

Entanglement and correlation in many-electron systems

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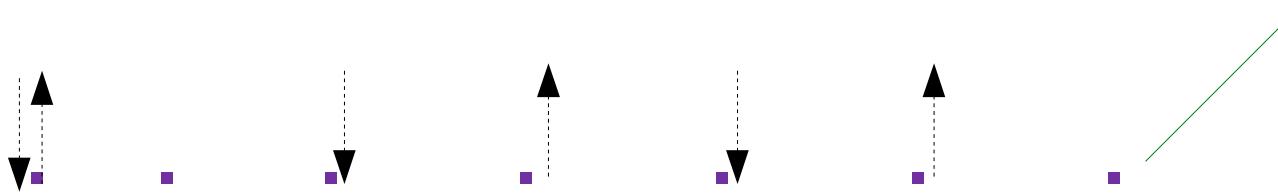
26 February 2012, Quant. Inf. Workshop, HRI (Allahabad)

Many-Electron States: 4 states/site,

$$\langle n_{i\uparrow} n_{j\uparrow} \rangle, \quad \langle n_{i\uparrow} n_{j\downarrow} \rangle$$

A fixed number of sites, up spins, down spins

Distinct Labeled Spatial Part



Strongly-Correlated States: No Double Occupancy, 3 States/site, On-site Spin Correlations

Spin-Only States: No holes either, Two states/site, Qubits $\langle S_i^z \rangle, \langle S_i^z S_j^z \rangle, \langle S_i^+ S_j^- \rangle$

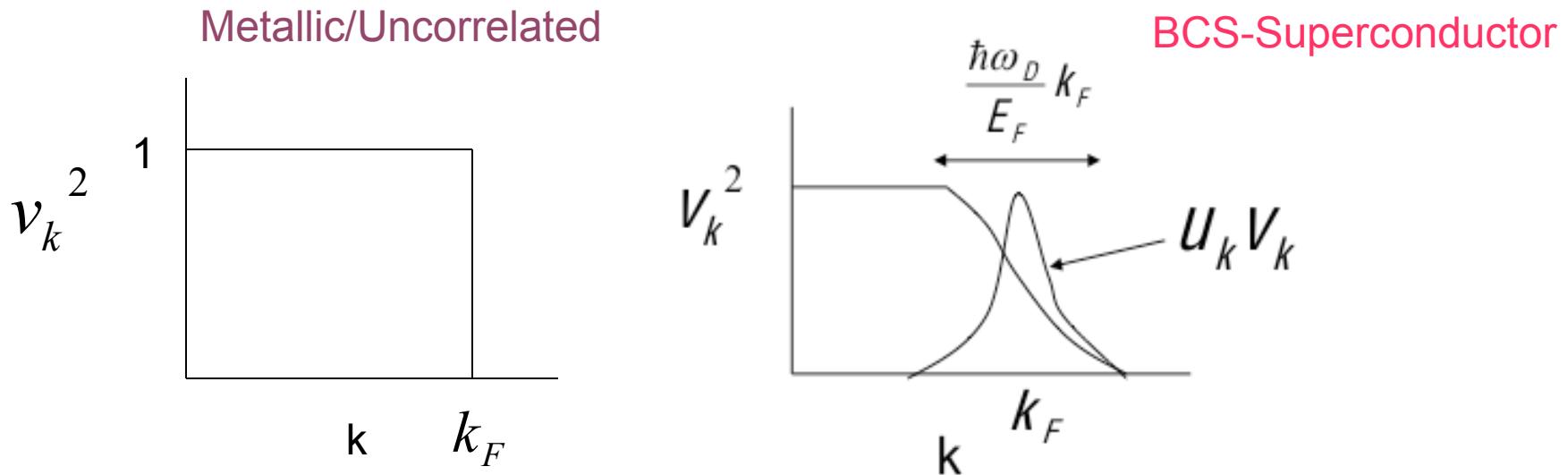
$$|\Psi\rangle = \sum_{\{s_i\}} \Phi(s_1, s_2, \dots, s_N) |s_1, s_2, \dots, s_N\rangle$$

$$\Gamma(r) \approx m^2 + \frac{A}{r^p} + B e^{-\frac{r}{\xi}}$$

Diagonal LRO: Constant m nonzero

Long-ranged Correlations: B Nonzero

Many-electron State: $|\psi\rangle = \prod_k (u_k + v_k c_{k\uparrow}^* c_{-k\downarrow}^*) |0\rangle$



$$v_k^2 = \frac{1}{2} \left(1 - \frac{\epsilon_k - E_F}{\sqrt{(\epsilon_k - E_F)^2 + \Delta_k^2}} \right)$$

In the above range $\Delta_k = \Delta_0$

$$d = \frac{n^2}{4} (1 + \zeta^2)$$

Double Occupancy

$$\frac{n}{2} \zeta \equiv |\langle c_{i\uparrow} c_{i\downarrow} \rangle| \approx \frac{3\Delta_0}{2E_F} \sinh^{-1} \frac{\hbar\omega_D}{\Delta_0}$$

Order Parameter

Strongly-Correlated electron state: Gutzwiller Projection, Inhibit double occupancy

Start from a metallic 'Uncorrelated' State

$$|\psi_g\rangle = \prod_i \left(1 - (1-g)n_{i\uparrow}n_{i\downarrow}\right) |F\rangle$$

$$d(g) \leq \frac{n^2}{4}$$

Projection operator for the site Hilbert Space:

$g=0$ states with Doubly-occupied sites are projected out.

$g=1$ No Correlation, Metallic State, $U=0$:

$$d = n_\uparrow n_\downarrow$$

$g=0$ Strong Correlation $U=\infty$:

$$d = 0$$

$$d(g) = \frac{1}{N} \sum_D D |\alpha_D|^2 g^{2D} = \frac{1}{2N} \frac{\partial \ln \gamma}{\partial \ln g}$$

$$\alpha_D \equiv \langle D | P_D | g \rangle$$

$$\gamma(g) \equiv g | g \rangle$$

$$1 - D \quad d(g) = \frac{1}{2} \frac{g^2}{(1-g^2)^2} (ng^2 - n - \ln[1 - n - ng^2]) \quad n \leq 1$$

Metzner and Vollhardt (1988)

Plan

Quantum Entanglement: Subsystem Entropy, Quantum Correlations, Measures

Entanglement between spatial partitions: Correlated, Superconductor, Metal states

