Microcanonical finite-size scaling in specific heat diverging $2^{nd}$ order phase transitions

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A Microcanonical Finite Site Ansatz in terms of quantities measurable in a Finite Lattice allows to extend phenomenological renormalization (the so called quotients method) to the microcanonical ensemble. The Ansatz is tested numerically in two models where the canonical specific-heat diverges at criticality, thus implying Fisher-renormalization of the critical exponents: the 3D ferromagnetic Ising model and the 2D four-states Potts model (where large logarithmic corrections are known to occur in the canonical ensemble). A recently proposed microcanonical cluster method allows to simulate systems as large as $L = 1024$ (Potts) or $L = 128$ (Ising). The quotients method provides extremely accurate determinations of the anomalous dimension and of the (Fisher-renormalized) thermal $\nu$ exponent. While in the Ising model the numerical agreement with our theoretical expectations is impressive, in the Potts case we need to carefully incorporate logarithmic corrections to the microcanonical Ansatz in order to rationalize our data.

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I. INTRODUCTION

The canonical ensemble enjoys a predominant position in Theoretical Physics due to its many technical advantages (convex effective potential on finite systems, easily derived Fluctuation-Dissipation theorems, etc.)[33]. This somehow arbitrary choice of ensemble is justified by the Ensemble Equivalence property, that holds in the Thermodynamic Limit for systems with short range interactions.

However, in spite of this long standing prejudice in favor of the canonical ensemble, the canonical analysis of phase transitions is not simpler. The advantages of microcanonical analysis of first-order phase transitions has long been known [1, 2], and indeed become overwhelming in the study of disordered systems [3]. Furthermore, the current interest in mesoscopic or even nanoscopic systems, where Ensemble Equivalence does not hold, provides ample motivation to study other statistical ensembles and, in particular, the microcanonical one [4]. Besides, microcanonical Monte Carlo [5] is now as simple and efficient as its canonical counterpart (even microcanonical cluster algorithms are known [2]). Under such circumstances, it is of major interest the extension to the microcanonical framework of Finite-Size Scaling (FSS) [6–9] for systems undergoing a continuous phase transition.

The relation between the microcanonical and the canonical critical behavior is well understood only in the Thermodynamic Limit. A global constraint modifies the critical exponents, but only if the specific-heat of the unconstrained system diverges with a positive critical exponent $\alpha > 0$ [10] (however, see [11]). The modification in the critical exponents, named Fisher renormalization, is very simple. Let $L$ be the system size, and consider an observable $O$ (for instance, the correlation length) whose scaling behavior in the infinite-volume canonical system is

$$\langle O \rangle_{L=\infty,T} \propto |t|^{-\nu}, \quad t = \frac{T - T_c}{T_c}. \quad (1)$$

Now, let $e$ be the internal energy density and $e_c = \langle e \rangle_{L=\infty,T_c}$.

Consider the microcanonical expectation value of the same observable $O$ in (1), but now at fixed energy $e$. The scaling behavior (1) translates to [34]

$$\langle O \rangle_{L=\infty,e} \propto |e - e_c|^{-\nu_{m}}, \quad \nu_{m} = \frac{\nu}{1 - \alpha}. \quad (2)$$

We will denote the microcanonical exponents with the subindex “$m$”. Hence, the Fisher renormalization of the correlation length exponent $\nu$, as $\nu \rightarrow \nu_m = \nu/(1 - \alpha)$, that of the order parameter exponent is $\beta \rightarrow \beta_m = \beta/(1 - \alpha)$, etc. On the other hand, the anomalous dimension $\eta = \eta_m$ is invariant under Fisher renormalization [10]. See also [12], for a recent extension of Fisher renormalization to the case of logarithmic scaling corrections.

As for systems of finite size, the microcanonical FSS [13–15] is at the level of an Ansatz. This Ansatz is obtained from the canonical one merely by replacing the free-energy density by the entropy density, and using Fisher renormalized critical exponents. The microcanonical Ansatz reproduces the canonical one [16], and it has been subject of some numerical testing [15, 17]. Furthermore, systems undergoing Fisher Renormalization (due to a global constraint other than the energy) do seem to obey FSS as well [18].

A difficulty lies in the fact that the current forms of the microcanonical FSS Ansatz [13–15] are in some how old-fashioned form. Indeed, they are formulated in terms of quantities such as $e_c$ or the critical exponents,
which are not accessible in the absence of an analytical solution. In this respect, a great step forward was achieved in a canonical context [19] when it was realized that the Finite-Lattice correlation length [20] allows to formulate the FSS Ansatz in terms of quantities computable in a Finite-Lattice. This formulation made practical to extend Nightingale’s phenomenological renormalization [21] to space dimensions $D \geq 2$ (the so-called quotients method [22]).

Here, we will extend the microcanonical FSS Ansatz to a modern form, allowing us to use the quotients method. We will test numerically this extended Ansatz in two models with $\alpha > 0$, hence undergoing nontrivial Fisher Renormalization, namely the $D = 3$ ferromagnetic Ising model, and the $D = 2$ four-states ferromagnetic Potts model. The Potts model has the added interest of suffering, in its canonical form, quite strong logarithmic corrections to scaling that are nevertheless under relatively strong analytical control [23]. It will be, therefore, quite a challenge to control the logarithmic corrections in the microcanonical setting.

The layout of the rest of this paper is as follows. In Sect. II, we briefly recall the particular microcanonical ensemble used in this work (Lustig’s microcanonical setup [5], where the Fluctuation-Dissipation formalism of [2] applies). In Sect. III we present our extended microcanonical FSS Ansatz. A brief description of simulated models and measured observable is given in Sect. IV while the specific simulation details are given in Sect. V. The results both for the $D = 3$ Ising model and for the $D = 2$ Potts model are given in Sect. VI and VII respectively. Finally we devote Sect. VIII to the conclusions. In addition, in Appendix A we propose an extension of the quotients method, aimed to speed up convergence to the large $L$ limit in the presence of multiplicative logarithmic corrections.

II. THE MICROcanonical ENSEMBLE

The first step in the construction of the ensemble is an extension of the configuration space. We add $N (= L^D)$ real momenta, $p_i$, to our $N$ original variables, $\sigma_i$ (named spins here) [2, 5]. Note that this extended configuration, $\{\sigma_i, p_i\}$, appears in many numerical schemes (consider, for instance, Hybrid Monte Carlo [24] simulations in Lattice Gauge Theory). We shall work in the microcanonical ensemble for the $\{\sigma_i, p_i\}$ system.

Let $U$ be the original spin Hamiltonian (e.g. Eq. (35) in our case). Our total energy is [35]

$$E = \sum_{i=1}^{N} \frac{p_i^2}{2} + U \quad (e \equiv E/N, \quad u \equiv U/N).$$

The momenta contribution,

$$N \kappa \equiv \sum_{i=1}^{N} \frac{p_i^2}{2},$$

is necessarily positive, and it is best thought of as a “kinetic” energy. In this mechanical analog, the original spin Hamiltonian $U$ can be regarded as a “potential” energy.

