



The nonlinear σ -model in two dimensions

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Quantum field-theory of low dimensional systems

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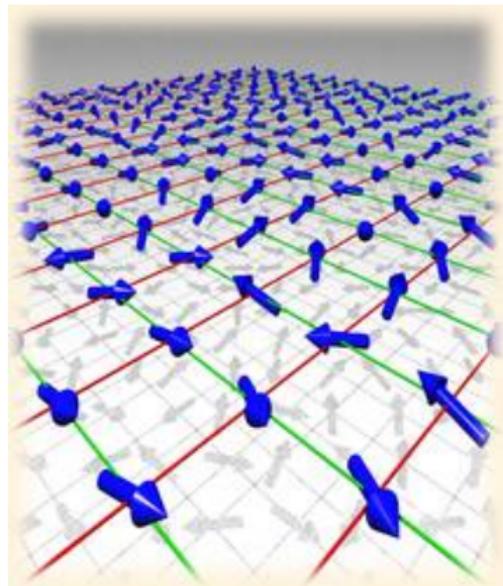
Classical Heisenberg model

- The classical Heisenberg model is the $n = 3$ case of the n -vector model

$$H = -J \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j$$

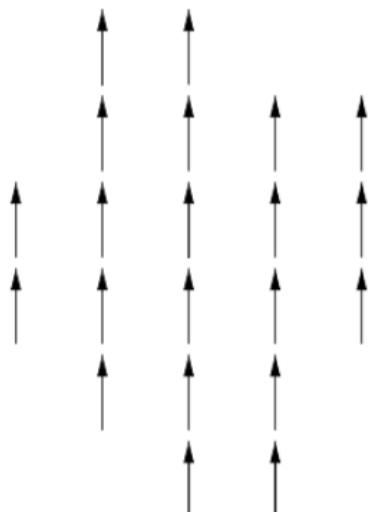
$$J > 0, \quad \mathbf{S}_i \in \mathbb{R}^3, |\mathbf{S}_i| = 1$$

$$\begin{aligned} Z &= \sum_{\{\mathbf{S}_i\}} e^{-\beta H} \\ &= \sum_{\{\mathbf{S}_i\}} e^{\tilde{g} \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j}, \quad \tilde{g} = J\beta \end{aligned}$$



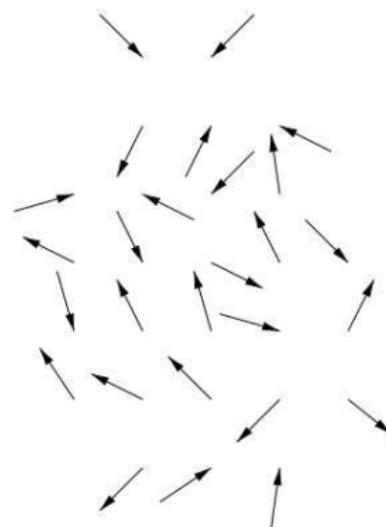
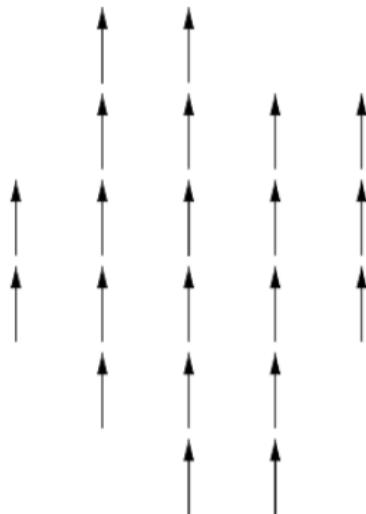
Classical Heisenberg model

- All lattice spins aligned at $T = 0$



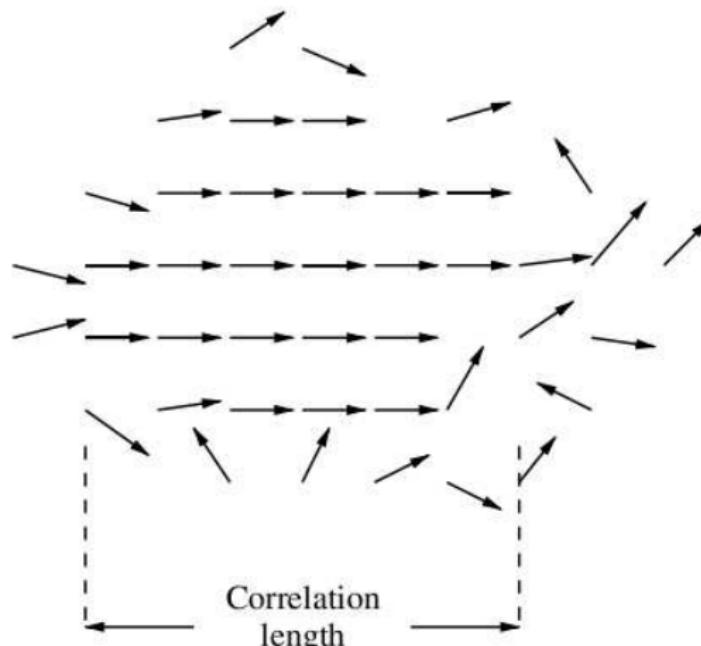
Classical Heisenberg model

- All lattice spins aligned at $T = 0$
- Lattice spins randomly oriented at high temperatures



