

Off-diagonal Bethe ansatz approach to quantum integrable models

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- The Heisenberg Spin Chains
 - With $U(1)$ -symmetry.
 - Without $U(1)$ -symmetry.
- Thermodynamic limit of the Heisenberg spin chain
 - With periodic boundary condition.
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- Conclusion and Comments

Quantum integrable systems have many applications in

- String/ Gauge theories: AdS/CFT, Super-symmetric Yang-Mills theories...
- Statistical mechanics: The Ising model, the six-vertex models...
- Condensed Matter Physics: The super-symmetric $t - J$ Model, the Hubbard model...
- Mathematics: Quantum group, Representation theory, Algebraic Topology, ...

I. Introduction

Methods to solve the spectrum

There are many methods to solve quantum integrable systems (The case of $T = 0$):

- The Coordinate Bethe Ansatz method (H. Bethe [1931](#))
- The Baxter's $T - Q$ relation method (R. Baxter [1970s](#))
- The Quantum Inverse Scattering (or Algebraic Bethe Ansatz) method (L. Faddeev's School [1979s](#)) and its generalizations
- The off-diagonal Bethe Ansatz method ([2013s](#))

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

The Hamiltonian of the closed Heisenberg chain is

$$H = \sum_{k=1}^N \left(\sigma_k^x \sigma_{k+1}^x + \sigma_k^y \sigma_{k+1}^y + \sigma_k^z \sigma_{k+1}^z \right),$$

where

$$\sigma_{N+1}^\alpha = \sigma_1^\alpha, \quad \alpha = x, y, z.$$

The system is **integrable**, i.e., there exist enough conserved charges

$$i\hbar \frac{\partial}{\partial t} h_i = [H, h_i] = 0, \quad i = 1, \dots$$

and

$$[h_i, h_j] = 0.$$

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

It is convenient to introduce a generation function of these charges, the so-called transfer matrix

$$t(u) = \sum_{i=0} h_i u^i.$$

Then

$$[t(u), t(v)] = 0, \quad H \propto \frac{\partial}{\partial u} \ln t(u)|_{u=0} + \text{const},$$

or

$$H \propto h_0^{-1} h_1 + \text{const},$$

$$h_0 \sigma_i^\alpha h_0^{-1} = \sigma_{i+1}^\alpha.$$

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

The eigenstates and the corresponding eigenvalues can be obtained by Quantum Inverse Scattering Method (QISM). In the framework of QISM, the monodromy matrix $T(u)$

$$T(u) = \begin{pmatrix} A(u) & B(u) \\ C(u) & D(u) \end{pmatrix},$$

has played a central role. It is built from the six-vertex R-matrix of

$$T_0(u) = R_{0N}(u - \theta_N) \dots R_{01}(u - \theta_1),$$

where the well-known six-vertex R-matrix is given by

$$R(u) = \begin{pmatrix} u + \eta & & & \\ & u & \eta & \\ & \eta & u & \\ & & & u + \eta \end{pmatrix}.$$

The transfer matrix is $t(u) = \text{tr}T(u) = A(u) + D(u)$.

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

The R-matrix satisfies the Yang-Baxter equation (YBE)

$$R_{12}(u-v) R_{13}(u) R_{23}(v) = R_{23}(v) R_{13}(u) R_{12}(u-v). \quad (1)$$

The above fundamental relation leads to the following so-called RLL relation between the monodromy matrix

$$R_{00'}(u-v) T_0(u) T_{0'}(v) = T_{0'}(v) T_0(u) R_{00'}(u-v). \quad (2)$$

This leads to

$$[t(u), t(v)] = 0, \quad (3)$$

which ensures the integrability of the Heisenberg chain with periodic boundary condition.

