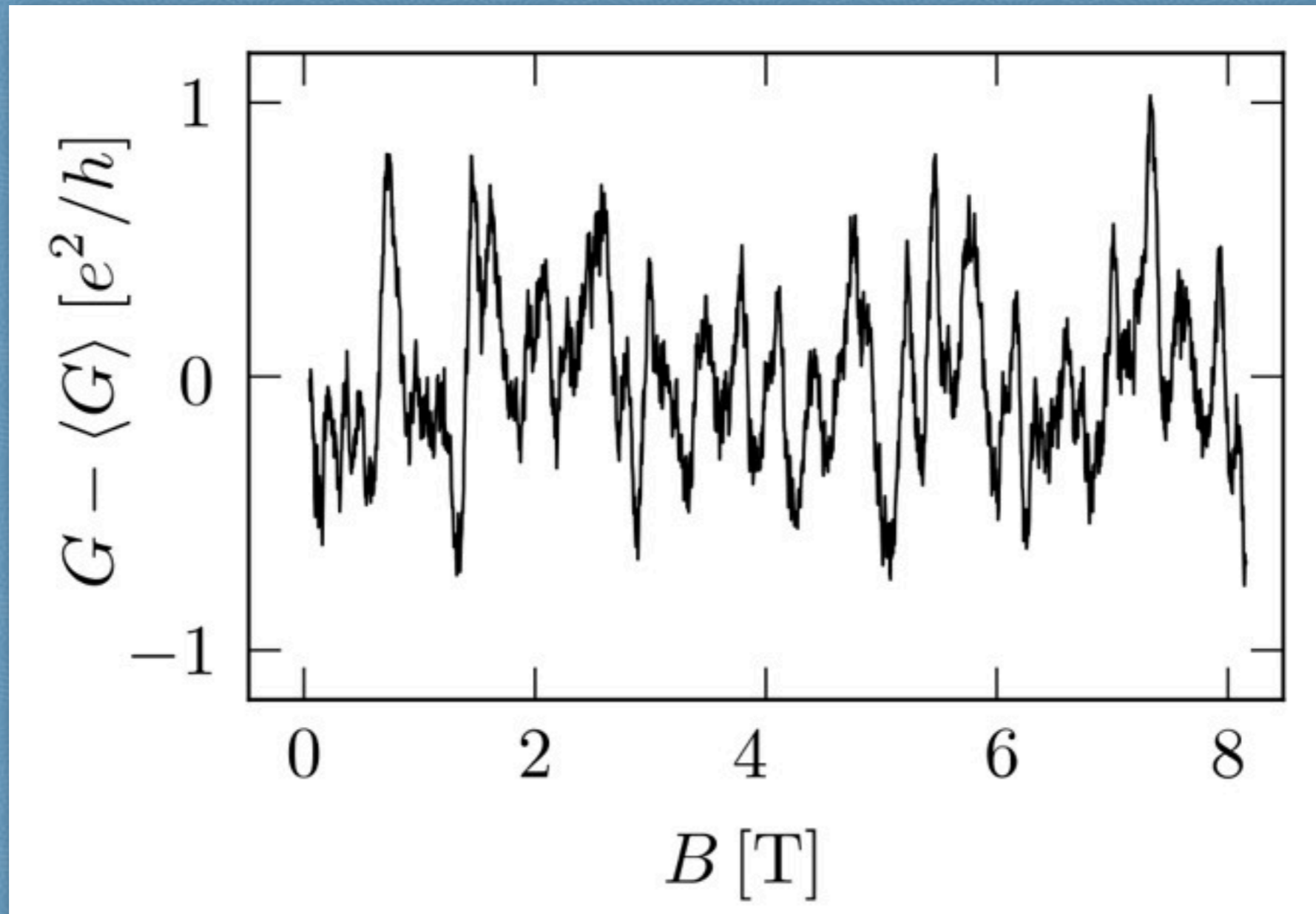


Random-matrix theory

II. random scattering matrices

RMT & mesoscopics



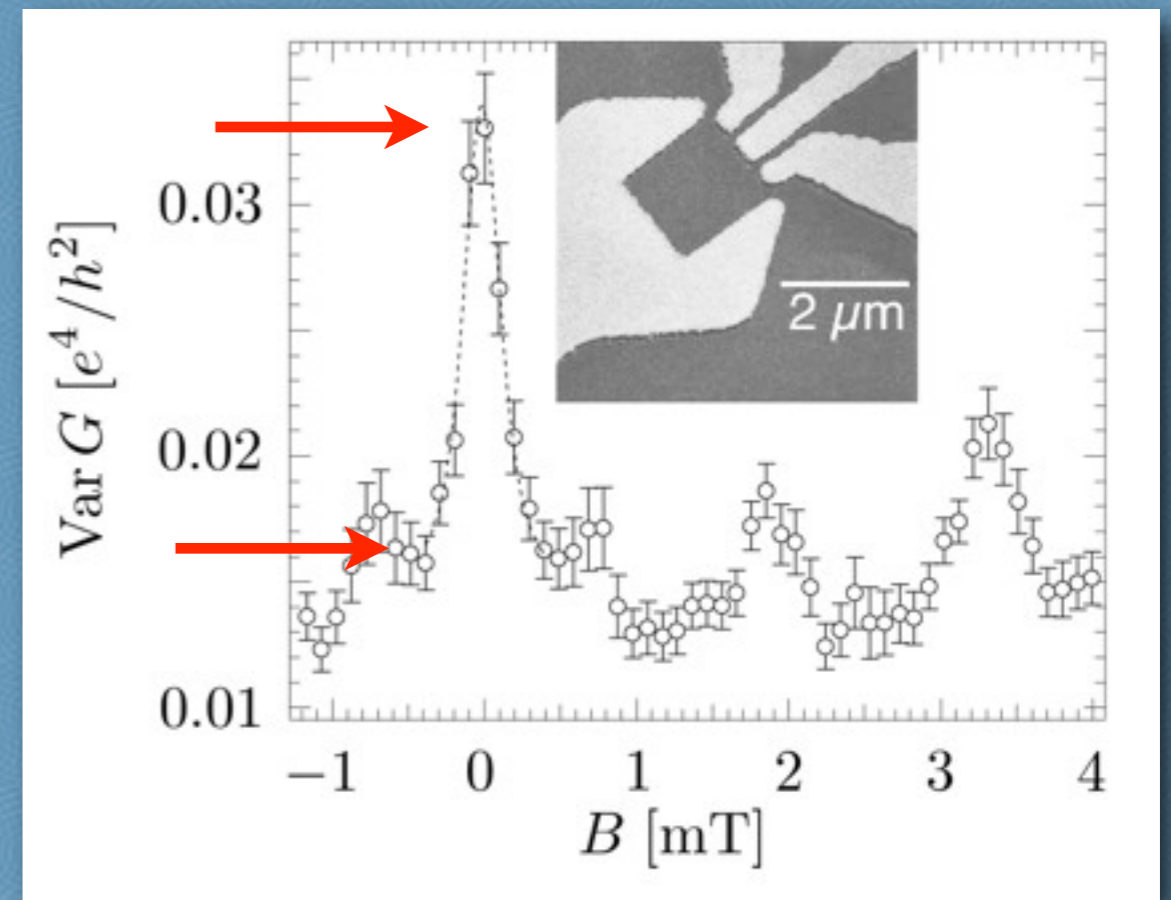
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reproducible fluctuations
(magnetofingerprint)

Universal Conductance Fluctuations (UCF)

Altshuler, Lee & Stone (1985)

- $\delta G \sim e^2/h$ regardless of sample size or degree of disorder (so regardless of $\langle G \rangle$)
- sensitive to breaking of time-reversal symmetry: variance of G reduced by $1/2$



shape fluctuations at constant B

spectral rigidity \rightarrow UCF

Imry (1986)

$$G = \frac{e^2}{h} \text{Tr} t t^\dagger = \frac{e^2}{h} \sum_{n=1}^N T_n \quad \text{Landauer formula}$$

- uncorrelated T_n 's $\rightarrow \text{Var } G \sim N$ *too big!*
- random $t \rightarrow$ eigenvalue repulsion \rightarrow fluctuations suppressed
- repulsion depends on symmetry $\rightarrow B$ -sensitivity

$$N \gg 1 : \text{Var } G \propto 1/\beta$$

circular ensembles

Dyson 1962

random scattering matrix S (CUE)

unitary matrix $SS^\dagger=1$ (current conservation)

symmetric matrix in the presence of time-reversal symmetry (COE) $S = U U^T$ with $U \in \text{CUE}$

distribution of eigenvalues $e^{i\phi_n}$

$$P(S) = \text{constant} \Rightarrow P(\{\phi_n\}) \propto \prod_{n < m} |e^{i\phi_n} - e^{i\phi_m}|^\beta$$

