

Special Section 8

- S8.A. [Critical Exponents for the \$S^4\$ Model](#)
- S8.B. [Exact Solution of the Two-Dimensional Ising Model](#)

S8.A. Critical Exponents for the S^4 Model

Consider the generalized Ising Model:

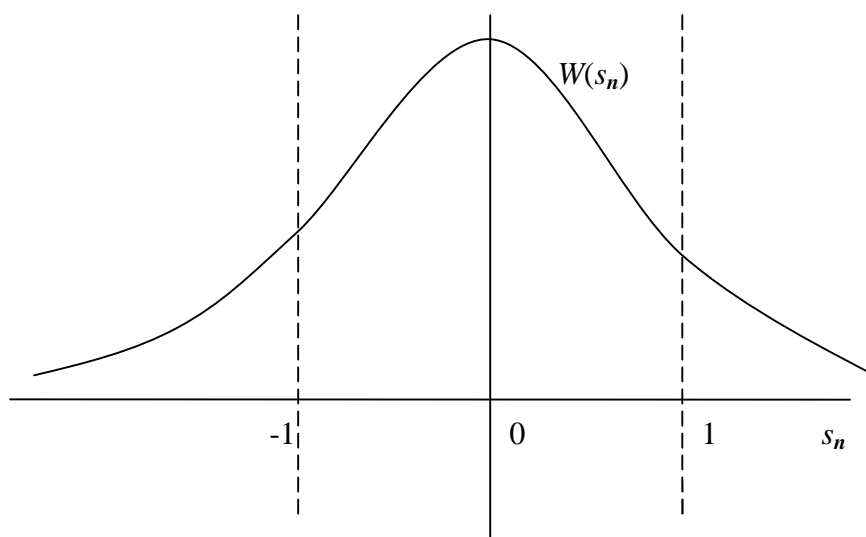
$$Z = \prod_m \int_{-\infty}^{\infty} ds_m W[s] \exp\left(\kappa \sum_n s_n s_{n+1}\right)$$

To get the Gaussian model, we set

$$W[s] = \exp\left(-\frac{b}{2} \sum_n s_n^2\right) = \prod_n \exp\left(-\frac{b}{2} s_n^2\right) = \prod_n W(s_n)$$

where

$$W(s_n) = \exp\left(-\frac{b}{2} s_n^2\right)$$



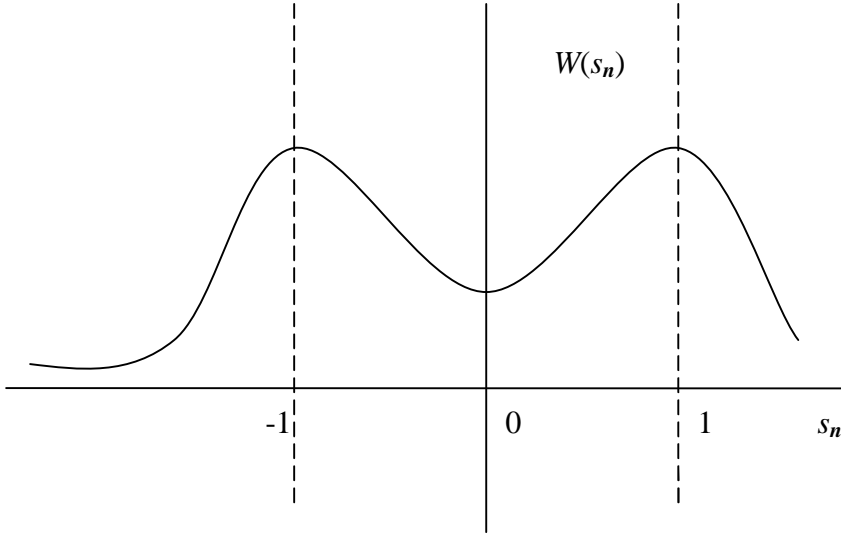
To get the S^4 model, we set

$$W(s_n) = \exp\left(-\frac{b}{2} s_n^2 - u s_n^4\right) \quad \text{with} \quad u \geq 0$$

For $b = -4u$, we have

$$W(s_n) = \exp\left[-u(s_n^4 - 2s_n^2)\right] = \exp\left[-u(s_n^2 - 1)^2 + u\right]$$

which should be a better approximation to the Ising model.



Let $B = 0$ and $\mathbf{a} = (\kappa, b, u)$, then

$$\begin{aligned}
 Z &= Z(\kappa, b, u, \{s_n\}) \\
 &= \prod_m \int_{-\infty}^{\infty} ds_m \exp \left[\kappa \sum_n' s_n s_{n+} - \sum_n \left(\frac{b}{2} s^2 + u s^4 \right) \right] \\
 &= \prod_m \int_{-\infty}^{\infty} ds_m \exp \left[-H(\kappa, b, u, \{s_n\}) \right]
 \end{aligned}$$

where

$$H(\kappa, b, u, \{s_n\}) = -\kappa \sum_n' s_n s_{n+} + \sum_n \left(\frac{b}{2} s^2 + u s^4 \right)$$

