Staircase to higher-order topological phase transitions

The MIT Faculty has made this article openly available. Please share how this access benefits you. Your story matters.

<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>As Published</td>
<td><a href="http://dx.doi.org/10.1103/PhysRevB.97.121106">http://dx.doi.org/10.1103/PhysRevB.97.121106</a></td>
</tr>
<tr>
<td>Publisher</td>
<td>American Physical Society</td>
</tr>
<tr>
<td>Version</td>
<td>Final published version</td>
</tr>
<tr>
<td>Accessed</td>
<td>Sun Nov 25 01:42:42 EST 2018</td>
</tr>
<tr>
<td>Citable Link</td>
<td><a href="http://hdl.handle.net/1721.1/114513">http://hdl.handle.net/1721.1/114513</a></td>
</tr>
<tr>
<td>Terms of Use</td>
<td>Article is made available in accordance with the publisher's policy and may be subject to US copyright law. Please refer to the publisher's site for terms of use.</td>
</tr>
</tbody>
</table>

Detailed Terms
Staircase to higher-order topological phase transitions

P. Cats, A. Quelle, O. Viyuela, M. A. Martin-Delgado, and C. Morais Smith

1Institute for Theoretical Physics, Centre for Extreme Matter and Emergent Phenomena, Utrecht University, Princetonplein 5, 3584 CC Utrecht, The Netherlands
2Department of Physics, Harvard University, Cambridge, Massachusetts 02318, USA
3Department of Physics, Massachusetts Institute of Technology, Cambridge, Massachusetts 02139, USA
4Departamento de Física teórica I, Universidad Complutense, 28040 Madrid, Spain

(Received 26 October 2017; revised manuscript received 31 January 2018; published 12 March 2018)

We find a series of topological phase transitions of increasing order, beyond the more standard second-order phase transition in a one-dimensional topological superconductor. The jumps in the order of the transitions depend on the range of the pairing interaction, which is parametrized by an algebraic decay with exponent $\alpha$. Remarkably, in the limit $\alpha \rightarrow 1$ the order of the topological transition becomes infinite. We compute the critical exponents for the series of higher-order transitions in exact form and find that they fulfill the hyperscaling relation. We also study the critical behavior at the boundary of the system and discuss potential experimental platforms of magnetic atoms in superconductors.

DOI: 10.1103/PhysRevB.97.121106

I. Introduction. Quantum phase transitions (QPTs) are one of the cornerstones in modern condensed-matter physics [1,2]. These are phase transitions where the variation of a physical parameter (coupling constant) drives a transition from one state of matter with a certain order (phase) to another one with different physical properties. These transitions stem from the quantum fluctuations in the energy spectrum of the system due to the Heisenberg uncertainty principle. Ideally, they may occur in the absence of thermal fluctuations at zero temperature. Famous examples of QPTs comprise the superfluid-to-Mott-insulator transition [3,4], the insulator-to-superconductor transition in cuprates [5], metal-insulator transitions in disordered two-dimensional (2D) electron gases [6], etc.

Standard QPTs fit into the Landau theory of phase transitions [7] where different phases can be discriminated by the symmetry of an order parameter. Remarkably, there also exist nonstandard phase transitions in topological systems [8]. They go beyond the standard classification of quantum phases since they can neither be described by a local order parameter nor by the breaking of a symmetry at the phase-transition point. On the contrary, they are characterized by a global order parameter, which is a topological invariant of the system [9–14].

A general criterion to classify phase transitions was put forward initially by Ehrenfest, who associated the degree (order) of the phase transition to the lowest derivative of the free energy that is discontinuous at the transition point [15]. Later on, phase transitions were identified that fell outside the Ehrenfest classification, such as the logarithmic singularity in the specific heat of the Onsager solution to the Ising model in 2D [16]. This led to a simplified binary classification of phase transitions into first-order and continuous phase transitions [1,2]. Although the Ehrenfest criterion is not fully general, it can still be adapted [17,18] to define the order of the phase transition when nonanalyticities in the free energy are encountered. This will be the case for the series of topological phase transitions found in our Rapid Communication.

Examples of higher-order phase transitions do not abound. One instance is found in the large-$N$ approximation of lattice QCDs in 2D, that happens to be of third order [19]. Another example appears in the exact solution of the 2D Ising model coupled to quantum gravity where the transition is also third order [20]. Recently, also a phase transition of infinite order was found in a long-range spin model [21].

