

TP1 Example Sheets

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Example Sheet 1

Sorry I handwrote this.

Example Sheet 2

Example 2.1

$$S_\lambda = \int dx dy |\mathbf{Q}(x, y)|^\alpha - \int dx dy \lambda(x, y) (\partial_j Q^j - R(x, y))$$

$$\begin{aligned} \frac{\partial(Q_j Q^j)^{\frac{\alpha}{2}}}{\partial Q^i} &= -\frac{\partial}{\partial x^k} \left(\frac{\partial \lambda(x, y) \partial_j Q^j}{\partial(\partial_k Q^i)} \right) \\ \alpha |\mathbf{Q}|^{\alpha-2} Q_i &= -\frac{\partial}{\partial x^k} (\lambda(x, y) \delta^k_i) \\ \alpha |\mathbf{Q}|^{\alpha-2} Q_i &= -\partial_i \lambda \end{aligned}$$

The last line encapsulates two equations for x and y respectively.

Example 2.2

$$\mathcal{L} = \frac{1}{2} \left[\hbar^2 \left(\frac{\partial \phi}{\partial t} \right)^2 - \hbar^2 c^2 (\nabla \phi)^2 - m_0^2 c^4 \phi^2 \right]$$

Euler-Lagrange equations:

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial \phi} &= \partial_\mu \frac{\partial \mathcal{L}}{\partial(\partial_\mu \phi)} \\ -m_0^2 c^4 \phi &= \hbar^2 \frac{\partial^2 \phi}{\partial t^2} - \hbar^2 c^2 (\nabla^2 \phi) \end{aligned}$$

Canonical momentum density:

$$\begin{aligned} \pi(x, t) &= \frac{\partial \mathcal{L}}{\partial(\partial_t \phi)} \\ &= \hbar^2 \frac{\partial \phi}{\partial t} \end{aligned}$$

Hamiltonian density:

$$\begin{aligned} \mathcal{H} &= \pi \frac{\partial \phi}{\partial t} - \mathcal{L} \\ &= \frac{1}{2} \hbar^2 c^2 \left(\frac{\partial \phi}{\partial x^\mu} \right)^2 + \frac{1}{2} m_0^2 c^4 \phi^2 \\ &= \frac{\pi^2}{2\hbar^2} + \frac{\hbar^2 c^2}{2} (\nabla \phi)^2 + \frac{1}{2} m^2 \phi^2 \end{aligned}$$

Example 2.3

$$\mathcal{L} = \frac{\hbar}{2i} \left(\psi \frac{\partial \psi^*}{\partial t} - \psi^* \frac{\partial \psi}{\partial t} \right) - \frac{\hbar^2}{2m} \nabla \psi \nabla \psi^* - V(\mathbf{r}) \psi^* \psi$$

The Euler-Lagrange equation for ψ^* gives Schrodinger equation of ψ

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial \psi^*} - \partial_\mu \frac{\partial \mathcal{L}}{\partial (\partial_\mu \psi^*)} &= 0 \\ -V(\mathbf{r})\psi - \frac{\hbar}{2i} \frac{\partial \psi}{\partial t} - \frac{\hbar}{2i} \frac{\partial}{\partial t} \psi + \frac{\hbar^2}{2m} \nabla^2 \psi &= 0 \\ i\hbar \frac{\partial \psi}{\partial t} &= -\frac{\hbar^2}{2m} \nabla^2 \psi + V(\mathbf{r})\psi \end{aligned}$$

and vice versa.

The canonical momentum densities are

$$\pi = \frac{\partial \mathcal{L}}{\partial (\partial_t \psi)} = \frac{i\hbar}{2} \psi^* \quad \pi^* = \frac{\partial \mathcal{L}}{\partial (\partial_t \psi^*)} = -\frac{i\hbar}{2} \psi$$

The Hamiltonian density is given by

$$\begin{aligned} \mathcal{H} &= \pi \frac{\partial \psi}{\partial t} + \pi^* \frac{\partial \psi^*}{\partial t} - \mathcal{L} \\ \mathcal{H} &= \frac{\hbar^2}{2m} \nabla \psi \nabla \psi^* + V(\mathbf{r}) \psi^* \psi \\ \int d\mathbf{x} \mathcal{H} &= \int d\mathbf{x} \frac{\hbar^2}{2m} \nabla \psi \nabla \psi^* + \int d\mathbf{x} V(\mathbf{r}) \psi^* \psi \\ &\quad \begin{array}{l} \text{0, due to vanishing boundaries} \\ \text{the usual expression for energy} \end{array} \\ &= \underbrace{\frac{\hbar^2}{2m} \psi^* \nabla \psi \Big|_{-\infty}^{\infty}}_{\text{0, due to vanishing boundaries}} + \int d\mathbf{x} \psi^* \left(-\frac{\hbar^2}{2m} \nabla^2 + V(\mathbf{r}) \right) \psi \end{aligned}$$

Example 2.4

$$\mathcal{L} = \frac{\partial \phi^*}{\partial t} \frac{\partial \phi}{\partial t} - \nabla \phi^* \nabla \phi - m^2 \phi^* \phi$$

(a)

$$\mathcal{H} = \pi \frac{\partial \phi}{\partial t} + \pi^* \frac{\partial \phi^*}{\partial t} - \mathcal{L}$$

$$\begin{aligned}
&= \frac{\partial \phi^*}{\partial t} \frac{\partial \phi}{\partial t} + \overbrace{\frac{\partial \phi}{\partial t} \frac{\partial \phi^*}{\partial t} - \frac{\partial \phi^*}{\partial t} \frac{\partial \phi}{\partial t}}^0 + \nabla \phi^* \nabla \phi + m^2 \phi^* \phi \\
&= \frac{\partial \phi^*}{\partial t} \frac{\partial \phi}{\partial t} + \nabla \phi^* \nabla \phi + m^2 \phi^* \phi
\end{aligned}$$

(b)

$$\phi(\mathbf{r}, t) = \int \frac{d^3 \mathbf{k}}{2(2\pi)^3 \omega} \left(a(\mathbf{k}) e^{-ik_\mu x^\mu} + b^*(\mathbf{k}) e^{ik_\mu x^\mu} \right)$$

where $k_\mu x^\mu = \omega t - \mathbf{k} \cdot \mathbf{r}$. For simplicity denote $a(\mathbf{k}) e^{-ik_\mu x^\mu} \equiv \tilde{a}(\mathbf{k}, \mathbf{r}, t)$ and $b(\mathbf{k}) e^{-ik_\mu x^\mu} \equiv \tilde{b}(\mathbf{k}, \mathbf{r}, t)$.

$$\begin{aligned}
\frac{\partial \phi}{\partial t} &= \int \frac{-i d^3 \mathbf{k}}{2(2\pi)^3} (\tilde{a} - \tilde{b}^*) \\
\dot{\phi}^* \dot{\phi} &= \iint \frac{d^3 \mathbf{k}}{2(2\pi)^3} \frac{d^3 \mathbf{k}'}{2(2\pi)^3} \left(a^*(\mathbf{k}) e^{ik_\mu x^\mu} - b(\mathbf{k}) e^{-ik_\mu x^\mu} \right) \left(a(\mathbf{k}') e^{-ik'_\mu x^\mu} - b^*(\mathbf{k}') e^{ik'_\mu x^\mu} \right) \\
\dot{\phi}^* \dot{\phi} &= \iint \frac{d^3 \mathbf{k}}{2(2\pi)^3} \frac{d^3 \mathbf{k}'}{2(2\pi)^3} \left(a^* a e^{i(k_\mu - k'_\mu) x^\mu} + b^* b e^{-i(k_\mu - k'_\mu) x^\mu} - \tilde{a}(\mathbf{k}') \tilde{b}(\mathbf{k}) - \tilde{a}^*(\mathbf{k}) \tilde{b}^*(\mathbf{k}') \right)
\end{aligned}$$

$$\begin{aligned}
\nabla \phi &= \int \frac{i \mathbf{k} d^3 \mathbf{k}}{2(2\pi)^3 \omega} (\tilde{a} - \tilde{b}^*) \\
\nabla \phi^* \nabla \phi &= \iint \frac{\mathbf{k} \cdot \mathbf{k}'}{\omega^2} \frac{d^3 \mathbf{k}}{2(2\pi)^3} \frac{d^3 \mathbf{k}'}{2(2\pi)^3} \left(\tilde{a}^*(\mathbf{k}) \tilde{a}(\mathbf{k}') + \tilde{b}^*(\mathbf{k}') \tilde{b}(\mathbf{k}) - \tilde{a}(\mathbf{k}') \tilde{b}(\mathbf{k}) - \tilde{a}^*(\mathbf{k}) \tilde{b}^*(\mathbf{k}') \right) \\
\phi &= \int \frac{d^3 \mathbf{k}}{2(2\pi)^3 \omega} (\tilde{a} + \tilde{b}^*) \\
m^2 \phi^* \phi &= \iint \frac{m^2}{\omega^2} \frac{d^3 \mathbf{k}}{2(2\pi)^3} \frac{d^3 \mathbf{k}'}{2(2\pi)^3} \left(\tilde{a}^*(\mathbf{k}) \tilde{a}(\mathbf{k}') + \tilde{b}^*(\mathbf{k}') \tilde{b}(\mathbf{k}) + \tilde{a}(\mathbf{k}') \tilde{b}(\mathbf{k}) + \tilde{a}^*(\mathbf{k}) \tilde{b}^*(\mathbf{k}') \right)
\end{aligned}$$

