

# Cyclic RG theories and c-function behavior in finite size systems



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## Outline:

1. Introduction: RG fixed points and limit cycles
2. Historical motivation and recent developments
3. The Glazek-Wilson model
4. Russian doll superconductors
5. Cyclic Kosterlitz-Thouless flows
6. Log-periodic behavior of c-function
7. Conclusions and prospects



## References:

A. LeClair, J. M. Román, and G. Sierra,

- Log-periodic behavior of finite size effects in field theories with RG limit cycles, (hep-th/0312141)
- Russian doll renormalization group, Kosterlitz-Thouless flows, and the cyclic sine-Gordon model, (hep-th/0301142, to appear in NPB)
- Russian doll renormalization group and superconductivity, (cond-mat/0211338, to appear in PRB)



# 1. Introduction: RG fixed points and limit cycles

Renormalization Group (RG):

Central role in Particle Physics, Statistical Mechanics, and Condensed Matter

Explains the universal properties near critical points

Example: Specific heat  $C(T)$  of a spin system around  $T_c$ :

$$C(T) \sim (T - T_c)^{-\alpha}$$

$\alpha$  depends on the universality class

$\alpha = 0$  for 2D-Ising

$\alpha \sim 0.133$  for 3D-Ising

Scaling behavior is associated to fixed points of the RG transformations:

A Hamiltonian with a spacing  $\sim 1/\Lambda \rightarrow H = H(\Lambda)$

Under a scale transformation  $\Lambda \rightarrow \Lambda'$  with  $b = \Lambda/\Lambda'$  the Hamiltonian is transformed:

$$H' = R_b(H)$$

The Hamiltonian remains invariant at fixed points:

$$H^* = R_b(H^*)$$

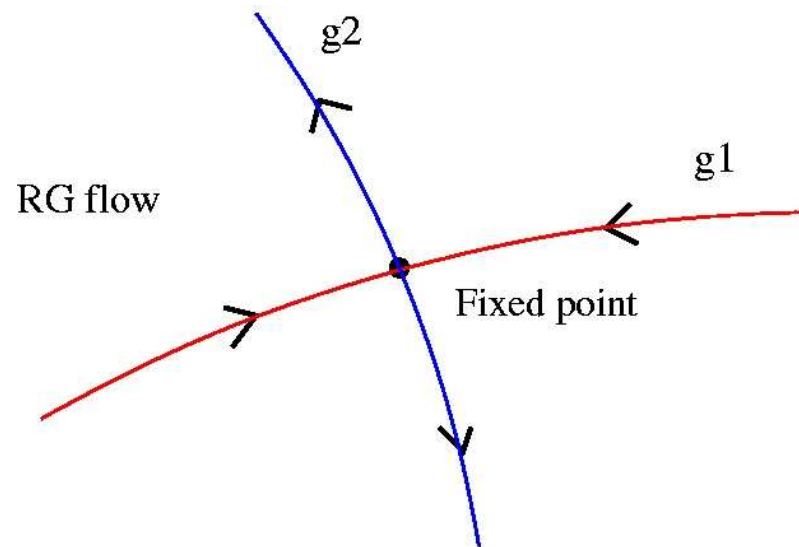
Around fixed points the Hamiltonian can be expanded as:

$$H = H^* + \sum_k g_k O_k$$

$O_k$  are the scaling fields  
 $g_k$  are the coupling constants

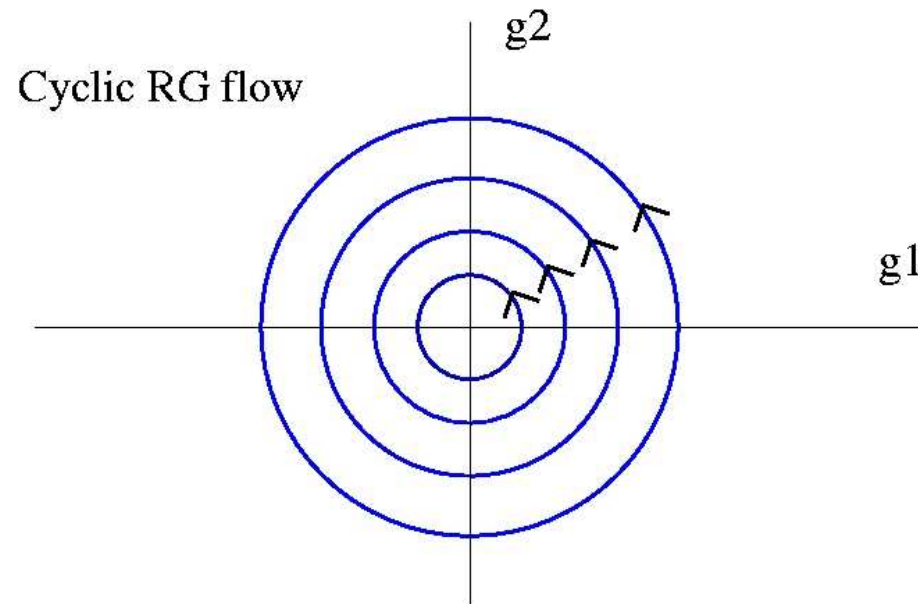
$$\left. \begin{array}{l} g_k \text{ transform under RG:} \\ g'_k = b^{y_k} g_k \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} \text{Classification of scaling fields } O_k \\ O_k : \begin{cases} y_k < 0 & \text{irrelevant} \\ y_k > 0 & \text{relevant} \\ y_k = 0 & \text{marginal} \end{cases} \end{array} \right.$$

