

Warning:

The critical exponents listed in Reichl's Table 8.1 are calculated using (8.145-6), which correspond to our (C.25-a). However, (C.25a) differs from (8.146) so that there may be errors in the following derivation. Read it at your own peril.

To those who do so, please email me at
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if you spot the error.

S8.A.1 Contributions from the Second Cumulant

We now turn to the calculation of the corrections from the 2nd cumulant $\langle V^2 \rangle - \langle V \rangle^2$.

At 1st sight, the task looks exhausting. Since V has 5 terms [see (8.126a)] and $\langle V \rangle$, 2 [see (8.128c)], there are up to $5 \times 5 = 25$ terms in $\langle V^2 \rangle$ and $2 \times 2 = 4$ terms in $\langle V \rangle^2$ to be dealt with.

Fortunately, since we are interested only in non-zero terms that contribute to the renormalization of r and u' , the number of terms that require evaluation is reduced drastically.

Before one embarks on involved calculations, it is imperative to simplify the notations. A well-designed set of notations can provide better overall grasp of the problem and help reduce human errors. However, over-simplification may lead to systematic errors that are nearly impossible to detect.

The notations we use are

$$\begin{aligned} \mathfrak{S}_j &= \mathfrak{S}_L(\mathbf{k}_j) & \sigma_{j'} &= \sigma_L(\mathbf{k}_{j'}) & S_j &= S_L(\mathbf{k}_j) \\ \int_{\mathfrak{S}} d j &= \int_{R_{\mathfrak{S}}} d \mathbf{k}_j & \int_{\sigma} d j &= \int_{R_{\sigma}} d \mathbf{k}_j & \int_{\text{BZ}} d j &= \int_{\text{BZ}} d \mathbf{k}_j \\ \delta_{i+j} &= \delta(\mathbf{k}_i + \mathbf{k}_j) \end{aligned} \quad (\text{C.1})$$

(8.126a) thus becomes

$$\begin{aligned} \beta V &= \alpha^{3d} u' \left\{ \int_{\mathfrak{S}} d 1 \int_{\mathfrak{S}} d 2 \int_{\mathfrak{S}} d 3 \int_{\mathfrak{S}} d 4 \mathfrak{S}_1 \mathfrak{S}_2 \mathfrak{S}_3 \mathfrak{S}_4 \right. \\ &\quad + \int_{\sigma} d 1 \int_{\sigma} d 2 \int_{\sigma} d 3 \int_{\sigma} d 4 \sigma_1 \sigma_2 \sigma_3 \sigma_4 \\ &\quad + 4 \int_{\mathfrak{S}} d 1 \int_{\mathfrak{S}} d 2 \int_{\mathfrak{S}} d 3 \mathfrak{S}_1 \mathfrak{S}_2 \mathfrak{S}_3 \int_{\sigma} d 4 \sigma_4 \\ &\quad + 6 \int_{\mathfrak{S}} d 1 \int_{\mathfrak{S}} d 2 \mathfrak{S}_1 \mathfrak{S}_2 \int_{\sigma} d 3 \int_{\sigma} d 4 \sigma_3 \sigma_4 \\ &\quad \left. + 4 \int_{\mathfrak{S}} d 1 \mathfrak{S}_1 \int_{\sigma} d 2 \int_{\sigma} d 3 \int_{\sigma} d 4 \sigma_2 \sigma_3 \sigma_4 \right\} \delta_{1+2+3+4} \end{aligned} \quad (\text{C.2})$$

where

$$\alpha = \frac{a}{2\pi}$$

The scaling (8.125c), (8.133) and (8.128b) become

$$\begin{aligned} \int_{\mathfrak{S}} d j &= L^{-d} \int_{\text{BZ}} d j & \mathfrak{S}_j &= L^{d/2+1} S_j \\ \int_{\mathfrak{S}} d j \mathfrak{S}_j &= L^{-d/2+1} \int_{\text{BZ}} d j S_j \end{aligned}$$

Since the arguments of $\delta_{1+2+3+4}$ may involve both \mathfrak{S}_j and σ_j , it seems necessary to scale \int_{σ} too.

However, as we can scale right back after $\delta_{1+2+3+4}$ is evaluated, there is no need to do so if we

observe the scaling rule

$$\begin{aligned} \delta_{1+2+3+4} &\rightarrow L^d \delta_{1+2+3+4} \text{ if one or more of the arguments involve } \mathfrak{S}_j. \\ \delta_{1+2+3+4} &\text{ is unchanged if none of the arguments involve } \mathfrak{S}_j. \end{aligned}$$

(C.2) thus becomes

$$\begin{aligned} \beta V = \alpha^{3d} u' \left\{ L^{-d+4} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \right. \\ + \int_{\sigma} d1 \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_1 \sigma_2 \sigma_3 \sigma_4 \\ + 4 L^{-d/2+3} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 S_1 S_2 S_3 \int_{\sigma} d4 \sigma_4 \\ + 6 L^2 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 S_1 S_2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_3 \sigma_4 \\ \left. + 4 L^{d/2+1} \int_{\text{BZ}} d1 S_1 \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_2 \sigma_3 \sigma_4 \right\} \delta_{1+2+3+4} \end{aligned} \quad (\text{C.3})$$

Taking the average, we have [c.f. (8.128c)]

$$\begin{aligned} \beta \langle V \rangle = \alpha^{3d} u' \left[c_{4\sigma} + \frac{6}{N \alpha^d} L^2 c_{2\sigma} \int_{\text{BZ}} d1 S_1 S_{-1} \right. \\ \left. + L^{-d+4} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \right] \end{aligned} \quad (\text{C.4})$$

where we have kept the “constant” term $\alpha^{3d} u'$, with

$$c_{4\sigma} = \int_{\sigma} d1 \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \langle \sigma_1 \sigma_2 \sigma_3 \sigma_4 \rangle \delta_{1+2+3+4}$$

and [see (8.127b)]

$$c_{2\sigma} = \int_{\sigma} d1 \langle \sigma_1 \sigma_{-1} \rangle \quad (\text{C.5})$$

Keeping only terms that can contribute to the renormalization, we have

$$\begin{aligned} [\beta \langle V \rangle]^2 = 2 \alpha^{6d} u'^2 c_{4\sigma} \left[\frac{6}{N \alpha^d} L^2 c_{2\sigma} \int_{\text{BZ}} d1 S_1 S_{-1} \right. \\ \left. + L^{-d+4} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \right] \end{aligned} \quad (\text{C.6})$$

Now,

$$(\beta V)^2 = \beta^2 V V'$$

where V' is V with all dummy variables k_j replaced by k_j' .