using $\int d^3 \mathbf{r} e^{i(\mathbf{k} \pm \mathbf{k}') \cdot \mathbf{r}} = (2\pi)^3 \delta(\mathbf{k} \pm \mathbf{k}')$

$$\begin{aligned}
&\int d^3 \mathbf{r} \nabla \phi^* \nabla \phi \\
&= \int \frac{\mathbf{k} \cdot \mathbf{k}'}{\omega^2} \frac{d^3 \mathbf{k}}{2} \frac{d^3 \mathbf{k}'}{2(2\pi)^3} \left(a^*(\mathbf{k}) a(\mathbf{k}') e^{i(\omega - \omega') t} \delta(\mathbf{k} - \mathbf{k}') + b^*(\mathbf{k}') b(\mathbf{k}) e^{i(\omega' - \omega) t} \delta(\mathbf{k}' - \mathbf{k}) \right. \\
&\quad \left. - a(\mathbf{k}') b(\mathbf{k}) e^{-i(\omega + \omega') t} \delta(\mathbf{k} + \mathbf{k}') - a^*(\mathbf{k}) b^*(\mathbf{k}') e^{+i(\omega + \omega') t} \delta(\mathbf{k} + \mathbf{k}') \right) \\
&= \int \frac{d^3 \mathbf{k}}{2(2\pi)^3} \frac{k^2}{2\omega^2} \left(a^*(\mathbf{k}) a(\mathbf{k}) + b^*(\mathbf{k}) b(\mathbf{k}) + a(-\mathbf{k}) b(\mathbf{k}) e^{-2i\omega t} + a^*(\mathbf{k}) b^*(-\mathbf{k}) e^{+2i\omega t} \right)
\end{aligned}$$

Similarly

$$\begin{aligned}
& \int d^3\mathbf{r} \frac{\partial\phi^*}{\partial t} \frac{\partial\phi}{\partial t} \\
&= \int \frac{d^3\mathbf{k}}{2(2\pi)^3} \frac{\omega^2}{2\omega^2} \left(a^*(\mathbf{k})a(\mathbf{k}) + b^*(\mathbf{k})b(\mathbf{k}) - a(-\mathbf{k})b(\mathbf{k})e^{-2i\omega t} - a^*(\mathbf{k})b^*(-\mathbf{k})e^{+2i\omega t} \right) \\
& \quad m^2 \int d^3\mathbf{r} \phi^* \phi \\
&= \int \frac{d^3\mathbf{k}}{2(2\pi)^3} \frac{m^2}{2\omega^2} \left(a^*(\mathbf{k})a(\mathbf{k}) + b^*(\mathbf{k})b(\mathbf{k}) + a(-\mathbf{k})b(\mathbf{k})e^{-2i\omega t} + a^*(\mathbf{k})b^*(-\mathbf{k})e^{+2i\omega t} \right)
\end{aligned}$$

using $\omega^2 = k^2 + m^2$

$$\begin{aligned}
H &= \int d^3\mathbf{r} \mathcal{H} \\
&= \int \frac{d^3\mathbf{k}}{2(2\pi)^3} \left[|a^*(\mathbf{k})|^2 + |b(\mathbf{k})|^2 \right]
\end{aligned}$$

(c)

$$\begin{aligned}
& -i \int d^3\mathbf{r} \dot{\phi}^* \phi \\
&= \int \frac{d^3\mathbf{k}}{2(2\pi)^3} \frac{-i \cdot i\omega}{2\omega^2} \left(a^*(\mathbf{k})a(\mathbf{k}) - b^*(\mathbf{k})b(\mathbf{k}) - a(-\mathbf{k})b(\mathbf{k})e^{-2i\omega t} + a^*(\mathbf{k})b^*(-\mathbf{k})e^{+2i\omega t} \right) \\
& \quad i \int d^3\mathbf{r} \dot{\phi} \phi^* \\
&= \int \frac{d^3\mathbf{k}}{2(2\pi)^3} \frac{-i \cdot i\omega}{2\omega^2} \left(a^*(\mathbf{k})a(\mathbf{k}) - b^*(\mathbf{k})b(\mathbf{k}) - a^*(-\mathbf{k})b^*(\mathbf{k})e^{+2i\omega t} + a(\mathbf{k})b(-\mathbf{k})e^{+2i\omega t} \right)
\end{aligned}$$

$$Q = -i \int d^3\mathbf{r} \left(\dot{\phi}^* \phi - \dot{\phi} \phi^* \right) = \int \frac{d^3\mathbf{k}}{2(2\pi)^3 \omega} \left[|a(\mathbf{k})|^2 - |b(\mathbf{k})|^2 \right]$$

This conserved quantity does not depend on time. It corresponds to conservation of matter in the entire space.

Example 2.5

After the rotational transform

$$\begin{pmatrix} \phi_x \\ \phi_y \end{pmatrix} \rightarrow \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} \phi_x \\ \phi_y \end{pmatrix}$$

Lagrangian density becomes

$$\begin{aligned}\mathcal{L} &\rightarrow \frac{1}{2}\sigma \left[(\cos\theta\partial_t\phi_x - \sin\theta\partial_t\phi_y)^2 + (\sin\theta\partial_t\phi_x + \cos\theta\partial_t\phi_y)^2 \right] \\ &\quad - \frac{1}{2}F \left[(\cos\theta\partial_z\phi_x - \sin\theta\partial_z\phi_y)^2 + (\sin\theta\partial_z\phi_x + \cos\theta\partial_z\phi_y)^2 \right] \\ &= \frac{1}{2}\sigma \left[\dot{\phi}_x^2 + \dot{\phi}_y^2 \right] - \frac{1}{2}F \left[(\partial_z\phi_x)^2 + (\partial_z\phi_y)^2 \right]\end{aligned}$$

which is invariant.

The corresponding Noether density and current are

$$\begin{aligned}\rho &= \frac{\partial\mathcal{L}}{\partial\dot{\phi}_x}\delta\phi_x + \frac{\partial\mathcal{L}}{\partial\dot{\phi}_y}\delta\phi_y & J_z &= \frac{\partial\mathcal{L}}{\partial(\partial_z\phi_x)}\delta\phi_x + \frac{\partial\mathcal{L}}{\partial(\partial_z\phi_y)}\delta\phi_y \\ &= \sigma \left[\dot{\phi}_x(-\phi_y) + \dot{\phi}_y(\phi_x) \right] & &= -F \left[\partial_z\phi_x(-\phi_y) + \partial_z\phi_y(\phi_x) \right] \\ &= \sigma \left(\phi_x\dot{\phi}_y - \phi_y\dot{\phi}_x \right) & &= -F \left(\phi_x\partial_z\phi_y - \phi_y\partial_z\phi_x \right)\end{aligned}$$

$$\partial_z J_z + \partial_t \rho = 0$$

The total charge

$$Q = \int \rho \, dz$$

is conserved. In this case rotational symmetry in the x, y plane corresponds to conservation of z -component of angular momentum.

Example 2.6

The angular momentum of a real scalar field, satisfying Klein-Gordon equation, equipped with metric $g_{ab} = \eta_{ab}$

$$\begin{aligned}J_i &= \frac{1}{2}\varepsilon_{ijk}J^{jk} \\ &= \frac{1}{2}\varepsilon_{ijk} \int d^3r \left(x^j T^{0k} - x^k T^{0j} \right) \\ &= \int d^3\mathbf{r} \varepsilon_{ijk} x^j T^{0k} \\ &= \int d^3\mathbf{r} \varepsilon_{ijk} x^j \left(\frac{\partial\mathcal{L}}{\partial(\partial_0\phi)} \partial^k\phi - g^{0k}\mathcal{L} \right) \\ &= \int d^3\mathbf{r} \varepsilon_{ijk} x^j \left(\partial^0\phi\partial^k\phi - g^{0k}\mathcal{L} \right) \\ &= \int d^3\mathbf{r} g^{0\mu}g^{k\nu}\varepsilon_{ijk}x^j \partial_\mu\phi \partial_\nu\phi\end{aligned}$$

$$= - \int d^3\mathbf{r} \dot{\phi}(\mathbf{r} \times \nabla\phi)_i$$

In Fourier space,

$$\begin{aligned} r \times \nabla\phi &= \mathbf{e}_l \varepsilon_{lmn} x_m \partial_n \phi \\ &= \mathbf{e}_l \varepsilon_{lmn} \int \frac{ik_n d^3\mathbf{k}}{2(2\pi)^3\omega} \left(a x_m e^{-ik_\mu x^\mu} - a^* x_m e^{+ik_\mu x^\mu} \right) \\ &= \mathbf{e}_l \varepsilon_{lmn} \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} k_n \left(a \frac{\partial}{\partial k_m} e^{-ik_\mu x^\mu} + a^* \frac{\partial}{\partial k_m} e^{+ik_\mu x^\mu} \right) \\ &= - \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} \mathbf{k} \times \left(a \nabla^{(\mathbf{k})} e^{-ik_\mu x^\mu} + a^* \nabla^{(\mathbf{k})} e^{+ik_\mu x^\mu} \right) \\ &= \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} \mathbf{k} \times \left(e^{-ik_\mu x^\mu} \nabla^{(\mathbf{k})} a + e^{+ik_\mu x^\mu} \nabla^{(\mathbf{k})} a^* \right) \end{aligned}$$

