

Introduction to
Integrability in AdS/CFT:
Lecture 2

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Introduction

Recall:

- $\mathcal{N}=4$ SYM is a (super)conformal field theory
- In planar limit, has 1 free parameter λ
- We want to determine $\Delta(\lambda)$ for all (local, gauge-invariant, single-trace) operators, for all λ
- 1-loop (weak coupling) mixing matrix for scalars

SU(2) subsector: $\text{tr } X(x)^M Z(x)^{L-M} + \dots$

$$\Gamma = \frac{\lambda}{8\pi^2} H, \quad H = \sum_{l=1}^L (1 - \mathcal{P}_{l,l+1})$$

quantum
spin chain
Hamiltonian

Problem: to determine eigenvectors & eigenvalues

Solved exactly!

[Bethe 31]

Approach used by Bethe is now known as
"coordinate" Bethe ansatz

A different approach was developed later, called
Quantum Inverse Scattering Method (QISM)
& "algebraic" Bethe ansatz

[Yang, Gaudin, Baxter, Zamolodchikov², Faddeev, Kulish, Sklyanin, ...]

- Each approach has its advantages/disadvantages
- It is essential to learn both for AdS/CFT!

(also for applications in
statistical mechanics, condensed matter,...)

Plan

- Today: quantum integrability “toolkit”:
 - quantum spin chains
 - Yang-Baxter equations
 - quantum inverse scattering method
 - algebraic Bethe ansatz
 - analytical Bethe ansatz
- Subsequent: coordinate Bethe ansatz,
& application to $\mathcal{N}=4$ SYM

Quantum spin chains

Example: system of L fixed particles with spin $1/2$

$L=1$: The Hilbert space is $V = \mathcal{C}^2$ 2 dims

with elements $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, x_i \in \mathcal{C}$

The observables are the Pauli matrices $\vec{\sigma} = (\sigma^x, \sigma^y, \sigma^z)$

For $L > 1$, need **tensor product**

For vectors:

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \otimes \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} x_1 y_1 \\ x_1 y_2 \\ x_2 y_1 \\ x_2 y_2 \end{pmatrix}$$

Permutation matrix

$$\mathcal{P}_{12} \equiv \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$\mathcal{P}_{12} \left[\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \otimes \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \right] = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \otimes \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

check:

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 y_1 \\ x_1 y_2 \\ x_2 y_1 \\ x_2 y_2 \end{pmatrix} = \begin{pmatrix} x_1 y_1 \\ x_2 y_1 \\ x_1 y_2 \\ x_2 y_2 \end{pmatrix} \quad \checkmark$$

Tensor product of matrices:

$$\begin{pmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{pmatrix} \otimes \begin{pmatrix} y_{11} & y_{12} \\ y_{21} & y_{22} \end{pmatrix} = \begin{pmatrix} x_{11}y_{11} & x_{11}y_{12} & x_{12}y_{11} & x_{12}y_{12} \\ x_{11}y_{21} & x_{11}y_{22} & x_{12}y_{21} & x_{12}y_{22} \\ x_{21}y_{11} & x_{21}y_{12} & x_{22}y_{11} & x_{22}y_{12} \\ x_{21}y_{21} & x_{21}y_{22} & x_{22}y_{21} & x_{22}y_{22} \end{pmatrix}$$

L=2: The Hilbert space is $V \otimes V$ 2^2 dims
 $\uparrow \quad \uparrow$
1 2

The observables are

$$\vec{\sigma}_1 \equiv \vec{\sigma} \otimes I, \quad \vec{\sigma}_2 \equiv I \otimes \vec{\sigma} \quad I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

Related by permutation matrix

$$\vec{\sigma}_2 = \mathcal{P}_{12} \vec{\sigma}_1 \mathcal{P}_{12}$$

$$\vec{\sigma}_1 = \mathcal{P}_{12} \vec{\sigma}_2 \mathcal{P}_{12}$$

Subscript denotes the vector space on which the operator acts nontrivially!

general L: The Hilbert space is $V \otimes \dots \otimes V$ 2^L dims

The observables are

$$\vec{\sigma}_n = I \otimes \dots \otimes I \otimes \vec{\sigma} \otimes I \otimes \dots \otimes I \quad n = 1, \dots, L$$

