

$$\tilde{\rho} = 1 + \tilde{\Pi} \quad \tilde{v} = 1 + w \quad \tilde{c} = 1 + \tilde{c} \quad \left\| \begin{array}{l} |\tilde{\Pi}| \ll 1 \\ |w| \ll 1 \\ |\tilde{c}| \ll 1 \end{array} \right.$$

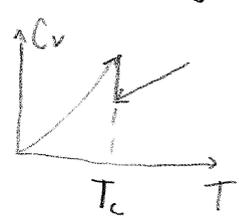
$$\tilde{\Pi} = +4\tilde{c} + 6\tilde{c}w + \frac{3}{2}w^3$$

$$\tau = 0 \rightarrow \delta = 3 \quad (2)$$

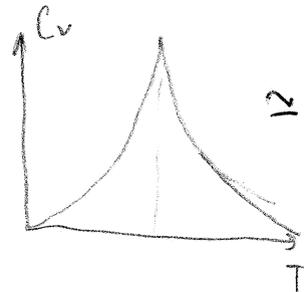
$$\tilde{\Pi} = 0 \quad \tau < 0 \rightarrow w^2 \sim -\tilde{c} \quad \beta = 1/2$$

$$\delta = \gamma' = 1$$

$$d = d' = 0$$



All experimental investigations show that these numbers are wrong.

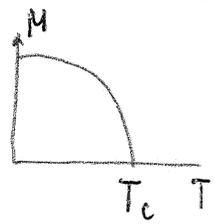
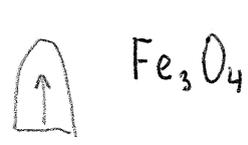


$\approx -\ln|T - T_c|$ not finite jump
 $-\ln x \sim \frac{1}{x^{0.1}}$ not distinguished in experiment

$$\beta \approx 1/3 \quad \gamma = \gamma' \approx 4/3 \quad \delta \approx 5$$

Interactions in different liquids are different. However, the behavior of all exponents is the same and it differs from Van der Waals theory.

Ferromagnet - paramagnet



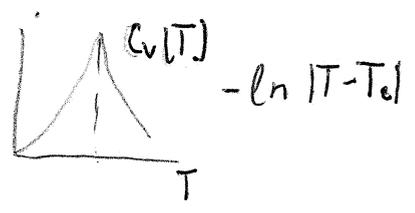
Curie $M = \chi H$ $M \leftrightarrow \rho_1 - \rho_2$

$H \leftrightarrow p - p_c$

$\chi \leftrightarrow \kappa$

$$\tau = \frac{T - T_c}{T}$$

$$\tau \rightarrow 0 \quad M(\tau) \sim (-\tau)^\beta, \quad \tau < 0$$

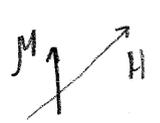


$$\beta \approx 1/3$$

$$\gamma = \gamma' \approx 4/3$$

$$\tau = 0 \quad \boxed{M \sim H^{1/\delta}} \quad \delta = 5$$

Mean-field theory in FM



$$U = -\vec{M} \cdot \vec{H}$$

$S \quad \mu = \frac{\mu}{S} S, \frac{\mu}{S}(S-1), \dots, 0, \dots, -\frac{\mu}{S} S$

$S = 1/2 \quad \mu = -\mu_B, \mu_B$

$S = 1 \quad \mu = -\mu_B, 0, \mu_B$

$$2S + 1$$

$$\langle M_z \rangle = \frac{\sum_{M=-S}^S \exp\left(-\frac{U_M}{T}\right) M}{\sum_{M=-S}^S \exp\left(-\frac{U_M}{T}\right)}$$

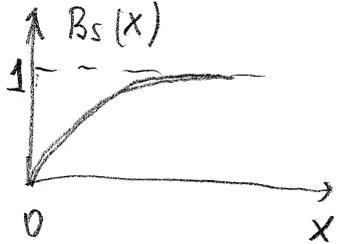
③

$$U_M = \frac{\mu H}{S} M$$

$$\sum_{M=-S}^S e^{xM} M = \frac{d}{dx} \sum_{M=-S}^S e^{xM}$$

$$\langle M \rangle = \langle S^z \rangle = S B_S\left(\frac{\mu H}{T}\right) \quad \text{Brillouin function}$$

$$B_S(x) = \frac{2S+1}{2S} \coth\left(\frac{2S+1}{2S} x\right) - \frac{1}{2S} \coth\left(\frac{x}{2S}\right)$$



Weiss have discovered ferromagnetism

Each 'spin' (Weiss didn't know about spin) is subjected to other magnetic particles \Rightarrow in their field λ

$$H \rightarrow H + \lambda \langle S_z \rangle \quad T < T_c = \frac{\lambda S(S+1)}{3}$$

In this theory $\beta = 1/2$ $\gamma = \gamma' = 1$ $\delta = 3$ $L = d' = 0$
the same as in Van der Waals.

Ferromagnet-paramagnet is quantum phenomenon; liquid-gas transition is classical phenomenon. But they have the same exponents ...

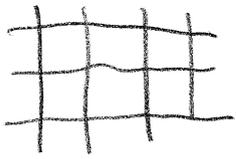
9.09.05

Lecture 2

④

Ising model (3d example)

Model of binary alloy -



A-B
Cu-Au
FCC



low temperature

Let's assume that only nearest neighbours interact.



$\mathcal{H}(Q)$

$$\mathcal{Z} = \sum_{\{Q\}} e^{-\beta \mathcal{H}(Q)}$$

partition function

$$\beta = \frac{1}{T}$$

$$F = -\frac{1}{\beta} \ln \mathcal{Z}$$

$$\mathcal{H} = \sum_{\langle ij \rangle} V_{ij}$$

$$\epsilon_i = \begin{cases} +1 & i = A \\ -1 & i = B \end{cases}$$

$\langle ij \rangle$ - nearest pairs

$$V_{ij} = a \epsilon_i \epsilon_j + b (\epsilon_i + \epsilon_j) + c$$

$$V_{AA} = a + 2b + c$$

$$V_{BB} = a - 2b + c$$

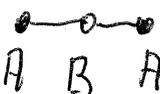
$$V_{AB} = -a + c$$

$$2a = \frac{V_{AA} + V_{BB}}{2} - V_{AB}$$

$$b = \frac{V_{AA} - V_{BB}}{2}$$

$$\mathcal{H} = -J \sum_{\langle ij \rangle} \epsilon_i \epsilon_j - h \sum_i \epsilon_i$$

$J > 0$ atoms prefer to form  

$J < 0$ atoms prefer 

We suppose that it'll be ordering in low temperature.

Why? Minimization of free energy

$$F = E - TS$$

At high enough temperatures S high TS - main contribution ⑤
 An low T system will try to decrease E by ordering.

The main contribution of Ising to physics is this model, he solved it for 1-dim. case when he was a student of Hamburg university.

Let's introduce mean-field theory to this problem:
 to decrease the number of variables (degrees of freedom) 2^N
 Replace dynamical variable $(+1 \text{ or } -1)$ by its average. $(+1 \text{ or } -1)$

$$E_i E_j \rightarrow E_i \langle E_j \rangle + \langle E_i \rangle E_j - \langle E_i \rangle \langle E_j \rangle$$

$$\langle E_i E_j \rangle = \langle E_i \rangle \langle E_j \rangle \quad \text{independent variables}$$

$$\langle E_i \rangle = \langle E \rangle \quad \mathcal{H}_i = -h_{\text{eff}} E_i \quad h_{\text{eff}} = 2J \langle E \rangle + h$$

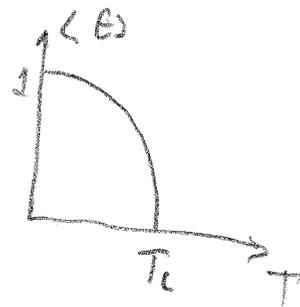
$$\langle E \rangle = \frac{\sum_{E=\pm 1} E \exp(\beta h_{\text{eff}} E)}{\sum_{E=\pm 1} \exp(\beta h_{\text{eff}} E)} = \tanh(\beta h_{\text{eff}}) = \tanh(\beta(h + 2J \langle E \rangle))$$

$S = 1/2 \rightarrow$ Brillouin function.

$$h=0 \quad 2J\beta_c = 1 \quad T_c^2 = 2J \quad \langle E \rangle = 0$$

$$T < T_c \quad \langle E \rangle > 0$$

$$T > T_c \quad h \rightarrow 0 \quad \langle E \rangle \propto h$$



$$\langle E \rangle \sim (T_c - T)^\beta \quad \beta = 1/2 \quad \chi = \chi' = 1$$

$$\chi \sim \frac{1}{T - T_c}, \quad T > T_c \quad \underline{d = d' = 0}$$

$$\underline{d = 3}$$

$$T = T_c \quad \langle E \rangle^3 \sim h$$

Exact solution of Ising model in 1D case

(6)

 interact with energy J

$$\mathcal{H} = -J \sum_i \epsilon_i \epsilon_{i+1} - h \sum_i \epsilon_i$$

$$\mathcal{Z} = \sum_{\epsilon_i = \pm 1} \exp(-\beta \mathcal{H})$$

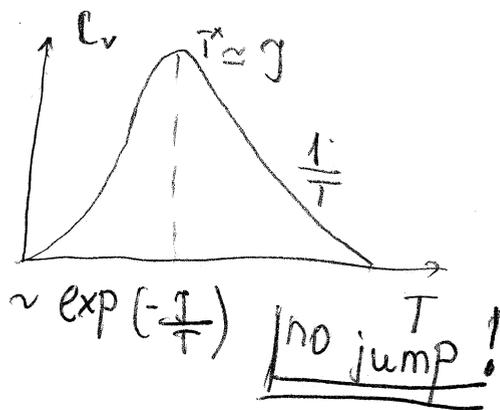
for $h=0$ very simple $\sum_{\epsilon_N = \pm 1} \exp(\beta J \epsilon_N \epsilon_{N-1}) = 2 \cosh \beta J$
 $\exp(\beta J \epsilon_{N-1} \epsilon_{N-2}) = 2 \cosh \beta J$

$$\mathcal{Z} = (2 \cosh \beta J)^N$$

$$F = -\frac{1}{\beta} \ln \mathcal{Z} = -\frac{N}{\beta} \ln(2 \cosh \beta J)$$

$$S = -\frac{\partial F}{\partial T}$$

$$C_V = T \frac{\partial S}{\partial T} = -T \frac{\partial^2 F}{\partial T^2}$$



for $h \neq 0$



$\mathcal{Z}_N(\epsilon_{N+1})$ - partition function for N atoms assuming that $\epsilon_{N+1} = +1, \text{ or } -1$

$$\mathcal{Z}_{N+1}(\epsilon_{N+2}) = \sum_{\epsilon_{N+1} = \pm 1} \mathcal{Z}_N(\epsilon_{N+1}) \exp[\beta J \epsilon_{N+1} \epsilon_{N+2} + \beta h \epsilon_{N+1}] \leftarrow \text{exact}$$

Let's solve this equation (not exact) for thermodynamic limit $N \rightarrow \infty$

$$\mathcal{Z}_N = e^{-\beta F} \approx e^{\beta \mu N} \leftarrow \text{exact}$$

$$\mathcal{Z}_{N+1} = e^{\beta \mu} \mathcal{Z}_N \leftarrow \text{not exact}$$

$F \sim N$ $F \equiv -\mu N$, μ - chemical potential

$$e^{\beta \mu} \mathcal{Z}_N(x) = \sum_y \mathcal{Z}_N(x) \exp[\beta J x y + \beta h y]$$

$$\hat{M} = \begin{vmatrix} e^{\beta J + \beta h} & e^{-\beta J - \beta h} \\ e^{-\beta J + \beta h} & e^{\beta J - \beta h} \end{vmatrix} \quad e^{\beta \mu} = e^{\beta J} \cosh \beta h + e^{-\beta J} \sqrt{1 + e^{4\beta J} \cosh^2 \beta h}$$

$$\mu = \langle \epsilon \rangle = -\frac{\partial F}{\partial h}$$

$$\chi = \frac{\partial \langle \epsilon \rangle}{\partial h} = -\frac{\partial^2 F}{\partial h^2}$$

The result is drastically different from mean-field, (7)
 there is no critical point at all! $h \rightarrow 0 \quad \langle \epsilon \rangle \approx 0, T \neq 0$

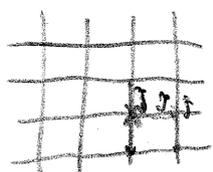
++++-----
 $M = \langle \epsilon \rangle = 1, T = 0$

$E \approx 2J$ Statistical weight of N boundaries $\approx N \ln N$

$E_N \approx 2JN$ $F \approx JN - T N \ln N$ at any finite temperature

it is favourable to create these boundaries. $N \approx \exp(-\frac{J}{T})$
 Only at $T=0$ system has ~~finite~~ no defects, is ordered

Two-dimensional Ising model.