Dropping terms that cannot contribute gives

$$\begin{aligned} (\beta V)^2 = \alpha^{6d} u'^2 \left\{ \right. \\ 2 L^{-d+4} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \sigma_1 \sigma_2 \sigma_3 \sigma_4, \\ + 32 L^4 \\ \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 S_1 S_2 S_3 \int_{\sigma} d4 \sigma_4 \int_{\text{BZ}} d1' S_1 \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \sigma_2 \sigma_3 \sigma_4, \\ + 12 L^2 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 S_1 S_2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_3 \sigma_4 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \sigma_1 \sigma_2 \sigma_3 \sigma_4, \\ + \\ 36 L^4 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 S_1 S_2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_3 \sigma_4 \int_{\text{BZ}} d1' \int_{\text{BZ}} d2' S_1 S_2 \int_{\sigma} d3' \int_{\sigma} d4' \sigma_3 \sigma_4, \\ + 16 L^{d+2} \int_{\text{BZ}} d1 S_1 \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \sigma_2 \sigma_3 \sigma_4 \int_{\text{BZ}} d1' S_1 \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \sigma_2 \sigma_3 \sigma_4, \\ \left. \right\} \delta_{1+2+3+4} \delta_{1'+2'+3'+4'} \end{aligned}$$

(C.7)

where the 1st 3 terms in the bracket are cross terms each consists of 2 equivalent terms related by $k_j \leftrightarrow k_{j'}$. The last 2 terms are “squares”.

Upon averaging, the 1st term becomes

$$A^{(1)} = 2 \alpha^{6d} c_{4\sigma} u'^2 L^{-d+4} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \quad (\text{C.8})$$

which is cancelled by $[\beta \langle V \rangle]^2$ [see 2nd term in (C.6)].

With the re-labeling $1' \leftrightarrow 4$, the average of the 2nd term in (C.7) gives

$$A^{(2)} = 32 \alpha^{6d} u'^2 L^4 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \\ * \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1+2+3+1'} \delta_{4+2'+3'+4'}$$

The original S^4 term obeys momentum conservation via $\delta_{1+2+3+4}$. Picking out the part of $A^{(2)}$ that is

similarly constrained by means of $\frac{(2\pi)^d}{V} \delta_{1'-4} = \frac{1}{N\alpha^d} \delta_{1'-4}$, we have

$$A^{(2)} \approx 32 \alpha^{6d} u'^2 L^4 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \\ * \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1'+2'+3'+4'} \frac{1}{N\alpha^d} \delta_{1'-4} \\ \approx 0 \quad \text{as} \quad L \rightarrow 1$$

since

$$\delta_{1'-4} \approx 0 \quad \text{for} \quad \mathbf{k}_4 \in \text{BZ} \text{ and } \mathbf{k}_{1'} \in R_{\sigma}$$

Picking out $2 = -1$ with $\frac{1}{N\alpha^d} \delta_{1+2}$, the average of the 3rd term in (C.7) gives

$$A^{(3)} = 12 \alpha^{6d} u'^2 L^2 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 S_1 S_{-1} \frac{1}{N\alpha^d} \delta_{1+2} \\ * \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_3 \sigma_4 \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1+2+3+4} \delta_{1'+2'+3'+4'} \\ = 12 u'^2 \frac{\alpha^{5d}}{N} L^2 \int_{\text{BZ}} d1 S_1 S_{-1} \\ * \int_{\sigma} d3 \int_{\sigma} d4 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_3 \sigma_4 \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{3+4} \delta_{1'+2'+3'+4'} \\ = 12 u'^2 \frac{\alpha^{5d}}{N} L^2 \int_{\text{BZ}} d1 S_1 S_{-1} \\ * \int_{\sigma} d3 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_3 \sigma_{-3} \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1'+2'+3'+4'} \\ = \Delta r^{(3)} \frac{1}{2} \alpha^d \int_{\text{BZ}} d1 S_1 S_{-1}$$

where

$$\Delta r^{(3)} = 24 u'^2 \frac{\alpha^{4d}}{N} L^2 \int_{\sigma} d3 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \\ * \langle \sigma_3 \sigma_{-3} \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1'+2'+3'+4'} \quad (\text{C.9})$$

With the re-labeling $1' \leftrightarrow 3$, $2' \leftrightarrow 4$ the average of the 4th term in (C.7) gives

$$A^{(4)} = 36 \alpha^{6d} u'^2 L^4 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \\ * \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1+2+1'+2'} \delta_{3+4+3'+4'}$$

$$\begin{aligned}
 &\approx 36 \alpha^{6d} u'^2 L^4 \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \\
 &\quad * \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1'+2'+3'+4'} \frac{1}{N \alpha^d} \delta_{1'+2'-3-4} \\
 &= \alpha^{3d} \int_{\text{BZ}} d1 \int_{\text{BZ}} d2 \int_{\text{BZ}} d3 \int_{\text{BZ}} d4 S_1 S_2 S_3 S_4 \delta_{1+2+3+4} \Delta u_{3+4}^{(4)} \quad (\text{C.10})
 \end{aligned}$$

where

$$\begin{aligned}
 \Delta u_{3+4}^{(4)} &= 36 u'^2 \frac{\alpha^{2d}}{N} L^4 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1'+2'+3'+4'} \delta_{1'+2'-3-4} \\
 &= 36 u'^2 \frac{\alpha^{2d}}{N} L^4 \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_{-2'+3+4} \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{3+4+3'+4'} \\
 &= 36 u'^2 \frac{\alpha^{2d}}{N} L^4 \int_{\sigma} d2' \int_{\sigma} d3' \langle \sigma_{-2'+3+4} \sigma_2' \sigma_3' \sigma_{-3-4-3'} \rangle \quad (\text{C.11})
 \end{aligned}$$