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

The eigenvalue $\Lambda(u)$ of the transfer matrix $t(u)$ can be parameterized by some parameters $\{\lambda_1, \dots, \lambda_M | M = 0, \dots, N\}$ as follows (H. Bethe, Z. Phys. 71, 205 (1931)):

$$\Lambda(u) = a(u) \frac{Q(u - \eta)}{Q(u)} + d(u) \frac{Q(u + \eta)}{Q(u)}, \quad (4)$$

where

$$a(u) = \prod_{l=1}^N (u - \theta_l + \eta) = d(u + \eta), \quad Q(u) = \prod_{j=1}^M (u - \lambda_j),$$

the parameters $\{\lambda_i\}$ should satisfy Bethe ansatz equations,

$$\prod_{k \neq j}^M \frac{\lambda_j - \lambda_k + \eta}{\lambda_j - \lambda_k - \eta} = \prod_{l=1}^N \frac{\lambda_j - \theta_l + \eta}{\lambda_j - \theta_l}, \quad j = 1, \dots, M.$$

II. Heisenberg Chains: With $U(1)$ -symmetry

Periodic boundary condition

It can be proven that the transfer matrix $t(u)$ satisfies the relations:

$$t(\theta_j) t(\theta_j - \eta) = a(\theta_j) d(\theta_j - \eta), \quad j = 1, \dots, N, \quad (5)$$

$$t(u) = 2u^N \times \text{id} + \dots, \quad u \rightarrow \infty. \quad (6)$$

This leads to that the eigenvalues $\Lambda(u)$ satisfy the corresponding relations:

$$\Lambda(\theta_j) \Lambda(\theta_j - \eta) = a(\theta_j) d(\theta_j - \eta), \quad j = 1, \dots, N, \quad (7)$$

$$\Lambda(u) = 2u^N + \dots, \quad u \rightarrow \infty. \quad (8)$$

II. Heisenberg Chains: With $U(1)$ -symmetry

With parallel boundary fields

The Hamiltonian of the Heisenberg chain with parallel boundary fields is

$$H = \sum_{k=1}^{N-1} \left(\sigma_k^x \sigma_{k+1}^x + \sigma_k^y \sigma_{k+1}^y + \sigma_k^z \sigma_{k+1}^z \right) + \frac{\eta}{p} \sigma_1^z + \frac{\eta}{q} \sigma_N^z + N.$$

The system is **integrable**, i.e., the corresponding transfer matrix $t(u)$ can be constructed by the R-matrix and the associated K-matrices

$$t(u) = \text{tr}(K^+(u) \mathcal{T}(u)) = \text{tr}(K^+(u) T(u) K^-(u) T^{-1}(-u)),$$

where the K-matrices $K^\pm(u)$ are the diagonal K-matrices

$$K^-(u) = \begin{pmatrix} p+u & \\ & p-u \end{pmatrix}, \quad K^+(u) = \begin{pmatrix} q+u+\eta & \\ & q-u-\eta \end{pmatrix}.$$

The K-matrix $K^-(u)$ satisfies the reflection equation (RE)

$$\begin{aligned} R_{12}(u_1 - u_2) K_1^-(u_1) R_{21}(u_1 + u_2) K_2^-(u_2) \\ = K_2^-(u_2) R_{12}(u_1 + u_2) K_1^-(u_1) R_{21}(u_1 - u_2), \end{aligned}$$

while the dual K-matrix $K^+(u)$ satisfies the following dual RE

$$\begin{aligned} R_{12}(u_2 - u_1) K_1^+(u_1) R_{21}(-u_1 - u_2 - 2) K_2^+(u_2) \\ = K_2^+(u_2) R_{12}(-u_1 - u_2 - 2) K_1^+(u_1) R_{21}(u_2 - u_1). \end{aligned}$$

II. Heisenberg Chains: With $U(1)$ -symmetry

With parallel boundary fields

The eigenvalues of the associated transfer matrix is also given in terms of a $T - Q$ relation (E.K. Sklyanin, J. Phys. A 21, 2375 (1988))

$$\Lambda(u) = a(u) \frac{Q(u - \eta)}{Q(u)} + d(u) \frac{Q(u + \eta)}{Q(u)},$$

where

$$a(u) = \frac{2(u + \eta)}{2u + \eta} (u + p)(u + q) \prod_{l=1}^N (u - \theta_l + \eta)(u + \theta_l + \eta),$$

$$d(u) = a(-u - \eta), \quad Q(u) = \prod_{j=1}^M (u - \lambda_j)(u + \lambda_j + \eta).$$

