The classical analogue of the super-radiant phase transition in the Dicke model

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Abstract. We construct the classical analogue of the phenomena of super-radiance in the zero temperature limit and show that a simple geometrical interpretation can be given in the integrable case. The non-integrable case is also studied and in both cases we find bifurcation of equilibrium for the same parameter values where this phase transition is known to occur in the thermodynamical context. The ground state of the system is also studied in the framework of a mean field approximation and a simple analytical expression obtained. A connection between the classical and quantum points of view is presented.

1. Introduction

The Dicke model of super-radiance [1] describes a system of $N$ identical two-level atoms in a linear cavity of volume $V$ interacting with an electromagnetic field. The separation between the atoms is assumed to be large enough so that their mutual interaction can be discarded. Dicke, however, realized that, because the atoms interact with the same radiation field, they should be treated as a single system, and not independently [1]. One of the most important properties of the Dicke model is the presence of a second-order phase transition from normal to super-radiance in the thermodynamical limit where $N$ and $V \to \infty$ with $N/V$ finite. This was first shown rigorously by Hepp and Lieb [2]. In particular they evaluated exactly the partition function and correlation function in this limit. The transition to the super-radiant regime is found to occur for a critical temperature $T_c$ which is a function of the parameters in the model. In the super-radiant phase ($T < T_c$) all thermodynamically relevant states are shown to be states with non-vanishing mean photon number and excited atomic states. This phase transition is therefore usually interpreted as a quantum phenomenon.

The existence of a classical limit for the Hamiltonian of Dicke’s model was also rigorously shown to exist and to be unique [3]. In the present paper construct the classical analogue of the super-radiant phase transition at zero temperature both for the model considered by Hepp and Lieb [2] and for its extension which includes antiresonant terms. The classical problem is shown to present bifurcation of equilibrium points at the same parameter values where phase transition to super-radiance

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occurs. The character of the bifurcation depends on whether the antiresonant interaction is present or not.

Furthermore we present an analytical description of the ground state of the model in the context of a mean field approximation. The ground-state energy is compared with the exact one and shown to be in excellent agreement. The super-radiant phase transition for the ground state has been numerically observed by Scharf [4]. Here we present a simplified and analytical version of the phenomenon. Moreover the connection between the classical and quantum points of view is clearly established.

In section 2 we briefly review the Dicke model and define its classical analogue. Section 3 is devoted to the study of the bifurcations of equilibria in the classical model. In section 4 the study of the ground state in a mean field approach is presented as well as its connection to the classical results. Some concluding remarks can be found in section 5.

2. The Dicke model and the classical analogue

The Hamiltonian at the Dicke model for a single radiation mode \( \nu \) interactive with \( N \) atoms is given by \((\hbar = c = 1)\)

\[
H = a^a a + \sum_{j=1}^{N} \left( \frac{\varepsilon}{2} \sigma_j^z + \frac{\lambda}{2\sqrt{N}}(a\sigma_j^+ + a^\dagger \sigma_j^-) \right)
\]

(1)

where \( a \) and \( a^\dagger \) are creation and annihilation operators for the field, \( \varepsilon \) is the energy difference between the two levels of the atoms, \( \lambda \) is the coupling parameter measured in units of the field energy \( \nu \) and \( \sigma_j^\pm = \sigma_j^x \pm i\sigma_j^y \) with \( \sigma_j^x \) and \( \sigma_j^y \) the usual Pauli matrices for the \( j \)th atom.

