

Contents

| | |
|---|------------------|
| <i>Preface</i> | <i>page</i> xiii |
| <i>How to use this book</i> | xv |
| 1 Introduction: mesoscopic physics | 1 |
| 1.1 Interference and disorder | 1 |
| 1.2 The Aharonov–Bohm effect | 4 |
| 1.3 Phase coherence and the effect of disorder | 7 |
| 1.4 Average coherence and multiple scattering | 9 |
| 1.5 Phase coherence and self-averaging: universal fluctuations | 12 |
| 1.6 Spectral correlations | 14 |
| 1.7 Classical probability and quantum crossings | 15 |
| 1.7.1 Quantum crossings | 17 |
| 1.8 Objectives | 18 |
| 2 Wave equations in random media | 31 |
| 2.1 Wave equations | 31 |
| 2.1.1 Electrons in a disordered metal | 31 |
| 2.1.2 Electromagnetic wave equation – Helmholtz equation | 32 |
| 2.1.3 Other examples of wave equations | 33 |
| 2.2 Models of disorder | 36 |
| 2.2.1 The Gaussian model | 37 |
| 2.2.2 Localized impurities: the Edwards model | 39 |
| 2.2.3 The Anderson model | 41 |
| Appendix A2.1: Theory of elastic collisions and single scattering | 43 |
| A2.1.1 Asymptotic form of the solutions | 44 |
| A2.1.2 Scattering cross section and scattered flux | 46 |
| A2.1.3 Optical theorem | 47 |
| A2.1.4 Born approximation | 51 |
| Appendix A2.2: Reciprocity theorem | 54 |
| Appendix A2.3: Light scattering | 56 |
| A2.3.1 Classical Rayleigh scattering | 56 |

| | | |
|----------|--|------------|
| | A2.3.2 Mie scattering | 60 |
| | A2.3.3 Atom–photon scattering in the dipole approximation | 61 |
| 3 | Perturbation theory | 70 |
| | 3.1 Green’s functions | 71 |
| | 3.1.1 Green’s function for the Schrödinger equation | 71 |
| | 3.1.2 Green’s function for the Helmholtz equation | 77 |
| | 3.2 Multiple scattering expansion | 79 |
| | 3.2.1 Dyson equation | 79 |
| | 3.2.2 Self-energy | 82 |
| | 3.3 Average Green’s function and average density of states | 86 |
| | Appendix A3.1: Short range correlations | 88 |
| 4 | Probability of quantum diffusion | 92 |
| | 4.1 Definition | 92 |
| | 4.2 Free propagation | 95 |
| | 4.3 Drude–Boltzmann approximation | 96 |
| | 4.4 Diffuson or ladder approximation | 97 |
| | 4.5 The Diffuson at the diffusion approximation | 102 |
| | 4.6 Coherent propagation: the Cooperon | 104 |
| | 4.7 Radiative transfer | 110 |
| | Appendix A4.1: Diffuson and Cooperon in reciprocal space | 113 |
| | A4.1.1 Collisionless probability $P_0(\mathbf{q}, \omega)$ | 114 |
| | A4.1.2 The Diffuson | 115 |
| | A4.1.3 The Cooperon | 117 |
| | Appendix A4.2: Hikami boxes and Diffuson crossings | 120 |
| | A4.2.1 Hikami boxes | 120 |
| | A4.2.2 Normalization of the probability and renormalization of the diffusion coefficient | 125 |
| | A4.2.3 Crossing of two Diffusons | 128 |
| | Appendix A4.3: Anisotropic collisions and transport mean free path | 132 |
| | Appendix A4.4: Correlation of diagonal Green’s functions | 138 |
| | Appendix A4.5: Other correlation functions | 142 |
| | A4.5.1 Correlations of Green’s functions | 142 |
| | A4.5.2 A Ward identity | 145 |
| | A4.5.3 Correlations of wave functions | 145 |
| 5 | Properties of the diffusion equation | 148 |
| | 5.1 Introduction | 148 |
| | 5.2 Heat kernel and recurrence time | 149 |
| | 5.2.1 Heat kernel – probability of return to the origin | 149 |
| | 5.2.2 Recurrence time | 151 |
| | 5.3 Free diffusion | 152 |
| | 5.4 Diffusion in a periodic box | 155 |

