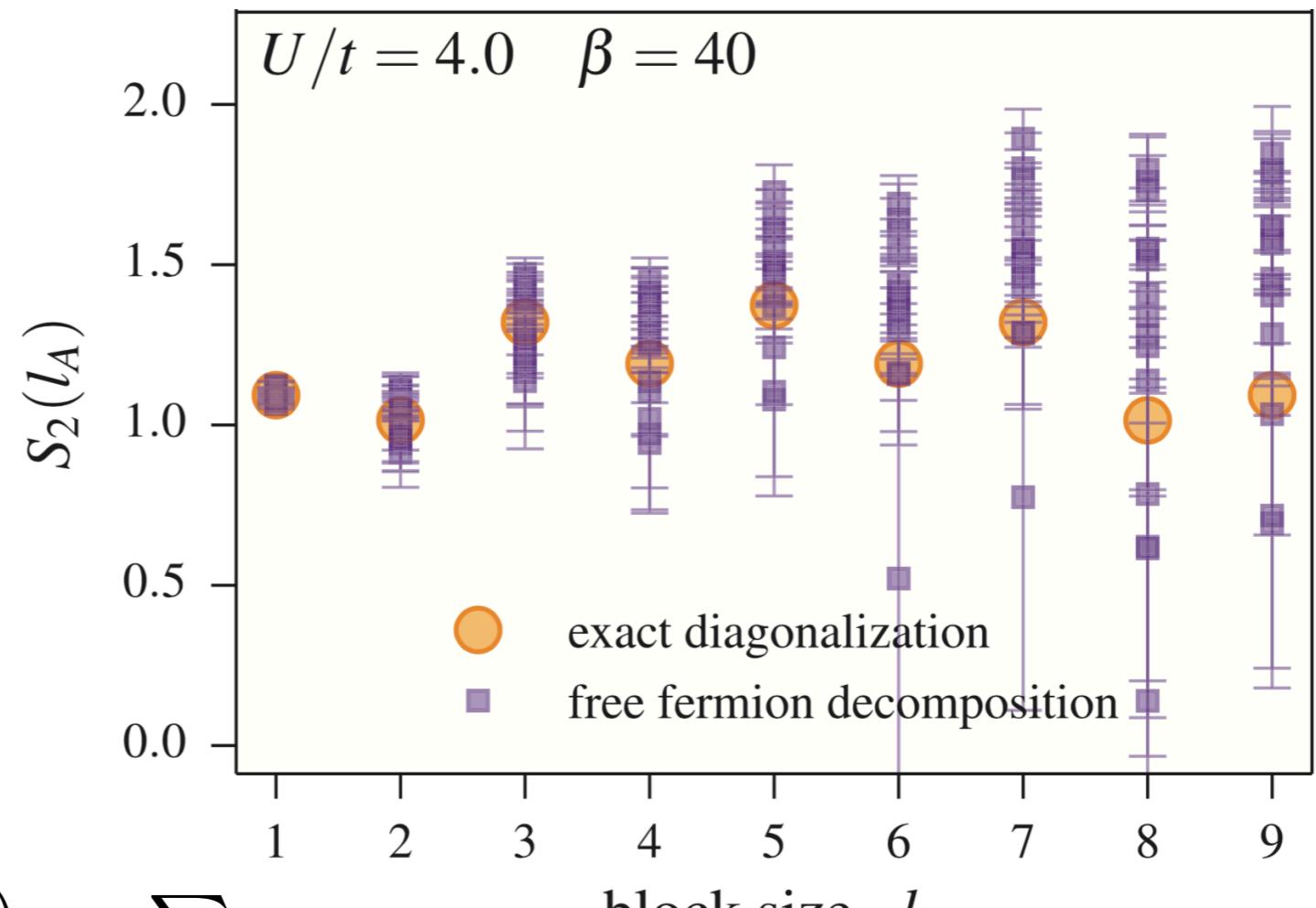
R. L. Stratonovich, Sov. Phys. Dokl. 2, (1958) 416;

J. Hubbard, Phys. Rev. Lett. 3, (1959) 77.

HOW IS IT CALCULATED?

- ❖ **Problem:** Fluctuations in the determinant become unmanageable for increasing subregion size.

Figure: Results for the one-dimensional Hubbard model at half-filling as a function of region size.



$$\hat{H} = -t \sum_{\langle i,j \rangle, \sigma} \left(\hat{c}_{i,\sigma}^\dagger \hat{c}_{j,\sigma} + \hat{c}_{j,\sigma}^\dagger \hat{c}_{i,\sigma} \right) + U \sum_i \hat{n}_{i,\uparrow} \hat{n}_{i,\downarrow}$$

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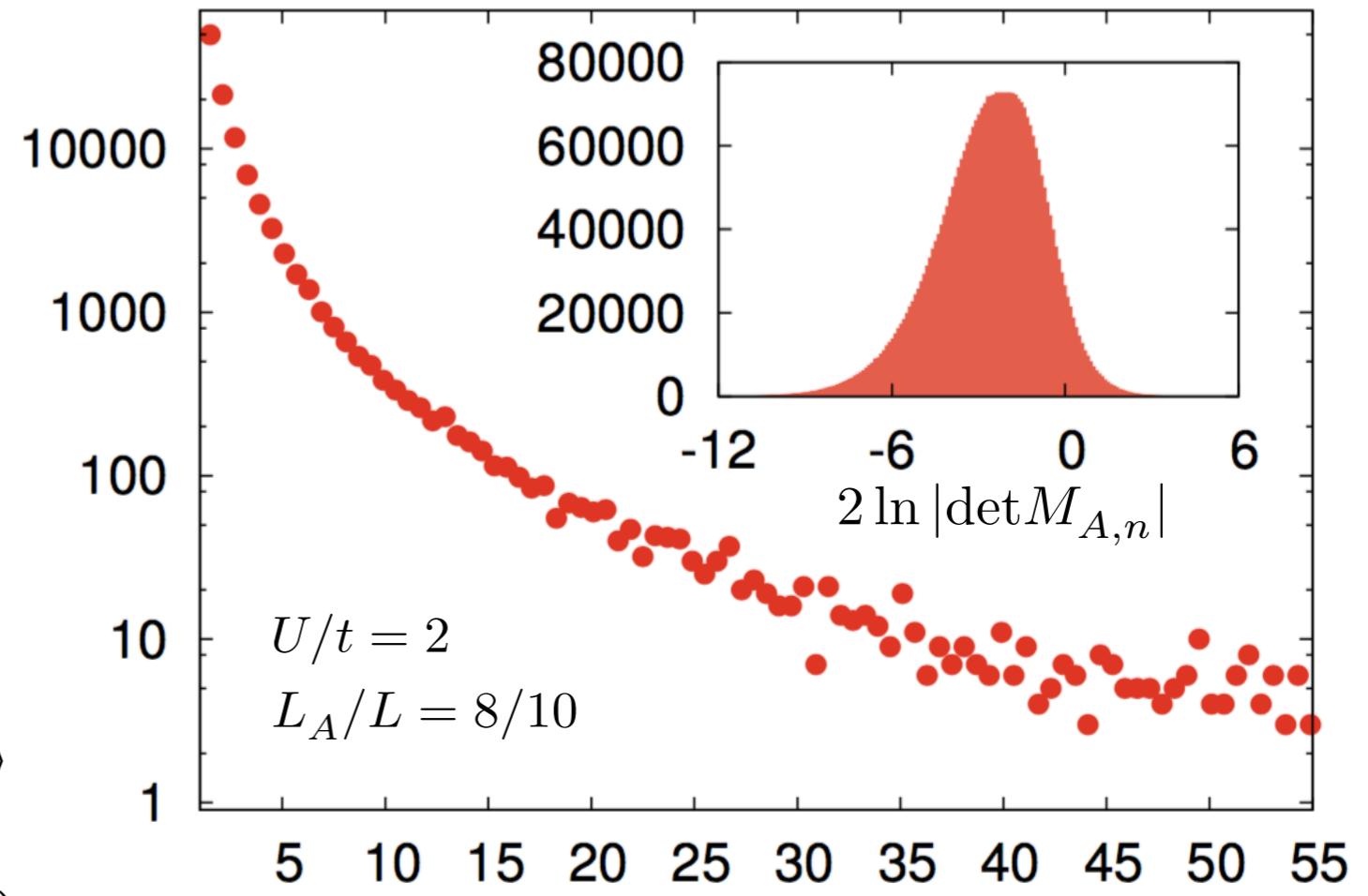
HOW IS IT CALCULATED?

