

# Lecture 3: Universality of RW / S.A.W RG

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Thus far we have considered the special case where the RW lengths were drawn from a Gaussian

$$p(\vec{r}) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{r^2}{2\sigma^2}}$$

However, one of the most amazing things about Stat Mech and RG is the idea of universality. ... Many systems with different short distance physics have long distance physics that is the same...

So let us look at the more general class of RWs where

$$p(\vec{r}) = p(|r|) \quad (\text{i.e. depends only on magnitude not direction})$$

This includes Gaussian and fixed size  $p(\vec{r}) = \frac{1}{4\pi a^2} \delta(|r| - a)$

Let us again coarse grain

$$\vec{r}' = \sum_{l=1}^n \vec{r}_l$$

As before

$$P(\vec{r}') = \int d\vec{r}_1 \dots \int d\vec{r}_n \delta(\vec{r}' - \sum_{l=1}^n \vec{r}_l) p(\vec{r}_1) \dots p(\vec{r}_n)$$

To proceed we will introduce a Fourier transform

$$g(\vec{k}) = \int d^d r e^{i\vec{k}\cdot\vec{r}} p(r) = \langle e^{i\vec{k}\cdot\vec{r}} \rangle$$

Notice that this is just almost partition function  $\beta \rightarrow i\vec{k}$

$\langle e^{\lambda A} \rangle \rightsquigarrow$  is like partition function } Generating function

$\log \langle e^{\lambda A} \rangle \rightsquigarrow$  like Free Energy } Cumulant Generating Function ...

$$\ln \langle e^{i\vec{k}\cdot\vec{r}} \rangle \approx i\vec{k}\cdot\langle\vec{r}\rangle - \frac{1}{2} \sum_{\mu, \nu} k_{\mu} k_{\nu} \underbrace{(\langle r_{\mu} r_{\nu} \rangle - \langle r_{\mu} \rangle \langle r_{\nu} \rangle)}_{\sigma_{\mu\nu}^2} + \dots$$

(2<sup>nd</sup> cumulant / correct correlation function)

By symmetry  $\langle\vec{r}\rangle = 0$  and

$$\sigma_{\mu\nu}^2 = \langle r_{\mu} r_{\nu} \rangle - \langle r_{\mu} \rangle \langle r_{\nu} \rangle = \sigma_0^2 \delta_{\mu\nu}$$

$$P(\vec{r}') = \int \frac{d^d k}{(2\pi)^d} e^{i\vec{k}\cdot\vec{r}'} \prod_{j=1}^n \int d^d r_j e^{-i\vec{k}\cdot\vec{r}_j} p(\vec{r}_j)$$

$$= \int \frac{d^d k}{(2\pi)^d} e^{i\vec{k}\cdot\vec{r}'} \prod_{j=1}^n g(\vec{k})$$

$$\rightsquigarrow \int \frac{d^d k}{(2\pi)^d} e^{i\vec{k}\cdot\vec{r}'} e^{-\frac{n}{2} \sigma^2 k^2 + \dots}$$

higher order cumulants

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Now we will assume  $n \gg 1 \dots$  So we can use "saddle point"  $\dots$  (neglect higher order cumulants)

Since  $m$ th cumulant scales as  $\downarrow$   $k \sim \frac{1}{\sqrt{n} \sigma_0^2}$  (contribute)

$$k^m \sim n^{-\frac{m}{2}}$$

So contribution goes like

$$n \cdot k^m \sim n^{1-m/2}$$

Thus the coarse grain distribution is just

$$P(\vec{r}') = \frac{1}{(2\pi n \sigma_0^2)^{d/2}} e^{-\frac{1}{2n\sigma_0^2} |\vec{r}'|^2}$$

This is same thing we got for Gaussian so same scaling / RG argument goes through

... So all these RW belong to same universality class ... that of Gaussians where

$$R \sim N^2$$

$$\nu = \frac{1}{2}$$

One of the most interesting examples of a Random Walk that belongs to a different universality class is the self-avoiding random walk

$$R \sim N^{\nu}$$

$$\nu = 0.74 - 0.75$$

(conjectured to be  $\frac{3}{4} = \frac{3}{d+2}$  for SLE)

exact in  $d=2$   
thought to be

proven  
in  $d \geq 5$

$$\begin{matrix} d=4 \\ d=3 \end{matrix}$$

logarithmic correction  
0.58...

