

**Monte Carlo Studies of the GWW Phase Transition  
in Large-N Gauge Theories**

(arXiv:0711.nnnn)

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**Collaboration with Pallab Basu and Spenta R. Wadia**

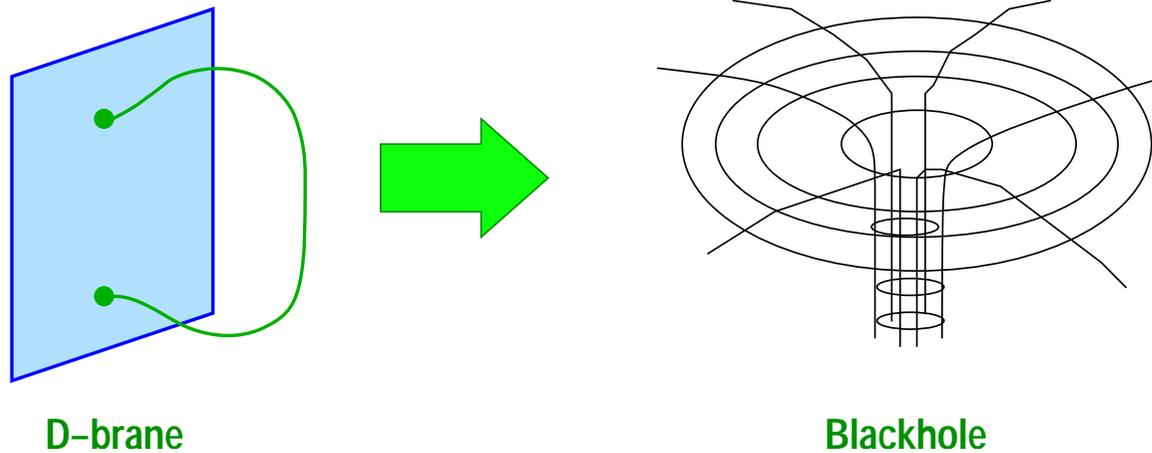
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## 1 Introduction

AdS/CFT correspondence: J. M. Maldacena, hep-th/9711200

duality between type IIB superstring on  $AdS_5 \times S^5$  and  $\mathcal{N} = 4$  SYM gauge theory.



- Nonperturbative studies of superstring.
- Quantum description of the blackhole.

## Thermodynamic aspects of quantum gravity in AdS spacetime.

S. W. Hawking and D. N. Page, *Commun. Math. Phys.* **87**, 577 (1983).

AdS spacetime allows two Schwarzschild blackhole solutions.

- **Small black hole (SBH)**: Horizon radius smaller than AdS.  
Negative specific heat. Unstable.
- **Big black hole (BBH)**: horizon radius comparable to AdS. Positive specific heat.

**First-order phase transition** between the AdS space and the BBH.

Hawking-Page transition corresponds to a **large- $N$  deconfinement transition in the gauge theory at strong coupling**. E. Witten, hep-th/9803131.

Studies of blackhole physics on the **SYM side**.

## 2 The model

Zero-mode action of the bosonic sector of  $\mathcal{N} = 4$  SYM on  $S^3$  at finite temperature.

$$Z = \int dM_\mu dA e^{-S}, \quad \text{where}$$

$$S = N \int_0^\beta dt \left\{ \text{tr} \sum_{\mu=1}^D (D_t M_\mu(t))^2 - \frac{\lambda}{2} \text{tr} \sum_{\mu,\nu=1}^D [M_\mu(t), M_\nu(t)]^2 + m^2 \text{tr} \sum_{\mu=1}^D M_\mu^2(t) \right\}.$$

