Anomalous critical exponents in the anisotropic Ashkin–Teller model

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We perform a rigorous computation of the specific heat of the Ashkin-Teller model in the case of small interaction and we explain how the universality–nonuniversality crossover is realized when the isotropic limit is reached. We prove that, even in the region where universality for the specific heat holds, anomalous critical exponents appear: for instance we predict the existence of a previously unknown anomalous exponent, continuously varying with the strength of the interaction, describing how the difference between the critical temperatures rescales with the anisotropy parameter.

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More than half a century ago Ashkin and Teller introduced their model as a generalization of the Ising model to a four component system. It describes a bidimensional lattice, each site of which is occupied by one of four kinds of atoms: A, B, C, D. Two neighbouring atoms interact with an energy: $\varepsilon_0$ for AA, BB, CC, DD; $\varepsilon_1$ for AB, CD; $\varepsilon_2$ for AC, BD; and $\varepsilon_3$ for AD, BC. Fan has shown that the AT model can be also written in terms of Ising variables $\sigma_x^{(1)} = \pm 1, \sigma_y^{(2)} = \pm 1$ located at each site of the lattice; its Hamiltonian can be written, if x,y are nearest neighbor sites as:

$$H^{\text{AT}} = \sum_{x,y} J^{(1)} \sigma_x^{(1)} \sigma_y^{(1)} + J^{(2)} \sigma_x^{(2)} \sigma_y^{(2)} + J \sigma_x^{(1)} \sigma_y^{(1)} \sigma_x^{(2)} \sigma_y^{(2)}$$

with $J^{(1)} = \beta(\varepsilon_0 + \varepsilon_1 - \varepsilon_2 - \varepsilon_3)/4$, $J^{(2)} = \beta(\varepsilon_0 + \varepsilon_2 - \varepsilon_1 - \varepsilon_3)/4$, $l = \beta(\varepsilon_0 + \varepsilon_3 - \varepsilon_1 - \varepsilon_2)/4$ and $\beta$ is the inverse temperature. The AT model is then equivalent to two Ising models coupled by an interaction quartic in the spins; in the case in which the two Ising subsystems are identical $J^{(1)} = J^{(2)}$ is called isotropic, the opposite case anisotropic. When the coupling $l = 0$, Ashkin–Teller (AT) reduces to two independent Ising models and it has of course two critical temperatures if $J^{(1)} \neq J^{(2)}$.

Layers of atoms and molecules adsorbed on clean surfaces, like submonolayers of Se adsorbed on Ni, are believed to constitute physical realizations of the AT model; theoretical results on it can explain the phase diagrams of such systems, experimentally obtained by means of electron diffraction techniques. As for the Ising model, the importance of AT is also in providing a conceptual laboratory in which the highly non trivial phenomenon of phase transitions can be understood quantitatively in a relatively manageable model; in particular it has attracted great theoretical interest because is a simple and non trivial generalization of the Ising and four-state Potts models.

Contrary to many 2d models in statistical mechanics like the Ising, the 6 or the 8 vertex models, in which remarkable exact solutions give us very detailed informations about the behaviour of thermodynamical functions, there are no exact results on the AT model except for the trivial $l = 0$ case. It is believed that the AT has two critical temperatures for $J^{(1)} \neq J^{(2)}$ which coincide at the isotropic point $J^{(1)} = J^{(2)}$. Moreover it was conjectured by Kadanoff and Baxter that the critical properties in the anisotropic and in the isotropic case are completely different; in the first case the critical behaviour should be described in terms of universal critical indices (identical to those of the 2d Ising model) while in the isotropic case the critical behaviour should be nonuniversal and described in terms of indexes which are non trivial functions of $l$. In other words, the AT model should exhibit a universal–nonuniversal crossover when the isotropic point is reached.

Evidence for the validity of nonuniversal behaviour in the isotropic case was given in [9] (using second order renormalization group arguments) and in [10, 11] (by a heuristic mapping into the massive Luttinger model describing one dimensional interacting fermions in the continuum). The anisotropic case was studied numerically by Migdal–Kadanoff Renormalization Group [3], Monte Carlo Renormalization group [12], finite size scaling [13]; such results give evidence of the fact that, far away from the isotropic point, AT has two critical points and belongs to the same universality class of the Ising model but give essentially no informations on the critical behaviour when the anisotropy is small.