The canonical partition function is $(\beta \equiv 1/T)$

$$Z_N(\beta) = \int_{-\infty}^{\infty} \prod_{i=1}^{N} dp_i \sum_{\{\sigma_i\}} e^{-\beta E} = \left(\frac{2\pi e}{\beta}\right)^D \sum_{\{\sigma_i\}} e^{-\beta U},$$

where $\sum_{\{\sigma_i\}}$ denotes summation over spin configurations. Hence, the $\{p_i\}$ play the role of a Gaussian thermostat. The $\{p_i\}$ are statistically correlated with the spins. Since $\langle\kappa\rangle_{L,\beta}^{\text{canonical}} = 1/(2\beta)$, one has $\langle e \rangle_{\beta}^{\text{canonical}} = \frac{1}{2\beta}$.

Furthermore, given the statistical independence of $\kappa$ and $u$, the canonical probability distribution function for $e$, $P_{\beta}(L)(e)$, is merely the convolution of the distributions for $\kappa$ and $u$:

$$P_{\beta}(L)(e) = \int_{-\infty}^{\infty} d\kappa \, P_{\beta}(L,\kappa) P_{\beta}(L,u)(e-\kappa).$$

In particular, note that for spin systems on a finite lattice, $P_{\beta}(L,u)(u)$ is a sum of (order $N$) Dirac’s $\delta$ functions. Now, since the canonical variance of $\kappa$ is $1/(\sqrt{N}e)$, roughly $\sqrt{N}$ discrete $u$-levels, with $u \sim e - 1/(2\beta)$, give the most significant contribution to $P_{\beta}(L)(e)$. We see that the momenta’s kinetic energy provide a natural smoothing of the comb-like $P_{\beta}(L,u)(u)$. Once we have a conveniently smoothed $P_{\beta}(L)(e)$, we may proceed to the definition of the entropy.

In a microcanonical setting, the crucial role is played by the entropy density, $s(e,N)$, given by

$$\exp[Ns(e,N)] = \int_{-\infty}^{\infty} \prod_{i=1}^{N} dp_i \sum_{\{\sigma_i\}} \delta(Ne - E).$$

Integrating out the $\{p_i\}$ using Dirac’s delta function in (7) we get

$$\exp[Ns(e,N)] = \frac{(2\pi e)^{N/2}}{N! (e, \{\sigma_i\})} \sum_{\{\sigma_i\}} \omega(e, u, N),$$

$$\omega(e, u, N) = (e-u) \frac{\omega(e, u, N)}{\omega(e, u, N)}.$$
Keeping in mind the crucial role of the generating-functional in Field-Theory (see e.g. [9]), we extend the definition (7) by considering a linear coupling between the spins and a site dependent source field $h_i$: \[
\exp[Ns(e, \{h_i\}, N)] = \int_{-\infty}^{\infty} \prod_{i=1}^{N} dp_i \sum_{\{\sigma_i\}} e^{\sum_i h_i \sigma_i} \delta(Ne - \mathcal{E}), \tag{13}\]
where $\mathcal{E} = Ne$ is still given by Eq. (3), without including the source term. In this way, the microcanonical mean-}

\[\frac{\partial^2[Ns]}{\partial h_k \partial h_l} \bigg|_{e,\{h_i\},N} = \langle \sigma_k \sigma_l \rangle_{e,\{h_i\}} - \langle \sigma_k \rangle_{e,\{h_i\}} \langle \sigma_l \rangle_{e,\{h_i\}}.\]}

In particular, if the source term is uniform $h_i = h$ we observe that the microcanonical susceptibility is given by standard fluctuation-dissipation relations, see Ref. 9 and Eq. (42), below.

A. Ensemble equivalence

Eq. (7) ensures that the canonical probability density function for $e$ is \[
P_{\beta}^{(L)}(e) = \frac{N}{Z_N(\beta)} \exp[Ns(e, N) - \beta e], \tag{15}\]
hence, Eq. (11), \[\log P_{\beta}^{(L)}(e_2) - \log P_{\beta}^{(L)}(e_1) = N \int_{e_1}^{e_2} de \ (\langle \hat{\beta} \rangle_{e} - \beta). \tag{16}\]

The relation between the canonical and the microcanonical spin-values is given by \[\langle O \rangle_{\beta}^{\text{canonical}} = \int_{-\infty}^{\infty} de \ \langle O \rangle_{\beta} P_{\beta}^{(L)}(e). \tag{17}\]

Now, Eqs. (15) and (17) imply that the canonical mean-value will be dominated by a saddle-point at $e^{\text{SP}}$, \[\langle \hat{\beta} \rangle_{e^{\text{SP}}} = \beta, \tag{18}\]
which can be read as yet another expression of Thermodynamics second-law, $Tds = de$.

The condition of thermodynamic stability (namely that $\langle \hat{\beta} \rangle_{e}$ be a monotonically decreasing function of $e$) ensures that the saddle point is unique and that $e^{\text{SP}}$ is a maximum of $P_{\beta}(e)$. Under the thermodynamic stability condition and if, in the large $L$ limit, \[\frac{d\langle \hat{\beta} \rangle_{e}}{de} \bigg|_{e^{\text{SP}},\beta} < 0, \tag{19}\]
the saddle point approximation becomes exact: \[e^{\text{SP}}_{L=\infty,\beta} = \langle e \rangle_{L=\infty,\beta} \tag{20}\]
and we have Ensemble Equivalence: \[\langle O \rangle_{L=\infty,e^{\text{SP}}} = \langle O \rangle_{L=\infty,\beta} \tag{21}\]
It follows that $1/[d\langle \hat{\beta} \rangle_{e}/de]$ at $e^{\text{SP}}_{L=\infty,\beta}$ will tend in the large-$L$ limit to minus the canonical specific heat. Thus, if the critical exponent $a$ is positive, Eq. (19) will fail precisely at $e_c$. Hence, Eq. (21) can be expected to hold for all $e$ but $e_c$ (or for all $\beta$ but $\beta_c$).

B. Double peaked histogram

The situation can be slightly more complicated if $P_{\beta}(e)$ presented two local maxima, remindful of phase coexistence. This is actually the case for one of our models, the $D=2$, four states Potts model [25]. From Eq. (16) it is clear that the solution to the saddle point equation (18) will no longer be unique. We borrow the following definitions from the analysis of first-order phase transitions (where true phase coexistence takes place) [2]:

- The rightmost root of (18), $e^{a}_{L,\beta}$, is a local maximum of $P_{\beta}^{(L)}$ corresponding to the “disordered phase”.
- The leftmost root of (18), $e^{o}_{L,\beta}$, is a local maximum of $P_{\beta}^{(L)}$ corresponding to the “ordered phase”.
- The second rightmost root of (18), $e^{*}_{L,\beta}$ is a local minimum of $P_{\beta}^{(L)}$.

Maxwell’s construction yields the finite-system critical point, $\beta_{c,L}$ (see Fig. 7): \[0 = \int_{e^{a}_{L,\beta}}^{e^{o}_{L,\beta}} de \ (\langle \hat{\beta} \rangle_{e} - \beta_{c,L}), \tag{22}\]
and the finite-system estimator of the “surface tension” \[\Sigma^{L} = \frac{N}{2L^{D-1}} \int_{e^{a}_{L,\beta},e^{o}_{L,\beta}} de \ (\langle \hat{\beta} \rangle_{e} - \beta_{c,L}). \tag{23}\]
Of course, in the large-$L$ limit and for a continuous transition, $\Sigma^{L} \to 0$, $\beta^{L} \to \beta_{c}$ and $e^{a,0}_{L,\beta}, e^{o,0}_{L,\beta} \to e_{c}$.

