

# Magnetic Laplacian

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## Magnetic Laplacian

- ▶ Talk I: A general Panorama
- ▶ Talk II: "Can we hear the magnetic locus of the magnetic field?"

- N.Raymond Lecture on the Magnetic Laplacian (Tunis workshop 2012)
- J.Bellissard, Quantum Hall effect and non-commutative geometry
- (- , Germinet.F, Raikov.G) Quantization of the edge current along a magnetic barrier.
- (- , Hislop.P, Soccorci.E) Transport analysis of magnetic edge-currents ( *work in progress* ).
- (- , Popoff,N) Spectral asymptotics and numerical simulations for magnetic wave-guide ( *work in progress* ).
- (- , Raymond.N) Semiclassical analysis with vanishing magnetic fields.

- ▶  $M$  be a compact oriented manifold (dimension  $n \geq 2$ );
- ▶  $g$  a Riemannian metric,
- ▶  $\mathbf{d}$  the usual exterior derivative.

## Usual Laplacian

$$\Delta := \mathbf{d}^* \mathbf{d}$$

acting on  $C_c^\infty(M)$ .

In local coordinate, (Einstein convention )

$$\Delta = \sqrt{|g|}^{-1} \partial_i \left( \sqrt{|g|} g^{ij} \partial_j \right)$$

# First Definition of the Magnetic Laplacian

- ▶  $M$  be a compact oriented manifold (dimension  $n \geq 2$ ).
- ▶  $g$  a Riemannian metric
- ▶  $B$  a closed real-valued 2-form
- ▶ Assume  $B$  is exact and choose  $A$  a 1-form such that  $dA = B$ .

## The Magnetic Laplacian

Let  $\mathbf{d}_A := \mathbf{d} - iA$ , then

$$\Delta_A := \mathbf{d}_A^* \mathbf{d}_A$$

acting on  $C_c^\infty(M)$

Since now we are looking for  $n = 2$  and Euclidian setting.

## Magnetic Laplacian

$$\mathcal{L}_{h,\mathbf{A}} = (-ih\nabla + \mathbf{A})^2, \quad \mathbf{A} \in \mathcal{C}^\infty(\mathbb{R}^2, \mathbb{R}^2),$$

- ▶  $\beta$  magnetic field such that

$$\beta = \nabla \times \mathbf{A} = \partial_{x_1} \mathbf{A}_2 - \partial_{x_2} \mathbf{A}_1$$

magnetic field generated by  $\mathbf{A}$ .

- ▶  $h$  the Semi-classical parameter (Planck constant).

## Gauge invariance

- ▶  $\phi$  a smooth real-valued function.

$$e^{-i\phi} (-i\nabla + \mathbf{A}) e^{i\phi} = (-i\nabla + \mathbf{A} + \nabla\phi)$$

Thus by unitary

$$e^{-i\phi} \mathcal{L}_{h, \mathbf{A}} e^{i\phi} = \mathcal{L}_{h, \mathbf{A} + \nabla\phi}$$

and finally we have that

⇒ The spectrum of  $\mathcal{L}_{h, \mathbf{A}}$  depends only on  $\beta$  and not of the choice of the potential.

( This is the the magnetic field that is the effective physical object )

## Quantum Harmonic Oscillator

The most fundamental operator of quantum mechanic:

$$h_0 := P^2 + Q^2 \text{ acting on } L^2(\mathbb{R})$$

with  $\{P, Q\}$  conjugate operators of momentum and position.

$$(P\varphi)(x) = -i\hbar\partial_x\varphi(x)$$

$$(Q\varphi)(x) = \mathbf{x}\varphi(x)$$

## Commutation relation

$$[P, Q] = i\hbar$$



- ▶ The eigenvalues are given by:

$$\sigma(h_0) = \{2n + 1, n \in \mathbb{N}^*\}$$

- ▶ The eigenfunction are given by:

$$\varphi_n = c_n \exp\left(\frac{-x^2}{2}\right) H_n(x)$$

where  $H_n$  are the the so-called Hermite polynomials and  $c_n$  are normalization constants.

## Applications

- Geometry :

- ▶  $\mathcal{L}_{h,\mathbf{A}}$ : Covariant Laplacian w.r.t a connection whose curvature is  $\beta$ .  
( Relation between semi-classical spectral asymptotics of magnetic Laplacians and SubRiemannian geodesics, see Montgomery.)

