

# Black Holes and Random Matrices II: New Universality at Early Time?

Masanori Hanada

花田 政範

June 29, 2018 @ OIST



**Hrant Gharibyan**



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**Brian Swingle**



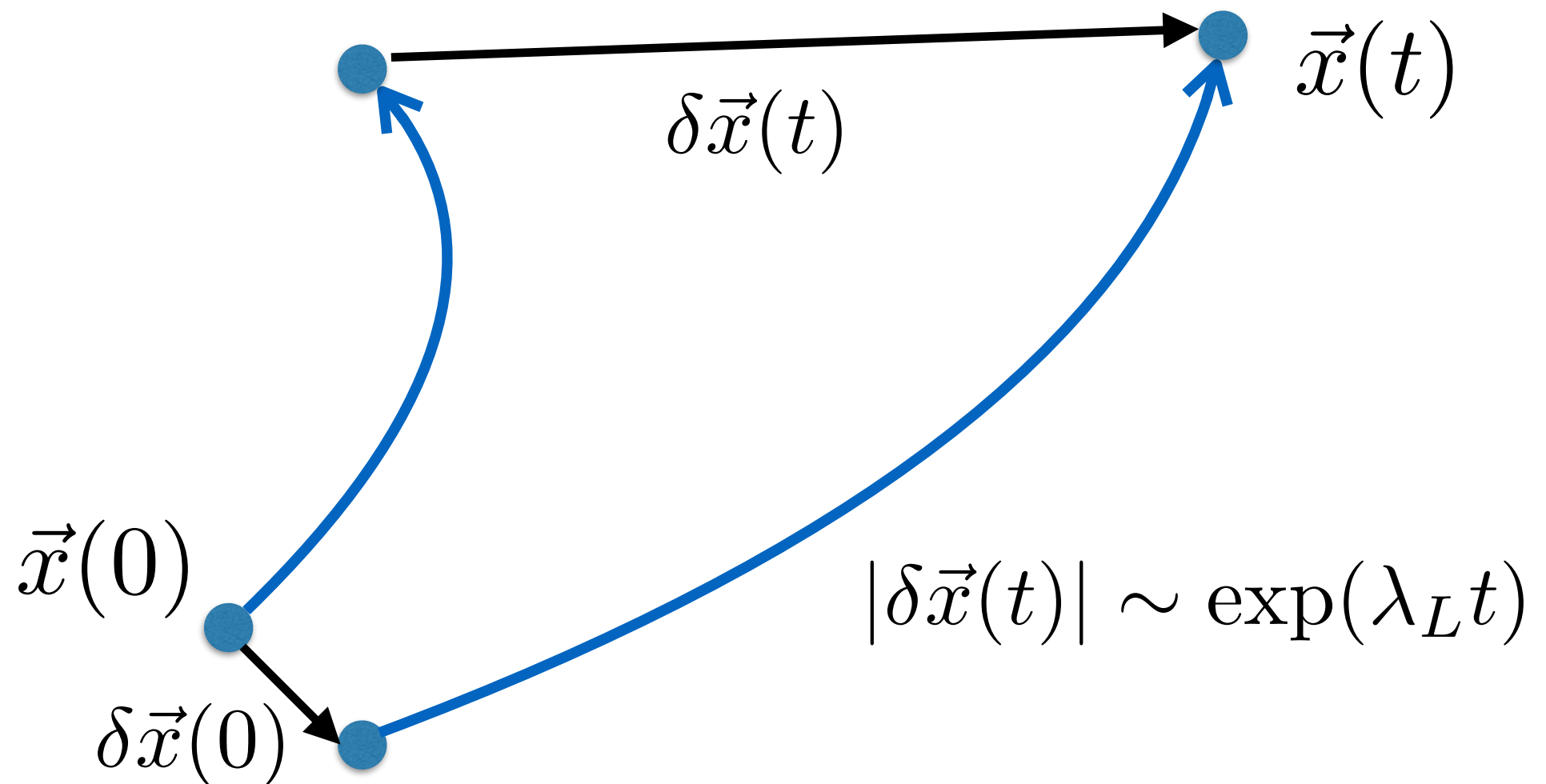
**Masaki Tezuka**



Azabu High School  
Tokyo

# Characterization of classical chaos

- Sensitivity to a small perturbation.  
Lyapunov exponent  $\lambda_L > 0$ .



# Characterization of *quantum* chaos

## Early time

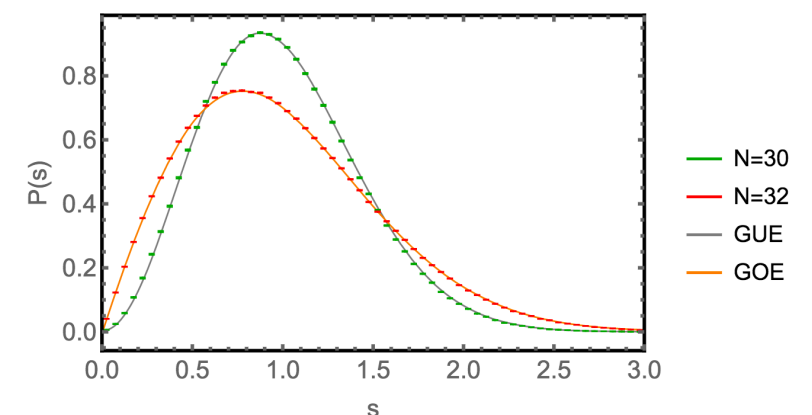
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Lyapunov exponent  $\lambda_L > 0$ .  
(Out-of-time-order correlation functions)

## Late time

- ‘Universal’ energy spectrum.  
Fine-grained energy spectrum should agree with Random Matrix Theory (RMT).

**‘Black Holes and Random Matrices’  
@ STRINGS 2017 by S. Shenker**

**D. Stanford’s talk in this conference**





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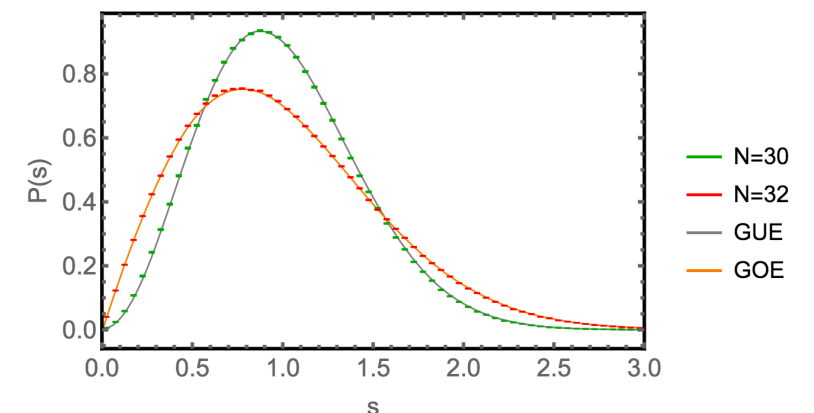
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# Characterization of quantum chaos

Also in classical chaos

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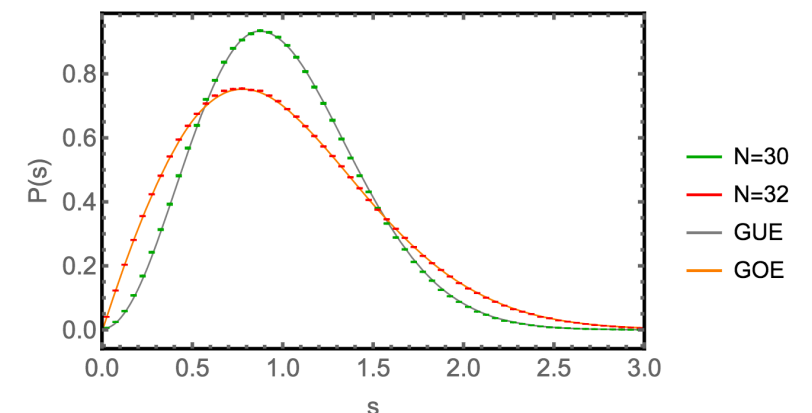
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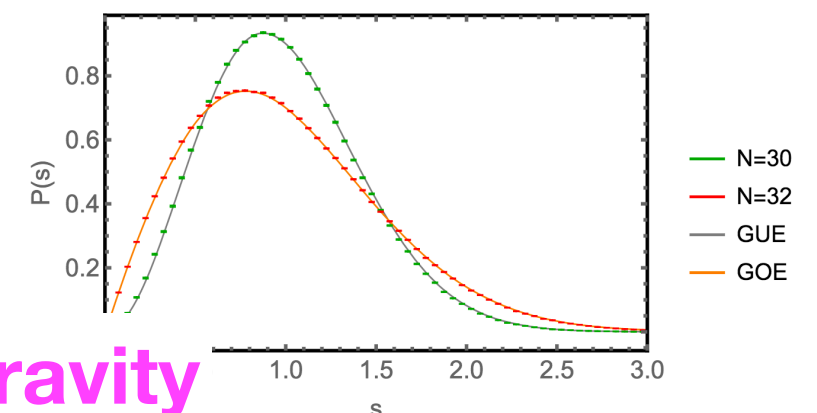
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Interesting connection to quantum gravity



Lyapunov exponents

(Lyapunov spectrum)

# Lyapunov Spectrum in Classical Chaos

- Classical phase space is multi-dimensional.
- Perturbation can grow or shrink to various directions.

$$z = (x, p)$$

$$M_{ij}(t) = \frac{\delta z_i(t)}{\delta z_j(0)} \quad \text{singular value } s_i(t)$$

$$L_{ij}(t) = [M^\dagger(t)M(t)]_{ij} = M_{ki}^*(t)M_{kj}(t) \quad \text{eigenvalue } s_i(t)^2$$

finite-time Lyapunov exponents  $\lambda_i(t) = \frac{1}{t} \log s_i(t)$



# Largest Exponent is not enough

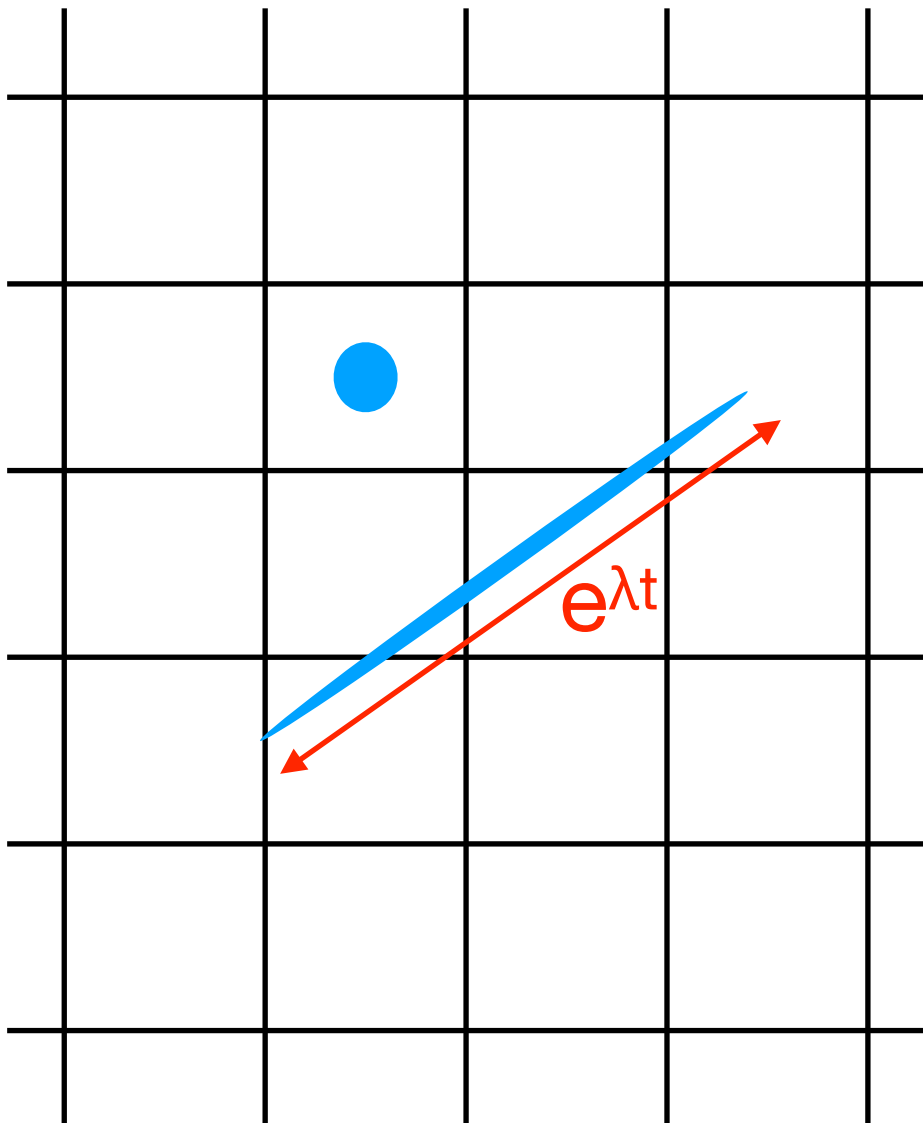
$$\lambda_1=100$$

$$\lambda_2=\lambda_3=\dots\lambda_{1000}=0$$

$$\lambda_1=\lambda_2=\dots\lambda_{1000}=1$$

Which is more chaotic?