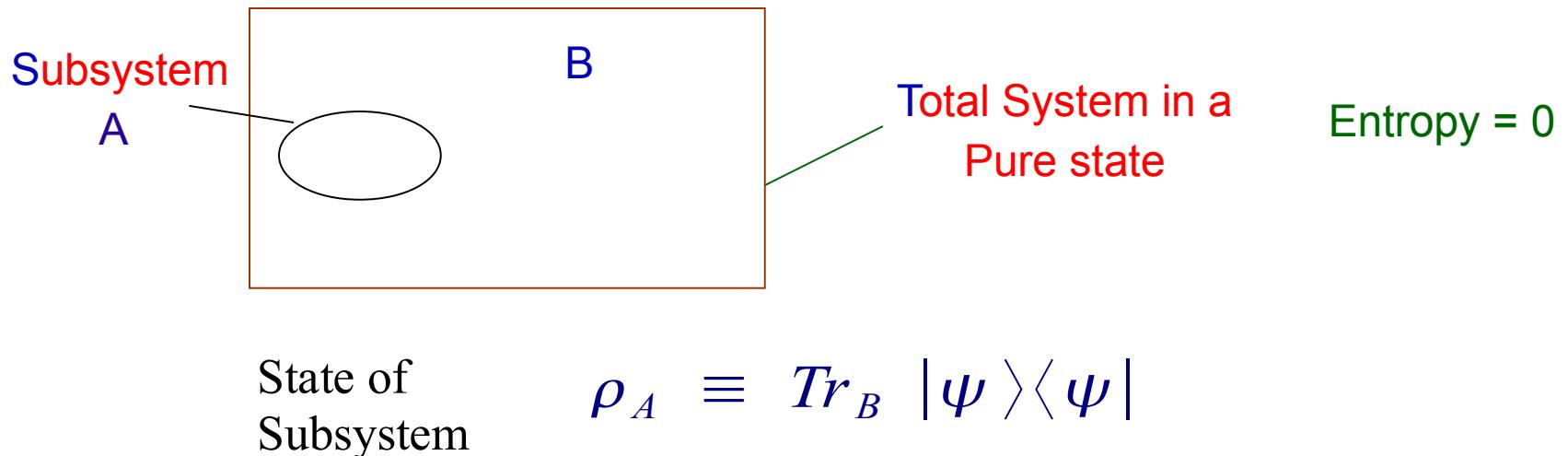
Multi-Species Entanglement: Macroscopic entanglement, Quantum Criticality
One-Dimensional Transverse-Ising model

Conclusions

Entanglement:

$$\rho_{A,B} = |\psi\rangle\langle\psi|$$

Direct Product
or
Entangled



No Entanglement: ρ_A Pure Entropy = 0

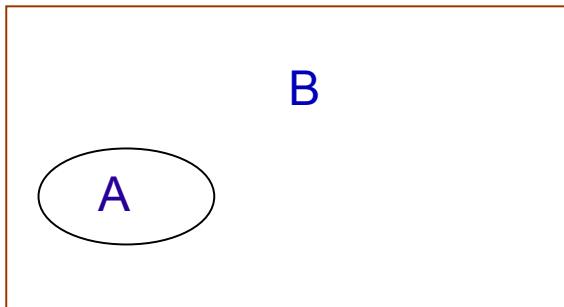
Entanglement: ρ_A Mixed Entropy $\neq 0$

Through Unitary Transform Entanglement can be generated
A can become mixed \implies Entanglement, Decoherence

Entanglement between Distinct Partitions

$$\rho_{A,B} = |\psi\rangle\langle\psi|$$

Spatial Partitions

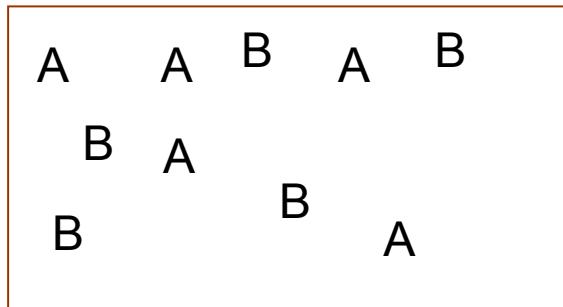


Many-dim Hilbert Space
For each Partition
Many ways to partition!

u denotes the state
of Partition A

$$|\psi\rangle = \sum_{u,v} \psi(u, v) |u\rangle_A |v\rangle_B$$

Two Species



Label Partition by A and B
Type of Particles
Both types access full space

u denotes the set of locations
occupied by A-type particles

Different Ways of Entanglement

Spin States of Distinct Spatial partitions

$$|\uparrow\rangle_1|\downarrow\rangle_2 + \beta|\downarrow\rangle_1|\uparrow\rangle_2$$

Spatial parts 1 and 2 entangled

Spatial State of Distinct Spin partitions

$$|1\rangle_{\uparrow}|2\rangle_{\downarrow} + \beta|1\rangle_{\uparrow}|3\rangle_{\downarrow} + \gamma|2\rangle_{\uparrow}|3\rangle_{\downarrow}$$

Spin partitions entangled

Entangled Spins + Entangled Spatial Parts

$$|\uparrow_1\downarrow_2\rangle + \beta|\uparrow_1\downarrow_3\rangle + \gamma|\downarrow_2\downarrow_3\rangle$$

Two Different Sources of Entanglement

$$|\psi\rangle = \sum_{u,v} \psi(u,v) |u\rangle_A |v\rangle_B$$

Uncorrelated $\rightarrow |x\rangle_A |y\rangle_B$

Correlations Between A and B: Wave function not factorizable

Constraint over degrees of freedom: Ex. Number of down spins fixed

$$|\psi\rangle = \sum_{x,u,v} \psi_x(u,v) |x,u\rangle_A |x,v\rangle_B$$

Even if the amplitude factorizes in each sector

$$|\psi\rangle = \sum_x \lambda(x) |\tilde{x}\rangle_A |\tilde{x}\rangle_B \Rightarrow \text{Entanglement}$$

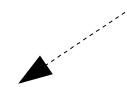
Schmidt Form

Spin States: $|\psi\rangle = \sum_{\{s_i\}} \phi(s_1, s_2..s_N) |s_1, s_2..s_N\rangle$

ρ_1 Ent. Between 1 and Rest
 ρ_2 Ent. Between 2 and Rest

Ent. between (1,2) and Rest,
 Between 1 and 2

Two-party Ent.
 In a mixed State



Similarly $\rho_{1,2,3}$ contains Three-party Entanglement information

If $[\rho_\psi, S^z] = 0$, Implies $[\rho_{1,2,3..n}, S_1^z + S_2^z + S_3^z + .. S_n^z] = 0$

$$\rho_1 = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}$$

$$\langle \frac{1}{2} - S_1^z \rangle$$


$$\rho_{1,2} = \begin{pmatrix} u & 0 & 0 & 0 \\ 0 & x & z & 0 \\ 0 & z^* & y & 0 \\ 0 & 0 & 0 & v \end{pmatrix}$$

$$\langle S_1^- S_2^+ \rangle$$


Basis states
 $|\uparrow\uparrow\rangle, |\uparrow\downarrow\rangle, |\downarrow\uparrow\rangle, |\downarrow\downarrow\rangle$

How Entangled Is a Spin State?

One-Qubit
Reduced ρ_i

Ave. Site purity
Global Ent.

$$\varepsilon(\psi) = \frac{2}{N} \sum 1 - \text{Tr} \rho_i^2$$

Larger in a State implies
better sharing of Ent.

Two-Qubit
Reduced ρ_{ij}

Concurrence of sites i and j
Bipartite entanglement

C_{ij} from $[\rho_{ij} \rho_{ij}^T]$

$C_{ave} = \langle C_{ij} \rangle$

$$E_{ij} = -\text{Tr} \rho_{ij} \ln \rho_{ij}$$

Entropy of the block: Ent. Between ij and rest

$$\varepsilon = 1 - 4m^2$$

$$\frac{1}{2} C_{ij} = |\Gamma_{off-diag}| - \sqrt{\left(\frac{1}{4} + \Gamma_{diag}\right)^2 - m^2}$$

Diagonal Ordering/Correlations Decrease Entanglement

Examples:

Bell State: $|00\rangle + e^{i\phi}|11\rangle \quad \varepsilon=1 \quad C=1$

GHZ State: $|000\rangle + |111\rangle \quad \varepsilon=1 \quad C=0$

W State: $|001\rangle + |010\rangle + |100\rangle \quad \varepsilon=\frac{8}{9} \quad C=\frac{2}{3}$

