

Nonperturbative studies of the fuzzy spheres  
in a matrix model with the Chern-Simons term

hep-th/0311\*\*\*

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*Laboratory Camp 2003 at Kishuji Minabe*

**Nov. 22st 2003 17:00 ~ 17:30**

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# 1 Introduction

Large- $N$  reduced models are the most powerful candidates for the constructive definition of superstring theory.

## The IIB matrix model

N.Ishibashi, H.Kawai, Y.Kitazawa and A.Tsuchiya, hep-th/9612115.

$$S = \frac{-1}{g^2} \text{Tr}_{N \times N} \left( \frac{1}{4} \sum_{\mu, \nu=0}^9 [A_\mu, A_\nu]^2 + \frac{1}{2} \bar{\psi} \sum_{\mu=0}^9 \Gamma^\mu [A_\mu, \psi] \right).$$

The IIB matrix model has the following illuminating features:

- We can describe **the multi-body system of D-branes**.  
The IIB matrix model is **not the D-instanton action** but **the second quantization of superstring theory**.
- Evidence of the gravitational interaction:
  - ★ When we regard **the eigenvalues as the spacetime coordinates**, this model incorporates the  $\mathcal{N} = 2$  supersymmetry. (hep-th/9612115)
  - ★ Graviton-dilaton exchange: (hep-th/9612115)
  - ★ Diffeomorphism invariance: (hep-th/9903217)
- Derivation of 4-dimensional spacetime:  
(hep-th/9802085,0204240,0211272)

## Generalization of the IIB matrix model

Several alterations of the IIB matrix model have been proposed, to accommodate the curved-space background.

- The matrix model with the Chern-Simons term:

(hep-th/0101102,0204256,0207115)

These matrix models accommodate the fuzzy sphere classical solutions:

The fuzzy sphere solutions are interesting in the following senses:

- More manifest realization of the curved-space background:

Essential for an eligible framework for gravity.

- The expansion of the reducible representation

$J_{\mu}^{(n)} \otimes \mathbf{1}_{k \times k}$  leads to the  $U(k)$  noncommutative gauge theory ( $J_{\mu}^{(n)} = n \times n$  representation of  $su(2)$ ).

We may get insight into the dynamical generation of the gauge group.

## 2 Fuzzy sphere as classical solution

Throughout this talk, we focus on the following **bosonic** action:

$$S = \text{Tr}_{N \times N} \left( -\frac{N}{4} [A_\mu, A_\nu]^2 + \frac{2i\alpha N}{3} \epsilon_{\mu\nu\rho} A_\mu A_\nu A_\rho \right).$$

- Defined in the three-dimensional Euclidean space  $(\mu, \nu, \dots = 1, 2, 3)$ .  
 $SO(3)$  rotational and  $SU(N)$  gauge symmetry.
- Each  $A_\mu$  is promoted to the  $N \times N$  hermitian matrix.

Its classical equation of motion

$$[A_\mu, [A_\mu, A_\nu]] + i\alpha \epsilon_{\nu\rho\chi} [A_\rho, A_\chi] = 0.$$

accommodates the  **$S^2$  fuzzy sphere solution**

$$A_\mu = \alpha J_\mu, \text{ where } [J_\mu, J_\nu] = i\epsilon_{\mu\nu\rho} J_\rho.$$

$J_\mu$  is an  $N \times N$  irreducible representation of the  $SU(2)$  Lie algebra.

The radius of the fuzzy sphere is given by the Casimir:

$$Q = A_1^2 + A_2^2 + A_3^2 = R^2 1_{N \times N}, \text{ where } R^2 = \alpha^2 \frac{N^2 - 1}{4}.$$

## Monte-Carlo simulation of the matrix model

We analyze this bosonic Chern-Simons matrix model through **the heat bath algorithm** of **the Monte Carlo simulation**.

In this sense, our approach is **nonperturbative**, unlike the foregoing perturbative approach:

- Two-loop diagrammatic calculation: ([hep-th/0303120,0307007](#))
- First order of the Gaussian expansion : ([hep-th/0303196](#))

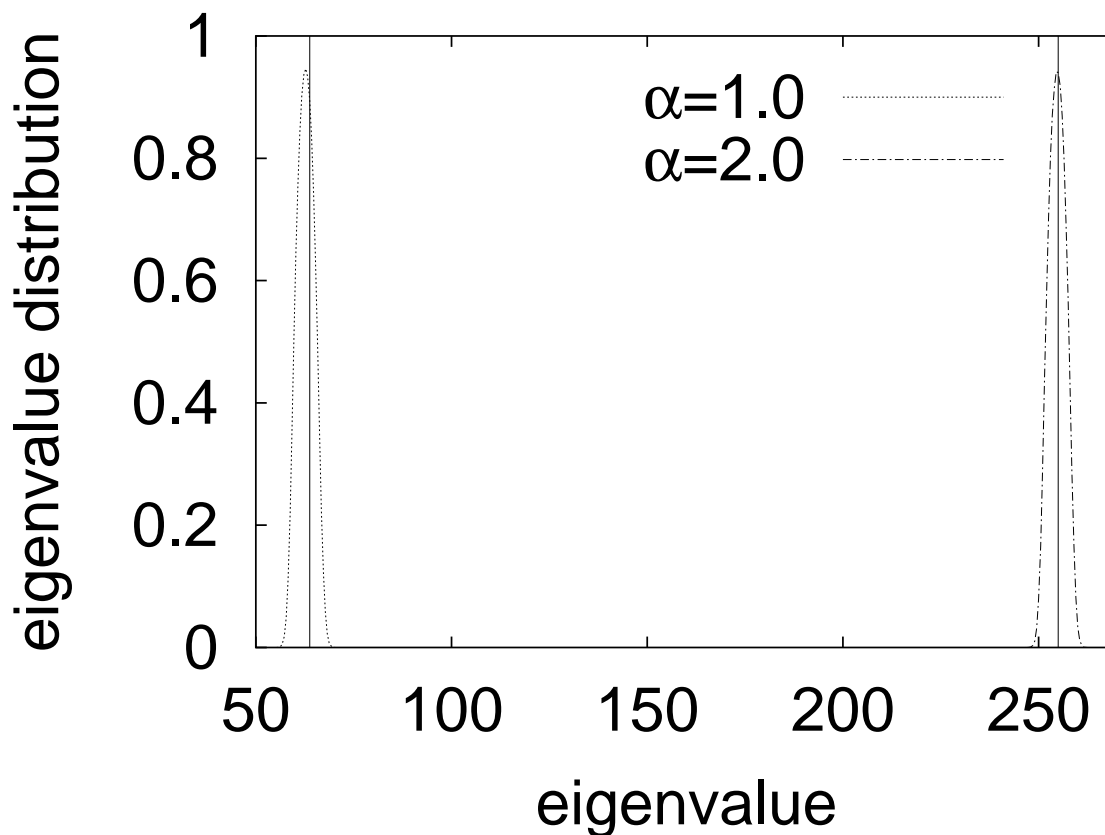
### 3 Nonperturbative stability of the fuzzy sphere

We start the Monte Carlo simulation from the initial condition

$$A_\mu^{(0)} = \alpha J_\mu,$$

for the  $N = 16$ ,  $\alpha = 1.0, 2.0$  case.

