

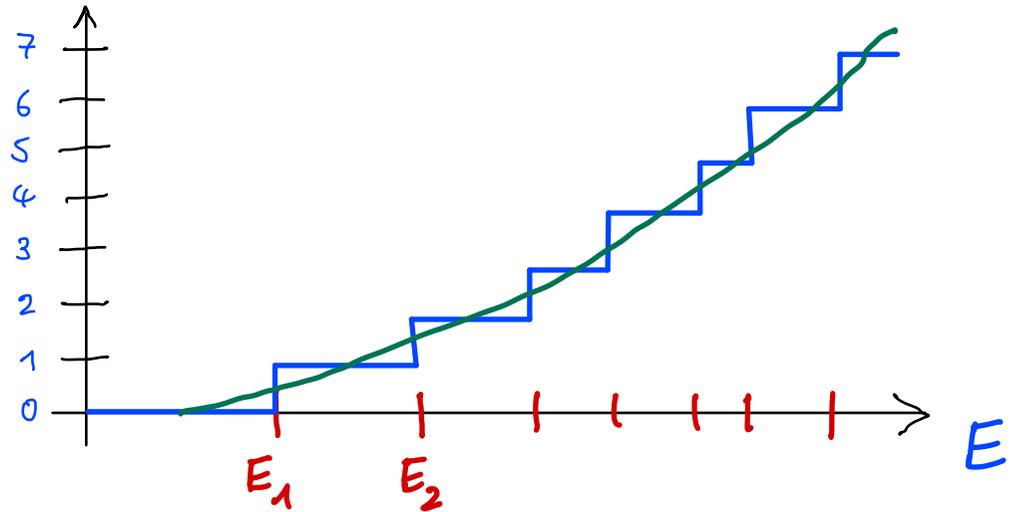
## 7.5. Average level density

Motivation: Average is *system specific* and not related to chaotic/regular dynamics

• *Universal properties* appear as fluctuations on top of average

Def.: Spectral staircase (counting function): number of levels with  $E_i < E$

$$N(E) = \sum_i \Theta(E - E_i)$$



Def.: Density of states:  $d(E) = \frac{dN(E)}{dE} = \sum_i \delta(E - E_i)$

Def.: Average staircase  $\bar{N}(E)$  smoothly approximating  $N(E) \Rightarrow N(E) = \bar{N}(E) + N_{fl}(E)$

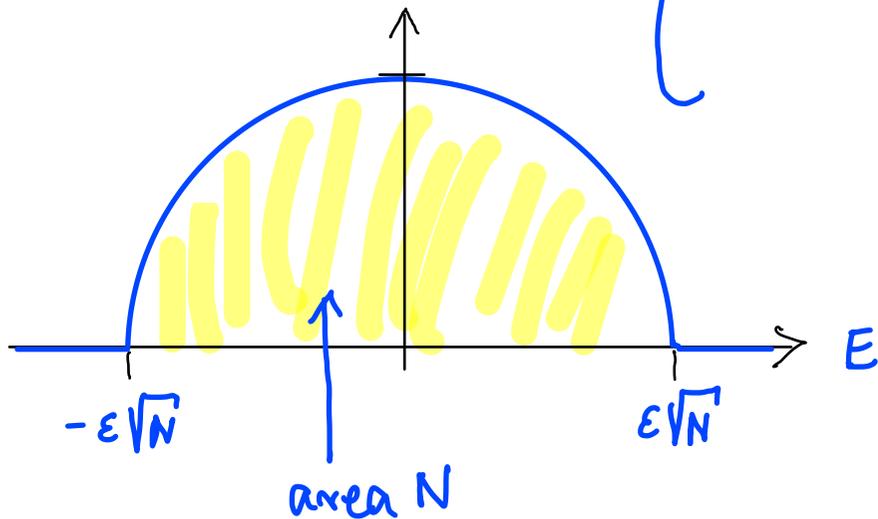
Def.: Average density of states:  $\bar{d}(E) = \frac{d\bar{N}(E)}{dE} \Rightarrow d(E) = \bar{d}(E) + d_{fl}(E)$