III. OUR MICROCANONICAL FINITE-SIZE SCALING ANSATZ

Usually, the Microcanonical FSS Ansatz takes the form of a scaling form for the entropy density [13–15]. In close analogy with the canonical case, one assumes that
\[ s(e, \{h_x\}, N) \text{ can be divided in a regular part, and a singular term } s_{\text{sing}}(e, \{h_x\}, N). \text{ The regular part is supposed to converge for large } L \text{ (recall that } N = L^D) \text{ to a smooth function of its arguments. Hence, all critical behavior comes from } s_{\text{sing}}(e, \{h_x\}, N). \] Note as well that we write \( \{h_x\} \), instead of \( \{h\} \), to emphasize the spatial dependence of the sources (supposedly very mild [9]). Hence, 

\[ s_{\text{sing}}(e, \{h_x\}, N) = L^{-D} g \left( \frac{L}{\xi} \right)^{\nu_h} \left( e - e_c \right), \]

where \( g \) is a very smooth function of its arguments, while \( \nu_h = 1 + \frac{D - d}{2} \) is the canonical exponent, see e.g. [9], which does not get Fisher-renormalized. Scaling corrections due to irrelevant scaling fields, have been ignored by other authors [13–15], but will be important for our precision tests. We will propose here alternative forms of the Ansatz (24), more suitable for a numerical work where neither \( e_c \) nor the critical exponents are known beforehand.

Our first building block is the infinite-system microcanonical correlation length, \( \xi_{\infty,c} \). Indeed, Ensemble Equivalence implies that, in an infinite system, the long-distance behavior of the microcanonical spin-spin propagator \( G(\vec{r}; e) = \langle \sigma_{\vec{r}} \sigma_{\vec{r}+\vec{f}} \rangle_{c} \) behaves for large \( \vec{r} \) as in the canonical ensemble (close to a critical point \( \xi_{\infty,c} \) is large, so that rotational invariance is recovered in our lattice systems):

\[ G(\vec{r}; e) = \frac{A}{r^{D-2+\eta}} e^{-\nu\xi_{\infty,c}/r}, \]

where \( A \) is a constant. In particular, note that Ensemble-Equivalence implies that the anomalous dimension \( \eta \) does not get Fisher-renormalized. We expect \( \xi_{\infty,c} = \xi_{\infty,T} \) if the correspondence between \( e \) and \( T \) are fixed through \( e = \langle \sigma \rangle_{\text{canonical}}^{\infty,T} \).

The basic assumption underlying the FSS Ansatz is that the approach to the limit is governed by the dimensionless ratio \( L/\xi_{\infty,c} \). Hence, our first form of the Ansatz for the observable \( O \) whose critical behavior was discussed in Eq. (2) is

\[ \langle O \rangle_{L,e} = L^{\frac{s_{O,m}}{\nu_m}} f_O(L/\xi_{\infty,c}) + \ldots \]  

In the above, the dots stand for scaling-corrections, while the function \( f_O \) is expected to be very smooth (i.e. differentiable to a large degree or even analytical). A second form of the Ansatz is obtained by substituting the scaling behavior \( \xi_{\infty,c} \propto |e - e_c|^{\nu_m} \):

\[ \langle O \rangle_{L,e} = L^{\frac{s_{O,m}}{\nu_m}} f_O \left( L^{1/\nu_m} (e - e_c) \right) + \ldots \]

Again, \( f_O \) is expected to be an extremely smooth function of its argument [36]. In particular, this is the form of the Ansatz that follows from Eq. (24) by deriving with respect to \( e \) or from the source terms.

However, the most useful form of the Ansatz is obtained by applying (26) to the Finite-Lattice correlation length \( \xi_{L,e} \), obtained in a standard way (see Ref. [9]) from the finite-lattice microcanonical propagator. We expect \( \xi_{L,e}/L \) to be a smooth, one-to-one function of \( L/\xi_{\infty,c} \), that can be inverted to yield \( L/\xi_{\infty,c} \) as a function of \( \xi_{L,e}/L \). Hence, our preferred form of the FSS Ansatz is

\[ \langle O \rangle_{L,e} = L^{\frac{s_{O,m}}{\nu_m}} \left[ F_O \left( \frac{\xi_{L,e}}{L} \right) + L^{-\omega} G_O \left( \frac{\xi_{L,e}}{L} \right) + \ldots \right] \]

Here, \( F_O \) and \( G_O \) are smooth functions of their arguments and \( \omega \) is the first Universal Scaling Corrections exponent.

It is important to note that exponent \( \omega \) does not get Fisher-renormalized. Indeed, let us consider an observable \( O \) with critical exponent \( x_O \) at a temperature \( T \) such \( e = \langle \sigma \rangle_{\text{canonical}}^{L,\infty,T} \). Now, ensemble equivalence tells us that \( O_{\text{canonical}}^{L,\infty,T} = O_{L=\infty,c} \) and that \( \xi_{\infty,c} = \xi_{L=\infty,c} \). Eliminating \( T \) in favor of \( \xi_{\infty,c} \), we have

\[ O_{L=\infty,T}^{\text{canonical}} = \xi_{L=\infty,c}^{\omega x_O/v} A_0 + B_0 \xi_{L=\infty,c}^{\omega x_O/v} + \ldots \]

where \( A_0 \) and \( B_0 \) are scaling amplitudes. It follows that \( \omega_m = \omega \), and that \( x_O/v = x_{O,m}/\nu_m \).

### A. The quotients method

Once we have Eq. (28) in our hands, it is straightforward to generalize the quotients method [22]. In Appendix A we describe how it should be modified in the presence of (multiplicative) logarithmic corrections to scaling.

Let us compare data obtained at the same value of \( e \) for a pair of lattices \( L_1 = L \) and \( L_2 = sL \) with \( s > 1 \). We expect that a single \( e_{c,L_1,L_2} \) exists such that the correlation-length in units of the lattice size coincides for both systems:

\[ \frac{\xi_{L,e_{c,L_1,L_2}}}{L} = \frac{\xi_{sL,e_{c,L_1,L_2}}}{sL} \]

Hence, if we compare now in the two lattices the observable \( O \) in (28), precisely at \( e_{c,L, sL} \), we have

\[ \frac{\langle O \rangle_{sL,e_{c,L_1,L_2}}}{\langle O \rangle_{L,e_{c,L_1,L_2}}} = \frac{s^{\frac{s_{O,m}}{\nu_m}}}{1 + A_{O,s} L^{-\omega} + \ldots} \]

where \( A_{O,s} \) is a non-universal scaling amplitude. One considers this equation for fixed \( s \) (typically \( s = 2 \)), and uses it to extrapolate to \( L = \infty \) the \( L \)-dependent estimate of the critical exponents ratio \( x_{O,m}/\nu_m \). At the purely numerical level, mind as well that there are strong statistical correlations between the quotients in (30) and in (31), that can be used via a jackknife method (see e.g. [9]) to strongly reduce the statistical errors in the estimate of critical exponents.

