Local statistics in the 1d Coulomb gas: extremes, gaps and full-counting statistics

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The 1d Coulomb gas: a classical stat. mech. problem

A. Lenard, Exact Statistical Mechanics of a One-Dimensional System with Coulomb Forces, (1961)

S. Prager, The One-Dimensional Plasma, (1962)

R. J. Baxter, Statistical mechanics of a 1d Coulomb system with a uniform charge background, (1963)

H. Kunz, The 1d classical electron gas, (1974)

M. Aizenman, P. A. Martin, Structure of Gibbs states of one dimensional Coulomb systems, (1980)

Local statistics in the 1d Coulomb gas: extremes, gaps and full-counting statistics

A. Dhar, A. Kundu, S. N. Majumdar, S. Sabhapandit, G. S., Exact extremal statistics in the classical 1d Coulomb gas, Phys. Rev. Lett. 119, 060601 (2017)

A. Dhar, A. Kundu, S. N. Majumdar, S. Sabhapandit, G. S., Extreme statistics and index distribution in the classical 1d Coulomb gas, J. Phys. A: Math. Theor. 51 295001 (2018)

A. Flack, S. N. Majumdar, G. S., Gap probability and full counting statistics in the one dimensional onecomponent plasma, J. Stat. Mech. (2022) 053211

One dimensional (neutral) plasma N +ve charges +q (with positions $x'_i s$)
N -ve charges -q (with positions $y'_i s$) on [-L, L]with $\gamma \propto q^2$ Energy of a configuration $E[\{x_i\}, \{y_i\}] = -\gamma \sum_{i \neq j} |x_i - x_j| - \gamma \sum_{i \neq j} |y_i - y_j| + \gamma \sum_{i \neq j} |x_i - y_j|$ 1d Coulomb interaction Treat the negative particles as a uniform background with a density $\rho_0 = N/(2L)$ over [-L, L] $\gamma \sum_{i \neq j} |x_i - y_j| \simeq \gamma \rho_0 \sum_{i=1}^N \int_{-L}^L |x_i - y| \, dy = \gamma \rho_0 \sum_{i=1}^N \left(L^2 + x_i^2 \right)$ effective harmonic potential

Different types of backgrounds have recently been considered in Chafaï, Garcia-Zelada, Jung (2021)

One dimensional jellium model on the line $L \to \infty$

Effective energy for the +ve charges

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$$E[\{x_i\}] = A \sum_{i=1}^{N} x_i^2 - B \sum_{i \neq j} |x_i - x_j| \quad \text{with} \quad A, B = \mathcal{O}(1)$$

• Typical scale L_N : $x_i = L_N \tilde{x}_i$ with $\tilde{x}_i = O(1)$

$$A\sum_{i=1}^{N} x_i^2 \sim ANL_N^2 \qquad \text{vs} \qquad B\sum_{i \neq j} |x_i - x_j| \sim BN^2 L_N$$
$$\implies L_N = O(N)$$

 ${\it @}$ Dimensionless energy, setting A=1 , $B=\alpha$

$$\beta E[\{x_i\}] = \frac{N^2}{2} \sum_{i=1}^N \tilde{x}_i^2 - \alpha N \sum_{i \neq j} |\tilde{x}_i - \tilde{x}_j|$$

One-dimensional jellium

One-dimensional jellium model (1d-one component plasma)

$$P(x_1, x_2, \cdots, x_N) = \frac{1}{Z_N} \exp\left[-\beta E(x_1, x_2, \cdots, x_N)\right]$$

$$\beta E[\{x_i\}] = \frac{N^2}{2} \sum_{i=1}^{N} x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$

1d Coulomb interaction



One-dimensional jellium: average density

$$\beta E(x_1, \cdots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$

• Average density: $\rho_N(x) = \frac{1}{N} \sum_{i=1}^N \langle \delta(x - x_i) \rangle$

Order the positions:

$$x_{(1)} < x_{(2)} < \dots < x_{(N)}$$

Lenart '61, Baxter '63

$$\beta E(\{x_i\}) = \frac{N^2}{2} \sum_{i=1}^{N} x_i^2 - 2\alpha N \sum_{i>j} (x_{(i)} - x_{(j)})$$

= $\frac{N^2}{2} \sum_{i=1}^{N} x_{(i)}^2 - 2\alpha N \sum_{i=1}^{N} (2i - N - 1) x_{(i)}$
= $\frac{N^2}{2} \sum_{i=1}^{N} \left(x_{(i)} - \frac{2\alpha}{N} (2i - N - 1) \right)^2 + C_N(\alpha)$

