Entanglement entropy of fermions

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I. RÉNYI ENTANGLEMENT ENTROPY FOR FERMIONS

Rényi entanglement entropy is defined by

$$S_N := \frac{1}{1 - N} \log \operatorname{tr} [\rho_I^N].$$
(1.1)

Let us consider a fermionic reduced density matrix

$$\rho_I = \int \prod_{i \in I} d\bar{\alpha}_i d\alpha_i d\bar{\beta}_i d\beta_i e^{-\sum_{i \in I} (\bar{\alpha}_i \alpha_i + \bar{\beta}_i \beta_i)} \rho_I(\{\bar{\alpha}_i\}, \{\beta_i\}) \left| \{\alpha_i\} \right\rangle \left\langle \{\bar{\beta}_i\} \right|.$$
(1.2)

From a straightforward calculation we have

$$\operatorname{tr}\left[\rho_{I}^{N}\right] = \int \prod_{i \in I, n=1,\dots,N} d\bar{\alpha}_{n,i} d\alpha_{n,i} \rho_{I}(\{-\bar{\alpha}_{1,i}\}, \{\alpha_{1,i}\}) \cdots \rho_{I}(\{-\bar{\alpha}_{N,i}\}, \{\alpha_{N,i}\}) e^{\sum_{i \in I} (-\bar{\alpha}_{1,i} \alpha_{N,i} + \bar{\alpha}_{2,i} \alpha_{1,i} + \cdots \bar{\alpha}_{N,i} \alpha_{N-1,i})}.$$

$$(1.3)$$

Here, n = 1..., N are the replica indices. For a pure state $|\psi\rangle$, the reduced density matrix becomes

$$\rho_{I}(\{-\bar{\alpha}_{i}\}_{i\in I},\{\alpha_{i}\}_{i\in I}) = \int \prod_{i\notin I} d\bar{\alpha}_{i} d\alpha_{i} \psi(\{-\bar{\alpha}_{i}\}_{i\in I},\{-\bar{\alpha}_{i}\}_{i\notin I}) \psi^{*}(\{\alpha_{i}\}_{i\in I},\{\alpha_{i}\}_{i\notin I}) e^{-\sum_{i\notin I} \bar{\alpha}_{i} \alpha_{i}}.$$
(1.4)

Then,

$$\operatorname{tr}\left[\rho_{I}^{N}\right] = \int \prod_{i \in \operatorname{full}, n=1,\dots,N} d\bar{\alpha}_{n,i} d\alpha_{n,i} \psi(\{-\bar{\alpha}_{1,i}\}) \psi^{*}(\{\alpha_{1,i}\}) \cdots \psi(\{-\bar{\alpha}_{N,i}\}) \psi^{*}(\{\alpha_{N,i}\})$$
(1.5)

$$e^{-\sum_{i\notin I,n}\bar{\alpha}_{n,i}\alpha_{n,i}}e^{\sum_{i\in I}(-\bar{\alpha}_{1,i}\alpha_{N,i}+\bar{\alpha}_{2,i}\alpha_{1,i}+\cdots\bar{\alpha}_{N,i}\alpha_{N-1,i})}$$
(1.6)

$$= \int \prod_{i \in \text{full}, n=1, \dots, N} d\bar{\alpha}_{n,i} d\alpha_{n,i} \Psi(\{-\bar{\alpha}_{n,i}\}) \Psi^*(\{\alpha_{n,i}\}) e^{-\sum_{i \notin I, n} \bar{\alpha}_{n,i} \alpha_{n,i}} e^{\sum_{i \in I} (-\bar{\alpha}_{1,i} \alpha_{N,i} + \bar{\alpha}_{2,i} \alpha_{1,i} + \cdots \bar{\alpha}_{N,i} \alpha_{N-1,i})},$$
(1.7)

where we introduced the *replica ground state*

$$\Psi(\{-\bar{\alpha}_{n,i}\}) := \psi(\{-\bar{\alpha}_{1,i}\})\psi(\{-\bar{\alpha}_{2,i}\})\cdots\psi(\{-\bar{\alpha}_{N,i}\}), \tag{1.8}$$

$$\Psi^*(\{\alpha_{n,i}\}) := \psi^*(\{\alpha_{N,i}\})\psi^*(\{\alpha_{N-1,i}\})\cdots\psi^*(\{\alpha_{1,i}\}).$$
(1.9)

tr $[\rho_I^N]$ can be expressed as the expectation value of the *partial replica permutation operator* T_I on the replica ground state $|\Psi\rangle$. For a while, we ignore site indices. Let $\{f_n\}$ be complex fermions associated with the Grassmann variables $\{\alpha_n\}$. We define the replica permutation operator T so that T satisfies

$$Tf_1T^{-1} = f_N,$$
 $Tf_nT^{-1} = -f_{n-1} \ (n = 2, \dots N).$ (1.10)

Note that

$$T^{N} \sim \begin{cases} 1 & (N : \text{odd}) \\ (-1)^{F} & (N : \text{even}) \end{cases}$$
(1.11)

up to a U(1) phase factor. By introducing real fermions $\{c_n^R,c_n^L\}$ by

$$f_n^{\dagger} = \frac{c_n^R + ic_n^L}{2}, \qquad \qquad f_n = \frac{c_n^R - ic_n^L}{2}, \qquad (1.12)$$

the permutation operator T is given by

. .

$$T = e^{\frac{\pi}{4}c_N^R c_{N-1}^R} e^{\frac{\pi}{4}c_{N-1}^R c_{N-2}^R} \cdots e^{\frac{\pi}{4}c_2^R c_1^R} \cdot e^{\frac{\pi}{4}c_N^L c_{N-1}^L} e^{\frac{\pi}{4}c_{N-1}^L c_{N-2}^L} \cdots e^{\frac{\pi}{4}c_2^L c_1^L}$$
(1.13)

$$= (1 - f_{N-1}^{\dagger} f_{N-1} - f_N^{\dagger} f_N - f_{N-1}^{\dagger} f_N + f_N^{\dagger} f_{N-1} + 2f_{N-1}^{\dagger} f_N^{\dagger} f_N f_{N-1})$$
(1.14)

$$\cdot (1 - f_1^{\dagger} f_1 - f_2^{\dagger} f_2 - f_1^{\dagger} f_2 + f_2^{\dagger} f_1 + 2 f_1^{\dagger} f_2^{\dagger} f_2 f_1).$$
(1.15)

 ${\cal T}$ is normalized as

$$T^{N} = \begin{cases} 1 & (N : \text{odd}) \\ (-1)^{F} & (N : \text{even}) \end{cases}$$
(1.16)

(KS: I checked this for N = 2, 3, 4, 5 from a direct calculation.) Its matrix element is given by

$$\langle \alpha | T | \beta \rangle$$

$$= \int \prod d\gamma_n d\delta_n e^{-\sum_n \gamma_n \delta_n} \langle \alpha | (1 - f_{N-1}^{\dagger} f_{N-1} - f_N^{\dagger} f_N - f_{N-1}^{\dagger} f_N + f_N^{\dagger} f_{N-1} + 2f_{N-1}^{\dagger} f_N^{\dagger} f_N f_{N-1})$$

$$(1.17)$$

$$(1.18)$$

$$\cdots |\delta\rangle \langle \gamma| \left(1 - f_1^{\dagger} f_1 - f_2^{\dagger} f_2 - f_1^{\dagger} f_2 + f_2^{\dagger} f_1 + 2f_1^{\dagger} f_2^{\dagger} f_2 f_1\right) |\beta\rangle$$
(1.19)

$$= \int \prod d\gamma_n d\delta_n e^{-\sum_n \gamma_n \delta_n} \langle \alpha | (1 - f_{N-1}^{\dagger} f_{N-1} - f_N^{\dagger} f_N - f_{N-1}^{\dagger} f_N + f_N^{\dagger} f_{N-1} + 2f_{N-1}^{\dagger} f_N^{\dagger} f_N f_{N-1})$$
(1.20)

$$(1.21)$$

$$= \langle \alpha | \left(1 - f_{N-1}^{\dagger} f_{N-1} - f_{N-1}^{\dagger} f_{N} - f_{N-1}^{\dagger} f_{N} + f_{N}^{\dagger} f_{N-1} + 2f_{N-1}^{\dagger} f_{N}^{\dagger} f_{N} f_{N-1}\right)$$
(1.22)

$$\cdots \left(1 - f_{2}^{\dagger} f_{2} - f_{3}^{\dagger} f_{3} - f_{2}^{\dagger} f_{3} + f_{3}^{\dagger} f_{2} + 2 f_{2}^{\dagger} f_{3}^{\dagger} f_{3} f_{2}\right) |-\beta_{2}, \beta_{1}, \beta_{3}, \dots, \beta_{N} \rangle$$

$$= \cdots$$

$$(1.23)$$

$$= \cdots$$

$$= \langle \alpha | -\beta_2, -\beta_3, \dots, -\beta_N, \beta_1 \rangle$$
(1.24)
(1.25)

$$=e^{-\sum_{n=1}^{N-1}\alpha_n\beta_{n+1}+\alpha_N\beta_1}.$$
(1.26)

