

MATHEMATICAL TRIPOS      Part III

---

Thursday 5 June 2008 9.00 to 12.00

---

PAPER 50

STATISTICAL FIELD THEORY AND APPLICATIONS

*Attempt no more than **THREE** questions.*

*There are **FOUR** questions in total.*

*The questions carry equal weight.*

**STATIONERY REQUIREMENTS**

*Cover sheet*

*Treasury Tag*

*Script paper*

**SPECIAL REQUIREMENTS**

*None*

You may not start to read the questions  
printed on the subsequent pages until  
instructed to do so by the Invigilator.

**1** Explain briefly what is meant by a phase diagram. Give an example of a three-dimensional phase diagram which contains a tricritical point and describe the nature of the phase transitions which can occur.

Give an account of the Landau-Ginsberg (LG) theory of phase transitions illustrated using scalar field theory and including a discussion of the following topics:

- (a) The idea of an *order parameter*;
- (b) The definition of the *correlation length*  $\xi$  and its rôle in LG theory;
- (c) The distinction between first-order and continuous phase transitions and how their occurrence is predicted in LG theory;
- (d) The concept of universality and which properties are, and are not, universal at a critical point;
- (e) The idea of *critical exponents* and how they may be derived;
- (f) The features of a tricritical point and how it occurs in LG theory.

You should clarify your account with diagrams which should be appropriately labelled.

The critical indices  $\beta, \gamma, \delta$  in the Ising model are defined by

$$M \sim (-t)^\beta \quad (t < 0, h = 0), \quad \chi \sim t^{-\gamma} \quad (t > 0, h = 0), \quad M \sim h^{1/\delta} \quad (t = 0, h > 0),$$

where  $M$  is the magnetization,  $\chi$  is the susceptibility,  $t = (T - T_C)/T_C$  and  $h$  is the applied magnetic field. Calculate  $\beta, \gamma, \delta$  for both an ordinary critical point and a tricritical point in LG theory.

Explain how the Ginsberg criterion shows that LG theory fails to predict the correct critical exponents for a general critical point if the dimension  $D$  satisfies  $D \leq D_c$ . Derive the expression for  $D_c$  in the general case and show that

$$D_c = 4 \quad \text{for an ordinary critical point,} \quad D_c = 3 \quad \text{for a tricritical point.}$$

**2** The Ising model in  $D$  dimensions is defined on a cubic lattice of spacing  $a$  with  $N$  sites and with spin  $\sigma_r$  on the  $r$ -th site. The Hamiltonian is defined in terms of a set of operators  $O_i(\{\sigma\})$  by

$$\mathcal{H}(\mathbf{u}, \sigma) = \sum_i u_i O_i(\{\sigma\}),$$

where the  $u_i$  are coupling constants with  $\mathbf{u} = (u_1, u_2, \dots)$  and  $\sigma_r \in \{1, -1\}$ . In particular,  $\mathcal{H}$  contains the term  $-h \sum_r \sigma_r$  where  $h$  is the magnetic field. The partition function is given by

$$\mathcal{Z}(\mathbf{u}, C, N) = \sum_{\sigma} \exp(-\beta \mathcal{H}(\mathbf{u}, \sigma) - \beta NC).$$

Define the two-point correlation function  $G(\mathbf{r})$  for the theory and state how the correlation length  $\xi$  parametrizes its behaviour for  $r \gg \xi$ .

State how the magnetization  $M$  and the magnetic susceptibility  $\chi$  can be determined from the free energy  $F$ , and derive the relation which expresses  $\chi$  in terms of  $G(\mathbf{r})$ .

Explain how a renormalization group (RG) transformation may be defined in terms of a blocking kernel which, after  $p$  iterations, yields a blocked partition function  $\mathcal{Z}(\mathbf{u}_p, C_p, N_p)$ . Why does  $\mathcal{Z}(\mathbf{u}_p, C_p, N_p)$  predict the same large-scale properties of the system as does  $\mathcal{Z}(\mathbf{u}, C, N)$ ?

Derive the RG equation for the free energy  $F(\mathbf{u}_p, C_p)$  and explain how it may be expressed in terms of a singular part  $f(\mathbf{u})$  which obeys the RG equation

$$f(\mathbf{u}_0) = b^{-pD} f(\mathbf{u}_p) + \sum_{j=0}^{p-1} b^{-jD} g(\mathbf{u}_j), \quad (*)$$

where the rôle of the function  $g(\mathbf{u})$  should be explained.

Explain the ideas of a fixed point, a critical surface, relevant and irrelevant operators, and a repulsive trajectory in the context of the RG equations. Sketch some typical RG flows near to a critical surface.

Show how the critical exponents characterizing a continuous phase transition may be derived, and explain under what conditions the second term (the inhomogeneous term) on the right-hand-side of  $(*)$  may be safely neglected.