Defining collective spin operators by

\[
J_z = \frac{1}{2} \sum_{j=1}^{N} \sigma_j^z
\]

(2)

\[
J_\pm = \frac{1}{2} \sum_{j=1}^{N} \sigma_j^\pm
\]

and noticing that \( N = 2J \), where \( J \) is the total spin, we rewrite (1) as

\[
H = H_0 + H_i
\]

(3)

with

\[
H_0 = a^a a + \varepsilon J_z
\]

\[
H_i = \frac{\lambda}{\sqrt{2J}}(aJ_+ + a^\dagger J_-).
\]

The phenomenon of super-radiance is usually studied in connection with the Hamiltonian (3), i.e. \( \lambda' = 0 \) with the radiation field treated classically [5]. We summarize the argument in what follows considering the quantized radiation field (3).
The rate of spontaneous emission of radiation from the system in a transition from an initial state \(|\psi_i\rangle\) to a final state \(|\psi_f\rangle\) is proportional to

\[
|\langle\psi_f|H_I|\psi_i\rangle|^2 = \frac{\lambda^2}{2J} |\langle\psi_f|J_+a + J_-a^\dagger|\psi_i\rangle|^2.
\] (4)

For simplicity we assume in this discussion \(\varepsilon = 1\). In order to calculate the above matrix element it is important to notice that the spin projection plus the number of photons is a conserved quantity, for \([H_0, H_I] = 0\). Considering an initial state with \(M\) excited atoms and \(n\) photons \(|M, n\rangle\) and the corresponding final state \(|M', n'\rangle\) we notice that the matrix element (4) introduces the following selection rules

\[
\Delta M = \pm 1 \quad \Delta n = \pm 1
\] (5)

and \(M + n = M' + n'\). We assume \(|\psi_i\rangle = |\frac{1}{2}N - n, n\rangle\) which corresponds to \(|\frac{1}{2}N - n\) excited atoms and the corresponding photon number \(n\). We get

\[
|\langle\psi_i|H_I|\psi_i\rangle|^2 = \left(\frac{\lambda}{\sqrt{N}}\right)^2 N(2n + 1)^2
\] (6)

where \(0 \leq n \leq \frac{1}{2}N\). Notice now that the maximum value for the rate of spontaneous emission occurs for \(n = \frac{1}{2}N\) which corresponds to \(M = 0\),

\[
|\langle\psi_f|H_I|\psi_i\rangle|^2 \approx \left(\frac{\lambda}{\sqrt{N}}\right)^2 N^3 \quad \text{for large } N.
\]

This corresponds to coherent emission as compared to the incoherent result \((\lambda/\sqrt{N})^2 \cdot N\) which is obtained for the case where no photons are present \(n = 0\) and all atoms are excited.

Finally, we include in (3) the antiresonant terms to get

\[
H = a^\dagger a + \varepsilon J_z + \frac{\lambda}{\sqrt{2J}} (a^\dagger J_+ + a J_-) + \frac{\lambda'}{\sqrt{2J}} (a^\dagger J_+ + a J_-).
\] (7)
The classical analogue to the above Hamiltonian is obtained via coherent states. We start by defining the normalized coherent state

\[ |zw\rangle = |z\rangle \otimes |w\rangle \]  

(8)

where

\[ |z\rangle = e^{Z/2} e^{ia'} |0\rangle \]  

(9)

\[ |w\rangle = \frac{1}{(1 + w\bar{w})^{1/2}} e^{aw'} |J, -J\rangle \]

and \(|0\rangle\) and \(|J, -J\rangle\) are the ground states of field and atoms respectively, such that

\[ a|0\rangle = 0 \quad J_- |J, -J\rangle = 0. \]

(10)

The classical Hamiltonian is then defined as

\[ H_c = \langle zw | H | zw \rangle \]

\[ = z\bar{z} - J \left( \frac{1 - w\bar{w}}{1 + w\bar{w}} \right) + \frac{2\sqrt{2}J}{1 + w\bar{w}} \left[ \lambda (wz + \bar{w}\bar{z}) + \lambda' (wz + \bar{w}\bar{z}) \right] \]

In terms of ‘action and angle’ variables \(I_1, \theta\) defined by

\[ \begin{align*}
  w &= \left( \frac{J + I_1}{J - I_1} \right)^{1/2} e^{i\theta_1} \\
  z &= \sqrt{I_2} e^{i\theta_2}
\end{align*} \]

(12)

(11) reads

\[ H_c = \varepsilon I_1 + I_2 + \frac{2(J^2 - I_1^2)}{\sqrt{2}J} \left[ \lambda \cos(\theta_1 - \theta_2) + \lambda' \cos(\theta_1 + \theta_2) \right]. \]