We define the partial N-fold rotation T_I on the interval I by

$$T_{I} := \prod_{i \in I} e^{\frac{\pi}{4} c_{N,i}^{R} c_{N-1,i}^{R}} e^{\frac{\pi}{4} c_{N-1,i}^{R} c_{N-2,i}^{R}} \cdots e^{\frac{\pi}{4} c_{2,i}^{R} c_{1,i}^{R}} \cdot e^{\frac{\pi}{4} c_{N,i}^{L} c_{N-1,i}^{L}} e^{\frac{\pi}{4} c_{N-1,i}^{L} c_{N-2,i}^{L}} \cdots e^{\frac{\pi}{4} c_{2,i}^{L} c_{1,i}^{L}}$$
(1.27)

Then,

$$\langle \Psi | T_I | \Psi \rangle = \operatorname{tr} \left[T_I | \Psi \rangle \langle \Psi | \right] \tag{1.28}$$

$$= \int \prod d\bar{\alpha}_{n,i} d\alpha_{n,i} e^{-\sum_{n,i} \bar{\alpha}_{n,i} \alpha_{n,i}} \langle -\bar{\alpha} | T_I | \Psi \rangle \langle \Psi | \alpha \rangle$$
(1.29)

$$= \int \prod d\bar{\alpha}_{n,i} d\alpha_{n,i} d\bar{\beta}_{n,i} d\beta_{n,i} e^{-\sum_{n,i} \bar{\alpha}_{n,i} \alpha_{n,i}} e^{-\sum_{n,i} \bar{\beta}_{n,i} \beta_{n,i}} \langle -\bar{\alpha} | T_I | \beta \rangle \langle \bar{\beta} | \Psi \rangle \langle \Psi | \alpha \rangle$$
(1.30)

$$= \int \prod d\bar{\alpha}_{n,i} d\alpha_{n,i} d\bar{\beta}_{n,i} d\beta_{n,i} e^{-\sum_{n,i} \bar{\alpha}_{n,i} \alpha_{n,i}} e^{-\sum_{n,i} \bar{\beta}_{n,i} \beta_{n,i}}$$
(1.31)

$$e^{-\sum_{n,i\notin I}\bar{\alpha}_{n,i}\beta_{n,i}}e^{\sum_{i\in I}\left[\sum_{n=1}^{N-1}\bar{\alpha}_{n,i}\beta_{n+1,i}-\bar{\alpha}_{N,i}\beta_{1,i}\right]}\langle\bar{\beta}|\Psi\rangle\langle\Psi|\alpha\rangle\tag{1.32}$$

$$= \int \prod d\alpha_{n,i} d\bar{\beta}_{n,i} e^{\sum_{n,i \notin I} \bar{\beta}_{n,i} \alpha_{n,i}} e^{\sum_{i \in I} [\bar{\beta}_{1,i} \alpha_{N,i} - \sum_{n=2}^{N} \bar{\beta}_{n,i} \alpha_{n-1,i}]} \langle \bar{\beta} | \Psi \rangle \langle \Psi | \alpha \rangle$$
(1.33)

$$= \int \prod_{i=1}^{N} d\bar{\alpha}_{n,i} d\alpha_{n,i} e^{-\sum_{n,i\notin I} \bar{\alpha}_{n,i}\alpha_{n,i}} e^{\sum_{i\in I} [-\bar{\alpha}_{1,i}\alpha_{N,i} + \sum_{n=2}^{N} \bar{\alpha}_{n,i}\alpha_{n-1,i}]} \langle -\bar{\alpha} | \Psi \rangle \langle \Psi | \alpha \rangle \tag{1.34}$$

$$= \operatorname{tr}\left[\rho_I^N\right]. \tag{1.35}$$

Here we used

$$\int \prod_{n} d\bar{\alpha}_{n} d\beta_{n} e^{-\sum_{n} \bar{\alpha}_{n} \alpha_{n}} e^{-\sum_{n} \bar{\beta}_{n} \beta_{n}} e^{\sum_{n=1}^{N-1} \bar{\alpha}_{n} \beta_{n+1} - \bar{\alpha}_{N} \beta_{1}}$$
(1.36)

$$= \int (\beta_2 - \alpha_1) d\beta_1 (\beta_3 - \alpha_2) d\beta_2 \cdots (\beta_N - \alpha_{N-1}) d\beta_{N-1} (-\beta_1 - \alpha_N) d\beta_N e^{-\sum_n \bar{\beta}_n \beta_n}$$
(1.37)

$$= \int d\beta_1 (\beta_1 + \alpha_N) d\beta_2 (\beta_2 - \alpha_1) \cdots d\beta_N (\beta_N - \alpha_{N-1}) e^{-\sum_n \bar{\beta}_n \beta_n}$$
(1.38)

$$=e^{\bar{\beta}_{1}\alpha_{N}-\sum_{n=2}^{N}\bar{\beta}_{n}\alpha_{n-1}}.$$
(1.39)

It is useful to introduce a basis of fermions which diagonalizes the permutation operator T. T is written as

$$Tf_n^{\dagger}T^{-1} = f_m^{\dagger}[U_T]_{mn}, \qquad \qquad U_T = \begin{pmatrix} 0 & -1 & & \\ & 0 & -1 & & \\ & & \ddots & & \\ & & & 0 & -1 \\ 1 & & & 0 \end{pmatrix}.$$
(1.40)

The matrix U_T is diagonalized by

$$U_T v_k = -\omega_k v_k, \qquad v_k = \frac{1}{\sqrt{N}} (1, \omega_k, \omega_k^2, \cdots, \omega_k^{N-1})^T, \qquad \omega_k = e^{\frac{\pi i}{N}(2k-1)} \qquad (k = 1, \dots, N).$$
(1.41)

We introduce new fermions $\psi_k^{\dagger}(k=1,\ldots,N)$ by

$$\psi_k^{\dagger} := \frac{1}{\sqrt{N}} (f_1^{\dagger} + \omega_k f_2^{\dagger} + \omega_k^2 f_3^{\dagger} + \dots + \omega_k^{N-1} f_N^{\dagger}), \qquad (1.42)$$

$$T\psi_k^{\dagger}T^{-1} = -\omega_k\psi_k^{\dagger}.$$
(1.43)

If the pure state $|\psi\rangle$ has the particle number symmetry (Spin^c structure), the Rényi entanglement entropy for the subregion I factorizes into the N number of the partial U(1) rotations

$$\operatorname{tr}[\rho_{I}^{N}] = \langle \Psi | T | \Psi \rangle = \prod_{k = -\frac{N-1}{2}, -\frac{N-1}{2} + 1, \dots, \frac{N-1}{2}} \langle \psi | U_{k} |_{I} | \psi \rangle, \qquad (1.44)$$

where $|\psi\rangle$ is the ground state of original single system and

$$U_k|_I = \exp\left[2\pi i \frac{k}{N} \sum_{i \in I} f_i^{\dagger} f_i\right].$$
(1.45)

II. PARTIAL TIME-REVERSAL TRANSFORMATION (CLASS AI)

There are three types of partial anti-unitary transformations: class AI, AII, and AIII. Here we consider class AI time-reversal twisting. For a class AI TRS defined by

$$\Theta f_i^{\dagger} \Theta^{-1} = f_j^{\dagger} [\mathcal{U}_{\Theta}]_{ji}, \qquad \qquad \mathcal{U}_{\Theta}^T = \mathcal{U}_{\Theta}, \qquad (2.1)$$

the partial time-reversal twisting on a subregion I_1 is defined by

$$U_{\Theta}^{I_{1}}\rho_{I}^{\Theta_{1}}[U_{\Theta}^{I_{1}}]^{\dagger} = \int \prod_{i\in I} d\bar{\gamma}_{i}d\gamma_{i}d\bar{\delta}_{i}d\delta_{i}e^{-\sum_{i}(\bar{\gamma}_{i}\gamma_{i}+\bar{\delta}_{i}\delta_{i})}\rho_{I}(\{\bar{\gamma}_{i}\},\{\delta_{i}\})\left|\{i\bar{\delta}_{i}[\mathcal{U}_{\Theta}]_{ij}\}_{j\in I_{1}},\{\gamma_{i}\}_{i\in I_{2}}\right\rangle\left\langle\{i[\mathcal{U}_{\Theta}^{*}]_{ij}\gamma_{j}\}_{i\in I_{1}},\{\bar{\delta}_{i}\}_{i\in I_{2}}\right|,$$

$$(2.2)$$

where $U_T^{I_1}$ is the unitary part of the time-reversal transformation on I_1 . Here, we consider the quantity

$$S_{N}^{\Theta_{1}} := \operatorname{tr}\left[(\rho_{I}^{\Theta_{1}})^{N}\right] = \operatorname{tr}\left[(U_{\Theta}^{I_{1}}\rho_{I}^{\Theta_{1}}[U_{\Theta}^{I_{1}}]^{\dagger})^{N}\right].$$
(2.3)

Since $S_N^{\Theta_1}$ does not depend on the choice of $U_{\Theta}^{I_1}$, we can simply set $\mathcal{U}_{\Theta} = 1$:

$$U_{\Theta}^{I_1} \rho_I^{\Theta_1} [U_{\Theta}^{I_1}]^{\dagger} = \int \prod_{i \in I} d\bar{\gamma}_i d\gamma_i d\bar{\delta}_i d\delta_i e^{-\sum_i (\bar{\gamma}_i \gamma_i + \bar{\delta}_i \delta_i)} \rho_I(\{\bar{\gamma}_i\}, \{\delta_i\}) \left| \{i\bar{\delta}_i\}_{i \in I_1}, \{\gamma_i\}_{i \in I_2} \right\rangle \left\langle \{i\gamma_i\}_{i \in I_1}, \{\bar{\delta}_i\}_{i \in I_2} \right|.$$
(2.4)

