

Contents

Part I Grassmann Variables and Applications

1	Introduction	3
1.1	History	3
1.2	Applications	4
References		5
2	Grassmann Algebra	7
2.1	Elements of the Algebra	7
2.2	Even and Odd Elements, Graded Algebra	8
2.3	Body and Soul, Functions	10
2.4	Exterior Algebra I	10
References		12
3	Grassmann Analysis	13
3.1	Differentiation	13
3.2	Integration	15
3.3	Gauss Integrals I	16
3.4	Exterior Algebra II	21
References		27
4	Disordered Systems	29
4.1	Introduction	29
4.2	Replica Trick	30
4.2.1	First Variant	30
4.2.2	Second Variant	30
4.3	Quantum Mechanical Particle in a Random Potential	31
4.4	Semicircle Law	32
References		35

5	Substitution of Variables, Gauss Integrals II	37
5.1	Gauss Integrals II, Pfaffian Form	37
5.2	Variable Substitution I	38
5.3	Gauss Integrals III, Pfaffian Form and Determinant	41
6	The Complex Conjugate	45
6.1	Description	45
6.2	Similarity to Antilinear Operations in Quantum Mechanics	46
	Reference	46
7	Path Integrals for Fermions and Bosons	47
7.1	Coherent States	47
7.2	Path Integral Representation	49
7.3	Free Particles	53
7.3.1	Starting from Functions of τ	53
7.3.2	Matsubara Frequencies	54
7.4	Interacting Systems and Feynman Diagrams	57
	References	65
8	Dimers in Two Dimensions	67
8.1	General Considerations	67
8.2	Square Lattice	69
8.3	Dimers and Tilings	71
	References	73
9	Two-Dimensional Ising Model	75
9.1	The Ising Model	75
9.1.1	The Model	75
9.1.2	Phases and Singularities	76
9.2	Representation by Grassmann Variables	78
9.3	Evaluation of the Partition Function	81
9.4	Loops Winding Around the Torus	82
9.5	Divergence of the Specific Heat	84
9.6	Other Lattices	85
9.7	Phases and Boundary Tension	86
9.7.1	Appendix	89
9.8	Duality Transformation	93
9.8.1	Order and Disorder Operators	95
	References	99
Part II Supermathematics		
10	Supermatrices	103
10.1	Differential, Matrices, Transposition	103
10.2	Chain Rule, Matrix Multiplication	105
10.3	Berezinian Superdeterminant	106
10.4	Supertrace and Differential of Superdeterminant	109

10.5	Parity Transposition	110
	References	111
11	Functions of Matrices	113
11.1	The Inverse	113
11.2	Analytic Functions	114
12	Supersymmetric Matrices	117
12.1	Quadratic Form	117
12.2	Gauss Integrals IV, Superpfaffian, Expectation Values	118
12.3	Orthosymplectic Transformation and Group	120
13	Adjoint, Scalar Product, Superunitary Groups	123
13.1	Adjoint	123
13.1.1	Adjoint of the First Kind	123
13.1.2	Adjoint of the Second Kind	124
13.1.3	Adjoint and Transposition: Summary	124
13.2	Scalar Product, Superunitary Group	125
13.2.1	First Kind	125
13.2.2	Second Kind	126
13.3	Gauss Integrals V	127
14	Superreal Matrices, Unitary-Orthosymplectic Groups	131
14.1	Matrices and Groups for the Adjoint of Second Kind	131
14.2	Vector Products	133
14.3	Gauss Integrals VI, Superreal Vectors	134
15	Integral Theorems for the Unitary Group	139
15.1	Integral Theorem for Functions of Vectors Invariant Under Superunitary Groups	139
15.1.1	Introduction	139
15.1.2	Theorem for Superunitary Vectors of First Kind	140
15.1.3	Proof of the Theorem for $N = 1$	141
15.1.4	Generalization to Natural N	142
15.1.5	Consequences	143
15.2	Integral Theorem for Quasihermitian Matrices: Superunitary Group	143
15.2.1	Introduction and Theorem, ‘Quasihermitian’	143
15.2.2	Integral Theorem for One Matrix $\in \mathcal{M}(1, 1)$	145
15.2.3	Integral Theorem for N Matrices $Q \in \mathcal{M}(1, 1)$	148
15.2.4	Integral Theorem for N Matrices $Q \in \mathcal{M}(n, m)$	149
15.2.5	Final Remarks	150
15.3	Matrix as a Set of Vectors	151
	References	153

