

A) $p(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left[-\frac{(x-m)^2}{2\sigma^2}\right]$

with $m=1$ and $\sigma=2$.

$\langle X \rangle = 1$ by definition

$\langle X^2 \rangle - \langle X \rangle^2 = \sigma^2 = 4$ by definition

$\Rightarrow \langle X^2 \rangle = 5$

$\langle (X - \langle X \rangle)^3 \rangle = 0$ by symmetry

$\Rightarrow \langle X^3 - 3X^2\langle X \rangle + 3X\langle X \rangle^2 - \langle X \rangle^3 \rangle = 0$

$\langle X^3 \rangle = 3\langle X^2 \rangle \langle X \rangle - 2\langle X \rangle^3$

$= 3 \cdot 5 - 2$

$\langle X^3 \rangle = 13$

$\langle e^{kX} \rangle = e^{km} e^{k^2\sigma^2/2}$

$\Rightarrow \langle e^X \rangle = e \cdot e^2 = e^3$

2) $\mathbb{T} = \begin{pmatrix} e^{+\beta J} & e^{-\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{-\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{-\beta J} & e^{+\beta J} \end{pmatrix}$

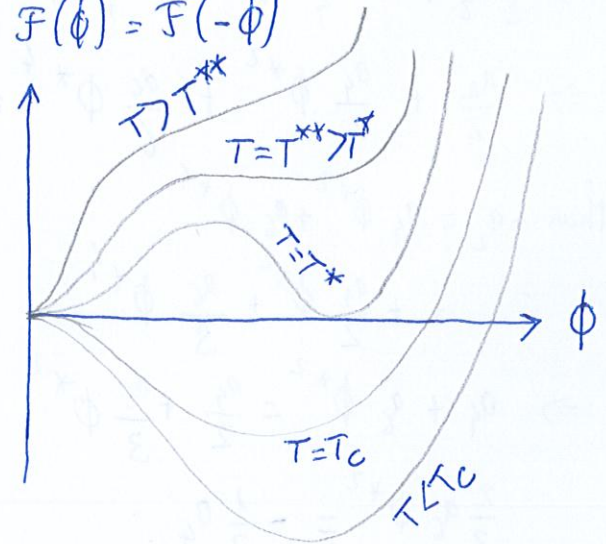
In the case of a 4-state spin:

$\mathbb{T} = \begin{pmatrix} e^{+\beta J} & e^{-\beta J} & e^{-\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{+\beta J} & e^{-\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{-\beta J} & e^{+\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{-\beta J} & e^{-\beta J} & e^{+\beta J} \end{pmatrix}$

B) 1) The standard ferromagnetic Ising model with spins $1/2$.

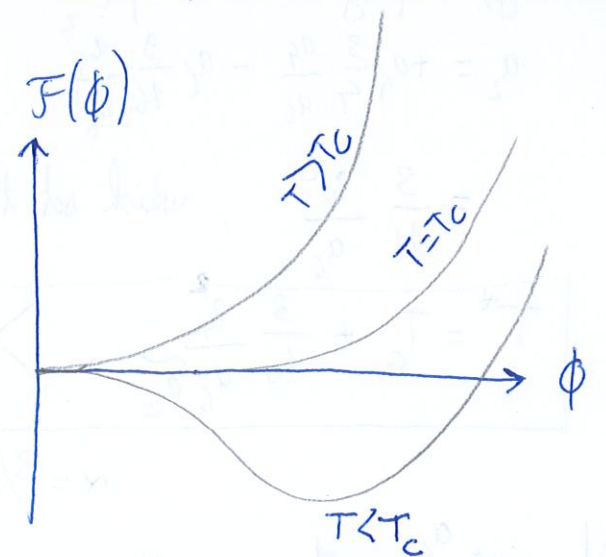
2) $a_0 > 0$ to guarantee stability

3) $F(\phi) = F(-\phi)$

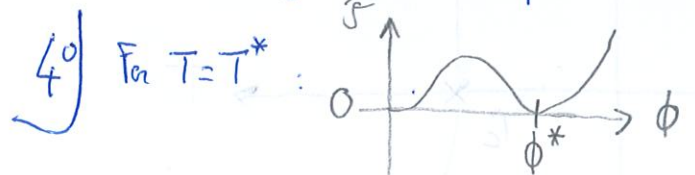


$T_c < T^* < T^{**}$

First order phase transition at $T = T^*$



Scenario of a second order phase transition



$F(0) = 0 = F(\phi^*)$

$F'(\phi^*) = 0$ and $\phi^* \neq 0$

$$F(\phi^*) = 0 = a_2 \phi^* + a_4 \phi^{*3} + a_6 \phi^{*5}$$

and since $\phi^* \neq 0$, we get

$$a_2 + a_4 \phi^{*2} + a_6 \phi^{*4} = 0$$

with $F(\phi^*) = 0$

$$\Rightarrow \frac{1}{2} a_2 \phi^{*2} + \frac{1}{4} a_4 \phi^{*4} + \frac{1}{6} a_6 \phi^{*6} = 0$$