Where we have integrated by parts and used the noncurl property of \mathbf{k} . Angular momentum can thus be expressed as

$$\begin{aligned} J_i &= \frac{i}{2} \int \frac{d^3\mathbf{r} d^3\mathbf{k}' d^3\mathbf{k}}{(2\pi)^3 2(2\pi)^3 \omega} [a(\mathbf{k}') e^{-ik'_\mu x^\mu} - a^*(\mathbf{k}') e^{+ik'_\mu x^\mu}] \mathbf{k} \times [e^{-ik_\mu x^\mu} \nabla^{(\mathbf{k})} a(\mathbf{k}) + e^{+ik_\mu x^\mu} \nabla^{(\mathbf{k})} a^*(\mathbf{k})] \\ &= \frac{i}{2} \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} \mathbf{k} \times \left[\left(a(-\mathbf{k}) e^{-2i\omega t} - a^*(\mathbf{k}) \right) \nabla^{(\mathbf{k})} a(\mathbf{k}) + \left(a(\mathbf{k}) - a^*(-\mathbf{k}) e^{+2i\omega t} \right) \nabla^{(\mathbf{k})} a^*(\mathbf{k}) \right] \\ &= \frac{i}{2} \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} \mathbf{k} \times \left[-a^*(\mathbf{k}) \nabla^{(\mathbf{k})} a(\mathbf{k}) + a(\mathbf{k}) \nabla^{(\mathbf{k})} a^*(\mathbf{k}) \right] \\ &= -i \int \frac{d^3\mathbf{k}}{2(2\pi)^3\omega} a^*(\mathbf{k}) \mathbf{k} \times \nabla^{(\mathbf{k})} a(\mathbf{k}) \end{aligned}$$

Where we have dropped the time-dependent parts for this conserved current and integrated by parts in the last step.

Example 2.7

$$\mathcal{L} = \frac{1}{2} \partial_\mu \phi_1 \partial^\mu \phi_1 + \frac{1}{2} \partial_\mu \phi_2 \partial^\mu \phi_2 - \frac{1}{2} M_{11} \phi_1^2 - M_{12} \phi_1 \phi_2 - M_{22} \phi_2^2 - \frac{1}{4} \Lambda_{11} \phi_1^4 - \frac{1}{2} \Lambda_{12} \phi_1^2 \phi_2^2 - \frac{1}{4} \Lambda_{22} \phi_2^4$$

(a)

In natural units, M_{11} and M_{12} have units $[M]^2$, and Λ is dimensionless.

(b)

The Hamiltonian density of the system is given by

$$\begin{aligned}
\mathcal{H} &= \pi_1 \dot{\phi}_1 + \pi_2 \dot{\phi}_2 - \mathcal{L} \\
&= \frac{\partial \mathcal{L}}{\partial \dot{\phi}_1} \dot{\phi}_1 + \frac{\partial \mathcal{L}}{\partial \dot{\phi}_2} \dot{\phi}_2 - \mathcal{L} \\
&= \dot{\phi}_1 \dot{\phi}_1 + \dot{\phi}_2 \dot{\phi}_2 - \mathcal{L} \\
&= \frac{1}{2} \left(\dot{\phi}_1^2 + \dot{\phi}_2^2 + (\nabla \phi_1)^2 \right) + (\nabla \phi_2)^2 + V(\phi_1, \phi_2)
\end{aligned}$$

Energy bounded from below requires nonnegative dominant term in

$$V(\phi_1, \phi_2) = \sum_{ij} \left[\frac{1}{2} (\phi_1, \phi_2)_i M_{ij} \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}_j + \frac{1}{4} (\phi_1^2, \phi_2^2)_i \Lambda_{ij} \begin{pmatrix} \phi_1^2 \\ \phi_2^2 \end{pmatrix} \right]$$

when independent real fields ϕ_1, ϕ_2 are large. If $\det(\Lambda) \neq 0$, the fourth power terms are dominant, and

$$\begin{aligned}
&\Lambda_{11} \phi_1^4 + 2\Lambda_{12} \phi_1^2 \phi_2^2 + \Lambda_{22} \phi_2^4 > 0 \\
\Rightarrow \quad &\Lambda_{11}, \Lambda_{22} > 0 \quad ; \quad \Lambda_{12} > - \left(\frac{\Lambda_{11} \phi_1^2}{2\phi_2^2} + \frac{\Lambda_{22} \phi_2^2}{2\phi_1^2} \right) \\
&\Lambda_{12} > - \frac{1}{2} \left(\Lambda_{11} a + \frac{\Lambda_{22}}{a} \right)
\end{aligned}$$

where a is a positive parameter. The right hand side takes minimum value when

$$\begin{aligned}
\Lambda_{11} - \frac{\Lambda_{22}}{a^2} &= 0 \\
a &= \sqrt{\frac{\Lambda_{22}}{\Lambda_{11}}}
\end{aligned}$$

The condition for lower bound of energy

$$\Lambda_{12} > - \frac{1}{2} \left(\sqrt{\Lambda_{22} \Lambda_{11}} + \sqrt{\Lambda_{22} \Lambda_{11}} \right) = - \sqrt{\Lambda_{11} \Lambda_{22}}; \quad \Lambda_{11}, \Lambda_{22} > 0$$

However, if $\det(\Lambda) = 0$, M_{ij} becomes dominant in a certain combination of ϕ_1, ϕ_2 , we must also require M be a positive definite matrix, which gives

$$\det(M) = M_{11} M_{22} - M_{12}^2 \geq 0 \quad ; \quad \text{tr}(M) = M_{11} + M_{22} \geq 0$$

(c)

For this symmetry in the Hamiltonian to be spontaneously broken, at $(\phi_1, \phi_2) = (0, 0)$, $V(\phi_1, \phi_2)$ is an unstable critical point. Near $(\phi_1, \phi_2) = (0, 0)$

$$\frac{\partial V}{\partial \phi_i} = \sum_j \left[M_{ij} \phi_j + \phi_i \Lambda_{ij} \phi_j^2 \right]$$

$$\frac{\partial^2 V}{\partial \phi_i \partial \phi_j} = M_{ij} + O(\phi^2)$$

The condition for instability is either

$$M_{11} \text{ or } M_{22} < 0$$

or the Hessian is less than zero

$$M_{11} M_{22} - M_{12}^2 < 0$$

Example 2.8

$$S = \int d^4x \left[\frac{1}{2} \partial_\mu \phi \partial^\mu \phi - \frac{1}{4} \lambda \phi^4 \right]$$

Under dilation transformation $\phi(x) \rightarrow \alpha \phi(\alpha x)$

$$S \rightarrow \int d^4x' \left[\frac{1}{2} \alpha^2 \partial_\mu \phi(\alpha x') \partial^\mu \phi(\alpha x') - \frac{1}{4} \alpha^4 \lambda \phi^4(\alpha x') \right]$$

let $x = \alpha x'$

$$S \rightarrow \int \frac{d^4x}{\alpha^4} \left[\frac{1}{2} \alpha^2 \frac{\partial \phi(x)}{\partial(\frac{x^\mu}{\alpha})} \frac{\partial \phi(x)}{\partial(\frac{x^\mu}{\alpha})} - \frac{1}{4} \alpha^4 \lambda \phi^4(x) \right]$$

$$S \rightarrow \int d^4x \left[\frac{1}{2} \partial_\mu \phi \partial^\mu \phi - \frac{1}{4} \lambda \phi^4 \right] = S$$

Therefore the *action* is invariant under this transform.

The transformation when ε is small is

$$\tilde{\phi} = \alpha \phi(\alpha x)$$

$$= (1 + \varepsilon) \phi[(1 + \varepsilon)x]$$

leading to

$$\begin{aligned} \partial_\mu \tilde{\phi} &= (1 + \varepsilon) \partial_\mu \phi[(1 + \varepsilon)x] \\ &= (1 + \varepsilon) \partial_\mu (\phi + \varepsilon x^\nu \partial_\nu \phi) \\ &= (1 + \varepsilon) (\partial_\mu \phi + \varepsilon \partial_\mu \phi + \varepsilon x^\nu \partial_\mu \partial_\nu \phi) \\ &= \partial_\mu \phi + 2\varepsilon \partial_\mu \phi + \varepsilon x^\nu \partial_\mu \partial_\nu \phi \end{aligned}$$

Writing the change in Lagrangian as

$$\begin{aligned}\mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \frac{\partial \mathcal{L}}{\partial \phi} \left[x^\mu \frac{\partial \phi}{\partial x^\mu} + \phi \right] + \varepsilon \frac{\partial \mathcal{L}}{\partial (\partial_\mu \phi)} \left[x^\nu \frac{\partial (\partial_\mu \phi)}{\partial x^\nu} + 2\partial_\mu \phi \right] \\ \mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \left\{ \partial_\mu \frac{\partial \mathcal{L}}{\partial (\partial_\mu \phi)} [x^\nu \partial_\nu \phi + \phi] + \frac{\partial \mathcal{L}}{\partial (\partial_\mu \phi)} [x^\nu \partial_\nu \partial_\mu \phi + 2\partial_\mu \phi] \right\} \\ \mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \partial_\mu \left\{ \frac{\partial \mathcal{L}}{\partial (\partial_\mu \phi)} [x^\nu \partial_\nu \phi + \phi] \right\}\end{aligned}$$