(13)

Here, \(I_1\) represents the classical projection of \(J_z\), varying from \(-J\) to \(+J\), and \(I_2\) the density of photons. Making a last transformation to Cartesian coordinates,

\[ \begin{align*}
  q_1 &= [2(J + I_1)]^{1/2} \sin \theta_1 \\
  p_1 &= [2(J + I_1)]^{1/2} \cos \theta_1 \\
  q_2 &= \sqrt{2I_2} \sin \theta_2 \\
  p_2 &= \sqrt{2I_2} \cos \theta_2
\end{align*} \]

(14)

we arrive at

\[ H_c = \varepsilon H_1 + H_2 - \varepsilon J + \frac{(2J - H_1)^{1/2}}{\sqrt{2}J} \left[ \lambda_+ p_1 p_2 + \lambda_- q_1 q_2 \right] \]

(15)

where

\[ H_1 = \frac{1}{2}(p_1^2 + q_1^2) \quad H_2 = \frac{1}{2}(p_2^2 + q_2^2) \quad \lambda_\pm = \lambda \pm \lambda'. \]

(16)

Further details of these calculations can be found in [7].
3. Bifurcations of equilibria

Defining a 4-vector $X$ and the symplectic matrix $\Lambda$ by

$$X = \begin{pmatrix} q_1 \\ q_2 \\ p_1 \\ p_2 \end{pmatrix}, \quad \Lambda = \begin{pmatrix} 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix},$$

(17)

Hamilton’s equations can be written in the compact form

$$\dot{X} = \Lambda \nabla H_d.$$

(18)

The equilibrium points of (18) are defined by the condition $\dot{X} = 0$, or $\nabla H_d = 0$. Writing this explicitly gives

$$\dot{q}_1 = -\varepsilon p_1 - \frac{\lambda_+ p_2}{\sqrt{2J}} (2J - H_1)^{1/2}$$

$$+ \frac{p_1}{2\sqrt{2J} (2J - H_1)^{1/2}} (\lambda_+ p_1 p_2 + \lambda_- q_1 q_2) = 0$$

(19)

$$\dot{p}_1 = \varepsilon q_1 + \frac{\lambda_- q_2}{\sqrt{2J}} (2J - H_1)^{1/2}$$

$$- \frac{q_1}{2\sqrt{2J} (2J - H_1)^{1/2}} (\lambda_+ p_1 p_2 + \lambda_- q_1 q_2) = 0$$

(20)

$$\dot{q}_2 = -p_2 - \frac{\lambda_+ p_1}{\sqrt{2J}} (2J - H_1)^{1/2} = 0$$

(21)

$$\dot{p}_2 = q_2 + \frac{\lambda_- q_1}{\sqrt{2J}} (2J - H_1)^{1/2} = 0$$

(22)

Solving (21) and (22) for $p_2$ and $q_2$ and substituting into (19) and (20) yields

$$p_1 [4J(\varepsilon - \lambda_+^2) + 2\lambda_+^2 p_1^2 + q_1^2 (\lambda_+^2 + \lambda_-^2)] = 0$$

$$q_1 [4J(\varepsilon - \lambda_-^2) + 2\lambda_-^2 q_1^2 + p_1^2 (\lambda_+^2 + \lambda_-^2)] = 0.$$

(23)

We first assume that $\lambda' \neq 0$ and also that $\lambda > \lambda'$, so that $\lambda_+ > \lambda_-$. In this case, it is easy to check that (23) plus (21) and (22) have the following solutions:

(A1) If $\lambda_+^2 < \varepsilon$ (and therefore $\lambda_-^2 < \varepsilon$)

$$q_1 = p_1 = q_2 = p_2 = 0 \quad \text{(the origin)}.$$  

(24)