Shor's 9-qubit
Error-correcting Code

$$|0\rangle \equiv |000+111\rangle |000+111\rangle |000+111\rangle$$
$$|1\rangle \equiv |000-111\rangle |000-111\rangle |000-111\rangle$$

5-Qubit $|0\rangle \equiv |00000 - (10100 + 11000 + 11110 + 11110 + cycl)\rangle$

$\varepsilon = 1$ For all states in code subspace

How Entangled are Many-Electron States?

$$n = n_{\uparrow} + n_{\downarrow}$$

$$|\psi\rangle = \sum_{\{A_i, B_i\}} \phi(A_1, B_1, \dots, A_N, B_N) |A_1, B_1, \dots, A_N, B_N\rangle$$

$$d = \langle n_{i\uparrow} n_{i\downarrow} \rangle$$

$$\rho = \begin{vmatrix} 1 - n + d & 0 & 0 & 0 \\ 0 & d & 0 & 0 \\ 0 & 0 & n_{\uparrow} - d & 0 \\ 0 & 0 & 0 & n_{\downarrow} - d \end{vmatrix}$$

Global Entanglement

$$\varepsilon = \frac{4}{3} \sum (1 - \text{Tr} \rho_i^2)$$

Max. Ent. Each Eigenvalue=1/4

$$d = 1/4$$

$$n_{\uparrow} = n_{\downarrow} = 1/2$$

$$\varepsilon = 1$$

Strong Correlations U large $d=0$

Now only 3 states per site

Max. Ent. Each Eigenvalue=1/3

$$n_{\uparrow} = n_{\downarrow} = 1/3$$

$$\varepsilon = 8/9$$

Half-filled Case: No holes either
Max. Ent. Each Eigenvalue=1/2

$$n_{\uparrow} = n_{\downarrow} = 1/2$$

$$\varepsilon = 2/3$$

Gutzwiller Projection: Start from a metallic 'Uncorrelated' State

$$|\psi_g\rangle = \prod_i \left(1 - (1-g)n_{i\uparrow}n_{i\downarrow}\right) |F\rangle$$

Projection operator for the site Hilbert Space:

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$g=0$ Strong Correlation $U=\infty$:

$$d = 0$$

$$d(g) = \frac{1}{N} \sum_D D |\alpha_D|^2 g^{2D} = \frac{1}{2N} \frac{\partial \ln \gamma}{\partial \ln g}$$

$$\alpha_D \equiv \langle D | P_D | g \rangle$$

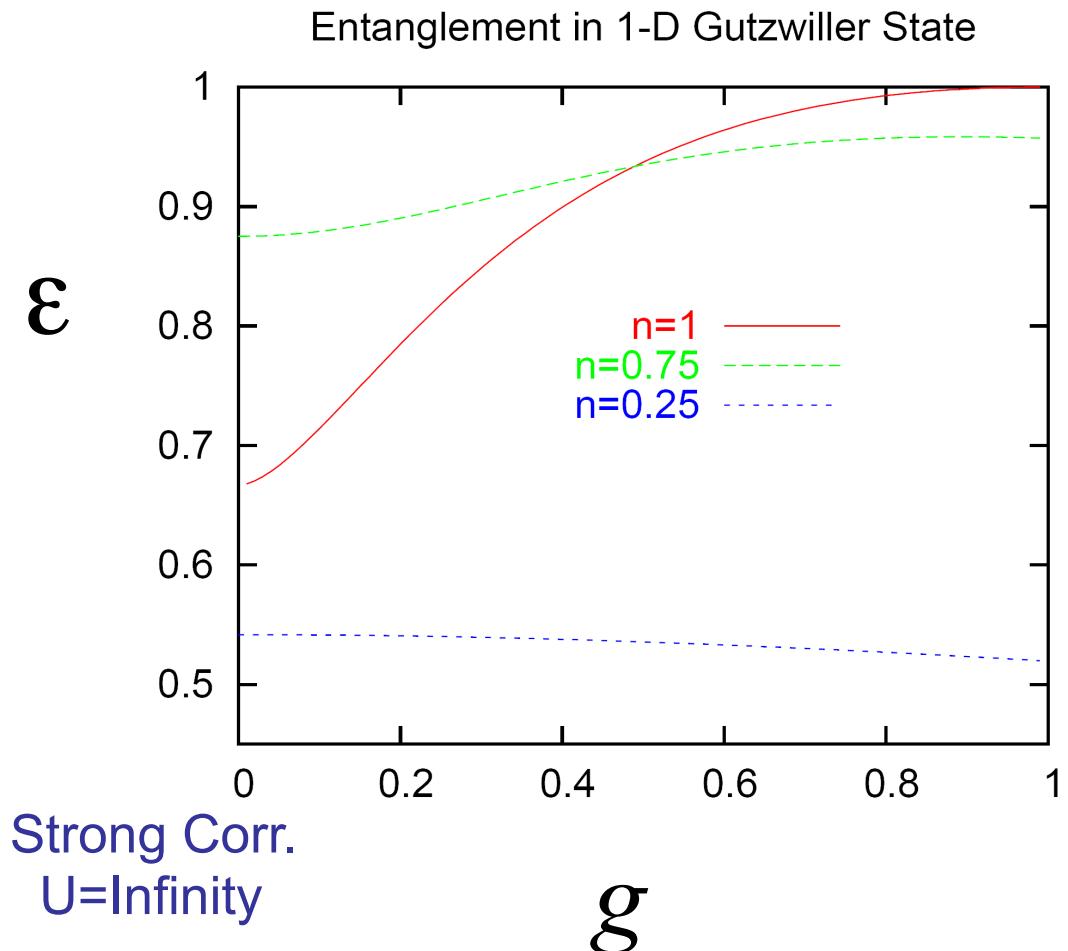
$$\gamma(g) \equiv \langle g | g \rangle$$

$$1 - D \quad d(g) = \frac{1}{2} \frac{g^2}{(1-g^2)^2} (ng^2 - n - \ln[1 - n - ng^2]) \quad n \leq 1$$

Global Entanglement and electron correlation: d=1 Gutzwiller State

$$|\psi_g\rangle = \prod_i \left(1 - (1-g)n_{i\uparrow}n_{i\downarrow}\right) |F\rangle$$

VS, Phys. Lett. A374, 3151 (2010)



