



Centro de Física
Teórica e Computacional



Ciências
ULisboa

Percolation theory

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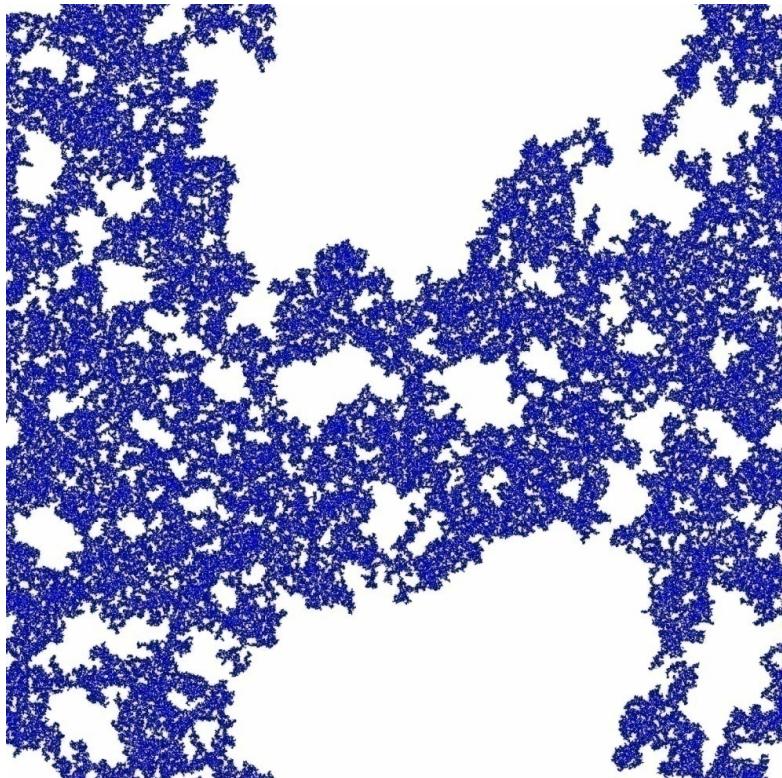
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Renormalization

general concepts



$$M_\infty \sim l^{d_f}$$

*rescaling
transformation*

$$\frac{\xi}{b}$$

$$\xi = \frac{\xi}{b}$$

Fixed point

$$\xi = 0$$

$$\xi = \infty$$

$$p = \{0, p_c, 1\}$$

Renormalization

rescaling

*rescaling
transformation*

$$\xi(p) = c|p - p_c|^{-\nu} \xrightarrow{\xi \mapsto \xi/b} \frac{\xi}{b} = c|T_b(p) - p_c|^{-\nu}$$

$$\frac{1}{b} = \left(\frac{|T_b(p) - p_c|}{|p - p_c|} \right)^{-\nu}$$

$T_b(p)$ requires *full information* about the system.

