

# CONTENTS

Normalization of Fourier integrals	1
Notation for Chapters 1–4 and 7–10	2
Notation for Chapters 5, 6, and 11	4

## I WHAT IS RENORMALIZATION?

<b>1 The bedrock problem: why we need renormalization methods</b>	<b>7</b>
1.1 Some practical matters	8
1.1.1 Presumed knowledge: what you need to know before starting	8
1.1.2 The terminology minefield	9
1.1.3 The formalism minefield	10
1.2 Quasi-particles and renormalization	10
1.2.1 A first example of renormalization: an electron in an electrolyte	10
1.2.2 From micro to macro: a quantum system	11
1.2.3 A simple model of a gas	13
1.2.4 A more realistic model of a gas	15
1.2.5 Example of a coupled system: lattice vibrations	17
1.2.6 The general approach based on quasi-particles	20
1.2.7 Control parameters: how to weaken the coupling	20
1.2.8 Perturbation theory	21
1.3 Solving the relevant differential equations by perturbation theory	21
1.3.1 Solution in series	22
1.3.2 Green's functions	24
1.3.3 Example: Green's function in electrostatics	26
1.3.4 Example: Green's function for the diffusion equation	26
1.3.5 Simple perturbation theory: small $\lambda$	29
1.3.6 Example: a slightly anharmonic oscillator	31
1.3.7 When $\lambda$ is not small	33
1.4 Quantum field theory: a first look	33
1.4.1 What is quantum mechanics?	34
1.4.2 A simple field theory: the Klein–Gordon equation	35
1.4.3 The Klein–Gordon equation with interactions	36
1.4.4 Infrared and ultraviolet divergences	37
1.4.5 Renormalized perturbation theory	38

1.5	What is the renormalization group?	38
1.5.1	Magnetic models and “spin”	39
1.5.2	RG: the general idea	39
1.5.3	The problem of many scales	41
1.5.4	Problems with a few characteristic scales	41
1.5.5	Geometrical similarity, fractals, and self-similarity	42
1.5.6	Fixed points for a ferromagnet	44
1.5.7	Form invariance and scale invariance: RG and the partition function	46
1.6	Discrete dynamical systems: recursion relations and fixed points	47
1.6.1	Example: repaying a loan at a fixed rate of interest	47
1.6.2	Definition of a fixed point	48
1.6.3	Example: a dynamical system with two fixed points	48
1.7	Revision of statistical mechanics	48
	Further reading	51
1.8	Exercises	51
<b>2</b>	<b>Easy applications of Renormalization Group to simple models</b>	<b>53</b>
2.1	A one-dimensional magnet	53
2.1.1	The model	55
2.1.2	Coarse-graining transformation	56
2.1.3	Renormalization of the coupling constant	57
2.1.4	The free energy $F$	58
2.1.5	Numerical evaluation of the recursion relation	59
2.2	Two-dimensional percolation	60
2.2.1	Bond percolation in two dimensions: the problem	61
2.2.2	The correlation length	62
2.2.3	Coarse-graining transformation	63
2.2.4	The recursion relation	64
2.2.5	Calculation of the fixed point: the critical probability	65
2.2.6	General remarks on RG applied to percolation	66
2.3	A two-dimensional magnet	66
2.3.1	The partition function	67
2.3.2	Coarse-graining transformation	68
2.4	Exercises	69
<b>3</b>	<b>Mean-field theories for simple models</b>	<b>71</b>
3.1	The Weiss theory of ferromagnetism	71
3.1.1	The ferro-paramagnetic transition: theoretical aims	71
3.1.2	The mean magnetization	72
3.1.3	The molecular field $B'$	72
3.1.4	The self-consistent assumption: $B' \propto M$	73
3.1.5	Graphical solution for the critical temperature $T_c$	75
3.2	The Debye–Hückel theory of the electron gas	76
3.2.1	The mean-field assumption	76

3.2.2	The self-consistent approximation	78
3.2.3	The screened potential	78
3.2.4	Validity of the continuum approximation	79
3.3	Macroscopic mean-field theory: the Landau model for phase transitions	79
3.3.1	The theoretical objective: critical exponents	79
3.3.2	Approximation for the free energy $F$	80
3.3.3	Values of critical exponents	83
3.4	Exercises	84