- ❖ **Problem:** Fluctuations in the determinant become unmanageable for increasing subregion size.

Figure: Histogram of the log of the required determinant for the one-dimensional two-species Hubbard model at half-filling as a function of region size.

$$(1 - n)S_{A,n} = \ln \langle \det M_{A,n} \rangle$$

$$\hat{H} = -t \sum_{\langle i,j \rangle, \sigma} \left(\hat{c}_{i,\sigma}^\dagger \hat{c}_{j,\sigma} + \hat{c}_{j,\sigma}^\dagger \hat{c}_{i,\sigma} \right) + U \sum_i \hat{n}_{i,\uparrow} \hat{n}_{i,\downarrow}$$



HOW IS IT CALCULATED?

- ❖ Incorporate this determinant into the measure.

$$e^{(1-n)S_{A,n}} = \int \mathcal{D}\{\sigma\} P[\{\sigma\}] Q[\{\sigma\}]$$

$$Q[\{\sigma\}] = \det M_{A,n}[\{\sigma\}]$$

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$$\begin{array}{c} / \\ g \rightarrow \lambda^2 g \end{array}$$

$$\Gamma(\lambda; g) = \int \mathcal{D}\{\sigma\} P[\{\sigma\}] Q_\lambda[\{\sigma\}]$$

$$Q_\lambda[\{\sigma\}] = \det M_{A,n,\lambda}[\{\sigma\}]$$

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$$\frac{d \ln \Gamma}{d \lambda} = \int \mathcal{D}\{\sigma\} \tilde{P}_\lambda[\{\sigma\}] \tilde{Q}_\lambda[\{\sigma\}]$$

$$\tilde{P}_\lambda[\{\sigma\}] = \frac{1}{\Gamma(\lambda; g)} P[\{\sigma\}] Q_\lambda[\{\sigma\}]$$

$$\tilde{Q}_\lambda[\{\sigma\}] = \text{Tr} \left[M_{A,n,\lambda}^{-1}[\{\sigma\}] \frac{\partial M_{A,n,\lambda}}{\partial \lambda} \right]$$

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$$\frac{d \ln \Gamma}{d \lambda} = \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

$$\frac{1}{1-n} \ln \Gamma(0; g) = S_{n,A}^{(0)}$$

$$\frac{1}{1-n} \ln \Gamma(1; g) = S_{n,A}$$



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$$S_{n,A} = S_{n,A}^{(0)} + \frac{1}{1-n} \int_0^1 d\lambda \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

HOW IS IT CALCULATED?

- ❖ Variation with system size is quite benign, and the resulting surface is remarkably smooth.

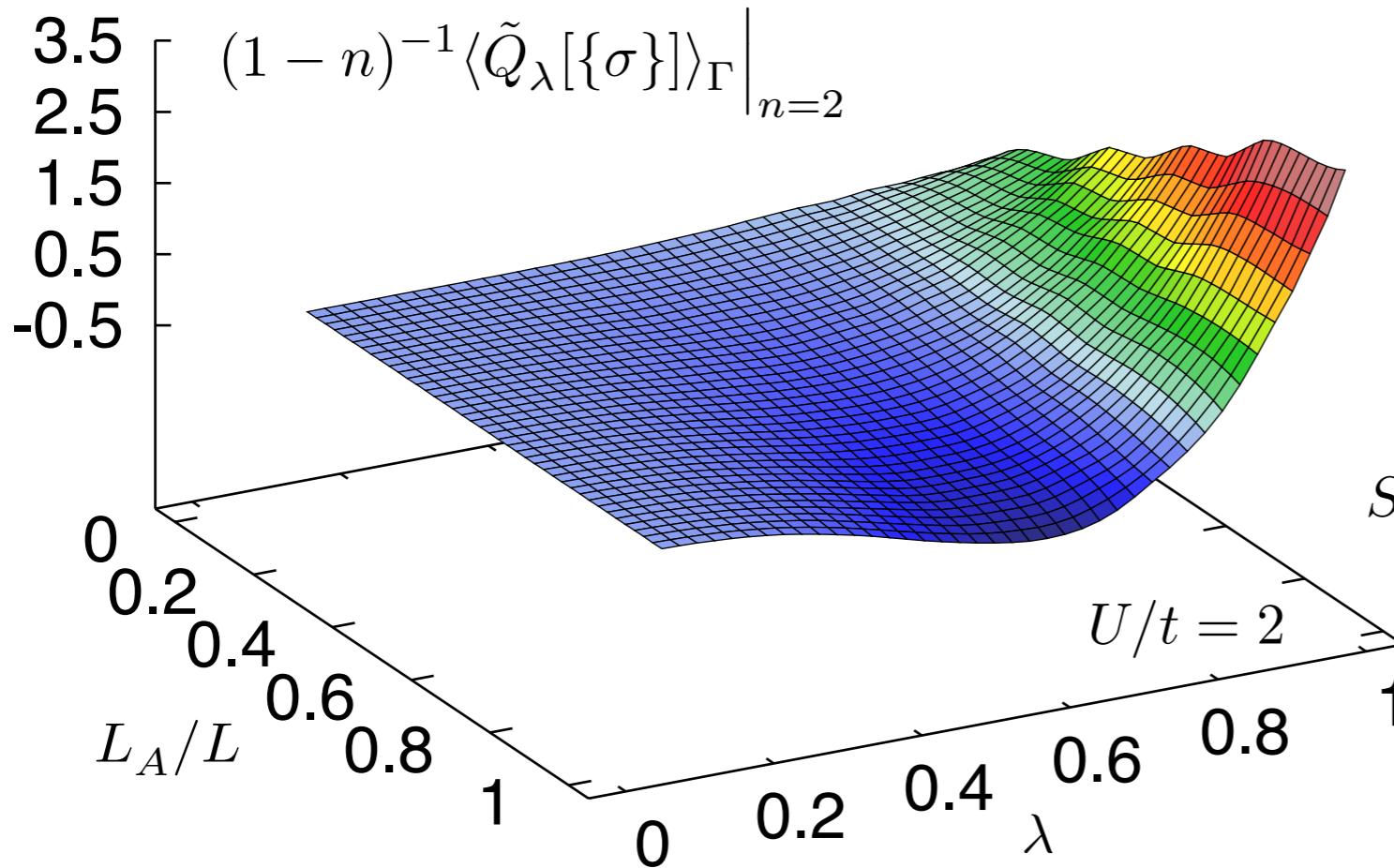


Figure: Monte Carlo results for the integrand for the Hubbard model at half-filling.

