

Title: Statistical Mechanics (PHYS 602) - Lecture 6

Date: Oct 05, 2009 10:30 AM

URL: <http://pirsa.org/09100127>

Abstract:

rel.
marginal
unrel.

rel.
marginal
unrel.

λ_2

rel.
marginal
unrel.

λ_2

λ_3

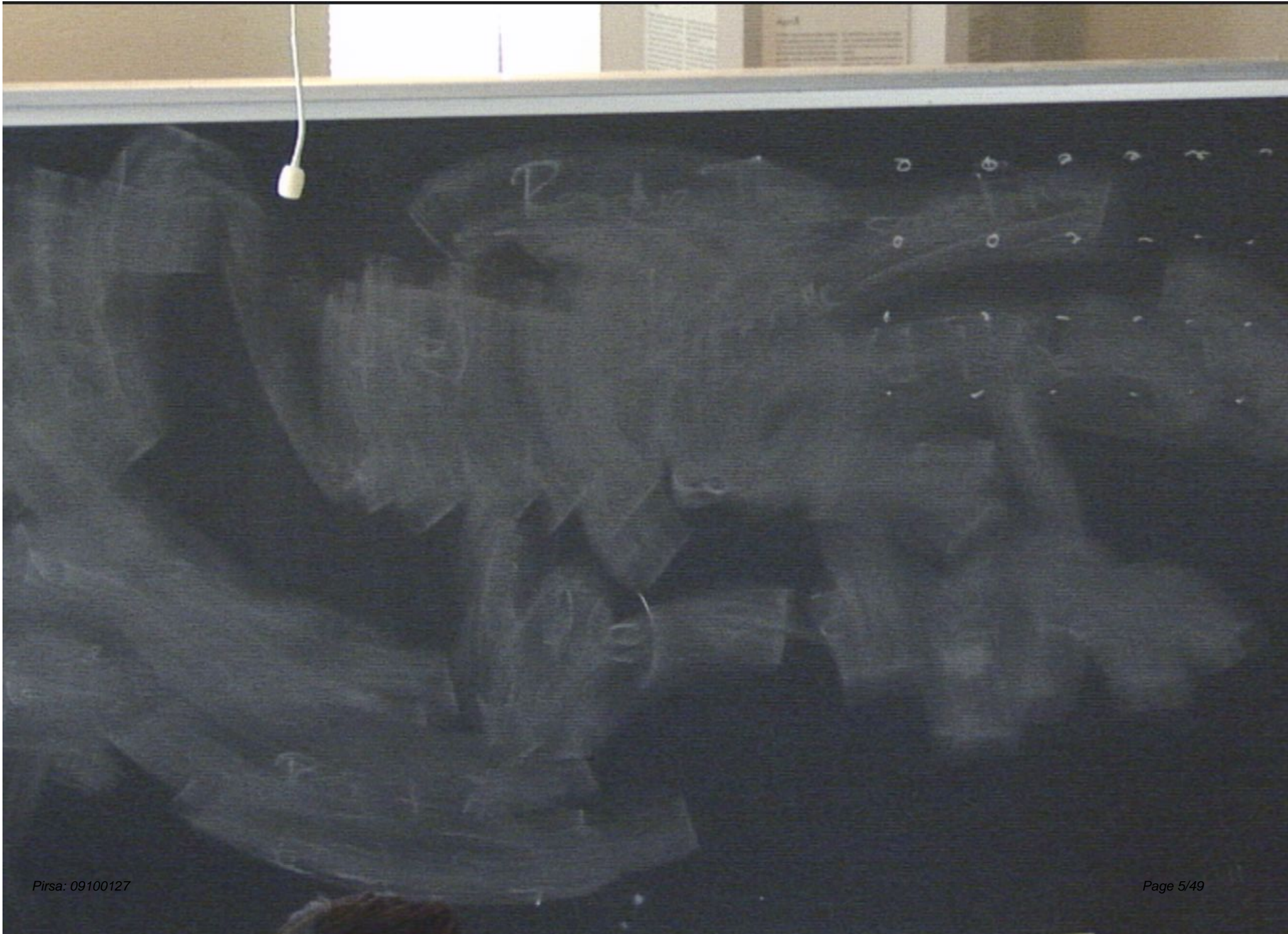
λ_4

λ_5

↑
rel

↑
mag

↑
unrel



rel.
magned
unrel.

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nnn}		

rel.
marginal
unrel.

$K_4 \sigma_1 \sigma_2 \sigma_3 \sigma_4$

1 1

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nnn}	K_9	$+ \dots$

rel.
maguel
unrel.