II. Heisenberg Chain: Without $U(1)$ -symmetry

With unparallel boundary fields

The Hamiltonian of the Heisenberg chain with unparallel boundary fields is

$$H = \sum_{k=1}^{N-1} \left(\sigma_k^x \sigma_{k+1}^x + \sigma_k^y \sigma_{k+1}^y + \sigma_k^z \sigma_{k+1}^z \right) + \frac{\eta}{p} \sigma_1^z + \frac{\eta}{q} (\sigma_N^z + \xi \sigma_N^x) + N. \quad (9)$$

The system is **integrable**, i.e., the corresponding transfer matrix $t(u)$ can be constructed by the R-matrix and the associated K-matrices

$$t(u) = \text{tr}(K^+(u) \mathcal{T}(u)) = \text{tr}(K^+(u) \mathcal{T}(u) K^-(u) \mathcal{T}^{-1}(-u)),$$

where the K-matrices $K^\pm(u)$ are the diagonal K-matrices

$$K^-(u) = \begin{pmatrix} p+u & \\ & p-u \end{pmatrix}, \quad K^+(u) = \begin{pmatrix} q+u+\eta & \xi(u+\eta) \\ \xi(u+\eta) & q-u-\eta \end{pmatrix}.$$

$$H = \eta \frac{\partial}{\partial u} \ln t(u) \Big|_{u=0, \{\theta_j\}=0}.$$

Without losing generality, we set $\eta = i$.

II. Heisenberg Chains: Without $U(1)$ -symmetry

With unparallel boundary fields

The eigenvalue $\Lambda(u)$ satisfies the properties (J. Cao et al, Nucl. Phys. B 875 (2013), 152-165):

$$\Lambda(-u - \eta) = \Lambda(u), \quad (10)$$

$$\Lambda(0) = 2pq \prod_{l=1}^N (1 - \theta_l)(1 + \theta_l), \quad (11)$$

$$\lim_{u \rightarrow \infty} \Lambda(u) = 2u^{2N+2} + \dots, \quad (12)$$

$$\Lambda(\theta_j)\Lambda(\theta_j - \eta) = -\frac{\Delta_q(\theta_j)}{(2\theta_j + \eta)(2\theta_j - \eta)}, \quad j = 1, \dots, N, \quad (13)$$

where the quantum determinant $\Delta_q(u)$ is given by

$$\Delta_q(u) = 4(u^2 - 1)(p^2 - u^2)((1 + \xi^2)u^2 - q^2) \prod_{l=1}^N ((u - 1)^2 - \theta_l^2)((u + 1)^2 - \theta_l^2).$$

II. Heisenberg Chains: Without $U(1)$ -symmetry

With unparallel boundary fields: Eigenvalues

The eigenvalue $\Lambda(u)$ of the corresponding transfer matrix is given in terms of an inhomogeneous $T - Q$ relation

$$\begin{aligned}\Lambda(u) &= a(u) \frac{Q(u-\eta)}{Q(u)} + d(u) \frac{Q(u+\eta)}{Q(u)} \\ &\quad + 2 \left[1 - (1 + \xi^2)^{\frac{1}{2}} \right] u(u+\eta) \frac{a(u)d(u)}{Q(u)},\end{aligned}\tag{14}$$

where

$$\begin{aligned}a(u) &= \frac{2(u+\eta)}{2u+\eta} (u+p) [(1 + \xi^2)^{\frac{1}{2}} u + q] \prod_{l=1}^N (u - \theta_l + \eta)(u + \theta_l + \eta), \\ d(u) &= a(-u - \eta), \quad Q(u) = \prod_{j=1}^N (u - \lambda_j)(u + \lambda_j + \eta).\end{aligned}$$

The roots of $Q(u)$ satisfy the BAEs

$$\frac{a(\lambda_j)}{d(\lambda_j)} + \frac{Q(\lambda_j + \eta)}{Q(\lambda_j - \eta)} = -2 \left[1 - (1 + \xi^2)^{\frac{1}{2}} \right] \lambda_j (\lambda_j + \eta) \frac{a(\lambda_j)}{Q(\lambda_j - \eta)}, \quad j = 1, \dots, N.\tag{15}$$

II. Heisenberg Chains: Without $U(1)$ -symmetry

With unparallel boundary fields: Bethe States

- JSTAT 05 (2015), 014 (18 pages)

