$N$-vector spin models on the sc and the bcc lattices: a study of the critical behavior of the susceptibility and of the correlation length by high temperature series extended to order $\beta^{21}$

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Abstract

Abstract: High temperature expansions for the free energy, the susceptibility and the second correlation moment of the classical $N$-vector model [also known as the $O(N)$ symmetric classical spin Heisenberg model or as the lattice $O(N)$ nonlinear sigma model] on the sc and the bcc lattices are extended to order $\beta^{21}$ for arbitrary $N$. The series for the second field derivative of the susceptibility is extended to order $\beta^{17}$. An analysis of the newly computed series for the susceptibility and the (second moment) correlation length yields updated estimates of the critical parameters for various values of the spin dimensionality $N$, including $N = 0$ [the self-avoiding walk model], $N = 1$ [the Ising spin $1/2$ model], $N = 2$ [the XY model], $N = 3$ [the Heisenberg model].

A study of the series for the other observables will appear in a forthcoming paper.

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The continuing interest in the high temperature (HT) expansions for the statistical mechanics of lattice spin models (or equivalently in the strong-coupling expansions for Euclidean lattice field theories), has in the last few years been a strong incentive for a substantial extension of series in a variety of models. This valuable computational advance has been made possible not only by the large improvements of the computers performance and the rapid growth of their memory capacity in the last decade, but mainly by a more careful reconsideration of well known expansion techniques, which have yet to be fully exploited, and by a greater effort in devising and implementing faster algorithms [1,2].

We have devoted this paper to the widely studied $N$-vector model [3] on three-dimensional lattices, which is also known as the Heisenberg classical $O(N)$ spin model or, in field theoretic language, as the lattice $O(N)$ nonlinear sigma model. We recall that a HT expansion of the susceptibility $\chi$ to order $\beta^{24}$ has been recently obtained [4] on the sc lattice for $N = 0$ [the self-avoiding walk (SAW) model [3]] by a direct walk counting technique which cannot be extended to different values of $N$. For $N = 1$ [the Ising spin 1/2 model] the series $O(\beta^{21})$ on the bcc lattice for both $\chi$ and the second moment of the correlation function $\mu_2$, obtained [6,7] in the pioneering work by B. G. Nickel, remain still unsurpassed, but for $N > 1$ the series now available are shorter. The general situation before our work of which a brief, partial and preliminary account has already appeared in Ref. [8], is summarized in table I listing the longest series published until now [4,6,7,9–19] for specific or generic values of $N$, on the sc and on the bcc lattices.

This work is part of a sequence devoted to the extension and the analysis of HT series to order $\beta^{21}$ for the $N$-vector model on $d$-dimensional bipartite lattices. The case of the square lattice has already been discussed in Ref. [2]. We have chosen to use the (vertex renormalized) linked cluster expansion (LCE) technique [13,20–22] because it is equally efficient in a wide range of space dimensionalities independently of the nature of the site variables. Having thus avoided the limitations of previous work, we have then been able to produce extensive tables of series expansion coefficients given as explicit functions of the spin dimensionality $N$, which thereby summarize in a convenient format a large body of information for an infinite set of universality classes. These tables, which we consider as the main result of our work, are reported in the appendices.

We have built upon Ref. [13] where some algorithms for the automatic LCE calculations have been introduced, and HT expansions of $\chi$, of $\mu_2$ and of the second field derivative of the susceptibility $\chi_4$ for the $N$-vector model on the (hyper)sc lattices have been tabulated [13,14] up to $\beta^{14}$. This calculation can be generalized to the class of $d$-dimensional bipartite lattices, in particular to the (hyper)sc and (hyper)bcc lattices, for which we have striven to design faster and more efficient algorithms and have introduced some innovations dramatically simplifying established computational schemes.

In particular, by taking full advantage of the structural properties of the sc and bcc lattices, we have significantly reduced the fast growth of the combinatorial complexity with the order of expansion which had until now been the main obstacle to the extension of the series. In fact, it is mainly our effort on the algorithmic side that has made progress possible, even in comparison with more recent work [23] using the same hardware resources. Moreover a considerable extension of our calculations is still feasible (and it is presently ongoing [24]).
since we are far from our computational limits. Our calculation used an ordinary IBM RISC 6000/580H power station with 128 Mb memory capacity and 4 Gb of disk storage. Typical running times in the 3d case were a few hours. In order to give a rough idea of the size of the computation it is sufficient to mention that over $2 \times 10^7$ graphs have to be generated and evaluated to complete the expansion of $\chi$ and $\mu_2$ through $\beta^{21}$. This should be compared with the corresponding figure: $1.1 \times 10^4$, for the $O(\beta^{14})$ computation of Ref. [13] or to the figure $5 \times 10^4$ occurring in the recent analogous computation of Ref. [23] for the fcc lattice to order $\beta^{13}$. Approximately $3 \times 10^6$ graphs contribute to the computation of $\chi_4$ at order 17.

We are confident that our results are correct, not only because our codes have passed numerous direct and indirect internal tests, but also because $N$ and $d$ enter in the whole computational procedure as parameters, so that a good general check is achieved if our expansion coefficients, when specialized to $N = 0, 1, 2, 3$ and $\infty$, agree with the (more or less) long series already available in various dimensions. Further details on the comparison with the available series, in particular in the limits $N \rightarrow 0$ and $N \rightarrow \infty$, can be found in our paper devoted to the two-dimensional $N$–vector model [3].

