# Phase diagrams for coupled spin-gauge systems

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Using Monte Carlo techniques, we study  $Z_N$  lattice gauge theory coupled to a Higgs field represented by spins situated on the lattice sites. We present phase diagrams for the  $Z_2$  and  $Z_6$  theories with the Higgs field in the fundamental representation of the gauge group and for  $Z_6$  gauge theory coupled to  $Z_3$  Higgs fields.

#### I. INTRODUCTION

Recent results establish the utility of Monte Carlo procedures for the study of phase trans itions in lattice gauge theory.<sup>1-3</sup> Here we extend those investigations to coupled spin-gauge systems. Placing spins on lattice sites provides a prototype for a matter field which can produce gauge-meson masses via the Higgs mechanism. ' This system carries two coupling constants,  $\beta$ corresponding to the gauge-field self-interaction and  $\beta_H$  representing the strength of the nearestneighbor gauge-invariant spin-spin interaction. For large  $\beta$  the gauge fields become ordered and the model reduces to a conventional nearestneighbor spin system exhibiting the ferromagnetic transition responsible for the Higgs mechanism. For vanishing  $\beta_H$  the site spins disorder and the model reverts to the pure gauge theory. Depending on the gauge group and the dimensionality of space-time, there may be one or more phase transitions along this line. $1-3.5$ 

Several authors have discussed phase diagrams for these systems.<sup>6</sup> When the site spins are in the fundamental representation of the gauge group  $G$ , the ordered spin phase of the Higgs mechanism is analytically connected to the disordered phase of the pure gauge field. When the spins are in another representation R, the theory at large  $\beta_H$ reduces to a pure gauge theory with group  $G/R$ , i.e., the subgroup of  $G$  under which the matte fields are invariant. In this case the above-mentioned phases can be distinct. In this paper we use Monte Carlo techniques on a four-dimensional lattice to "experimentally" confirm this structure. We restrict our treatment to the discrete Abelian gauge groups  $Z_{N^*}$ .

In the next section we define the models and summarize the Monte Carlo procedure. In Sec. III we discuss the limiting regions bounding the phase diagram. Section IV contains the phase diagrams for  $Z_2$  and  $Z_6$  gauge fields. For  $Z_6$  we consider matter fields in both  $Z_6$  and  $Z_3$ . The latter case gives a nontrivial quotient group  $Z_6/Z_3 = Z_2$ . Section V contains some discussion. Conclusions on U(1) are drawn from the  $Z_6$  model at low and intermediate  $\beta$ .

#### II. THE MODELS AND THE METHOD

We work on a four-dimensional hypercubicallattice. On each site  $i$  we have a spin variable S, taken from the group  $Z_{M}$ ,

$$
S_i \in Z_M = \{ e^{2\pi i m/M} \, | \, m = 1, \ldots, M \} \, . \tag{2.1}
$$

For each pair of nearest-neighbor sites  $i$  and  $j$ we have a gauge or link variable  $U_{ij}^{\dagger}$  in the group  $Z_{N}$ 

$$
U_{ij} \in \{e^{2\pi i n/N} | n = 1, ..., N\}.
$$
 (2.2)

We require that the quotient

$$
l = N/M \tag{2.3}
$$

be an integer so that  $Z_M$  is a subgroup of  $Z_N$ . The link variables are oriented in the sense that

$$
U_{ij} = U_{ji}^* \tag{2.4}
$$

The dynamics of this system of spin and gauge degrees of freedom follows from the action

$$
S = \beta_H \sum_{(i,j)} S_L(i,j) + \beta \sum_{\Box} S_{\Box} . \tag{2.5}
$$

The first sum is over all nearest-neighbor pairs of sites  $(i, j)$  where each such pair contributes

$$
S_L(i,j) = 1 - \text{Re}(S_i U_{ij}^i S^{-1}_{j}), \qquad (2.6)
$$

where the power  $l$  is defined in Eq. (2.3). The second sum in Eq. (2.5) is over all elementary squares or plaquettes, each such square contributing

$$
1 - \text{Re}(U_{ij}U_{jk}U_{kl}U_{li}), \qquad (2.7)
$$

where the sites  $i, j, k$ , and l circulate around the square  $\Box$ . A nearest-neighbor pair contributes to the action a number from the interval  $[0,2\beta_{H}]$  and a plaquette contributes from  $[0,2\beta]$ .

