

## MATHEMATICAL TRIPOS Part III

Monday 3 June 2002 1.30 to 3.30

## PAPER 69

## PHASE TRANSITIONS AND COLLECTIVE PHENOMENA

Attempt **THREE** questions There are **four** questions in total The questions carry 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 concept of *spontaneous symmetry breaking* and describe the circumstances under which low energy fluctuations are described by *Goldstone modes*?

The thermal fluctuations of an approximately flat membrane (i.e. one with no 'overhangs') embedded in *d*-dimensions can be described by its height  $h(\mathbf{x})$  as a function of the remaining d-1 coordinates  $\mathbf{x} = (x_1, \dots, x_{d-1})$ . If held under constant tension  $\sigma$ , the microscopic Hamiltonian is defined simply by  $H = \sigma A$ , where A denotes the total surface area

$$A[h(\mathbf{x})] = \int d^{d-1}\mathbf{x} \left[ 1 + (\nabla h)^2 \right]^{1/2}.$$

(a) At sufficiently low temperatures, fluctuations of the membrane involve only small, slowly varying field configurations  $h(\mathbf{x})$ . By expanding the Hamiltonian to quadratic order in h, show that the partition function can be expressed as a functional integral  $\mathcal{Z} = \int Dh(\mathbf{x}) \exp\{-\beta H[h(\mathbf{x})]\}$  where, up to an irrelevant constant,

$$\beta H[h(\mathbf{x})] = \frac{\beta \sigma}{2} \int \mathrm{d}^{d-1} \mathbf{x} \ (\nabla h)^2.$$

(b) Applying a Fourier decomposition, show that the quadratic Hamiltonian is brought to diagonal form. Show that low-energy excitations (known as capillary waves) are described by Goldstone modes. Identify the continuous symmetry that is broken.

(c) Obtain an expression for the correlation function  $\langle (h(\mathbf{x}) - h(0))^2 \rangle$  and comment on the physical implications of your result in dimensions d = 2, 3 and 4.

(d) Describe how the correlation function  $\langle (h(\mathbf{x}) - h(0))^2 \rangle$  would differ if the membrane were bound by an additional quadratic potential,

$$V[h(\mathbf{x})] = \frac{t}{2} \int \mathrm{d}^{d-1}\mathbf{x} \ h^2(\mathbf{x})$$

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**2** Briefly outline the conceptual basis of the Renormalisation Group.

In the quadratic approximation, the Ginzburg-Landau Hamiltonian for the high temperature phase of a smectic takes the form

$$\beta H[m(\mathbf{x})] = \int dx_{\parallel} \int d^{d-1} \mathbf{x}_{\perp} \left[ \frac{K}{2} (\nabla_{\parallel} m)^2 + \frac{L}{2} (\nabla_{\perp}^2 m)^2 + \frac{t}{2} m^2 - hm \right]$$

where  $m(\mathbf{x})$  represents a one-component field depending on a *d*-dimensional set of coordinates  $\mathbf{x} = (x_{\parallel}, \mathbf{x}_{\perp})$ , and the coefficients are constrained such that K > 0, L > 0 and t > 0.

(a) Express  $\beta H$  in terms of the Fourier coefficients  $m(q_{\parallel}, \mathbf{q}_{\perp})$ .

(b) Construct a Renormalisation Group transformation for  $\beta H$  by rescaling the coordinates such that  $q'_{\parallel} = bq_{\parallel}$ ,  $\mathbf{q}'_{\perp} = c\mathbf{q}_{\perp}$ , and the field m' = m/z.

(c) Choosing c and z such that K' = K and L' = L, determine the scaling exponents  $y_t$  and  $y_h$  of the coefficients t and h at the resulting fixed point.

(d) Write down the relationship between the free energies f(t,h) and f(t',h') of the original and rescaled Hamiltonians. Hence write the unperturbed free energy in the homogeneous form

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

and identify the exponents  $\alpha$  and  $\Delta$ .

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

- (a) the Scaling Theory;
- (b) the Kosterlitz-Thouless transition;
- (c) Ginzburg-Landau Theory and the Ginzburg Criterion.



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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 the spins  $\sigma_i = \pm 1$ , h denotes the magnetic field, and the exchange interaction varies with separation between sites i and j as  $J_{ij} = Je^{-\kappa|i-j|}$  with  $\kappa \ll 1$ .

(a) By employing an appropriate *Hubbard-Stratonovich transformation*, show that the partition function can be expressed in the form

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

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 amplitude of a particle in a double well potential. Drawing on this correspondence, comment on the existence of long-range order in the Ising system and describe qualitatively the effect of the magnetic field h. Describe qualitatively how this classical to quantum correspondence translates to the d-dimensional Ising system.