A model with one irrelevant,  $g_1$ , and one relevant,  $g_2$  couplings presents a RG flow



$y_k$  are real eigenvalues of the RG transformation

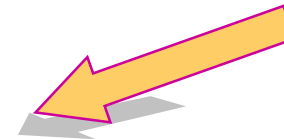
Complex eigenvalues  $y_k = ih \Rightarrow \left\{ \begin{array}{l} \text{Complex couplings } g = g_1 + ig_2 \\ \text{are periodic in RG scale } s \end{array} \right.$



$$g(s) = e^{ih s} g_0, \quad (b = e^s)$$

Period:  $\lambda = \frac{2\pi}{h}$

$$g(s + \lambda) = g(s)$$



The renormalized Hamiltonian repeats itself after a finite scale transformation

$$b = \exp\left(\frac{2\pi}{h}\right)$$

RG limit cycles



self-similarity

## 2. Historical motivation and recent developments

In 1971 K. G. Wilson suggested the possible existence of limit cycles in strong interactions involving two or more coupling constants:

“The  $e^+ - e^-$  annihilation experiments above 1 GeV may distinguish a fixed point from a limit cycle or other asymptotic behavior”

For limit cycles:

“one will see perpetual oscillations in the  $e^+ - e^-$  total hadronic cross section in the limit of large momentum transfer  $q^2$ ”

This effect has not been seen, but it remains as a possibility for other Physical systems



## Recent developments:

- In 1993 Bedaque, Hammer and van Kolck studied a QM Hamiltonian in Nuclear Physics with two and three body delta function potentials that exhibits limit cycle behavior.
- In 2001 Bernard and LeClair found cyclic Kosterlitz-Thouless flows in an anisotropic current-current WZW model.
- In 2002 Glazek and Wilson defined a discrete QM Hamiltonian with two couplings whose RG has limit cycles and chaotic behavior.
- In 2002/03 LeClair, Román and Sierra proposed an extension of the BCS model of superconductivity with limit cycle behavior and a S-matrix theory for the “cyclic sine-Gordon model”.

### 3. The Glazek-Wilson model

A regularized QM discrete model, with IR and UV cut-offs:

$$H_{n,m}(g_N, h_N) = b^{n+m} \left[ \delta_{n,m} - g_N - i h_N \operatorname{sgn}(n-m) \right] \quad (-M \leq n, m \leq N)$$

The RG analysis starts from the Schrödinger equation

$$\sum_{m=-M}^N H_{n,m} \psi_m = E \psi_n \quad \rightarrow \quad \psi_N = \psi_N(\psi_{n < N}) \quad \Rightarrow \quad H'_{n,m}(g'_{N-1}, h'_{N-1})$$

The elimination of the highest energy component defines a new Hamiltonian in terms of the new couplings:

$$g_{N-1} = g_N + \frac{g_N^2 + h_N^2}{1 - g_N}, \quad h_{N-1} = h_N \equiv h \quad \longrightarrow \quad \text{RG invariant}$$

After  $p$  iterations:  $g_{N-p} = h \tan \left( \tan^{-1} \left( \frac{g_N}{h} \right) + p \tan^{-1} h \right)$

Choosing  $h$  such that  $p \tan^{-1} h = \pi \longrightarrow$  limit cycle

If  $\pi / \tan^{-1} h$  the flow of  $g_N$  is chaotic

Main physical consequence:

Existence of an infinite number of bound states related by the period of the flow

$$E_{n+1}(g) = e^{-\lambda} E_n(g), \quad e^{\lambda} = b^p$$

which accumulate at the origin,  $E_0 < E_1 < \dots < E_{\infty} = 0$

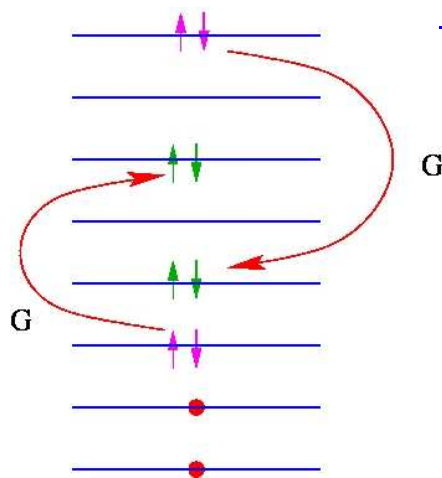
This is a generic feature of models with limit cycles and bound states  
(Russian doll scaling)

## 4. Russian doll superconductors

The standard BCS model of superconductivity

$$H = \sum_{i=1, \sigma=\uparrow, \downarrow}^N \varepsilon_i b_i^\dagger b_i - \sum_{i,j=1}^N V_{ij} b_i^\dagger b_j \quad V_{ij} = V_{ji}^*$$

$$b_i^\dagger = c_{i,\uparrow}^\dagger c_{i,\downarrow}^\dagger \quad b_i = c_{i,\downarrow} c_{i,\uparrow} \quad \text{COOPER PAIR OPERATORS}$$



$-\omega < \varepsilon_i < \omega$  are equally spaced energy levels  
with level spacing  $2\delta$

The standard choice is  $V_{ij} = G > 0$

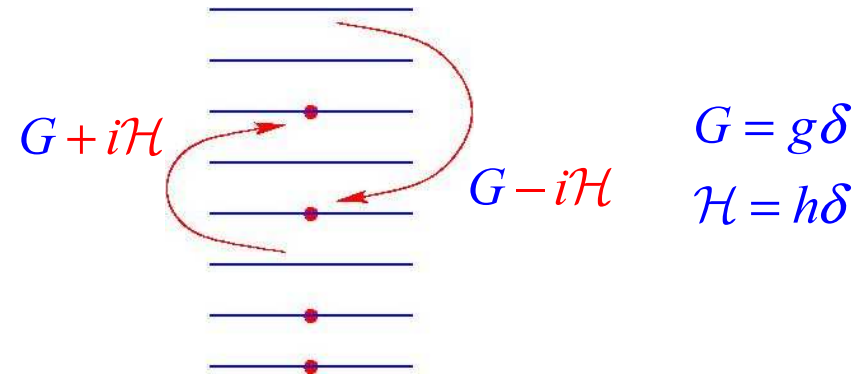


A single condensate characterized by a gap

$$\Delta_0 \sim 2\omega \exp(-1/g), \quad g = G/\delta$$

Extended BCS model (by LeClair, Román and Sierra, cond-mat/0211338)

$$V_{ij} = \begin{cases} G + i\mathcal{H} & \text{if } \varepsilon_i > \varepsilon_j \\ G & \text{if } \varepsilon_i = \varepsilon_j \\ G - i\mathcal{H} & \text{if } \varepsilon_i < \varepsilon_j \end{cases}$$



Mean-field formulation leads to the gap equation:

$$\tilde{\Delta}_i = \sum_j \frac{V_{ij} \tilde{\Delta}_j}{\sqrt{\varepsilon_j^2 + \Delta_j^2}} \quad \tilde{\Delta}_i \equiv \Delta_i e^{i\phi_i}$$

In the continuum limit

$$\begin{cases} \Delta_i \rightarrow \Delta(\varepsilon) & \Delta(\varepsilon) = \Delta = \text{const} \\ \phi_i \rightarrow \phi(\varepsilon) & \phi(\varepsilon) = h \sinh^{-1} \frac{\varepsilon}{\Delta} \end{cases}$$

General solution to the gap equation:

$$\Delta_n = \frac{\omega}{\sinh t_n} \quad t_n = t_0 + \frac{n\pi}{h} \quad n = 0, 1, 2, \dots, \infty$$

$$\tan(ht_n) = \frac{h}{g}$$

Infinite number of solutions

In the low energy regime:

$\Delta_n \ll \omega \Rightarrow$  Russian doll scaling

$$\Delta_n \sim 2N\delta \exp(-t_0 - n\pi/h)$$

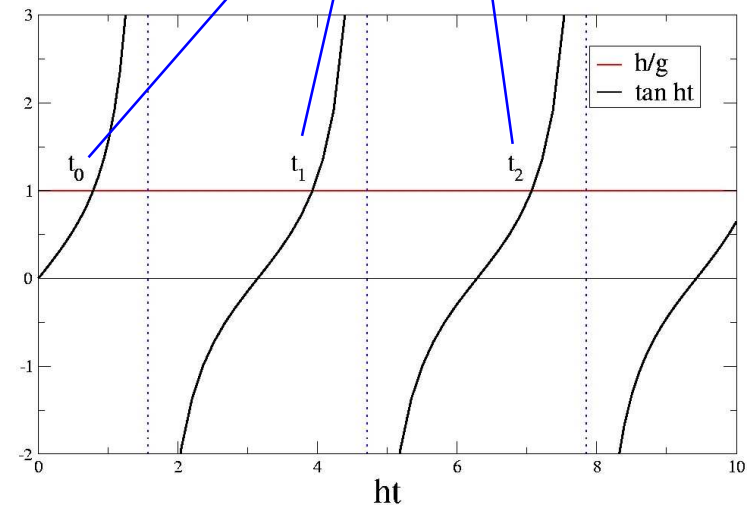
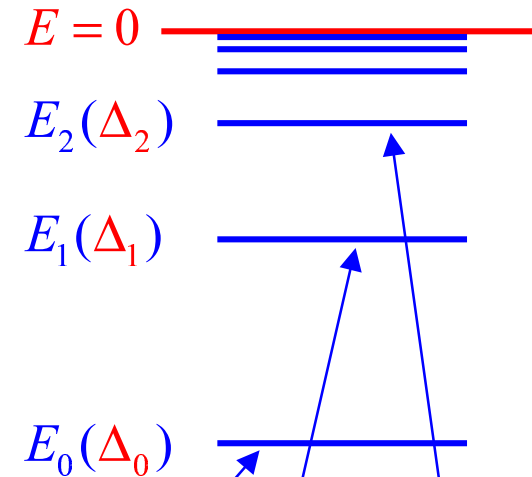
$$\Delta_{n+1} = e^{-\lambda} \Delta_n$$

$$\lambda = \frac{\pi}{h}$$

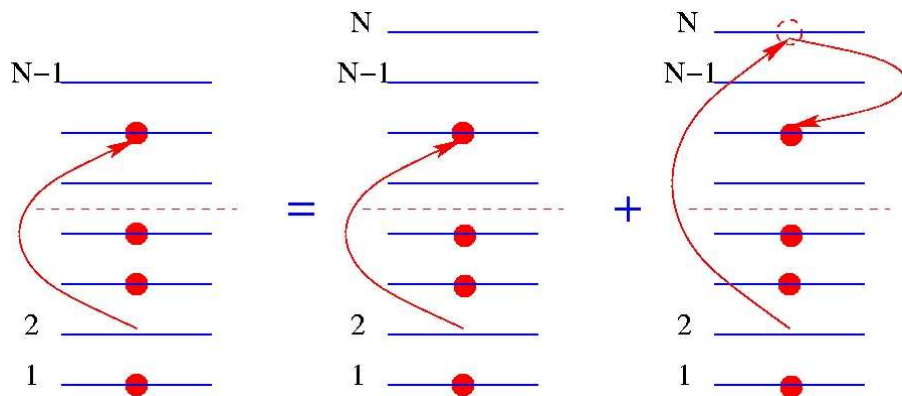


RG with limit cycles

Spectrum



Renormalization group of BCS  $H(G_N, \mathcal{H}_N) \longrightarrow H(G_{N-1}, \mathcal{H}_{N-1})$



$$G_{N-1} + i\mathcal{H}_{N-1} = G_N + i\mathcal{H}_N + \frac{1}{N\delta}(G_N + i\mathcal{H}_N)(G_N - i\mathcal{H}_N) \rightarrow \mathcal{H}_N = \mathcal{H}_{N-1}$$

$\mathcal{H}_N$  is an RG invariant

In the large-N limit we define a RG scale:

$$s \equiv \log \frac{N_0}{N}$$

$$G = g\delta$$

$$\mathcal{H} = h\delta$$

Beta function:

$$\frac{dg}{ds} = g^2 + h^2$$

$$h = \text{const}$$

RG solution:

$$g(s) = h \tan \left[ hs + \tan^{-1} \frac{g_0}{h} \right] \quad g_0 = g(N_0)$$

Cyclic behavior of the RG:

$$g(s + \lambda) = g(s) \quad \Leftrightarrow \quad g(e^{-\lambda} N) = g(N) \quad \lambda \equiv \frac{\pi}{h}$$

Synchronicity between the mean-field and the RG:

Using the MF solution:  $\tan(ht_n) = \frac{h}{g} \quad \Delta_n = \frac{\omega}{\sinh t_n}$

we obtain a running coupling constant:

$$g(s) = h \tan \left[ h(s - t_n) + \frac{\pi}{2} \right]$$

At  $s = t_n$  the coupling  $g(s)$  jumps from  $\infty$  to  $-\infty$ .