We plot the eigenvalue distribution of the Casimir  $Q = A_1^2 + A_2^2 + A_3^2$ .



The eigenvalues are peaked around

$$R^2 = \frac{1}{4}\alpha^2(N^2 - 1).$$

Nonperturbative stability of the fuzzy spheres!

The stability is ascribed to the **small quantum effect at large  $\alpha$** .

For the effective action  $W = \int dA_\mu e^{-S}$

- Effect of the classical fuzzy sphere:  $\mathcal{O}(\alpha^4 N^4)$ .
- Effect of the path integral measure:  $\mathcal{O}(N^2)$ .

The quantum effect is small when  $\alpha \gg \mathcal{O}(\frac{1}{\sqrt{N}})$ .

We plot the miscellaneous quantities against  $\tilde{\alpha} = \alpha\sqrt{N}$ .

1. The action  $\langle S \rangle$ .
2. The spacetime extent  $\langle \frac{1}{N} \text{Tr} A_\mu^2 \rangle$ .
3. The bosonic Yang-Mills term  $\langle \frac{1}{N} F_{\mu\nu}^2 \rangle$ ,  
where  $F_{\mu\nu} = i[A_\mu, A_\nu]$ .
4. The Chern-Simons term:  $\langle M \rangle = \langle \frac{2i}{3N} \text{Tr} \epsilon_{\mu\nu\rho} A_\mu A_\nu A_\rho \rangle$ .
5. Exact result derived from Schwinger-Dyson equation:

$$0 = \int dA \frac{\partial}{\partial A_\mu^a} (\text{Tr}(t^a A_\mu) e^{-S}).$$

↓

$$K = \frac{1}{N} \text{Tr} F_{\mu\nu}^2 + 3\alpha M = 3(1 - \frac{1}{N^2}).$$

## First-order phase transition

We have a discontinuity at  $\tilde{\alpha}_{cl}^{(l)} \sim 2.1$ .

- **The Yang-Mills phase:**

The quantum effect is large.

The behavior resembles **the bosonic IIB matrix model**.

- **The fuzzy sphere phase:**

The quantum effect is small.

The model retains **the classical fuzzy sphere**.

## One-loop exactness in the fuzzy sphere phase

In the fuzzy sphere phase, we have **a one-loop exactness at the large  $N$** .

The one-loop calculation of the quantities:

$$\begin{aligned}\frac{\langle S \rangle}{N^2} &= \underbrace{-\frac{1}{24}\tilde{\alpha}^4}_{\text{classical}} \underbrace{+1}_{\text{one-loop}}, \\ \frac{1}{N} \langle \frac{1}{N} \text{Tr} A_\mu^2 \rangle &= \underbrace{\frac{\tilde{\alpha}^2}{4}}_{\text{classical}} \underbrace{-\frac{1}{\tilde{\alpha}^2}}_{\text{one-loop}}, \\ \langle \frac{1}{N} \text{Tr} F_{\mu\nu}^2 \rangle &= \underbrace{\frac{\tilde{\alpha}^2}{2}}_{\text{classical}} \underbrace{+0}_{\text{one-loop}}, \\ \frac{1}{\sqrt{N}} \langle M \rangle &= \underbrace{-\frac{\tilde{\alpha}^3}{6}}_{\text{classical}} \underbrace{+\frac{1}{\tilde{\alpha}}}_{\text{one-loop}}.\end{aligned}$$