*scattering phase shifts – not observable
in conduction*

we need the distribution of the transmission eigenvalues

$$S = \begin{pmatrix} r & t \\ t' & r' \end{pmatrix}$$

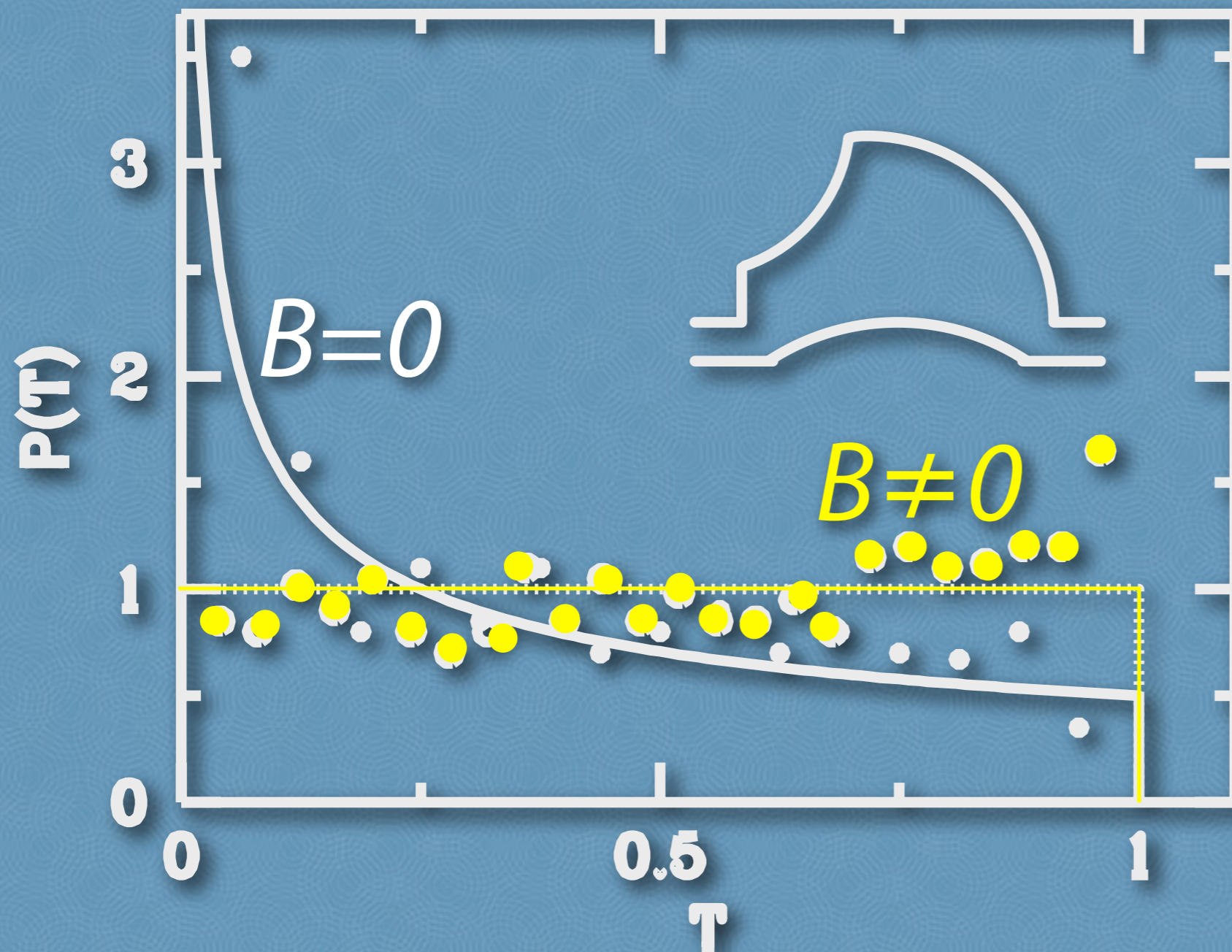
$2N \times 2N$ $N \times N$

T_n is an eigenvalue of tt^\dagger

$$P(\{T_n\}) \propto \prod_{i < j} |T_i - T_j|^\beta \prod_n T_n^{-1 + \beta/2}$$