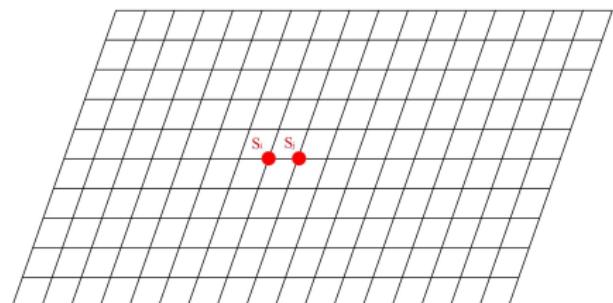
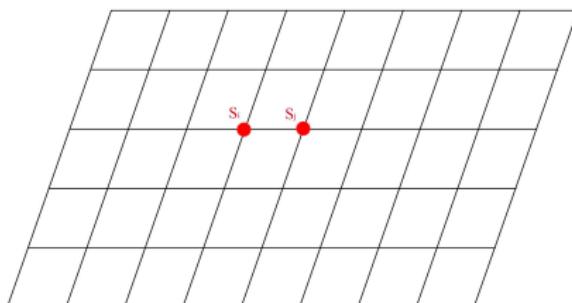
Classical Heisenberg model

- Correlated groups of spins as low temperatures are approached



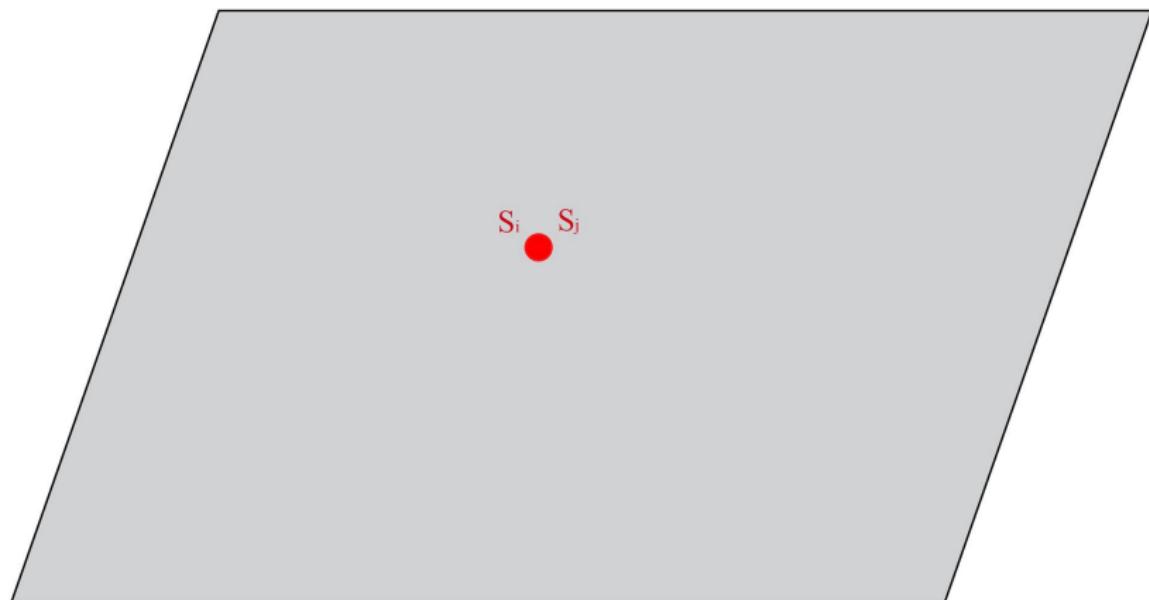
Continuum limit

- $\xi > a$



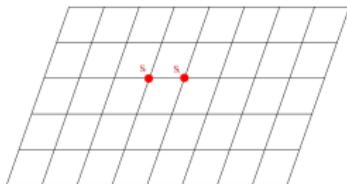
Continuum limit

- $a \rightarrow 0$, lattice \rightarrow continuum

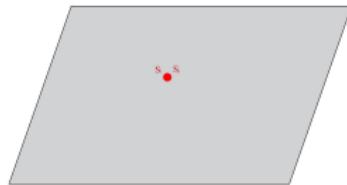
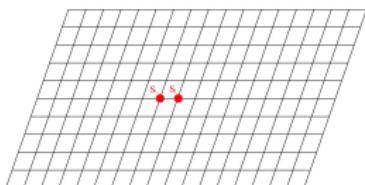