$K_4 \sigma_1 \sigma_2 \sigma_3 \sigma_4$

$a \cdot 10^{-10} \text{ cm.}$

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nnn}	K_9	$+! \dots$

1 cm

rel.
marginal
unrel.

$$K_9 \sigma_1 \sigma_2 \sigma_3 \sigma_9$$

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nnn}	K_9	$+ \dots$

linear combination

$$(K_{nn} - K_{nnn} + K_9 \dots)$$

$a. 10^{-10} \text{ cm.}$ near critical 1 cm

rel.
marginal
unrel.

$$K_q \sigma_1 \sigma_2 \sigma_3 \sigma_4$$

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nnn}	K_q	$+ \dots$

linear combinatorial

λ_2 λ_3 λ_4 λ_5

$a. 10^{-10} \text{ cm.}$ $\rightarrow 1 \text{ cm}$

near. critical

$(K_{nn} - K_{nnn} + K_q \dots)$ relevant

other linear comb $\rightarrow 0$ irrelevant

rel
marginal
unrel.

$k_q \sigma_1 \sigma_2 \sigma_3 \sigma_4$

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
k_{nn}	k_{nnn}	k_q	$+ \dots$

$O = \left(\overset{\text{linear comb.}}{k - k_{ic}} \right) \left(\overset{\text{near.}}{k_{nn} - k_{nnn}} + \overset{\text{critical}}{k_q} \dots \right) \text{ relevant}$
 after linear comb $\longrightarrow O \text{ irrelevant}$

rel
marginal
unrel.

$K_9 \delta_1 \delta_2 \delta_3 \delta_9$

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
K_{nn}	K_{nn}	K_9	$+ \dots$

$O = \left(\overset{\text{linear comb.}}{K - K_{ic}} \right) \left(\overset{\text{near.}}{K_{nn} - K_{nnn}} + \overset{\text{critical}}{K_9 \dots} \right) \text{ relevant}$
 after linear comb. $\longrightarrow O$ irrelevant
 " Universal

rel.
marginal \Leftarrow
unrel.

$k_q, \sigma_1, \sigma_2, \sigma_3, \sigma_q$

redundant

linear constraints
- k_q -

other linear constraints
" Universal

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	mag	unrel
k_{nn}	k_{nnn}	k_q	$+ \dots$

a. 10^{-10} cm. \longrightarrow 1 cm
near. critical

relevant

0 irrelevant

rel.
marginal Φ
unrel.

$k_4 \delta_1 \delta_2 \delta_3 \delta_4$

redundant

a. 10^{-10} cm. \longrightarrow 1 cm
near. critical

linear combination
 $(k - k_c) (k_{nn} - k_{nnn} + k_4 \dots)$ relevant

after linear comb \longrightarrow 0 irrelevant
 " Universal

λ_2	λ_3	λ_4	λ_5
	\uparrow	\uparrow	\uparrow
	rel	max	rel
k_{nn}	k_{nnn}	k_4	+

\pm sing mode

~~results depend
on marginal
coupling~~

rel.
margu
unrel

$k_4, 0, 0$

~~redudun~~

$$0 = \begin{pmatrix} k - k_c \\ k - k_c \end{pmatrix} \begin{pmatrix} k_c \\ k_c \end{pmatrix}$$

either linear
" Unim

\pm sing mode

~~results depend
on marginal
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$0 = \begin{pmatrix} k - k_c \\ k - k_c \end{pmatrix} \begin{pmatrix} k_c \\ k_c \end{pmatrix}$
 linear
 either linear
 " Unimodal

rel.
 margin
 unrel

$k_4, 0, 0$
~~redundant~~

High Temperature Expansion

Nearest neighbor structure

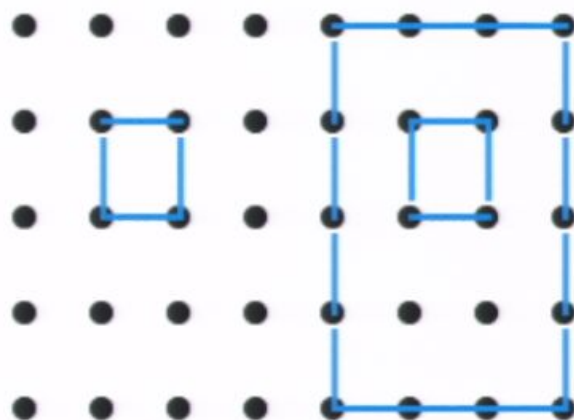
Bonds= $\exp(K\sigma\sigma')$ connect nearest neighbors

$$\text{Bond} = \cosh K + \sigma\sigma' \sinh K = \cosh K [1 + \sigma\sigma' \tanh K]$$

$$Z = (2 \cosh K \cosh K)^N \langle \text{products of } [1 + \sigma\sigma' \tanh K] \rangle$$

$$= (2 \cosh K \cosh K)^N \sum \langle \text{products of } (\tanh K)^M \rangle$$

for nonzero terms, when there are N sites



To get a non-zero value each spin must appear on a even number of bonds. You then get the lattice covered by closed polygons.