$\mathcal{H} = -J \sum_{\langle ij \rangle} \epsilon_i \epsilon_j$ $Z = \sum_{\epsilon_i = \pm 1} e^{-\beta \mathcal{H}}$
 $N \rightarrow \infty$

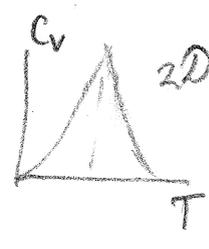
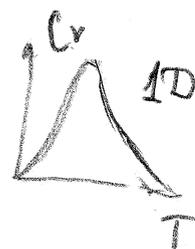
L. Onsager 1944

$F = -\frac{1}{\beta} \ln Z$

$\frac{\beta F}{N} = -\ln Z = \frac{1}{2} \int_0^{2\pi} \frac{d\xi}{2\pi} \int_0^{2\pi} \frac{d\eta}{2\pi} \ln [(\cosh 2\beta J)^2 - (\sinh 2\beta J)^2 (\cos \xi + \cos \eta)]$

$\tanh \frac{J}{T_c} = \sqrt{2} - 1$

$\tilde{c} = \frac{T}{T_c} - 1$



$\delta F \sim T^2 \ln |\tilde{c}|$

$\delta C_v \sim -\ln |\tilde{c}|$

There is critical point, singularity in C_v . Onsager was the first who found phase-transition with Gibbs distribution.

$\langle \epsilon \rangle \sim (T_c - T)^{1/8}$ $\beta = 1/8$ $\gamma = 7/4$ $\delta = 15$ (2D) was found in 2D

Exact solution for 3D Ising model doesn't exist, but critical exponents are calculated: $\beta \approx 1/3$ $\gamma = 4/3$ $\delta = 5$ $d=0$ (3D)

For 4D Ising model Gorkin Khmel'nitski found that $\textcircled{8}$
 critical indices of Ising model coincide with mean-field
 theory.

M. Kac realized what we should do with mean-field theory
 to receive the exact solution



$$J \sum_{\langle ij \rangle} \epsilon_i \epsilon_j \rightarrow \frac{J}{N} \sum_{ij} \epsilon_i \epsilon_j \sim N^2$$

$$\mathcal{H} = -\frac{J}{N} \left(\sum_i \epsilon_i \right)^2 - h \sum_i \epsilon_i$$

$$Z = \sum_{\epsilon_i = \pm 1} \exp \left[\beta h \sum_i \epsilon_i + \frac{\beta J}{N} \left(\sum_i \epsilon_i \right)^2 \right] \quad e^{a^2} = \int_{-\infty}^{\infty} \frac{dx}{\sqrt{\pi}} e^{-x^2 - 2xa}$$

$$\exp \frac{\beta J}{N} \left(\sum_i \epsilon_i \right)^2 = \int_{-\infty}^{\infty} \frac{dx}{\sqrt{\pi}} e^{-x^2 - 2x \sqrt{\frac{\beta J}{N}} \sum_i \epsilon_i}$$

$$Z = \int_{-\infty}^{\infty} \frac{dx}{\sqrt{\pi}} e^{-x^2} \left(\sum_{\epsilon_i = \pm 1} e^{\beta h \sum_i \epsilon_i + 2x \sqrt{\frac{\beta J}{N}} \sum_i \epsilon_i} \right) =$$

$$= \int_{-\infty}^{\infty} \frac{dx}{\sqrt{\pi}} e^{-x^2} \left[2 \cosh \left(\beta h + 2x \sqrt{\frac{\beta J}{N}} \right) \right]^N = 2 \sqrt{\frac{N}{\pi \beta J}} \int_{-\infty}^{\infty} dy e^{-\frac{N y^2}{4 \beta J}} \left[2 \cosh \beta (h + J y) \right]^N$$

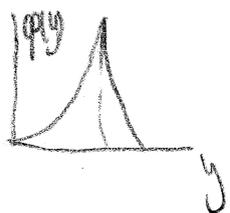
$$Z \sim \int_{-\infty}^{\infty} dy e^{N \varphi(y)}$$

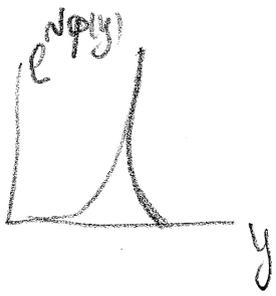
$$\varphi(y) = -\frac{y^2}{4\beta J} + \ln \left(2 \cosh \beta (h + J y) \right)$$

$$\varphi'(y) = 0$$

$$\varphi''(y) < 0 \quad y = y_0 \text{ maximum}$$

in the limit of large N peak of $\varphi(y)$ will
 be sharper





only small part ^{in the vicinity} near peak will give contribution ^{to integral} (9)

$$\phi(y) = \phi(y_0) - \frac{1}{2} \phi''(y_0) (y - y_0)^2$$

saddle-point

Mean-field theory becomes exact only if you have long-range interaction. If the ^{largest} radius of ^{interaction} the system is r_0 , mean-field will be valid for $r > r_0$, near critical point there is another length $\xi \rightarrow \infty$ ($T=0$) and mean-field doesn't work. However ^{bigger} r_0 , the less interval where mean-field doesn't work. The shorter range of interaction r_0 the ^{worse} is mean-field approximation.

21.09.05

Lecture 3

10

Landau theory "Order parameter"

T, V $F(T, V)$

T, P $G(P, T) = F + PV$

$$\mu = \frac{1}{N} G(P, T)$$

$$\mu_1(P, T) = \mu_2(P, T)$$

equil. of phases

$$d\mu = -\tilde{S}dT + \tilde{v}dp$$

$$\tilde{S} = \left(\frac{\partial \mu}{\partial T}\right)_P \quad \text{-- entropy per particle}$$

$$\tilde{v} = \left(\frac{\partial \mu}{\partial P}\right)_T \quad \text{-- volume per particle}$$

According to Ehrenfest classification:

- ① First-order phase transitions: jump in first derivatives of thermodynamic potential $\Delta \tilde{v}, \Delta \tilde{S}$
- ② Second-order phase transitions: jump in second derivatives...
 $\Delta \tilde{v} = 0 \quad \Delta \tilde{S} = 0 \quad C_p = T \left(\frac{\partial \tilde{S}}{\partial T}\right)_P$

Landau introduced a general theory:

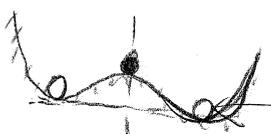
any phase-transitions can be described by broken symmetry.

$$\mathcal{H} = -J \sum_{\langle i, j \rangle} \vec{S}_i \cdot \vec{S}_j$$

$J > 0$ - the system prepares all spins parallel but what about the direction



The same is in mechanics



no symmetry
there is mirror symmetry

Symmetry of ordered phase is lower (cylindrical or circle)

than symmetry of disordered phase (sphere)

Near critical point of ferromag system has discrete (not continuous) broken symmetry: it was 4 axial directions, but the system has chosen only one ~~one~~ to some (the direction depends on some fluctuation.)

Order parameter:

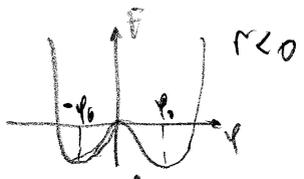
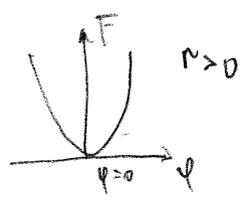
$$\begin{aligned} \varphi = 0 & \quad T > T_c & \text{more symmetric} \\ \varphi \neq 0 & \quad T < T_c & \text{less symmetric} \end{aligned}$$

$F(V, T)$

$$F = F_0 + \frac{1}{2} \varphi^2 + u \varphi^4 + \dots$$

for Hamiltonian spins \uparrow and \downarrow are equal (with the same J)

$u > 0$ (if φ is rather big F can't go to $-\infty$)



$$r = d(T - T_c)$$

above critical point

below critical point

The ground state of the system $\frac{\partial F}{\partial \varphi} = 0$ $\frac{\partial^2 F}{\partial \varphi^2} > 0$

(1) $\varphi = 0$ $r > 0$
 (2) $\varphi^2 = -\frac{r}{4u}$ $r < 0$

$$\frac{\partial F}{\partial \varphi^2} = r + 12u\varphi^2$$

$$\varphi = \begin{cases} 0, & T > T_c \\ \frac{d(T_c - T)}{4u}, & T < T_c \end{cases} \quad \beta = 1/2 \quad \varphi \sim \sqrt{T_c - T}$$

$$F = F_0 + \frac{1}{2} r \left(-\frac{r}{4u}\right) + u \left(-\frac{r}{4u}\right)^2 = F_0 - \frac{d^2(T_c - T)^2}{16u} \quad T < T_c$$

$$F = T_0 \quad T > T_c$$

$$S = -\frac{\partial F}{\partial T}$$

$$S = \begin{cases} 0, & T > T_c \\ -\frac{d^2(T_c - T)}{8u}, & T < T_c \end{cases}$$

$T = T_c$
 $\Delta S = 0$

$$C = T \frac{\partial S}{\partial T}$$

$\Delta C = \frac{d^2 T_c}{8u}$

To find other critical indices

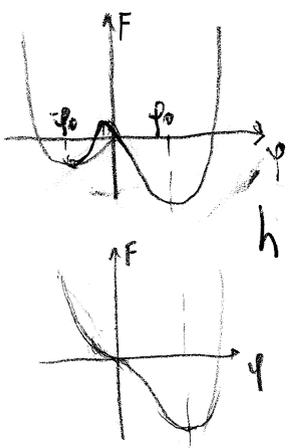
$$F(h, T) = F_0 + \frac{r}{2} \varphi^2 + u\varphi^4 - h\varphi$$

Minimization of free energy: $\frac{\partial F}{\partial \varphi} = 0 \quad r\varphi + 4u\varphi^3 - h = 0$
 $\frac{\partial^2 F}{\partial \varphi^2} > 0 \quad r + 12u\varphi^2 \geq 0$

Interested in small $h \rightarrow 0$

(1) $T > T_c$: $\varphi = \frac{h}{r} = \frac{h}{d(T - T_c)} \rightarrow \chi = 1 \quad \chi = \left(\frac{\partial \varphi}{\partial h}\right)_{h \rightarrow 0} \quad \chi = \frac{1}{d(T - T_c)}$

(2) $T < T_c$: $\varphi = \varphi_0 + \delta\varphi$ $\varphi_0 = \sqrt{-\frac{r}{4u}}$ $\delta\varphi = -\frac{h}{2r}$
 $T = T_c \quad r = 0 \quad 4u\varphi^3 = h$ $\varphi \sim h^{1/3} \quad \delta = 3$



$$F = F_0 + \frac{r}{2} \phi^2 + u \phi^4 - h \phi$$

(12)

with magnetic field first-order phase-trans
without magnetic field second-order phase-trans

$$F = F_0 + \frac{r}{2} \phi^2 + u \phi^4 + a \phi^3 \quad \left[r\phi + 4u\phi^3 + 3a\phi^2 = 0 \right]$$

$r \rightarrow 0$

(1) $\phi = 0$

(2) $r + 4u\phi^2 + 3a\phi = 0$

if $a\phi^3$ is allowed is a first-order phase transition
else second-order (group of low-symmetry is subgroup of high-symmetry group)

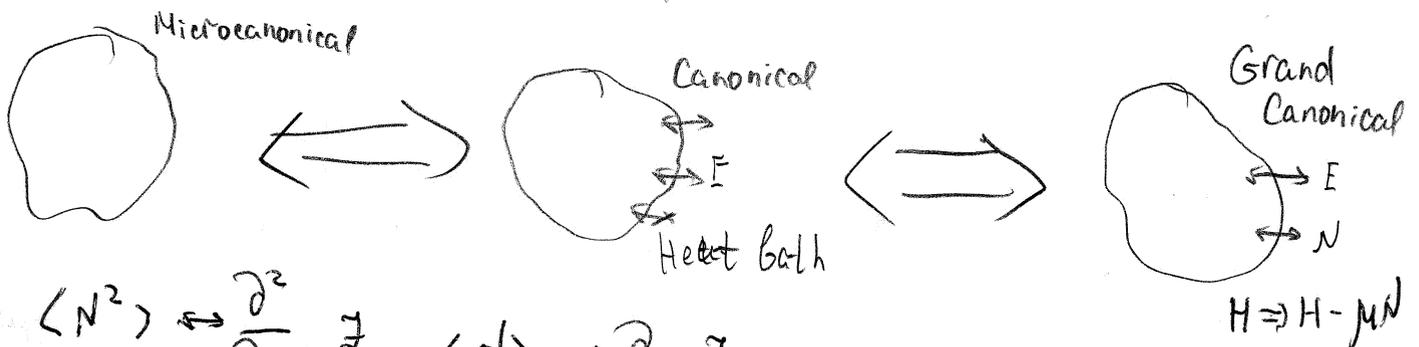
Only using Taylor theorem for F and coefficients = all Landau theory.
That's why all considered theories with long-range interactions can be described with Landau theory.

$$\langle H \rangle = \frac{\int dpdq H e^{-\beta H}}{\int dpdq e^{-\beta H}} = \frac{-\frac{\partial}{\partial \beta} \int dpdq e^{-\beta H}}{\int dpdq e^{-\beta H}} = -\frac{\partial}{\partial \beta} \ln Z = T^2 \frac{\partial}{\partial T} \ln Z$$

$$\langle H^2 \rangle = \frac{-\frac{\partial^2}{\partial \beta^2} Z}{Z}$$

$$C_V = \frac{\langle H^2 \rangle - \langle H \rangle^2}{T} = \frac{d}{dT} \langle H \rangle \sim N$$

$N \rightarrow \infty$



$$\langle N^2 \rangle \leftrightarrow \frac{\partial^2}{\partial \mu^2} Z \quad \langle N \rangle \leftrightarrow \frac{\partial}{\partial \mu} Z$$

$$\langle N^2 \rangle - \langle N \rangle^2 = T \left(\frac{\partial N}{\partial \mu} \right)_T$$

Grand canonical equals to canonical and microcanonical in thermodynamic limit if the fluctuations are small.

$$\left(\frac{\partial M}{\partial N}\right)_T = -\frac{V}{N} \left(\frac{\partial P}{\partial N}\right)_T = -\frac{V}{N} \left(\frac{\partial P}{\partial V}\right)_T \frac{\partial V}{\partial N} = -\left(\frac{V}{N}\right)^2 \left(\frac{\partial P}{\partial V}\right)_T \quad (13)$$

$$d\mu_T = -\frac{V}{N} dP$$

$$\chi_T = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_T = \frac{V^2}{N^2} \frac{1}{V} \left(\frac{\partial N}{\partial \mu}\right)_T = \frac{V}{T} \left[\frac{\langle N^2 \rangle}{\langle N \rangle^2} - 1 \right]$$

The same is for magnetization $\chi = \left(\frac{\partial M}{\partial h}\right)_T \sim \frac{1}{T} \left[\frac{\langle M^2 \rangle}{\langle M \rangle^2} - 1 \right]$

Near critical point fluctuations are strong.

