

بِسْمِ
الرَّحْمَنِ
الرَّحِيمِ

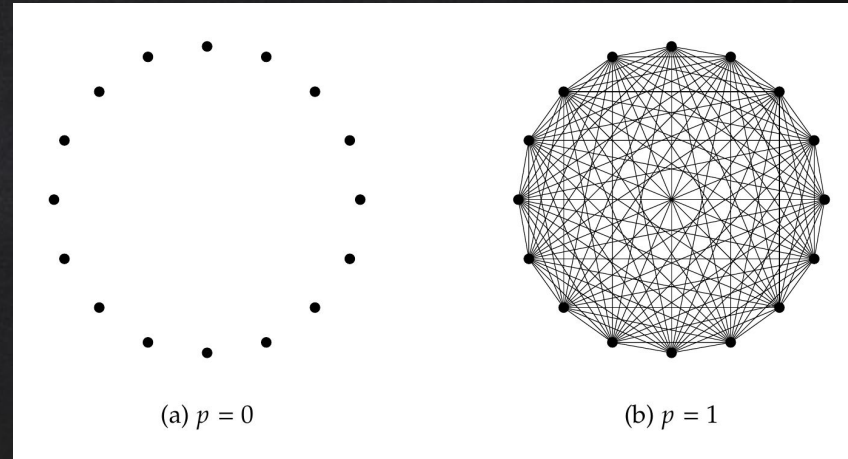
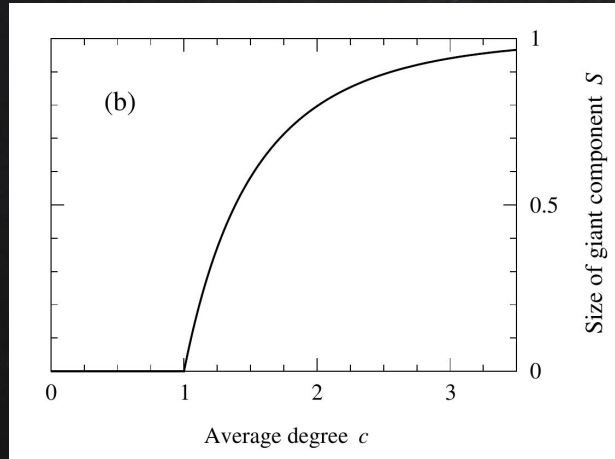
ESSENCE OF

CRITICAL PHENOMENA: PHASE TRANSITIONS & RG

ABBAS K. RIZI

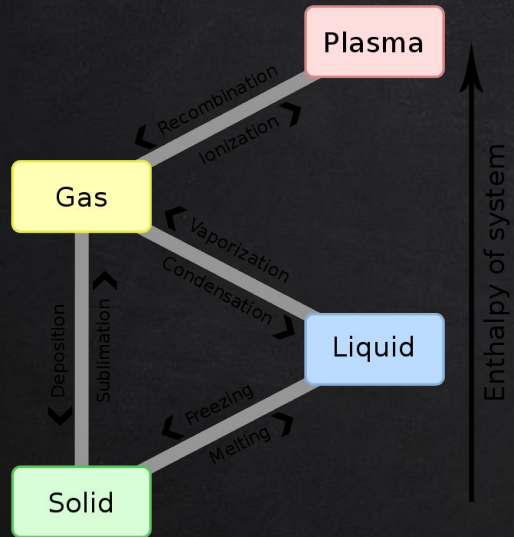
CX GROUP, CS DEPT., AALTO UNIVERSITY
ABBAS.SITPOR.ORG

EMERGENCE OF GIANT COMPONENT IN AN ER NETWORK



NETWORKS, 2ND EDITION. MARK NEWMAN, OXFORD UNIVERSITY PRESS (2018). © MARK NEWMAN.
DOI: 10.1093/oso/9780198805090.001.0001

PHASE TRANSITIONS



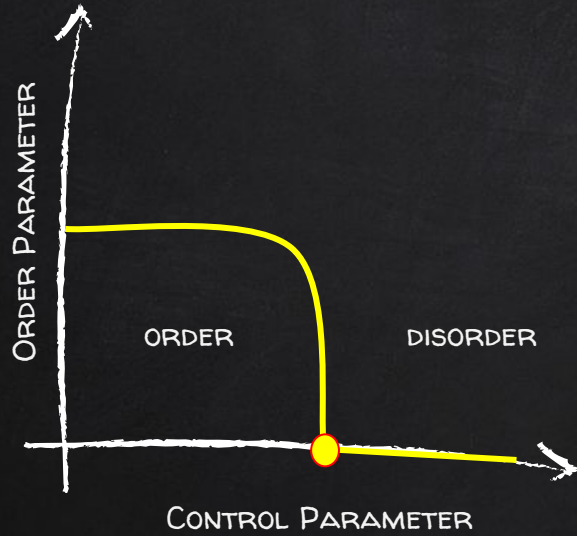
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PHASE TRANSITIONS



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PHASE TRANSITIONS

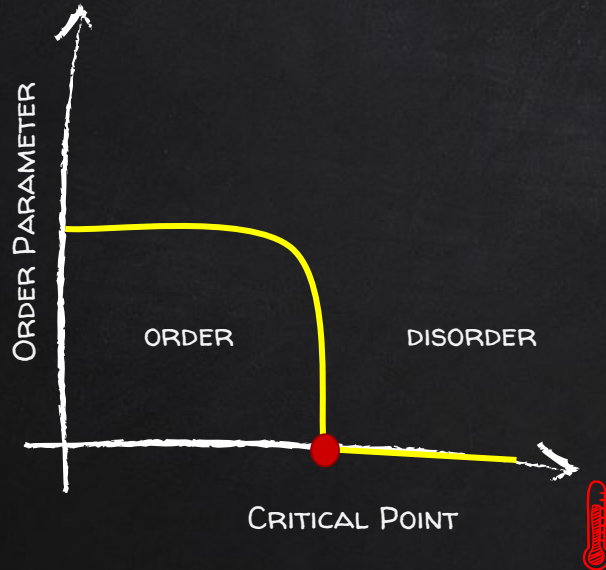


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PHASE TRANSITIONS

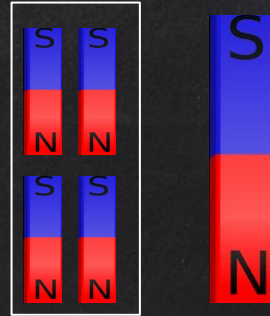


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PHASE TRANSITIONS



ORDER PARAMETERS:

- MAGNETIZATION: $\langle \sigma \rangle$
- DENSITY OF PARTICLES: ρ

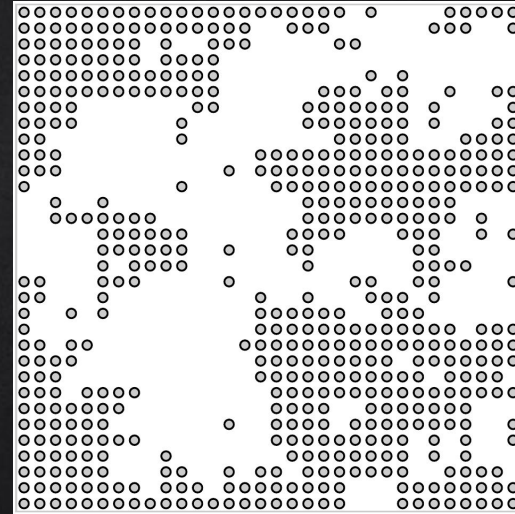
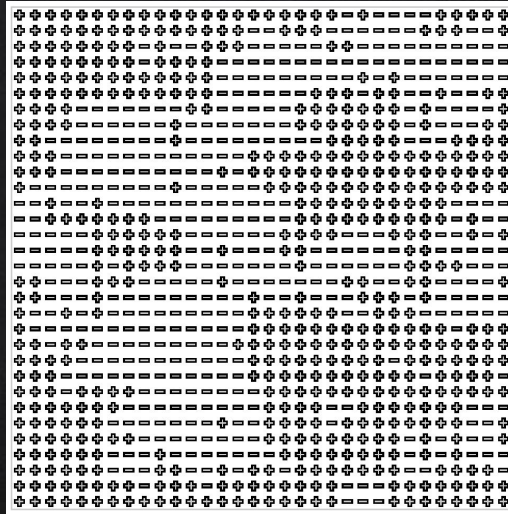
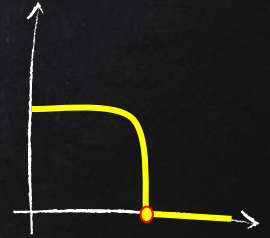


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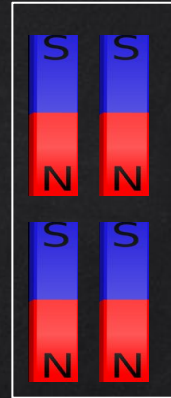
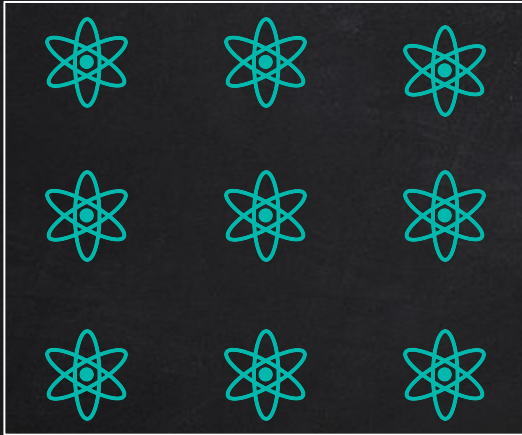
ISING MODEL & PHASE TRANSITION



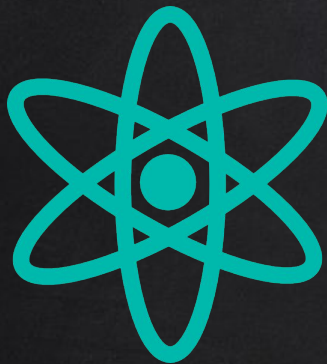
CONFIGURATIONS OF THE ISING MODEL ON A TWO-DIMENSIONAL SQUARE LATTICE CONSIDERED AS A MAGNET (LEFT) AND AS A LATTICE GAS (RIGHT).

ISING MODEL

ISING MODEL



ISING MODEL

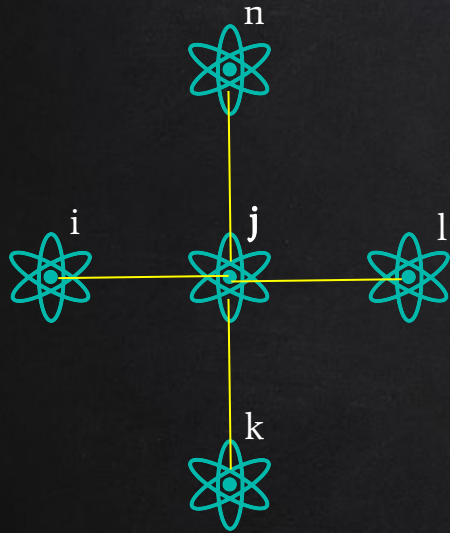


i

$\sigma_i: +1, -1$

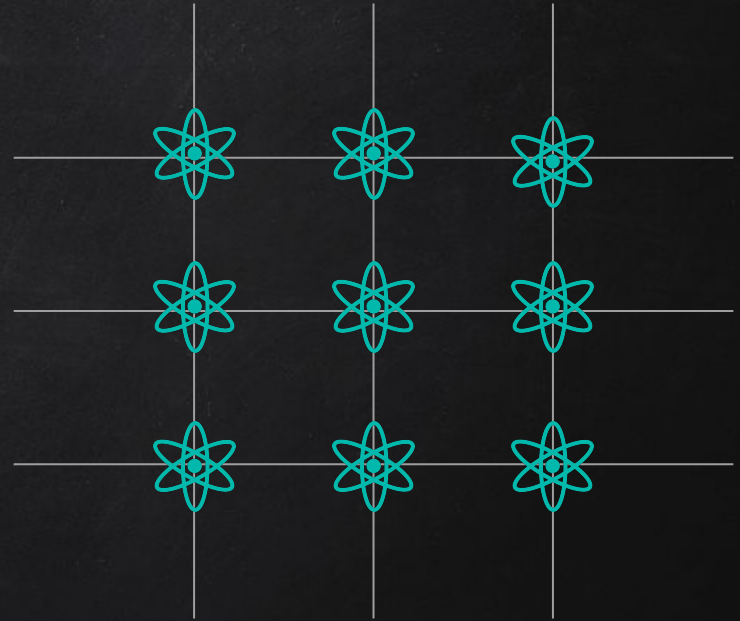


ISING MODEL



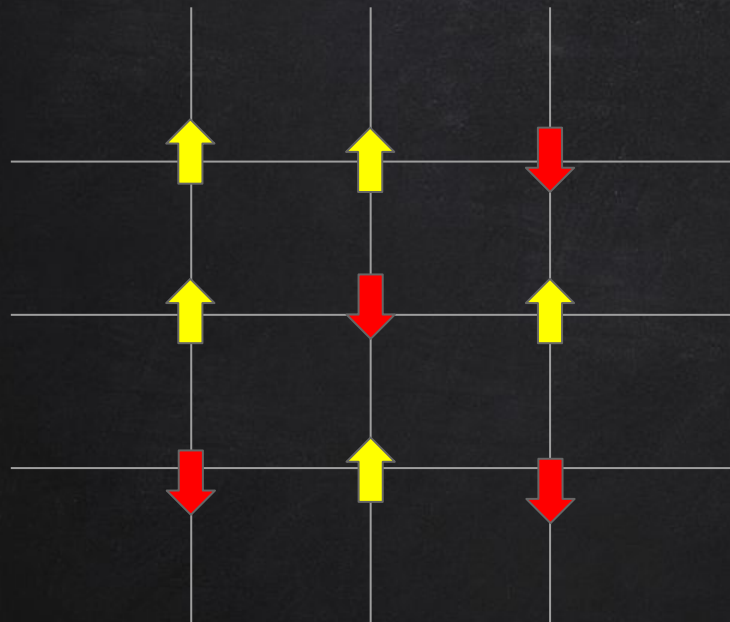
$$J_{ij} = 1$$

$$J_{mj} = 0$$

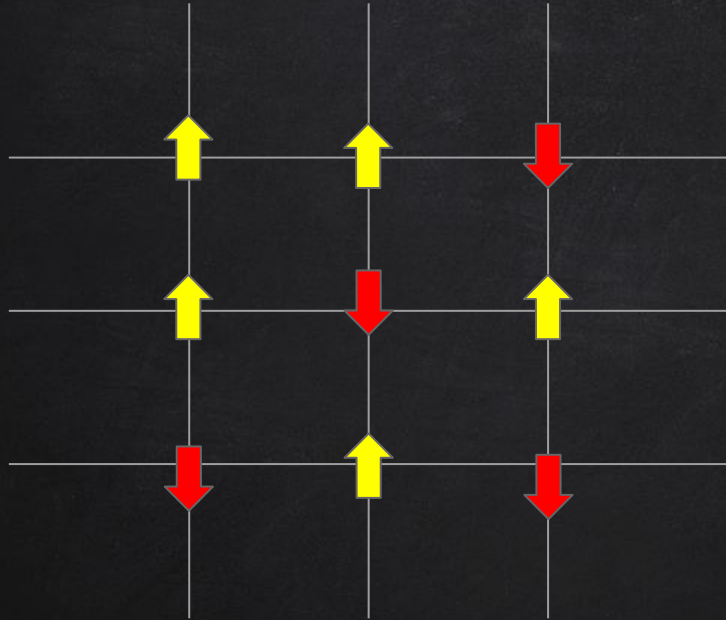


NETWORK (LATTICE)