- Physic :

- ▶ 2D quantum particle in a magnetic field  $\beta$ .
- ▶ Supra-conductivity: third critical field of the Ginzburg-Landau functional,
- ▶ Quantum Hall effect: topologically quantized transport.

# Magnetic Reference Operator (Central role !!!)

## Landau Operator on $\mathbb{R}^2$

- $B(x) \equiv B > 0$  : constant magnetic field
- We choose the so-called symmetric gauge given by  $A_0(x, y) = (0, Bx)$  generating  $B$ .

We can then write

$$H_L = H(A_0) = D_x^2 + (D_y - Bx)^2, \quad D_{x,y} = -i\partial_{x,y}$$

Landau Hamiltonian

# Magnetic Field breaks the Symmetries

## Symmetries

$$H_L = P_1^2 + P_2^2$$

with

$$i[P_1, P_2] = B \neq 0$$

(Same structure than the Q-harmonic oscillator)

## Consequences

Magnetic translations not commute and form a *projective representation*:

Let  $\gamma \in \mathbb{R}^2$ ,

- Second direction symmetry:

$$(T(\gamma_2)\varphi)(x, y) := \varphi(x, y - \gamma_2)$$

( usual translation operator)

- First direction symmetry:

$$(U(\gamma_1)\varphi)(x, y) := e^{-iB\gamma_1 y} \varphi(x - \gamma_1, y)$$

(called magnetic translations (also called Zak translation) due to gauge invariance )

# Consequence on the algebraic structure

- ▶ Let  $\mathcal{Z}$  a locally compact group
- ▶ The symmetries form a  $\zeta$ -projective unitary representation of  $\mathcal{Z}$  on  $\mathcal{H} = L^2(\mathbb{R})$ ,  $\{U_x\}_{x \in \mathcal{Z}}$  i.e

$$U_x U_y = \zeta(x, y) U_{x+y} \text{ pour tout } x, y \in \mathcal{Z}$$

$$U_x^* = \bar{\zeta}(x, -x) U_{-x} \text{ for all } x \in \mathcal{Z}.$$

with  $\zeta$  a 2-cocycle.

Then the observables are the bounded operators having the same symmetries also called covariant: operator  $A$  such that

$$U_x A U_x^* = A \Leftrightarrow A \in \{U_x\}'_{x \in \mathcal{Z}}$$

Let  $\mathcal{K}_\infty$  the Von-Neumann algebra of such observables, Then  $\mathcal{K}_\infty$  is isomorphic to a twisted-cross product  
 $\Rightarrow$  the K-theory is not trivial (Core of the Quantum Hall effect)

# Spectrum of the Landau Operator

The Landau operator as an infinite sum of Q-harmonic oscillators

## Partial Diagonalization

- ▶ Let  $\mathcal{F}_y$  the usual Fourier transform w.r.t the second direction.
- ▶ Let  $\hat{\mathcal{F}} = id_x \otimes \mathcal{F}_y$

Provides the unitary equivalence

$$H_L \simeq \int_{\mathbb{R}}^{\oplus} \mathfrak{h}_L(\tau) d\tau$$

with

$$\mathfrak{h}(\tau) = D_x^2 + (\tau - Bx)^2 \quad \text{on } L^2(\mathbb{R}) \text{ with } \tau \in \mathbb{R}$$

After a rescaling we get that

$$\mathfrak{h}(\tau) \simeq B (D_x^2 + x^2) \quad \text{on } L^2(\mathbb{R}) \text{ for any } \tau \in \mathbb{R}$$

Then

$$\sigma(H_L) = \{B(2n + 1), n \in \mathbb{N}^*\} \quad (\text{The so-called Landau levels})$$

But this time each eigenvalues is infinitely degenerated !

## Trivial transport

$H_L$  is "spectrally flat" : for any  $k \in \mathbb{N}^*$  and  $\mu_k(\tau) \in \sigma(\mathfrak{h}_L(\tau))$ ,

$$\partial_\tau \mu_k(\tau) \equiv 0$$

.

