Universality classes of three-dimensional $mn$-vector model

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Abstract

We study the conditions under which the critical behavior of the three-dimensional $mn$-vector model does not belong to the spherically symmetrical universality class. In the calculations we rely on the field-theoretical renormalization group approach in different regularization schemes adjusted by resummation and extended analysis of the series for renormalization-group functions which are known for the model in high orders of perturbation theory. The phase diagram of the three-dimensional $mn$-vector model is built marking out domains in the $mn$-plane where the model belongs to a given universality class.

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According to the universality hypothesis \[1\], asymptotic properties of the critical behavior remain unchanged for different physical systems if these are described by the same global parameters. The field-theoretical renormalization group (RG) approach \[2\] naturally takes into account the global parameters and derives properties of critical behavior from long distance properties of effective field theories.
the present paper we study the long-distance properties of the $d = 3$-dimensional $mn$-vector model which is introduced by the following effective field-theoretical Hamiltonian [3]:

$$
\mathcal{H}[\phi(x)] = \int d^d x \left\{ \frac{1}{2} \sum_{\alpha=1}^{n} [\nabla \bar{\phi}^{\alpha}]^2 + \mu_0^2 |\bar{\phi}^{\alpha}|^2 \right\} + \frac{u_0}{4!} \sum_{\alpha=1}^{n} (|\bar{\phi}^{\alpha}|^2)^2 + \frac{v_0}{4!} \left( \sum_{\alpha=1}^{n} |\bar{\phi}^{\alpha}|^2 \right)^2 \right\}.
$$ (1)

Here, $\bar{\phi}^{\alpha} = (\phi^{\alpha,1}, \phi^{\alpha,2}, \ldots, \phi^{\alpha,m})$ is a tensor field of the dimension $n$ and $m$ along the first and the second indices; $u_0$ and $v_0$ are bare couplings; $\mu_0^2$ is a bare mass squared measuring the temperature distance to the critical point.

Depending on the choice for the parameters $m$ and $n$, the $mn$-vector model is known to describe phase transitions of various microscopic nature. The choice $n = 1$ comprises a bunch of systems that are characterized by an $O(m)$-symmetric order parameter, while the limiting cases $n \to 0$ and $n \to \infty$ correspond to these systems exposed to the quenched and annealed disorder respectively. The choice $m = 1$, arbitrary $n$ corresponds to the cubic model. A separate interest is provided by the case $m = 2$, $n = 2$ describing helical magnets and antiferromagnetic phase transitions in TbAu$_2$, DyC$_2$ as well as by the case $m = 2$, $n = 3$ describing antiferromagnetic phase transitions in TbD$_2$, Nd.

All of the mentioned cases of the $mn$-vector model were subjects of separate extensive studies (see e. g. Refs. [8, 9, 10] and references therein). They led to a consistent description of criticality in the $O(m)$ and cubic systems. In particular, the precise estimates of the critical exponents of the cubic and of the random Ising model were established both within high-order expansions of the massive and minimal subtraction field-theoretical RG schemes [8, 10]. On the contrary, the cases $m = 2$, $n = 2, 3$ remain to be controversial. Using general non-perturbative considerations it was shown [11] that the theory belongs to the $O(2)$ universality class. On the other hand the perturbative field-theoretical RG approach yielded mixed data, neither proving nor rejecting this result [8, 12].

The studies infer that an intrinsic feature of the theory is an interplay between the $O(k)$ (“trivial”) universality class (with $k$ being dimensions $m$, or $mn$) and a new universality class. In this paper we address two problems that concern the crossovers in the $mn$-vector model and still attract attention. Firstly, we aim to obtain a map of universality classes of the theory in the whole plane $m \geq 0$, $n \geq 0$. Such an analysis has been performed so far in the one-loop approximation [6]. We base the analysis on the high-loop expansions for the RG functions of the model and its special cases; in order to refine the analysis we exploit Padé-Borel resummation of the (asymptotic) series under consideration. Secondly, we focus attention on the case $m = 2$, $n = 2, 3$ in order to explain why the highest orders of perturbation theory have not allowed so far to resolve what universality class is realized in the theory. We perform analysis
in different perturbative schemes and show that only certain of them give reliable answer.

