

2 HOUR 15 MINUTES

DOCUMENTS, POCKET CALCULATORS AND ANY ELECTRONIC DEVICE NOT ALLOWED

Concise but explicative answers expected throughout. No bonus for verbosity.

A Basic questions

- 1) What is an order parameter?
- 2) How are phase transition classified ?
- 3) What are the main problems faced by a statistical mechanics treatment of phase transitions?
- 4) What is the meaning of the term *mean-field* and what is the interest of such a view?
- 5) In which sense can magnets and liquids be viewed as alike ?
- 6) In a magnetic system, how is c_B , the specific heat at fixed magnetic field, related to the free energy F and the temperature T ?
- 7) What are liquid crystals ? For studying the isotropic to nematic phase transition of liquid crystals *confined in a planar membrane*, what is the relevant order parameter?
- 8) Do phase transitions always result from a tradeoff between energy and entropy ?
- 9) What is called the fluctuation-response connection ?
- 10) What did Rudolf Peierls achieve in the context of phase transitions?

B Ising magnets / approximate and exact treatments

- 1) In a mean-field treatment of Ising model, with aligning coupling $J > 0$, on a lattice such that each spin is coupled to z nearest neighbors, what is the phase transition taking place without a magnetic field, and what is the corresponding critical temperature ? How do these results depend on space dimension ?
- 2) Within mean-field again, how is the magnetization m related to the external magnetic field B and temperature T ? Compute the critical exponent γ governing the behaviour of the susceptibility, for T below the critical temperature.
- 3) We now restrict to the one-dimensional Ising model with periodic boundary conditions. The N -spin Hamiltonian reads

$$H = -J \sum_{i=1}^{N-1} S_i S_{i+1} - B \sum_{i=1}^N S_i \quad (1)$$

We seek for a calculation of the free energy by a transfer matrix technique. Write two distinct and eligible transfer matrices, and check explicitly that they lead to the same partition function. Hint: there are infinitely many ways of writing the transfer matrix. Only two are asked for.

C Landau theory and tricriticality

Within a Landau approach, the free energy is expanded in powers of the order parameter ϕ , in the form

$$\mathcal{R} = \frac{1}{2} a_2 \phi^2 + \frac{1}{4} a_4 \phi^4 + \frac{1}{6} a_6 \phi^6, \quad (2)$$

where in the vicinity of T_c , the coefficient a_2 linearly depends on temperature T : $a_2 = (T - T_c) \tilde{a}_2$ (with $\tilde{a}_2 > 0$). For simplicity, we suppose that a_4 and a_6 are independent on temperature.

C.1 Order of transitions and sign of coefficients

1. Provide an example of a physical system where such an expansion may be relevant.
2. What should the sign of a_6 be?
3. Sketch the free energy profiles $\mathcal{R}(\phi)$ for different temperatures, treating separately the cases $a_4 > 0$ and $a_4 < 0$. For each case, what is the order of the corresponding phase transition embodied in Eq. (2)?
4. In the first order transition case, we denote T^* the critical temperature. What are the conditions on \mathcal{R} which determine this temperature? At $T = T^*$, give the values of ϕ that minimize the free energy and show that

$$T^* = T_c + \alpha \frac{a_4^2}{\tilde{a}_2 a_6}.$$

What is the value of α ?

5. Draw a schematic phase diagram in the plane (T, a_4) , for fixed values of \tilde{a}_2 and a_6 . Indicate the phase transition lines of first and second orders. In which point of the diagram do they meet?

C.2 Study of the tricritical point

We will now assume that $a_4 = 0$, which defines for our model a so-called tricritical point.

1. What is the order of the phase transition ?
2. How does the order parameter depend on temperature, in the vicinity of T_c ? Infer from this behaviour the value of the β exponent, defined by $\phi \propto (T_c - T)^\beta$ below the critical point. What is the value of β when $a_4 > 0$?
3. Under the action of an applied external field B , which additional term should appear in the free energy ? What is the exponent δ which measures, at $T = T_c$, the response to B through $\phi \propto B^{1/\delta}$? Same question when $a_4 > 0$.

C.3 Beyond Landau...

We again address the case $a_4 = 0$.

1. Write a free energy functional of the Ginzburg-Landau type, that generalizes expression (2) to situations where ϕ changes with position \vec{r} , and which includes a term stemming from an external field $B(\vec{r})$.
2. What is the differential equation fulfilled by $\Gamma(\vec{r}, \vec{r}')$ the correlation function of the order parameter? What form does it take when the system is spatially homogeneous?
3. Compute the value of critical exponent ν , dealing with the correlation length. How does it compare to its counterpart when a_4 is non-vanishing?