When it comes to topological phases of matter [22], only a few examples of first- [23,24], second- [24,25], third- [24,26,27], and fourth-order [24] topological phase transitions have been found and, to the best of our knowledge, never higher than that. Therefore, the question of whether higher-order topological phase transitions can appear in symmetry-protected topological systems, and of whether the bulk and boundary may behave differently, remains open.

We focus our Rapid Communication on a one-dimensional (1D) model of topological superconductors exemplified by the Kitaev chain [25]. An interesting extension of this model includes hopping and pairing interactions that are long range [28]. The study of the topological phases of this long-range Kitaev chain (LRKC) has revealed a very rich structure, including the existence of topological massive Dirac edge states when the pairing is long range enough [29]. When the model is 2D, the propagating Majorana modes get enhanced by long-range hopping and pairing [30]. This opens new perspectives for their experimental realization.

In this Rapid Communication, we show that the LRKC displays a staircase of higher-order topological phase transitions as we vary the long-range decaying exponent $\alpha$ of the pairing interaction. Remarkably, when $\alpha \rightarrow 1$ the order of the phase transition becomes infinite. By considering the ground-state energy, we determine the order of the phase transition, the corresponding critical exponents, and check that they satisfy the hyperscaling relation. Moreover, using correlation functions of the bulk and boundary combined with a thermodynamic approach [24,27], we also analyze
the critical behavior at the boundary where a transition from
a system with Majorana zero modes (MZMs) to nonlocal
massive Dirac fermions occurs. Remarkably, in the LRKC
the bulk and boundary topological phase transitions decouple,
and the universality found in Ref. [24] where the phase transitions
in the bulk were always one order higher than at the edges no
longer holds.

II. The model. The Hamiltonian of the LRKC [28,29] with
N sites reads

\[ H = -\mu \sum_{j=1}^{N} (c_{j}^\dagger c_{j} - \frac{1}{2}) - t \sum_{j=1}^{N-1} (c_{j}^\dagger c_{j+1} + c_{j+1}^\dagger c_{j}) \]
\[ + \Delta \sum_{j \neq l} \frac{1}{|j-l|^\alpha} (c_{j} c_{l} + c_{l}^\dagger c_{j}^\dagger), \]

where \( c_j \) (\( c_j^\dagger \)) is the fermionic annihilation (creation) operator
for site \( j \), \( \mu \) is the chemical potential, \( t \) is the hopping
parameter, \( \Delta \) is the pairing amplitude, and \( \alpha \) is the parameter
characterizing the range of the interaction. Long-range hopping
terms can be also considered, but they do not provide novel
topological phases [29]. Thus, we may consider purely short-
range hopping without loss of generality. The spectrum of the
LRKC with periodic boundary conditions is given by [28,29]

\[ E_k = \pm \sqrt{\epsilon_k^2 + 4 \Delta^2 f_\alpha^2(k)}, \quad f_\alpha(k) = \sum_{l=1}^{N-1} \sin(\alpha k l) / |l|^\alpha, \]

where \( \epsilon_k = -\mu - 2t \cos(k) \). For \( \alpha \to \infty \), this model has a
well-defined limit to the short-range Kitaev chain (SRKC)
[25], which is known to display a topological phase for
\( |\mu/t| < 2 \), characterized by the presence of MZMs at the
edges. For \( |\mu/t| > 2 \), a trivial phase is found instead.

The LRKC exhibits even more exotic behavior than its
short-range counterpart [28,29,31]. The long-range terms give
rise to the function \( f_\alpha(k) \) defined in Eq. (2), which is discontinuous
at \( k \) \( \approx 0 \) for \( \alpha < 1 \), whereas its derivative is discontinuous
for \( \alpha < 2 \). Therefore, the physics of the model drastically
depends on \( \alpha \).

For \( \alpha > 2 \), the LRKC behaves similarly to the SRKC, i.e.,
there are MZMs in the topological phase. For \( \alpha < 1 \), the physics in the topological phase changes drastically in that
the two Majorana modes at the edge merge into a nonlocal Dirac
fermion that acquires mass provided that \( \mu/t \) \( < 1 \). Finally,
for \( 1 < \alpha < 2 \), the topological phase diagram becomes more
intricate, and the winding number becomes ill defined as discussed
in Ref. [29]. The critical behavior at \( \mu/t = -2 \) in the bulk changes with \( \alpha \), whereas the one at \( \mu/t = 2 \) remains
the same. Contrary to the bulk, the boundary of the LRKC
behaves still in the same way as the SRKC for \( 3/2 < \alpha < 2 \).
However, for \( \alpha < 3/2 \) one finds, in addition to the MZMs for
\( |\mu/t| < 2 \), nonlocal massive edge states for \( \mu/t < -2 \) [29]
and the Supplemental Material [32]. A disorder analysis of the
sector \( 1 < \alpha < 2 \) (see “The edge states for \( \alpha < 3/2 \)” in
the Supplemental Material [32]) shows the robustness of these
massive edge states to static disorder.

