

Quantized invariant tori in Andreev billiards of mixed phase space

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Comparing the results of exact quantum calculations and those obtained from the EBK-like quantization scheme of Silvestrov *et al* [Phys. Rev. Lett. **90**, 116801 (2003)] we show that the spectrum of Andreev billiards of mixed phase space can basically be decomposed into a regular and an irregular part, similarly to normal billiards. We provide the first numerical confirmation of the validity of this quantization scheme for individual eigenstates and discuss its accuracy.

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For quantum systems, whose classical analogues have mixed dynamics, the separation of the spectra into regular and irregular parts goes back to Percival¹. Here the term 'regular' refers to such energy levels, which correspond to quantised invariant tori, while 'irregular' refers to those associated with the chaotic part of the phase space. Semiclassical methods, such as EBK quantization², have given a deep understanding of the influence of the classical dynamics on the quantum spectrum (see eg^{3,4,5} and references therein).

Recently a new type of quantum dot system, comprising normal-superconductor (N-S) interface has attracted considerable attention. These systems are commonly called "Andreev-billiards" (ABs)^{6,7}. The name derives from the specific scattering process taking place at the N-S interface, namely the Andreev-reflection⁸, whereby an impinging electron-like quasiparticle with energy ε (measured from the Fermi energy E_F) is coherently scattered into a hole (and vice versa) if ε is smaller than the superconducting gap Δ (for details see eg⁷). Unlike specular reflection, this scattering process is accompanied by the (approximate) reversal of all velocity components, thereby giving rise to a peculiar classical dynamics. In a recent paper⁹ we have presented evidence that in general the phase space of these systems is mixed. Thus the question naturally arises, of whether one can perform a similar separation of the spectrum into regular and irregular parts as in normal systems. While the influence of different regions of the mixed phase space of an *isolated* normal dot on the density of states of the corresponding ABs has been addressed beforehand¹⁰ to our knowledge no study has tried to answer the above question regarding the individual energy levels and taking into account the peculiar dynamics of the *whole* N-S system. Our work is aimed to be the first step towards the answer by studying a simple yet nontrivial 2D example.

In our study we shall use semiclassical and quantum mechanical tools to identify the regular eigenstates. Quantum mechanically, these systems can be described by the Bogoliubov-de Gennes equations¹¹. From semiclassical point of view, this implies that the EBK quantization has to be generalized to the case of spinor wave function. Such a multicomponent semiclassical theory

for the N-S systems has been developed in Ref.¹² and it was shown that the EBK quantization of normal systems can also be generalized to integrable N-S systems. Indeed, in Ref.¹³ a good agreement between semiclassical and quantum calculations has been found for an integrable AB. Another important idea regarding the quantisation of N-S systems was introduced in Refs.^{14,15} for cases where for $\varepsilon > 0$ the classical dynamics is strictly speaking non-integrable, but there is an adiabatic invariant. At zero magnetic field the invariant is the time $T(\varepsilon)$ between subsequent Andreev reflections. According to this approach, for the purpose of semiclassical quantization, one can consider the curves of constant T at $\varepsilon = 0$.

In our work we benefit from both of the studies^{12,14}. As it will be shown below, the dynamics in certain regions of the phase space is quasi-integrable. By quasi-integrable we mean regions which contain mostly tori, on which the dynamics is similar to that of integrable normal systems. Therefore we expect that for these islands of regular motion the results of Ref.¹² apply. However, the analytical calculations can be performed only in the adiabatic approximation¹⁴, whose accuracy will also be discussed.

The model system we used in our calculations is the Sinai-Andreev (SA) billiard^{9,16}. It consists of a Sinai-billiard-shaped normal dot and an attached (infinite) superconducting lead as shown in Fig. 1(c). Classically, in the phase space of this model we have found a large stability island (see Fig. 1(a)). Its existence can be expected, since it is centered on the shortest unstable periodic orbit of the isolated normal dot (which corresponds to the motion along the bottom wall) and the presence of the superconductor, i.e., Andreev-reflection can stabilise this orbit. To prove this, we consider the dynamics on the Poincaré section (PS) which we define in the following way: we record the position y and the tangential velocity component v_y in units of $v_e = v_F\sqrt{1+\tilde{\varepsilon}}$ when the Andreev reflection results in a departing electron quasiparticle, ie whenever a hole impinges on the N-S interface (here $\tilde{\varepsilon} = \varepsilon/E_F$, v_F is the Fermi velocity and y is measured from the lower edge of the interface). Suppose now that an electron departs from the interface and after returning to it becomes Andreev-reflected. Using simple geometrical considerations and taking into account