Continuum limit

- For low temperatures $\frac{\xi}{a} \rightarrow \infty$ if $a \rightarrow 0$

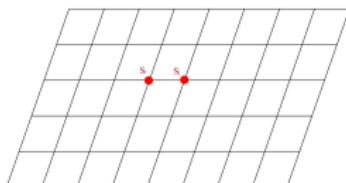


$$\mathbf{S}_j \approx \mathbf{S}_i + \partial_\mu \mathbf{S}_i a_\mu + \frac{1}{2} \partial_\mu \partial_\nu \mathbf{S}_i a_\mu a_\nu$$

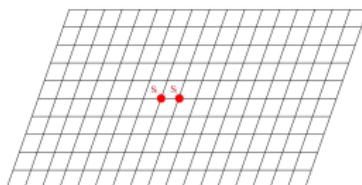


Continuum limit

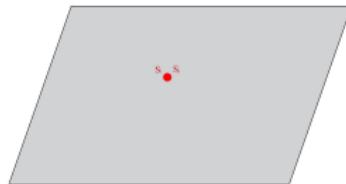
- For low temperatures $\frac{\xi}{a} \rightarrow \infty$ if $a \rightarrow 0$



$$\mathbf{S}_j \approx \mathbf{S}_i + \partial_\mu \mathbf{S}_i a_\mu + \frac{1}{2} \partial_\mu \partial_\nu \mathbf{S}_i a_\mu a_\nu$$



$$\begin{aligned}\mathbf{S}_j \cdot \mathbf{S}_i &\approx \mathbf{S}_i \cdot \mathbf{S}_i + \mathbf{S}_i \partial_\mu \mathbf{S}_i a_\mu + \frac{1}{2} \mathbf{S}_i \partial_\mu \partial_\nu \mathbf{S}_i a_\mu a_\nu \\ &= 1 + \frac{1}{2} \partial_\mu (\mathbf{S}_i \cdot \mathbf{S}_i) a_\mu + \frac{1}{2} \mathbf{S}_i \partial_\mu \partial_\mu \mathbf{S}_i a^2 \\ &= 1 + \frac{1}{2} \mathbf{S}_i (\partial_\mu)^2 \mathbf{S}_i a^2\end{aligned}$$



Continuum limit

$$\sum_{\langle i,j \rangle} \mathbf{S}_i \mathbf{S}_j \approx 2 \cdot \sum_i \frac{1}{2} \mathbf{S}_i (\partial_\mu)^2 \mathbf{S}_i a^2$$

$$= \frac{1}{a^d} \int \mathbf{S} (\partial_\mu)^2 \mathbf{S} a^2 d^d x$$

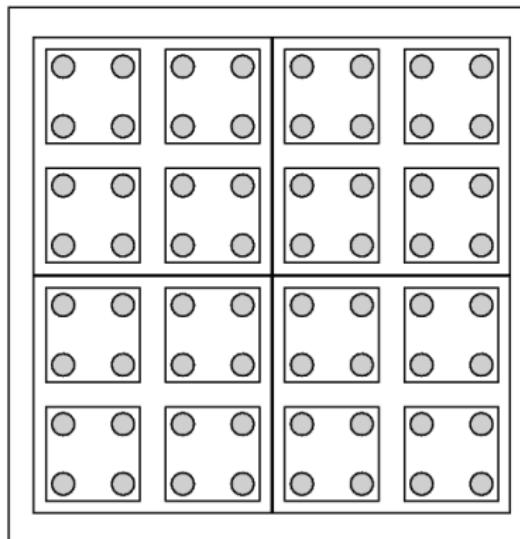
$$= \frac{-1}{a^{d-2}} \int \partial_\mu \mathbf{S} \cdot \partial_\mu \mathbf{S} d^d x$$

$$Z = \sum_{\{\mathbf{S}_i\}} e^{\tilde{g} \sum_{\langle i,j \rangle} \mathbf{S}_i \cdot \mathbf{S}_j} \rightarrow \int \mathcal{D}\mathbf{S} \delta(\mathbf{S}^2 - 1) e^{\frac{-\tilde{g}}{a^{d-2}} \int \partial_\mu \mathbf{S} \cdot \partial_\mu \mathbf{S} d^d x}$$

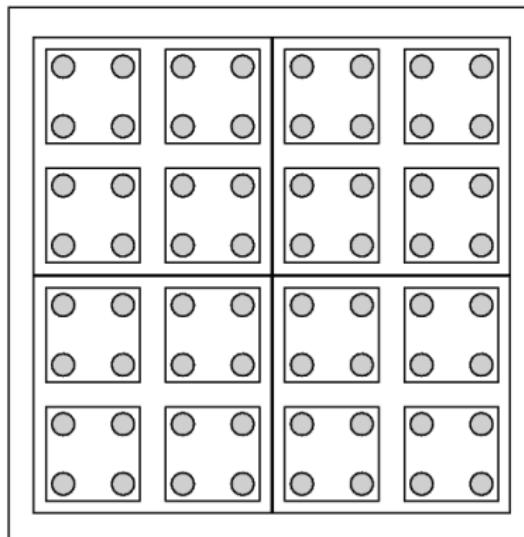
Continuum limit \rightarrow nonlinear σ -model

$$S = \frac{1}{g} \int \partial_\mu \mathbf{S} \cdot \partial_\mu \mathbf{S} d^d x \quad \frac{1}{g} = \frac{\tilde{g}}{a^{d-2}}$$