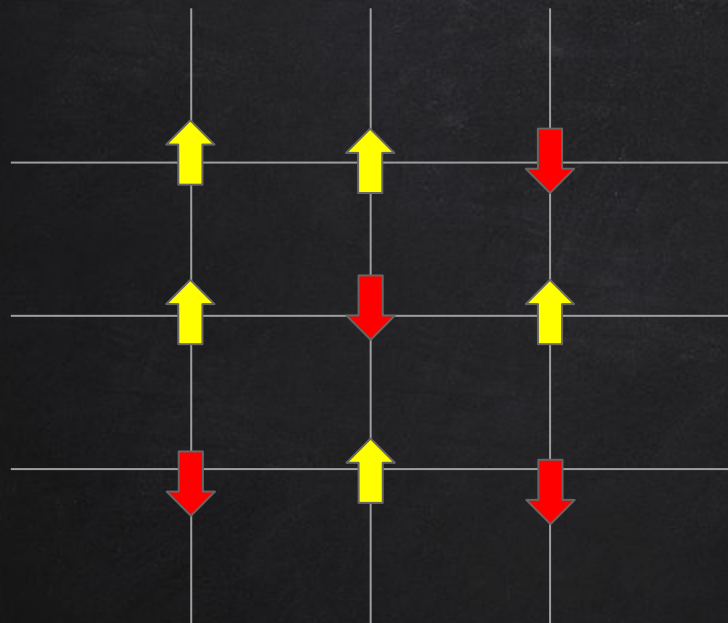
ISING MODEL



ISING MODEL

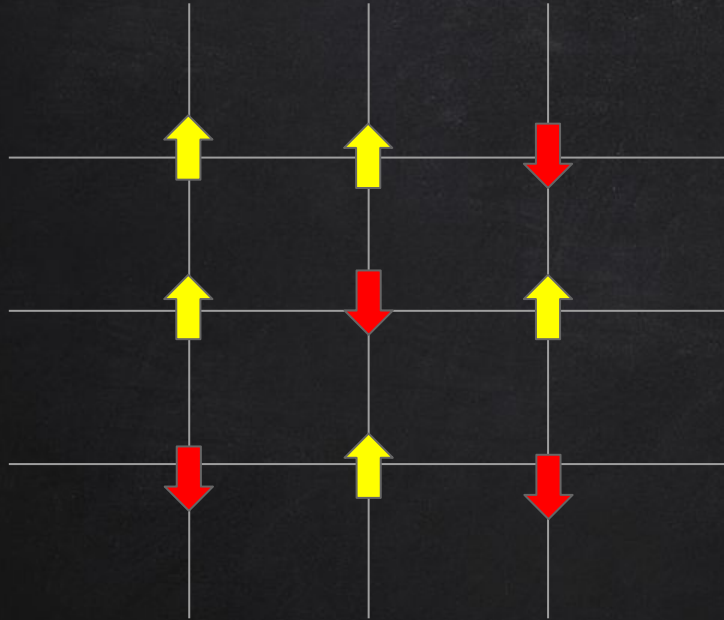


ISING MODEL



$$\{\sigma_x\}$$

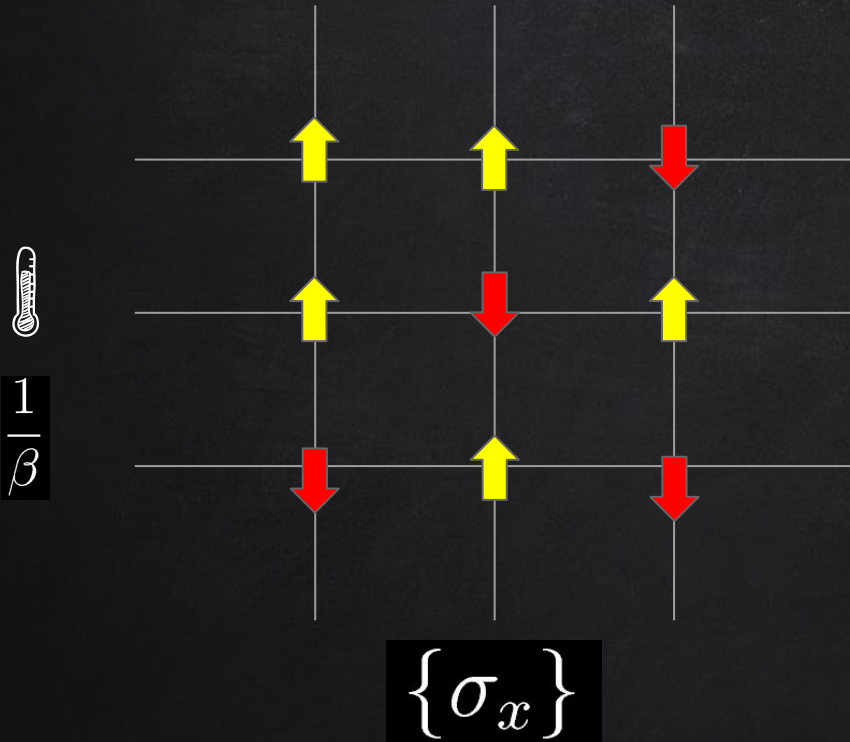
ISING MODEL



$\{\sigma_x\}$

$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

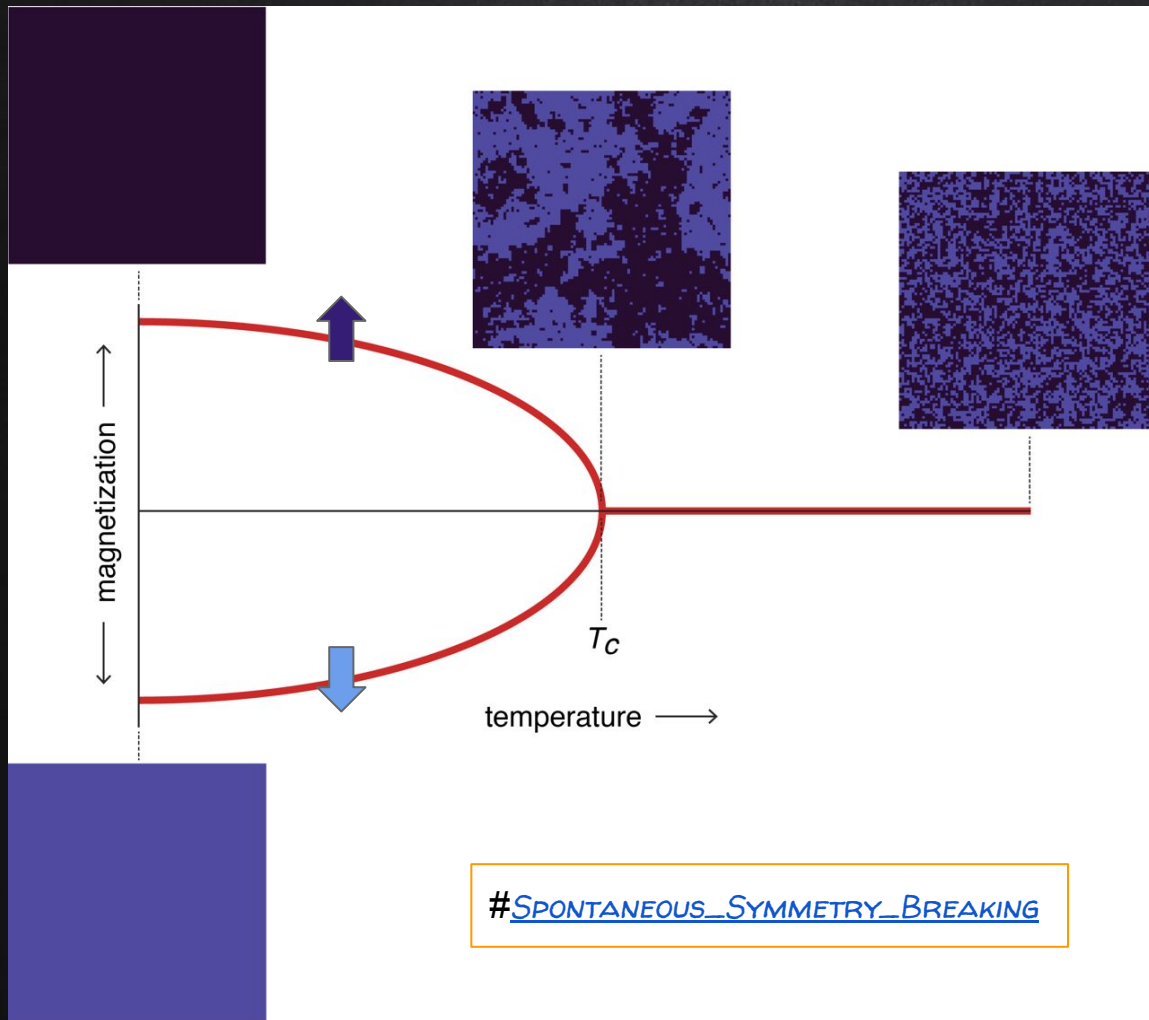
ISING MODEL



$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

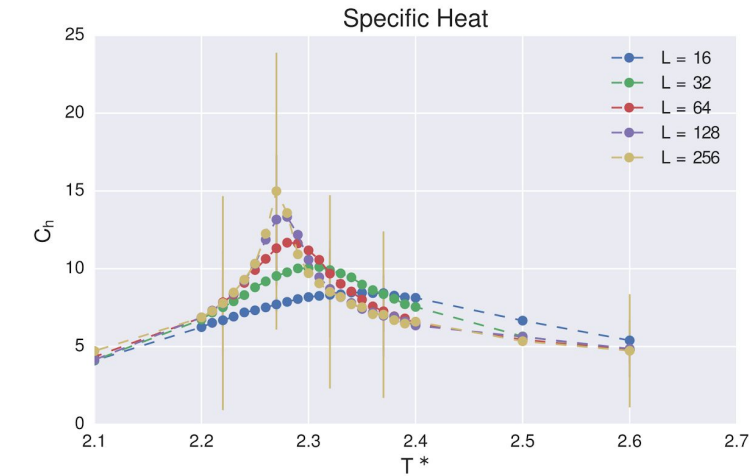
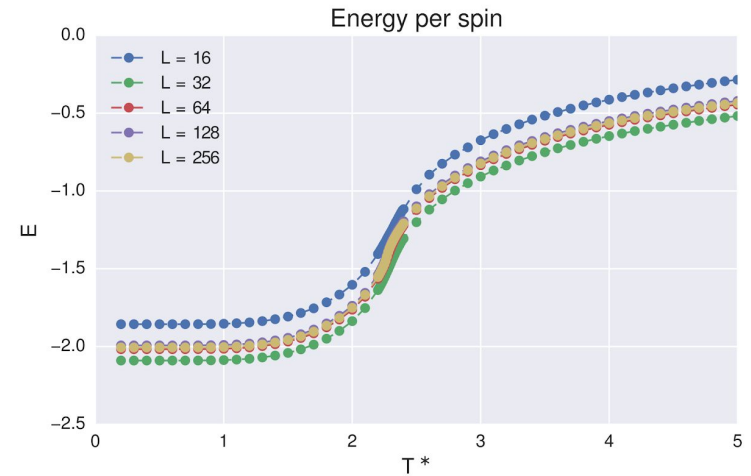
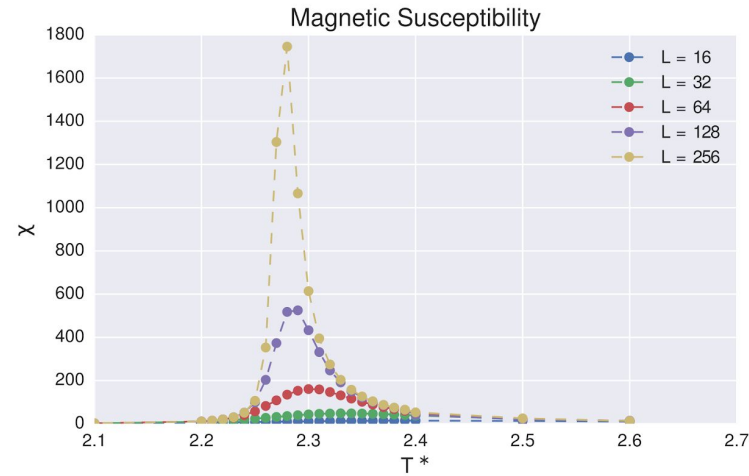
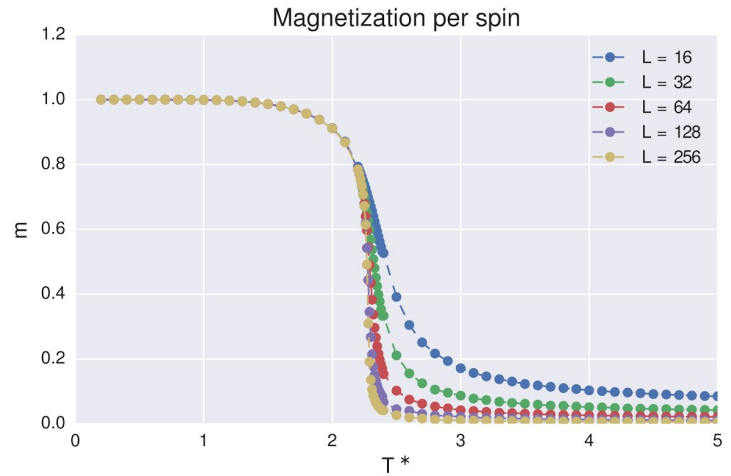
PARTITION FUNCTION



