

*Scaling hypotheses and scaling relations.* (10 pts.)

(a) The *scaling hypothesis* for the *singular* part of the *free energy* near a *second-order (continuous) phase transition* reads

$$f_{\text{sing.}}(\tau, h) = |\tau|^{2-\alpha} \hat{f}\left(h/|\tau|^\Delta\right) ,$$

where  $\tau = (T - T_c)/T_c$ , and  $\hat{f}$  denotes a *non-singular scaling function*. At vanishing external field  $h = 0$ , we have  $f_{\text{sing.}}(\tau, 0) = |\tau|^{2-\alpha} \hat{f}(0)$ , and consequently the *specific heat* is

$$C_{h=0} = -\frac{T}{T_c^2} \left( \frac{\partial^2 f_{\text{sing.}}}{\partial \tau^2} \right)_{h=0} \approx -\frac{1}{T_c} (2 - \alpha) (1 - \alpha) |\tau|^{-\alpha} \hat{f}'(0) \sim |\tau|^{-\alpha}$$

as  $\tau \rightarrow 0$  both from above and below.

(b) We obtain the *equation of state* for the *order parameter* (e.g., magnetization) via the partial derivative

$$m = - \left( \frac{\partial f_{\text{sing.}}}{\partial h} \right)_\tau = -|\tau|^{2-\alpha} \hat{f}'\left(h/|\tau|^\Delta\right) |\tau|^{-\Delta} .$$

At  $h = 0$ , we find for the *spontaneous magnetization (coexistence line)*

$$m = -|\tau|^{2-\alpha-\Delta} \hat{f}'(0) \sim |\tau|^\beta , \quad \beta = 2 - \alpha - \Delta .$$

For the *critical isotherm* at  $\tau = 0$ , on the other hand, the temperature dependence in the scaling function  $\hat{f}'$  must cancel the algebraic prefactor, i.e.,  $\hat{f}'(x) \rightarrow x^{(2-\alpha-\Delta)/\Delta}$  as  $x \rightarrow \infty$ . Consequently,

$$\phi \propto h^{(2-\alpha-\Delta)/\Delta} = h^{\beta/\Delta} \sim h^{1/\delta} , \quad \delta = \Delta/\beta ,$$

and  $2 - \alpha = \beta + \Delta = \beta(1 + \delta)$ . Next, we consider the *isothermal susceptibility*

$$\chi_\tau = \left( \frac{\partial m}{\partial h} \right)_{\tau, h \rightarrow 0} = |\tau|^{2-\alpha-2\Delta} \hat{f}''(0) \sim |\tau|^{-\gamma} , \quad \gamma = \alpha + 2(\Delta - 1) .$$

We may now eliminate  $\Delta$ :  $\gamma + 2\beta = \alpha + 2(\Delta - 1) + 2(2 - \alpha - \Delta) = 2 - \alpha$ , and with the earlier scaling relation also get  $\gamma + \beta = \beta\delta$ . This completes the set of *scaling relations* for the *critical exponents*  $\alpha, \beta, \gamma, \delta$ , and  $\Delta$ ,

$$\Delta = \beta\delta , \quad \alpha + \beta(1 + \delta) = 2 = \alpha + 2\beta + \gamma , \quad \gamma = \beta(\delta - 1) ,$$

which leaves us with only *two independent exponents* for the free energy and thus the entire thermodynamics near a continuous phase transition.

(c) Similarly, we exploit the scaling ansatz for the *correlation function*

$$G(\vec{q}, \tau) = |\vec{q}|^{-2+\eta} \hat{G}(|\vec{q}| \xi) , \quad \xi \propto |\tau|^{-\nu} .$$

First, we employ the *fluctuation-response theorem*,

$$\chi_\tau = \frac{1}{k_B T} G(\vec{q}=0, \tau) \approx \frac{1}{k_B T_c} \lim_{\vec{q} \rightarrow 0} |\vec{q}|^{-2+\eta} \hat{G}(|\vec{q}| \xi) .$$

As  $\vec{q} \rightarrow 0$ , the scaling function must cancel the singular prefactor, and therefore

$$\chi_\tau \propto |\vec{q}|^{-2+\eta} (|\vec{q}| \xi)^{2-\eta} \propto |\tau|^{-\nu(2-\eta)} \sim |\tau|^{-\gamma} , \quad \gamma = \nu(2-\eta) .$$

Applying the same reasoning for the spatial correlations as  $|\vec{x}| \rightarrow \infty$ , we see that

$$|\vec{x}| \rightarrow \infty : G(\vec{x}, \tau) = \frac{1}{|\vec{x}|^{d-2+\eta}} \tilde{G}(|\vec{x}|/\xi) \rightarrow \xi^{-(d-2+\eta)} \sim |\tau|^{\nu(d-2+\eta)} .$$

On the other hand, away from the critical point

$$|\vec{x}| \rightarrow \infty : G(\vec{x}, \tau) = \langle m(\vec{x}) m(0) \rangle - \langle m \rangle^2 \rightarrow -\langle m \rangle^2 \sim |\tau|^{2\beta} ,$$

yielding the identity (*hyperscaling relation*)

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

Thus, the newly introduced critical exponents of the correlation function are in fact *not* independent and can be expressed in terms of the two thermodynamic exponents.