$$n_{\uparrow} = n_{\downarrow} = \frac{n}{2}$$

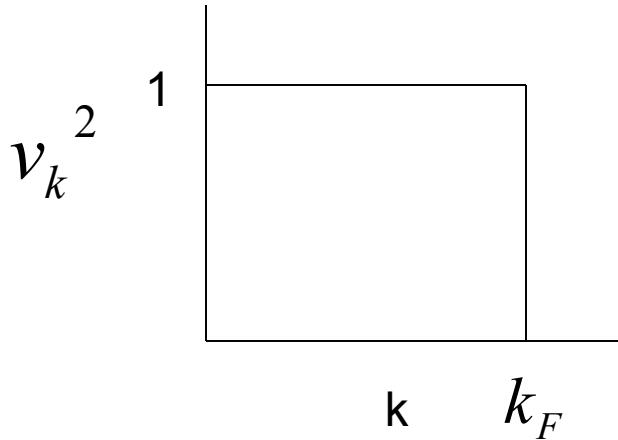
Dim. >1

Quite Complicated

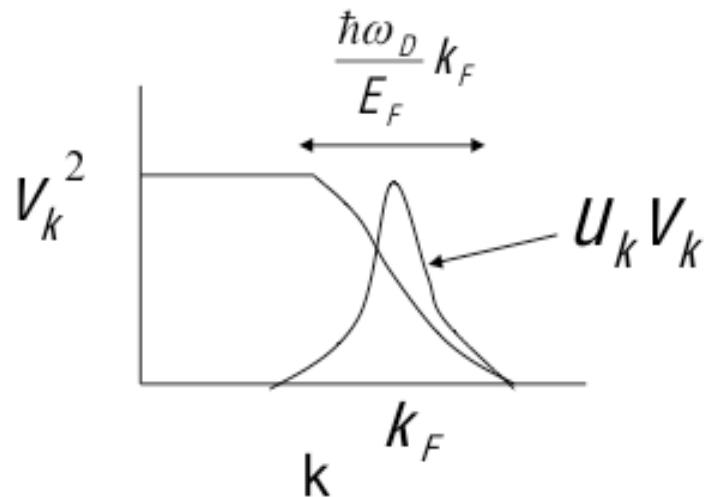
Combinatorial

Uncorrelated
No projection

**Metallic Fermi State
BCS-Superconducting State**



$$|\psi\rangle = \prod_k (u_k + v_k c_{k\uparrow}^* c_{-k\downarrow}^*) |0\rangle$$



$$v_k^2 = \frac{1}{2} \left(1 - \frac{\epsilon_k - E_F}{\sqrt{(\epsilon_k - E_F)^2 + \Delta_k^2}} \right)$$

In the above range $\Delta_k = \Delta_0$

$$d = \frac{n^2}{4} (1 + \zeta^2)$$

Double Occupancy

$$\frac{n}{2} \zeta \equiv |\langle c_{i\uparrow} c_{i\downarrow} \rangle| \approx \frac{3\Delta_0}{2E_F} \sinh^{-1} \frac{\hbar\omega_D}{\Delta_0}$$

Order Parameter

Entanglement in the BCS Superconducting State

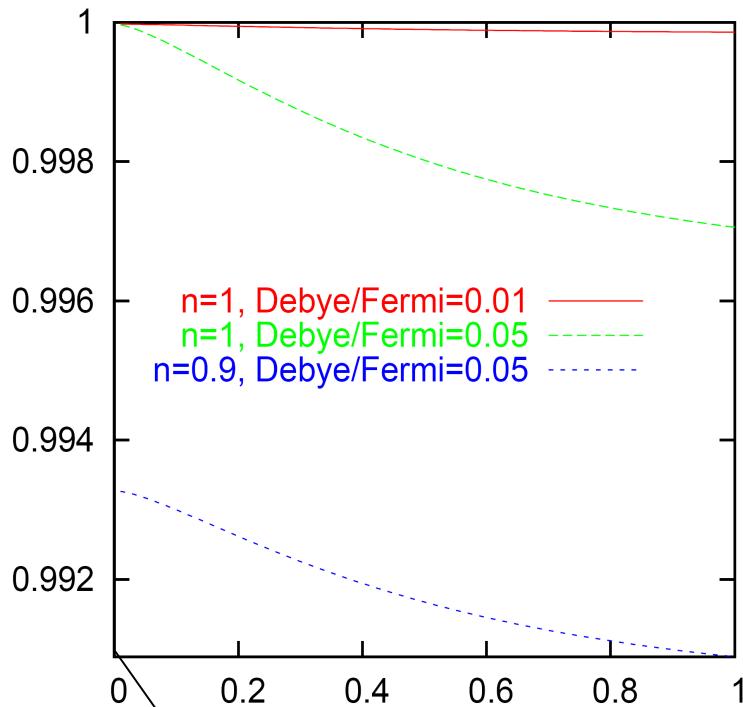
VS (2010)

$$\varepsilon = \frac{8}{3}d(2n - 2d - 1) + \frac{8}{3}n - \frac{1}{2}n^2$$

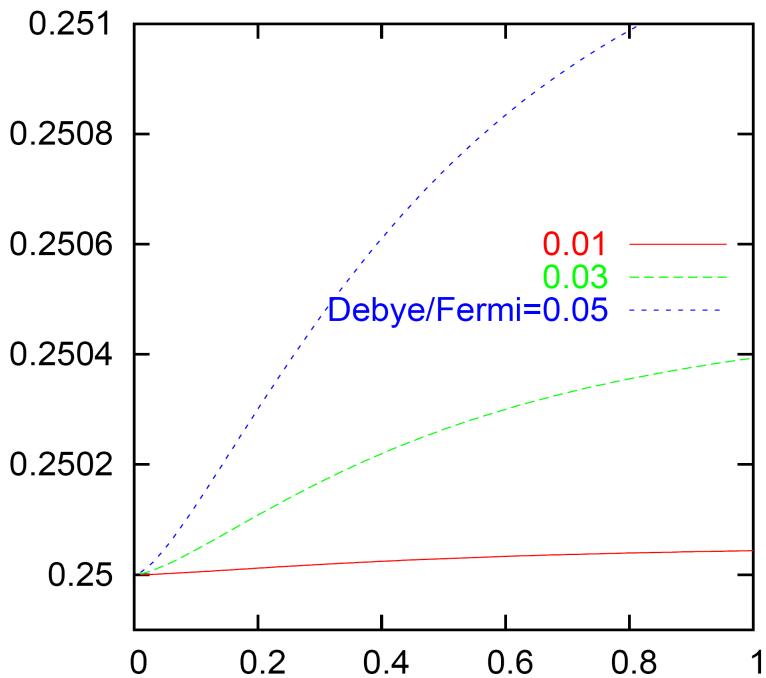
$$\zeta = \frac{3\Delta_0}{nE_F} \sinh^{-1} \frac{\hbar\omega_D}{\Delta_0}$$

$$d = \frac{n^2}{4}(1 + \zeta^2)$$

ε



d



Uncorrelated
Metallic State

$\Delta_0/\hbar\omega_D$

Let u (v) denote the set of sites occupied by A (B) particles

$$|\psi\rangle = \sum_{u,v} \psi(u, v) |u\rangle_A |v\rangle_B$$

Strong exclusion: B occupies only sites unoccupied by A

Half filling: Total number of particles equals the number of

Now, v stands for the complement of the set u

$$|\psi\rangle = \sum_u \psi(u) |u\rangle_A |u\rangle_B$$



Schmidt numbers: Eigenvalues of reduced density matrix

$$S_A = -\sum_u |\psi(u)|^2 \log |\psi(u)|^2 \quad \varepsilon_{A,B} = \lim_{N \rightarrow \infty} \frac{S_A}{N}$$

Example: Multi-Species Entanglement

$$|\uparrow\rangle_A |\uparrow\rangle_B + |\uparrow\rangle_A |\downarrow\rangle_B = |A, B\rangle_{\uparrow} |0\rangle_{\downarrow} + |A\rangle_{\uparrow} |B\rangle_{\downarrow}$$

Sites A and B unentangled

Up and Down Spins Entangled

Multi-Species Entanglement!

$$|\psi\rangle = |\uparrow\rangle + |\downarrow\rangle = |0\rangle_{\uparrow} |U\rangle_{\downarrow} + |U\rangle_{\uparrow} |0\rangle_{\downarrow}$$

Entanglement for a single Qubit

$$|\psi\rangle = \prod |\uparrow\rangle_i + |\downarrow\rangle_i$$

No entanglement in any spatial partitionng

Macroscopic Entanglement between Up and Down Spins: $N \log 2$

Spin Systems: States with a given number Spins N , N_{\uparrow} , N_{\downarrow}

$$|\psi\rangle = \sum_{\{s_i\}} \phi(s_1, s_2..s_N) |s_1, s_2..s_N\rangle$$

Macroscopic System with
Thermodynamic densities

$$n_{\uparrow} = \lim_{N \rightarrow \infty} \frac{N_{\uparrow}}{N} \quad n_{\downarrow} = \lim_{N \rightarrow \infty} \frac{N_{\downarrow}}{N}$$

$$|\phi[s_i]|^2 \text{ Eigenvalue of } \rho_{\uparrow}$$

Macroscopic Entanglement
Between up and down spins

$$\varepsilon_{\uparrow, \downarrow} = \lim_{N \rightarrow \infty} \frac{S_{\uparrow}}{N}$$

We will see Multi-Species Entanglement has a Thermodynamic Limit
Can display a singularity that are Associated with Quantum Phase Transitions.