In this Letter we present a rigorous derivation of the specific heat for the AT model, valid for small interaction $l$ and any anisotropy. We find indeed that in the anisotropic case the specific heat is singular in correspondence of two critical temperatures, and the divergence is logarithmic as in the Ising model, in agreement with universality hypothesis. Nevertheless even in the region where universality holds, anomalous critical exponents appear; for instance the difference between the two critical temperatures rescale with the anisotropy parameter with a nonuniversal critical exponent. The presence of such critical exponents also in the universality region clarify how the universal–nonuniversal crossover is realized when the isotropic limit is reached.
Such results are found by the new methods introduced in \[14\] and \[13\] to study 2d statistical mechanics models which can be considered perturbations of the Ising model. These methods take advantage from the fact that such systems can be exactly mapped in models of weakly interacting relativistic fermions in \(d = 1 + 1\) on a lattice. The mapping was known since long time (see Ref. \[14, 16, 17, 18\]); however in recent years a great progress has been achieved in the evaluation of Grassmann integrals of interacting models, in the context of quantum field theory and solid state physics (see Ref. \[19, 20, 21\]), and one can take advantage of this new technology to get informations about 2d statistical mechanics models. This provides the only method to get rigorous quantitative informations on the critical properties of such systems if an exact solution is lacking, as in the present case. The algorithm is based on multiscale analysis and allows us to prove convergence of the expansion for the energy–energy correlation functions and for the specific heat up to the critical temperature; essential ingredients of our analysis are cancellations due to anticommutativity of fermionic variables and approximate Ward identities \[22\], guaranteeing that the flow of the effective coupling constants is not diverging in the infrared region. We stress that our method applies to a large class of perturbations of the 2d Ising model, and for sake of definiteness we restrict our analysis to AT.

In order to present our result, we find convenient to introduce the variables

\[
t = \frac{t^{(1)} + t^{(2)}}{2}, \quad u = \frac{t^{(1)} - t^{(2)}}{2}
\]

with \(t^{(j)} = \tanh J^{(j)}, \quad j = 1, 2\). The parameter \(t\) has the role of a reduced temperature and \(u\) measures the anisotropy of the system. We shall consider the free energy or the specific heat as functions of \(t, u, l\). When \(l = 0\) the specific heat \(C_v\) can be immediately computed from the Ising model exact solution; \(C_v\) is diverging at \(t = t^\pm = \sqrt{2} - 1 \pm |u|\) and near the the critical temperatures the specific heat shows a logarithmic divergence: \(C_v \sim -C \log |t - t^\pm|\), where \(C > 0\). If the anisotropy is strong the two Ising subsystems have very different critical temperatures, hence one can expect that if one system is almost critical the second one will be out of criticality; then mean field arguments based on the fact that two Ising are coupled by a density-density interaction suggest that the effect of the coupling is to change at most the value of the critical temperatures. On the other hand if the anisotropy is small the two system will become critical almost at the same temperature and the properties of the system could change drastically.

Our main result is the following theorem; the detailed proof can be found in \[15, 23\].

**Theorem.** For \(l\) small enough the AT model admits two critical points of the form:

\[
t^\pm_c(l, u) = \sqrt{2} - 1 + \nu(l) \pm |u|^{|2(1 + \eta)(1 + \delta(l, u))|}.
\]

Here \(\nu\) and \(\delta\) are \(O(l)\) corrections and \(\eta = -bl + O(l^2)\) with \(b > 0\). If \(t \neq t^\pm_c\) the free energy of the model is analytic in \(l, t, u\) and the specific heat \(C_v\) is equal to:

\[
-F_1 \Delta^{2\eta_c} \log \frac{|t - t^>_c|}{\Delta^2} + F_2 \frac{1 - \Delta^{2\eta_c}}{\eta_c} + F_3,
\]

where: \(2\Delta^2 = (t - t^>_c)^2 + (t - t^<_c)^2; \quad \eta_c = a(1 + O(l^2)), \quad a \neq 0;\) and \(F_1, F_2, F_3\) are functions of \(t, u, l\), bounded above and below by \(O(l)\) constants.

1) First note that the location of the critical points is dramatically changed by the interaction. The difference of the interacting critical temperatures normalized with the free one \(G(l, u) = (t^>_c(l, u) - t^>_c(l, u))/(t^>_c(0, u) - t^>_c(0, u))\) rescales with the anisotropy parameter as a power law \(\sim |u|^\eta\), and in the limit \(u \to 0\) it vanishes or diverges, depending on the sign of \(l\) (this is because \(\eta = -bl + O(l^2)\), with \(b > 0\)). In Fig. 1 we plot the qualitative behaviour of \(G(l, u)\) as a function of \(u\) for two different values of \(l\) (i.e. we plot the function \(u^{\eta}\), with \(\eta = 0.3, -0.3\) respectively).

