

Nonequilibrium Transitions in Fully Frustrated Josephson Junction Arrays

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We study the effect of thermal fluctuations in a fully frustrated Josephson junction array driven by a current I larger than the apparent critical current $I_c(T)$. We calculate numerically the behavior of the chiral order parameter of Z_2 symmetry and the transverse helicity modulus [related to the U(1) symmetry] as a function of temperature. We find that the Z_2 transition occurs at a temperature $T_{Z_2}(I)$ which is lower than the temperature $T_{U(1)}(I)$ for the U(1) transition. Both transitions could be observed experimentally from measurements of the longitudinal and transverse voltages.

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The study of nonequilibrium steady states of strongly driven many-degrees-of-freedom systems has recently attracted broad attention [1–4], mainly regarding vortices in type II superconductors [1–3] and charge density waves [4]. In two dimensions, Josephson junction arrays (JJA) are a well controlled system [5] where this issue can be investigated for both random [6] and periodic pinning [7]. In the presence of a magnetic field such that there is a half flux quantum per plaquette, $f = Ha^2/\Phi_0 = 1/2$, the JJA corresponds to the fully frustrated XY model [8–11]. The ground state is a “checkerboard” vortex lattice, in which a vortex sits in every other site of a square grid [8]. In this case, there are two types of competing order and broken symmetries: the discrete Z_2 symmetry of the ground state of the vortex lattice, with an associated chiral (Ising-like) order parameter, and the continuous U(1) symmetry associated with superconducting phase coherence. The critical behavior of this system has been the subject of several experimental [10] and theoretical [8,9,11–16] studies. There are a Z_2 transition (Ising-like) and a U(1) transition (Kosterlitz-Thouless-like) with critical temperatures $T_{Z_2} \gtrsim T_{U(1)}$. There is a controversy about these temperatures being extremely close [14] or equal [13,15,16]. The dynamical transitions in driven systems studied up to now [1–4,6,7] involve only continuous (translational or gauge) symmetries. Therefore it is interesting to study a system in which there is a discrete (Z_2) symmetry, and if and how the nonequilibrium Z_2 and U(1) transitions occur. Previously, we have found dynamical transitions of the vortex lattice in a JJA with a field density of $f = 1/25$ [7]: for large currents I there is a melting transition of the moving vortex lattice above the transverse superconducting transition: $T_M(I) > T_{U(1)}(I)$. Interestingly, here we find the opposite case: the order of the checkerboard vortex lattice is destroyed at a much lower temperature than the transverse superconducting coherence, $T_{Z_2}(I) < T_{U(1)}(I)$.

The Hamiltonian of the frustrated XY model is

$$\mathcal{H} = - \sum_{\mu, \mathbf{n}} \frac{\Phi_0 I_0}{2\pi} \cos[\theta(\mathbf{n} + \boldsymbol{\mu}) - \theta(\mathbf{n}) - A_\mu(\mathbf{n})], \quad (1)$$

where I_0 is the critical current of the junction between the sites \mathbf{n} and $\mathbf{n} + \boldsymbol{\mu}$ in a square lattice [$\mathbf{n} = (n_x, n_y)$, $\boldsymbol{\mu} = \hat{\mathbf{x}}, \hat{\mathbf{y}}$], R_N is the normal state resistance, and $\theta_\mu(\mathbf{n}) = \theta(\mathbf{n} + \boldsymbol{\mu}) - \theta(\mathbf{n}) - A_\mu(\mathbf{n}) = \Delta_\mu \theta(\mathbf{n}) - A_\mu(\mathbf{n})$ is the gauge invariant phase difference with $A_\mu(\mathbf{n}) = \frac{2\pi}{\Phi} \int_{\mathbf{n}a}^{(\mathbf{n}+\boldsymbol{\mu})a} \mathbf{A} \cdot d\mathbf{l}$. In the presence of an external magnetic field H we have $\Delta_\mu \times A_\mu(\mathbf{n}) = A_x(\mathbf{n}) - A_x(\mathbf{n} + \mathbf{y}) + A_y(\mathbf{n} + \mathbf{x}) - A_y(\mathbf{n}) = 2\pi f$, $f = Ha^2/\Phi_0$, and a is the array lattice spacing, with $f = 1/2$ for the fully frustrated JJA. We take periodic boundary conditions (pbc) in both directions in the presence of an external current I_{ext} , following the method used in [6], in arrays with $L \times L$ junctions [17]. The vector potential is taken as $A_\mu(\mathbf{n}, t) = A_\mu^0(\mathbf{n}) - \alpha_\mu(t)$ where in the Landau gauge $A_x^0(\mathbf{n}) = -2\pi f n_y$, $A_y^0(\mathbf{n}) = 0$, and $\alpha_\mu(t)$ will allow for total voltage fluctuations. With this gauge the pbc for the phases are $\theta(n_x + L, n_y) = \theta(n_x, n_y)$ and $\theta(n_x, n_y + L) = \theta(n_x, n_y) - 2\pi f L n_x$. The current flowing in the junction between two superconducting islands in a JJA is modeled as the sum of the Josephson and the normal currents [6,7,11,18]:

$$I_\mu(\mathbf{n}) = I_0 \sin \theta_\mu(\mathbf{n}) + \frac{\Phi_0}{2\pi c R_N} \frac{\partial \theta_\mu(\mathbf{n})}{\partial t} + \eta_\mu(\mathbf{n}, t), \quad (2)$$

where the thermal noise fluctuations η_μ have correlations $\langle \eta_\mu(\mathbf{n}, t) \eta_{\mu'}(\mathbf{n}', t') \rangle = \frac{2kT}{R_N} \delta_{\mu, \mu'} \delta_{\mathbf{n}, \mathbf{n}'} \delta(t - t')$. The condition of a current flowing in the y direction: $\sum_{\mathbf{n}} I_\mu(\mathbf{n}) = I_{\text{ext}} L^2 \delta_{\mu, y}$ determines the dynamics of $\alpha_\mu(t)$ [6,7]. After considering local conservation of current, $\Delta_\mu \cdot I_\mu(\mathbf{n}) = \sum_{\boldsymbol{\mu}} I_\mu(\mathbf{n}) - I_\mu(\mathbf{n} - \boldsymbol{\mu}) = 0$, we obtain the full RSJ-Langevin dynamical as in [6,7]. We normalize currents by I_0 , time by $\tau_J = 2\pi c R_N I_0 / \Phi_0$, and temperature by $I_0 \Phi_0 / 2\pi k_B$. We solve the dynamical equations with time step $\Delta t = (0.05 - 0.1)\tau_J$ and integration times $10\,000\tau_J$ after a transient of $5000\tau_J$.

We study the fully frustrated JJA for system sizes of $L = 8, 16, 24, 32, 48, 64, 128$. In the absence of external currents, we find an equilibrium phase transition at $T_c = 0.45$ which, within a resolution of $\Delta T = 0.005$, corresponds to

a simultaneous (or very close) breaking of the U(1) and the Z_2 symmetries. Here we will analyze the possible occurrence of these transitions as a function of temperature when the JJA is driven by currents well above the zero temperature critical current $I > I_{c0} = (\sqrt{2} - 1)I_0 \approx 0.414I_0$.

U(1) symmetry and transverse superconductivity.—In the driven JJA superconducting coherence can be defined only in the direction transverse to the bias current [7,19]. We calculate the transverse helicity modulus $Y_x = \frac{1}{L^2} \langle \sum_{\mathbf{n}} \cos \theta_x(\mathbf{n}) \rangle - \frac{1}{T L^4} \{ \langle [\sum_{\mathbf{n}} \sin \theta_x(\mathbf{n})]^2 \rangle - \langle [\sum_{\mathbf{n}} \sin \theta_x(\mathbf{n})] \rangle^2 \}$. [In order to calculate the helicity modulus along x , we enforce strict periodicity in θ by fixing $\alpha_x(t) = 0$.] We find that Y_x is finite at low T and vanishes at a temperature $T_{U(1)}(I)$. In Fig. 1a we show the behavior of $Y_x(T)$ for a current $I = 0.9$ in a 64×64 JJA. The inset of Fig. 1a shows Y_x for sizes $L = 32, 48, 64, 128$, and we see that a transition temperature can be defined independently of lattice size. This transition is reversible: we obtain the same