$\uparrow \qquad \qquad \qquad \uparrow \qquad \qquad \qquad \uparrow$
 $1 \qquad \qquad \qquad n \qquad \qquad \qquad L$

Hamiltonian? Many possibilities! We consider here

$$H = \frac{1}{2} \sum_{n=1}^L (I - \vec{\sigma}_n \cdot \vec{\sigma}_{n+1}) = \sum_{n=1}^L (I - \mathcal{P}_{n,n+1})$$

PBCs $\vec{\sigma}_{L+1} \equiv \vec{\sigma}_1$

“Heisenberg (XXZ) quantum spin chain”

- 1-dim model of ferromagnetism
- 1-loop mixing matrix in $SU(2)$ subsector of $\mathcal{N}=4$ SYM

Basic problem: $H|\psi\rangle = E|\psi\rangle$ (*)

H is $2^L \times 2^L$ matrix \therefore

Brute-force diagonalization is not an option for $L \gtrsim 10$

Fortunately, as we shall see, this model is **integrable**;
so there ARE other options!

Hint of integrability: H commutes with

$$\sum_{n=1}^L \vec{\sigma}_n \cdot (\vec{\sigma}_{n+1} \times \vec{\sigma}_{n+2})$$

There is a beautiful, systematic way of
constructing such conserved quantities & solving (*)

To explain, we must digress...

Yang-Baxter equation
(YBE)

Consider "R-matrix":

$$\boxed{R(u) \equiv uI \otimes I + i\mathcal{P}} = \left(\begin{array}{c|c} u+i & i \\ \hline u & u \\ \hline & u+i \end{array} \right) = \left(\begin{array}{c|c} a & c \\ \hline b & b \\ \hline & a \end{array} \right)$$

$$a = u + i, \quad b = u, \quad c = i$$

u : "spectral parameter"

[eventually, parameter of the generating function
for conserved quantities]

We regard $R(u)$ as an operator on $V \otimes V$

Let's now use $R(u)$ to construct operators on $V \otimes V \otimes V$

Operators on $V \otimes V \otimes V$:

\uparrow \uparrow \uparrow
 1 2 3

$$R_{12}(u) \equiv R(u) \otimes I = \left(\begin{array}{c|c|c} a & & \\ \hline & b & c \\ \hline & c & b \\ & & a \end{array} \right) \otimes \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \left(\begin{array}{c|c|c|c} a & & & \\ \hline & b & c & \\ \hline & & b & c \\ \hline & c & b & \\ \hline & & c & b \\ & & & a \\ & & & a \end{array} \right)$$

$$R_{23}(u) \equiv I \otimes R(u) = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \otimes \left(\begin{array}{c|c|c} a & & \\ \hline & b & c \\ \hline & c & b \\ & & a \end{array} \right) = \left(\begin{array}{c|c|c|c} a & & & \\ \hline & b & c & \\ \hline & c & b & \\ & & a & \\ \hline & & & a \\ & & b & c \\ \hline & & c & b \\ & & & a \end{array} \right)$$