# Coarse-grained entropy and Kolmogorov-Sinai Entropy



# of cells to cover the region  $\sim \prod_{\lambda>0} \exp(\lambda t)$

Coarse-grained entropy  
=  $\log[\# \text{ of cells to cover the region}]$   
 $\sim (\text{sum of positive } \lambda) \times t$

KS entropy = (sum of positive  $\lambda$ )  
= entropy production rate

# Largest Exponent is not enough

$$\lambda_1=100$$

$$\lambda_2=\lambda_3=\dots\lambda_{1000}=0$$

$$\lambda_1=\lambda_2=\dots\lambda_{1000}=1$$

Which is more chaotic?

$$\lambda_1+\lambda_2+\dots+\lambda_{1000}=100$$

$$\lambda_1+\lambda_2+\dots+\lambda_{1000}=1000$$

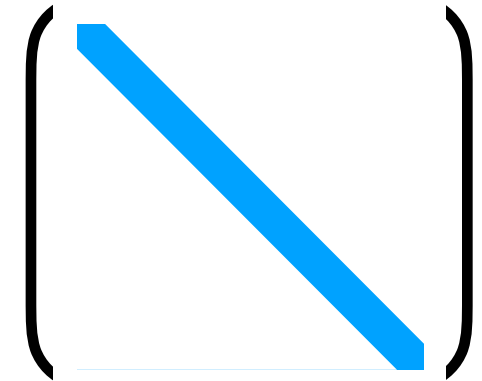
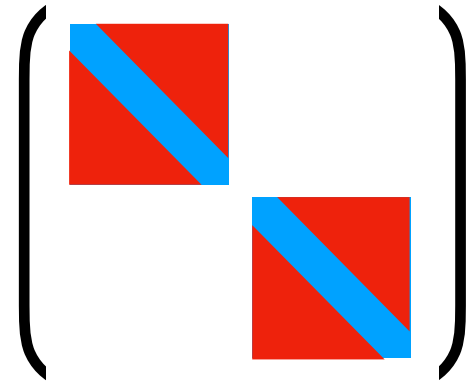
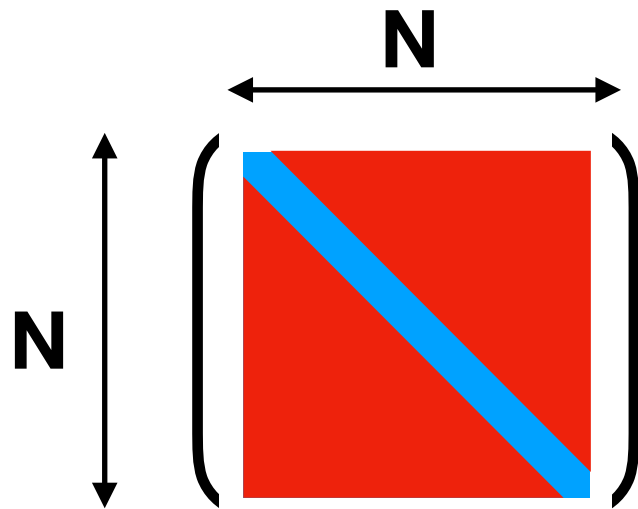
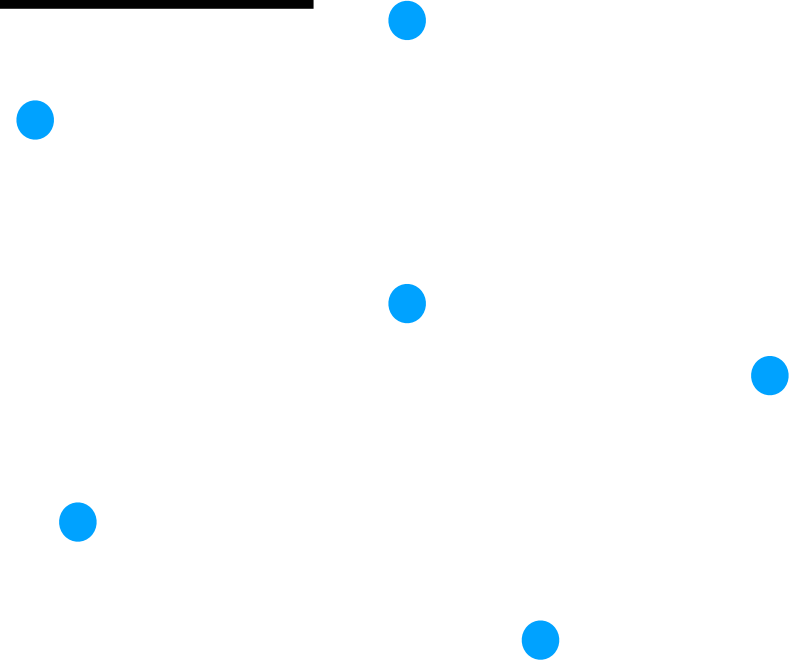
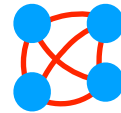
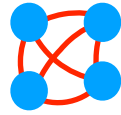
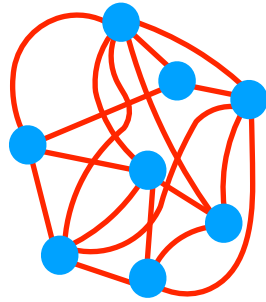
More chaotic

Bigger black hole is colder.



Bigger black hole is less chaotic?

# D0-brane matrix model

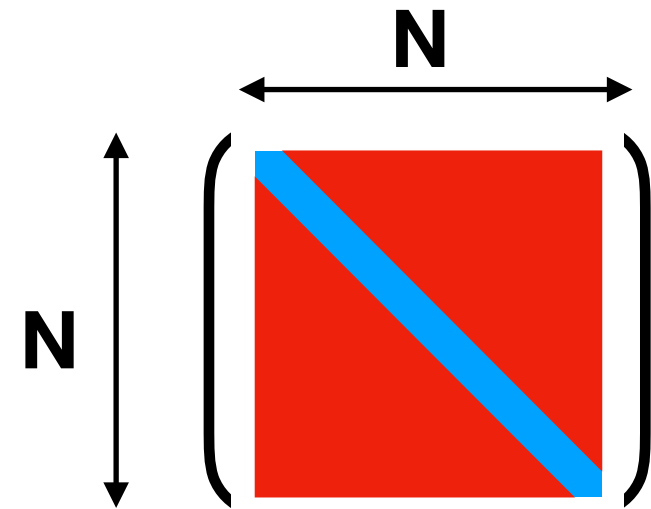
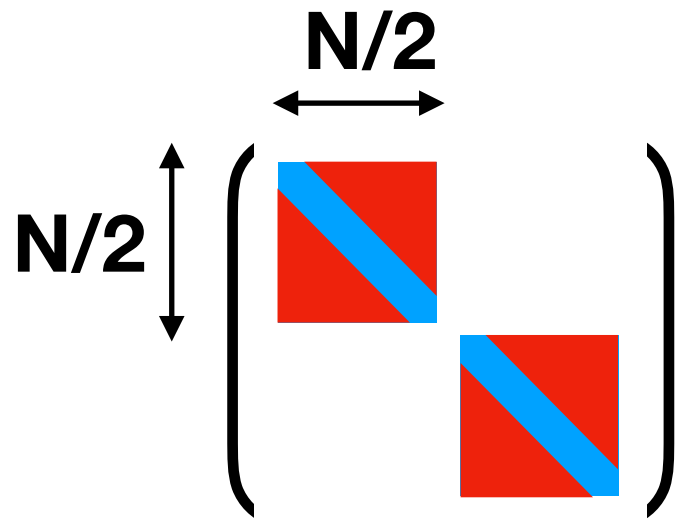
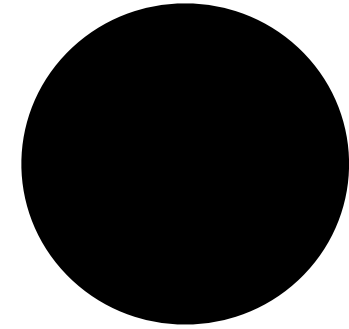
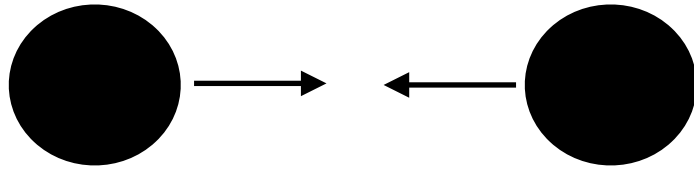


BH

2 BHs

gas



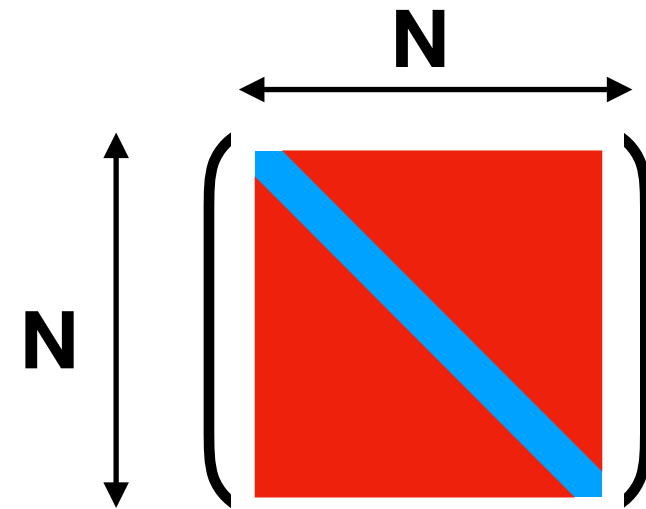
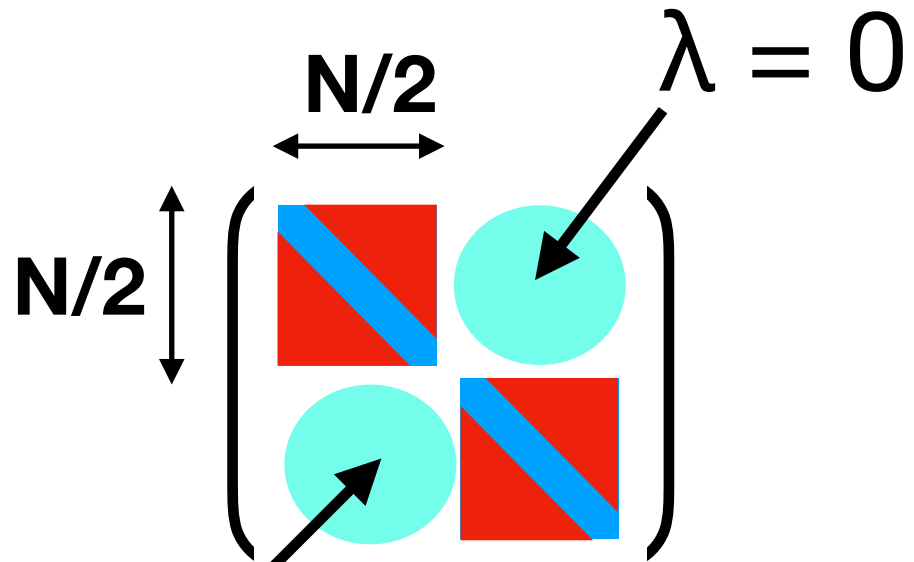
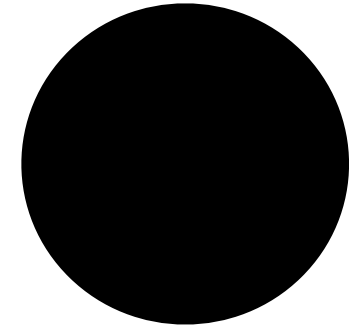
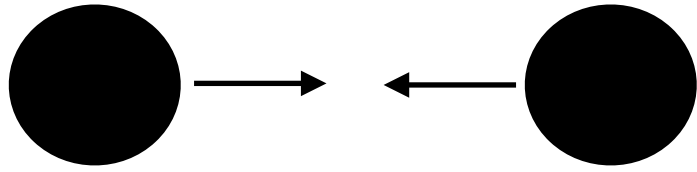