With a lot of hard work one can calculate a series up to ten or even twenty terms long and estimate behavior of thermodynamic functions from these series

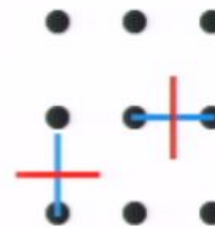
Low Temperature Expansion

Nearest neighbor structure

$$\text{Bonds} = \exp(K\sigma\sigma') = e^{K\delta_{\sigma,\sigma'}} + e^{-K\delta_{\sigma,-\sigma'}}$$

$$\text{Bond} = e^K [\delta_{\sigma,\sigma'} + e^{-2K}\delta_{\sigma,-\sigma'}]$$

We draw these bonds differently from the high T bonds. We draw them rotated 90 degrees in comparison to the other bonds.

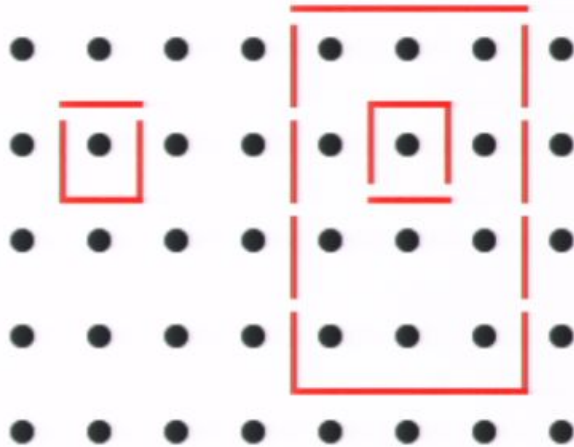


note e^{-2K}
 $= \tanh \tilde{K}$

$$Z = 2(e^K)^N \langle \text{products of } [\delta_{\sigma,\sigma'} + e^{-2K}\delta_{\sigma,-\sigma'}] \rangle$$

$$= 2e^{2NK} \text{ sum } \langle \text{products of } (e^{-2K})^M \rangle$$

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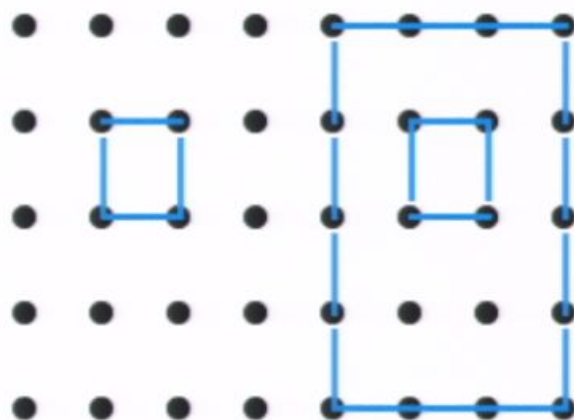
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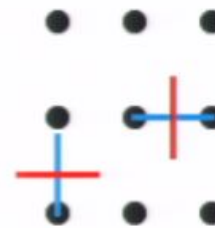
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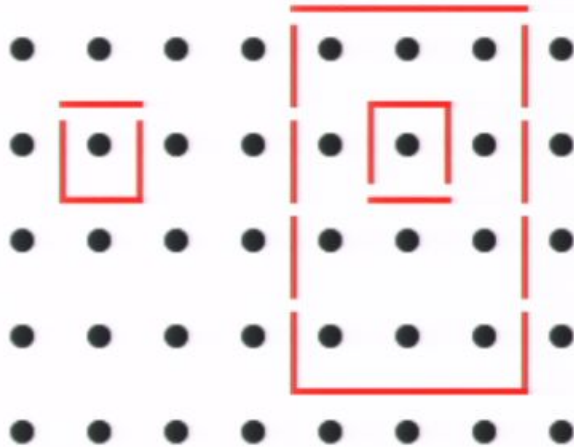


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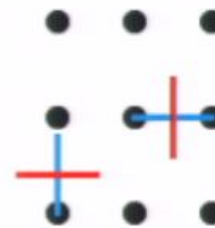
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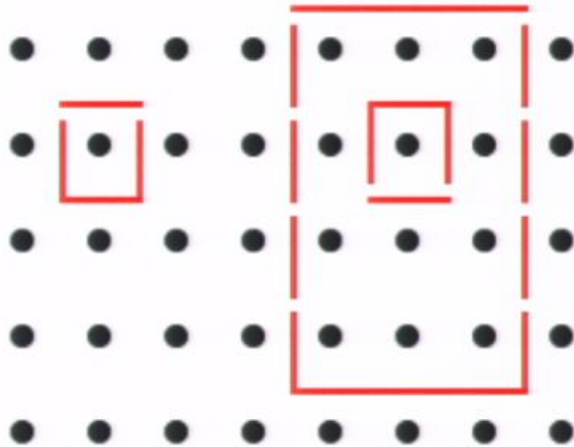