In Contrast, entropy of Spatial Partition does not scale with System Size!

Block entropy per site does not tend to a limit

Transverse Ising Model: Quantum Phase Transition in the ground state

$$\mathcal{H} = -J \sum_i \sigma_i^x \sigma_{i+1}^x - h \sum_i \sigma_i^z \quad \leftarrow \text{Pauli operators}$$

$h=0$ $|GS\rangle = \Pi |\uparrow + \downarrow\rangle \quad J > 0$ Ordered Phase
 $= \Pi |\uparrow + \downarrow\rangle |\uparrow - \downarrow\rangle \quad J < 0$

$h \neq 0$ Fluctuations similar to thermal (incoherent) excitations

$h = J$ Quantum critical point, Order parameter vanishes

Nearest-Neighbor Concurrence $\frac{dC(1)}{d\lambda} = \frac{8}{3\pi^2} \ln |\lambda - \lambda_c| + \text{const}$ $\lambda = |J/h|$

Osterloh et al, Nature, 416, 608 (2002)

Transverse Ising....

$$\mathcal{H} = -J \sum_i \sigma_i^x \sigma_{i+1}^x - h \sum_i \sigma_i^z$$

Spin Operators acting at different sites behave like bose operators

$$[\sigma_i^x, \sigma_j^y] = 0$$

Spin Operators acting at one site behave like fermi operators

$$\{\sigma_l^x, \sigma_l^y\} = 2i\sigma_l^z$$

Jordan-Wigner Transform to Fermi Operators, but nonlocal phase-factor tags

Impose Periodic Boundary Conditions, Even and Odd Sectors have different Effective Fermion Hamiltonians, States with either Even or Odd number of particles

Nearest-Neighbor interaction absorbs phases, effectively a quadratic Hamiltonian

Fourier transform, followed by a Bogoliubov transform, yields all eigenstates

Spin-Spin Correlation functions easy to find, though entropy/entanglement tough

Lieb Schultz Mattis, Ann. Phys (1961) Pfeuty, Ann. Phys (1970)

Exact Solution: Jordan-Wigner Fermions Fermion Occupation--> Up Spin

$$\sigma_l^z = 2n_l - 1, \quad \sigma_l^+ = e^{i\pi \sum_{j=1}^{l-1} n_j} c_l^\dagger$$

$$c_q = \frac{1}{\sqrt{N}} \sum c_l e^{-iql} \quad \text{Modes} \quad q = \pm \frac{\pi}{N}, \pm \frac{3\pi}{N} \dots \pm \frac{(N-1)\pi}{N}$$

Ground State

$$|G\rangle = \prod_{q>0} (a_q|0\rangle + b_q|\phi_q\rangle)$$

$$|\phi_q\rangle \equiv c_q^\dagger c_{-q}^\dagger |0\rangle$$

$$|a_q|^2 = \frac{1}{2} \left(1 - \frac{h + J \cos q}{\sqrt{h^2 + J^2 + 2Jh \cos q}} \right)$$

Label components of Superposition by u (set of q values occupied by Up Spins)
 Corresponding amplitude is product of b's and a's (Schmidt Numbers)

$$\rho_\uparrow = \prod a_q^2 |0\rangle\langle 0| + \sum_q b_q^2 \prod_{q' \neq q} a_{q'}^2 |0, 0.. \phi_q .. 0\rangle\langle 0, 0.. \phi_q .. 0| + ..$$

Eigenvalues of ρ_{\uparrow} $\lambda_0 = \prod |b_{q_i}|^2$ $\lambda_1 = \lambda_0 \frac{|\alpha_{Max}|^2}{1 - |\alpha_{Max}|^2}$

$$\lambda(n_1, n_2, \dots) = \prod_i |\alpha_{q_i}|^{2n_i} |\beta_{q_i}|^{2(1-n_i)}$$

$$S_{\uparrow} = - \sum_i |a_{q_i}|^2 \log |a_{q_i}|^2 + |b_{q_i}|^2 \log |b_{q_i}|^2$$