16 Integral Theorems for the (Unitary-)Orthosymplectic Group	155
16.1 Integral Theorem for Vectors	155
16.1.1 Invariance Under the Orthosymplectic Group.....	155
16.1.2 Invariance Under the Unitary-Orthosymplectic Group	157
16.2 Integral Theorem for Quasihermitian and Quasireal Matrices: Invariance Under UOSp	159
16.2.1 Theorem.....	160
16.2.2 Invariant Function $f(Q)$, $Q \in \mathcal{M}(2, 2)$	161
16.2.3 The Integral for $N = 1$, $Q \in \mathcal{M}(2, 2)$	164
16.2.4 The General Case	165
16.3 Integral Theorem for Quasiantihermitian Quasireal Matrices.....	165
16.3.1 The Theorem.....	165
16.3.2 Invariant Function $f(Q)$, $Q \in \mathcal{M}(2, 2)$	166
16.3.3 The Integral for $N = 1$, $Q \in \mathcal{M}(2, 2)$	168
16.3.4 The General Case	169
16.3.5 Matrix as a Set of Vectors	169
17 More on Matrices	171
17.1 Eigenvalue Problem	171
17.2 Diagonalization of Superreal Hermitian Matrices	174
17.3 Functional Equation for Matrices.....	176
17.4 Berezinian for Transformation of Matrices with Linearly Dependent Matrix Elements	178
Part III Supersymmetry in Statistical Physics	
18 Supersymmetric Models	183
18.1 Supersymmetric Quantum Mechanics.....	183
18.1.1 Supersymmetric Partners.....	183
18.1.2 Harmonic Oscillator	185
18.1.3 The \cosh^{-2} -Potential	185
18.1.4 Supersymmetric δ -Potential	186
18.1.5 Hydrogen Spectrum	187
18.2 Chiral and Supersymmetric Models with $Q^2 = 0$	188
18.2.1 Chiral Models.....	188
18.2.2 Fermions on a Lattice	189
References	190
19 Supersymmetry in Stochastic Field Equations and in High Energy Physics	193
19.1 Stochastic Time-Dependent Equations	193
19.1.1 Langevin and Fokker-Planck Equation	193
19.1.2 Time-Dependent Correlation Functions	195
19.1.3 Supersymmetry and Fluctuation-Dissipation Theorem ...	196

19.2	Supersymmetry in High Energy Physics	199
	References	201
20	Dimensional Reduction	203
20.1	Rotational Invariance in Superreal Space	203
20.1.1	Lie Superalgebra and Jacobi Identity	203
20.1.2	Unitary-Orthosymplectic Rotations and Supersymmetric Laplace Operator	204
20.2	Ising Model in a Stochastic Magnetic Field.....	206
20.3	Branched Polymers and Lattice Animals	210
20.4	Electron in the Lowest Landau Level	212
20.4.1	Free Electron in a Magnetic Field	212
20.4.2	Random Potential	213
20.4.3	Supersymmetric Lagrangian	216
20.4.4	Dimensional Reduction	218
20.5	Isotropic $\phi^{2\sigma}$ -Theories with Negative Number of Components ...	221
	References	222
21	Random Matrix Theory	227
21.1	Green's Functions	227
21.2	Reduction of the Gaussian Unitary Ensemble to a Matrix Model	228
21.3	Saddle Point	231
21.4	Convergence and Symmetry	234
21.5	Nonlinear σ -Model.....	237
21.5.1	Efetov Parametrization	237
21.5.2	Invariant Measure.....	238
21.5.3	Singularity of the Invariant Measure.....	240
21.5.4	Schäfer-Wegner Parametrization.....	241
21.5.5	Pruisken-Schäfer Parametrization	243
21.5.6	The Nonlinear σ -Model Finally	245
21.6	Green's Functions	245
21.7	Gaussian Orthogonal and Symplectic Ensembles	248
21.7.1	Gaussian Orthogonal Ensemble.....	248
21.7.2	Gaussian Symplectic Ensemble	250
21.8	Circular Ensembles and Level Distributions	252
21.8.1	Circular Ensembles	252
21.8.2	Level Distribution	253
21.9	Final Remarks	255
	References	257
22	Diffusive Model	261
22.1	Correlation Functions	261
22.1.1	Equilibrium Correlations	261
22.1.2	Linear Response	262

22.2	The Unitary Model: Green's Functions and Action	263
22.3	Saddle Point and First Order	266
22.4	Second Order and Fluctuations	269
22.4.1	Diffusion	271
22.4.2	Conductivity	273
22.5	Nonlinear σ -Model	274
22.6	Orthogonal Case	280
22.6.1	The Lattice Model	280
22.6.2	Saddle Point and Fluctuations, Cooperon	283
22.7	Symplectic Case	286
22.7.1	The Lattice Model	286
22.7.2	Saddle Point and Fluctuations	292
22.7.3	Some Simplifications	299
22.7.4	The Extreme and Pure Case	299
	References	301
23	More on the Non-linear σ-Model	303
23.1	Beyond the Saddle-Point Solution	303
23.1.1	Symmetry and Correlations	304
23.1.2	Scaling Theory of Conductivity	309
23.1.3	Density Fluctuations and Multifractality	313
23.2	Ten Symmetry Classes	316
23.2.1	Wigner-Dyson Classes	316
23.2.2	Chiral Classes	317
23.2.3	Bogolubov-de Gennes Classes	318
23.2.4	Summary	319
23.2.5	Topological Insulators and Superconductors	320
23.3	More in Two Dimensions	321
23.3.1	Integer Quantum Hall Effect	321
23.3.2	Spin Quantum Hall Effect	322
23.3.3	Quantum Spin Hall Effect	322
23.3.4	Spin Hall Effect	322
23.3.5	Thermal Quantum Hall Effect	323
23.3.6	Wess-Zumino Term	323
23.3.7	Graphene	323
23.4	Superbosonization	323
	References	329
24	Summary and Additional Remarks	335
	References	338
Solutions		341
Problems of Chap. 2		341
Problems of Chap. 3		342
Problem of Chap. 4		343
Problems of Chap. 5		344

Problem of Chap. 6.....	345
Problems of Chap. 7	345
Problems of Chap. 8	346
Problems of Chap. 9	348
Problem of Chap. 10	352
Problems of Chap. 11	352
Problems of Chap. 12	353
Problems of Chap. 13	353
Problems of Chap. 14	354
Problem of Chap. 15	354
Problems of Chap. 18	355
Problems of Chap. 20	356
Problems of Chap. 21	356
Problems of Chap. 22	357
Problem of Chap. 23	357
References.....	359
Index.....	371