New critical and collective phenomena in the constrained random networks

A. Gorsky (IITP RAS, Moscow)

May 30, Ginzburg-2017

- In collaboration with V. Avetisov, M. Hovanessian, S. Nechaev, M. Tamm and O. Valba
- Phys.Rev E93,012302(2016), Phys. Rev E94,062313 (2016)
  arXiv 1611.08531, 1705.00233 + to appear

#### Outline of the talk

- Motivation

- Numerical findings for constrained Erdos-Renyi network(CERN) and regular random graph (RRG)

- Spectral analysis. Eigenvalue tunneling and the ground state of regular random networks. New reincarnation of the eigenvalue instanton. Visualization of interplay «perturbative versus nonperturbative»

- Anderson one-particle localization on the CERN and RRG and many-body localization

- Conclusion

Motivation I. Mixed network ensembles

- Investigation of the mixed network ensemble.
  Set of local constraints + additional chemical potential for some substructure
- The degree of the vertex in the «instanton liquid» in QCD is fixed by topology. Standard condition in chemistry and biology.
- Chiral symmetry breaking in QCD. How soft modes of Dirac operator in the instanton-antiinstanton ensemble get collectivized?
  - The localization phase transition in QCD involves the creation of the extended objects
  - in the «instanton-antiinstanton liquid».
  - Where they come from?

## Motivation II.Modeling nonperturbative phenomena

- Random matrix model suitable playground for many nonperturbative and critical phenomena in gauge theory and 2d gravity
- Simplest nonperturbative phenomena- eigenvalue tunneling (selection of contour, Stokes lines etc) David 93, Marino-Shiappa-Vonk-Russo 2004-.... and many others
- Random matrix model- theory on unstable branes, tunneling creation of stable brane, baby-universe
- Can the random network be the laboratory for the investigation of nonperturbative effects in quantum gravity?

### Motivation III. Multilayer networks

- Multilayer or in more general case tensor networks — discrete version of holographic duality(MERA)
- How multilayear networks emerge?
- How interaction between the layers depends on the parameters of networks? When the layers are synchronized?
- How the external probe behaves on the multilayer networks?

### Experimental data for one color

- The CERN network or RRG
- The degree of all nodes in the network is conserved-constraint
- Chemical potential for the triangles. Mixed ensemble
- Phase transitions. Cliques(baby-universes) formation above critical chemical potential
- For CERN network [1/p] cliques emerge (average number of links at vertex equals pN)

#### Model.Mixed ensemble

 $H = -\mu N_{\Delta},$  ( $\mu > 0$ ) (= Tr A^3, A -adjacency matrix)

#### The possible moves in the network(= kinetic term)



Figure 1: a) Possible triads in a non-directed network; b) Single link permutation: links (12) and (34) are removed, and links (13) and (24) are created. Triad {135} goes from type [0] to type [1], triads {125, 345} – from type [2] to type [1], and triad {245} – from type [2] to type [3]: three new triads of type [1] and one triad of type [3] are created instead of three triads of type [2] and one of type [0], compare to Eq.(1).



FIG. 1: The number of clusters  $N_{cl}$  as a function of the probability p in ER graph. The numerical data are obtained by averaging over 100 randomly generated graphs up to 512 vertices. Numerical values are fitted by the curve  $p^{-0.95}$ ; the behavior in doubly logarithmic scale is shown in the insert.

The network is completely defragmented into the finite number of weakly coupled dense droplets above the critical point. Both for CERN and RRG

#### Model without degree conservation — Strauss model (1986), solved In mean field approximation (Newman,Park -2004)

kinetics of degree-conserved graphs



FIG. 5: Few typical samples of intermediate stages of the network evolution: upper panel – evolution with fixed vertex degree; lower panel – eolution with non-fixed vertex degree.

#### Intermediate «spin glass-like» pattern?

# Typical evolution of the random initial network to the ground state



#### Number of the droplets in the ground state can be predicted! All clusters are almost complete graphs.

Simplest mean-field model for the network defragmentation

$$F = -\mu N_3 s + M \ln M + (N - M) \ln(N - M)$$

Free energy as the function of the number of clusters s

$$F(s) = -\frac{\mu(k-1)^3}{6}s + \frac{N}{s}\ln\frac{N}{s} + N\left(1 - \frac{1}{s}\right)\ln\left(N\left(1 - \frac{1}{s}\right)\right)$$

Critical condition. Qulitatively correct behaviour however wrong value for the critical chemical potential for RRG

$$gs_{cr}^2 = \ln(s_{cr} - 1)$$
  $g = \frac{\mu(d-1)^3}{6N}$ 

Oversimplified model. To be corrected.