Baranger & Mello | Jalabert, Pichard & CB 1994

quantum dot with single-channel point contacts



$$N=1$$

$$P(T) \propto T^{-1+\beta/2}$$

$$G = \frac{e^2}{h} T$$

*magnetic field removes smallest T 's:
increases conductance*

RMT of UCF

transport property $A = \sum_{n=1}^N a(T_n)$ *linear statistic*

$$P(\{T_n\}) \propto e^{-\beta W}$$

$$W(\{T_n\}) = \sum_{i < j} u(T_i, T_j) + \sum_i v(T_i)$$

*we seek the variance in the large- N limit,
to show that it is $O(1)$ and $\sim 1/\beta$*

eigenvalue density $\rho(T) = \langle \sum_i \delta(T - T_i) \rangle$

$$\rho(T) = \frac{\int dT_1 \cdots \int dT_N e^{-\beta W} \sum_i \delta(T - T_i)}{\int dT_1 \cdots \int dT_N e^{-\beta W}}$$

$$W = \sum_{i < j} u(T_i, T_j) + \sum_i \int dT V(T) \delta(T - T_i)$$

two-point correlation function

$$K(T, T') = \langle \sum_{i,j} \delta(T - T_i) \delta(T' - T_j) \rangle - \rho(T) \rho(T')$$

variance $\text{Var } A = \int dT \int dT' a(T) a(T') K(T, T')$

$$K(T, T') = -\frac{1}{\beta} \frac{\delta \rho(T)}{\delta V(T')}$$

$$V(T) + \int dT' u(T, T') \rho(T') = \text{constant}$$

large-N limit (mechanical equilibrium)

$$\Rightarrow K(T, T') = -\frac{1}{\beta} \frac{\delta \rho(T)}{\delta V(T')} = \frac{1}{\beta} u^{\text{inv}}(T, T')$$

$$\text{Var } A = \frac{1}{\beta} \int dT \int dT' a(T) a(T') u^{\text{inv}}(T, T')$$

CB 1993

- independent of $V \Rightarrow$ "universal"
- $\sim 1/\beta$

quantum dot: $u(T, T') = -\ln|T - T'|$
 $0 < T, T' < 1$

$$-\int_0^1 dT'' \ln|T - T''| u^{\text{inv}}(T'', T') = \delta(T - T')$$

$$u^{\text{inv}}(T, T') = -\frac{1}{\pi^2} \frac{\partial}{\partial T} \frac{\partial}{\partial T'} \ln \left| \frac{\sqrt{\lambda} - \sqrt{\lambda'}}{\sqrt{\lambda} + \sqrt{\lambda'}} \right| \quad \lambda = (1 - T)/T$$

$$\text{Var } A = -\frac{1}{\beta \pi^2} \int_0^1 dT \int_0^1 dT' \frac{da(T)}{dT} \frac{da(T')}{dT'} \ln \left| \frac{\sqrt{\lambda} - \sqrt{\lambda'}}{\sqrt{\lambda} + \sqrt{\lambda'}} \right|$$

UCF: $G/G_0 = \sum_n T_n \Rightarrow a(T) = T$ $\text{Var } G/G_0 = \frac{1}{8\beta}$
 $G_0 = e^2/h$

*from UCF to U*F: any linear statistic
has variance $O(1)$ and $\sim 1/\beta$*

- **conductance** $\alpha(T) = T \Rightarrow \text{variance} = 1/8\beta$
- **shot noise** $\alpha(T) = T(1 - T) \Rightarrow \text{variance} = 1/64\beta$
- ... + many other transport properties

not restricted to logarithmic
eigenvalue repulsion

disordered wire:

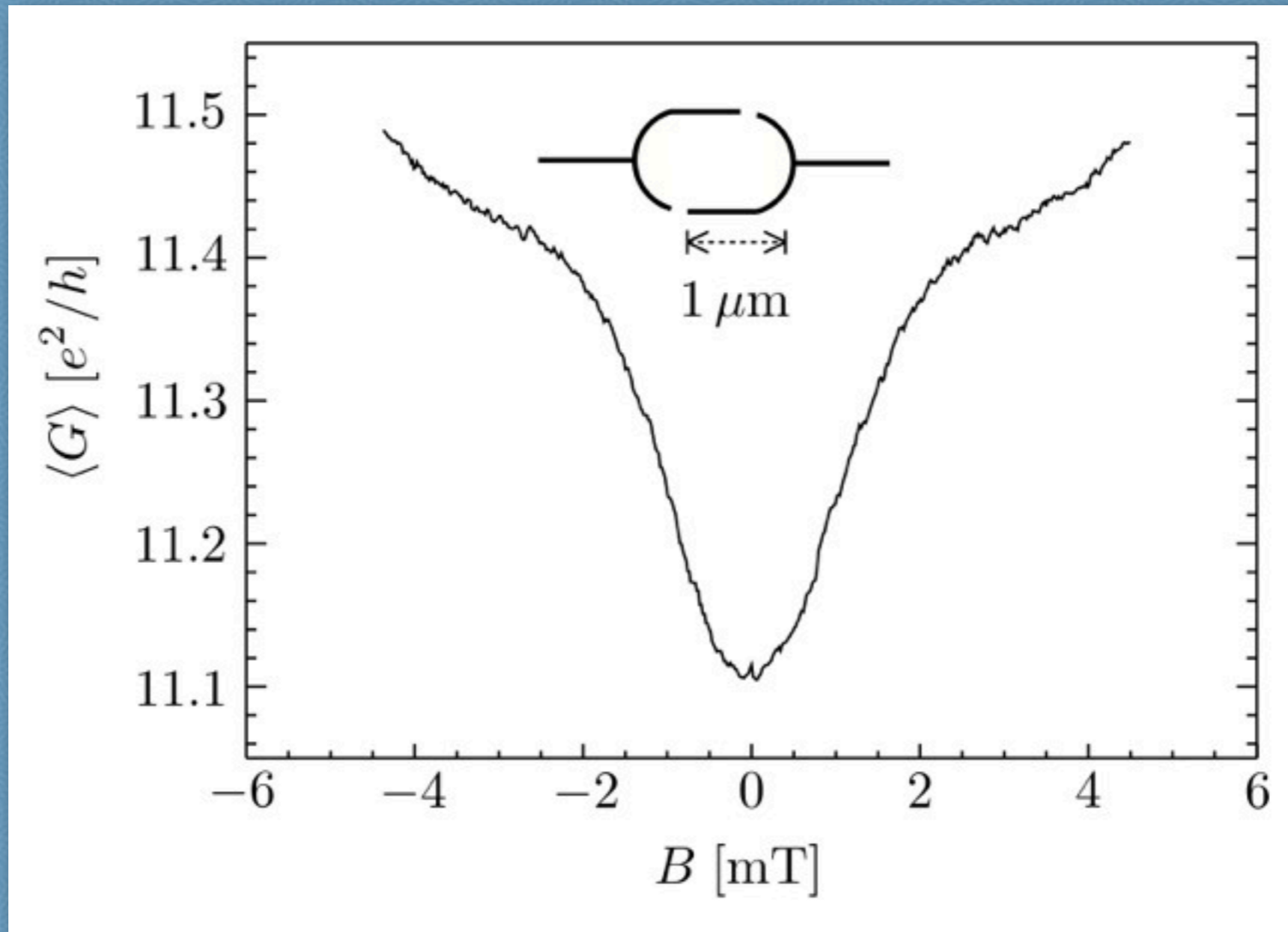
Rejaei & CB 1993

$$u(T, T') = -\frac{1}{2} \ln |T - T'| - \frac{1}{2} \ln |\mu - \mu'|$$
$$\mu = \operatorname{arsinh}^2 \sqrt{1/T - 1}$$

conductance variance $2/15\beta$

weaker repulsion gives
larger variance $(2/15 > 1/8)$

weak localization



© Chang

$$N \gg 1: \langle G(B) \rangle - \langle G(0) \rangle = \frac{1}{4} \times \frac{2e^2}{h}$$

finite N averages

polynomial averages over $U(N)$ [$\beta=2$]

only nonzero if

$$\{\alpha_i\} = \{\beta_i\}, \{a_i\} = \{b_i\}$$

$$\langle U_{\alpha a} U_{\beta b}^* \rangle = \frac{1}{N} \delta_{\alpha\beta} \delta_{ab}$$

$$\langle U_{\alpha a} U_{\alpha' a'} U_{\beta b}^* U_{\beta' b'}^* \rangle = \frac{1}{N^2 - 1} (\delta_{\alpha\beta} \delta_{ab} \delta_{\alpha'\beta'} \delta_{a'b'} + \delta_{\alpha\beta'} \delta_{ab'} \delta_{\alpha'\beta} \delta_{a'b})$$