One can show that

$$S_{N}^{\Theta_{1}} = \int \prod_{i \in I_{1} \cup I_{2}, n=1, \dots, N} d\bar{\alpha}_{n,i} d\alpha_{n,i} e^{\sum_{i \in I_{1}} (\sum_{n=1}^{N-1} \bar{\alpha}_{n,i} \alpha_{n+1,i} - \bar{\alpha}_{N,i} \alpha_{1,i})} e^{\sum_{i \in I_{2}} (\sum_{n=1}^{N-1} \bar{\alpha}_{n+1,i} \alpha_{n,i} - \bar{\alpha}_{1,i} \alpha_{N,i})} \prod_{n} \rho(\{-\bar{\alpha}_{n,i}\}, \{\alpha_{n,i}\}).$$

$$(2.5)$$

For a pure state $|\psi\rangle$,

$$S_{N}^{\Theta_{1}} = \int \prod_{i,n=1,\dots,N} d\bar{\alpha}_{n,i} d\alpha_{n,i} e^{\sum_{i \in I_{1}} (\sum_{n=1}^{N-1} \bar{\alpha}_{n,i} \alpha_{n+1,i} - \bar{\alpha}_{N,i} \alpha_{1,i})} e^{\sum_{i \in I_{2}} (\sum_{n=1}^{N-1} \bar{\alpha}_{n+1,i} \alpha_{n,i} - \bar{\alpha}_{1,i} \alpha_{N,i})} e^{-\sum_{i \notin I_{1} \cup I_{2}} \sum_{n=1}^{N} \bar{\alpha}_{n,i} \alpha_{n,i}}$$

$$(2.6)$$

$$\psi(\{-\bar{\alpha}_{1,i}\})\psi(\{-\bar{\alpha}_{2,i}\})\cdots\psi(\{-\bar{\alpha}_{N,i}\})\psi^*(\{\alpha_{N,i}\})\cdots\psi^*(\{\alpha_{2,i}\})\psi^*(\{\alpha_{1,i}\}).$$
(2.7)

This can be written as an expectation value of the partial N-fold permutation operator on the replicated ground state $|\Psi\rangle$. Noticing that

$$\langle \alpha | T^{-1} | \beta \rangle = \langle -\alpha_2, -\alpha_3, \dots, -\alpha_N, \alpha_1 | \beta \rangle = e^{\alpha_1 \beta_N - \sum_{n=2}^N \alpha_n \beta_{n-1}},$$
(2.8)

we get

$$S_N^{\Theta_1} = \langle \Psi | T_{I_1}^{-1} T_{I_2} | \Psi \rangle \tag{2.9}$$

with

$$T_{I_1}^{-1} = \prod_{i \in I_1} e^{\frac{\pi}{4}c_{1,i}^R c_{2,i}^R} e^{\frac{\pi}{4}c_{2,i}^R c_{3,i}^R} \cdots e^{\frac{\pi}{4}c_{N-1,i}^R c_{N,i}^R} \cdot e^{\frac{\pi}{4}c_{1,i}^L c_{2,i}^L} e^{\frac{\pi}{4}c_{2,i}^L c_{3,i}^L} \cdots e^{\frac{\pi}{4}c_{N-1,i}^L c_{N,i}^L},$$
(2.10)

$$T_{I_2} = \prod_{i \in I_2} e^{\frac{\pi}{4}c_{N,i}^R c_{N-1,i}^R e^{\frac{\pi}{4}c_{N-1,i}^R c_{N-2,i}^R} \cdots e^{\frac{\pi}{4}c_{2,i}^R c_{1,i}^R} \cdot e^{\frac{\pi}{4}c_{N,i}^L c_{N-1,i}^L e^{\frac{\pi}{4}c_{N-1,i}^L c_{N-2,i}^L} \cdots e^{\frac{\pi}{4}c_{2,i}^L c_{1,i}^L}}.$$
(2.11)

If the pure state $|\psi\rangle$ has the particle number conservation symmetry (Spin^c structure), $\langle \Psi | T_{I_1}^{-1} T_{I_2} | \Psi \rangle$ factorizes into the N number of the partial U(1) rotations

$$S_N^{\Theta_1} = \prod_{k=-\frac{N-1}{2}, -\frac{N-1}{2}+1, \dots, \frac{N-1}{2}} \langle \psi | U_k |_I | \psi \rangle, \qquad (2.12)$$

$$U_k|_I = \exp\left[-\frac{2\pi ik}{N}\sum_{i\in I_1} f_i^{\dagger} f_i + \frac{2\pi ik}{N}\sum_{i\in I_2} f_i^{\dagger} f_i\right].$$
(2.13)

III. MAJORANA CHAIN

A. Jordan-Wigner transformation in (1+1)d

Introducing real fermions

$$f_{n,i}^{\dagger} = \frac{c_{n,i}^R + ic_{n,i}^L}{2}, \qquad \qquad f_{n,i} = \frac{c_{n,i}^R - ic_{n,i}^L}{2}, \qquad (3.1)$$

we introduce spin 1/2 variables $\{\sigma_{n,i}^{\mu}\}$ by

$$c_{n,i}^{R} = -\sigma_{n,1}^{x} \sigma_{n,2}^{x} \cdots \sigma_{n,i-1}^{x} \sigma_{n,i}^{y}, \qquad (3.2)$$

$$c_{n,i}^{L} = \sigma_{n,1}^{x} \sigma_{n,2}^{x} \cdots \sigma_{n,i-1}^{x} \sigma_{n,i}^{z}.$$
(3.3)

The following relations hold:

$$(-1)^{F} = \prod_{n,i} (-ic_{n,i}^{L}c_{n,i}^{R}) = \prod_{n,i} \sigma_{n,i}^{x},$$
(3.4)

$$f_{n,i}^{\dagger}f_{n,i} = \frac{1 - \sigma_{n,i}^x}{2},\tag{3.5}$$

$$P_n = \prod_i \sigma_{n,i}^x, \tag{3.6}$$

$$f_{n,i}^{\dagger} = -\sigma_{n,1}^{x} \cdots \sigma_{n,i-1}^{x} \sigma_{n,i}^{-}, \quad \sigma_{n,i}^{-} = \frac{\sigma_{n,i}^{y} - i\sigma_{n,i}^{z}}{2}, \tag{3.7}$$

$$f_{n,i} = -\sigma_{n,1}^x \cdots \sigma_{n,i-1}^x \sigma_{n,i}^+, \quad \sigma_{n,i}^+ = \frac{\sigma_{n,i}^y + i\sigma_{n,i}^z}{2},$$
(3.8)

$$ic_{n,i}^{L}c_{n,i}^{R} = -\sigma_{n,i}^{x},$$
 (3.9)

$$ic_{n,i}^{R}c_{n,i+1}^{L} = -\sigma_{n,i}^{z}\sigma_{n,i+1}^{z}, \quad ic_{n,L}^{R}c_{n,1}^{L} = P_{n}\sigma_{n,L}^{z}\sigma_{n,1}^{z}, \tag{3.10}$$

$$ic_{n,i}^{L}c_{n,i+1}^{R} = \sigma_{n,i}^{y}\sigma_{n,i+1}^{y}, \quad ic_{n,L}^{L}c_{n,1}^{R} = -P_{n}\sigma_{n,L}^{y}\sigma_{n,1}^{y}.$$
(3.11)

1. Majorana chain

$$H_n = \sum_{i=1}^{L} (f_{n,i}^{\dagger} f_{n,i} + h.c.) + J \sum_{i=1}^{L-1} (-f_{n,i}^{\dagger} f_{n,i+1} - f_{n,i} f_{n,i+1} + h.c.) \pm J (-f_{n,L}^{\dagger} f_{n,1} - f_{n,L} f_{n,1} + h.c.)$$
(3.12)

$$=\sum_{i=1}^{L} i c_{n,i}^{L} c_{n,i}^{R} + J \sum_{i=1}^{L-1} i c_{n,i}^{R} c_{n,i+1}^{L} \pm J i c_{n,L}^{R} c_{1,1}^{L}$$
(3.13)

$$= -\sum_{i=1}^{L} \sigma_{n,i}^{x} - J \sum_{i=1}^{L-1} \sigma_{n,i}^{z} \sigma_{n,i+1}^{z} \pm J i P_{n} \sigma_{n,L}^{z} \sigma_{n,1}^{z}.$$
(3.14)

J = 1 is the critical point. We introduce new fermions $\psi_k^{\dagger}(k = 1, ..., N)$ by

$$\psi_k^{\dagger} := \frac{1}{\sqrt{N}} (f_1^{\dagger} + \omega_k f_2^{\dagger} + \omega_k^2 f_3^{\dagger} + \dots + \omega_k^{N-1} f_N^{\dagger}), \qquad \omega_k = e^{\frac{\pi i}{N}(2k-1)}, \qquad (3.15)$$

$$T\psi_k^{\dagger}T^{-1} = -\omega_k\psi_k^{\dagger}.$$
(3.16)

This inverse transformation is

$$f_n^{\dagger} = \frac{1}{\sqrt{N}} (\bar{\omega}_1^{n-1} \psi_1^{\dagger} + \bar{\omega}_2^{n-1} \psi_2^{\dagger} + \dots + \bar{\omega}_N^{n-1} \psi_N^{\dagger}), \qquad (3.17)$$

$$f_n = \frac{1}{\sqrt{N}} (\omega_1^{n-1} \psi_1 + \omega_2^{n-1} \psi_2 + \dots + \omega_N^{n-1} \psi_N).$$
(3.18)

$$\sum_{n} f_{n,i} f_{n,i+1} = \frac{1}{N} \sum_{n,k,l} \omega_k^{n-1} \omega_l^{n-1} \psi_{k,i} \psi_{l,i+1} = \sum_{k} \psi_{k,i} \psi_{1-k,i+1}.$$
(3.19)

IV. DIRAC FERMION (Spin^c)

Model Hamiltonian

$$H(\theta) = -\sum_{i=1}^{L-1} [f_i^{\dagger} f_{i+1} + h.c.] - e^{i\theta} [f_L^{\dagger} f_1 + h.c.]$$
(4.1)

(4.2)

A. Bosonization

- $\operatorname{Spin}^c \leftrightarrow U(1)$?
- Dirac fermion \leftrightarrow compactified boson ?