![Fig. 1: The behaviour of the difference](image)

As far as we know, the existence of the critical index \(\eta(l)\) was not known in the literature, even at a heuristic level.

2) There is universality for the specific heat, in the sense that it diverges logarithmically at the critical points, as in the Ising model. However the coefficient of the log is anomalous: in fact if \(t\) is near to one of the critical temperatures \(\Delta \simeq \sqrt{2}|u|^{1+\eta}\) so that the coefficient in front of the logarithm behaves like \(\sim |u|^{|2(1 + \eta)|}\), with \(\eta_c\) a new anomalous exponent \(O(l)\); in particular it is vanishing or diverging as \(u \to 0\) depending on the sign of...
l. We can say that the system shows an anomalous universality which is a sort of a new paradigmatic behaviour: the singularity at the critical points is described in terms of universal critical indexes nevertheless in the isotropic limit $u \to 0$, some quantities, like the difference of the critical temperatures and the constant in front of the logarithm in the specific heat, scale with anomalous critical indexes, and they vanish or diverge, depending on the sign of $l$.

3) Eq(3) clarifies how the universality–nonuniversality crossover is realized as $u \to 0$. When $u \neq 0$ only the first term in eq(3) can be log–singular in correspondence of the two critical points; however the logarithmic term dominates on the second one only if $t$ varies inside an extremely small region $O(|u|^{1+\eta}e^{-c/|l|})$ around the critical points (here $c$ is a positive $O(1)$ constant). Outside such region the power law behaviour corresponding to the second addend dominates. When $u \to 0$ one recovers the power law decay found in the isotropic case

$$C_v \simeq F_2 \frac{1-|t-t_c|^{2\eta_c}}{\eta_c}$$

In Fig. 2 we plot the qualitative behaviour of $C_v$ as a function of $t$. The three graphs are plots of eq(3), with $F_1 = F_2 = 1$, $F_3 = 0$, $u = 0.01$, $\eta = \eta_c = 0.1, 0, -0.1$ respectively; the central curve corresponds to the case $\eta = 0$, the upper one to $\eta < 0$ and the lower to $\eta > 0$.

![FIG. 2: The behaviour of the specific heat $C_v$ for three different values of $l$, showing the log–singularities at the critical points; in the isotropic limit the two critical points tend to coincide, the lower curve becomes continuous while the upper develops a power law divergence.](image)

We now sketch the proof of the above Theorem (for a detailed proof we refer to [13, 23]). We start from the well known representation of the Ising model free energy in terms of a sum of Pfaffians [24] which can be equivalently written (see Ref. [17, 18]) as Grassmann functional integrals, formally describing massive non interacting Majorana fermions $\psi, \overline{\psi}$ on a lattice with action

$$\sum_x \left[ \psi_x (\partial_t - i\partial_t^\phi) \psi_x - \frac{2i}{(2-1)\overline{\psi}_x \psi_x} \right]$$

where $\partial_t$ are discrete derivatives; criticality corresponds to the massless case. If $l = 0$ the free energy and specific heat of the AT model can be written as sum of Grassmann integrals describing two kinds of Majorana fields, with masses $m^{(1)} = t^{(1)} - \sqrt{2} + 1$ and $m^{(2)} = t^{(2)} - \sqrt{2} + 1$.

If $l \neq 0$ again the free energy and the specific heat can be written as Grassmann integrals, but the Majorana fields are interacting with a short range potential. By performing a suitable change of variables and integrating out the ultraviolet degrees of freedom, the effective action can be written as

$$Z_1 \sum_{x, \sigma, \mu} \left[ \psi_{\sigma, x}^+ (\partial_t - i\partial_t^\phi) \psi_{\sigma, x}^- - i\sigma_1 \psi_{\sigma, x}^+ \overline{\psi}_{\sigma, x}^- + i\mu_1 \psi_{\sigma, x}^+ \overline{\psi}_{\sigma, x}^- + l_1 \psi_{\sigma, x}^+ \psi_{\sigma, x}^- + \mathcal{W}_1 \right]$$

where $\alpha = \pm$ is a creation–annihilation index and $\phi = \pm 1$. The Grassmann variables $\psi_{\sigma, x}^+ \psi_{\sigma, x}^-$ are combinations of the Majorana variables $\psi_{\sigma, x}^\pm$, $\overline{\psi}_{\sigma, x}^\pm$, $j = 1, 2$, associated with the two Ising subsystems.