$$E \sim N^2 T_{\text{large}} = \left(\frac{N}{2}\right)^2 T_{\text{small}} \times 2$$

$$T_{\text{large}} = \frac{1}{2} T_{\text{small}}$$

$$\lambda \sim T^{1/4}$$

**(@high-T region)**

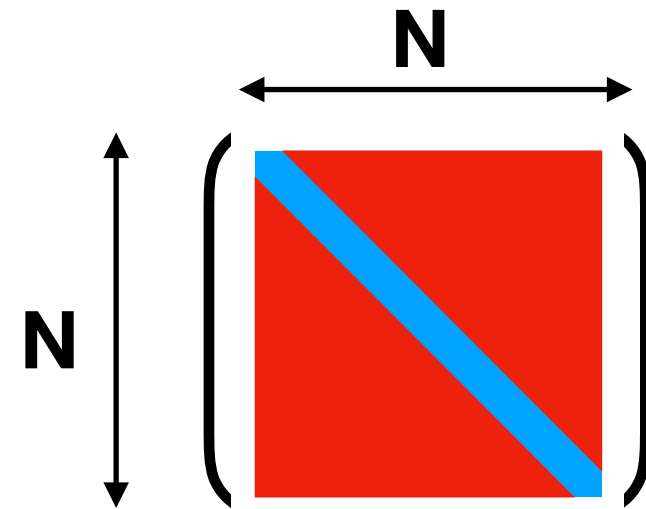
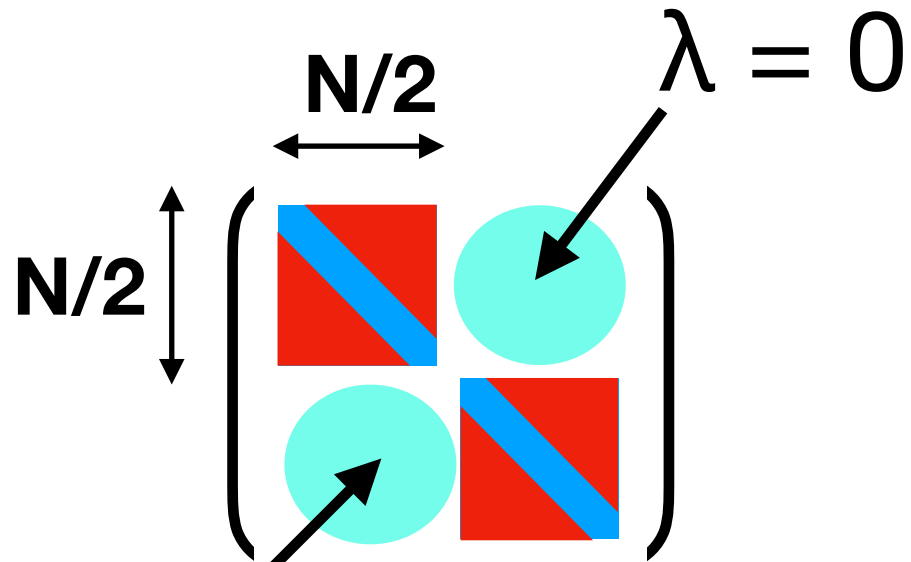
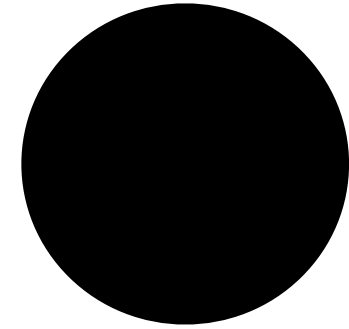
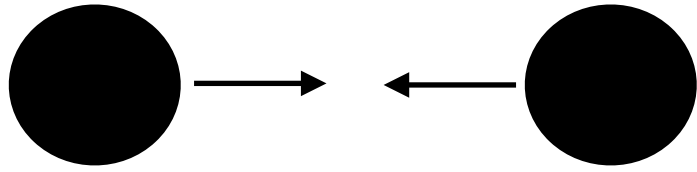


$\lambda = 0$

$$T_{\text{large}} = \frac{1}{2} T_{\text{small}}$$

$$\lambda \sim T^{1/4}$$

(@high-T region)



$\lambda = 0$

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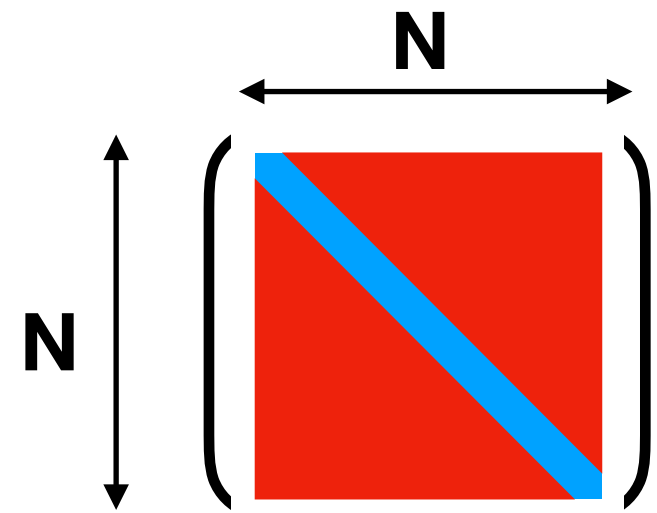
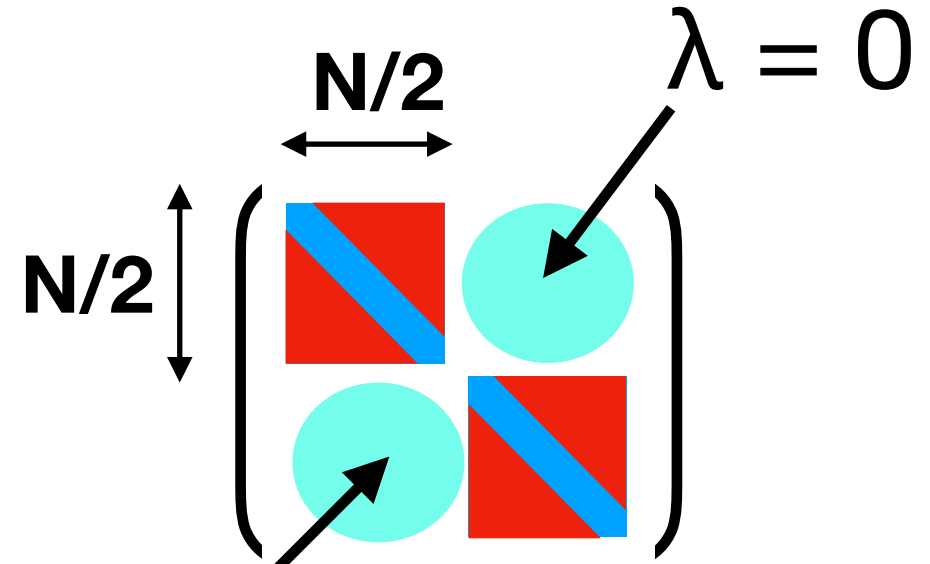
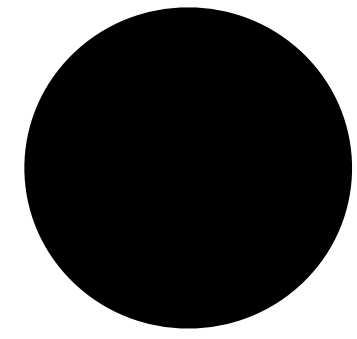
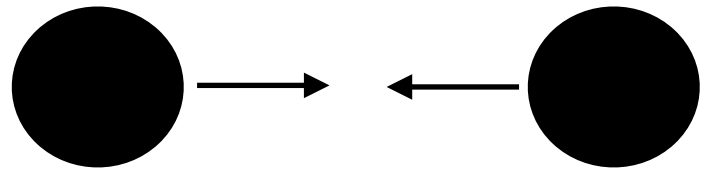
$$\lambda \sim T^{1/4}$$

**(@high-T region)**

$$2 \times \left(\frac{N}{2}\right)^2 \times T_{\text{small}}^{1/4} < N^2 \times T_{\text{large}}^{1/4}$$

Similar calculation is doable at low-T and also for other theories (Berkowitz-MH-Maltz 2016)

**More chaotic**



$T_{\text{large}} = \frac{1}{2} T_{\text{small}}$

$\lambda \sim T^{1/4}$

**(@high-T region)**

$$2 \times \left(\frac{N}{2}\right)^2 \times T_{\text{small}}^{1/4} < N^2 \times T_{\text{large}}^{1/4}$$

Similar calculation is doable at low-T and also for other theories (Berkowitz-MH-Maltz 2016)

# Plan

- Universality of *classical* Lyapunov spectrum

MH, Shimada, Tezuka, PRE 2018

- Universality of *quantum* Lyapunov spectrum

Gharibyan, MH, Swingle, Tezuka, in progress



# Lyapunov Spectrum

$$z = (x, p)$$

$$M_{ij}(t) = \frac{\delta z_i(t)}{\delta z_j(0)} \rightarrow \text{singular value } s_i(t)$$

$$L_{ij}(t) = [M^\dagger(t)M(t)]_{ij} = M_{ki}^*(t)M_{kj}(t) \rightarrow \text{eigenvalue } s_i(t)^2$$

finite-time Lyapunov exponents

$$\lambda_i(t) = \frac{1}{t} \log s_i(t)$$

# Lyapunov Spectrum

$$\begin{aligned} M_{ij}(t) &= \frac{\delta z_i(t)}{\delta z_j(0)} \\ &= \frac{\delta z_i(t)}{\delta z_k(t - \Delta t)} \cdot \frac{\delta z_k(t - \Delta t)}{\delta z_l(t - 2\Delta t)} \cdots \frac{\delta z_m(\Delta t)}{\delta z_j(0)} \end{aligned}$$