## II RENORMALIZED PERTURBATION THEORIES

<b>4</b>	<b>Perturbation theory using a control parameter</b>	<b>87</b>
4.1	High-temperature expansions	88
4.2	Application to a one-dimensional magnet	88
4.2.1	High-temperature expansion for the “Ising ring”	88
4.2.2	Formulation in terms of diagrams	91
4.2.3	Behavior near the critical point	92
4.3	Low-density expansions	93
4.4	Application to a “slightly imperfect” gas	94
4.4.1	Perturbation expansion of the configuration integral	96
4.4.2	The density expansion and the Virial coefficients	98
4.4.3	The two-particle cluster	100
4.4.4	The three-particle cluster	100
4.4.5	The four-particle cluster	101
4.4.6	Calculation of the second virial coefficient $B_2$	101
4.5	The Van der Waals equation	103
4.6	The Debye–Hückel theory revisited	105
	Further reading	107
4.7	Exercises	107
<b>5</b>	<b>Classical nonlinear systems driven by random noise</b>	<b>110</b>
5.1	The generic equation of motion	110
5.1.1	The Navier–Stokes equation: NSE	112
5.1.2	The Burgers equation	112
5.1.3	The KPZ equation	112
5.2	The moment closure problem	113
5.3	The pair-correlation tensor	113
5.4	The zero-order “model” system	114
5.5	A toy version of the equation of motion	115
5.6	Perturbation expansion of the toy equation of motion	115
5.6.1	The iterative calculation of coefficients	115
5.6.2	Explicit form of the coefficients	116
5.6.3	Equation for the exact correlation	117

5.6.4	Factorizing the zero-order moments	117
5.7	Renormalized transport equations for the correlation function	118
5.7.1	Introduction of an exact response function	119
5.7.2	RPT equations for the exact correlation and response functions	120
5.8	Reversion of power series	120
5.9	Formulation in Wyld diagrams	121
5.9.1	Diagrams in the expansion for the exact correlation	123
5.9.2	The renormalized response function	124
5.9.3	Vertex renormalization	125
5.9.4	Renormalized expansions for the exact correlation and response functions	126
5.9.5	Comparison with quantum field theory	126
<b>6</b>	<b>Application of renormalized perturbation theories to turbulence and related problems</b>	<b>129</b>
6.1	The real and idealized versions of the turbulence problem	130
6.1.1	Stationary isotropic turbulence	130
6.1.2	Freely-decaying isotropic turbulence	131
6.1.3	Length scales for isotropic turbulence	131
6.1.4	Numerical simulation of turbulence	132
6.2	Two turbulence theories: the DIA and LET equations	133
6.2.1	DIA and LET as mean-field theories	135
6.3	Theoretical results: free decay of turbulence	136
6.3.1	The energy spectrum $E(k, t)$	136
6.3.2	The energy transfer spectrum $T(k, t)$	137
6.4	Theoretical results: stationary turbulence	140
6.5	Detailed energy balance in wave number	140
6.5.1	Scale-invariance and the Kolmogorov spectrum	141
6.5.2	Theoretical results for the energy spectrum at large Reynolds numbers	142
6.6	Application to other systems	144
<b>III RENORMALIZATION GROUP (RG)</b>		
<b>7</b>	<b>Setting the scene: critical phenomena</b>	<b>147</b>
7.1	Some background material on critical phenomena	147
7.1.1	Critical exponents	147
7.1.2	Correlation functions	149
7.1.3	The correlation length	150
7.1.4	Summary of critical exponents	151
7.2	Theoretical models	151
7.2.1	Generic Hamiltonian for $D$ -dimensional spins on a $d$ -dimensional lattice	151