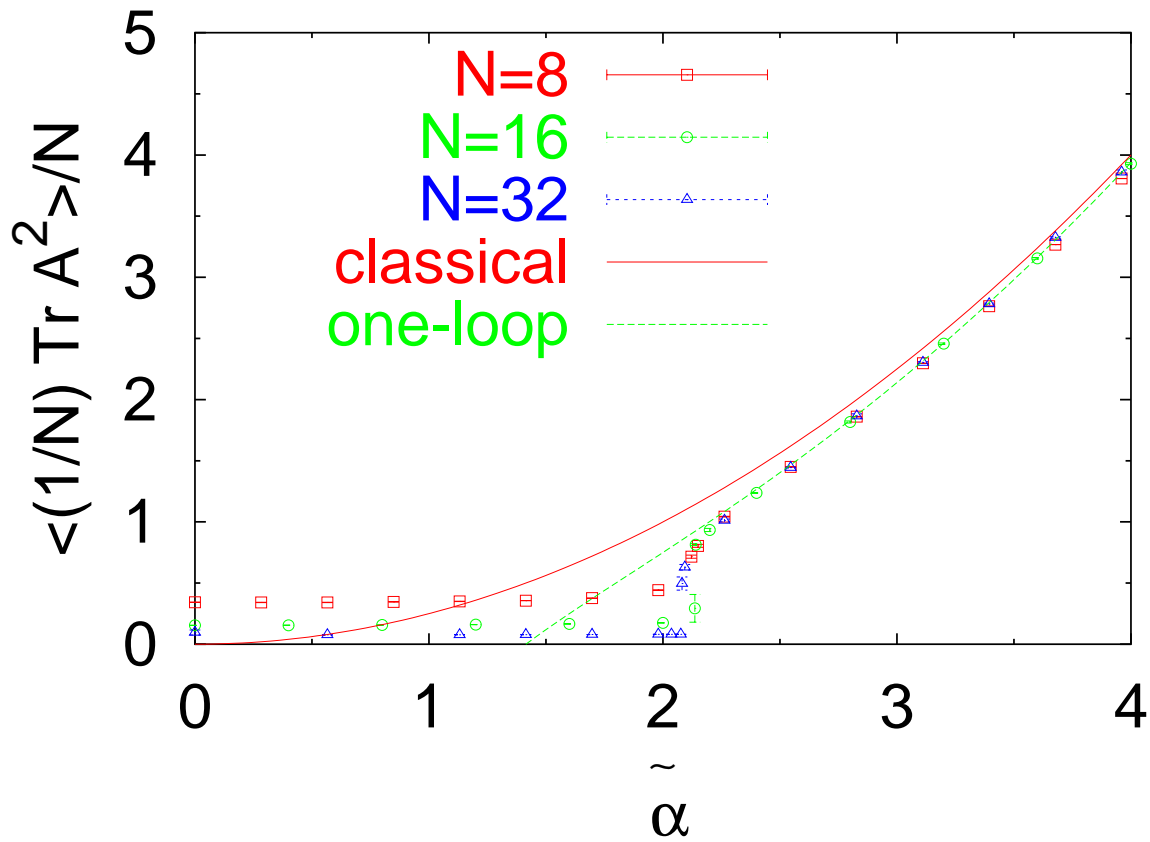
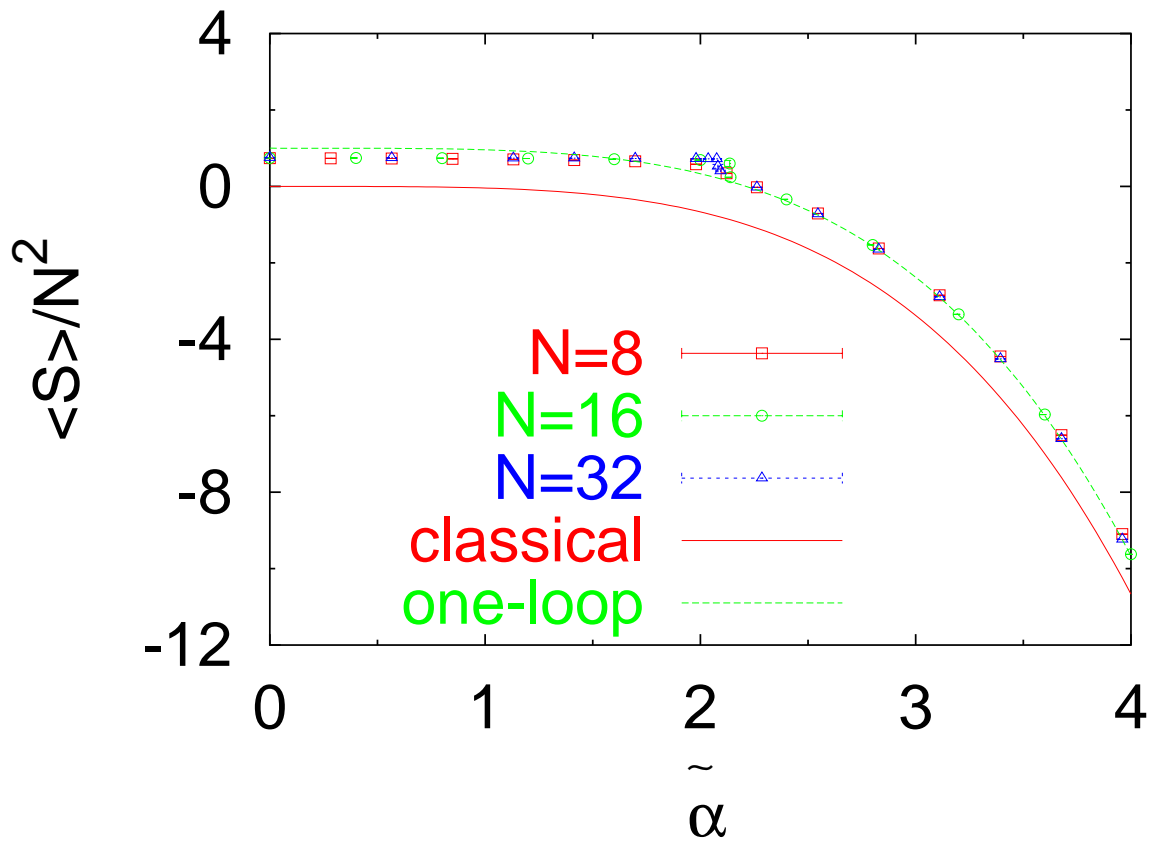


Figure 1: (Upper)  $\langle S \rangle / N^2$ , (Lower)  $\langle \frac{1}{N} \text{Tr} A_\mu^2 \rangle / N$ , against  $\tilde{\alpha}$ .