Note that, strictly speaking, the $N$–vector model is defined only for positive integer spin dimensionality $N$. There are, however, infinitely many ”analytic interpolations” in the variable $N$ of the HT coefficients and, as a consequence, of all physical quantities. We have performed the ”natural” analytic interpolation of the HT coefficients as rational functions of $N$, which coincides with that used in the $1/N$ expansion as well as in the usual Renormalization Group (RG) treatments and is unique in the sense of the Carlson theorem [25].

It is also worth emphasizing that the LCE technique can be readily adapted to produce HT expansions for the very general class of models (which include the $O(N)$ symmetric $P(\vec{\phi}^2)$ lattice boson field theories), described by the partition function

$$Z = \int \Pi d\mu(\vec{\phi}_i^2) \exp[\beta \sum_{\langle i,j \rangle} \vec{\phi}_i \cdot \vec{\phi}_j], \quad (1)$$

where $\vec{\phi}_i$ is a $N$-component vector and $d\mu(\vec{\phi}_i^2)$ is the appropriate single spin measure. If we choose the form $d\mu(\vec{\phi}_i^2) = \delta(\vec{\phi}_i^2 - 1) d\vec{\phi}_i$ for the single spin measure, (1) reduces to the partition function of the $N$-vector model. However it is noteworthy that a broad class of other models of interest in Statistical Mechanics including the general spin $S$ Ising model, the Blume-Capel model, the double Gaussian model, etc. can all be represented in this form. The HT series for some of these models have also been extended and will be discussed elsewhere [24]. A wider discussion of (1) as a full theoretical laboratory for the study of scalar isovector lattice field theories as well as a detailed account of the graph theoretical and the algorithmic part of our work will also be presented elsewhere [24].

The general interest in a direct determination of the critical properties of the classical lattice spin models with increasing reliability is clear. Other good general motivations for such a laborious calculation as a long HT series expansion include more accurate tests of the validity both of the assumption of universality, on which the Renormalization Group (RG) approach to critical phenomena is based, and of the various approximation procedures required to estimate universal critical parameters by field theoretic methods. In fact, waiting for rigorous arguments to come, the only crucial tests [20] of the validity of the Borel
resummed $\epsilon = 4 - d$ expansions [24–28] or of the perturbative expansions at fixed dimension (FD) [26–28, 31], for which the $O(N)$ model served as a paradigm, are presently limited to a careful comparison with experimental data or with other numerical data. Actually, this comparison mainly concerns numerical data of different origins, both because experiments are difficult and the experimental results, when available, are much less precise [with the very remarkable exception of the exponent $\nu$ in the $N = 2$ case [32]] and because experimental representatives are known only for a few universality classes [33]. Actually for $N \gtrsim 3$ the physical, but not the numerical, interest of the model is somewhat lowered by the observation that the $O(N)$ symmetric fixed point appears to be unstable within the $\epsilon$-expansion [34].

It should also be observed that, in spite of steady progress [35], the stochastic algorithms do not yet seem ready to completely supersede HT series in the study of models where the site variables have many components and/or the space dimensionality is large, or in the computation of multispin correlation functions. More generally HT series remain valuable subjects of independent study and sources of auxiliary information for other kinds of numerical calculations. Therefore we have also reported in the tables our estimates of some nonuniversal critical parameters like the inverse critical temperatures. The computation of the critical amplitudes and of their universal combinations [36] will be discussed elsewhere [24].

The paper is organized as follows: In section 2 we present our notation and define the quantities that we shall study. The analysis of the series is presented in section 3 along with a comparison to some previous analyses, to some results obtained by stochastic methods and to the RG results both by the $\epsilon$-expansion and the FD perturbative techniques. In the appendices we have reported the closed form expressions for the HT series coefficients of $\chi$ and $\mu_2$ as functions of the spin dimensionality $N$ and their evaluation for $N = 0$ [the SAW model], $N = 1$ [the Ising spin 1/2 model], $N = 2$ [the XY model] and $N = 3$ [the classical Heisenberg model]. The present tabulation extends significantly and supersedes the one to order $\beta^{14}$ in Ref. [14] which, unfortunately, contains a few misprints.

In a forthcoming paper [24] we will present an analysis of the series for the free energy and for its fourth field derivative $\chi_4$.

II. DEFINITIONS AND NOTATIONS

For convenience of the reader we list here our definitions and notations. As the Hamiltonian $H$ of the $N$-vector model we shall take:

$$H\{v\} = -\frac{1}{2} \sum_{\langle \vec{x}, \vec{x}' \rangle} v(\vec{x}) \cdot v(\vec{x}').$$

(2)

where $v(\vec{x})$ is a $N$-component classical spin of unit length at the lattice site $\vec{x}$, and the sum extends to all nearest neighbor pairs of sites.