One-dimensional Coulomb gas: average density

Order the positions:

 β

$$x_{(1)} < x_{(2)} < \dots < x_{(N)}$$

$$x_{2}) < \cdots < x_{(N)}$$

$$E(x_1, \cdots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$
$$= \frac{N^2}{2} \sum_{i=1}^N \left(x_{(i)} - \frac{2\alpha}{N} (2i - N - 1) \right)^2 + C_N(\alpha)$$

• Equilibrium positions: $x^*_{(i)} = \frac{2\alpha}{N}(2i - N - 1)$, $i = 1, 2, \cdots, N$

equispaced positions leftmost $x_{(1)}^* = -2\alpha \left(1 - \frac{1}{N}\right)$ rightmost $x_{(N)}^* = 2\alpha \left(1 - \frac{1}{N}\right)$

One-dimensional Coulomb gas: average density

$$\beta E(x_1, \dots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$



Quite generic for d-dimensional Coulomb gas + harmonic potential (see e.g. the Ginibre ensemble in d=2)

One-dimensional Coulomb gas

$$\beta E(x_1, \cdots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$



What about local fluctuations?

Fluctuations of the position of the rightmost particle
 This talk
 Distribution of the gap between two particles
 Full counting statistics

Local fluctuations at the edge of the one-dimensional Coulomb gas

A. Dhar, A. Kundu, S. N. Majumdar, S. Sabhapandit, G. S., Phys. Rev. Lett. 119, 060601 (2017)

A. Dhar, A. Kundu, S. N. Majumdar, S. Sabhapandit, G. S., J. Phys. A: Math. Theor. 51 295001 (2018)

Motivations and background: edge universality for Gaussian beta-ensembles of RMT

Dyson 's log-gas at temperature β (Gaussian β -ensemble)

$$P(\lambda_1, \cdots, \lambda_N) = \frac{1}{Z_N} \exp\left[-\beta \left(N\sum_{i=1}^N \frac{x_i^2}{2} - \frac{1}{2}\sum_{i\neq j} \ln|\lambda_i - \lambda_j|\right)\right]$$

Mean density of eigenvalues

$$\rho_N(\lambda) = \frac{1}{N} \sum_{i=1}^N \langle \delta(\lambda - \lambda_i) \rangle$$
$$\longrightarrow_{N \to \infty} \rho_{\rm SC}(\lambda) = \frac{1}{\pi} \sqrt{2 - \lambda^2}$$



Tracy-Widom distributions for λ_{max}



In the limit
$$N \to \infty$$
, $\lambda_{\max} \to \sqrt{2}$

 $\lambda_{\max} = \max_{1 \le i \le N} \lambda_i$

Tracy-Widom distributions and their generalizations

$$\Pr\left[\lambda_{\max} \le w\right] \longrightarrow \mathcal{F}_{\beta}(\sqrt{2}(w - \sqrt{2})N^{2/3})$$

Tracy & Widom '94

Tracy-Widom distributions for λ_{max}



• For $\beta = 1, 2, 4$ explicit expression in terms of a Painlevé transcendent

Tracy & Widom '94, '96 $q''(x) = xq(x) + 2q^3(x)$, $q(x) \sim Ai(x)$

For instance for $\beta = 2$: $\mathcal{F}_2(x) = \exp\left[-\int_x^\infty (s-x) q^2(s) ds\right]$

Tor generic values of $\beta > 0$: stochastic Airy operator

Dumitriu, Edelman `02 Ramirez, Rider, Virag `11

Motivations and background: edge universality for beta-ensembles of RMT

Dyson 's log-gas at temperature β

$$P(\lambda_1, \cdots, \lambda_N) = \frac{1}{Z_N} \exp\left[-\beta \left(N \sum_{i=1}^N V(\lambda_i) - \frac{1}{2} \sum_{i \neq j} \ln |\lambda_i - \lambda_j|\right)\right]$$

The Edge properties are universal for a wide class of confining potentials $V(\lambda)$ such that the density has a finite support and vanishes as a square-root at the edge (« regular » potential)

Krishnapur, Rider, Virag `13 Bourgade, Erdös, Yau `14



Back to the one-dimensional jellium

One-dimensional jellium model (1d-one component plasma)

$$P(x_1, x_2, \cdots, x_N) = \frac{1}{Z_N} \exp\left[-\beta E(x_1, x_2, \cdots, x_N)\right]$$

$$\beta E[\{x_i\}] = \frac{N^2}{2} \sum_{i=1}^{N} x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$