What is average?

a) Random matrices: Wigner's semicircle law (1959)

$$\bar{d}(E) = N \int dE_1 \dots dE_N \mathcal{P}(E_1, E_2, E_3, \dots, E_N) = \dots =$$

$$\bar{d}(E) = \begin{cases} \frac{2\sqrt{N}}{\pi E} \sqrt{1 - \left(\frac{E}{\epsilon\sqrt{N}}\right)^2} & ; |E| \leq \epsilon\sqrt{N} \\ 0 & ; \text{otherwise} \end{cases}$$



$$\bar{N}(E) = \int_{-\infty}^E dE' \bar{d}(E')$$

b) Hamiltonian system : Weyl law

Each quantum state occupies a Planck cell  $h^d$

Volume of classical phase space below energy  $E$ :

$$V_{\text{cl}}(E) = \int d^d p \, d^d q \, \Theta(E - H(\vec{q}, \vec{p}))$$

$$\bar{N}(E) = \frac{V_{\text{cl}}(E)}{h^d}$$

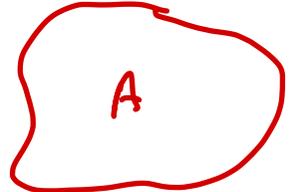
$$\bar{d}(E) = \frac{d\bar{N}(E)}{dE} = \frac{1}{h^d} \int d^d q \, d^d p \, \delta(E - H(\vec{q}, \vec{p}))$$

Example: Billiard in  $d$  dimensions :  $H(\vec{q}, \vec{p}) = \begin{cases} \frac{\vec{p}^2}{2m} & ; \vec{q} \text{ inside} \\ \infty & ; \vec{q} \text{ outside} \end{cases}$