Evaluating the first line yields

$$\begin{aligned}\mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \left\{ \partial^\mu \phi [x^\nu \partial_\nu \partial_\mu \phi + 2\partial_\mu \phi] - \lambda \phi^3 [x^\mu \partial_\mu \phi + \phi] \right\} \\ \mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \left\{ x^\nu (\partial^\mu \phi \partial_\nu \partial_\mu \phi - \lambda \phi^3 \partial_\nu \phi) + \partial_\nu x^\nu \left(\frac{1}{2} \partial^\mu \phi \partial_\mu \phi - \frac{1}{4} \lambda \phi^4 \right) \right\} \\ \mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \partial_\nu \left[x^\nu \left(\frac{1}{2} \partial^\mu \phi \partial_\mu \phi - \frac{1}{4} \lambda \phi^4 \right) \right] \\ \mathcal{L}(\tilde{\phi}, \partial_\mu \tilde{\phi}) &= L + \varepsilon \partial_\nu (x^\nu L)\end{aligned}$$

Equating with the last line

$$\varepsilon \partial_\mu [x^\mu L] - \varepsilon \partial_\mu \left\{ \frac{\partial \mathcal{L}}{\partial (\partial_\mu \phi)} [x^\nu \partial_\nu \phi + \phi] \right\} = 0$$

Allowing us to write a conserved current

$$J^\mu = \partial^\mu \phi (x^\nu \partial_\nu \phi + \phi) - x^\mu L$$

Example Sheet 3

Example 3.1

(a)

If the same interaction acts between all pairs of spins, the Ising model Hamiltonian becomes

$$\begin{aligned} H &= \frac{J}{2N} \sum_{ij} s_i s_j - \mu \sum_i s_i B \\ &= \frac{J}{2N} \left[N^2 \langle s \rangle^2 - N \right] - \mu B N \langle s \rangle \\ &= N \left(\frac{J \langle s \rangle}{2} - \mu B \right) \langle s \rangle - \frac{J}{2} \end{aligned}$$

where $\frac{J}{N}$ is the interaction coefficient which is inversely proportional to N . The overall energy is thus proportional to N .

(b)

Given the Hamiltonian

$$H = -\frac{J}{N} \sum_{i,j} s_i s_j$$

The sum runs over all *combinations* of $(i \neq j)$, so we eliminate permutations of the same pair by a factor of $\frac{1}{2}$ and subtract the case of $i = j$

$$\begin{aligned} &= -\frac{J}{2N} \left(\sum_{ij} s_i s_j - \sum_{i=j} s_i s_j \right) \\ &= -\frac{J}{2N} \left(\sum_i s_i \sum_j s_j - \sum_i 1 \right) \\ &= -\frac{J}{2N} \left[\left(\sum_i s_i \right)^2 - N \right] \end{aligned}$$

(c)

The number of permutations that achieve the same magnetisation per spin

$$m = \frac{\sum_i s_i}{N} = \frac{N_+ - N_-}{N}$$

is equal to the number of combinations that have the numbers of positive and negative spins $2N_+ = N + mN$ and $2N_- = N - mN$

$$\begin{aligned} W(m) &= \frac{N!}{N_+!N_-!} \\ &= \frac{(N!)}{\left(\frac{mN+N}{2}\right)! \left(\frac{N-mN}{2}\right)!} \\ &= \frac{N!}{\left[\frac{1}{2}(1+m)N\right]! \left[\frac{1}{2}(1-m)N\right]!} \end{aligned}$$

(d)

The partition function is by definition

$$Z = \sum_{\{s_i\}} e^{-\beta H(\{s_i\})}$$

where $\{s_i\}$ is the set of microscopically distinguishable configurations. Using the fact that the Hamiltonian is uniquely determined by m , the sum can be partitioned into macroscopically distinguishable configurations which have different values of m

$$\begin{aligned} Z &= \sum_m \sum_{\langle s \rangle = m} e^{-\beta H(m)} \\ Z &= \sum_m W(m) e^{-\beta H(m)} \end{aligned}$$

Using Stirling's approximation $\ln(n!) \approx n \ln n - n$, we find

$$\begin{aligned} &\ln(W(m)) \\ &\approx N(\ln N - 1) - \left(\frac{1}{2}(1+m)N \left[\ln \left(\frac{1}{2}(1+m)N \right) - 1 \right] \right. \\ &\quad \left. + \frac{1}{2}(1-m)N \left[\ln \left(\frac{1}{2}(1-m)N \right) - 1 \right] \right) \\ &= N \left(\ln N - \frac{1}{2}(1+m) \left[\ln \left(\frac{1}{2}(1+m)N \right) \right] - \frac{1}{2}(1-m) \left[\ln \left(\frac{1}{2}(1-m)N \right) \right] \right) \\ &= -N \left\{ \ln 2 + \frac{1}{2} [(1+m)\ln(1+m) + (1-m)\ln(1-m)] \right\} \end{aligned}$$

The term in the partition function has

$$\ln(W(m)e^{-\beta H(m)})$$

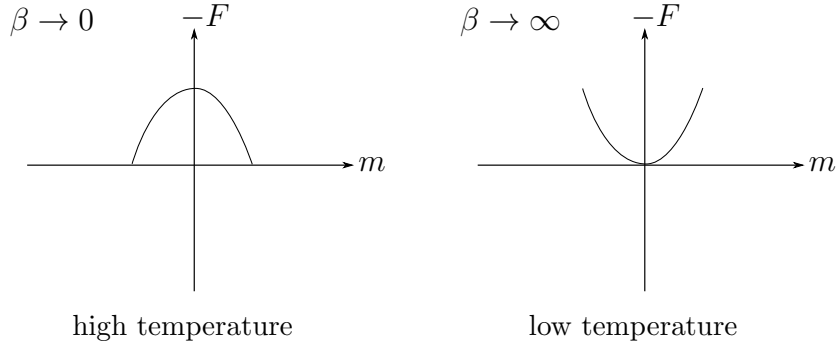
$$\begin{aligned}
&= \frac{\beta J}{2N} (m^2 N^2 - N) - N \left\{ \ln 2 + \frac{1}{2} [(1+m)\ln(1+m) + (1-m)\ln(1-m)] \right\} \\
&= -\frac{\beta J}{2} + \frac{N}{2} \{ \beta J m^2 - (1+m)\ln(1+m) - (1-m)\ln(1-m) - 2 \ln 2 \}
\end{aligned}$$

The sharpness of the peak grows roughly as N . The natural log is a monotonic function, so the value of m which maximises

$$-\beta F = \beta J m^2 - (1+m)\ln(1+m) - (1-m)\ln(1-m)$$

also maximises the term in the sum.

$$Z \approx \exp\left(-\frac{NF}{2k_B T}\right) 2^{-N}$$



(e)

The maximum value of $-F$ is found at

$$\begin{aligned}
0 &= -\frac{dF}{dm} = 2Jm - k_B T - k_B T \ln(1+m) + k_B T + k_B T \ln(1-m) \\
m &= \frac{k_B T}{2J} \ln\left(\frac{1+m}{1-m}\right) = \frac{k_B T}{J} \tanh^{-1}(m) \\
m &= \tanh\left(\frac{Jm}{k_B T}\right)
\end{aligned}$$

At higher temperatures, there is no nonzero solution for m in $[-1, +1]$, whereas at lower temperatures such solutions may exist, indicating a phase transition. The critical temperature T_c is the temperature lower than which symmetry is spontaneously broken at $m = 0$, i.e.

$$\begin{aligned}
0 &= -\frac{d^2 F}{dm^2} = \frac{d}{dm} \left[2Jm + k_B T \ln\left(\frac{1-m}{1+m}\right) \right] \\
0 &= 2J + k_B T \left(-\frac{1}{1-m} - \frac{1}{1+m} \right)
\end{aligned}$$

$$0 = 2J - 2k_B T_c$$

$$T_c = \frac{J}{k_B}$$

The sign of $F''(m_0)$ is positive, such that the statistical weight times the Boltzmann factor is a maximum.

(f)

For $m \rightarrow 0$,

$$F$$

$$= -Jm^2 + \frac{1}{\beta} [(1+m) \ln(1+m) + (1-m) \ln(1-m)]$$

$$= -Jm^2 + \frac{1}{\beta} \left[(1+m) \left(m - \frac{m^2}{2} + \frac{m^3}{3} - \frac{m^4}{4} \right) + (1-m) \left(-m - \frac{m^2}{2} - \frac{m^3}{3} - \frac{m^4}{4} \right) \right]$$

$$= -Jm^2 + k_B T \left[-m^2 - \frac{m^4}{2} + 2m^2 + \frac{2m^4}{3} \right]$$

$$= (k_B T - J)m^2 + \frac{1}{2} \frac{k_B T}{3} m^4$$

so we have

$$F(T) = \alpha(T)m^2 + \frac{1}{2} \frac{k_B T}{3} m^4$$

where $\alpha = k_B T - J$ and $\beta = \frac{k_B T}{3}$.

