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Non-Commutative Geometry in Condensed Matter Physics and Field Theory
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Duality in $N=2$ supersymmetric Yang-Mills and the quantum Hall effect

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These are preliminary lecture notes, intended only for distribution to participants.

Duality in $N = 2$ SUSY Yang-Mills and the Quantum Hall Effect

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- SUSY Yang-Mills and the running of θ
 - Duality and Modular Symmetry of $N = 2$ SUSY Yang-Mills
 - Callan-Symanzik β -functions and modular forms
- The Quantum Hall Effect (QHE)
 - Law of Corresponding States and Modular Symmetry in the QHE
 - Scaling and Crossover
 - Selection Rule, Semi-circle Law
- Hierarchies in 2-d bosonic systems

N = 2 SUSY QCD: SU(2)

- Field content (adjoint rep.): A_μ , ψ_1 , ψ_2 (Weyl), ϕ (complex)

- Action:

$$\mathbf{S} = \int d\mathbf{x}^4 \left\{ \left(-\frac{1}{4g^2} \text{tr}(\mathbf{F}_{\mu\nu} \mathbf{F}^{\mu\nu}) + \frac{\theta}{32\pi^2} \varepsilon^{\mu\nu\rho\sigma} \text{tr}(\mathbf{F}_{\mu\nu} \mathbf{F}_{\rho\sigma}) \right) + \frac{1}{g^2} \text{tr} \left((\mathbf{D}_\mu \phi)^\dagger \mathbf{D}^\mu \phi - \frac{1}{2} [\phi^\dagger, \phi]^2 \right) + \dots \right\}$$

- Only two independent couplings: g and θ .
- Degenerate vacua parameterised by $\langle \phi \rangle$, (or $u = \frac{1}{2} \text{tr} \langle \phi^2 \rangle$).
 $SU(2)$ broken to $U(1)$, $\langle \phi \rangle$ gives gauge fields a mass.

Duality and the Modular Group

- **Duality:** $\mathbf{E} \rightarrow \mathbf{B}$ and $\mathbf{B} \rightarrow -\mathbf{E}$ is a symmetry of the vacuum Maxwell equations.

- This is not a symmetry when charges are included unless magnetic monopoles are introduced, $g \rightarrow g_D = 4\pi/g$, (Dirac).

- For QCD, when the vacuum parameter θ is included, this generalises to

$$\tau \rightarrow -1/\tau \quad \tau := \frac{\theta}{2\pi} + \frac{4\pi i}{g^2} \quad (\text{Im}\tau > 0).$$

- The **Modular Group**, $\Gamma(1)$, is the infinite discrete group of transformations,
 $\tau \rightarrow \frac{a\tau+b}{c\tau+d}$, with a, b, c and d integral and $ad - bc = 1$. This generalises
 $\tau \rightarrow -1/\tau$, (Witten).

- Elements of $\Gamma(1)$ preserve $\text{Im}\tau > 0$ and can be represented by 2×2 matrices $\gamma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with a, b, c and d integral and $\det(\gamma) = 1$.
The modular group $\Gamma(1)$ is the double cover of $Sl(2, \mathbf{Z})$.

- $\Gamma(1)$ is generated by

$$\gamma = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \quad \text{and} \quad \gamma = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$\tau \rightarrow \tau + 1$$

$$\tau \rightarrow -1/\tau$$

- The dual theory has $\tau_D = -1/\tau$.

Modular Symmetry of $N = 2$ SUSY Yang-Mills

Low energy SUSY effective action **is** symmetric under $\tau \rightarrow \frac{a\tau+b}{c\tau+d}$
with a, b, c and d integers, $ad - bc = 1$ and both b and c even.

(Seiberg+Witten).

This is a sub-group $\Gamma(2) \subset \Gamma(1)$ generated by

$$\gamma = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \quad \tau \rightarrow \tau + 2 \quad \text{and} \quad \gamma = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} \quad \tau \rightarrow \frac{\tau}{2\tau+1}.$$

- Weak coupling (ultra-violet, $u \rightarrow \infty, \tau \rightarrow i\infty$) gluons and squarks are relevant degrees of freedom.
- Strong coupling (infra-red, $u \rightarrow 1, \tau \rightarrow 0, \tau_D \rightarrow i\infty$) gluons and monopoles are relevant degrees of freedom.

Callan-Symanzik β -functions

- $u = (1/2)tr < \phi^2 >$ is a mass². Given $\tau(u)$ define $\beta = -(u-1) \frac{d\tau}{d(u-1)} \approx -u \frac{d\tau}{du}$ for large u .

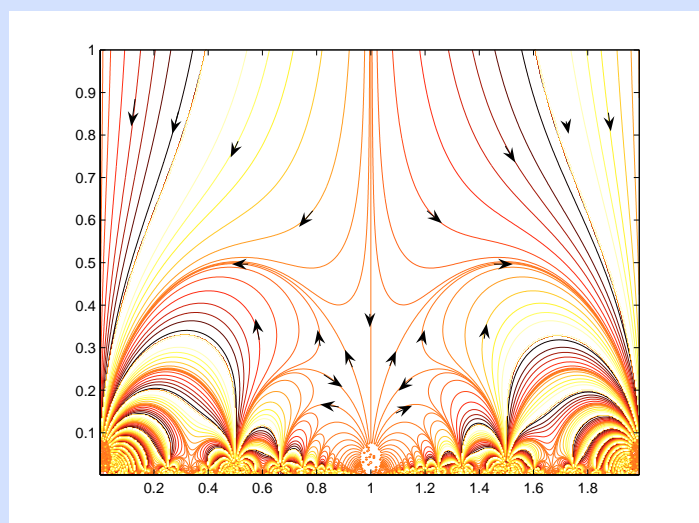
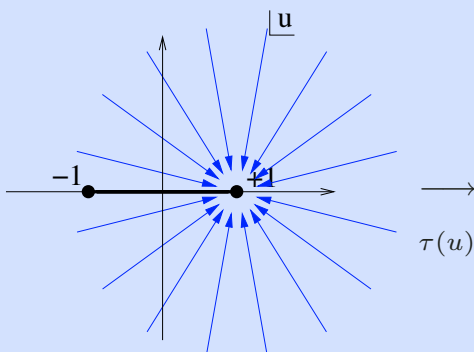
$$\beta(\tau) = -\frac{i}{\pi} \frac{1}{\vartheta_3(\tau)^4}$$

with $\vartheta_3(\tau) := \sum_{n=0}^{\infty} e^{i\pi n^2 \tau}$ (Jacobi ϑ -function).