- $D_t M_\mu(t) = \partial_t M_\mu(t) - i[A, M_\mu(t)]$  : covariant derivative  
( $A$  = zero mode of the time component of the gauge field on  $S^3$ )
- $M_\mu(t)$ : SO(6) scalar fields ( $\mu, \nu, \dots = 1, 2, \dots, D$ , here  $D = 6$ )
- U(N) gauge symmetry :  $M_\mu(t) \rightarrow g(t) M_\mu(t) g^\dagger(t)$ ,  $A \rightarrow g(t) A g^\dagger(t) + i g(t) \frac{dg(t)^\dagger}{dt}$
- $\beta = 1/T$  : inverse temperature  
Periodic boundary condition :  $A(t + \beta) = A(t)$ ,  $M_\mu(t + \beta) = M_\mu(t)$ .
- Static and diagonal gauge:  $A = \frac{1}{\beta} \text{diag}(\alpha_1, \alpha_2, \dots, \alpha_N)$ , where  $\{\alpha_a\} \in [-\pi, \pi]$ .  
Gauge fixing term :  $S_{\text{g.f.}} = - \sum_{a,b=1, a \neq b}^N \log \sin |(\alpha_a - \alpha_b)/2|$ .

### 3 Gross-Witten-Wadia phase transition

Effective action of the SYM theory on  $S^3$   
at finite temperature

→ Described by **Polyakov line  $U$** .

**Phase structure of the YM theory and blackhole states in supergravity.**

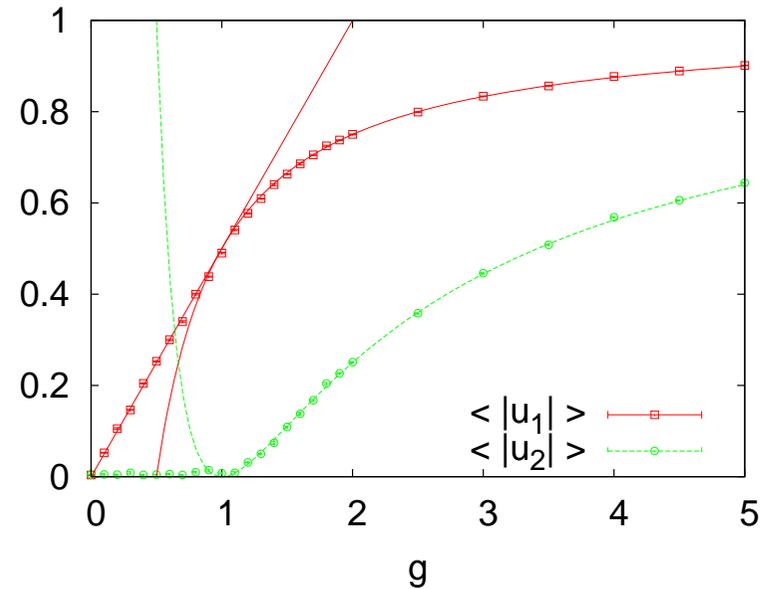
L. Alvarez-Gaume, C. Gomez, H. Liu and S.R. Wadia hep-th/0502227

Gross-Witten-Wadia (GWW) third-order phase transition of the partition function

$$Z_g = \int dU \exp\left(\frac{Ng}{2}(\text{tr } U + \text{tr } U^\dagger)\right),$$

$$\langle |u_1| \rangle = \begin{cases} \frac{g}{2}, & (g < 1) \\ 1 - \frac{1}{2g} & (g > 1). \end{cases}$$

$$\langle |u_2| \rangle = \begin{cases} 0, & (g < 1) \\ 1 - \frac{2}{g} + \frac{1}{g^2} & (g > 1). \end{cases}$$