$$S_{n,A} = S_{n,A}^{(0)} + \frac{1}{1-n} \int_0^1 d\lambda \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

$$\frac{d \ln \Gamma}{d\lambda} = \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

$$\hat{H} = -t \sum_{\langle i,j \rangle, \sigma} \left(\hat{c}_{i,\sigma}^\dagger \hat{c}_{j,\sigma} + \hat{c}_{j,\sigma}^\dagger \hat{c}_{i,\sigma} \right) + U \sum_i \hat{n}_{i,\uparrow} \hat{n}_{i,\downarrow}$$

HOW IS IT CALCULATED?

- ❖ Most of the total variation is for larger values of the parameter λ .

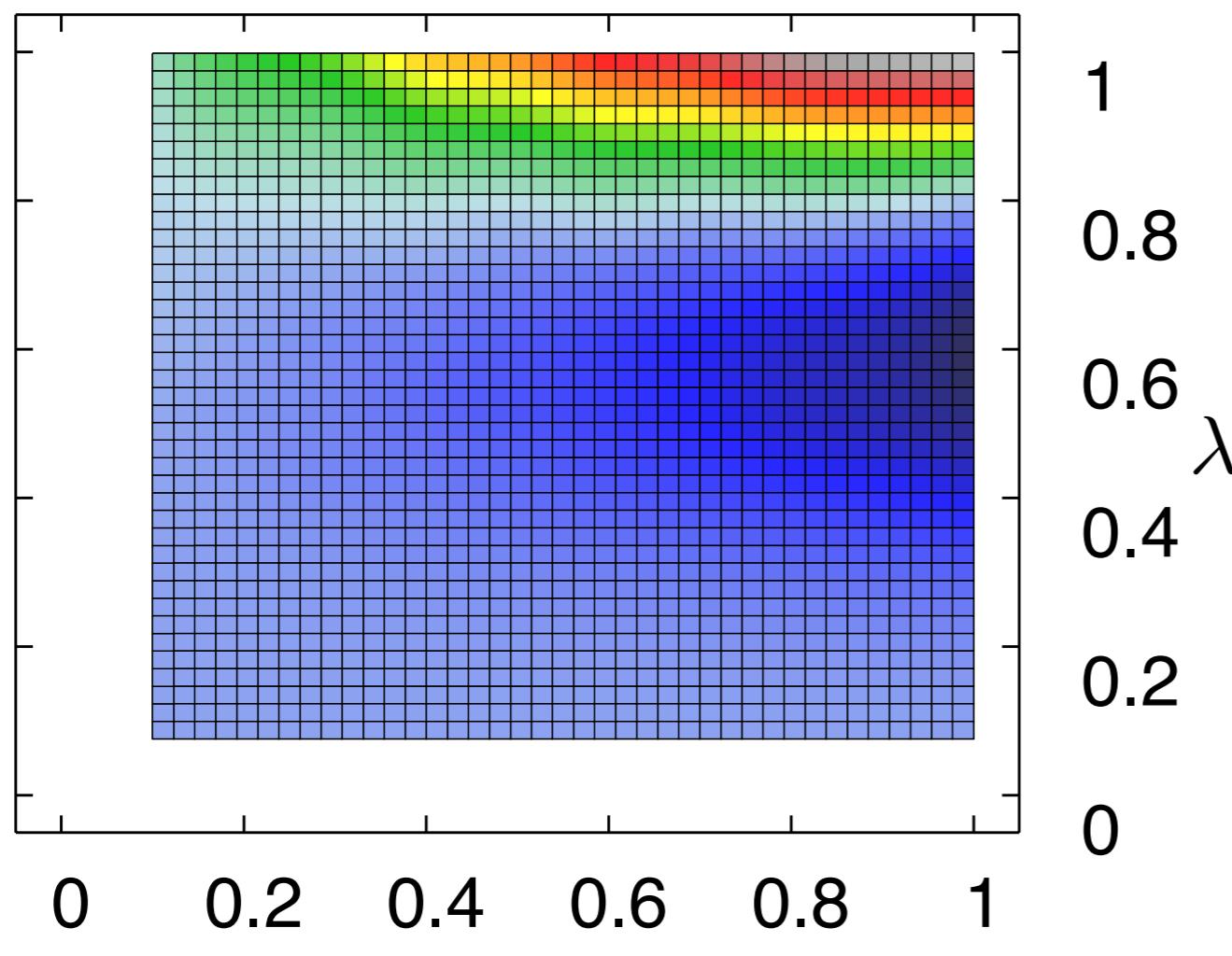


Figure: Monte Carlo results for the integrand $(1 - n)^{-1} \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$ for the Hubbard model at half-filling for order $n = 2$.

$$S_{n,A} = S_{n,A}^{(0)} + \frac{1}{1-n} \int_0^1 d\lambda \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

