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## Advanced Statistical Physics - Problem Set 8

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Summer Term 2019

**Due Date:** Wednesday, June 05, 12:00 p.m., Hand in tasks marked with \* to mailbox with label 'Advanced Statistical Physics Exercises' inside ITP room 105b

**Internet:** [Advanced Statistical Physics exercises](#)

### 10. Tricritical point\*

4+2+2+4 Points

By tuning an additional parameter, a second order transition can be made first order. The special point separating the two types of transitions is known as a tricritical point, and can be studied by examining the Landau-Ginzburg Hamiltonian

$$\beta\mathcal{H} = \int d^d x \left[ \frac{t}{2} m^2 + u m^4 + v m^6 - h m \right] = \int d^d x \Psi(m),$$

where  $u$  can be positive or negative. For  $u < 0$ , a positive  $v$  is necessary to ensure stability.

- By sketching the energy density  $\Psi(m)$ , for various  $t$ , show that in the saddle point approximation there is a first-order transition for  $u < 0$  and  $h = 0$ .
- Calculate the critical value of the parameter  $t = \bar{t}(u)$  for this transition and the discontinuity in the magnetization  $\bar{m}(u)$ .
- For  $h = 0$  and  $v > 0$ , plot the phase boundary in the  $(u, t)$  plane, identifying the phases, and order of the phase transitions.
- The special point  $u = t = 0$ , separating first and second order phase boundaries, is a tricritical point. For  $u = 0$ , calculate the tricritical exponents  $\alpha$ ,  $\beta$ ,  $\delta$  and  $\gamma$ , governing the singularities in heat capacity, magnetization and susceptibility. (Recall:  $C \propto t^{-\alpha}$ ,  $\bar{m}(h = 0) \propto t^\beta$ ,  $\bar{m}(t = 0) \propto h^{1/\delta}$  and  $\chi \propto t^{-\gamma}$ .)

### 11. Correlation function I

2+2+1 Points

Consider a time series  $\{s_1, s_2, s_3, \dots\}$ , where at each moment of time  $i$  the variable  $s_i$  can take values  $\pm 1$ . At each time step  $\Delta t$  the variable changes its sign ( $s_{i+1} = -s_i$ ) with probability  $p$  and keeps its value ( $s_{i+1} = s_i$ ) with probability  $1 - p$ .

- Show that the correlation function is given by  $G(j - i) = \langle s_i s_j \rangle = (1 - 2p)^{|j-i|}$ .
- Denote  $j - i = t/\Delta t$  and  $\tau = \Delta t/(2p)$ , and calculate the continuum limit  $G(t)$  of the correlation function by assuming that  $\tau$  is constant, but  $\Delta t \rightarrow 0$ . (Notice, that this means that  $p \rightarrow 0$  i.e. we assume that the probability of the sign change decreases when we decrease the time step in our time series.)
- Calculate the Fourier transform  $G(\omega)$  of a correlation function  $G(t) = e^{-|t|/\tau}$ .