In this work, we shall compute the critical exponents from the following operators (\( \chi \) is the susceptibility, while...
ξ is the correlation length, see Sect. IV for definitions):

\[ \chi \rightarrow x_0 = \nu_m(2 - \eta), \]  
\[ \partial_c \xi \rightarrow x_0 = \nu_m + 1. \]  

(32)  
(33)

As for the L dependence of \( e_{c,L,s} \), it follows from Eq. (27) as applied to \( \xi_L/L \) for the two lattice sizes \( L \) and \( sL \) [6, 9]:

\[ e_{c,L,s} = e_c + B \frac{1 - s^{-\omega}}{s^{\omega}/\nu_m - 1} L^{-\omega(\omega + \nu_m)} + \ldots \]  
\( (B \text{ is again a non-universal scaling amplitude). In particular, if one works at fixed } s, e_{c,L,s} \text{ tends to } e_c \text{ for large } L \text{ as } L^{-\omega(\omega + \nu_m)} [37]. \)  

(34)

IV. MODELS AND OBSERVABLES

We will define here the Model and Observables of a generic \( D \)-dimensional \( Q \)-states Potts model. The numerical study has been done for two instances of this model: the three dimensional Ising \((Q = 2)\) model, and the two dimensional \( Q = 4 \) Potts model.

We place the spins \( \sigma_i = 1, \ldots, Q \) at the nodes of a hypercubic \( D \)-dimensional lattice with linear size \( L \) and periodic boundary conditions.

The Hamiltonian is

\[ \mathcal{U} = - \sum_{<i,j>} \delta_{\sigma_i,\sigma_j}, \]  

(35)

where \( <i,j> \) denotes first nearest neighbors. For a given spin, \( \sigma \), we define the normalized \( Q \)-vector \( \hat{s} \), whose \( q \)-th component is

\[ s_q = \sqrt{\frac{Q}{Q - 1}} \left( \delta_{q} - \frac{1}{Q} \right). \]  

(36)

A \( Q \) components order parameter for the ferromagnetic transition is

\[ \hat{\mathcal{M}} = \frac{1}{L^D} \sum_i \hat{s}_i, \]  

(37)

where \( i \) runs over all the lattice sites. We will now consider microcanonical averages. The spatial correlation function is

\[ C(r' - r) = \left\langle \hat{s}(r) \cdot \hat{s}(r') \right\rangle_c = \frac{Q}{Q - 1} \left( \delta(\sigma)_\sigma(r) - \frac{1}{Q} \right) \]  

(38)

Our definition for the correlation length at a given internal energy density \( e \), is computed from the Fourier transform of \( C \)

\[ \hat{C}(k) = \sum_r C(r) e^{ikr}, \]  

(39)

at zero and minimal \( (\|k_{\text{min}}\| = 2\pi/L) \) momentum [9, 20]:

\[ \xi(e, L) = \frac{\sqrt{\hat{C}(0)/\hat{C}(k_{\text{min}})} - 1}{2 \sin(\pi/L)}. \]  

(40)

Note that \( \hat{C} \) can be easily computed in terms of the Fourier transform of the spin field, \( \hat{s}(k) \), as

\[ \hat{C}(k) = L^D \left\langle \hat{s}(k) \cdot \hat{s}(-k) \right\rangle_c, \]  

(41)

and that the microcanonical magnetic susceptibility is

\[ \chi = L^D \left\langle \hat{\mathcal{M}}^2 \right\rangle_c = \hat{C}(0). \]  

(42)

For the specific case of the Ising model, the traditional definitions, using \( S_i = \pm 1 \) (recall that \( s_i = \pm 1/\sqrt{2} \)) are related with those of the general model through:

\[ \mathcal{U}_\text{Ising} = - \sum_{<i,j>} S_i S_j = 2U - 3L^D, \]  

\[ \beta_\text{Ising} = \beta/2, \]  

(43)

\[ \chi_\text{Ising} = 2\chi. \]

Notice that in \( D = 2 \) this model undergoes a phase transition in \( \beta \), which is second order for \( Q = 3 \) and first order for \( Q = 4 \) [26].

V. SIMULATION DETAILS

We have simulated systems of several sizes in a suitable range of energies (see Table 1). To update the spins we used a Swendsen-Wang (SW) version of the microcanonical cluster method [2]. This algorithm depends on a tunable parameter, \( \kappa \), which should be as close as possible to \( \langle \beta \rangle_c \) in order to maximize the acceptance of the SW attempt (SWA). This requires a start-up using a much slower Metropolis algorithm for determining \( \kappa \). In practice, we performed cycles consisting of \( 2 \times 10^3 \) Metropolis steps, \( \kappa \) refreshing, \( 2 \times 10^3 \) SWA, and a new \( \kappa \) refreshing. We require an acceptance exceeding 60% to finish these pre-thermalization cycles fixing \( \kappa \) for the following main simulation where only the cluster method is used.

In both studied cases, we have observed a very small autocorrelation time for all energy values at every lattice size. In the largest lattice for the four states Potts model we have also considered different starting configurations: hot, cold and mixed (strips). Although the autocorrelation time is much smaller, for safety we decided to discard the first 10% of the Monte Carlo history using the last 90% for taking measurements.

VI. RESULTS FOR THE \( D = 3 \) ISING MODEL

In Fig. 1 (upper panel) we show a scaling plot of the correlation length (in lattice size units) against \( (e - \)


\begin{table}[h]
\centering
\begin{tabular}{llll}
Model & $L$ & $N_m(\times10^6)$ & Energy range \\
\hline
$Q = 2, D = 3$ & 8 & 20 & 42 & $[−0.8, −0.9]$ \\
& 12 & 20 & 42 & $[−0.8, −0.9]$ \\
& 16 & 20 & 49 & $[−0.8, −0.9]$ \\
& 24 & 20 & 25 & $[−0.845, −0.875]$ \\
& 32 & 20 & 16 & $[−0.87, −0.860625]$ \\
& 48 & 20 & 10 & $[−0.87, −0.860625]$ \\
& 64 & 5 & 10 & $[−0.870625, −0.865]$ \\
& 96 & 5 & 10 & $[−0.870625, −0.865]$ \\
& 128 & 5 & 7 & $[−0.869375, −0.865625]$ \\

$Q = 4, D = 2$ & 32 & 1024 & 61 & $[−1.2, −0.9]$ \\
& 64 & 128 & 61 & $[−1.2, −0.9]$ \\
& 128 & 32 & 41 & $[−1.08, −0.98]$ \\
& 256 & 32 & 24 & $[−1.08, −1.005]$ \\
& 512 & 25.6 & 32 & $[−1.07, −1.01]$ \\
& 1024 & 6.4 & 30 & $[−1.06, −1.02]$ \\
\end{tabular}
\caption{Simulation details for the two considered models. For each lattice size $L$ we show the number of measurements $N_m$ at each energy and the total number of simulated energies uniformly distributed in the displayed energy range $E$. For the $Q = 4, D = 2$ model, the value of $N_m$ reported have been reached only at specific energies near the peaks of the Maxwell construction. Also, additional non-uniformly distributed energy values have been simulated near the peaks.}
\end{table}

\begin{figure}
\centering
\includegraphics[width=0.8\textwidth]{scaling_plot.png}
\caption{(color online). Scaling plot of the correlation length (in lattice size units) and the scaled susceptibility for the three-dimensional Ising model. We used the critical values, $e_c = −0.867433$ and $\nu_m = 0.7077$. Notice the strong scaling corrections for the small systems, as well as the data collapse for the largest lattices.}
\end{figure}