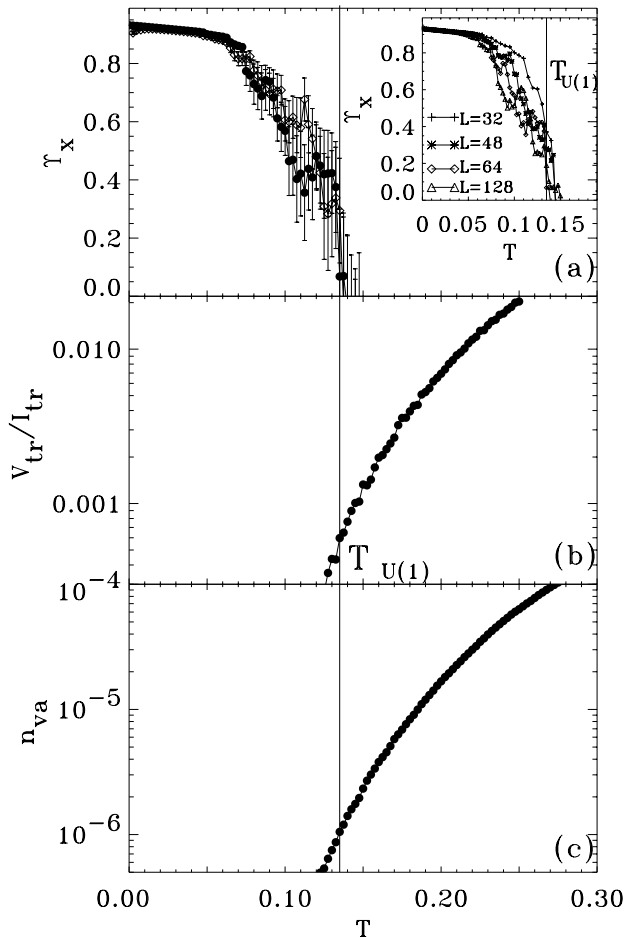


FIG. 1. Breaking of the U(1) symmetry for a large current: $I = 0.9$, $I > I_c(0)$, system size 64×64 . (a) Helicity modulus Y_x vs temperature T (\bullet , increasing T ; \diamond , decreasing T). Inset: size effect for $L = 32, 48, 64$, and 128 . (b) Transverse voltage for a small transverse current, $I_{tr} = 0.1$, vs T . (c) Vortex-antivortex pairs density, n_{va} vs T .

behavior when decreasing T from a random configuration at $T = 1$ and when increasing T from an ordered state at $T = 0$; see Fig. 1a. Transverse superconductivity can be measured when a small current I_{tr} is applied perpendicular to the driving current: we find a vanishingly small transverse voltage V_{tr} below $T_{U(1)}(I)$, as we found before in [7] for $f = 1/25$. We obtain the voltage in the μ direction as the time average $V_\mu = \langle d\alpha_\mu(t)/dt \rangle$ (normalized by $R_N I_0$); longitudinal voltage is $V = V_y$ and transverse voltage is $V_{tr} = V_x$. In Fig. 1b we see that the transverse resistance V_{tr}/I_{tr} is negligibly small for $T < T_{U(1)}$ and starts to rise near the transition. The equilibrium U(1) transition (at $f = 0$, $I = 0$, Kosterlitz-Thouless) is characterized by the unbinding of vortex-antivortex pairs above T_c . We calculate the density n_{va} of vortex-antivortex excitations above checkerboard vortex configuration as $2n_{va} = \langle |b(\tilde{\mathbf{n}})| \rangle - f$, where the vorticity at the plaquette $\tilde{\mathbf{n}}$ (associated with the site \mathbf{n}) is $b(\tilde{\mathbf{n}}) = -\Delta_\mu \times \text{nint}[\theta_\mu(\mathbf{n})/2\pi]$. We see in Fig. 1c that n_{va} rises near $T_{U(1)}$. Moreover, the transverse resistivity above $T_{U(1)}$ is $V_{tr}/I_{tr} \propto n_{va}$.