$$\nu = \frac{\ln b}{\ln \left(\frac{|T_b(p) - p_c|}{|p - p_c|} \right)}$$

$$T_b(p_c) = p_c$$

$$\nu = \frac{\ln b}{\ln \left(\left| \frac{dT_b}{dp} \right|_{p_c} \right)}$$

Renormaization

*real-space renormalization
group transformation*

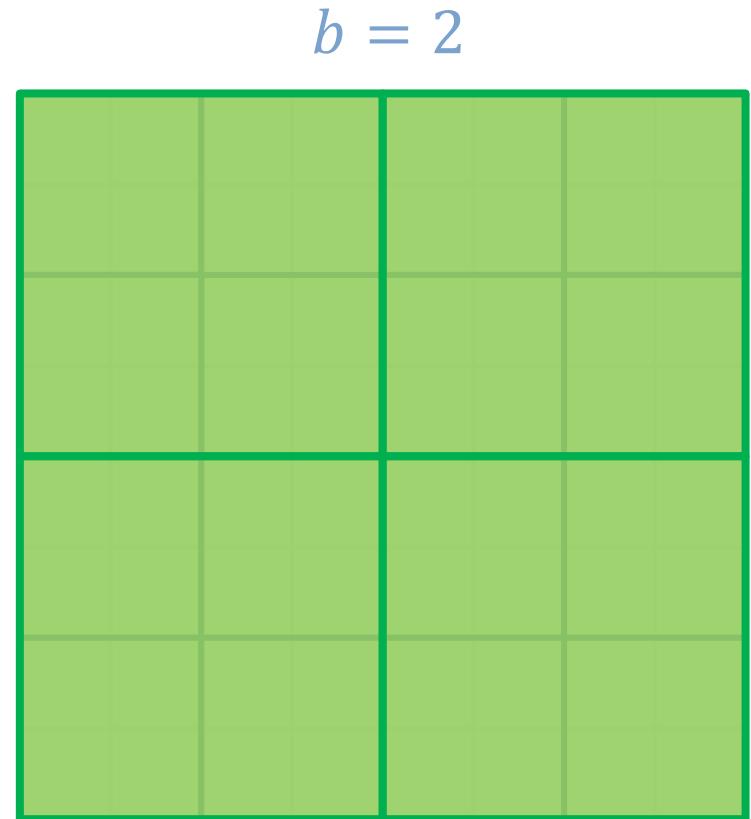
R_b

real-space renormalization

$$R_b(p^*) = p^* \quad \text{fixed point}$$

$$\nu \approx \frac{\ln b}{\ln \left(\frac{|R_b(p) - p_c|}{|p - p_c|} \right)}$$

$$\nu \approx \frac{\ln b}{\ln \left(\left| \frac{dR_b}{dp} \right|_{p_c} \right)}$$



Renormalization

1D

1. *Divide* into blocks of size b
2. *Replace* each block by a single one
3. *Rescale* all lengths by a factor of b

Spanning rule

$$b = 3$$



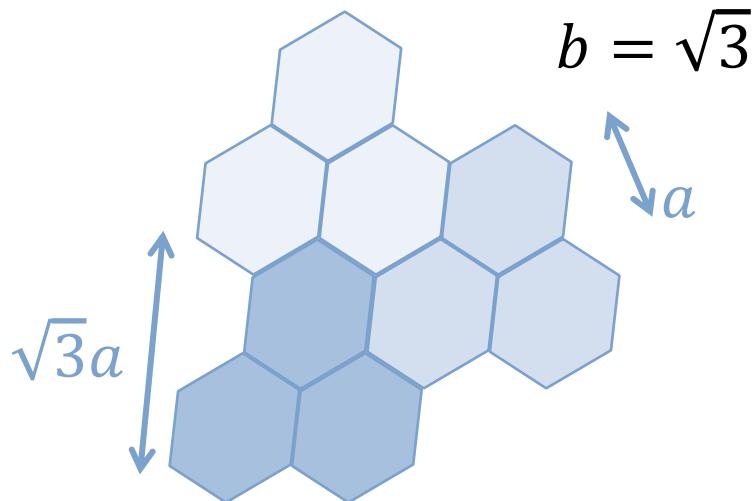
$$\xi(R_b(p)) = -\frac{1}{\ln R_b(p)} = -\frac{1}{\ln p^b} = \frac{\xi(p)}{b}$$

$$\left. \frac{dR_b}{dp} \right|_{p^*=1} = bp^{b-1} \Big|_{p^*=1} = b$$

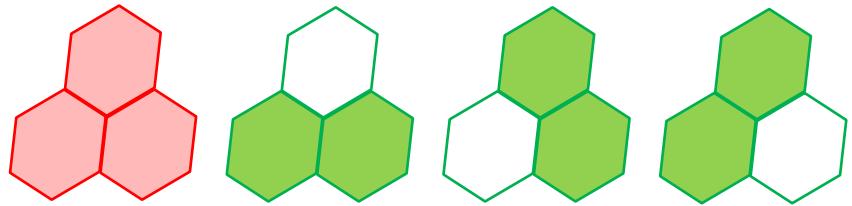
$$\nu = \frac{\ln b}{\ln \left(\left| \frac{dR_b}{dp} \right|_{p_c} \right)} = 1$$

Renormalization

2D triangular lattice



Spanning rule



$$R_b(p) = p^3 + 3p^2(1-p)$$

$$p^* = 0$$

$$p^* = 1/2$$

$$p^* = 1$$

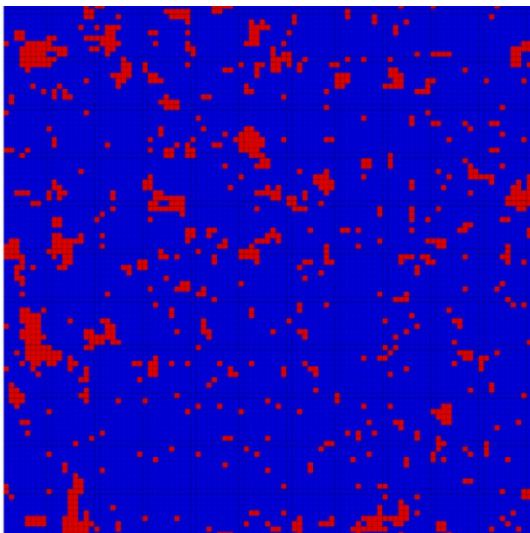
$$\nu = \frac{\ln b}{\ln \left(\left| \frac{dR_b}{dp} \right|_{p^*} \right)} = \frac{\ln \sqrt{3}}{\ln(3/2)} \approx 1.355$$