\begin{table}[h]
\centering
\begin{tabular}{cccc}
$L$ & $e_c, L, 2L$ & $\xi_{L, e_c, L, 2L}/L$ & $\nu_m$ & $\eta_m$ \\
\hline
8 & $−0.861831(12)$ & 0.44922(3) & 0.8033(42) & 0.0564(2) \\
12 & $−0.865010(10)$ & 0.46106(5) & 0.7968(31) & 0.0492(4) \\
16 & $−0.866020(6)$ & 0.46710(5) & 0.7717(22) & 0.0469(4) \\
24 & $−0.866767(3)$ & 0.47411(4) & 0.7665(11) & 0.0437(3) \\
32 & $−0.867034(4)$ & 0.47813(6) & 0.7594(13) & 0.0425(5) \\
48 & $−0.867228(2)$ & 0.48278(5) & 0.7492(5) & 0.0412(3) \\
64 & $−0.867302(2)$ & 0.48555(11) & 0.7457(16) & 0.0397(8) \\
\end{tabular}
\caption{Lattice size dependent estimates of critical quantities for the microcanonical $D = 3$ Ising model. The displayed quantities are: crossing points $e_{c, L, 2L}$ for the correlation length in units of the lattice size, $\xi/L$ itself at those crossing points, and the estimates for the correlation length exponent $\nu_m$ and the anomalous dimension $\eta$. All quantities are obtained using parabolic interpolations.}
\end{table}

For the susceptibility we plot $\chi \sim L^{2−\eta}$ (lower panel). If data followed the expected asymptotic critical behavior with microcanonical critical exponents they should collapse in a single curve. In Fig. 1 we have used the canonical critical quantities from Refs. 27, 28 transformed to the microcanonical counterparts using Eq. (2). From the plot it is clear that important scaling corrections exist in both cases for the smallest lattices although they are mainly eliminated in the biggest systems.

To obtain the microcanonical critical exponents we used the quotients method, see Sect. III A. The clear crossing points of the correlation length for different lattice sizes can be seen in Fig. 2. The determination of the different quantities at the crossings, and the position of the crossing itself, requires to interpolate the data between consecutive simulated energies (see Fig. 2). We have found that the method of choice, given the high number of energy values available, is to fit, using the least squares method, a selected number of points near the crossing to a polynomial of appropriate degree. Straight lines do not provide good enough fits, however, second and third order polynomials give compatible results. In practice, we have fitted a second order polynomial using the nine nearest points to the crossing, also comparing the results with those using the seven nearest points that turn out fully compatible. For error determination we have always used a jackknife procedure.

The numerical estimates for $e_c$, $\xi_{L, e_c}/L$ and the critical exponents $\nu_m$ and $\eta$, obtained using the quotients method for pair of lattices $(L, 2L)$ are quoted in Table II. Our small statistical errors allow to detect a tiny $L$ evolution. An extrapolation to infinite volume is clearly needed.

Before going on, let us recall our expectations as obtained applying Fisher renormalization to the most accurate determination of canonical critical exponents known to us [$\nu_m = \nu/(1−\alpha) = \nu/(D\nu − 1)$]:

$$\nu_m = 0.7077(5) \text{ (from } \nu = 0.6301(4) \text{ [29]}\), \quad (44)$$

$$\eta_m = \eta = 0.03639(15) \text{ [30]}, \quad (45)$$

$$\omega = 0.84(4) \text{ [29]} \). \quad (46)$$

Besides, although non-universal, let us quote $e_c = −0.867433(12) \text{ [38]}$.

The results obtained from an extrapolation using only leading order scaling corrections were:

- $e_c = −0.867397(6), \omega + 1/\nu_m = 1.91822(6)$

We obtained a good fit for $L \geq L_{\text{min}} = 12$, with
\( \chi^2/\text{dof} = 0.39/3, \text{C.L.}=94\% \), where “dof” stands for degrees of freedom and “C.L.” for confidence level \([39]\).

- \( \xi_{c,L}/L = 0.5003(12), \omega = 0.581(27) \) \( (L_{\text{min}} = 12, \chi^2/\text{dof} = 0.12/3, \text{C.L.}=99\%) \).
- \( \nu_m = 0.714(28), \omega = 0.53(30) \) \( (L_{\text{min}} = 8, \chi^2/\text{dof} = 3.16/4, \text{C.L.}=53\%) \).
- \( \eta = 0.0391(15), \omega = 1.21(24) \) \( (L_{\text{min}} = 8, \chi^2/\text{dof} = 0.96/4, \text{C.L.}=92\%) \).

The main conclusions that we draw from these fits are: (i) the exponents are compatible with our expectations from Fisher-renormalization, (ii) sub-leading scaling corrections are important given the tendency of the fits to produce a too low estimate for \( \omega \) (see below) and (iii) the estimates from canonical exponents (obtained themselves by applying the high-temperature expansion to improved Hamiltonians \([29, 30]\)) are more accurate than our direct computation in the Microcanonical ensemble.

We can, instead, take an opposite point of view. If we take the central values in Eqs. (44,45,46), as if they were exact, we can obtain quite detailed information on the amplitudes for scaling corrections:

- We find an excellent fit to \( \nu_m(L,2L) = \nu_m + A_1L^{-\omega} + A_2L^{-2\omega} \), for \( L_{\text{min}} = 16; \chi^2/\text{dof} = 1.53/3, \text{C.L.}=68\% \), with \( A_1 = 1.38(7) \) and \( A_2 = -7.6(1.1) \). This confirms our suspected strong subleading corrections. Indeed, according to these amplitudes \( A_1 \) and \( A_2 \), only for \( L \approx 130 \) the contribution of the (sub-leading) quadratic term becomes a 10\% of that of the leading one.

- In the case of \( \eta(L,2L) = \eta + B_1L^{-\omega} + B_2L^{-2\omega} \), for \( L_{\text{min}} = 8; \chi^2/\text{dof} = 2.4/5, \text{C.L.}=79\% \), we have \( B_1 = 0.101(10) \) and \( B_2 = 0.07(7) \). Subleading scaling corrections are so small that, within our errors, it is not clear whether \( B_2 = 0 \) or not.

The quite strong scaling corrections found for \( \nu_m \) may cast some doubts in the extrapolation for \( \xi_{L,c}/L \), the only quantity that we cannot double-check with a canonical computation. To control this, we proceed to a fit including terms linear and quadratic in \( L^{-\omega} \) with \( \omega = 0.84(4) \). We get

\[
\frac{\xi_{L,c}}{L} = 0.4952(5)(7),
\]

with \( L_{\text{min}} = 12, \chi^2/3 = 2.17/3, \text{C.L.}=54\% \). Here, the second error is due to the quite small uncertainty in \( \omega \). It is remarkable that the contribution to the error stemming from the error in \( \omega \) is larger than the purely statistical one.

**VII. RESULTS FOR THE \( D = 2, Q = 4 \) POTTS MODEL**

The \( Q = 4 \) \( D = 2 \) Potts model offers two peculiarities that will be explored here. First, it suffers from quite strong logarithmic scaling corrections. And second, it displays pseudo metastability \([25]\), an ideal playground for a microcanonical study.

The study of the FSS for the \( Q = 4, D = 2 \) Potts model \([23]\), based on the analysis of the Renormalization Group (RG) equations \([31]\), reveals the presence of multiplicative scaling corrections. This is one of the possible forms that scaling corrections can take in the limit \( \omega \to 0 \), and is a great nuisance for numerical studies. A very detailed theoretical input is mandatory to perform safely the data analysis. We shall make here an educated guess for the microcanonical form of the scaling corrections, based purely in ensemble-equivalence and in the canonical results.