The susceptibility is defined as

$$\chi(N, \beta) = \sum_{\vec{x}} \langle v(0) \cdot v(\vec{x}) \rangle_c = 1 + \sum_{r=1}^{\infty} a_r(N) \beta^r;$$

(3)

and the second moment of the correlation function is defined as
\[
\mu_2(N, \beta) = \sum_{\vec{x}} \vec{x}^2 \langle v(0) \cdot v(\vec{x}) \rangle_c = \sum_{r=1}^{\infty} s_r(N) \beta^r.
\] 

In terms of \(\chi\) and \(\mu_2\) we define the second moment correlation length \(\xi\) by

\[
\xi^2(N, \beta) = \frac{\mu_2(N, \beta)}{6\chi(N, \beta)}.
\]

III. ANALYSIS OF THE SERIES

Let us now turn to a discussion of our updated estimates for the critical temperatures and the critical exponents \(\gamma\) and \(\nu\) in the \(N = 2, 3, 4\) cases where our new series are significantly longer (up to 10 more terms) than those previously available. We shall also give a few comments on the cases \(N = 0\) and \(1\) in which our extension is more modest and for \(N > 4\) where few numerical results are available.

It has become clear from a long experience, mainly gained from the analysis of the Ising model HT expansions \([1,57–11]\), that in order to achieve a substantial improvement in the precision of the estimates of the critical parameters from the analysis of longer series one should properly allow for the expected nonanalytic corrections \([42]\) [usually also called confluent corrections] to the leading power law behavior of thermodynamic quantities near a critical point. We recall that, for instance, the susceptibility is expected to behave, in the vicinity of the critical point \(\beta_c\), as

\[
\chi(N, \beta) \simeq C_\chi(N) \tau^{\gamma(N)} \left(1 + a_\chi(N) \tau^{\theta(N)} + a'_\chi(N) \tau^{2\theta(N)} + \ldots + b_\chi(N) \tau + b'_\chi(N) \tau^2 + \ldots\right)
\] 

where \(\tau = 1 - \beta / \beta_c\). Not only the critical exponent \(\gamma(N)\), but also the leading confluent correction exponent \(\theta(N)\) is universal (for each \(N\)). On the other hand the critical amplitudes \(C_\chi(N), a_\chi(N), a'_\chi(N), b_\chi(N), \) etc. are expected to depend smoothly on the parameters of the Hamiltonian, i.e. they are nonuniversal. Similar considerations apply to \(\xi\) (and to the other singular quantities) which, however, contains a different critical exponent and different critical amplitudes \(C_\xi(N), a_\xi(N), \) etc., but the same leading confluent exponent \(\theta(N)\). It is also known that \(\theta(N) \simeq 0.5\) for small values of \(N\) \([20]\) and \(\theta(N) = 1 + O(1/N)\) for large \(N\) \([43]\).

As experience has indicated, the established ratio extrapolation and Padé approximant (PA) methods are generally inadequate to the difficult numerical problem of determining simultaneously \(\beta_c\), the leading and the first subleading exponents in Eq. (3), a task which essentially amounts to an intrinsically unstable double exponential fit. It is considered appropriate, then, to resort to the inhomogeneous differential approximants (DA) method \([44]\), a generalization of the PA method, which, in principle, can be better suited to represent functions behaving like \(\phi_1(x)(x - x_0)^{-\gamma} + \phi_2(x)\) near a singular point \(x_0\), where \(\phi_1(x)\) is a regular function of \(x\) and \(\phi_2(x)\) may contain a (confluent) singularity of strength smaller than \(\gamma\).
A. Unbiased analysis

To begin with, we have performed a series analysis by DA’s, essentially following the protocol suggested in Ref. [45] which is unbiased for confluent singularities. For each $N$, we have computed $\beta_c(N)$ and $\gamma(N)$ by first and second order DA’s built in terms of the susceptibility series and have then used this estimate of $\beta_c(N)$ to bias the determination of $\nu(N)$ from the series for the square of the (second moment) correlation length $\xi^2$. Completely consistent results are also obtained, in general, by the method of critical point renormalization [44].

Also the specific heat exponent $\alpha(N)$ can be estimated by examining the behavior of $\chi$ at $\beta = -\beta_c(N)$, where a weak antiferromagnetic singularity is expected for bipartite lattices. As shown in Ref. [46], having set $\tilde{\tau} = 1 + \beta/\beta_c$, one has

$$\chi(N, \beta) \simeq \tilde{c}(N) + \tilde{a}(N)\tilde{\tau}^{1-\alpha(N)} + \tilde{b}(N)\tilde{\tau} + ... \quad (7)$$

as $\tilde{\tau} \downarrow 0$. We shall however present this study in a forthcoming paper [24] in order to discuss jointly also the results of the analysis of the free energy.

The results of the present unbiased analysis do not significantly modify those obtained in the similar preliminary study [8] with series $O(\beta^{19})$. They are reported in table I for $N \leq 3$ and in table II for $N \geq 4$ and compared with some of the most accurate recently published estimates [4,28–32,47–57] by various other methods, in particular by RG perturbative methods. Only for the physically most interesting cases, namely for $N = 0, 1, 2, 3$, elaborate Borel resummed estimates are available for both the fifth order $\epsilon$-expansion [26–28] and either the six loop [29] or the seven loop FD expansion [30].