Finally, picking out $1' = -1$ with $\frac{1}{N \alpha^d} \delta_{1+1'}$, the average of the 5th term in (C.7) gives, after integrating over $1'$,

$$\begin{aligned}
 A^{(5)} &\approx 16 u'^2 \frac{\alpha^{5d}}{N} L^{d+2} \int_{\text{BZ}} d1 S_1 S_{-1} \\
 &\quad * \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_2 \sigma_3 \sigma_4 \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1+2+3+4} \delta_{-1+2'+3'+4'} \\
 &= \frac{1}{2} \alpha^d \int_{\text{BZ}} d1 S_1 S_{-1} \Delta r_1^{(5)}
 \end{aligned}$$

where

$$\begin{aligned}
 \Delta r_1^{(5)} &= 32 u'^2 \frac{\alpha^{4d}}{N} L^{d+2} \int_{\sigma} d2 \int_{\sigma} d3 \int_{\sigma} d4 \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \\
 &\quad * \langle \sigma_2 \sigma_3 \sigma_4 \sigma_2' \sigma_3' \sigma_4' \rangle \delta_{1+2+3+4} \delta_{-1+2'+3'+4'} \\
 &= 32 u'^2 \frac{\alpha^{4d}}{N} L^{d+2} \int_{\sigma} d3 \int_{\sigma} d4 \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_{-1-3-4} \sigma_3 \sigma_4 \sigma_{1-3'-4'} \sigma_3' \sigma_4' \rangle \quad (\text{C.12})
 \end{aligned}$$

To summarize, the 2nd cumulant contributes the following finite corrections to the coupling constants

$$\begin{aligned}
 \Delta r &= -\frac{1}{2} (\Delta r^{(3)} + \Delta r_1^{(5)}) \\
 \Delta u' &= -\frac{1}{2} \Delta u_{3+4}^{(4)}
 \end{aligned}$$

Including the contributions from the 1st cumulant [see (8.135a) & (8.136a)], we have

$$\begin{aligned}
 r_L &= L^2 \left[r + 12 u' \frac{\alpha^d}{N} c_{2\sigma} - \frac{1}{2} (\Delta r^{(3)} + \Delta r_1^{(5)}) \right] \\
 u'_L &= L^{4-d} u' - \frac{1}{2} \Delta u_{3+4}^{(4)} \quad (\text{C.13})
 \end{aligned}$$

$\Delta r^{(3)}$

The number of terms in the expansion of $\langle \sigma_3 \sigma_{-3} \sigma_1' \sigma_2' \sigma_3' \sigma_4' \rangle$ using the Wick's theorem is

$$\frac{1}{3!} C_2^6 C_2^4 C_2^2 = 15$$

Setting

$$\{1, 2, 3, 4, 5, 6\} \equiv \langle \sigma_1 \sigma_2 \sigma_3 \sigma_4 \sigma_5 \sigma_6 \rangle$$