MC simulation for  $N = 128$ ,  $u_n = \frac{1}{N} \text{tr } U^n$ ,

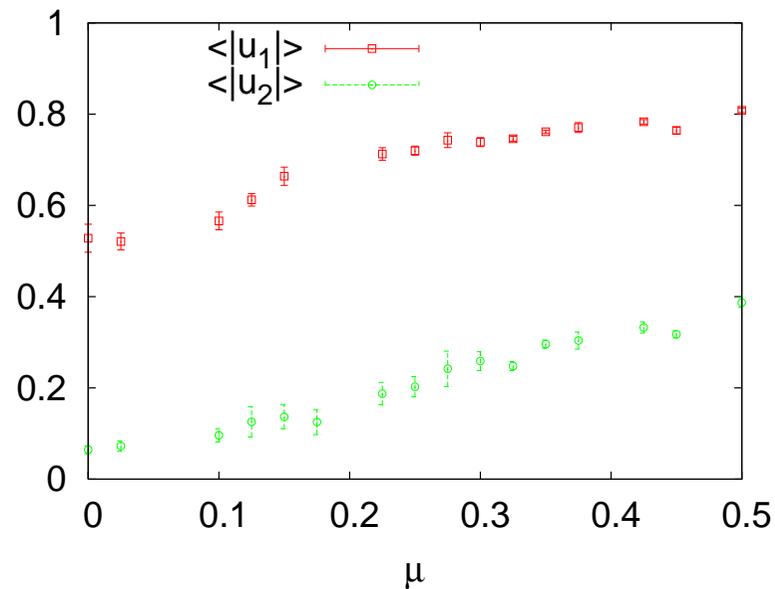
- $g < 1$ : no gap on unit circle.
- $g > 1$ : a system has a gap.

Saddle point of the gauge field for our model:

$$S' = S + N\mu\beta(\text{tr } U + \text{tr } U^\dagger).$$

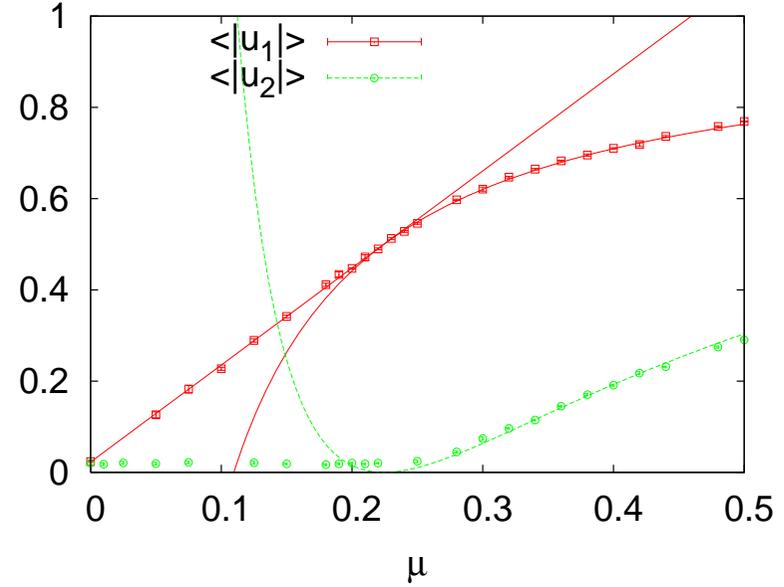
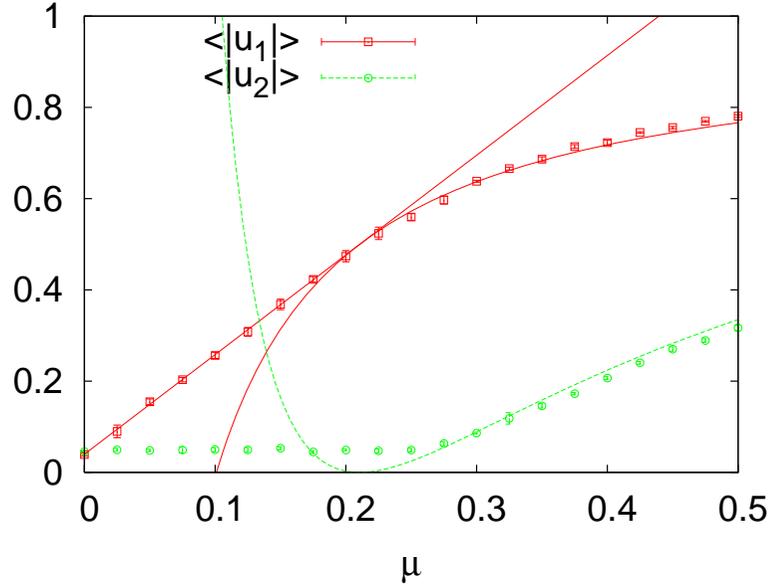
$D = 2$  case

High-temperature ( $\beta = 0.5$ ) case ( $\lambda = m = 1.0$ ,  $N = 16$ ).