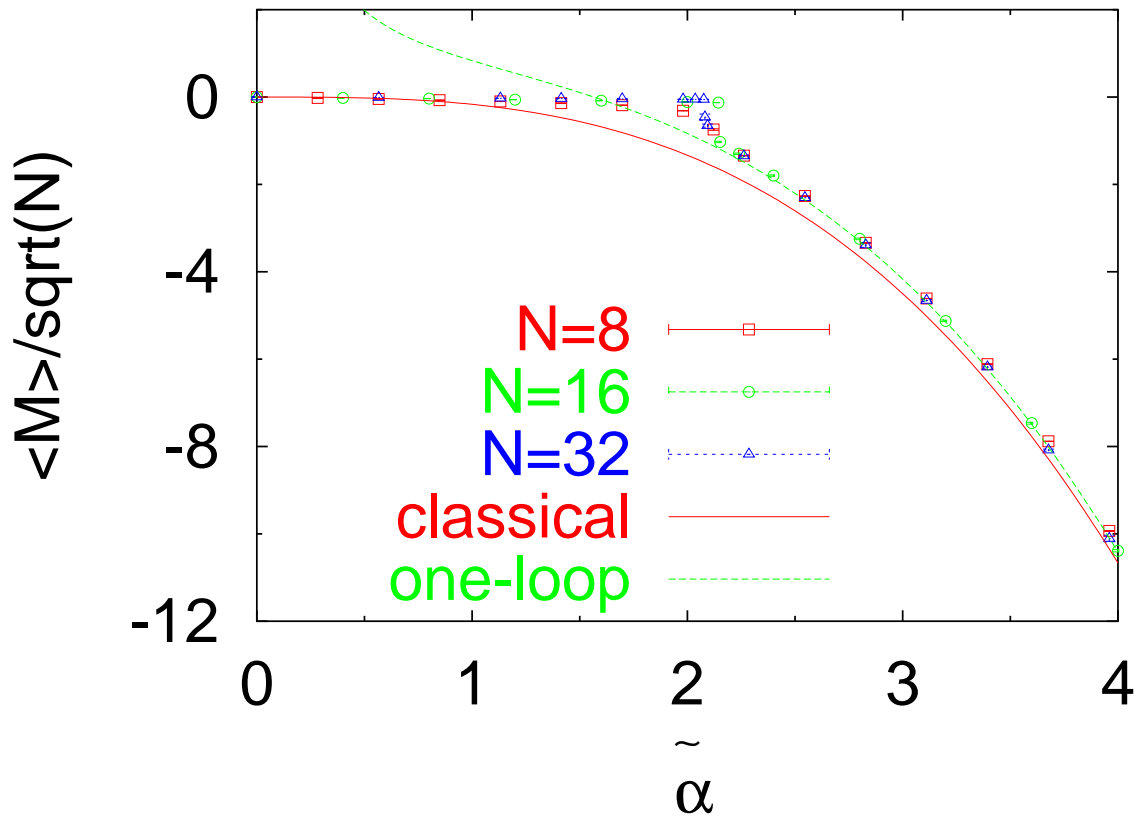
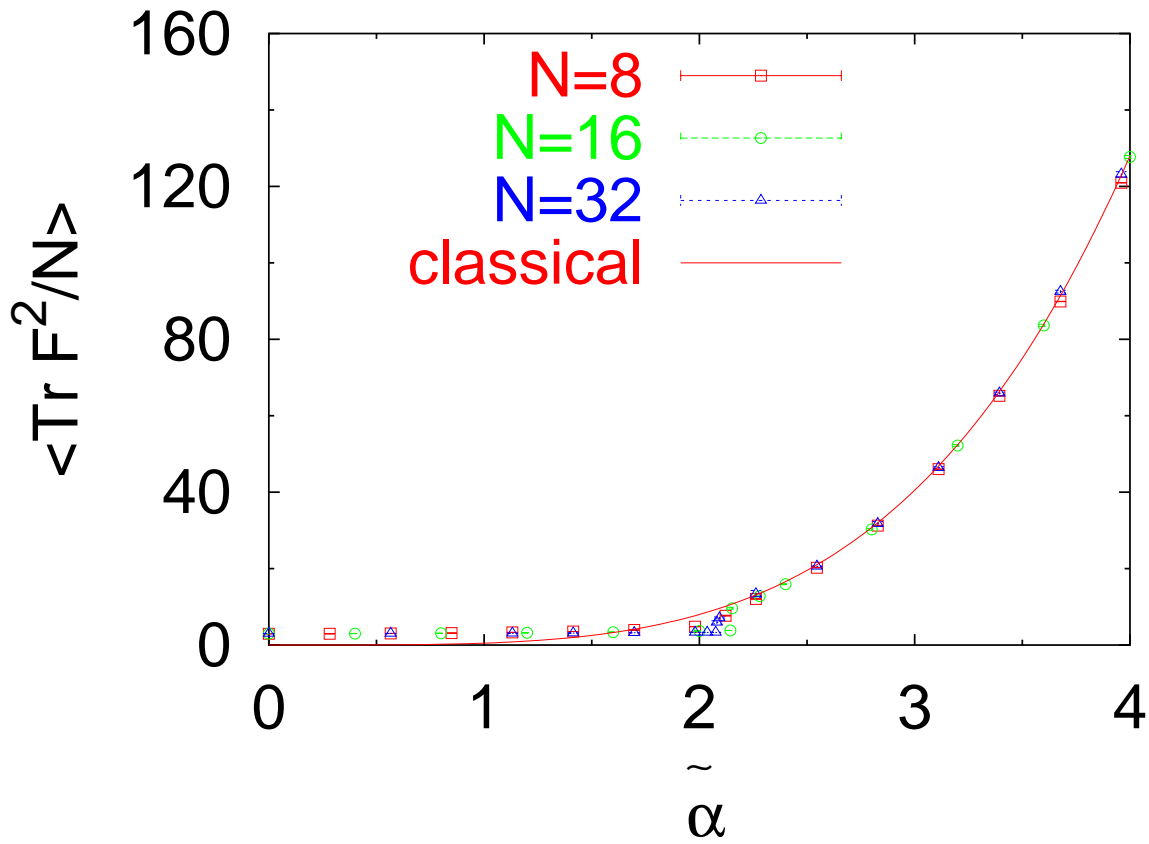


Figure 2: (Upper)  $\langle \frac{1}{N} \text{Tr } F_{\mu\nu}^2 \rangle$ , (Lower)  $\langle M \rangle / \sqrt{N}$ , against  $\tilde{\alpha}$ .

