
Advanced Statistical Physics - Problem set 3

Summer Terms 2022

Hand in: Hand in tasks marked with * to mailbox no. (43) inside ITP room 105b by Friday 29.04. at 9:15 am.

4. Surface of N-dimensional sphere*

3+2+3 Points

- (a) Calculate the surface area Ω of an N - dimensional sphere ?
(b) Show that the surface of an N -sphere is for large N to leading order given by

$$\Omega_0 = \exp\left(\frac{N}{2}[1 + \ln 2\pi]\right).$$

- (c) Evaluate the surface of a cap on the N-sphere defined by all vectors \mathbf{J} that make an angle smaller or equal to θ with a given direction defined by the vector \mathbf{T} . Show that this surface is dominated by the rim of the cap ?

5. The annealed approximation*

4+4 Points

In the lectures, we have introduced the auxiliary variables

$$\lambda_\mu = \frac{1}{\sqrt{N}} \mathbf{J} \boldsymbol{\xi}^\mu, \quad u_\mu = \frac{1}{\sqrt{N}} \mathbf{T} \boldsymbol{\xi}^\mu$$

- (a) Show that the joint probability density $P(\lambda, u)$ is indeed a Gaussian probability density . Start from

$$P(\lambda, u) = \left\langle \left\langle \delta\left(\lambda - \frac{1}{\sqrt{N}} \mathbf{J} \boldsymbol{\xi}\right) \delta\left(u - \frac{1}{\sqrt{N}} \mathbf{T} \boldsymbol{\xi}\right) \right\rangle \right\rangle_{\boldsymbol{\xi}}$$

where the average is with respect to a randomly chosen example $\boldsymbol{\xi}$, which have the probability distribution function

$$P(\boldsymbol{\xi}) = \prod_j \left[\frac{1}{2} \delta(\xi_j + 1) + \frac{1}{2} \delta(\xi_j - 1) \right]$$

Hint : you may use

The integral representation of the delta function

$$\delta(x) = \int \frac{d\hat{x}}{2\pi} e^{i\hat{x}x}$$

The Hubbard-Stratonovich transformation

$$\int Dt e^{bt} = e^{b^2/2}$$

where $Dt := \frac{dt}{\sqrt{2\pi}} \exp(-t^2/2)$

(b) Show that the distribution $P(\lambda, u)$ has the moments

$$\begin{aligned}\langle\langle\lambda\rangle\rangle &= \langle\langle u\rangle\rangle = 0 \\ \langle\langle\lambda^2\rangle\rangle &= \langle\langle u^2\rangle\rangle = 1 \\ \langle\langle\lambda u\rangle\rangle &= \frac{\mathbf{JT}}{N} = R.\end{aligned}$$