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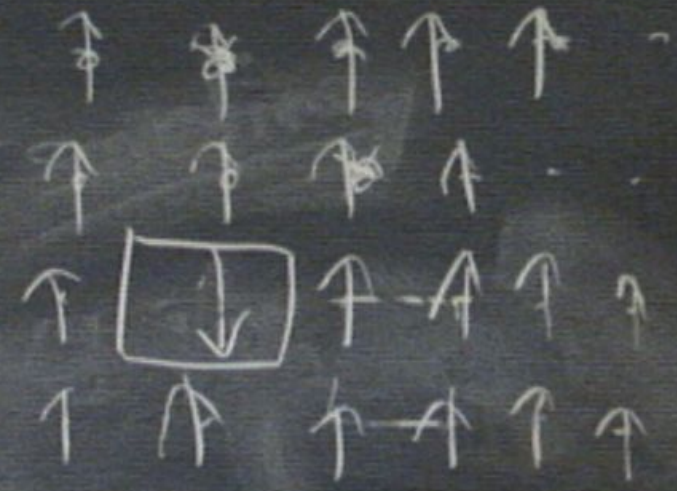
$$Z = [2 \cosh^2 k]^N$$

$$f(\tanh k)$$

$$= Z (2^N) \int_0^1 (x^{-2k})^N dx$$

k

$$k=0$$



non

$$e^{-8k}$$

Duality Hendrik Kramers and Gregory Wannier

Since the two expressions both give Z we get a relationship between a high temperature theory of Z and a low temperature one. We write our sum of products as $\exp[Nf(\cdot)]$ where the \cdot can be either $\exp(-2K)$ or $\tanh K$ depending on which expansion we are going to use. We then have

$$\ln Z = N[K] + N f[\exp(-2K)] = N \ln [2 \cosh K \cosh K] + N f[\tanh K]$$

Let us assume that there is only one singularity in $\ln Z$ as K goes through the interval between zero and infinity. Since $\tanh K$ is an increasing function of K and $\exp(-2K)$ is a decreasing function of K , the singularity must be at the point where the two things are equal

$$\tanh K_c = \exp(-2K_c).$$

After a little algebra we get $\sinh 2K_c = 1$

which is the criticality condition for two-dimensional Ising model. This criticality condition was later verified by Onsager's exact solution of the 2d Ising model.

Further we might notice that $\ln Z$ must have a form of singularity in which the singular part of the partition function is even about this point.

$$\text{Specific Heat} = d^2 \ln Z / dT^2$$

Further we might notice that in two dimensions $\ln Z$ must have a form of singularity which is even about the critical value of the coupling.