Self avoidance is a complicated geometrically so we cannot do anything in closed form...

Start by defining

$M_n(\vec{R})$  be the number of SAWs on  $n$  steps that ~~start~~ end at  $\vec{R}$ .

The mean squared displacement for walks of length  $n$  is just

$$\langle R_n^2 \rangle = \frac{\sum_{\vec{R}} |\vec{R}|^2 M_n(\vec{R})}{\sum_{\vec{R}} M_n(\vec{R})}$$

Actually instead of working with fixed stepsize  $n$ ,  
... Instead work in the grand canonical ensemble...

Recall transformation ..

$$Q(z) = \sum_n z^n Z_n = \sum_n e^{-\mu n} Z_n$$

Analogy define generating function ...

$$G(k) = \sum_n k^n \sum_R M_n(R) \quad (k \text{ - fugacity ... } e^{\mu} \text{ like chemical potential})$$

We can define correlation length

$$\xi^2(k) = \frac{\sum_R \sum_n |R|^2 M_n(R) k^n}{G(k)}$$

This is the length that measures typical size of a walk for given fugacity  $k$ ...

$M_n(R)$  rapidly increasing function of  $n$

for  $k < 1$   $k^n$  is rapidly decreasing function of  $n$ .

So we expect that there will be a sharp maximum for particular value

$$n = n^*(k)$$

as  $k$  increases so does  $n_0(k)$  and finally

as  $K$  approaches a critical  $K_c$ ,  $n^*(k)$  diverges and  $G(k)$  becomes singular...

$$K \leq K_c \quad \left( \begin{array}{l} \text{this is where we can} \\ \text{learn about infinite} \\ \text{SAW} \end{array} \right)$$

We assume that for large  $n$ , we assume scaling...

$$M_n \sim K_c^{-n} n^{\gamma-1} \quad (\text{see below})$$

$$k^n M_n \approx \exp\left( n \underbrace{\ln \frac{k}{K_c} + (\gamma-1) \ln n}_{\text{bracketed}} \right)$$

This maximal at (peaked)  $\rightarrow \ln \frac{k}{K_c} + \frac{(\gamma-1)}{n^*} = 0$

$$n^*(k) = \frac{\gamma-1}{\ln \left( \frac{K_c}{k} \right)}$$

as  $k \rightarrow K_c$ ,  $n^*(k)$  become

$$k = K_c - \delta k$$

$$\ln \left( \frac{K_c}{K_c - \delta k} \right) = - \ln \left( 1 - \frac{\delta k}{K_c} \right)$$

$$\approx \frac{\delta k}{K_c}$$

$$n^*(k) \rightarrow (\gamma-1) \left( \frac{K_c}{K_c - k} \right)$$

So then we see that in also assume

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then  $R^2 \sim n^{\nu}$

$$\xi^2(k) \sim \rho_0(k) \sim \left( \frac{k_c - k}{k_c} \right)^{-\nu}$$

So we see that the typical length of SAW as  $k \rightarrow k_c$  diverges with critical exponent  $\nu$

We will formulate RG for  $G(k)$

RG in Grand Canonical

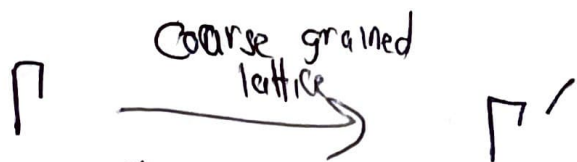
So far we introduced a generating function  $G(k)$  that just counts number of steps or "bonds"

But we can introduce weight  $K_2$  for each pair on next-neighbor sites, on weight  $K_3$  for third neighbor, ...