| <i>Contents</i> | | vii |
|--|---|------------|
| 5.5 | Diffusion in finite systems | 156 |
| 5.5.1 | Diffusion time and Thouless energy | 156 |
| 5.5.2 | Boundary conditions for the diffusion equation | 156 |
| 5.5.3 | Finite volume and “zero mode” | 157 |
| 5.5.4 | Diffusion in an anisotropic domain | 158 |
| 5.6 | One-dimensional diffusion | 159 |
| 5.6.1 | The ring: periodic boundary conditions | 160 |
| 5.6.2 | Absorbing boundaries: connected wire | 161 |
| 5.6.3 | Reflecting boundaries: isolated wire | 162 |
| 5.6.4 | Semi-infinite wire | 164 |
| 5.7 | The image method | 165 |
| Appendix A5.1: Validity of the diffusion approximation in an infinite medium | | 166 |
| Appendix A5.2: Radiative transfer equation | | 168 |
| A5.2.1 | Total intensity | 168 |
| A5.2.2 | Diffuse intensity | 170 |
| A5.2.3 | Boundary conditions | 172 |
| A5.2.4 | Slab illuminated by an extended source | 175 |
| A5.2.5 | Semi-infinite medium illuminated by a collimated beam | 176 |
| Appendix A5.3: Multiple scattering in a finite medium | | 177 |
| A5.3.1 | Multiple scattering in a half-space: the Milne problem | 177 |
| A5.3.2 | Diffusion in a finite medium | 180 |
| Appendix A5.4: Spectral determinant | | 182 |
| Appendix A5.5: Diffusion in a domain of arbitrary shape – Weyl expansion | | 184 |
| Appendix A5.6: Diffusion on graphs | | 187 |
| A5.6.1 | Spectral determinant on a graph | 187 |
| A5.6.2 | Examples | 191 |
| A5.6.3 | Thermodynamics, transport and spectral determinant | 193 |
| 6 | Dephasing | 195 |
| 6.1 | Dephasing and multiple scattering | 195 |
| 6.1.1 | Generalities | 195 |
| 6.1.2 | Mechanisms for dephasing: introduction | 196 |
| 6.1.3 | The Goldstone mode | 199 |
| 6.2 | Magnetic field and the Cooperon | 199 |
| 6.3 | Probability of return to the origin in a uniform magnetic field | 203 |
| 6.4 | Probability of return to the origin for an Aharonov–Bohm flux | 205 |
| 6.4.1 | The ring | 206 |
| 6.4.2 | The cylinder | 208 |
| 6.5 | Spin-orbit coupling and magnetic impurities | 210 |
| 6.5.1 | Transition amplitude and effective interaction potential | 210 |
| 6.5.2 | Total scattering time | 212 |
| 6.5.3 | Structure factor | 214 |