- $\beta(\tau)$ is a **Modular Form** (of weight -2):

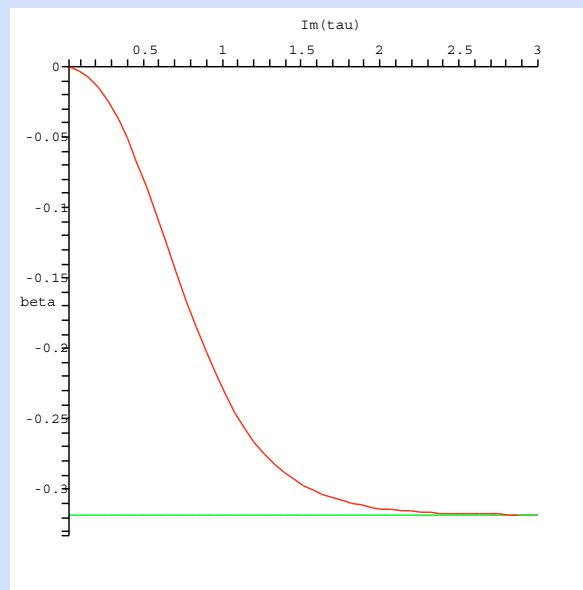
$$\beta(\gamma(\tau)) = \left(\frac{1}{c\tau+d} \right)^2 \beta(\tau)$$

$$\beta(\tau) = -(\mathbf{u} - 1) \frac{d\tau}{d(\mathbf{u} - 1)}$$



$$\beta(\tau) = -\frac{i}{\pi} \frac{1}{\theta_3(\tau)^4}$$

$$\beta(\tau_D) = \frac{i}{\pi} \frac{1}{\theta_3(\tau_D)^4}$$

 $\theta = 0$


$$\frac{dg}{ds} \approx \frac{g^3}{8\pi^2}$$

$$\frac{dg_D}{ds} \approx -\frac{g_D^3}{8\pi^2}$$

Schwinger-Zwanziger Quantisation Condition

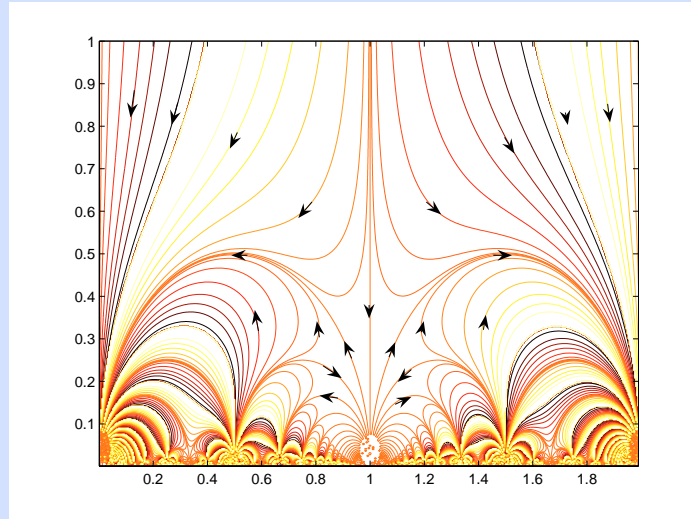
Dyons with electric charges Q_1 and Q_2 and magnetic charges G_1 and G_2 satisfy

$$Q_1 G_2 - Q_2 G_1 = 4\pi n \quad n \in \mathbf{Z}$$

Let $Q_1 = q_1 g$, $Q_2 = q_2 g$, $M_1 = p_1 \frac{4\pi}{g}$ and $M_2 = p_2 \frac{4\pi}{g}$ with $p_1, p_2, q_1, q_2 \in \mathbf{Z}$. Then

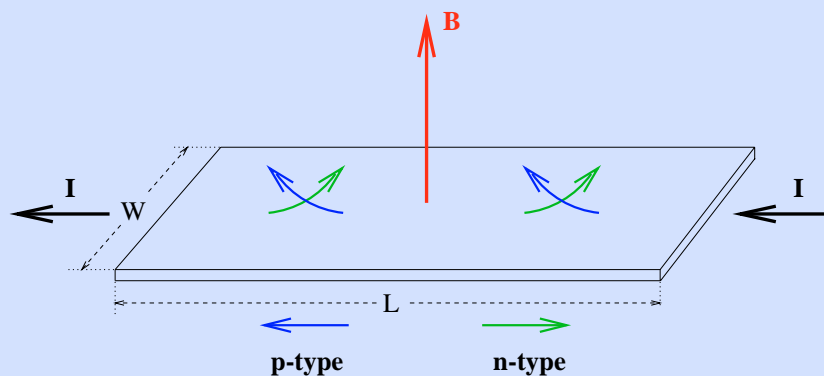
$$p_1 q_2 - p_2 q_1 = n \quad n \in \mathbf{Z}$$

- At $u \rightarrow \infty$ ($\tau \rightarrow i\infty$) squarks have $q = 1, p = 0$
- At $u \rightarrow 1$ ($\tau \rightarrow 0$) monopoles have $q = 0, p = 1$
- At $u \rightarrow -1$ ($\tau \rightarrow 1$) dyons have $q = 1, p = 1$.

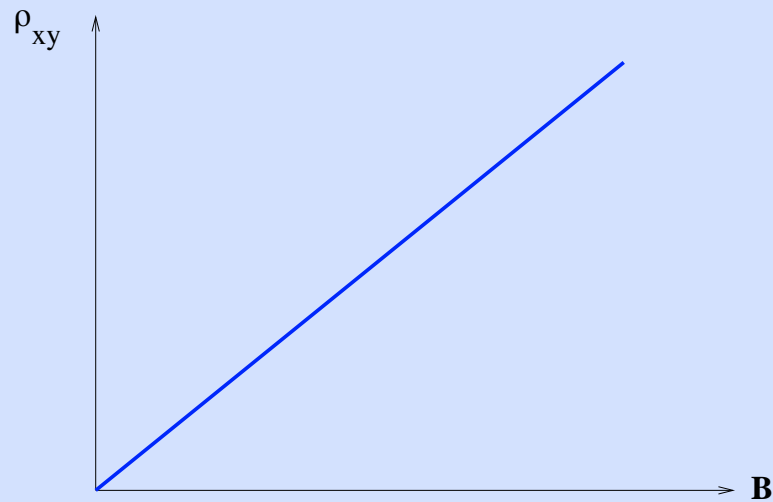


- On the real axis, there are fixed points at:
 $\tau = 0$ ($q = 0, p = 1$), $\tau = 1$ ($q = 1, p = 1$), $\tau = 2$ ($q = 2, p = 1$), etc.
- All fixed points can be obtained by acting with an element of $\Gamma(2)$ either on $\tau = 0$, $\tau = 1$ or $\tau = i\infty$.
- There are fixed points for strong coupling at all rational values of $\theta/2\pi = q/p$; p odd for infra-red fixed-points and p even for ultra-violet fixed points.