Critical Dirac fermion (Spin c structure):

$$H(\theta) = -\sum_{i=1}^{L-1} [f_i^{\dagger} f_{i+1} + h.c.] - e^{i\theta} [f_L^{\dagger} f_1 + h.c.]$$
(4.3)

$$= -\frac{1}{2} \sum_{i=1}^{L-1} [ic_i^L c_{i+1}^R - ic_i^R c_{i+1}^L] - \frac{e^{i\theta}}{2} [ic_L^L c_1^R - ic_L^R c_1^L]$$

$$\tag{4.4}$$

$$= -\frac{1}{2} \sum_{i=1}^{L-1} [\sigma_i^y \sigma_{i+1}^y + \sigma_i^z \sigma_{i+1}^z] + \frac{e^{i\theta}}{2} P[\sigma_L^y \sigma_1^y + \sigma_L^z \sigma_1^z]$$
(4.5)

$$= -\sum_{i=1}^{L-1} [\sigma_i^+ \sigma_{i+1}^- + \sigma_i^- \sigma_{i+1}^+] + e^{i\theta} P[\sigma_L^+ \sigma_1^- + \sigma_L^- \sigma_1^+].$$
(4.6)

$$(-1)^{F} = \prod_{i} (1 - 2f_{i}^{\dagger}f_{i}) = P = \prod_{i} \sigma_{i}^{x},$$
(4.7)

$$T_{I,k} = \exp\left[\frac{2\pi i k}{N} \sum_{i \in I} f_i^{\dagger} f_i\right] = \exp\left[\frac{\pi i k}{N} |I| - \frac{\pi i k}{N} \sum_{i \in I} \sigma_i^x\right],\tag{4.8}$$

$$T_{I,k}^{-1} = \exp\left[-\frac{2\pi ik}{N}\sum_{i\in I}f_i^{\dagger}f_i\right] = \exp\left[-\frac{\pi ik}{N}|I| + \frac{\pi ik}{N}\sum_{i\in I}\sigma_i^x\right],\tag{4.9}$$

$$k = -\frac{N-1}{2}, -\frac{N-1}{2} + 1, \dots, \frac{N-1}{2}.$$
(4.10)

$$\begin{cases} e^{-2\pi i b f^{\dagger} f} f^{\dagger} e^{2\pi i b f^{\dagger} f} = e^{-2\pi i b} f^{\dagger} \\ e^{-2\pi i b f^{\dagger} f} f e^{2\pi i b f^{\dagger} f} = e^{2\pi i b} f \end{cases} \leftrightarrow \begin{cases} e^{-\pi i b + \pi i b \sigma^{x}} \sigma^{y} e^{\pi i b - \pi i b \sigma^{x}} = \sigma^{y} \cos(2\pi b) + \sigma^{z} \sin(2\pi b) \\ e^{-\pi i b + \pi i b \sigma^{x}} \sigma^{z} e^{\pi i b - \pi i b \sigma^{x}} = \sigma^{z} \cos(2\pi b) - \sigma^{y} \sin(2\pi b) \end{cases}$$

$$(4.11)$$

$$\left\{ \begin{array}{l} e^{-\pi i b + \pi i b \sigma^{x}} \sigma^{+} e^{\pi i b - \pi i b \sigma^{x}} = e^{-2\pi i b} \sigma^{+} \\ e^{-\pi i b + \pi i b \sigma^{x}} \sigma^{-} e^{\pi i b - \pi i b \sigma^{x}} = e^{2\pi i b} \sigma^{-} \end{array} \right.$$

$$(4.12)$$

B. Toeplitz determinant

Let $|\psi\rangle$ be a occupied state

$$|\psi\rangle = \prod_{|k| < k_F} f_k^{\dagger} |0\rangle \tag{4.13}$$

of complex fermions f_k with momentum $k \in \frac{2\pi n}{L}$, $n \in \mathbb{Z}$, $-a/\pi < k < \pi/a$ with a the lattice constant. In the present section, we do not assume any forms of the dispersion ϵ_k of the complex fermions. What we want to compute is the following expectation value of the sequence of the partial U(1) transformation

$$\left\langle \psi \left| \exp \left[2\pi i b_1 \sum_{x \in I_1} f_x^{\dagger} f_x + 2\pi i b_2 \sum_{x \in I_2} f_x^{\dagger} f_x + \cdots \right] \right| \psi \right\rangle.$$
(4.14)

The above expectation value can be estimated by use of the Fisher-Hartwig theorem.¹ The matrix element of the sequence for momentum basis

$$|n\rangle = \sqrt{\frac{a}{L}} \sum_{x} |x\rangle e^{2\pi i n x/L}$$
(4.15)

is given approximated as

$$\phi_{n-m} = \left\langle n \left| \exp\left[2\pi i b_1 \sum_{x \in I_1} f_x^{\dagger} f_x + 2\pi i b_2 \sum_{x \in I_2} f_x^{\dagger} f_x + \cdots\right] \right| m \right\rangle$$
(4.16)

$$= \frac{a}{L} \sum_{x} \left\{ \begin{array}{cc} e^{2\pi i b_j} & (x \in I_j) \\ 1 & \text{otherwise} \end{array} \right\} e^{-i(n-m)\frac{2\pi x}{L}}$$
(4.17)

$$\sim \frac{1}{2\pi} \oint_0^{2\pi} d\theta \left\{ \begin{array}{l} e^{2\pi i b_j} & (\theta \in I_j) \\ 1 & \text{otherwise} \end{array} \right\} e^{-i(n-m)\theta} \quad \text{for } \frac{a}{L} \ll 1.$$
(4.18)

Here, we used the same notations I_j for the intervals in $S^1 = [0, 2\pi]$. The generating function of the Toeplitz matrix

$$T_{k_F}[\phi] = (\phi_{n-m}), \quad -\frac{Lk_F}{2\pi} < n, m < \frac{Lk_F}{2\pi}.$$
(4.19)

is given by

$$\phi(\theta) = \begin{cases} e^{2\pi i b_j} & (\theta \in I_j) \\ 1 & \text{otherwise} \end{cases}$$
(4.20)

The expectation value (4.14) is given by the determinant of the Toeplitz matrix

$$(4.14) \sim \det T_{k_F}[\phi] \tag{4.21}$$

Notice that the Toeplitz matrix (4.19) is equivalent to

$$T_{k_F}[\phi] = (\phi_{n-m}), \quad 0 < n, m < \frac{Lk_F}{\pi}.$$
(4.22)

We can immediately apply the Fisher-Hartwig theorem, which is reviewed in Appendix A, to (4.14).

C. Single interval

Here we consider the partial $e^{2\pi i b}$ transformation and the Rényi entanglement entropy on an interval $[0, \ell]$. The data of generating function of the Toeplitz matrix is

$$e^{V(e^{i\theta})} = e^{i\theta_1 b}, \quad 0 = \theta_0 < \theta_1 = \frac{2\pi\ell}{L}, \quad \alpha_0 = \alpha_1 = 0, \quad \beta_0 = -b, \beta_1 = b.$$
 (4.23)

There is ambiguity in β_0 and β_1 which arises from

$$\beta_i \mapsto \beta_i + n_i, \quad \sum_i n_i = 0.$$
 (4.24)

 β_i should be chosen to minimize

$$\sum_{i} (\operatorname{Re} \,\beta_i)^2. \tag{4.25}$$

If there are multiple minimized points $\{\beta_i\}$, all the minimized points $\{\beta_i\}$ contribute the determinant of the Toeplitz matrix in an equal footing.