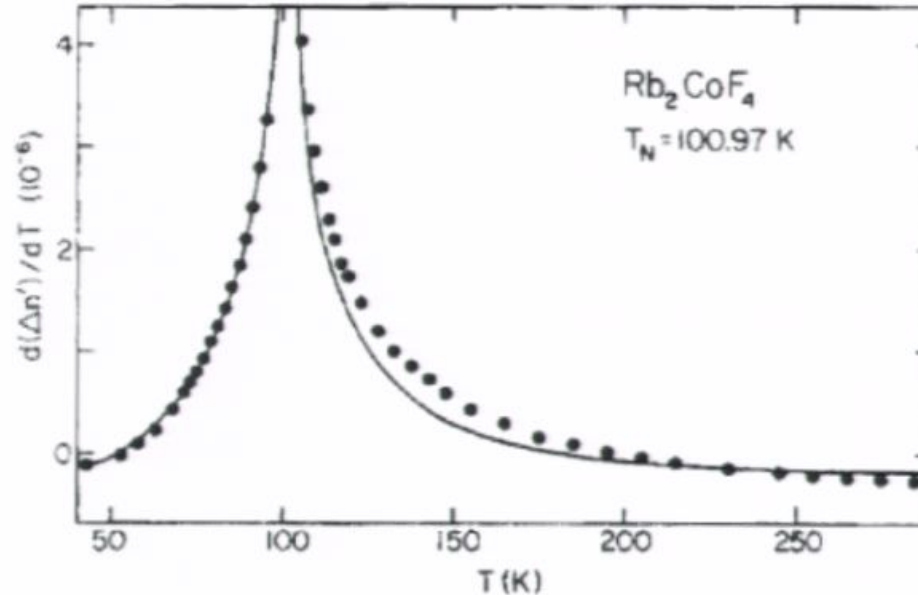


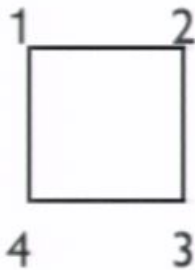
Figure 7. Variation of the magnetic specific heat, as a function of temperature for Rb₂CoF₄. The solid points (·) are experimental results of optical birefringence measurements shown previously to be proportional to the magnetic specific heat. The solid line is the exact Onsager solution for the two-dimensional Ising model with amplitude and critical temperature adjusted to fit the data, and a small constant background term subtracted. After Ref. 22.



Duality Behavior

The structure of duality behavior depends upon both the lattice structure and the symmetry group of the interactions on that lattice. Many of the deepest results of string theory, gauge theories, and modern mathematics similarly deal with the simultaneous effect of internal symmetries, and the symmetries of space, or of space-time. Once again the condensed matter gives us a chance to work out things which show up in a more complicated form in other situations.

For example one can consider interactions on plaquettes like



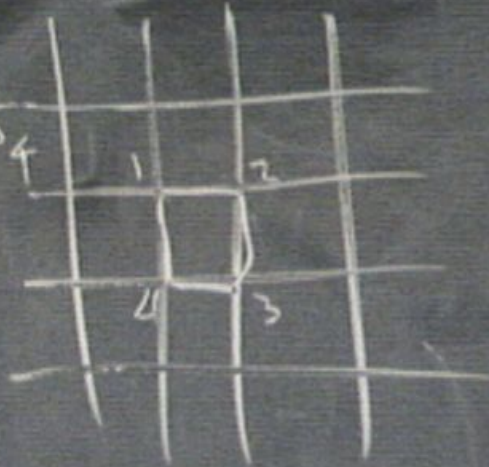
Here the basic variables live on the bonds connecting nearest neighbor lattice sites, as for example, Ising variables σ_{23} σ_{34} and the basic interaction is on a loop which goes around a unit square $K \sigma_{12} \sigma_{23} \sigma_{34} \sigma_{41}$. On a three dimensional lattice a set of interactions like this

a. has a fundamental gauge symmetry (symmetry operation at every point) of the form σ_{34} goes into $\mu_3 \sigma_{34} \mu_4$. This is a symmetry operation since the μ 's cancel in each plaquette interaction.

b. has a phase transition at sufficiently high value of K in three dimensions

K_4 $\sigma_1, \sigma_2, \sigma_3, \sigma_4$

$$\sigma_i = \pm 1$$



$$d=2$$

$n \times n$ coupling

$\rightarrow n \times n$ coupling

$$d=3$$

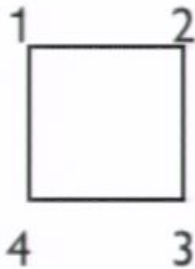
Ising $n \times n$ \rightarrow

plaque
coupling
Ising

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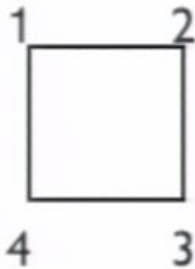
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$d=2$
 $K \sigma_{1,2} \sigma_{2,3} \sigma_{3,4} \sigma_{4,1} \dots$ n.n. coupling
 \rightarrow n.n. coupling

$d=3$
 Ising n.n. \rightarrow
 plaquette
 coupling
 Ising

$K \mu_1 \mu_2 \mu_2 \mu_3 \mu_3 \mu_4 \mu_4 \mu_1$ $d=2$
 $\sigma_{12} \sigma_{23} \sigma_{34} \sigma_{41}$ n.n. coupling

$\sigma_{12} \rightarrow \mu_1 \sigma_{12} \mu_2 \rightarrow$ n.n. coupling
 $\mu_1^3 = 1$ $d=3$

Ising n.n. \rightarrow
 plaquette
 coupling
 Ising

$\psi(r)$



$$\exp \left[i e \int_1^2 dx^\mu A_\mu (\vec{x}) \right]$$



plaquette

$$A_\mu(x) \rightarrow A_\mu(x)$$

$$+ \partial_\mu \Lambda(x)$$

k_{nn}

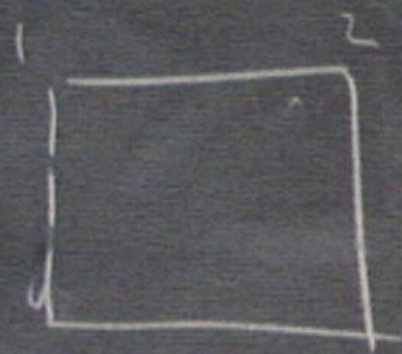
$$\exp \left[i e \int_1^2 dx^\mu A_\mu(x) \right]$$

$$\rightarrow e^{i e \Lambda(x)} - e^{-i e \Lambda(x)}$$

10^{-10} cm.
near.