Z_2 symmetry.—Since the ground state is a checkerboard pattern of vortices, we define the “staggered magnetization” as $m_s(\tilde{\mathbf{n}}, t) = (-1)^{n_x + n_y} [2b(n_x, n_y, t) - 1]$ and $m_s(t) = (1/L^2) \sum_{\tilde{\mathbf{n}}} m_s(\tilde{\mathbf{n}}, t)$. At $T = 0$, $I = 0$ there are two degenerate configurations with $m_s = \pm 1$. Above the $T = 0$ critical current I_{c0} the checkerboard state moves as a rigid structure and $m_s(t)$ changes sign periodically with time. Therefore we define the chiral order parameter as $\chi = \langle m_s^2(t) \rangle$. We start the simulation at $T = 0$ with an ordered checkerboard state driven by a current $I > I_{c0}$, and then we increase slowly the temperature. We obtain that the chirality parameter vanishes at a temperature T_{Z_2} , which is smaller than $T_{U(1)}$, as can be seen in Fig. 2a for $I = 0.9$. This transition is confirmed by the size analysis shown in the inset of Fig. 2a: for $T < T_{Z_2}$ the chirality χ is independent of size, while for $T > T_{Z_2}$ we find that $\chi \sim 1/L^2$. As it is shown in Fig. 2b, the longitudinal voltage V has a sharp increase at T_{Z_2} , which could be easily detected experimentally. The excitations that characterize the Z_2 transition are domain walls that separate domains with different signs of m_s . The length of domain walls in the direction μ is given by $\mathcal{L}_\mu = (2/L^2) \sum_{\tilde{\mathbf{n}}} \langle b(\tilde{\mathbf{n}}) b(\tilde{\mathbf{n}} + \nu) \rangle$, with $\nu \perp \mu$. We find that for $I > 0$ and $T > 0$ the domains are anisotropic: the domain walls are longer in the direction perpendicular to the current ($\mathcal{L}_x > \mathcal{L}_y$) and the domain anisotropy $\mathcal{L}_x/\mathcal{L}_y$ increases with I . In Fig. 2c we show the dependence of \mathcal{L}_μ with temperature for $I = 0.9$. At $T = 0$ there are no domain walls, since the initial condition is the checkerboard state, and the domain wall length grows with T , showing a sharp increase at T_{Z_2} . The domain anisotropy $\mathcal{L}_x/\mathcal{L}_y$ is shown in the inset of Fig. 2c: it has a clear jump at the transition in T_{Z_2} while for $T \gg T_{Z_2}$ the domains tend to be less anisotropic. When decreasing temperature from a random configuration at $T = 1$, an important number of domain walls along the x direction

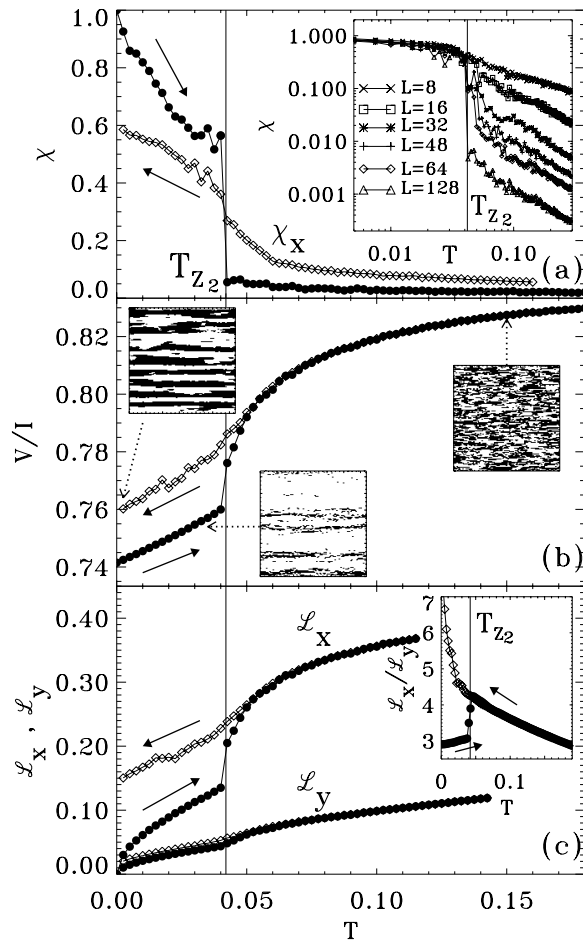


FIG. 2. Breaking of the Z_2 symmetry for a large current: $I = 0.9$, $I > I_c(0)$, system size 128×128 , results for increasing T (\bullet) and decreasing T (\diamond). (a) Chiral order parameter χ vs T and one-dimensional order parameter χ_x vs T . Inset: size effect for χ for $L = 8, 16, 32, 48, 64$, and 128 . (b) Longitudinal voltage V vs T . Inset: snapshots of the staggered magnetization $m_s(\mathbf{n}, t)$: ordered state for $T = 0.035$ (warming up), high temperature disordered state, $T = 0.15$, and low temperature state with L_x -domain walls, $T = 0.0025$ (cooling down). (c) Domain wall lengths L_x and L_y vs T . Inset: Domain anisotropy L_x/L_y vs T .