From ensemble-equivalence we expect

\[
e - e_c \sim C(L, \beta_c) \Delta \beta L, \tag{47}
\]

where \( C(L, \beta_c) \) is the finite-lattice canonical specific heat at \( \beta_c \) and \( \Delta \beta = \beta_c^{(L)} - \beta_c \) is the inverse-temperature distance to the critical point of any \( L \)-dependent feature (such as the temperature maximum of the specific-heat, etc.). We borrow from Ref. \([23]\) the leading FSS behavior for these quantities:

\[
C(L, \beta_c) \sim \frac{L}{(\log L)^{3/2}}, \quad \Delta \beta L \sim \frac{(\log L)^{3/4}}{L^{5/2}}. \tag{48}
\]

Thus, we have:

\[
e(L) - e_c(\infty) \sim L^{-1/2}(\log L)^{-3/4}. \tag{49}
\]
This result can be derived as well by considering only the leading terms of the first derivative of the singular part of free energy respect to the thermal field, $\phi(\propto \beta - \beta_c)$ [23]:

$$\frac{\partial f_{\text{sing}}(\phi, h, \psi)}{\partial \phi} \approx \frac{4}{3} D_{\pm} |\phi|^{1/3} (-\log |\phi|)^{-1} + D_{\pm} |\phi|^{4/3} (-\log |\phi|)^{-1} \frac{1}{\phi}, \quad (50)$$

The previous equation describes the energy of the system and its leading term is

$$e - e_c \approx \frac{4}{3} D_{\pm} \frac{|\phi|^{1/3}}{\log |\phi|}, \quad (51)$$

but

$$\phi \approx C^*_\pm L^{-3/2} (\log L)^{3/4}, \quad (52)$$

so it is direct to obtain again Eq. (49). Hence, we are compelled to rephrase Eq. (27) as

$$\langle O \rangle_{L, c} = L^{\nu_{m \pm}} \int_O \left( L^{1/2} (\log L)^{3/4} (e - e_c) \right) + \ldots \quad (53)$$

Furthermore, from the canonical analysis [23], we expect multiplicative logarithmic corrections to the susceptibility (that do not get Fisher renormalized). Furthermore, the dots in (53) stand for corrections of order $\log \log L / \log L$ and $1/\log L$ [23].

We first address in Sect. VII A the direct verification of Eq. (53) using the quotients method. We consider afterwards the pseudo-metaestability features.

### A. Scaling Plots and Critical Exponents

![Graphical demonstration of Eq. (53)](image)

**FIG. 3:** (color online). Graphical demonstration of Eq. (53) as applied to the microcanonical $D = 2$, $Q = 4$ Potts model: both the correlation length in units of the lattice size (top) and the scaled susceptibility, $\chi$ in Eq. (54) (bottom), as a function of the correlation length in units of the lattice size, for the microcanonical $D = 2$, $Q = 4$ Potts model.

We start by a graphical demonstration of Eq. (53): $\xi/L$ as a function of $(e - e_c)L^{1/2}(\log L)^{3/4}$, should collapse onto a single curve (the deviation will be bigger for small $L$ values, due to neglected scaling corrections of order $\log \log L / \log L$ and $1/\log L$) [40]. A similar behavior is expected for the scaled susceptibility [23]:

$$\chi = \frac{\chi}{L^{\nu_{m \pm}} (\log L)^{-1/8}}. \quad (54)$$

Note that $\xi/L$ does not need an additional logarithmic factor. These expectations are confirmed in Fig. 3, specially for the largest system sizes (that suffer lesser scaling corrections).

We can check directly the importance of the multiplicative logarithmic corrections for the susceptibility by comparing $\chi$ and $\chi$ as a function of $\xi/L$, Fig. 4. The improved scaling of $\chi$ is apparent. We observe as well that the largest corrections to scaling are found at and below the critical point (around $\xi/L \approx 1.0$).

![Comparison of the scaling for the Potts model](image)

**FIG. 4:** (color online). Comparison of the scaling for the naively scaled susceptibility $\chi L^{-7/4}$ (top) and for $\chi$ (bottom), as a function of the correlation length in units of the lattice size, for the microcanonical $D = 2$, $Q = 4$ Potts model.

We now proceed to the numerical computation of critical exponents. We shall use the quotients method, modified as described in Appendix A. As it is evident from Fig. 5, the crossing points can be obtained with great accuracy using parabolic interpolations of the nine points around the estimated crossing energies, see Sect. IV. We checked that the results do not depend on the interpolating polynomial degree by comparing with interpolations using cubic curves. We also compared with the results obtained using only seven points around the crossing obtaining again full agreement.

The obtained critical exponents are shown in Table III, we may compare them with the exact ones [26] ($\nu = 2/3$, $\alpha = 2/3$ and $\eta = 1/4$):

$$\nu_{m} = 2; \quad \eta = \eta_m = \frac{1}{4}. \quad (55)$$

Comparing with our computed exponents we obtain an acceptable agreement. In the case of the microcanoni-
cal $\nu$ exponent, $\nu_m$, after adding the correction for the quotients method in presence of logarithms, the agreement is fairly good. We can see a clear trend towards the exact result value for all the lattice sizes except for the biggest one (2.5 standard deviations away), which is probably due to a bad estimation of the huge temperature derivatives of the correlation length. In the case of the microcanonical $\eta$ exponent, $\eta_m$, which must be the same that the canonical one, we can see clearly the tendency to the analytical value $\eta_m = 0.25$. We must remark the importance of adding the corrections described in Appendix A to the quotients method.

![Correlation length in lattice size units for the two-dimensional $Q = 4$ Potts model](image1)

**FIG. 5:** (color online). Correlation length in lattice size units for the two-dimensional $Q = 4$ Potts model. The values of the different quantities on the crossings for lattices $L$ and $2L$, as well as the corresponding estimate for critical exponents, are in Table III. The inset is a magnification of the critical region.

### B. Critical point, latent heat and surface tension

It has been known for quite a long time that the $D = 2$, $Q = 4$ Potts model on finite lattices show features typical of first-order phase transitions [25]. For instance, see Fig. 6, the probability distribution function for the internal energy, $P_{\beta}(e)$, display two peaks at energies $e_d$ (the coexisting disordered phase) and $e_o$ (the energy of the ordered phase) separated by a minimum at $e^\ast$. Of course, since the transition is of the second order, $e_c$ is the common large $L$ limit of $e_d$, $e_o$ and $e^\ast$.

We discussed in Sect. II B how the Maxwell construction is used to estimate the canonical critical point $\beta_{c,L}$, as well as $e_d$, $e_o$ and the associated surface tension. This procedure is outlined in Fig. 7. The numerical results are in Table IV, where we see that $\beta_{c,L}$ is a monotonically increasing function of $L$ continuously approaching to the analytical value $\beta_c = \log(1 + \sqrt{Q}) = 1.0986122\ldots$ [32]. A jackknife method [9] is used to compute the error bars for all quantities in Table IV.

![Probability distribution function for the energy density, $P_{\beta}(e)$](image2)

**FIG. 6:** (color online). Canonical probability distribution function for the energy density, $P_{\beta}(e)$, as reconstructed from microcanonical simulations of the $D = 2$, $Q = 4$ Potts model and different system sizes. The $L$ dependent critical point $\beta_{c,L}$ is computed using the Maxwell rule, Sect. II B (note the equal height of the two peaks enforced by Maxwell’s construction). The system displays an apparent latent heat, that becomes smaller for growing $L$, and vanish in the large $L$ limit.