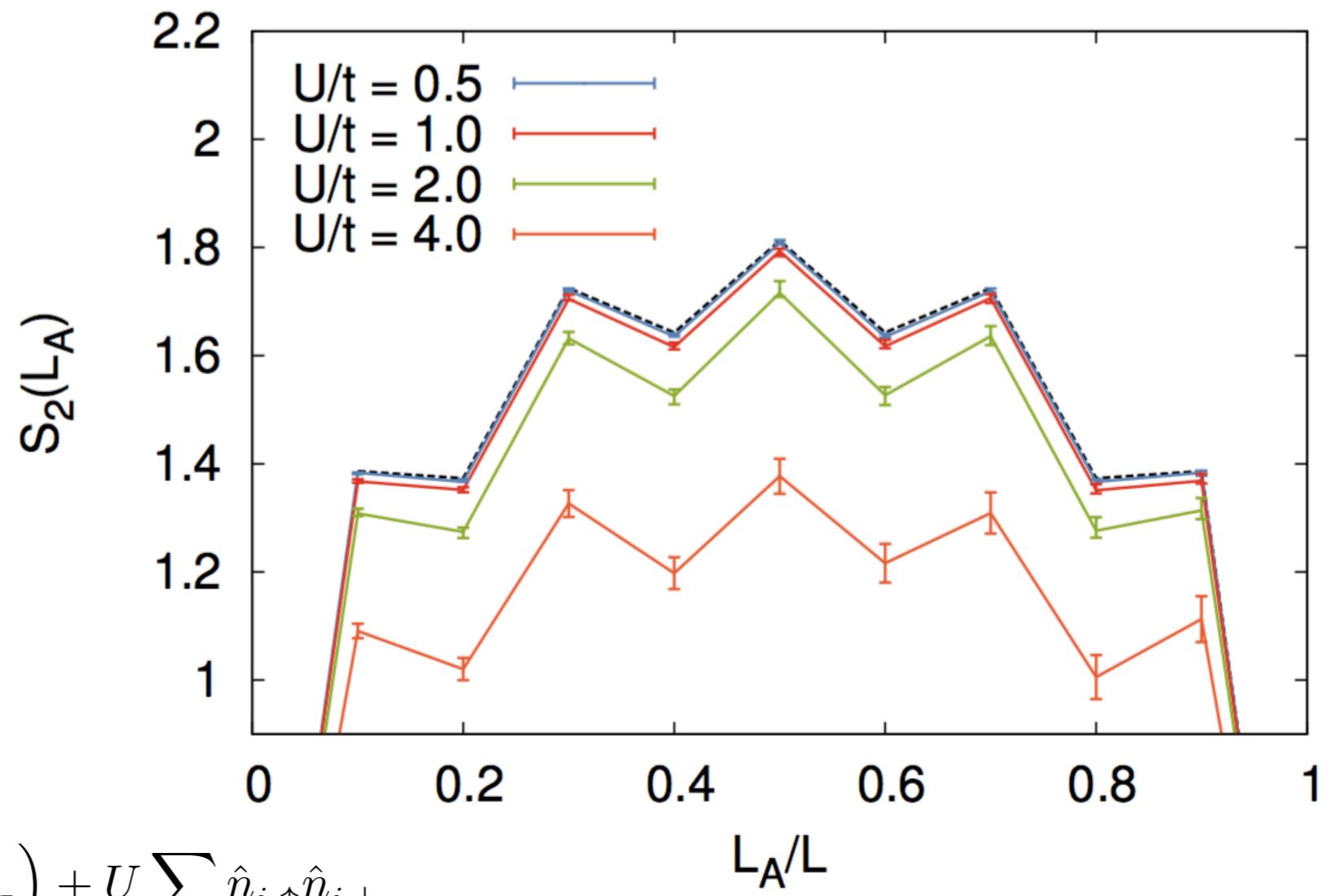
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HOW IS IT CALCULATED?

- ❖ Our formalism successfully reproduces exact results for one-dimensional fermions.

Figure: Results for a strongly coupled, one-dimensional Hubbard model at half-filling. Error bars show the Monte Carlo results, whereas solid lines show the values obtained by exact diagonalization. The noninteracting case is shown dashed.



$$\hat{H} = -t \sum_{\langle i,j \rangle, \sigma} \left(\hat{c}_{i,\sigma}^\dagger \hat{c}_{j,\sigma} + \hat{c}_{j,\sigma}^\dagger \hat{c}_{i,\sigma} \right) + U \sum_i \hat{n}_{i,\uparrow} \hat{n}_{i,\downarrow}$$

HOW IS IT CALCULATED?

- ❖ Our method is closely related to those discussed previously.

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$$S_{A,n} = S_{A,n}^{(0)} + \frac{1}{1-n} \int_0^1 d\lambda \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma$$

$$\exp [(1-n)\Delta S_{A,n}] = \exp \left[\int_0^1 d\lambda \langle \tilde{Q}_\lambda[\{\sigma\}] \rangle_\Gamma \right] \simeq \exp \left[\sum_{i=1}^{N_\lambda} \Delta\lambda_i \langle \tilde{Q}_{\lambda_i}[\{\sigma\}] \rangle_\Gamma \right]$$

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$$\exp [(1-n)\Delta S_{A,n}] \simeq \prod_{i=1}^{N_\lambda} \exp \left[\Delta\lambda_i \langle \tilde{Q}_{\lambda_i}[\{\sigma\}] \rangle_\Gamma \right]$$

HOW IS IT CALCULATED?

- ❖ Our method is closely related to those discussed previously.

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- ❖ The auxiliary parameter plays the role of the area increment.
- ❖ The partition of $\lambda \in [0, 1]$ is **not unique**, and refinement allows for factors arbitrarily close to unity at the cost of linear scaling.

HOW IS IT CALCULATED?

- ❖ Other parameterizations will include these correlations differently changing the **cross sections**.

$$\Gamma(\lambda; g) = \int \mathcal{D}\{\sigma\} P[\{\sigma\}] Q^\lambda[\{\sigma\}]$$

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HOW IS IT CALCULATED?

- ❖ This second method produces much more predictable variation in the auxiliary parameter.