Now, from the Gaussian model,

$$-\kappa \sum_n' s_n s_{n+} + \sum_n \frac{b}{2} s^2 = \frac{1}{2(2\pi)^d} \int_{B.Z.} d^d k |s'(\mathbf{k})|^2 (r + k^2)$$

where $s'(\mathbf{k}) = s(\mathbf{k}) \sqrt{\kappa a^{2-d}}$. Similarly,

$$\begin{aligned}
 \sum_n s_n^4 &= \sum_n \frac{1}{(2\pi)^{4d}} \int_{B.Z.} d^d k_1 \int_{B.Z.} d^d k_2 \int_{B.Z.} d^d k_3 \int_{B.Z.} d^d k_4 \\
 &\quad \times s(\mathbf{k}_1) s(\mathbf{k}_2) s(\mathbf{k}_3) s(\mathbf{k}_4) \exp \left[i(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \cdot \mathbf{n} a \right]
 \end{aligned}$$

Using

$$\sum_{\mathbf{n}} \exp(i\mathbf{k} \cdot \mathbf{n}a) = \left(\frac{2\pi}{a}\right)^d \delta(\mathbf{k})$$

\Rightarrow

$$\begin{aligned} \sum_{\mathbf{n}} s_{\mathbf{n}}^4 &= \frac{1}{(2\pi)^{4d}} \left(\frac{2\pi}{a}\right)^d \int_{B.Z.} d^d k_1 \int_{B.Z.} d^d k_2 \int_{B.Z.} d^d k_3 \int_{B.Z.} d^d k_4 \\ &\quad \times s(\mathbf{k}_1) s(\mathbf{k}_2) s(\mathbf{k}_3) s(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &= \frac{1}{(2\pi)^{3d}} \cdot \frac{1}{\kappa^2 a^{4-d}} \int d^d k_1 \int d^d k_2 \int d^d k_3 \int d^d k_4 \\ &\quad \times s'(\mathbf{k}_1) s'(\mathbf{k}_2) s'(\mathbf{k}_3) s'(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \end{aligned}$$

where

$$\frac{1}{a^d} \cdot \frac{1}{\kappa^2 a^{2(2-d)}} = \frac{1}{\kappa^2 a^{4-d}}$$

Let

$$u' = \frac{u}{\kappa^2 a^{4-d}}$$

we have

$$\begin{aligned} H(r, u', \{s'\}) &= \frac{1}{2(2\pi)^d} \int d^d k s'(\mathbf{k}) s'(-\mathbf{k}) (r + k^2) \\ &\quad + \frac{u'}{(2\pi)^{3d}} \int d^d k_1 \int d^d k_2 \int d^d k_3 \int d^d k_4 \\ &\quad \times s'(\mathbf{k}_1) s'(\mathbf{k}_2) s'(\mathbf{k}_3) s'(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \end{aligned}$$

Let

$$H = H_{long} + H_{short} + V$$

where

$$H_{long} = H_{long}(r, \{S_L\}) = \frac{1}{2(2\pi)^d} \int_{long} d^d k |S_L(\mathbf{k})|^2 (r + k^2)$$

$$H_{short} = H_{short}(r, \{\sigma_L\}) = \frac{1}{2(2\pi)^d} \int_{short} d^d k |\sigma_L(\mathbf{k})|^2 (r + k^2)$$

$$V = V(u', \{S_L, \sigma_L\}) = \frac{u'}{(2\pi)^{3d}} \int d^d k_1 \int d^d k_2 \int d^d k_3 \int d^d k_4 \\ \times s'(\mathbf{k}_1) s'(\mathbf{k}_2) s'(\mathbf{k}_3) s'(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4)$$

Note that S_L corresponds to block spin S_I and σ_L to internal degrees of freedom σ_I . We'll treat V as a perturbation and use the cumulant expansion approximation.

Thus, we start with introducing the average over the internal degrees of freedom

$$\langle A \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp(-H_{short}) A$$

or

$$\langle A \{S_L\} \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp[-H_{short}(r, \{\sigma_L\})] A(\{S_L, \sigma_L\})$$

where

$$Z_0 = \int D\sigma_L \exp[-H_{short}(r, \{\sigma_L\})] = Z_0(r)$$

Note that $\sum_{\{\alpha_L\}} \rightarrow \int D\sigma_L$ when comparing with the triangular lattice treatment.

$$Z(r, u') = \int DS_L \int D\sigma_L e^{-H} \\ = \int DS_L \int D\sigma_L \exp(-H_{long} - H_{short} - V) \\ = \int DS_L \int D\sigma_L \exp[-H_{long}(r, \{S_L\}) - H_{short}(r, \{\sigma_L\}) - V(u', \{\sigma_L, S_L\})]$$

Using

$$\langle V(u', \{S_L\}) \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp[-H_{short}(r, \{\sigma_L\})] V(u', \{S_L, \sigma_L\})$$

and

$$\langle \exp[-V(u', \{S_L\})] \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp[-H_{short}(r, \{\sigma_L\}) - V(u', \{S_L, \sigma_L\})]$$

we have

$$Z(r, u') = Z_0(r) \int DS_L \exp[-H_{long}(r, \{S_L\})] \langle \exp[-V(u', \{S_L\})] \rangle_0$$

In the cumulant expansion

$$\langle e^{-V} \rangle_0 = \exp \left[-\langle V \rangle_0 + \frac{1}{2} (\langle V^2 \rangle_0 - \langle V \rangle_0^2) + \dots \right]$$

so that

$$Z(r, u') \simeq Z_0(r) \int DS_L \exp \left[-H_{long}(r, \{S_L\}) - \langle V \rangle_0 + \frac{1}{2} (\langle V^2 \rangle_0 - \langle V \rangle_0^2) + \dots \right]$$

Note that $Z_0(r)$ contributes only to the regular part of g and hence can be dropped.