Mean-field theory doesn't take to account fluctuations.

29.09.05

Lecture 4 Fluctuations and correlators (14)

compressibility $\kappa \Leftrightarrow \frac{\langle N^2 \rangle}{\langle N \rangle^2} - 1$

susceptibility $\chi \Leftrightarrow \langle S^2 \rangle - \langle S \rangle^2$

As far as compressibility and susceptibility diverge at critical point \Rightarrow fluctuations are enormously big.

$h(\vec{x}) \sim$ order parameter
 \sim ext



$\vec{\psi}_i$ - order parameter

$$\vec{\psi}(\vec{r}) = \frac{\sum_i \vec{\psi}_i}{\text{Volume}}$$

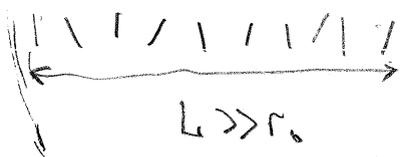
We'll assume that order parameter is smooth in ^{considered} volume
 all typical inhomogeneities are larger than atomistic scales.

$$F[\psi(\vec{x})] = \int dV \left[\frac{r}{2} \psi^2(\vec{x}) + u \psi^4(\vec{x}) + \frac{c}{2} (\nabla \psi(\vec{x}))^2 \right]$$

for homogeneous

for inhomogeneity

they are smooth



$$\nabla \sim \frac{r_0}{L}$$

function of function of infinite number of ~~real~~ multidimensional numbers $(x...)$

Ginsburg-Landau function

With external field: $F = F_{h=0} - \int dV \psi(\vec{x}) h(\vec{x})$

Partition function: $Z = \int \mathcal{D}\psi(\vec{x}) \exp\{-\beta F[\psi(\vec{x})]\}$, $\beta = \frac{1}{T}$

We can work with functional integral as with normal.

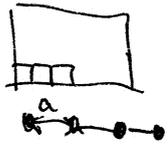
1. Our space is infinite



$\psi(x+L, \dots) = \psi(x)$ periodic boundary condition

2. Space is periodic: "artificial" lattice

L lattice



$$a \rightarrow 0$$

$$L \rightarrow \infty$$

Suppose I'm interested in average value of order parameter at \vec{x} (15)

$$\langle \varphi(\vec{x}) \rangle = \frac{\int \mathcal{D}\varphi e^{-\beta F} \varphi(\vec{x})}{\int \mathcal{D}\varphi e^{-\beta F}} \quad \int \mathcal{D}\varphi e^{-\beta F|_{h=0} + \beta \int \varphi(\vec{x}) h(\vec{x}) dV} \varphi(\vec{x}) \quad \ominus$$

$$\ominus \frac{1}{\beta} \frac{\delta}{\delta h(\vec{x})} \int \mathcal{D}\varphi e^{-\beta F|_{h=0} + \beta \int \varphi(\vec{x}) h(\vec{x})} dV$$

$$\langle \varphi(\vec{x}) \rangle = \frac{1}{\beta} \frac{\delta}{\delta h(\vec{x})} \ln Z = \frac{1}{\beta} \frac{\delta Z / \delta h(\vec{x})}{Z} \quad \boxed{\begin{array}{l} T > T_c \quad h \rightarrow 0 \\ \langle \varphi(\vec{x}) \rangle = \int dV' \chi(\vec{x}, \vec{x}') h(\vec{x}') \end{array}}$$

$$\langle \varphi(\vec{x}) \varphi(\vec{x}') \rangle = \frac{1}{\beta^2} \frac{\delta^2 Z}{\delta h(\vec{x}) \delta h(\vec{x}')}$$

theory of probability:
dependent and independent events.

Fluctuations of order parameter are not independent at large distances. To describe this let us introduce correlator or correlation function:

$$\Gamma(\vec{x}, \vec{x}') = \langle \delta \varphi(\vec{x}) \delta \varphi(\vec{x}') \rangle = \langle \varphi(\vec{x}) \varphi(\vec{x}') \rangle - \langle \varphi(\vec{x}) \rangle \langle \varphi(\vec{x}') \rangle$$

$$\delta \varphi(\vec{x}) = \varphi(\vec{x}) - \langle \varphi(\vec{x}) \rangle$$

$$\frac{\partial^2 \ln Z}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial Z}{\partial y} \frac{1}{Z} \right) = \frac{1}{Z} \frac{\partial^2 Z}{\partial x \partial y} - \frac{1}{Z^2} \frac{\partial Z}{\partial x} \frac{\partial Z}{\partial y}$$

$$\Gamma(\vec{x}, \vec{x}') = \frac{1}{\beta^2} \frac{\delta^2 \ln Z}{\delta h(\vec{x}) \delta h(\vec{x}')}$$

$\Gamma(|\vec{x} - \vec{x}'| \rightarrow \infty) = 0$ at large distances correlations are weaker, at $\infty \rightarrow 0$.

$h=0$ $\Gamma(\vec{x}, \vec{x}') = \Gamma(|\vec{x} - \vec{x}'|) = \Gamma(|\vec{x} - \vec{x}'|)$ for homogeneous

$$T > T_c \quad \langle \varphi(\vec{x}) \rangle = 0 \quad h \rightarrow 0$$

$$\langle \varphi(x) \rangle = \frac{\text{Num}}{\text{Den}} \quad \text{Num} = \int \mathcal{D}\varphi(\vec{x}) \varphi(\vec{x}) e^{-\beta F_{h=0} + \beta \int d\vec{x}' h(\vec{x}') \varphi(\vec{x}')}$$

$$\begin{aligned} &\approx \int \mathcal{D}\varphi(\vec{x}) \varphi(\vec{x}) e^{-\beta F_{h=0}} \left[1 + \beta \int d\vec{x}' h(\vec{x}') \varphi(\vec{x}') \right] \\ &= \beta \int d\vec{x}' h(\vec{x}') \int \mathcal{D}\varphi \varphi(\vec{x}) e^{-\beta F_{h=0}} \varphi(\vec{x}') \end{aligned}$$

$$\text{Den} = Z_{h=0} + O(h^2) \quad \chi(\vec{x}, \vec{x}') = \beta \langle \varphi(\vec{x}) \varphi(\vec{x}') \rangle$$

$$\delta \varphi(\vec{x}) = \int d\vec{x}' \chi(\vec{x}, \vec{x}') h(\vec{x}')$$

$$T < T_c \quad \chi(\vec{x}, \vec{x}') = \beta \Gamma(\vec{x}, \vec{x}')$$

Without magnetic field corr. function can be written in terms of Fourier integral.

$$\Gamma(\vec{x} - \vec{x}') = \int \frac{d^d q}{(2\pi)^d} \Gamma(\vec{q}) e^{i\vec{q}(\vec{x} - \vec{x}')} \quad d=3 \quad \Gamma(\vec{q}) = \int d\vec{x} \Gamma(\vec{x}) e^{-i\vec{q}\vec{x}}$$

$$\Gamma = \Gamma(\vec{x} - \vec{x}') \Leftrightarrow \Gamma_{\vec{q}} = \Gamma_{|\vec{q}|} \quad q = |\vec{q}|$$

Γ is periodic \Rightarrow not all \vec{q} is allowed, q is discrete

$$e^{iq_x L_x} = 1 \quad q_x = \frac{2\pi}{L_x} n_x \quad n_x = 0, \pm 1, \pm 2, \dots$$

$$q_y = \frac{2\pi}{L_y} n_y, \quad q_z = \frac{2\pi}{L_z} n_z \quad n_y = 0, \pm 1, \pm 2, \dots, \quad n_z = 0, \pm 1, \pm 2, \dots$$

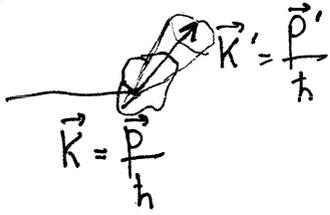
$$\int \frac{d^d q}{(2\pi)^d} \rightarrow \sum_{\vec{q}}$$

Suppose we have external homogeneous field

$$\langle \delta \varphi(x) \rangle = \langle \delta \varphi \rangle = \beta \int d\vec{x}' \Gamma(\vec{x} - \vec{x}') h \quad \langle \delta \varphi \rangle = \chi h$$

$$\chi = \beta \Gamma_{\vec{q}=0}$$

Fourier components of correlation functions can be measured in experiments, light scattering, neutron scattering, x-ray (17)



$$\frac{d\sigma}{d\Omega_{\vec{k}'}} \sim |V_{\vec{k}-\vec{k}'}|^2$$

$$V_{\vec{q}} = \sigma_{\vec{q}} \delta p_{\vec{q}}$$

potential

Intensity of scattering

$$\boxed{I_{\vec{k} \rightarrow \vec{k}'} \sim |V_{\vec{k}-\vec{k}'}|^2}$$

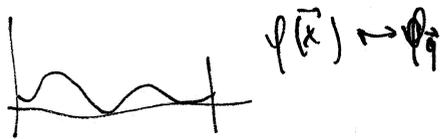
Spin-spin correlation function you can measure by neutron scattering (it has no charge but magnetic moment) interacts with magn. moments..

Near critical points the scatterings is large due to enormous fluctuations. Ornstein-Zernike

liquid and gas are separated by meniscus at critical point the screen is black (broken symmetry)

$$\int D\psi(\vec{x}) \leftrightarrow \int D\psi_{\vec{q}}$$

$$\psi(\vec{x}) = \int \frac{d^d \vec{q}}{(2\pi)^d} \psi_{\vec{q}} e^{i\vec{q}\vec{x}} = \sum_{\vec{q}} \psi_{\vec{q}} e^{i\vec{q}\vec{x}}$$



$$\boxed{\psi_{\vec{q}} = \psi_{-\vec{q}}}$$
 for real functions.

$$\int dx_1 \dots dx_n \rightarrow \int d^n x = \int d^n y \left| \frac{\partial(x_1, \dots, x_n)}{\partial(y_1, \dots, y_n)} \right|$$

$$x_i = x_i(y_n)$$

$$\left| \frac{\partial(x_1, \dots, x_n)}{\partial(y_1, \dots, y_n)} \right| = \det \left\| \frac{\partial x_i}{\partial y_j} \right\|_{N \times N}$$

$$\frac{\delta \psi(\vec{x})}{\delta \psi_{\vec{q}}} \Rightarrow \frac{\partial \psi(x_m)}{\partial \psi_{\vec{q}}} = e^{i\vec{q}\vec{x}_m}$$

we don't need it, because the Jacobian is just a number, that appears in Num and Den of corr. func.