the Andreev reflection law^{17,18} one finds that for $y \ll 1$, $v_y \ll v_e$ the linearised equations of motion for the phase space coordinates y , $\tilde{v}_y = v_y/v_e$ of the quasiparticle is given by the stability matrix

$$M(\varepsilon) = \begin{pmatrix} 1 - 2d/R & 2d(1 - d/R) \\ \gamma 2d/R & \gamma(2d/R - 1) \end{pmatrix} \quad (1)$$

where $\gamma = \sqrt{1 + \tilde{\varepsilon}}/\sqrt{1 - \tilde{\varepsilon}}$ and the geometrical parameters d , R are defined in Fig. 1(c). The motion of the emerging hole can then be described by $M(-\varepsilon)$. However, by construction the Poincaré map consists only of the starting coordinates of electron trajectories, therefore the motion in the (y, \tilde{v}_y) plane is given by $M_{eh} = M(-\varepsilon)M(\varepsilon)$. The periodic orbit is stable, if the trace of the matrix M_{eh} is less than 2, which gives the condition $0 < d < R/(\gamma - 1)$. Since $\varepsilon \ll E_F$ in our calculations, $1/(\gamma - 1) \approx 1/\tilde{\varepsilon} \gg 1$ and the periodic orbit is stable for wide range of values of the parameters d and R .

Part of the PS around the stable periodic orbit is shown in Fig. 1(a). As expected, we find numerically that there

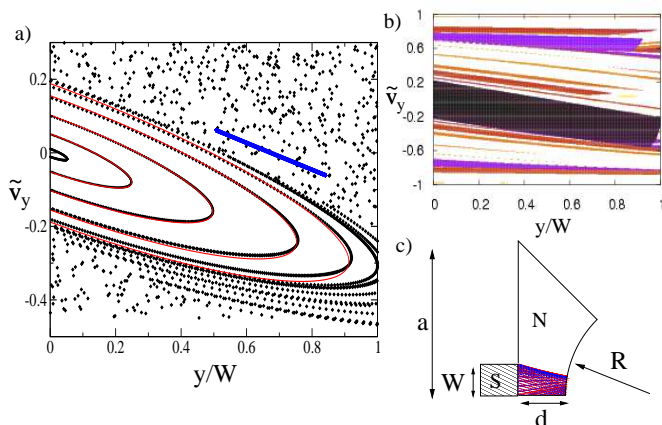


FIG. 1: (colour online) Enlargement of a part of the PS around $\tilde{v}_y = 0$ (a) (for the geometrical and other parameters see¹⁹). Each dot represents a starting point of an electron trajectory. The red curves show the ellipse-approximation given by Eq. (2), for different T_0 s. The blue curve denotes another, thin regular island. An alternative view of PS showing bands of approximately constant T_{eh} denoted by different colours (b). Only bands with $T_{eh} < 6a/v_F$ are shown. One of the tori shown in (a) is projected onto the real space (c). The electron trajectories are blue, the hole ones are red.

are truly invariant curves around the stable periodic orbit forming an island of regular motion. This regular island, which can be clearly seen in the middle of Fig. 1(a) is surrounded by intermittent-like regions. Beyond there are chaotic seas interwoven with other intermittent regions and there is at least one another smaller regular island. As pointed out in our previous paper⁹, this structure is due to the interplay of *non-exact retracing* for $\tilde{\varepsilon} > 0$ and the presence of the so called "critical points" which separate the normal and the superconducting segments of the billiard boundary.

Because of its importance in the semiclassical quantization, we now focus on the energy dependence of the