(A2) If $\lambda_+ > \varepsilon$ but $\lambda_- < \varepsilon$

origin and

$$q_1 = q_2 = 0 \quad \quad p_1 = \pm \left( \frac{2J(\lambda_+^2 - \varepsilon)}{\lambda_+^2} \right)^{1/2}$$

$$p_2 = \mp \left( \frac{J(\lambda_+^2 - \varepsilon^2)}{\lambda_+^2} \right)^{1/2} \quad \text{(the p-root)}.$$  

(25)
(A3) If \( \lambda_{+}^2 > \varepsilon \) and \( \lambda_{-}^2 > \varepsilon \),

\( p \)-root (as given above), and

\[
p_1 = p_2 = 0 \quad q_1 = \pm \left( \frac{2J(\lambda_{+}^2 - \varepsilon)}{\lambda_{-}^2} \right)^{1/2}
\]

\[
q_2 = \mp \left( \frac{J(\lambda_{+}^4 - \varepsilon^2)}{\lambda_{-}^2} \right)^{1/2} \quad \text{(the } q \text{-root).}
\]

The stability of these solutions is given by the eigenvalues of the matrix

\[
H'' = \frac{\partial^2 H}{\partial x_i \partial y_j}
\]

calculated at each of these points:

origin

\[
H'' = \begin{pmatrix}
\varepsilon & \lambda_+ & 0 & 0 \\
\lambda_+ & 1 & 0 & 0 \\
0 & 0 & \varepsilon & \lambda_- \\
0 & 0 & \lambda_- & 1
\end{pmatrix}
\]

eigenvalues: \( \varepsilon \pm \lambda_+ \quad \varepsilon \pm \lambda_- \)

\[
\det H'' = (\varepsilon - \lambda_+^2)(\varepsilon - \lambda_-^2)
\]

\( p \)-root

\[
H'' = \begin{pmatrix}
\frac{\varepsilon + \lambda_+^2}{2} & \frac{\lambda_-}{\lambda_+} \left( \frac{\lambda_+^2 + \varepsilon}{2} \right)^{1/2} & 0 & 0 \\
\frac{\lambda_-}{\lambda_+} \left( \frac{\lambda_+^2 + \varepsilon}{2} \right)^{1/2} & 1 & 0 & 0 \\
0 & 0 & \frac{\lambda_+^4}{\lambda_+^2 + \varepsilon} & \varepsilon \left( \frac{2}{\lambda_+^2 + \varepsilon} \right)^{1/2} \\
0 & 0 & \varepsilon \left( \frac{2}{\lambda_+^2 + \varepsilon} \right)^{1/2} & 1
\end{pmatrix}
\]

eigenvalue: roots of

\[
\begin{cases}
\mu^2 - \frac{1}{2} \mu (3\varepsilon + \lambda_+^2) + \frac{(\varepsilon + \lambda_+^2)(\lambda_+^2 - \lambda_-^2)}{2\lambda_+^2} = 0 \\
\mu^2 - \frac{\mu (3\lambda_+^2 + \varepsilon)}{\lambda_+^2 + \varepsilon} + 2(\lambda_+^2 - \varepsilon) = 0
\end{cases}
\]

\[
\det H'' = \frac{(\lambda_+^2 - \lambda_-^2)(\lambda_+^4 - \varepsilon^2)}{\lambda_+^2}
\]
The eigenvalues for the \( p \)-root can be easily shown to be positive if \( \lambda_+^2 > \varepsilon \) but those of the \( q \)-root are two positive and two negative, characterizing a saddle point.

Thus, to summarize, the origin is the only equilibrium point for \( \lambda_+^2 < \varepsilon \). For \( \lambda_+^2 > \varepsilon \) but \( \lambda_- < \varepsilon \), the two \( p \)-roots bifurcate from the origin as new minima, the origin becoming a saddle point. This is exactly the point where the phase transition to superradiance occurs. For \( \lambda_-^2 > \varepsilon \), the origin becomes a local maximum and the \( q \)-roots appear as saddle points. Since no new minima have been generated, no equivalent phase transition occurs at this point.