Ornstein-Zernike

$$F = \frac{1}{2} \int d\vec{x} [c(\nabla\varphi)^2 + r\varphi^2]$$

(18)

The only formal difference of Quantum field theory and Stat. mech of crit. phenomena is that field fluctuates both in space and time. We consider only space-fluct.

$$\int d\vec{x} \varphi^2(\vec{x}) = \sum_{\vec{q}} |\varphi_{\vec{q}}|^2$$

$$F = \frac{1}{2} \sum_{\vec{q}} (cq^2 + r) |\varphi_{\vec{q}}|^2 \quad T > T_c$$

$$\Gamma_{\vec{q}} = \langle |\varphi_{\vec{q}}|^2 \rangle$$

$$\Gamma_{\vec{q}} = \frac{\int D\varphi_{\vec{q}} |\varphi_{\vec{q}}|^2 \exp\{-\frac{1}{2T} \sum_{\vec{q}} (cq^2 + r) |\varphi_{\vec{q}}|^2\}}{\int D\varphi_{\vec{q}} \exp\{-\frac{1}{2T} \sum_{\vec{q}} (cq^2 + r) |\varphi_{\vec{q}}|^2\}}$$

It is Gaussian integral. The properties:

$$I(\alpha) = \int_{-\infty}^{\infty} dx e^{-\alpha x^2} = \sqrt{\frac{\pi}{\alpha}}$$

$$\langle x^2 \rangle = \frac{\int dx e^{-\alpha x^2} x^2}{\int dx e^{-\alpha x^2}} = \frac{\partial}{\partial \alpha} \ln \int dx e^{-\alpha x^2} =$$

$$= \frac{\partial}{\partial \alpha} \ln \sqrt{\frac{\pi}{\alpha}} = \frac{1}{2\alpha}$$

$$I = \int dx_1 \dots dx_n \exp\{-\sum_{i,j=1}^n x_i A_{ij} y_j\}, \quad A_{ij} = A_{ji}, \quad x_i = \sum_j O_{ij} y_j$$

$$\det \| O_{ij} \| = 1$$

$$\bar{I} = \int \prod_i dy_i \exp\{-\sum_i \lambda_i y_i^2\}, \quad \lambda_i > 0$$

$$\bar{I} = \frac{\pi^{N/2}}{\sqrt{\lambda_1 \dots \lambda_n}} \quad \lambda_1 \dots \lambda_n = \det \hat{A}$$

$$\vec{h} \cdot \vec{x} = \sum_i h_i x_i$$

$$I[h_i] = \int dx_1 \dots dx_n \exp[-\vec{x} \hat{A} \vec{x} + \vec{h} \cdot \vec{x}]$$

$$\langle x_i x_j \rangle = \frac{\partial^2 \ln I}{\partial h_i \partial h_j} = \frac{1}{2} (\hat{A}^{-1})_{ij}$$

$$\vec{x} \rightarrow \vec{x} - \frac{1}{2} \hat{A}^{-1} \vec{h}$$

13.10.05 | Lecture 5 Fluctuations and correlations (19)

$$\langle A \rangle = \frac{\int \mathcal{D}\varphi(r) \exp[-\frac{F(\varphi)}{T}] A(\varphi)}{\exp[-\frac{F(\varphi)}{T}]} = \frac{\int \mathcal{D}\varphi_q e^{-F/T} A}{\int \mathcal{D}\varphi_q e^{-F/T}}$$

$$F = \frac{1}{2} \int d\vec{x} [c(\nabla\varphi)^2 + r\varphi^2] = \frac{1}{2} \sum_q (cq^2 + r) |\varphi_q|^2 \quad \left[\sum_q \frac{d^d q}{(2\pi)^d} \right]$$

Ornstein-Zernike

Our dimensionality d of space is infinite.

We want to calculate correlation functions

$$\Gamma_q = \langle |\varphi_q|^2 \rangle \quad \mathcal{Z}[h_q] = \int \mathcal{D}\varphi_q \exp[-\frac{1}{2} \sum_q c_q |\varphi_q|^2 - \sum_q \varphi_q h_{-q}] \ominus$$

$$\ominus \left\{ \varphi_q = \varphi'_q - \frac{h_q}{c_q} \right\} = \int \mathcal{D}\varphi'_q \exp \left\{ -\frac{1}{2} \sum_q c_q |\varphi'_q|^2 + \frac{1}{2} \sum_q \frac{|h_q|^2}{c_q} \right\} =$$

$$= \mathcal{Z}[h=0] \exp \left\{ \frac{1}{2} \sum_q \frac{|h_q|^2}{c_q} \right\}$$

it's exact expression for different h

$$\begin{aligned} h_{-q} &= h_q^* \\ \varphi_{-q} &= \varphi_q^* \\ \int d\vec{x} \varphi(x) h(x) &= \sum_q \varphi_q h_q \end{aligned}$$

$$\exp \left(- \sum_q \varphi_q h_{-q} \right) \approx 1 - \sum_q \varphi_q h_{-q} + \frac{1}{2} \sum_{q, q'} \varphi_q h_{-q} \varphi_{q'} h_{-q'} + \dots$$

$$\mathcal{Z}[h_q] \approx \mathcal{Z}[h=0] \left\{ 1 - \sum_q \langle \varphi_q \rangle h_{-q} + \frac{1}{2} \sum_{q, q'} \langle \varphi_q \varphi_{q'} \rangle h_q h_{-q'} + \dots \right\}$$

$$\mathcal{Z}[h_q] \approx \mathcal{Z}[h=0] \left\{ 1 + \frac{1}{2} \sum_q \frac{|h_q|^2}{c_q} + \dots \right\}$$

$$\int d\vec{x} \varphi(x) h(x) = \sum_q \varphi_q h_q$$

$$\langle \varphi_q \rangle = 0 \quad \langle \varphi_q \varphi_{q'} \rangle = 0 \quad q \neq q'$$

$$\langle |\varphi_q|^2 \rangle = \frac{1}{L_q}$$

$$\frac{1}{L_q} = \frac{T}{r + cq^2}$$

$$\Gamma_q = \frac{T}{r + cq^2}$$

$$r = r(T - T_c) \quad T \approx T_c$$

$$\Gamma_q = \frac{T_c}{r(T - T_c) + cq^2}$$

We consider that fluctuations are small

$$\chi^2 = \frac{\alpha(T-T_c)}{c} \rightarrow \Gamma_q = \frac{T_c}{c} \frac{1}{\chi^2 + q^2}$$

$$\Gamma_q(|\vec{x}|) = \int \frac{d^d q}{(2\pi)^d} \Gamma_q e^{i\vec{q}\vec{x}} = \frac{T_c}{c} \int \frac{d^d q}{(2\pi)^d} \frac{e^{i\vec{q}\vec{x}}}{\chi^2 + q^2}$$

$d=3$ $\vec{x} \parallel \vec{x}$ $\vec{q} \cdot \vec{x} = q|\vec{x}|\cos\theta$ $t = \cos\theta$

$$\int \frac{d^3 q}{(2\pi)^3} \frac{e^{i\vec{q}\vec{x}}}{\chi^2 + q^2} = \int_0^\infty \frac{d^3 q}{(2\pi)^3} \frac{q^2}{\chi^2 + q^2} \int_0^\pi d\theta \sin\theta e^{iq|\vec{x}|\cos\theta} = \int_0^\infty \frac{d^3 q}{(2\pi)^3} \frac{q^2}{\chi^2 + q^2} \int_{-1}^1 dt e^{iq|\vec{x}|t} =$$

$$= \int_0^\infty \frac{d^3 q}{(2\pi)^3} \frac{q^2}{(\chi^2 + q^2)} \cdot \frac{\sin q|\vec{x}|}{q|\vec{x}|} = \frac{1}{4\pi} \frac{e^{-\chi|\vec{x}|}}{|\vec{x}|}$$

$$\Gamma(|\vec{x}|) = \frac{T_c}{4\pi c} \frac{e^{-|\vec{x}|/\xi}}{|\vec{x}|}$$

$$\xi = \frac{1}{\chi} = \sqrt{\frac{c}{\alpha(T-T_c)}}$$

↑ correlation length or radius

$\Gamma(|\vec{x}| \gg \xi) \approx 0$ order parameters at the distances large than ξ are not correlated

$$\Gamma(|\vec{x}| \ll \xi) \approx \frac{T_c}{4\pi c |\vec{x}|} \leftarrow \text{Ornstein-Zernike}$$

ξ is a typical length scale when ~~correlation~~ order parameters are correlated

$a \ll |\vec{x}| \ll \xi$ We can't use expression for the order at interatomic distances
 $T \rightarrow T_c$ $\xi \rightarrow \infty$

$$\Gamma(q) \sim \frac{1}{q^2 + \chi^2} \quad \Gamma_q = \frac{1}{q^2} f(q\xi) \quad \frac{1}{q^2 + \chi^2} = \frac{1}{q^2} \frac{1}{1 + \frac{\chi^2}{q^2}} = \frac{1}{q^2} \frac{1}{1 + \frac{1}{q^2 \xi^2}}$$

This expression ~~is~~ not ^{always} very accurate for experiments, let's try to explain experiments in a better way.

$$\xi \sim \frac{1}{\sqrt{|T-T_c|}}$$

$$\Gamma_q = \frac{1}{q^{2-\eta}} f(q, \xi)$$

$$q \ll \frac{1}{a}$$

Ornstein-Zernike

$$\boxed{\eta = 0}$$

$$\xi \sim \begin{cases} (T - T_c)^{-\nu} & T > T_c \\ (T_c - T)^{-\nu'} & T < T_c \end{cases}$$

$$T = T_c \quad \xi = \infty$$

$$\boxed{\nu = \nu' = 1/2}$$

$$\boxed{d = 3}$$

(21)

$$\boxed{\eta \approx 0} \quad \boxed{\nu \approx \nu' \approx 0.6 \div 0.7} \quad \text{— experiments}$$

$$\Gamma(|\vec{x}|) = \frac{1}{|\vec{x}|^{d-2+\eta}} \tilde{f}\left(\frac{|\vec{x}|}{\xi}\right) \quad d=2 \quad \Gamma(|\vec{x}|) \sim \frac{1}{|\vec{x}|^{1/2}} \quad \eta = 1/4$$

η was introduced by Fisher to explain 2D Ising model. $\nu = 1$

Calculations of fluctuations contribution of heat capacity.

$$\mathcal{Z} = \int \mathcal{D}\varphi_q \exp\left(-\frac{F}{T}\right) = \int \mathcal{D}\varphi_q \exp\left(-\frac{T}{2} \sum_q \lambda_q |\varphi_q|^2\right) \quad \lambda_q = \frac{c q^2 + r}{T}$$

$$F = -T \ln \mathcal{Z} \quad \text{free energy for the chosen (given) configuration of order parameter (distribution)} \quad \left[T \rightarrow T_c \right] \quad \lambda \approx \frac{c}{T_c} (q^2 + \kappa^2)$$

$$S = -\frac{\partial F}{\partial T}$$

$$C_v = -T \frac{\partial^2 F}{\partial T^2}$$

$$\varphi_q = \varphi_{-q}^*$$

$$\mathcal{Z} = \frac{\text{const}}{\prod_q \lambda_q}$$

$$F = T \sum_q \ln \lambda_q = \frac{T}{2} \sum_q \ln \lambda_q + \text{const}$$

Π means that we should integrate over half of space $\{\varphi_i = \varphi_i^*\}$ in one half of plane φ are independent

over independent variables

$$F = \frac{T}{2} \sum_{q < q_0} \ln(\lambda(T - T_c) + c q^2) + \text{const}'$$

logarithm is divergent, but our theory is restricted by interatomic distance $\rightarrow q < q_0$

$$C_v \sim T_c \frac{1}{(T - T_c) \ln^2 q^2}$$

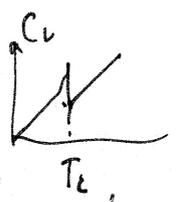
$$\Delta C_v^{\mathcal{H}} = \frac{d^2}{2} \sum_q \frac{1}{[d(T-T_c) + cq^2]^2} = \frac{d^2}{2} \int_0^\infty \frac{dq q^2 4\pi}{(2\pi)^3} \frac{1}{[d(T-T_c) + cq^2]^2}$$

$$\Delta C_v^{\mathcal{H}} = \frac{d^{3/2}}{16\pi c^{3/2} (T-T_c)^{1/2}}$$

$T \rightarrow T_c$ divergence of heat capacity in Ornstein-Zernike

$$\Delta C_v^{\text{mean-field}} = T_c \frac{d^2}{8u}$$

in Landau is finite jump



Mean-field gives good results for the system with long interaction. $\Delta C_v \sim \frac{1}{\sqrt{T-T_c}}$ is not small in the vicinity T_c and

our assumption that contributions are small is wrong. It's due to big fluctuations, but we neglect ϕ^4 and were considering small fluctuations.

$$\Delta C_v^{\mathcal{H}} \ll \Delta C^{\text{mean-field}} \quad 1 \gg \frac{T-T_c}{T_c} \gg \frac{u^2 T_c}{d c^3}$$

$$d \sim 1 \quad u \sim E_{at} \quad T_c \sim E_{at}$$

$$c \left(\frac{a}{r_0} \right)^2 \sim E_{at} \left(\frac{r_0}{a} \right)^2$$

r_0 - interatomic radius of interaction

$$\left(\frac{a}{r_0} \right)^6 \ll \left| \frac{T-T_c}{T_c} \right| \ll 1$$

Ginsburg criterion

If you start with the system of small range interaction you can never use mean-field.

Mean-field theory \rightarrow assume fluctuations \rightarrow assume that corrections are small

27.10.05 |

Scaling concept Lecture 6 (23)

We considered the contribution of fluctuations of order parameter and we received:

(I) $\Delta C_v^{fl} \sim \frac{1}{|\tau|^{1/2}} \quad \tau \rightarrow 0 \quad \tau = \frac{T-T_c}{T_c}$

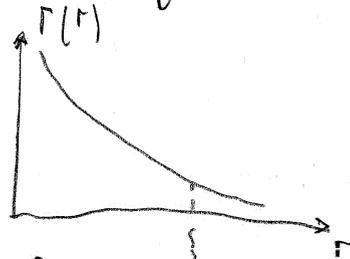
(II) $|\Delta C_v^{fl}| \ll |\Delta C_v^{m-f}| \Rightarrow \left(\frac{a}{r_0}\right)^d \ll |\tau| \ll 1$ Ginsburg criterion

(III) $q \ll a^{-1}$ the contribution of fluctuations lead to the divergence of thermodyn. properties.