$$R_{13}(u) \equiv \mathcal{P}_{23} R_{12}(u) \mathcal{P}_{23}$$

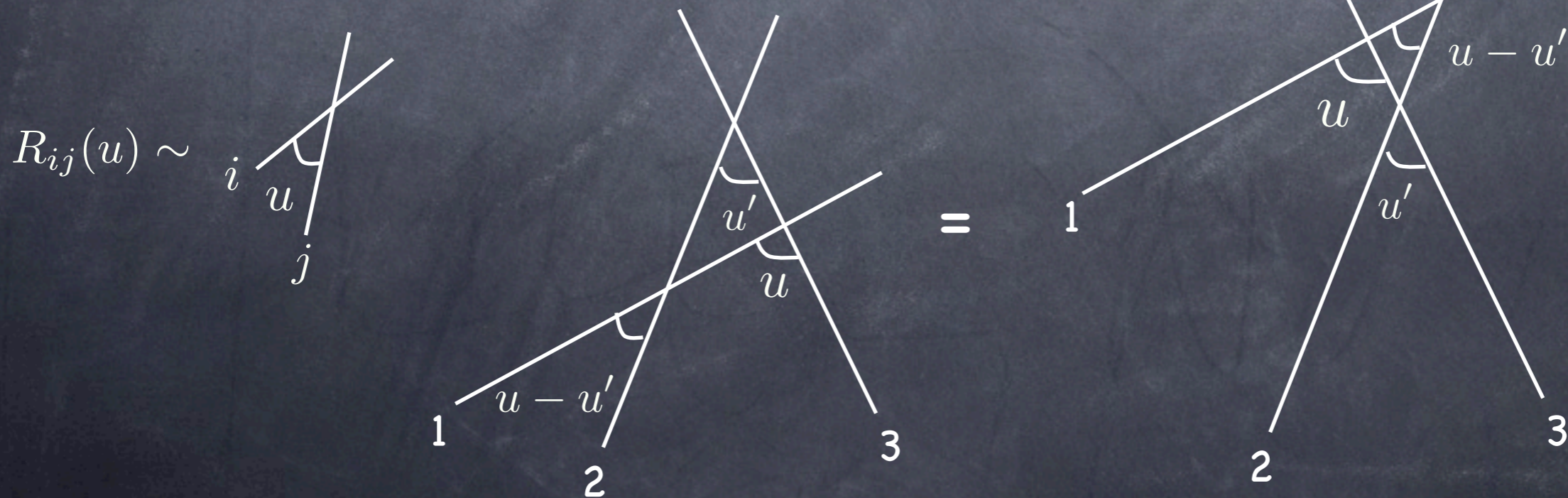
$$\mathcal{P}_{23} \equiv I \otimes \mathcal{P} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \otimes \begin{pmatrix} 1 & | & 1 \\ \hline 1 & & \\ & & 1 \end{pmatrix} = \begin{pmatrix} 1 & & & & \\ & 1 & & & \\ & & 1 & & \\ & & & 1 & \\ & & & & 1 \end{pmatrix}$$

$$R_{13}(u) = \begin{pmatrix} a & & & & \\ & b & & & c \\ & & a & & \\ & & & b & c \\ c & & & b & \\ & & & & a \\ & & c & & b \\ & & & & & a \end{pmatrix}$$

Can now easily check that

$$R_{12}(u - u') R_{13}(u) R_{23}(u') = R_{23}(u') R_{13}(u) R_{12}(u - u')$$

- This is the famous YBE!
- Can regard as an equation to be solved for $R(u)$
- Many families of solutions known
- We are considering here just the simplest, $SU(2)$ -invariant, solution $[g \otimes g, R(u)] = 0, g \in SU(2)$



Question: Why should we care about this?

Answer: As we shall now see,
for each regular ($R(0) \propto \mathcal{P}$) solution of YBE,
we can construct a local **integrable** spin chain!

Quantum Inverse
Scattering Method
(QISM)

Basic idea: Use R-matrix to construct the Hamiltonian and higher local conserved quantities

key step: introduce an additional copy of vector space V
 "auxiliary" space

$$\begin{array}{ccccccc}
 V & \otimes & V & \otimes & \dots & \otimes & V \\
 \uparrow & & \uparrow & & & & \uparrow \\
 0 & & 1 & & & & L
 \end{array}$$

$$T_0(u) \equiv R_{0L}(u) \cdots R_{01}(u)$$

"monodromy matrix"



"Fundamental Relation" (FR):

$$R_{00'}(u - u') T_0(u) T_{0'}(u') = T_{0'}(u') T_0(u) R_{00'}(u - u')$$

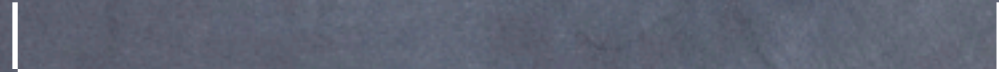
Proof (L=2):