The case \( \lambda' = 0 \) is very peculiar and deserves a separate analysis. In this case, the expression in brackets in equations (23) degenerate in a single one. Therefore, besides the origin we have

\[
2J(\varepsilon - \lambda^2) + \lambda^2(p_\lambda^2 + q_\lambda^2) = 0
\]

or

\[
q_\lambda^2 = \frac{2J(\lambda^2 - \varepsilon) - p_\lambda^2 \lambda^2}{\lambda^2}
\]

Therefore we must have

\[
p_\lambda^2 < \frac{2J(\lambda' - \varepsilon)}{\lambda^2} > 0
\]

and again \( \lambda^2 > \varepsilon \) for the solution to exist, and the phase transition occurs at the same point. But now we have a whole family of minima satisfying

\[
\frac{q_\lambda^2 + p_\lambda^2}{2} = J \left( 1 - \frac{\varepsilon}{\lambda^2} \right) = R_\lambda^2.
\]

Using equations (21) and (22), we can calculate

\[
\frac{1}{2}(q_\lambda^2 + p_\lambda^2) = R_\lambda^2 = \frac{1}{2} J \left( 1 - \varepsilon^2 / \lambda^4 \right).
\]
Thus, \( R_2^2 = I_2 \) (from (14)) gives a classical measure of the average density of photons in the system, and \( R_3^2 = J + I_1 \) (from (14)) gives a classical measure of the number of excited atoms in the system. It is easy to check that in general \( I_1 + I_2 \) is a constant of motion for \( \epsilon = 1 \). We are now in a position to make a complete analogy with the super-radiant phenomena discussed in the beginning of this section. The transition to the super-radiant state corresponds to the bifurcation from the origin to a circle of minima. Moreover the classical analogue of the maximum coherence quantum state corresponds to \( I_1 = 0 \) and \( R_3^2 \) half of this maximum value. This limit coincides with \( \lambda \approx \epsilon \) in equations (40) and (41). We have therefore maximum area in both degrees of freedom.

When \( \lambda' \) is switched on, only four points on the circle remain: the p-roots and the q-roots.

4. Mean field calculation of the ground state

We start this section by presenting a general framework for a mean field calculation suitable for two interacting systems and proceed to analyse the ground-state properties of the Dicke model accordingly.

4.1. Mean field approach

Let us consider a quantum system composed of two interacting subsystems, described by the Hamiltonian

\[
\mathcal{H} = \mathcal{H}_1 + \mathcal{H}_2 + \mathcal{H}_{12}
\]  

(42)

where \( \mathcal{H}_1 \) and \( \mathcal{H}_2 \) correspond to the free Hamiltonians of each subsystem and \( \mathcal{H}_{12} \) their interaction. We wish to calculate the ground state and its energy in the context of a mean field approximation. This can be accomplished by assuming the ground state to be a product wavefunction of the type

\[
|\psi\rangle = |\psi_1\rangle \otimes |\psi_2\rangle
\]

(43)

which obeys the equation

\[
\mathcal{H}|\psi\rangle = E|\psi\rangle.
\]

(44)

It is easy to check that inserting (43) into (44) and projecting onto \( |\psi_1\rangle \) and \( |\psi_2\rangle \) yields the following two coupled equations

\[
\hat{h}_1|\psi_1\rangle = E_1|\psi_1\rangle 
\]

(45)

\[
\hat{h}_2|\psi_2\rangle = E_2|\psi_2\rangle
\]

(46)

where \( h_1 (h_2) \) is a function of \( |\psi_2\rangle \) (\( |\psi_1\rangle \))

\[
\hat{h}_1 = \hat{H}_1 + \langle \psi_2 | \hat{H}_{12} | \psi_2 \rangle
\]

(47)

\[
\hat{h}_2 = \hat{H}_2 + \langle \psi_1 | \hat{H}_{12} | \psi_1 \rangle
\]

(48)

and

\[
E_1 = E - \langle \psi_2 | \hat{H}_2 | \psi_2 \rangle \quad E_2 = E - \langle \psi_1 | \hat{H}_1 | \psi_1 \rangle.
\]

The pair of equations (47), (48) should be solved self-consistently.
4.2. Solution for the ground state of the Dicke model

There are two types of solution. One corresponds to the product wavefunctions of the non-interacting system and therefore zero average photon number and no excited atoms. The other one is the 'condensed' solution which corresponds to the super-radiant phase, when the coupling constants are chosen as discussed in the previous section. This will be shown in what follows.