$$+ k_q \dots$$





plaquette

$$A_\mu(x) \rightarrow A_\mu(x)$$

$$\exp \left[i e \int dx^\mu A_\mu(x) \right]$$

$$\rightarrow e \left[\begin{array}{c} +e\Lambda(x) \\ -e\Lambda(x) \end{array} \right]$$

$$+ \partial_\mu \Lambda(x)$$

0-10 cm.
near.

$$+ k_q \dots$$



How does one know?

Because this plaquette model is dual to the three dimensional Ising model and has a critical coupling, $K_c = D(K_c^{\text{Ising}})$.

The plaquette construction and gauge symmetry is due to **K. Wilson**.

The duality argument is due to **F. Wegner**

electromagnetic argument: basic variable is $\text{link} = \exp \left[ie \int dx_\mu A_\mu \right]$ where the integral goes from one lattice site to its neighbor. Then, a gauge transform

gives A_μ goes into $A_\mu + \partial_\mu \Lambda$ and link goes into $\exp[-ie\Lambda] \text{link} \exp[ie\Lambda]$ where the two Λ 's are evaluated at the two ends of the link . As in the case described above, A product of four link variables has a gauge symmetry, in this case the gauge symmetry of electromagnetism.

But let's get back to the Ising model.



Renormalization for d-2 Ising model

A. Pokrovskii & A. Patashinskii, Ben Widom, myself, Kenneth Wilson.

$$Z = \text{Trace}_{\{\sigma\}} \exp(W_K\{\sigma\})$$

Imagine that each box in the picture has in it a variable called $\mu_{\mathbf{R}}$, where the \mathbf{R} 's are a set of new lattice sites with nearest neighbor separation $3a$. Each new variable is tied to an old ones via a renormalization matrix $G\{\mu, \sigma\} = \prod_{\mathbf{R}} g(\mu_{\mathbf{R}}, \{\sigma\})$ where g couples the $\mu_{\mathbf{R}}$ to the

σ 's in the corresponding box. We take each $\mu_{\mathbf{R}}$ to be ± 1 and define g so that,

$\sum_{\mu} g(\mu, \{\sigma\}) = 1$. For example, μ might be defined to be an Ising variable with the same sign as the sum of σ 's in its box.

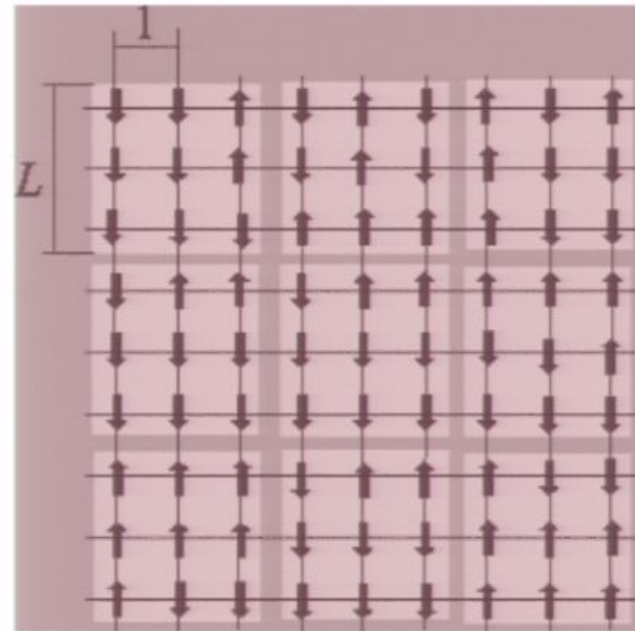
Now we are ready. Define

$$\exp(W'\{\mu\}) = \text{Trace}_{\{\sigma\}} G\{\mu, \sigma\} \exp(W_K\{\sigma\})$$

$$Z = \text{Trace}_{\{\mu\}} \exp(W'\{\mu\})$$

If we could ask our fairy god-mother what we wished for now it would be that we

came back to the same problem as we had at the beginning: $W'\{\mu\} = W_K\{\mu\}$



fewer degrees of freedom
produces “block renormalization”

$$\mu = \text{sign} \left[\sum_{\text{in box}} \sigma_i' \right]$$

$$Z = \int \mathcal{D}\sigma$$

Ising $n \leq n_c \rightarrow$
 $\phi(r) \rightarrow \phi(r) e^{i\theta(r)}$
 multiplicative coupling
 Ising