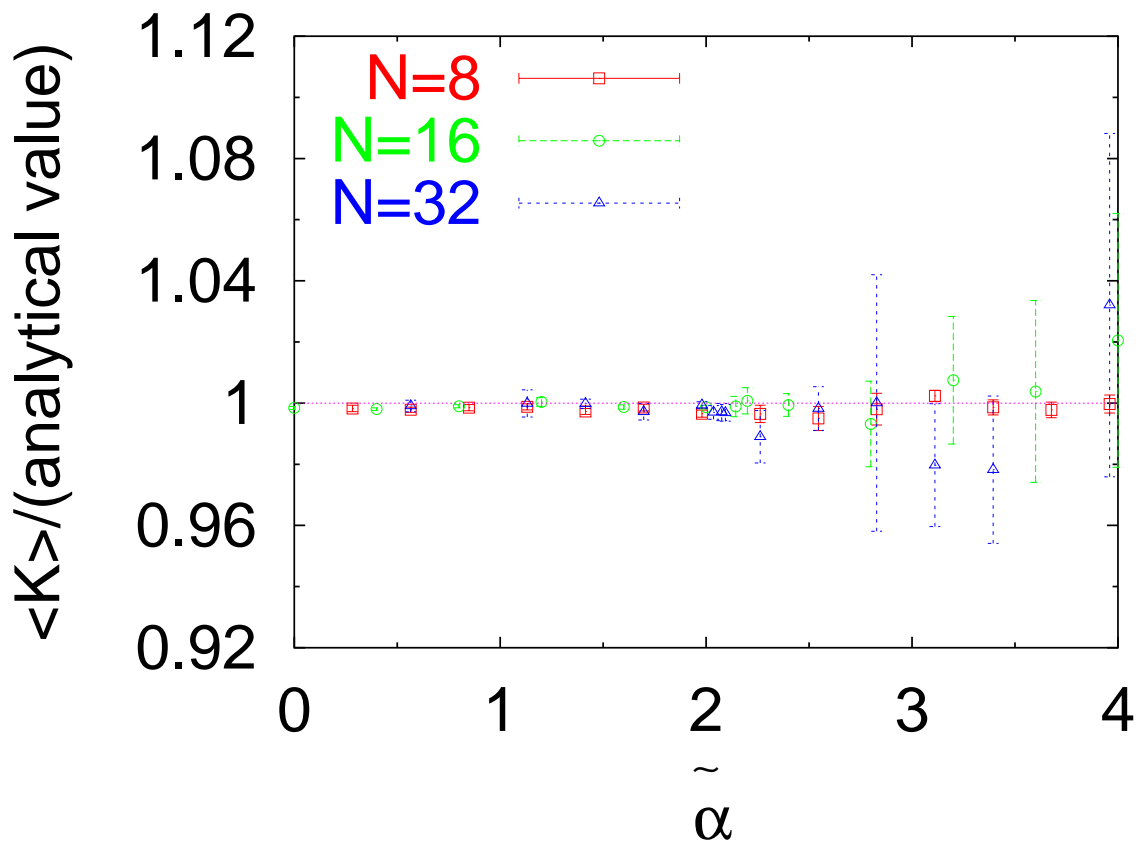


Figure 3:  $\frac{\langle K \rangle}{(\text{analytical value})} = \frac{\langle K \rangle}{3(1-1/N^2)}$

## 4 Connection to the Yang-Mills phase

We start from another initial configuration

$$A_{\mu}^{(0)} = 0.$$

The critical point is **different from the fuzzy sphere initial condition!**

$$\alpha_{cr}^{(u)} \sim 0.66.$$

In the Yang-Mill phase,

$$\frac{\langle S \rangle}{N^2}, \quad \left\langle \frac{1}{N} \text{Tr} A_{\mu}^2 \right\rangle \sim \mathcal{O}(1).$$

Similar to the bosonic IIB matrix model ( $\alpha = 0$ ).

T. Hotta, J. Nishimura and A. Tsuchiya hep-th/9811220.

We see a strong hysteresis at  **$N = 16$** .

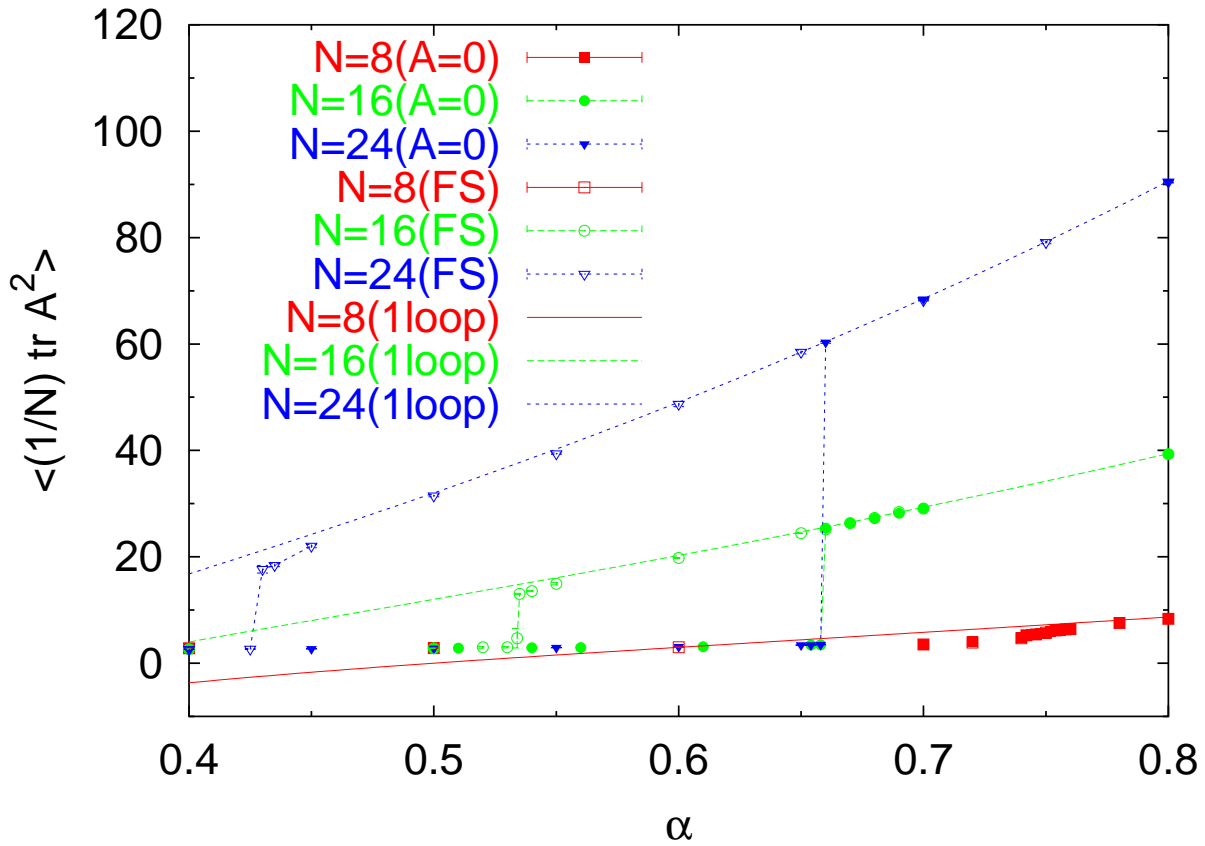
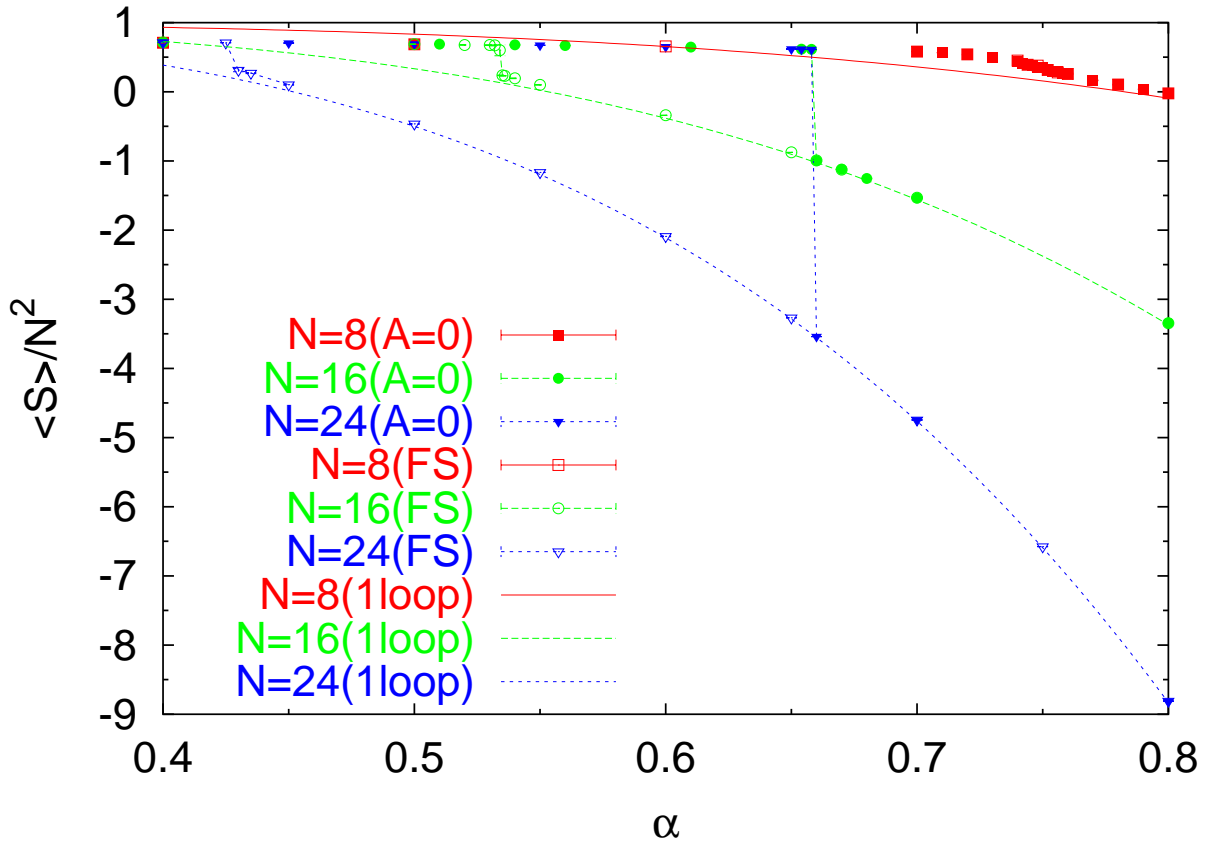