![Critical inverse temperature](image3)

**FIG. 7:** (color online). **Top:** From the microcanonical mean values $\langle \hat{\beta}_{c,L} \rangle$ for the $D = 2$, $Q = 4$ Potts model, we estimate the size dependent canonical inverse critical temperature $\beta_{c,L}$ (horizontal lines) for all the simulated lattice sizes, ranging from $L = 32$ (lower) to $L = 1024$ (upper). We show as well as the analytical prediction (upper horizontal line). **Bottom-left:** example of Maxwell construction for our $L = 32$ data. The $e$-integral of $\langle \hat{\beta}_{c,L} \rangle - \beta_{c,L}$ from $e_o$ to $e_d$ vanish. **Bottom-right:** zoom of upper panel showing only data for lattice sizes $L = 256$ (lower curve), $L = 512$ (medium curve) and $L = 1024$ (upper curve).

To perform a first check of our data, we observe that $\beta_{c,L}$ is a typical canonical estimator of the inverse critical
temperature. As such, it is subject to standard canonical FSS, where the main scaling corrections come from two additive logarithmic terms [23]:

$$\beta_{c,L} - \beta_c = a_1 \frac{(\log L)^{3/4}}{L^{1/2}} \times \left( 1 + a_2 \frac{\log \log L}{\log L} + a_3 \frac{1}{\log L} \right).$$

From our data in Table IV, we obtain $a_1 = -0.44(7)$, $a_2 = -1.15(72)$, and $a_3 = 2.28(26)$, and a good fit ($L_{\text{min}} = 128$) $\chi^2$/dof $= 0.28/1$, C.L.=%60(6)$. As for the $L$ dependence of $\epsilon_d$ and $\epsilon_o$, we try a fit that consider the expected scaling correction terms [23]:

$$\epsilon_{c,o,L} - \epsilon_c = a_1 L^{-1/2}(\log L)^{-3/4} \times \left( 1 + a_2 \frac{\log \log L}{\log L} + a_3 \frac{1}{\log L} \right).$$

Our results for $\epsilon_o$ are: $a_{1o} = -2.03(20)$, $a_{2o} = -1.65(27)$, and $a_{3o} = -2.08(41)$, with a fair fit quality ($L_{\text{min}} = 32$): $\chi^2$/dof $= 2/3$, C.L.=%57(7)$. On the other hand, we obtain for $\epsilon_d$: $a_{1d} = 2.02(14)$, $a_{2d} = 0.93(37)$, and $a_{3d} = -2.93(34)$, with a fair fit as well ($L_{\text{min}} = 32$: $\chi^2$/dof $= 0.84/3$, C.L.=%84(6)$. These two fits are shown in Fig. 8.

For the surface tension, we note in Table IV a non monotonic behavior. Furthermore, we lack a theoretical input allowing us to fit. We thus turn to a variant of the quotients method. Where $\Sigma$ to follow a pure power law scaling, $\Sigma \propto L^b$, exponent $b$ would be obtained as:

$$\Sigma(L_1)/\Sigma(L_2) = \left( \frac{L_1}{L_2} \right)^b \Rightarrow b = \frac{\log[\Sigma(L_1)/\Sigma(L_2)]}{\log(L_1/L_2)}$$

The effective exponent $b$ obtained from our data is displayed in Table V. We observe that it is clearly negative (as it should since $\Sigma$ vanishes for a second order phase transition). An asymptotic estimate, however, seems to require the simulation of larger systems.

| $L$ | $\beta_{c,L}$ | $\epsilon_o$ | $\epsilon_d$ | $\epsilon_c$ |
|-----|----------------|---------------|---------------|---------------|
| 32  | 1.0911070(20)  | -1.0175(4)    | -0.9760(2)    | 0.47(2)       |
| 64  | 1.0975256(14)  | -1.0392(3)    | -1.0062(5)    | 3.28(11)      |
| 128 | 1.0981989(5)   | -1.0175(4)    | -1.0183(3)    | 3.92(8)       |
| 256 | 1.0984570(3)   | -1.0490(1)    | -1.0266(2)    | 4.10(15)      |
| 512 | 1.0985593(3)   | -1.0483(3)    | -1.0325(1)    | 2.09(17)      |

TABLE V: Effective exponent obtained using Eq. (58) for the surface tension.
of the argument of the scaling function $\tilde{\chi}$ and $\chi^\text{canonical}$ obtained in Ref. [23].

\begin{table}
\begin{center}
\begin{tabular}{cccccccc}
$L$ & $\xi(e_o)/L$ & $\xi(e_d)/L$ & $\chi(e_o)$ & $\chi(e_d)$ & $\xi^\text{canonical}/L$ & $\chi^\text{canonical}$
\hline
32 & 0.637(2) & 0.453(1) & 0.999(3) & 0.907(2) & 0.647(1) & 1.287(3)
64 & 0.732(3) & 0.396(1) & 0.995(2) & 1.025(3) & 0.545(2) & 1.310(2)
128 & 0.799(5) & 0.357(4) & 1.001(3) & 1.106(5) & 0.472(7) & 1.331(3)
256 & 0.866(6) & 0.335(3) & 1.015(5) & 1.182(6) & 0.429(5) & 1.343(5)
512 & 0.915(4) & 0.315(2) & 1.014(8) & 1.238(4) & 0.392(4) & 1.366(8)
1024 & 0.953(15) & 0.302(2) & 0.997(21) & 1.279(13) & 0.367(3) & 1.353(22)
\end{tabular}
\end{center}
\end{table}

We have just seen that, up to scaling corrections, $e_d^{(L)}$ and $e_o^{(L)}$ correspond to (different) $L$-independent values of the argument of the scaling function $\tilde{f}_\chi$ in Eq. (53). Hence we expect that $\xi(e_d)/L$ and $\xi(e_o)/L$, see table VI, approach non-vanishing, different values in the large $L$ limit. The finite-size scaling corrections are expected to be additive logarithms [23]

$$\frac{\xi}{L} = a + \frac{b}{\log L}.$$  \hfill (59)

The results are

$$\frac{\xi(e_o)}{L} = 1.28(1) - \frac{2.28(5)}{\log L},$$  \hfill (60)

$$L_{\text{min}} = 32: \chi^{2/\text{dof}} = 4.2/3, \text{C.L.}=22\%,$$ and

$$\frac{\xi(e_d)}{L} = 0.159(4) - \frac{0.98(2)}{\log L}.$$  \hfill (61)

$$L_{\text{min}} = 32: \chi^{2/\text{dof}} = 3.3/3, \text{C.L.}=37\%.$$  

A very similar analysis can be performed for the scaled susceptibility, Eq. (42), at $e_d$ and $e_o$. In order to deal with the multiplicative logarithms of the susceptibility we rather used $\overline{\chi}$ defined in Eq. (54).

Fitting our data set to the logarithmic form

$$\overline{\chi} = A + B \frac{\log \log L}{\log L}$$  \hfill (62)

obtained in Ref. [23], we obtain a good fit in the ordered phase energy, $e_o$:

$$\overline{\chi}(e_o) = 2.41(5) - 4.00(15) \frac{\log \log L}{\log L},$$  \hfill (63)

$$L_{\text{min}} = 128: \chi^{2/\text{dof}} = 3.10/2, \text{C.L.}=21\%.$$. On the other hand the extrapolation for the susceptibility defined in the disordered phase energy, $e_d$, is a nonsensical negative value.