Entropy

$$S_{\uparrow} = \sum_i H(p_i) \quad H(p) = -p \log p - (1-p) \log(1-p)$$

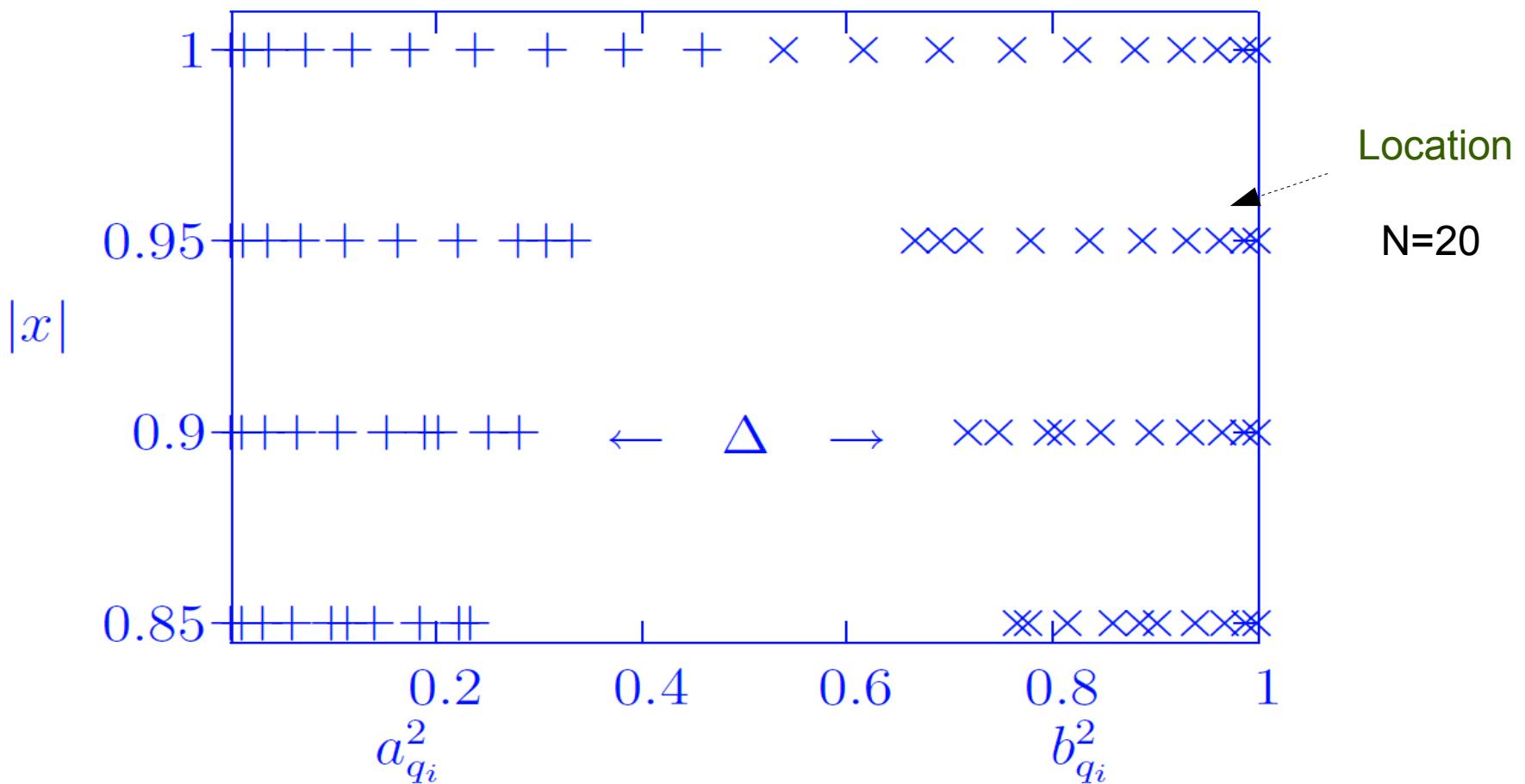
Shannon Binary Entropy

$$\varepsilon(x) = \frac{1}{N} \sum_{i=1}^{N/2} H(p_i) = \int_0^1 dp \ g(p, x) \log \frac{1-p}{p}$$

$$g(p, x) = \frac{1}{N} \sum_i \theta(p - p_i(x)) \quad \begin{array}{l} \text{Integrated Density} \\ \text{Of Eigenvalues} \end{array} \quad x = J/h$$

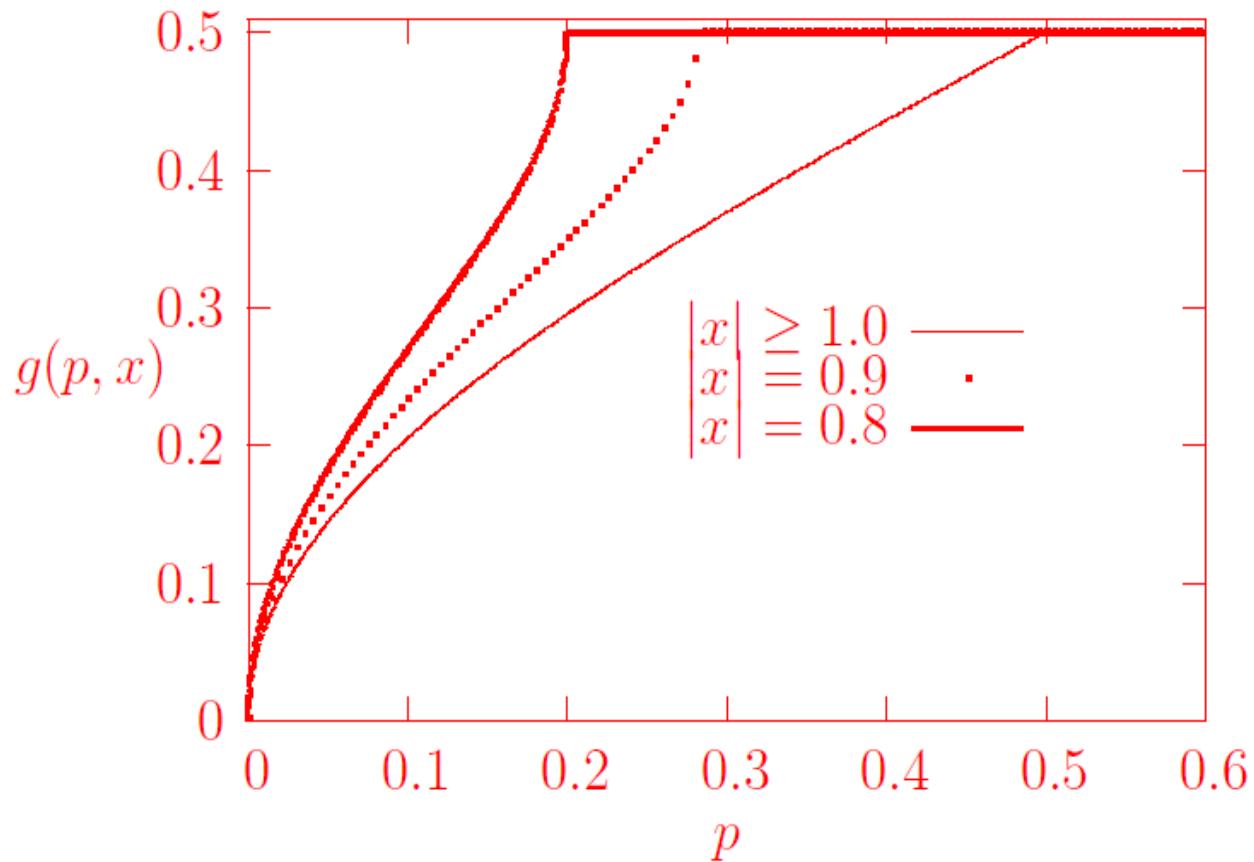
Mode eigenvalues as $x=J/h$ is varied

Macroscopic limit, Large N
Gap between Two bands stays
Within one Band continuous