$$\boxed{\nu = \frac{4}{3}}$$

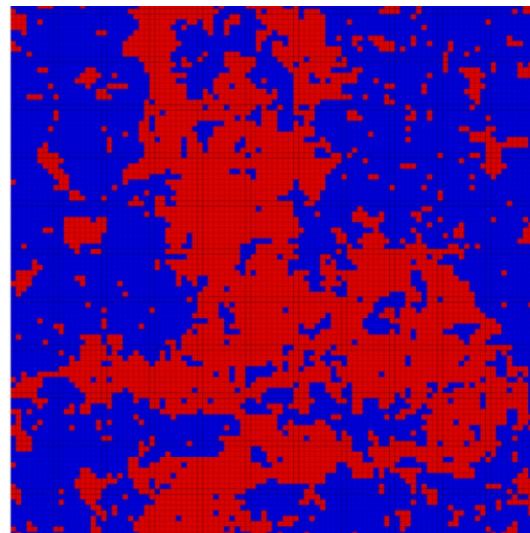
Percolation and magnetic models

Ising model (2-state Potts model)

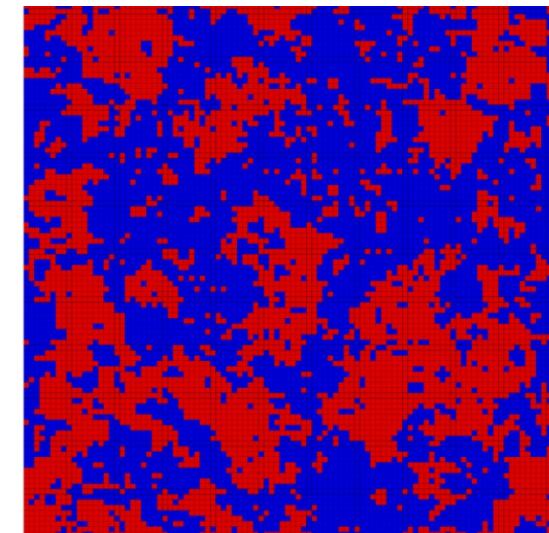
$$\mathcal{H} = J \sum_b \varepsilon_b \quad \text{with } \varepsilon_b = \begin{cases} 0, & \text{if endpoints are in the same state} \\ 1, & \text{if endpoints are in different states} \end{cases}$$