The scope of the seven loop FD computation of Ref. [30] is however somewhat limited by the present uncertainty in the value of the renormalized coupling constant $\bar{g}(N)$ used in the calculation. Therefore the exponent values in Ref. [30] have been conveniently expressed as the sum of the central estimate corresponding to this approximate value and of a small deviation proportional to the difference between $\bar{g}(N)$ and the true renormalized coupling $g^*(N)$. For simplicity, we have reported in table III the central estimate and have allowed for the contribution of the possible deviation only by doubling the error of the summation procedure: this roughly amounts to assume optimistically an uncertainty in the value of the renormalized coupling of a few parts per thousand. For $N > 3$, no estimates of the exponents by the $\epsilon$-expansion method have been published, while only very recently an extensive computation by the six loop FD expansion method has appeared [31]. Unfortunately, no estimates of error for the exponents are given in Ref. [31], but we can reasonably expect that they are of the order of 1.1%.

From our unbiased analysis of the sc lattice series we obtain exponent estimates essentially consistent, within their errors, with the available $\epsilon-$expansion results, but, in general, slightly larger (up to $\simeq 1\%$, or even more for intermediate values of $N$) than the FD expansion results.

In the case of the bcc lattice, however, our unbiased estimates are also completely compatible with the sixth order [26,28] FD perturbative results or with the most recent seventh order [30] results. A similar situation has already been encountered in a previous very accurate unbiased analysis of the $N = 1$ case [15]. We see this simply as a confirmation that the series for lattices with lower coordination number have a slower convergence rate [or, in other words, a smaller “effective length” [15]] and also as an indication that the simplest
unbiased DA’s might be only partially able to describe the confluent singularities. Therefore the larger discrepancies of the sc lattice results should not be interpreted as indicative of universality violations, but rather as a warning that the systematic errors of our analysis due to the finite length of our series and to the confluent singularities are quite likely to be underestimated if we evaluate the uncertainties solely from the scatter of the approximant values obtained using a sufficiently large number of series coefficients. We should however stress that, for \( N \geq 4 \), the sequence of DA estimates for the critical temperature or the exponents which use an increasing number of coefficients show evident residual trends, so that some ”reasonable” extrapolation is necessary. Since this inevitably involves some assumption on the confluent exponent and therefore introduces some biasing it will be more appropriately dealt with in the next paragraph. In order to distinguish clearly the effects of the various assumptions, we have chosen not to perform any further extrapolation in our ”unbiased estimates” reported in tables II and III, although it is clear that neglecting residual trends is a source of sizable systematic error.

Even within these limitations, we have improved the precision of the values of the critical parameters as obtained from HT series by unbiased methods, and, so far, have not inferred any indication of a serious inconsistency with the estimates from RG.

In order to assess the influence of the confluent singularities more precisely and better reconcile the results of the unbiased series analysis with the estimates from the RG, the computation of longer series still seems to be needed, as it has been already recognized for the Ising model \([6,38,39]\). On the other hand, if we are ready to assume universality from the beginning, then, as suggested by work on the bcc lattice in the \( N = 1 \) case \([7,39]\) whose results are reported in table I, a more accurate determination of the critical exponents could be obtained, even without further extending the series, by a study of appropriately built families of models depending on some continuous parameter, for each universality class. The idea is, essentially, to minimize or suppress the amplitude of the dominant confluent correction to scaling in (6) by taking advantage of its nonuniversality, namely of its continuous dependence on the parameter entering in the Hamiltonian. Using our LCE computation, it is now possible to implement easily this procedure for any \( N \) and on two different lattices, thereby corroborating its reliability. These developments of our study and a detailed analysis of other features of the series including estimates of the universal ratios of the leading confluent amplitudes for \( \chi \) and \( \xi^2 \) will be given elsewhere \([24]\).

B. Biased analysis

We have also performed a biased series analysis either by conveniently modified first order inhomogeneous DA’s in which we have fixed both \( \beta_c(N) \) and the correction to scaling exponent \( \theta(N) \), or, alternatively, by second order inhomogeneous DA’s in which we have fixed only \( \theta(N) \), as indicated in Ref. \([58]\).

To this purpose, for \( N \leq 3 \), we have assumed that the exponents \( \theta(N) \) take the values predicted by the FD perturbative RG \([26]\)

\[
\begin{align*}
\theta(0) &= 0.470(25), \quad \theta(1) = 0.498(20), \quad \theta(2) = 0.522(18), \quad \theta(3) = 0.550(16). \quad (8)
\end{align*}
\]

For \( N > 3 \) no estimates are available, but it is known that \( \theta(N) = 1 + O(1/N) \) for large
\( N \), so that, assuming a (somewhat arbitrary, but quite reasonable) smooth behavior, we have taken

\[
\theta(4) = 0.59(6), \quad \theta(6) = 0.69(7), \quad \theta(8) = 0.75(8), \quad \theta(10) = 0.79(8), \quad \theta(12) = 0.82(8). \tag{9}
\]

Numerical work, in particular for \( N = 0 \) in Refs. [47,49] and for \( N = 1 \) in Refs. [2,50], has sometimes suggested slightly different confluent exponents, which might be more accurate or, to some extent, provide an "effective" description also of higher confluent corrections. We shall return later to this point, however we have to mention that, at the level of precision of the following calculations, the precise values of the exponents \( \theta(N) \) do not seem very important, since we have observed that our biased estimates of the leading critical exponents remain essentially stable (within their errors) under a variation of the confluent exponents up to \( \simeq 5 - 10\% \).