Figure 4: The hysteresis cycle of (Upper)  $\langle S \rangle / N^2$  and (Lower)  $\langle \frac{1}{N} \text{Tr} A_\mu^2 \rangle$ .

## 5 Multi-fuzzy-sphere state

The matrix model accommodates the multi-fuzzy-sphere solution.

$$A_\mu = \alpha \begin{pmatrix} J_\mu^{(n_1)} & & & \\ & J_\mu^{(n_2)} & & \\ & & \dots & \\ & & & J_\mu^{(n_k)} \end{pmatrix}.$$

- $J_\mu^{(n_a)}$ : The  $n_a$ -dimensional irrep. of  $SU(2)$ .  
 $n_1 + n_2 + \dots + n_k = N$ .
- The eigenvalues of  $Q$  are peaked at  $r_a^2 = \frac{\alpha^2}{4}(n_a^2 - 1)$ .
- The classical energy is  $S = -\frac{\alpha^4 N}{24} \sum_{a=1}^k (n_a^3 - n_a)$ .  
Higher than that of the one-fuzzy-sphere state  $A_\mu = \alpha J_\mu$ .

We initiate the simulation from  $A_\mu^{(0)} = 0$  for

$$N = 16, \alpha = 2.0 \in (\text{fuzzy sphere phase}).$$

The multi-fuzzy sphere is realized as a metastable state.

$$\begin{aligned} & \underbrace{A_\mu^{(0)} = 0}_{\text{initial state}} \rightarrow \dots \\ \rightarrow & \underbrace{A_\mu = \alpha \begin{pmatrix} J_\mu^{(6 \rightarrow 5 \rightarrow 4 \rightarrow 3 \rightarrow 2 \rightarrow 1)} & & 0 \\ & 0 & \\ & & J_\mu^{(10 \rightarrow 11 \rightarrow 12 \rightarrow 13 \rightarrow 14 \rightarrow 15)} \end{pmatrix}}_{\text{metastable vacuum}} \\ \rightarrow & \underbrace{A_\mu = \alpha J_\mu}_{\text{stable vacuum}}. \end{aligned}$$