the following *Mathematica* code lists the terms in the Wick's expansion:

```
lst = {1, 2, 3, 4, 5, 6};
DeleteDuplicates[Map[Sort, Partition[#, 2] & /@ Permutations[lst], 2]]
{{{1, 2}, {3, 4}, {5, 6}}, {{1, 2}, {3, 5}, {4, 6}}, {{1, 2}, {3, 6}, {4, 5}},
 {{1, 3}, {2, 4}, {5, 6}}, {{1, 3}, {2, 5}, {4, 6}}, {{1, 3}, {2, 6}, {4, 5}},
 {{1, 4}, {2, 3}, {5, 6}}, {{1, 4}, {2, 5}, {3, 6}}, {{1, 4}, {2, 6}, {3, 5}},
 {{1, 5}, {2, 3}, {4, 6}}, {{1, 5}, {2, 4}, {3, 6}}, {{1, 5}, {2, 6}, {3, 4}},
 {{1, 6}, {2, 3}, {4, 5}}, {{1, 6}, {2, 4}, {3, 5}}, {{1, 6}, {2, 5}, {3, 4}}}
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Consider now the $\frac{1}{2!} C_2^4 C_2^2 = 3$ terms in $\langle \sigma_3 \sigma_{-3} \rangle \langle \sigma_1 \sigma_2 \sigma_3 \sigma_4 \rangle$. Their contribution to $\beta^2 \langle V^2 \rangle$ is

$$\begin{aligned} & 12 \frac{\alpha^{5d}}{N} u'^2 L^2 \int_{\text{BZ}} d1 S_1 S_{-1} \int_{\sigma} d3 \langle \sigma_3 \sigma_{-3} \rangle \\ & \quad * \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \langle \sigma_1 \sigma_2 \sigma_3 \sigma_4 \rangle \delta_{1'+2'+3'+4'} \\ & = 12 \frac{\alpha^{5d}}{N} u'^2 L^2 c_{2\sigma} c_{4\sigma} \int_{\text{BZ}} d1 S_1 S_{-1} \end{aligned}$$

which is just the 1st term in (C.6) and hence will be cancelled by $[\beta \langle V \rangle]^2$.

Each of the other $15 - 3 = 12$ terms in the Wick's expansion of $\langle \sigma_3 \sigma_{-3} \sigma_1 \sigma_2 \sigma_3 \sigma_4 \rangle$ is proportional to the product of 3 delta functions. A typical term is

$$\langle \sigma_3 \sigma_1 \rangle \langle \sigma_{-3} \sigma_2 \rangle \langle \sigma_3 \sigma_4 \rangle = \frac{1}{N^3 \alpha^{3d}} \delta_{3+1'} \delta_{-3+2'} \delta_{3'+4'} \langle \sigma_3 \sigma_{-3} \rangle \langle \sigma_{-3} \sigma_3 \rangle \langle \sigma_3 \sigma_{-3} \rangle$$

Since the other 11 terms are just permutations of the dummy variables $1', 2', 3', 4'$, they all give the same contributions to $\Delta r^{(3)}$. Hence,

$$\begin{aligned} \Delta r^{(3)} &= 288 \frac{\alpha^d}{N^4} u'^2 L^2 \int_{\sigma} d3 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \int_{\sigma} d4' \\ & \quad * \delta_{3+1'} \delta_{-3+2'} \delta_{3'+4'} \langle \sigma_3 \sigma_{-3} \rangle \langle \sigma_{-3} \sigma_3 \rangle \langle \sigma_3 \sigma_{-3} \rangle \delta_{1'+2'+3'+4'} \\ &= 288 \frac{\alpha^d}{N^4} u'^2 L^2 \int_{\sigma} d3 \int_{\sigma} d1' \int_{\sigma} d2' \int_{\sigma} d3' \delta_{3+1'} \delta_{-3+2'} \langle \sigma_{-3} \sigma_3 \rangle^2 \langle \sigma_3 \sigma_{-3} \rangle \delta_{1'+2'} \\ &= 288 \frac{\alpha^d}{N^4} u'^2 L^2 \int_{\sigma} d3 \int_{\sigma} d1' \int_{\sigma} d3' \delta_{3+1'} \delta_{-3-1'} \langle \sigma_3 \sigma_{-3} \rangle^2 \langle \sigma_3 \sigma_{-3} \rangle \\ &= 288 \frac{\alpha^d}{N^4} u'^2 L^2 \delta(\mathbf{0}) \int_{\sigma} d3 \langle \sigma_3 \sigma_{-3} \rangle^2 \int_{\sigma} d3' \langle \sigma_3 \sigma_{-3} \rangle \\ &= 288 \frac{\alpha^{2d}}{N^3} u'^2 L^2 \int_{\sigma} d3 \langle \sigma_3 \sigma_{-3} \rangle^2 \int_{\sigma} d3' \langle \sigma_3 \sigma_{-3} \rangle \end{aligned} \tag{C.14}$$

where

$$\delta(\mathbf{0}) = \delta(\mathbf{k} = \mathbf{0}) = \frac{V}{(2\pi)^d} = N \alpha^d$$

Now [see (B.5)],

$$\begin{aligned} \int_{\sigma} d1 f_1 &= \int d\Omega_{d-1} \int_{\pi/a'L}^{\pi/a'} d k_1 k_1^{d-1} f(\mathbf{k}_1) \\ &\approx h \left(\frac{\pi}{a'} \right)^d \int d\Omega_{d-1} f(\mathbf{k}_1) \Big|_{k_1 = \pi/a'} \end{aligned} \quad \text{for } L \rightarrow 1 \tag{C.15}$$

Hence, (C.14) gives

$$\Delta r^{(3)} = O(h^2)$$

Since the transformation matrix J [see (B.3)] consists of corrections 1st order in h , $\Delta r^{(3)}$ makes no contribution to J .

$$\Delta r_1^{(5)}$$

For infinitesimal transformations, R_σ is a narrow shell of infinitesimal thickness next to the boundary of BZ. Delta functions δ_{1+j} are therefore effectively zeros if $k_j \in R_\sigma$.

Thus,

$$\langle \sigma_{-1-3-4} \sigma_3 \rangle = \frac{1}{N \alpha^d} \langle \sigma_{-3} \sigma_3 \rangle \delta_{1+4} \approx 0$$

Similarly,

$$\langle \sigma_{-1-3-4} \sigma_4 \rangle = \langle \sigma_{-1-3'-4'} \sigma_3 \rangle = \langle \sigma_{-1-3'-4'} \sigma_4 \rangle \approx 0$$

Hence,

$$\begin{aligned} & \langle \sigma_{-1-3-4} \sigma_3 \sigma_4 \sigma_{1-3'-4'} \sigma_3' \sigma_4' \rangle \\ & \approx \langle \sigma_{-1-3-4} \sigma_{1-3'-4'} \rangle \langle \sigma_3 \sigma_4 \sigma_3' \sigma_4' \rangle + \langle \sigma_{-1-3-4} \sigma_3 \rangle \langle \sigma_{1-3'-4'} \sigma_3 \rangle \langle \sigma_4 \sigma_4' \rangle \\ & \quad + \text{permutations } 3 \leftrightarrow 4 \text{ and/or } 3' \leftrightarrow 4' \end{aligned} \quad (\text{C.16})$$