The Quantum Hall Effect



- Longitudinal (Ohmic) voltage V_{xx} , transverse (Hall) voltage V_{xy} .
 Ohmic resistance $R_{xx} = V_{xx}/I$, Hall resistance $R_{xy} = V_{xy}/I$.
 Ohmic resistivity $\rho_{xx} = (W/L)R_{xx}$, Hall resistivity $\rho_{xy} = R_{xy}$.

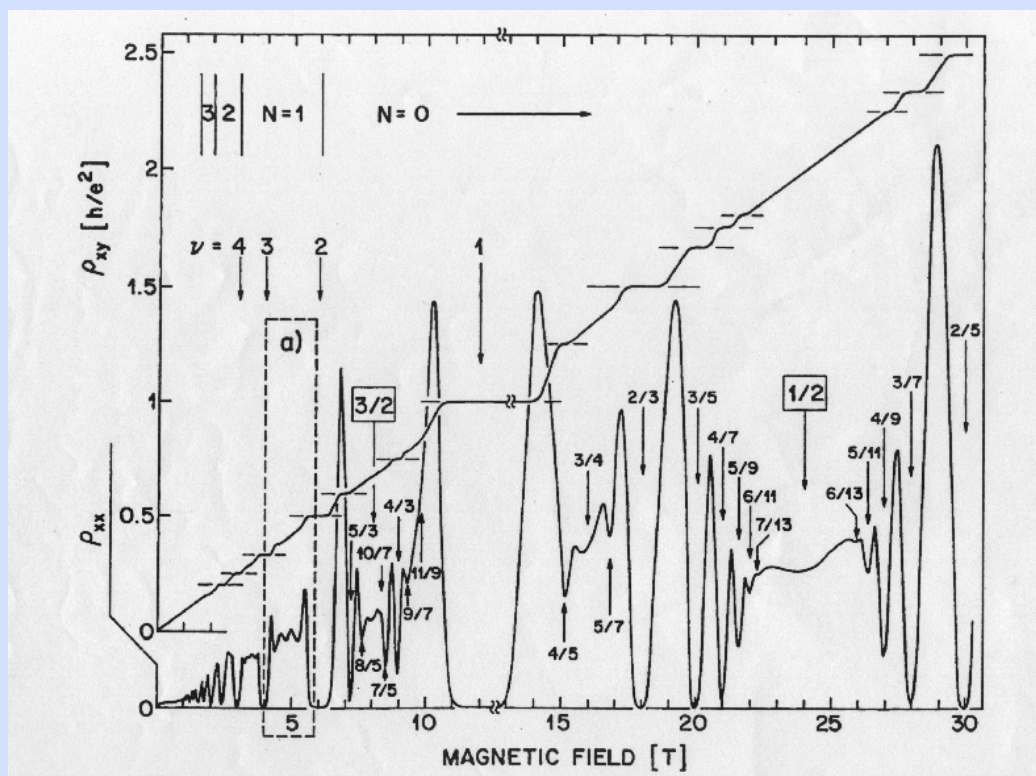


- Classically $\rho_{xy} = -\frac{B}{en}$.
(n = charge carrier density)



- Classically $\rho_{xy} = -\frac{B}{en}$.
(n = charge carrier density)
- For low T and high purity, resistance is **quantised**,
 $R_H = h/e^2 = 25.812807449(86) \text{ k}\Omega$ (von Klitzing (1980)).
($\nu := nh/eB$, filling factor)

- Conductivity tensor $\begin{pmatrix} \sigma_{xx} & \sigma_{xy} \\ -\sigma_{xy} & \sigma_{xx} \end{pmatrix}$ is the inverse of the resistivity tensor, $\begin{pmatrix} \rho_{xx} & \rho_{xy} \\ -\rho_{xy} & \rho_{xx} \end{pmatrix}$ (assuming isotropy $\rho_{xx} = \rho_{yy}$).
- Using complex coordinates, $\mathbf{z} = \mathbf{x} + \mathbf{i}\mathbf{y}$: $\rho = \rho_{xy} + \mathbf{i}\rho_{xx}$ and $\sigma = \sigma_{xy} + \mathbf{i}\sigma_{xx}$, $\sigma = -\rho^{-1}$.
- Quantum Hall states have: $|\sigma_{xy}| = p/q$ with q **odd**, $\sigma_{xx} = 0$. (units with $e^2/h = 1$)
- $\text{Im}\sigma > 0$ (stability).



Tsui (1990)

Law of Corresponding States

- Physical properties of Quantum Hall States

are related when: $\sigma_{xy} \rightarrow \sigma_{xy} + 1$, **Landau Level Addition**

$$\frac{1}{\sigma_{xy}} \rightarrow \frac{1}{\sigma_{xy}} + 2, \text{ **Flux Attachment**}$$

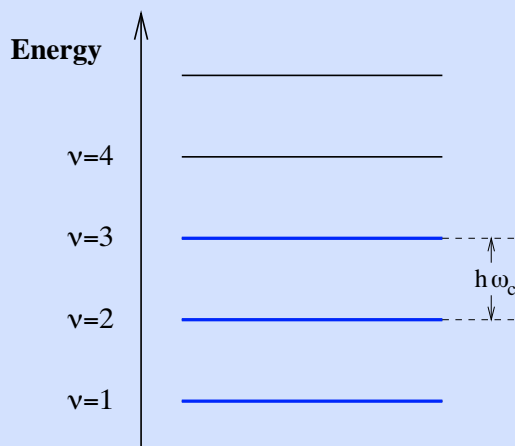
$$\sigma_{xy} \rightarrow 1 - \sigma_{xy}, \text{ **Particle-Hole Interchange**}$$

- More generally ($\sigma := \sigma_{xy} + i\sigma_{xx}$)

$$\left. \begin{array}{l} \sigma \rightarrow \sigma + 1 \\ -\frac{1}{\sigma} \rightarrow -\frac{1}{\sigma} + 2 \end{array} \right\} \Gamma_0(2) \subset \Gamma(1)$$

$$\sigma \rightarrow 1 - \bar{\sigma} \quad (\text{Outer Automorphism})$$

(Kivelson, Lee + Zhang (1992), Lütken + Ross (1992), BD + Burgess (2001), Witten (2003)).