1d Coulomb interaction



1d Coulomb gas: fluctuations at the edge



 ${f o}$ In the limit $N o \infty$, $x_{
m max} o 2 lpha$

The typical scale of fluctuations of x_{\max} can be obtained via

$$\int_{x_{\max}}^{2\alpha} \rho_{\infty}(x) \, dx \sim \frac{1}{N} \implies 2\alpha - x_{\max} = \mathcal{O}(1/N)$$

1d Coulomb gas: typical fluctuations of x_{\max}

$$Q_N(w) = \mathbb{P}(x_{\max} < w)$$

Imiting form for large N, with $N(w-2\alpha) = z = \mathcal{O}(1)$

$$Q_N(w) \xrightarrow[N \to \infty]{} F_\alpha(z+2\alpha)$$

A. Dhar et al. (2017), (2018)

"eigenvalue"

where

$$\frac{dF_{\alpha}(x)}{dx} = A(\alpha)e^{-x^2/2}F_{\alpha}(x+4\alpha)$$

with boundary conditions:

 $\lim_{\substack{x o -\infty}} F_{lpha}(x) = 0$ see also Baxter (1963) $\lim_{x o +\infty} F_{lpha}(x) = 1$ and $F_{lpha}(x) \ge 0$, orall x

1d Coulomb gas: typical fluctuations of x_{\max} $Q_N(w) = \mathbb{P}(x_{\max} < w)$

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eigenvalue

where

$$\frac{dF_{\alpha}(x)}{dx} = A(\alpha)e^{-x^2/2}F_{\alpha}(x+4\alpha)$$

 $\begin{array}{ll} \text{asymptotics} & F'_{\alpha}(x) \sim \left\{ \begin{array}{c} \exp[-|x|^3/(24\alpha) + \mathcal{O}(x^2)] \;, \; x \to -\infty \\ & \\ \exp[-x^2/2 + \mathcal{O}(x)] \;, & x \to +\infty \end{array} \right. \end{array}$

1d Coulomb gas: typical fluctuations of x_{\max}

Numerical simulations



A. Dhar et al. (2017), (2018)

Comparison with Tracy-Widom (TW) distributions



Tails of the TW distributions $\mathcal{F}_{\beta}'(x) \approx \begin{cases} \exp\left[-\frac{\beta}{24}|x|^{3}\right], \ x \to -\infty \\ \exp\left[-\frac{2\beta}{3}x^{3/2}\right], \ x \to +\infty \end{cases},$

By contrast our results for the 1d-Coulomb gas yield

 $F_{\alpha}'(x) \sim \begin{cases} \exp[-|x|^3/(24\alpha) + \mathcal{O}(x^2)], \ x \to -\infty \\ \exp[-x^2/2 + \mathcal{O}(x)], \ x \to +\infty \end{cases}$

the left tail is « Tracy-Widom like » while the right tail is different

One can also consider different background charges, which modifies the right tail Chafaï, Garcia-Zelada, Jung (20121)

1d Coulomb gas: large deviations of x_{\max}

What about the fluctuations for $|2\alpha - w| \gg 1/N$?



 $Q_N(w) \sim \begin{cases} e^{-N^3 \Phi_-(w) + \mathcal{O}(N^2)} &, \quad 0 < 2\alpha - w = \mathcal{O}(1) \\ F_\alpha[N(w - 2\alpha) + 2\alpha] &, \quad |2\alpha - w| = \mathcal{O}(1/N) \\ &1 - e^{-N^2 \phi_+(w) + \mathcal{O}(N)} &, \quad 0 < w - 2\alpha = \mathcal{O}(1) \end{cases}$

A. Dhar et al. (2017), (2018), see also S. N. Majumdar 's talk



Third order phase transition at $w = 2\alpha$ see also S. N. Majumdar, G. S. (2014)