Integrating the 1st term gives

$$\begin{aligned} & \int_\sigma d3 \int_\sigma d4 \int_\sigma d3' \int_\sigma d4' \langle \sigma_{-1-3-4} \sigma_{1-3'-4'} \rangle \langle \sigma_3 \sigma_4 \sigma_3' \sigma_4' \rangle \\ & = \frac{1}{N \alpha^d} \int_\sigma d3 \int_\sigma d4 \int_\sigma d3' \int_\sigma d4' \langle \sigma_{-1} \sigma_1 \rangle \delta_{3+4+3'+4'} \langle \sigma_3 \sigma_4 \sigma_3' \sigma_4' \rangle \\ & = \frac{1}{N \alpha^d} \langle \sigma_1 \sigma_{-1} \rangle c_{4\sigma} \quad [\text{See (C.5).}] \end{aligned} \quad (\text{C.17})$$

Integrating the 2nd term gives

$$\begin{aligned} & \int_\sigma d3 \int_\sigma d4 \int_\sigma d3' \int_\sigma d4' \langle \sigma_{-1-3-4} \sigma_3 \rangle \langle \sigma_{1-3'-4'} \sigma_3 \rangle \langle \sigma_4 \sigma_4' \rangle \\ & = \frac{1}{(N \alpha^d)^3} \int_\sigma d3 \int_\sigma d4 \int_\sigma d3' \int_\sigma d4' \langle \sigma_{-3} \sigma_3 \rangle \delta_{-1-3-4+3'} \langle \sigma_{-3} \sigma_3 \rangle \delta_{1-3'-4'+3} \langle \sigma_4 \sigma_{-4} \rangle \delta_{4+4'} \\ & = \frac{1}{(N \alpha^d)^3} \int_\sigma d3 \int_\sigma d4 \int_\sigma d3' \langle \sigma_{-3} \sigma_3 \rangle \delta_{-1-3-4+3'} \langle \sigma_{-3} \sigma_3 \rangle \delta_{1-3'+4+3} \langle \sigma_4 \sigma_{-4} \rangle \\ & = \frac{1}{(N \alpha^d)^3} \delta(\mathbf{0}) \int_\sigma d3 \int_\sigma d4 \langle \sigma_{-1-3-4} \sigma_{1+3+4} \rangle \langle \sigma_{-3} \sigma_3 \rangle \langle \sigma_4 \sigma_{-4} \rangle \\ & = \frac{1}{(N \alpha^d)^2} \int_\sigma d3 \int_\sigma d4 \langle \sigma_{-1-3-4} \sigma_{1+3+4} \rangle \langle \sigma_{-3} \sigma_3 \rangle \langle \sigma_4 \sigma_{-4} \rangle \end{aligned} \quad (\text{C.18})$$

Similarly, using

$$\begin{aligned} c_{4\sigma} & = \int_\sigma d1 \int_\sigma d2 \int_\sigma d3 \int_\sigma d4 \langle \sigma_1 \sigma_2 \sigma_3 \sigma_4 \rangle \delta_{1+2+3+4} \\ & = 3 \int_\sigma d1 \int_\sigma d2 \int_\sigma d3 \int_\sigma d4 \langle \sigma_1 \sigma_2 \rangle \langle \sigma_3 \sigma_4 \rangle \delta_{1+2+3+4} \\ & = 3 \frac{1}{(N \alpha^d)^2} \int_\sigma d1 \int_\sigma d2 \int_\sigma d3 \int_\sigma d4 \langle \sigma_1 \sigma_{-1} \rangle \langle \sigma_3 \sigma_{-3} \rangle \delta_{1+2} \delta_{3+4} \delta_{1+2+3+4} \\ & = 3 \frac{1}{(N \alpha^d)^2} \int_\sigma d1 \int_\sigma d2 \int_\sigma d3 \langle \sigma_1 \sigma_{-1} \rangle \langle \sigma_3 \sigma_{-3} \rangle \delta_{1+2} \delta_{1+2} \end{aligned}$$

$$\begin{aligned}
&= 3 \frac{1}{(N\alpha^d)^2} \delta(\mathbf{0}) \int_{\sigma} d1 \int_{\sigma} d3 \langle \sigma_1 \sigma_{-1} \rangle \langle \sigma_3 \sigma_{-3} \rangle \\
&= 3 \frac{1}{N\alpha^d} c_{2\sigma}^2
\end{aligned} \tag{C.19}$$

Thus,

$$\Delta r_1^{(5)} = O(h^2)$$

so that it does not contribute to \mathbf{J} .

$\Delta u_{3+4}^{(4)}$

Finally, pairing 2' with the other indices, (C.11) gives

$$\begin{aligned}
\Delta u_{3+4}^{(4)} &= 36 u'^2 \frac{1}{N^3} L^4 \int_{\sigma} d2' \int_{\sigma} d3' \langle \sigma_{2'} \sigma_{-2'} \rangle \left[\delta_{3+4} \langle \sigma_{3'} \sigma_{-3'} \rangle \delta_{3+4} \right. \\
&\quad \left. + \delta_{2'+3'} \langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle \delta_{2'+3'} + \delta_{2'-3-4-3'} \langle \sigma_{-3'} \sigma_{3'} \rangle \delta_{-2'+3+4+3'} \right] \\
&= 36 u'^2 \frac{1}{N^3} L^4 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle \left[\delta(\mathbf{0}) \delta_{3+4} \int_{\sigma} d3' \langle \sigma_{3'} \sigma_{-3'} \rangle \right. \\
&\quad \left. + \langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle \delta(\mathbf{0}) + \langle \sigma_{-2'+3+4} \sigma_{2'-3-4} \rangle \delta(\mathbf{0}) \right] \\
&= 36 u'^2 \frac{\alpha^d}{N^2} L^4 \left[\delta_{3+4} c_{2\sigma}^2 + 2 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle \langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle \right] \\
&\approx 72 u'^2 \frac{\alpha^d}{N^2} L^4 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle \langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle
\end{aligned} \tag{C.20}$$

where the $c_{2\sigma}^2 \propto h^2$ term was dropped in the last expression.

\mathbf{J}

Putting everything together, (C.15) becomes

$$r_L = L^2 \left(r + 12 u' \frac{\alpha^d}{N} c_{2\sigma} \right) \tag{C.21}$$

$$u'_L = L^{4-d} u' - 36 u'^2 \frac{\alpha^d}{N^2} L^4 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle \langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle \tag{C.21a}$$

(C.21a) can be symmetrized as

$$\begin{aligned}
u'_L &= L^{4-d} u' - 6 u'^2 \frac{\alpha^d}{N^2} L^4 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle \left[\langle \sigma_{-2'+3+4} \sigma_{-3-4+2'} \rangle + \langle \sigma_{-2'+1+2} \sigma_{-1-2+2'} \rangle \right. \\