We insert this action into a path integral or partition function

$$
Z = \sum_{s_i, v_{ij}} e^{-s}, \qquad (2.8)
$$

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$$
F = \frac{1}{N_s} \ln Z, \tag{2.9}
$$

where  $N_s$  is the number of sites in the lattice. The correlation functions we study are. the average link and average plaquette defined by

$$
L = \langle \mathbf{S}_{L}(i,j) \rangle = -\frac{1}{4} \frac{\partial}{\partial \beta_{H}} F(\beta, \beta_{H}), \qquad (2.10)
$$

$$
P = \langle S_{\Box} \rangle = -\frac{1}{6} \frac{\partial}{\partial \beta} F(\beta, \beta_H). \tag{2.11}
$$

The factors  $\frac{1}{4}$  and  $\frac{1}{6}$  are the ratios of the number of sites to the number of links and plaquettes, respectively, in a four-dimensional lattice.

This system possesses a local gauge symmetry. Given an element  $g_i$ , of  $Z_N$  associated with each site of the lattice, the action is unchanged by the replacement

$$
U_{i,j} + g_i U_{i,j} g^{-1}{}_{j},
$$
  
\n
$$
S_i + S_i g^{-1}{}_{i}.
$$
 (2.12)

Note that by selecting  $g^I$ , = S, the spin variables all become unity. For gauge-invariant correlation functions the theory is thus equivalent to the pure gauge theory coupled to a non-gauge-invariant applied field of strength  $\beta_{H^*}$ . We call this choice the unitary gauge. It will be useful in the discussion of the small- $\beta$  and the large- $\beta_{H}$  limits of the theory.

Even for extremely modest lattice sizes, it is impractical to evaluate the sum in Eq.  $(2.8)$  directly. For  $Z_2$  gauge and Higgs fields on a mere 24-site lattice this sum has already

$$
2^{5 \times 2^4} = 1.2 \times 10^{24} \tag{2.13}
$$

terms. Indeed, this immoderate sum suggests a statistical treatment. The Monte Carlo method generates a sequence of states which simulates an ensemble of configurations in thermal equilibrium. In this ensemble the probability of finding a given configuration is proportional to the Boltz- $\mu$  given comigaration is proportional to the Bottle-<br>mann factor  $e^{-s}$ . Expectation values in the states of this sequence should then fluctuate about the true correlation function of the full path integral.

We use a Monte Carlo algorithm which is equivalent to successively placing a heat bath in contact with the individual spins and links of the lattice. After touching any particular spin variable  $S_i$ , we replace it with a new value  $S_i'$  in a random manner weighted by the Boltzmann factor

$$
B = \exp[-8(S_i')] \,,\tag{2.14}
$$

where  $S(S_i')$  is the action evaluated with site i

having spin  $S'$  and all other dynamical variables fixed at their previous values. We similarly treat the link variables. In the remainder of this paper, one Monte Carlo iteration refers to one application of this algorithm to every link and spin variable in the lattice.

For initial configurations we set all  $S_i = 1$  and set the links either randomly or to unity. (A situation where both site and link variables are random is gauge equivalent to random links and ordered spins.) These two initial states represent infinite and zero temperature. A measure of equilibrium is the agreement of correlation functions obtained with Monte Carlo iterations from these two initial conditions.

The phase diagrams of Sec. IV follow from simulations on a  $5 \times 5 \times 5 \times 5$  lattice. We then check a few points in crucial regions on an  $8<sup>4</sup>$  lattice. To minimize surface effects we always impose periodic boundary conditions. Although gauge invariance theoretically permits us to fix spins and only vary links, we have found that convergence of the Monte Carlo procedure is enhanced when the gauge is allowed to fluctuate. In addition to running at fixed  $\beta$  and  $\beta_H$  we have found it useful to adjust  $\beta$  and/or  $\beta_H$  after each iteration to search for values giving a desired average plaquette and/or average link. This allows a rapid determination of contours of constant correlation.

