

MATHEMATICAL TRIPOS      Part III

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Tuesday 5 June 2001    9 to 11

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PAPER 72

PHASE TRANSITIONS AND COLLECTIVE PHENOMENA

*Attempt **TWO** questions. The questions are of equal weight.*

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

1 Explain the concepts of *Spontaneous Symmetry Breaking* and *Goldstone modes* in statistical mechanics.

The low-energy properties of a classical  $d$ -dimensional XY-Ferromagnet are described by the Ginzburg-Landau Hamiltonian

$$\beta H = \frac{\bar{K}}{2} \int d^d \mathbf{x} (\nabla \theta)^2,$$

where the corresponding two-component magnetisation field  $\mathbf{m}(\mathbf{x}) = \bar{m}(\cos \theta(\mathbf{x}), \sin \theta(\mathbf{x}))$  is assumed to be constant in magnitude.

- (a) Taking the fluctuations of the magnetisation field to be small, i.e.  $\theta(\mathbf{x}) \ll 2\pi$ , use the rules of Gaussian functional integration to show that the correlation function takes the form

$$\langle \theta(\mathbf{x}) \theta(0) \rangle = -\frac{|\mathbf{x}|^{2-d}}{(2-d)S_d \bar{K}} + \text{const.},$$

where  $S_d$  denotes the  $d$ -dimensional solid angle.

- (b) Using this result, show that

$$\lim_{|\mathbf{x}| \rightarrow \infty} \langle \mathbf{m}(\mathbf{x}) \cdot \mathbf{m}(0) \rangle = \begin{cases} m_0^2 & d > 2, \\ 0 & d \leq 2, \end{cases}$$

where  $m_0$  denotes some non-zero constant. Comment on the implications of this result for the nature of long-range order in low dimensions.

- (c) Explain *qualitatively* how the topological character of the field  $\theta(\mathbf{x})$  influences the behaviour of the XY-spin system in precisely two-dimensions.

**2** Describe the conceptual basis of the *scaling hypothesis* as applied to phenomenology of a second order critical point.

Close to the critical point of a classical Ferromagnet, the singular part of the free energy assumes the homogeneous form

$$f(t, h) = t^{2-\alpha} g_f \left( \frac{h}{t^\Delta} \right),$$

where  $t = (T - T_c)/T_c$  represents the reduced temperature, and  $h$  denotes the dimensionless magnetic field.

- (a) Starting with the expression for the free energy density, show that the magnetisation assumes a homogeneous form. From this result, determine the relation between the scaling exponents of the magnetisation  $m(t, h = 0) \sim t^\beta$  and  $m(t = 0, h) \sim h^{1/\delta}$  and the exponents  $\alpha$  and  $\Delta$ .
- (b) Using the expression for the magnetisation, obtain the relation between the scaling exponent  $\gamma$  of the susceptibility  $\chi(t) \sim t^{-\gamma}$  and the exponents  $\alpha$  and  $\Delta$ .
- (c) According to the hyperscaling hypothesis, close to the critical point, the correlation length assumes the homogeneous form

$$\xi(t, h) = t^{-\nu} g_\xi \left( \frac{h}{t^\Delta} \right).$$

Explain why this result is compatible with the hyperscaling identity  $d\nu = 2 - \alpha$ .

- (d) According to the scaling hypothesis, the correlation function takes the form

$$\langle m(\mathbf{x})m(0) \rangle = \frac{1}{|\mathbf{x}|^{d-2+\eta}} g \left( \frac{|\mathbf{x}|}{\xi(t, h)} \right).$$

From this result, obtain the susceptibility and prove the exponent identity  $\gamma = (2 - \eta)\nu$ .

**3** Write notes on **one** of the following topics:

- (a) the Ginzburg-Landau theory; mean-field and fluctuation phenomena;
- (b) the Ginzburg criterion;
- (c) conceptual foundations of the renormalisation group.

4 The one-dimensional lattice Ising ferromagnet is described by the microscopic Hamiltonian

$$\beta H = - \sum_{ij} J_{ij} \sigma_i \sigma_j - h \sum_i \sigma_i,$$

where  $h$  denotes the magnetic field and the exchange interaction varies with separation between sites  $i$  and  $j$  as  $J_{ij} = J e^{-\kappa|i-j|}$  with  $\kappa \ll 1$ .

- (a) By employing an appropriate Hubbard-Stratonovich transformation, show that the partition function is given by

$$\mathcal{Z} = C \int_{-\infty}^{\infty} \prod_k dm_k \exp \left[ - \sum_{ij} m_i [J^{-1}]_{ij} m_j + \sum_i \ln(2 \cosh(2m_i + h)) \right],$$

where  $C$  represents some unspecified constant.

- (b) For the long-ranged model defined above, show that

$$\mathcal{Z} = C \int_{-\infty}^{\infty} \prod_k dm_k \exp \left[ - \sum_j \left( \frac{1}{2J \sinh \kappa} (m_j - m_{j+1})^2 + U(m_j) \right) \right],$$

where  $U(m) = \tanh(\kappa/2)m^2/J - \ln[2 \cosh(2m + h)]$ .

- (c) Taking the continuum limit, show that the classical partition function is isomorphic to the quantum transition probability of a particle in a double well potential. Moreover, show that the external magnetic field  $h$  generates an asymmetry of the potential.