&\quad \left. + \langle \sigma_{-2'+3+1} \sigma_{-3-1+2'} \rangle + \langle \sigma_{-2'+1+4} \sigma_{-1-4+2'} \rangle + \langle \sigma_{-2'+2+3} \sigma_{-2-3+2'} \rangle + \langle \sigma_{-2'+2+4} \sigma_{-2-4+2'} \rangle \right] \\
&= u'_L(\mathbf{k}_1, \mathbf{k}_2, \mathbf{k}_3, \mathbf{k}_4)
\end{aligned}$$

so that it is formally a function of \mathbf{k}^4 .

Since the original interaction parameters (r , u') are independent of spatial position \mathbf{x} , only the "static" Fourier component $u'_L(\mathbf{0}, \mathbf{0}, \mathbf{0}, \mathbf{0})$ contributes to the renormalization.

Setting $\mathbf{k}_j = \mathbf{0}$ turns (C.21a) into

$$u'_L = L^{4-d} u' - 36 u'^2 \frac{\alpha^d}{N^2} L^4 \int_{\sigma} d2' \langle \sigma_{2'} \sigma_{-2'} \rangle^2 \tag{C.21b}$$

From [see (8.127)], we have

$$\langle \sigma_1 \sigma_{-1} \rangle = N \alpha^d \frac{1}{\alpha^d} \frac{2}{k_1^2 + r} = \frac{2N}{k_1^2 + r} = \frac{1}{\pi} z_{\sigma}(\mathbf{k}_1)$$

$$\rightarrow c_{2\sigma} = \int_{\sigma} d1 \frac{2N}{k_1^2 + r} \tag{C.21c}$$

where

$$\alpha' = \frac{a'}{\pi}$$

(C.21, b) thus become

$$r_L = L^2 \left(r + 24 u' \alpha'^d \int_{\sigma} d1 \frac{1}{k_1^2 + r} \right) \tag{C.22}$$

$$u'_L = L^{4-d} u' - 144 u'^2 \alpha'^d L^4 \int_{\sigma} d2' \frac{1}{(k_{2'}^2 + r)^2} \tag{C.22a}$$

These are our version of Reichl's (8.135-6). The discrepancies between the coefficients, i.e., our (24, -144) vs Reichl's (12, -36) arises from the factor 2 in (C.21c) vs Reichl's (8.127). Indeed, all subsequent disagreements, e.g., between the calculated critical exponents, can also be traced to this.

As in (B.10), we can write (B.3) as

$$\left. \frac{\partial}{\partial L} \begin{pmatrix} r_L \\ u'_L \end{pmatrix} \right|_{L=1} = \mathbf{J} \begin{pmatrix} r \\ u' \end{pmatrix}$$

and extract \mathbf{J} from it without going through the limiting process.

Now,

$$\lim_{L \rightarrow 1} \int_{\sigma} d1 f_1 = \lim_{L \rightarrow 1} \int d\Omega_{d-1} \int_{\pi/a'L}^{\pi/a'} dk k^{d-1} f(\mathbf{k}) = 0 \quad \forall f$$

Using

$$\frac{\partial}{\partial L} \int_{g(L)}^{\text{const}} dk f(k) = -\frac{dg}{dL} f(g)$$

we have

$$\begin{aligned} \lim_{L \rightarrow 1} \frac{\partial}{\partial L} \int_{\sigma} d1 f_1 &= \left(\frac{\pi}{a'} \right)^d \int d\Omega_{d-1} f(\mathbf{k}) \Big|_{k=\pi/a'} \\ &= d \left(\frac{2\pi}{a} \right)^d f\left(\frac{\pi}{a'}\right) \quad \text{for } f(\mathbf{k}) = f(k) \end{aligned}$$

where we have used (A.22) & (8.114a) to get

$$\text{Volume of BZ} = \frac{1}{d} \Omega_{d-1} \left(\frac{\pi}{a'} \right)^d = \left(\frac{2\pi}{a} \right)^d$$

Setting

$$\alpha' = \frac{a'}{\pi}$$

we have

$$\lim_{L \rightarrow 1} \frac{\partial}{\partial L} \int_{\sigma} d1 f_1 = \frac{d}{\alpha'^d} f\left(\frac{1}{\alpha'}\right) \quad \text{for } f(\mathbf{k}) = f(k)$$

(C.22-a) give

$$\left. \frac{\partial r_L}{\partial L} \right|_{L=1} = 2r + \frac{\mathcal{A} u'}{(\alpha'^{-2} + r)^2} \tag{C.23}$$

$$\left. \frac{\partial u'_L}{\partial L} \right|_{L=1} = \mathcal{E} u' - \frac{6 \mathcal{A} u'^2}{(\alpha'^{-2} + r)^2} \tag{C.23a}$$

where

$$\mathcal{E} = 4 - d \qquad \mathcal{A} = 24 d$$

Consider the units of the parameters:

$$[r] = [k^2] = [\alpha'^{-2}] \qquad [u'] = [r^2] = [\alpha'^{-4}]$$

With the dimensionless quantities

$$\tilde{r} = \alpha'^2 r \qquad \tilde{u} = \alpha'^4 u'$$

we can write (C.23-a) as

$$\left. \frac{\partial \tilde{r}_L}{\partial L} \right|_{L=1} = 2 \tilde{r} + \frac{\mathcal{A} \tilde{u}}{1 + \tilde{r}} \qquad (C.24)$$

$$\left. \frac{\partial \tilde{u}_L}{\partial L} \right|_{L=1} = \mathcal{E} \tilde{u} - \frac{6 \mathcal{A} \tilde{u}^2}{(1 + \tilde{r})^2} \qquad (C.24a)$$

which is our version of Reichl's (8.145-6).

The fixed point is given by [see (B.11)]

$$2 \tilde{r} + \frac{\mathcal{A} \tilde{u}}{1 + \tilde{r}} = 0 \qquad (C.25)$$

$$\mathcal{E} \tilde{u} - \frac{6 \mathcal{A} \tilde{u}^2}{(1 + \tilde{r})^2} = 0 \qquad (C.25a)$$

with solutions [see §Code]

$$(\tilde{r}^*, \tilde{u}^*) = (0, 0) \qquad \text{or} \qquad (\tilde{r}^*, \tilde{u}^*) = \left(-\frac{\mathcal{E}}{12 + \mathcal{E}}, \frac{24 \mathcal{E}}{\mathcal{A} (12 + \mathcal{E})^2} \right) \qquad (C.26)$$

Numerical values for the 2nd fixed point are

$$(\tilde{r}^*, \tilde{u}^*) \Big|_{d=1} \begin{array}{c} 1 \\ \{-0.2, 0.01\} \end{array} \quad \begin{array}{c} 2 \\ \{-0.1, 0.005\} \end{array} \quad \begin{array}{c} 3 \\ \{-0.08, 0.002\} \end{array} \quad \begin{array}{c} 4 \\ \{0, 0\} \end{array} \quad \begin{array}{c} 5 \\ \{0.09, -0.002\} \end{array}$$