$$\mu = \text{sign} \left[\sum_{\text{in box}} \sigma_i \right]$$

$$= \sum_{\sigma_i} e^{W_h(\sigma)} \prod_R G(\mu_R, \sigma)$$

Ising n.n. \rightarrow

$\phi(r) \rightarrow \phi(r) e^{i\phi(r)}$ multiplicative coupling
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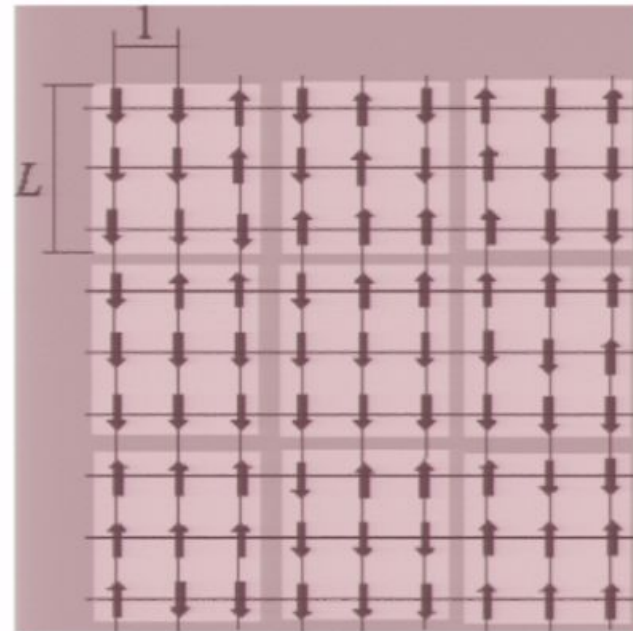
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Renormalization: $a \rightarrow 3a = a'$ $W_K\{\sigma\} \rightarrow W_{K'}\{\mu\}$ $Z' = Z$ $K' = R(K)$

Scale Invariance at the critical point: $\rightarrow K_c = R(K_c)$

Temperature Deviation: $K = K_c + t$ $K' = K_c + t'$

if $t=0$ then $t'=0$

ordered region ($t>0$) goes into ordered region ($t'>0$)

disordered region goes into disordered region

if t is small, $t' = bt$. $b = (a'/a)^x$ defines x . b can be found through a numerical calculation.

coherence length: $\xi = \xi_0 a t^{-\nu}$ 2d Ising has $\nu=1$; 3d has $\nu \approx 0.64$

$$\xi = \xi' \quad \xi_0 a t^{-\nu} = \xi_0 a' (t')^{-\nu}$$

so $\nu = 1/x$

number of lattice sites: $N = \Omega/a^d$ $N' = \Omega/a'^d$

$$N'/N = a^d / a'^d = (a'/a)^{-d}$$

Free energy: $F = \text{non-singular terms} + N f_c(t) = F' = \text{non-singular terms} + N' f_c(t')$

$$f_c(t) = f_c^0 t^{dx}$$

Specific heat: $C = d^2 F / dt^2 \sim t^{dx-2}$ form of singularity determined by x

One can do many more roughly analogous calculations and compare with experiment and numerical simulation. **Everything works!**

However notice that this is not a complete theory. It is a *phenomenological* theory. We have no way to find x from theory

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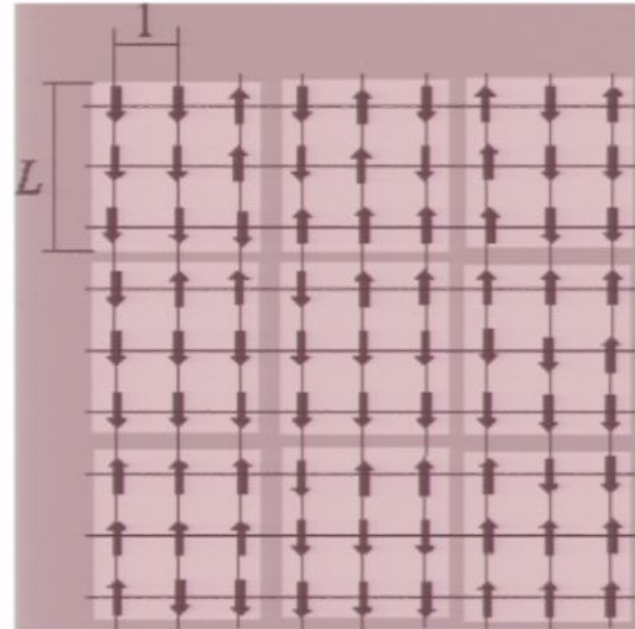
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Now we are ready. Define