1. Partial $e^{2\pi i b}$ transformation, $b \neq 1/2$.

For $b \neq 1/2$, β is fixed to be $|\beta| < 1/2$, thus we assume -1/2 < b < 1/2. The partial $e^{2\pi i b}$ transformation is given by

$$Z(b) := \langle \psi | e^{2\pi i b \sum_{0 \le x \le \ell} f_x^{\dagger} f_x} | \psi \rangle$$
(4.26)

$$\cong \left[2\sin\left(\frac{\pi\ell}{L}\right)\right]^{-2b^2} \cdot \left(\frac{Lk_F}{\pi}\right)^{-2b^2} \cdot e^{2ik_F\ell b} \cdot [G(1+b)G(1-b)]^2, \tag{4.27}$$

where G(z) is the Barnes G-function

$$G(1+z) = (2\pi)^{z/2} \exp\left(-\frac{z+(1+\gamma)z^2}{2}\right) \prod_{r=1}^{\infty} \left[\left(1+\frac{z}{r}\right)^r e^{\frac{z^2}{2r}-z}\right].$$
(4.28)

The logarithm of the partial $e^{2\pi i b}$ transformation is

$$\log Z(b) = \log \langle \psi | e^{2\pi i b \sum_{0 \le x \le \ell} f_x^{\dagger} f_x} | \psi \rangle$$
(4.29)

$$\cong -2b^2 \log\left[\frac{Lk_F}{\pi} \cdot 2\sin\left(\frac{\pi\ell}{L}\right)\right] + 2ik_F\ell b + 2\log[G(1+b)G(1-b)].$$
(4.30)

The pure imaginary part is a trivial contribution from the fermi sea. In fact, this can be removed by the redefinition the U(1) charge operator as

$$Z'(b) := \langle \psi | e^{2\pi i b \sum_{0 \le x \le \ell} (f_x^{\dagger} f_x - \nu)} | \psi \rangle, \qquad (4.31)$$

with ν the filling number par a site. In the present case, ν is given by

$$\nu = \frac{N_F}{L/a} = \frac{2k_F/(2\pi/L)}{L/a} = \frac{k_F a}{\pi},$$
(4.32)

where N_F is the total fermion number of the fermi sea. Then,

$$-2\pi i b\nu \sum_{0 \le x \le \ell} = -2\pi i b \frac{k_F a}{\pi} \cdot \frac{\ell}{a} = -2i b k_F \ell, \qquad (4.33)$$

which cancels the pure imaginary part of $\log Z(b)$.

2. Partial $(-1)^F$ transformation

Let us consider the partial fermion parity flip on a single interval $I = [0, \ell]$

$$Z((-1)_I^F) = \langle \psi | e^{\pi i \sum_{0 \le x \le \ell} f_x^{\dagger} f_x} | \psi \rangle.$$

$$(4.34)$$

We have two minima $b = \pm 1/2$, both of which contribute $Z((-1)_I^F)$. This is something like zero modes in the partition function. We have that

$$Z((-1)_I^F) = \sum_{b=\pm 1/2} Z(b)$$
(4.35)

$$= 2\cos(k_F\ell) \cdot \left[2\sin\left(\frac{\pi\ell}{L}\right)\right]^{-1/2} \cdot \left(\frac{Lk_F}{\pi}\right)^{-1/2} \cdot [G(1/2)G(3/2)]^2.$$
(4.36)

3. Rényi entanglement entropy

The Rényi entanglement entropy is

$$S_n = \frac{1}{1-n} \sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} \ln Z(b=k/n)$$
(4.37)

$$= \frac{n+1}{6n} \log\left[\frac{Lk_F}{\pi} \cdot 2\sin\left(\frac{\pi\ell}{L}\right)\right] + \frac{2}{1-n} \sum_{k=-(n-1)/2}^{(n-1)/2} \log[G(1+k/n)G(1-k/n)]$$
(4.38)

$$=\frac{n+1}{6n}\log\left[\frac{Lk_F}{\pi}\cdot 2\sin\left(\frac{\pi\ell}{L}\right)\right] + \frac{4}{1-n}f(n),\tag{4.39}$$

where f(n) is given as

$$f(n_o) = \frac{n_o^2 - 1}{n_o} \left(\frac{1}{12} - \log A\right) + \frac{\log n_o}{12n_o} + \sum_{k=1}^{(n_o-1)/2} \left[(k/n_o) \log \Gamma(k/n_o) - (k/n_o) \log \Gamma(1 - k/n_o) \right]$$
(4.40)

$$f(n_e) = \frac{n_e^2 + 1/2}{n_e} \left(\frac{1}{12} - \log A\right) - \frac{\log(n_e/2)}{24n_e} + \sum_{k=1/2}^{(n_e-1)/2} \left[(k/n_e) \log \Gamma(k/n_e) - (k/n_e) \log \Gamma(1 - k/n_e) \right]$$
(4.41)

for odd (even) integers n_o (n_e). A is the Glaisher Kinkelin constant. Note that the Rényi entanglement entropy S_n satisfies

$$S_n(\ell) = S_n(L-\ell). \tag{4.42}$$

D. Smooth kink adding operator

Let us consider the expectation value of the operator adding a one kink by

$$O = \langle \psi | e^{2\pi i \sum_{x} x/L} | \psi \rangle \,. \tag{4.43}$$

The corresponding generating function of the Toeplitz matrix is

$$\psi(\theta) = e^{i\theta}.\tag{4.44}$$

The Toeplitz determinant is zero since O is nothing but the momentum shift

$$Of_k^{\dagger} O^{-1} = f_{k+2\pi/L}.$$
(4.45)

Thus, there is no overlap

$$\langle \psi | O | \psi \rangle = 0. \tag{4.46}$$

E. Smooth function without winding

next, let us consider the expectation value of the operator parametrized by a smooth function $V: S^1 \to \mathbb{C}^{\times}$ without winding number.

$$O[V] = \langle \psi | e^{\sum_{x} V(2\pi x/L) f_x^{\dagger} f_x} | \psi \rangle.$$
(4.47)

The generating function of the Toeplitz matrix is

$$\psi(\theta) = e^{V(\theta)}.\tag{4.48}$$

This has no singularity. The Toeplitz determinant is given as

$$\langle \psi | O[V] | \psi \rangle = \exp\left[\sum_{k} k V_k V_{-k}\right] = \exp\left[\frac{1}{2\pi} \oint_0^{2\pi} d\theta V(\theta)(-i\partial_\theta) V(\theta)\right]$$
(4.49)

with V_k the Fourier component of $V(\theta)$,

$$V_k = \frac{1}{2\pi} \oint_0^{2\pi} d\theta V(\theta) e^{-ik\theta}.$$
(4.50)

V. (2+1)D CHERN INSULATOR

As an application of the formula, we estimate the entanglement entropy associated with a disc region for the Chern insulator with a single right-mover chiral mode. We employ the bulk-boundary correspondence: the reduced density matrix ρ_D of a disc region is given by the thermal state of the physical edge excitations

$$\rho_D = \frac{e^{-\frac{\xi}{v}H}}{\operatorname{tr} e^{-\frac{\xi}{v}H}},\tag{5.1}$$

$$H = \frac{2\pi v}{L} \sum_{m \in \mathbb{Z} + \frac{1}{2}} m : \gamma_m^{\dagger} \gamma : -\frac{1}{24},$$
(5.2)

where the edge excitations are written by the bulk fermions as

$$\gamma^{\dagger}(\frac{L\phi}{2\pi}) \sim \left(e^{-\phi/2 - \pi i/4}\psi_{1}^{\dagger}(r,\phi) + e^{\phi/2 + \pi i/4}\psi_{2}^{\dagger}(r,\phi)\right)e^{-\int^{r} dr' m(r')},\tag{5.3}$$

and $L = |\partial D|$. The partial $U_{b,D} = e^{-2\pi i b \sum_{x \in D} \psi_x^{\dagger} \psi_x}$ transformation induces the U_b action on the edge CFT. We get

$$\langle \psi | U_{b,D} | \psi \rangle \sim \frac{\operatorname{tr} \left[e^{-2\pi i b Q} e^{-\frac{\xi}{v} H} \right]}{\operatorname{tr} e^{-\frac{\xi}{v} H}}, \qquad \qquad \tilde{Q} = \sum_{m \in \mathbb{Z} + \frac{1}{2}} : \gamma_m^{\dagger} \gamma_m : . \tag{5.4}$$

This is the partition function of the free Dirac fermions. We have

$$\langle \psi | U_{b,D} | \psi \rangle \sim \frac{Z_{\frac{1}{2},b+\frac{1}{2}}(\frac{i\xi}{L})}{Z_{\frac{1}{2},\frac{1}{2}}(\frac{i\xi}{L})} = \frac{Z_{\frac{1}{2}-b,\frac{1}{2}}(\frac{iL}{\xi})}{Z_{\frac{1}{2},\frac{1}{2}}(\frac{iL}{\xi})}.$$
(5.5)

For $b \neq 1/2$, the numerator is approximated by the unique vacuum state as

$$Z_{\frac{1}{2}-b,\frac{1}{2}}(\frac{iL}{\xi}) \sim \exp\left[-\frac{2\pi L}{\xi}\left(\frac{1}{2}b^2 - \frac{1}{24}\right)\right], \qquad (-\frac{1}{2} < b < \frac{1}{2}). \tag{5.6}$$

Thus,

$$\langle \psi | U_{b,D} | \psi \rangle \sim \exp\left[-\frac{2\pi L}{\xi} \cdot \frac{1}{2}b^2\right], \qquad (-\frac{1}{2} < b < \frac{1}{2}). \tag{5.7}$$

The Rényi entanglement entropy is

$$S_N \sim \frac{1}{1 - N} \sum_{k = -\frac{N-1}{2}, \dots, \frac{N-1}{2}} \left[-\frac{2\pi L}{\xi} \cdot \frac{1}{2} \left(\frac{k}{N}\right)^2 \right]$$
(5.8)

$$=\frac{N+1}{24N}\cdot\frac{2\pi L}{\xi}.$$
(5.9)