Thus, the singular part of Z is

$$Z_s(r, u') \simeq \int DS_L \exp \left[-H(r, u', \{S_L\}) \right]$$

where

$$\begin{aligned} H(r, u', \{S_L\}) &= H_{long}(r, \{S_L\}) + \langle V(u', \{S_L\}) \rangle_0 \\ &\quad - \frac{1}{2} \left(\langle V(u', \{S_L\})^2 \rangle_0 - \langle V(u', \{S_L\}) \rangle_0^2 \right) + \dots \\ &= \frac{1}{2(2\pi)^d} \int_{long} d^d k |S_L(\mathbf{k})|^2 (r + k^2) + \langle V \rangle_0 - \frac{1}{2} \left(\langle V^2 \rangle_0 - \langle V \rangle_0^2 \right) + \dots \end{aligned}$$

Note that H corresponds to the Kadanoff transformation result.

To bring H back to the original hamiltonian, we need a scale transformation. Now,

$$\langle V \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp(-H_{short}) V$$

where

$$\begin{aligned} V &= \frac{u'}{(2\pi)^{3d}} \int d^d k_1 \int d^d k_2 \int d^d k_3 \int d^d k_4 \\ &\quad \times s'(\mathbf{k}_1) s'(\mathbf{k}_2) s'(\mathbf{k}_3) s'(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \end{aligned}$$

If we write

$$\int_{B.Z.} d^d k_i s'(\mathbf{k}_i) = \int_{long} d^d k_i S_L(\mathbf{k}_i) + \int_{short} d^d k_i \sigma_L(\mathbf{k}_i) \quad i = 1, \dots, 4$$

then V becomes a sum of $2^4 = 16$ terms. However, since $\exp(-H_{short})$ is

invariant under $\sigma_L \rightarrow -\sigma_L$, we have

$$\frac{1}{Z_0} \int D\sigma_L \exp(-H_{short}) \times (\text{odd power of } \sigma_L) = 0$$

Also, \mathbf{k}_i are simply dummy variables so that terms with the same powers of σ_L and S_L are equal after the \mathbf{k}_i integrations. Since

$$(a + b)^4 = a^4 + 4a^3b + 6a^2b^2 + 4ab^3 + b^4$$

we have

$$\begin{aligned}
V = \frac{u'}{(2\pi)^{3d}} & \left\{ \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \right. \\
& \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\
& + 6 \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{short} d^d k_3 \int_{short} d^d k_4 \\
& \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\
& + \int_{short} d^d k_1 \int_{short} d^d k_2 \int_{short} d^d k_3 \int_{short} d^d k_4 \\
& \left. \times \sigma_L(\mathbf{k}_1) \sigma_L(\mathbf{k}_2) \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \right\}
\end{aligned}$$

The last term can be dropped since it contributes only to the regular part. Hence,

$$\begin{aligned}
\langle V_S \rangle_0 = \frac{u'}{(2\pi)^{3d}} & \left\{ \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \right. \\
& \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\
& + 6 \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{short} d^d k_3 \int_{short} d^d k_4 \\
& \left. \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) \langle \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \rangle_0 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \right\}
\end{aligned}$$

where

$$\langle \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \rangle_0 = \frac{1}{Z_0} \int D\sigma_L \exp(-H_{short}) \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4)$$

Since

$$H_{short} = \frac{1}{2(2\pi)^d} \int_{short} d^d k |\sigma_L(\mathbf{k})|^2 (r + k^2)$$

therefore, $\langle \dots \rangle_0$ is a Gaussian average (see Einstein fluctuation). To get

$\langle \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \rangle_0$, we 1st write H_{short} in discrete sum using

$$\frac{\tilde{V}}{(2\pi)^d} \int d^d k \rightarrow \sum_{\mathbf{k}} \quad \text{where } \tilde{V} \text{ is the volume of the system.}$$

Hence,

$$H_{short} = \frac{1}{2\tilde{V}} \sum_{\mathbf{k} \in short} |\sigma_L(\mathbf{k})|^2 (r + k^2)$$

and

$$\langle \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \rangle_0 = \frac{\tilde{V}}{r + k_3^2} \delta_{\mathbf{k}_3 + \mathbf{k}_4, \mathbf{0}} \rightarrow \frac{(2\pi)^d}{r + k_3^2} \delta(\mathbf{k}_3 + \mathbf{k}_4)$$

Therefore,

$$\begin{aligned} \langle V_S \rangle_0 &= \frac{u'}{(2\pi)^{3d}} \left\{ \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \right. \\ &\quad \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &\quad \left. + 6(2\pi)^d \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{short} d^d k_3 S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) \frac{1}{r + k_3^2} \delta(\mathbf{k}_1 + \mathbf{k}_2) \right\} \\ &= \frac{u'}{(2\pi)^{3d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \\ &\quad \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &\quad + \frac{6u'}{(2\pi)^{2d}} \int_{long} d^d k_1 |S_L(\mathbf{k}_1)|^2 \int_{short} d^d k_3 \frac{1}{r + k_3^2} \end{aligned}$$