(g)

Upon introduction of a magnetic field, the statistical weight of each distinguishable spin configuration is unchanged, and the Boltzmann factor is multiplied by

$$e^{\beta \mu B N m}$$

which takes the free energy to be minimised, F , to

$$F = 2\mu B m + Jm^2 + k_B T [(1+m) \ln(1+m) + (1-m) \ln(1-m)]$$

which is extremised at

$$0 = \frac{dF}{dm} = 2(\mu B + Jm) + k_B T \left[\ln \left(\frac{1+m}{1-m} \right) \right]$$

$$m = \tanh \left(\frac{Jm + \mu B}{k_B T} \right)$$

It is observed that at higher temperatures, a positive value of B gives a unique positive solution of magnetisation and vice versa. At lower temperatures, another local maximum of m may be obtained.

Example 3.2

The Landau free energy expansion for a uniaxial ferromagnet in a uniform magnetic field

$$F = F_0 - hm + \frac{a}{2}m^2 + \frac{b}{4}m^4$$

(a)

This expansion has odd and even parts in m . The effective Hamiltonian of the system under no external field has translational symmetry in \mathbf{x} space and rotational symmetry in \mathbf{m} space, giving rise to the part of free energy even in m . The odd part $-hm$ results from the interaction between external field and magnetisation. At temperatures $T > T_c$, we expect no spontaneously broken symmetry, which gives $a(T > T_c) > 0$. At temperatures lower than T_c , we expect a phase transition which gives $a < 0$. Additionally, for a free energy bound from below, $b > 0$ at all temperatures.

(b)

δ is the reciprocal of the exponent of the power law dependence of m on h at the critical temperature $T = T_c$. It can be calculated by minimising the free energy at $a = 0$

$$\begin{aligned} \frac{dF}{dm} &= -h + bm^3 = 0 \\ m &= \left(\frac{h}{b}\right)^{\frac{1}{3}} \propto h^{\frac{1}{\delta}} \end{aligned}$$

giving $\delta = 3$.

(c)

At $h = 0$, if $t > 0$, we simply have $m = 0$. However if $t < 0$, the solution for m satisfies

$$\begin{aligned} \frac{dF}{dm} &= am + bm^3 = 0 \\ m^2 &= -\frac{a}{b} \quad (h = 0, t < 0) \end{aligned}$$

Near the critical temperature, we can expand the coefficients about $t = 0$

$$F = F_0(T) - hm + \frac{0 + T_c a'(T)t}{2} m^2 + \frac{b}{4} m^4 + O(tm^4)$$

$$\begin{aligned}\frac{dF}{dm} &= -h + T_c a'(T)tm + bm^3 = 0 \\ -1 + (a'(T)tT_c + 3bm^2)\chi &= 0 \\ \chi &= \frac{1}{a'(T)tT_c + 3bm^2}\end{aligned}$$

Using m^2 evaluated earlier

$$\chi(t) = \begin{cases} \frac{1}{a'(T)T_c t - 3a} = -\frac{1}{2a'(T)T_c t} & t < 0 \\ \frac{1}{a'(T)T_c t} & t > 0 \end{cases}$$

Therefore

$$\lim_{t \rightarrow 0} \frac{\chi(t)}{\chi(-t)} = \lim_{t \rightarrow 0} -\frac{2a'(T_c)T_c(-t)}{a'(T_c)T_c t} = 2$$

(d)

In the presence of a term $\frac{dm^3}{3}$, the system is now no longer symmetric under rotation $m \rightarrow -m$. The new free energy has nonzero equilibrium values of m

$$\begin{aligned}F &= F_0 + \frac{a}{2}m^2 + \frac{d}{3}m^3 + \frac{b}{4}m^4 \\ \frac{dF}{dm} &= am + dm^2 + bm^3 = 0 \\ m = 0 \quad \text{or} \quad &\frac{-d \pm \sqrt{d^2 - 4ab}}{2b}\end{aligned}$$

Ordering transition occurs when $m = 0$ changes from a stable to an unstable equilibrium, i.e. $\left. \frac{d^2 F}{dm^2} \right|_0$ flips sign.

$$\begin{aligned}\frac{d^2 F}{dm^2} &= a + 2dm + 3bm^2 \\ \left. \frac{d^2 F}{dm^2} \right|_0 &= a(T) = 0\end{aligned}$$

So similar to the previous case, critical temperature is characterised by $a(T_c) = 0$. However, at $a = 0$, the only possible stable solution of m

$$\frac{-d - \sqrt{d^2}}{2m} = -\frac{d}{b}$$

is nonzero. The transition of the order parameter m is discontinuous (first order).

Example 3.3

$$\beta H = \int \left[a|\phi|^2 + \frac{1}{2}|\phi|^4 + c|\partial_x \phi|^2 + |\partial_x^2 \phi|^2 \right] dx$$

(a)

The condition $c > 0$ ensures spatially uniform solution of ϕ is the lowest energy state, which allows us to rewrite the free energy as

$$F = a\phi^* \phi + \frac{1}{2}(\phi^* \phi)^2$$

Treating ϕ and its c.c. as two independent fields, the free energy is minimised at

$$\begin{aligned} \frac{\partial F}{\partial \phi} &= a\phi^* + \phi^* \phi \phi^* = 0 \\ \frac{\partial F}{\partial \phi^*} &= a\phi + \phi^* \phi \phi = 0 \\ \phi^* (a + \phi^* \phi) &= 0 \\ \phi (a + \phi^* \phi) &= 0 \\ \phi = 0 &\quad \text{or} \quad \sqrt{-a(T)} e^{i\delta} \\ \phi^* = 0 &\quad \text{or} \quad \sqrt{-a(T)} e^{-i\delta} \end{aligned}$$

where the nonzero solutions exist only for $a(T) < 0$ and δ can be any real number. By looking at

$$\left. \frac{\partial^2 F}{\partial \phi \partial \phi^*} \right|_0 = a + 2\phi^* \phi = a(T)$$

We see that at critical temperature $a(T_c) = 0$, *second order* phase transition of ϕ occurs continuously, and phase symmetry of ϕ is spontaneously broken. Close to the critical temperature, we have

$$a(T) = 0 + \alpha \frac{T - T_c}{T_c} + \dots = \alpha t + O(t^2)$$

Therefore in the ordered phase

$$\phi(t) \approx \sqrt{|\alpha t|} e^{i\delta}$$

(b)

Add in interaction term with the *real* magnetic field B ,

$$F = -B \left(\frac{\phi + \phi^*}{2} \right) + a\phi^* \phi + \frac{1}{2}(\phi^* \phi)^2$$

For a given general complex ϕ , making the substitution

$$\phi \rightarrow \frac{|B\phi|}{B}$$

always finds a lower free energy, therefore in this part it is sufficient to consider real field ϕ , i.e.

$$\begin{aligned} \frac{dF}{d\phi} &= -B + 2a\phi + 2\phi^3 = 0 \\ 2\phi(a + \phi^2) &= B \\ 2a\chi + 6\phi^2\chi &= B \\ \begin{cases} \text{unordered phase, } \phi^2 = 0 & \chi = \frac{B}{2a} \\ \text{ordered phase, } \phi^2 = -a & \chi = -\frac{B}{4a} \end{cases} \end{aligned}$$

(c)

Allow c to be negative. Assume ϕ to take the form $\phi_0 e^{i(kx+\delta)}$, we get

$$\begin{aligned} \partial_x \phi &= ik\phi \\ \partial_x^2 \phi &= k^2\phi \\ \beta H &= \int f dx = \int \left[a\phi_0^2 + \frac{1}{2}\phi_0^4 + ck^2\phi_0^2 + k^4\phi_0^2 \right] dx \end{aligned}$$

Minimisation of βH therefore minimises $f(\phi_0, k)$, which occurs at

$$\begin{aligned} \frac{\partial f}{\partial \phi_0} &= 2a\phi_0 + 2\phi_0^3 + 2ck^2\phi_0 + 2k^4\phi_0 = 0 \\ (\phi_0^2 + a + ck^2 + k^4)\phi_0 &= 0 \\ \frac{\partial f}{\partial k} &= 2ck\phi_0^2 + 4k^3\phi_0^2 = 0 \\ (c + 2k^2)k\phi_0^2 &= 0 \end{aligned}$$

Equilibrium solutions include

$$\begin{cases} \phi_0, k = 0 & \implies f = 0 \\ k = \pm\sqrt{-\frac{c}{2}}, \phi_0 = 0 & \implies f = 0 \\ k = \pm\sqrt{-\frac{c}{2}}, \phi_0 = \sqrt{-a + \frac{c^2}{4}} & \implies f = -\frac{1}{2}\left(-a + \frac{c^2}{4}\right)^2 \\ k = 0, \phi_0 = \sqrt{-a} & \implies f = -\frac{a^2}{2} \end{cases}$$