We analyze the theory (1) applying the field-theoretical RG approach (2) within weak coupling expansion techniques. In the approach, a critical point corresponds to a reachable and stable fixed point (FP) of the RG transformation of a field theory. A FP \( \{ u^*, v^* \} \) is determined as a simultaneous zero of the \( \beta \)-functions describing the change of the renormalized couplings \( u \) and \( v \) under RG transformations and being calculated as perturbative series in renormalized couplings. The equations for the FP read:

\[
\begin{align*}
\beta_u(u^*, v^*) &= u^* \varphi(u^*, v^*) = 0, \\
\beta_v(u^*, v^*) &= v^* \psi(u^*, v^*) = 0,
\end{align*}
\]

where we have explicitly shown that the structure of the \( \beta \)-functions allows their factorization for the effective Hamiltonian (1). We make use of both the dimensional regularization with minimal subtraction (15) and the fixed dimension renormalization at zero external momenta and non-zero mass (massive) (16) schemes. More precisely, we rely on the expansions for the \( \beta \)-functions that are known at \( d = 3 \) with the accuracy of six loops in the massive scheme (17) and with five loop accuracy for the cases of \( O(m) \)-vector and cubic models in the minimal subtraction scheme (Refs. (18) and (19) correspondingly).

Technically, the Eqs. (2) for the FP can be solved in two complementary ways. A perturbative solution is obtained by an expansion of the FP coordinates in a small parameter (\( \varepsilon = 4 - d \), with \( d \) being the space dimension of the model (20), in the minimal subtraction or massive schemes, or an auxiliary pseudo-\( \varepsilon \) parameter (21) in the massive scheme) around the Gaussian solution \( \{ u^* = 0, v^* = 0 \} \). Such a way formally guarantees that the structure of solutions for the FPs remains the same after account of higher-order contributions once it has been established in the one-loop approximation. An alternative method (the 3d approach) consists in the solution of Eqs. (2) numerically (16, 22) at a given order of perturbation theory and provides less control on a loopwise upgrade.

Within the perturbative approach, the conditions on \( m \) and \( n \) under which the critical behavior of the \( mn \)-vector model (11) belongs to a non-trivial universality class are known as Aharony conjecture and read (6):

\[
n_c < mn < m_c n, \quad n > 1.
\]

Here, \( n_c \) and \( m_c \) stand for the marginal dimensions of the cubic model and of the random \( m \)-vector model. The conjecture is based on the one-loop stability analysis of four FP solutions compatible with the Eqs. (2). At \( d < 4 \), these are the Gaussian FP \( G \) \( \{ u^* = 0, v^* = 0 \} \), the FPs \( P_{O(mn)} \) \( \{ u^* = 0, v^* \neq 0 \} \)

\[3\]
and $P_{O(m)} \{ u^* \neq 0, v^* = 0 \}$ describing theories with one $\phi^4$ coupling and thus corresponding to the $O(mn)$ and $O(m)$ universality classes, and, finally, the mixed FP $M \{ u^* \neq 0, v^* \neq 0 \}$. It is the stability of the FP $M$ that is necessary for the appearance of a new non-trivial critical behavior.

The 3d analysis of the theory (1) is obscured by our observation that at some choice of $m$ and $n$ more than four solutions for the FP are obtained. To convince ourselves that some of them are not a by-product of application of resummation procedures we propose to use the following argumentation. According to the basics of the RG theory, at the upper critical dimension $d = 4$ any $\phi^4$ theory is governed by the Gaussian FP [2]. Therefore, any non-Gaussian solution at $d = 4$ is out of physical interest. If such a solution survives at any $d < 4$ and particularly at $d = 3$, we find natural to consider it physically meaningless by continuity. The situation becomes less clear if a FP cannot be continually traced back to a certain solution at $d = 4$ because it disappears at some $3 < d_c < 4$. In this case the stability of the estimate for $d_c$ as well as of the FP coordinates against application of different resummation procedures in different orders of perturbation theory might serve the purpose. It is to note here, that the special case of the theory (1) with $m = 2, n = 2$ is known to have exact mapping onto the model describing non-collinear magnetic ordering [8]. Within the massive RG scheme, standard six-loop 3d analysis of this model allowed to find a stable FP which does not have the counterpart within the perturbative $\varepsilon$-expansion [23]. But one can not follow the evolution of the FP as $d$ approaches 4 because in this case the resummation procedure is ill-defined [24].