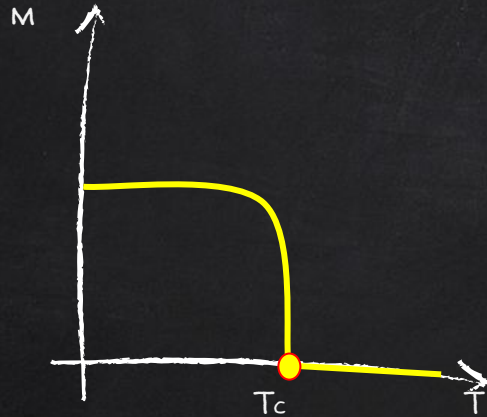


$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

$$m = \langle \sigma_i \rangle$$



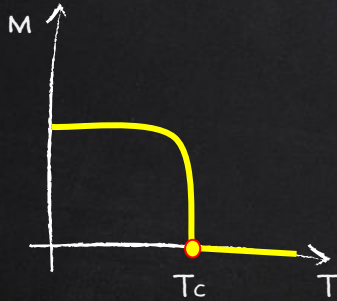
SCALINGS & UNIVERSALITIES



$$m(T) \sim \tau^\beta$$

$$\tau = \frac{T_c - T}{T_c}$$

SCALINGS & UNIVERSALITIES



$$\tau = \frac{T_c - T}{T_c}$$

$$m(T) \sim \tau^\beta$$

$$\chi(T) \sim |\tau|^{-\gamma}$$

$$C(T) \sim |\tau|^{-\alpha}$$

$$\xi(T) \sim |\tau|^{-\nu}$$

$$m(T_c, h) \sim |h|^{1/\delta}$$

$$G(r; T_c) \sim r^{-d+2-\eta}$$

HYPERSCALING RELATIONS

$$m(T) \sim \tau^\beta$$

$$\chi(T) \sim |\tau|^{-\gamma}$$

$$C(T) \sim |\tau|^{-\alpha}$$

$$\xi(T) \sim |\tau|^{-\nu}$$

$$m(T_c, h) \sim |h|^{1/\delta}$$

$$G(r; T_c) \sim r^{-d+2-\eta}$$

$$\alpha + 2\beta + \gamma = 2$$

RUSHBROOKE

$$\gamma = \beta(\delta - 1)$$

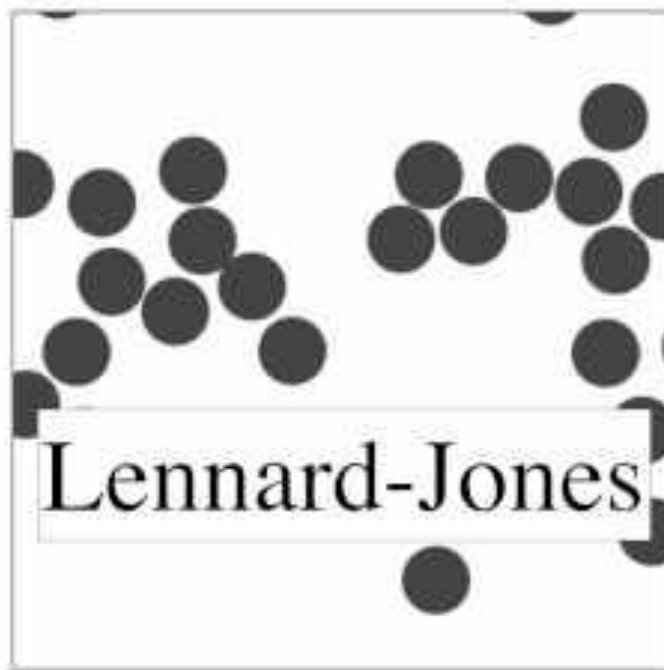
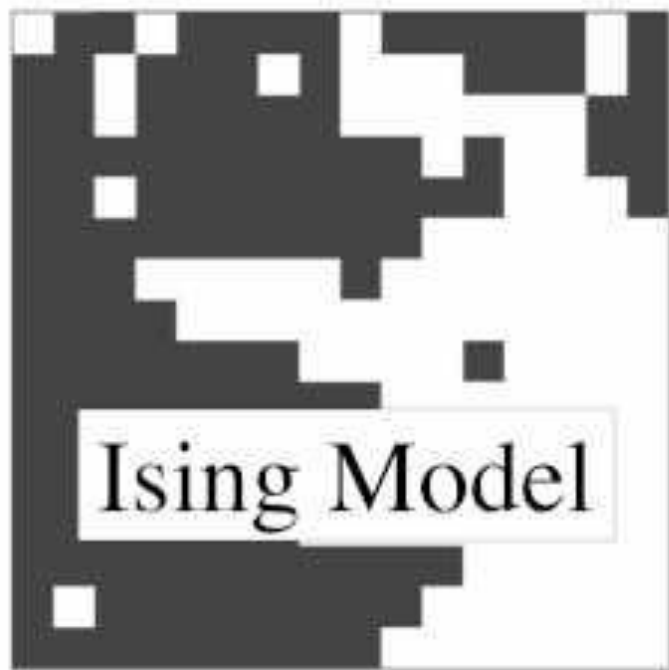
WIDOM

$$\gamma = (2 - \eta)\nu$$

FISHER

$$2 - \alpha = \nu d$$

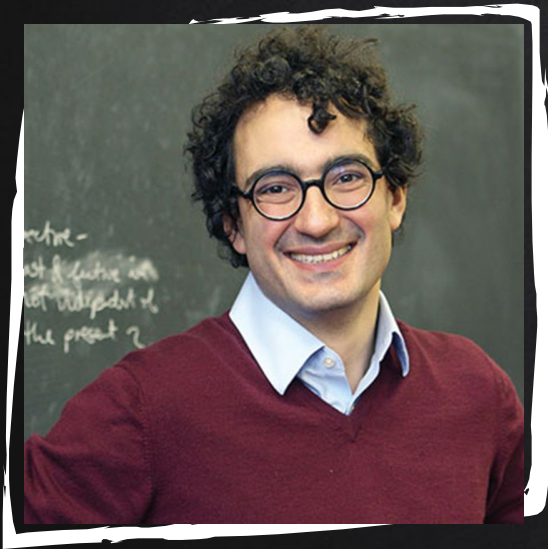
JOSEPHSON



RENORMALIZATION

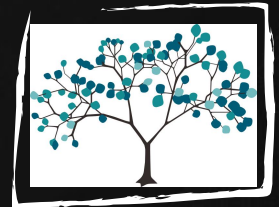


INTRODUCTION TO RENORMALIZATION



SIMON DEDEO, PH.D. IN ASTROPHYSICS

- ✗ ASSISTANT PROFESSOR, LABORATORY FOR SOCIAL MINDS, CARNEGIE MELLON UNIVERSITY
- ✗ EXTERNAL FACULTY AT THE SANTA FE INSTITUTE
- ✗ [HTTP://BIT.LY/SFIRENORM](http://bit.ly/SFIrenorm)



RENORMALIZATION



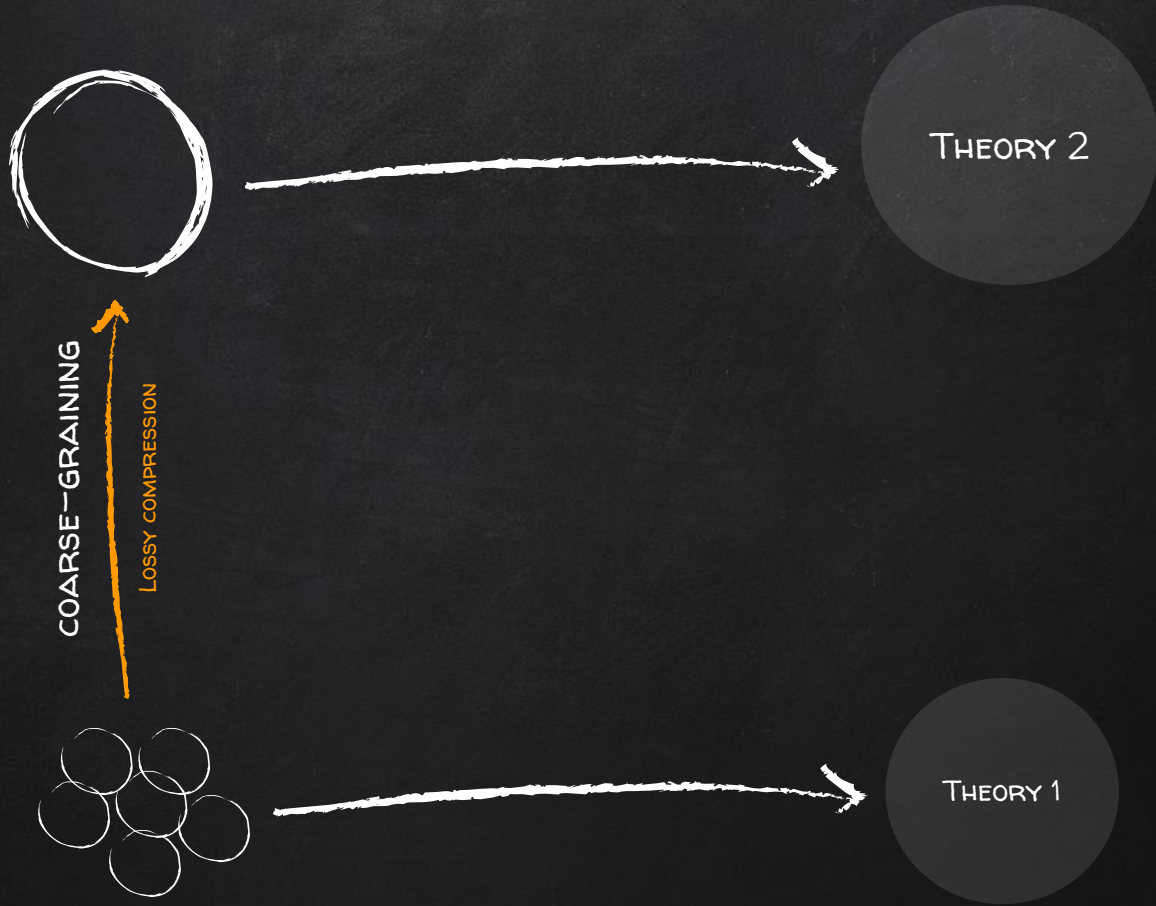


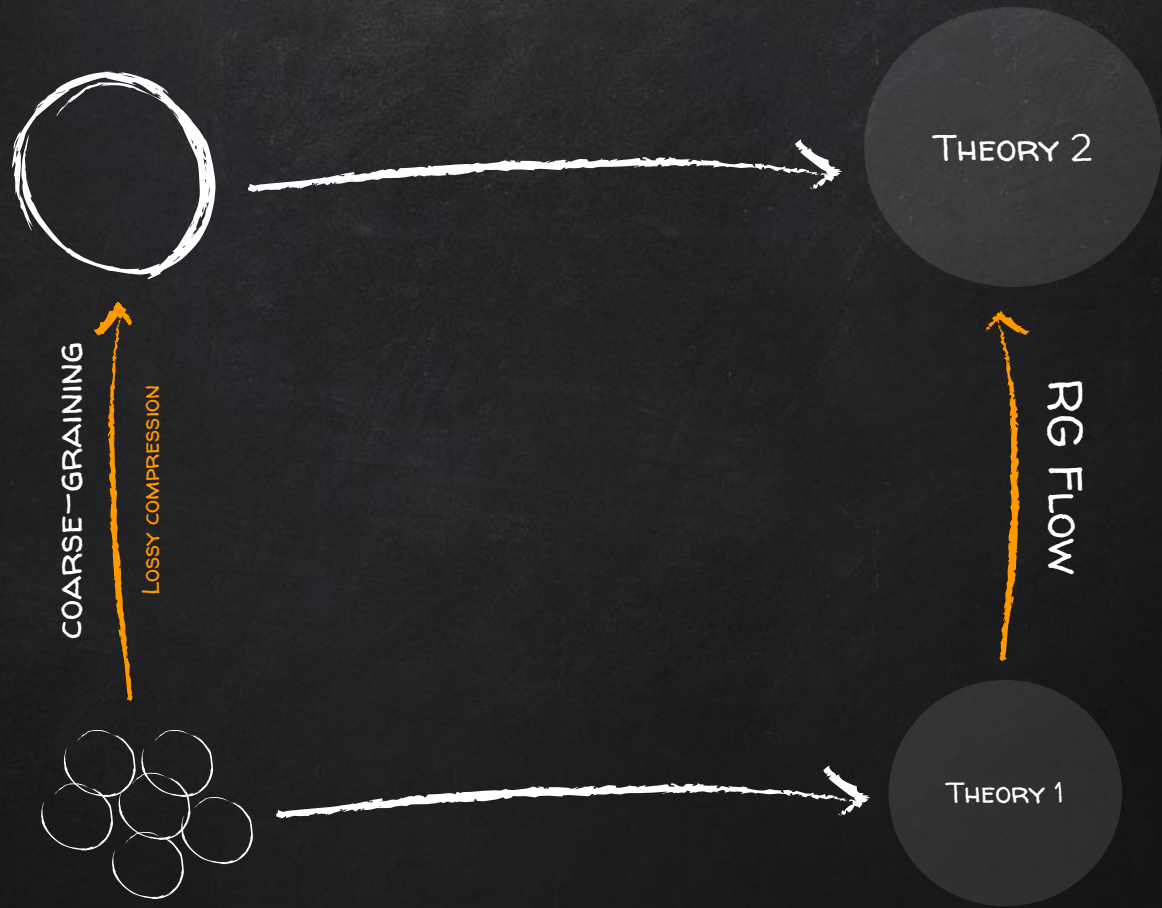
COARSE-GRAINING



LOSSY COMPRESSION









World Cup · 3/31/93 Full-time

1
-
0

Argentina
Iran

Group Stage · Group F · Matchday 2 of 3

Lionel Messi 90+1' ⚽

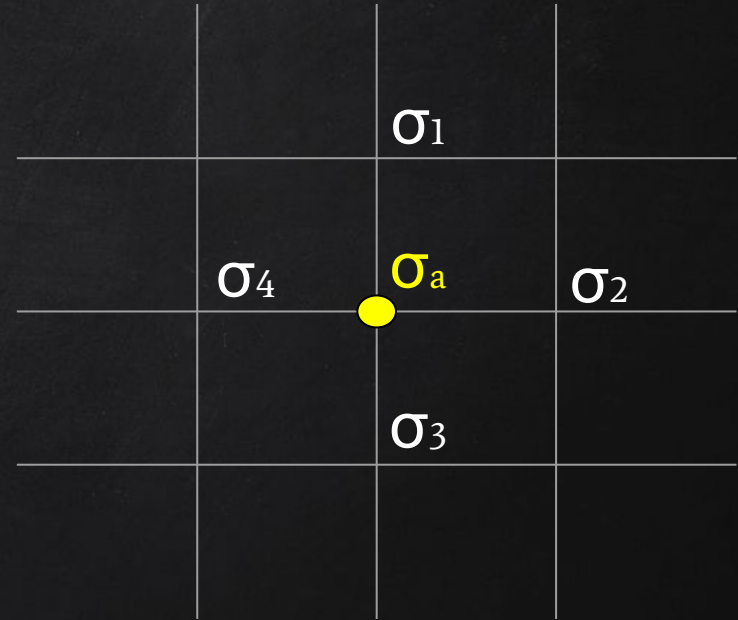
TIMELINE	LINEUPS	STATS	NEWS	COMMENTS
		TEAM STATS		
21		Shots		8
4		Shots on target		3
75%		Possession		25%
518		Passes		156
90%		Pass accuracy		62%
7		Fouls		14
0		Yellow cards		2
0		Red cards		0
0		Offsides		1
10		Corners		6