$$\exp(W'\{\mu\}) = \text{Trace}_{\{\sigma\}} G\{\mu, \sigma\} \exp(W_K\{\sigma\})$$

$$Z = \text{Trace}_{\{\mu\}} \exp(W'\{\mu\})$$

If we could ask our fairy god-mother what we wished for now it would be that we came back to the same problem as we had at the beginning: $W'\{\mu\} = W_K\{\mu\}$



fewer degrees of freedom
produces “block renormalization”

$$Z = \sum_{\text{lot}} e^{W_k^{\text{lot}}}$$

$$Z = \sum_{\sigma} e^{W_k(\sigma)}$$

$$\sum_{\mu} G_{\mu, \sigma} = 1$$

$$e^{W_k(\sigma)} = \sum_{\mu} e^{W_k(\sigma)} G_{\mu, \sigma}$$



$$r = \text{sign}(\sum \sigma_i)$$

$$f(\mu, \sigma)$$

$$\delta_{\mu, \text{sign}(\sum \sigma_i)}$$

$$Z = \sum_{\{\sigma\}} e^{W_k(\sigma)}$$

$$\sum_{\{\mu\}} G(\mu, \sigma) = 1$$

$$e^{W'_k(\mu)} = \sum_{\{\sigma\}} e^{W_k(\sigma)}$$

$$Z = \sum_{\{\mu\}} e^{W'_k(\mu)}$$



$$r = \text{sign}(\sum \sigma_i)$$

$\{ \mu, \sigma \}$

$$\mu_r, \text{sign}(\sum \sigma_i)$$

$$Z = \sum_{\{\sigma\}} e^{W_k^{\{\sigma\}}}$$

$$\sum_{\{\mu\}} G(\mu, \sigma) = 1$$

$$Z = \sum_{\{\mu\}} e^{W(\mu)} = \sum_{\{\sigma\}} e^{W_k(\sigma)}$$

Renormalization: $a \rightarrow 3a = a'$ $W_K\{\sigma\} \rightarrow W_{K'}\{\mu\}$ $Z' = Z$ $K' = R(K)$

Scale Invariance at the critical point: $\rightarrow K_c = R(K_c)$

Temperature Deviation: $K = K_c + t$ $K' = K_c + t'$

if $t=0$ then $t'=0$

ordered region ($t>0$) goes into ordered region ($t'>0$)

disordered region goes into disordered region

if t is small, $t' = bt$. $b = (a'/a)^x$ defines x . b can be found through a numerical calculation.

coherence length: $\xi = \xi_0 a t^{-\nu}$ 2d Ising has $\nu=1$; 3d has $\nu \approx 0.64$

$$\xi = \xi' \quad \xi_0 a t^{-\nu} = \xi_0 a' (t')^{-\nu}$$

so $\nu = 1/x$

number of lattice sites: $N = \Omega/a^d$ $N' = \Omega/a'^d$

$$N'/N = a^d / a'^d = (a'/a)^{-d}$$

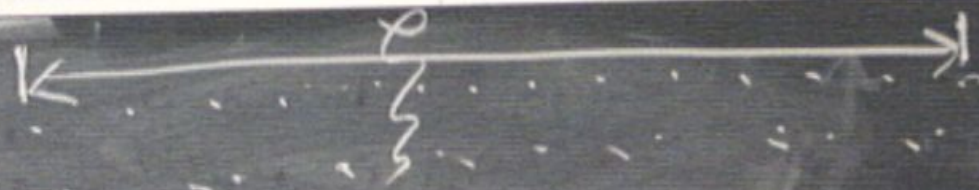
Free energy: $F = \text{non-singular terms} + N f_c(t) = F' = \text{non-singular terms} + N' f_c(t')$

$$f_c(t) = f_c^0 t^{dx}$$

Specific heat: $C = d^2 F / dt^2 \sim t^{dx-2}$ form of singularity determined by x

One can do many more roughly analogous calculations and compare with experiment and numerical simulation. **Everything works!**

However notice that this is not a complete theory. It is a *phenomenological* theory. We have no way to find x from theory



$$\xi = a t^{-\nu} \quad \begin{matrix} t \rightarrow 0 \\ \xi \rightarrow \infty \end{matrix}$$

Ising $n=1$ \rightarrow multiplicative coupling
 $\psi(r) \rightarrow \psi(r)l$
 Ising



$$\xi = \int_0^{\infty} a t^{-\nu} \quad \begin{matrix} \chi \rightarrow 0 \\ \xi \rightarrow \infty \end{matrix}$$

Ising $n=2$ \rightarrow

$\psi(r) \rightarrow \psi(r) e^{i\phi(r)}$ \rightarrow multiplicative coupling
Ising

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