$T < T_c$



$T = T_c$

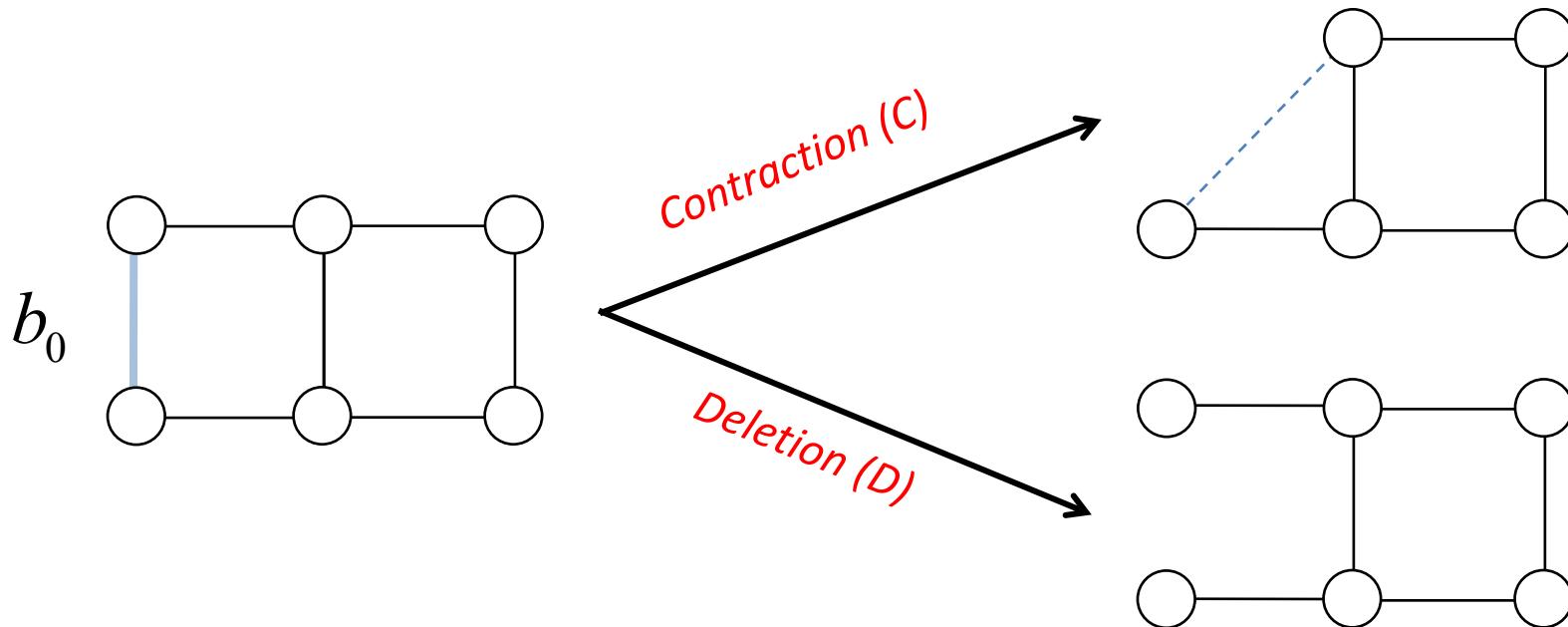


$T > T_c$

Percolation and magnetic models

theorem of Kasteleyn-Fortuin

$$\mathcal{H} = J \sum_b \varepsilon_b \quad \text{with } \varepsilon_b = \begin{cases} 0, & \text{if endpoints are in the same state} \\ 1, & \text{if endpoints are in different states} \end{cases}$$



Percolation and magnetic models

theorem of Kasteleyn-Fortuin

$$\mathcal{H} = J \sum_b \varepsilon_b$$

$$Z = \sum_X e^{-\beta \mathcal{H}(X)} = \sum_X e^{-\beta J \sum_b \varepsilon_b} = \sum_X \prod_b e^{-\beta J \varepsilon_b}$$

Partition Function

Consider bond b_0 with endpoints i and j :

$$\begin{aligned} Z &= \sum_X e^{-\beta J \varepsilon_{b_0}} \prod_{b \neq b_0} e^{-\beta J \varepsilon_b} = \sum_{\substack{X: \\ \sigma_i = \sigma_j}} \prod_{b \neq b_0} e^{-\beta J \varepsilon_b} + e^{-\beta J} \sum_{\substack{X: \\ \sigma_i \neq \sigma_j}} \prod_{b \neq b_0} e^{-\beta J \varepsilon_b} \\ &= Z_C + e^{-\beta J} (Z_D - Z_C) = (1 - e^{-\beta J}) Z_C + e^{-\beta J} Z_D = p Z_C + (1 - p) Z_D \end{aligned}$$

Z_C and Z_D are the partition functions of the graphs contracted and deleted at b_0

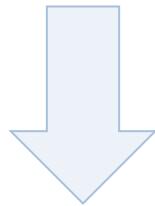
$$p \equiv 1 - e^{-\beta J}$$

Percolation and magnetic models

theorem of Kasteleyn-Fortuin

For bond b_1 : $Z = pZ_{C_{b_1}} + (1-p)Z_{D_{b_1}}$, and doing the same for b_2 :

$$Z = p^2 Z_{C_{b_1} C_{b_2}} + p(1-p)Z_{C_{b_1} D_{b_2}} + (1-p)pZ_{D_{b_1} C_{b_2}} + (1-p)^2 Z_{D_{b_1} D_{b_2}}$$



Doing the same for all edges, one obtains a set of separated points/clusters (contracted graphs). Each can be in q different states.

$$Z = \sum_{\text{Configurations of } \textcolor{brown}{bond \ percolation}} q^{\# \text{ of clusters}} p^c (1-p)^d$$

c and d are the number of contracted and deleted bonds.

$$p \equiv 1 - e^{-\beta J}$$