Thus, $\langle V_S \rangle_0$ has the same form as H . However, it doesn't contribute to the quartic term. Now,

$$\begin{aligned} \langle V^2 \rangle_0 &= \frac{1}{Z_0} \int D\sigma_L \exp(-H_{short}) V \cdot V \\ &= \frac{1}{Z_0} \frac{u'}{(2\pi)^{6d}} \int D\sigma_L \exp(-H_{short}) \\ &\quad \times \int d^d k_1 \int d^d k_2 \int d^d k_3 \int d^d k_4 s'(\mathbf{k}_1) s'(\mathbf{k}_2) s'(\mathbf{k}_3) s'(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &\quad \times \int d^d k_5 \int d^d k_6 \int d^d k_7 \int d^d k_8 s'(\mathbf{k}_5) s'(\mathbf{k}_6) s'(\mathbf{k}_7) s'(\mathbf{k}_8) \delta(\mathbf{k}_5 + \mathbf{k}_6 + \mathbf{k}_7 + \mathbf{k}_8) \end{aligned}$$

Again, we write

$$\int_{B.Z.} d^d k_i s'(\mathbf{k}_i) = \int_{long} d^d k_i S_L(\mathbf{k}_i) + \int_{short} d^d k_i \sigma_L(\mathbf{k}_i) \quad i = 1, \dots, 8$$

The structure of $\langle V^2 \rangle_0$ is

$$\begin{aligned} & (\sigma + S)^4 (\sigma + S)^4 \\ &= (\sigma^4 + 4\sigma^3 S + 6\sigma^2 S^2 + 4\sigma S^3 + S^4) (\sigma^4 + 4\sigma^3 S + 6\sigma^2 S^2 + 4\sigma S^3 + S^4) \end{aligned}$$

Note that a term like $6\sigma^2 S^2$ really means 6 terms, i.e.,

$$\sigma_1 \sigma_2 S_3 S_4 + \sigma_1 S_2 S_3 \sigma_4 + \sigma_1 S_2 \sigma_3 S_4 + S_1 \sigma_2 \sigma_3 S_4 + S_1 S_2 \sigma_3 \sigma_4 + S_1 \sigma_2 S_3 \sigma_4$$

where $S_i = S(\mathbf{k}_i)$ etc.

The quartic contribution of $\langle V^2 \rangle_0$ must consist of terms of products of $4S$ and 4σ .

Hence, we need only consider terms

$$\sigma^4 S^4 + S^4 \sigma^4 + 16(\sigma^3 S \sigma S^3 + \sigma S^3 \sigma^3 S) + 36\sigma^2 S^2 \sigma^2 S^2$$

where the arguments of each term are $(\mathbf{k}_1, \dots, \mathbf{k}_8)$. Thus, for example,

$$\sigma^3 S \sigma S^3 = (\sigma^3 S)_{1..4} (\sigma S^3)_{5..8} = (\sigma^3 S)_I (\sigma S^3)_{II}$$

where I and II refers to quantities from the 1st and 2nd V , respectively. Note that spins belong to the same V are governed by the same delta function.

Now, terms from $\sigma^4 S^4 + S^4 \sigma^4$ have σ coming from the same V . After the averaging, they will be the same as the corresponding terms from $\langle V \rangle_0^2$. Hence, they don't contribute to the 2nd cumulant.

Also, terms like $\sigma^3 S \sigma S^3$ have odd powers of spin from each V . By symmetry, they vanish upon averaging. Hence, only the 36 terms of the form $(\sigma^2 S^2)_I (\sigma^2 S^2)_{II}$ contribute. Thus,

$$\begin{aligned} & \frac{1}{2} (\langle V^2 \rangle_0 - \langle V \rangle_0^2)_{quartic} = \frac{1}{2} \cdot \frac{36}{Z_0} \int D\sigma_L \exp(-H_{short}) \\ & \times \frac{u'^2}{(2\pi)^{6d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{short} d^d k_3 \int_{short} d^d k_4 \int_{short} d^d k_5 \int_{short} d^d k_6 \int_{long} d^d k_7 \int_{long} d^d k_8 \end{aligned}$$

$$\begin{aligned} & \times \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \delta(\mathbf{k}_5 + \mathbf{k}_6 + \mathbf{k}_7 + \mathbf{k}_8) \\ & \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_7) S_L(\mathbf{k}_8) \sigma_L(\mathbf{k}_3) \sigma_L(\mathbf{k}_4) \sigma_L(\mathbf{k}_5) \sigma_L(\mathbf{k}_6) \end{aligned}$$

Now,

$$\langle \sigma_3 \sigma_4 \sigma_5 \sigma_6 \rangle_0 = \langle \sigma_3 \sigma_4 \rangle_0 \langle \sigma_5 \sigma_6 \rangle_0 + \langle \sigma_3 \sigma_5 \rangle_0 \langle \sigma_4 \sigma_6 \rangle_0 + \langle \sigma_3 \sigma_6 \rangle_0 \langle \sigma_4 \sigma_5 \rangle_0$$

The 1st term on the right can be dropped since it's cancelled by $\langle V \rangle_0^2$.

$$\langle \sigma_3 \sigma_5 \rangle_0 \langle \sigma_4 \sigma_6 \rangle_0 = \frac{(2\pi)^{2d}}{(r+k_3^2)(r+k_4^2)} \delta(\mathbf{k}_3 + \mathbf{k}_5) \delta(\mathbf{k}_4 + \mathbf{k}_6)$$

$$\langle \sigma_3 \sigma_6 \rangle_0 \langle \sigma_4 \sigma_5 \rangle_0 = \frac{(2\pi)^{2d}}{(r+k_3^2)(r+k_4^2)} \delta(\mathbf{k}_3 + \mathbf{k}_6) \delta(\mathbf{k}_4 + \mathbf{k}_5)$$

