Topological degeneracy (Majorana zero-mode) and 1+1D fermionic topological order in a magnetic chain on superconductor via spontaneous $Z_2$ symmetry breaking.
Topological degeneracy (Majorana zero-mode) and 1+1D fermionic topological order in a magnetic chain on superconductor via spontaneous $Z_2^f$ symmetry breaking

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We study a chain of ferromagnetic sites, i.e. nano-particles, molecules or atoms, on a substrate of fully gapped superconductors. We find that under quite realistic conditions, the fermion-number-parity symmetry $Z_2^f$ can spontaneously break. In other words, such a chain can realize a 1+1D fermionic topologically ordered state and the corresponding two-fold topological degeneracy on an open chain. Such a topological degeneracy becomes the so called Majorana zero mode in the non-interacting limit.

I. INTRODUCTION

Recently, there has been a strong experimental and theoretical effort to search for the Majorana zero mode$^{1-14}$ (which is often wrongly and misleadingly referred to as the Majorana fermion). However, the Majorana zero mode is actually a feature of systems of non-interacting fermions. So, strictly speaking, the Majorana zero mode does not exist in any realistic systems where electrons interact. In fact, what people are truly interested in is not the Majorana zero mode, but topological degeneracy. Topological degeneracy is the ground state degeneracy of a gapped Hamiltonian system in large system size limit, which is robust against any perturbations that can break any symmetry.$^{15,16}$ Topological degeneracy is a sign of topological order.$^{17,18}$ So the search for “Majorana fermions”$^{19}$ is actually the search for topological degeneracy in topological order.

Topological order is a new kind of order in gapped quantum systems that extends beyond the Landau symmetry breaking description.$^{15-18}$ For bosonic systems, topological order can only exist in 2+1-dimensions and higher.$^{20-22}$ Bosonic topological order can lead to topological degeneracy if the system lives on a torus$^{15,16}$ or has several disconnected boundaries.$^{23,24}$ For fermionic systems, fermionic topological order$^{25}$ can even exist in 1+1D.$^{26}$ Such 1+1D fermionic topological order can lead to a two-fold topological degeneracy if the system lives on an open line segment.$^{26}$

Since fermionic systems always have a fermion-number-parity (FNP) symmetry $Z_2^f$ which can never be explicitly broken, the above 1+1D fermionic topological order can be viewed as a spontaneous symmetry breaking order of the FNP symmetry $Z_2^f$ (at least when the systems live on an open line segment).$^{27-29}$ The above mentioned two-fold topological degeneracy is nothing but the two-fold degeneracy of the $Z_2^f$ symmetry breaking. As a result, we can study the 1+1D fermionic topological order and its topological degeneracy on an open line using Landau symmetry breaking theory.

In this paper, we will consider a chain of ferromagnetic nano-particles or ferromagnetic molecule/atoms on a substrate of superconductor. We find that under quite realistic conditions, the FNP symmetry breaking state can appear (or 1+1D fermionic topologically ordered state can appear), which will lead to an experimental realization of topological degeneracy. Our approach also allows us to understand the relevant energy scales: the energy splitting $\delta E_{co}$ between the states of even and odd electrons on a nano-particle, the hopping amplitude $t_{ij}$ between nano-particles, and the Josephson coupling $J_i$ between the superconducting substrate and the nano-particle. We also understand when the topological degeneracy can be observed at higher temperatures: (1) $|t_{ij}| \sim |J_i|$ are large, (2) $|t_{ij}| \gtrsim \delta E_{co}$, and (3) the phase of $J_i t_{ij}^2 J_j^*$ is not zero.

Chains of magnetic nano-particles on a substrate of fully gapped superconductor have been studied theoretically by mapping the system to an effective free Majorana fermion chain.$^{11,12}$ In this paper, we study a different parameter regime which leads to a different effective theory. Chains of magnetic iron (Fe) atoms on a substrate of superconducting lead (Pb) were recently studied experimentally in Ref. 2, where features of the Majora zero mode was found.$^{13,14}$