$$LHS = R_{00'}(u - u') R_{02}(u) R_{01}(u) R_{0'2}(u') R_{0'1}(u')$$


$$= R_{00'}(u - u') R_{02}(u) R_{0'2}(u') R_{01}(u) R_{0'1}(u')$$

All spaces different

YBE


$$= R_{0'2}(u') R_{02}(u) R_{00'}(u - u') R_{01}(u) R_{0'1}(u')$$

YBE

$$= R_{0'2}(u') R_{02}(u) R_{0'1}(u') R_{01}(u) R_{00'}(u - u')$$

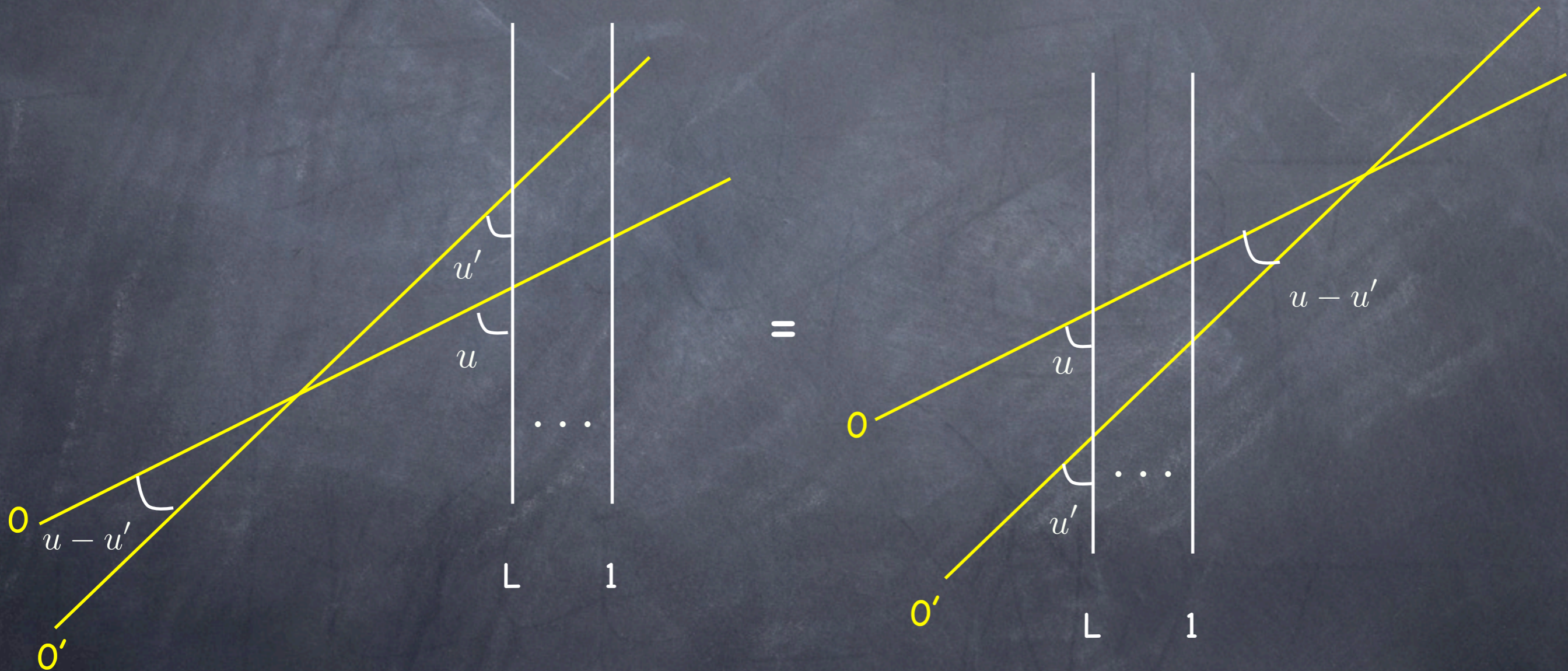
All spaces different


$$= R_{0'2}(u') R_{0'1}(u') R_{02}(u) R_{01}(u) R_{00'}(u - u') = RHS$$



Graphical proof:

$$R_{00'}(u - u') T_0(u) T_{0'}(u') = T_{0'}(u') T_0(u) R_{00'}(u - u')$$



$$t(u) = \text{tr}_0 T_0(u)$$

“transfer matrix”

Acts on $V \otimes \dots \otimes V$ (same as spin-chain Hamiltonian!)
 $\uparrow \qquad \qquad \qquad \uparrow$
 $1 \qquad \qquad \qquad L$

1-parameter family of commuting operators:

$$[t(u), t(u')] = 0$$

Proof: $R_{00'}(u - u') T_0(u) T_{0'}(u') = T_{0'}(u') T_0(u) R_{00'}(u - u')$ FR

$$R_{00'}(u - u') T_0(u) T_{0'}(u') R_{00'}(u - u')^{-1} = T_{0'}(u') T_0(u)$$

$$t(u) = \text{tr}_0 T_0(u)$$

“transfer matrix”