We use both perturbative and 3d analysis as complementary ways to establish the map of universality classes of the theory (1). We find that, in addition to the conditions (3), the high-order map is controlled by a degeneracy condition of one-loop equations for the FP [25]:

$$n = \frac{16(m - 1)}{m(m + 8)}. \quad (4)$$

Unlike order-dependent estimates for the marginal dimensions $m_c$ and $n_c$, this equation is independent of the order of perturbation theory and is exact. We also observe that the results obtained with the account of high-order contributions differ qualitatively from those obtained in the one-loop approximation. We consider worth to mention three peculiarities.

(i) We find a domain in the $mn$-plane where the high-loop resummed $\beta$-functions produce no solution for the FP while such a solution exists in the one-loop approximation. In the $mn$-plane the domain spans from the vicinity of the point \{ $m = m_c, n = n_c/m_c$ \} upwards. There, we can solve the Eqs. (2) for the mixed FP reliably neither numerically at the fixed space dimension $d = 3$ nor by application of the pseudo-$\varepsilon$ expansion. In particular, though the pseudo-$\varepsilon$ expansion can
be formally constructed there, its analysis by means of Padé \cite{13} or Padé-Borel-Leroy \cite{14} technique produces highly chaotic values both for mixed FP coordinates and its stability exponents. (ii) We find a domain in the $mn$-plane where the 3d analysis reveals two solutions for the mixed FP $M$ co-existing in opposite quadrants of the $uv$-plane. In the $mn$-plane the domain is located below the point $\{m = m_c, n = n_c/m_c\}$. Yet, we are always able to establish that one of the two solutions is unphysical in the sense explained above. The described phenomenon is quite stable with respect to the order of perturbation theory and to the type of the resummation procedure applied. In the perturbative approach only one solution for the mixed FP is present. (iii) We observe that a smooth change of parameters $m, n$ in the $mn$-plane can show up as a complex abrupt trajectory of the FP $M$ in the $uv$-plane.

Realization of various universality classes of the theory (1) besides universal Eqs. (3)-(4) depends on non-universal initial conditions for couplings. Certain physical interpretations of the $mn$-vector model (1) impose restrictions for the signs of the couplings. Namely, a group including the cubic model $(m = 1, \forall n)$ and the cases $m = 2, n = 2, 3$ imply $u_0$ of any sign and $v_0 > 0$ \cite{6, 7}, whereas the microscopic base of the weakly diluted quenched $m$-vector model strictly defines $u_0 > 0$, $v_0 \leq 0$ \cite{4}. Taking into account such a division along with the pseudo-$\varepsilon$ expansion based estimates \cite{26} for the marginal dimensions $n_c = 2.862 \pm 0.005$ \cite{9} and $m_c = 1.912 \pm 0.004$ \cite{27}, we arrive at the high-loop map of the universality classes of the theory (1) as shown in the Fig. 1. There, the domains governed by different universality classes are bounded by lines for marginal dimensions and the degeneracy line. The FP $M$ is stable for values $m$ and $n$ contained in dark regions. The stability regions of the FPs $P_{O(m)}$ and $P_{O(mn)}$ are horisontally and vertically hatched. In the cross-hatched region in the Fig. 1a both $O(m)$ and $O(mn)$ FPs are stable. Here, the choise of the universality class depends on the initial values of couplings $u, v$. They can be located in one of the two domains of $uv$-plane created by the separatrix, which is determined by the unstable mixed FP. The blank region in Fig. 1b denotes the region of runaway solutions. Let us note that runaway solutions exist for the cubic-like models (Fig. 1a), too; however, there still exist regions of initial couplings $u, v$ starting from which the stable FP is attained.

As we mentioned above the high-loop analysis of the theory (1) encounters difficulties in some domains of the $mn$-plane. In particular, these are the domains where the mixed FP either disappears or can be given by two (physical and unphysical) solutions. Our direct calculations show that such domains (mainly) inset the regions where the FP $M$ is expected to be unstable according to the Eqs. (3)-(4) and thus does not influence the analysis of the Fig. 1. However, even if the solution for the FP $M$ is steadily recovered, its stability analysis is obscured for
some values of \( m, n \). In particular, the latter is observed for the physically interesting cases \( m = 2, n = 2, 3 \). At the rest of this paper, we aim to show that the reliability of the stability analysis depends on the choice of a series that is assumed as its basis.