II. THE MODEL

We will use the following effective Hamiltonian to describe a chain of magnetic dots on a substrate of fully gapped superconductor

$$H = \sum_i [t \hat{c}_i^+ \hat{c}_i + J \hat{c}_i^+ \hat{c}_i + h.c.] + \sum_i \left[ U (\hat{n}_i - n_0)^2 + \Delta \left( \frac{\hat{n}_i - 1}{2} \right) \right].$$ (1)

where $\hat{n}_i$ is the fermion number operator and $\hat{c}_i$ is the effective (spinless) fermion operator acting on the Hilbert space $\mathcal{V}_i$ on site-$i$. $\mathcal{V}_i$ is formed by states of $n$-fermions,
\( n = 0, \pm 1, \pm 2 \), etc and \( \hat{n}_i \) and \( \hat{c}_i \) satisfy
\[
\{\hat{c}_i, \hat{c}_j\} = \{\hat{c}_i, \hat{n}_j\} = 0, \quad i \neq j, \\
\hat{c}_i|n\rangle = |n-1\rangle.\hat{n}_i|n\rangle = |n\rangle. 
\] (2)

Note that the eigenvalue of \( \hat{n}_i \) can be any integer \( n \), and \( \hat{c}_i \) is not the standard fermionic operator.

In our effective Hamiltonian (1) (see Fig. 1), \( \Delta \) is the induced pairing energy on the magnetic dot. \( U \) is the effective Coulomb repulsion on the dot. The effect of chemical potential or gate voltage is summarized by \( n_0 \). \( t \) is the electron hoping amplitude between neighboring dots and \( J \) is the Josephson coupling between the dots and the superconducting substrate. Since the dots are magnetic, the spin degree of freedom is assumed to be frozen. We also assume the dots are ferro- or anti-ferro-magnetically ordered, so that there is no spatial dependence in \( t \).

To understand the phase diagram of the above interaction 1+1D fermionic system on an open chain, we may perform a Jordan-Wigner transformation
\[
\hat{c}_i^\dagger = \hat{n}_i^+ \prod_{j<i} (-1)^{\hat{n}_j} \quad \hat{c}_i = \hat{n}_i^- \prod_{j<i} (-1)^{\hat{n}_j}, 
\] (3)

where the action of these operators are as follows
\[
\hat{n}_i|n\rangle = |n\rangle, \\
\hat{n}_i^+|n\rangle = |n+1\rangle, \\
\hat{n}_i^-|n\rangle = |n-1\rangle. 
\] (4)

Our bosonic effective Hamiltonian then takes the form
\[
H = \sum_i \left[ U(\hat{n}_i - n_0)^2 + \Delta \frac{(-1)^{\hat{n}_i} - 1}{2} + (J\hat{n}_i^+\hat{n}_i^- + h.c.) + (t\hat{n}_i^+(-1)^{\hat{n}_i}\hat{n}_{i+1}^- + h.c.) \right] 
\] (5)

The FNP \( Z_2^f \) transformation is generated by \((-1)\sum_i \hat{n}_i\), which is a symmetry of the above effective Hamiltonian.

### III. THE PHASE DIAGRAM

#### A. Small \( t \) limit

When \( t \) is small, we can solve the one-site Hamiltonian
\[
H_i = U(\hat{n}_i - n_0)^2 + \Delta \frac{(-1)^{\hat{n}_i} - 1}{2} + (J\hat{n}_i^+\hat{n}_i^- + h.c.) 
\]

**FIG. 1.** The geometry of the device: a chain of ferromagnetic dots on a fully gapped superconductor.

**FIG. 2.** The many-body energy levels on a single dot, with even and odd electron numbers.

first. Let us assume the the two lowest energy eigenstates of \( H_i \) are formed by one even-fermion state \(|\uparrow\rangle\) and one odd-fermion state \(|\downarrow\rangle\) (see Fig. 2). In this lowest energy subspace, \( H_i \) becomes \( H_i = h_z\sigma_z^i \), where \( \sigma_z^i \) are the Pauli matrices acting on \(|\uparrow\rangle\), \(|\downarrow\rangle\). In the subspace \(|\uparrow\rangle, |\downarrow\rangle\), \((-)^{\hat{n}_i} = \sigma_z^i \) and \( \hat{n}_i^+ \) has a form \( \hat{n}_i^+ = e^{i\phi}\sigma_z^i + i h_y^i \sigma_y^i \), where \( h_x,y \sim O(1) \) are real and positive. Therefore, \( H \) in eqn. (5) becomes
\[
H = \sum_i \left[ h_z\sigma_z^i + 2\mathrm{Re}(t)h_x h_y \sigma_x^i \sigma_x^{i+1} + \sigma_y^i \sigma_y^{i+1} \right] + 2\mathrm{Im}(t)(h_x^2 \sigma_z^i \sigma_z^{i+1} - h_y^2 \sigma_y^i \sigma_y^{i+1}) 
\] (6)