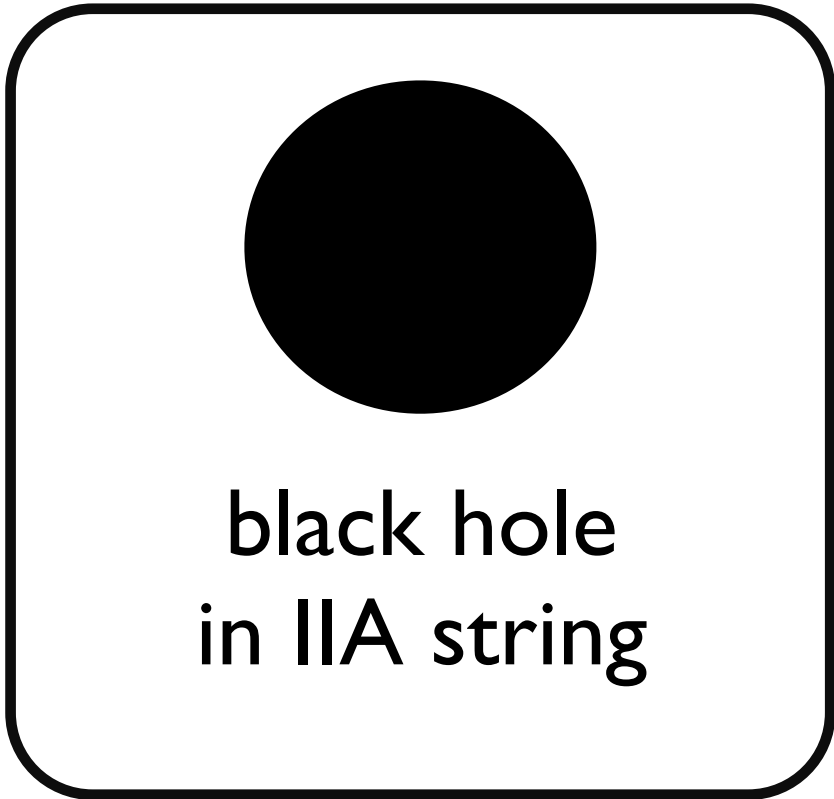
Easily to calculate with good precision



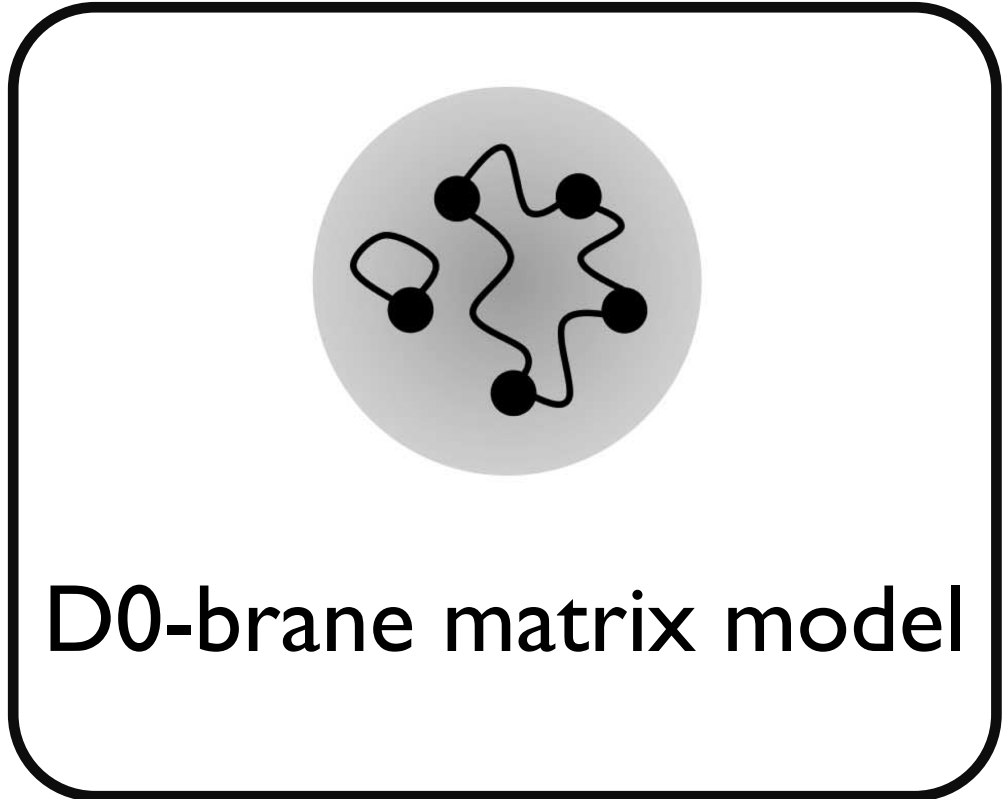
# D0-brane matrix model

$$L = \frac{1}{2g_{YM}^2} \text{Tr} \left\{ (D_t X_M)^2 + [X_M, X_{M'}]^2 + \cancel{i\bar{\psi}^\alpha D_t \psi^\beta + \bar{\psi}^\alpha \gamma^M_{\alpha\beta} [X_M, \psi^\beta]} \right\}$$

negligible at high-T

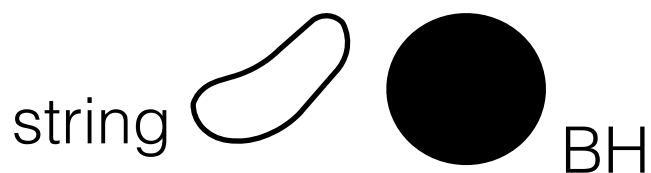


←→  
equivalent

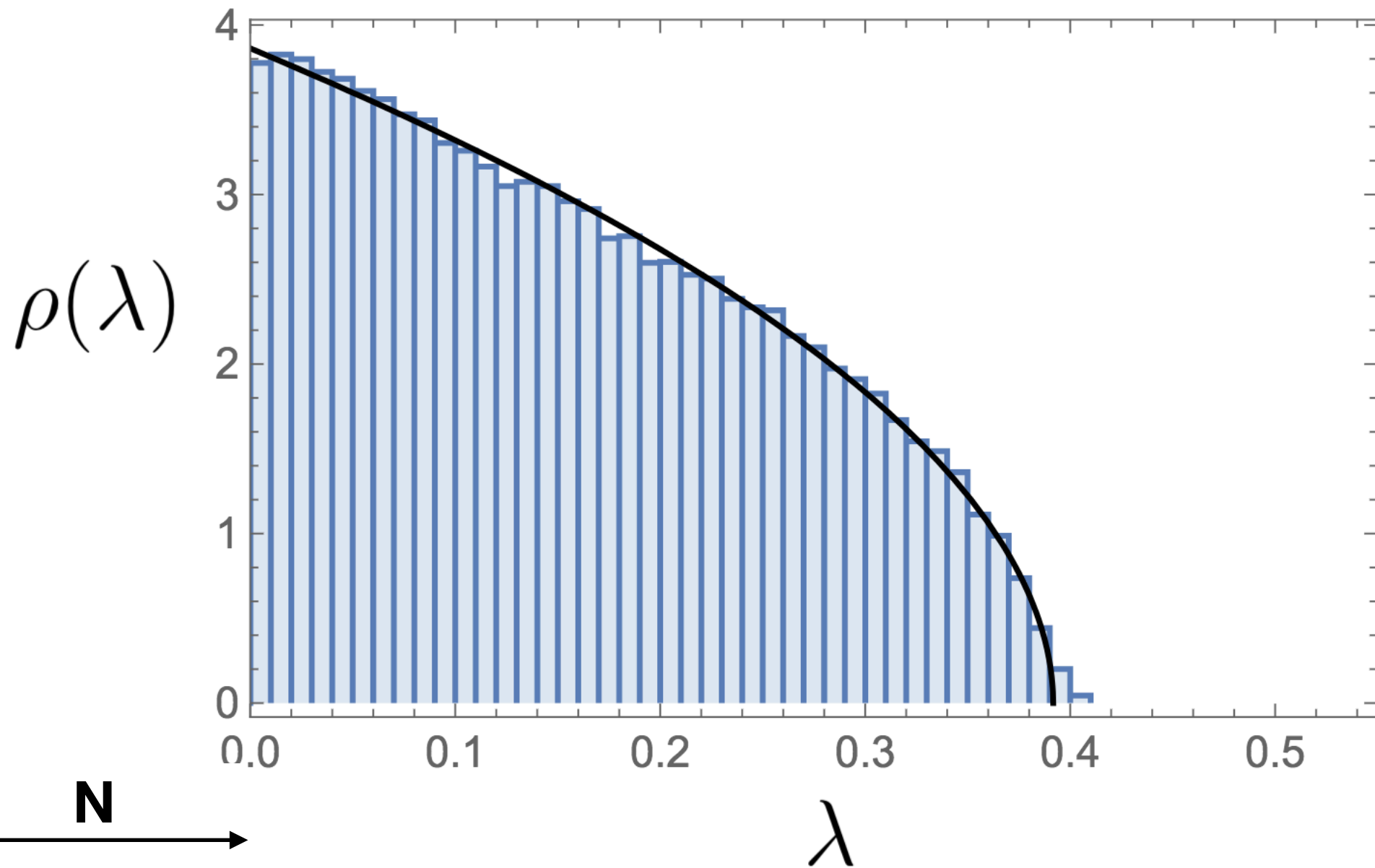


high-T = 'stringy'

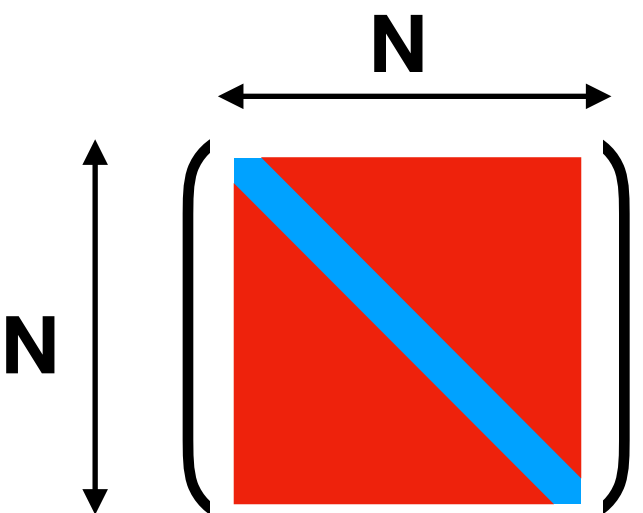
high-T = classical



Lyapunov Exponent Distribution (N=6) t=20.7 T=1



$\gamma = 0.513$



Fitting ansatz 
$$\rho(\lambda) = \frac{(\gamma + 1)(\lambda_{max} - \lambda)^\gamma}{\lambda_{max}^{\gamma+1}}$$

# RMT vs Classical Chaos

- The correlation of the **finite-time Lyapunov exponents** may have a universal behavior?

(Some hints found in the previous study by Gur-Ari, MH, Shenker)

$$\lambda_1 < \lambda_2 < \dots < \lambda_N$$

$$s_i = \lambda_{i+1} - \lambda_i$$

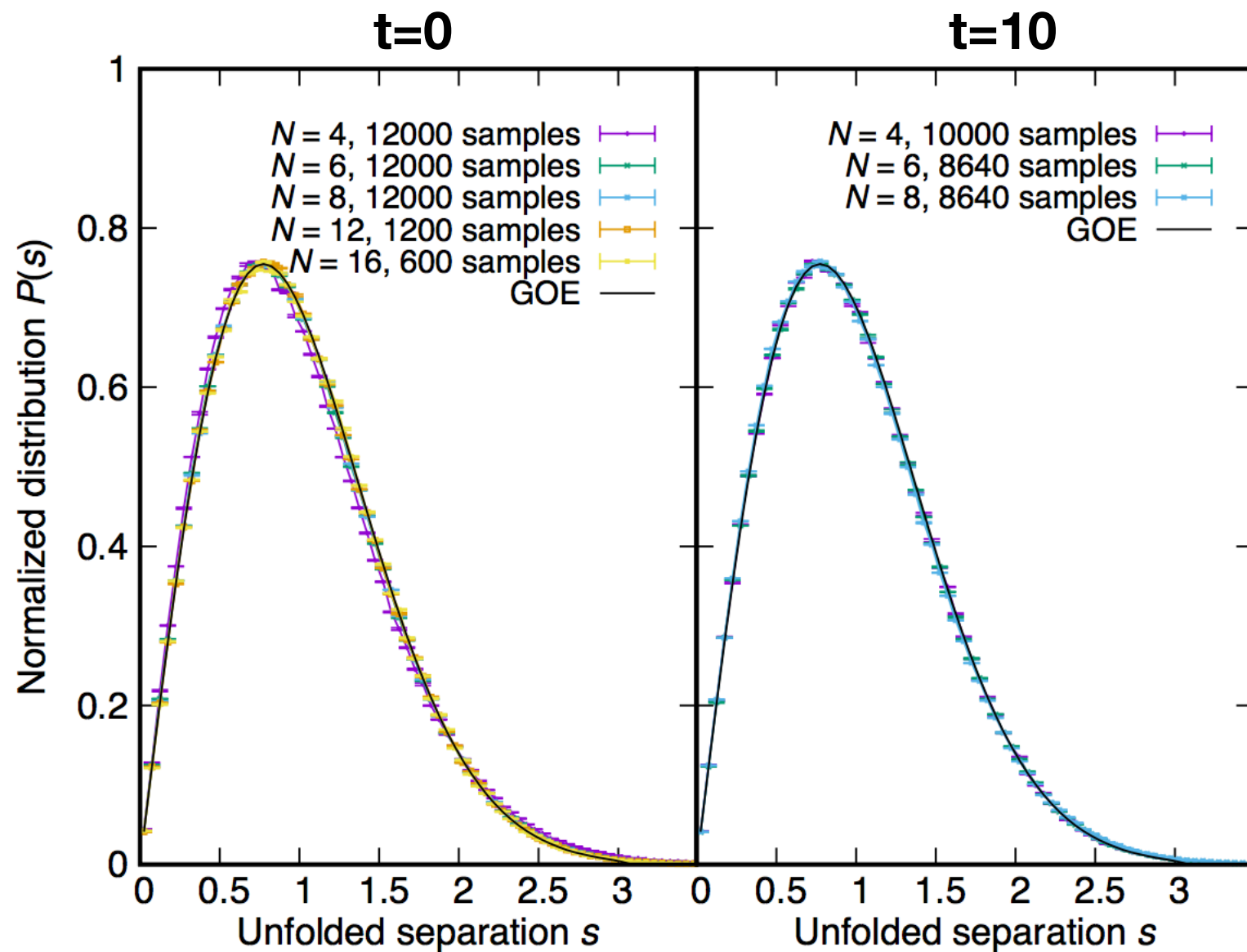
(different from  $s_i = \exp(\lambda_i t)$ , sorry for using the same letter!)