Let us now sketch the first biased method. If a very accurate estimate for \( \beta_c \) is available, a quite simple procedure, biased with both \( \beta_c \) and \( \theta \), can be formulated. We can approximate the quantity

\[
\gamma(N, \beta) \equiv (\beta_c(N) - \beta) \frac{d \log \chi(N, \beta)}{d \beta} = \gamma(N) + O((\beta_c(N) - \beta)\theta(N))
\]

by the modified first order inhomogeneous DA’s defined as the solutions of the equation

\[
Q_m(\beta)[(\beta_c(N) - \beta)\frac{dy}{d\beta} + \theta(N)y(\beta)] + R_n(\beta) = 0
\]

The polynomials \( Q_m(\beta) \) and \( R_n(\beta) \) are calculated, as usual, from the known series expansion of \( \gamma(N, \beta) \). Then the exponent \( \gamma \) is simply estimated as

\[
\gamma(N)_{m,n} = \frac{-Q_m(\beta_c(N))}{\theta(N)R_n(\beta_c(N))}.
\]

This procedure works accurately on model series having the analytic structure expected for \( \gamma(N, \beta) \) in the vicinity of \( \beta_c(N) \). A similar procedure has to be applied to \( \xi^2(N, \beta)/\beta \) in order to compute the exponent \( \nu(N) \). For example, if we consider the \( N = 1 \) sc lattice series, assuming \( \beta_c = 0.2216544(3) \) as in Ref. [18] and \( \theta = 0.498(20) \), we estimate \( \gamma = 1.239(1) \) and \( \nu = 0.6315(8) \). With the same value of \( \theta \), in the \( N = 1 \) bcc lattice case, assuming \( \beta_c = 0.157737(2) \) as suggested in Ref. [7], we obtain \( \gamma = 1.2385(5) \) and \( \nu = 0.6310(5) \). For other values of \( N \) it would be more appropriate to present the results in the form of a linear relationship between the critical exponent and \( \beta_c \), for a given fixed value of \( \theta \).

A second method which is biased only with the value of the confluent exponent may be described as follows: for each value of \( N \), we have considered the approximants [7,58] derived from inhomogeneous second order differential equations with the structure

\[
(\beta_c(N) - \beta)^2(\beta_c(N) + \beta)Q_l(\beta)\frac{d^2y}{d\beta^2} + (\beta_c(N) - \beta)P_m(\beta)\frac{dy}{d\beta} + R_n(\beta)y(\beta) + P_s(\beta) = 0
\]

where \( Q_l(\beta), P_m(\beta), R_n(\beta) \) and \( P_s(\beta) \) are polynomials of degrees \( l, m, n \) and \( s \) in the variable \( \beta \). By this choice the DA’s are biased to be singular at \( \beta = \beta_c(N) \) and at \( \beta = -\beta_c(N) \).
We restrict ourselves to almost diagonal DA’s (namely those with $l + 3 \simeq m + 1 \simeq n$ and $s \leq 4$), which use at least 19 series coefficients. For each DA, we have adjusted $\beta_c(N)$ in a small range around the values indicated by the previous unbiased analysis until the correction to scaling exponent $\theta(N)$ reached precisely the central value indicated in (8), (9). The corresponding inverse critical temperature and exponents are then taken as the best estimates of these quantities. It should be noticed that, within this approach, the values of $\beta_c$ for $\chi$ and $\xi^2$ cannot be forced to be equal. However the differences are generally not larger than the errors. The evaluation of the errors is based, as usual, on the spread among the approximant values, and includes a generous allowance for the uncertainty in the biased value of $\theta(N)$. Of course, also in this case, we have preliminarily tested the reliability of this procedure on various model series built in such a way to reproduce the main expected features of $\chi$ and $\xi^2$.

We have always made sure that our biased evaluations of $\beta_c$ are consistent also with the estimates obtained either from the unbiased improved ratio methods of Ref. [38] by extrapolating the sequences of results linearly in $1/r^{1+\theta(N)}$ where $r$ is the number of series coefficients used, or by similarly extrapolating the results from unbiased DA’s. Analogous considerations apply to the exponent estimates. We have also checked that our estimates are generally consistent with those obtained from the biased method introduced in Refs. [61,62]. It is clear that the accuracy of these biased approaches depends not only on whether the series are long enough to provide some information on the subdominant singularities, but also on whether most of the corrections to scaling can be described only by the first nonanalytic term in (6).

We have observed that, on the bcc lattice, our biased estimates of the exponents are increasing functions of the confluent exponents for $N \lesssim 2$, while they are decreasing functions for $N \gtrsim 4$. For $2 \lesssim N \lesssim 4$ some approximants give increasing functions and others give decreasing functions. This indicates that the amplitude of the dominant scaling correction term is negative for small $N$, is small for $2 \lesssim N \lesssim 4$ and then it becomes positive for larger values of $N$. Consistent indications come also from the improved ratio method [38], or by studying, as function of $N$, the difference among the unbiased DA estimates of $\beta_c$ obtained from $\chi$ and $\mu_2$ or $\xi^2$, as suggested in Ref. [39]. In the sc lattice case the situation is similar. In the $N = 1$ case, this remark agrees with the results of earlier studies [7,39,63,41] on the sc, bcc and fcc lattices.