Let us introduce a gauge matrix U

$$U = \begin{pmatrix} \xi & \sqrt{1+\xi^2}-1 \\ \xi & -\sqrt{1+\xi^2}-1 \end{pmatrix},$$

which diagonalizes the K-matrix $K^+(u)$, namely,

$$\begin{aligned} K^+(u) &= \begin{pmatrix} q+u+1 & \xi(u+1) \\ \xi(u+1) & q-u-1 \end{pmatrix} \\ &= U^{-1} \begin{pmatrix} q+\sqrt{1+\xi^2}(u+1) & 0 \\ 0 & q-\sqrt{1+\xi^2}(u+1) \end{pmatrix} U. \end{aligned}$$

II. Heisenberg Chains: Without $U(1)$ -symmetry

With unparallel boundary fields: Bethe states

Let us introduce a gauged double-row monodromy matrix $\tilde{T}(u)$

$$\begin{aligned}\tilde{T}(u) &= U \mathcal{T}(u) U^{-1} = U \begin{pmatrix} \mathcal{A}(u) & \mathcal{B}(u) \\ \mathcal{C}(u) & \mathcal{D}(u) \end{pmatrix} U^{-1} \\ &= \begin{pmatrix} \tilde{\mathcal{A}}(u) & \tilde{\mathcal{B}}(u) \\ \tilde{\mathcal{C}}(u) & \tilde{\mathcal{D}}(u) \end{pmatrix}\end{aligned}$$

For an example,

$$\begin{aligned}\tilde{\mathcal{B}}(u) &= -\frac{1}{2\xi\sqrt{1+\xi^2}} \left\{ -\xi(\sqrt{1+\xi^2}-1)\mathcal{A}(u) - (\sqrt{1+\xi^2}-1)^2\mathcal{C}(u) \right. \\ &\quad \left. + \xi^2\mathcal{B}(u) + \xi(\sqrt{1+\xi^2}-1)\mathcal{D}(u) \right\}.\end{aligned}$$

The associated Bethe state is given by

$$|\lambda_1, \dots, \lambda_N\rangle = \tilde{B}(\lambda_1) \dots \tilde{B}(\lambda_N) |\Omega\rangle.$$

III. Thermodynamic limit of the Heisenberg spin chain

Universal properties of Heisenberg Chains with $U(1)$ -symmetry

The eigenvalue can be given in terms of a homogeneous $T - Q$ relation

$$\Lambda(u) = a(u) \frac{Q(u - \eta)}{Q(u)} + d(u) \frac{Q(u + \eta)}{Q(u)}, \quad (16)$$

where the roots of $Q(u)$ satisfy the Bethe ansatz equations (BAEs)

$$\frac{a(\lambda_j)}{d(\lambda_j)} = - \frac{Q(\lambda_j + \eta)}{Q(\lambda_j - \eta)}, \quad j = 1, \dots, M. \quad (17)$$

BAEs \Rightarrow TBA

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

- Nucl. Phys. B 915 (2017), 119-134

The eigenvalue $\Lambda(u)$ of the corresponding transfer matrix is given in terms of an inhomogeneous $T - Q$ relation

$$\begin{aligned}\Lambda(u) = & \frac{2(u+1)^{2N+1}}{2u+1} (u+p) \left[(1+\xi^2)^{\frac{1}{2}} u + q \right] \frac{Q(u-1)}{Q(u)} \\ & + \frac{2u^{2N+1}}{2u+1} (u-p+1) \left[(1+\xi^2)^{\frac{1}{2}} (u+1) - q \right] \frac{Q(u+1)}{Q(u)} \\ & + 2 \left[1 - (1+\xi^2)^{\frac{1}{2}} \right] \frac{[u(u+1)]^{2N+1}}{Q(u)},\end{aligned}\tag{18}$$

where the function $Q(u)$ can be parameterized as $Q(u) = \prod_{j=1}^N (u - \lambda_j)(u + \lambda_j + 1)$.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