No GWW-type phase transition.

Low-temperature ( $\beta = 2.0$ ) case ( $\lambda = m = 1.0$ ,  $N = 16$  (left),  $N = 48$  (right)).



$$\langle |u_1| \rangle = \begin{cases} \frac{p_1 \mu}{2} + q_1, & (\langle |u_1| \rangle < \frac{1}{2}), \\ \frac{1+p_1 \mu_c}{2} - \frac{p_1 \mu_c^2}{2\mu}, & (\langle |u_1| \rangle > \frac{1}{2}), \end{cases} \quad \begin{array}{l} p_1 = 4.369 \pm 0.033, \quad q_1 = 0.039 \pm 0.001, \quad (N = 16, D = 2), \\ p_1 = 4.253 \pm 0.019, \quad q_1 = 0.022 \pm 0.0017, \quad (N = 48, D = 2). \end{array}$$

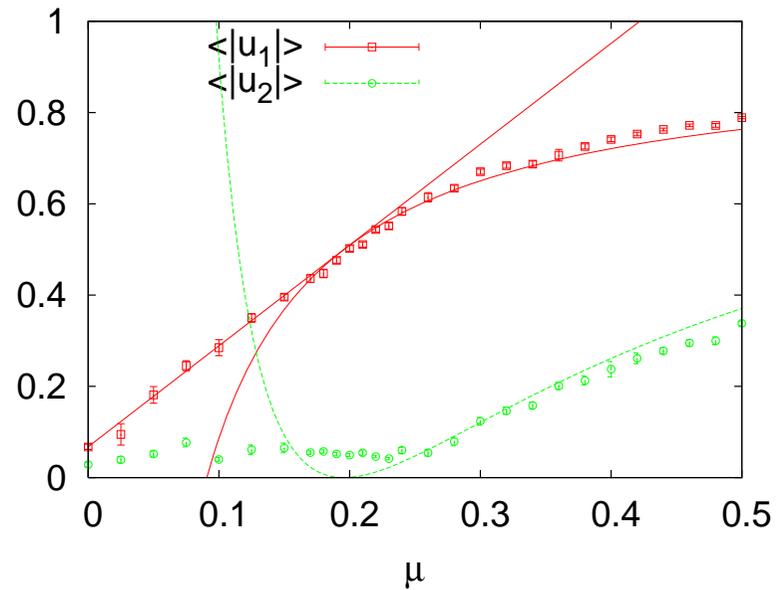
$\langle |u_1| \rangle$  and  $\frac{d\langle |u_1| \rangle}{d\mu}$  are continuous at critical point  $\mu_c = \frac{1-2q_1}{p_1}$  ( $\frac{d^2\langle |u_1| \rangle}{d\mu^2}$  is discontinuous).

GWW-type third order phase transition.

$$\langle |u_2| \rangle = 1 - \frac{2\mu_c}{\mu} + \frac{\mu_c^2}{\mu^2}, \quad (\mu > \mu_c).$$

$D = 6$  case

Low-temperature ( $\beta = 2.0$ ) case ( $\lambda = m = 1.0, N = 16$ ).



$$p_1 = 4.421 \pm 0.086, \quad q_1 = 0.068 \pm 0.004,$$

The result is insensitive to the dimensionality.

## 4 SO(6) R-symmetry breaking

Supergravity-side analysis of the **10-dim small black hole (SBH) in  $\text{AdS}_5 \times S^5$** ..