## III. LIMITING REGIONS

We now discuss the four limits  $\beta_H \rightarrow 0$ ,  $\infty$  and  $\beta \rightarrow 0$ ,  $\infty$ . For vanishing  $\beta_H$  the site spins randomize and the model reduces to pure  $Z_{N}$  gauge theory. For  $N=2$  this model has a first-order phase transition at the self-dual<sup>1</sup> point  $\beta = \frac{1}{2} \ln(1 + \sqrt{2})$ =0.44.... For  $Z_6$  we have two higher-order transitions occurring at'

$$
\beta_1 = 1.00 \pm 0.01,\n\beta_2 = 1.61 \pm 0.04.
$$
\n(3.1)

In Figs. 1 and 2 we show the average plaquette



FIG. 1. The average plaquette as a function of  $\beta$  for pure  $Z_2$  gauge theory. The solid line represents the series results in Ref. 1.



FIG. 2. The average plaquette as a function of  $\beta$  for pure  $Z<sub>6</sub>$  gauge theory.

as a function of  $\beta$  for the groups  $Z_2$  and  $Z_6$ . Although in Refs. 1 and 2 we used larger lattices, this simulation shows the typical fluctuations expected on a  $5<sup>4</sup>$  lattice. In Ref. 2 a study of lattice size showed no qualitative changes down to a  $3<sup>4</sup>$ lattice; only the fluctuations grew as the size was reduced. In Fig. 1 we also show the series results for  $Z_2$  quoted in Ref. 1.

When  $\beta_{\mu} \rightarrow \infty$  the system must have vanishing average link  $L$ . In the unitary gauge this is equivalent to

$$
U_{ij}^{\,l} = 1. \tag{3.2}
$$

If the Higgs field is in the fundamental representation, i.e., if  $l = 1$ , the gauge fields must order and both P and L will vanish. However, if  $l \neq 1$ then Eq.  $(3.2)$  only implies that all gauge variables lie in the quotient group  $Z_N/Z_M = Z_i$ . Thus as  $\beta_H \rightarrow \infty$ the theory goes over to a pure  $Z_i$  gauge theory. Our treatment of  $Z_6$  gauge fields coupled to  $Z_3$ spins will reduce to  $Z_2$  gauge theory in this limit.

The limit  $\beta \rightarrow 0$  is trivial in the unitary gauge. Without the gauge interaction the link variables decouple and the average link is

$$
L = -\frac{\partial}{\partial \beta_H} \ln \left( \sum_{U \in Z_N} \exp \left\{ -\beta_H \left[ 1 - \text{Re}(U^I) \right] \right\} \right). \tag{3.3}
$$

As each link is decoupled from the others, the average plaquette is

$$
P = 1 - (1 - L)^4 \delta_{l,1} \,. \tag{3.4}
$$

In Fig. 3 we plot the functions in Eqs.  $(3.3)$  and (3.4) as a function of  $\beta_H$  for the group  $Z_2$ . For comparison, we superpose Monte Carlo results obtained without gauge fixing on a 5' lattice.

Finally we come to the limit  $\beta \rightarrow \infty$ . Here all plaquettes must go to the identity. The gauge fields are then gauge equivalent to total ordering and the model reduces to a pure  $Z_M$  spin system with nearest-neighbor couplings. In Fig. 4 we show the results of simulations of this system with  $Z_2$  Higgs fields. The  $Z_2$  model is the Ising<sup>7</sup> model and the  $Z_3$  model is equivalent to the threestate Potts<sup>8</sup> model, both in four dimensions. These



FIG. 3. The average plaquette and link as a function of  $\beta_H$  for the  $Z_2$  system at  $\beta = 0$ . The solid lines are the exact result and the points are from Monte Carlo simulation.

systems all exhibit ferromagnetic phase transitions. Based on mean-field theory, conventional lore is that for  $Z_2$  and  $Z_6$  these transitions are second order. For  $Z_3$ , however, there is appreciable evidence that this is a first-order phase transition.<sup>9</sup> The inverse temperatures of these transitions are

$$
\beta_H = \begin{cases}\n0.150 \text{ for } Z_2 \\
0.258 \text{ for } Z_3 \\
0.34 \pm 0.01 \text{ for } Z_6\n\end{cases}
$$
\n(3.5)

The values for  $Z_2$  and  $Z_3$  are from Refs. 9 and 10, while for  $Z_6$  we used our own analysis on an 84 lattice.