$$\Delta \approx (1 - |x|) \quad near \quad |x| \approx 1$$

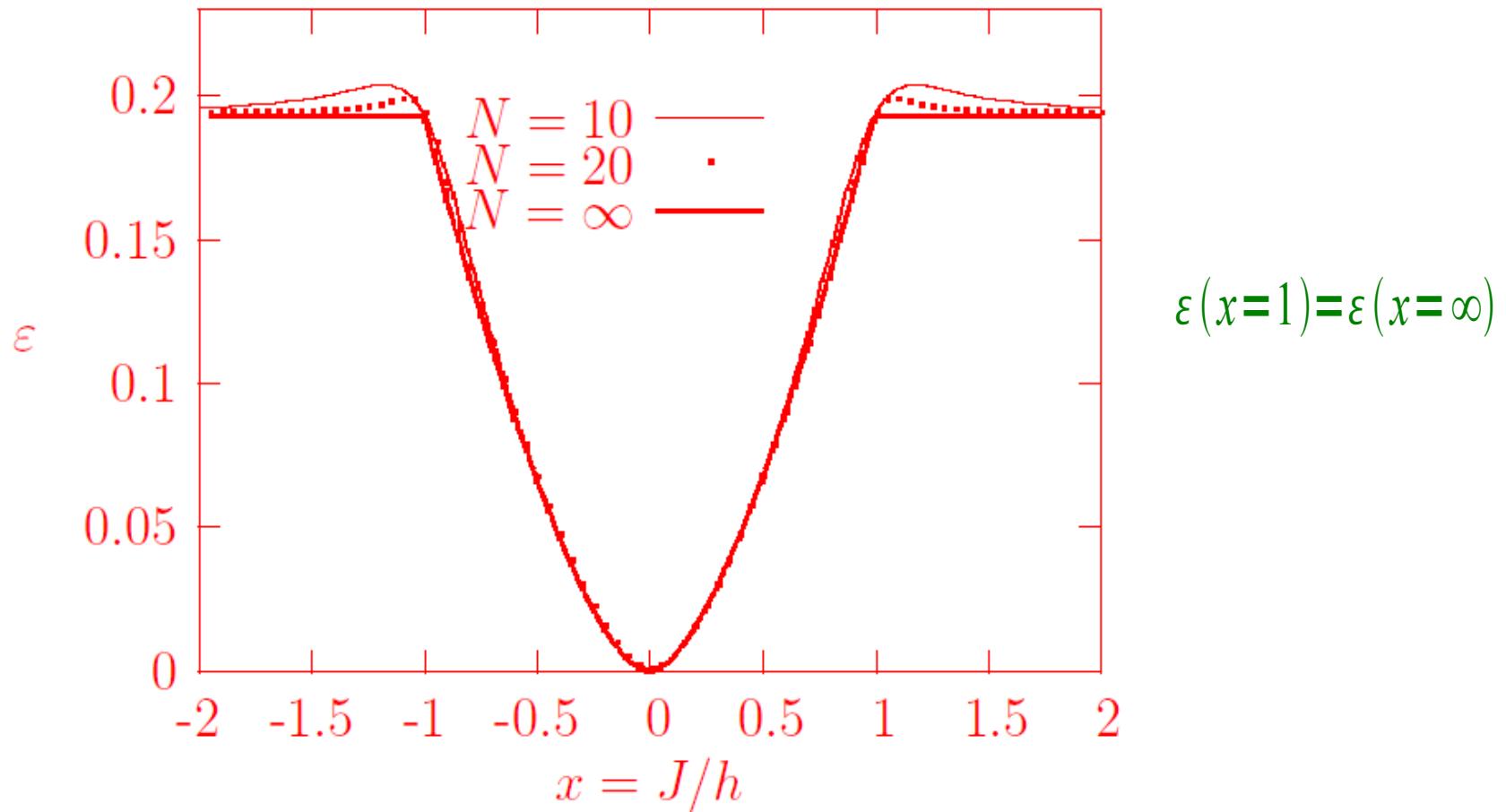
Integrated Eigenvalue Density



Counting only lower
Of the two eigenvalues
For every mode

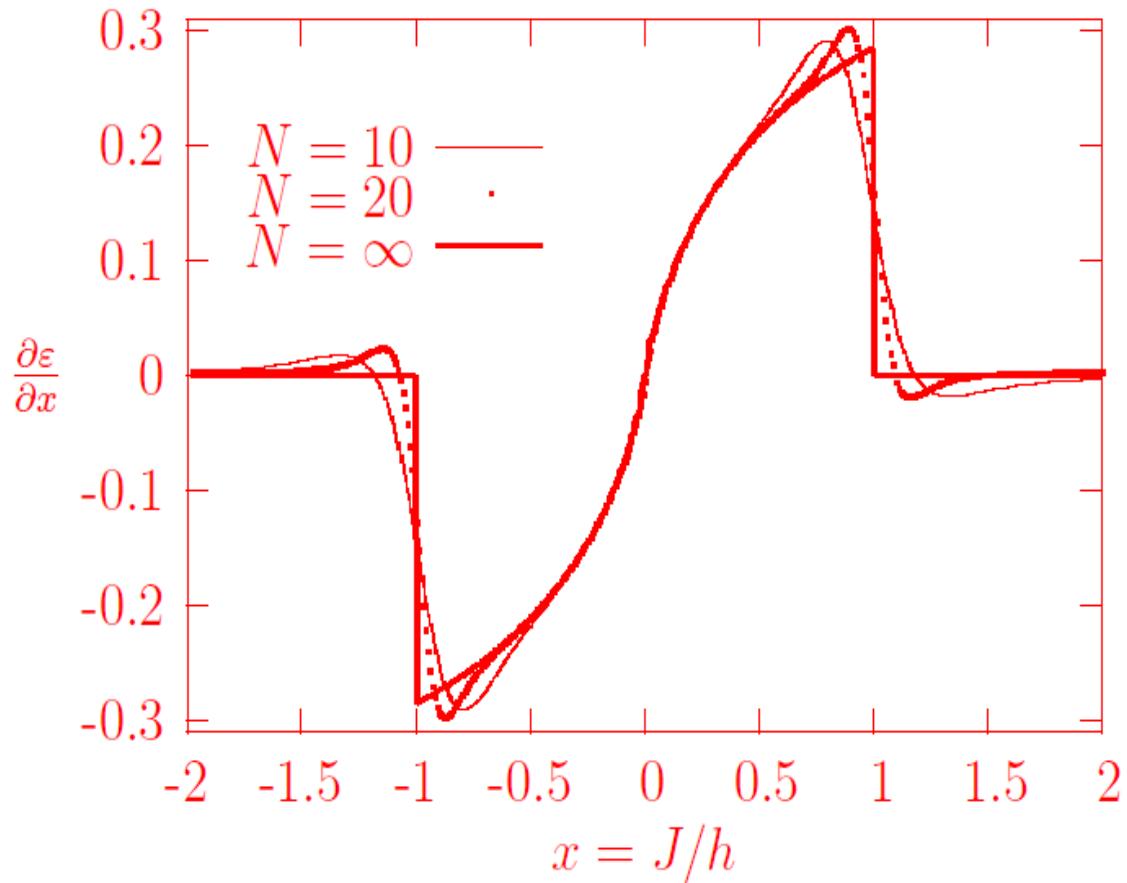
Contribution for entropy
From the other eigenvalue
Taken care of by
Shannon Binary Entropy

Multi-Species Entanglement in Transverse Ising Model



$$\varepsilon(x \rightarrow \infty) = \frac{\log 2}{2} - \frac{1}{2} \sum_{\text{even } n} \frac{1}{n(n-1)2^n} {}^n C_{\frac{n}{2}} \approx 0.19$$

Jump-discontinuity in the derivative of Entanglement



Second Derivative
Diverges at $|x|=1$

One can see
Signature for
Small Sizes!

$$\begin{aligned} \delta\varepsilon'(x=1) &= \frac{1}{2\pi} \int_0^1 d\zeta \log \frac{1+\zeta}{1-\zeta} \frac{\sqrt{1-\zeta^2}}{\zeta} \\ &= \frac{1}{4} \sum_{n \text{ odd}} \frac{1}{2^n n^2} {}^{n+1}C_{\frac{n+1}{2}} \approx 0.28 \end{aligned}$$

Conclusions

Entanglement useful: Measures aplenty tracking how entangled is a state

Different Sources of Entanglement: Correlations between partitions, Constraints

Different ways of entanglement: Multipartite, Spatial partitions, Multi Species

Multi-Species Entanglement: Macroscopic Entanglement Scales with Size

Exists in the Thermodynamic Limit, Can Display Singularities

Transverse-field Ising Model: Macroscopic Entanglement between \uparrow , \downarrow
Capable of tracking quantum phase transition and critical behaviour.