Some features of these biased approaches may appear questionable or needing further improvement, so that we have tried to minimize these defects by combining information from various methods in order to arrive at our estimates, however we believe that the results are interesting. First of all, our analysis confirms that the total (statistical + systematical) errors of the previous unbiased approach are somewhat larger than we have indicated. For $N \leq 1$ the biased exponent estimates differ only slightly from the unbiased ones and in such a way to improve the agreement with the most accurate FD perturbative estimates, with stochastic simulations and with experimental results. For $N = 2, 3$ the agreement with the RG, in the FD perturbative approach, is perhaps slightly less convincing. For $N \geq 4$ our biased estimates are systematically larger than the FD six loop perturbative values [31]. We can, however, argue that, at least for large $N$, our results are likely to be more accurate by comparing them with the results of the $1/N$ expansion of the exponents. Indeed for $N \gtrsim 10$, the $1/N$ estimates, which seem to be rather well converged and therefore reasonably accurate,
remain systematically larger than the FD values while, on the contrary, they approach faster our biased bcc estimates. In order to show this, we also have reported in table [III] for \( N \geq 8 \), estimates of \( \gamma \) and \( \nu \) obtained by naively summing their \( 1/N \) expansions [57] through \( 1/N^2 \). Although we have reported exponent estimates only up to \( N = 12 \), we have checked that our remark remains true also for larger values of \( N \). These (minor) problems with the FD perturbative values might be simply related to small residual imprecisions in the values of the renormalized coupling constants entering in the calculation. In general, as expected, also the biased results still appear to be more accurate for the bcc series than for the sc series.

C. Final comments

Let us now finally add some comments on the results of the series analysis which are presented in the tables.

In the \( N = 0 \) case, the SAW model, we have not attempted either to report in table [I] or to cite in the references even only a representative sample of the large amount of numerical work accumulated over the years, which fortunately has been reviewed recently in the very extensive and valuable new treatise [64] and in Ref. [17] devoted to a high precision stochastic study.

On the sc lattice, our series for \( \chi \) and \( \mu_2 \) are not yet longer than those of Ref. [4] and of Ref. [9] respectively, but we have taken advantage of the additional published expansion coefficients of \( \chi \) in order to check the stability of our biased estimates. The previous HT analysis by unbiased DA’s of the 21 term sc lattice series performed in Ref. [9] produced the estimates \( \beta_c = 0.213496(4), \gamma = 1.161(1) \) and \( \nu = 0.592(4) \), which are all completely consistent with the later analysis of Ref. [4] and with our own unbiased analysis, but slightly larger than our biased estimates.

In the bcc lattice case we have computed five new coefficients for \( \chi \) and \( \mu_2 \) beyond those reported in Ref. [9]. This makes it worth reporting our new estimates for the exponents. We also recall that the analysis in Ref. [4] of the \( O(\beta^{16}) \) bcc lattice series available until now yielded the values \( \beta_c = 0.153137(10), \gamma = 1.162(2) \) and \( \nu = 0.592(2) \), which are less precise, but compatible with our new unbiased estimates and slightly larger than our corresponding biased estimates. We should also stress that our estimates for both lattices agree well and are very close to the RG estimates and to the experimental value \( \nu = 0.586(4) \) reported in Ref. [65].

The value of \( \theta(0) \) is still controversial [59]. For example, the study [1] of the long HT series available on the sc lattices suggests \( \theta(0) \approx 1. \), while an extensive MC study [17] on the same lattice rather indicates an effective exponent \( \theta(0) \approx 0.56(3) \). Assuming this last value in our computation instead of the one in [8], would only shift the biased estimates of \( \gamma \) and \( \nu \), in the bcc lattice case, from \( 1.1595(12) \) to \( 1.1602(12) \) and from \( 0.588(1) \) to \( 0.589(1) \) respectively. Similarly in the sc lattice case the estimate of \( \gamma \) remains around \( 1.160(1) \) and that of \( \nu \) changes from \( 0.588(1) \) to \( 0.589(1) \).

A final remark is that from our extended series for \( \chi \) on the bcc lattice we can derive [60] the new rigorous and stricter inequality \( \beta_c^{bcc}(0) \geq \exp(-\frac{1}{21}lna_{21}(0)) \approx 0.148582... \), which slightly improves the previous bound obtained from \( a_{16}(0) \) and quoted in Ref. [34].
In the $N = 1$ case, the Ising spin 1/2 model, the relevant numerical studies are even more numerous than for the SAW model, so that we can only address the reader to the recent extensive review which in Ref. [48] complements stochastic computations of remarkably high precision on the sc lattice. Our bcc lattice series for $\chi$ and $\mu_2$ are not yet longer than the series of Ref. [6,7], but, on the sc lattice, we have extended by two terms the $\chi$ series and by six terms the $\mu_2$ series [11] so that, in this case, it is interesting to update the estimate of $\nu$. In order to estimate the exponents reported in table II from the sc series, we have simply assumed the extremely accurate value $\beta_c(1) = 0.2216544(3)$ obtained in Ref. [48] and $\theta(1) = 0.498(20)$. Similarly, in the bcc case, we have taken $\beta_c(1) = 0.157373(2)$ from Ref. [7] and the same value of $\theta(1)$. Also for the Ising model, values of the confluent exponent slightly larger than the one we have assumed, such as $\theta(1) = 0.52(3)$ in Ref. [7] and $\theta(1) = 0.54(3)$ in Ref. [39,60] have been reported. Assuming the largest of these values in our biased computation would only change, in the bcc lattice case, the central estimate of $\gamma$ from 1.2385 to 1.239 and would shift that of $\nu$ from 0.631 to 0.6315. In the sc lattice case the central value of $\gamma$ would be shifted from 1.239 to 1.2395 and $\nu$ would not essentially change.