We can use mean-field theory to find the phase diagram of the above spin-1/2 Hamiltonian by assuming a uniform spin order if \( \mathrm{Re}(t) < 0 \):
\[
\sigma_z = \cos(\phi) x + \sin(\phi) \sin(\theta) y - \cos(\theta) z \quad (7)
\]

The corresponding average ground state energy per site is given by
\[
\frac{\langle H \rangle}{N} = -h_z \cos(\theta) + 2\mathrm{Re}(t)h_x h_y \sin^2(\theta) + 2\mathrm{Im}(t)(h_x^2 - h_y^2) \sin(2\theta) \sin^2(\theta) \quad (8)
\]

Assuming some typical values \( h_x = 2/3, h_y = 1/3 \), and \( \mathrm{Re}(t) = \mathrm{Im}(t) \), we have
\[
\frac{\langle H \rangle}{N} = -h_z \cos(\theta) + \frac{7}{9} \mathrm{Re}(t) \sin^2(\theta), \quad \sin(2\phi) = 1, 
\]

and the \( Z_2^f \) symmetry breaking happens when \( \frac{\mathrm{Re}(t)}{h_x} > \frac{9}{\pi^2} \).

We note that when \( t \) is real, the effective theory has a \( U(1) \) symmetry generated by \( e^{i\theta} \sum_i \sigma_z^i \), where \( Z_2^f \) is part of the \( U(1) \). In this case \( U(1) \) and \( Z_2^f \) symmetry breaking cannot happen when we include the quantum fluctuations beyond the mean-field theory. Even when \( t \) is complex, we still require \( h_x - h_y \) to be large which requires \( |J| \lesssim |h_z| \). We conclude that \( Z_2^f \) symmetry breaking or 1+1D topological order can appear if
1. the electron hopping \( t_{ij} \) between dots is larger than the energy splitting \( \delta E_{eo} = 2h_z \) between states of even and odd electrons on a dot,
2. the Josephson coupling \( J_i \) between the superconducting substrate and the dot satisfy \( |J_i| \gtrsim \delta E_{eo} \),
3. the electron hopping amplitude \( t_{ij} \) is complex, or more precisely, the phase of the gauge invariant combination \( J_i t_{ij}^* J_j \) is not zero.
Note that we can tune the energy splitting between the states of even and odd electrons to zero by tuning the gate voltage. In this case, we only require the electron hopping $t_{ij}$ to be larger than the fluctuation of the energy splitting between even and odd states (caused by randomness). In other words, the electron hopping $t_{ij}$ should overcome the localization effect (at the Josephson coupling energy scale).

B. Mean-field theory for generic case

In the small $t$ limit, only two states per dot are involved. For large $t$, we need to use the more general model (5), where many states on each dot are included. We can also employ a mean-field approximation for the general model (5) by assuming that the trial ground state of this Hamiltonian takes the form

$$|\psi\rangle = \prod_j |\psi_j\rangle$$

$$|\psi_j\rangle = \sum_{i,j} r_{nj}^i e^{i\theta_{nj}} |n\rangle,$$

where

$$\sum_n (r_{nj}^i)^2 = 1, \quad r_{nj}^i \geq 0.$$  (9)

Since the total phase of the quantum wave function is unphysical, $|\psi_i\rangle$ is actually labeled by $(r_{nj}^i, \Delta\theta_{nj}^i)$ [not by $(r_{nj}^i, \theta_{nj}^i)$], where

$$\Delta\theta_{nj}^i = \theta_{nj+1}^i - \theta_{nj}^i.$$  (10)

It is straightforward to show that this assumption gives us the following energy expectation value:

$$\langle H \rangle = \sum_{ij} \left( U(n - n_0) + \Delta \frac{(-1)^n - 1}{2} \right) (r_{nj}^i)^2$$

$$+ \sum_{ij} J r_{nj+2}^i r_{nj}^i \cos(\Delta\theta_{nj}^i + \Delta\theta_{nj+1}^i)$$

$$+ 2t \sum_{i,m,n} \left(-1 \right)^n r_{nj+1}^i r_{mj+1}^i r_{mj}^i r_{mj+1}^i \cos(\Delta\theta_{nj}^i - \Delta\theta_{mj}^i + \phi_t),$$  (11)

where $\phi_t$ is the phase of the hopping amplitude $t = |t| e^{i\phi_t}$.

We can visualize this as in Fig. 3, a 2-dimensional classical system which extends infinitely in one direction (z-direction in the case of Fig. 3), with interactions between the $\Delta\theta$ sites, and the strength of those interactions determined by the occupation of the $r$ sites.