REAL SPACE RENORMALIZATION GROUP
(RSRG)

RENORMALIZING THE ISING MODEL

$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

DECIMATION



$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

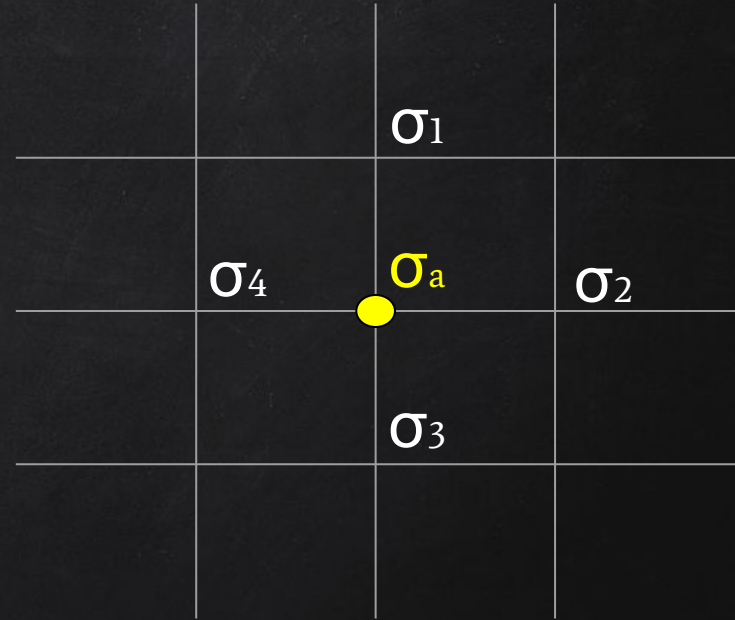
$$P(\{\sigma_x\}) = \frac{B}{Z} e^{\beta(\sigma_a \sigma_1 + \sigma_a \sigma_2 + \sigma_a \sigma_3 + \sigma_a \sigma_4)}$$

$$B = e^{\sum_{i,j \neq a} \beta J_{ij} \sigma_i \sigma_j}$$

RENORMALIZING THE ISING MODEL

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\})$$

#TRACE_OUT



$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\})$$

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\}) = \frac{B}{Z} (e^{\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} + e^{-\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)})$$

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\}) = \frac{B}{Z} (e^{\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} + e^{-\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)})$$

$$= \frac{B}{Z} \left(2 \cosh \beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4) \right)$$

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\}) = \frac{B}{Z} (e^{\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} + e^{-\beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)})$$

$$= \frac{B}{Z'} \left(e^{\ln \cosh \beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} \right)$$

$$P(\{\sigma_i\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$

COARSE-GRAINING



$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\}) = \frac{B}{Z'} \left(e^{\ln \cosh \beta (\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} \right)$$

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\}) = \frac{B}{Z'} \left(e^{\ln \cosh \beta (\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} \right)$$

$$\ln \cosh (4\beta)$$



$$\ln \cosh (2\beta)$$



$$\ln \cosh (0) = 0$$



INDUCING QUARTETS AND COMMUTATION FAILURE

$$\sum_{\sigma_a=\pm 1} P(\{\sigma_i\}) = \frac{B}{Z'} \left(e^{\ln \cosh \beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} \right)$$

$$= \frac{B}{Z'} \left(e^{S_2(\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4) + S_4(\sigma_1\sigma_2\sigma_3\sigma_4)} \right)$$

$$\sum_{\sigma_a=\pm 1} P(\{\sigma_i\}) = \frac{B}{Z'} \left(e^{\ln \cosh \beta(\sigma_1 + \sigma_2 + \sigma_3 + \sigma_4)} \right)$$

$$= \frac{B}{Z'} \left(e^{S_2(\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4) + S_4(\sigma_1\sigma_2\sigma_3\sigma_4)} \right)$$

$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$

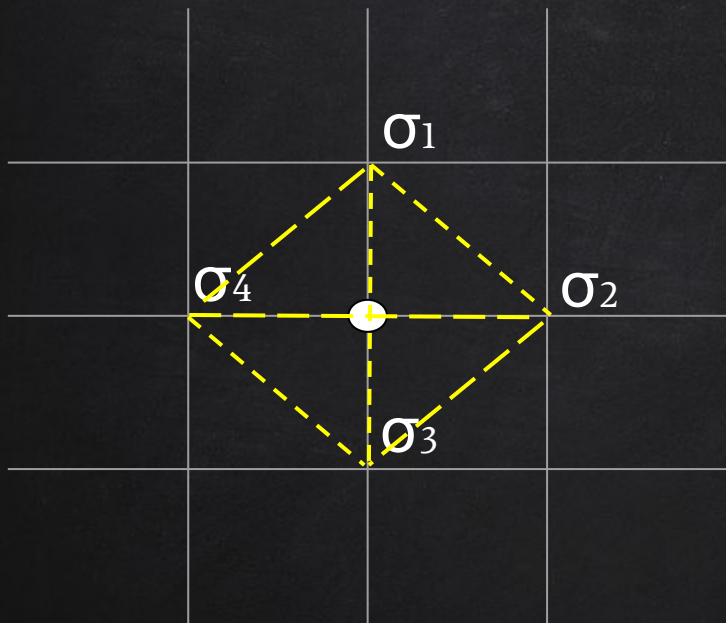
$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\})$$

$$= \frac{B}{Z'} \left(e^{S_2 (\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4)} + S_4 (\sigma_1\sigma_2\sigma_3\sigma_4) \right)$$

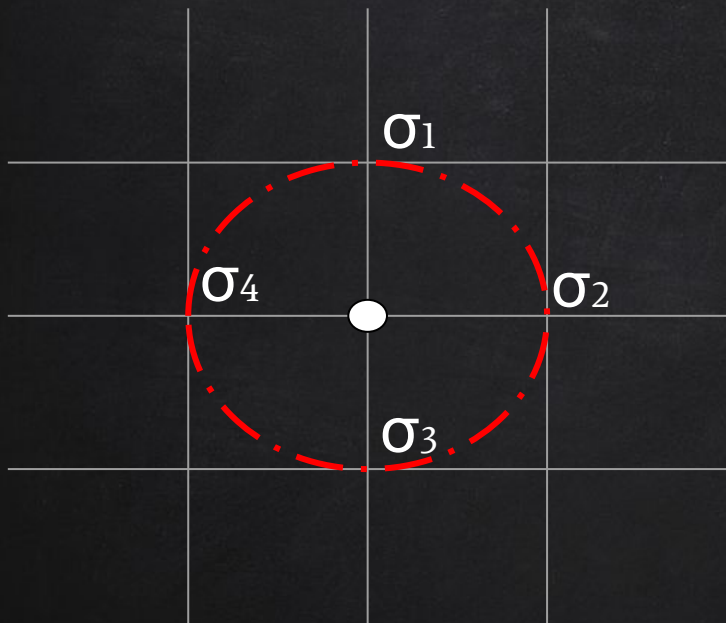
$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$

$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$



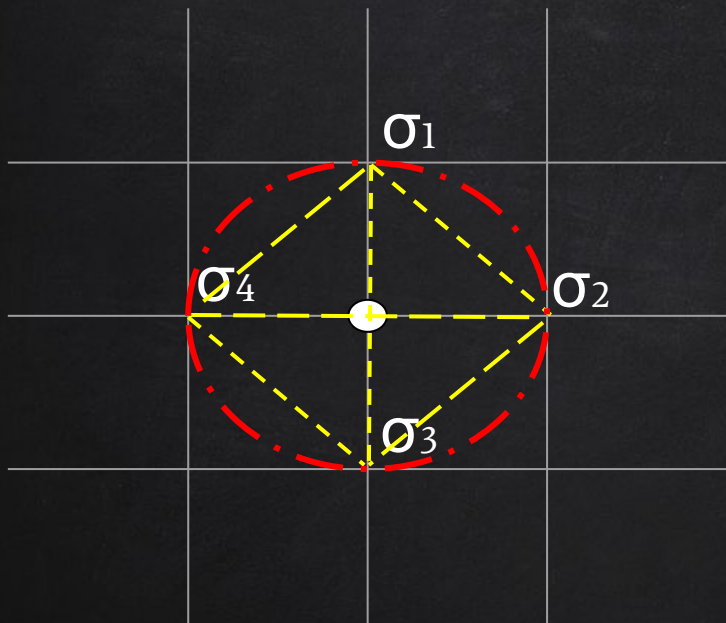
$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$

$$= \frac{B}{Z'} \left(e^{S_2(\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4)} + S_4(\sigma_1\sigma_2\sigma_3\sigma_4) \right)$$



$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$

$$= \frac{B}{Z'} \left(e^{S_2(\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4)} + S_4(\sigma_1\sigma_2\sigma_3\sigma_4) \right)$$

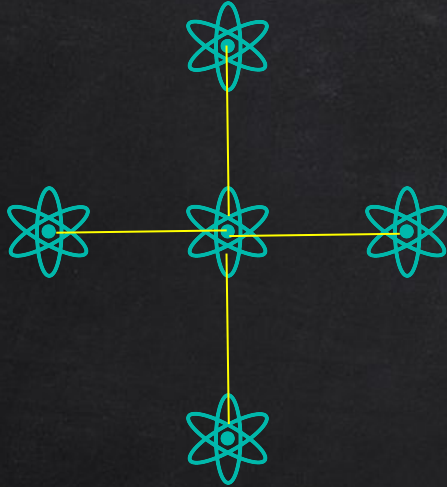


$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$

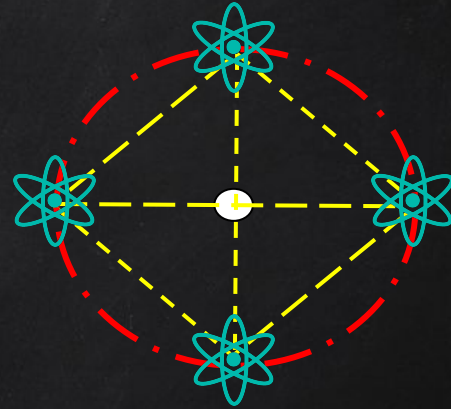
$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$

$$= \frac{B}{Z'} \left(e^{S_2(\sigma_1\sigma_2 + \sigma_1\sigma_3 + \sigma_1\sigma_4 + \sigma_2\sigma_3 + \sigma_2\sigma_4 + \sigma_3\sigma_4)} + S_4(\sigma_1\sigma_2\sigma_3\sigma_4) \right)$$

CHANGING THE NETWORK STRUCTURE



NETWORK J



NETWORK J'

RENORMALIZING THE ISING MODEL

$$P(\{\sigma_x\}) = \frac{e^{\beta \sum_{i>j} J_{ij} \sigma_i \sigma_j}}{Z(\beta)}$$



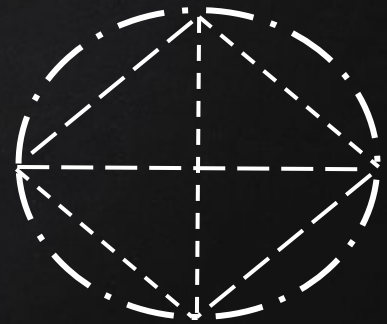
$$P'(\{\sigma_x\}) = \frac{e^{\beta(J'_{ij} \sigma_i \sigma_j + K_{ijkl} \sigma_i \sigma_j \sigma_k \sigma_l)}}{Z'(\beta)}$$

TAKING OUT OF THE MODEL CLASS

#SYNERGY

#EMERGENCE

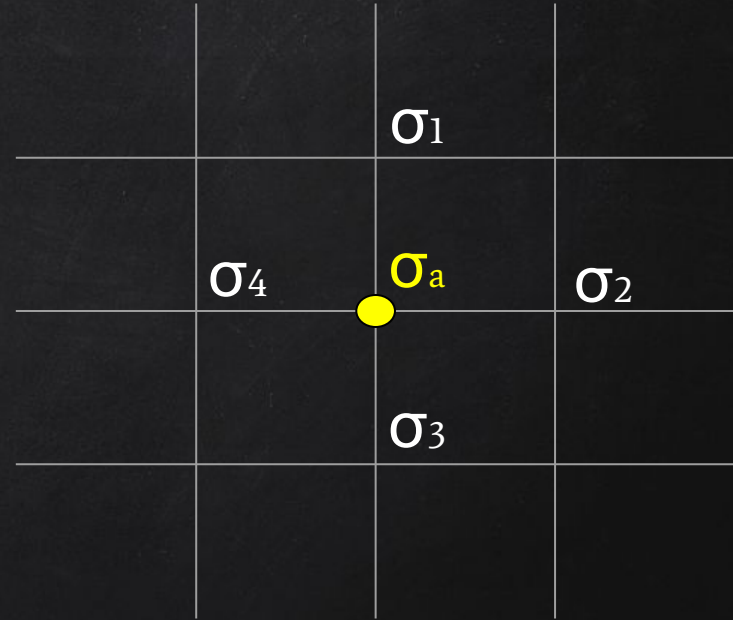
$$P'(\{\sigma_x\}) = \frac{e^{\beta(J'_{ij}\sigma_i\sigma_j + K_{ijkl}\sigma_i\sigma_j\sigma_k\sigma_l)}}{Z'(\beta)}$$