In order to understand the nature of the topological phase
transitions at \( \mu/t = \pm 2 \) within the different topological sectors,
we investigate their thermodynamic properties using
correlation functions. As it turns out, the order of the phase
does not change with \( \alpha \), but we find extraordinary behavior for the order of the phase transition at \( \mu/t = -2 \), in the form of a staircase of higher-order
topological phase transitions towards \( \alpha \to 1 \). Before we show
these results, let us first introduce our method.

III. Thermodynamic analysis. To classify the phase transitions
of the LRKC, we use an adapted Ehrenfest classification
[15,17,18] in which one considers the grand-potential \( \Omega \) and
assigns the order of the phase transition according to the derivative for which the grand potential has a divergence or a discontinuity. The grand potential can subsequently be decomposed into a bulk term \( N\omega_1 \), which scales linearly with the system size, and a residual term \( \omega_0 \), which contains the finite-size and boundary effects, i.e., \( \Omega = N\omega_1 + \omega_0 \). To obtain these contributions, we consider the derivative of the grand-potential \( \Omega \) with respect to \( \mu \) such that we can relate it directly to the correlation functions,

\[ \frac{\partial \Omega}{\partial \mu} = \frac{1}{\beta} \text{Tr} \left[ e^{-\beta H} \right] \]

\[ \frac{\partial H}{\partial \mu} \]

where \( \langle \hat{A} \rangle := \text{Tr} \left[ \hat{A} e^{-\beta H} \right] / \text{Tr} \left[ e^{-\beta H} \right] \). This thermodynamic analysis is especially well suited for symmetry-protected topological systems both at zero [27] and at finite temperatures [24,33]. To explicitly find \( \omega_1 \) and \( \omega_0 \), we consider an infinitely
long and periodic chain at zero temperature with grand-
potential density,

\[ \omega = \frac{\Omega}{N} = -\int_{-\pi}^{\pi} dk E_k, \]

where \( p \) stands for periodic. This integral is bounded because the spectrum is finite for \( \alpha > 1 \) and diverges at most as \( 1/k^{1-\alpha} \)
for \( \alpha < 1 \). Hence, \( \omega \) is finite for all \( \alpha \)’s and does not depend on
the system size in this limit. Similarly, the on-site correlation
function \( \langle c_j^\dagger c_j \rangle \) does not depend on the system size when \( N \)
becomes large. Thus, we may add and subtract \( \partial \Omega_\rho / \partial \mu \) to
Eq. (3) to find

\[ \frac{\partial \Omega}{\partial \mu} = \frac{\partial \Omega_\rho}{\partial \mu} + \left( \frac{\partial \Omega}{\partial \mu} - \frac{\partial \Omega_\rho}{\partial \mu} \right). \]

Using Eqs. (1), (3), and (4), we then obtain

\[ \frac{\partial \Omega_\rho}{\partial \mu} = N \langle c_j^\dagger c_j \rangle + \sum_j \langle c_j^\dagger c_j \rangle - \langle c_j^\dagger c_j \rangle, \]

where \( \langle c_j^\dagger c_j \rangle \)’s are the on-site correlation functions for the
infinitely long periodic chain and \( \langle c_j^\dagger c_j \rangle \)’s are calculated for
the finite chain. Hence, we can read off

\[ \frac{\partial \omega_1}{\partial \mu} = \langle c_j^\dagger c_j \rangle, \]

\[ \frac{\partial \omega_0}{\partial \mu} = \sum_j \langle c_j^\dagger c_j \rangle - \langle c_j^\dagger c_j \rangle \]

\[ := \sum_j \Lambda(j). \]

The extensive bulk term \( \partial \omega_1 / \partial \mu \) is simply given by the on-site
correlation functions for the infinitely long periodic chain, and
the residual term \( \partial \omega_0 / \partial \mu \) is the sum of the difference \( \Lambda(j) \)
between the on-site correlation functions in the periodic and in the finite chains. As a consequence, the residual contribution $\omega_0$ contains all the subleading terms in $N$ and therefore includes $\ln(N)$, constant, and $1/N$ terms, to name just a few. For large system sizes, one can only consider the logarithmic and constant term and neglect all other subleading contributions.