Every jump eliminates a condensate from the spectrum.

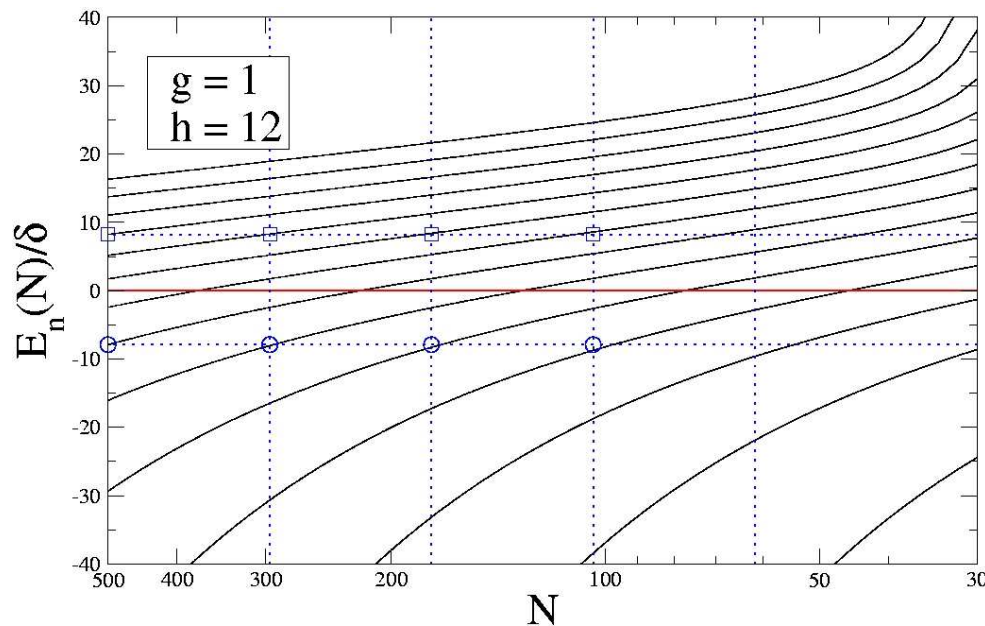


## Numerical work: One Cooper Pair problem

The BCS Hamiltonian becomes the  $N \times N$  matrix

$$H_{jk} = \varepsilon_j \delta_{jk} - (G + i\mathcal{H} \operatorname{sgn}(j - k))$$

Exact eigenstates of one-pair Hamiltonian for  $N$  levels ( $N$  from 500 down to 30)



Cyclicity of the spectrum  
(self-similarity)

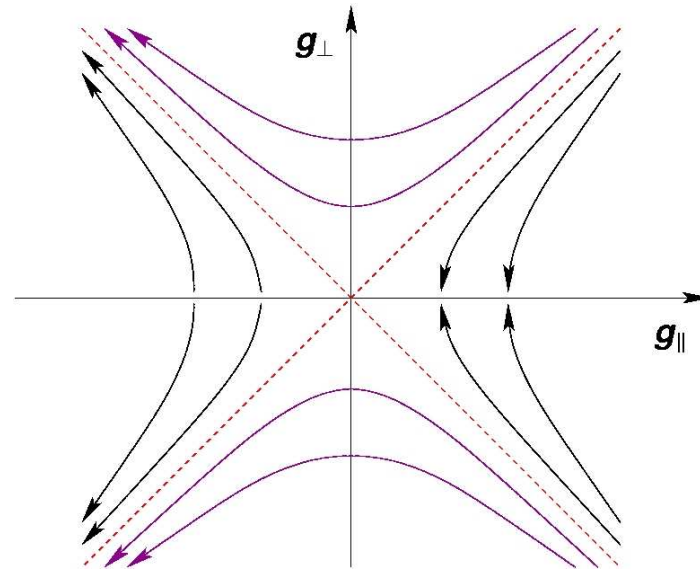
$$E_{n+1}(N) = E_n(e^{-\lambda_1} N)$$

$$E_{n+1}(N) = e^{-\lambda_1} E_n(N)$$

$$\lambda_1 = \frac{2\pi}{h}$$

## 5. Cyclic regime of Kosterlitz-Thouless flows

The Kosterlitz-Thouless flows arise in a multitude of systems



As a continuum field theory it corresponds to anisotropic current-current interactions for SU(2), given by the action

$$S = S_{\text{wzw}} + \int \frac{d^2x}{2\pi} \left[ 4g_{\perp} (J^+ \bar{J}^- + J^- \bar{J}^+) - 4g_{\parallel} J_3 \bar{J}_3 \right]$$