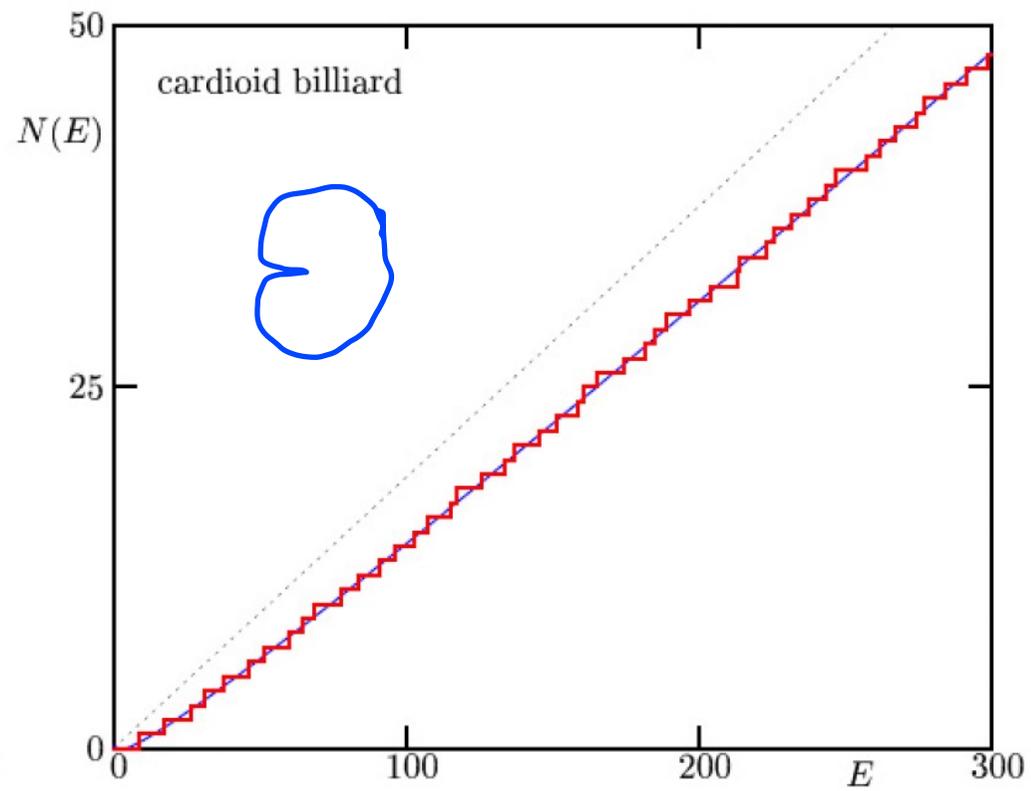
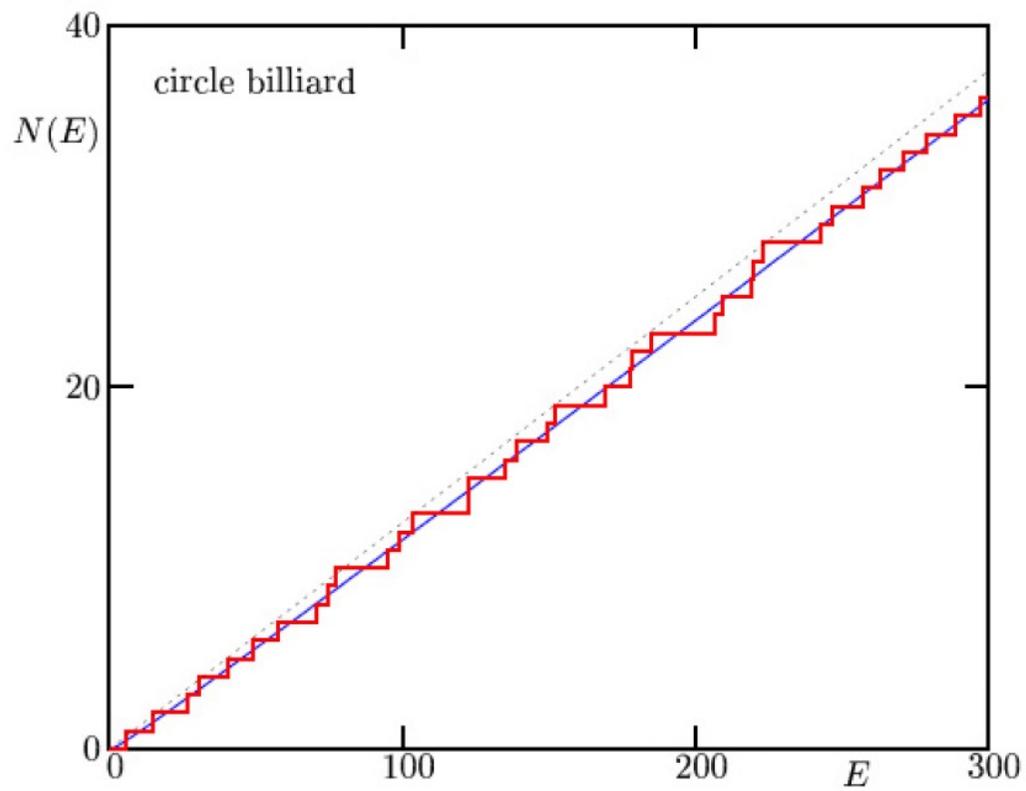
$$\Rightarrow \bar{d}(E) = \frac{V}{h^d} \int d^d p \delta\left(E - \frac{\vec{p}^2}{2m}\right) = \frac{V}{h^d} \frac{(2mE)^{d/2}}{E} \underbrace{\int d^d z \delta(1 - \vec{z}^2)}_{\frac{1}{2} O_d \text{ surface of } d\text{-dim. unit sphere}}$$

$\vec{z} = \frac{\vec{p}}{\sqrt{2mE}}$

$d=1$ :  $\bar{d}(E) = \frac{L \sqrt{2m/E}}{h} \sim \frac{1}{\sqrt{E}}$    $E_n \sim n^2$