The mean field equations (47), (48) are highly non-linear and we shall solve them for the Dicke model with the following ansatz

$$|\psi\rangle = |z\rangle \otimes |w\rangle$$

where the states $|z\rangle$ and $|w\rangle$ are given by (9).

The calculation of $\hat{h}_1$ and $\hat{h}_2$ is now straightforward

$$\hat{h}_1 = a^\dagger a + \frac{\lambda}{1 + w_* w} (w^* a + wa) + \frac{\lambda'}{1 + w_* w} (w^* a^\dagger + wa)$$

$$\hat{h}_2 = e j_z + \frac{\lambda}{\sqrt{2j}} (z^* j_+ + j z^*_+) + \frac{\lambda'}{\sqrt{2j}} (z^* j_+ + j z_-).$$

(50)

We can now calculate $\hat{h}_1 |z\rangle$ and $\hat{h}_2 |w\rangle$,

$$\hat{h}_1 |z\rangle = \frac{1}{1 + w_* w} (\lambda w^* z + \lambda' w z^*) |\nu\rangle$$

$$+ \left( z + \frac{1}{1 + w_* w} (\lambda w + \lambda' w^*) \right) a^\dagger |\nu\rangle$$

(52)

$$\hat{h}_2 |w\rangle = \left( -e j + \frac{\lambda}{\sqrt{2j}} 2j z^* w + \frac{\lambda'}{\sqrt{2j}} 2 j w z \right) |w\rangle$$

$$+ \left( w + \frac{\lambda}{\sqrt{2j}} z + \frac{\lambda'}{\sqrt{2j}} z^* w^2 - \frac{\lambda'}{\sqrt{2j}} z w^2 \right) j_+ |w\rangle$$

(53)

and verify that our ansatz is in fact a solution of the mean field equations provided the following conditions are satisfied (the second term on the RHS of (52) and (53) should be zero)

$$z + \frac{1}{1 + w_* w} (\lambda w + \lambda' w^*) = 0$$

(54)

$$w + \frac{\lambda}{\sqrt{2j}} (z - z^* w^2) + \frac{\lambda'}{\sqrt{2j}} (z^* - z w^2) = 0.$$  

(55)

The above equations will determine $z$ and $w$ self-consistently. They correspond precisely to the classical equations for equilibrium in the complex variables (11)

$$\dot{z} = 0 = -i \frac{\partial H_{cl}}{\partial z^*}$$

corresponds to (54)

$$\dot{w} = 0 = -i \frac{1}{\Omega} \frac{\partial H_{cl}}{\partial z^*}$$

where $\Omega = (1 - w w^*)/(1 + w w^*)$. 

(55)
This means that the energy minima will be exactly those found in the previous section and the corresponding wavefunctions given by the coherent states. The approximation was checked by comparing the energy minimum thus obtained with the exact one [5] for $\lambda = 1$ and $\lambda' = 0.4$

$$E_{\text{GS}}^{\text{exact}} = -5.559\,543 \quad E_{\text{GS}} = -5.557\,959.$$ 

5. Conclusions

In the present contribution we constructed the classical analogue of the Dicke model and studied its phase transition at zero temperature. The super-radiant phase is shown to have a simple geometrical interpretation in the integrable case ($\lambda' = 0$): the mean photon density is associated with the geometrical area of the oscillator phase space, the average number of excited atoms given by the area in the corresponding phase space. The case $\lambda' \neq 0$ is also studied and the minima (in both cases) shown to exhibit bifurcation of equilibria for the same parameter values where phase transition occurs in the thermodynamic limit.

Furthermore we obtain an analytical expression for the ground state of the system within the context of a mean field approach and obtain an excellent agreement for the ground-state energy as compared to the exact one for given parameter values. A connection between the classical and quantum points of view is presented.

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