7.2.2	Examples of models of magnetism	152
7.2.3	The Ising model	152
7.3	Scaling behavior	153
7.3.1	Generalized homogeneous functions	153
7.3.2	The static scaling hypothesis	154
7.3.3	Relations among the critical exponents	154
7.3.4	Relationship between $\beta$ , $\gamma$ , and $\delta$	156
7.3.5	Magnetic equation of state	157
7.3.6	Kadanoff's theory of block spins	157
7.4	Linear response theory	160
7.4.1	Example: spins on a lattice	161
7.5	Serious mean-field theory	162
7.5.1	The Bogoliubov variational theorem	162
7.5.2	Proof of the Bogoliubov inequality	163
7.5.3	Mean-field theory of the Ising model	164
7.5.4	The variational method	165
7.5.5	The optimal free energy	167
7.6	Mean-field critical exponents $\alpha$ , $\beta$ , $\gamma$ , and $\delta$ for the Ising model	168
7.6.1	Exponent $\alpha$	168
7.6.2	Exponent $\beta$	169
7.6.3	Exponents $\gamma$ and $\delta$	170
7.7	The remaining mean-field critical exponents for the Ising model	171
7.7.1	The connected correlation function $G_{ij}^c$	171
7.7.2	The discrete Fourier transform of eqn (7.89)	172
7.7.3	The connected correlation function in Fourier space	174
7.7.4	Critical exponents $\nu$ and $\eta$	175
7.8	Validity of mean-field theory	176
7.8.1	The model	176
7.8.2	A trick to evaluate the partition sum	177
7.8.3	The thermodynamic limit	178
7.9	Upper critical dimension	178
	Further reading	179
7.10	Exercises	179
<b>8</b>	<b>Real-space Renormalization Group</b>	<b>182</b>
8.1	A general statement of the RG transformation	182
8.1.1	Invariance of expectation values	183
8.2	RG transformation of the Hamiltonian and its fixed points	184
8.2.1	Linearization of the RGT about the fixed point: critical indices	185
8.2.2	System-point flows in parameter space	187
8.2.3	Scaling fields	188
8.3	Relations between critical exponents from RG	190
8.3.1	Application to magnetic systems	191
8.3.2	The critical exponent $\alpha$	192
8.3.3	The critical exponent $\nu$	192

8.4	Applications of the linearized RGT	193
8.4.1	Example: two-dimensional percolation	193
8.4.2	Example: two-dimensional magnet	194
	Further reading	195
8.5	Exercises	196
<b>9</b>	<b>Momentum-space Renormalization Group</b>	<b>197</b>
9.1	Overview of this chapter	197
9.2	Statistical field theory	198
9.2.1	The continuum limit	198
9.2.2	Densities	199
9.2.3	The Ginsburg–Landau model	200
9.2.4	Consistency with the Landau model	201
9.3	Renormalization group transformation in wave number space	202
9.4	Scaling dimension: anomalous and normal	203
9.4.1	Anomalous dimension	204
9.4.2	Normal dimension	205
9.5	Restatement of our objectives: numerical calculation of the critical exponents	206
9.6	The Gaussian zero-order model	206
9.6.1	Functional integration	207
9.6.2	The Gaussian functional integral	208
9.7	Partition function for the Gaussian model	210
9.8	Correlation functions	213
9.8.1	Example: two-point connected Gaussian correlation	213
9.9	Fixed points for the Gaussian model	214
9.9.1	The RG equations	214
9.9.2	The fixed points	216
9.9.3	Normal dimension of coupling constants	217
9.10	Ginsburg–Landau (GL) theory	218
9.10.1	Perturbative implementation of the RGT	218
9.10.2	The Gaussian fixed point for $d > 4$	220
9.10.3	Non-Gaussian fixed points for $d < 4$	222
9.10.4	The beta-function	223
9.10.5	The marginal case: $d = 4$	224
9.10.6	Critical exponents to order $\epsilon$	224
	Further reading	226
9.11	Exercises	226
<b>10</b>	<b>Field-theoretic Renormalization Group</b>	<b>228</b>
10.1	Preliminary remarks	229
10.1.1	Changes of notation	229
10.1.2	“Regularization” versus “renormalization”	229
10.2	The Ginsburg–Landau model as a quantum field theory	230