# Hall Effect

Magnetic  
Laplacian

Dombrowski  
Nicolas

hall.png



- ▶ Let  $N$  la density of electrons and  $e$  the elementary charge. equilibrium equation:

$$Ne\mathcal{E} + \mathbf{j} \wedge B = 0 .$$

- ▶ Solving this equation w.r.t  $\mathbf{j}$  :

$$\mathbf{j} = \frac{Ne}{|B|^2} B \wedge \mathcal{E} = \sigma \mathcal{E}$$

where  $\sigma$  is *the tensor of conductivity* .  
(Only the off-diagonal component are non-zero)

- ▶ One century later (1981), von-Klitzing discovered the Quantum counterpart: Temperature  $\sim 0$  making the Quantum phenomenon predominant. (Nobel Prize and second one for Laughlin 10 years after)
- ▶ Particular features of the QHE:
  1. Occurrence of Plateaux
  2. Quantization of the conductance
  3. Stability under perturbations ( Topological nature)

plateauxhall.pdf

- ▶ Dynamic: Schrödinger equation

$$i\partial_t\varphi_t = H_\omega\varphi_t$$

with  $H_\omega$  the ergodic random magnetic Hamiltonian

$$H(\mathcal{A}, V_\omega) = (-i\nabla - \mathcal{A}(x))^2 + V_\omega(x) \text{ acting on } \mathcal{H} := L^2(\mathbb{R}^2),$$

with  $\mathcal{A}$  the magnetic potential,  $V_\omega$  the scalar potential associated to the media and  $\omega$  running over a probability space  $(\Omega, \mathbb{P})$ .

- ▶ We compute the conductance via the so-called response linear theory: *the conductance can be defined as the first order response coefficient of the system under an external perturbation (Electrical field):*

We look at a perturbation (adiabatic) of the system:

$$H_\omega(t) = H_\omega + \mathbf{E}(x, t, \eta)$$

## Mathematical Definition of the Hall Conductance

Let us fix an instant  $t_0$ ,

## Observable Current

- ▶ The observable Current (also called velocity) :

$$\mathcal{J}(t_0) = \dot{\mathbf{X}}(t_0)$$

where by definition of the quantum dynamic we have:

$$\dot{\mathbf{X}}(t_0) := i[\mathbf{x}, H_{t_0}]$$

## Conductance

- ▶ Let  $\rho_{f.d,t_0}^{E_F}$  the matrix of density which represents the state of the system at time  $t_0$ .

The Quantum statistical mean of the observable current is by definition

$$\mathbf{J}(E, \eta, t_0, E_F) = \mathcal{T}(\rho_{f.d,t_0}^{E_F} \dot{\mathbf{X}}(t_0))$$

$\mathcal{T}$  is a natural trace associated to the algebra of observable (namely the trace per unit volume).

- ▶ Then the the Hall conductance via the linear response theory is defined as

$$\sigma_H(H) := \lim_{\eta \rightarrow 0} \partial_E \mathbf{J}(E, \eta, t_0, E_F)|_{\mathbf{E}=0}$$

# One of the most beautiful Result of Mathematical Physic!:

## The Connes-Bellissard Theorem

As explained later, The spectrum of the Landau operator,  $H_L$  is given by  $\sigma(H_L) = \{B(2n + 1), n \in \mathbb{N}^*\}$ , the Landau level.

Let  $\mathbb{G}_n$  the  $n$ -th gap between two level.

If we take the zero temperature then  $\rho_{f,d,t_0}^{E_F}$  becomes an orthogonal projection called the Fermi-Dirac projection denoted  $\mathbf{P}_{E_F}$ .

### Connes-Bellissard Theorem

If  $E_F \in \mathbb{G}_n$

Then

$$\sigma_{i,j}^{E_F}(H_L) = \mathcal{T}(\mathbf{P}_{E_F}[\partial_i \mathbf{P}_{E_F}, \partial_j \mathbf{P}_{E_F}]) = Ch(\mathbf{P}_{E_F}) = \mathbf{n}$$

with  $\partial_i$  a  $*$ -derivation.

This result can be view as a non-commutative Gauss-Bonnet theorem.

usualedgestate.pdf

# Schulz-Baldes-Kellendonk Theorem, a duality theorem

- ▶ Let  $\sigma_b^{E_F}(H_L)$  the Hall conductance previously defined.
- ▶ Let  $H_L^+$  the Landau operator restricted to an half-plane with adapted boundary condition.
- ▶ Let  $\sigma_e^I(H_L^+)$  the edge-conductance which is the analogue of the previous one but for edge-system.