COARSE-GRAINING: A SINGLE SITE

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\})$$

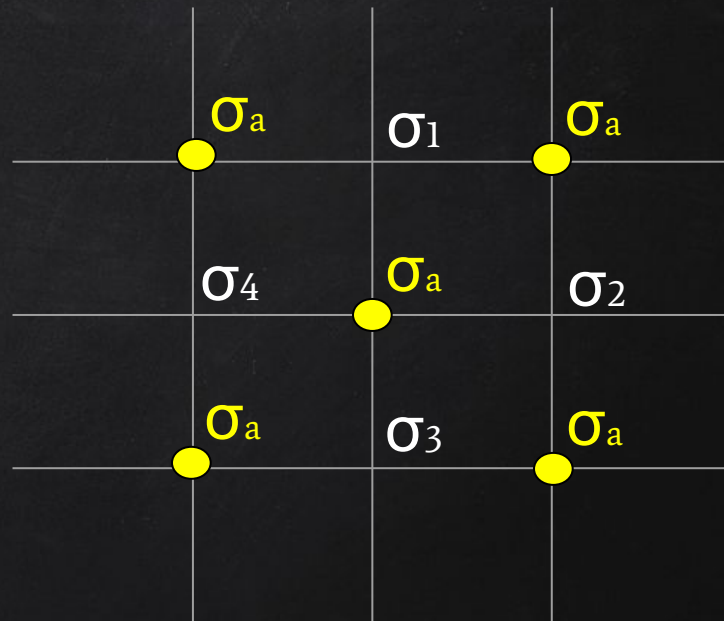
#TRACE_OUT

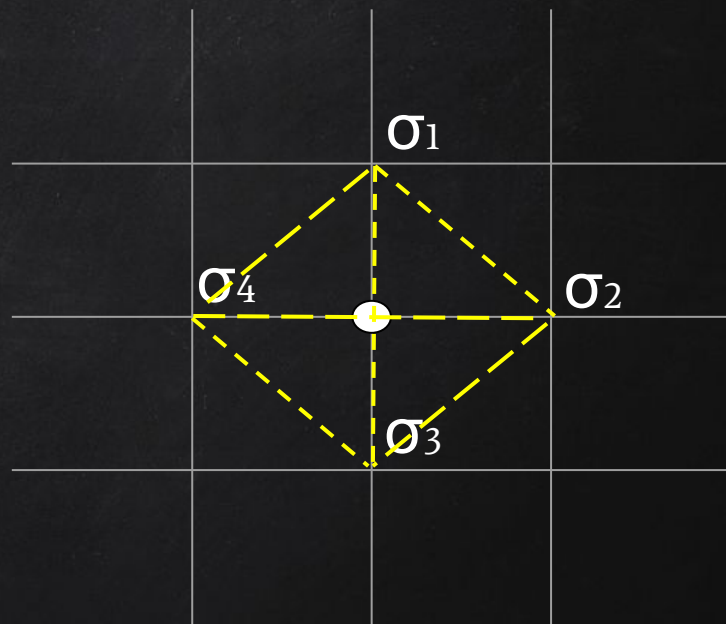
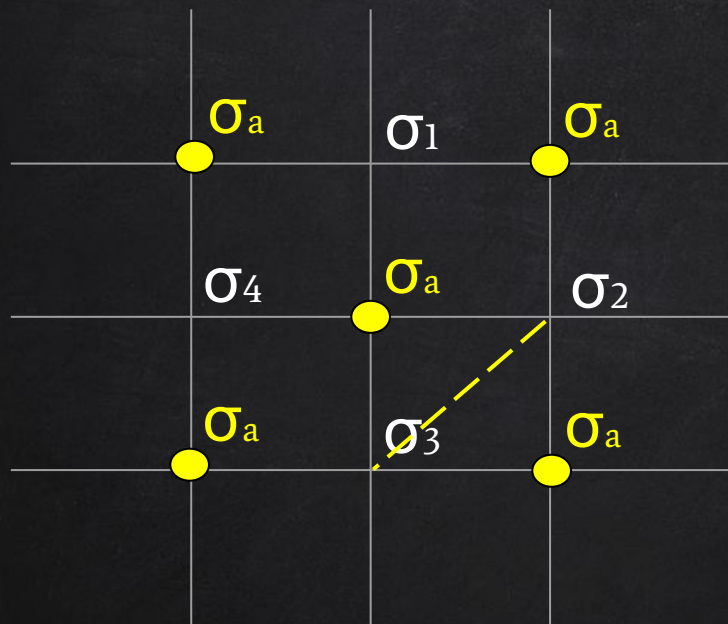


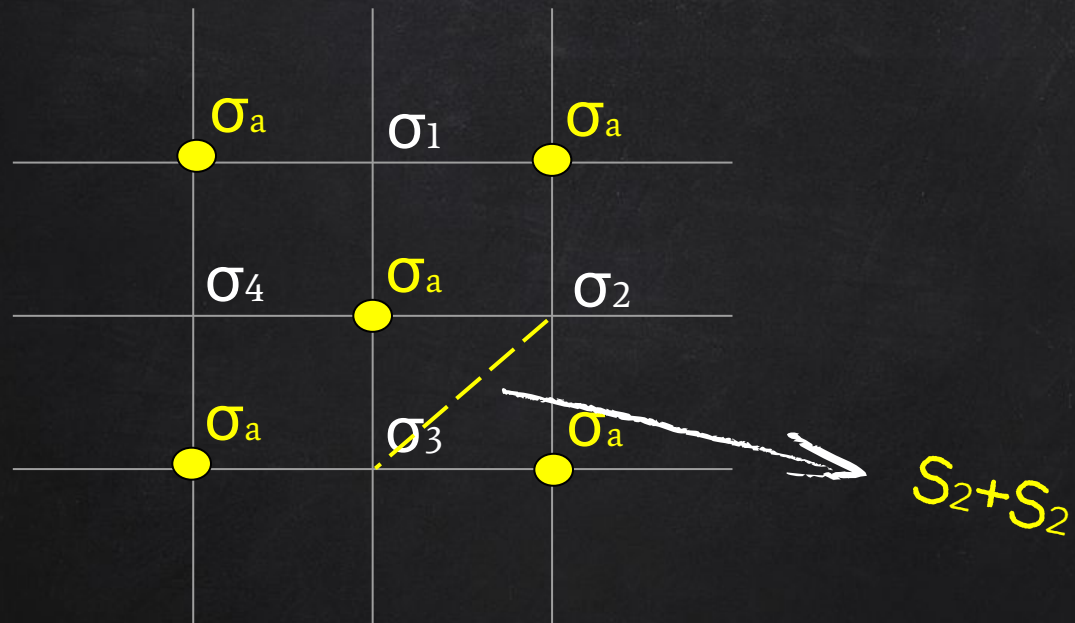
COARSE-GRAINING: WHOLE LATTICE

$$\sum_{\sigma_a = \pm 1} P(\{\sigma_i\})$$

#TRACE_OUT

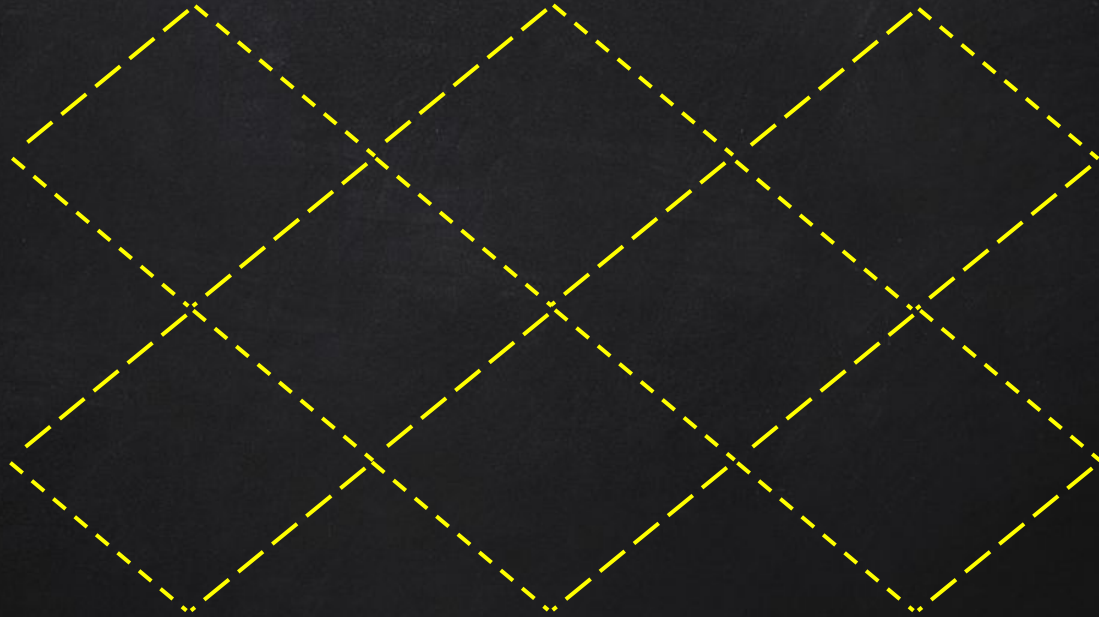








45°





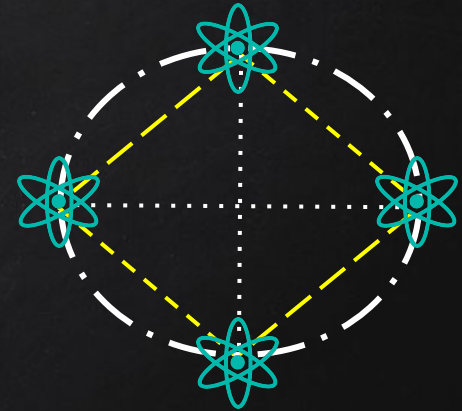
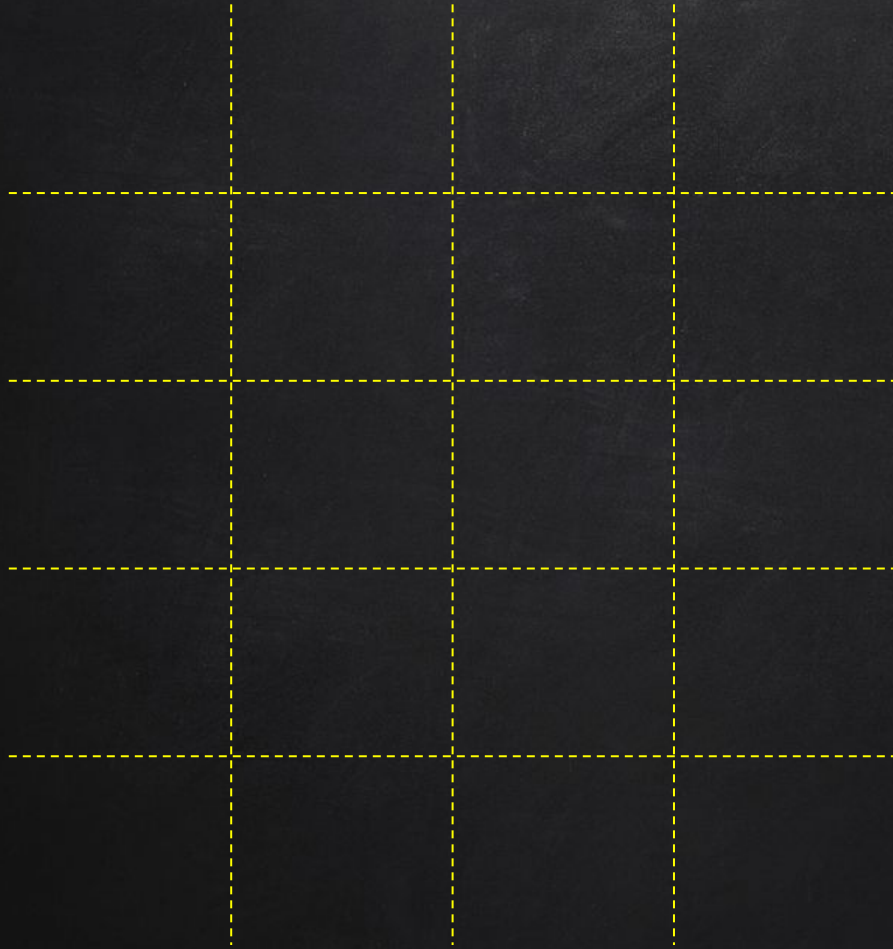
$2s_2$

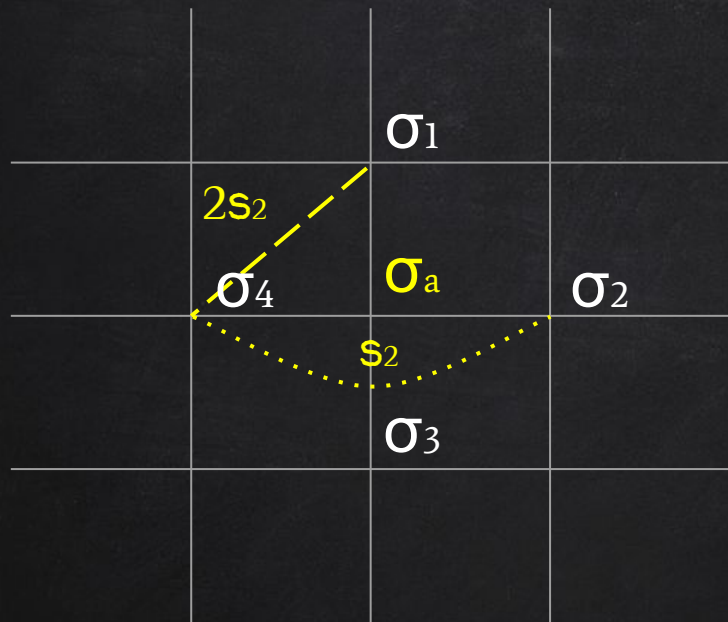
SQUARE LATTICE!

1st NN

SQUARE LATTICE!