To summarize this section, the models under study have one or two transition lines entering the phase diagram from the axis  $\beta_H=0$ , one transition at  $\beta = \infty$  and zero or one transition at  $\beta_H = \infty$ . In the next section we will see how these lines connect in the interior of the diagram. The figures in the present section serve to indicate the typical fluctuations occurring in Monte Carlo simulations on a 5<sup>4</sup> lattice.

# IV. THE DIAGRAMS

In Fig. 5 we show contours of constant  $L$  and  $P$ in the  $(\beta, \beta_H)$  plane for the gauge group  $Z_2$  and



FIG. 4. A thermal cycle on the four-dimensional Ising model. Each point is the average link after 10 iterations at fixed  $\beta_H$ . At each  $\beta_H$  the lattice was started in the configuration obtained from an adjacent point, either hotter or cooler.



FIG. 5. Contours of constant L and P for  $Z_2$  gauge theory coupled to  $Z_2$  Higgs fields.



FIG. 6. Summary of the  $Z_2$  phase diagram.

Higgs field also in  $Z_2$ . The trajectory of the gauge transition through the diagram is apparent as a "cliff" in the values of  $P$  and  $L$ . The Higgs transition appears as a steep "hill" in the value of  $L$ . This hill disappears beneath the cliff at a triple point. The first-order line continues into the diagram until it unfolds at a critical point. Beyond that critical point the system appears smooth as predicted in Ref. 6. Figure 6 summarizes the general features of the phase diagram.

As gauge fluctuations induce disorder, the Higgs transition should move to larger  $\beta_H$  as  $\beta$  is reduced.<sup>6</sup> However, the gauge field is so thoroughly



FIG. 7. Fifty iterations on an  $8^4$  lattice for the  $Z_2$ system at (a)  $\beta = \beta_H = 0.32$ , (b)  $\beta = \beta_H = 0.33$ , and (c)  $\beta = \beta_H$  $= 0.325.$ 

ordered for  $\beta > 0.44$  that we cannot see this shift. Similarly the gauge transition should move to lower  $\beta$  as  $\beta_{\mu}$  is increased, but below the triple point this shift is also too small to appear in our analysis. Thus we place the triple point at  $\beta = 0.43$  $\pm$  0.02,  $\beta_H$ = 0.16  $\pm$  0.02.

In Fig.  $\overline{7}$  we show the average plaquette and link as a function of number of Monte Carlo iterations on an  $8^4$  lattice with  $\beta$  and  $\beta_H$  chosen near the transition line above the triple point. These runs were initiated with three distinct starting conditions, ordered, disordered, and a mixed phase. In the latter, half the lattice was ordered and half random. Such a state should evolve without being caught in a metastable phase, associated with a first-order phase transition. Figure  $7(a)$ shows that the point  $\beta = \beta_H = 0.32$  lies on the disordered side of the transition line while Fig.  $7(b)$ shows  $\beta = \beta_H = 0.33$  is ordered. The first-order nature of the line is manifest in Fig.  $7(c)$ , where at  $\beta = \beta_H = 0.325$  two stable phases appear and the mixed phase drifts rather slowly. The critical point where this first-order line terminates is difficult to locate precisely because of the steep behavior beyond it. We estimate  $\beta = 0.22 \pm 0.03$ and  $\beta_H = 0.48 \pm 0.03$  as its coordinates.

In Fig. 8 we show contours of  $P$  and  $L$  for the gauge group  $Z_6$  with the Higgs field in the fundamental representation. The Higgs transition again appears as a steep slope in L. For  $\beta_{H}$  below this transition P is essentially independent of  $\beta_{\mu}$ .



FIG. 8. Contours of constant L and P for the coupled  $Z_6$  spin-gauge system.



FIG. 9. Fifty iterations on an  $8<sup>4</sup>$  lattice for the coupled  $Z_6$  system at  $\beta=0.85$  ,  $\beta_H{=0.525}$  .