Free particles in transverse **B**,

Schrödinger Equation \Leftrightarrow **Harmonic Oscillator**.

Energy levels (**Landau Levels**) equally spaced, degeneracy/unit area $g = |B/e|$.

Filling factor, $\nu := n/g = |1/\rho_{xy}| = |\sigma_{xy}|$ (when $\sigma_{xx} = 0$, $e^2/h = 1$).

$\nu = \text{integer} \Rightarrow$ **Energy Gap**, $\Delta E = \hbar\omega_c$.

Expect $\nu \rightarrow \nu + 1$ is a **symmetry**: $\sigma_{xy} \rightarrow \sigma_{xy} + 1$.

Maxwell – Chern-Simons Theory

The classical relation

$$B = -en\rho_{xy} \Rightarrow \sigma_{xy}B = J^0$$

($J^0 = en$ and $\sigma_{xx} = 0$)

can be derived from

$$\mathcal{L}_{eff}[A_0] = -\sigma_{xy}A_0B + A_0J^0 \rightarrow \mathcal{L}_{eff}[A] = -\frac{\sigma_{xy}}{2}\epsilon^{\mu\nu\rho}A_\mu\partial_\nu A_\rho + A_\mu J^\mu.$$

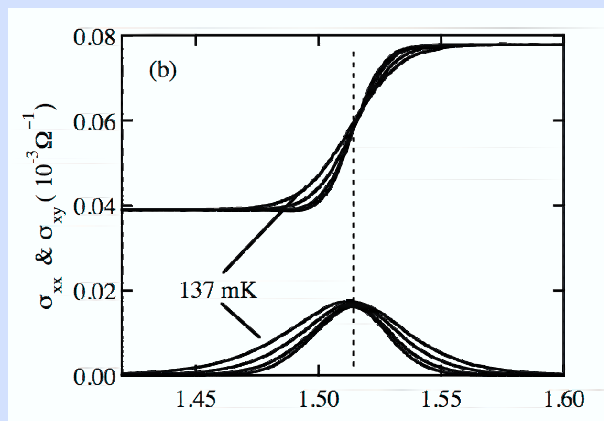
Including Ohmic conductivity, $\sigma_{xx} = i \lim_{\omega \rightarrow 0}(\omega\epsilon(\omega))$

$$\mathcal{L}_{eff}[A] = -\frac{\epsilon}{4}F^2 - \frac{\sigma_{xy}}{2}\epsilon^{\mu\nu\rho}A_\mu\partial_\nu A_\rho + A_\mu J^\mu.$$

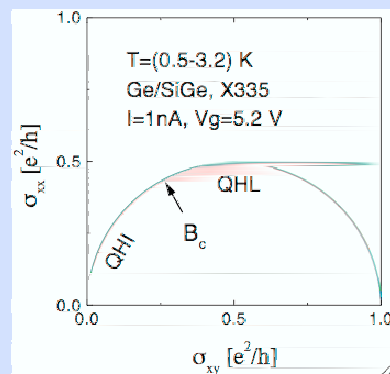
$$\mathcal{L}_{eff}[\mathbf{A}] \approx \frac{i\sigma_{xx}}{4\omega}\mathbf{F}^2 - \frac{\sigma_{xy}}{4}\epsilon^{\mu\nu\rho}\mathbf{A}_\mu\mathbf{F}_{\nu\rho} + \mathbf{A}_\mu\mathbf{J}^\mu.$$

Scaling and Crossover

- Hall Plateaux \Leftrightarrow Different Phases of 2-D Electron Gas
- $\nu: \mathbf{q}_1/\mathbf{p}_1 \rightarrow \mathbf{q}_2/\mathbf{p}_2$ is a
Quantum Phase Transition, Fisher (1990) $\xi \approx |\Delta B|^{-\nu_\xi}$, $\Delta B = B - B_c$
- Simple scaling $\Rightarrow \sigma(\mathbf{T}, \Delta\mathbf{B}, \mathbf{n}_i) = \sigma(\Delta\mathbf{B}/\mathbf{T}^\mu, \mathbf{n}_i/\mathbf{T}^{\mu'})$
(n_i is impurity density).
- At low temperatures $\sigma(\Delta\mathbf{B}/\mathbf{T}^\mu, \mathbf{n}_i/\mathbf{T}^{\mu'}) \rightarrow$ $\sigma(\Delta\mathbf{B}/\mathbf{T}^\mu)$
(μ = scaling dimension). Pruisken (1988)
- Experimentally μ is the same for every transition: super-universality.
Wei et al. (1988)



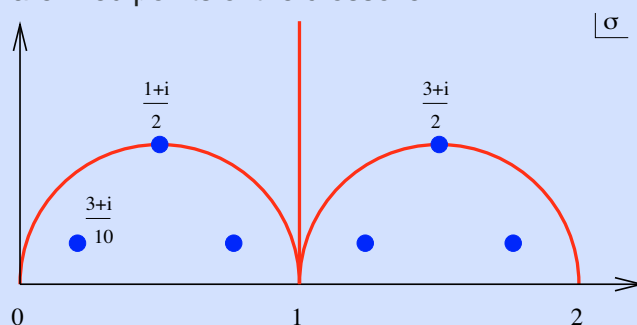
Shahar et al. (1997)
cond-mat/9611011



Hilke et al. (1999)
cond-mat/9810217

Quantum Hall Selection Rule

- Action of $\Gamma_0(2)$ commutes with the crossover flow \Rightarrow fixed points of $\Gamma_0(2)$ are fixed points of the crossover.



$$\nu: 1 \rightarrow 2 \text{ has } \sigma_c = \frac{3+i}{2}$$

- Any $\nu: q_1/p_1 \rightarrow q_2/p_2$ can be obtained from $\nu: 0 \rightarrow 1$ by some $\gamma \in \Gamma_0(2)$.