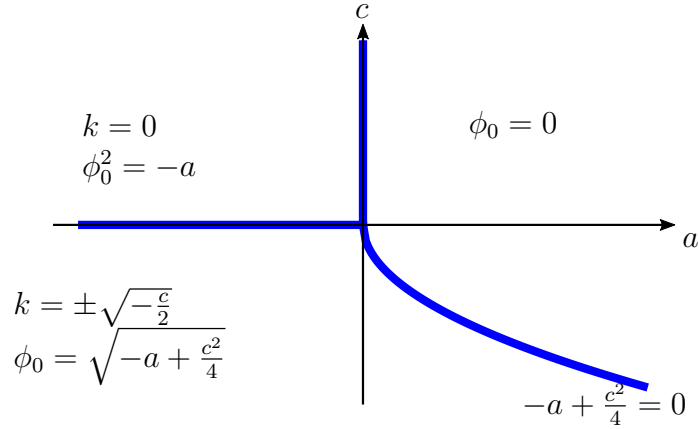
Nonzero solutions of ϕ_0 or k exist only if the coefficients allow real solution, which means

$$\text{minimum is } \begin{cases} c > 0, a > 0 & \implies f(0, 0) = 0 \\ c > 0, a < 0 & \implies f(\sqrt{-a}, 0) = -\frac{a^2}{2} \\ c < 0, a > \frac{c^2}{4} & \implies f(0, 0) = f(0, \pm\sqrt{-\frac{c}{2}}) = 0 \\ c < 0, a < \frac{c^2}{4} & \implies f(\sqrt{-a + \frac{c^2}{4}}, \pm\sqrt{-\frac{c}{2}}) = -\frac{1}{2}\left(-a + \frac{c^2}{4}\right)^2 \\ c < 0, a < 0 & \implies f(\sqrt{-a + \frac{c^2}{4}}, \pm\sqrt{-\frac{c}{2}}) = -\frac{1}{2}\left(-a + \frac{c^2}{4}\right)^2 \end{cases}$$

where the last two cases can be considered as one phase. δ dependence is not present because the free energy has a global phase symmetry, which is spontaneously broken by the arbitrarily phased state.

(d)

Using the categories given in (c)



Near the tricritical point in the ordered phase $k = \pm\sqrt{-\frac{c}{2}}, \phi_0 = \sqrt{-a + \frac{c^2}{4}}$:

If $c = a$, we get

$$\phi_0 = \sqrt{\frac{c^2}{4} - c} \approx |c|^{\frac{1}{2}}$$

However if $a = 0, c < 0$

$$\phi_0 = \sqrt{\frac{c^2}{4}} = \frac{1}{2}|c|$$

The critical exponents are not the same along these two directions in the a - c plane.

Example 3.4

$$E = - \sum_{ij} (\mathbf{s}_i \cdot \mathbf{s}_j)^2$$

(a)

The nematic energy is symmetric under transform $\mathbf{s}_i \rightarrow -\mathbf{s}_i$, and thus does not distinguish between alignment and antialignment of molecules. The statistical weight of different values of vector $\mathbf{m} \equiv \frac{1}{N} \sum_i \mathbf{s}_i$ is sharply peaked at $\mathbf{m} = 0$, so \mathbf{m} is not a good order parameter.

(b)

Define

$$S_{\alpha\beta} \equiv \frac{1}{N} \sum_i (3s_{i\alpha}s_{i\beta} - \delta_{\alpha\beta})$$

Its trace can be calculated as

$$\begin{aligned} \text{Tr}(S) &= \sum_{\alpha} S_{\alpha\alpha} \\ &= \sum_{\alpha,i} \frac{1}{N} (3s_{i\alpha}^2 - \delta_{\alpha\alpha}) \\ &= \sum_i \frac{1}{N} (3\mathbf{s}_i \cdot \mathbf{s}_i - 3) \\ &= 0 \end{aligned}$$

(c)

Landau free energy expansion

$$f = a \text{Tr}(S \cdot S) + b \text{Tr}(S \cdot S \cdot S) + c \text{Tr}(S \cdot S \cdot S \cdot S)$$

applying mean-field theory

$$S_{\alpha\beta} = Q(3n_{\alpha}n_{\beta} - \delta_{\alpha\beta})$$

we have (summed over repeated indices)

$$\begin{aligned} \text{Tr}(S \cdot S) &= Q^2(9n_{\alpha}n_{\beta}n_{\beta}n_{\alpha} - 2\delta_{\alpha\beta}3n_{\beta}n_{\alpha} + \delta_{\alpha\beta}\delta_{\beta\alpha}) \\ \text{Tr}(S \cdot S) &= Q^2(9 - 6 + 3) \\ \text{Tr}(S \cdot S) &= 6Q^2 \\ \text{Tr}(S \cdot S \cdot S) &= Q^3(9n_{\alpha}n_{\gamma} - 6n_{\alpha}n_{\gamma} + \delta_{\alpha\gamma})(3n_{\gamma}n_{\alpha} - \delta_{\gamma\alpha}) \\ \text{Tr}(S \cdot S \cdot S) &= Q^3(9 - 3 + 3 - 3) \end{aligned}$$

$$\begin{aligned}
\text{Tr}(S \cdot S \cdot S) &= 6Q^3 \\
\text{Tr}(S \cdot S \cdot S \cdot S) &= Q^4(3n_\alpha n_\gamma + \delta_{\alpha\gamma})(3n_\alpha n_\gamma + \delta_{\alpha\gamma}) \\
\text{Tr}(S \cdot S \cdot S \cdot S) &= Q^4(9 + 6 + 3) \\
\text{Tr}(S \cdot S \cdot S \cdot S) &= 18Q^4
\end{aligned}$$

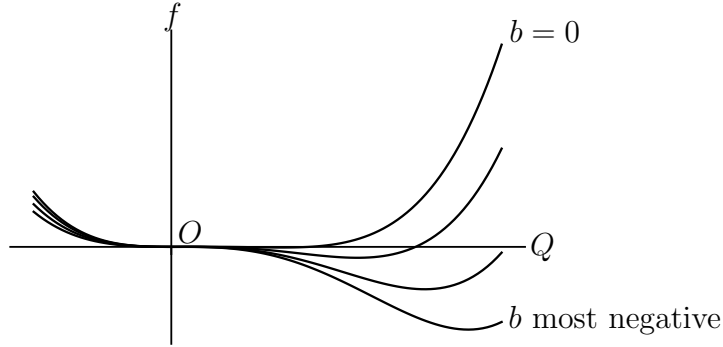
substituting into f

$$f = 6(aQ^2 + bQ^3 + 3cQ^4)$$

The factor of 6 can be discarded for simplicity. Extrema can be found as

$$\begin{aligned}
\frac{\partial f}{\partial Q} &= (2a + 3bQ + 12cQ^2)Q = 0 \\
\frac{\partial^2 f}{\partial Q^2} &= 2a + 6bQ + 36cQ^2 \\
&= 2a + 3bQ + 12cQ^2 + 3bQ + 24cQ^2 \\
Q &= \begin{cases} 0 \\ \frac{-3b \pm \sqrt{9b^2 - 96ac}}{24c} \end{cases}
\end{aligned}$$

Given that $a, c > 0$, disordered phase $Q = 0$ is always (albeit very narrow) metastable, if not the global minimum.



Negative Q solutions can be abandoned for $b \leq 0$. Ordering transition occurs when $f(\frac{-3b + \sqrt{9b^2 - 96ac}}{24c}) \leq f(0)$, which is equivalent to the condition that

$$Q^2(a + bQ + 3cQ^2) = 0$$

has a nonzero real solution, i.e.

$$b^2 - 12ac \geq 0 \implies b \leq -\sqrt{12ac}$$

At this value of b , the nonzero solution which is real minimum is

$$Q = \sqrt{\frac{a}{3c}}$$

i.e. the transition is *first order*, or discontinuous.

(d)

Above the transition $b < -\sqrt{12ac}$, the liquid is in disordered phase, $Q = 0$. Just below the transition $b \leq -\sqrt{12ac}$, the liquid is in ordered phase $Q = \sqrt{\frac{a}{3c}}$.

Example Sheet 4

Example 4.1

Contour integral exercises

(a)

Let $z = e^{i\theta}$,

$$\begin{aligned} \int_0^{2\pi} \frac{d\theta}{a + b \sin \theta} &= \int_0^{2\pi} \frac{2 d\theta}{2a - ibe^{i\theta} + ibe^{-i\theta}} \\ &= \int_C \frac{-2i dz}{2az - ibz^2 + ib} \\ &= \int_C \frac{2 dz}{bz^2 + 2iaz - b} \end{aligned}$$

Where C is the counterclockwise unit circle on the complex plane. The function

$$\frac{2}{bz^2 + 2iaz - b}$$

can be decomposed into

$$\frac{2}{b(z - z_+)(z - z_-)}$$

where z_{\pm} are singular points.

$$z_{\pm} = \frac{a \pm \sqrt{a^2 - b^2}}{ib}$$

Given $a > b$

$$\begin{aligned} (a - b)^2 &< a^2 - b^2 \\ \frac{a - \sqrt{a^2 - b^2}}{b} &< 1 \end{aligned}$$

z_- is the only singularity inside the unit circle. Therefore the contour integral evaluates to

$$\begin{aligned} \int_0^{2\pi} \frac{d\theta}{a + b \sin \theta} &= 2\pi i \frac{2}{b(z_- - z_+)} \\ &= 2\pi i \frac{2}{b(z_- - z_+)} \\ &= 2\pi i \frac{2i}{-2\sqrt{a^2 - b^2}} \\ &= \frac{2\pi}{\sqrt{a^2 - b^2}} \end{aligned}$$

(b)

$$\begin{aligned}\int_0^\infty \frac{dx}{1+x^6} &= \frac{1}{2} \int_{-\infty}^\infty \frac{dx}{1+x^6} \\ &= \frac{1}{2} \int_C \frac{dz}{1+z^6}\end{aligned}$$