The two gauge transitions thus proceed essentially at constant  $\beta$  until they join the Higgs transition at two separate triple points. For  $\beta$  below the junction of the Higgs and high-temperature gauge transitions, we have a single transition line terminating at a critical point similar to that seen with  $Z_2$ . This line appears to be first order, but this is not certain because the discontinuity across it is less substantial than in the  $Z_2$  case. For the large- $\beta$  triple point we quote

$$
\beta = 1.60 \pm 0.05 ,\n\beta_{\mu} = 0.35 \pm 0.02 , \qquad (4.1)
$$

and for the low- $\beta$  triple point

$$
\beta = 0.98 \pm 0.03 ,
$$
  
\n
$$
\beta_H = 0.42 \pm 0.03 ,
$$
  
\n(4.2)

The location of the critical point is

$$
\beta = 0.67 \pm 0.05 ,\n\beta_H = 0.67 \pm 0.05 .
$$
\n(4.3)

The errors in the above numbers are subjective estimates. To argue that the line connecting the critical point with the low- $\beta$  triple point is first order, we show in Fig.  $9$  runs on an  $8<sup>4</sup>$  lattice at  $\beta = 0.85$ ,  $\beta_H = 0.525$  with both random and ordered



FIG. 10. Phase diagram for the  $Z_{\rm g}$  system.



FIG. 11. Contours of constant L and P for  $Z<sub>g</sub>$  gauge fields coupled to  $Z_3$  Higgs fields.

initial states. These runs appear to yield distinct phases, but the separation is small. The general features of the phase diagram for this system are summarized in Fig. 10.

Finally, in Fig. 11 we plot the  $P$  and  $L$  contours for  $Z_6$  gauge fields with the Higgs field in the  $Z_3$ representation. Qualitatively the diagram is similar to that seen in Fig. 8 except that the firstorder line with  $\beta_{\mu}$  above the low- $\beta$  triple point no longer unfolds. Rather it continues to large- $\beta_{\mu}$ and becomes the first-order transition of the residual  $Z_2$  theory. Both triple points are shifted to lower  $\beta_H$  because the  $Z_3$  spin system is naturally more ordered than  $Z_6$ . The large- $\beta$  triple point occurs at

$$
\begin{aligned}\n\beta_H &= 1.58 \pm 0.05 \,, \\
\beta_H &= 0.28 \pm 0.02 \,, \\
\end{aligned} \tag{4.4}
$$

while the other occurs at

$$
\beta = 0.98 \pm 0.03 ,
$$
  
\n
$$
\beta_{H} = 0.51 \pm 0.03 .
$$
 (4.5)

This phase diagram is summarized in Fig. 12.

#### V. DISCUSSION

We have experimentally studied the phase diagrams for  $Z_2$  and  $Z_6$  gauge theories coupled to Higgs fields. Since  $Z_6$  pure gauge theory behaves



FIG. 12. Phase diagram for the  $Z_6$  gauge,  $Z_3$  spin system.

essentially as the U(1) model for  $\beta$  below the second transition, $2$  the first triple point and the unfolding of a first-order line are likely properties of a similar phase diagram for the  $U(1)$  coupled Higgs-gauge system. The lack of unfolding for  $Z_3$  site spins coupled to  $Z_6$  gauge fields corresponds to the case of a doubly charged Higgs field in the  $U(1)$  system. This work confirms the basic structure of these phase diagrams as predicted in Ref. 6.

Except for the  $Z_3$  case, when  $\beta$  is infinite the Higgs transition is second order. An interesting question is whether this critical point is part of a line of second-order transitions or if the Higgs transition becomes first order in the interior of the diagram. We cannot answer this with our crude Monte Carlo results because when the gauge fields are ordered the effect of  $\beta$  on the Higgs transition is slight.

It might seem remarkable that we can obtain information from a lattice as small as five sites on a side. Note, however, that the number of states for such a system is extremely large; for the  $Z_2$  case there are

# $2^{5^4 \times 5} = 5.23 \times 10^{940}$

distinct configurations. This large number supports a statistical treatment. Also note that we have only asked rather crude questions about the location of transitions; more subtle points such as critical exponents presumably require considerably more detailed analysis on larger lattices.

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