time $T_{eh}(y, \tilde{v}_y, \tilde{\varepsilon})$ of the electron-hole orbit between two sections with the PS in the regular island. Following the electron-hole orbits which trace out the invariant curves \mathcal{C}_{inv} in Fig. 1(a), we have found numerically that (a) the variation of $T_{eh}(y, \tilde{v}_y, \tilde{\varepsilon})$ corresponding to subsequent points on the invariant curves is only $\mathcal{O}(\tilde{\varepsilon}^3)$, ie T_{eh} is an adiabatic invariant (b) $T_{eh} = 2T(y, \tilde{v}_y, \tilde{\varepsilon} = 0) + \mathcal{O}(\tilde{\varepsilon}^2)$, where we denoted by T the time between *subsequent* Andreev-reflections for $\tilde{\varepsilon} = 0$. An important consequence of the above observations is the following: if we denote by \mathcal{C}_{T_0} the $T(y, \tilde{v}_y, \tilde{\varepsilon} = 0) = T_0$ curves on the PS, then considering any point (y, \tilde{v}_y) on \mathcal{C}_{T_0} , for finite $\tilde{\varepsilon}$ the invariant curve \mathcal{C}_{inv} which contains this particular point will always be in $\mathcal{O}(\tilde{\varepsilon}^2)$ vicinity of \mathcal{C}_{T_0} . This will be important later on when we discuss the semiclassical quantization of this regular island: it can be shown^{12,14}, that one of the action integrals to be calculated equals the area enclosed by \mathcal{C}_{inv} , which can be then approximated by the area enclosed by \mathcal{C}_{T_0} , since the difference is of higher order than $\tilde{\varepsilon} \ll 1$. A similar conclusion has been drawn in Ref.¹⁴.

An alternative view of the PS can be obtained by denoting with different colours those regions, which correspond to approximately constant T_{eh} . These regions, which usually appear as narrow bands in Fig. 1(b) are often not easily recognizable on the PS since they do not always show ordered pattern such as those indicating the presence of intermittent-like motion around the quasi-integrable island in Fig. 1(a). (The large dark region in the middle of Fig. 1(b) corresponds to the regular island and the surrounding intermittent region in Fig. 1(a).) As we will briefly discuss later, the importance of these bands lies in the fact that some of them can be associated to certain eigenstates.

Before turning to the adiabatic quantization, we note that for a different W , and larger value of $\tilde{\varepsilon}$, in the regular island we have also found structures resembling very much the secondary island chains known from normal KAM systems. It would be an interesting future project to investigate the properties of the classical dynamics in more detail to explore the exact nature of the similarities with KAM systems. However, for the parameters¹⁹ used in the present study, these "secondary islands", if they exist, are much smaller than Planck's constant \hbar and thus do not play any role in our further discussion.

We now proceed with the adiabatic quantisation¹⁴ of the regular island shown in Fig 1(a). The semiclassical energies can be obtained by quantising the action integrals $I_i = 1/2\pi \oint_{\mathcal{C}_i} \mathbf{p} \cdot \mathbf{dq}$, $i = 1, 2$, calculated along the \mathcal{C}_i irreducible closed contours on the adiabatic tori. The curve \mathcal{C}_{T_0} can be chosen as the integration contour \mathcal{C}_1 and therefore I_1 equals the enclosed area on the PS. One can show that for $y, \tilde{v}_y \ll 1$ the curve \mathcal{C}_{T_0} is semi-ellipse given by the following equation:

$$(L - 2d)R^2 = Fy^2 + G\tilde{v}_y y + H\tilde{v}_y^2 \quad (2)$$

where $F = (2d + R)$, $G = 4d(d + R)$, $H = FG/4$ and $L = v_F T_0$. Comparison of the above curve for different T_0 s and the numerically-calculated PS of the corresponding

tori for $\tilde{\varepsilon} = 0.0105$ is shown in Fig. 1(a). One can observe that the agreement is very good for the inner tori, while for those closer to the border of the regular island there is a small but noticeable deviation since the assumption $y, \tilde{v}_y \ll 1$ does not hold. Quantising the area enclosed by \mathcal{C}_{T_0} one finds the condition

$$\frac{1}{8} \frac{(L - 2d)R}{\sqrt{d(d+R)}} p_F = \hbar \left(m + \frac{3}{4} \right) \quad (3)$$

where $m = 0, 1, 2, \dots$ and the Maslov index is $3/4$ since one caustic and one hard wall is encountered along the integration contour.

The second action integral I_2 in the adiabatic approximation is to be calculated along a self-retracing electron-hole orbit. Since the particles move ballistically inside the normal dot, the quantisation condition reads:

$$(p_e - p_h)L = 2\pi\hbar \left[n + \frac{1}{\pi} \arccos(\varepsilon/\Delta) \right]. \quad (4)$$

Here $p_e(\tilde{\varepsilon}) = p_F \sqrt{1 + \tilde{\varepsilon}}$ and $p_h(\tilde{\varepsilon}) = p_e(-\tilde{\varepsilon})$ are the magnitudes of the electron's and hole's momentum respectively, $n = 0, 1, 2, \dots$, and with the $\arccos(\varepsilon/\Delta)$ term we take into account the phase shift due to the Andreev-reflection. Combining Eqs. (3) and (4) one arrives at an implicit equation for the eigenvalues ε_{nm} which can be solved numerically for each value of n and m .