In the $N = 2$ case, the XY model, we have computed four more terms of the $\chi$ and $\mu_2$ series in the sc lattice case. Notice that the last two coefficients of the previously published $O(\beta^{17})$ series contained tiny numerical errors (inconsequential for the analysis in Ref. [12]) which are corrected by our new computation. In the case of the bcc lattice, our extension of the series for $\chi$ and $\mu_2$ amounts to nine terms and gives a greater significance to the new exponent estimates. From our analysis it appears that, for this value of $N$ and the following one, the highest confluent correction has a small amplitude in both $\chi$ and $\xi^2$.

In the $N = 3$ case, the classical Heisenberg model, we have extended by seven terms the series for $\chi$ and $\mu_2$ on the sc lattice. In the case of the bcc lattice we have extended the series by ten terms.

For all $N > 3$, only series up to $O(\beta^9)$ were available until now on the bcc lattice and therefore our extension amounts to twelve terms. On the sc lattice we have computed seven additional coefficients for $\chi$ and $\mu_2$.

**IV. CONCLUSIONS**

In conclusion, we have produced new HT expansions through order $\beta^{21}$ of the susceptibility and of the second correlation moment for the classical $N$-vector model with general $N$, on the sc and the bcc lattices. This rich material has been conveniently tabulated in the appendices in order to offer an easy opportunity for further study.

As a first application of our results, we have updated the direct estimates of the critical parameters of the $N$-vector model with a considerable improvement in accuracy over previous analyses and have confirmed a good agreement for any $N$, with the most precise calculations by current approximate RG methods.
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TABLES

TABLE I. Longest published HT expansions for the $N$-vector model on the simple cubic and the bcc lattice before this work.

| Quantities expanded | Parameters | Maximal order | Ref. |
|---------------------|------------|---------------|------|
| sc lattice          |            |               |      |
| $\chi$              | $N = 0$    | 24            | [4]  |
| $\chi, \mu_2$       | $N = 0$    | 21            | [4]  |
| $\chi$              | $N = 1$    | 19            | [10] |
| $\mu_2$             | $N = 1$    | 15            | [11] |
| $\chi, \mu_2$       | $N = 2$    | 17            | [12] |
| $\chi, \mu_2$       | any $N$    | 14            | [13,14] |
| bcc lattice         |            |               |      |
| $\chi, \mu_2$       | $N = 0$    | 16            | [4]  |
| $\chi, \mu_2$       | $N = 1$    | 21            | [4,6,7] |
| $\chi, \mu_2$       | $N = 2$    | 12            | [6]  |
| $\chi$              | $N = 3$    | 11            | [16] |
| $\chi, \mu_2$       | any $N$    | 9             | [19] |
### TABLE II. A summary of the estimates of the critical parameters for $0 \leq N \leq 3$  