Acts on $V \otimes \dots \otimes V$ (same as spin-chain Hamiltonian!)
 $\uparrow \qquad \qquad \qquad \uparrow$
 $1 \qquad \qquad \qquad L$

1-parameter family of commuting operators:

$$[t(u), t(u')] = 0$$

Proof: $R_{00'}(u - u') T_0(u) T_{0'}(u') = T_{0'}(u') T_0(u) R_{00'}(u - u')$ FR

trace

$$\text{tr}_{00'} \cancel{R_{00'}(u - u')} T_0(u) T_{0'}(u') \cancel{R_{00'}(u - u')^{-1}} = \text{tr}_{00'} T_{0'}(u') T_0(u)$$

cyclic property of trace

$$\text{tr}_{00'} T_0(u) T_{0'}(u') = \text{tr}_{00'} T_{0'}(u') T_0(u)$$

$$t(u) t(u') = t(u') t(u) \quad \blacksquare$$

The transfer matrix is a generating function for local conserved quantities:

$$\ln t(u) = \sum_{n=0}^{\infty} \frac{u^n}{n!} H_n$$

Can show that H_1 is the Heisenberg Hamiltonian, H_2 is the next conserved charge, etc.

$$[t(u), t(u')] = 0 \quad \Rightarrow \quad [H_n, H_m] = 0$$

Infinitely many conserved commuting local quantities
integrable!

Starting from other regular R-matrices, obtain corresponding local integrable spin-chain Hamiltonians

• interpretation of H_0

$$t(0) = i^L U, \quad U = \mathcal{P}_{12} \mathcal{P}_{23} \cdots \mathcal{P}_{L-1,L}$$

$$U A_n U^\dagger = A_{n+1}$$

U: 1-site shift operator

$$U = e^{iP}$$

P: "momentum"

$$H_0 = \ln t(0) \sim P$$

• eigenvalues of conserved charges

$$[t(u), t(u')] = 0$$

⇒ there exist eigenstates of transfer matrix that do not depend on spectral parameter

$$t(u)|\Lambda\rangle = \Lambda(u)|\Lambda\rangle$$

If we can determine $\Lambda(u)$,
then we can get eigenvalues h_n of all charges H_n :

$$h_n = \frac{d^n}{du^n} \ln \Lambda(u) \Big|_{u=0}$$

Algebraic Bethe ansatz

So now we know that the Heisenberg model is integrable.

Question: But are we any closer to **solving** the model?

(i.e., finding eigenstates & eigenvalues of transfer matrix)

Answer: Yes!

We shall now identify certain creation operators.

Acting with them on the vacuum state

$$|0\rangle \equiv \underbrace{\begin{pmatrix} 1 \\ 0 \end{pmatrix} \otimes \cdots \otimes \begin{pmatrix} 1 \\ 0 \end{pmatrix}}_L$$

all spins up

we can construct the eigenstates! (~ harmonic oscillator)

Recall that the monodromy matrix acts on

$$\begin{array}{ccccccc}
 V & \otimes & V & \otimes & \dots & \otimes & V \\
 \uparrow & & \uparrow & & & & \uparrow \\
 0 & & 1 & & & & L
 \end{array}$$

Set

$$T_0(u) = \begin{pmatrix} A(u) & B(u) \\ C(u) & D(u) \end{pmatrix}$$

$A(u), \dots, D(u)$ act on

$$\begin{array}{ccccccc}
 V & \otimes & \dots & \otimes & V \\
 \uparrow & & & & \uparrow \\
 1 & & & & L
 \end{array}$$

$$t(u) = \text{tr}_0 T_0(u) = A(u) + D(u)$$

$B(u)|0\rangle \neq 0$ creation

$C(u)|0\rangle = 0$ annihilation

Assume that the eigenstates of $t(u)$ are given by

$$|u_1, \dots, u_M\rangle \equiv B(u_1) \cdots B(u_M) |0\rangle$$

To compute eigenvalues, must move $t(u) = A(u) + D(u)$
 past each of the B 's

FR \Rightarrow commutation relations:

$$A(u) B(u') = \left(\frac{u - u' - i}{u - u'} \right) B(u') A(u) - \frac{i}{u - u'} B(u) A(u')$$

$$D(u) B(u') = \left(\frac{u - u' + i}{u - u'} \right) B(u') D(u) - \frac{i}{u - u'} B(u) D(u')$$