So then statistics of SAW characterized by weights  $\{K_i\}$  and a generalized weight function

$W(\Gamma, \{K_i\})$  associated with particular realization  $\Gamma$  of a SAW

So the RG transformation takes



(In general many walks map to same  $\pi'$ )

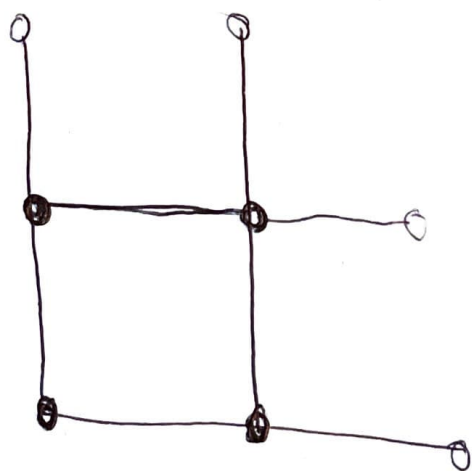
We now require statistical weights associated with  $\pi'$  must equal the statistical weight of the walks that "map" to  $\pi'$

$$W(\pi', \{K_c\}) = \sum_{\pi \in \pi'} W(\pi, \{K_c\})$$

So what we will do is coarse grain

2 step  $\rightarrow$  1 step

$$b=2$$



So something with fugacity  $K$  in region  $b$  mapped to a SAW with fugacity  $K'$  on coarse grained lattice

$$K \rightarrow K'$$

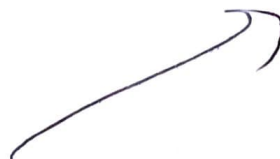
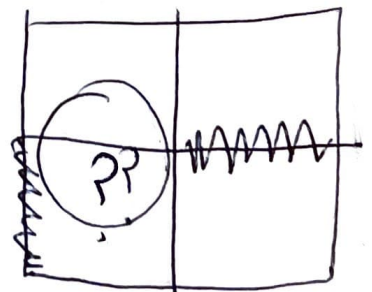
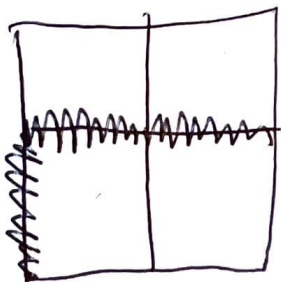
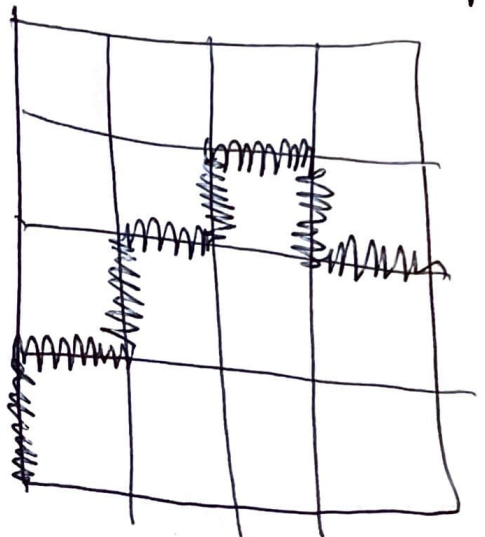
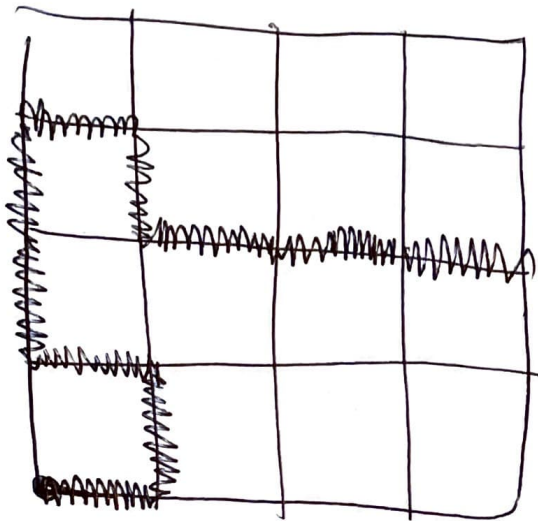
~~We will see this in the next lecture~~