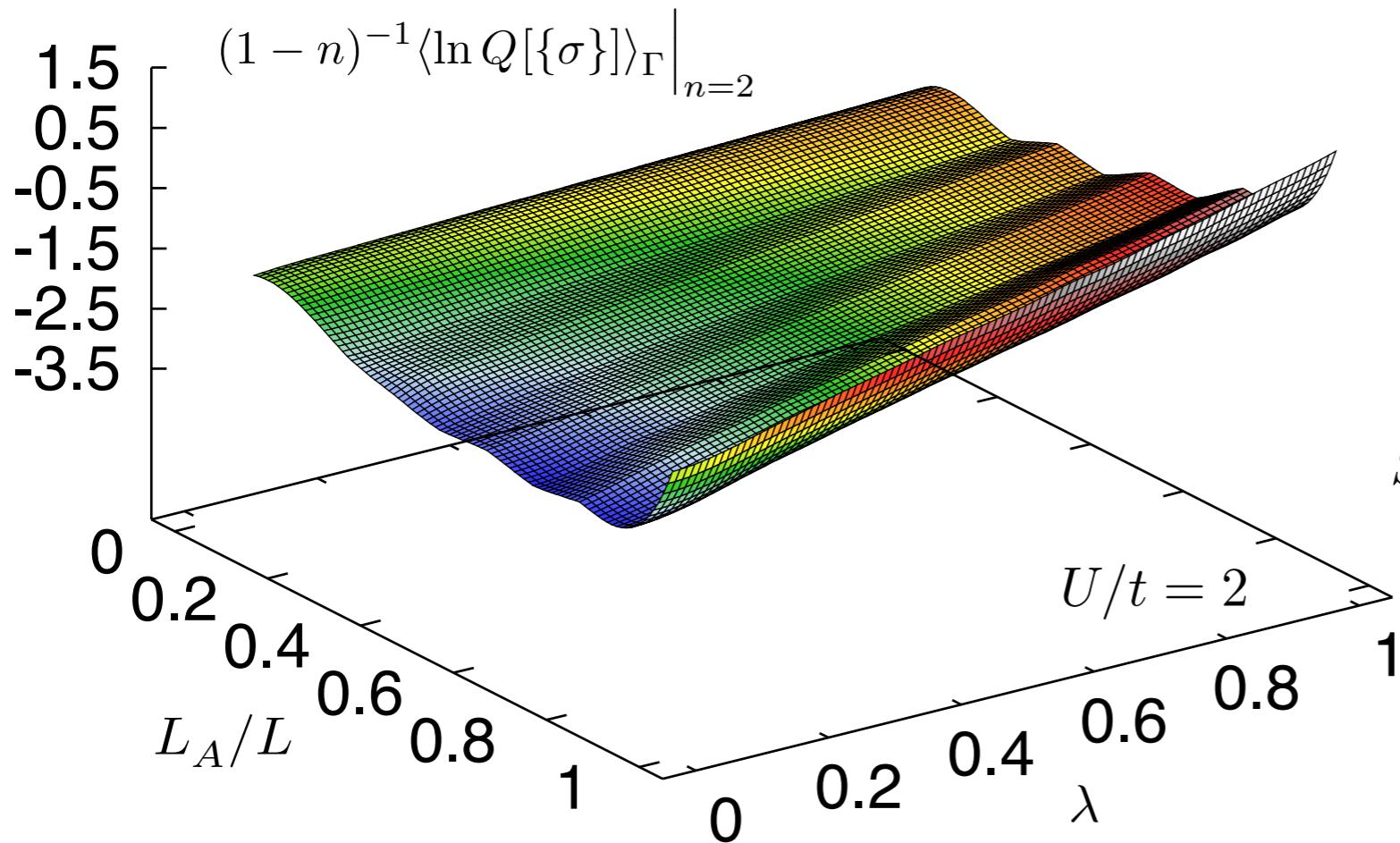


Figure: Monte Carlo results for the integrand for the Hubbard model at half-filling.

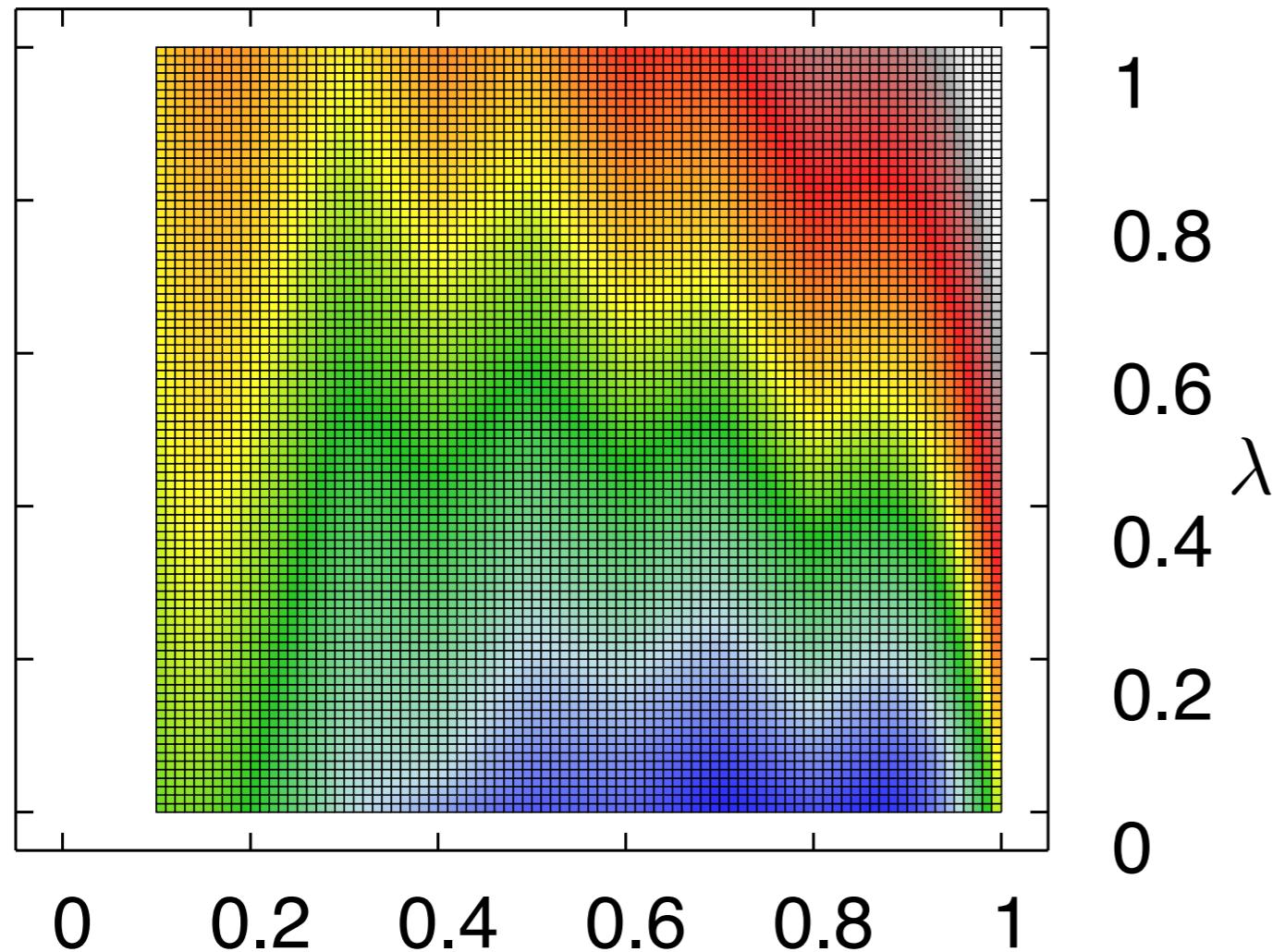
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$$\frac{d \ln \Gamma}{d\lambda} = \langle \ln Q[\{\sigma\}] \rangle_{\Gamma}$$

$$\hat{H} = -t \sum_{\langle i,j \rangle, \sigma} \left(\hat{c}_{i,\sigma}^\dagger \hat{c}_{j,\sigma} + \hat{c}_{j,\sigma}^\dagger \hat{c}_{i,\sigma} \right) + U \sum_i \hat{n}_{i,\uparrow} \hat{n}_{i,\downarrow}$$

HOW IS IT CALCULATED?

- ❖ Much less resolution is required to obtain a reasonable uncertainty for the entanglement entropy.



$$U/t = 2$$

$$L_A/L$$

J.E. Drut, W.J. Porter, arXiv:1508.04375.

Figure: Monte Carlo results for the integrand for the Hubbard model at half-filling and for second order.

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HOW IS IT CALCULATED?

- ❖ Relaxed discretization requirements for the auxiliary parameter produce results similar in quality to those seen earlier.