Where C is the counterclockwise infinite semicircle in the upper-half of the complex plane, and by Jordan's lemma the integral on the arc vanishes as the radius approaches infinity. The singularities in the upper-half plane are

$$z_n = e^{\frac{i(2n+1)\pi}{6}} \quad \text{for } n = 0, 1, 2$$

l'Hopital's rule gives

$$\begin{aligned}\int_0^\infty \frac{dx}{1+x^6} &= 2\pi i \frac{1}{2} \left(\frac{1}{6z^5} \Big|_{z_0} + \frac{1}{6z^5} \Big|_{z_1} + \frac{1}{6z^5} \Big|_{z_2} \right) \\ &= \frac{\pi i}{6} \left(e^{-i\pi\frac{5}{6}} + e^{-i\pi\frac{15}{6}} + e^{-i\pi\frac{25}{6}} \right) \\ &= \frac{\pi i}{6} \left(-\frac{i}{2} - i - \frac{i}{2} \right) \\ &= \frac{\pi}{3}\end{aligned}$$

Example 4.2

The steady-state response of this circuit for each frequency is described by the net impedance of the circuit

$$\begin{aligned}Z(\omega) &= \left(\frac{1}{Z_C} + \frac{1}{Z_L + Z_R} \right)^{-1} \\ &= \frac{i\omega L + R}{1 + i\omega RC - \omega^2 LC}\end{aligned}$$

The temporal susceptibility can be obtained by inverse Fourier transform

$$\begin{aligned}Z(t) &= \int_{-\infty}^\infty \frac{d\omega}{2\pi} Z(\omega) e^{i\omega t} \\ &= \int_{-\infty}^\infty \frac{d\omega}{2\pi} \frac{(i\omega L + R) e^{i\omega t}}{1 + i\omega RC - \omega^2 LC} \\ &= i \sum_{\mathbb{C}} \text{res} \left(Z(\omega) e^{i\omega t} \right)\end{aligned}$$

For $t > 0$, \mathbb{C} is the upper-half ω -complex plane. The singularities of $Z(\omega)e^{i\omega t}$ are at

$$\omega_{\pm} = \frac{iR \pm \sqrt{4L/C - R^2}}{2L}$$

Consider light damping such that the square root is real. Both poles are now in the upper-half plane, so we have

$$\begin{aligned} Z(t) &= -i \left(\frac{i\omega_+ L + R}{LC(\omega_+ - \omega_-)} e^{i\omega_+ t} + \frac{i\omega_- L + R}{LC(\omega_- - \omega_+)} e^{i\omega_- t} \right) \\ Z(t) &= -i \left(\frac{i\omega_+ L + R}{C\sqrt{4L/C - R^2}} e^{i\omega_+ t} - \frac{i\omega_- L + R}{C\sqrt{4L/C - R^2}} e^{i\omega_- t} \right) \end{aligned}$$

for $t \geq 0$. There are no poles in the lower-half plane, so $Z(t) = 0$ for $t < 0$ as required by causality. By convolution theorem, when an input voltage $I_0 \cos(\omega t)$ which is turned on at $t = 0$ is supplied

$$\begin{aligned} V_C(t) &= \int_{-\infty}^{\infty} Z(t - t') I(t') dt' \\ V_C(t) &= \frac{I_0}{C\sqrt{4L/C - R^2}} \int_0^t \left[(\omega_+ L - iR) e^{i\omega_+(t-t')} - (\omega_- L - iR) e^{i\omega_-(t-t')} \right] \cos(\omega t') dt' \end{aligned}$$

Example 4.3

The Green's function for a quantum-mechanical particle with Hamiltonian H is defined by

$$\left(i\hbar \frac{\partial}{\partial t} - H \right) G(\mathbf{r} - \mathbf{r}'; t - t') = \delta^3(\mathbf{r} - \mathbf{r}') \delta(t - t')$$

Performing Fourier transform in the temporal domain

$$\begin{aligned} G(\mathbf{r} - \mathbf{r}'; z) &= \int e^{iz(t-t')/\hbar} G(\mathbf{r} - \mathbf{r}'; t - t') dt \\ \left(i\hbar \frac{\partial}{\partial t} - H \right) G(\mathbf{r} - \mathbf{r}'; z) &= -z \int e^{iz(t-t')/\hbar} G(t - t') dt + \int e^{iz(t-t')/\hbar} \delta^3(\mathbf{r} - \mathbf{r}') \delta(t - t') dt \\ \left(\frac{\hbar^2}{2m} \nabla^2 + z \right) G(\mathbf{r} - \mathbf{r}'; z) &= \delta^3(\mathbf{r} - \mathbf{r}') \end{aligned}$$

Similarly, in space domain

$$\left(\frac{\hbar^2}{2m} \nabla^2 + z \right) G(\mathbf{r}; z) = (2\pi)^{-3} \int -\frac{\hbar^2 k^2}{2m} e^{i\mathbf{k} \cdot (\mathbf{r} - \mathbf{r}')} G(\mathbf{k}; z) d^3 \mathbf{k} + z G(\mathbf{r}, z)$$

$$1 = -\frac{\hbar^2 k^2}{2m} G(\mathbf{k}; z) + z G(\mathbf{k}, z)$$

$$G(\mathbf{k}, z) = \frac{1}{z - \frac{\hbar^2 k^2}{2m}}$$

Transforming back

$$G(\mathbf{r} - \mathbf{r}'; z) = (2\pi)^{-3} \int e^{i\mathbf{k} \cdot (\mathbf{r} - \mathbf{r}')} G(\mathbf{k}; z) d^3\mathbf{k}$$

$$G(\mathbf{r} - \mathbf{r}'; z) = (2\pi)^{-3} \int \frac{\exp(i\mathbf{k} \cdot (\mathbf{r} - \mathbf{r}'))}{z - \frac{\hbar^2 k^2}{2m}} d^3\mathbf{k}$$

letting $z = E + i\epsilon$ where ϵ is small,

$$G(\mathbf{r} - \mathbf{r}'; z) = (2\pi)^{-3} \int \frac{\exp(i\mathbf{k} \cdot (\mathbf{r} - \mathbf{r}'))}{E + i\epsilon - \frac{\hbar^2 k^2}{2m}} d^3\mathbf{k}$$

$$= (2\pi)^{-3} \int_0^\infty \int_0^{2\pi} \int_0^\pi \frac{2m \exp(i\mathbf{k} \cdot (\mathbf{r} - \mathbf{r}'))}{-\hbar^2(k - k_+)(k - k_-)} k^2 \sin \theta d\theta d\phi dk$$

$$= -(2\pi)^{-2} \frac{2m}{\hbar^2} \int_0^\infty \int_0^\pi \frac{k^2 \exp(ik|\mathbf{r} - \mathbf{r}'| \cos \theta)}{(k - k_+)(k - k_-)} \sin \theta d\theta dk$$

$$= -(2\pi)^{-2} \frac{2m}{|\mathbf{r} - \mathbf{r}'| \hbar^2} \int_{-\infty}^\infty \frac{k \sin(k|\mathbf{r} - \mathbf{r}'|)}{(k - k_+)(k - k_-)} dk$$

where the k_z -axis is aligned to $\mathbf{r} - \mathbf{r}'$. The poles are at

$$k_\pm = \pm \frac{\sqrt{2m(E + i\epsilon)}}{\hbar} = \pm \frac{\sqrt{2mE}}{\hbar} \left(1 + \frac{i\epsilon}{2E}\right)$$

(a)

With $E > 0$, there are two poles, one just above and another just below the real axis. The integrand vanishes for the infinite arc on the upper half-plane, for $\epsilon > 0$, k_+ is above the real axis,

$$G(\mathbf{r} - \mathbf{r}'; z) = -i(2\pi)^{-1} \frac{2m}{|\mathbf{r} - \mathbf{r}'| \hbar^2} \frac{k_+ \sin(k_+|\mathbf{r} - \mathbf{r}'|)}{(k_+ - k_-)}$$

$$G(\mathbf{r} - \mathbf{r}'; z) = -i(2\pi)^{-1} \frac{2m}{|\mathbf{r} - \mathbf{r}'| \hbar^2} \frac{\sqrt{2mE} \sin(\sqrt{2mE}|\mathbf{r} - \mathbf{r}'|/\hbar)}{2\sqrt{2mE}}$$

$$G(\mathbf{r} - \mathbf{r}'; z) = -i \frac{m}{2\pi|\mathbf{r} - \mathbf{r}'| \hbar^2} \sin(\sqrt{2mE}|\mathbf{r} - \mathbf{r}'|/\hbar)$$

for $\epsilon < 0$, k_- is above the real axis

$$G(\mathbf{r} - \mathbf{r}'; z) = i \frac{m}{2\pi |\mathbf{r} - \mathbf{r}'| \hbar^2} \sin\left(\sqrt{2mE} |\mathbf{r} - \mathbf{r}'| / \hbar\right)$$

The difference in the limits $\Delta G = G_{\epsilon=0^+} - G_{\epsilon=0^-}$ can be expressed as

$$\begin{aligned} \Delta G &= -2\pi i \frac{2m}{4\pi^2 |\mathbf{r} - \mathbf{r}'| \hbar^2} \sin\left(\sqrt{2mE} |\mathbf{r} - \mathbf{r}'| / \hbar\right) \\ \lim_{r \rightarrow r'} \Delta G &= -2\pi i \frac{m}{2\pi^2 \hbar^3} \sqrt{2mE} \end{aligned}$$