Weingarten coefficients

$$- \frac{1}{N(N^2 - 1)} (\delta_{\alpha\beta} \delta_{ab'} \delta_{\alpha'\beta'} \delta_{a'b} + \delta_{\alpha\beta'} \delta_{ab} \delta_{\alpha'\beta} \delta_{a'b'})$$

$$G = G_0 \sum_{n,m=M+1}^{2M} |U_{nm}|^2, \quad N = 2M$$

$$\langle G \rangle = \frac{M}{2} G_0, \quad \text{Var } G = \frac{M^2}{16M^2 - 4} G_0^2$$

analogously, for $\beta=1$

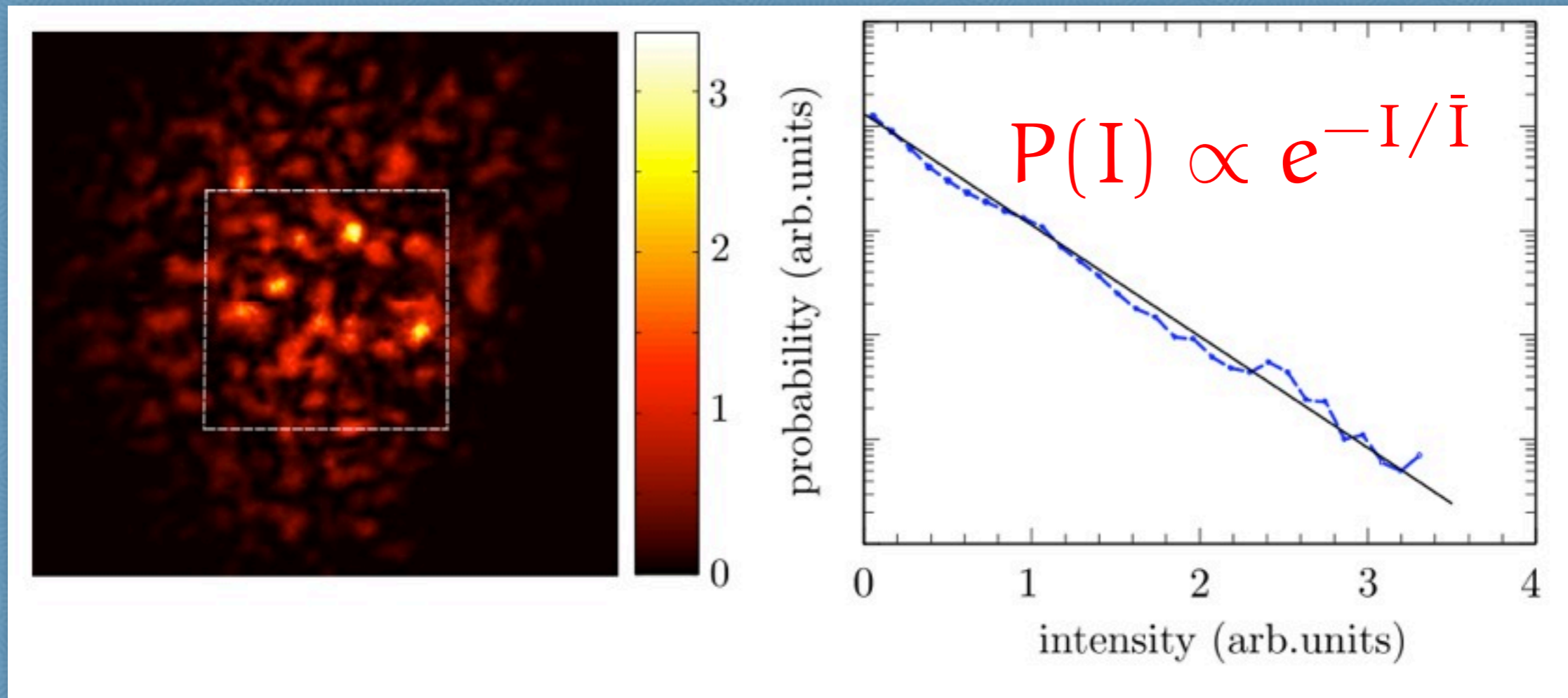
$$S = UU^t, \quad U \text{ uniform in } U(N)$$

$$\langle G \rangle = \frac{M^2}{2M+1} G_0$$

$< M/2$ “weak localization”