Beta function at one-loop:  $\frac{dg_{\parallel}}{dl} = -4g_{\perp}^2, \quad \frac{dg_{\perp}}{dl} = -4g_{\perp}g_{\parallel} \quad (L = \exp(l))$

There exists an RG invariant:

$$Q = g_{\parallel}^2 - g_{\perp}^2 \equiv -\frac{h^2}{16}$$

Eliminating  $g_{\perp}$  and using the definition of  $h$ :

$$\frac{dg_{\parallel}}{dl} = -4 \left( g_{\parallel}^2 + \frac{h^2}{16} \right) \quad \Rightarrow \quad g_{\parallel} = -\frac{h}{4} \tan[h(l - l_0)]$$

This solution of the one-loop beta function shows periodic behavior:

$$g_{\parallel}(e^{\lambda} L) = g_{\parallel}(L) \quad \lambda_{1-loop} = \frac{\pi}{h}$$

Does this behavior persist non-perturbatively?



(Bernard and LeClair)

## 5. Log-periodic behavior of c-function

The cyclic regime of the KT flows can be mapped onto the sine-Gordon theory:

$$S = \int \frac{d^2x}{4\pi} \left[ \frac{1}{2} (\partial\phi)^2 + \Lambda \cos b\phi \right] \quad b^2 = \frac{2}{1 + i\hbar/2}$$

Benard and LeClair a quantum affine symmetry for the cyclic regime:

$$q = \exp(2\pi i / b^2) = -\exp(\pi\hbar/2) \quad \text{which is real}$$

Unitarity and crossing yield a unique S-matrix satisfying

$$S\left(\beta + \frac{2\pi}{h}\right) = S(\beta)$$

which is a signature of a cyclic RG.

## Finite size effects in free energy

The ground state energy in a box of size  $R$ : 
$$E(R) = -\frac{\pi}{6} \frac{c_{eff}(R)}{R}$$

where  $c_{eff}(R)$  is the effective central charge: 
$$\begin{cases} c = 1 & \text{Boson} \\ c = 1/2 & \text{Majorana fermion} \end{cases}$$

Following Destri and de Vega (DdV):

$$c_{eff}(R) = \frac{6mR}{\pi^2} \text{Im} \int_{-\infty}^{\infty} d\beta \sinh(\beta + i\alpha) \log(1 + e^{iZ(\beta + i\alpha)})$$