| | | |
|----------|---|------------|
| 6.5.4 | The Diffuson | 219 |
| 6.5.5 | The Cooperon | 221 |
| 6.5.6 | The diffusion probability | 223 |
| 6.5.7 | The Cooperon X_c | 224 |
| 6.6 | Polarization of electromagnetic waves | 226 |
| 6.6.1 | Elastic mean free path | 227 |
| 6.6.2 | Structure factor | 228 |
| 6.6.3 | Classical intensity | 231 |
| 6.6.4 | Coherent backscattering | 233 |
| 6.7 | Dephasing and motion of scatterers | 234 |
| 6.7.1 | General expression for the phase shift | 234 |
| 6.7.2 | Dephasing associated with the Brownian motion of the scatterers | 237 |
| 6.8 | Dephasing or decoherence? | 238 |
| | Appendix A6.1: Aharonov–Bohm effect in an infinite plane | 240 |
| | Appendix A6.2: Functional representation of the diffusion equation | 242 |
| | A6.2.1 Functional representation | 242 |
| | A6.2.2 Brownian motion and magnetic field | 244 |
| | Appendix A6.3: The Cooperon in a time-dependent field | 247 |
| | Appendix A6.4: Spin-orbit coupling and magnetic impurities, a heuristic point of view | 251 |
| | A6.4.1 Spin-orbit coupling | 251 |
| | A6.4.2 Magnetic impurities | 254 |
| | Appendix A6.5: Decoherence in multiple scattering of light by cold atoms | 256 |
| | A6.5.1 Scattering amplitude and atomic collision time | 256 |
| | A6.5.2 Elementary atomic vertex | 257 |
| | A6.5.3 Structure factor | 262 |
| 7 | Electronic transport | 270 |
| 7.1 | Introduction | 270 |
| 7.2 | Incoherent contribution to conductivity | 273 |
| 7.2.1 | Drude–Boltzmann approximation | 273 |
| 7.2.2 | The multiple scattering regime: the Diffuson | 276 |
| 7.2.3 | Transport time and vertex renormalization | 278 |
| 7.3 | Cooperon contribution | 279 |
| 7.4 | The weak localization regime | 281 |
| 7.4.1 | Dimensionality effect | 282 |
| 7.4.2 | Finite size conductors | 284 |
| 7.4.3 | Temperature dependence | 285 |
| 7.5 | Weak localization in a magnetic field | 286 |
| 7.5.1 | Negative magnetoresistance | 286 |
| 7.5.2 | Spin-orbit coupling and magnetic impurities | 290 |

| <i>Contents</i> | ix | |
|-----------------|--|------------|
| 7.6 | Magnetoresistance and Aharonov–Bohm flux | 292 |
| 7.6.1 | Ring | 293 |
| 7.6.2 | Long cylinder: the Sharvin–Sharvin effect | 294 |
| 7.6.3 | Remark on the Webb and Sharvin–Sharvin experiments: ϕ_0 versus $\phi_0/2$ | 295 |
| 7.6.4 | The Aharonov–Bohm effect in an infinite plane | 296 |
| Appendix A7.1: | Kubo formulae | 296 |
| A7.1.1 | Conductivity and dissipation | 296 |
| A7.1.2 | Density-density response function | 301 |
| Appendix A7.2: | Conductance and transmission | 302 |
| A7.2.1 | Introduction: Landauer formula | 302 |
| A7.2.2 | From Kubo to Landauer | 305 |
| A7.2.3 | Average conductance and transmission | 307 |
| A7.2.4 | Boundary conditions and impedance matching | 311 |
| A7.2.5 | Weak localization correction in the Landauer formalism | 313 |
| A7.2.6 | Landauer formalism for waves | 314 |
| Appendix A7.3: | Real space description of conductivity | 315 |
| Appendix A7.4: | Weak localization correction and anisotropic collisions | 317 |
| 8 | Coherent backscattering of light | 320 |
| 8.1 | Introduction | 320 |
| 8.2 | The geometry of the albedo | 321 |
| 8.2.1 | Definition | 321 |
| 8.2.2 | Albedo of a diffusive medium | 322 |
| 8.3 | The average albedo | 324 |
| 8.3.1 | Incoherent albedo: contribution of the Diffuson | 324 |
| 8.3.2 | The coherent albedo: contribution of the Cooperon | 326 |
| 8.4 | Time dependence of the albedo and study of the triangular cusp | 330 |
| 8.5 | Effect of absorption | 333 |
| 8.6 | Coherent albedo and anisotropic collisions | 334 |
| 8.7 | The effect of polarization | 336 |
| 8.7.1 | Depolarization coefficients | 336 |
| 8.7.2 | Coherent albedo of a polarized wave | 337 |
| 8.8 | Experimental results | 339 |
| 8.8.1 | The triangular cusp | 340 |
| 8.8.2 | Decrease of the height of the cone | 341 |
| 8.8.3 | The role of absorption | 343 |
| 8.9 | Coherent backscattering at large | 347 |
| 8.9.1 | Coherent backscattering and the “glory” effect | 347 |
| 8.9.2 | Coherent backscattering and opposition effect in astrophysics | 348 |
| 8.9.3 | Coherent backscattering by cold atomic gases | 349 |
| 8.9.4 | Coherent backscattering effect in acoustics | 352 |