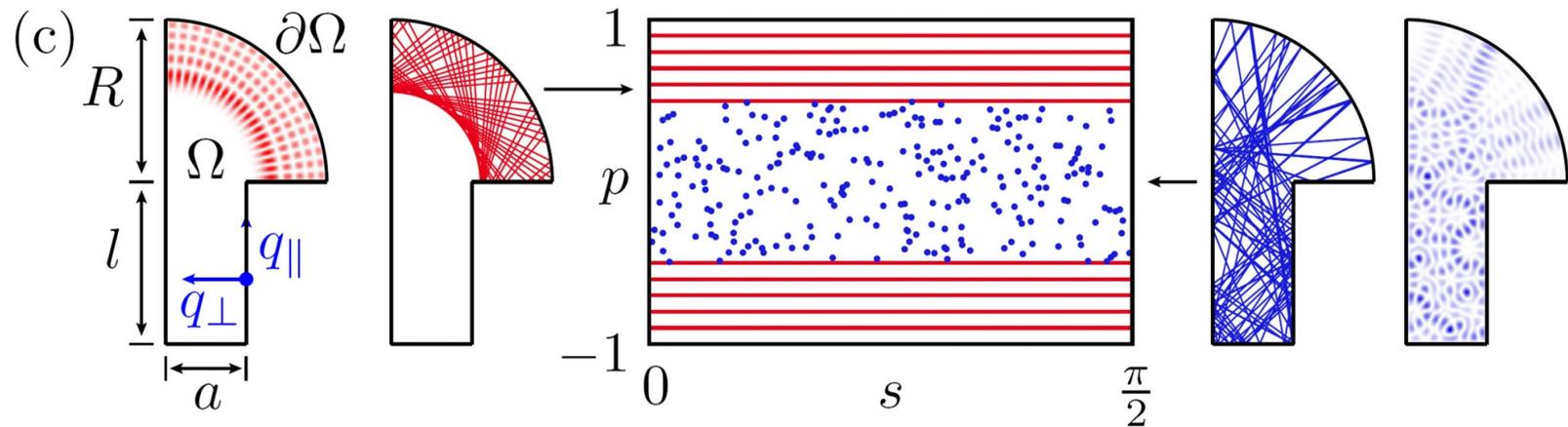
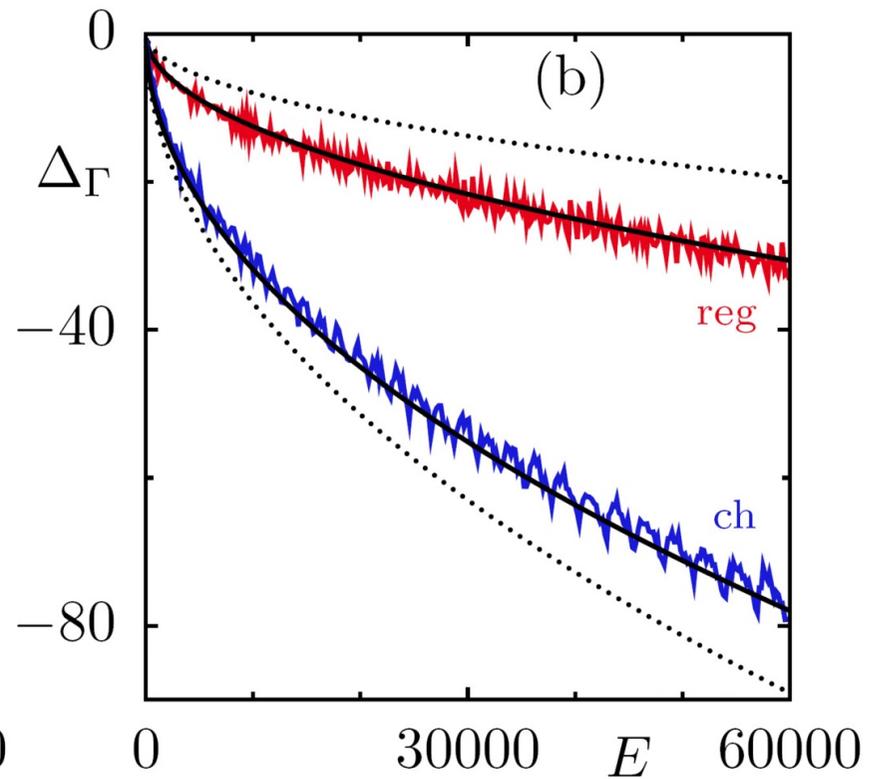
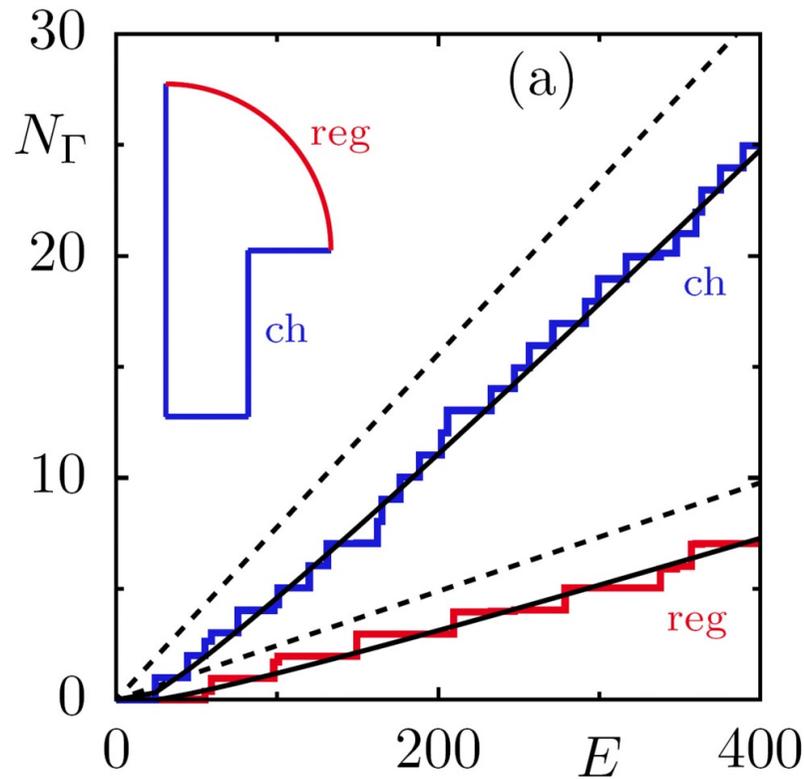
$d=2$ :  $\bar{d}(E) = \frac{2m A}{h^2 4\pi} \sim E^0$    $E_n \sim n$