- $N \rightarrow \infty$  before  $t \rightarrow \infty$

(In chaos community, often  $t \rightarrow \infty$  is taken first.)



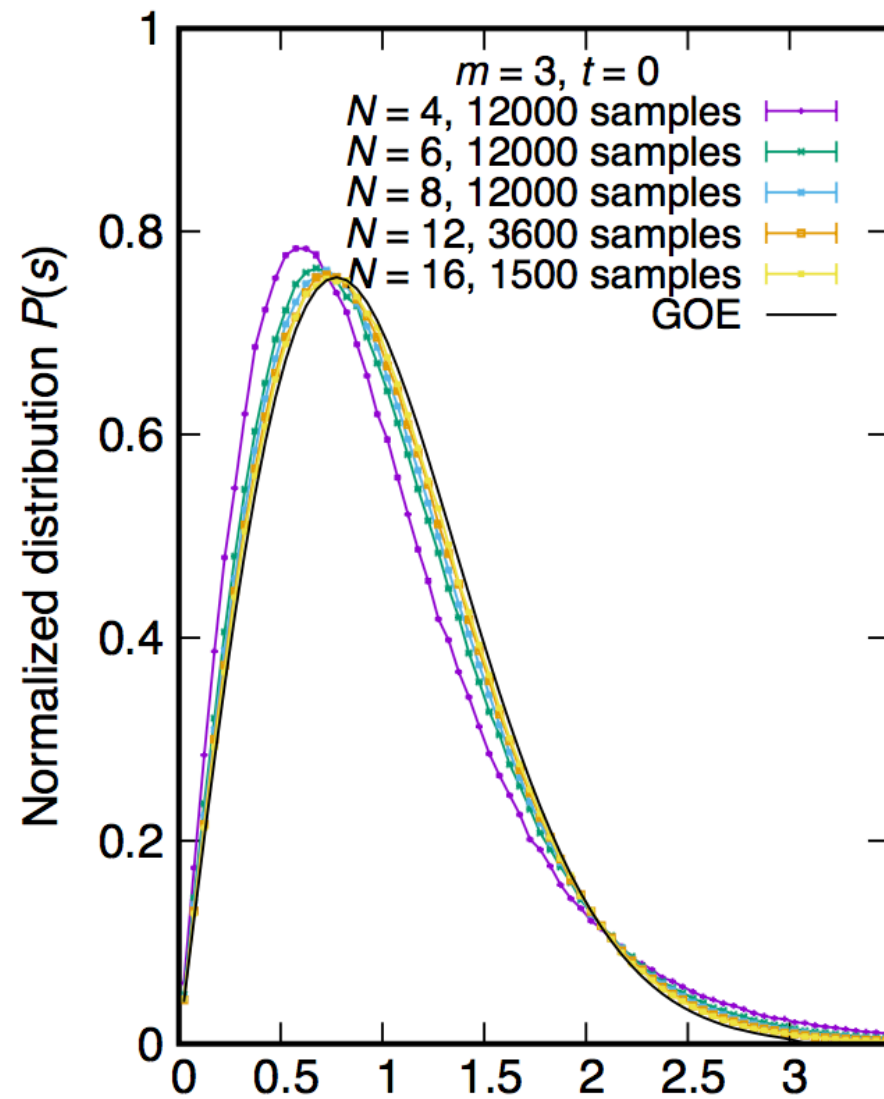
# GOE-distribution at any time



$$s_i = \lambda_{i+1} - \lambda_i$$

Lyapunov exponents are described by RMT

with a mass term ( $\rightarrow$ no gravity interpretation),  
**GOE is gone, at  $t=0$ .**



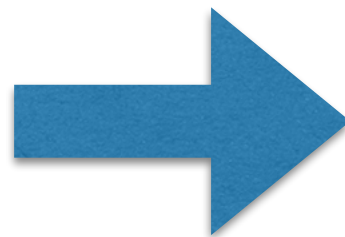
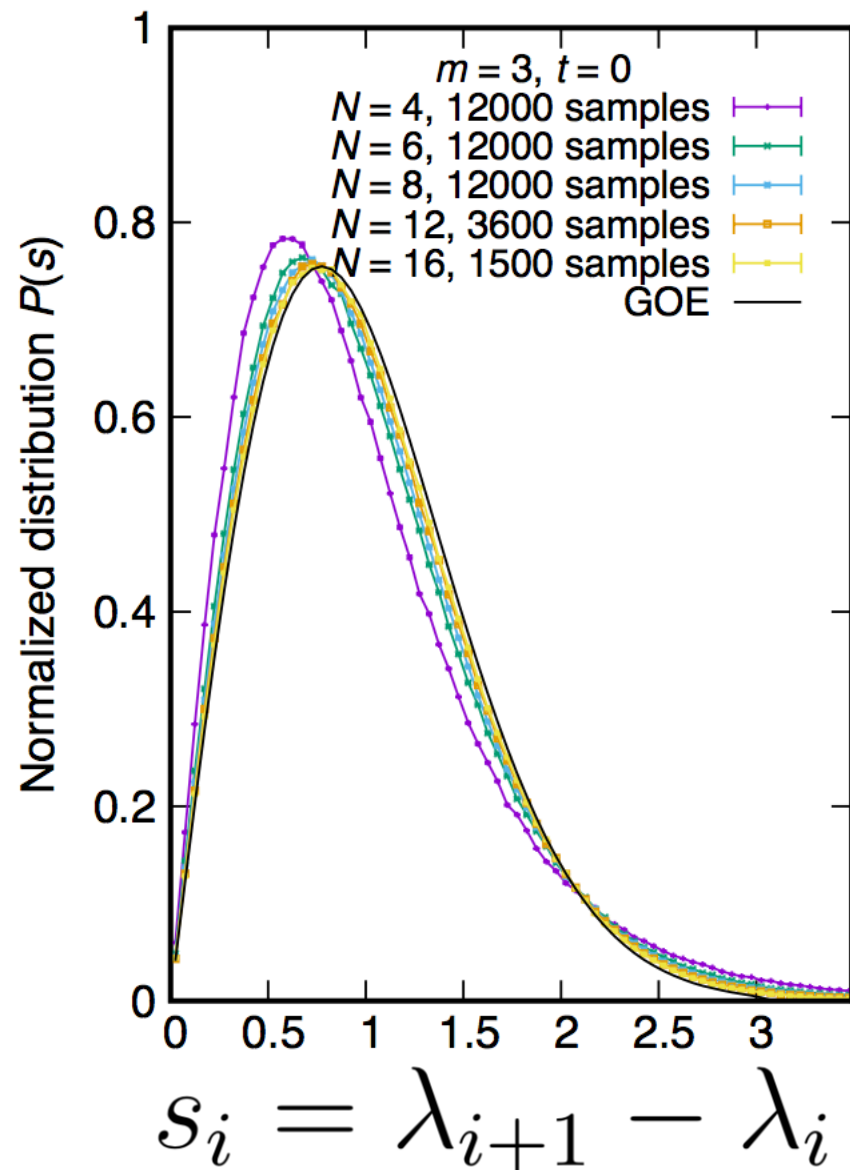
**$m=3, t=0$**

$$s_i = \lambda_{i+1} - \lambda_i$$

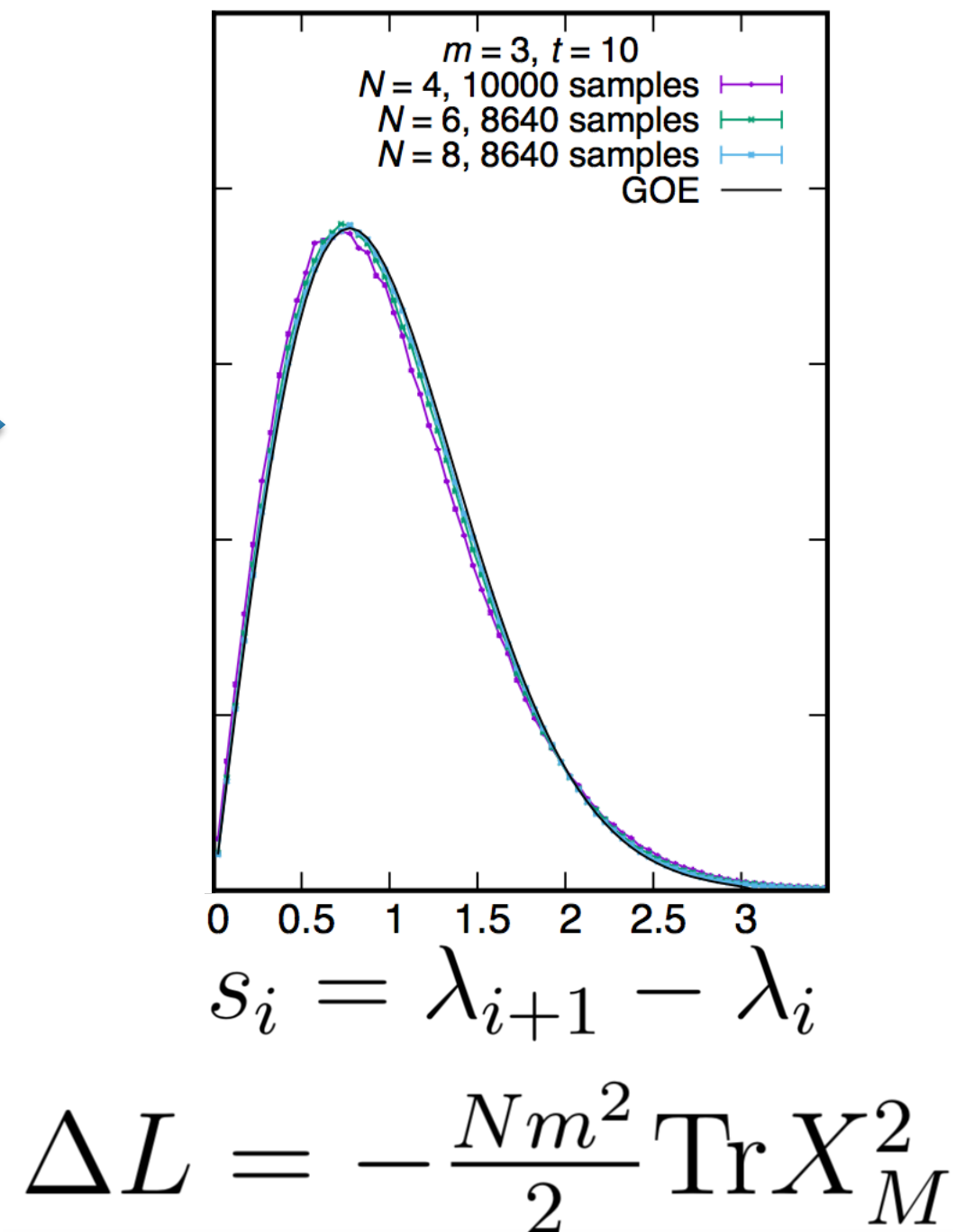
$$\Delta L = -\frac{Nm^2}{2} \text{Tr} X_M^2$$

# But GOE is back at later time

t=0



t=3



# Summary of numerical observations

- Universality beyond nearest-neighbor can be checked.  
(Spectral Form Factor)
- D0-brane matrix model — RMT already  $t=0$   
Maybe a special property of quantum gravitational systems?
- Other systems — not RMT at  $t=0$ , but gradually converges to RMT.  
Likely to be a universal property in classical chaos.  
Generalization to quantum theory?
- So far we have looked at only the bulk of the spectrum;  
not the edge.