Block spin



Block spin



- Divide the solid into blocks of 2×2 squares

$$Z = \sum_{\{\sigma\}} \exp \left(\sum_{\langle i,j \rangle} J_{ij} \sigma_i \sigma_j \right)$$

$$\{\sigma_1, \sigma_2, \sigma_3, \sigma_4\} \rightarrow \sigma'_1$$

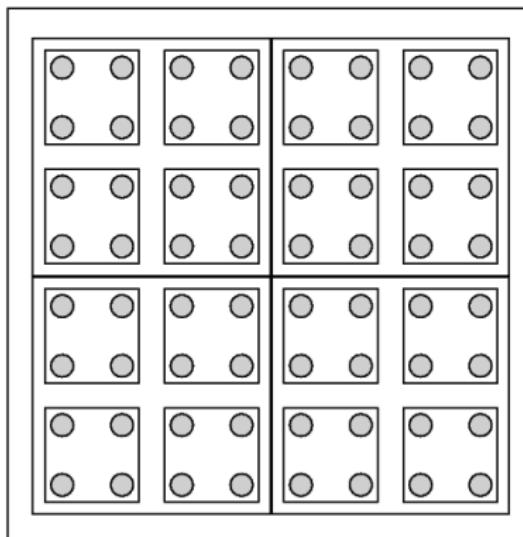
$$Z = \sum_{\{\sigma'\}} \exp \left(\sum_{\langle i,j \rangle} J'_{ij} \sigma'_i \sigma'_j \right)$$

$$\{\sigma'_1, \sigma'_2, \sigma'_3, \sigma'_4\} \rightarrow \sigma''_1$$

....

Block spin

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$$\{\sigma'_1, \sigma'_2, \sigma'_3, \sigma'_4\} \rightarrow \sigma''_1$$

....

- The change in the parameters is implemented by a certain β -function:

$$\kappa \frac{\partial g}{\partial \kappa} = \beta(g)$$

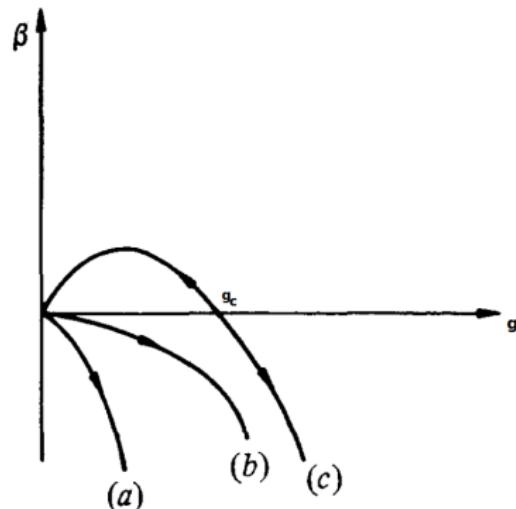
- β -function \rightarrow RG flow. The values of g under the flow are called running couplings
- The possible macroscopic states of a system, at a large scale, are given by a set of fixed points

RG FLow

- RG-flow equation

$$\kappa \frac{\partial g}{\partial \kappa} = \beta(g)$$

- small $\kappa \rightarrow$ flow in the infra-red
- no fixed point at finite temperatures for $d \leq 2$
- for $d > 2$ theory has a fixed point at $T_c \rightarrow$ phase transition



- a): $d < 2$
 b): $d = 2$
 c): $d > 2$

Equations of motion

$$\mathcal{L} = \frac{1}{2} \partial_\mu \Phi \cdot \partial^\mu \Phi - U(\Phi(x, t)), \quad \Phi(\mathbf{x}, \mathbf{t}) = [\Phi_i(x, t); i = 1, \dots, N]$$

$$\begin{aligned} (\delta S)_\Phi &= \delta \int \left[\frac{1}{2} \partial_\mu \Phi \cdot \partial^\mu \Phi - U(\Phi(x, t)) \right] d^d x = 0 \\ &= \int \left[-\partial_\mu \partial^\mu \Phi - \frac{dU}{d\Phi} \right] \delta \Phi d^d x = 0 \end{aligned}$$

$$\Rightarrow \partial_\mu \partial^\mu \Phi + \frac{dU}{d\Phi} = (\partial_t^2 - \nabla^2) \Phi + \frac{dU}{d\Phi} = 0$$

Virial Theorem

- $U(\Phi(x, t))$ is assumed to be non-negative and only vanishes at its absolute minima $U(\Phi) \geq 0$
- A static solution $\Phi(x)$ obeys

$$\nabla^2 \Phi = \frac{dU}{d\Phi} \quad (1)$$

- (1) extremum condition for $W[\Phi] \rightarrow \delta W[\Phi] = 0$

$$\begin{aligned} W[\Phi] &= \int \left[\frac{1}{2} \nabla_i \Phi \cdot \nabla_i \Phi + U(\Phi(x)) \right] d^d x \\ &= V_1[\Phi] + V_2[\Phi] \end{aligned}$$