The Von Neumann Entanglement entropy is

$$S = \lim_{N \to 1} S_N = \frac{1}{12} \cdot \frac{2\pi L}{\xi}.$$
 (5.10)

VI. (3+1)D TOPOLOGICAL INSULATOR

Let us consider the three-ball entanglement entropy of the (3+1)d insulator

$$H = \sum_{k} \psi_{k}^{\dagger} \Big[(\frac{k^{2}}{2m} - \mu)\tau_{z} + v\tau_{x}\boldsymbol{\sigma} \cdot \boldsymbol{k} \Big] \psi_{k}.$$
(6.1)

The partial U(1) transformation is approximated as

$$\langle \psi | U_{a,D} | \psi \rangle \sim \frac{\operatorname{tr} \left[e^{-2\pi i a Q} e^{-\frac{\xi}{v} H} \right]}{\operatorname{tr} e^{-\frac{\xi}{v} H}},\tag{6.2}$$

$$H = \frac{v}{R} \sum_{n \in \mathbb{Z}, n > 0} \sum_{m = -(n - \frac{1}{2}), \dots, n - \frac{1}{2}} \left[2n\chi_{n,m}^{\dagger}\chi_{n,m} + 2n\chi_{-n,m}\chi_{-n,m}^{\dagger} \right],$$
(6.3)

$$Q = \sum_{n \in \mathbb{Z}, n > 0} \sum_{m = -(n - \frac{1}{2}), \dots, n - \frac{1}{2}} \left[\chi_{n,m}^{\dagger} \chi_{n,m} - \chi_{-n,m} \chi_{-n,m}^{\dagger} \right],$$
(6.4)

where R is the radius of the three-ball D. A direct calculation shows

$$\langle \psi | U_{a,D} | \psi \rangle \sim \frac{\prod_{n=1}^{\infty} (1 + e^{-2\pi i a} q^n)^{2n} (1 + e^{2\pi i a} q^n)^{2n}}{\prod_{n=1}^{\infty} (1 + q^n)^{2n} (1 + q^n)^{2n}} \qquad (q = e^{-2\xi/R})$$

$$(6.5)$$

$$\sim \exp\left[-2(2\xi/R)^{-2}\left\{\operatorname{Li}_{3}(-e^{-2\pi i a}) + \operatorname{Li}_{3}(-e^{2\pi i a})\right\} - 3(2\xi/R)^{-2}\zeta(3) - \frac{1}{3}\log|\cos(\pi a)|\right].$$
(6.6)

The Rényi entanglement entropy is

$$S_N \sim \frac{1}{1-N} \sum_{k=-\frac{N-1}{2},\dots,\frac{N-1}{2}} \left[-2(2\xi/R)^{-2} \left\{ \operatorname{Li}_3(-e^{-2\pi i k/N}) + \operatorname{Li}_3(-e^{2\pi i k/N}) \right\} - 3(2\xi/R)^{-2} \zeta(3) - \frac{1}{3} \log|\cos(\pi k/N)| \right]$$
(6.7)

$$= \frac{1}{1-N} \sum_{k=0}^{N-1} \left[-\frac{R^2}{\xi^2} \operatorname{Li}_3(e^{\pi i/N} e^{2\pi i k/N}) - \frac{3\zeta(3)}{4} \frac{R^2}{\xi^2} - \frac{1}{3} \log \sin\left(\frac{\pi}{N} \left(k + \frac{1}{2}\right)\right) \right]$$
(6.8)

$$=\frac{3}{4}\zeta(3)\frac{1+N+N^2}{N^2}\frac{R^2}{\xi^2} - \frac{1}{3}\log 2.$$
(6.9)

The Von Neumann Entanglement entropy is

$$S = \lim_{N \to 1} S_N = \frac{9}{4}\zeta(3)\frac{R^2}{\xi^2} - \frac{1}{3}\log 2.$$
(6.10)

Here we used

$$\sum_{k=0}^{N-1} \operatorname{Li}_{s}(ze^{2\pi ik/N}) = N^{1-s} \operatorname{Li}_{s}(z^{N}), \qquad \qquad \operatorname{Li}_{3}(-1) = -\frac{3}{4}\zeta(3), \qquad (6.11)$$

$$\sum_{k=0}^{N-1} \log \sin\left(\frac{\pi}{N}\left(k+\frac{1}{2}\right)\right) = -(N-1)\log 2.$$
(6.12)

Appendix A: Toeplitz determinant and Fisher-Hartwig theorem

The symbols of Fisher-Hartwig (FH) class have the following form¹

$$f(z) = e^{V(z)} z^{\sum_{j=0}^{m} \beta_j} \prod_{j=0}^{m} |z - z_j|^{2\alpha_j} g_{z_j,\beta_j}(z) z_j^{-\beta_j}, \quad z = e^{i\theta}, \quad 0 \le \theta \le 2\pi,$$
(A1)

for some $m = 0, 1, 2, \ldots$, where

$$z_j = e^{i\theta_j}, \quad j = 0, 1, \dots, m, \quad 0 = \theta_0 < \theta_1 < \dots < \theta_m < 2\pi,$$
(A2)

$$g_{z_j,\beta_j}(z) = g_{\beta_j}(z) = \begin{cases} e^{i\pi\beta_j}, & 0 \le \arg z < \theta_j, \\ e^{-i\pi\beta_j}, & \theta_j \le \arg z < 2\pi, \end{cases}$$
(A3)

Re
$$\alpha_j > -\frac{1}{2}, \quad \beta_j \in \mathbb{C}, \quad j = 0, 1, \dots, m,$$
 (A4)

and $V(e^{i\theta})$ is a sufficiently smooth function on S^1 . Note that $e^{V(e^{i\theta})}$ has no winding number.

Let $\{n_j\}_{j=0,\dots,m}$ be a set of integers with $\sum_j n_j = 0$, and let $f(z;\hat{\beta})$ denote the Fisher-Hartwig (FH) symbol obtained by replacing β_j with $\hat{\beta}_j = \beta_j + n_j$ and $e^{V(z)}$ by $(\prod_j z_j^{n_j})e^V = e^{V+i\sum_j n_j\theta_j}$. Then, $f(z;\hat{\beta})$ gives another FH representation for f(z),

$$f(z) = f(z; \hat{\beta}), \quad \hat{\beta}_j = \beta_j + n_j, \quad \sum_j n_j = 0.$$
 (A5)

Given β , we call

$$O_{\beta} = \{ \hat{\beta}_j = \beta_j + n_j, \sum_j n_j = 0 \}$$
(A6)

the *orbit* of β . We consider the discrete minimization problem

$$F_{\beta} = \min_{\hat{\beta} \in O_{\beta}} \sum_{j} (\operatorname{Re} \, \hat{\beta}_{j})^{2}.$$
(A7)

Let

$$\mathcal{M}_{\beta} = \{ \hat{\beta} \in O_{\beta} | \sum_{j} (\operatorname{Re} \, \hat{\beta}_{j})^{2} = F_{\beta} \}.$$
(A8)

We say \mathcal{M}_{β} is *non-degenerate* if $\alpha_j \pm \hat{\beta}_j \neq -1, -2, \dots$ for all j and all $\hat{\beta} \in \mathcal{M}_{\beta}$. **Theorem** Suppose \mathcal{M}_{β} is non-degenerate. Then, as $n \to \infty$,

$$D_n(f) = \sum_{\hat{\beta} \in \mathcal{M}_{\beta}} \left[R_n(f(\hat{\beta}))(1+o(1)) \right], \tag{A9}$$

Note that this is the **sum of minima**, not the product.

$$R_{n}(f) = E(e^{V}, \alpha_{0}, \dots, \alpha_{m}, \beta_{0}, \dots, \beta_{m}, \theta_{0}, \dots, \theta_{m}) \cdot n^{\sum_{j}(\alpha_{j}^{2} - \beta_{j}^{2})} e^{nV_{0}}(1 + o(1)), \quad V_{0} = \frac{1}{2\pi} \int_{0}^{2\pi} V(e^{i\theta}) d\theta, \quad (A10)$$

$$E(e^{V}, \alpha_{0}, \dots, \alpha_{m}, \beta_{0}, \dots, \beta_{m}, \theta_{0}, \dots, \theta_{m})$$
(A11)

$$= E(e^{V}) \prod_{j=0}^{m} \left[b_{+}(z_{j})^{-\alpha_{j}+\beta_{j}} b_{-}(z_{j})^{-\alpha_{j}-\beta_{j}} \right]$$
(A12)

$$\cdot \prod_{0 \le j < k \le m} \left[|z_j - z_k|^{2(\beta_j \beta_k - \alpha_j \alpha_k)} \left(\frac{z_k}{z_j e^{i\pi}}\right)^{\alpha_j \beta_k - \alpha_k \beta_j} \right] \cdot \prod_{j=0}^m \frac{G(1 + \alpha_j + \beta_j)G(1 + \alpha_j - \beta_j)}{G(1 + 2\alpha_j)}.$$
(A13)

$$b_{+}(z) = e^{\sum_{k=1}^{\infty} V_{k} z^{k}}, \quad b_{-}(z) = e^{\sum_{k=-1}^{\infty} V_{k} z^{k}}, \tag{A14}$$

$$E(e^{V}) = e^{\sum_{k=1}^{\infty} k V_k V_{-k}}, \quad V_k = \text{Fourier coefficient of } V(e^{i\theta}), \tag{A15}$$

$$G(z) =$$
Barnes G-function, (A16)

$$G(1+z) = (2\pi)^{z/2} \exp\left(-\frac{z+(1+\gamma)z^2}{2}\right) \prod_{k=1}^{\infty} \left[\left(1+\frac{z}{k}\right)^k e^{\frac{z^2}{2k}-z}\right].$$
(A17)

$$\ln G(1+z) = \frac{z}{2}\log(2\pi) - \frac{z+(1+\gamma)z^2}{2} + \sum_{r=1}^{\infty} \left[r\log(1+z/r) + \frac{z^2}{2r} - z \right]$$
(A18)

$$=\frac{z}{2} - \frac{z + (1+\gamma)z^2}{2} + \sum_{k=2}^{\infty} (-1)^k \frac{\zeta(k)}{k+1} z^{k+1},$$
(A19)