We can also fit the data to the logarithmic form also used in Ref. [23]:

$$\overline{\chi} = A + B \frac{\log L}{\log L}$$  \hfill (64)

finding:

$$\overline{\chi}(e_o) = 1.643(5) - \frac{2.55(2)}{\log L},$$  \hfill (65)

$$L_{\text{min}} = 32: \chi^{2} = 7.44/4, \text{C.L.}=11\%),$$ and

$$\overline{\chi}(e_d) = 0.094(7) + \frac{1.87(37)}{\log L},$$  \hfill (66)

$$L_{\text{min}} = 64: \chi^{2/\text{dof}} = 2.94/3, \text{C.L.}=37\%).$$ For comparison, we recall that Ref. [23] reports two different fits for $\overline{\chi}$, depending of the logarithmic corrections they used:

$$\overline{\chi}^\text{canonical} = 1.673(33) - 1.056(98) \frac{\log \log L}{\log L},$$  \hfill (67)

$$\overline{\chi}^\text{canonical} = 1.454(13) - 0.600(55) \frac{\log \log L}{\log L}. $$  \hfill (68)

\section{CONCLUSIONS}

We have formulated the Finite Size Scaling Ansatz for microcanonical systems in terms of quantities accessible in a finite lattice. This form allows to extend the Phenomenological Renormalization approach (the so called quotients method) to the microcanonical framework.

Our Ansatz has been subjected to a strong numerical testing. We have performed extensive microcanonical numerical simulations in two archetypical systems in Statistical Mechanics: the three dimensional Ising model and the two-dimensional four states Potts model. The two models present a power-law singularity in their canonical specific heat, implying non-trivial Fisher renormalization when going to the microcanonical ensemble. A microcanonical cluster method works for both models, hence allowing us study very large system sizes ($L = 128$ in $D = 3$ and $L = 1024$ in $D = 2$).

In the case of the Ising model, we have obtained precise determinations of the critical exponents, that, we feel, provide strong evidence for our extended microcanonical FSS Ansatz.

For the Potts model, very strong logarithmic corrections (both multiplicative and additive) plague our data. Fortunately, we have a relatively strong command on
these corrections from canonical studies [23]. Our data can be fully rationalized using the scaling corrections suggested by the theoretical analysis.

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APPENDIX A: THE QUOTIENTS METHOD IN PRESENCE OF MULTIPlicative LOGARITHMIC CORRECTIONS

The quotients method [9, 22], as been widely used in the past for the computation of critical exponents. Yet, its convergence to the large $L$ limit is extremely slow in presence of multiplicative logarithmic scaling corrections. Fortunately, let us show how we can speed up convergence if we have enough analytical information at our disposal.

Let us consider an observable $O$ such that its FSS behavior is given by ($z$ can be either the reduced temperature $t$ or $e - e_c$)

$$O(L, z) = L^{xO/\nu} (\log L)^{2O} \left[ F_O \left( \frac{L}{\xi(L, z)} \right) + \ldots \right], \quad (A1)$$

then the critical exponent calculated using Eq. (31) must be corrected following:

$$\frac{x'_O}{\nu} = \frac{x_O}{\nu} - \frac{\xi}{\log(L_2/L_1)} \log \left( \frac{\log L_2}{\log L_1} \right). \quad (A2)$$

Specifically for the two dimensional four states Potts model the values of the logarithmic correction exponents are analytically known [23, 31] thus we can calculate accurately the corrections in this case. In addition, the susceptibility behaves as

$$\chi \sim L^{7/4} (\log L)^{-1/8} \quad (A3)$$

so we easily get

$$\eta' = \eta - \frac{1}{8 \log(L_2/L_1)} \log \left( \frac{\log L_2}{\log L_1} \right). \quad (A4)$$

For the correlation length it is known that

$$\xi \sim |t|^{-2/3} (-\log t)^{1/2} ; \quad t \sim L^{-3/2} (\log L)^{3/4} \quad (A5)$$

and therefore his temperature derivative scales as

$$\partial_\beta \xi \sim L^{5/2} (\log L)^{-3/4} \quad (A6)$$

resulting in a $\nu$ canonical exponent correction of

$$\nu' = \nu \left[ 1 - \frac{3}{4} \frac{\nu}{\log(L_2/L_1)} \log \left( \frac{\log L_2}{\log L_1} \right) \right]. \quad (A7)$$

While for the microcanonical $\nu$ exponent, $\nu_m$, we use that

$$e \sim L^{-1/2} (\log L)^{-3/4} \quad (A8)$$

and

$$\partial_\xi \xi \sim L^{3/2} (\log L)^{3/4}. \quad (A9)$$

Hence,

$$\nu'_m = \nu_m \left[ 1 + \frac{3}{4} \frac{\nu_m}{\log(L_2/L_1)} \log \left( \frac{\log L_2}{\log L_1} \right) \right]. \quad (A10)$$

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[33] Depending on context, sometimes the grand-canonical and canonical ensembles are on the same relative position than the canonical and microcanonical ones.

In the particular case of the fixed-energy constraint, Eq. (2) follows from (1) and from the Ensemble Equivalence property

$$\langle O \rangle_{L=\infty,e} = \langle O \rangle_{L=\infty,T}^{\text{canonical}}$$

Indeed, it suffices to notice that \((C(T)\) is the canonical specific heat, \(C \propto |t|^{-\alpha}\).

$$e - e_c = \int_{T_c}^{T} dT C(T) \propto |t|^{1-\alpha} \text{ or } |t||e - e_c|^{1-\alpha}.$$ 

[35] Note that this microcanonical ensemble exactly matches the conditions in the original Fisher work [10]: the momenta are some hidden degrees of freedom in thermal equilibrium with the spins, and a global constraint is imposed. It is also amusing to rederive the results in Sect. II considering \(\Gamma\) momenta per spin (in this work \(\Gamma = 1\), while Lustig [5] always considered \(\Gamma = 3\)). If one takes the limit \(\Gamma \rightarrow \infty\), at fixed \(N\), the canonical probability is recovered for the spins.

[36] Note that the microcanonical weight (9) is not analytical at each energy level of the spin Hamiltonian.

[37] Note that, Eq. (27) tells us that, if the energy histogram is double-peaked, see Sect. II B, the histogram maxima will tend to \(e_c\) only as \(L^{-1/\nu_M}\).

[38] For the 3D Ising model at criticality, \(u_c^{\text{Ising}} = -0.990627(24)\) [27], and \(\beta_c^{\text{Ising}} = 0.2216546(2)\) [28], we obtain for our Potts representation of the Ising model \(e_c = (u_c^{\text{Ising}} - D)/2 + 1/(4\beta_c^{\text{Ising}})\).

[39] The confidence level is the probability that \(\chi^2\) would be bigger than the observed value, supposing that the statistical model is correct. As a rule, we consider a fit not good-enough whenever C.L. < 10%.

[40] We obtain the exact \(e_c\) in the thermodynamic limit from

$$\beta_c = \log(1 + \sqrt{Q})$$

and

$$u_c = -(1 + Q^{-1/2})$$

by applying \(e_c = u_c + 1/(2\beta_c)\)