- Bethe ansatz equations

$$\begin{aligned} \left(\frac{\lambda_j + 1}{\lambda_j}\right)^{2N+1} \frac{(\lambda_j + \rho) \left[(1 + \xi^2)^{\frac{1}{2}} \lambda_j + q\right]}{(\lambda_j - \rho + 1) \left[(1 + \xi^2)^{\frac{1}{2}} (\lambda_j + 1) - q\right]} = \\ - \frac{\left[1 - (1 + \xi^2)^{\frac{1}{2}}\right] (2\lambda_j + 1)(\lambda_j + 1)^{2N+1}}{(\lambda_j - \rho + 1) \left[(1 + \xi^2)^{\frac{1}{2}} (\lambda_j + 1) - q\right] \prod_{l=1}^N (\lambda_j - \lambda_l - 1)(\lambda_j + \lambda_l)} \\ - \prod_{l=1}^N \frac{(\lambda_j - \lambda_l + 1)(\lambda_j + \lambda_l + 2)}{(\lambda_j - \lambda_l - 1)(\lambda_j + \lambda_l)}, \quad j = 1, \dots, N. \end{aligned} \quad (19)$$

- The eigenvalue of the Hamiltonian

$$E = \sum_{j=1}^N \frac{2}{\lambda_j(\lambda_j + 1)} + N - 1 + \frac{1}{\rho} + \frac{(1 + \xi^2)^{\frac{1}{2}}}{q}. \quad (20)$$

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

- Contribution of the inhomogeneous term

We define the contribution of the inhomogeneous term to the ground state energy as

$$E_{inh} = E_{hom} - E_{true}. \quad (21)$$

Here E_{hom} is the ground state energy of the Heisenberg chain calculated by the homogeneous $T - Q$ relation

$$\begin{aligned} \Lambda_{hom}(u) &= \frac{2(u+1)^{2N+1}}{2u+1} (u+p) \left[(1+\xi^2)^{\frac{1}{2}} u + q \right] \frac{Q(u-1)}{Q(u)} \\ &+ \frac{2u^{2N+1}}{2u+1} (u-p+1) \left[(1+\xi^2)^{\frac{1}{2}} (u+1) - q \right] \frac{Q(u+1)}{Q(u)}. \end{aligned} \quad (22)$$

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

The singular property of the $T - Q$ relation (22) gives the following BAEs

$$\left(\frac{\mu_j - \frac{i}{2}}{\mu_j + \frac{i}{2}}\right)^{2N} \frac{(\mu_j - i\bar{p})(\mu_j - i\bar{q})}{(\mu_j + i\bar{p})(\mu_j + i\bar{q})} = \prod_{l \neq j}^M \frac{(\mu_j - \mu_l - i)(\mu_j + \mu_l - i)}{(\mu_j - \mu_l + i)(\mu_j + \mu_l + i)}, \quad (23)$$

where we have put $\lambda = i\mu - \frac{1}{2}$, $\bar{p} = p - \frac{1}{2}$ and $\bar{q} = q(1 + \xi^2)^{-\frac{1}{2}} - \frac{1}{2}$. Note, E_{hom} is given by equation (20) with the constraint (23).

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

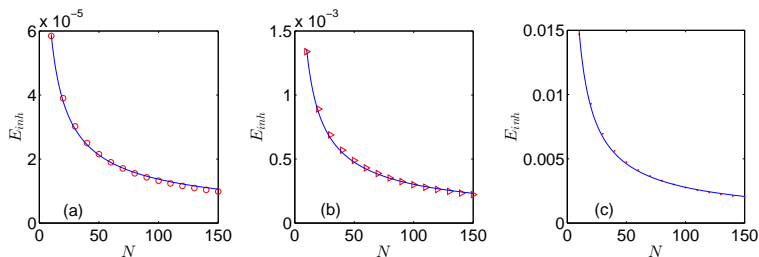


Figure 1: The contribution of the inhomogeneous term to the ground state energy E_{inh} versus the system size N . The data can be fitted as $E_{inh} = \gamma_1 N^{\beta_1}$. Due to the fact $\beta_1 < 0$, when the N tends to infinity, the contribution of the inhomogeneous term tends to zero. Here $p = 8$, $q = 4$, (a) $\xi = \frac{1}{8}$, $\gamma_1 = 0.000253$ and $\beta_1 = -0.6334$; (b) $\xi = \frac{5}{8}$, $\gamma_1 = 0.006096$ and $\beta_1 = -0.6521$; (c) $\xi = \frac{25}{8}$, $\gamma_1 = 0.080180$ and $\beta_1 = -0.7297$.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

