CHOTIC BEHAVIOUR OF RENORMALISATION FLOW IN
A COMPLEX MAGNETIC FIELD

Brian P. Dolan

Department of Mathematical Physics, St. Patrick’s College
Maynooth, Ireland
and
Dublin Institute for Advanced Studies
10, Burlington Rd., Dublin, Ireland

e-mail: bdolan@thphys.may.ie

ABSTRACT
It is demonstrated that decimation of the one dimensional Ising model, with periodic
boundary conditions, results in a non-linear renormalisation transformation for the
couplings which can lead to chaotic behaviour when the couplings are complex. The
recursion relation for the couplings under decimation is equivalent to the logistic map,
or more generally the Mandelbrot map. In particular an imaginary external magnetic
field can give chaotic trajectories in the space of couplings. The magnitude of the field
must be greater than a minimum value which tends to zero as the critical point $T = 0$
is approached, leading to a gap equation and associated critical exponent which are
identical to those of the Lee-Yang edge singularity in one dimension.
The renormalisation group has been developed into an immensely powerful tool for the analysis of physical theories near critical points and also for continuum field theories. There are by now various forms of “renormalisation group equation” which govern how physical amplitudes and couplings change under change of scale. Perhaps one of the most intuitively appealing is the version due to Wilson [1], motivated by a suggestion of Kadanov [2], involving “decimation”.

In principle one can derive recursive formulae for the couplings of a theory, which dictate how they should change when the underlying lattice is decimated, so that the Hamiltonian involving the new couplings on the new lattice is the same as the Hamiltonian involving the old couplings on the old lattice, i.e. the partition function does not change under the simultaneous operations of decimation and redefinition of couplings. The recursive formulae for the couplings are in general non-linear (indeed they are not invertible, so the transformation involved here is not a group but a semi-group).

Non-linear recursive formulae are one of the central themes of study for chaos theory and one can pose the question - can the renormalisation transformation lead to chaotic behaviour in the space of couplings? This possibility has been investigated before, and answered in the affirmative using numerical calculations in some specific models for which exact recursion relations can be obtained, [3] [4] [5] [6]. Here a simple model (the one dimensional Ising model) will be analysed analytically and it will be shown that this model also exhibits chaotic behaviour in a surprisingly elegant manner. The analysis shows that the onset of chaotic behaviour appears to be associated with the second order phase transition at $T = 0$. It remains an open question as to whether this is a peculiarity of this model or is a more general feature.

One severe problem in extracting general features is the paucity of models for which the recursion relations can be obtained exactly, and the one dimensional Ising model - because of its simplicity - is one example for which progress can be made. Nevertheless, despite its simplicity, the results are startling enough to merit description.

It will be shown that the onset of chaotic behaviour is brought about by extending the couplings of the theory to the complex plain. This is not a new idea in the analysis of such theories. Dyson [7] pointed out that one could learn something about the structure of Quantum Electrodynamics by considering imaginary electric charges, so that $\alpha = e^2/\hbar c < 0$. Such a theory must be intrinsically unstable, and so amplitudes cannot be analytic at $\alpha = 0$, hence perturbation theory must diverge and expansions in $\alpha$ are, at best, asymptotic. These ideas have been further developed by making $\alpha$ complex and there is by now a whole literature on complex analyticity and Borel summability (e.g. [8]). In statistical mechanics, extending the couplings to the complex plane is a key step in solving many two-dimensional models [9] and has led to some beautiful results concerning the analyticity of the partition function [10].
In this paper yet another example of the fascination of complex variables will be exhibited - by allowing the couplings of the one dimensional Ising model to be complex, the recursive renormalisation transformations can become chaotic. To exhibit this phenomenon, some well known features of the one dimensional Ising model will be summarised and the recursion relations derived. It will then be shown that the recursion relation is nothing other than the logistic map, and chaos ensues!