~~(But) as we will see this~~

$$\xi(k) = b \xi'(k')$$

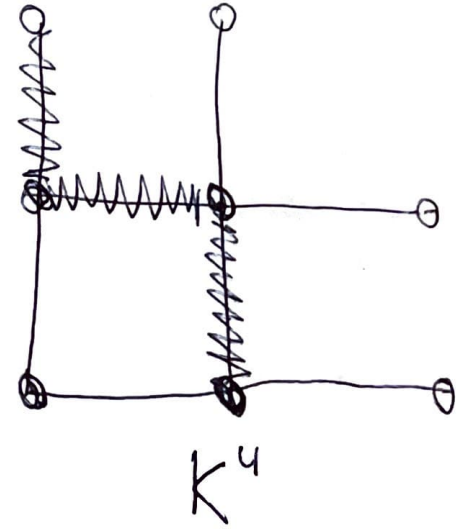
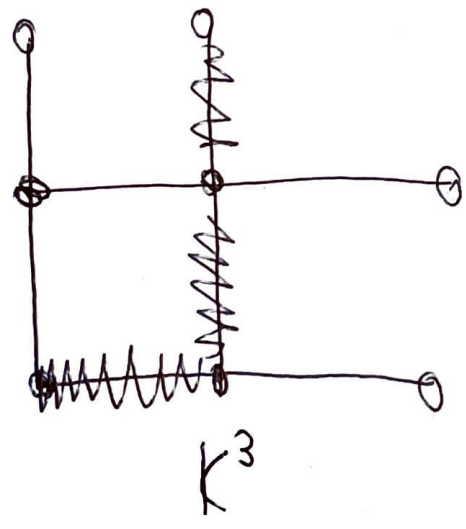
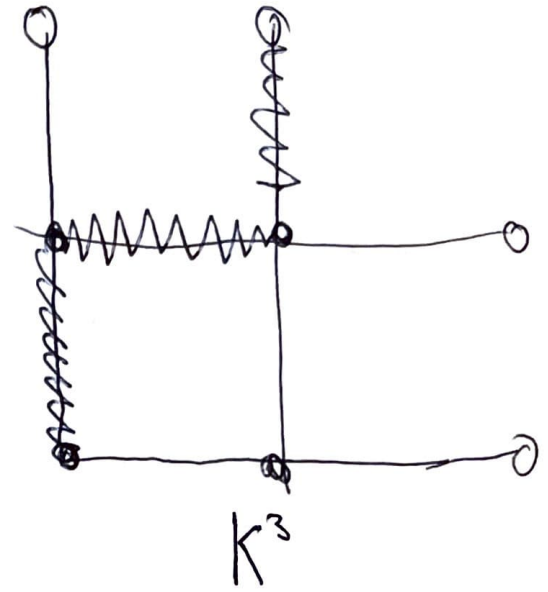
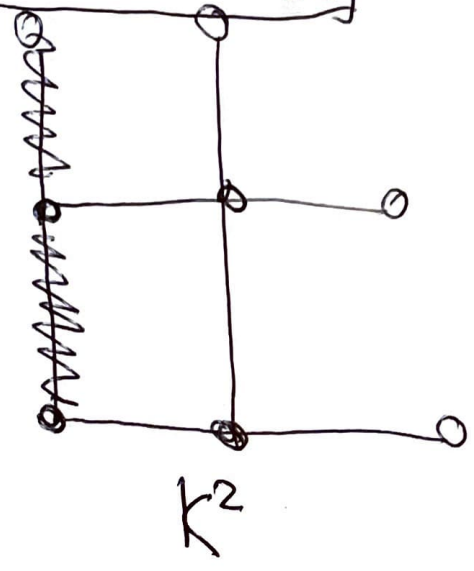
Let us construct an RG transformation we call  
corner rule... (exts through top of 2x2 block its "up step"  
or right its "right step")



This is ambiguous...

We actually have to keep track of  $K_2$  and  $K_3$  ... the kinds of two step and 3 step walker