Before comparing the semiclassical and exact quantum calculations, we briefly discuss the accuracy of the adiabatic approximation. There are two sources of error: the first is in the derivation of Eqs. (3) and (4) where we considered the invariant surfaces in the phase space for $\tilde{\varepsilon} = 0$. However, due to the non-exact retracing, the dynamics is different for finite $\tilde{\varepsilon}$. Since in the quantum system the excitation energies $\tilde{\varepsilon}_{nm}$ are always finite, one should calculate the action integral I_1 using the invariant curves \mathcal{C}_{inv} , whereas in case of I_2 one should take into account that for $\tilde{\varepsilon} > 0$ the hole does not retrace exactly the path of the electron, and one should choose the integration contour accordingly. It turns out however, that for this regular island the results for I_1 and I_2 do not change in first order of $\tilde{\varepsilon}$ even if we take into account the effects of finite $\tilde{\varepsilon}$ on classical dynamics. Namely, as we have already pointed out, the difference between the areas enclosed by a \mathcal{C}_{inv} and a corresponding \mathcal{C}_{T_0} is only of $\mathcal{O}(\tilde{\varepsilon}^2)$ and therefore I_1 is accurate to first order in $\tilde{\varepsilon}$. Considering I_2 , we checked the accuracy of Eq. (4) by taking as an integration contour \mathcal{C}_2 a non-retracing electron-hole orbit and then we closed the contour on the PS. After lengthy calculations we have found that the first correction to the result given by Eq. (4) is of the order of $\tilde{\varepsilon}^3$.

The second source of error is that in order to calculate I_1 we approximated the curves \mathcal{C}_{T_0} by the semi-ellipses given by Eq. (2). This certainly introduces inaccuracy in case of adiabatic tori close to the border of the regular island, for which the conditions $y, \tilde{v}_y \ll 1$ do not rigorously hold. Therefore we checked our analytical results in the following way: first we numerically determined those \mathcal{C}_{T_0}

curves on PS for which the enclosed area is $\hbar(m + 3/4)$, $m = 0, 1, \dots$. Then reading off the T_0 values corresponding to these curves and using Eq. (4) we re-calculated the semiclassical energies. The results are summarized in Fig. 2(a),(b) and will be discussed below.

We now compare the results of the quantum mechanical and semiclassical calculations and show that the semiclassical energies agree remarkably well with the exact quantum ones. The quantum treatment of the system is based on the Bogoliubov-de Gennes equations¹¹ and is briefly described in⁹. It is assumed that the superconducting pair potential Δ is constant inside the lead and zero in the N region⁷ and we work in the regime $\delta_N \ll E_T \ll \Delta \ll E_F$ ⁷ where δ_N is the mean level spacing of the isolated normal dot and E_T is the Thouless energy¹⁹. The area of the regular island on the PS is $\approx 4h$ and therefore we expected 8 regular eigenstates in the spectrum, corresponding to quantum numbers $n = 0, 1, m = 0, 1, 2, 3$ (For the parameters¹⁹ used in our calculation Eqs. (3), (4) do not have real solution for larger n , while the values of m are limited by the size of the stability island).

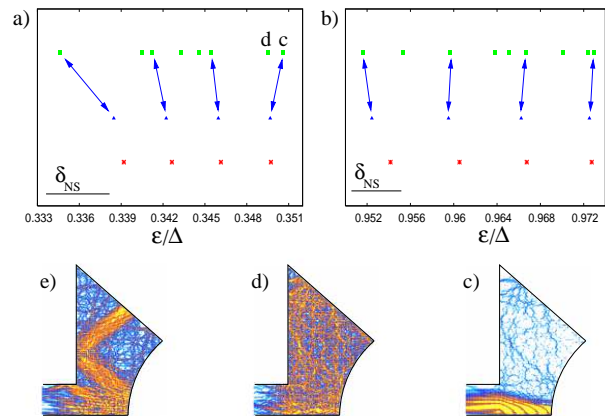


FIG. 2: (colour online) Quantum eigenenergies (green squares), the results of the adiabatic quantization using Eq. (3) (red stars) and by taking into account the exact shape of \mathcal{C}_{T_0} (blue triangles) for $n = 0$ (a) and $n = 1$ (b). The arrows show which quantum and semiclassical energies correspond to each other. The bars show the magnitude of the mean level spacing $\delta_{NS} = \delta_N/2$. The square modulus $|u(\mathbf{r})|^2$ of the electron components of the wave functions corresponding to certain eigenenergies as indicated by the letters c, d in Fig. 2(a) are seen in (c),(d). The $|u(\mathbf{r})|^2$ for the state at $\varepsilon/\Delta = 0.3202$ corresponding to a band of approximately constant T_{eh} starting at $y = 0, \tilde{v}_y = \pm 0.4$ in Fig. 1(b) is shown in (e).