| | | |
|-----------|---|------------|
| 9 | Diffusing wave spectroscopy | 354 |
| 9.1 | Introduction | 354 |
| 9.2 | Dynamic correlations of intensity | 355 |
| 9.3 | Single scattering: quasi-elastic light scattering | 357 |
| 9.4 | Multiple scattering: diffusing wave spectroscopy | 358 |
| 9.5 | Influence of the geometry on the time correlation function | 359 |
| 9.5.1 | Reflection by a semi-infinite medium | 359 |
| 9.5.2 | Comparison between $G_1^r(T)$ and $\alpha_c(\theta)$ | 361 |
| 9.5.3 | Reflection from a finite slab | 363 |
| 9.5.4 | Transmission | 364 |
| | Appendix A9.1: Collective motion of scatterers | 367 |
| 10 | Spectral properties of disordered metals | 370 |
| 10.1 | Introduction | 370 |
| 10.1.1 | Level repulsion and integrability | 371 |
| 10.1.2 | Energy spectrum of a disordered metal | 373 |
| 10.2 | Characteristics of spectral correlations | 374 |
| 10.3 | Poisson distribution | 376 |
| 10.4 | Universality of spectral correlations: random matrix theory | 377 |
| 10.4.1 | Level repulsion in 2×2 matrices | 377 |
| 10.4.2 | Distribution of eigenvalues for $N \times N$ matrices | 380 |
| 10.4.3 | Spectral properties of random matrices | 382 |
| 10.5 | Spectral correlations in the diffusive regime | 385 |
| 10.5.1 | Two-point correlation function | 386 |
| 10.5.2 | The ergodic limit | 390 |
| 10.5.3 | Free diffusion limit | 391 |
| | Appendix A10.1: The GOE–GUE transition | 394 |
| 11 | Universal conductance fluctuations | 396 |
| 11.1 | Introduction | 396 |
| 11.2 | Conductivity fluctuations | 399 |
| 11.2.1 | Fluctuations of the density of states | 402 |
| 11.2.2 | Fluctuations of the diffusion coefficient | 405 |
| 11.3 | Universal conductance fluctuations | 406 |
| 11.4 | Effect of external parameters | 409 |
| 11.4.1 | Energy dependence | 409 |
| 11.4.2 | Temperature dependence | 409 |
| 11.4.3 | Phase coherence and the mesoscopic regime | 411 |
| 11.4.4 | Magnetic field dependence | 415 |
| 11.4.5 | Motion of scatterers | 418 |
| 11.4.6 | Spin-orbit coupling and magnetic impurities | 419 |
| | Appendix A11.1: Universal conductance fluctuations and anisotropic collisions | 422 |
| | Appendix A11.2: Conductance fluctuations in the Landauer formalism | 424 |