$$\delta G \rightarrow -G_0/4 \text{ for } M \rightarrow \infty$$

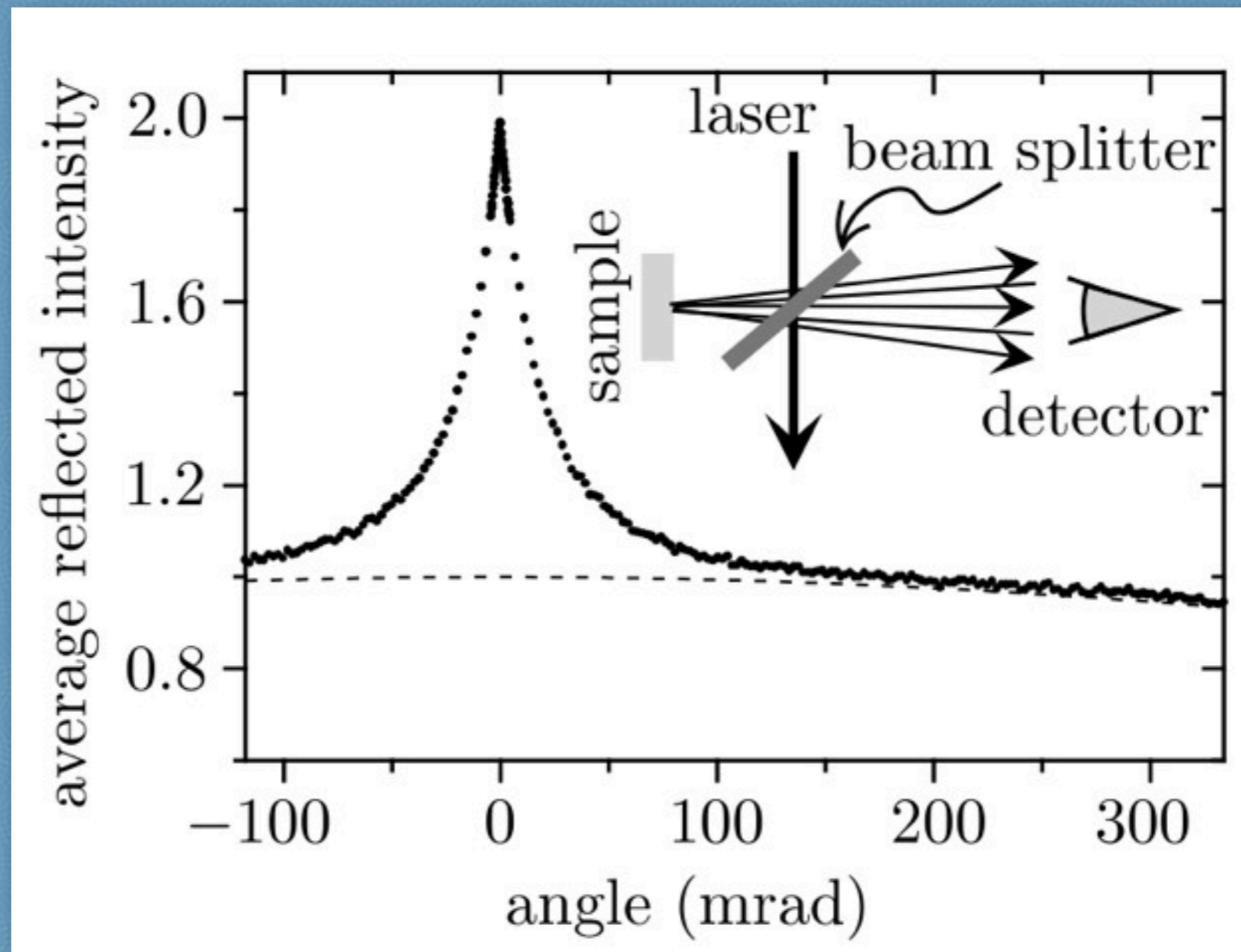
optical speckle



© van Exter

$I_n = |S_{nm}|^2$ S random unitary matrix
for incident radiation in mode m , scattered
into mode n
(mode \sim speckle in the far field)