The problem is only in large-scale (small q) fluctuations

We'll consider long-waves fluctuations. $q \approx \xi^{-1}$

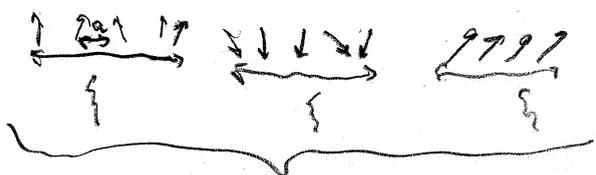
(IV) $\Gamma(r) \sim \frac{e^{-r/\xi}}{r}$



at T_c $\xi \sim |\tau|^{-\nu}$ very large ∞
and fluct. are correlated at large distances

Kadanoff (~1960) decimation (from Roman history) where the way to eliminate some irrelevant degrees of freedom
At high T : $T \gg T_c$ random fluctuations and it's much difficult to describe the behaviour all degrees of freedom are relevant.

$T \approx T_c$ $\xi \rightarrow \infty$ mainly the orientation should be the same

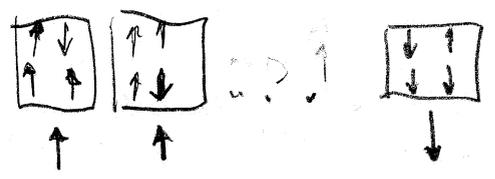


- Small-scale fluctuations within ξ :
- (1) they are small
 - (2) they are irrelevant inside (a)

We can pass from the description of sites to the description of blocks (24)



The procedure: $a \rightarrow \mathcal{L}a$ (go from lattice with a to $\mathcal{L}a$)



$\mathcal{L} > 1$

if the size of block is less than ξ

We pass to the block system:

$a \rightarrow \mathcal{L}a \rightarrow \mathcal{L}^2 a$ we can pass to superblocks ^{4x4}

$a \rightarrow \mathcal{L}a \times \xi$ close to T_c we can introduce blocks and consider interactions between blocks \Rightarrow we kill a lot of degrees of freedom

This picture describes very well experiments, but there is no rigorous derivation.

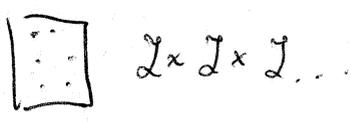
How to formalize: the free energy of the block system should be the same as for original system.

$\tau = \frac{T - T_c}{T_c}$ $F(\tau, h)$... other parameters are not important.

The form of free energy should be similar!!! for original and block systems

$F(\tau, h) = \mathcal{L}^{-d} F(\tilde{\tau}, \tilde{h})$ d-dim. of space

free energy per site



similar doesn't mean identical parameters τ and h also can be renormalized

$\tilde{\tau} = \mathcal{L}^y \tau$
 $\tilde{h} = \mathcal{L}^x h$
 $\forall \mathcal{L}$

it's scaling hypothesis

it was justified by Wilson proposed by Kadanoff

In terms of scaling hypothesis we'll have only 2 critical exponents instead of 7.

$$F(\tau, h) = \lambda^{-d} F(\lambda^y \tau, \lambda^x h)$$

$$\varphi = \frac{-\partial F}{\partial h} = -\lambda^{-d} \lambda^{yx} \frac{\partial F(\lambda^y \tau, \lambda^x h)}{\partial F(\lambda^x h)} \quad (25)$$

$$\varphi = \lambda^{x-d} \varphi(\lambda^y \tau, \lambda^x h)$$

$$\chi = \frac{\partial \varphi}{\partial h}$$

$$\chi = \lambda^{2x-d} \chi(\lambda^y \tau, \lambda^x h)$$

We'd establish the relationship between $\alpha, \beta, \gamma, \delta$ and x and y .

Let's consider scaling hypothesis for $h=0$

$$F(\tau) = \lambda^{-d} F(\lambda^y \tau) \quad \lambda = \frac{1}{|\tau|^{1/y}}$$

$$F(\tau) = |\tau|^{d/y} \underbrace{F(\text{sign} \tau)}_{\text{just a number}}$$

$$\Rightarrow 2-d = \frac{d}{y}$$

$$F(\tau) \sim \begin{cases} (-\tau)^{2-d} & , \tau < 0 \\ (\tau)^{2-d} & , \tau > 0 \end{cases}$$

$$\varphi(\tau, h) = \lambda^{x-d} \varphi(\lambda^y \tau)$$

$$\lambda = \frac{1}{|\tau|^{1/y}}, \tau < 0$$

$$\Rightarrow \beta = \frac{d-d}{y}$$

$$\varphi = |\tau|^{d-x/y} \varphi(-1)$$

$$\varphi \sim (-\tau)^\beta$$

$$\chi \sim |\tau|^{d-2x/y}$$

$$\chi \sim \begin{cases} \tau^{-\delta} & , \tau > 0 \\ \tau^{-\delta'} & , \tau < 0 \end{cases}$$

$$\Rightarrow \delta = \delta' \quad \gamma = \frac{2x-d}{y}$$

At the critical point $\varphi \sim h^{1/\delta}$ $\tau = 0$

$$\varphi(0, h) = \lambda^{x-d} F(0, \lambda^x h) \quad \text{suitable choice } \lambda = \frac{1}{h^{1/x}}$$

$$\varphi(0, h) = h^{d-x} \varphi(0, 1) \Rightarrow \frac{d-x}{x} = \frac{1}{\delta}$$

Only two critical exponents x and y are independent.

Rushbrook Inequality: $d' + 2\beta + \gamma' \geq 2$

Scaling hypothesis: $d' + 2\beta + \gamma' = 2$ $d' = d$ $\gamma' = \gamma$

Griffiths inequality: $d' + \beta(1 + \delta) \geq 2$

Scaling hypothesis: $d' + \beta(1 + \delta) = 2$

Let's γ and β be independent

$$d' = \boxed{d = 2 - \gamma - 2\beta}$$

$$\beta(1 + \delta) = 2 - d' = \gamma + 2\beta$$

$$1 + \delta = \frac{\gamma + 2\beta}{\beta}$$

$$\boxed{\delta = 1 + \frac{\gamma}{\beta}}$$

Let's check the results for mean-field theory.

Mean-field: $d = d' = 0$ $\beta = \frac{1}{2}$ $\gamma = \gamma' = 1$ $\delta = 3$

$$0 = 2 - 1 - 2 \cdot \frac{1}{2} = 0$$

$$3 = 1 + \frac{1}{1/2} = 3$$

2D Ising model (exact solution) $d = d' = 0$ $\beta = \frac{1}{8}$ $\gamma = \gamma' = \frac{7}{4}$ $\delta = 15$

$$0 = 2 - \frac{7}{4} - 2 \cdot \frac{1}{8} = 0$$

$$15 = 1 + \frac{7}{4} / \frac{1}{8} = 15$$

Scaling hypothesis leads to the results that agree with both mean-field and Ising model. For all known results

scaling hypothesis works.

So I'll introduce scaling hypothesis for correlators.

The definition of correlators: $\Gamma(\vec{R}) = \langle \varphi(\vec{R}) \varphi(0) \rangle$ $R = |\vec{R}|$
 $T > T_c$ $h = 0$

$$\Gamma(R) = \langle \delta \varphi(\vec{R}) \delta \varphi(0) \rangle \quad \delta \varphi(\vec{R}) = \varphi(\vec{R}) - \varphi(0)$$

$\varphi \rightarrow \Phi$ order parameter for the blocks

$$\varphi(\tau, h) = L^{x-d} \frac{\varphi(L^x \tau, L^y h)}{\text{order parameter in the block}}$$

I'll assume that for fluctuations is the same multiplier (2^{x-d}) and than I'll check. Scaling hyp. for fluctuat. is the same as for averages

(207)

Scaling hypothesis for correlators

$$\Gamma(R, \tau, h) = 2^{2(x-d)} \Gamma\left(\frac{R}{2}, 2^y \tau, 2^x h\right) \quad a \rightarrow 2a$$

I should measure all the distances in lattice constant a . If we increase lattice constant by 2, all the distances should decrease!

$$\chi(\tau, h) = \frac{1}{T_c} \int d^d R \Gamma(R, \tau, h)$$

$$\begin{aligned} \chi(\tau, h) &= \frac{1}{T_c} 2^{2(x-d)} \int d^d R \Gamma\left(\frac{R}{2}, 2^y \tau, 2^x h\right) = \left[\vec{R}' = \frac{\vec{R}}{2} \right] = \\ &= \frac{1}{T_c} 2^{2(x-d)} 2^d \int d^d R' \Gamma(R', 2^y \tau, 2^x h) = 2^{2x-d} \frac{1}{T_c} \int d^d R' \Gamma(R', 2^y \tau, 2^x h) \\ &= 2^{2x-d} \chi(2^y \tau, 2^x h) \end{aligned}$$

$$h=0 \quad 2 = \frac{1}{|z|^{1/y}} \quad \Gamma(R, \tau) = \tilde{z}^{\frac{2(d-2)}{y}} \Gamma\left(R |z|^{1/y}, 1, \frac{|z|^{x-1}}{|z|^y} h\right)$$

$$R \sim \xi \quad \Gamma \sim \varphi\left(\frac{R}{\xi}\right)$$

correlations should disappear
 $\frac{1}{\xi} \sim |z|^{1/y} \quad \left\{ \begin{array}{l} \tau^{-\nu}, \tau > 0 \\ (-\tau)^{-\nu}, \tau < 0 \end{array} \right.$

$$\Rightarrow \nu' = \nu = \frac{1}{y}$$

Critical exponent η : $\Gamma(R, \tau=0, h=0) \sim \frac{1}{R^{d-2+\eta}}$

$$\Gamma(R) = 2^{-(d-2+\eta)} \Gamma\left(\frac{R}{2}\right)$$

Scaling hypothesis for $\tau=0 \quad h=0 \Rightarrow d-2+\eta = 2(d-x)$

Complete list of relations between critical

(28)

exponents:

$$2 - \alpha = d\nu$$

ν and η are independ.

$$\beta = \frac{d-2+\eta}{2}\nu$$

$$d' = d$$

$$\gamma' = \gamma$$

$$\gamma = (2-\eta)\nu$$

$$\nu' = \nu$$

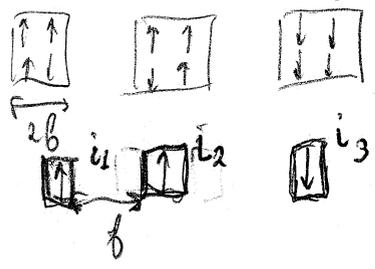
$$\delta = \frac{d+2+\eta}{d-2+\eta}$$

This is result of scaling hypothesis just because we believe this hypothesis.

2D Ising model: $\nu=1$ $\eta=\frac{1}{4}$ all relations are satisfied \Rightarrow it works.

In mean-field theory there is no fluctuations and there is no ν and ν ~~is~~ not but we can use Onstein-Zernike + mean field theory. It works for $d=4$.