For the SRKC, it suffices to only consider the constant term $[24,27]$. This leads to a first-order phase transition at the boundaries $[24]$, which is due to the appearance/disappearance of the Majorana edge states. The second-order phase transition in the bulk is due to a gap closing at the critical points of the Majorana edge states. The second-order phase transition at $\mu/t = -2$, indicating how the order of the transition increases as one approaches $\alpha = 1$.

Figure 1. (a) Second derivative of the bulk thermodynamic potential, obtained from Eq. (5) for the LRKC on the $\mu/t - \alpha$ plane. The dashed line indicates the value of $\alpha$ below which our numerical results are not accurate anymore. (b) Staircase of higher-order topological phase transition at $\mu/t = -2$, indicating how the order of the transition increases as one approaches $\alpha = 1$.

IV. Higher-order bulk phase transitions. We analyze the zero-temperature behavior of the bulk grand-potential density defined in Eq. (5) as a function of the long-range exponent $\alpha$ and the chemical-potential $\mu$. Although we concentrate here on the zero-temperature behavior, the method itself is generic and could be applied to finite temperatures. The results are shown in Fig. 1. There is a second-order phase transition at $\mu/t = 2$ separating the topological and trivial phases for every value of $\alpha$ [see Fig. 1(a)] precisely as is the case for the SRKC. Note the behavior below the dashed line around $\alpha \approx 0.3$ near $\mu/t = 2$ where the transition line makes a turn and does not go all the way towards $\alpha = 0$. This is merely an artifact due to numerical limitations since the correlations become too long ranged, and one needs very large system sizes to suppress this effect.

On the other hand, for $\mu/t = -2$ the behavior of the phase transition changes drastically, depending on the value of $\alpha$, and further analytical calculations are needed. Since the nonanalytical behavior of the bulk term in the grand-potential density $\omega_1$ is given by the $k = 0$ mode, we perform the separation $\omega_1 = F + G$, where $F$ is the integral around $k = 0$, containing all the nonanalyticities and $G$ is the integral over the remaining part of the Brillouin zone. In this way, we can consider only $F$ to describe the nonanalytical part of $\omega_1$, i.e., the information about the order of the phase transition. To calculate $F$, one can expand the spectrum $E_k$ in Eq. (2) around $k = 0$ and integrate it for $k \in (0, \varepsilon)$, where $\varepsilon$ is sufficiently small for the expansion in $k$ to be valid. From this expansion, we can also extract the critical exponent $\bar{\alpha}$ defined by $\Omega \propto m^{2-\bar{\alpha}}$, the dynamical exponent $z$ defined by $E_k(\mu = 0) \propto k^z$, and the critical exponent $\nu$ defined by $E_k(\mu = 0) \propto m^{\nu}$ [1], where $m = \mu/t + 2$ denotes the distance from the critical point. The leading term for $\alpha > 2$ (valid also for the SRKC) casts the form

$$F(m, \alpha > 2) := \int_0^\varepsilon dk \sqrt{m^2 + k^2} \propto m^2 \ln |m|.$$  

This function is divergent in its second derivative at $m = 0$ for all $\alpha > 2$, hence we find a second-order phase transition. For $1 < \alpha < 2$, the leading term is given by

$$F(m, 1 < \alpha < 2) \approx \int_0^\varepsilon dk \sqrt{m^2 + k^{2(\alpha-1)}} \propto \Gamma\left(-\frac{\alpha}{2(\alpha - 1)}\right) \Gamma\left(\frac{2\alpha - 1}{2(\alpha - 1)}\right) |m|^{\alpha/(\alpha - 1)},$$  

(7)

where the last line is not defined if one of the $\Gamma$ functions diverges, which happens when $\alpha = n/(n - 1)$ where $n \in \mathbb{N}$. For $\alpha = 2n/(2n - 1)$, one finds, instead of Eq. (7), the relation $F \propto m^n \ln(|m|)$, which is divergent in its $n$th derivative at $m = 0$. For $\alpha = (2n - 1)/(2n - 2)$, there will be a discontinuity in the $(2n - 1)$-th derivative at $m = 0$ because in that case $F \propto |m|^{2n-1}$. Hence, for any $\alpha = n/(n - 1)$, we find an $n$th-order phase transition. If $\alpha$ is in between these values, then the power of $|m|$ in Eq. (7) is a noninteger value, meaning that one can differentiate it until its power is negative and it becomes divergent at $|m| = 0$. For example, if $3/2 < \alpha < 2/1$, the exponent of $|m|$ lies between 2 and 3, which means that the third derivative is divergent at $m = 0$. For $4/3 < \alpha < 3/2$, the exponent of $|m|$ lies between 3 and 4, which means that the fourth derivative is divergent, and so forth.