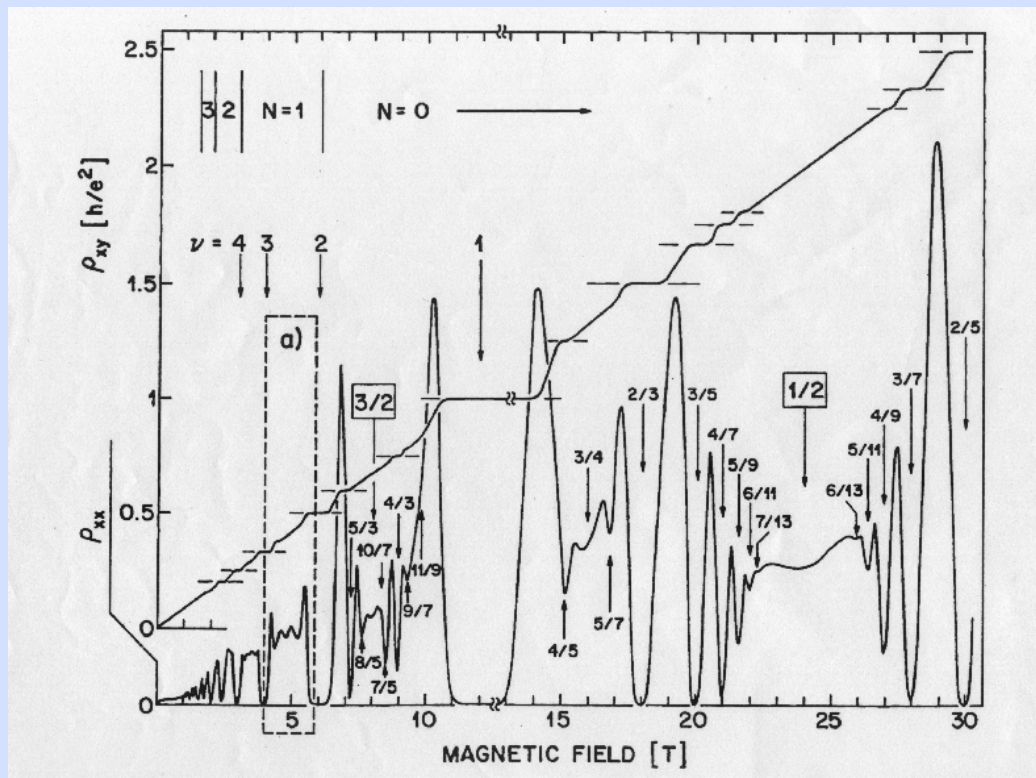
$$\gamma(0) = q_1/p_1, \gamma(1) = q_2/p_2 \Rightarrow \gamma = \begin{pmatrix} q_2 - q_1 & q_1 \\ p_2 - p_1 & p_1 \end{pmatrix} \text{ and}$$

$$\det \gamma = 1 \Rightarrow$$

Selection Rule:

$$|q_2 p_1 - q_1 p_2| = 1$$

(BD (1998)).



Tsui (1990)

Holomorphic β -functions

- Let l_T = scattering length, and let $s(l_T)$ be monotonic in l_T (and T) and assume, in analogy with $N = 2$ SUSY Yang-Mills, that

$$\frac{d\sigma}{ds} = \beta(\sigma)$$

is **holomorphic**. ($\beta(\sigma, \bar{\sigma})$: C. Burgess and A. Lütken (1998), BD (1998), Taniguchi (1998))

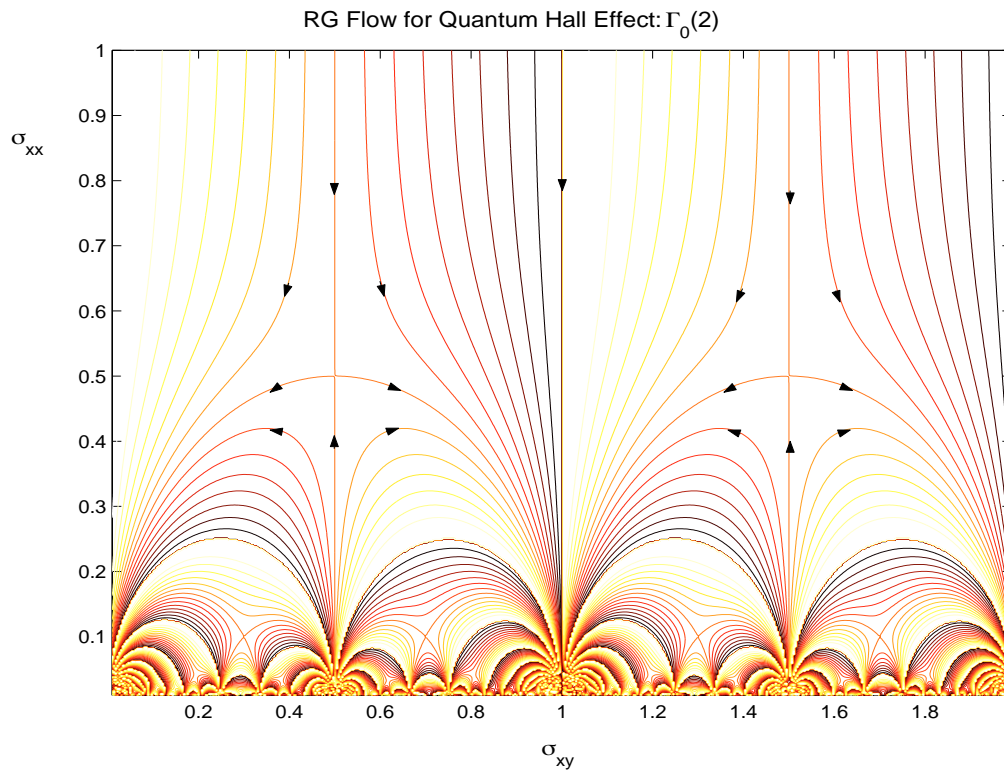
$\Rightarrow \beta(\sigma)$ is a **modular form**, (of weight -2),