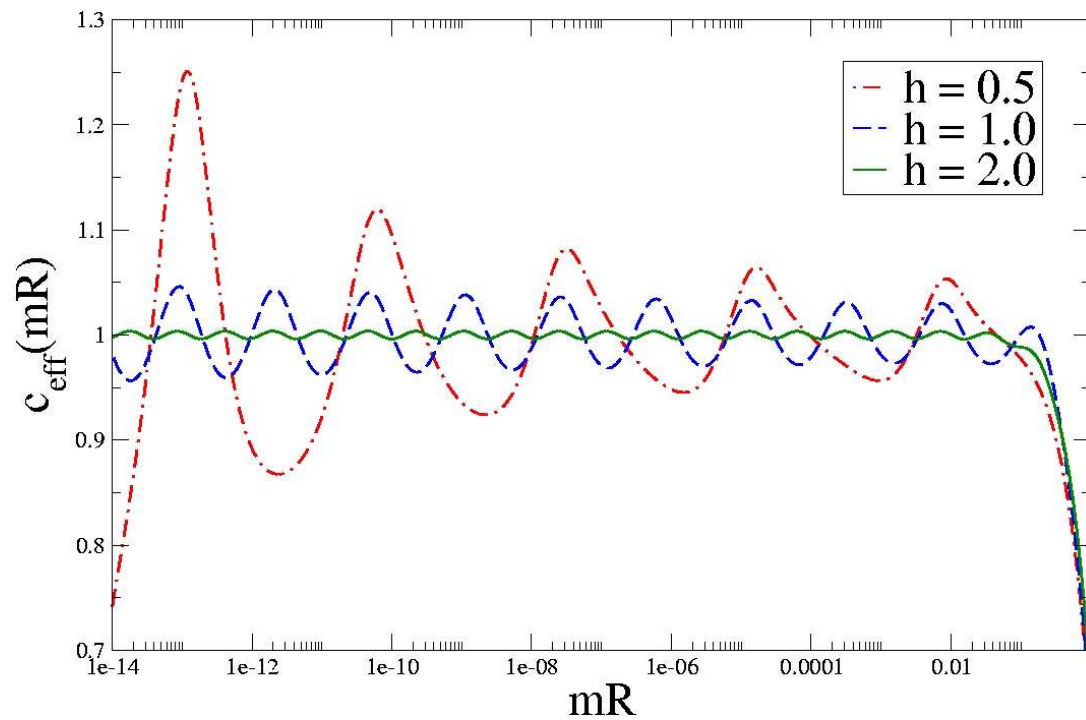
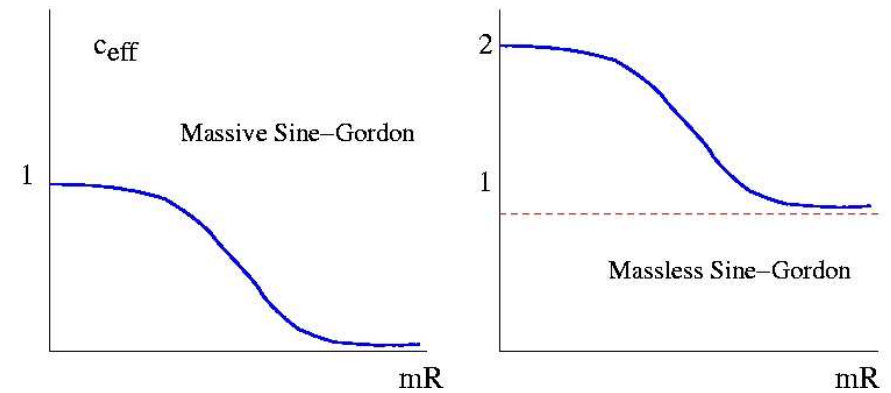
where  $Z(\beta)$  satisfies the integral equation

$$Z(\beta) = mR \sinh \beta + 2 \text{Im} \int d\beta' G(\beta - \beta' - i\alpha) \log(1 + e^{iZ(\beta' + i\alpha)})$$

with  $G(\beta) = \frac{1}{2\pi i} \frac{\partial}{\partial \beta} \log S_{++}^{++}(\beta)$

## DdV equations solutions

For regular sine-Gordon theory,  
either massive or massless



Cyclic sine-Gordon theory  
(massive regime)

Main features:

- Oscillates in  $s = \log(2\pi / mR)$  with a period  $\pi / h$
- The amplitude of the oscillations around  $c = 1$  increases from the IR to the UV

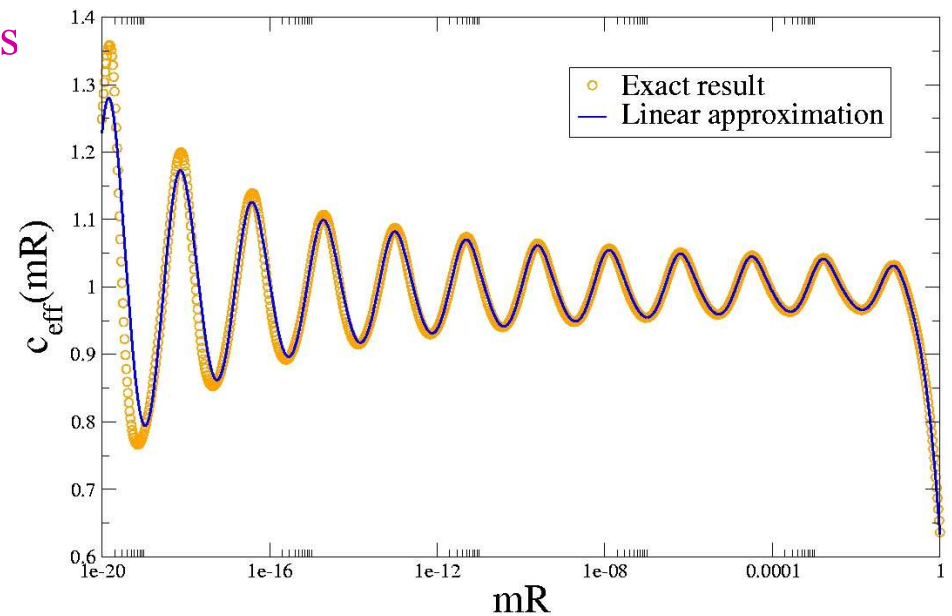
Linear approximation of DdV equations

$$c_1 = \frac{24}{\pi} \sum_{n=1}^{\infty} \frac{\text{Im} \left[ e^{2inh} (1 - 2^{inh}) \zeta^2(-inh) \right]}{n \left( 1 + e^{\pi nh} - \frac{h}{\pi} (s - \gamma - \log 2) \right)}$$