Consider the one dimensional Ising model on a periodic lattice of N sites \([9]\). The partition function is

\[
Z_N = \sum_{\{\sigma\}} \exp \left[ K \sum_{j=1}^{N} \sigma_j \sigma_{j+1} + h \sum_{j=1}^{N} \sigma_j \right]
\]

(1)

where \(K = \frac{J}{kT}\) and \(h = \frac{H}{kT}\), with \(J\) the spin coupling and \(H\) the external magnetic field, (periodic boundary conditions require \(\sigma_{N+1} \equiv \sigma_1\)). \(Z_N(K, h)\) can be conveniently expressed in terms of the transfer matrix

\[
V = \begin{pmatrix} V_{++} & V_{+-} \\ V_{-+} & V_{--} \end{pmatrix} = \begin{pmatrix} e^{K+h} & e^{-K} \\ e^{-K} & e^{K-h} \end{pmatrix}
\]

(2)

as \(Z_N = Tr V^N\).

Diagonalising \(V\) gives the eigenvalues

\[
\lambda_\pm = e^K \left\{ \cosh h \pm \sqrt{\sinh^2 h + e^{-4K}} \right\}.
\]

(3)

Thus

\[
Z_N = \lambda_+^N \left[ 1 + \left( \frac{\lambda_-}{\lambda_+} \right)^N \right].
\]

(4)

The recursive renormalisation transformation is well known for the 1-D Ising model \([11]\). It is obtained by asking: can one find new couplings \(K'\) and \(h'\) such that

\[
Z_{\frac{N}{2}}(K', h') = A^N Z_N(K, h)
\]

(5)

gives the same physical amplitudes? (\(A\) is a normalisation factor.)

Equation (5) is easily satisfied by demanding

\[
\begin{pmatrix} e^{K'+h'} & e^{-K'} \\ e^{-K'} & e^{K'-h'} \end{pmatrix} = A^2 \begin{pmatrix} e^{K+h} & e^{-K} \\ e^{-K} & e^{K-h} \end{pmatrix}^2
\]

(6)
giving the recursive formulae:

\[ e^{2h'} = e^{2h} \frac{\cosh(2K + h)}{\cosh(2K - h)} \]  

(7)

\[ e^{4K'} = \frac{\cosh(4K) + \cosh(2h)}{2 \cosh^2(h)}. \]  

(8)

The normalisation factor \( A \) is unimportant for the present analysis.

The combination \( e^{4K'} \sinh^2(h') = e^{4K} \sinh^2(h) \) is a renormalisation transformation invariant. This means that the magnetisation per site, in the thermodynamic limit,

\[ M_{N \to \infty} = \frac{\partial \ln Z_N}{N \partial h} = \frac{e^{2K} \sinh(h)}{\sqrt{1 + e^{4K} \sinh^2(h)}} \]  

(9)

is invariant under the renormalisation transformation.

All these facts about the one dimensional Ising model are well known \cite{9} and are included only for completeness.

It will now be shown that the recursion relations (7) and (8) are equivalent to the logistic map and, for certain (complex) values of couplings gives rise to chaotic behaviour.

Define

\[ m = 1 + e^{4K} \sinh^2(h) \]  

(10)

which is a renormalisation transformation invariant, \( m = m' \). It is now only necessary to consider one of equations (8) and (7) as the existence of the invariant, \( m \), makes one of them redundant.

Eliminating \( h \) from (8) using (10) gives

\[ e^{4K'} - 1 = \frac{1}{4} \frac{(e^{4K} - 1)^2}{[(e^{4K} - 1) + m]}. \]  

(11)

Now replace \( K \) with a new variable

\[ x = -\frac{m}{(e^{4K} - 1)} \]  

(12)

with \( -\infty < x < 0 \) for \( m > 0 \) and \( K > 0 \). The recursion relation (11) now becomes

\[ x' = 4x(1 - x) \]  

(13)
which is the logistic map.