 Φ



Sketch of the derivation (1/3) $Q_N(w) = \mathbb{P}(x_{\max} < w)$

• Write it as a ratio of two partition functions $Q_N(w) = \frac{Z_N(w)}{Z_N(w \to \infty)}$

$$Z_N(w) = \int_{-\infty}^w dx_1 \cdots \int_{-\infty}^w dx_N e^{-E(x_1, \cdots, x_N)} \quad \text{(with } \beta = 1\text{)}$$

where
$$E(x_1, \cdots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$

@ Trick: order the positions $x_1 < x_2 < \cdots < x_N$ Lenart '61, Baxter '63

$$Z_N(w) = N! \int_{-\infty}^w dx_1 \cdots \int_{-\infty}^w dx_N e^{-E(x_1, \cdots, x_N)} \prod_{j=2}^N \Theta(x_j - x_{j-1})$$

and get rid of the absolute values in the interaction term

Sketch of the derivation (2/3)

$$Z_N(w) = N! \int_{-\infty}^w dx_1 \cdots \int_{-\infty}^w dx_N e^{-E(x_1, \cdots, x_N)} \prod_{j=2}^N \Theta(x_j - x_{j-1})$$

 ${}^{m extsf{o}}$ For the positions $x_1 < x_2 < \cdots < x_N$ the energy is

$$E(x_1, \cdots, x_N) = \frac{N^2}{2} \sum_{i=1}^N x_i^2 - \alpha N \sum_{i \neq j} |x_i - x_j|$$

= $\frac{N^2}{2} \sum_{i=1}^N \left(x_i - \frac{2\alpha}{N} (2i - N - 1) \right)^2 + C_N(\alpha)$

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$$Z_N(w) = N! D_\alpha \left(N \left(w - \frac{2\alpha}{N} (N - 1) \right), N \right)$$
$$D_\alpha(x, N) = \int_{-\infty}^x d\epsilon_N \int_{-\infty}^{\epsilon_N + 4\alpha} d\epsilon_{N-1} \dots \int_{-\infty}^{\epsilon_2 + 4\alpha} d\epsilon_1 e^{-\frac{1}{2} \sum_{i=1}^N \epsilon_i^2}$$

Sketch of the derivation (3/3)

$$Q_N(w) \equiv F_\alpha(x, N) = \frac{D_\alpha(x, N)}{D_\alpha(\infty, N)} \quad , \quad x = N\left(w - \frac{2\alpha}{N}(N-1)\right)$$

$$D_{\alpha}(x,N) = \int_{-\infty}^{x} d\epsilon_N \int_{-\infty}^{\epsilon_N + 4\alpha} d\epsilon_{N-1} \dots \int_{-\infty}^{\epsilon_2 + 4\alpha} d\epsilon_1 e^{-\frac{1}{2}\sum_{i=1}^{N} \epsilon_i^2}$$

Recursion relation

$$\frac{d F_{\alpha}(x,N)}{d x} = \frac{D_{\alpha}(\infty,N-1)}{D_{\alpha}(\infty,N)} e^{-\frac{x^2}{2}} F_{\alpha}(x+4\alpha,N-1)$$

where $D_{\alpha}(\infty, N)$ is the partition function of a short-range interacting particle system: its free energy is extensive

 $D_{\alpha}(\infty, N) \sim [A(\alpha)]^{-N}$

Id Coulomb gas: typical fluctuations of x_{\max} $Q_N(w) = \mathbb{P}(x_{\max} < w)$ • Limiting form for large N, with $N(w - 2\alpha) = z = \mathcal{O}(1)$

$$Q_N(w) \xrightarrow[N \to \infty]{} F_\alpha(z+2\alpha)$$

A. Dhar et al. (2017), (2018)

eigenvalue

see also Baxter (1963)

where

$$\frac{dF_{\alpha}(x)}{dx} = A(\alpha)e^{-x^2/2}F_{\alpha}(x+4\alpha)$$

with boundary conditions:

$$\lim_{x \to -\infty} F_{\alpha}(x) = 0$$

 $\lim_{x \to +\infty} F_{\alpha}(x) = 1 \quad \text{and} \quad F_{\alpha}(x) \ge 0 , \ \forall x$



$$P_{\text{gap,edge}}(g,N) \sim \begin{cases} Nh_{\alpha}(Ng) &, g = \mathcal{O}(1/N) \\ e^{-N^{2}\Psi_{\text{edge}}(g)} &, g = \mathcal{O}(1) \end{cases}$$

A. Dhar et al. (2017), (2018)



$$P_{\text{gap,edge}}(g,N) \sim \begin{cases} Nh_{\alpha}(Ng) &, g = \mathcal{O}(1/N) \\ e^{-N^{2}\Psi_{\text{edge}}(g)} &, g = \mathcal{O}(1) \end{cases}$$