## Bulk-Edge correspondence

Let  $E_F \in \mathbb{G}_n$  and  $I \subset \mathbb{G}_n$ .

Then we have

$$\sigma_b^{E_F}(H_L) = \sigma_e^I(H_L^+) \quad (= \mathbf{n})$$

In some sense we can view this theorem as a non-commutative Stokes theorem.



Two ways to create Topologically quantized Transport :

Bulk-systeme

Adiabatic  
Perturbation

$\sim$

Edge-system

Perturbation w.r.t the  
partial symmetry



Usual edge-model

- 1  $H = H_L^+$  : Geometric confining
  - 2  $H = H_L + V_0$  : Scalar confining
- ▶  $H_L^+$  Landau operator restricted to the half-plane  $\mathbb{R}^+ \times \mathbb{R}$  with Dirichlet b.c
  - ▶  $V_0$  translation-invariant scalar potential confining to the half-plane  $\mathbb{R}^+ \times \mathbb{R}$ .

## Generalized Iwatsuka Operator

- Idea: *consider a translation-invariant magnetic field*

- ex:

$$H = D_x^2 + (D_y - \mathcal{A}_{GI}(x))^2, \quad \mathcal{A}(x) \in C^\infty(\mathbb{R})$$

$$\mathcal{A}_{GI}(x) = \int_0^x \beta(s) ds$$

$\beta$  s.t

$$\lim_{s \rightarrow \pm\infty} \beta(s) = B_{\pm}$$

and monotone.

snakestate.pdf

## Transport

- ▶ Symmetries  $\Rightarrow$  Diagonalisation

$$H \cong \int_{\mathbb{R}}^{\oplus} \mathfrak{h}(\tau) d\tau, \quad \mathfrak{h}(\tau) = D_x^2 + (\tau - \beta(x))^2$$

- ▶  $\forall n \in \mathbb{N}$  and  $\mu_n(\tau) \in \sigma(\mathfrak{h}(\tau))$ , we have that

$$|\partial_{\tau} \mu_n(\tau)| > 0 \Rightarrow \text{Transport}$$

edge\_current2.png

Results : *Topological Quantization of the conductance*

- ▶ Let  $\sigma^I(H)$  the edge-conductance and  $I$  a real interval included in the  $n$ -th spectral gap of  $H_L$

$$\sigma^I(H) = \begin{cases} n & \text{if } \text{sign}(B_-) \cdot \text{sign}(B_+) = 1 \text{ (usual)} \\ 2n & \text{if } \text{sign}(B_-) \cdot \text{sign}(B_+) = -1 \text{ new!} \end{cases}$$

- ▶ Stability of the quantization:

$$\sigma(H(A + a_\omega)) = \sigma(H(A))$$

with  $a_\omega \sim O(B^{\frac{1}{2}})$  supported on the half-plane.

	Topological quantization	Semi-classical spectral asymptotics for a well-problem
Geometric	$n$	Solved
Electric	$n$	Solved
Magnetic sign-definite	$n$	Solved
Magnetic non sign-definite	$2n$	Open(partially)

# Analysis of a generic model of magnetic wave-guide


## Model operator

$$\begin{aligned} H_s &= D_x^2 + (D_y + |x|)^2 \quad \text{on } L^2(\mathbb{R}^2) \\ &\simeq \int_{\mathbb{R}}^{\oplus} \mathfrak{h}_{sym}(\tau) d\tau \end{aligned}$$


with

$$\mathfrak{h}_{sym}(\tau) = D_x^2 + (\tau + |x|)^2 \quad \text{on } L^2(\mathbb{R}) .$$





Vtaunegatif.pdf



Vtaupositif.pdf

Figure : Potential of  $\mathfrak{h}_{\text{sym}}(\tau)$  for  $\tau < 0$ , here for  $\tau = -2$ .

Figure : Potential of  $\mathfrak{h}_{\text{sym}}(\tau)$  for  $\tau > 0$ , here for  $\tau = 4$ .