RG = coarse graining + scale transformation



1. Killing degrees of freedom
2. Rescaling the distances.

b - lattice constant

I. Coarse graining: $x_p \Rightarrow X_i$ gross variables $X_i = F_i(x_p)$
 $\mathcal{H}[x_p] \Rightarrow \mathcal{H}_{ef}[X_i]$

Suppose we want to describe Siagara fall:

1. Write Shroedinger eq., assuming everything is classic Newton for every molecule.
2. Introduce $p(\vec{r}), \vec{v}(\vec{r}), \tau(\vec{r})$ Navier-Stokes

In equilibrium statistical mechanics we should start with Gibbs distribution: $P \sim e^{-\beta \mathcal{H}[x_p]}$ $\beta \mathcal{H} \equiv \mathcal{H}$ $P \sim e^{-\mathcal{H}[x_p]}$

$$\mathcal{Z} = \int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}[x_p]} = \left(\begin{matrix} \uparrow \uparrow & \downarrow \downarrow & \uparrow \\ \uparrow \uparrow & \uparrow \uparrow & \downarrow \end{matrix} \right)$$

$$= \int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}[x_p]} \int \prod_i dX_i \delta(X_i - F_i(x_p)) = \int \prod_i dX_i \left(\int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}[x_p]} \delta(X_i - F_i(x_p)) \right)$$

$$e^{-\mathcal{H}_{ef}[X_i]} = \int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}[x_p]} \prod_i \delta(X_i - F_i(x_p))$$

$$\mathcal{Z} = \int \prod_i dX_i e^{-\mathcal{H}_{ef}[X_i]}$$

An example how to introduce gross variables: (30)
 for the system of harmonic oscillators:

$$x_\mu = (p_\mu, q_\mu) \quad \mathcal{H}(x_\mu) = \frac{1}{2} \sum_{\mu\nu} x_\mu A_{\mu\nu} x_\nu \quad \mathcal{H} = \frac{1}{2} \vec{x} \hat{A} \vec{x}$$

$X_i = \sum_{\mu} f_{i\mu} x_\mu$ } you introduce just the function to choose
 gross-variables

$$f_{i\mu} = \begin{cases} 1, & \mu \in i \\ 0, & \text{otherwise} \end{cases}$$

$$e^{-\mathcal{H}_{eff}[X_i]} = \int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}(x_{\mu})} \prod_i \delta(X_i - \sum_{\mu} f_{i\mu} x_{\mu})$$

$$\delta(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dk e^{ikx}$$

$$e^{-\mathcal{H}_{eff}} = \int \prod_{\mu} dx_{\mu} e^{-\mathcal{H}(x_{\mu})} \prod_i \int \frac{dk_i}{2\pi} e^{ik_i X_i - ik_i \sum_{\mu} f_{i\mu} x_{\mu}} \quad \ominus$$

$$\ominus \{g_{\mu} = \sum_{i} f_{i\mu} k_i\} = \int \prod_i \frac{dk_i}{2\pi} e^{i \sum_i k_i X_i} \prod_{\mu} dx_{\mu} e^{-\frac{1}{2} \vec{x} \hat{A} \vec{x} - i \vec{g} \vec{x}}$$

$$\int \prod_{\mu} dx_{\mu} \exp\left\{-\frac{1}{2} \vec{x} \hat{A} \vec{x} - i \vec{g} \vec{x}\right\} = \left\{ \vec{X} = \vec{x}' + i \hat{A}^{-1} \vec{g} \right\} \ominus \int \prod_{\mu} dx'_{\mu} \exp\left\{-\frac{1}{2} \vec{x}' \hat{A} \vec{x}'\right\}$$

$$\ominus \int \prod_{\mu} dx'_{\mu} \exp\left\{-\frac{1}{2} \vec{x}' \hat{A} \vec{x}' - \frac{1}{2} \vec{g} \hat{A}^{-1} \vec{g}\right\}$$

$$\int \prod_{\mu} dx'_{\mu} \exp\left(-\frac{1}{2} \vec{x}' \hat{A} \vec{x}'\right) = \frac{(2\pi)^{N/2}}{(\det \hat{A})^{1/2}}$$

\hat{A} $N \times N$

$$e^{-\mathcal{H}_{eff}[X_i]} = \frac{1}{(2\pi)^{N/2} (\det \hat{A})^{1/2}} \int \prod_i dk_i \exp\left\{i \sum_i k_i X_i - \frac{1}{2} \sum_{\mu\nu} f_{i\mu} k_i (A^{-1})_{\mu\nu} f_{j\nu} k_j\right\}$$

$$\left(\tilde{A}^{-1}\right)_{ij} \stackrel{\text{def}}{=} \sum_{\mu\nu} f_{i\mu} (A^{-1})_{\mu\nu} f_{j\nu}$$

$$e^{-\mathcal{H}_{eff}[X_i]} = \text{const} \exp\left\{-\frac{1}{2} \sum_{ij} X_i \tilde{A}_{ij} X_j\right\}$$

$$\mathcal{H}_{eff}[X_i] = \frac{1}{2} \sum_{ij} X_i \tilde{A}_{ij} X_j + \text{const}$$

the presentation of hamiltonian is not changed.
 $A_{\mu\nu} \Rightarrow \tilde{A}_{ij}$

This trick is also important in crack propagation (31)



You should introduce variables that is close to crack.

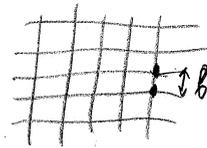
Multiscale simulations.

elastic equations, big pieces.

How the idea of coarse graining will work in theory of critical phenomena.

$$\mathcal{H} = \int d\vec{x} \left\{ \frac{1}{2} c (\nabla \varphi)^2 + \frac{1}{2} r \varphi^2 + u \varphi^4 \right\} \quad \varphi \text{ is continuous}$$

In real system we make discretization



$\varphi(\vec{x}) \rightarrow \varphi_{\vec{x}}$

$$\mathcal{H} = b^d \sum_{\vec{x}} \left\{ \frac{1}{2} c \varphi_{\vec{x}}^2 + u \varphi_{\vec{x}}^4 + \frac{1}{2} c \frac{1}{b^2} \sum_{\delta} (\varphi_{\vec{x}+\delta} - \varphi_{\vec{x}})^2 \right\}$$



$$\int d\vec{x} = b^d \sum_{\vec{x}} \quad d\text{-space-dimensionality}$$

$$CG : \varphi_{\vec{x}} \rightarrow \sum_{\vec{y} \in \vec{x}} \varphi_{\vec{y}} \quad b \rightarrow 2b \quad \boxed{\square} \quad \mathcal{L}=2$$

$$\begin{cases} \varphi_{\vec{x}} \rightarrow \varphi_{\vec{x}} \\ b \rightarrow 2b \end{cases}$$

$$\Lambda_{\vec{x}} \varphi_{\vec{x}}' = \mathcal{L}^{-d} \sum_{\vec{y} \in \vec{x}} \varphi_{\vec{y}}$$

hypothesis that our hamiltonian will have the same form

$$\mathcal{H}'[\varphi'] = b^d \sum_{\vec{x}'} \left\{ \frac{1}{2} c' b'^{-2} \sum_{\delta} (\varphi_{\vec{x}'+\delta}' - \varphi_{\vec{x}}')^2 + \frac{1}{2} r' \varphi_{\vec{x}}'^2 + u' \varphi_{\vec{x}}'^4 \right\}$$

The hypothesis is that some terms are irrelevant. Relevant terms will reproduce the same shape of hamilt.

$$\vec{\mu} = (r, u, c) \Rightarrow \vec{\mu}' = (r', u', c') \quad \text{new terms may appear}$$

$$\text{But all new parameters are function of old} \\ \vec{\mu}' = \vec{\mu}'[\vec{\mu}]$$

$$\hat{R}_2 \quad b \rightarrow 2b$$

$$\psi \rightarrow \psi'$$



Assumption that this renormalization (32) satisfies group axiom: $\hat{R}_2 \hat{R}_{2'} = \hat{R}_{22'}$

the provement that close to critical point there is no length scale except ξ but ξ is very large. $b \rightarrow 4a$
 $b \rightarrow 2a \rightarrow 2a$

Another assumption

Fixed point

$$\vec{\mu}^* = \hat{R}_2 \vec{\mu}^*$$

$$\vec{\mu}^* = \hat{R}_2 \vec{\mu}^*, T = T_c$$

mathematical critical point corresponds to fixed point

The change of the space really means nothing at critical point ($\xi \rightarrow \infty$)

Near critical point: $\vec{\mu} = \vec{\mu}^* + \delta\vec{\mu}$ $\delta\vec{\mu}' = \hat{R}_2 \delta\vec{\mu}$

$$(\hat{R}_2)_{\mu\mu'} = \left(\frac{\partial \mu'_i}{\partial \mu_j} \right) \mu_j = \mu'_i$$

$$\hat{R}_2 \hat{R}_{2'} = \hat{R}_{22'} \quad [\hat{R}_2, \hat{R}_{2'}] = 0$$

$$[A, B] = 0 \Rightarrow$$

$$\begin{cases} A \vec{e} = a \vec{e} \\ B \vec{e} = b \vec{e} \end{cases}$$

if matrices are commute that they have the same eigenstates

$$\forall \vec{e}_j: \hat{R}_2 \vec{e}_j = \rho_j(\lambda) \vec{e}_j$$

$$\rho_j(\lambda) \rho_j(\lambda') = \rho_j(\lambda \lambda')$$

$$\rho_j(\lambda) = \lambda^{y_j}$$

$$\delta\vec{\mu} = \sum_j t_j \vec{e}_j$$

$$\delta\vec{\mu}' = \sum_j t'_j \vec{e}_j$$

$$t'_j = t_j \lambda^{y_j}$$

We are interested what happens when $\lambda \rightarrow \infty$

$$\delta\vec{\mu}' = \hat{R} \delta\vec{\mu} = \sum_j t_j \hat{R} \vec{e}_j = \sum_j t_j \rho_j \vec{e}_j = \sum_j t_j \lambda^{y_j} \vec{e}_j$$

$$t_1(T) \quad \vec{\mu}' = \vec{\mu}^* + t_1(T) \lambda^{y_1} \vec{e}_1 + t_2(T) \lambda^{y_2} \vec{e}_2 + \dots$$

$$\lambda \gg 1 \quad \vec{\mu}' = \vec{\mu}^* + t_1(T) \lambda^{y_1} \vec{e}_1 + \dots$$

$y_1 > y_2 > y_3$
 $\lambda \rightarrow \infty$
 $y_1 > 0$

$$t_j(T) = A(T - T_c) \quad \vec{\mu}(T_c) = \vec{\mu}^* \quad t_j(T_c) = 0$$

(33)

$$\vec{\mu}^* \approx \vec{\mu}^* + A(T - T_c) \sum y_i \vec{e}_i + \dots = \vec{\mu}^* + \left(\frac{A}{\xi}\right) y_i \vec{e}_i + \dots$$

$$\nu = \frac{1}{y} \quad \xi = |A(T - T_c)|^{-\nu}$$

$$\lambda_2 \psi_{\vec{x}} = \mathcal{L}^{-1} \sum_{\vec{y} \in \vec{x}} \psi'_{\vec{y}} \quad \boxed{\lambda_2 = \mathcal{L}^a}$$

$$\langle \psi_{\vec{x}} \psi_{\vec{x}+\vec{R}} \rangle = \mathcal{L}^{2a} \langle \psi_{\vec{x}/2} \psi_{\frac{\vec{x}+\vec{R}}{2}} \rangle$$

$$\boxed{a = -\frac{d-2+\eta}{2}}$$

it is an only point where critical point exist

$$\boxed{T = T_c}$$

$$\langle \psi_{\vec{x}} \psi_{\vec{x}+\vec{R}} \rangle \sim \frac{1}{R^{d-2+\eta}}$$

$$\boxed{\nu = \frac{1}{y_i}}$$

To justify (1) (c, r, u) are relevant parameters

(2) Existence of $\mu^* \Leftrightarrow a \Leftrightarrow y$

(3) $t_j \sim T - T_c$, $y_i > 0 \Leftrightarrow \nu = \frac{1}{y_i}$

10.11.05

Renormalization group

(34)

Lecture 8

We are interested in particular system

$$\mathcal{H} = \frac{1}{2} \int d\vec{x} [r \phi^2(\vec{x}) + c (\nabla \phi(\vec{x}))^2] + u \int d\vec{x} \phi^4(\vec{x})$$

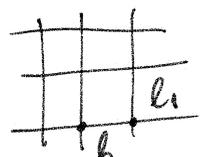
In Ma book: $r = u_2$ $u = \frac{u_4}{8}$ $\vec{\phi} = (\phi_1, \dots, \phi_n)$ $n=3$ we consider $n=1$

$$\mathcal{H} = \frac{1}{2} \sum_q (c + r q^2) |\phi_q|^2 + u L^{-d} \sum_{q_1, q_2, q_3, q_4} \phi_{q_1} \phi_{q_2} \phi_{q_3} \phi_{q_4} \delta_{q_1 + q_2 + q_3 + q_4, 0}$$

$$\sum_q = L^d \int \frac{d^d q}{(2\pi)^d}$$
$$\int d\vec{x} \phi^2(x) = \sum_q |\phi_q|^2$$
$$\int d\vec{x} (\nabla \phi(\vec{x}))^2 = \sum_q q^2 |\phi_q|^2$$

Some integrals are divergent.

① $q \rightarrow 0$ $\Delta C_{fe}^v \sim \frac{1}{|c|^{1/2}} \tau = 0$ $q \sim \frac{1}{\xi}$ are relevant physics

② $q \rightarrow \infty$  Lattice $\phi(\vec{x}) = \phi(\vec{x} + b \vec{e}_i)$ $q_{max} = \frac{2\pi}{b}$

$q \rightarrow \infty$ corresponds $x \rightarrow 0$, but physically $|x| \gtrsim b$

for critical behaviour is completely irrelevant what happens at small distances.

Nothing is dependent on large q -region.

All integrals are restricted $\sum_q = L^d \int_{|\vec{q}| < q_0} \frac{d^d q}{(2\pi)^d}$ 

Nothing is dependent on q_0 : Rescaling $q_0 \rightarrow \frac{q_0}{2}$ $2 > 1$ nothing should happen. Cut-off in q -space is arbitrary.

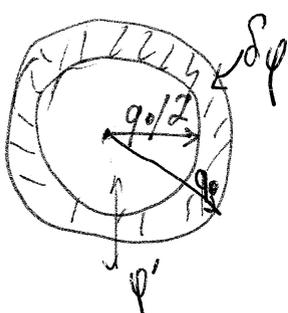
Gaussian case $u=0$: $e^{-x^2/2\sigma^2}$  $Z = \int \prod_q d\phi_q e^{-\mathcal{H}}$

Free-field, non-interactive field.