Thus, these 2 terms give the same contributions so that

$$\begin{aligned} & \frac{1}{2} \left(\langle V^2 \rangle_0 - \langle V \rangle_0^2 \right)_{quartic} \\ & = 36 \frac{u^2}{(2\pi)^{4d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{short} d^d k_3 \int_{short} d^d k_4 \int_{long} d^d k_7 \int_{long} d^d k_8 \\ & \quad \times \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \delta(\mathbf{k}_7 + \mathbf{k}_8 - \mathbf{k}_3 - \mathbf{k}_4) \\ & \quad \times \frac{1}{(r+k_3^2)(r+k_4^2)} S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_7) S_L(\mathbf{k}_8) \end{aligned}$$

Integrating over \mathbf{k}_4 means

$$r + k_4^2 \rightarrow r + (\mathbf{k}_7 + \mathbf{k}_8 - \mathbf{k}_3)^2$$

$$\delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \rightarrow \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_7 + \mathbf{k}_8)$$

Relabeling

$$\mathbf{k}_7 \rightarrow \mathbf{k}_3, \quad \mathbf{k}_8 \rightarrow \mathbf{k}_4, \quad \mathbf{k}_3 \rightarrow \mathbf{k}$$

we have

$$\begin{aligned} & \frac{1}{2} \left(\langle V^2 \rangle_0 - \langle V \rangle_0^2 \right)_{quartic} \\ & = 36 \frac{u^2}{(2\pi)^{4d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \end{aligned}$$

$$\times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \int_{short} d^d k \frac{1}{(r+k^2) \left[r + (\mathbf{k}_3 + \mathbf{k}_4 - \mathbf{k})^2 \right]}$$

Putting everything together, we have

$$\begin{aligned} H(r, u', \{S_L\}) &= \frac{1}{2(2\pi)^d} \int_{long} d^d k |S_L(\mathbf{k})|^2 (r+k^2) \\ &+ \frac{u'}{(2\pi)^{3d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \\ &\quad \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &+ \frac{6u'}{(2\pi)^{2d}} \int_{long} d^d k_1 |S_L(\mathbf{k}_1)|^2 \int_{short} d^d k_3 \frac{1}{r+k_3^2} \\ &- 36 \frac{u'^2}{(2\pi)^{4d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &\quad \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \int_{short} d^d k \frac{1}{(r+k^2) \left[r + (\mathbf{k}_3 + \mathbf{k}_4 - \mathbf{k})^2 \right]} \\ &\simeq \frac{1}{2(2\pi)^d} \int_{long} d^d k |S_L(\mathbf{k})|^2 \left[r+k^2 + \frac{12u'}{(2\pi)^d} \int_{short} d^d k_1 \frac{1}{r+k_1^2} \right] \\ &+ \frac{1}{(2\pi)^{3d}} \int_{long} d^d k_1 \int_{long} d^d k_2 \int_{long} d^d k_3 \int_{long} d^d k_4 \\ &\quad \times S_L(\mathbf{k}_1) S_L(\mathbf{k}_2) S_L(\mathbf{k}_3) S_L(\mathbf{k}_4) \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3 + \mathbf{k}_4) \\ &\quad \times \left\{ u' - 36 \frac{u'^2}{(2\pi)^d} \int_{short} d^d k \frac{1}{(r+k^2) \left[r + (\mathbf{k}_3 + \mathbf{k}_4 - \mathbf{k})^2 \right]} \right\} \end{aligned}$$

Note that we've neglected all quadratic and other terms from $\frac{1}{2} (\langle V^2 \rangle_0 - \langle V \rangle_0^2)$.

To bring H_S back to the same form as H , we need a scale transformation. Let

$$k_L = Lk$$

$$S_L\left(\frac{\mathbf{k}_L}{L}\right) = z S_L(\mathbf{k}_L)$$

we have

$$\begin{aligned} & H_S(r, u', \{S_L\}) \\ & \simeq \frac{1}{2(2\pi)^d} \int_{B.Z.} d^d k_L \frac{z^2}{L^d} |S_L(\mathbf{k})|^2 \left[r + \left(\frac{k_L}{L}\right)^2 + \frac{12u'}{(2\pi)^d} \int_{short} d^d k_1 \frac{1}{r+k_1^2} \right] \\ & \quad + \frac{1}{(2\pi)^{3d}} \int_{B.Z.} d^d k_{L1} \int_{B.Z.} d^d k_{L2} \int_{B.Z.} d^d k_{L3} \int_{B.Z.} d^d k_{L4} \\ & \quad \times \frac{z^4}{L^{4d}} S_L(\mathbf{k}_{L1}) S_L(\mathbf{k}_{L2}) S_L(\mathbf{k}_{L3}) S_L(\mathbf{k}_{L4}) L^d \delta(\mathbf{k}_{L1} + \mathbf{k}_{L2} + \mathbf{k}_{L3} + \mathbf{k}_{L4}) \\ & \quad \times \left\{ u' - 36 \frac{u'^2}{(2\pi)^d} \int_{short} d^d k \frac{1}{(r+k^2) \left[r + \left(\frac{\mathbf{k}_{L3} + \mathbf{k}_{L4} - \mathbf{k}}{L}\right)^2 \right]} \right\} \\ & \equiv H_S(r_L, u_L, \{S_L\}) \end{aligned}$$