## Symmetrization

$$\mathfrak{h}_{\text{sym}}(\tau) \simeq h_N(\tau) \oplus h_D(\tau)$$

► with

$$h_{N,D}(\tau) = -\partial_x^2 + (x - \tau)^2 \text{ sur } L^2([0, +\infty))$$

Let  $\mu_n^{N,D}(\tau)$  the n-th eigenvalues of the operator  $h_{N,D}(\tau)$ .

## Spectral Asymptotiques at $\tau \rightarrow -\infty$

$$\blacktriangleright \mu_n^N(\tau) = \tau^2 - 2^{2/3} \mathcal{Z}'_n |\tau|^{2/3} + o(|\tau|^{2/3})$$

$$\blacktriangleright \mu_n^D(\tau) = \tau^2 - 2^{2/3} \mathcal{Z}_n |\tau|^{2/3} + o(|\tau|^{2/3}) .$$

with  $\mathcal{Z}_n$  ( resp.  $\mathcal{Z}'_n$  ) the zeros of the Airy function ( resp. of the derivative of the Airy function ).

## Spectral Asymptotics at $\tau \rightarrow +\infty$

$$\blacktriangleright \mu_n^D(\tau) = 2n - 1 + \frac{2^n}{(n-1)! \sqrt{\pi}} \tau^{2n-1} e^{-\tau^2} \left( 1 - \frac{n^2 - n + 1}{2\tau^2} + O\left(\frac{1}{\tau^4}\right) \right)$$

$$\blacktriangleright \mu_k^N(\tau) = 2n - 1 - \frac{2^n}{(n-1)! \sqrt{\pi}} \tau^{2n-1} e^{-\tau^2} \left( 1 - \frac{n^2 - n - 1}{2\tau^2} + \mathcal{O}\left(\frac{1}{\tau^4}\right) \right) .$$

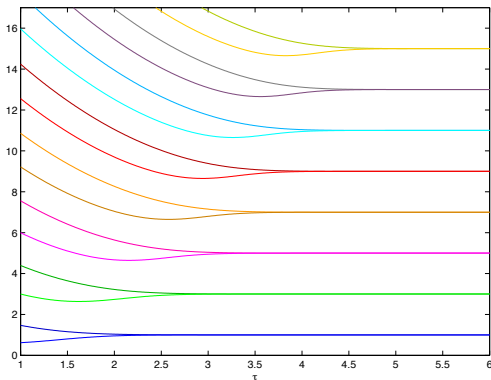


Figure : Eigenvalues  $\mu_n^D(\tau)$  and  $\mu_n^N(\tau)$  with  $\tau \in [1, 6]$ . Done for us by Nicolas Popoff.

Key fact: Occurrence of sign-definite non degenerate positive minimum at the bottom of each band

- ▶ Question: What is the naturally well-adapted approximation theory?
- ▶ Answer from Physics of solids: The Effective mass Theory (EMT)

## Idea of the effective mass theorem

- 1  $H_0$  a 2D fibred Hamiltonian with

$$H_0 \simeq \int_{\mathbb{R}_x}^{\oplus} \mathfrak{h}(\tau) d\tau$$

- 2  $V(y)$ : Smooth and localized perturbation depending only of the second direction

Assumption: The bottom of the spectrum is given by a sign-definite positive non-degenerate minimum at  $\tau_0$ .

Effective Hamiltonian for  $H = H_0 + V$ ?

$$\mu_0(\tau) \sim \mu_0(\tau_0) + \mu_0''(\tau_0) \frac{\tau^2}{2}, \text{ for } \tau \sim \tau_0$$

$$H_{EM} - \mu_0(\tau_0) := \frac{\mu_0''}{2}(\tau_0) D_y^2 + V(y)$$

# Mathematical signature of this magnetic phenomenon

Finally, we get the following mathematical signatures of the phenomenon:

- 1 Sensitivity to the gradient of the field and not to the field it-self.
- 2 Change of the magnetic field's sign
- 3 Occurrence of sign-definite positive minimum at the bottom of the band-spectrum: EMT approximation.

# Semi-classical and microlocal analysis of the vanishing magnetic field phenomenon

R.Montgomery: " *Can we hear the zero locus of a magnetic field?*" '94

## Magnetic Laplacian

$$\mathcal{L}_{h,\mathbf{A}} = (-ih\nabla + \mathbf{A})^2, \quad \mathbf{A} \in C^\infty(\mathbb{R}^2, \mathbb{R}^2),$$

$\beta = \nabla \times \mathbf{A}$  the magnetic field generated by  $\mathbf{A}$ .