remain frozen below T_{Z_2} : L_x tends to a finite value when $T \rightarrow 0$ and the domain anisotropy tends to diverge when cooling down. This leads to a strong hysteresis in the voltage V at T_{Z_2} (see Fig. 2b) since the extra domain walls increase dissipation [11,20]. This low T state with frozen-in domain walls is ordered along the x direction (i.e., perpendicular to I) but is disordered along the y direction which gives $\chi \approx 0$. We define the Z_2 order parameter in the x direction as $\chi_x = \langle (1/L) \sum_{n_y} [(1/L) \sum_{n_x} m_s(n_x, n_y, t)]^2 \rangle$ and χ_y is defined analogously. We see in Fig. 2a that, when cooling down from high T , χ_x vanishes as $\chi_x \sim 1/L$ for $T > T_{Z_2}$ (it has stronger size effects than χ) and becomes finite for $T < T_{Z_2}$, while $\chi_y \approx 0$ for any T . Therefore, depending on the history, there are two kinds of high current steady states with broken Z_2 symmetry at low T , examples of which are shown in the inset of Fig. 2b. One state has

mostly the checkerboard structure ($\chi \neq 0$) with few very anisotropic domains. It can be obtained experimentally by cooling down at zero drive and then increasing I . The other steady state is ordered in the direction perpendicular to I , $\chi_x \neq 0$ and $\chi_y = 0$, with several domain walls along the x direction. These domain walls move in the direction parallel to I (via the motion of vortices perpendicular to I) giving an additional dissipation. This state can be obtained experimentally by cooling down with a fixed I .

The two steady states have also different critical currents as can be observed in the low T current-voltage (IV) characteristics. In Fig. 3a we show the IV curve for $T = 0.02$ and in Fig. 3b the corresponding χ vs I curve. When increasing I from the $I = 0$ equilibrium state, we find a critical current $I_{c2}(T)$, which in the limit of $T = 0$ tends to $I_{c0} = \sqrt{2} - 1$ as found analytically and in simulations with pbc [8,21,22]. Near I_{c2} the order parameter χ has a minimum and rapidly increases with I . The driven state is an ordered state similar to the one shown in Fig. 2b. At a higher current I_{Z_2} there is a sharp drop of χ which corresponds to the crossing of the $T_{Z_2}(I)$ line (see Fig. 4) and the Z_2 order is lost. If we now decrease the current either from the disordered state at $I > I_{Z_2}$ or from a random initial configuration or from a configuration cooled down at a fixed $I > I_{c2}$, we obtain the steady state with domain walls along the x direction and $\chi \approx 0$, $\chi_x \neq 0$. This state has a higher voltage and pins at a lower critical current $I_{c1}(T)$, which has the $T = 0$ limit $I_{c1}(T \rightarrow 0) = 0.35$. It has been shown recently [22] that open boundary conditions can nucleate domain walls leading to the critical current $I_{c1}(0) = 0.35$ usually found in open boundary $T = 0$ simulations [11,18,20]. Also a moving state with parallel