For $\alpha_j = 0$,

$$E(e^{V}, \{\alpha_{j} = 0\}, \{\beta_{j}\}, \{\theta_{j}\})$$
(A20)

m

$$= E(e^{V}) \prod_{j=0}^{m} \left[b_{+}(z_{j})^{\beta_{j}} b_{-}(z_{j})^{-\beta_{j}} \right] \cdot \prod_{0 \le j < k \le m} |z_{j} - z_{k}|^{2\beta_{j}\beta_{k}} \cdot \prod_{j=0}^{m} [G(1 + \beta_{j})G(1 - \beta_{j})].$$
(A21)

Here we used G(1) = 1. Moreover, if $e^{V(z)}$ is constant, we have that

$$E(e^{V} = \text{const.}, \{\alpha_j = 0\}, \{\beta_j\}, \{\theta_j\}) = \prod_{0 \le j < k \le m} |z_j - z_k|^{2\beta_j \beta_k} \cdot \prod_{j=0}^m [G(1 + \beta_j)G(1 - \beta_j)],$$
(A22)

That is to say,

$$R_n(f) = \prod_{0 \le j < k \le m} |z_j - z_k|^{2\beta_j \beta_k} \cdot \prod_{j=0}^m [G(1+\beta_j)G(1-\beta_j)] \cdot n^{\sum_j (\alpha_j^2 - \beta_j^2)} e^{nV_0}(1+o(1))$$
(A23)

$$= \prod_{0 \le j < k \le m} \left[2 - 2\cos(\theta_j - \theta_k) \right]^{\beta_j \beta_k} \cdot \prod_{j=0}^m [G(1 + \beta_j)G(1 - \beta_j)] \cdot n^{\sum_j (\alpha_j^2 - \beta_j^2)} e^{nV_0} (1 + o(1)).$$
(A24)

1. $\sum_{k=-\frac{n-1}{2},...,\frac{n-1}{2}} \ln G(1+k/n)$

Let

$$f(n) := \sum_{k = -\frac{n-1}{2}, \dots, \frac{n-1}{2}} \ln G(1+k/n)$$
(A25)

$$= -\frac{(1+\gamma)(n^2-1)}{24n} + \sum_{r=1}^{\infty} \left[\frac{n^2-1}{24nr} + r \log\left[\left(\frac{1}{nr}\right)^n \left(n \left(r-\frac{1}{2}\right) + \frac{1}{2} \right)_n \right] \right],$$
(A26)

where

$$(a)_n = a(a+1)\cdots(a+n) = \frac{\Gamma(a+n)}{\Gamma(a)}.$$
 (A27)

Some examples (by Mathematica):

$$f(1) = 0,$$

$$f(2) = \frac{1}{16} \left(-36 \log(A) + 3 + 4 \log\left(\Gamma\left(\frac{1}{4}\right)\right) - 4 \log\left(\Gamma\left(\frac{3}{4}\right)\right) \right),$$
(A28)
(A29)

$$f(3) = \frac{1}{36} \left(-96 \log(A) + 8 + \log(3) + 12 \log\left(\Gamma\left(\frac{1}{3}\right)\right) - 12 \log\left(\Gamma\left(\frac{2}{3}\right)\right) \right), \tag{A30}$$

$$f(4) = \frac{1}{96} \left(-396 \log(A) + 33 - \log(2) + 12 \log\left(\Gamma\left(\frac{1}{8}\right)\right) + 36 \log\left(\Gamma\left(\frac{3}{8}\right)\right) - 36 \log\left(\Gamma\left(\frac{5}{8}\right)\right) - 12 \log\left(\Gamma\left(\frac{7}{8}\right)\right) \right), \tag{A31}$$

$$f(5) = \frac{1}{60} \left(\log(5) - 12 \left(24 \log(A) - 2 + \log\left(\frac{\Gamma\left(\frac{4}{5}\right)}{\Gamma\left(\frac{1}{5}\right)}\right) - 2 \log\left(\Gamma\left(\frac{2}{5}\right)\right) + 2 \log\left(\Gamma\left(\frac{3}{5}\right)\right) \right) \right), \tag{A32}$$

$$f(6) = \frac{1}{144} \left[-876\log(A) + 73 - \log(3) + 36\log\left(\Gamma\left(\frac{1}{4}\right)\right) - 36\log\left(\Gamma\left(\frac{3}{4}\right)\right) + 12\log\left(\Gamma\left(\frac{1}{12}\right)\right) \right]$$
(A33)

$$+ 60 \log \left(\Gamma \left(\frac{5}{12} \right) \right) - 60 \log \left(\Gamma \left(\frac{7}{12} \right) \right) - 12 \log \left(\Gamma \left(\frac{11}{12} \right) \right) \right], \tag{A34}$$

$$f(7) = \frac{1}{84} \left(\log(7) - 12 \left(48 \log(A) - 4 + \log\left(\frac{\Gamma\left(\frac{6}{7}\right)}{\Gamma\left(\frac{1}{7}\right)}\right) - 2 \log\left(\Gamma\left(\frac{2}{7}\right)\right) - 3 \log\left(\Gamma\left(\frac{3}{7}\right)\right) + 3 \log\left(\Gamma\left(\frac{4}{7}\right)\right) + 2 \log\left(\Gamma\left(\frac{5}{7}\right)\right) \right) \right) \right).$$
(A35)

These suggests the following general expressions

$$f(n_o) = \frac{n_o^2 - 1}{n_o} \left(\frac{1}{12} - \log A\right) + \frac{\log n_o}{12n_o} + \sum_{k=1}^{(n_o-1)/2} \left[(k/n_o) \log \Gamma(k/n_o) - (k/n_o) \log \Gamma(1 - k/n_o) \right]$$
(A36)

$$f(n_e) = \frac{n_e^2 + 1/2}{n_e} \left(\frac{1}{12} - \log A\right) - \frac{\log(n_e/2)}{24n_e} + \sum_{k=1}^{n_e/2} \left[\frac{k - 1/2}{n_e} \log \Gamma\left(\frac{k - 1/2}{n_e}\right) - \frac{k - 1/2}{n_e} \log \Gamma\left(1 - \frac{k - 1/2}{n_e}\right)\right]$$
(A37)

$$= \frac{n_e^2 + 1/2}{n_e} \left(\frac{1}{12} - \log A\right) - \frac{\log(n_e/2)}{24n_e} + \sum_{k=1/2}^{(n_e-1)/2} \left[(k/n_e) \log \Gamma(k/n_e) - (k/n_e) \log \Gamma(1-k/n_e) \right].$$
(A38)

where $n_o(n_e)$ represents an odd (even) integer, and A is the Glaisher-Kinkelin constant $A \cong 1.28243$. Recall that $\zeta'(-1,0) = 1/12 - \ln A$.

Appendix B: Backup

$$\ln[G(1+z)G(1-z)] = (1+\gamma)z^2 - \sum_{k=1}^{\infty} \frac{\zeta(2k+1)}{k+1} z^{2k+2}.$$
(B1)

$$\ln G(1+z) = \frac{z(1-z)}{2} + \frac{z}{2}\ln 2\pi + z\ln\Gamma(z) - \int_0^z dx\ln\Gamma(x),$$
(B2)

$$G(1+z) = \Gamma(z)G(z), \quad G(1) = 1.$$
 (B3)

Some useful formulae:²

$$\ln G(1+z) = z \ln \Gamma(z) + \zeta'(-1) - \zeta'(-1,z)$$
(B4)

$$= z(\zeta'(0,z) - \zeta'(0)) + \zeta'(-1) - \zeta'(-1,z),$$
(B5)

Here, $\zeta(s, a)$ is the Hurwitz zeta function which is defined by the analytic continuation of

$$\zeta(s,a) = \sum_{n=0}^{\infty} \frac{1}{(n+a)^s}, \quad \text{Re } s > 1, \text{Re } a > 0.$$
(B6)

$$\zeta'(t,z) = \frac{d}{dt}\zeta(t,z),\tag{B7}$$

$$\zeta'(-1) = \zeta'(-1,0) = 2\int_0^\infty dx \frac{x\ln x}{e^{2\pi x} - 1} = \frac{1}{12} - \ln A, \quad \zeta'(0) = -\frac{1}{2}\ln(2\pi), \tag{B8}$$

$$\zeta'(-1,z) = \frac{z^2}{2}\ln z - \frac{z^2}{4} - \frac{z}{2}\ln z + 2z\int_0^\infty dx \frac{\tan^{-1}(x/z)}{e^{2\pi x} - 1} + \int_0^\infty dx \frac{x\ln(x^2 + z^2)}{e^{2\pi x} - 1}, \quad \text{Re } z > 0.$$
(B9)