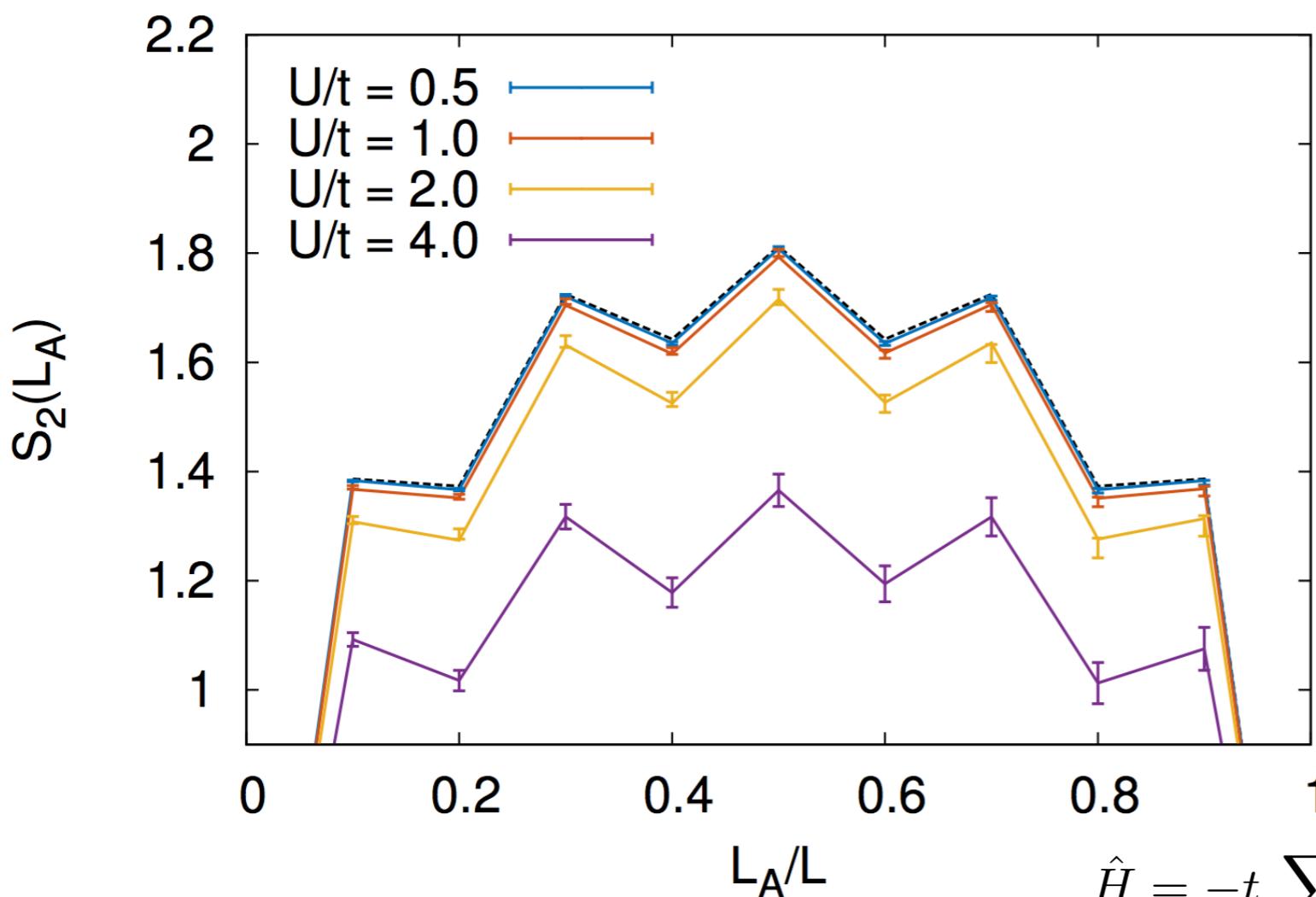


Figure: Results for a strongly coupled, one-dimensional Hubbard model at half-filling. Error bars show the Monte Carlo results, whereas solid lines show the values obtained by exact diagonalization. The noninteracting case is shown dashed.

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WHAT'S NEW?

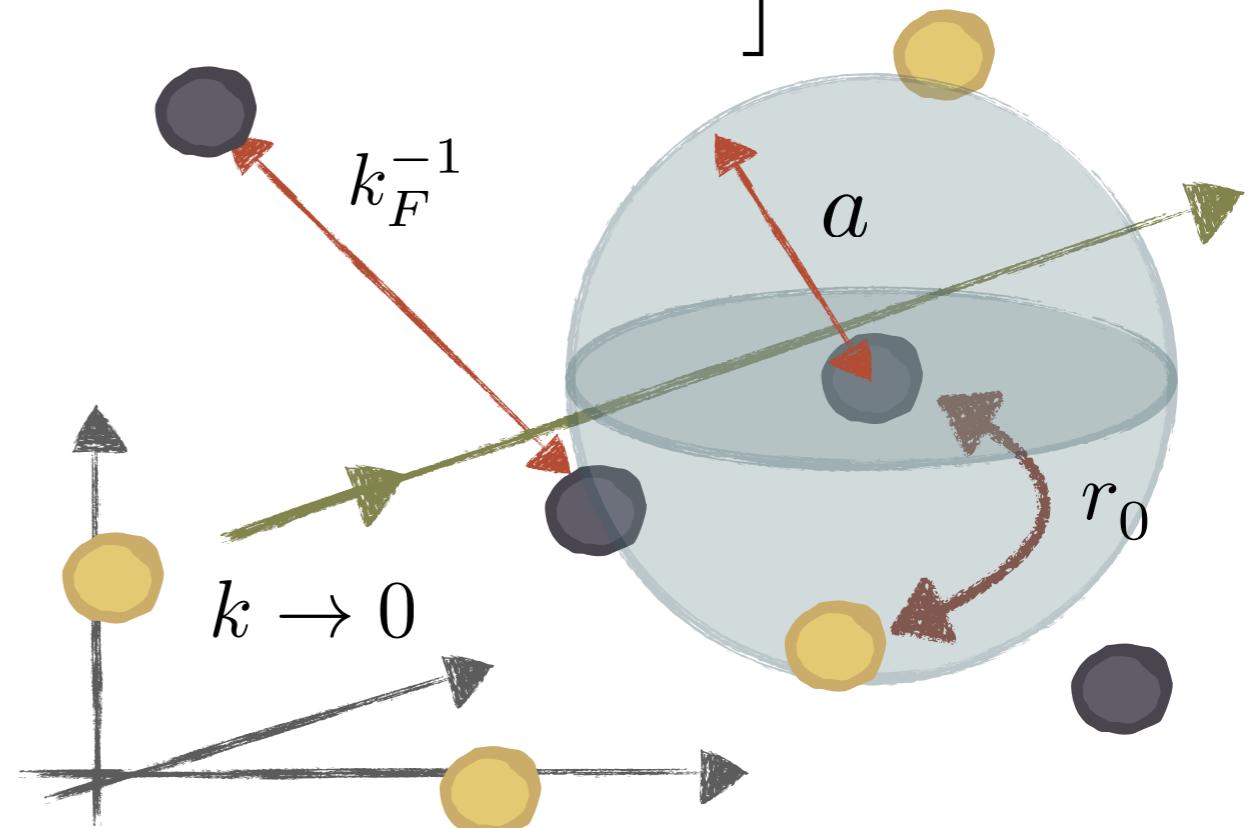
- ❖ We want to look at the **unitary Fermi gas**.
- ❖ This system has seen **staggering experimental attention**.

$$\hat{H} = \int d^3x \left[\sum_{s=\uparrow,\downarrow} \hat{\psi}_s^\dagger(\mathbf{x}) \left(-\frac{\nabla^2}{2m} \right) \hat{\psi}_s(\mathbf{x}) - g \hat{\psi}_\uparrow^\dagger(\mathbf{x}) \hat{\psi}_\uparrow(\mathbf{x}) \hat{\psi}_\downarrow^\dagger(\mathbf{x}) \hat{\psi}_\downarrow(\mathbf{x}) \right]$$

$$0 \leftarrow k_F r_0 \ll 1 \ll k_F a \rightarrow \infty$$

$$k_F = (3\pi^2 n)^{1/3}$$

Figure: An interacting Fermi gas with two species and a finite range.