The next task is to calculate \mathbf{J} . The expansion technique described in §8.A is rather tedious to apply to (C.25-a), we therefore replace it with the Taylor expansion

$$\left. \frac{\partial \tilde{r}_L}{\partial L} \right|_{L=1} = \delta \tilde{r} \left(\frac{\partial}{\partial \tilde{r}} \frac{\partial \tilde{r}_L}{\partial L} \right)_* + \delta \tilde{u} \left(\frac{\partial}{\partial \tilde{u}} \frac{\partial \tilde{r}_L}{\partial L} \right)_*$$

$$\left. \frac{\partial \tilde{u}_L}{\partial L} \right|_{L=1} = \delta \tilde{r} \left(\frac{\partial}{\partial \tilde{r}} \frac{\partial \tilde{u}_L}{\partial L} \right)_* + \delta \tilde{u} \left(\frac{\partial}{\partial \tilde{u}} \frac{\partial \tilde{u}_L}{\partial L} \right)_*$$

where (B.11) was used and

$$\left(\begin{array}{c} \phantom{\tilde{r}} \\ \phantom{\tilde{u}} \end{array} \right)_* \equiv \left(\begin{array}{c} \phantom{\tilde{r}} \\ \phantom{\tilde{u}} \end{array} \right)_{L=1, (\tilde{r}, \tilde{u}) = (\tilde{r}^*, \tilde{u}^*)}$$

Comparison with (B.10) then gives,

$$\mathbf{J} = \left(\begin{array}{cc} \frac{\partial}{\partial \tilde{r}} \frac{\partial \tilde{r}_L}{\partial L} & \frac{\partial}{\partial \tilde{u}} \frac{\partial \tilde{r}_L}{\partial L} \\ \frac{\partial}{\partial \tilde{r}} \frac{\partial \tilde{u}_L}{\partial L} & \frac{\partial}{\partial \tilde{u}} \frac{\partial \tilde{u}_L}{\partial L} \end{array} \right)_*$$

Hence [see (B.10) or §Code]

$$\mathbf{J} = \left(\begin{array}{cc} 2 - \frac{\mathcal{A} \tilde{u}^*}{(1 + \tilde{r}^*)^2} & \frac{\mathcal{A}}{1 + \tilde{r}^*} \\ \frac{12 \mathcal{A} \tilde{u}^{*2}}{(1 + \tilde{r}^*)^3} & \mathcal{E} - \frac{12 \mathcal{A} \tilde{u}^*}{(1 + \tilde{r}^*)^2} \end{array} \right) \qquad (C.27)$$

In view of the numerical values, we can keep only terms linear in \tilde{r}^* & \tilde{u}^* . Hence,

$$\mathbf{J} \approx \begin{pmatrix} 2 - \mathcal{A} \tilde{u}^* & \mathcal{A}(1 - \tilde{r}^*) \\ 0 & \mathcal{E} - 12\mathcal{A} \tilde{u}^* \end{pmatrix} \tag{C.27a}$$

which is our version of Reichl's (8.149).

The fixed point equations (C.25-a) can likewise be simplified to

$$\begin{aligned} 2\tilde{r} + \mathcal{A}\tilde{u} &= 0 \\ \mathcal{E}\tilde{u} - 6\mathcal{A}\tilde{u}^2 &= 0 \end{aligned}$$

with solutions

$$(\tilde{r}^*, \tilde{u}^*) = (0, 0) \quad \text{or} \quad (\tilde{r}^*, \tilde{u}^*) \approx \left(-\frac{\mathcal{E}}{12}, \frac{\mathcal{E}}{6\mathcal{A}} \right) \tag{C.27b}$$

which agrees with (C.26) for $\mathcal{E} \ll 12$.

For the fixed point $(\tilde{r}^*, \tilde{u}^*) = (0, 0)$, we have

$$\mathbf{J} = \begin{pmatrix} 2 & \mathcal{A} \\ 0 & \mathcal{E} \end{pmatrix}$$

with eigenvalues

$$\lambda_1 = 2 \qquad \lambda_2 = \mathcal{E} \tag{C.28}$$

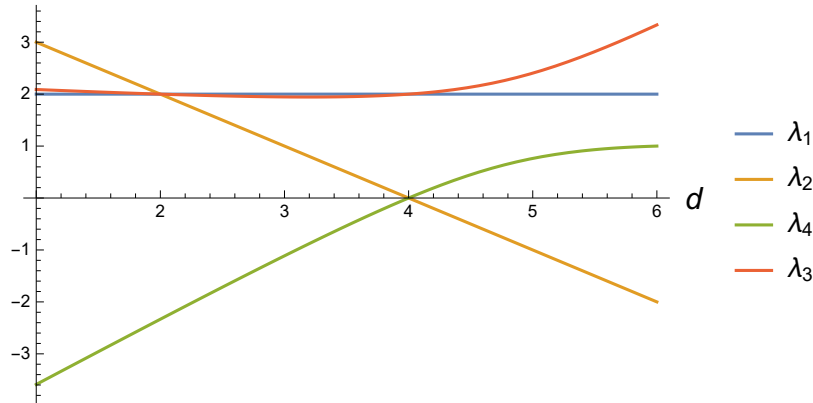
For the fixed point $(\tilde{r}^*, \tilde{u}^*) = \left(-\frac{\mathcal{E}}{12}, \frac{\mathcal{E}}{6\mathcal{A}} \right)$, we have

$$\mathbf{J} \approx \begin{pmatrix} 2 - \frac{\mathcal{E}}{6} & \mathcal{A}\left(1 + \frac{\mathcal{E}}{12}\right) \\ 0 & -\mathcal{E} \end{pmatrix}$$

with eigenvalues

$$\lambda_3 = 2 - \frac{\mathcal{E}}{6} \qquad \lambda_4 = -\mathcal{E} \tag{C.28a}$$

The following is a plot of these eigenvalues as a function of d .



As explained before, at least one of its eigenvalues must be negative in order for a fixed point to be accessible through the blocking transformation.

Since λ_1 & λ_3 are always repulsive (positive), we have

1. For $\mathcal{E} > 0$ or $d < 4$,

$$(\tilde{r}^*, \tilde{u}^*) = \left(-\frac{\mathcal{E}}{12}, \frac{\mathcal{E}}{6\mathcal{A}} \right) \text{ is the physical fixed point since } \lambda_4 < 0.$$

2. For $\mathcal{E} < 0$ or $d > 4$,

$$(\tilde{r}^*, \tilde{u}^*) = (0, 0) \text{ is the physical fixed point since } \lambda_2 < 0.$$

Our conclusions are the same as those of Reichl's.

We now turn to the calculation of the critical exponents.

To begin, since, for $d > 4$, $(\tilde{r}^*, \tilde{u}^*) = (0, 0)$ is the physical fixed point and λ_1 the relevant eigenvalue, the results are the same as given in (B.21-3) of §8.1.

For $d < 4$, $(\tilde{r}^*, \tilde{u}^*) = \left(-\frac{\varepsilon}{12}, \frac{\varepsilon}{6\mathcal{A}}\right)$ is the physical fixed point and λ_3 the relevant eigenvalue. (B.21-3)

then give

$$\begin{aligned} p &= \frac{\lambda_3}{d} \approx \frac{1}{d} \left(2 - \frac{\varepsilon}{6}\right) \\ \alpha &= 2 - \frac{1}{p} \approx 2 - \frac{6d}{12 - \varepsilon} \\ \nu &= \frac{2 - \alpha}{d} = \frac{6}{12 - \varepsilon} \end{aligned}$$

For $d = 3$,

$$\begin{aligned} p &= \frac{11}{18} \approx 0.61 \\ \alpha &= \frac{4}{11} \approx 0.36 \\ \nu &= \frac{6}{11} \approx 0.54 \end{aligned}$$

Code