# Experimental data for several colors

Chemical potentials for trimers are the same for all colors. Degrees of nodes conserved

- Two possibilities. Colored CERN network and colored RRG. The results for two cases are the same.
- There is critical behavior with the plateau formation for number of black-white links(two colors)

Surprise #1. Immediate two color clusters formation from the homogeneous network at arbitrarily small chemical potential The unicolor trimers play the key role





Dependence of the number of white-black links on the chemical potential. Large entanglement of clusters.

#### Simplified mean-field model for plateau formation

"spin" variable corresponding to the bond ij (the matrix element  $a_{ij}$  in the adjacency matrix A):

$$s_{ij} = \begin{cases} +1 \text{ bond between same colors} \\ -1 \text{ bond between different colors} \\ 0 \text{ absence of a bond} \end{cases}$$
(A1)

The Hamiltonian  $H_{ijk}$  of the interactions between monochromatic triples (ijk) of network bonds reads:

$$H_{ijk} = \frac{\mu}{4} \left( s_{ij} s_{jk} + s_{ij} s_{jk}^2 + s_{ij}^2 s_{jk} + s_{ij}^2 s_{jk}^2 \right)$$
(A2)

The Hamiltonian  $H_{ijk}$  is equal to  $\mu$  if and only if the neighboring values of  $s_{ij}$ ,  $s_{jk}$  correspond to the same color. If they correspond to different colors, or are absent, then  $H_{ijk} = 0$ .

The partition function depending on the concentration of black-white bonds,  $c_{bw}$ , can be written as follows

$$Z(c_{bw}) = \sum_{\{s_{ij}=0,\pm1\}} \exp\left(\sum_{ijk}^{N} H_{ijk}\right) \delta\left(\sum_{ijk}^{N} \left(s_{ij} - s_{ij}^{2} + 2c_{bw}\right)\right) \prod_{j=1}^{N} \delta\left(\sum_{i=1}^{N} s_{ij}^{2} - d_{j}\right)$$
(A3)

where  $d_j$  is the vertex degree of the graph (if  $d_j = d$  for all j = 1, ..., N, then we have a regular random graph). The partition function (A3) is the exact expression for requested partition function of two-color network.

#### The saddle point equation for the effective number of black-white bonds

$$u - \lambda^2 \left( 2\mu' - u \left( \xi e^{\mu' - 2u} + 1 \right) \right) \exp \left( 3u + u \xi e^{\mu' - 2u} - 2\mu' \right) = 0$$



Oversimplified model. To be corrected

### Spectral anatomy of transitions. I

- Second zone formation from the separated eigenvalues moving from the central zone.
- Number of isolated eigenvalues equals the number of clusters (Newman.et al, 13)
- Semicircle distribution before the phase transition. «Trianlge»-shape density in the central zone after the phase transition + second zone.
- Strong effect of intercluster interaction.

#### Spectral density of adjacency matrix before and after phase transition



Second zone formation from clusters. Number of the Isolated eigenvalues of the adjacency matrix equals to the number of clusters



The second zone in the spectrum of adjecency matrix corresponds to the soft modes in spectrum of graph Laplacian

### Spectral density for unicolor case

• Spectral density for each cluster



Account of intercluster entanglement amounts to the very different total spectral density



## Spectral anatomy of transitions. II

- Immediate appearence of the isolated eigenvalue
- Rearrangement of the soft modes in two-color model at the point of plateau entrance and exit Restoration of broken Z\_2 symmetry at plateau!
- Strong dependence on the ratios of the chemical potentials of trimers in 3 color case.
   Formation of second nonperturbative zone in the multicolor case

#### Two-color CERN. Spectrum before plateau formation



The first nonvanishing eigenvalue of the Laplacian algebraic connectivity. The multiplicity of the zero eigenvalue — number of disconnected components of the network



Spectrum of adjacency matrix at the plateau exit



The dependence of the first nonvanishing eigenvalue of Laplacian matrix (red) and dependence of the number of interlayer links (blue) on the chemical potential for trimers

Trimer

 $\lambda_2(\gamma) = cN_{bw}(\gamma)$ 

c- some constant

#### The problem of evolution of $\lambda_2$ .

The key phenomena — intersection and rearrangements of the spectrum of first modes In the block matrices

$$det \begin{pmatrix} (A-\lambda) & C \\ C^T & (D-\lambda) \end{pmatrix}, = det(A-\lambda)det(D-C^T(A-\lambda)^{-1}C) = 0$$



Two layers are absolutely correlated at the plateau!