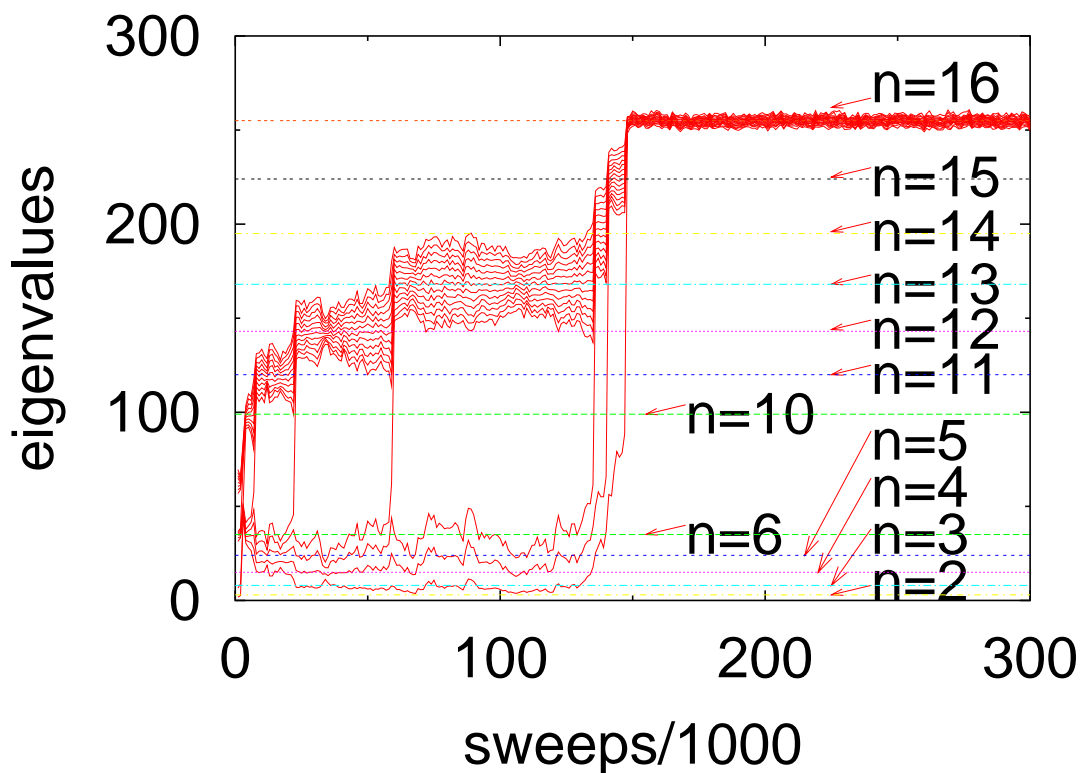
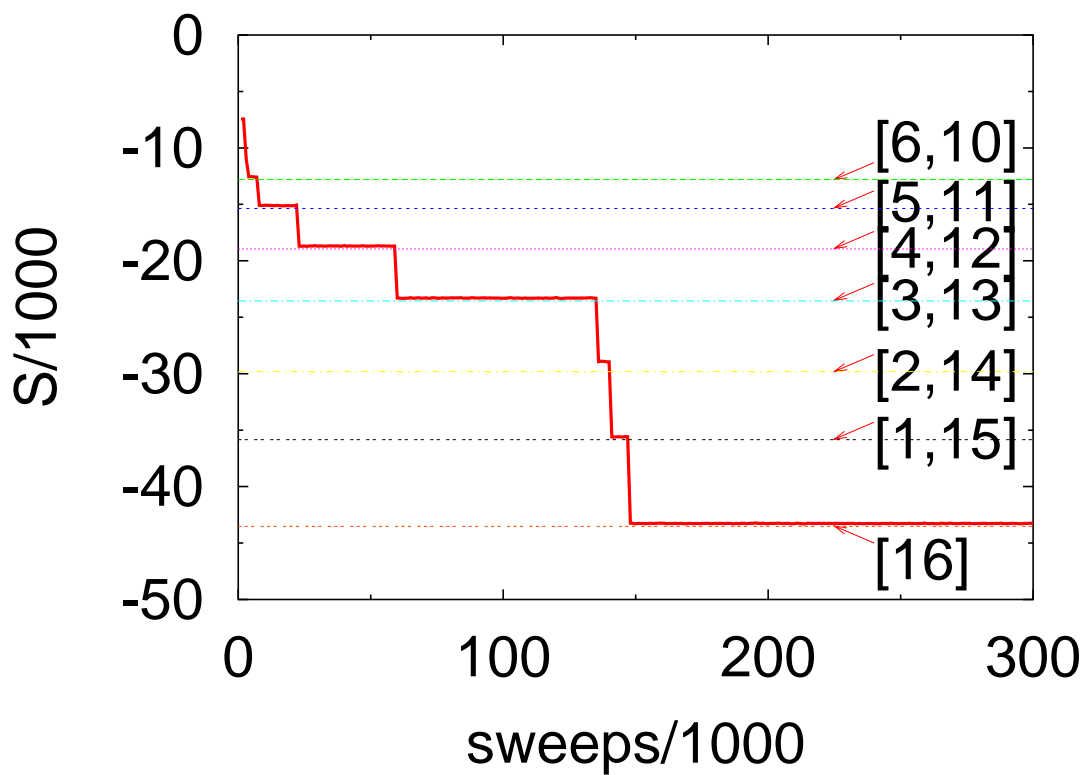


Figure 5: The history of the vacuum expectation value of the action  $\langle S \rangle$  (left), and the eigenvalues of  $Q$  (right) against the sweeping time, for  $N = 16$ ,  $\alpha = 2.0$ .

## Metastability of the multi-fuzzy-sphere state

We compare the dependence of the multi-fuzzy-sphere state on  $k, \alpha, N$ .

We initiate the simulation from

$$A_{\mu}^{(0)} = \alpha J_{\mu}^{(n)} \otimes \mathbf{1}_{k \times k},$$

namely when  $n = n_1 = \dots = n_k = \frac{N}{k}$ .

- $k$  dependence:  $N = 16, \alpha = 10.0$  fixed.  $k = 2, 4, 8$ .  
The sphere is more stable for smaller  $k$  (namely, larger  $J_{\mu}^{(n)}$ ).
- $\alpha$  dependence:  $N = 16, k = 8$  fixed. various  $\alpha$ .  
The sphere is more stable for larger  $\alpha$ .
- $N$  dependence:  $k = 2, \tilde{\alpha} = 40.0$  fixed.  $N = 8, 16, 32$ .  
The sphere is stable for larger  $N$  (commutative limit).



## 6 Conclusion

In this work, we have investigated the stability of the fuzzy sphere in the matrix model with the Chern-Simons term.

- The first-order phase transition between the Yang-Mills phase and the fuzzy sphere phase.
- One-loop exactness at the large  $N$  in the fuzzy-sphere phase.

Future works:

- Extension to the supersymmetric case.
- Extension to the higher-dimensional case.  
fuzzy  $2k$ -sphere,  $S^2 \times S^2, \dots$ .
- Dynamical generation of the gauge group.