Indeed, the stability of a FP is governed by the condition \( \Re(\omega_i) > 0 \) with the stability exponents \( \omega_i \) being the eigenvalues of the matrix of derivatives \( B_{ij} = \partial \beta_{u_i} / \partial u_j \) (\( u_i = u, v \)) taken at the FP. For the case under consideration, \( m = 2, n = 2, 3 \), one of the eigenvalues (\( \omega_2 \)) is large and positive both at the FPs \( P_{O(m)} \) and \( P_{O(mn)} \), so it is the sign of \( \omega_1 \) that controls the stability of a FP. The exponent appears to be very small: an adjusted analysis of the 3d six-loop resummed RG expansions results in \( \omega_1(m = 2, \forall n) = 0.007(8) \) for the FP \( P_{O(m)} \) thus providing no definitive answer about its sign. The behavior of \( \omega_1 \) in different orders of perturbation theory can be explicitly demonstrated expanding the exponent at \( d = 3 \) in the pseudo-\( \varepsilon \) expansion [21] parameter \( \tau \) up to the six-loop order:

\[
\omega_1(m = 2, \forall n) = -1/5\tau + 0.186074\tau^2 - 0.000970\tau^3 + 0.027858\tau^4 - 0.014698\tau^5 + 0.028096\tau^6
\]  

and making an attempt to evaluate the exponent at \( \tau = 1 \) on the base of the Padé
In the table, numbers of the row and of the column correspond to the orders of denominator and numerator of appropriate Padé approximant for the exponent (5), the small numbers denote unreliable data, obtained on the base of pole-containing approximants, o means that the approximant can not be constructed. One can see, that the table shows no convergence even along the main diagonal and those parallel to it, where the Padé analysis is known to provide the best convergence of results [13].

On the contrary, if one first defines a pseudo-$\varepsilon$ series for the value $m = m_c$ where the exponent $\omega_1(m, \forall n)$ changes its sign, one gets the series which has much better behavior [27]:

$$m_c = 4 - 8/3\tau + 0.766489\tau^2 - 0.293632\tau^3 + 0.193141\tau^4 - 0.192714\tau^5. \quad (6)$$

Indeed, the corresponding Padé table for $m_c$ reads:

$$\begin{bmatrix}
4 & 1.3333 & 2.0998 & 1.8062 & 1.9993 & 1.8066 \\
2.4 & 1.9287 & 1.8875 & 1.9227 & 1.9029 & o \\
2.0839 & 1.8799 & 1.9084 & 1.9085 & o & o \\
1.9669 & 1.9311 & 1.9085 & o & o & o \\
1.9398 & 2.2425 & o & o & o & o \\
1.9106 & o & o & o & o & o
\end{bmatrix}$$

and leads to the conclusion $m_c < 2$ already in the three-loop order (c.f. the convergence of the results along the diagonals of the table). A more efficient Padé-Borel-Leroy resummation procedure applied to the series (6) results in an estimate [27] $m_c = 1.912 \pm 0.004$. From here one concludes that $\omega_1(m = 2, \forall n) > 0$, the FP $P_{O(m)}$ at $m = 2, n = 2, 3$ is stable, and governs the critical behavior of the $mn$-vector model. In this way the perturbative RG scheme leads to the results which are in agreement with general considerations of Ref. [11], where it was shown that the theory [11] belongs to the $O(2)$ universality class for these field dimensions.

Carrying out an analysis of conditions upon which the $mn$-vector model belongs to the given universality class we met two problems which are worth to be
mentioned at the concluding part of this paper. The first is that an analysis of the resummed RG functions directly at fixed space dimensions may lead to an appearance of the unphysical FPs. One of the ways to check the reliability of an analysis is to keep track of the evolution of the given FP with continuous change of $d$ up to the upper critical dimension $d = 4$. The second observation concerns analysis of the FP stability: taking into considerations the contradictory results obtained by a direct analysis of the stability exponents we suggest that the most reliable way to study the boundaries of universality classes in field-theoretical models with several couplings consists in an investigation of the expansions for marginal dimensions. We believe that these our observations might be useful at the analysis of critical properties of other field-theoretical models of complicated symmetry.

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