Rescaling: $\Psi(\vec{x}) = \Psi'(x) + \delta\psi(x)$

$$\Psi'(\vec{x}) = \sum_{|\vec{q}'| < \frac{q_0}{2}} \Psi_{\vec{q}'} e^{i\vec{q}'\vec{x}} \quad \delta\psi(\vec{x}) = \sum_{\frac{q_0}{2} < |\vec{q}| < q_0} \Psi_{\vec{q}} e^{i\vec{q}\vec{x}}$$

is irrelevant



Coarse-graining in q-space is almost trivial.

$$\mathcal{Z} = \int \prod_{q < q_0} d\psi_q e^{-\mathcal{H}} = \int \prod_{q < \frac{q_0}{2}} d\psi_q' \prod_{\frac{q_0}{2} < q < q_0} d(\delta\psi_q) \exp \left\{ -\frac{1}{2} \sum_{q < \frac{q_0}{2}} (cq^2 + r) |\psi_q|^2 \right\}$$

$$\cdot \exp \left\{ -\frac{1}{2} \sum_{\frac{q_0}{2} < q < q_0} (cq^2 + r) |\delta\psi_q|^2 \right\}$$

$$= \text{const} \int \prod d\psi_q' \exp \left\{ -\frac{1}{2} \sum_{q < \frac{q_0}{2}} (cq^2 + r) |\psi_q|^2 \right\}$$

$$\text{const} = \int \prod d(\delta\psi_q) \exp \left\{ -\frac{1}{2} \sum_{\frac{q_0}{2} < q < q_0} (cq^2 + r) |\delta\psi_q|^2 \right\}$$

$$\delta\psi_q = \begin{cases} 0, & q < \frac{q_0}{2} \\ \psi_q, & \text{otherwise} \end{cases}$$

Ⓡ $\mathcal{H} \rightarrow \frac{1}{2} \sum_{|\vec{q}| < \frac{q_0}{2}} (cq^2 + r) |\psi_q|^2$

Skip all degrees of freedom with $\frac{q_0}{2} < q < q_0$

$\mathcal{L} \rightarrow 2\mathcal{L}$ $q = q'/2$ $0 < |q'| < q_0$

$$\mathcal{H} = \frac{1}{2} \sum_{|\vec{q}'| < q_0} (c 2^{-2} q'^2 + r) |\psi_{q'}|^2 = [\psi_{q'} \rightarrow 2^{1-d/2} \psi_q] =$$

$$= \frac{1}{2} 2^{-d} \sum_{|\vec{q}'| < q_0} (c 2^{-2} q'^2 + r 2^{2-d}) |\psi_{q'}|^2$$

$c' = c 2^{-2}$ $r' = r 2^{2-d}$

$\mathcal{H} \rightarrow 2^{-d} \mathcal{H}$

if we choose $\eta=0$ $c'=c$ $\kappa'=\kappa Z^2$ (36)
 $g_0=2 \Rightarrow \nu=\frac{1}{2}$ when there is no interaction
 between transformation

It was Gaussian case.

~~What happens if we introduce term $u \phi^4$~~

$$\mathcal{H} = \mathcal{H}_0 + \mathcal{H}_1$$

$$\mathcal{H}_0 = \frac{1}{2} \sum_{|\vec{q}| < q_0} (c q^2 + r) |\phi_{\vec{q}}|^2$$

$$\mathcal{H}_1 = u \int d\vec{x} \phi^4(\vec{x}) = u \mathcal{L} \sum_{|\vec{q}_1, \vec{q}_2, \vec{q}_3, \vec{q}_4| < q} \phi_{\vec{q}_1} \phi_{\vec{q}_2} \phi_{\vec{q}_3} \phi_{\vec{q}_4}$$

$u \rightarrow 0$ $u \neq 0$

Gaussian case: $u=0$, $\eta=0$, $\nu=\frac{1}{2}$ OZ theory

Question: Effect of small u : $\begin{cases} d > 4 \\ d < 4 \end{cases}$

$$\mathcal{Z} = \int \mathcal{D}\phi e^{-\mathcal{H}_0 - \mathcal{H}_1} = \int \mathcal{D}\phi e^{-\mathcal{H}_0} \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \mathcal{H}_1^n = \mathcal{Z}_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \langle \mathcal{H}_1^n \rangle$$

$$\mathcal{Z}_0 = \int \mathcal{D}\phi e^{-\mathcal{H}_0} \quad \langle A \rangle = \frac{\int \mathcal{D}\phi e^{-\mathcal{H}_0} A}{\int \mathcal{D}\phi e^{-\mathcal{H}_0}}$$

Cumulants $\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \mathcal{H}_1^n \stackrel{\text{def}}{=} \exp \left[+ \sum_{n=1}^{\infty} \frac{(-1)^n}{n!} \langle \mathcal{H}_1^n \rangle_c \right]$

$$e^A = \sum_{m=0}^{\infty} \frac{A^m}{m!}$$

$$\begin{aligned} \langle \mathcal{H}_1 \rangle_c &= \langle \mathcal{H}_1 \rangle \\ \langle \mathcal{H}_1^2 \rangle_c &= \langle \mathcal{H}_1^2 \rangle - [\langle \mathcal{H}_1 \rangle]^2 = \langle (\mathcal{H}_1 - \langle \mathcal{H}_1 \rangle)^2 \rangle \\ \langle \mathcal{H}_1^3 \rangle_c &= \langle \mathcal{H}_1^3 \rangle - 3 \langle \mathcal{H}_1^2 \rangle \langle \mathcal{H}_1 \rangle \end{aligned}$$

$$\mathbb{Z} = \int \mathcal{D}\varphi e^{-(\mathcal{H}_0 + \mathcal{H}_1)} = \int \mathcal{D}\varphi \exp[-\mathcal{H}_0 - \langle \mathcal{H}_1 \rangle_c + \frac{1}{2} \langle \mathcal{H}_1^2 \rangle_c - \frac{1}{3} \langle \mathcal{H}_1^3 \rangle_c + \dots] \quad (37)$$

$$\mathbb{Z} = \int \mathcal{D}\varphi e^{-\mathcal{H}_{\text{eff}}} \quad \mathcal{H}_{\text{eff}} = \mathcal{H}_0 + \langle \mathcal{H}_1 \rangle_c - \frac{1}{2} \langle \mathcal{H}_1^2 \rangle_c + \dots$$

$$\langle \mathcal{H}_1 \rangle = \frac{1}{\mathbb{Z}_0} \int \mathcal{D}\varphi e^{-\mathcal{H}_0} u \varphi^4(\vec{x}) \equiv \frac{u}{\mathbb{Z}_0} \int \mathcal{D}\varphi e^{-\mathcal{H}_0} \sum_{\vec{q}, \vec{q}', \vec{q}''} \varphi_{\vec{q}} \varphi_{\vec{q}'} \varphi_{\vec{q}''} \varphi_{-\vec{q}-\vec{q}'-\vec{q}''}$$

$$\equiv \frac{u}{\mathbb{Z}_0} L^{-d} \sum_{\vec{q}, \vec{q}', \vec{q}''} \mathcal{D}\varphi e^{-\mathcal{H}_0} \varphi_{\vec{q}} \varphi_{\vec{q}'} \varphi_{\vec{q}''} \varphi_{-\vec{q}-\vec{q}'-\vec{q}''}$$

Wick theorem

$$\vec{\varphi} = (\varphi_1, \varphi_2, \dots, \varphi_n)$$

$$\mathcal{H}_0 = \frac{1}{2} \sum_{i,j=1}^N \varphi_i A_{ij} \varphi_j = \frac{1}{2} \vec{\varphi}^T \hat{A} \vec{\varphi} = \frac{1}{2} (\vec{\varphi}, \hat{A} \vec{\varphi})$$

$$\mathbb{Z}_0 = \int \mathcal{D}\varphi \exp(-\mathcal{H}_0) = \frac{(2\pi)^{N/2}}{(\det \hat{A})^{1/2}}$$

$$\langle \varphi_1 \varphi_2 \dots \varphi_n \rangle = \frac{\int \mathcal{D}\varphi e^{-\mathcal{H}_0} \varphi_1 \dots \varphi_n}{\int \mathcal{D}\varphi e^{-\mathcal{H}_0}}$$

Generating functional (we prefer to work with exp)

$$\mathbb{Z}[\vec{h}] = \int \mathcal{D}\varphi \exp\left[-\frac{1}{2} (\vec{\varphi}, \hat{A} \vec{\varphi}) + (\vec{h}, \vec{\varphi})\right] = \int \prod_{i=1}^N d\varphi_i \exp\left[-\frac{1}{2} \dots\right]$$

$$= \int \prod_{i=1}^N d\varphi_i \exp\left[-\frac{1}{2} \sum_{i,j=1}^N \varphi_i A_{ij} \varphi_j + \sum_{i=1}^N h_i \varphi_i\right]$$

$$\frac{\partial^N \mathbb{Z}}{\partial h_1 \partial h_n} = \int \prod_{i=1}^N d\varphi_i \exp\left(-\frac{1}{2} \sum_{i,j=1}^N \varphi_i A_{ij} \varphi_j\right) \varphi_1 \dots \varphi_n \exp\left(\sum_{i=1}^N h_i \varphi_i\right) =$$

$$= \mathbb{Z} \langle \varphi_1 \varphi_2 \dots \varphi_n \rangle_{\vec{h}=0}$$

$$Z[\vec{h}] = [\bar{\psi} = \vec{\psi}' - \hat{A}^{-1} \vec{h}] = Z_0 \exp\left\{\frac{1}{2} (\vec{h}, \hat{A}^{-1} \vec{h})\right\} = \quad (38)$$

$$= Z_0 \exp\left[\sum_{i=1}^N h_i \langle \psi_i \rangle_c + \frac{1}{2} \sum_{ij} h_i h_j \langle \psi_i \psi_j \rangle_c + \frac{1}{3!} \sum_{ijk} h_i h_j h_k \langle \psi_i \psi_j \psi_k \rangle_c + \dots\right]$$

$$\langle \psi_i \rangle_c \stackrel{\text{def}}{=} \langle \psi_i \rangle$$

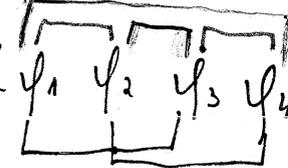
$$\langle \psi_i \psi_j \rangle_c \stackrel{\text{def}}{=} \langle \psi_i \psi_j \rangle - \langle \psi_i \rangle \langle \psi_j \rangle$$

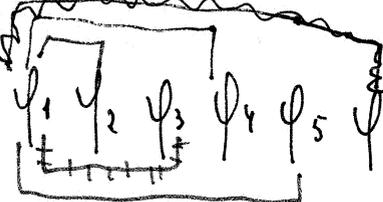
$$\langle \psi_i \psi_j \psi_k \rangle_c \stackrel{\text{def}}{=} \langle \psi_i \psi_j \psi_k \rangle - \langle \psi_i \psi_j \rangle \langle \psi_k \rangle - \langle \psi_j \psi_k \rangle \langle \psi_i \rangle - \langle \psi_i \psi_k \rangle \langle \psi_j \rangle$$

Wick theorem: $\langle \psi_i \rangle = 0$ $\langle \psi_i \psi_j \rangle = A_{ij}^{-1}$ // All $\langle \psi_{i_1} \dots \psi_{i_n} \rangle = 0$
 $n \geq 3$

$\langle \psi_i \rangle = 0$ $\langle \psi_1 \psi_2 \psi_3 \rangle = 0$ $\langle \psi_1 \dots \psi_{2n+1} \rangle = 0$ odd terms \Rightarrow

Even-order terms: $\langle \psi_1 \psi_2 \rangle = (\hat{A}^{-1})_{12}$

 $\langle \psi_1 \psi_2 \psi_3 \psi_4 \rangle = \langle \psi_1 \psi_2 \rangle \langle \psi_3 \psi_4 \rangle + \langle \psi_1 \psi_3 \rangle \langle \psi_2 \psi_4 \rangle + \langle \psi_1 \psi_4 \rangle \langle \psi_2 \psi_3 \rangle$

 $\langle \psi_1 \psi_2 \psi_3 \psi_4 \psi_5 \psi_6 \rangle = \dots$ $\mathcal{H} = \frac{1}{2} (\vec{\psi}, \hat{A} \vec{\psi}) \Rightarrow$ Feynman diagrams

Feynman diagrams is a way of presentations of Wick theorem.

17.11.05

Lecture 9

$$\mathcal{H} = \frac{1}{2} \int d^d x [c(\nabla\varphi)^2 + r\varphi^2] + u \int d^d x \varphi^4(x)$$

Ginsburg-Landau Hamiltonian

(I) $\varphi(x) = \sum_{|q| < q_0} \varphi_q e^{i\vec{q}\cdot\vec{x}}$ q_0 - cutoff wave vector

(II) $\varphi = \varphi' + \delta\varphi$ Long-wave part: $\varphi'(\vec{x}) = \sum_{|q| < q_0/2} \varphi_q e^{i\vec{q}\cdot\vec{x}}$

Short-wave part: $\delta\varphi = \sum_{\frac{q_0}{2} < |q| < q_0} \varphi_q e^{i\vec{q}\cdot\vec{x}}$

(III) $e^{-\mathcal{H}} \rightarrow \int \mathcal{D}(\delta\varphi) e^{-\mathcal{H}} = e^{-\mathcal{H}'}$ \mathcal{H}' for long wavelength fluctuation

Last time: $u=0$

Today: $u \neq 0, u \rightarrow 0$. First order in u .