Virial Theorem

- Consider one parameter family of solutions of a static solution $\Phi_1(x)$

$$\begin{aligned}\Phi_\lambda &= \Phi_1(\lambda x) \\ \Rightarrow W[\Phi_\lambda] &= V_1[\Phi_\lambda] + V_2[\Phi_\lambda] \\ &= \lambda^{2-d} V_1[\Phi] + \lambda^{-d} V_2[\Phi]\end{aligned}$$

- $\Phi_1(x)$ is an extremum of $W[\Phi]$ $\Rightarrow \frac{d}{d\lambda} W[\Phi_\lambda] = 0$ at $\lambda = 1$

$$(2 - d) V_1[\Phi_1] = d V_2[\Phi_1]$$

- There is no non-trivial static space-dependent solution for $d \geq 3$.

The nonlinear O(3) model: The isotropic ferromagnet

- The model consists of 3 scalar fields

$$\Phi(\mathbf{x}, t) = \{\Phi_1(\mathbf{x}, t), \Phi_2(\mathbf{x}, t), \Phi_3(\mathbf{x}, t)\}$$

- The dynamics of the system is given by a Lagrangian density

$$\mathcal{L} = \frac{1}{2} \sum_{\mu} \sum_a (\partial_{\mu} \Phi_a \partial^{\mu} \Phi_a) = \frac{1}{2} (\partial_{\mu} \Phi) \cdot (\partial^{\mu} \Phi)$$

- The system is subject to a constraint

$$\sum_a \Phi_a(\mathbf{x}, t)^2 = \Phi \cdot \Phi = 1$$

The nonlinear O(3) model: The isotropic ferromagnet

- Constraint is imposed via a Lagrange multiplier

$$S[\Phi] = \int d^d x \int dt \left[\frac{1}{2} (\partial_\mu \Phi) \cdot (\partial^\mu \Phi) + \lambda(\mathbf{x}, t) (\Phi \cdot \Phi - 1) \right]$$

- Obtained field equations from the Lagrangian

$$\partial_\mu \partial^\mu \Phi + \lambda \Phi = (\square + \lambda) \Phi = 0$$

- Lagrange mutliplier is eliminated by the given constraint

$$\lambda(\mathbf{x}, t) = \lambda \Phi \cdot \Phi = -\Phi \square \Phi$$

The nonlinear O(3) model: The isotropic ferromagnet

- Field equations for static solutions in 2 dimensions

$$\nabla^2 \Phi - (\Phi \cdot \nabla^2 \Phi) \Phi = 0$$

- Constraint \Rightarrow field configurations can be classified into homotopy sectors

The nonlinear O(3) model: What is a homotopy?

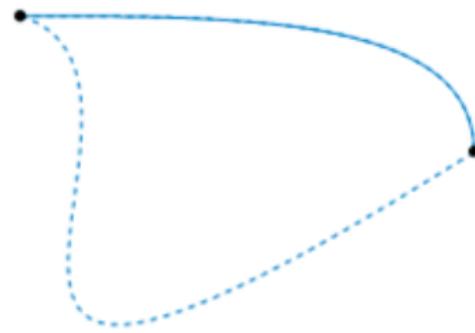
Definition

Let X, Y be topological spaces and $f, g : X \rightarrow Y$ continuous maps.

A **homotopy** from f to g is a continuous function $H : X \times [0, 1] \rightarrow Y$ satisfying $H(x, 0) = f(x)$ and $H(x, 1) = g(x)$, for all $x \in X$.

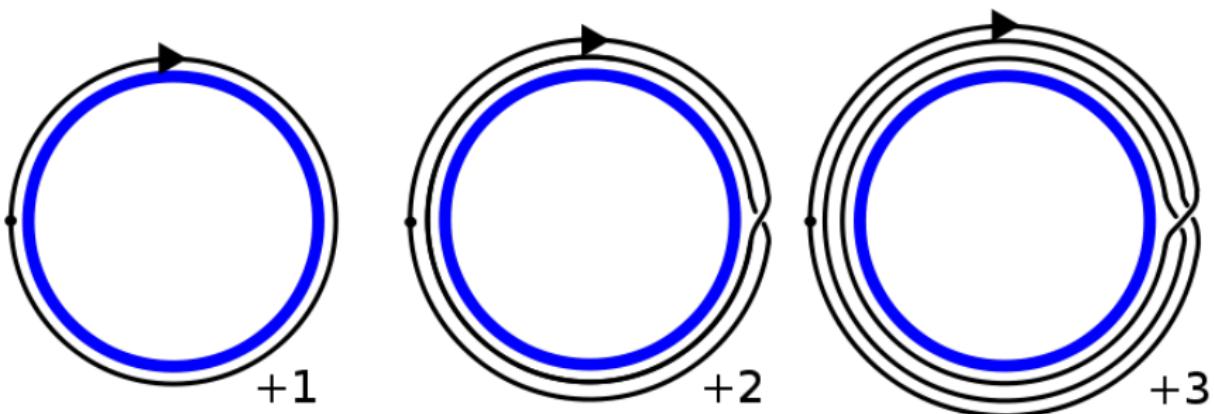
If such a homotopy exists , we say that f is homotopic to g , and denote this by $f \simeq g$.