# Early-time universality in quantum chaos

Gharibyan, MH, Swingle, Tezuka, in progress

- There is no consensus for the definition of ‘quantum Lyapunov spectrum’
- Let’s try the simplest choice:

$$M_{ij}(t) = \frac{\delta z_i(t)}{\delta z_j(0)} \qquad \hat{M}_{ij} = \sqrt{-1} \left[ \hat{z}_i(t), \hat{\Pi}_j(0) \right]$$

$$L_{ij}(t) = M_{ki}^*(t) M_{kj}(t) \qquad L_{ij}^{(\phi)}(t) = \langle \phi | \hat{M}_{ki}^*(t) \hat{M}_{kj}(t) | \phi \rangle$$

$$\lambda_i(t) = \frac{1}{t} \log s_i(t)$$

$\hat{M}_{ij}(t)|\phi\rangle$  grows exponentially

$\langle \phi | \hat{M}_{ij}(t) | \phi \rangle$  cannot capture the growth

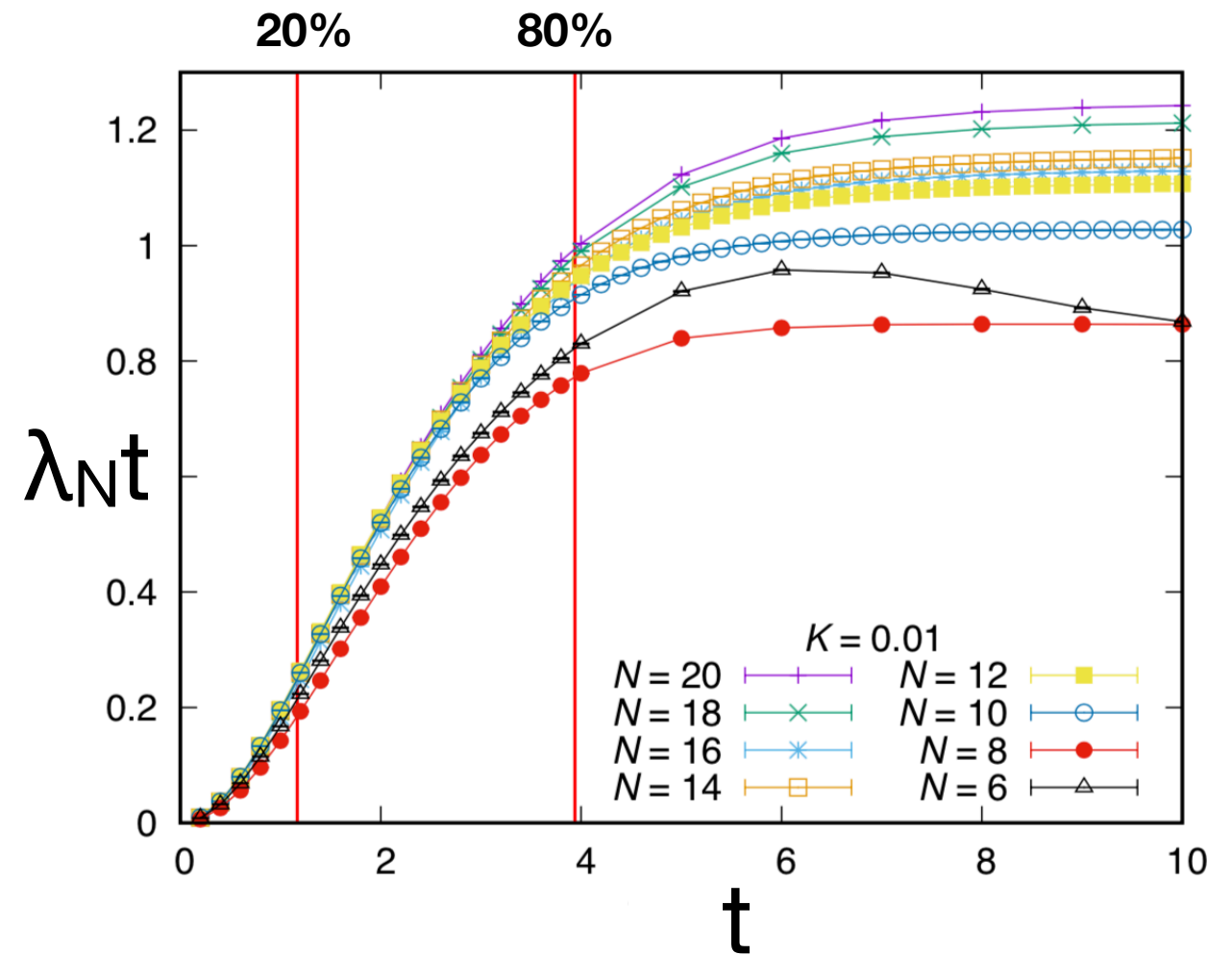
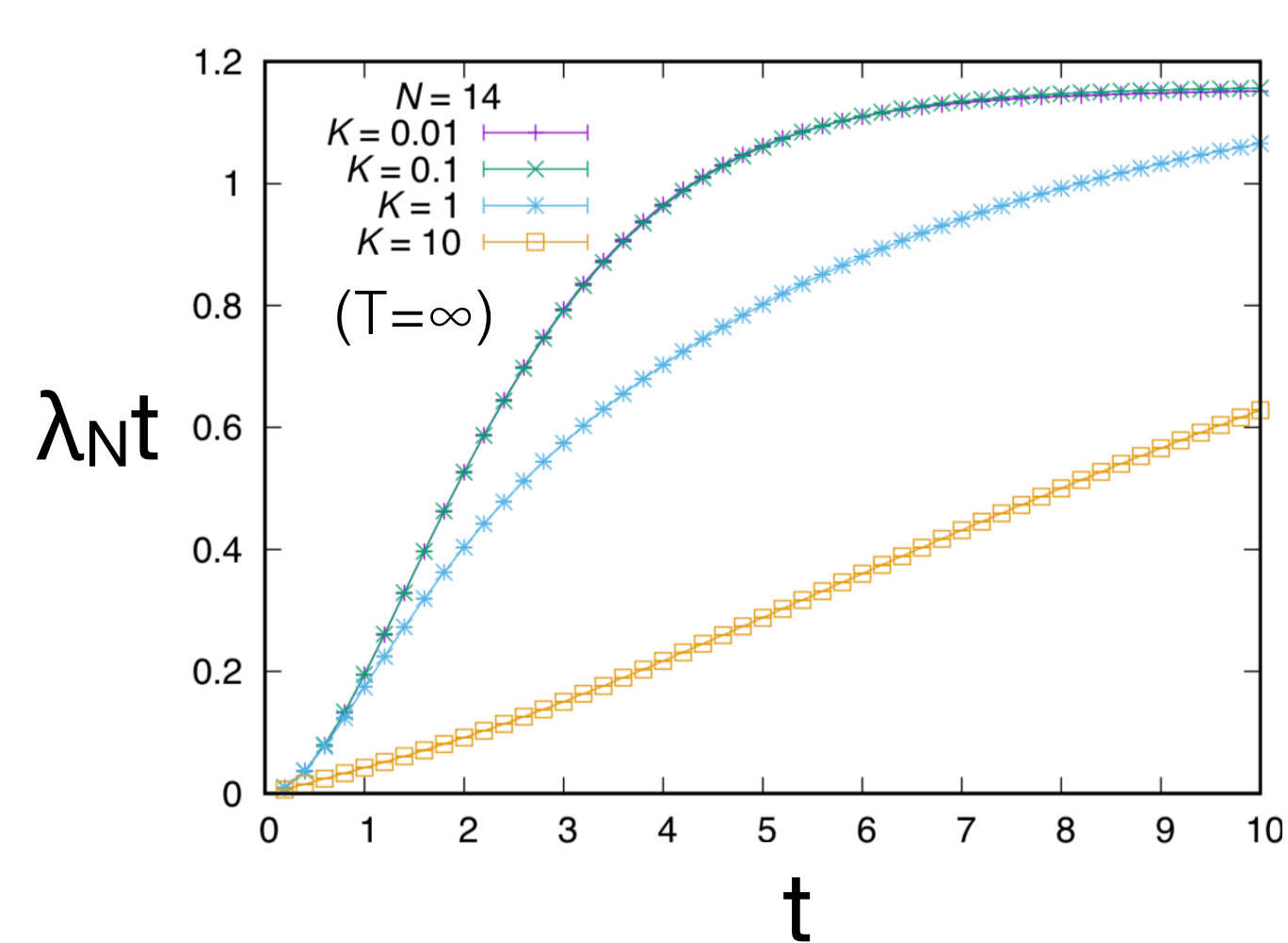
# SYK model

$$\hat{H} = \underbrace{\sqrt{\frac{6}{N^3}} \sum_{i < j < k < l} J_{ijkl} \hat{\psi}_i \hat{\psi}_j \hat{\psi}_k \hat{\psi}_l}_{\text{maximally chaotic}} + \underbrace{\frac{\sqrt{-1}}{\sqrt{N}} \sum_{i < j} K_{ij} \hat{\psi}_i \hat{\psi}_j}_{\text{integrable}}$$

$$\hat{M}_{ij}(t) = \{\hat{\psi}_i(t), \hat{\psi}_j(0)\}$$

$$e^{2\lambda(\text{OTOC})t} = \frac{1}{N} \sum_{i,j} \langle \phi | \{\hat{\psi}_i(t), \hat{\psi}_j(0)\}^2 | \phi \rangle = \frac{1}{N} \sum_i e^{2\lambda_i t}$$

# Lyapunov growth



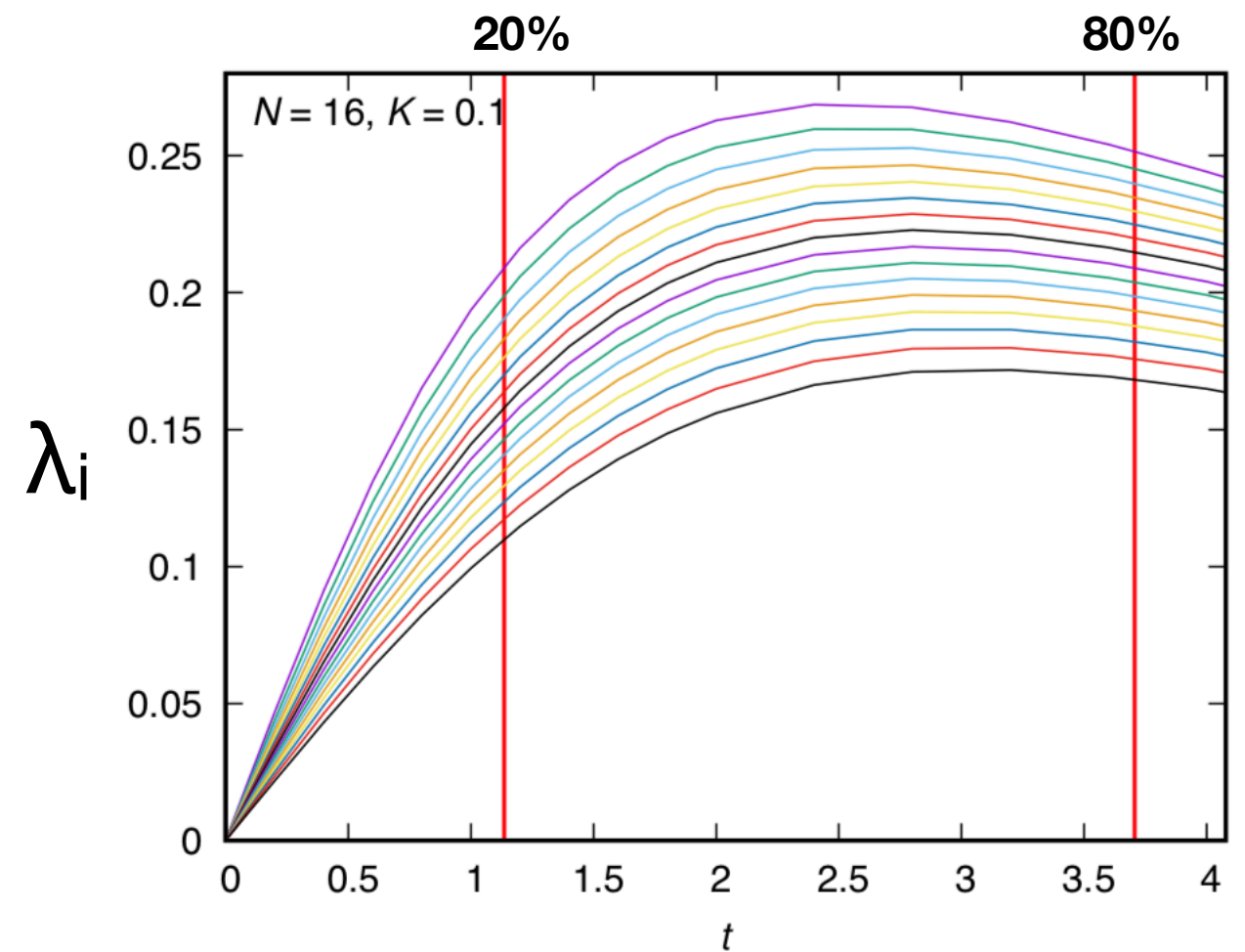
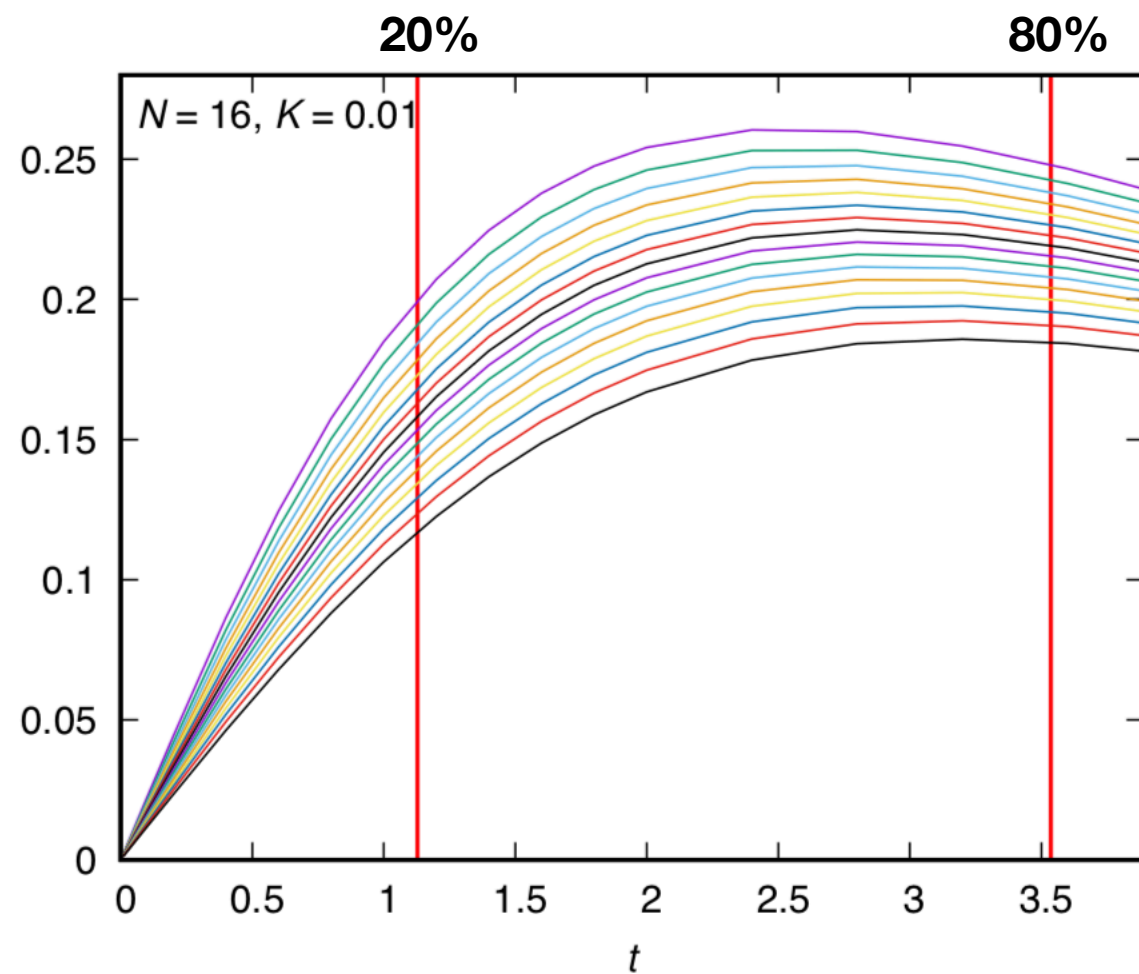
$$\lambda_1 < \lambda_2 < \dots < \lambda_N$$