I. Bloch, J. Dalibard, W. Zwerger, Rev. Mod. Phys. **80**, 885 (2008).

S. Giorgini, L.P. Pitaevskii, S. Stringari, Rev. Mod. Phys. **80**, 1215 (2008).

A. Bulgac, J.E. Drut, P. Magierski, Phys. Rev. Lett. **96**, 090404 (2006).

C. Cao, E. Elliott, J. Joseph, H. Wu, J. Petricka, T. Schäfer, J.E. Thomas, Science 331 (6013), 58-61.

WHAT'S NEW?

- ❖ The resonant Fermi gas is a **strongly interacting** system.
- ❖ Lacking small dimensionless parameters, this regime is **difficult to attack with perturbation theory**.
- ❖ It has the same number of scales as the noninteracting gas.
- ❖ The Fermi gas demonstrates **nonrelativistic scale invariance**.

E. Braaten, L. Platter, Phys. Rev. Lett. **100**, 205301 (2008).

Y. Nishida, D.T. Son, Phys. Rev. D **76**, 086004 (2007).

Y. Nishida, D.T. Son, Lecture Notes in Physics **836**, 233-275 (2012).

WHAT'S NEW?

- ❖ Universality implies the results enjoy applicability across a vast range of length scales.

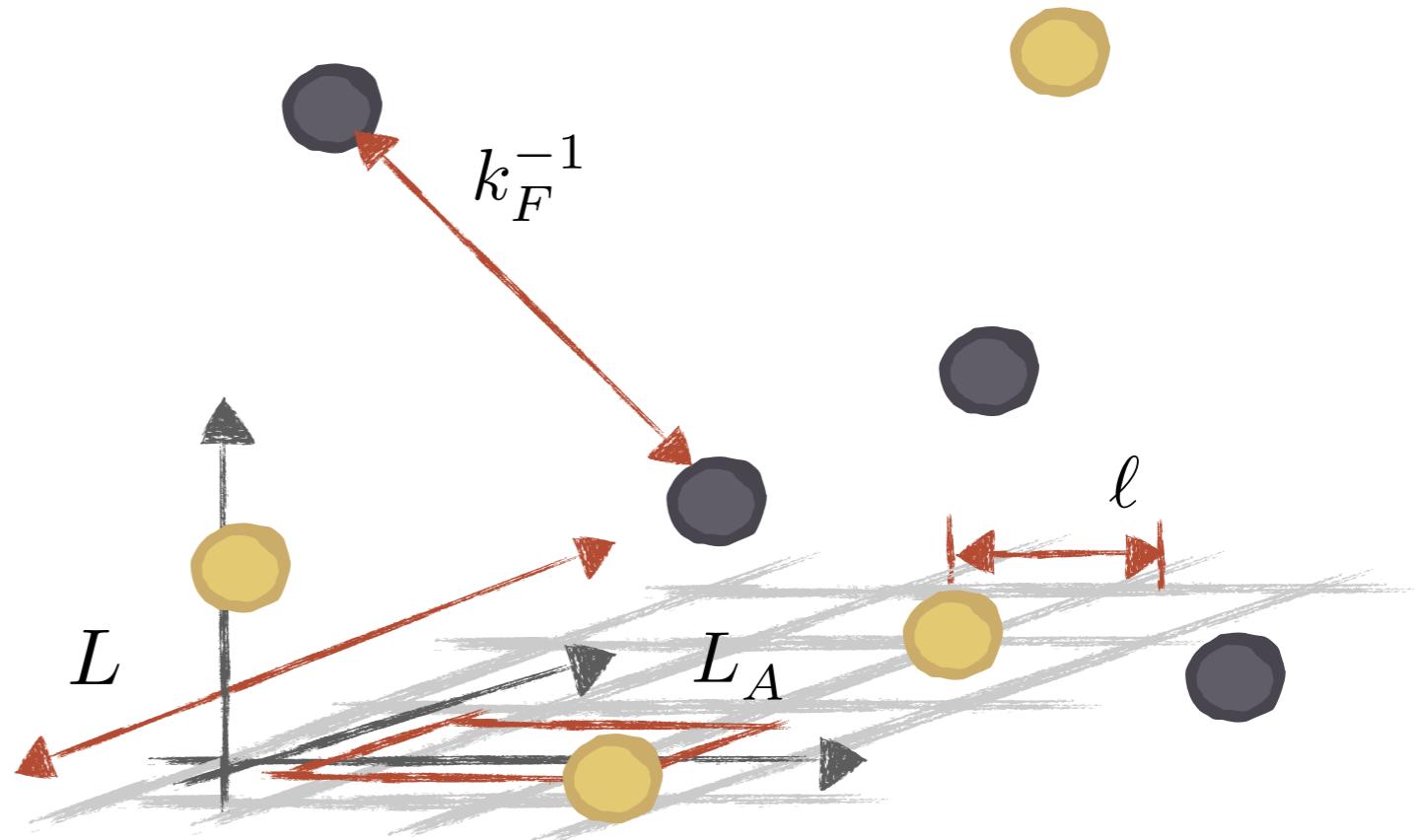
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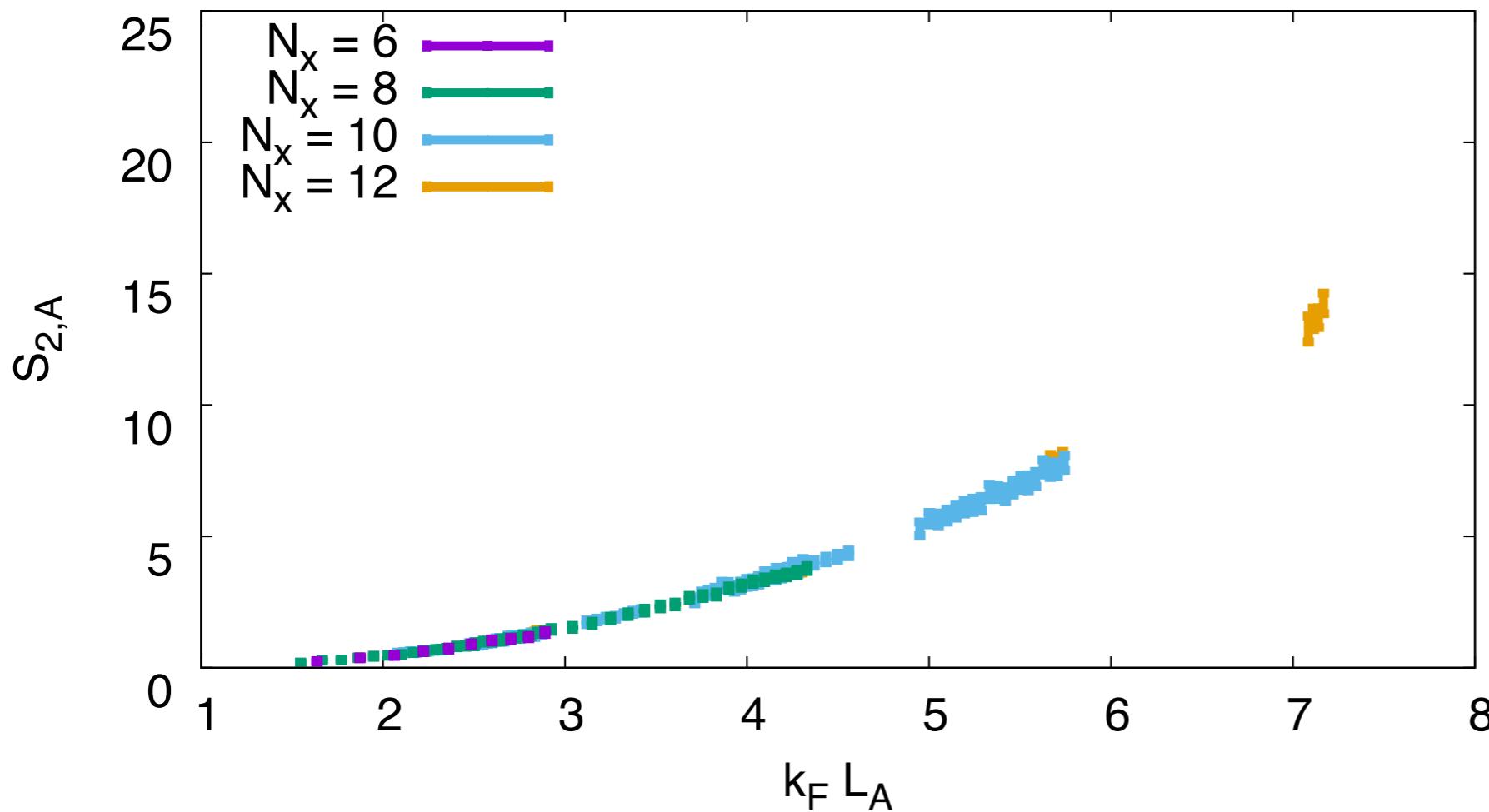