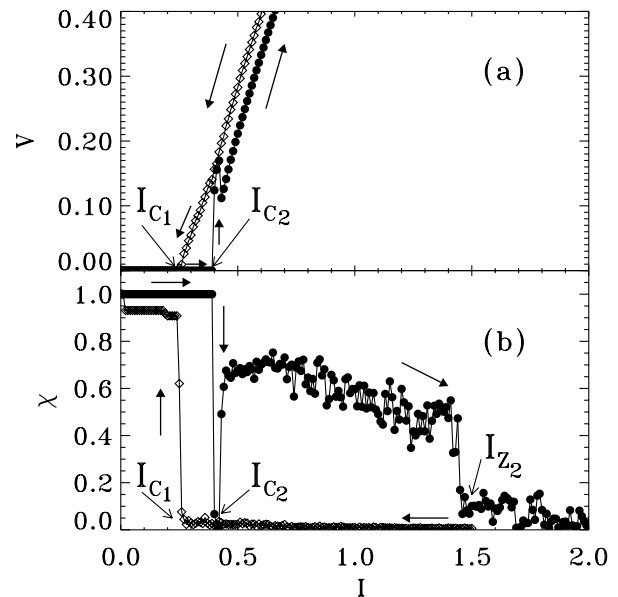


FIG. 3. Current-voltage hysteresis for $T = 0.02$ shown for (a) voltage vs I and (b) chiral order parameter vs I . Increasing current from the checkerboard state (\bullet) and decreasing current from a random state at large $I > I_{Z_2}$ (\diamond).

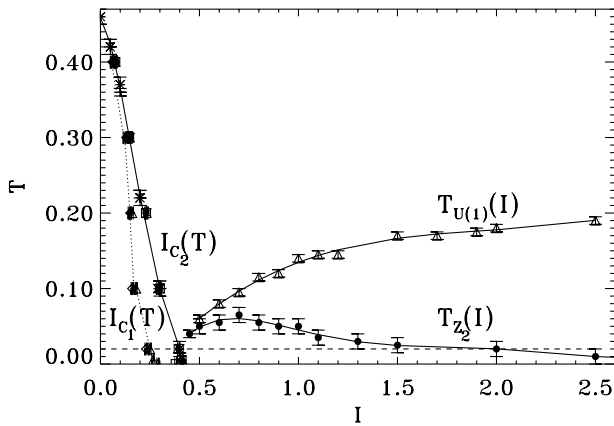


FIG. 4. Current-temperature phase diagram. $T_{U(1)}(I)$ line obtained from $Y_x(T)$ and $V_{tr}(T)$ (Δ). $T_{Z_2}(I)$ line obtained from $\chi(T)$, $V(T)$, and $\mathcal{L}_x/\mathcal{L}_y(T)$ (\bullet). $I_{c1}(T)$ (\diamond) and $I_{c2}(T)$ (\blacklozenge) are obtained from hysteresis in IV curves as well as from hysteresis in $Y_x(T)$ and $\chi(T)$ curves. The dashed line corresponds to the IV curve of Fig. 3 ($T = 0.02$).

domain walls (as in the inset of Fig. 3b) has been found by Grønbech-Jensen *et al.* [23] in $f = 1/2$ JJA with open boundaries, and Marino and Halsey [24] have shown that the high current states of frustrated JJA can have moving domain walls. We have studied the effect of open boundaries in the direction of I , in the direction perpendicular to I , and in both directions. They differ mainly in the $T = 0$ critical current and IV curve; for finite T there are small differences in the detailed shape of the hysteresis in critical current. In all the cases the two high current steady states are observed at finite T with the same history dependence. Also, we find that the density of frozen \mathcal{L}_x domain walls depends on cooling rate and decreases with system size.

Finally, we obtain the current-temperature phase diagram, which is shown in Fig. 4. At high currents we find $T_{Z_2} < T_{U(1)}$, which is in contrast with the equilibrium result of $T_{Z_2} \geq T_{U(1)}$ [8,12–16]. Interestingly, the frustrated XY model with modulated anisotropic couplings also has $T_{Z_2} < T_{U(1)}$ [9], meaning that the anisotropy induced by the current may provide a similar effect. It is clear that the $f = 1/2$ case has a strong pinning effect (with $I_{c0} = 0.414$) when compared to the dilute case of $f = 1/25$ (with $I_{c0} = 0.11$). In fact, the transverse depinning temperature $T_{U(1)}$ is 1 order of magnitude higher for $f = 1/2$ with respect to $f = 1/25$ [7]. The driving current weakens the effect of pinning [1] and thus $T_{U(1)}$ increases with I . A similar effect gives a T_{Z_2} growing with I just above I_{c0} . However, for larger currents (near the Josephson current I_0) $T_{Z_2}(I)$ starts to decrease with I , with the limit $T_{Z_2}(I \rightarrow \infty) \rightarrow 0$. This is because a driving current increases the density of domain walls (an effect already mentioned in [11]) destroying the Ising order for

$I \gg I_{c0}$. Moreover, we find that the ordered region in $T < T_{Z_2}(I)$ has bistability with two possible steady states and history dependent IV curves.

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