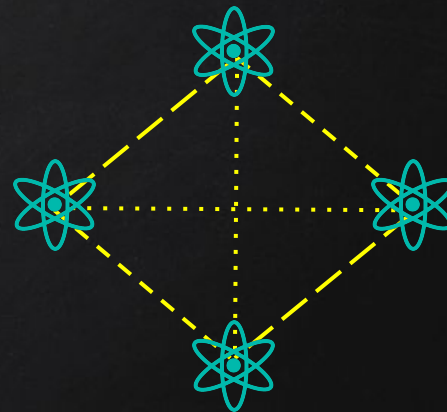
1st NN





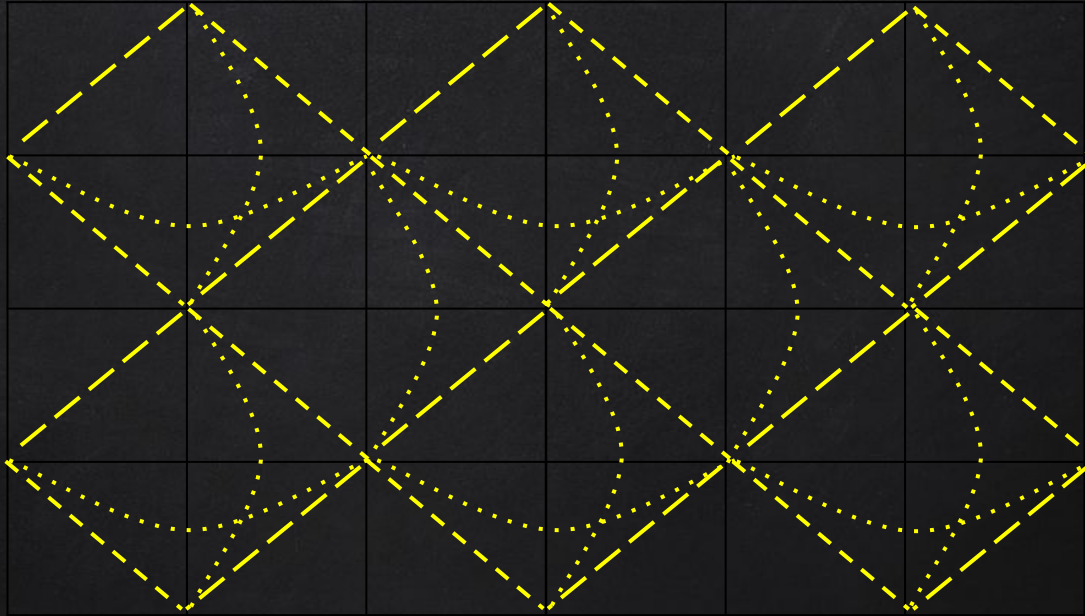
1ST NN

2ND NN

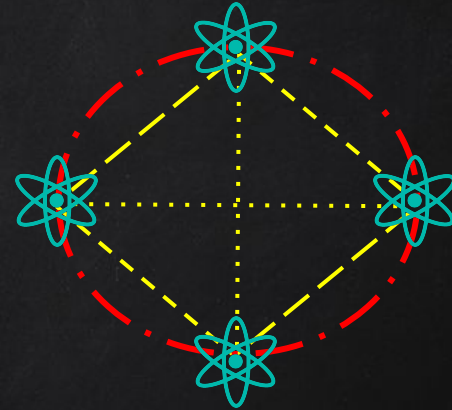
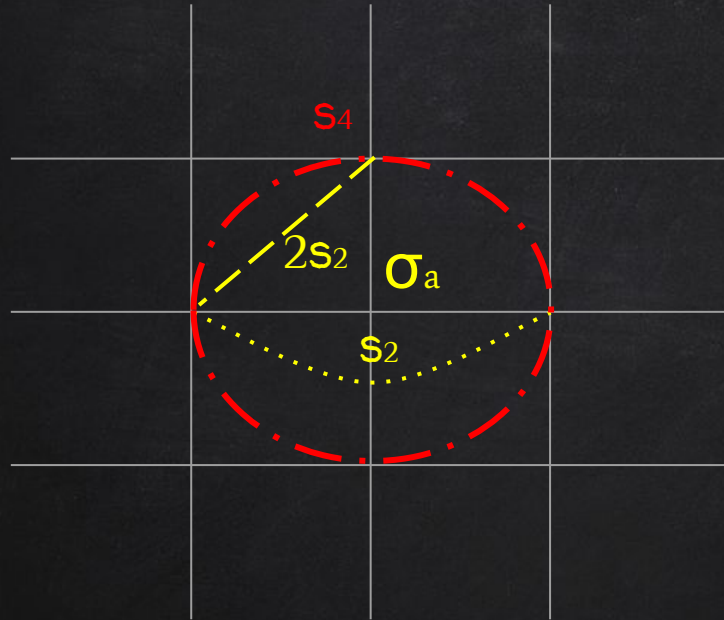


1ST NN

2ND NN



CHANGING THE SQUARE STRUCTURE

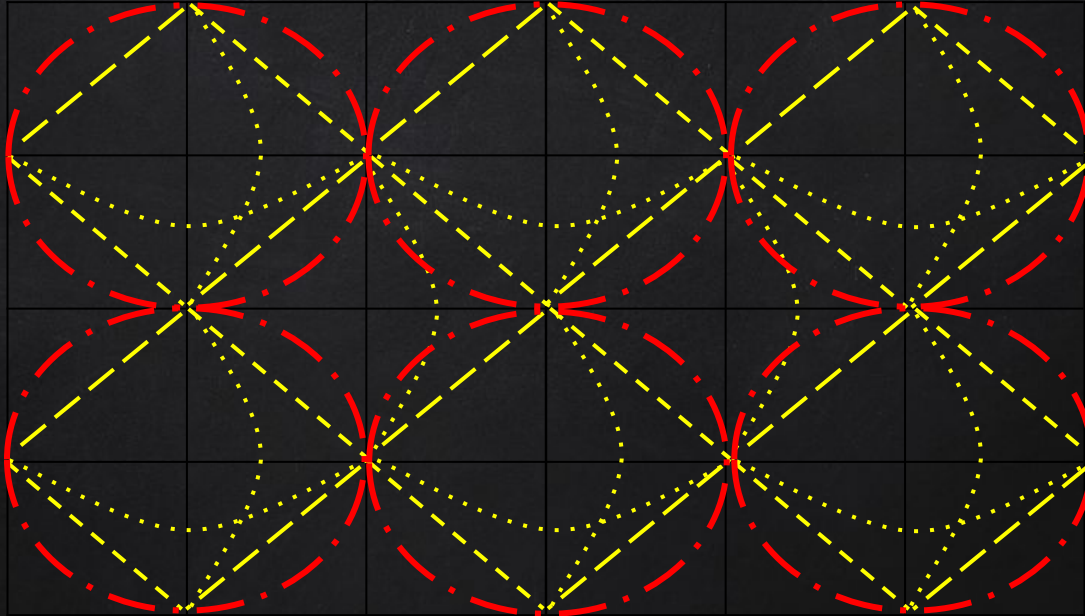


HYPER-GRAPH

1ST NN: $2S_2$

2ND NN: S_2

EMERGENT TERM: S_4

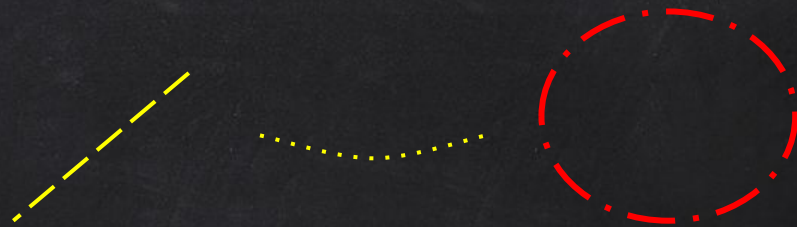


$$2S_2 = \frac{1}{4} \ln \cosh 4\beta$$

$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$

$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$





$$2S_2 > S_2 > S_4$$



$$2S_2 = \frac{1}{4} \ln \cosh 4\beta$$



$$S_2 = \frac{1}{8} \ln \cosh 4\beta$$



$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$



SAVING THE SQUARE STRUCTURE

1ST NN

"APPROX. RG GROUP"

β

$$\frac{1}{4} \ln \cosh 4\beta$$



J IS #ISOMORPHIC TO J'



SAVING THE SQUARE STRUCTURE

1ST NN

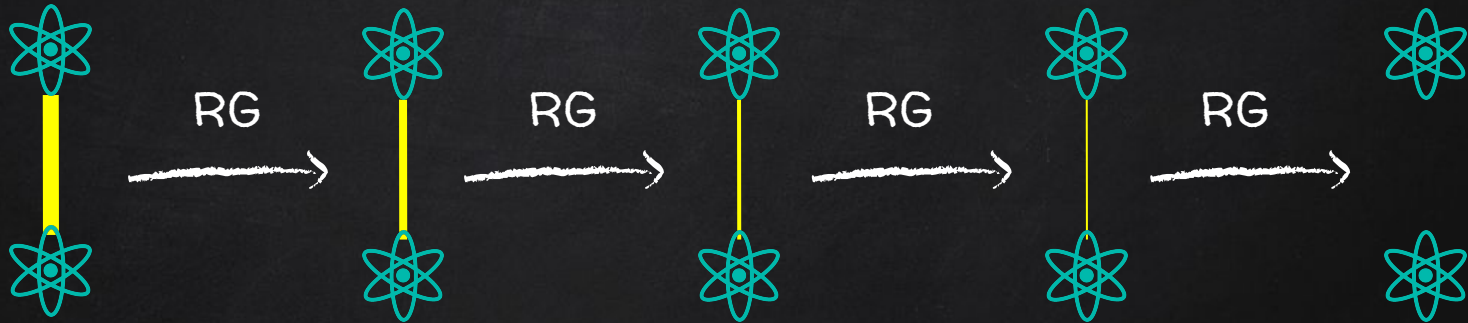
"APPROX. RG GROUP"

$$\beta \longrightarrow \frac{1}{4} \ln \cosh 4\beta \longrightarrow \frac{1}{4} \ln \cosh 4 \left(\frac{1}{4} \ln \cosh 4\beta \right)$$

SAVING THE SQUARE STRUCTURE

1ST NN

"APPROX. RG GROUP"



BAD DECIMATION TRANSFORMATION!

$$\beta \longrightarrow \frac{1}{4} \ln \cosh 4\beta$$

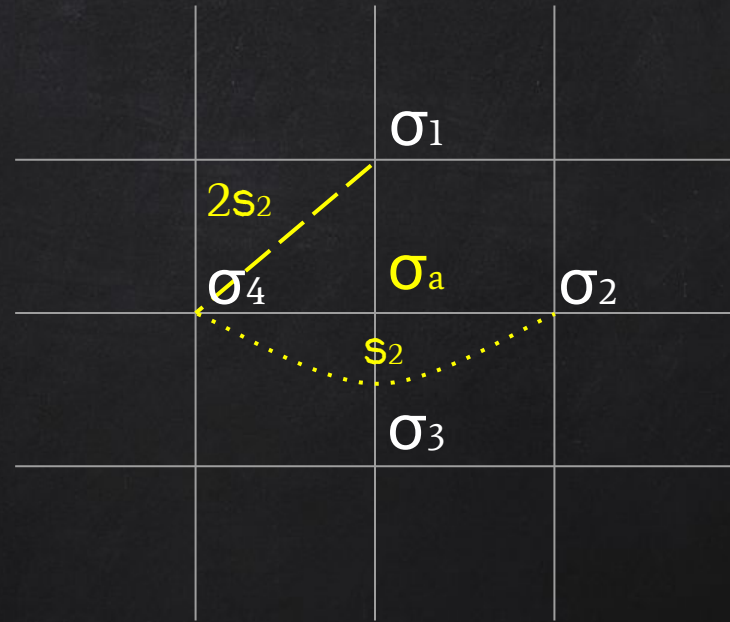
A BETTER TRANSFORMATION!



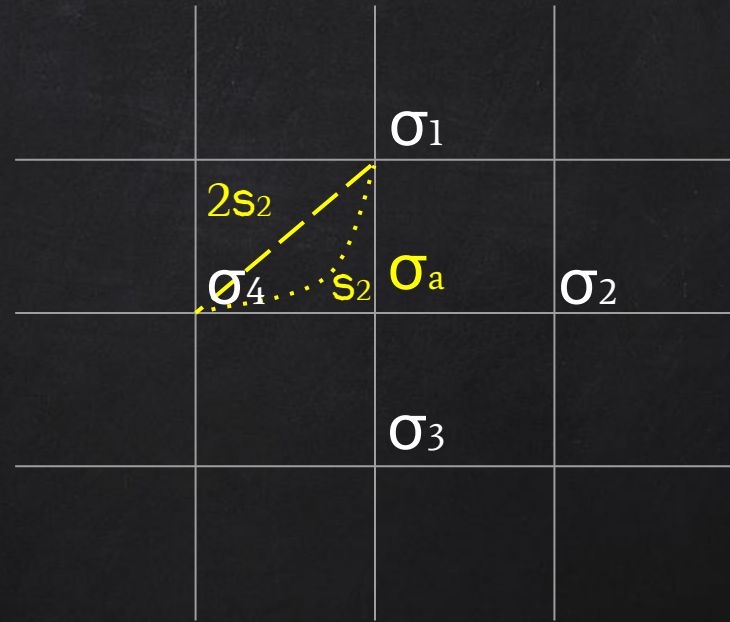
$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$



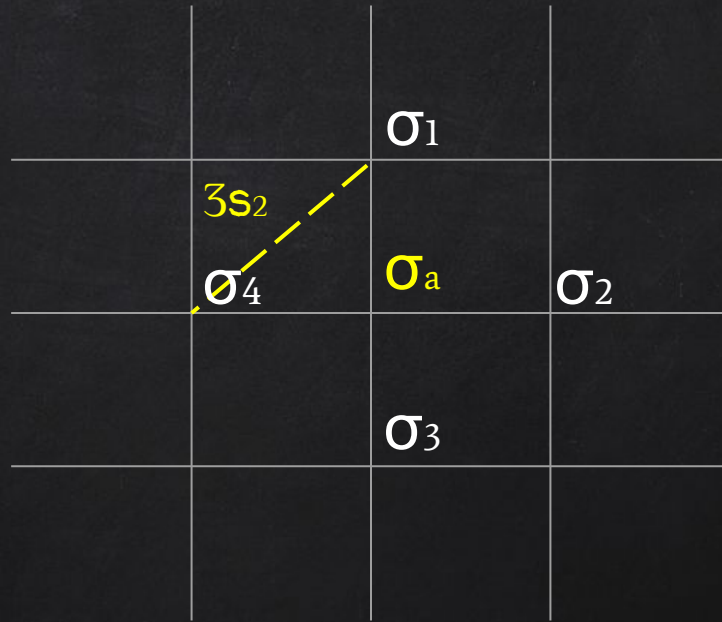
A BETTER TRANSFORMATION!




A BETTER TRANSFORMATION!




A BETTER TRANSFORMATION!