coherent backscattering



© Wiersma

$$S_{nm} = S_{mn}$$

time-reversal symmetry

$$\langle |S_{nm}|^2 \rangle = \frac{1 + \delta_{nm}}{N + 1}$$

open transmission channels

Dorokhov, 1984

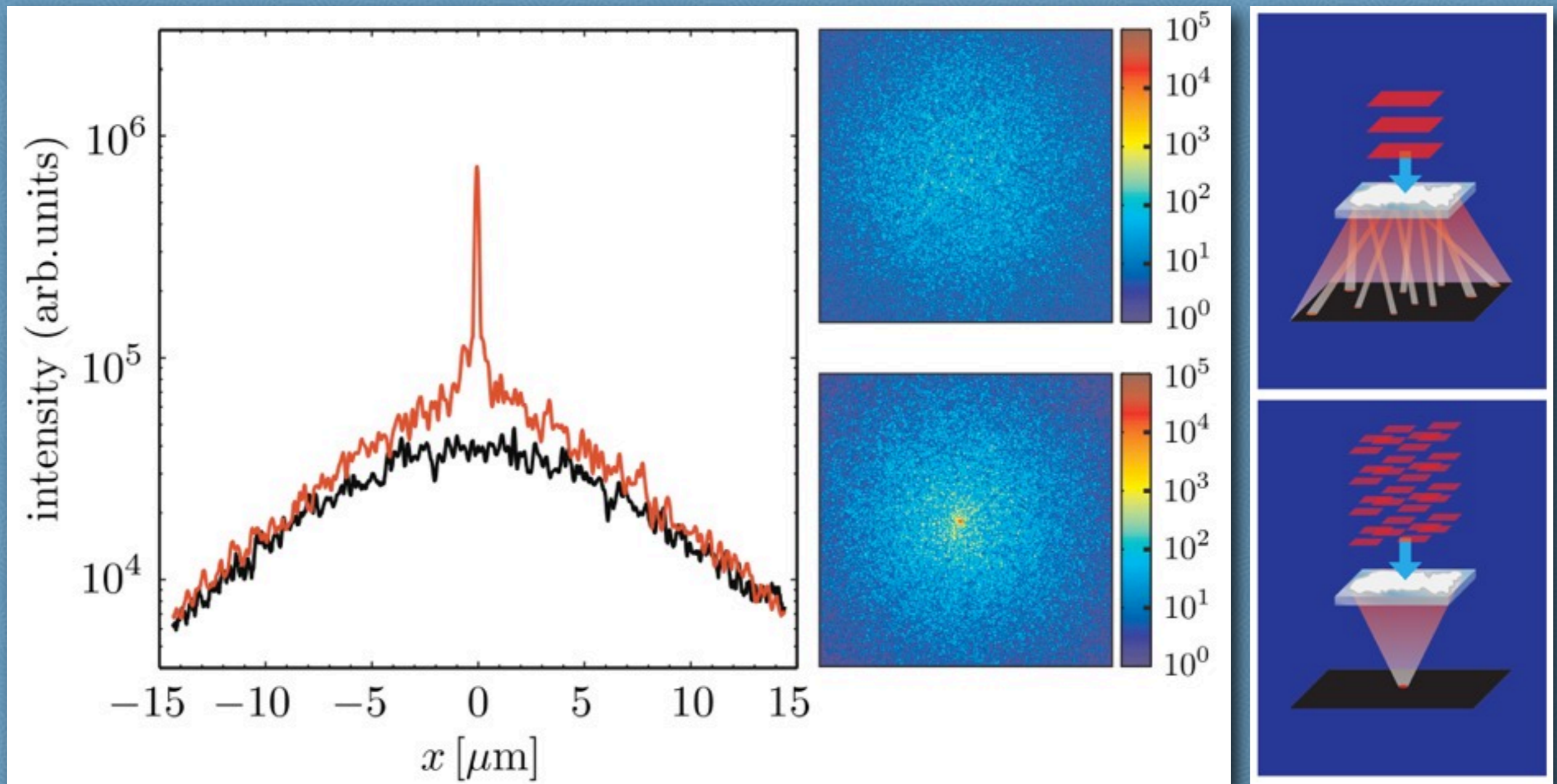
$$\beta = 2: V(T) = 0, \quad u(T - T') = -\ln |T - T'|$$

$$N \gg 1: \int_0^1 dT' \rho(T') \ln |T - T'| = \text{constant for } 0 < T < 1,$$

$$\rho(T) = \frac{N}{\pi} \frac{1}{\sqrt{T}\sqrt{1-T}} + \mathcal{O}(1)$$

mean of T equals $1/2$, but $\rho(T)$ is minimal at $T=1/2$
bimodal transmission eigenvalue distribution

detection of open transmission channels



Vellekoop & Mosk (2008)