\Rightarrow

$$\begin{aligned} r_L &= \frac{z^2}{L^d} \left[r + \frac{12u'}{(2\pi)^d} \int_{short} d^d k_1 \frac{1}{r+k_1^2} \right] \\ u_L &= \frac{z^4}{L^{3d}} \left\{ u' - 36 \frac{u'^2}{(2\pi)^d} \int_{short} d^d k \frac{1}{(r+k^2)^2} \right\} \end{aligned}$$

where we've set $\mathbf{k}_{L3} + \mathbf{k}_{L4} = 0$. Using $\frac{z^2}{L^d L^2} = 1$, we have

$$\begin{aligned} r_L &= L^2 \left[r + \frac{12u'}{(2\pi)^d} \int_{short} d^d k \frac{1}{r+k^2} \right] \\ u_L &= \frac{1}{L^{d-4}} \left\{ u' - 36 \frac{u'^2}{(2\pi)^d} \int_{short} d^d k \frac{1}{(r+k^2)^2} \right\} \end{aligned}$$

where

$$\frac{1}{(2\pi)^d} \int_{short} d^d k = \begin{cases} \frac{1}{(2\pi)^3} \cdot 4\pi \int_{\pi/La}^{\pi/a} dk k^2 \\ \frac{1}{(2\pi)^2} \cdot 2\pi \int_{\pi/La}^{\pi/a} dk k \\ \frac{1}{2\pi} \cdot 2 \int_{\pi/La}^{\pi/a} dk \end{cases} \quad \text{for } d = \begin{cases} 3 \\ 2 \\ 1 \end{cases}$$

Using

$$\frac{d}{dx} \int_{y(x)}^c dy f(y) = -\frac{dy}{dx} f(y) \quad [c \text{ is a constant}]$$

we have

$$\begin{aligned} \frac{d}{dL} \int_{short} d^d k \frac{1}{(r+k^2)^n} &= \begin{pmatrix} 4\pi \\ 2\pi \\ 2 \end{pmatrix} \frac{\pi}{aL^2} \cdot \frac{\left(\frac{\pi}{La}\right)^{d-1}}{\left[r + \left(\frac{\pi}{La}\right)^2\right]^n} \\ &= \begin{pmatrix} 4\pi \\ 2\pi \\ 2 \end{pmatrix} \left(\frac{\pi}{a}\right)^d \frac{1}{L^{2+d}} \cdot \frac{1}{\left[r + \left(\frac{\pi}{La}\right)^2\right]^n} \end{aligned}$$

Now, let

$$A(L, d) = \frac{12}{(2\pi)^d} \begin{pmatrix} 4\pi \\ 2\pi \\ 2 \end{pmatrix} \left(\frac{\pi}{a}\right)^d \frac{1}{L^{1+d}}$$

we have

$$\begin{aligned} \frac{dr_L}{dL} &= 2L \left[r + \frac{12u'}{(2\pi)^d} \int_{short} d^d k \frac{1}{r+k^2} \right] + L^2 \frac{12u'}{(2\pi)^d} \frac{\partial}{\partial L} \int_{short} d^d k \frac{1}{r+k^2} \\ &= \frac{2r_L}{L} + \frac{A(L, d)}{L \left[r_L + \left(\frac{\pi}{La}\right)^2 \right]} u' \end{aligned}$$

Similarly,

$$\frac{du_L}{dL} = (4-d) \frac{u_L}{L} - \frac{3A(L, d)}{L^{d-3} \left[r_L + \left(\frac{\pi}{La}\right)^2 \right]^2} u'^2$$

Let $t = \ln L$

$$\Rightarrow \quad L = e^t \quad dt = \frac{dL}{L} \quad L \frac{d}{dL} = \frac{d}{dt}$$

so that

$$\frac{dr_L}{dt} = 2r_L + \frac{A(e^t, d)}{\left[r_L + \left(\frac{\pi}{e^t a} \right)^2 \right]} u'$$

$$\frac{du_L}{dt} = (4-d)u_L - \frac{3A(e^t, d)}{e^{(d-2)t} \left[r_L + \left(\frac{\pi}{e^t a} \right)^2 \right]^2} u'^2$$

These equations are valid for all L . In particular, they should hold for $L \simeq 1_+$ or $t \simeq 0_+$. In which case, we have

$$\frac{dr_L}{dt} = 2r_L + \frac{A}{\left[r_L + \left(\frac{\pi}{a} \right)^2 \right]} u'$$

$$\frac{du_L}{dt} = (4-d)u_L - \frac{3A}{\left[r_L + \left(\frac{\pi}{a} \right)^2 \right]^2} u'^2$$

where $A = A(1, d)$. At a fixed point, we have

$$\frac{dr^*}{dt} = \frac{du^*}{dt} = 0$$

so that

$$2r^* + \frac{A}{r^* + B} u^* = 0 \quad (1)$$

$$\varepsilon u^* - \frac{3A}{(r^* + B)^2} u^{*2} = 0 \quad (2)$$

where $\varepsilon = 4-d$ and $B = \left(\frac{\pi}{a} \right)^2$. Note that the $L \simeq 1_+$ approximation corresponds

to an infinitesimal Kadanoff transformation. Eqs(1,2) are then necessary conditions for fixed points with L arbitrarily large. They may not be sufficient conditions.