## Critical order parameter decay and dynamic correlations (8 points)

(a) Dynamic scaling ansatz for order parameter:

$$\phi^n(\tau, t) = |\tau|^\beta \hat{\phi}(t/t_c(\tau)), \quad t_c(\tau) \sim \xi(\tau)^2 \sim |\tau|^{-z\nu}$$

$$\hat{\phi}(x \rightarrow \infty) = \text{const.}, \quad x = \frac{t}{t_c(\tau)} \rightarrow \phi^n(t, t \rightarrow \infty) \sim |\tau|^\beta$$

$x = \frac{t}{t_c(\tau)} \rightarrow 0$ :  $|\tau|$  dependence must cancel as  $|\tau| \rightarrow 0$

$$\rightarrow \text{requires } \hat{\phi}(x) \sim x^{-\frac{\beta}{z\nu}}$$

$$\phi^n(0, t) \sim |\tau|^\beta (t |\tau|^{-z\nu})^{-\frac{\beta}{z\nu}} = t^{-\frac{\beta}{z\nu}}$$

$\rightarrow$  algebraic order parameter decay at  $T = T_c$

(b) Dynamic scaling form for response function:  $\chi(\tau) \sim |\tau|^{-2}$

$$\chi(\tau, \vec{q}, \omega) = |\vec{q}|^{-2+\eta} \tilde{\chi}_\pm(\vec{q} \xi(\tau), \omega \xi(\tau)^2) \quad \text{for } T \gtrsim T_c$$

$\rightarrow$  dynamic correlation function via fluctuation-dissipation theorem:

$$\begin{aligned} C(\tau, \vec{q}, \omega) &= \frac{2k_B T}{\omega} \text{Im } \chi(\tau, \vec{q}, \omega) \sim \frac{(\vec{q} \xi)^2}{\omega (\vec{q} \xi)^2} |\vec{q}|^{-2+\eta} \text{Im } \tilde{\chi}_\pm(\vec{q} \xi, \omega \xi^2) \\ &= |\vec{q}|^{-2-2+\eta} \tilde{C}_\pm(\vec{q} \xi(\tau), \omega \xi(\tau)^2) \end{aligned}$$

$$\text{where } \tilde{C}_\pm(\vec{k}, \omega) \sim \frac{|\vec{k}|^2}{2} \text{Im } \tilde{\chi}_\pm(\vec{k}, \omega), \quad \vec{k} = \vec{q} \xi, \quad \omega = \omega \xi^2$$

inverse Fourier transform:

$$\begin{aligned} C(\tau, \vec{x}, t) &= \int \frac{d^d q}{(2\pi)^d} \int \frac{d\omega}{2\pi} C(\tau, \vec{q}, \omega) e^{i(\vec{q} \cdot \vec{x} - \omega t)} \\ &= \xi^{2+2-\eta} \int \frac{d^d q \xi}{(2\pi)^d} \int \frac{d(\omega \xi^2)}{2\pi} (\vec{q} \xi)^{-2-2+\eta} \tilde{C}_\pm(\vec{q} \xi, \omega \xi^2) \\ &\quad e^{i(\vec{q} \xi \cdot \vec{x} - \omega \xi^2 t / \xi^2)} \end{aligned}$$

$$= |\vec{x}|^{-d+2-\eta} \tilde{C}_\pm\left(\frac{\vec{x}}{\xi(\tau)}, \frac{t}{\xi(\tau)^2}\right)$$

$$\text{where } \tilde{C}_\pm(\vec{y}, x) = \int \frac{d^d k}{(2\pi)^d} \int \frac{d\omega}{2\pi} |\vec{k}|^{-2-2+\eta} \tilde{C}_\pm(\vec{k}, \omega)$$

$$\vec{y} = \frac{\vec{x}}{\xi}, \quad x = \frac{t}{\xi^2}$$

$$e^{i(\vec{k} \cdot \vec{y} - \omega x)}$$