$-\frac{2m}{h^2} \frac{L}{8\pi\sqrt{E}}$  + corrections of higher order in  $\frac{1}{\sqrt{E}}$



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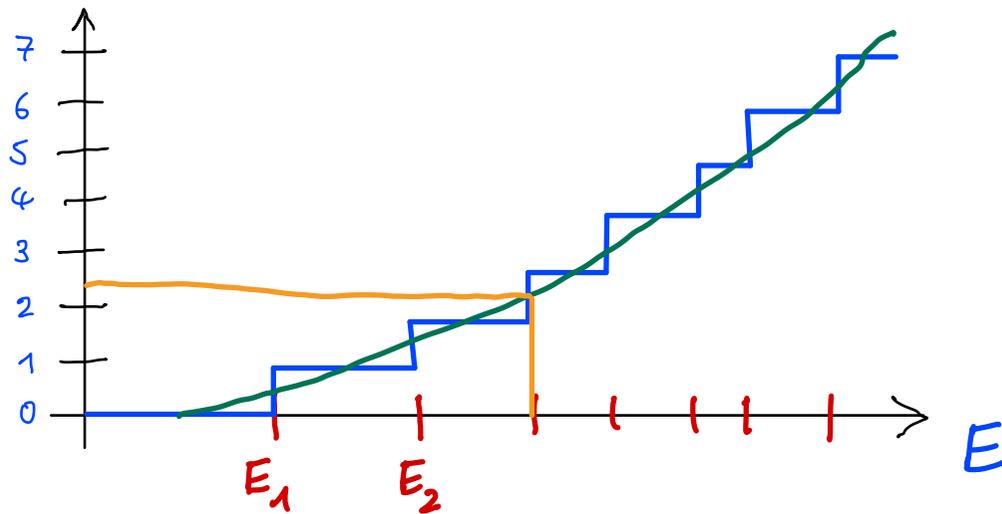
# Partial Weyl law:



## 7.6. Unfolding of spectra

Motivation: Average is *system specific* and not related to chaotic/regular dynamics

- *Universal properties* appear as fluctuations on top of average



$$N(E) = \sum_i \Theta(E - E_i)$$
$$\bar{N}(E)$$

unfolding:  $e_i = \bar{N}(E_i)$

average distance of  $e_i$  is 1 (by construction)

remarks: • often  $\bar{N}(E)$  or  $\bar{d}(E)$  unknown  $\rightarrow$  extract from data  
 e.g. convolution with Gaussian of width  $\Delta$

$$\bar{d}_{\Delta}(E) = \int_{-\infty}^{\infty} d\varepsilon \quad d(E-\varepsilon) \frac{e^{-\frac{\varepsilon^2}{2\Delta^2}}}{\sqrt{2\pi\Delta^2}}$$

choose  $\Delta$  large, s.t.  $N(E+\Delta) - N(E) \gg 1$

small, s.t. global  $\bar{d}(E)$  not altered

- billiards: use Weyl law
- random matrices: use Wigner's semicircle

avoid unfolding:

- ratio of consecutive level spacings  $r = \frac{E_{n+2} - E_{n+1}}{E_{n+1} - E_n}$

$$\tilde{r} = \min\left(r, \frac{1}{r}\right) \in [0, 1]$$

$$\langle \tilde{r} \rangle_{\text{GOE}} = 4 - 2\sqrt{3} \approx 0.53\dots$$

$$\langle \tilde{r} \rangle_{\text{Poisson}} = 2 \ln 2 - 1 \approx 0.39$$

## 7.7. Further level statistics

Motivation:  $P(S)$  is not sensitive to long-range correlations

- $\Delta_3$  statistics (rigidity): deviation of  $N(E)$  from straight line

$$\Delta_3(L) = \frac{1}{L} \left\langle \min_{A,B} \int_E^{E+L} dx [N(x) - (Ax+B)]^2 \right\rangle_E = \begin{cases} \frac{L}{15} & \text{Poisson} \\ \frac{\ln L}{\pi^2} & \text{GOE} \end{cases}$$

long-range correlations

- number statistics:

$n(L)$  = number of levels in interval of length  $L$

$$\langle n(L) \rangle = L$$

$$\langle n(L)^2 \rangle = \sum_1^2(L) = \begin{cases} L & ; \text{Poisson} \\ \frac{2}{\pi^2} \ln L & ; \text{GOE} \end{cases} \quad \text{less fluctuations}$$

- $E(k, L)$  = prob. to have  $k$  levels in interval of length  $L$

- spectral two-point correlation:

use fluctuating density of states:  $d_{fl}(E) = d(E) - \bar{d}(E)$

$$Y_2(L) = \int_{-\infty}^{\infty} dE \quad d_{fl}(E - \frac{L}{2}) d_{fl}(E + \frac{L}{2}) - \delta(L)$$

prob. to have two levels with distance  $L$  (and possibly many in between)

- form factor:  $K(\tau) = \int_{-\infty}^{\infty} dL \quad Y_2(L) \cos(2\pi L\tau) + 1$