The solutions to (2) are,

$$u^* = 0 \quad \text{or} \quad u^* = \frac{(r^* + B)^2}{3A} \varepsilon$$

Putting these into (1) gives

$$1. \quad u^* = 0 \quad \text{and} \quad r^* = 0.$$

$$2. \quad u^* = \frac{(r^* + B)^2}{3A} \varepsilon \quad \text{and}$$

$$r^* = -\frac{1}{2} \cdot \frac{A}{r^* + B} \frac{(r^* + B)^2}{3A} \varepsilon = -\frac{1}{6} (r^* + B) \varepsilon = -\frac{B\varepsilon}{6 + \varepsilon}$$

so that

$$u^* = \frac{B^2}{3A} \left(-\frac{\varepsilon}{6 + \varepsilon} + 1 \right)^2 \varepsilon = \frac{B^2}{3A} \left(\frac{6}{6 + \varepsilon} \right)^2 \varepsilon$$

The stability matrix is

$$\mathcal{A} = \begin{pmatrix} \frac{\partial \dot{r}_L}{\partial r_L} & \frac{\partial \dot{r}_L}{\partial u_L} \\ \frac{\partial \dot{u}_L}{\partial r_L} & \frac{\partial \dot{u}_L}{\partial u_L} \end{pmatrix}_{r_L=r^*, u_L=u^*}$$

Now,

$$\frac{\partial \dot{r}_L}{\partial r_L} = 2 - \frac{A}{(r^* + B)^2} u^* \approx 2 - \frac{A}{B^2} u^*$$

$$\frac{\partial \dot{r}_L}{\partial u_L} = \frac{A}{r^* + B} \approx \frac{A}{B} \left(1 - \frac{r^*}{B} \right)$$

$$\frac{\partial \dot{u}_L}{\partial r_L} = \frac{6A}{(r^* + B)^3} u^{*2} \approx 0$$

$$\frac{\partial \dot{u}_L}{\partial u_L} = \varepsilon - \frac{6A}{(r^* + B)^2} u^* \approx \varepsilon - \frac{6A}{B^2} u^*$$

so that

$$\mathcal{A} = \begin{pmatrix} 2 - \frac{A}{B^2} u^* & \frac{A}{B} \left(1 - \frac{r^*}{B}\right) \\ 0 & \varepsilon - \frac{6A}{B^2} u^* \end{pmatrix}$$

\Rightarrow

$$\lambda_r = 2 - \frac{A}{B^2} u^*$$

$$\lambda_u = \varepsilon - \frac{6A}{B^2} u^*$$

For $(r^*, u^*) = (0, 0)$ [Gaussian fixed point], we have

$$\lambda_r = 2 > 0 \quad \text{relevant}$$

$$\lambda_u = \varepsilon \begin{matrix} > \\ < \end{matrix} 0 \quad \text{for } d \begin{matrix} < \\ > \end{matrix} 4 \quad \begin{matrix} \text{relevant} \\ \text{irrelevant} \end{matrix}$$

Thus, for $d < 4$, both λ_r and λ_u are positive so that the fixed point $(0, 0)$ is

unstable. For $d > 4$, we have $\lambda_r > 0$ and $\lambda_u < 0$ so that the fixed point $(0, 0)$ is

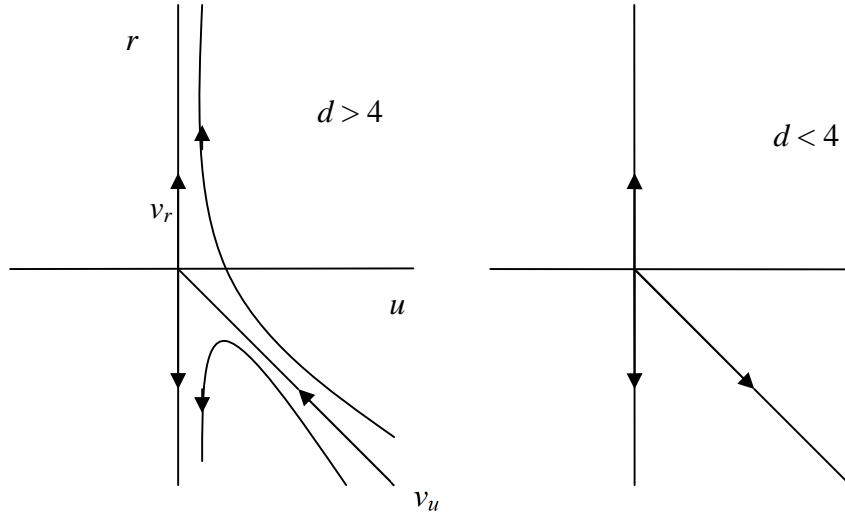
hyperbolic with λ_u corresponding to a physical quantity.

For $\lambda_r = 2$,

$$\begin{pmatrix} 0 & \frac{A}{B} \\ 0 & \varepsilon - 2 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = 0 \quad \Rightarrow \quad v_r = \begin{pmatrix} c_1 \\ 0 \end{pmatrix} \quad (\text{right eigenvector})$$

For $\lambda_u = \varepsilon$,

$$\begin{pmatrix} 2 - \varepsilon & \frac{A}{B} \\ 0 & 0 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix} = 0 \quad \Rightarrow \quad v_u = \begin{pmatrix} c_1 \\ -\frac{B}{A}(2 - \varepsilon) \end{pmatrix}$$



Note that $u \geq 0$.