$$\Rightarrow \frac{a_2}{2} + \frac{a_4}{4} \phi^{*2} + \frac{a_6}{6} \phi^{*4} = 0$$

$$\text{Thus } -a_2 = a_4 \phi^{*2} + a_6 \phi^{*4} \quad (1)$$

$$= + \frac{a_4}{2} \phi^{*2} + \frac{a_6}{3} \phi^{*4}$$

$$\Rightarrow a_4 + a_6 \phi^{*2} = \frac{a_4}{2} + \frac{a_6}{3} \phi^{*2}$$

$$\frac{2}{3} a_6 \phi^{*2} = -\frac{1}{2} a_4$$

$$\phi^{*2} = -\frac{3}{4} \frac{a_4}{a_6} > 0$$

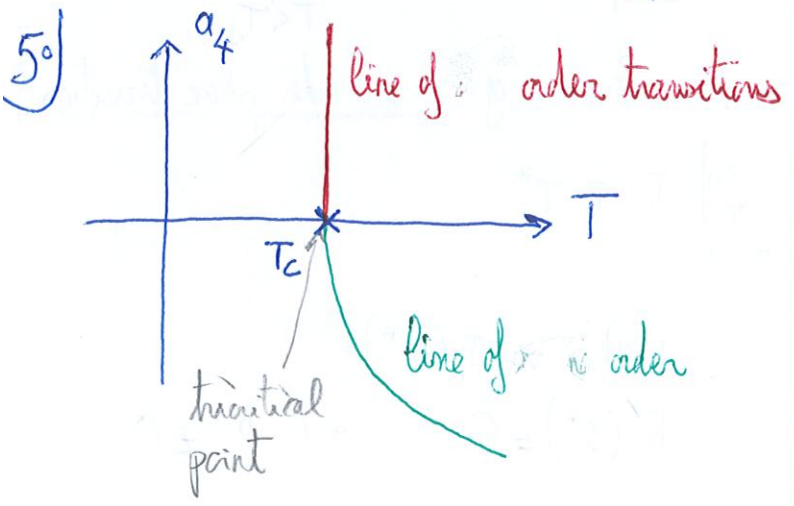
Finally, we plug back in Eq (1) to find

$$a_2 = +a_4 \frac{3}{4} \frac{a_4}{a_6} - a_6 \frac{9}{16} \frac{a_4^2}{a_6^2}$$

$$= \frac{3}{16} \frac{a_4^2}{a_6}, \text{ which set the temper.}$$

$$T^* = T_c + \frac{3}{16} \frac{a_4}{a_6} \frac{1}{a_2} > T_c$$

$$\alpha = 3/16$$



B2) For $a_4 = 0$, the scenario is of the same type as with $a_4 > 0$, hence 2nd order.

2) the order parameter is set by $F'(\phi) = 0$, while $\phi \neq 0$

$$\Rightarrow a_2 \phi + a_6 \phi^5 = 0$$

$$\Rightarrow a_2 + a_6 \phi^4 = 0$$

$$\Rightarrow \phi = \left(-\frac{a_2}{a_6}\right)^{1/4} = \left[\frac{\tilde{a}_2 (T_c - T)}{a_6}\right]^{1/4}$$

and thus $\beta = 1/4$. For $a_4 > 0$, $\beta = 1/2$

3) For $\beta \neq 0$, the magnetic-like free energy reads

$$F(\phi) = \frac{a_2}{2} \phi^2 + \frac{a_4}{4} \phi^4 + \frac{a_6}{6} \phi^6 - \beta \phi$$

At $T = T_c$, $a_2 = 0$ and here, $a_4 = 0$

Thus, the equation of state follows from

$$\frac{\partial F}{\partial \phi} = 0$$

$$= a_6 \phi^5 - \beta$$

$$\Rightarrow \beta = 5$$

For $a_4 > 0$, we get at $T = T_c$:

$$a_4 \phi^3 + a_6 \phi^5 = \beta$$

meaning that $\beta = 3$, i.e. the same (mean-field) result as when $a_4 = 0$.