| | | |
|-----------|---|------------|
| 12 | Correlations of speckle patterns | 427 |
| 12.1 | What is a speckle pattern? | 427 |
| 12.2 | How to analyze a speckle pattern | 428 |
| 12.3 | Average transmission coefficient | 433 |
| 12.4 | Angular correlations of the transmitted light | 435 |
| 12.4.1 | Short range $C^{(1)}$ correlations | 435 |
| 12.4.2 | Long range correlations $C^{(2)}$ | 439 |
| 12.4.3 | Two-crossing contribution and $C^{(3)}$ correlation | 441 |
| 12.4.4 | Relation with universal conductance fluctuations | 445 |
| 12.5 | Speckle correlations in the time domain | 446 |
| 12.5.1 | Time dependent correlations $C^{(1)}(t)$ and $C^{(2)}(t)$ | 447 |
| 12.5.2 | Time dependent correlation $C^{(3)}(t)$ | 450 |
| 12.6 | Spectral correlations of speckle patterns | 452 |
| 12.7 | Distribution function of the transmission coefficients | 453 |
| 12.7.1 | Rayleigh distribution law | 454 |
| 12.7.2 | Gaussian distribution of the transmission coefficient \mathcal{T}_a | 455 |
| 12.7.3 | Gaussian distribution of the electrical conductance | 456 |
| | Appendix A12.1: Spatial correlations of light intensity | 458 |
| | A12.1.1 Short range correlations | 459 |
| | A12.1.2 Long range correlations | 461 |
| 13 | Interactions and diffusion | 465 |
| 13.1 | Introduction | 465 |
| 13.2 | Screened Coulomb interaction | 466 |
| 13.3 | Hartree–Fock approximation | 468 |
| 13.4 | Density of states anomaly | 470 |
| 13.4.1 | Static interaction | 470 |
| 13.4.2 | Tunnel conductance and density of states anomaly | 475 |
| 13.4.3 | Dynamically screened interaction | 478 |
| 13.4.4 | Capacitive effects | 481 |
| 13.5 | Correction to the conductivity | 483 |
| 13.6 | Lifetime of a quasiparticle | 487 |
| 13.6.1 | Introduction: Landau theory and disorder | 487 |
| 13.6.2 | Lifetime at zero temperature | 487 |
| 13.6.3 | Quasiparticle lifetime at finite temperature | 494 |
| 13.6.4 | Quasiparticle lifetime at the Fermi level | 495 |
| 13.7 | Phase coherence | 498 |
| 13.7.1 | Introduction | 498 |
| 13.7.2 | Phase coherence in a fluctuating electric field | 499 |
| 13.7.3 | Phase coherence time in dimension $d = 1$ | 502 |
| 13.7.4 | Phase coherence and quasiparticle relaxation | 506 |
| 13.7.5 | Phase coherence time in dimensions $d = 2$ and $d = 3$ | 509 |
| 13.7.6 | Measurements of the phase coherence time τ_ϕ^{ee} | 510 |

| | |
|--|------------|
| Appendix A13.1: Screened Coulomb potential in confined geometry | 512 |
| Appendix A13.2: Lifetime in the absence of disorder | 514 |
| 14 Orbital magnetism and persistent currents | 516 |
| 14.1 Introduction | 516 |
| 14.2 Free electron gas in a uniform field | 518 |
| 14.2.1 A reminder: the case of no disorder | 518 |
| 14.2.2 Average magnetization | 521 |
| 14.2.3 Fluctuations of the magnetization | 522 |
| 14.3 Effect of Coulomb interaction | 524 |
| 14.3.1 Hartree–Fock approximation | 525 |
| 14.3.2 Cooper renormalization | 526 |
| 14.3.3 Finite temperature | 528 |
| 14.4 Persistent current in a ring | 528 |
| 14.4.1 Clean one-dimensional ring: periodicity and parity effects | 529 |
| 14.4.2 Average current | 534 |
| 14.5 Diffusive limit and persistent current | 536 |
| 14.5.1 Typical current of a disordered ring | 537 |
| 14.5.2 Effect of the Coulomb interaction on the average current | 539 |
| 14.5.3 Persistent current and spin-orbit coupling | 542 |
| 14.5.4 A brief overview of experiments | 543 |
| Appendix A14.1: Average persistent current in the canonical ensemble | 545 |
| 15 Formulary | 547 |
| 15.1 Density of states and conductance | 547 |
| 15.2 Fourier transforms: definitions | 548 |
| 15.3 Collisionless probability $P_0(\mathbf{r}, \mathbf{r}', t)$ | 548 |
| 15.4 Probability $P(\mathbf{r}, \mathbf{r}', t)$ | 548 |
| 15.5 Wigner–Eckart theorem and $3j$ -symbols | 551 |
| 15.6 Miscellaneous | 552 |
| 15.7 Poisson formula | 558 |
| 15.8 Temperature dependences | 558 |
| 15.9 Characteristic times introduced in this book | 559 |
| <i>References</i> | 561 |
| <i>Index</i> | 582 |