```
prL := 2 r + u  $\frac{A}{1+r}$ ;
puL :=  $\varepsilon u - \frac{6 A u^2}{(1+r)^2}$ ;

sol = Solve[{prL == 0, puL == 0}, {r, u}]
{{r -> 0, u -> 0}, {r -> - $\frac{\varepsilon}{12 + \varepsilon}$ , u ->  $\frac{24 \varepsilon}{A (12 + \varepsilon)^2}$ }}
```

```
par = { $\varepsilon \rightarrow (4 - d)$ , A -> 24 d};
lst = Table[{r, u} /. sol[[2]] /. par, {d, 1, 5}] // N[#, 1] &
{{-0.2, 0.01}, {-0.1, 0.005}, {-0.08, 0.002}, {0, 0}, {0.09, -0.002}}
```

```
{1, 2, 3, 4, 5}, lst} // TableForm[#, TableDepth -> 2,
  TableHeadings -> {"d", " $(\tilde{r}^*, \tilde{u}^*)$ "}, TableAlignments -> Center] &

$$\begin{array}{c|ccccc} d & 1 & 2 & 3 & 4 & 5 \\ (\tilde{r}^*, \tilde{u}^*) & \{-0.2, 0.01\} & \{-0.1, 0.005\} & \{-0.08, 0.002\} & \{0, 0\} & \{0.09, -0.002\} \end{array}$$

```

```
J = {D[#, D[u,#]} & /@ {prL, puL} // Simplify;
J // MatrixForm

$$\begin{pmatrix} 2 - \frac{A u}{(1+r)^2} & \frac{A}{1+r} \\ \frac{12 A u^2}{(1+r)^3} & -\frac{12 A u}{(1+r)^2} + \varepsilon \end{pmatrix}$$

```

```
(J1 = J /. sol[[1]] // Simplify) // MatrixForm
```

```
λ1 = Eigenvalues[J1]
```

$$\begin{pmatrix} 2 & A \\ 0 & \varepsilon \end{pmatrix}$$

```
{2, ε}
```

```
(J2 = J /. sol[[2]] // Simplify) // MatrixForm
```

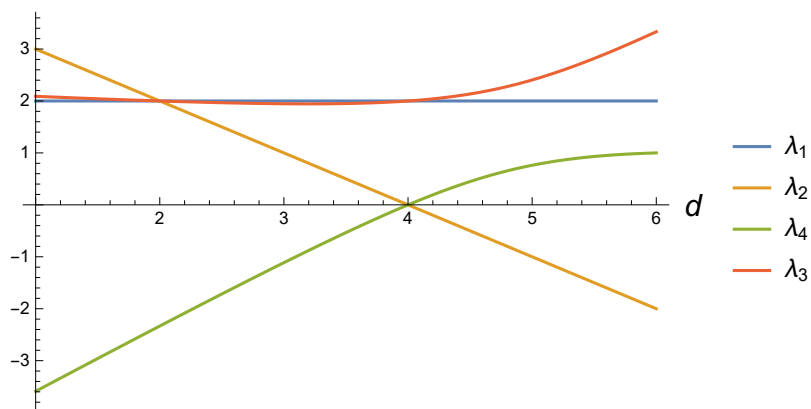
```
λ2 = Eigenvalues[J2]
```

$$\begin{pmatrix} 2 - \frac{\varepsilon}{6} & A + \frac{A\varepsilon}{12} \\ \frac{4\varepsilon^2}{12A+A\varepsilon} & -\varepsilon \end{pmatrix}$$

$$\left\{ \frac{(144A - 72A\varepsilon - 7A\varepsilon^2 - \sqrt{(20736A^2 + 20736A^2\varepsilon + 13536A^2\varepsilon^2 + 1872A^2\varepsilon^3 + 73A^2\varepsilon^4)})}{(12(12A + A\varepsilon))}, \right. \\ \left. \frac{(144A - 72A\varepsilon - 7A\varepsilon^2 + \sqrt{(20736A^2 + 20736A^2\varepsilon + 13536A^2\varepsilon^2 + 1872A^2\varepsilon^3 + 73A^2\varepsilon^4)})}{(12(12A + A\varepsilon))} \right\}$$

```
λ = ({λ1, λ2} // Flatten) // . par;
```

```
Plot[λ // Evaluate, {d, 1, 6}, AxesLabel → {"d", None},  
PlotLegends → {"λ1", "λ2", "λ4", "λ3"}]
```



The followings are good to $O(\varepsilon)$.

```
(# + O[ε]^2) & /@ λ2 // Normal // PowerExpand
```

$$\left\{ -\varepsilon, 2 - \frac{\varepsilon}{6} \right\}$$

```
J2N = (# + O[ε]^2) & /@ J2 // Normal;
```

```
J2N // MatrixForm
```

```
λ2N = Eigenvalues[J2N]
```

$$\begin{pmatrix} 2 - \frac{\varepsilon}{6} & A + \frac{A\varepsilon}{12} \\ 0 & -\varepsilon \end{pmatrix}$$

$$\left\{ \frac{12 - \varepsilon}{6}, -\varepsilon \right\}$$

```
λN = ({λ1, λ2N} // Flatten) // . par
```

$$\left\{ 2, 4 - d, \frac{8 + d}{6}, -4 + d \right\}$$

```

p =  $\frac{1}{d} \lambda[[4]]$  // . par;
 $\alpha = 2 - \frac{1}{p}$  // Together // Simplify // Expand // Together // Simplify;
 $v = \frac{2 - \alpha}{d}$  // Simplify;
{p,  $\alpha$ , v} /. d -> 3 // N
{0.648821, 0.458743, 0.513752}

p =  $\frac{1}{d} \lambda N[[3]]$  // . par;
 $\alpha = 2 - \frac{1}{p}$  // Simplify;
 $v = \frac{2 - \alpha}{d}$  // Simplify;
{p,  $\alpha$ , v} /. d -> 3
% // N
{ $\frac{11}{18}, \frac{4}{11}, \frac{6}{11}$ }
{0.611111, 0.363636, 0.545455}

```