Using only **first** terms, get

$$A(u) |u_1, \dots, u_M\rangle = \prod_{k=1}^M \left(\frac{u - u_k - i}{u - u_k} \right) B(u_1) \cdots B(u_M) \underbrace{A(u) |0\rangle}_{(u+i)^L |0\rangle}$$

$$D(u) |u_1, \dots, u_M\rangle = \prod_{k=1}^M \left(\frac{u - u_k + i}{u - u_k} \right) B(u_1) \cdots B(u_M) \underbrace{D(u) |0\rangle}_{u^L |0\rangle}$$

$\therefore t(u)|u_1, \dots, u_M\rangle = \Lambda(u)|u_1, \dots, u_M\rangle + \text{“unwanted”}$

$$\Lambda(u) = (u+i)^L \prod_{k=1}^M \left(\frac{u-u_k-i}{u-u_k} \right) + u^L \prod_{k=1}^M \left(\frac{u-u_k+i}{u-u_k} \right)$$

So far, $\{u_1, \dots, u_M\}$ are arbitrary.

Can show that the “unwanted” terms cancel if $\{u_1, \dots, u_M\}$ satisfy the “Bethe equations” (BEs):

$$\left(\frac{u_j+i}{u_j} \right)^L = \prod_{\substack{k=1 \\ k \neq j}}^M \frac{u_j-u_k+i}{u_j-u_k-i}, \quad j=1, \dots, M$$

$$u_j \mapsto u_j - \frac{i}{2}$$

$$\left(\frac{u_j + \frac{i}{2}}{u_j - \frac{i}{2}} \right)^L = \prod_{\substack{k=1 \\ k \neq j}}^M \frac{u_j-u_k+i}{u_j-u_k-i}, \quad j=1, \dots, M$$

In principle, can solve BEs for $\{u_1, \dots, u_M\}$

& therefore obtain transfer matrix eigenvalues $\Lambda(u)$

$$P \sim \ln t(0) \quad \Rightarrow \quad P \sim \ln \Lambda(0) = \boxed{\frac{1}{i} \sum_{k=1}^M \ln \left(\frac{u_k + \frac{i}{2}}{u_k - \frac{i}{2}} \right)} \pmod{2\pi}$$

$$H \sim \frac{d}{du} \ln t(u) \Big|_{u=0} \quad \Rightarrow \quad E \sim \frac{d}{du} \ln \Lambda(u) \Big|_{u=0} = \boxed{\sum_{k=1}^M \frac{1}{u_k^2 + \frac{1}{4}}}$$

Note: $\{u_1, \dots, u_M\}$ must be distinct

su(2) symmetry: $[\vec{S}, t(u)] = 0$ $\vec{S} = \frac{1}{2} \sum_{n=1}^L \vec{\sigma}_n$

\therefore can simultaneously diagonalize $t(u), \vec{S}^2, S^z$

$$\vec{S}^2 |u_1, \dots, u_M\rangle = s(s+1) |u_1, \dots, u_M\rangle$$

$$S^z |u_1, \dots, u_M\rangle = m |u_1, \dots, u_M\rangle$$

Bethe states are su(2) highest-weight states:

$$S^+ |u_1, \dots, u_M\rangle = 0$$

\Rightarrow

$$s = m = \frac{L}{2} - M$$

$$[S^z, B(u)] = -B(u) \quad S^z |0\rangle = \frac{L}{2} |0\rangle$$

$$s \geq 0$$

\Rightarrow

$$M \leq \frac{L}{2}$$

The lower-weight states can be obtained by acting with S^-

Example: $L=4$ $M \leq \frac{L}{2}$ $\therefore M = 0, 1, 2$
 $s = \frac{L}{2} - M = 2 - M$

M	$\{u_k\}$	P	E	s	degeneracy ($2s+1$)
0	-	0	0	2	5
1	1/2	$\pi/2$	2	1	3
1	-1/2	$-\pi/2$	2	1	3
1	0	π	4	1	3
2	i/2, -i/2	π	2	0	1
2	$1/(2\sqrt{3}), -1/(2\sqrt{3})$	0	6	0	1

total: $16 = 2^4$ ✓

Matches with direct diagonalization of H ✓

Hypothesis: For any L, Bethe ansatz gives **complete** set of (highest-weight) states