One can compute the partition function by expanding the exponential of the action in Taylor series in $l$ and naively integrating term by term the Grassmann monomials, using the Wick rule; however such a procedure gives poor bounds for the coefficients of this series that, in the thermodynamic limit, can converge only far from the critical points.

In order to study the critical behaviour of the system we perform a multiscale analysis involving non trivial resummations of the perturbative series. The first step is to decompose the propagator $\hat{g}(k)$ as a sum of propagators more and more singular in the infrared region, labeled by an integer $h \leq 1$, so that $\hat{g}(k) = \sum_{h=-\infty}^\infty \hat{g}^{(h)}(k)$, $\hat{g}^{(h)}(k) \sim \gamma^{-h}$. We compute the Grassmann integrals defining the partition function by iteratively integrating the propagators $\hat{g}^{(1)}, \hat{g}^{(0)}, \ldots$. After each integration step we rewrite the partition function in a similar way to the last equation, with $Z_h, \sigma_h, \mu_h, l_h, \mathcal{W}_h$, replacing $Z_1, \sigma_1, \mu_1, l_1, \mathcal{W}_1$, in particular the masses and the wave function renormalization are modified; the structure of the action is preserved because of symmetry properties; moreover $\mathcal{W}_h$ is shown to be a sum of monomials of $\psi$ of arbitrary order, with kernels decaying in real space on
scale $\gamma^{-h}$, which are analytic functions of $\{l_1, \ldots, l_4\}$, if $l_k$ are small enough, $k \geq h$, and $|\sigma|h^{-k}; |\mu|\gamma^{-k} \leq 1$; again analyticity follows from Gram–Hadamard type of bounds.

All the above construction is based on the crucial property that the effective interaction at each scale does not increase $|l_3| \leq 2|l_1|$; such property is a consequence of the validity of some non perturbative approximate Ward identities. “Approximate” refers to the fact that, because of the presence of masses and of an ultraviolet cutoff, the Ward identities are different from the usual formal ones; the error terms are shown to be small, in a suitable sense. For $\sigma, \mu, Z$, we find that, under the iterations, they evolve as: $\sigma \simeq \sigma b_1h$, $\mu \simeq \mu_1h^{b_1}$, $Z \simeq \gamma^{-b_1h}$, with $b_1, b_2$ explicitly computable in terms of a convergent power series.

We perform the iterative integration described above up to a scale $h_1^*$ such that $(|\sigma|^{1} + |\mu|^{1})\gamma^{-h_1^*} = O(1)$. For scales lower than $h_1^*$ we return to the description in terms of the original Majorana fermions $\psi(1), \psi(2)$ associated with the two Ising subsystems. One of the two fields (say $\psi(1)$) is massive on scale $h_1^*$ (so that the Ising subsystem with $j = 1$ is “far from criticality” on the same scale); then we can integrate the massive Majorana field $\psi(1)$ without any further multiscale analysis, obtaining an effective theory of a single Majorana field with mass $|\sigma|^{1} - |\mu|^{1}$, which can be arbitrarily small; this is equivalent to say that on scale $h_1^*$ we have an effective description of the system as a single perturbed Ising model with anomalous parameters near criticality. The integration of the scales $\leq h_1^*$ is performed again by a multiscale decomposition similar to the one just described; an important feature is however that there are no more quartic marginal terms, because the anticommutativity of Grassmann variables forbids local quartic monomials of a single Majorana fermion. Criticality is found when the effective mass on scale $-\infty$ is vanishing; the values of $t, u$ for which this happens are found by solving a non trivial implicit function problem.

In conclusion we have presented some new rigorous results on the critical behaviour in the Ashkin–Teller model, for weak coupling and any value of the anisotropy. Via multiscale integration methods we have computed the specific heat and the location of the critical temperatures in terms of convergent power series and we have predicted the existence of an unknown critical exponent describing the scaling of the gap between the critical temperatures in the isotropic limit. Moreover we gave a detailed description of the crossover between the universal critical behaviour holding in the anisotropic case and the anomalous nonuniversal behaviour holding in the isotropic limit.

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