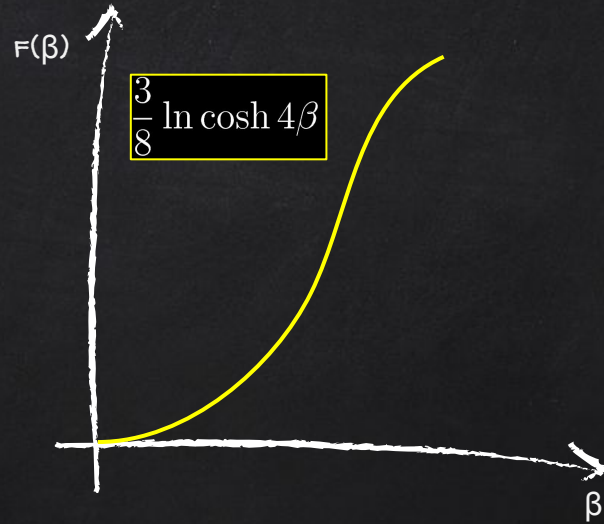
A BETTER TRANSFORMATION!

$$\beta \longrightarrow \frac{1}{4} \ln \cosh 4\beta$$


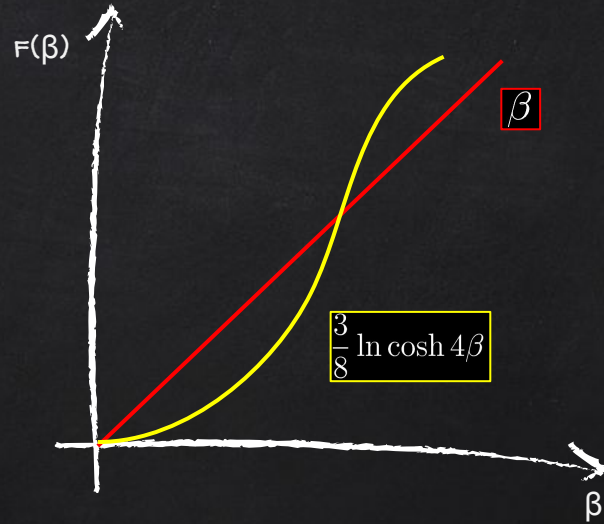
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$


$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$

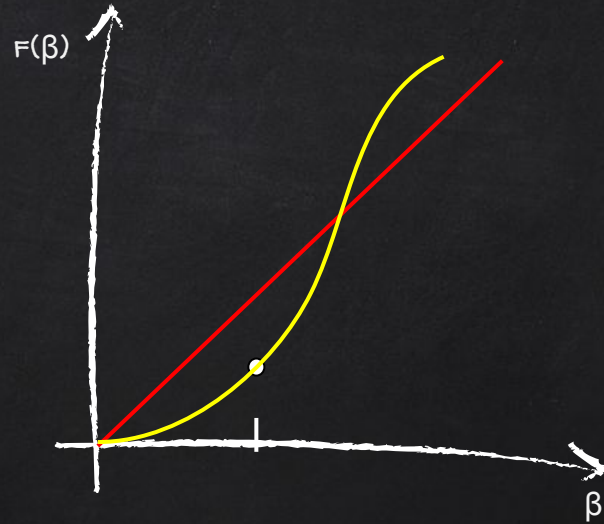
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



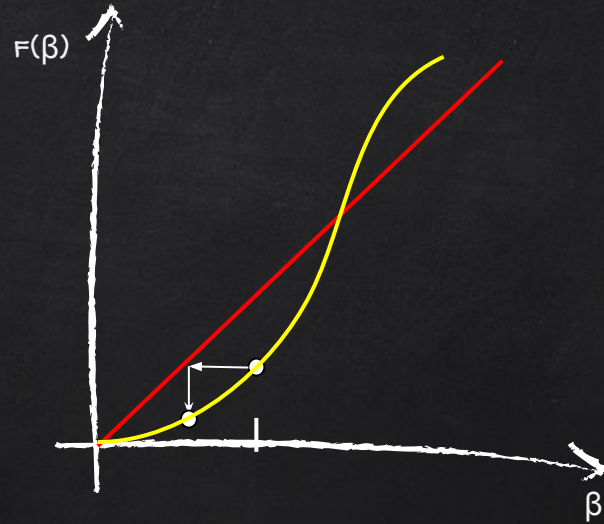
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



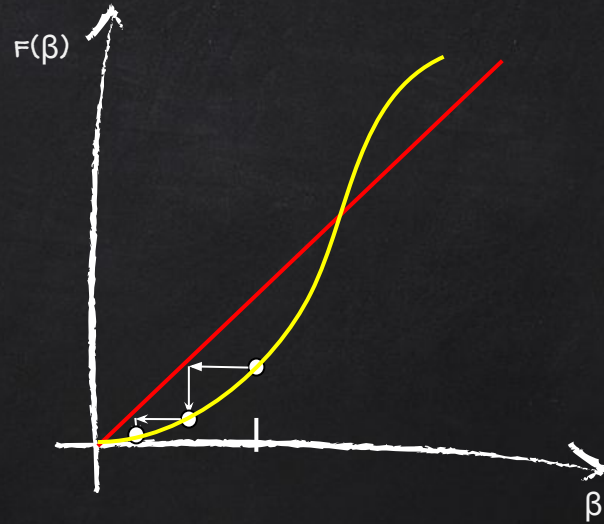
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



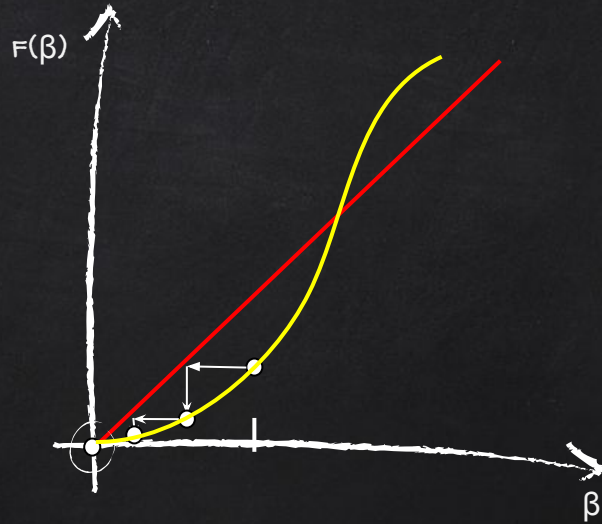
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



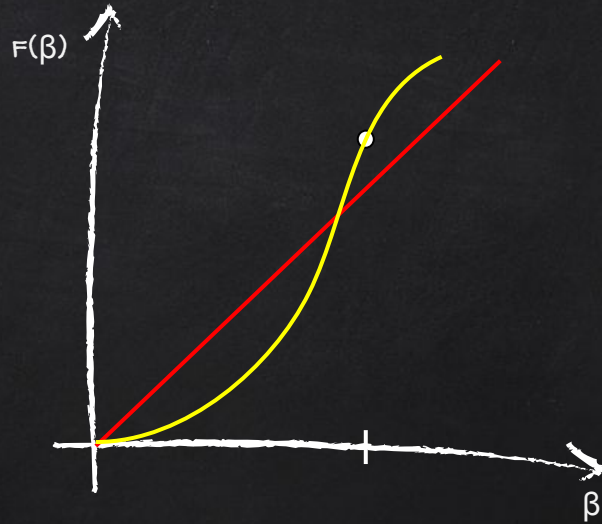
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$

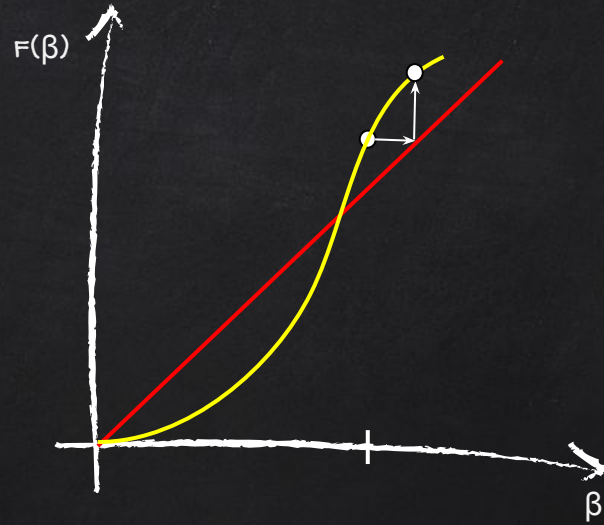


$$\frac{1}{\beta}$$

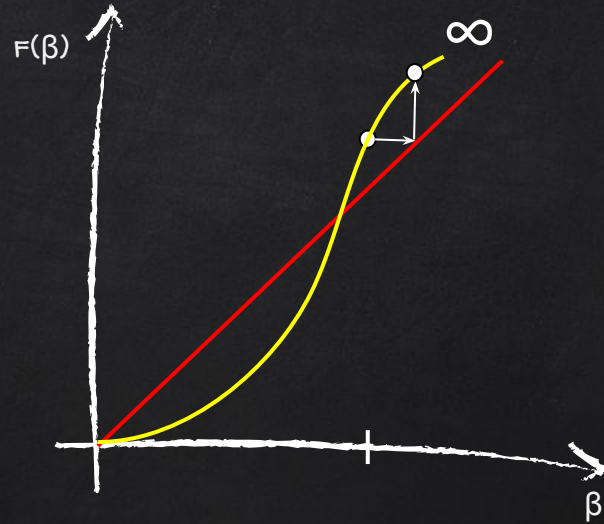


Low T

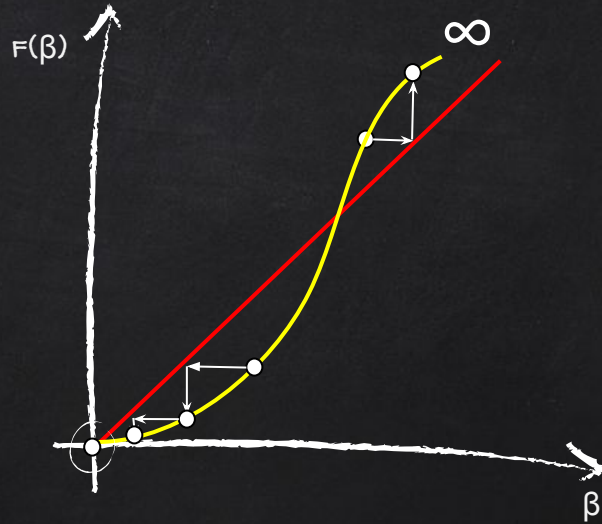
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



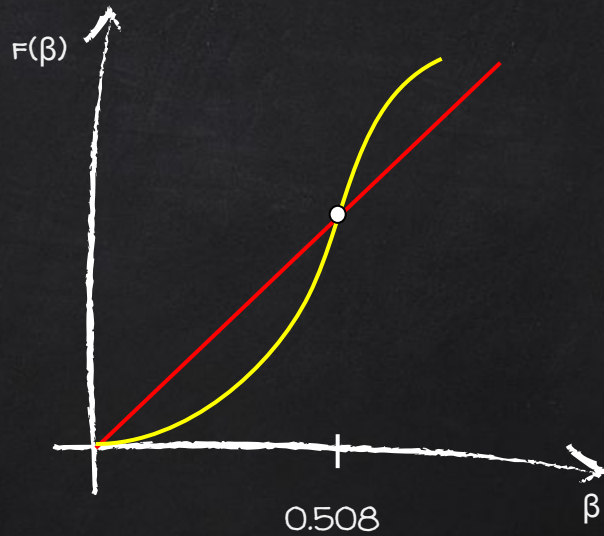
$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$

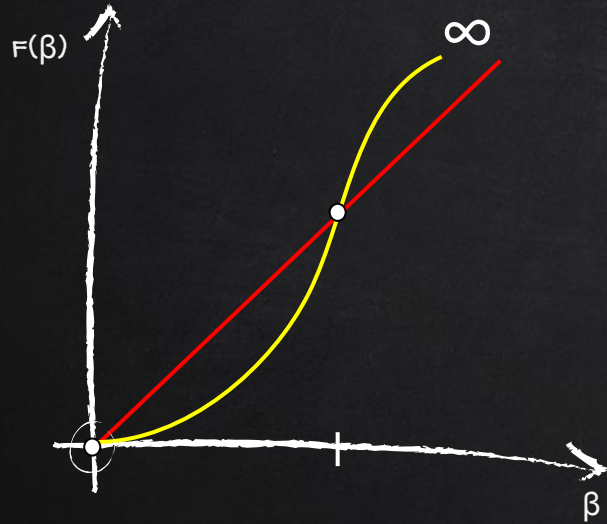


$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



SELF-SIMILARITY!

$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$

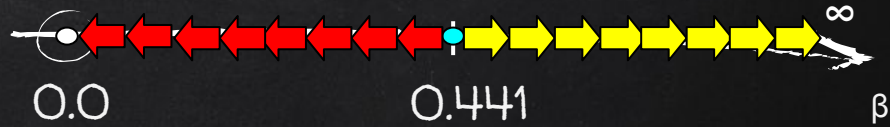
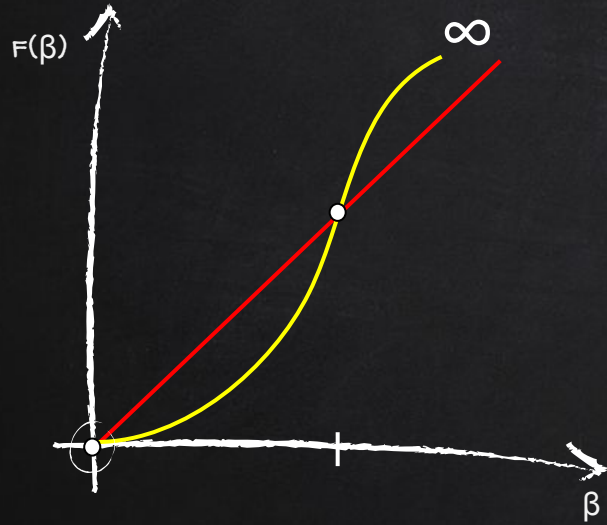


$$S_4 = \frac{1}{8} \ln \cosh 4\beta - \frac{1}{2} \ln \cosh 2\beta$$

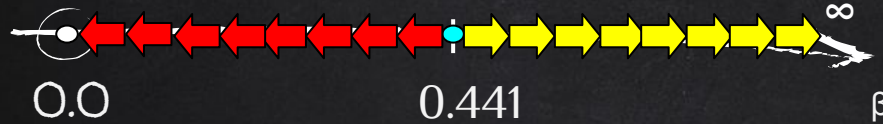
$$\beta = 0.508, S_4 = 0.05$$



$$\beta \longrightarrow \frac{3}{8} \ln \cosh 4\beta$$



EXACT SOLUTION FOR 2D ISING MODEL

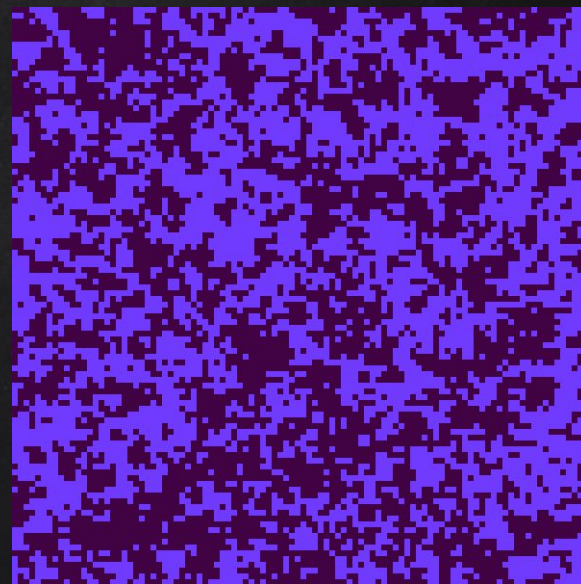
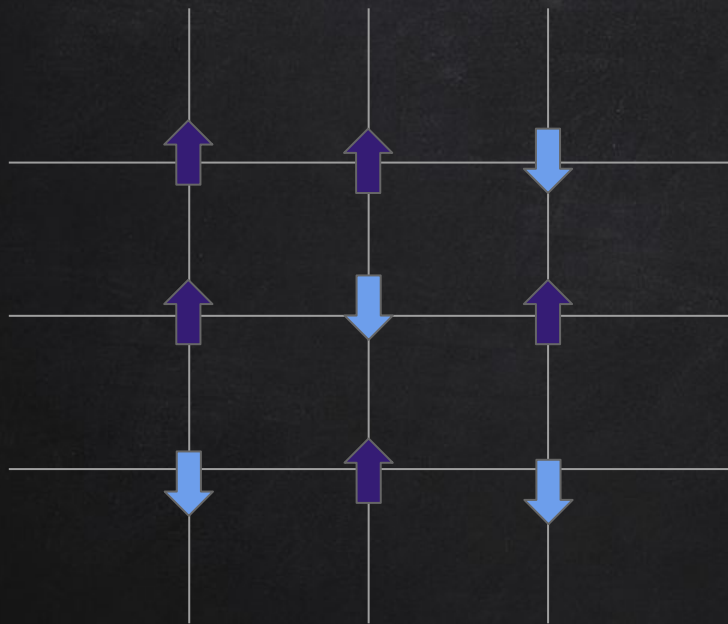