Typical fluctuations $g = \mathcal{O}(1/N)$

$$h_{\alpha}(z) = A(\alpha) \int_{-\infty}^{\infty} dy \, (y + z - 4\alpha) \mathrm{e}^{-\frac{1}{2}(y + z - 4\alpha)^2} F_{\alpha}(y) \, , \, z \ge 0$$

where

$$\frac{dF_{\alpha}(x)}{dx} = A(\alpha)e^{-x^2/2}F_{\alpha}(x+4\alpha)$$



$$P_{\text{gap,edge}}(g,N) \sim \begin{cases} Nh_{\alpha}(Ng) , g = \mathcal{O}(1/N) \\ e^{-N^{2}\Psi_{\text{edge}}(g)} , g = \mathcal{O}(1) \end{cases}$$

• Typical fluctuations : $g = \mathcal{O}(1/N)$





$$\mathcal{P}_{\text{gap,edge}}(g,N) \sim \begin{cases} Nh_{\alpha}(Ng) , g = \mathcal{O}(1/N) \\ e^{-N^{2}\Psi_{\text{edge}}(g)} , g = \mathcal{O}(1) \end{cases}$$

Atypical/large fluctuations : $g = \mathcal{O}(1)$

$$\Psi_{\rm edge}(g) = \frac{g^2}{2}$$

i.e., the prolongation of the tail of $h_{\alpha}(z)$

Local fluctuations in the bulk of the one-dimensional Coulomb gas

A. Flack, S. N. Majumdar, G. S., J. Stat. Mech. (2022)



 $\overline{x_1} < \overline{x_2} < \dots < \overline{x_N}$

• Gap in the bulk: $g_i = x_{i+1} - x_i$ with i = c N, 0 < c < 1• In the bulk, the statistics of g_i is independent of i• Average value: $\langle g_i \rangle \sim \frac{4\alpha}{N}$



 $P_{\text{gap,bulk}}(g,N) \sim \begin{cases} N H_{\alpha}(g N), & g \sim \mathcal{O}(1/N), \\ e^{-N^{3}\psi_{\text{bulk}}(g)}, & g \sim \mathcal{O}(1) \end{cases},$

A. Flack, S. N. Majumdar, G. S., (2022)



$$\mathcal{P}_{\text{gap,bulk}}(g,N) \sim \begin{cases} N H_{\alpha}(gN), & g \sim \mathcal{O}(1/N), \\ e^{-N^{3}\psi_{\text{bulk}}(g)}, & g \sim \mathcal{O}(1), \end{cases}$$

Typical fluctuations : $g = \mathcal{O}(1/N)$

$$H_{\alpha}(z) = B(\alpha) \int_{-\infty}^{\infty} dy F_{\alpha}(y+4\alpha) F_{\alpha}(8\alpha - y - z) e^{-y^2/2 - (y+z-4\alpha)^2/2}$$

where

$$\frac{dF_{\alpha}(x)}{dx} = A(\alpha)e^{-x^2/2}F_{\alpha}(x+4\alpha)$$

A. Flack, S. N. Majumdar, G. S., (2022)



$$\mathcal{P}_{\text{gap,bulk}}(g,N) \sim \begin{cases} N H_{\alpha}(g N), & g \sim \mathcal{O}(1/N), \\ e^{-N^{3}\psi_{\text{bulk}}(g)}, & g \sim \mathcal{O}(1) \end{cases}, \end{cases}$$

Typical fluctuations : $g = \mathcal{O}(1/N)$





$$g_{\mathrm{gap,bulk}}(g,N) \sim \begin{cases} N H_{\alpha}(gN), & g \sim \mathcal{O}(1/N), \\ e^{-N^{3}\psi_{\mathrm{bulk}}(g)}, & g \sim \mathcal{O}(1) \end{cases}, \end{cases}$$

Atypical/large fluctuations : $g = \mathcal{O}(1)$

$$\psi_{\rm bulk}(g) = \frac{g^3}{96\alpha}$$

i.e., the prolongation of the tail of $H_{\alpha}(z)$

Typical gap fluctuations: bulk vs edge



Conclusion and perspectives

- Exact extreme statistics of one-dimensional Coulomb gas
 - Typical fluctuations are NOT given by Tracy-Widom distributions
- Gap statistics: different behaviors in the bulk and at the edge
 - ▶ In the bulk, the distribution is NOT given by the Wigner surmise (i.e., corresponding to N = 2 as in Gaussian β ensembles) see also 5. Santra et al. PRL 2022 for Riesz gas
 - Q: how to interpolate between these two regimes?
 - The Exact results for the full counting statistics (i.e. the number of particles in [-L, +L]) or for the index: strong hyperuniformity