- Boundary energy

$$\begin{aligned} E_b(p, q, \xi) &= \lim_{N \rightarrow \infty} \left[E_0(N; p, q, \xi) - 2E_0^{\text{periodic}}(N) \right] \\ &= -2 \int_0^\infty \frac{e^{-p\omega}}{1 + e^{-\omega}} d\omega - 2 \int_0^\infty \frac{e^{-\frac{q}{\sqrt{1+\xi^2}}\omega}}{1 + e^{-\omega}} d\omega \\ &\quad + \pi - 2 \ln 2 - 1 + \frac{1}{p} + \frac{(1 + \xi^2)^{\frac{1}{2}}}{q}. \end{aligned} \tag{24}$$

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

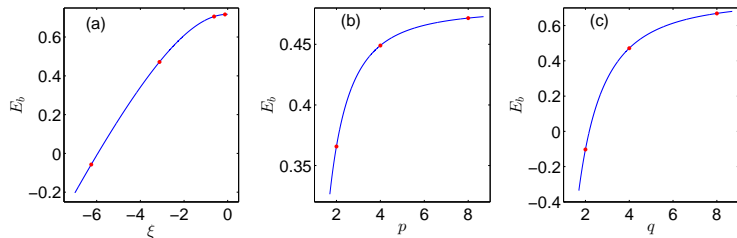


Figure 2: The boundary energies versus the boundary parameters. The blue curves are the ones calculated from equation (24), while the red points are the ones obtained from the Hamiltonian (9) with the BST algorithms. Here (a) $p = 8$ and $q = 4$; (b) $q = 4$ and $\xi = -\frac{25}{8}$; (c) $p = 8$ and $\xi = -\frac{25}{8}$.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms I

When ξ is small, we can expand the boundary energy (24) with respect to ξ as

$$\begin{aligned} E_b(p, q, \xi) &\simeq \frac{1}{p} + \psi^{(0)}\left(\frac{p}{2}\right) - \psi^{(0)}\left(\frac{p+1}{2}\right) + \frac{1}{q} + \psi^{(0)}\left(\frac{q}{2}\right) - \psi^{(0)}\left(\frac{q+1}{2}\right) \\ &+ \pi - 1 - 2 \ln(2) + \xi^2 \left[\frac{1}{2q} - \frac{1}{4} q \psi^{(1)}\left(\frac{q}{2}\right) + \frac{1}{4} q \psi^{(1)}\left(\frac{q+1}{2}\right) \right] \\ &+ \xi^4 \frac{\left[q^3 \psi^{(2)}\left(\frac{q}{2}\right) - q^3 \psi^{(2)}\left(\frac{q+1}{2}\right) + 6q^2 \psi^{(1)}\left(\frac{q}{2}\right) - 6q^2 \psi^{(1)}\left(\frac{q+1}{2}\right) - 4 \right]}{32q} \\ &+ O\left(\xi^6\right), \end{aligned} \tag{25}$$

where $\psi^{(m)}(x)$ is the m -order derivative of digamma function. Up to the order ξ^2 , our result coincides with that of R. Nepomechie, J. Phys. A 46 (2013), 442002.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms II

The eigenvalue $\Lambda(u)$ satisfies the properties (J. Cao et al, Nucl. Phys. B 875 (2013), 152-165):

$$\Lambda(-u - \eta) = \Lambda(u), \quad (26)$$

$$\Lambda(0) = 2pq \prod_{l=1}^N (\eta - \theta_l)(\eta + \theta_l), \quad (27)$$

$$\lim_{u \rightarrow \infty} \Lambda(u) = 2u^{2N+2} + \dots, \quad (28)$$

$$\Lambda(\theta_j)\Lambda(\theta_j - \eta) = -\frac{\Delta_q(\theta_j)}{(2\theta_j + \eta)(2\theta_j - \eta)}, \quad j = 1, \dots, N. \quad (29)$$