L. Alvarez-Gaume, P. Basu, M. Marino and S.R. Wadia, hep-th/0605041

Metric of 10-dim SBH in  $\text{AdS}_5 \times S^5 \rightarrow$  **not symmetric under SO(6) rotation of  $S^5$** .



Corresponding saddle point  $\rightarrow$  **transform under SO(6) R-symmetry group**.

Supergravity analysis : SO(6) R-symmetry is **not spontaneously broken**.

How about in **the gauge theory side?**

$\Rightarrow$  Monte Carlo simulation of the gauge theory.

## Order parameter for the $SO(6)$ R-symmetry breaking

Eigenvalue  $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_6$  of integrated "momentum of inertia"

$$I_{\mu\nu} = \frac{1}{N} \int_0^\beta dt \text{tr} M_\mu(t) M_\nu(t).$$

(in analogy to the IKKT model's case) [hep-th/9811220](#), [0003208](#), [0005147](#), [0104260](#), [0108041](#), [0108070](#), [0402194](#)

Large- $N$  extrapolation of the VEV  $\langle \lambda_\mu \rangle$ .

Large- $N$  limit : Eigenvalues  $\langle \lambda_\mu \rangle$  converge to the same value.

$SO(6)$  R-symmetry is not broken.

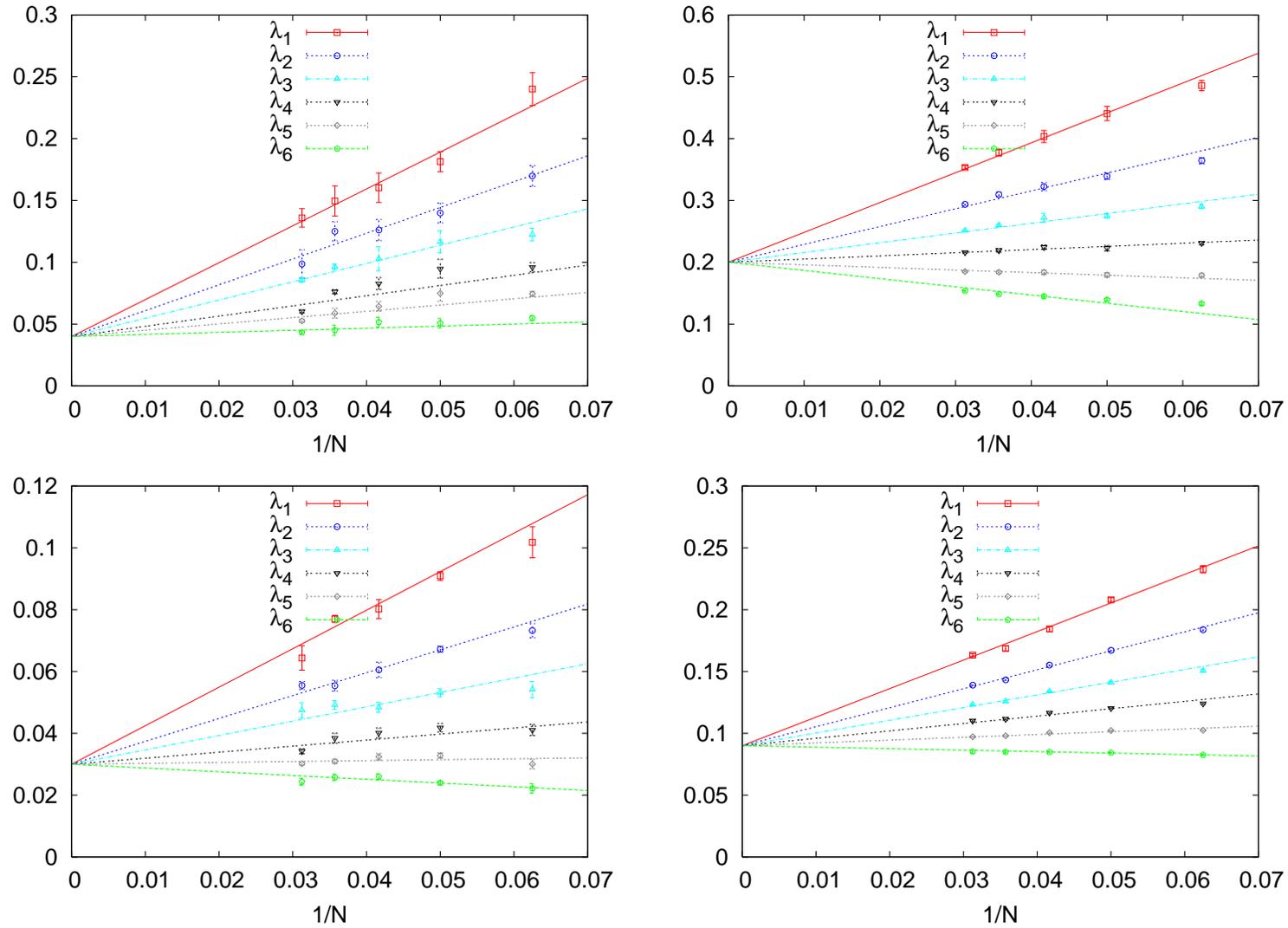
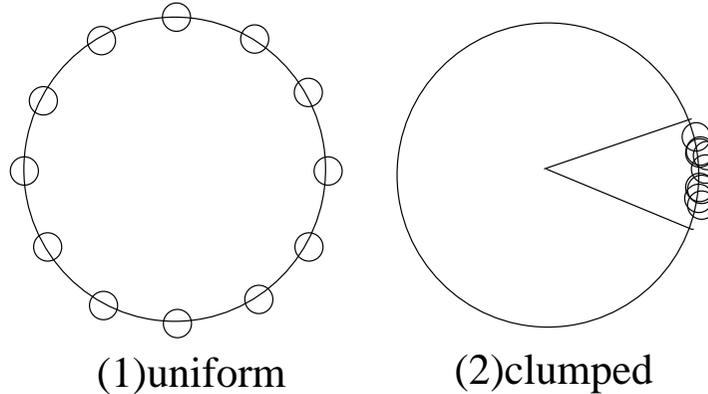