$u=0$: $\mathcal{H}_0 = \frac{1}{2} \int d^d x c (\nabla\varphi)^2 + \frac{1}{2} r \int d^d x \varphi^2$

$\vec{x} \rightarrow \vec{x}' = \vec{x}/\lambda$

$\varphi(\vec{x}) \rightarrow \varphi'(\vec{x}') \lambda^{1-d/2}$

$c \int d^d x (\nabla\varphi)^2 \rightarrow c' \int d^d x' (\nabla'\varphi')^2$

$c = c'$
 $r \rightarrow r' = r \lambda^2$

grad term is invariant
 $\eta = 0 \quad \nu = \frac{1}{2}$

Put $\mathcal{H}_1 = u \int d^d x \varphi^4(x)$

Calculate: $\int \mathcal{D}(\varphi) e^{-\mathcal{H}_0 - \mathcal{H}_1} = ?$

Preliminary: $\mathcal{H}_1 \rightarrow \lambda^d (\lambda^{1-d/2})^4, \mathcal{H}_1' = \lambda^{4-d} \mathcal{H}_1$

Hypothesis: $d > 4$ Critical point is described 40
 by Gaussian ($D\mathbb{Z}$) theory

$$u' = u \mathcal{Z}^{4-d} \xrightarrow{\mathcal{Z} \rightarrow \infty} 0$$

$d < 4$ $u' \rightarrow \infty$ "Gaussian point is unstable"!!

Another way: Fluctuation heat capacity: $\Delta C^{fl} \sim \frac{1}{|\mathcal{V}|^{1/2}} \xrightarrow{\mathcal{V} \rightarrow \infty} 0$

Arbitrary d : 3D $\Delta C^{fl} \sim |\mathcal{V}|^{d/2-2}$ $d > 4$

ΔC_{fl} is always smaller than $\Delta C_{mean-field}^{fl}$

$$e^{-\mathcal{H}_{ef}} = \frac{\int \mathcal{D}(\delta\varphi) e^{-(\mathcal{H}_0 + \mathcal{H}_1)}}{\int \mathcal{D}(\delta\varphi) e^{-\mathcal{H}_0}} = e^{-\mathcal{H}_0 - \langle \mathcal{H}_1 \rangle - \frac{1}{2} (\langle \mathcal{H}_1^2 \rangle - \langle \mathcal{H}_1 \rangle^2)}$$

$$\mathcal{H}_{ef} = \mathcal{H}_0 + \langle \mathcal{H}_1 \rangle \quad \langle \mathcal{H}_1 \rangle = \frac{u \int \mathcal{D}(\delta\varphi) e^{-\mathcal{H}_0} \left[\int d^d x \varphi^4(x) \right]}{\int \mathcal{D}(\delta\varphi) e^{-\mathcal{H}_0}}$$

$$\langle \varphi^4(x) \rangle = \langle \varphi \varphi \varphi \varphi \rangle = 3 \langle \varphi^2(x) \rangle^2 = u \int d^d x \langle \varphi^4(x) \rangle$$

To calculate $\langle \varphi^4(x) \rangle = \langle (\varphi' + \delta\varphi)^4 \rangle = \varphi'^4 + \langle (\delta\varphi)^2 \rangle$

Averaging over $\delta\varphi$ at fixed φ' !! (short-wave)

To calculate $\langle (\delta\varphi)^2 \rangle$: $\langle \varphi^2 \rangle = \sum_{|\vec{q}| < q_0} \langle |\varphi_q|^2 \rangle$ which means that

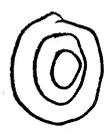
$$\langle (\delta\varphi)^2 \rangle = \sum_{\frac{q_0}{2} < |\vec{q}| < q_0} \langle |\varphi_q|^2 \rangle$$

At the critical point $T=T_c$: $\chi_0 = \frac{1}{2} \sum_{|q|<q_0} c q^2 |q_0|^2$

$r=0$ $\langle |q_0|^2 \rangle = \frac{1}{c q^2}$ at $T=T_c$

We need to calculate: $\langle \phi^2 \rangle = \sum_{\frac{q_0}{2} < |q| < q_0} \frac{1}{c q^2}$

(3D) $\int d^3x f(|\vec{x}|) = \int_0^\infty dx 4\pi x^2 f(x)$



$\int d^d x f(|\vec{x}|) = \int_0^\infty dx S_d x^{d-1} f(x)$

useful trick: $f(|\vec{x}|) = e^{-x^2} = e^{-x_1^2 - \dots - x_d^2}$

$\int d^d x e^{-x^2} = \prod_{i=1}^d \int dx_i e^{-x_i^2} = \pi^{d/2}$

on the other hand

$\pi^{d/2} = S_d \int_0^\infty dx x^{d-1} e^{-x^2} = [x=\sqrt{y}] \ominus$

$S_d = \frac{2 \pi^{d/2}}{\Gamma(\frac{d}{2})}$

$\ominus \frac{S_d}{2} \int_0^\infty \frac{dy}{y^{1/2}} y^{\frac{d-1}{2}} e^{-y} =$
 $= \frac{S_d}{2} \int_0^\infty dy y^{d/2-1} e^{-y} = \frac{S_d}{2} \Gamma(\frac{d}{2})$

$\langle \phi^2 \rangle = \sum_{\frac{q_0}{2} < |q| < q_0} \frac{1}{c q^2} = \frac{2 \pi^{d/2}}{(2\pi)^d \Gamma(\frac{d}{2})} \int_{\frac{q_0}{2}}^{q_0} \frac{dq q^{d-1}}{c q^2} = \frac{K_d}{c} \int_{\frac{q_0}{2}}^{q_0} q^{d-3} dq \ominus$

$K_d = \frac{1}{2^{d-1} \pi^{d/2} \Gamma(\frac{d}{2})} \ominus \frac{K_d}{c(d-2)} [q_0^{d-2} - (\frac{q_0}{2})^{d-2}] = \frac{K_d}{c(d-2)} q_0^{d-2} [1 - 2^{2-d}]$

$$\langle (\delta\varphi)^2 \rangle = n_c (1 - \lambda^{2-d})$$

$$n_c = \frac{k_d q_0^{\frac{d-2}{2}}}{c(d-2)}$$

(42)

$$\begin{aligned} \langle \mathcal{H}_1 \rangle &= u \int d^d x \langle \varphi^4 \rangle = u \int d^d x \langle (\varphi + \delta\varphi)^4 \rangle = \\ &= u \int d^d x \left(\varphi^4 + 6\varphi^2 \langle (\delta\varphi)^2 \rangle + \langle (\delta\varphi)^4 \rangle \right) = \begin{cases} \langle \delta\varphi \rangle = 0 \\ \langle (\delta\varphi)^3 \rangle = 0 \end{cases} \\ &= u \int d^d x \varphi^4 + 6u \int d^d x \varphi^2 \langle (\delta\varphi)^2 \rangle + 3u \int d^d x \langle (\delta\varphi)^2 \rangle^2 \end{aligned}$$

$$\begin{aligned} \langle \mathcal{H}_0 \rangle &= \frac{1}{2} c \int d^d x (\nabla\varphi)^2 + \frac{1}{2} r \int d^d x \varphi^2 = \frac{1}{2} c \int d^d x (\nabla\varphi)^2 + \\ &+ \frac{1}{2} r \int d^d x \varphi^2 + \frac{1}{2} \sum_{q/2 < q < q_0} (c q^2 + r) \langle \delta\varphi_q \rangle^2 \end{aligned}$$

$$\mathcal{H}_0: \frac{1}{2} r \varphi^2 \quad \mathcal{H}_0 + \langle \mathcal{H}_1 \rangle: \frac{1}{2} r \varphi^2 + 6u \varphi^2 \langle (\delta\varphi)^2 \rangle$$

$$r \rightarrow r + 12u \langle (\delta\varphi)^2 \rangle = r + 12u n_c (1 - \lambda^{2-d})$$

Wo new terms of $(\nabla\varphi)^2$ in the first order in u .

rescaling we do in the way $\int d^d x c (\varphi)^2$ is invariant

$$\vec{x}' = \vec{x}/\lambda \quad \varphi(\vec{x}) \rightarrow \varphi'(\vec{x}') \lambda^{1-d/2}$$

$$\int d^d x c (\nabla\varphi)^2 \rightarrow \int d^d x' c (\nabla\varphi')^2$$

In the first order in u :
$$\begin{cases} r' = \lambda^2 [r + 12u n_c (1 - \lambda^{2-d})] \\ u' = \lambda^{4-d} u \end{cases}$$

Immediately: $g=0$ in the first order in u .

$$\begin{pmatrix} r' \\ u' \end{pmatrix} = \hat{R} \begin{pmatrix} r \\ u \end{pmatrix}$$

$$\hat{R} = \begin{pmatrix} 2 & B(2 - 2^{4-d}) \\ 0 & 2^{4-d} \end{pmatrix}$$

$$B = 12n_c$$

(43)

$$\underline{y_1 = 2} \quad \underline{y_2 = 4-d}$$

$d > 2 \quad y_1 > y_2$

$$\vec{e}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \vec{e}_2 = \begin{pmatrix} -B \\ 1 \end{pmatrix} \frac{1}{\sqrt{1+B^2}}$$

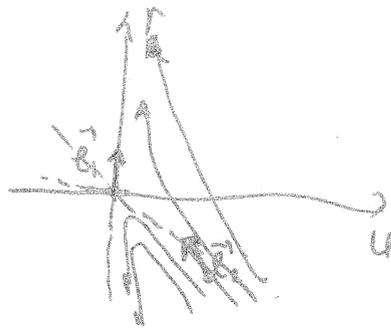
$$\vec{e}_1 \cdot \vec{e}_2 \neq 0$$

(I) $d > 4 \Rightarrow y_2 < 0, y_1 > 0$

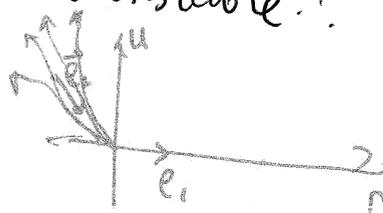
Gaussian fixed point $r=0, u=0, c = \text{const}$

$\lambda > 1$, λ is real

The trajectories will be attracted by y-axis



(II) $d < 4$? Gaussian fixed point is unstable!!!



Requirement: $y_1 > 0 \Rightarrow \nu = \frac{1}{y_1}$

Stable fixed point

$\text{Re } y_2 < 0, \text{Re } y_3 < 0 \Rightarrow$ trajectory will go to r-axis

Then our system is reproduced in any step of renormalization

Gaussian point is stable at $d \geq 4$. It is unstable $d < 4$.

GFP: $\eta = 0, \nu = 1/2$
the prediction of scaling

No additional $(\nabla\phi)^2$ $y_1 = 2, y_2 < 0$
Ornstein-Zernike theory $\nu = \frac{1}{y_1}$

(a) $\alpha = 2 - \nu d = 2 - d/2$

$$\mathcal{H} = \frac{1}{2} \int d^d x (\nabla\phi)^2 + \phi^2 - \int d^d x \phi^4$$

? $\beta = \frac{\nu}{2} (d - 2 + \eta) = \frac{d-2}{4}$

$\alpha = 2 - \frac{d}{2}$

(b) $\gamma = \nu (2 - \eta) = 1 - \nu\eta$

$\beta = \frac{1}{2}$ (Landau theory)

? $\delta = \frac{d+2-\eta}{d-2+\eta} = \frac{d+2}{d-2}$

$\gamma = 4$
 $\delta = 3$ (Landau theory)

On At $d > 4$ scaling hypothesis is wrong!!! (44)

Only at $d = 4 \iff$ coincide.

You should use RG to find a form of Hamiltonian.
Scaling hypothesis works at $d < 4$.

Relevant and irrelevant variables:

$$\mathcal{H} = \frac{1}{2} \int d^d x c (\partial\phi)^2 + r\phi^2 + \cancel{u \int d^d x \phi^4(x)} + \cancel{v \int d^d x \phi^6(x)} + \cancel{v' \int d^d x (\partial\phi)^2 \phi^2}$$

RG gives an answer which term are important!

$\bar{x} \rightarrow \bar{x} \lambda$	$\bar{r} \rightarrow \lambda^{d+2a} \bar{r}$	$c \rightarrow c$
$\phi \rightarrow \lambda^a \phi$	$c \rightarrow \lambda^{d-2+2a} c$	$d-2+2a=0$
	$u \rightarrow \lambda^{d+4a} u$	$a = -\frac{d-2}{2} \mid \eta = 0$
	$v \rightarrow \lambda^{d+6a} v$	at crit point
$\bar{r} \rightarrow \lambda^2 \bar{r}$	$u \rightarrow \lambda^{-d+4} u$	$v \rightarrow \lambda^{6-2d} v$

$d > 4 \quad u \rightarrow 0 \quad \bar{v} = \frac{1}{2}$

$d > 3 \quad \bar{v} \rightarrow 0$

The effective hamiltonian to describe behavior at crit. point

$d > 4 \quad \mathcal{H} = \frac{1}{2} \int d^d x c (\partial\phi)^2 + \frac{1}{2} \int d^d x r \phi^2$