Here, A is the Glaisher Kinkelin constant $A\cong 1.28243.$ We will use

$$\sum_{p=0}^{q-1} \zeta(s, a+p/q) = q^s \zeta(s, qa), \qquad \qquad \frac{\partial}{\partial a} \zeta(s, a) = -s \zeta(s+1, a). \tag{B10}$$

The former one is shown as

$$\zeta(s,qa) = \sum_{n=0}^{\infty} \frac{1}{(qa+n)^s} = q^{-s} \sum_{n=0}^{\infty} \frac{1}{(a+n/q)^s} = q^{-s} \sum_{p=0}^{q-1} \sum_{n'=0}^{\infty} \frac{1}{(a+p/q+n')^s} = q^{-s} \sum_{p=0}^{q-1} \zeta(s,a+p/q).$$
(B11)

At integer s = n,

$$\zeta(-n,a) = -\frac{B_{n+1}(a)}{n+1}.$$
(B12)

The following may be useful

$$\ln G(1+z) = z \ln \Gamma(1+z) - z \ln z + \zeta'(-1) - \zeta'(-1,z),$$
(B13)

a. $\zeta'(-1, z)$

$$\frac{d}{ds}\Big|_{s \to -1} \sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} \zeta(s,k/n) = \frac{d}{ds}\Big|_{s \to -1} \sum_{k=0}^{n-1} \zeta\left(s,-\frac{n-1}{2n}+\frac{k}{n}\right)$$
(B14)

$$= \frac{d}{ds}\Big|_{s \to -1} n^s \zeta\Big(s, -\frac{n-1}{2}\Big) \tag{B15}$$

$$= \frac{1}{n} \Big[\ln(n)\zeta\Big(-1, -\frac{n-1}{2}\Big) + \zeta'\Big(-1, -\frac{n-1}{2}\Big) \Big].$$
(B16)

Here,

$$\zeta \left(-1, -\frac{n-1}{2} \right) = \begin{cases} -(n^2 - 1)/8 + \zeta(-1) & (n: \text{ odd}) \\ -(n^2 + 2n - 4)/8 + \zeta(-1, 1/2) & (n: \text{ even}) \end{cases}$$
(B17)

One can use

$$\zeta'(1-2k,1/2) = -\frac{B_{2k}\ln 2}{4^kk} - \frac{(2^{2k-1}-1)\zeta'(-2k+1)}{2^{2k-1}},$$
(B18)

$$\zeta'(-1,1/2) = -\frac{B_2 \ln 2}{4} - \frac{\zeta'(-1)}{2} = \frac{1}{2} \ln A - \frac{1}{24} (1 + \ln 2), \tag{B19}$$

$$\zeta(-1) = -\frac{1}{12}, \quad \zeta(-1, 1/2) = \frac{1}{24}.$$
 (B20)

b. $z\zeta'(0,z)$

$$\frac{d}{ds}\Big|_{s\to0} \sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} (k/n)\zeta(s,k/n) = \frac{d}{ds}\Big|_{s\to0} \sum_{k=0}^{n-1} \Big(-\frac{n-1}{2n} + \frac{k}{n}\Big)\zeta\Big(s,-\frac{n-1}{2n} + \frac{k}{n}\Big). \tag{B21}$$

The first part is given by

$$-\frac{n-1}{2n}\frac{d}{ds}\Big|_{s\to0}\sum_{k=0}^{n-1}\zeta\Big(s,-\frac{n-1}{2n}+\frac{k}{n}\Big) = -\frac{n-1}{2n}\zeta\Big(0,\frac{n-1}{2}\Big) = \frac{1}{4n}(n-1)(n-2).$$
 (B22)

The second part is

$$\left. \frac{d}{ds} \right|_{s \to 0} \sum_{k=1}^{n-1} \frac{k}{n} \zeta \left(s, -\frac{n-1}{2n} + \frac{k}{n} \right) \tag{B23}$$

c. Approach from z^{2k+2}

$$f(n,k) := \sum_{r=-\frac{n-1}{2},\dots,\frac{n-1}{2}} (r/n)^{2k+2} = n^{-2k-2} \left(\zeta \left(-2k-2, \frac{1-n}{2} \right) - \zeta \left(-2k-2, \frac{1-n}{2} + n \right) \right).$$
(B24)

$$f(1,k) = 1,$$
 $\frac{d}{dn}f(n,k)\Big|_{n \to 1} = -2(k+1)\zeta(-2k-1) = B_{2k+2}.$ (B25)

A lessen is that z^{2k+2} is replaced by the Bernoulli numbers B_{2k+2} .

$$\left[\frac{1}{n-1} \cdot \sum_{r=-\frac{n-1}{2},\dots,\frac{n-1}{2}} \sum_{k=1}^{\infty} \frac{\zeta(2k+1)}{k+1} (r/n)^{2k+2}\right]\Big|_{n\to 1} = \sum_{k=1}^{\infty} \frac{\zeta(2k+1)}{k+1} B_{2k+2}.$$
 (B26)

This does not converge...

d. $z \ln \Gamma(1+z)$

$$\ln \Gamma(1+z) = -\gamma z + \int_0^\infty \frac{e^{-zt} - 1 + zt}{t(e^t - 1)} dt$$
(B27)

$$= \int_0^\infty \frac{e^{-zt} - ze^{-t} - 1 + z}{t(e^t - 1)} dt.$$
 (B28)

Then,

$$\sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} (k/n) \left[\frac{e^{-zt} - ze^{-t} - 1 + z}{t(e^t - 1)} \right]_{z \to k/n}$$
(B29)

$$=\frac{e^{-t}}{12n\left(e^{t}-1\right)t\left(e^{t/n}-1\right)^{2}}\cdot\left[-2\left(n^{2}-1\right)e^{\frac{t}{n}+t}+\left(n^{2}-1\right)e^{\frac{2t}{n}+t}+2\left(n^{2}-1\right)e^{t/n}-\left(n^{2}-1\right)e^{\frac{2t}{n}}\right]$$
(B30)

$$+ (n^{2} - 1)e^{t} - n^{2} + 6(n - 1)e^{\frac{(n+1)t}{2n}} - 6(n - 1)e^{\frac{3(n+1)t}{2n}} - 6(n + 1)e^{\frac{(n+3)t}{2n}} + 6(n + 1)e^{\frac{3nt+t}{2n}} + 1$$
(B31)

$$=:f(t,n).$$
(B32)

We have

$$f(t,1) = 0, \quad \left. \frac{d}{dn} f(t,n) \right|_{n \to 1} = \frac{e^{-t} \left(e^{2t} (6t - 8\sinh(t) + 4\cosh(t) - 3) - 1 \right)}{6 \left(e^t - 1 \right)^3 t}, \tag{B33}$$

$$\int_{0}^{\infty} \left[\frac{d}{dn} f(t,n) \Big|_{n \to 1} \right] dt \sim -0.0857148.$$
(B34)

f.
$$\zeta'(-1) - \zeta'(-1, z)$$

 $e. -z \ln z$

$$\sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} \ln G(1+k/n) = \begin{cases} \sum_{k=0}^{n-1} \ln G(1+k/n) - \sum_{k=1}^{(n-1)/2} \ln \Gamma(1-k/n) & (n: \text{ odd}) \\ \sum_{k=0}^{n-1} \ln G(1+1/(2n)+k/n) - \sum_{k=0}^{n/2-1} \ln \Gamma(1-1/(2n)-k/n) & (n: \text{ even}) \end{cases}$$
(B35)

Notice that

$$\sum_{k=0}^{n-1} \zeta(s, z+k/n) = n^s \zeta(s, nz),$$
(B36)

$$\zeta(s, -q) = (-q)^{-s} + \zeta(s, 1 - q), \tag{B37}$$

$$\zeta'(s,q) = -sq^{-s-1} \tag{B38}$$

we have for odd n

$$\sum_{k=-\frac{n-1}{2},\dots,\frac{n-1}{2}} \ln G(1+k/n) = \sum_{k=0}^{n-1} \ln G(1+k/n) - \sum_{k=1}^{(n-1)/2} \ln \Gamma(1-k/n)$$
(B39)

$$=\sum_{k=0}^{n-1} (k/n) \ln \Gamma(k/n) + n\zeta'(-1) - \sum_{k=0}^{n-1} \zeta'(-1, k/n) - \sum_{k=1}^{(n-1)/2} \ln \Gamma(1-k/n).$$
(B40)

$$\frac{d}{ds} \left[\sum_{k=0}^{n-1} \zeta(s, k/n) \right] \Big|_{s \to -1} = \frac{d}{ds} \left[n^s \zeta(s) \right] \Big|_{s \to -1}$$
(B41)

$$= \left[n^{s}(\zeta(s)\ln n + \zeta'(s)) \right] \Big|_{s \to -1}$$
(B42)

$$=\frac{1-\ln n - 12\ln A}{12n}$$
(B43)

$$=\frac{1/12-\ln A}{n}-\frac{\ln n}{12n}.$$
(B44)

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