There was example of the semiinfinite plateau in more simple two-layer network with interlayer interaction- phenomena of superdiffusion (Gomez, Arenas, Radicchi, Van Migheim ....2013-14)



$$\mathcal{L} = \left( \begin{array}{c|c} D_1 L_1 + D_x I & -D_x I \\ \hline -D_x I & D_2 L_2 + D_x I \end{array} \right) \,,$$

Laplacian of the whole network



Analogue of our plateau in the model with One-one interaction between layers

However there are many differences with our case Finite plateau — infinite plateau In-layer interaction — interlayer interaction Emerge dynamically — handmade network

The layers are absolutely synchronized at plateau. Phenomena of Superdiffusion due to synchronization

#### Matrix model description

Adjacency matrix is symmetric random matrix involving 1 and 0 only

$$Z = \int dM exp(aTrM^2 - \mu TrM^3)$$

Additional constraint: sum of elements in each row and each column is fixed

a- parameter of the network . Chemical potential for the number of triangles yields «interaction cubic term».

The matrix model counterpart of the cluster formation. Eigenvalue tunneling — instanton, nonperturbative phenomena in many physical situations. Formation of stable D-branes in the string theory from unstable D0,s. Baby-universes in 2d gravity, domain walls in SUSY YM



### Unusual questions for matrix models

- Degree conservation constraint nonsinglet(can not be expressed in terms Trace).
   Not only eigenvalues matter!
- Chemical potential for trimers nonsinglet Hamiltonian
- The chemical potentials for numbers of links and triangles (Strauss, 1986)- grand canonical, only number of links fixed(our case, 2016) mixed, numbers of links and trianges fixedmicrocanonical ensemble(Kenyon et al 2017)
- No ensemble equivalence?

### **Some Physics**

- Random network example of topological gravity without metric dependence. Similar potential in the matrix model
- Chemical potential for triangles= 2d cosmological constant
- Cluster creation= stable brane creation in the topological gravity. It is described as the eigenvalue tunneling.Emergence of metric at critical point(condensation of triangles)
- Two color model. Top gravity+Ising model

## Summary of plateau formation

- Plateau for intercolor links= plateau for second eigenvalues of the Laplacian matrix
- New zero mode in the spectrum of Laplacian matrix. For string — new massless field
- Formation of the string between the extended objects. The modes inside clusters get collectivized!

### Many-body localization

- The question concerns the transport in the interacting many-body system at some temperature. No transport below some critical temperature(Altshuler,Aleiner,Basko)
- The problem gets mapped into the localization of the single degree of freedom in the Hilbert space (Fock space). The «Fock space» is represented by the Bethe lattice and more generally by the RRG, There are results for the Andersen localization on RRG with on-site disorder.(Tikhonov, Skvortsov,Mirlin; Altshuler,

loffe,Kravtsov)

Standard criteria for localization

- Level spacing distribution (between the neigbohr levels)

$$\begin{cases} P_{deloc}(s) = s e^{-as^2} \\ P_{loc}(s) = e^{-s} \end{cases}$$

- Participation ratio or inverse participation ratio
- Area or volume law for the entanglement

Let us treat our RRG and CERN as the «Fock space» for some interacting many-body system. Could we say smth about this many-body systems using our new critical phenomena?

#### First check-level spacing distribution



Level spacing distribution in the «nonperturbative» zone. Poisson distribution — insulator zone.

# The spectral density of adjacency matrix above the phase transition



# The delocalization in «perturbative» and localiation in «nonperturbative» bands



Controversial issue of non-ergodic phase in the delocalized regime. (Biroli et,al, De Luca et al, Altshuler et al, Kravtsov et al, Mirlin et.al.....)

We have considered the artificial network of clusters with the same parameters as our initial random network. Its spectral Density is different from the network prepared from the initial random network. Hence in the delocalized regime there is dependence on the initial condition! Mark of non-ergodicity.

#### Conclusion I.

- Phase transition in the colorless network nonperturbative formation of the ground state with multiple stable objects from unstable network.
- Phase transition in the multi-color networknonperturbative restoration of the broken Z\_N symmetry at plateau where entropy dominates
- Nonperturbative formation of zone of soft modes in the spectrum of network Laplacian
- Localization-delocalization transition in CERN and RGG with chemical potential for triads. Nonergodic delocalized phase in CERN and RRG?

### **Conclusion II**

- The phenomena seem to be universal for many topological ensembles(instanton-antiinstanton).
- Strong correlation between clusters in the topological ensembles and new soft modes.
- Sinchronization of layers at some interval of parameters. Emerging non-abelian structure?
- Tensor networks discrete model for holography. Unexpected critical phenomena in the 3-tensor networks.