Transport and Counting Statistics with Inchworm Monte Carlo

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Outline









Outline



Impurity Models and Quantum Transport

3 Full counting statistics



Flow: from continuum to microscopics



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Classical uncorrelated flow

- Assume particles enter the flow at a constant, uncorrelated rate \Leftrightarrow Poisson distribution $\Leftrightarrow \sigma^2 = S \sim |I|$.
- Walter Schottky, working on vacuum tubes in 1918, found S = 2e|I|.



Shot noise provides information about charge carriers

$$e_{\rm eff} \equiv \frac{S}{2|I|}.$$



Quantum uncorrelated flow

• For noninteracting fermion transport (here at zero temperature), Landauer formula:

$$I = \frac{e^2}{\pi\hbar} \int_{\mu-\frac{V}{2}}^{\mu+\frac{V}{2}} T(\omega) \mathrm{d}\omega.$$

• 70 years after Schottky, it turned out that:¹

$$S = \frac{2e^3}{\pi\hbar} \int_{\mu-\frac{V}{2}}^{\mu+\frac{V}{2}} T(\omega) \left[1 - T(\omega)\right] \mathrm{d}\omega \neq 2e|I|.$$

- At $T \rightarrow 0$, this reduces to classical Poisson limit.
- At $T \rightarrow 1$, quantum noise is fully suppressed.

¹L. S. Levitov and G. B. Lesovik, JETP Lett. 58, 230 (1993).



Correlated quantum systems: many open questions

- For interacting systems, only a few results in special limits are known.
- Experiments² ahead of theory: only fermi liquid limit³ understood.



²M. Ferrier, T. Arakawa, T. Hata, R. Fujiwara, R. Delagrange, R. Weil, R. Deblock, R. Sakano, A. Oguri, and K. Kobayashi, Nat Phys 12, 230 (2016).

³E. Sela, Y. Oreg, F. von Oppen, and J. Koch, Phys. Rev. Lett. 97, 086601 (2006).



Full counting statistics: definition

- Can measure not just populations, currents and noise; but also higher-order moments.
- The (population) full counting statistics generating function describes all moments:

$$Z(\lambda,t) \equiv \left\langle e^{i\lambda\Delta n(t)} \right\rangle = \sum_{n=0}^{\infty} \frac{(i\lambda)^{j}}{j!} \left\langle [\Delta n(t)]^{j} \right\rangle.$$

- Current: $I = \lim_{t\to\infty} \frac{\mathrm{d}}{\mathrm{d}t} \langle \Delta n(t) \rangle$.
- Noise: $S = \lim_{t\to\infty} \frac{\mathrm{d}}{\mathrm{d}t} \left\langle \Delta n^2(t) \right\rangle$.
- Wealth of information about Fano factors, entanglement entropy, waiting-time distributions, efficiency fluctuations...



Beyond shot noise: bus bunching and waiting times



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Outline

The Noise Is the Signal

2 Impurity Models and Quantum Transport

3 Full counting statistics



Transport in junctions



$$\hat{H} = \hat{H}_{dot} + \hat{H}_{leads} + \hat{H}_{hyb}$$

We would like to understand:

Electronic populations and transport; the effects of many-body correlation; magnetic and optical properties; elastic properties and heat transport; ...

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An example: the Anderson impurity model



$$\begin{split} H &= \hat{H}_{dot} + \hat{H}_{leads} + \hat{H}_{hyb} \\ &= \sum_{\sigma} \varepsilon_{\sigma} d_{\sigma}^{\dagger} d_{\sigma} + U d_{\uparrow}^{\dagger} d_{\uparrow} d_{\downarrow}^{\dagger} d_{\downarrow} + \sum_{\sigma k} \sum_{\ell \in \{L,R\}} \varepsilon_{\sigma\ell k} a_{\sigma\ell k}^{\dagger} a_{\sigma\ell k} \\ &+ \sum_{\sigma k} \sum_{\ell \in \{L,R\}} t_{\sigma\ell k} a_{\sigma\ell k}^{\dagger} d_{\sigma} + t_{\sigma\ell k}^{*} d_{\sigma}^{\dagger} a_{\sigma\ell k}. \end{split}$$



Nonequilibrium Monte Carlo methods

• Continuous time solvers can be formulated in real time (expand $e^{\pm iHt}$).^{4, 5, 6}

Nonequilibrium / exact dynamics require real time QMC

This results in dynamical sign problems.

⁴ Mühlbacher, L. & Rabani, 2008, E. Phys. Rev. Lett. 100, 176403.
⁵ Werner, P., Oka, T., Millis, A.J., 2009. Phys. Rev. B 79, 035320.
⁶ Schiró, M., Fabrizio, M., 2009. Phys. Rev. B 79, 153302.