$$\beta(\gamma(\sigma)) = \frac{1}{(c\sigma+d)^2} \beta(\sigma).$$

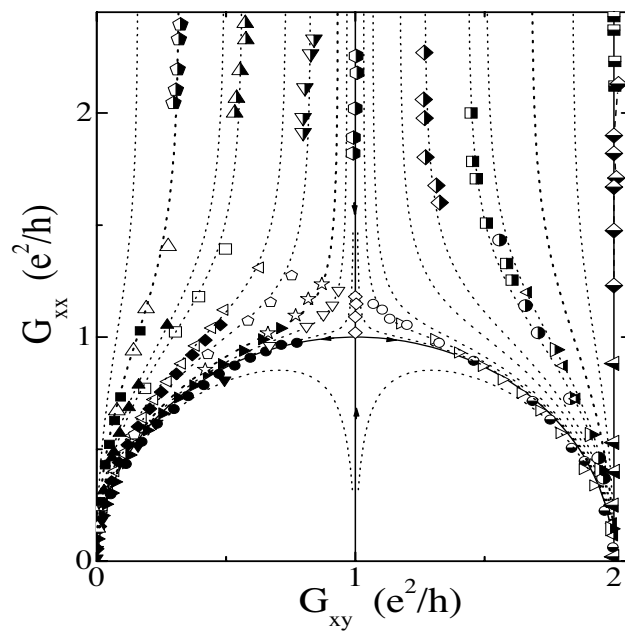
- Further assume: i) as $\sigma_{xx} \rightarrow \infty$ β is finite; $\beta_{xy} \rightarrow 0$ and $\beta_{xx} < 0$
 ii) $\beta \rightarrow 0$ as fast as possible at the plateaux (attractive fixed points) and
 iii) there are no fixed points other than those of $\Gamma_0(2)$. Then

$$\beta(\sigma) = -\frac{i}{\pi} \frac{1}{\vartheta_3^4 + \vartheta_4^4}.$$

$$\vartheta_3(\sigma) := \sum_{n=0}^{\infty} e^{i\pi n^2 \sigma}, \vartheta_4(\sigma) := \sum_{n=0}^{\infty} (-1)^n e^{i\pi n^2 \sigma}$$

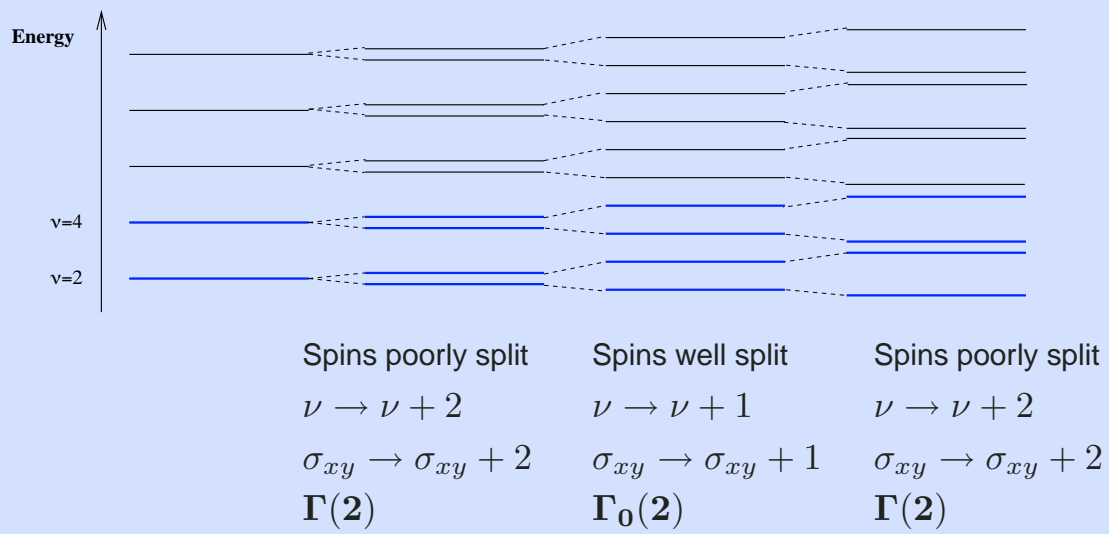


Attractive fixed points at $\sigma_{xy} = q/p$, p odd; repulsive points for p even.
In the composite boson picture p is the number of vortices.