In the case that there are two relevant couplings  $t = (T - T_C)/T_C$  and  $h$ , derive the scaling hypothesis for the free energy  $F_{\pm}(r, h, C_0)$ :

$$F_{\pm} = |t|^{D/\lambda_t} \left( f_{\pm} \left( \frac{h}{|t|^{\lambda_h/\lambda_t}} \right) + I_{\pm} \right),$$

What is the significance of the subscript label  $\pm$  on these functions?

Briefly explain why the amplitude ratio  $F_+(t, h = 0)/F_-(t, h = 0)$  is expected to be universal.

The following critical exponents are defined:

$$\begin{aligned} \xi &\sim |t|^{-\nu} \quad h = 0 \\ C_V &\sim |t|^{-\alpha} \quad h = 0 \quad (\text{the specific heat}) \\ M &\sim |t|^{\beta} \quad h = 0, \quad T < T_C \end{aligned}$$

Under suitable assumptions derive the relation

$$\alpha = 2 - D\nu .$$

where  $D$  is the dimension of space.

The Gaussian model in  $D$  dimensions ( $D \leq 4$ ) for a real scalar field is defined by the Hamiltonian

$$\mathcal{H} = \frac{1}{2} (\kappa^{-1}(\nabla\phi(\mathbf{x}))^2 + m^2\phi^2(\mathbf{x})) + h\phi(\mathbf{x}) ,$$

where  $\kappa, m$  and  $h$  are coupling constants.

Derive an expression for the correlation length  $\xi$  in terms of the coupling constants.

By defining a suitable thinning transformation show that the critical exponents  $\alpha$  and  $\beta$  are given by

$$\alpha = (4 - D)/2 , \quad \beta = (D - 2)/4 .$$

**3** The partition function of the XY model can be written

$$Z = \int \prod_{\mathbf{x}'} d\theta(\mathbf{x}') \exp \left[ -\beta \sum_{\mathbf{x}, \mu} \left( 1 - \cos [\theta(\mathbf{x} + \hat{\mu}) - \theta(\mathbf{x})] \right) \right] .$$

**(a)** Use the fact that, for large  $\beta$

$$\exp(-\beta(1 - \cos \psi)) \simeq \frac{1}{\sqrt{2\pi\beta}} \sum_{n=-\infty}^{\infty} e^{in\psi} e^{-n^2/2\beta}$$

to write down the partition function for the Villain model.

**(b)** Take this model as valid for all  $\beta$  and perform a duality transformation which separates the partition function into independent contributions from spin waves and vortices. You will use Poisson's summation formula

$$\sum_{n=-\infty}^{\infty} g(n) = \sum_{m=-\infty}^{\infty} \int_{-\infty}^{\infty} d\phi g(\phi) e^{2\pi im\phi} .$$

**(c)** Describe the interactions between vortices.

**(d)** Derive a constraint on the net vorticity.

**4** A scalar field theory in  $D = 4 - \epsilon$  dimensions near a critical point is described by the Hamiltonian density

$$\mathcal{H}(\phi) = \frac{1}{2}|\nabla\phi(\mathbf{x})|^2 + \frac{1}{2}m^2(\Lambda, T)\phi^2(\mathbf{x}) + \frac{1}{4!}g(\Lambda, T)\phi^4(\mathbf{x})$$

where  $T$  is the temperature and  $\Lambda$  is the ultraviolet cutoff.

(a) By requiring that the properties of the theory be independent of the choice of  $\Lambda$ , show that the dimensionless couplings  $(u^2, \lambda) = (m^2\Lambda^{-2}, g\Lambda^{-\epsilon})$  obey the renormalization group flow equations, correct to lowest order in  $\epsilon$ , of the form

$$\frac{du^2}{db} = 2u^2 + \frac{\Omega_D}{2(2\pi)^D} \frac{\lambda}{1+u^2}$$

and

$$\frac{d\lambda}{db} = \epsilon\lambda - \frac{3}{2} \frac{\Omega_D}{(2\pi)^D} \frac{\lambda^2}{(1+u^2)^2}$$

where  $\Omega_D$  is the area of a unit sphere in  $D$  dimensions and  $b = \log(\Lambda_0/\Lambda)$ , with  $\Lambda_0$  the initial cutoff.

(b) Treating  $\epsilon$  as a small positive parameter, show that these equations have an infrared attractive fixed point at

$$u_*^2 = -\frac{\epsilon}{6} \quad \lambda_* = \frac{16\pi^2\epsilon}{3}.$$

(c) Explain why a fixed point of this nature at  $\lambda_* \neq 0$  means that the Landau-Ginsberg approach is invalid.

[You may quote the Feynman rules of perturbation theory without derivation.]

**END OF PAPER**