10.3	Infrared and ultraviolet divergences	230
10.3.1	Example: the photon propagator	231
10.3.2	Dimensional regularization	231
10.3.3	Examples of regularization	232
10.4	Renormalization invariance	234
10.4.1	The Callan–Symanzik equations	234
10.4.2	Example: the beta-function for $\phi^4$ theory in dimension $d < 4$	236
10.5	Perturbation theory in $x$ -space	237
10.5.1	The generating functional for correlations	237
10.5.2	Gaussian $n$ -point correlations	238
10.5.3	Wick's theorem: evaluation of the $2p$ -point Gaussian correlation	239
10.6	Perturbation expansion in $x$ -space	240
10.6.1	Evaluation of the exact $n$ -point correlation	240
10.6.2	Example: the two-point correlation	240
10.6.3	Feynman diagrams	243
10.6.4	Vacuum fluctuations or bubbles	244
10.7	Perturbation expansion in $k$ -space	245
10.7.1	Connected and disconnected diagrams	246
10.7.2	Reducible and irreducible diagrams	246
10.7.3	The self-energy $\Sigma(k)$	247
10.7.4	Vertex functions	248
10.7.5	Generating functional for vertex functions $\Gamma[\phi]$	248
10.8	The UV divergence and renormalization	248
10.8.1	Mass renormalization: $m_0 \rightarrow m_1$ at one-loop order	249
10.8.2	Coupling constant renormalization: $\lambda_0 \rightarrow \lambda$ at one-loop order	250
10.8.3	Field renormalization: $\Gamma^{(2)}$ to two-loop order	251
10.9	The IR divergence and the $\epsilon$ -expansion	254
10.9.1	Modified coupling constant	254
10.9.2	Calculation of $\eta$	255
10.9.3	Values of the critical exponents	258
10.10	The pictorial significance of Feynman diagrams	258
	Further reading	259
<b>11</b>	<b>Dynamical Renormalization Group applied to classical nonlinear system</b>	<b>260</b>
11.1	The dynamical RG algorithm	260
11.2	Application to the Navier–Stokes equation	262
11.2.1	The RG transformation: the technical problems	263
11.2.2	Overview of perturbation theory	266
11.2.3	The application of RG at small wave numbers	267
11.2.4	The application of RG at large wave numbers	268
11.3	Application of RG to stirred fluid motion with asymptotic freedom as $k \rightarrow 0$	270
11.3.1	Differential RG equations	272
11.3.2	Application to other systems	274

11.4	Relevance of RG to the large-eddy simulation of turbulence	274
11.4.1	Statement of the problem	276
11.4.2	Conservation equations for the explicit scales $k \leq k_c$	278
11.5	The conditional average at large wave numbers	280
11.5.1	The asymptotic conditional average	282
11.6	Application of RG to turbulence at large wave numbers	284
11.6.1	Perturbative calculation of the conditional average	286
11.6.2	Truncation of the moment expansion	287
11.6.3	The RG calculation of the effective viscosity	287
11.6.4	Recursion relations for the effective viscosity	288
	Further reading	291

## IV APPENDICES

<b>A</b>	<b>Statistical ensembles</b>	295
A.1	Statistical specification of the $N$ -body assembly	295
A.2	The basic postulates of equilibrium statistical mechanics	296
A.3	Ensemble of assemblies in energy contact	297
A.4	Entropy of an assembly in an ensemble	298
A.5	Principle of maximum entropy	300
A.6	Variational method for the most probable distribution	301
<b>B</b>	<b>From statistical mechanics to thermodynamics</b>	304
B.1	The canonical ensemble	304
B.1.1	Identification of the Lagrange multiplier	305
B.1.2	General thermodynamic processes	306
B.1.3	Equilibrium distribution and the bridge equation	307
B.2	Overview and summary	308
B.2.1	The canonical ensemble	309
<b>C</b>	<b>Exact solutions in one and two dimensions</b>	310
C.1	The one-dimensional Ising model	310
C.2	Bond percolation in $d = 2$	312
<b>D</b>	<b>Quantum treatment of the Hamiltonian <math>N</math>-body assembly</b>	313
D.1	The density matrix $\rho_{mn}$	314
D.2	Properties of the density matrix	315
D.3	Density operator for the canonical ensemble	316
<b>E</b>	<b>Generalization of the Bogoliubov variational method to a spatially varying magnetic field</b>	318
	<b>References</b>	320
	<b>Index</b>	323