The nonlinear O(3) model: What is a homotopy?



The nonlinear O(3) model: What is a homotopy?

The nonlinear O(3) model: What is a homotopy?



$$S^1 \rightarrow S^1$$

The nonlinear O(3) model: Zero energy solution

- Energy of a static solution

$$E = \frac{1}{2} \int (\partial_\mu \Phi) \cdot (\partial_\mu \Phi) d^2x$$

- Solutions for $E = 0$

$$\Rightarrow \partial_\mu \Phi(\mathbf{x}) = 0 \quad \forall \mathbf{x} \Rightarrow \Phi(\mathbf{x}) = \Phi^{(0)}$$

- O(3) symmetry \Rightarrow continuous family of degenerate classical minima

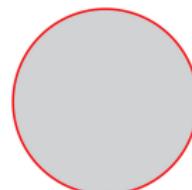
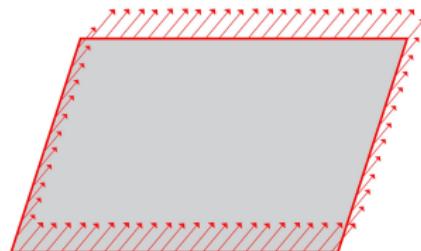
The nonlinear O(3) model: soliton solutions of finite energy

$$\frac{1}{2} \int (\partial_\mu \Phi) \cdot (\partial_\mu \Phi) d^2x > 0 \text{ but finite}$$

- Using polar coordinates (r, ϕ) , finite energy solutions in \mathbb{R}^2 must satisfy the following conditions:

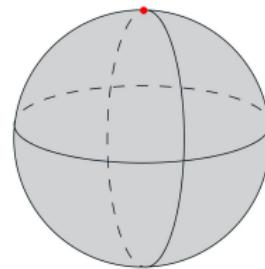
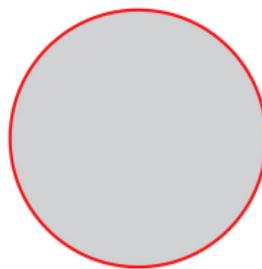
$$r \|\mathbf{grad}\Phi\| \rightarrow 0 \text{ as } r \rightarrow \infty$$

$$\lim_{r \rightarrow \infty} \Phi(x) = \Phi^{(0)} \text{ since } \partial_2 \Phi = \frac{1}{r} \frac{\partial \Phi}{\partial \phi}$$



The nonlinear O(3) model: soliton solutions of finite energy

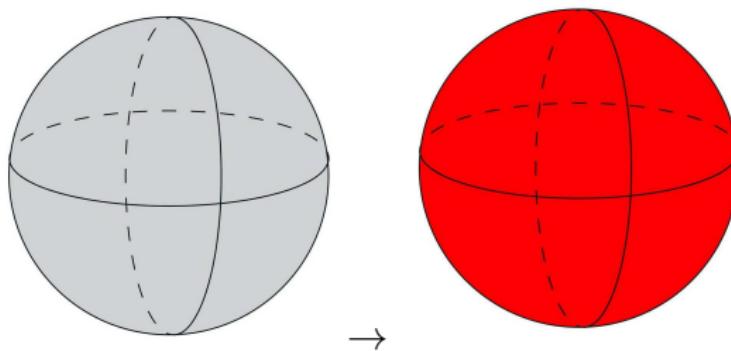
- Since $\Phi(x)$ approaches the same value $\Phi^{(0)}$ at all points in infinity, the plane in \mathbb{R}^2 can be compactified into a spherical surface $S_2^{(\text{phy})}$



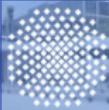
- The circle at infinity is reduced to the northpole of the sphere

The nonlinear O(3) model: soliton solutions of finite energy

- Internal space $S_2^{(\text{int})}$ and coordinate space $S_2^{(\text{phy})}$ are both spherical surfaces $\Rightarrow \Phi : S_2^{(\text{phy})} \rightarrow S_2^{(\text{int})}$



- All non-singular mappings of S_2 into S_2 can be classified into homotopy sectors.