Analytical Bethe ansatz

Fact: $\Lambda(u)$ are polynomials in u , of degree L

Proof: Recall

$$t(u) = \text{tr}_0 R_{0L}(u) \cdots R_{01}(u), \quad R(u) = uI + iP$$

\Rightarrow

$$t(u) = \sum_{n=0}^L t_n u^n \quad t_n: u\text{-independent matrices}$$

$$[t(u), t(u')] = 0 \quad \Rightarrow \quad [t_n, t_m] = 0$$

can diagonalize
simultaneously!

$$t_n |\Lambda\rangle = \Lambda_n |\Lambda\rangle$$

$$\therefore \Lambda(u) = \sum_{n=0}^L \Lambda_n u^n \quad \text{polynomial in } u, \text{ of degree } L \quad \square$$

Corollary: $\Lambda(u)$ are regular (no poles) for finite u

Useful short-cut for finding $\Lambda(u)$ & BEs:

[Reshetikhin, ...]

Vacuum eigenvalue:

$$t(u)|0\rangle = \Lambda^{(0)}(u)|0\rangle$$

$$\Lambda^{(0)}(u) = (u + i)^L + u^L$$

Assume general eigenvalue is "dressed" vacuum eigenvalue:

$$\Lambda(u) = (u + i)^L \frac{Q(u - i)}{Q(u)} + u^L \frac{Q(u + i)}{Q(u)}$$

$$Q(u) = \prod_{j=1}^M (u - u_j) \quad \text{zeros } u_j \text{ still to be determined}$$

$\Lambda(u)$ must not have pole at $u_j \implies$

$$(u_j + i)^L Q(u_j - i) + u_j^L Q(u_j + i) = 0 \quad \text{Bethe equations!}$$

Assumed only simple poles - i.e., **distinct** Bethe roots

Higher-order poles \Rightarrow spurious equations

Epilogue

Returning to $\mathcal{N}=4$ SYM...

In SU(2) subsector $\text{tr } X(x)^M Z(x)^{L-M} + \dots$

1-loop anomalous dimensions: $\gamma = \frac{\lambda}{8\pi^2} \sum_{k=1}^M \frac{1}{u_k^2 + \frac{1}{4}}$

$$\left(\frac{u_j + \frac{i}{2}}{u_j - \frac{i}{2}} \right)^L = \prod_{\substack{k=1 \\ k \neq j}}^M \frac{u_j - u_k + i}{u_j - u_k - i}, \quad j = 1, \dots, M$$

cyclicity $\Rightarrow P = \frac{1}{i} \sum_{k=1}^M \ln \left(\frac{u_k + \frac{i}{2}}{u_k - \frac{i}{2}} \right) = 0$

Example: $L=4$

M	$\{u_k\}$	P	E	s	degeneracy ($2s+1$)
0	-	0	0	2	5
1	1/2	$\pi/2$	2	1	3
1	-1/2	$\pi/2$	2	1	3
1	0	π	4	1	3
2	$i/2, -i/2$	π	2	0	1
2	$1/(2\sqrt{3}), -1/(2\sqrt{3})$	0	6	0	1

Returning to $\mathcal{N}=4$ SYM...

In $SU(2)$ subsector $\text{tr } X(x)^M Z(x)^{L-M} + \dots$

1-loop anomalous dimensions: $\gamma = \frac{\lambda}{8\pi^2} \sum_{k=1}^M \frac{1}{u_k^2 + \frac{1}{4}}$

$$\left(\frac{u_j + \frac{i}{2}}{u_j - \frac{i}{2}} \right)^L = \prod_{\substack{k=1 \\ k \neq j}}^M \frac{u_j - u_k + i}{u_j - u_k - i}, \quad j = 1, \dots, M$$

cyclicity $\Rightarrow P = \frac{1}{i} \sum_{k=1}^M \ln \left(\frac{u_k + \frac{i}{2}}{u_k - \frac{i}{2}} \right) = 0$

Many questions remain:

- other operators?
- higher loops?

Stay tuned!