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms II

In order to make the Hamiltonian (9) hermitian the boundary parameters have to be taken as follows:

$$p^* = -p, \quad q^* = -q, \quad \xi^* = \xi,$$

which leads to

$$(t(u))^\dagger = t(-u^*), \quad \Lambda^*(u) = \Lambda(-u^*).$$

This fact allows us to give the decomposition of $\Lambda(u)$ for an eigenvalue of the transfer matrix

$$\begin{aligned} \Lambda(u) &= 2 \prod_{j=1}^{M_1} (u - \mu_j + \frac{\eta}{2})(u + \mu_j + \frac{\eta}{2}) \\ &\times \prod_{j=1}^{M_2} (u - z_j + \frac{\eta}{2})(u + z_j + \frac{\eta}{2})(u - z_j^* + \frac{\eta}{2})(u + z_j^* + \frac{\eta}{2}) \\ &\times \prod_{j=1}^{M_b} (u - \eta v_j + \frac{\eta}{2})(u + \eta v_j + \frac{\eta}{2}), \end{aligned} \tag{30}$$

where μ_j and v_j are real numbers, $z_j^* \neq (\pm)z_k$, and $M_b + M_1 + 2M_2 = N + 1$.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms II

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For the ground state for a large even N , the corresponding $\Lambda(u)$ takes the decomposition

$$\begin{aligned}\Lambda(u) &= 2(u - \eta\nu + \frac{\eta}{2})(u + \eta\nu + \frac{\eta}{2}) \\ &\times \prod_{j=1}^{\frac{N}{2}} (u - x_j - \frac{\eta}{2})(u + x_j + \frac{3\eta}{2})(u - x_j + \frac{3\eta}{2})(u + x_j - \frac{\eta}{2}).\end{aligned}$$

This implies that $z_j \simeq x_j \pm \eta$ for a large even N where x_j is a real number which corresponds to the position of the 2-string, and that ν is a real number which is the position of a boundary bound state.

III. Thermodynamic limit of the Heisenberg spin chain

With non-diagonal boundary terms II

The corresponding ground state energy $E_0(N; P, Q, \xi)$ is expressed in terms of roots as

$$\begin{aligned}\lim_{N \rightarrow \infty} E_0(N; P, Q, \xi) &= \frac{1}{\frac{1}{4} - \nu^2} + \lim_{N \rightarrow \infty} \left\{ \sum_{j=1}^{\frac{N}{2}} \left(\frac{3}{x_j^2 + \frac{9}{4}} - \frac{1}{x_j^2 + \frac{1}{4}} \right) \right\} \\ &= \frac{1}{\frac{1}{4} - \nu^2} + \int_{-\infty}^{+\infty} \left(\frac{3}{x^2 + \frac{9}{4}} - \frac{1}{x^2 + \frac{1}{4}} \right) \rho(x) dx,\end{aligned}$$

where $\rho(x)$ is the density of the distribution of roots.

Numerical study shows that inhomogeneous real parameters $\{\theta_j\}$ almost does not affect the imaginary parts of the roots $\{z_j\}$. Namely, $z_j \simeq x_j \pm \eta$. This fact allows us to derive a linear integral equation of the density of the roots with an auxiliary density $\sigma(\theta)$ of the inhomogeneities. Taking $\sigma(\theta) = \delta(0)$ or the homogeneous limit and the value of $\Lambda(0)$ allow us to determine $\rho(x)$ and the real value ν . Finally, we obtain the same expression (24) of the boundary energy $E_b(p, q, \xi)$.

IV. Conclusion and comments

So far, many typical $U(1)$ -symmetry-broken models have been solved by the method:

- The spin- $\frac{1}{2}$ Heisenberg chain with arbitrary boundary fields.
- The open spin chains with general boundary condition associated with the $A_n^{(1)}$ algebra.
- The t-J model with unparallel boundary fields.
- The Hubbard model with unparallel boundary fields.
- The open spin chains associated with the $B_n^{(1)}$, $C_n^{(1)}$ and $D_n^{(1)}$ algebras.
- The open spin chains associated with the $A_n^{(2)}$ and $D_n^{(2)}$ twisted algebras.

Thank for your attentions