Figure 1:  $(\beta, \lambda) = (0.1, 0.1)$  (upper left),  $(\beta, \lambda) = (1.0, 0.1)$  (upper right),  
 $(\beta, \lambda) = (0.1, 1.0)$  (lower left),  $(\beta, \lambda) = (1.0, 1.0)$  (lower right), for  $N = 16, 20, 24, 28, 32$ ,  $m = 1.0$ .

## Specific vacuum configurations of the gauge field



- Uniform distribution :  $\alpha_a = \frac{\pi}{N}(2a - N)$  ( $a = 1, 2, \dots, N$ )  
 $\rightarrow \langle \text{tr } U^n \rangle = 0$  for any  $n \neq 0 \rightarrow$  Corresponds to **AdS<sub>5</sub> × S<sup>5</sup> geometry.**

E. Witten hep-th/9803131

- Clumped distribution : blackhole state

$U$ : zero mode of the Polyakov line on  $S^3$ :

$$u_n = \frac{1}{N} \text{tr } U^n = \frac{1}{N} \sum_{a=1}^N e^{i\alpha_a}, \quad U = P \exp \left( i \int_0^\beta dt A(t) \right).$$

**SO(6) R-symmetry is not broken in these cases, too.**

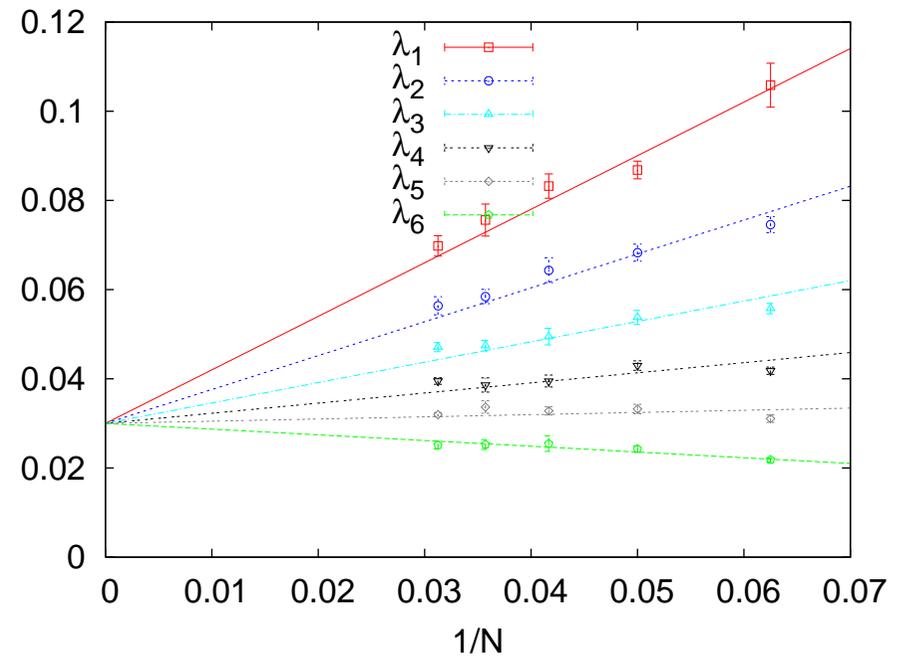
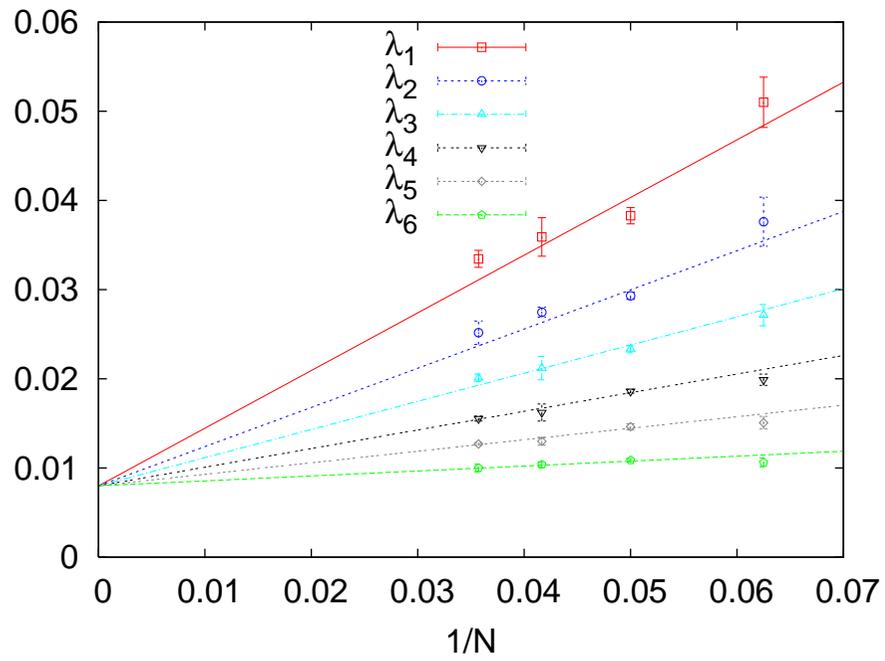


Figure 2: Uniform (left) and clumped (right) distribution for  $\beta = 0.1$ ,  $\lambda = 1.0$ ,  $m = 1.0$ .

## 5 Conclusion

Zero mode effective action of the  $\mathcal{N} = 4$  SYM theory on  $S^3$ .

- Gross-Witten-Wadia (GWW) type third-order phase transition of the matrix model.
- $SO(6)$  R-symmetry of the Yang-Mills theory is **unbroken**.