$$\lambda_i t = \log s_i(t)$$

**Preliminary**



# Lyapunov growth

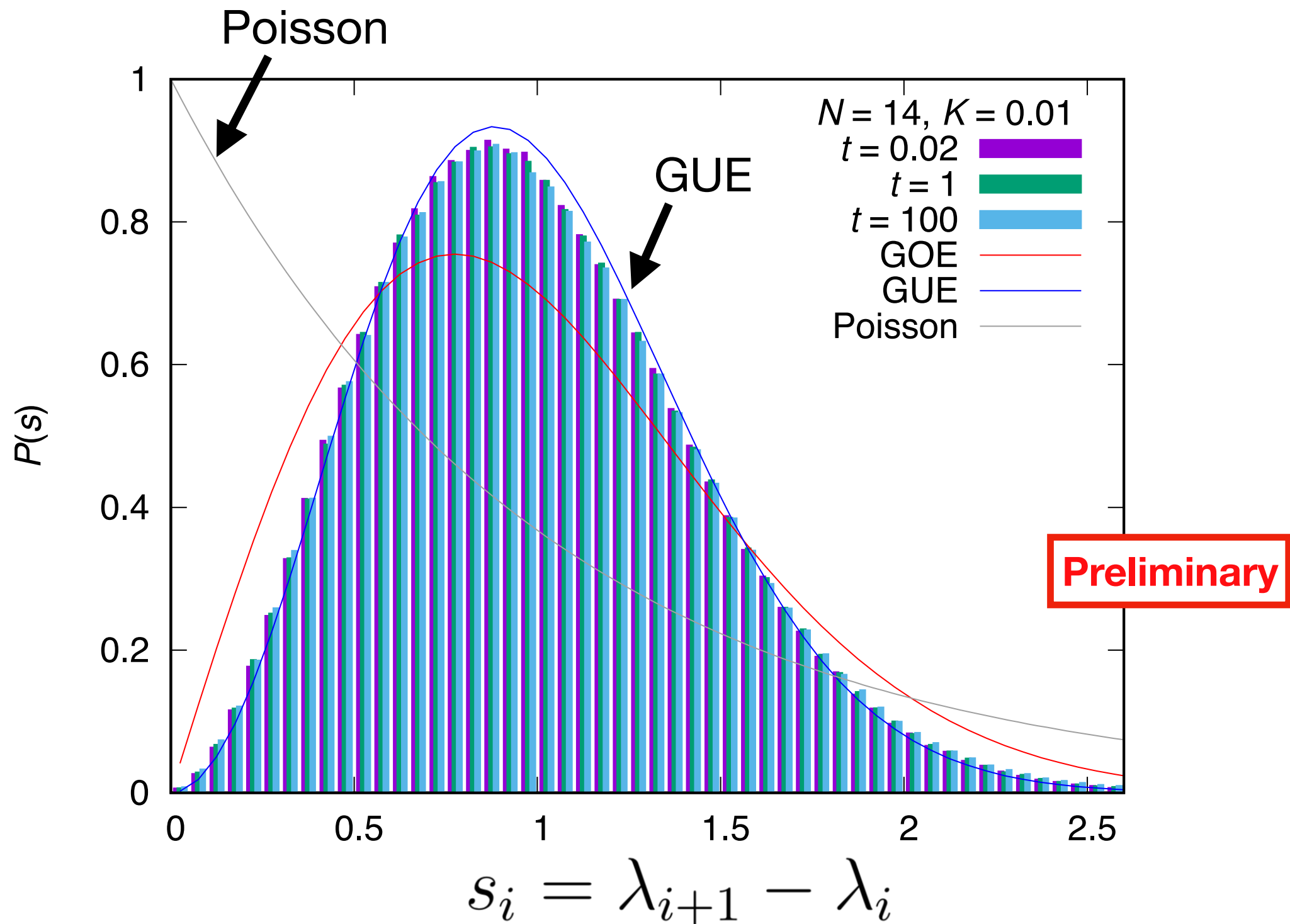


$$\lambda_1 < \lambda_2 < \dots < \lambda_N$$

$$\lambda_i(t) = \frac{1}{t} \log s_i(t)$$

**Preliminary**

# RMT behavior



# RMT behavior

- $K > 0 \rightarrow$  chaotic at high energy, non-chaotic at low energy

(Garcia-Garcia, Loureiro, Romero-Bermudez, Tezuka, 2017)

- Our numerical data suggests:

Chaotic states  $\rightarrow$  RMT

non-chaotic states  $\rightarrow$  Poisson

- Brownian circuit version is consistent with this interpretation.

# Spin chain (XXZ model)

$$\hat{H} = \sum_{i=1}^{N_{site}} \left( \frac{1}{4} \vec{\sigma}_i \vec{\sigma}_{i+1} + \frac{\omega_i}{2} \sigma_{z,i} \right)$$