The nonlinear O(3) model: soliton solutions of finite energy

Q can be written as an integral

$$Q = \frac{1}{8\pi} \int \epsilon_{\mu\nu} \Phi \cdot (\partial_\mu \Phi \times \partial_\nu \Phi) d^2x$$

- $S_2^{(\text{int})}$ can be described by $\{\xi_1, \xi_2\} \rightarrow dS_a^{(\text{int})} = \frac{1}{2} \epsilon_{rs} \epsilon_{abc} \frac{\partial \Phi_b}{\partial \xi_r} \frac{\partial \Phi_c}{\partial \xi_s} d^2\xi$

$$Q = \frac{1}{8\pi} \int \epsilon_{\mu\nu} \epsilon_{abc} \Phi_a \frac{\partial \Phi_b}{\partial x^\mu} \frac{\partial \Phi_c}{\partial x^\nu} d^2x$$

$$= \frac{1}{8\pi} \int \epsilon_{\mu\nu} \epsilon_{abc} \Phi_a \frac{\partial \Phi_b}{\partial \xi_r} \frac{\partial \xi_r}{\partial x_\mu} \frac{\partial \Phi_c}{\partial \xi_s} \frac{\partial \xi_s}{\partial x_\nu} d^2x$$

$$Q = \frac{1}{8\pi} \int \epsilon_{rs} \epsilon_{abc} \Phi_a \frac{\partial \Phi_b}{\partial \xi_r} \frac{\partial \Phi_c}{\partial \xi_s} d^2\xi \quad \text{as} \quad \epsilon_{rs} d^2\xi = \epsilon_{\mu\nu} \frac{\partial \xi_r}{\partial x_\mu} \frac{\partial \xi_s}{\partial x_\nu} d^2x$$

The nonlinear O(3) model: soliton solutions of finite energy

$$dS_a^{(\text{int})} = \frac{1}{2} \epsilon_{rs} \epsilon_{abc} \frac{\partial \Phi_b}{\partial \xi_r} \frac{\partial \Phi_c}{\partial \xi_s} d^2 \xi \quad (2)$$

$$Q = \frac{1}{8\pi} \int \epsilon_{rs} \epsilon_{abc} \Phi_a \frac{\partial \Phi_b}{\partial \xi_r} \frac{\partial \Phi_c}{\partial \xi_s} d^2 \xi \quad (3)$$

- Inserting (2) in (3) gives

$$Q = \frac{1}{4\pi} \int dS_a^{(\text{int})} \Phi_a = \frac{1}{4\pi} \int dS^{(\text{int})}$$

- Q gives the number of times the internal sphere is traversed as the coordinate space \mathbb{R}^2 (which is compacted into $S_2^{(\text{phy})}$) is spanned

The nonlinear O(3) model: soliton solutions of finite energy

- Homotopy classification is valid for any static field configuration with finite energy \rightarrow not necessarily a solution of the field equation
- Using the following identity

$$\int [(\partial_\mu \Phi \pm \epsilon_{\mu\nu} \Phi \times \partial_\nu \Phi) \cdot (\partial_\mu \Phi \pm \epsilon_{\mu\sigma} \Phi \times \partial_\sigma \Phi)] d^2x \geq 0 \quad (4)$$

- Expanding (4) and using the constraint $\Phi \cdot \Phi = 1$ yields

$$\begin{aligned} 2 \int d^2x (\partial_\mu \Phi) \cdot (\partial_\mu \Phi) &\geq \pm 2 \int d^2x \epsilon_{\mu\nu} \Phi \cdot (\partial_\mu \Phi \times \partial_\nu \Phi) \\ E &\geq 4\pi |Q| \end{aligned}$$

The nonlinear O(3) model: soliton solutions of finite energy

- In any given sector Q the energy is minimised when $E = 4\pi |Q|$ is satisfied. This happens if and only if

$$\partial_\mu \Phi = \pm \epsilon_{\mu\nu} \Phi \times (\partial_\nu \Phi) \quad \text{is satisfied} \quad (5)$$

- (5) can be further simplified by using a stereographic projection
 $\Phi = \{\Phi_1, \Phi_2, \Phi_3\} \rightarrow \{\omega_1, \omega_2\}$

$$\omega_1 = \frac{2\Phi_1}{1 - \Phi_3} \quad \omega_2 = \frac{2\Phi_2}{1 - \Phi_3}$$

The nonlinear O(3) model: soliton solutions of finite energy

- The stereographic projection $\{\Phi_1, \Phi_2, \Phi_3\} \rightarrow \{\omega_1, \omega_2\}$ gives us the Cauchy-Riemann equations

$$\frac{\partial \omega_1}{\partial x_1} = \pm \frac{\partial \omega_2}{\partial x_2}$$
$$\frac{\partial \omega_1}{\partial x_2} = \mp \frac{\partial \omega_2}{\partial x_1}$$

- A prototype solution for an arbitrary positive Q is given by

$$\omega(z) = \frac{[(z - z_0)]^n}{\lambda^n}, n \in \mathbb{N}, \lambda \in \mathbb{R}, z \in \mathbb{C}$$

The nonlinear O(3) model: Skyrmion solution

$$\omega_1 = \frac{2\Phi_1}{1 - \Phi_3} \quad \omega_2 = \frac{2\Phi_2}{1 - \Phi_3} \quad \omega(z) = \left(\frac{z - z_0}{\lambda} \right)^n$$