## Heat bath algorithm of the matrix model

### (a) Warm-up: quadratic $U(N)$ one-matrix model

We start with the simplest case – quadratic  $U(N)$  one-matrix model:

$$S = \frac{N}{2} \text{Tr} \phi^2.$$

We analyze this model via the **heat bath algorithm**. To this end, we rewrite the  $U(N)$  matrix  $\phi$  as

$$\phi_{ii} = \frac{a_i}{\sqrt{N}}, \quad \begin{cases} \phi_{ij} = \frac{x_{ij} + iy_{ij}}{\sqrt{2N}} \\ \phi_{ji} = \frac{x_{ij} - iy_{ij}}{\sqrt{2N}} \end{cases} \quad (\text{for } i < j).$$

The  $N^2$  real quantities  $a_i, x_{ij}, y_{ij}$  comply with **the independent normal Gaussian distribution**.

$$S = \frac{1}{2} \sum_{i=1}^N a_i^2 + \frac{1}{2} \sum_{i < j} ((x_{ij})^2 + (y_{ij})^2).$$

$$Z = \int \prod_{i=1}^N da_i \prod_{1 \leq i < j \leq N} dx_{ij} dy_{ij} \exp \left( -\frac{1}{2} \sum_{i=1}^N a_i^2 - \frac{1}{2} \sum_{1 \leq i < j \leq N} ((x_{ij})^2 + (y_{ij})^2) \right).$$

$a_i, x_{ij}, y_{ij}$  are updated by the **Gaussian random number**.

### Generation of the uniform random number

We use the **congruence method**.

- We give the random seed  $z_1$ , such as  $a_1 = \text{time}()$ .
- We solve the recursion formula

$$z_{k+1} = az_k + c \pmod{2^{31} - 1}.$$

The choice  $(a, c) = (5^{11}, 0)$  is known to give a good pseudo-random number.

- The sequence  $\left\{ \frac{z_k}{2^{31}-1} \right\}$  gives a uniform pseudo-random number **[0:1]**.

## Generation of the Gaussian random number

- We take two uniform random numbers  $x, y \in [0 : 1]$ .
- We introduce the quantity  $r = \sqrt{-a^2 \log x^2}$ . This complies with the probability distribution

$$P(r)dr = P(x)\frac{dx}{dr}dr = \frac{2r}{a^2} \exp\left(-\frac{r^2}{a^2}\right).$$

- We next introduce the quantities

$$X = r \cos(2\pi y), \quad Y = r \sin(2\pi y).$$

They comply with the probability distribution

$$P(r)drdy \propto \exp\left(-\frac{1}{a^2}(X^2 + Y^2)\right).$$

## (b) The bosonic IIB matrix model

T. Hotta, J. Nishimura and A. Tsuchiya hep-th/9811220.

We investigate the  $d$ -dimensional bosonic IIB matrix model via the **the heat bath algorithm**:

$$S = -\frac{N}{4} \sum_{\mu, \nu=1}^d \text{Tr}[A_\mu, A_\nu]^2 = -\frac{N}{2} \sum_{1 \leq \mu < \nu \leq d} \text{Tr}\{A_\mu, A_\nu\}^2 + 2N \sum_{\mu < \nu} \text{Tr}(A_\mu^2 A_\nu^2).$$

This action is equivalent to  $\tilde{S}$ , after integrating out  $Q_{\mu\nu}$  (where  $G_{\mu\nu} = \{A_\mu, A_\nu\}$ ):

$$\begin{aligned} \tilde{S} &= \sum_{\mu < \nu} \left( \frac{N}{2} \text{Tr} Q_{\mu\nu}^2 - N \text{Tr}(Q_{\mu\nu} G_{\mu\nu}) + 2N \text{Tr}(A_\mu^2 A_\nu^2) \right) \\ &= \frac{N}{2} \sum_{\mu < \nu} \text{Tr}(Q_{\mu\nu} - G_{\mu\nu})^2 + S. \end{aligned}$$

Then,  $Q_{\mu\nu}$  is updated as

$$(Q_{\mu\nu})_{ii} = \frac{a_i}{\sqrt{N}} + (G_{\mu\nu})_{ii}, \quad (Q_{\mu\nu})_{ij} = \frac{x_{ij} + iy_{ij}}{\sqrt{2N}} + (G_{\mu\nu})_{ij},$$

We next update  $A_\lambda$ . We extract the dependence of  $A_\lambda$ .

$$\tilde{S} = -NT\text{r}(T_\lambda A_\lambda) + 2NT\text{r}(S_\lambda A_\lambda^2) + \dots, \text{ where}$$

$$S_\lambda = \sum_{\mu \neq \lambda} (A_\mu^2), \quad T_\lambda = \sum_{\mu \neq \lambda} (A_\mu Q_{\lambda\mu} + Q_{\lambda\mu} A_\mu).$$

- The diagonal part  $A_\lambda$  is updated by extracting the dependence of  $(A_\lambda)_{ii}$ :

$$\tilde{S} = 2N(S_\lambda)_{ii}(A_\lambda)_{ii}^2 - 4Nh_i(A_\lambda)_{ii}, \text{ where}$$

$$h_i = \frac{N}{4}[(T_\lambda)_{ii} - 2 \sum_{j \neq i} ((S_\lambda)_{ji}(A_\lambda)_{ij} + (S_\lambda)_{ij}(A_\lambda)_{ji})].$$

Then,  $(A_\lambda)_{ii}$  is updated as

$$(A_\lambda)_{ii} = \frac{a_i}{\sqrt{4N(S_\lambda)_{ii}}} + \frac{h_i}{(S_\lambda)_{ii}}.$$

- The other components  $(A_\lambda)_{ij}$  are updated likewise by extracting their dependence:

$$\tilde{S} = 2Nc_{ij}|(A_\lambda)_{ij}|^2 - 2Nh_{ji}(A_\lambda)_{ij}, \text{ where}$$

$$c_{ij} = (S_\lambda)_{ii} + (S_\lambda)_{jj},$$

$$h_{ij} = \frac{1}{2}(T_\lambda)_{ij} - \sum_{k \neq i} (S_\lambda)_{ik}(A_\lambda)_{kj} - \sum_{k \neq j} (S_\lambda)_{kj}(A_\lambda)_{ik}.$$

Then,  $(A_\lambda)_{ij}$  are updated as

$$(A_\lambda)_{ij} = \frac{x_{ij} + iy_{ij}}{\sqrt{4Nh_{ij}}} + \frac{h_{ij}}{c_{ij}}.$$

(c) Extension to the bosonic IIB matrix model with the Chern-Simons term

The Chern-Simons term is *linear* with respect to *each*  $A_\mu$ . We have only to replace  $T_\lambda$  as (for  $d = 3$ )

$$T_\lambda^{CS} = T_\lambda + 3g\epsilon_{\lambda\nu_1\nu_2}A_{\nu_1}A_{\nu_2}.$$