We note that the model (11) has the FNP $Z_2^f$ symme-
try
\[ \Delta \theta^i \rightarrow \Delta \theta^i + \pi. \] (12)

When \( J = 0 \), the model also has the fermion-number conservation \( U(1) \) symmetry
\[ \Delta \theta^i \rightarrow \Delta \theta^i + \phi. \] (13)

If we include quantum fluctuations, a \( U(1) \) symmetry cannot be spontaneously broken in 1+1D. So, when \( J = 0 \), the FNP symmetry \( Z_2^f \) cannot be spontaneously broken. However, when \( J \neq 0 \), we only have \( Z_2^f \) symmetry, which can be spontaneously broken in 1+1D. Such a \( Z_2^f \) symmetry breaking state is a 1+1D fermionic topologically ordered state, that has a topological ground state degeneracy on an open line segment. The \( Z_2^f \) symmetry breaking order parameter can be chosen to be

\[ \text{FNP order} = \left( \sum_{n=\text{even}} r^i_n \right) \left( \sum_{n=\text{odd}} r^i_n \right) \] (14)

Employing simulated annealing to find the ground state of equation (11) we observe phase transitions in this model. Choosing \( U = 2, \phi_t = \pi/2, J = 1, \Delta = 0 \), and \( n_0 = 0,0,0,0.4 \) (note that in terms of our energy expression 11 \( n_0 \) is defined modulo 0.5), we find a phase transition at \( |t| = 0.5,0.4,0.15 \) respectively (see Fig. 4).

The \( Z_2^f \) symmetry breaking appears for large \( t \). Also in this case, we observe that the \( Z_2^f \) symmetry breaking ground state is discrete.

Choosing \( U = 2, \phi_t = 0, J = 1, \Delta = 0 \), and \( n_0 = 0.4 \) (i.e. for real \( t \)), we can also find a phase transition at \( |t| = 0.2 \) (see Fig. 5). But in this case, the \( Z_2^f \) symmetry breaking ground state is not discrete and is parametrized by a phase variable \( \phi \). More specifically, by observing the lowest energy configurations of our simulated system we find that the lowest energy configuration for real \( t \) takes the following approximate form:

\[ |\psi \rangle = \prod_j |\psi_j \rangle \] (15)

\[ |\psi_j \rangle = \sum_{n=\text{even}} i^n E(n)|n\rangle + (-1)^j e^{i\phi} \sum_{n=\text{odd}} i^{n+1} O(n)|n\rangle \]

In this case, after we include the quantum fluctuation of \( \phi \), \( Z_2^f \) symmetry breaking will be restored. So the \( Z_2^f \) symmetry breaking observed in the real \( t \) case is an artifact of the mean-field theory and there is no \( Z_2^f \) symmetry breaking beyond the mean-field theory for \( \phi_t = 0 \).

IV. DISCUSSION

The Princeton group has constructed a chain of magnetic iron atoms on superconducting lead. The iron atoms on the chain are separated by \( \sim 4.2 \)A and there is also 21A-period modulation in the atomic separations. The superconducting coherent length of Pb is \( \xi = 830 \)A, which is much longer than the total length of the chain which is about 200A. So the Josephson coupling should have a non-local form \( \sum_{i,j>i} J \hat{c}_i \hat{c}_j \), instead of the local form used in eqn. (1). Because of this, the results in this paper do not apply to Princeton's device. However, if the iron chain is much longer than the superconducting coherence length \( \xi \) and if the chain is formed by short segments of length \( \xi \) (which can be viewed as dots), then the chain can be viewed as coupled dots. In this case, our approach can be applied to such a system of coupled dots.

The weight \( W \) of the zero-bias tunnelling peak into an end of the chain (see Fig. 6) measures the FNP symmetry order parameter. If we can drive a zero-temperature phase transition by tuning, for example, the gate voltage \( V \), we expect \( W \sim (V - V_c)^\beta \) near the transition with \( \beta = 1/8 \) if there is no other gapless channel on the chain. (\( \beta = 1/8 \) is the critical exponent of 2D Ising transition). Such a feature can be used as a smoking gun to detect the 1+1D fermionic topological order.

JK is supported by NSERC. XGW is supported by NSF Grant No. DMR-1005541 and NSFC 11274192. He is also supported by the BMO Financial Group and the John Templeton Foundation Grant No. 39901. Research at Perimeter Institute is supported by the Government of Canada through Industry Canada and by the Province of Ontario through the Ministry of Research.
In fact, Majorana fermions had already been found 50 years ago in superconductors, but under a different name, the Bogoliubov quasiparticles.