Therefore, we find a staircase behavior such that the order of the topological phase transition increases stepwise at the points $\alpha = n/(n - 1)$ upon lowering $\alpha$ from $\alpha = 2$ to $\alpha = 1$.
of the phase transition blur out. The reason for this is that for short-range models, when the system is large enough (although finite), the features characterizing the phase transition are so sharp that one can confidently draw conclusions that would—strictly speaking—only hold for infinite systems. However, when the model becomes long range, this is no longer the case (see the end-to-end correlations analysis in the Supplemental Material [32]).

VI. Conclusions and outlook. We discovered a staircase of higher-order topological phase transitions in a long-range Kitaev chain. We have shown that the order of the topological phase transition increases stepwise with the long-range decaying exponent $\alpha$ of the pairing interaction. In the limit $\alpha = 1$, we remarkably found an infinite-order phase transition. By separating the bulk from the residual contribution in the grand potential and performing a thermodynamic analysis, we have established not only the order of the topological phase transitions, but also the corresponding critical exponents and checked that they satisfy the hyperscaling relation. Moreover, we have also studied the critical behavior at the boundary where there is a transition from a topological phase with MZMs to another topological phase with nonlocal massive Dirac edge modes [29].

For the long-range Kitaev chain, the correlation functions decay algebraically at long distances and exponentially at short distances [28,31]. Hence, the system is critical, and the correlation length can no longer be straightforwardly defined [31]. Although the algebraic term in the correlation functions (which gives the quasi-long-range order) is present for all $\alpha$‘s, it becomes important around the region where the winding number becomes ill defined. Therefore, both the criticality and the ill-defined winding number arise due to the relevance of long-range effects at small $\alpha$. We would like to emphasize that our results do not depend on the definition of the correlation length in any way, nor on the correlation length itself, in contrast to scaling theories, where the scaling of the correlation length is used to determine the critical exponents. This is one of the main advantages of our approach, which allows us to describe even critical systems.

We determine the critical exponents by analyzing the behavior of the grand-potential density at the critical point and characterize thus the topological phase transition. Although the results are applied here at zero temperature, the formalism is generic and may be used at finite temperatures [24]. In this case, one should be able to connect the central charge $c$ obtained from the entanglement entropy [28] to the central charge found from the heat-capacity $C_V$ at very low temperatures since $C_V \propto cT$ within a first-order expansion in $T$ [36]. This would allow for an independent verification of the anomalous behavior of the central charge at $\mu/t = -2$ predicted in Ref. [28].

Spin and fermionic topological systems with long-range interactions have recently attracted much attention [21,28–31,37–47]. In particular, our long-range model is motivated by current experiments of 1D arrays of magnetic atoms deposited on top of conventional $s$-wave superconductor substrates [48–50]. These arrays of magnetic impurities form subgap states known as Shiba states [51–53]. The particular wave functions of these states have power-law tails that lead to hopping and pairing amplitudes that decay algebraically with
the distance. For three-dimensional superconducting substrates (for instance, lead as in Refs. [48,50]) the decay goes as 1/r, whereas for 2D substrates (for example, 2D transition-metal dichalcogenides), the decay goes as 1/√r. This long-range behavior of Shiba impurities has already been observed in recent experiments [54]. Apart from the power-law decay, there is an exponential factor that depends on the coherence length of the superconductor. However, when the length of the chain is short with respect to this coherence length [55], the dominant decay is algebraic, and p-wave Hamiltonians with intrinsic long-range pairing are induced [55–59]. A possible way to tune the decaying exponents such that the hopping and pairing amplitudes decay differently could be achieved through Floquet driving fields as proposed in Ref. [60]. Thus, the staircase of higher-order topological phase transitions, found in our Rapid Communication, could be experimentally detected.

Acknowledgments. The work by A.Q. and C.M.S. is part of the D-ITP consortium, a program of the Netherlands Organisation for Scientific Research (NWO) that is funded by the Dutch Ministry of Education, Culture and Science (OCW). M.A.M.-D. and O.V. acknowledge financial support from the Spanish MINECO Grants No. FIS2012-33312 and No. FIS2015-67411 and the CAM research consortium QUITEMAD+, Grant No. S2013/ICE-2801. The research of M.A.M.-D. has been supported, in part, by the U.S. Army Research Office through Grant No. W911NF-14-1-0103. O.V. thanks Fundación Ramón Areces, Fundación Rafael del Pino and RCC Harvard.


A. I. Rusinov, Superconductivity near a paramagnetic impurity, JETP Lett. 9, 85 (1969).