(b)

With $E < 0$, the two poles are nearly along the imaginary axis. An infinitesimal ϵ has no effect on which one is in which plane. It is always $k_+ = +i \frac{\sqrt{-2mE}}{\hbar}$ which is in the upper half-plane.

$$G(\mathbf{r} - \mathbf{r}'; z) = \frac{-im}{2\pi |\mathbf{r} - \mathbf{r}'| \hbar^2} \sinh\left(\sqrt{-2mE} |\mathbf{r} - \mathbf{r}'| / \hbar\right)$$

Therefore

$$\Delta G = -2\pi i \frac{2m}{4\pi^2 |\mathbf{r} - \mathbf{r}'| \hbar^2} \sin\left(\sqrt{2mE} |\mathbf{r} - \mathbf{r}'| / \hbar\right) \Theta(E)$$

The number of states in a sphere of radius k in phase space is

$$N = \frac{V}{(2\pi)^3} \frac{4\pi}{3} k^3$$

Using $E = \frac{\hbar^2 k^2}{2m} \implies k = \sqrt{2mE} / \hbar$

$$\begin{aligned} \rho(E) &= \frac{dN}{dE} \\ &= \frac{dN}{dk} \frac{dk}{dE} \\ &= \frac{V}{(2\pi)^3} 4\pi \frac{2mE}{\hbar^2} \frac{\sqrt{2m}}{2\hbar\sqrt{E}} \\ &= \frac{V}{2\pi^2} \frac{m\sqrt{2mE}}{\hbar^3} \\ &= \frac{V}{-2\pi i} \lim_{r \rightarrow r'} \Delta G \end{aligned}$$

For a system with Hamiltonian H , energy eigenvalues E_n , and corresponding eigenfunctions $\phi_n(\mathbf{r})$, using the earlier expression which is independent of the dispersion relation

$$(z - H)G(\mathbf{r} - \mathbf{r}'; z) = \delta^3(\mathbf{r} - \mathbf{r}')$$

$$\begin{aligned}
& \int d^3\mathbf{r} \phi_n^*(\mathbf{r})(z - H)G(\mathbf{r} - \mathbf{r}'; z) = \int d^3\mathbf{r} \phi_n^*(\mathbf{r})\delta^3(\mathbf{r} - \mathbf{r}') \\
\text{Hermitian } H \implies & \int d^3\mathbf{r} G(\mathbf{r} - \mathbf{r}'; z)(z - E_n)\phi_n(\mathbf{r}) = \phi_n(\mathbf{r}') \\
& \int d^3\mathbf{r} \underbrace{\sum_n \phi_n(\mathbf{r})\phi_n^*(\mathbf{r}')}_{=\delta^3(\mathbf{r}-\mathbf{r}')} G(\mathbf{r} - \mathbf{r}'; z) = \sum_n \frac{\phi_n(\mathbf{r}')\phi_n^*(\mathbf{r}')}{z - E_n} \\
& G(\mathbf{r}'' - \mathbf{r}'; z) = \sum_n \frac{\phi_n(\mathbf{r}')\phi_n^*(\mathbf{r}'')}{z - E_n}
\end{aligned}$$

Given

$$\lim_{y \rightarrow 0^+} \frac{1}{x \pm iy} = \frac{1}{x} \mp i\pi\delta(x)$$

the Dirac delta can be expressed, using a small ϵ

$$\delta(E - E_n) = \frac{1}{2i\pi} \left(\frac{1}{E - E_n - i\epsilon} - \frac{1}{E - E_n + i\epsilon} \right)$$

$$\begin{aligned}
\rho(\mathbf{r}) &= \sum_n \phi_n(\mathbf{r})\phi_n^*(\mathbf{r}) \\
\rho(\mathbf{r}; E) &= \sum_n \phi_n(\mathbf{r})\phi_n^*(\mathbf{r})\delta(E - E_n) \\
\rho(\mathbf{r}; E) &= \sum_n \phi_n(\mathbf{r})\phi_n^*(\mathbf{r}) \frac{1}{2i\pi} \left(\frac{1}{E - E_n - i\epsilon} - \frac{1}{E - E_n + i\epsilon} \right) \\
\rho(\mathbf{r}; E) &= \frac{1}{2i\pi} \sum_n \left(\frac{\phi_n(\mathbf{r})\phi_n^*(\mathbf{r})}{E - E_n - i\epsilon} - \frac{\phi_n(\mathbf{r})\phi_n^*(\mathbf{r})}{E - E_n + i\epsilon} \right) \\
\rho(\mathbf{r}; E) &= \frac{1}{2i\pi} [G_{0^-}(\mathbf{r}, \mathbf{r}; E) - G_{0^+}(\mathbf{r}, \mathbf{r}; E)] \\
\rho(\mathbf{r}; E) &= \frac{1}{-2\pi i} \Delta G(\mathbf{r}, \mathbf{r}, E)
\end{aligned}$$

Example 4.4

Start with the definition of linear susceptibility $\alpha(t)$

$$x(t) = \int_{-\infty}^{\infty} f(t')\alpha(t - t') dt'$$

By convolution theorem

$$x(\omega) = f(\omega)\alpha(\omega)$$

Causality demands that $\alpha(t) = 0$ for $t < 0$. We can therefore write

$$\alpha(t) = \Theta(t)v(t) \quad \Longrightarrow \quad \alpha(\omega) = \int \Theta(\omega')v(\omega - \omega')\frac{d\omega'}{2\pi}$$

The Fourier transform of the Heaviside step function is

$$\begin{aligned} \Theta(\omega) &= \int_0^{\infty} 1e^{i\omega t} dt \\ &= \lim_{\epsilon \rightarrow 0} \int_0^{\infty} 1e^{i\omega t - \epsilon t} dt \\ &= \lim_{\epsilon \rightarrow 0} \left[-\frac{1}{i\omega - \epsilon} \right] \\ &= \lim_{\epsilon \rightarrow 0} \left[\frac{\epsilon + i\omega}{\omega^2 + \epsilon^2} \right] \\ &= \frac{i}{\omega} + \pi\delta(\omega) \end{aligned}$$

Substituting into $\alpha(\omega) = \alpha'(\omega) + i\alpha''(\omega)$ where α' and α'' are the real and imaginary parts.

$$\begin{aligned} \alpha(\omega) &= \int \left(\frac{i}{\omega} + \pi\delta(\omega) \right) v(\omega - \omega') \frac{d\omega'}{2\pi} \\ \alpha(\omega) &= \int \frac{i}{\omega} v(\omega - \omega') \frac{d\omega'}{2\pi} + \frac{1}{2} \int \delta(\omega) v(\omega - \omega') d\omega \\ \alpha(\omega) &= \int \frac{i}{\omega} v(\omega - \omega') \frac{d\omega'}{2\pi} + \frac{1}{2} v(\omega') \end{aligned}$$

(a)

Assume $v(t)$ is antisymmetric, so that $v(\omega)$ is purely imaginary

$$\begin{aligned} \alpha(\omega) &= \int \frac{i}{\omega} v(\omega - \omega') \frac{d\omega'}{2\pi} + \frac{1}{2} v(\omega') \\ \alpha(\omega) &= - \int \frac{2\alpha''(\omega')}{\omega - \omega'} \frac{d\omega'}{2\pi} + i\alpha''(\omega) \\ \alpha'(\omega) &= \int \frac{2\alpha''(\omega')}{\omega' - \omega} \frac{d\omega'}{2\pi} \end{aligned}$$

(b)

Assume $v(t)$ is symmetric, so that $v(\omega)$ is purely real

$$\alpha(\omega) = \int \frac{i}{\omega} v(\omega - \omega') \frac{d\omega'}{2\pi} + \frac{1}{2} v(\omega')$$

$$\alpha(\omega) = \int \frac{i2\alpha'(\omega')}{\omega - \omega'} \frac{d\omega'}{2\pi} + \alpha'(\omega)$$

$$\alpha''(\omega) = \int \frac{2\alpha'(\omega')}{\omega - \omega'} \frac{d\omega'}{2\pi}$$

The equation of motion for a damped harmonic oscillator has the form

$$\ddot{x} + \gamma\dot{x} + \omega_0^2 x = f(t)$$

$$x(t) = \int G(t - t') f(t') dt'$$

$$-\omega^2 x(\omega) + i\omega\gamma x(\omega) + \omega_0^2 x(\omega) = f(\omega)$$

$$x(\omega) = G(\omega) f(\omega)$$

$$G(\omega) = \frac{1}{(\omega_0^2 - \omega^2) + i\omega\gamma}$$

$$G(\omega) = \frac{\omega_0^2 - \omega^2 - i\omega\gamma}{(\omega_0^2 - \omega^2)^2 + \omega^2\gamma^2}$$

The Kramers-Kronig relations state

$$G''(\omega) = \int \frac{2G'(\omega')}{\omega - \omega'} \frac{d\omega'}{2\pi} \tag{1}$$

$$G'(\omega) = \int \frac{2G''(\omega')}{\omega' - \omega} \frac{d\omega'}{2\pi} \tag{2}$$