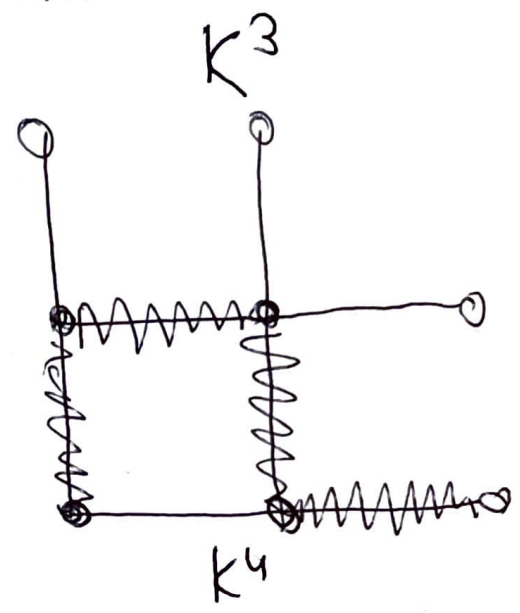
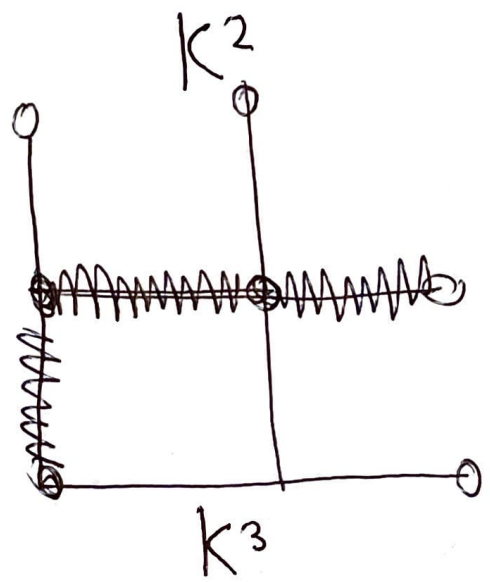
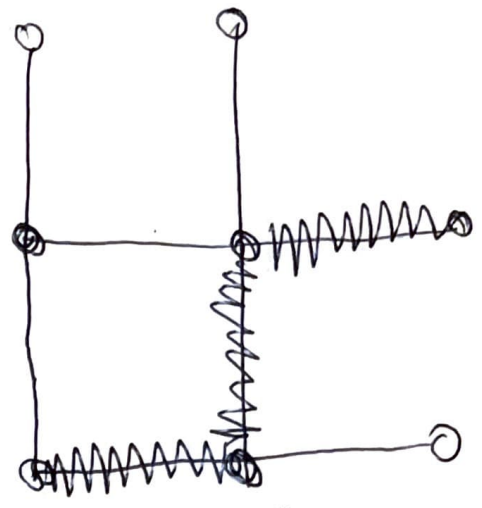
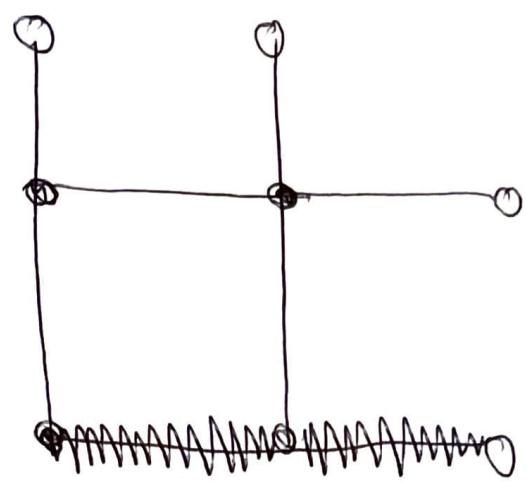
Vertical Step Walks



$$K' = K^4 + 2K^3 + K^2$$

(Obviously for horizontal we have

# Horizontal



$$K' = K^2 + 2K^3 + K^4$$

(Same equation so consistent...)

The fixed points of this equation are

$$K^* = 0$$

$$K^* = \infty$$

and  $K^* = K_c = 0.4655\dots$

So now to get critical exponent...

Assume

$$\xi(k) \sim |k - k_c|^{-\nu}$$

and recall by dimensional analysis

$$\xi(k) = b \xi(k')$$

Under linearized RG...

$$k' - k_c = \left. \frac{\partial k'}{\partial k} \right|_{k=k_c} (k - k_c)$$

$$|k' - k_c|^{-\nu} = \left[ \left. \frac{\partial k'}{\partial k} \right|_{k_c} \right]^{-\nu} |k - k_c|^{-\nu}$$

$$\xi(k') = \left[ \left. \frac{\partial k'}{\partial k} \right|_{k_c} \right]^{\nu} \xi(k)$$

$$\frac{1}{b} = \left[ \left. \frac{\partial k'}{\partial k} \right|_{k_c} \right]^{\nu}$$

$$\nu = \frac{\ln b}{\ln \left| \left. \frac{\partial k'}{\partial k} \right|_{k_c} \right|}$$

~~Wanted~~  
k<sub>c</sub> = 0.4655  
ν = 0.715  
Compare exact

k<sub>c</sub> = 0.379    ν = 0.74 - 0.75