## Non sign-definite Magnetic Well

①  $\beta(x) \xrightarrow{|x| \rightarrow +\infty} +\infty,$

②  $\beta$  vanishes along  $\Gamma = \{\gamma(s), s \in \mathbb{R}\}$ , a smooth closed curve.

③  $\beta$  is non-positive inside of  $\Gamma$  and non-negative outside.

## Problem

Compute the semi-classical spectral asymptotics

$$\lim_{h \rightarrow 0} \lambda_n(h)$$

with  $\lambda_n(h) \in \sigma(\mathcal{L}_{h,\mathbf{A}})$  and  $n \in \mathbb{N}$ .

## Coordinate near the zero locus curve

- ▶ standard tubular coordinates :

$$\Phi(s, t) = \gamma(s) + t\nu(s), \quad (s, t) \text{ near } \Gamma$$

where

- ▶  $\nu(s)$  : the interior normal unit vector to  $\Gamma$
  - ▶  $k(s)$  : the curvature.
- ▶ Let  $\tilde{\beta}(s, t) = \beta(\Phi(s, t))$  such that:  $\tilde{\beta}(s, 0) = 0$ .

- The derivative with respect to the normal of  $\beta$  on  $\Gamma$  :

$$\delta : s \mapsto \partial_t \tilde{\beta}(s, 0) .$$

## Main assumption

$\delta$  admits a unique non-degenerate and positive minimum at the point  $x_0$ .

Let us note  $\delta_0 = \delta(0)$  and assume that  $x_0 = (0, 0)$ .

# Model Operator and homogenized operator

## Model Operator : Anharmonic oscillator

Montgomery Operator:

$$H_{\eta, \delta} = D_t^2 + \left(-\eta + \frac{\delta}{2}t^2\right)^2,$$

$\eta \in \mathbb{R}$  and  $\delta > 0$ .

Known Results: Let  $\nu_1(\eta)$  the first eigenvalue and  $u_\eta$  the associated eigenfunction.

Then

①  $\eta \mapsto \nu_1(\eta)$  admits a unique minimum non-degenerate at point  $\eta_0$ .

②  $\nu''(\eta_0) > 0$

## Key idea

In order to build a multi-scale expansion we need a second well-chosen operator acting in the second direction (EMT): *Homogenized Operator* :

$$\mathcal{H}_\alpha := \frac{\nu''(\eta_0)}{2} D_s^2 + \alpha s^2$$

$\alpha \in \mathbb{R}$ .



① (Montgomery '94):

$$\lim_{h \rightarrow 0} \frac{\lambda_1(h)}{h^{\frac{2}{3}}} = \nu_1(\eta_0)$$

② (Helffer-Kordyukov, '09):

if  $C^{-1}d(x, \Gamma)^k \leq \beta(x) \leq Cd(x, \Gamma)^k$ , for  $k \in \mathbb{N}^*$ , then

$$\lim_{h \rightarrow 0} h^{-\frac{2k+2}{k+2}} \lambda_1(h) = \nu_1(\eta_0) \delta_0^{\frac{2}{k+2}}$$

## Theorem

Under the previous assumption, for all  $n \geq 1$ , there exist a sequence  $(\theta_j^n)_{j \geq 0}$  and  $h_0 > 0$  such that for  $h \in (0, h_0)$ , we have :

$$\lambda_n(h) \sim h^{4/3} \sum_{j \geq 0} \theta_j^n h^{j/6}$$

where :

$$\begin{aligned} \theta_0^n &= \delta_0^{2/3} \nu_1(\eta_0), \quad \theta_1^n = 0, \\ \theta_2^n &= \delta_0^{2/3} C_0 + \delta_0^{2/3} (2n-1) \left( \frac{\alpha \nu(\eta_0) \nu''(\eta_0)}{3} \right)^{1/2} \end{aligned}$$

$\alpha$  et  $C_0$  constants depending of  $\delta_0, \delta''(0)$  et  $k(0)$ .

- $\nu(\eta_0) \sim 0.57, \quad \eta_0 \sim 0.35$  [BN]

Thank you for your attention!!