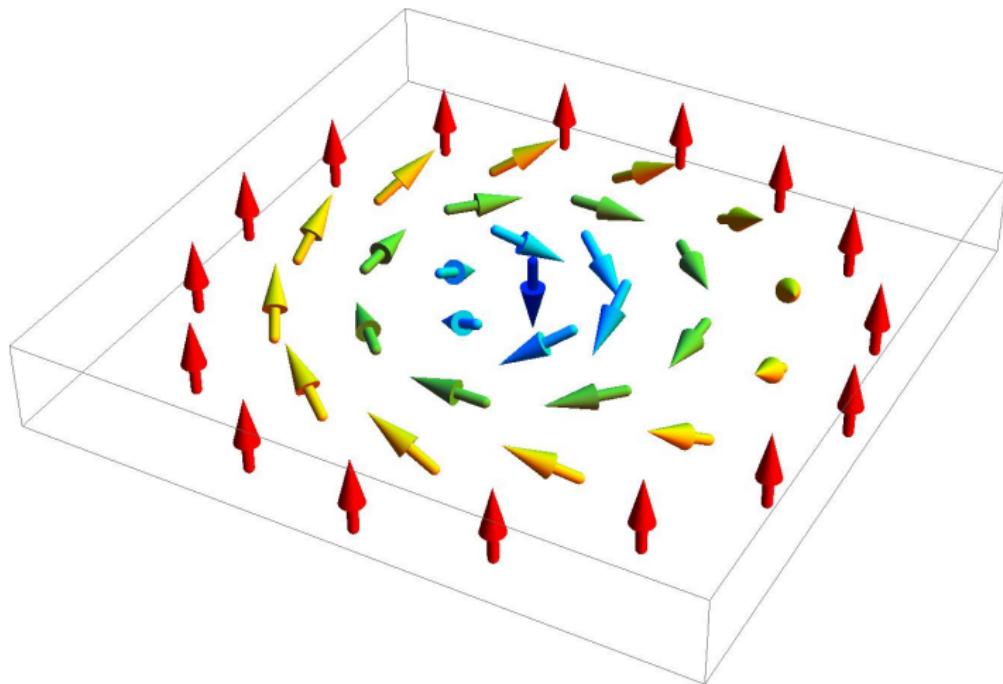
- Solution for $n = 1$ and $z_0 = 0$

$$|\omega|^2 = \omega_1^2 + \omega_2^2 = \frac{r^2}{\lambda^2} \quad \Phi_1 = \omega_1 \frac{(1 - \Phi_3)}{2} \quad \Phi_2 = \omega_2 \frac{(1 - \Phi_3)}{2}$$

- Using the constraint $\Phi_1^2 + \Phi_2^2 + \Phi_3^2 = 1 \rightarrow \Phi_3 = \frac{\frac{r^2}{\lambda^2} - 1}{\frac{r^2}{\lambda^2} + 1}$
- Final solution \rightarrow Skyrmion

$$\boldsymbol{\Phi} = \frac{1}{1 + \left(\frac{r}{2\lambda}\right)^2} \left\{ \frac{r \cos(\phi)}{\lambda}, \frac{r \sin(\phi)}{\lambda}, \left(\frac{r}{2\lambda}\right)^2 - 1 \right\}$$

The nonlinear O(3) model: Skyrmion solution



Reference: <http://www.ph.utexas.edu/~karin/research-talks-and-posters.html>

Summary

- Continuum limit \rightarrow nonlinear σ -model

$$S = \frac{1}{g} \int \partial_\mu \Phi_a \partial_\mu \Phi_a d^d x$$

- Constraint $\Phi \cdot \Phi = 1 \rightarrow \nabla^2 \Phi - (\Phi \cdot \nabla^2 \Phi) \Phi = 0$
- Finite energy solutions: $\mathbb{R}^2 \rightarrow S^2$
- Homotopy classification for static field configurations

$$Q = \frac{1}{8\pi} \int \epsilon_{rs} \epsilon_{abc} \Phi_a \frac{\partial \Phi_a}{\partial \xi_r} \frac{\partial \Phi_c}{\partial \xi_s} d^2 \xi$$
$$E \geq 4\pi |Q|$$

Summary

- Lower bound for the energy $E \geq 4\pi |Q| \Rightarrow$ first-order differential equation

$$\partial_\mu \Phi = \pm \epsilon_{\mu\nu} \Phi \times (\partial_\nu \Phi) \quad (6)$$

- Using a stereographic projection $S_2^{(int)} \rightarrow \mathbb{R}^2 \Rightarrow \omega = \omega_1 + i\omega_2$

$$\frac{\partial \omega_1}{\partial x_1} = \pm \frac{\partial \omega_2}{\partial x_2} \quad \frac{\partial \omega_1}{\partial x_2} = \mp \frac{\partial \omega_2}{\partial x_1}$$

- Solution to Cauchy-Riemann equations is well known \rightarrow Skyrmion

$$\Phi = \frac{1}{1 + \left(\frac{r}{2\lambda}\right)^2} \left\{ \frac{r \cos(\phi)}{\lambda}, \frac{r \sin(\phi)}{\lambda}, \left(\frac{r}{2\lambda}\right)^2 - 1 \right\}$$

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