Comparison of the semiclassical predictions for $n = 0, m = 1 \dots 4$ and the exact quantum mechanical eigenvalues lying roughly in the same energy range can be seen in Fig. 2(a) and (b). This shows that there are twice as many quantum eigenenergies as semiclassical ones and at first sight it is not obvious which of the eigenstates should be considered as regular ones. To identify the eigenstates which correspond to quantized tori we now examine the eigenfunctions. Similarly to normal billiards²⁰ we have found that the wave function of certain eigenstates show

strong localization (both the electron and the hole components) onto classical objects (see also^{9,13}). This can be either a torus (compare Fig. 2 (c) and Fig. 1(c)), or a bunch of trajectories (see eg Fig. 2 (e)) corresponding to a band of approximately constant T_{eh} in Fig. 1(b).

Computing eg the eigenfunctions belonging to the eigenvalues shown in Fig. 2(a) reveals that only four of them are localized (as in Fig. 2(c)), three others display an apparently random interference pattern and cover the normal dot in roughly uniform way (as in Fig. 2(d)), while one of them is of intermediate nature. (The picture is very similar in case of Fig. 2(b)). As an example, we show the electron component of those two eigenstates energies of which are very close to the $n = 0, m = 0$ semiclassical one (see Figs. 2(c), (d)). One can clearly see that one of them is chaotic, while the other is localized onto a classical torus. Thus the criteria for accepting that a quantum eigenstate corresponds to a quantized torus are the vicinity of the eigenenergy to the semiclassical prediction *and* localization of the eigenfunction. Based on these two criteria, we indeed identified 4 + 4 regular eigenstates (for the $n = 0, 1, m = 0 \dots 3$ cases) in the spectrum. The accuracy of the adiabatic quantization is remarkable, since using the numerically-determined \mathcal{C}_{T_0} for the semiclassical quantization shows that the difference between the quantum and semiclassical energies is $\sim 10^{-1}\delta_{NS}$, except for the $n = 0, m = 3$ eigenstate [the leftmost one in Fig. 2(a)], for which it is $0.83\delta_{NS}$ (here $\delta_{NS} = \delta_N/2$ is the mean level spacing of the N-S system). If one approximates the curves \mathcal{C}_{T_0} by semi-ellipses as in Eq. (3), the agreement remains the same for the states with quantum number $m = 0, 1$ and slightly deteriorates for the $m = 2, 3$ states. Finally, the observation that

chaotic eigenstates are intermixed with regular ones in the given energy interval suggests that the Berry-Robnik conjecture²¹ for the spectrum of (normal) systems with mixed classical dynamics might also hold for ABs.

Besides the regular eigenstates discussed so far, we have found that some of the bands of nearly constant T_{eh} shown in Fig. 1(b) with intermittent dynamics also support one or more quantum eigenstates. The energies of these eigenstates can also be obtained with semiclassical methods, although not as accurately as in the previous case. We found that calculating the average time \overline{T}_{eh} of an electron-hole orbit in a given band and then using Eq. (4) with $\overline{L} = v_F \overline{T}_{eh}$ one can usually predict the quantum eigenvalues with an error $\lesssim \delta_{NS}$. As an example, for the eigenstate shown in Fig. 2(e) the quantum calculation gives $\varepsilon/\Delta = 0.3202$ while for $n = 1$ the semiclassical result is 0.3239, giving an error of $0.8\delta_{NS}$. (There is also a quantum state which corresponds to the $n = 0$ semiclassical one, but it is not as clearly localised as the one shown in Fig.2(e).)

In summary, semiclassical analysis and the wave function computation enable the classification of certain eigenstates as regular ones for Andreev billiards of mixed phase space. For regular states we present the first numerical calculation to show that EBK-like quantization scheme yields good agreement with the quantum results. Moreover, other states are either chaotic or can be associated with bands on the PS for which the time until the next Poincaré section is approximately constant.

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