**Thank You
For Your Attention**

Superconducting State...

$$|\psi\rangle = \prod_k (u_k + v_k c_{k\uparrow}^* c_{-k\downarrow}) |0\rangle \quad u^2 + v^2 = 1 \quad \text{every } k$$

$$\langle n_{k\uparrow} \rangle = \langle 0 | (u_k + v_k c_{-k\downarrow} c_{k\uparrow}) n_{k\uparrow} (u_k + v_k c_{k\uparrow}^* c_{-k\downarrow}^*) |0\rangle = v_k^2$$

$$\langle c_{-k\downarrow} c_{k\downarrow} \rangle = u_k v_k \quad \text{Pairing stabilized by attractive interaction}$$

$$D(E) \equiv \frac{1}{\Omega} \sum_k \delta(E - \varepsilon_k)$$

$$V(q) = -V_0 |\varepsilon_q - E_F| < \hbar\omega_D$$

$$\Rightarrow \Delta_k = \Delta_0$$

$$n_\uparrow = \sum n_{k\uparrow}$$

$$\frac{n}{2}\varsigma \equiv \langle c_{i\downarrow} c_{i\uparrow} \rangle \quad \text{Off-diag element}\\ \text{Of Density matrix}$$

$$n_\uparrow = \frac{n}{2} = \int d\varepsilon D(\varepsilon) v^2(\varepsilon)$$

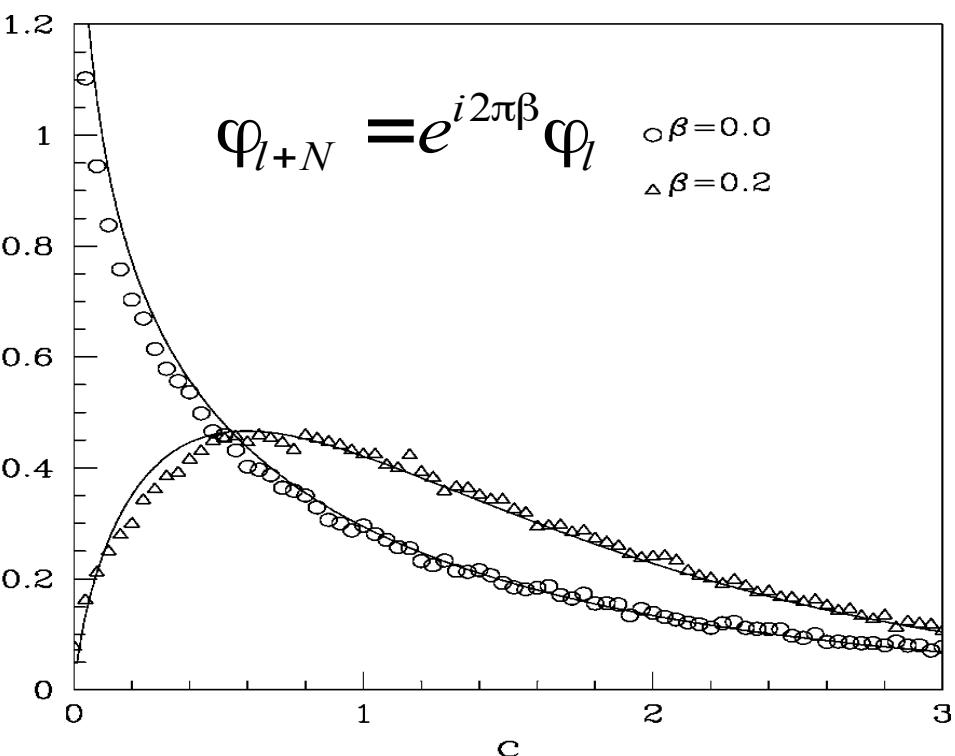
$$\frac{n}{2}\varsigma = \int d\varepsilon D(\varepsilon) u(\varepsilon) v(\varepsilon)$$

Pair-Entanglement Distributions

$$|\Psi\rangle = \sum_i \varphi_i |\uparrow\uparrow \dots \uparrow \downarrow \underset{i}{\uparrow} \dots \rangle$$

$$p(c) = \begin{cases} (1/\pi)K_0(c/2) & (\text{GOE}) \\ cK_0(c) & (\text{GUE}) \end{cases}$$

TR Breaking --> More Ent. Sharin
Ave. Ent. Related to Localization

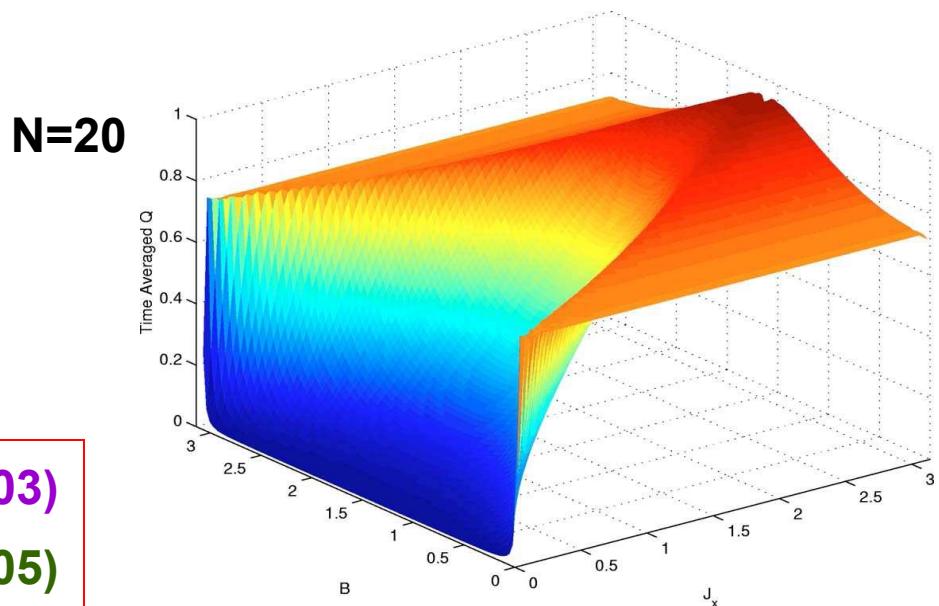


Kicked-Transverse Ising Chain

Global Entanglement Generation

AL & VS, Phys. Rev. A65, 052304 (2003)

AL & VS, Phys. Rev. A71, 062324 (2005)



Heisenberg Antiferromagnet GS: S=0 Spatially Uniform **VS (2004)**

1-D Chain $C_{1,2} = 0.398, \quad C_{1,l} = 0 \quad l > 2 \quad C_{ave} = \frac{0.796}{N-1}$

2-D Square $C_{1,2} = 0.16, \quad C_{1,l} = 0 \quad l > 2 \quad C_{ave} = \frac{0.64}{N-1}$

Kagome and Triangular: $C_{ij} = 0$ No pair concurrences!

Average Site Mixedness $\varepsilon = 1$ for all lattices!

One-Magnon State $|\psi\rangle = \sum \phi_l |l\rangle$  Location of Down Spin

$C_{ave} = \frac{2}{N} \left(\frac{2}{\pi} \right)$ **Time Reversal Invariant** **AL, VS (2003)**

$= \frac{2}{N} \left(\frac{\pi}{4} \right)$ **No Time Reversal**

Entropy: Independent mode contributions: $p_i = |a_{q_i}|^2$ $x = J/h$

$$\varepsilon(x) = \frac{1}{N} \sum_{i=1}^{N/2} H(p_i) = \int_0^1 dp g(p, x) \log \frac{1-p}{p}$$

$$g(p, x) = \frac{1}{N} \sum_i \theta(p - p_i(x)) \quad \text{Integrated Eigenvalue Density}$$

$$\varepsilon(x) = \frac{1}{4\pi} \int_0^1 d\zeta \log \frac{1+\zeta}{1-\zeta} (\Phi_- - \Phi_+) \theta(x^2 + \zeta^2 - 1)$$

$$\cos \Phi_{\pm} = \frac{-1 + \zeta^2 \pm |\zeta| \operatorname{Sgn}(x) \sqrt{\zeta^2 + x^2 - 1}}{x}$$

$$\frac{\partial \Phi_-}{\partial x} = -\frac{1-x}{|1-x|} \frac{\sqrt{1-\zeta^2}}{\zeta}$$

$$\frac{\partial^2 \Phi_-}{\partial x^2} \approx \frac{1}{|x-1|} \frac{\sqrt{1-\zeta^2}}{\zeta}$$