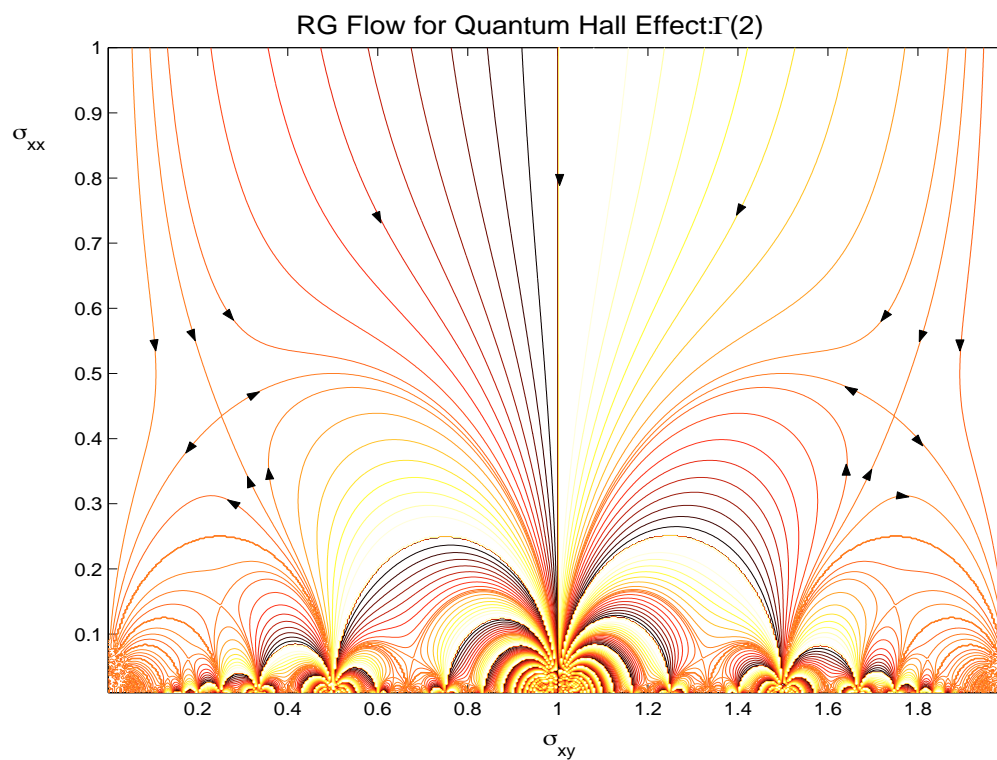


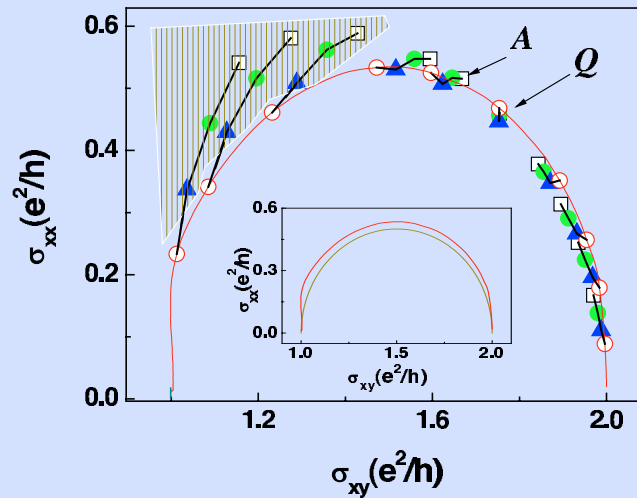
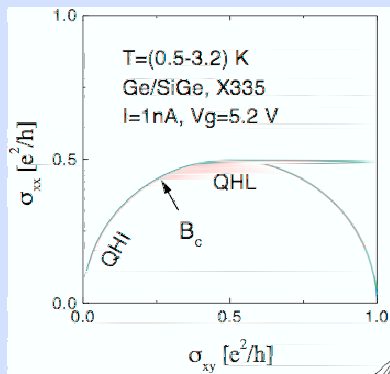
S.S. Murzin et al., cond-mat/0204206

Including spin:



Georgelin et al. (1997); BD (2000)





C. F. Huang et al.

Infinite Hierarchies in Bosonic Systems

- When particles are bosonic we get a **different** group:

$$\left. \begin{array}{l}
 \sigma \rightarrow -\frac{1}{\sigma} \\
 -\frac{1}{\sigma} \rightarrow -\frac{1}{\sigma} + 2 \\
 \sigma \rightarrow 1 - \bar{\sigma}
 \end{array} \right\} \Gamma_{\theta}$$

Characterised by either: a and d both odd, c and d both even; or a and d both even, c and d both odd.

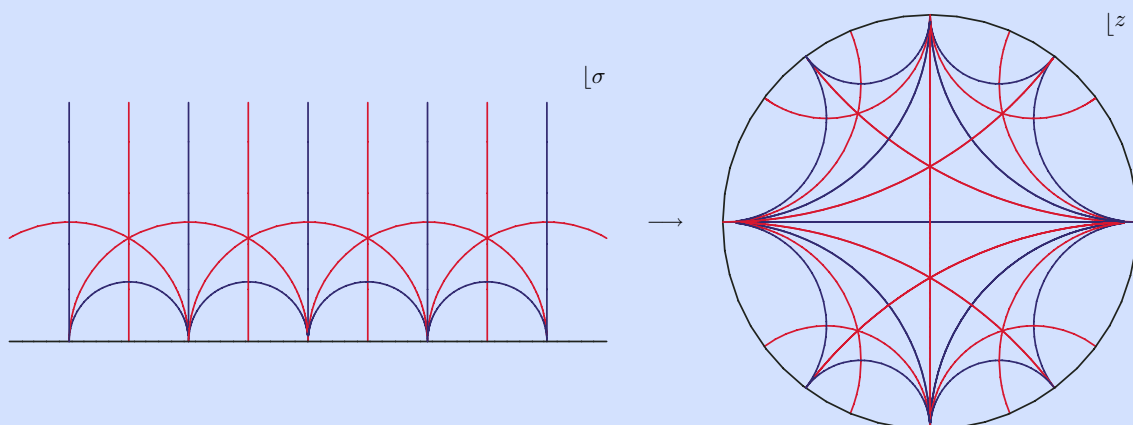
- Fixed points at $\sigma = i$ ($\sigma_{xx} = 1, \sigma_{xy} = 0$) and its images under Γ_{θ} .
- Attractive fixed points at $\sigma = q/p$ ($\sigma_{xx} = 0$) with pq even and repulsive fixed points when pq is odd. In particular even integers are stable and odd integers are unstable.
- Realisable in 2-d bosonic systems: e.g. high mobility thin film superconductors; Josephson junction arrays

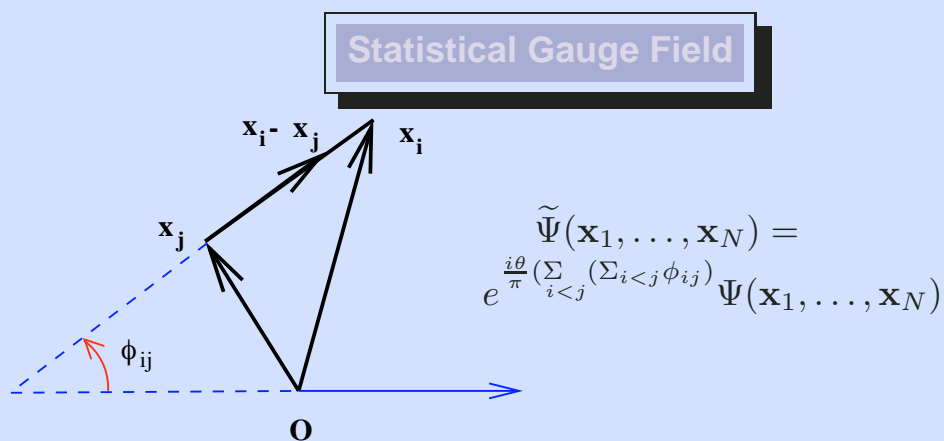
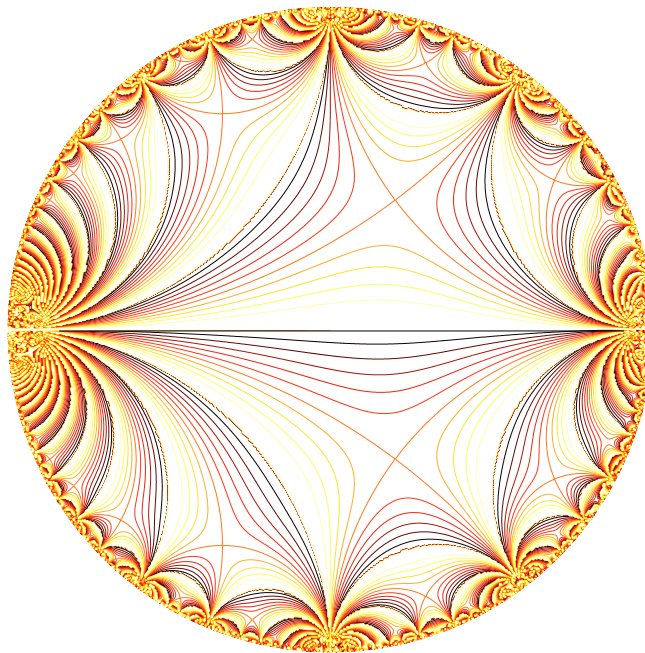
Summary