Figure: The second-order Rényi entanglement entropy for several volumes as a function of the region size.

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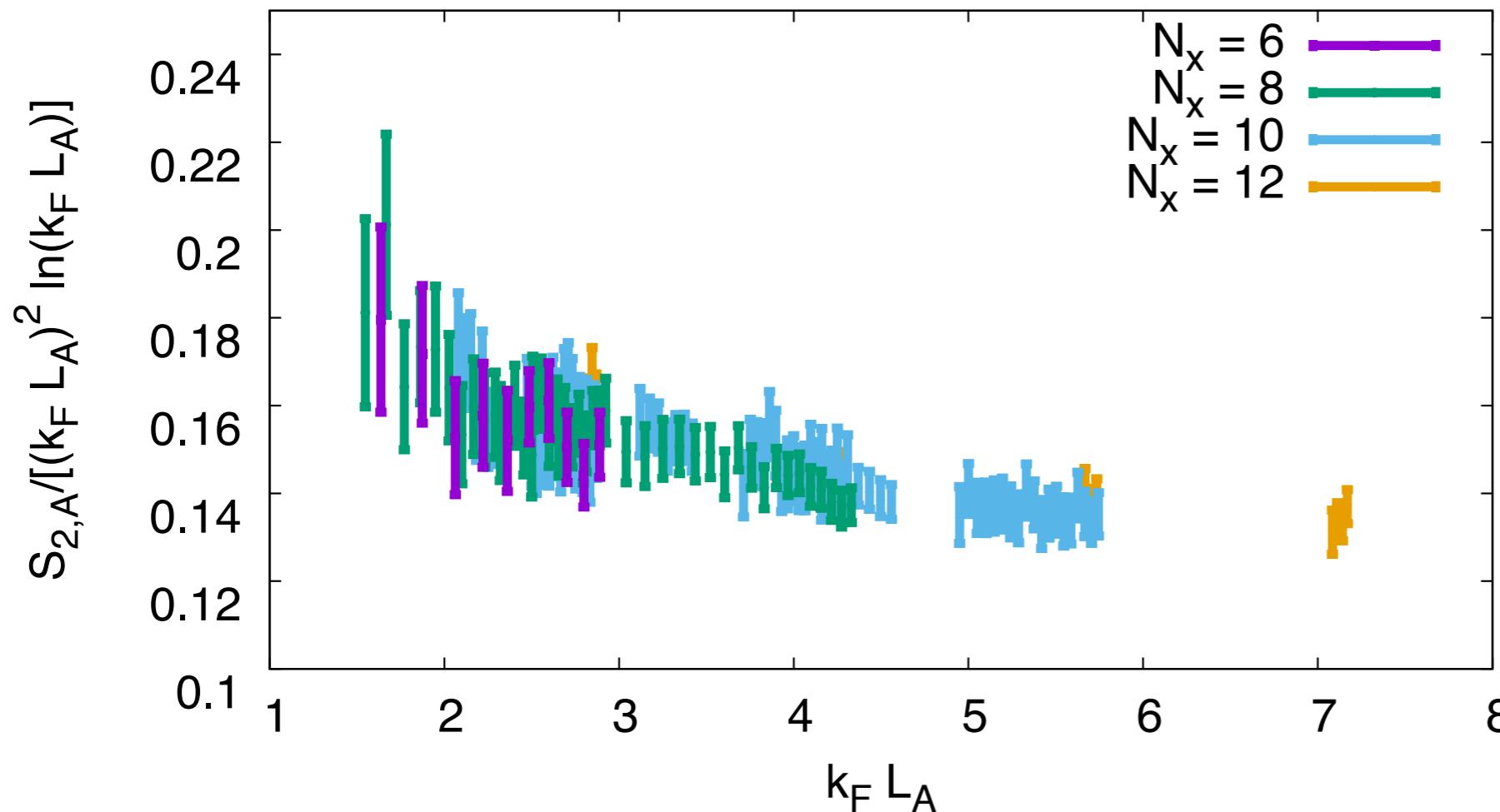


Figure: The second-order Rényi entanglement entropy for several volumes as a function of the region size.

WHAT'S NEW?

- ❖ Results suggest that the leading behavior is **very similar** to that of the noninteracting gas.
- ❖ This result isn't entirely surprising due to the diminishing effect of interactions with increasing dimension.
- ❖ More data taken with **larger lattice sizes** is required to see differences residing largely in the **subleading behavior**.

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- ❖ Characterizing entanglement in this system provides a **meaningful benchmark for theoretical techniques** as well as a **prediction for future experiments**.