For $(r^*, u^*) = \left(-\frac{B\varepsilon}{6+\varepsilon}, \frac{B^2}{3A} \left(\frac{6}{6+\varepsilon} \right)^2 \varepsilon \right)$, we have

$$\lambda_r = 2 - \frac{1}{3} \left(\frac{6}{6+\varepsilon} \right)^2 \varepsilon > 0$$

$$\lambda_u = \varepsilon - 2 \left(\frac{6}{6+\varepsilon} \right)^2 \varepsilon = -\varepsilon \left[2 \left(\frac{6}{6+\varepsilon} \right)^2 - 1 \right] \begin{matrix} > 0 \\ < 0 \end{matrix} \quad \text{for} \quad \begin{matrix} d > 4 \\ < 4 \end{matrix}$$

Hence, only the $d < 4$ case is physical.

Note that both λ_r and λ_u are independent of A and B at the fixed points. This must be so or else the critical exponents to be calculated will be meaningless.

Along the eigencurve of λ_r , we have

$$\delta v_r(t) = \exp(\lambda_r t) \delta v_r(0) = \exp(\lambda_r \ln L) \delta v_r(0)$$

For n transformations

$$\delta v_r(nt) = \exp(n\lambda_r t) \delta v_r(0) = \left[\exp(\lambda_r \ln L) \right]^n \delta v_r(0)$$

Hence,

$$\lambda_1 = \exp(\lambda_r \ln L)$$

Assigning r to $t = \frac{T - T_c}{T}$, we have

$$p = \frac{\ln \lambda_r}{d \ln L} = \frac{\lambda_r \ln L}{d \ln L} = \frac{\lambda_r}{d}$$

Hence, for $d \geq 4$, we have $(0,0)$ as a fixed point so that

$$\lambda_r = 2 \quad \Rightarrow \quad p = \frac{2}{d}$$

$$\alpha = 2 - \frac{1}{p} = 2 - \frac{d}{2} = 2 - \frac{4 - \varepsilon}{2} = \frac{\varepsilon}{2}$$

$$\nu = \frac{2 - \alpha}{d} = \frac{1}{pd} = \frac{1}{2}$$

To calculate δ , we need to include a term $-B's'(\mathbf{k}=0)$ to H . But the result will be

the same as the Gaussian model. Hence,

$$\begin{aligned} \delta &= \frac{d+2}{d-2} = \frac{4-\varepsilon+2}{4-\varepsilon-2} = \frac{6-\varepsilon}{2-\varepsilon} \\ &\xrightarrow{\varepsilon \rightarrow 0} \frac{6-\varepsilon}{2} \left(1 + \frac{\varepsilon}{2}\right) \approx 3 + \left(-\frac{\varepsilon}{2} + \frac{3}{2}\varepsilon\right) = 3 + \varepsilon \end{aligned}$$

For $d < 4$, we have $\left(-\frac{B\varepsilon}{6+\varepsilon}, \frac{B^2}{3A} \left(\frac{6}{6+\varepsilon}\right)^2 \varepsilon\right)$ as fixed point so that

$$\lambda_r = 2 - \frac{1}{3} \left(\frac{6}{6+\varepsilon}\right)^2 \varepsilon \approx 2 - \frac{\varepsilon}{3} \quad \text{as } \varepsilon \rightarrow 0$$

$$p \approx \frac{2 - \frac{\varepsilon}{3}}{d}$$

$$\alpha \approx 2 - \frac{4-\varepsilon}{2 - \frac{\varepsilon}{3}} \approx 2 - \frac{4-\varepsilon}{2} \left(1 + \frac{\varepsilon}{6}\right) \approx 2 - \left(2 - \frac{\varepsilon}{2}\right) - \frac{\varepsilon}{3} = \frac{\varepsilon}{6}$$

$$\nu = \frac{1}{2 - \frac{\varepsilon}{3}} \approx \frac{1}{2} \left(1 + \frac{\varepsilon}{6}\right) \approx \frac{1}{2} + \frac{\varepsilon}{12}$$

$$\delta \approx 3 + \varepsilon \quad (\text{same as the } (0,0) \text{ fixed point})$$

For $d = 3$, we have $\varepsilon = 1$ so that

$$\alpha = \frac{1}{6} \approx 0.17$$

$$\nu = \frac{1}{2} + \frac{1}{12} \approx 0.58$$

$$\delta = 4$$

Note that the $\varepsilon \rightarrow 0$ result is applicable as long as $\left(\frac{6}{6+\varepsilon}\right) \approx 1$.

For $d = 4$, we have $\varepsilon = 0$ so that

$$\alpha = 0$$

$$\nu = \frac{1}{2} \quad (\text{same as mean field})$$

$$\delta = 3$$

S8.B. Exact Solution of the Two-Dimensional Ising Model

S8.B.1. [Partition Function](#)

S8.B.2. [Antisymmetric Matrices and Dimer Graphs](#)

S8.B.3. [Closed Graphs and Mixed Dimer Graphs](#)

S8.B.4. [Partition Function for Infinite Planar Lattice](#)

S8.B.1. Partition Function

S8.B.2. Antisymmetric Matrices and Dimer Graphs

S8.B.3. Closed Graphs and Mixed Dimer Graphs

S8.B.4. Partition Function for Infinite Planar Lattice