- $N = 2$ SUSY Yang-Mills is a 4-dimensional version on the QHE.
- Duality in $N = 2$ SUSY Yang-Mills manifests itself as $\Gamma(2)$.
Infinite hierarchy of vacua with monopoles and dyons, $\theta = \mathbf{q}/\mathbf{p}$.
Callan-Symanzik β -functions are **modular forms** of weight -2 .
- Duality in the quantum Hall effect also manifests itself as $\Gamma(2)$ or $\Gamma_0(2)$.
Infinite hierarchy of vacua for different quantum Hall plateaux, $\sigma_{xy} = \mathbf{q}/\mathbf{p}$.
Selection rule $|\mathbf{q}_1\mathbf{p}_2 - \mathbf{q}_2\mathbf{p}_1| = 1$.
Correct topology for crossover. Particle-hole symmetry predicts semi-circle rule.
- When pseudo-particles are bosonic we get a **different** group, $\Gamma_0(2) \rightarrow \Gamma_\theta$.
Expect a similar infinite hierarchy in high mobility, 2-D superconductors.

The symmetries of the modular group are beautifully exhibited by transforming to

$z = \frac{1+i\sigma}{1-i\sigma}$, (Poincaré map):





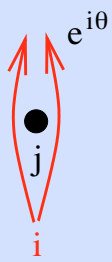
Interchange $i \leftrightarrow j$, $\phi_{ij} \rightarrow \phi_{ij} + \pi \Rightarrow$ phase changes by

$$\theta, \quad \begin{cases} \theta = 2\pi k & \text{Identity} \\ \theta = \pi(2k+1) & \text{Fermions} \leftrightarrow \text{Bosons} \end{cases}$$

Well defined provided particles never overlap (repulsive core).

In Hamiltonian $-i\hbar\nabla - e\mathbf{A} \rightarrow -i\hbar\nabla - e\mathbf{A} - e\mathbf{a}$ where $(\alpha = 1, 2)$

$$a_\alpha(\mathbf{x}_i) = \frac{\hbar\theta}{e\pi} \sum_{j:j \neq i} \nabla_\alpha^{(i)} \phi_{ij} = -\frac{\hbar\theta}{e\pi} \sum_{j:j \neq i} \epsilon_{\alpha\beta} \frac{(x_i - x_j)^\beta}{|\mathbf{x}_i - \mathbf{x}_j|^2} \\ \Rightarrow \frac{1}{2} \epsilon^{\beta\alpha} \nabla_\beta^{(i)} a_\alpha(\mathbf{x}_i) = \frac{\hbar\theta}{e} \sum_j \delta^{(2)}(\mathbf{x}_i - \mathbf{x}_j) \rightarrow \frac{\hbar\theta}{e} n(\mathbf{x}_i)$$



Particle i moving in background of particle j picks up

Aharonov-Bohm phase $e^{i\theta}$ — interactions are identical to $\theta = 0$ for all $\theta = 2k\pi$.

- $\theta \rightarrow \theta \pm 2\pi$ is a **symmetry** of the interactions.
- $\theta = \pm\pi$ is a map: **Fermions** \leftrightarrow **Bosons**.

In continuum $b := (1/2)\epsilon^{\beta\alpha}\nabla_\beta a_\alpha = \frac{\hbar\theta}{e^2}J^0$

Covariantly: $S[\mathbf{a}] = -\frac{e^2}{4\hbar\theta}\epsilon^{\mu\nu\lambda}\int d^3\mathbf{x} \mathbf{a}_\mu\partial_\nu\mathbf{a}_\lambda + \int d^3\mathbf{x} \mathbf{a}_\mu\mathbf{J}^\mu$

Two descriptions of the same physics: $\Gamma[\mathbf{A}]$ and

$$\tilde{\Gamma}_\theta[\mathbf{A}, \mathbf{a}] := \Gamma[\mathbf{A} + \mathbf{a}] - \frac{e^2}{4\hbar\theta}\int d^3\mathbf{x} \epsilon^{\mu\nu\lambda}\mathbf{a}_\mu\partial_\nu\mathbf{a}_\lambda.$$

For $\theta = 2k\pi$ this is a **symmetry**; $\theta = (2k+1)\pi$ interchanges **Fermions** \leftrightarrow **Bosons**.

Gaussian functional integral over \mathbf{a} gives

$$\mathcal{L}'_{\text{eff}}[\mathbf{A}] = -\frac{\pi_1'}{4}\mathbf{F}^2 - \frac{\pi_3'}{2}\epsilon^{\mu\nu\lambda}\mathbf{A}_\mu\partial_\nu\mathbf{A}_\lambda$$

$$\text{Conductivities} \Rightarrow -\frac{1}{\sigma'} = -\frac{1}{\sigma} + 2 \quad (k = -1).$$

Semi-circle Law

- In general $\beta(\sigma, \bar{\sigma})$ and $\beta(\gamma(\sigma), \gamma(\bar{\sigma})) = \frac{1}{(c\sigma+d)^2}\beta(\sigma, \bar{\sigma})$.

- Change variables from σ to $f(\sigma) := -\frac{\vartheta_3^4\vartheta_4^4}{\vartheta_3^4-\vartheta_4^4}$. $f(\gamma(\sigma)) = f(\sigma)$ is invariant under $\Gamma_0(2)$

$$\beta_{\mathbf{f}}(\mathbf{f}, \bar{\mathbf{f}}) := \frac{d\mathbf{f}}{d\mathbf{s}}.$$

- Let $q := e^{i\pi\sigma}$, then $f(\bar{q}) = \overline{f(q)}$ and $\sigma_{xy} \rightarrow -\sigma_{xy}$ is $q \rightarrow \bar{q}$.
- **Law of Corresponding States** $\Rightarrow \overline{\beta_f(f, \bar{f})} = \beta_f(\bar{f}, f) \Rightarrow \beta_f$ is real if f is real.

Any curve on which f is real is an integral curve of the flow