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What a dynamical sign problem looks like



G. Cohen, E. Gull, D. R. Reichman, A. J. Millis, PRL 115 (26), 266802.



Getting around the dynamical sign problem



$U = 8\Gamma, \beta_{\kappa}\Gamma \simeq 50.$

G. Cohen, E. Gull, D. R. Reichman, A. J. Millis, PRL 115 (26), 266802.



Hybridization expansion

Partitioning the Hamiltonian

- We separate the Hamiltonian into:
 - V: the hybridization between the dot and the fermionic leads.
 - H₀: everything else.
- To evaluate an auxiliary propagator $G(t) \equiv \langle e^{iHt} \rangle$, we expand it in a Dyson series:

$$G(t) = \operatorname{Tr}\left\{\rho_{0} \operatorname{T}\left(U^{\dagger}(t)e^{-iH_{0}t}\right)\right\},\$$

$$U(t) = \sum_{n=0}^{\infty} \left(-\frac{i}{\hbar}\right)^{n} \int_{0}^{t} ds_{1} \int_{0}^{s_{1}} ds_{2} \dots \int_{0}^{s_{n-1}} ds_{n} ds_{n}$$



Simplified diagrammatic notation







Partitioning propagators: segment-proper diagrams







The Inchworm algorithm





Extensions to larger impurities?

- Interacting local Hamiltonian has dimension $2^{N_{spins}}$.
- Therefore, adding a Hubbard site (two spin orbitals): $\dim H \rightarrow 4 \dim H$.
- Contribution to computation (local matrix products): $\times 4^3 = 64$.
- Symmetries can greatly reduce this; also, not dominant contribution.
- Effect on sign problem unknown, but seems small in imaginary time.⁷

⁷arXiv:1907.08570



Two-orbital Kanamori model





Outline

1 The Noise Is the Signal

Impurity Models and Quantum Transport

I Full counting statistics

Guv



Full counting statistics: noninteracting

• Noninteracting benchmarks for generating function $Z(\lambda, t) = \langle e^{i\lambda\Delta n(t)} \rangle$:



$$U = 0; V = 10I, \beta = 50/I.$$



Full counting statistics: interacting



 $U = 0, 5\Gamma; V = 10\Gamma, \beta = 50/\Gamma.$



Full counting statistics: first passage time distribution

• Generating function describes distributions $P(\Delta n, t) = \int_{-\pi}^{\pi} \frac{d\lambda}{2\pi} Z(\lambda, t) e^{-i\lambda\Delta n}$



$$U = 8\Gamma$$
; $V = 0, 10\Gamma$, $\beta = 50/\Gamma$.



Full counting statistics: *n*-electron passage



 $U = 0, 8\Gamma; V = 10\Gamma, \beta = 50/\Gamma.$



Full counting statistics: typical time between events



 $U = 0, 8\Gamma; V = 10\Gamma, \beta = 50/\Gamma.$



Lead geometry



 $U = 40\Gamma; \beta = 1/\Gamma.$



Lead geometry: currents



 $U = 40\Gamma; \beta = 1/\Gamma.$



Lead geometry: noise



 $U = 40\Gamma; \beta = 1/\Gamma.$

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Approaching Kondo regime (NCA, preliminary)



 $U = 8\Gamma$, wide band limit, $\beta\Gamma = 10, 4, 1$.



Energy counting statistics







Energy counting statistics



 $U = 8\Gamma, 4\Gamma; V = 1\Gamma.$



Conclusions

- **The Inchworm algorithm** eliminates the dynamical sign problem quite generally in several kinds of impurity models and expansions.^{8,9}
- Arbitrary band structures¹⁰ and multiorbital impurity models¹¹ are accessible.
- Access to populations; currents and correlation functions;¹² and even high-order moments and cumulants (full counting statistics) of charge¹³ and energy.¹⁴

⁸G. Cohen, E. Gull, D. R. Reichman, and A. J. Millis, Phys. Rev. Lett. 115, 266802 (2015)

⁹H.-T. Chen, G. Cohen, and D. R. Reichman, The Journal of Chemical Physics 146, 054105 (2017)

¹⁰M. Ridley, E. Gull, and G. Cohen, J. Chem. Phys. 150, 244107 (2019)

¹¹E. Eidelstein, E. Gull, and G. Cohen, ArXiv:1907.08570

¹²A. E. Antipov, Q. Dong, J. Kleinhenz, G. Cohen, and E. Gull, Phys. Rev. B 95, 085144 (2017).

¹³M. Ridley, V. N. Singh, E. Gull, and G. Cohen, Phys. Rev. B 97, 115109 (2018)

¹⁴ M. Ridley, M. Galperin, E. Gull, and G. Cohen, Phys. Rev. B 100, 165127 (2019)