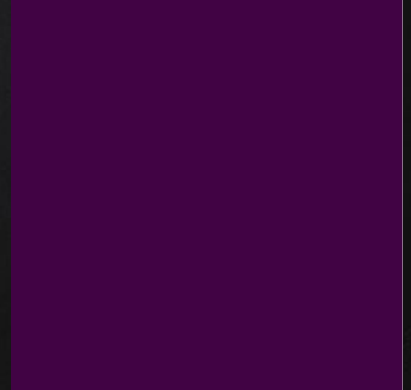
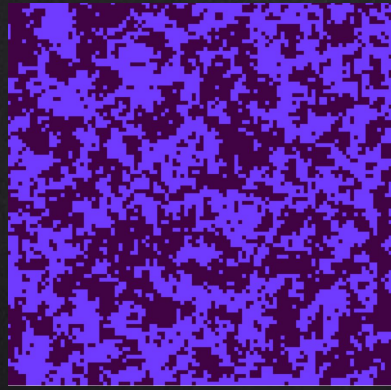
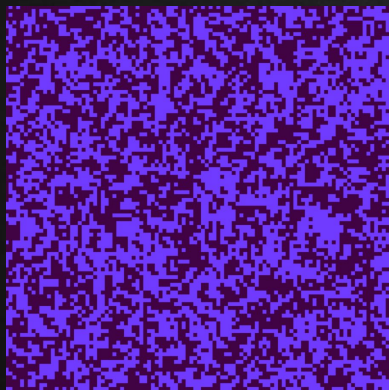
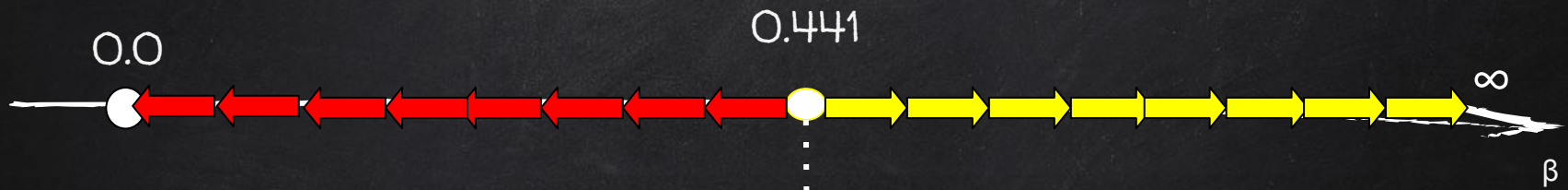
CRYSTAL STATISTICS. I. A TWO-DIMENSIONAL MODEL WITH AN ORDER-DISORDER TRANSITION

PHYS. REV. 65, 117 - PUBLISHED 1 FEBRUARY 1944

LARS ONSAGER

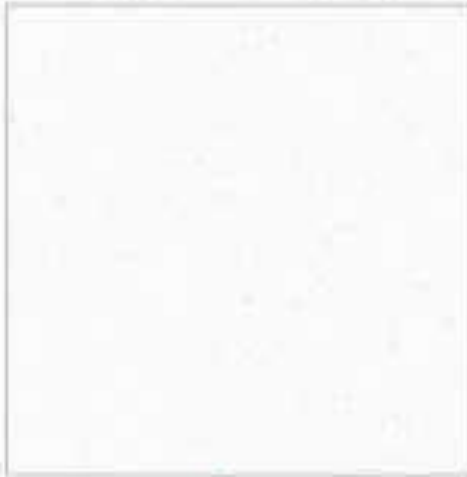






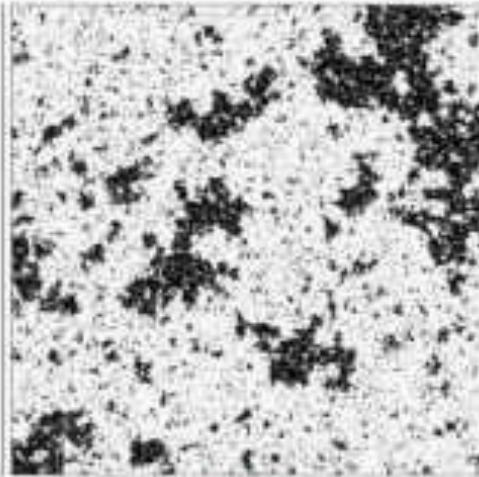
$$T = 0.997 T_c$$

$$b = 170 \quad L = 131072$$



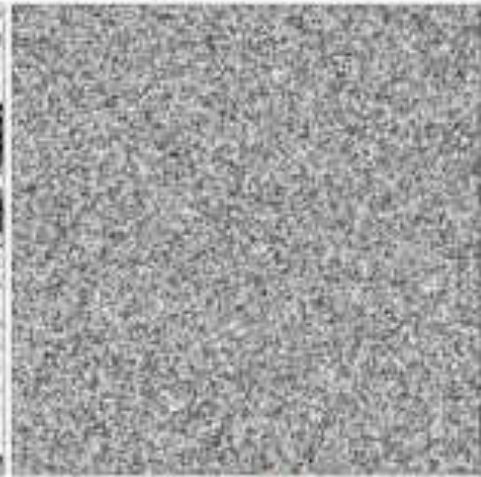
$$T = T_c$$


$$b = 1 \quad L = 1011$$



$$T = 1.003 T_c$$

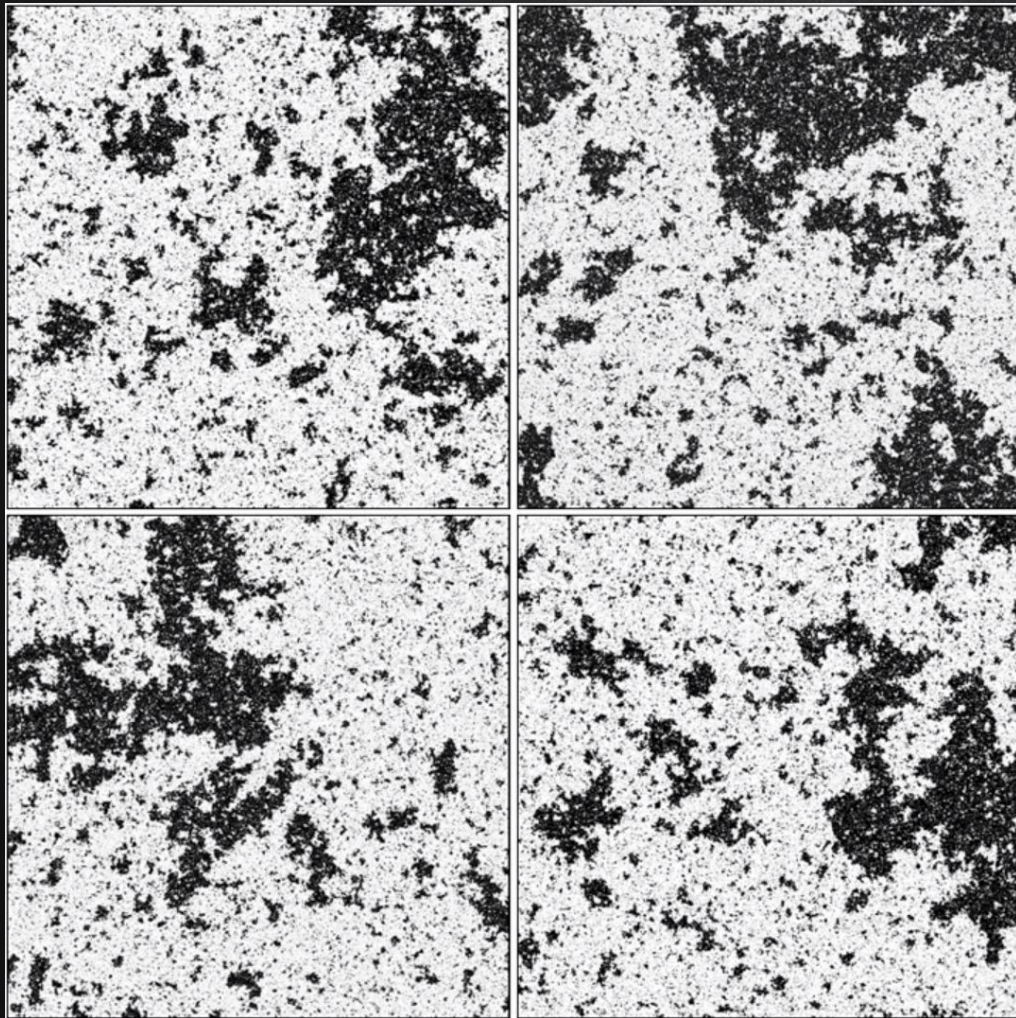
$$b = 170 \quad L = 131072$$




$$T_{RG}(b) = 0$$

$$T_{RG}(b) = T_c$$

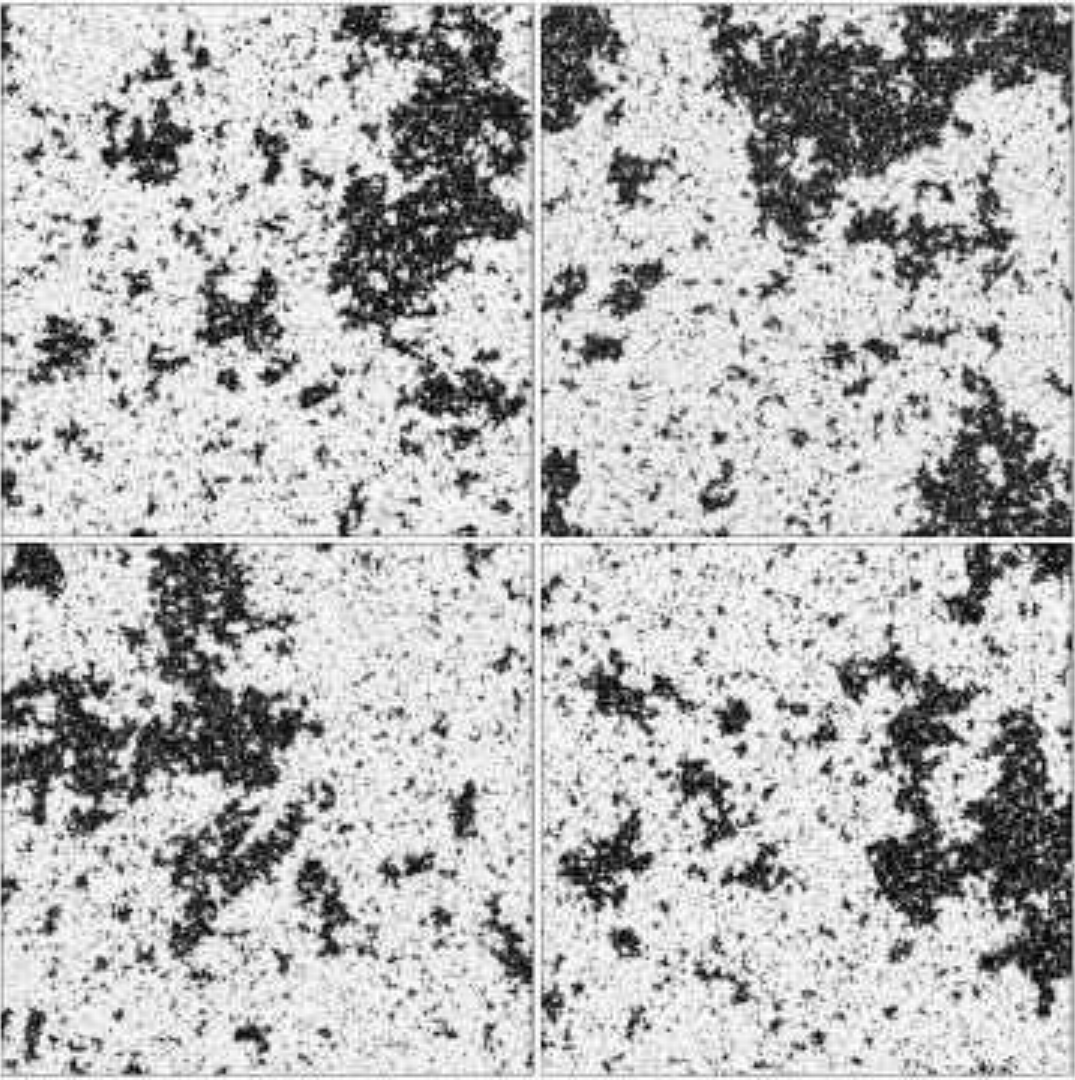
$$T_{RG}(b) \rightarrow \infty$$



$$L = 2^{17}$$

$$L = 2^{11}$$

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<https://youtu.be/Fl-62ET9ZW8>



THANKS!

ABBAS K. RIZI

ABBAS.SITPOR.ORG



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