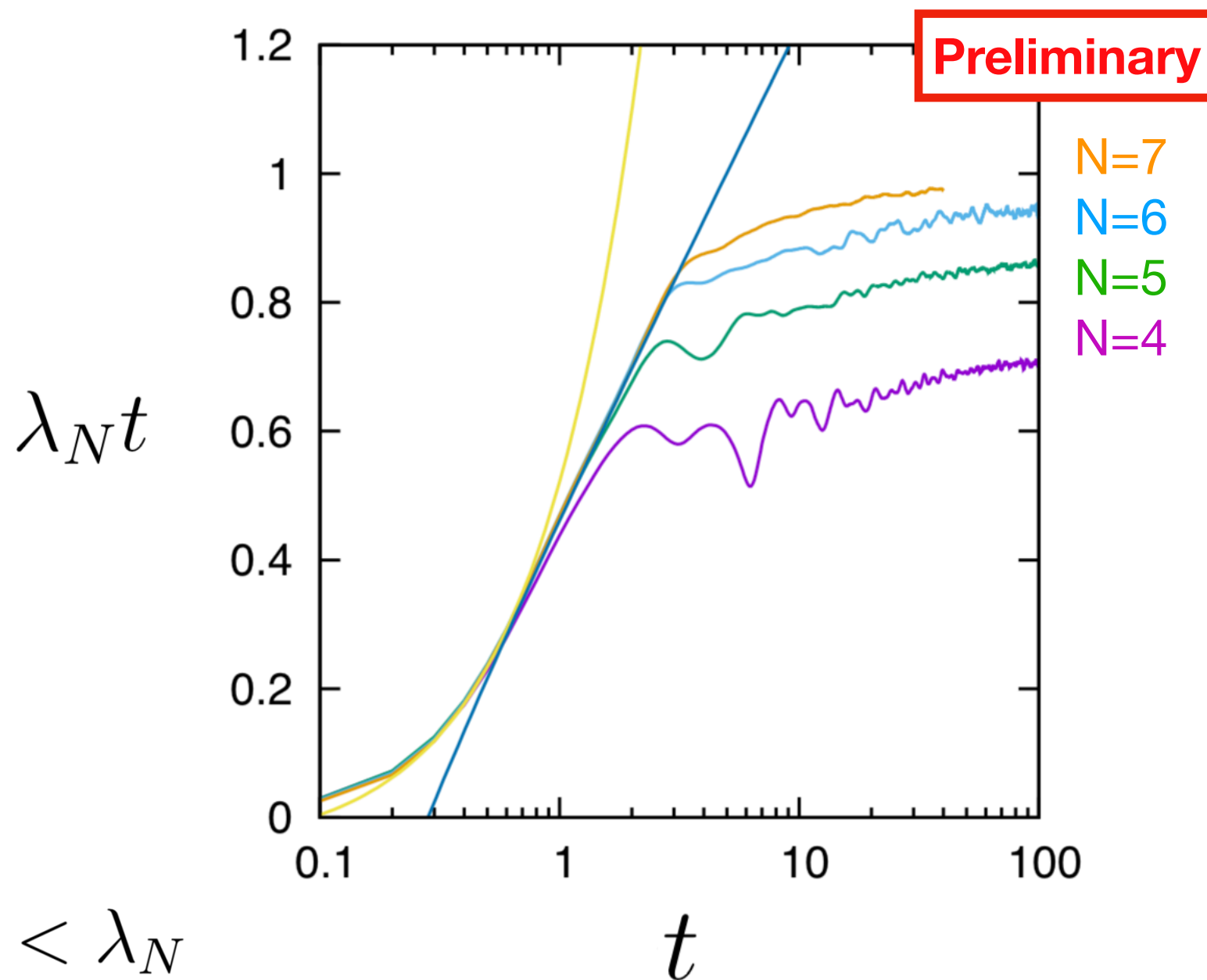
XXX model random magnetic field

$-w \leq \omega_i \leq +w$

- Ergodic at small  $w$
- Many-body localized (MBL) at large  $w$

$$\hat{M}_{ij} \equiv [\sigma_{+,i}(t), \sigma_{-,j}(0)]$$

# Spin chain (XXZ model)

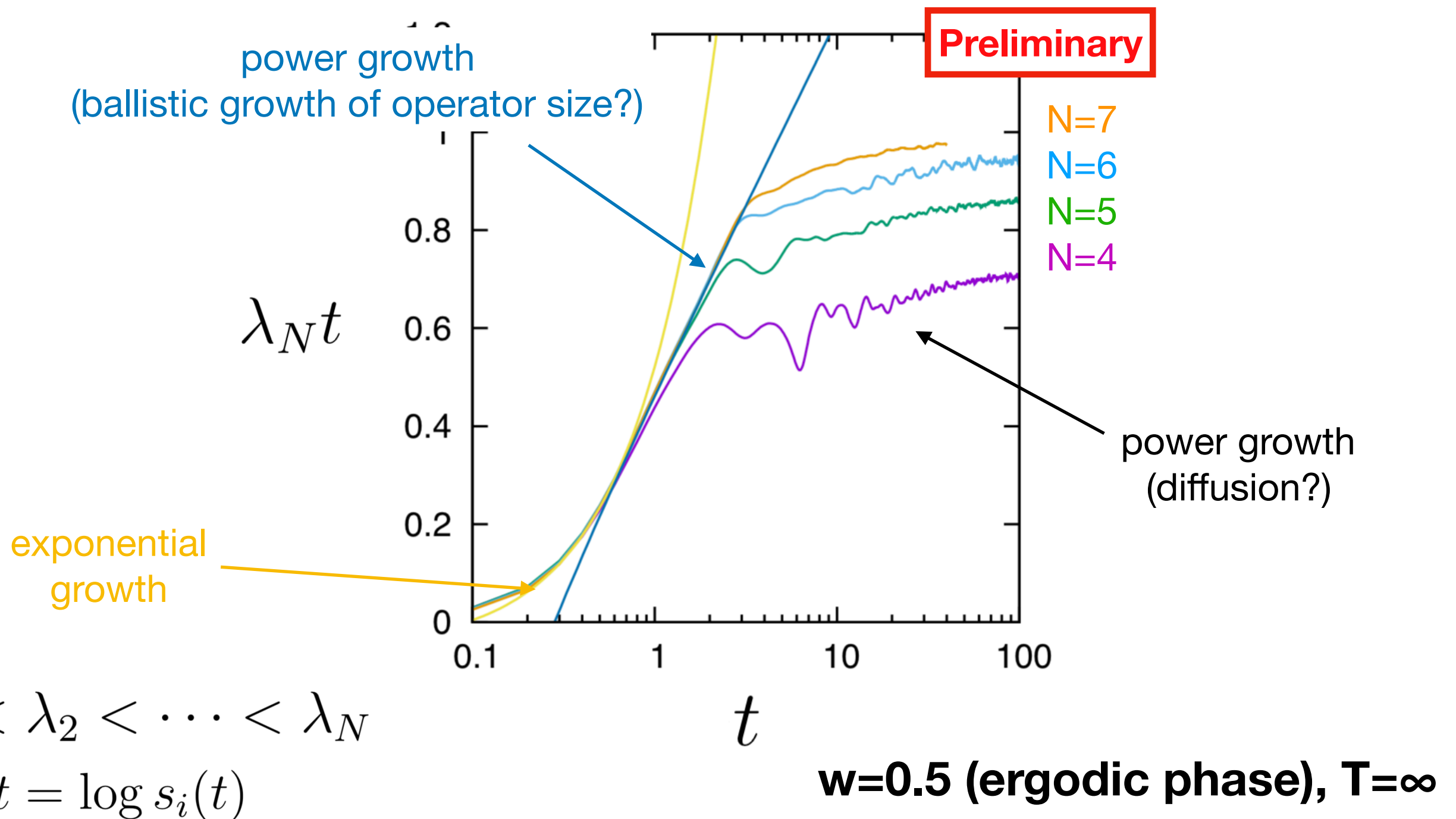


$$\lambda_1 < \lambda_2 < \dots < \lambda_N$$

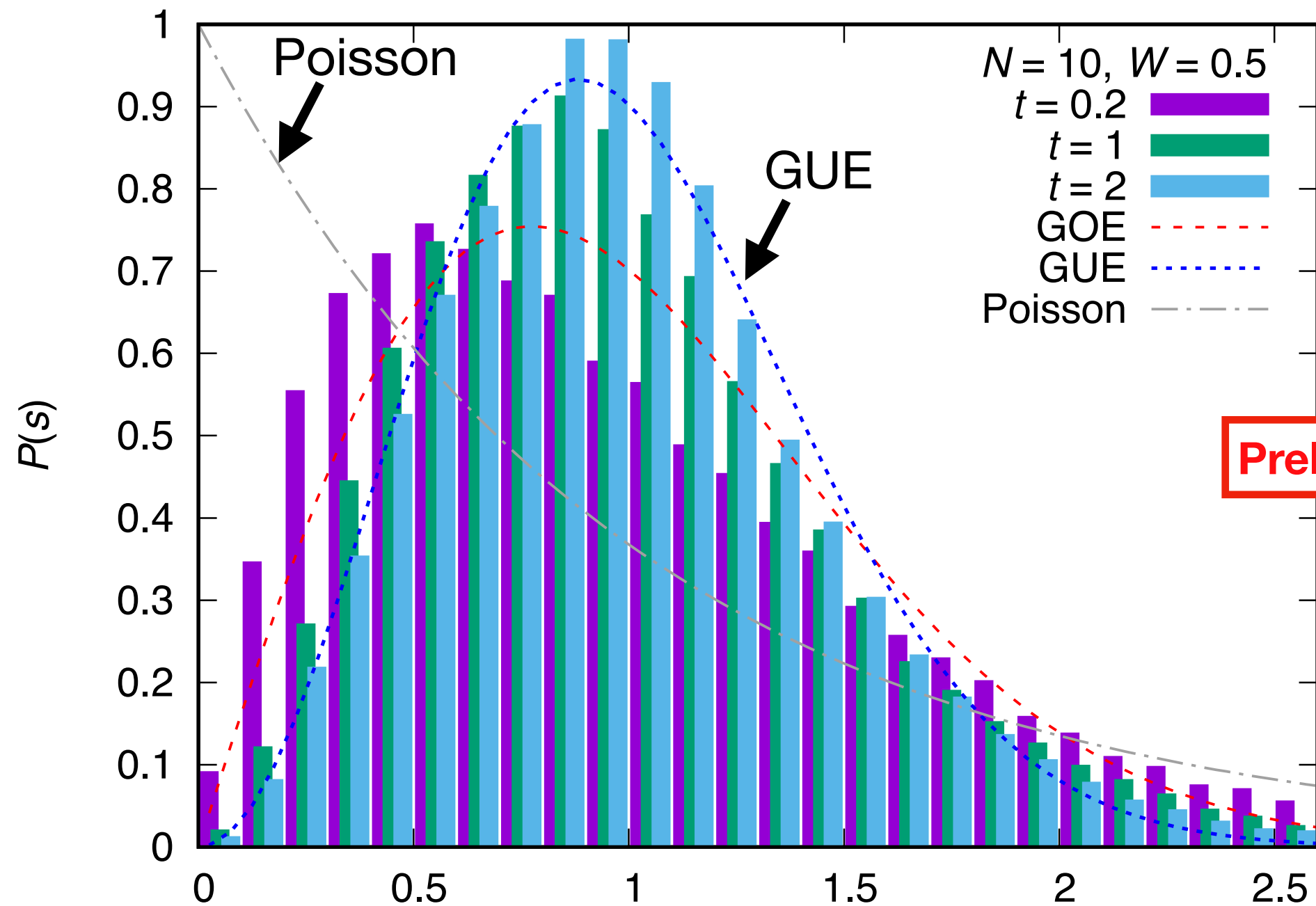
$$\lambda_i t = \log s_i(t)$$

**w=0.5 (ergodic phase),  $T=\infty$**

# Spin chain (XXZ model)



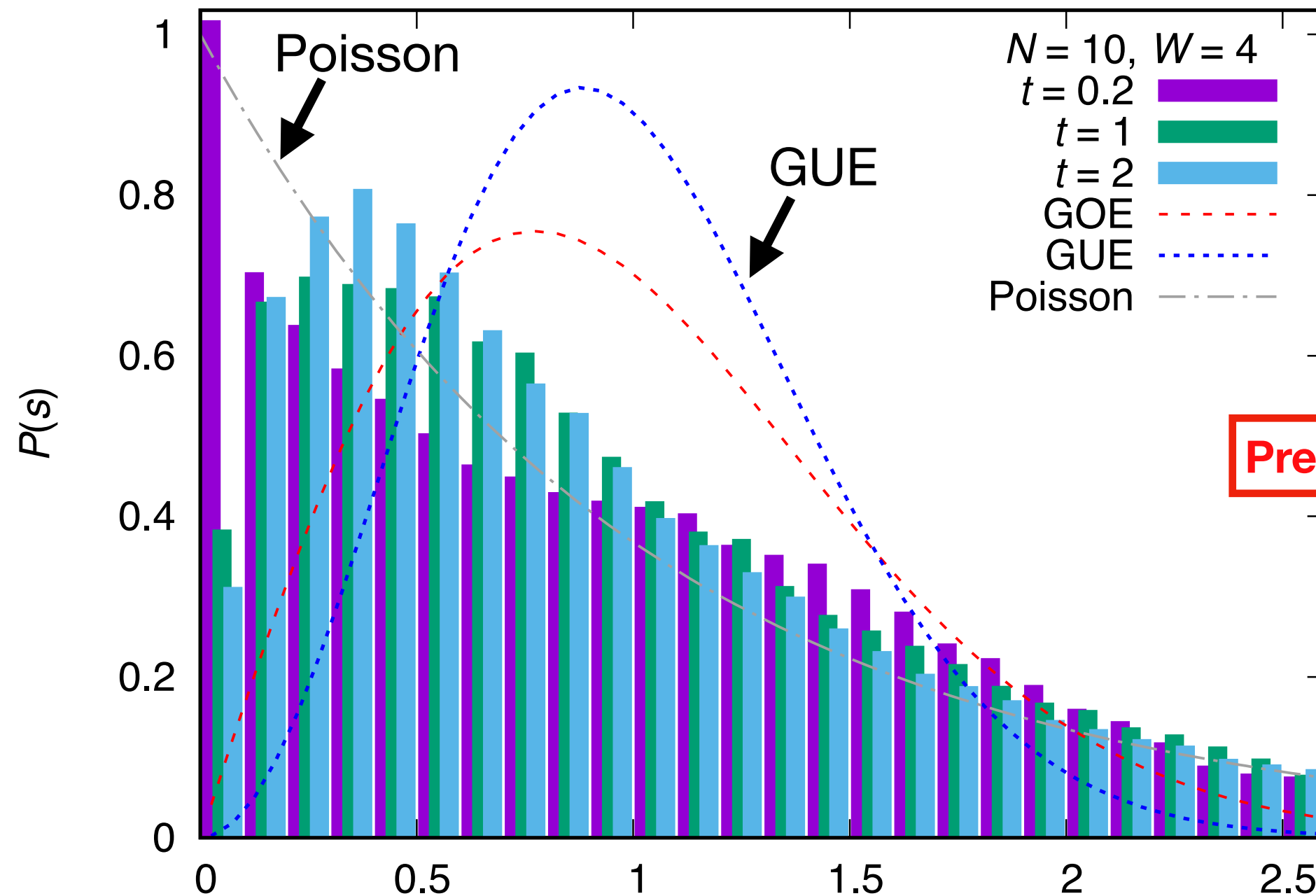
# RMT vs Lyapunov spectrum in XXZ model



Preliminary

**$N=10, w=0.5$  (ergodic phase)**

# RMT vs Lyapunov spectrum in XXZ model



**$N=10, w=4.0$  (MBL phase)**



# Summary of numerical observations

- Classical chaos

  - D0 matrix model — ‘strongly’ universal
  - Other chaotic systems — universal

- Quantum chaos

  - SYK — ‘strongly’ universal
  - Other chaotic systems — universal
  - MBL — not universal (Poisson-like)

- Lyapunov growth can be seen precisely.

# Conclusion & Outlook

- The largest Lyapunov exponent is not enough.
- Lyapunov spectrum captures physics more precisely.
- New universality.
- Black hole is (probably) special.
- What is the mechanism?
- How can we formulate the spectrum in gravity side?
- Relation to the late time universality (energy spectrum)?
- 'KS entropy' vs EE growth rate?
- Generalization of the chaos bound to KS entropy?