For $0 < x < 1$, the recursion relation (13) leads to chaotic behaviour, as is easily seen by defining $x = \sin^2(\pi \psi)$, $0 < \psi < \frac{1}{2}$ (see e.g. [12]) giving

$$\sin(\pi \psi) = \sin(2\pi \psi)$$

Writing $\psi$ in binary form, we see that the iterative map merely shifts all bits one step to the left and throws away the integral part, leaving the fractional part behind. For an initial value of $\psi$ which is rational this will lead to a periodic orbit, but for a starting value of $\psi$ which is irrational, the process never repeats and $\psi$ jumps around chaotically. Since the irrationals have a greater cardinality than the rationals, almost all initial values lead to chaotic motion.

For real values of the couplings, $m > 1$ and $-\infty < x < 0$. Chaotic trajectories require

$$m = 1 + e^{4K} \sin^2(h) < 0.$$  (15)

For example, if $K > 0$ is real and $h$ is pure imaginary ($h = i\theta$), then $m < 0$ for $\sin^2 \theta > e^{-4K}$ and $x = \frac{4K \sin^2 \theta - 1}{e^{4K} - 1}$ lies between 0 and 1 for $e^{4K} > \frac{1}{\sin^2 \theta}$.

The region of chaotic flow is shown in Figure 1. Note that not all points above the line $x = 0$ lead to chaotic trajectories, only those with irrational $\psi$. Indeed there is an infinite number of periodic trajectories as well as chaotic ones. For example there are lines of unstable fixed points (period one) at $x = 0$ and $x = 3/4$ and the values $x = (5 \pm \sqrt{10})/8$ give orbits of period two, etc.

For finite $K$ there is a gap and a small imaginary magnetic field is not sufficient to induce chaos, but as $K$ increases ($T \to 0$) this gap reduces to zero. Following Baxter [9], define $t = e^{-2K}$ with $t \to 0$ being the critical point, then near $t = 0$ the line separating chaotic from regular flow is given by

$$t^2 \sim \theta^2 \implies \theta \sim t.$$  (16)

If we define a critical exponent, $\Delta$, such that the critical value of $\theta$ is

$$\theta \sim t^\Delta,$$  (17)

then one obtains $\Delta = 1$ for the one dimensional Ising model, which is just the critical exponent for the Lee-Yang edge singularity in this model. It is not difficult to see that the critical line $e^{4K} \sin^2 \theta = 1$ is related to the Lee-Yang zeros of the partition function in the complex $h$-plane. The equation $Z_N(K, h) = 0$ has $N$ roots, for real $K$,

$$Z_N = (\lambda_+)^N + (\lambda_-)^N = 0 \iff \lambda_+ = e^{\frac{i\pi}{N}} \lambda_-.$$  (18)
where $-N < q \leq N$ is odd. Using the explicit form of the eigenvalues, (3), this leads to
\[
\cos\left(\frac{q \pi}{2N}\right) \sqrt{e^{-4K} + \sinh^2(h)} = i \sin\left(\frac{q \pi}{2N}\right) \cosh(h).
\] (19)

This equation can be re-arranged to give
\[
\cos(\theta_q) = \sqrt{1 - t^2} \cos\left(\frac{q \pi}{2N}\right),
\] (20)

where $t = e^{-2K}$ as before and $\theta_q$ are the $N$ roots in the rotated complex $h$-plane, $h = i \theta$. Since $0 < t < 1$ the $N$ values of $\theta_q$ are all real and they lie in the range $t < |\sin(\theta_q)| < 1$, which is precisely the region above the critical line in figure 1. In the thermodynamic limit ($N \to \infty$) the lowest zeros are at $\sin(\theta_q) = t$ which is the critical line. Thus the critical line co-incides with the rightmost Lee-Yang zeros in the complex activity plane in the thermodynamic limit.

