Staircase to higher-order topological phase transitions

P. Cats,1 A. Quelle,1 O. Viyuela,2,3 M. A. Martin-Delgado,4 and C. Morais Smith1

1Institute for Theoretical Physics, Centre for Extreme Matter and Emergent Phenomena, Utrecht University, Princetonplein 5, 3584CC 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

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-order [23,24], second-order [24,25], third-order [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 $\alpha \to 1$ 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

$$H = -\mu \sum_{j=1}^{N} (c_j^\dagger c_j - \frac{1}{2}) - t \sum_{j=1}^{N-1} (c_j^\dagger c_{j+1} + c_{j+1}^\dagger c_j)$$

$$+ \Delta \sum_{j \neq l} \frac{1}{|j-l|^\alpha} (c_j c_l + c_l^\dagger c_j^\dagger),$$

(1)

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]

$$E_k = \pm \sqrt{\epsilon_k^2 + 4 \Delta f_{\alpha}(k)}$$

$$f_{\alpha}(k) = \sum_{j=1}^{N-1} \frac{\sin(\alpha k j)}{|j|^\alpha},$$

(2)

where $\epsilon_k = -\mu - 2t \cos(k)$. For $\alpha \rightarrow \infty$, 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 $k = 0$ 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 $\mu/t < 2$. 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 transition at $\mu/t = 2$ 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 $\alpha \rightarrow 1$. 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,

$$\frac{\partial \Omega}{\partial \mu} = \frac{1}{\beta} \int \mathrm{d}E k \langle \hat{A} e^{-\beta \mu H} \rangle = \langle \frac{\partial \hat{H}}{\partial \mu} \rangle$$

(3)

where $\langle \hat{A} \rangle := \text{Tr}[\hat{A} e^{-\beta H}] / \text{Tr}[e^{-\beta H}]$. 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,

$$\omega = \frac{\Omega}{N} = -\int_{-\pi}^{\pi} \mathrm{d}k \ E_k,$$

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 $\langle c_j c_j^\dagger \rangle$ does not depend on the system size when $N$ is large enough. Thus, we may add and subtract $\partial \Omega_\mu / \partial \mu$ to Eq. (3) to find

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

(4)

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

$$\frac{\partial \Omega}{\partial \mu} = N \langle c_j^\dagger c_j \rangle + \sum_j \langle c_j^\dagger c_j - (c_j^\dagger c_j^\dagger) \rangle,$$

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

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

$$\frac{\partial \omega_0}{\partial \mu} = \sum_j \langle c_j^\dagger c_j - (c_j^\dagger c_j^\dagger) \rangle $$

(5)

(6)

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 \( \mu/t = \pm 2 \). Let us now focus on the LRKC where higher-order topological phase transitions will arise.

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 \( k \in (0,\epsilon) \), where \( \epsilon \) is sufficiently small for the expansion in \( k \) to be valid. From this expansion, we can also extract the critical exponent \( \tilde{\alpha} \) defined by \( \Omega \propto m^{2-\tilde{\alpha}} \), the dynamical exponent \( z \) defined by \( E_k(m = 0) \propto k^z \), and the critical exponent \( \nu \) defined by \( E_k=0(m) \propto m^{\nu} \) [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

\[
F(m,\alpha > 2) := \int_{0}^{\epsilon} dk \sqrt{m^2 + k^2} \propto m^2 \ln |m|.
\]

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

\[
F(m,1 < \alpha < 2) \approx \int_{0}^{\epsilon} dk \sqrt{m^2 + k^2} \propto m^2 \ln |m|.
\]

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 \( \alpha = 2n/(2n-1) \), the integrals in Eq. (7) will be discontinuous in the \( (2n-1) \)-th derivative at \( m = 0 \) because in that case \( F \propto m^n \ln |m| \), 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 \( F \propto m^{n-1} \). 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 \( \alpha = 1 \).
by inducing higher-order topological phase transitions. In
addition, the critical exponents that follow from this analysis
read \( \tilde{\alpha} = (\alpha - 2)/(\alpha - 1) \), \( \tilde{\alpha} = \alpha - 1 \), and \( \tilde{\nu} = 1/(\alpha - 1) \). This is consistent
with the hyperscaling relation \( 2 - \tilde{\alpha} = \tilde{\nu}(d + \tilde{\alpha}) \), where \( d \) denotes the dimensionality of
the model \((d = 1 \text{ in our case}) \) [34,35]. A remarkable effect occurs in the limit \( \alpha = 1 \) as the
topological phase transition becomes of infinite order. Instead,
for \( \alpha < 1 \), there is no longer a phase transition at \( \mu/t = 2 \) because the long-range pairing causes the whole chain
to be correlated, thus gapping the edge mode everywhere. This
can also be clarified from Eq. (7) where the integrand can be expanded as \( \sqrt{m^2 + k^{2(\alpha - 1)}} = k^{-1(\alpha)} + k^{1-\alpha} m^2/2 + O[k^{1-\alpha}(k^{2(\alpha - 1)\alpha})m^2] \) such that \( F(m, \alpha < 1) \) exhibits no non-
analyticities. Thus, \( \alpha = 1 \) constitutes a critical-end point in
the \( \alpha - \mu/t \) quantum phase diagram. This behavior is consistent
with the Dirac sector found in Ref. [29].

V. Boundary phase transition. The separation between
the bulk and the residual contribution to the grand potential allows
us to investigate the behavior of both independently. Using
Eq. (6), we calculate numerically \( \partial \omega_0/\partial \mu \) on the \( \alpha-\mu/t \) plane and find the result given in Fig. 2(a) for \( N = 200 \). Below
the dashed line, the results are not accurate due to numerical
limitations as was the case for the bulk. Along the line \( \mu/t = 2 \),
there is a clear indication of a first-order phase transition for
all values of \( \alpha \) (dark-blue line). However, for \( \mu/t = -2 \) there
is only a clear indication of a first-order phase transition down
to \( \alpha = 3/2 \) (bright-yellow line) below which the boundaries
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 $1/\sqrt{r}$. 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.

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