| $N$ | Method and Ref. | $\beta_c$ | $\gamma$ | $\nu$ |
|-----|-----------------|-----------|-----------|-------|
| 0   | HTE sc unbiased | 0.213498(10) | 1.1693(10) | 0.592(2) |
|     | HTE sc unbiased | 0.213497(6)  | 1.161(2)   | 0.588(1) |
|     | HTE sc $\theta$-biased | 0.213493(4) | 1.160(1)   | 0.5877(6) |
|     | MonteCarlo sc   | 0.153131(2)  | 1.1612(8)  | 0.581(1)  |
|     | HTE sc $\theta$-biased | 0.153130(3) | 1.156(12)  | 0.588(1)  |
|     | HTE sc unbiased | 0.221663(9)  | 1.244(3)   | 0.634(2)  |
|     | HTE sc $\theta$-biased | 0.2216544(3) | 1.239(1)   | 0.6315(8) |
|     | MonteCarlo sc   | 0.2216595(26) | 1.235(4)  | 0.632(1)  |
|     | HTE bcc unbiased | 0.157379(2)  | 1.243(2)   | 0.634(2)  |
|     | HTE bcc $\theta$-biased | (0.157373(2)) | 1.2385(5) | 0.6310(5) |
|     | R.G. FD perturb. | 1.2378(12)   | 0.630(1)   | 0.6310(15) |
|     | R.G. $\epsilon$-expansion | 1.2390(25) | 0.630(1)   | 0.6310(15) |
| 1   | HTE sc unbiased | 0.221663(9)  | 1.244(3)   | 0.634(2)  |
|     | HTE sc $\theta$-biased | (0.2216544(3)) | 1.239(1)   | 0.6315(8) |
|     | MonteCarlo sc   | 0.2216595(26) | 1.235(4)  | 0.632(1)  |
|     | HTE bcc unbiased | 0.157379(2)  | 1.243(2)   | 0.634(2)  |
|     | HTE bcc $\theta$-biased | (0.157373(2)) | 1.2385(5) | 0.6310(5) |
|     | R.G. FD perturb. | 1.2378(12)   | 0.630(1)   | 0.6310(15) |
|     | R.G. $\epsilon$-expansion | 1.2390(25) | 0.630(1)   | 0.6310(15) |
| 2   | Experiment      | 0.45419(3)   | 1.327(4)   | 0.677(2)  |
|     | HTE sc unbiased | 0.45419(3)   | 1.326(4)   | 0.675(3)  |
|     | HTE sc $\theta$-biased | 0.45420(2) | 1.308(16)  | 0.662(7)  |
|     | MonteCarlo sc   | 0.45421(1)   | 1.316(5)   | 0.670(7)  |
|     | MonteCarlo sc   | 0.454165(4)  | 1.319(2)   | 0.672(1)  |
|     | HTE bcc unbiased | 0.320428(3)  | 1.322(3)   | 0.674(2)  |
|     | HTE bcc $\theta$-biased | 0.320430(3) | 1.323(3)   | 0.674(3)  |
|     | HTE fcc         | 0.2075(1)    | 1.323(15)  | 0.670(7)  |
|     | R.G. FD perturb. | 1.318(2)    | 0.6715(15) | 0.671(5)  |
|     | R.G. $\epsilon$-expansion | 1.315(7) | 0.671(5)  |
| 3   | HTE sc unbiased | 0.69303(3)   | 1.404(3)   | 0.715(2)  |
|     | HTE sc $\theta$-biased | 0.69305(4) | 1.406(3)   | 0.716(3)  |
|     | MonteCarlo sc   | 0.693055(37) | 1.3896(70) | 0.7039(23) |
|     | MonteCarlo sc   | 0.693002(12) | 1.399(2)   | 0.7128(14) |
|     | HTE bcc unbiased | 0.486805(4)  | 1.396(2)   | 0.711(2)  |
|     | HTE bcc $\theta$-biased | 0.486820(4) | 1.402(3)   | 0.714(2)  |
|     | MonteCarlo bcc | 0.486708(12) | 1.385(10)  | 0.7059(37) |
|     | HTE fcc         | 0.3149(6)    | 1.40(3)    | 0.72(1)   |
|     | R.G. FD perturb. | 1.3926(26)  | 0.7086(16) | 0.710(7)  |
|     | R.G. $\epsilon$-expansion | 1.39(1) | 0.710(7)  |
| $N$ | Method and Ref. | $\beta_c$ | $\gamma$ | $\nu$ |
|-----|----------------|-----------|--------|-------|
| 4   | HTE sc unbiased | 0.93589(6) | 1.474(4) | 0.750(3) |
|     | HTE sc $\theta$-biased | 0.93593(6) | 1.483(4) | 0.755(3) |
|     | MonteCarlo sc | 0.9360(1) | 1.477(18) | 0.7479(90) |
|     | MonteCarlo sc | 0.935861(8) | 1.478(2) | 0.7525(10) |
|     | HTE bcc unbiased | 0.65531(6) | 1.461(4) | 0.744(3) |
|     | HTE bcc $\theta$-biased | 0.65534(5) | 1.474(4) | 0.750(3) |
|     | R.G. FD perturb. | 1.45(3) | 0.74(1) | |
|     | R.G. FD perturb. | 1.449 | 0.738 | |
| 6   | HTE sc unbiased | 1.42859(6) | 1.582(5) | 0.804(3) |
|     | HTE sc $\theta$-biased | 1.42885(6) | 1.608(5) | 0.818(3) |
|     | HTE bcc unbiased | 0.99613(6) | 1.566(4) | 0.796(3) |
|     | HTE bcc $\theta$-biased | 0.99630(5) | 1.598(4) | 0.812(3) |
|     | R.G. FD perturb. | 1.556 | 0.790 | |
| 8   | HTE sc unbiased | 1.9263(2) | 1.656(5) | 0.840(3) |
|     | HTE sc $\theta$-biased | 1.9267(2) | 1.687(5) | 0.856(3) |
|     | HTE bcc unbiased | 1.33984(7) | 1.644(5) | 0.833(3) |
|     | HTE bcc $\theta$-biased | 1.34010(6) | 1.681(4) | 0.852(3) |
|     | R.G. FD perturb. | 1.637 | 0.830 | |
|     | 1/N expansion | 1.6449 | 0.8355 | |
| 10  | HTE sc unbiased | 2.4267(2) | 1.712(6) | 0.867(4) |
|     | HTE sc $\theta$-biased | 2.4274(2) | 1.744(5) | 0.884(4) |
|     | HTE bcc unbiased | 1.68509(8) | 1.699(5) | 0.860(4) |
|     | HTE bcc $\theta$-biased | 1.68549(7) | 1.740(4) | 0.882(3) |
|     | R.G. FD perturb. | 1.697 | 0.859 | |
|     | 1/N expansion | 1.7241 | 0.8731 | |
| 12  | HTE sc unbiased | 2.9291(3) | 1.759(6) | 0.889(4) |
|     | HTE sc $\theta$-biased | 2.9298(3) | 1.783(6) | 0.902(4) |
|     | HTE bcc unbiased | 2.03130(8) | 1.741(0) | 0.881(4) |
|     | HTE bcc $\theta$-biased | 2.03185(7) | 1.780(5) | 0.901(3) |
|     | R.G. FD perturb. | 1.743 | 0.881 | |
|     | 1/N expansion | 1.7746 | 0.8969 | |