One can obtain further insights by allowing $K$ to become complex. Define $x = -\frac{1}{4} + \frac{1}{2}$ in equation (13) to give
\[
z' = z^2 - 2.
\] (21)

This is the Mandelbrot map $z' = z^2 + c$ for complex $z$, with $c = -2$. One can have divergence or convergence depending on $c$ and the initial choice of $z$. The values of $c$ for which the iterates of the starting point $z = 0$ stay bounded is the Mandelbrot set and clearly $c = -2$ is an element of this set. The Julia set for a given value of $c$ is the set of points in the complex $z$-plane which stay within a bounded region upon repeated iteration of the Mandelbrot map (strictly speaking this is the filled in Julia set $J_c$ - the Julia set $J$ is actually the boundary of this set). The set $J$ is generated by the inverse set of the unstable fixed points. For $c = -2$ these are $z = -1$ and $z = 2$ and so the earlier analysis of the logistic map tells us that the inverse iterates generate a dense set of points in the segment of the real axis lying between $-2$ and $+2$ (this corresponds to $0 < x < 1$ in the previous notation). Thus the filled in Julia set is just the segment of the real axis with $-2 < z < 2$. This analysis shows that the forward iterations send $|z|$ to infinity if the temperature has an imaginary component or if the magnetic field has both real and imaginary parts non-zero (this latter possibility would result in $m$ having non-zero imaginary part and thus so would $z$). Thus chaotic trajectories occur only for real $K$ and pure imaginary $h$. The behaviour of the Julia set under iteration is shown in Figure 2 for $c = -2$.

An obvious question is: how generic is this behaviour? For a general Hamiltonian when is it possible to obtain chaotic behaviour in some region of (complex) coupling space? For the moment this question must remain unanswered, but a few comments should be made. Feigenbaum was aware of the universality in chaos [13]. Near an extremum any non-linear map (with non-vanishing second derivative) can be put into the form (13) with the number 4 replaced, in general, by a parameter, $\lambda$.

Thus
\[
x' = \lambda x (1 - x)
\] (22)
is generic, but whether or not one has chaotic behaviour depends on the value of $\lambda$ and the initial value of $x$. I do not know of any reason why $\lambda$ has the rather special value of 4 for the one dimensional Ising model. More generally, Feigenbaum has shown [13] that the properties of a general non-linear map

\[ x' = \lambda f(x) \]  

(23)

are independent of the exact form of $f(x)$ near a maximum. For any particular model, the value of $\lambda$ would have to be calculated ab initio and I know of no way of deciding in advance whether or not chaotic flow would result. For the 1-D Ising model it is clear that the onset of chaotic trajectories is related to the second order phase transition at $T = 0$ and the existence of the Lee-Yang edge singularity. However other models show chaotic recursive maps for real values of the couplings which are not related to second order phase transitions - rather they are related to frustration and glass-like structures [3]. Thus it does not appear that a second order phase transition is a pre-requisite for chaos, but neither are spin-glasses a pre-requisite. Unfortunately the number of models for which the recursion relations are known exactly is rather few. In particular the recursion relations for the 2-D Ising model are not known, so it is not possible at this stage to say whether or not the two dimensional Lee-Yang edge singularity is related to chaotic trajectories.

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**Figure Captions**

Figure 1. Critical line in the $K$-$\theta$ plane. The renormalisation flow is regular below the critical line $x = 0$ and chaotic above it for all values of $\psi$ which are irrational ($x = \sin^2(\pi \psi)$).

Figure 2. A representation of the Julia set in the complex $z$-plane for $c = -2$. The Julia set itself is the real line segment $-2 < \Re(z) < 2$ which is the width of the diagram. The contours depict the rate at which a point is repelled from the Julia set, the darker the contour the less rapid the expulsion. The picture was generated use the program FRACTINT produced by the Stone Soup Group.
Figure 1

Region of chaotic flow

Region of regular flow

Critical line $x=0$

$\theta$

$x=1$