Blows up at critical distances:

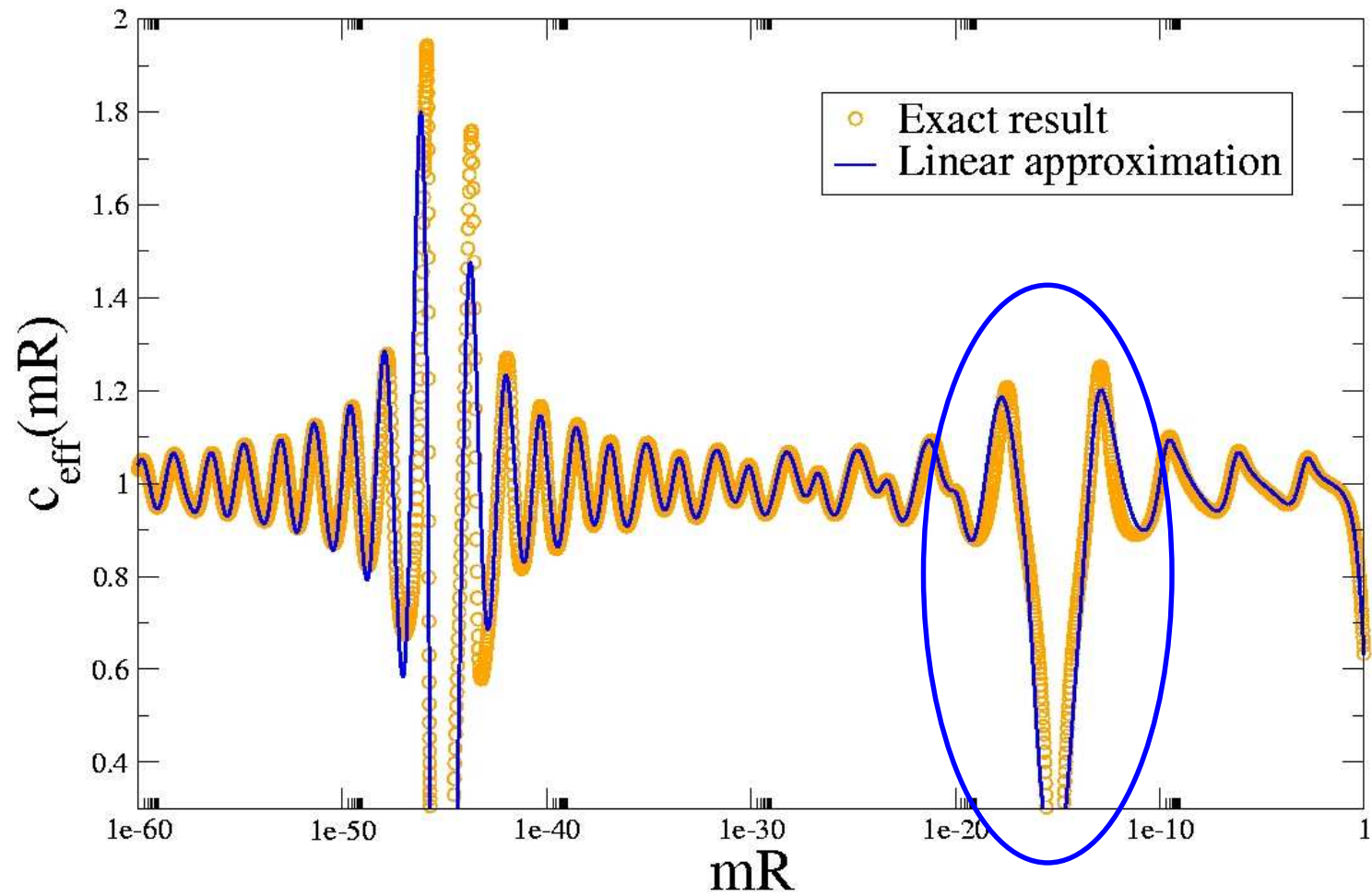
$$mR_{c,n} = \pi e^{-\gamma} \exp \left( -\frac{\pi}{h} (1 + e^{\pi nh}) \right) \quad n = 1, 2, 3, \dots \quad (???)$$



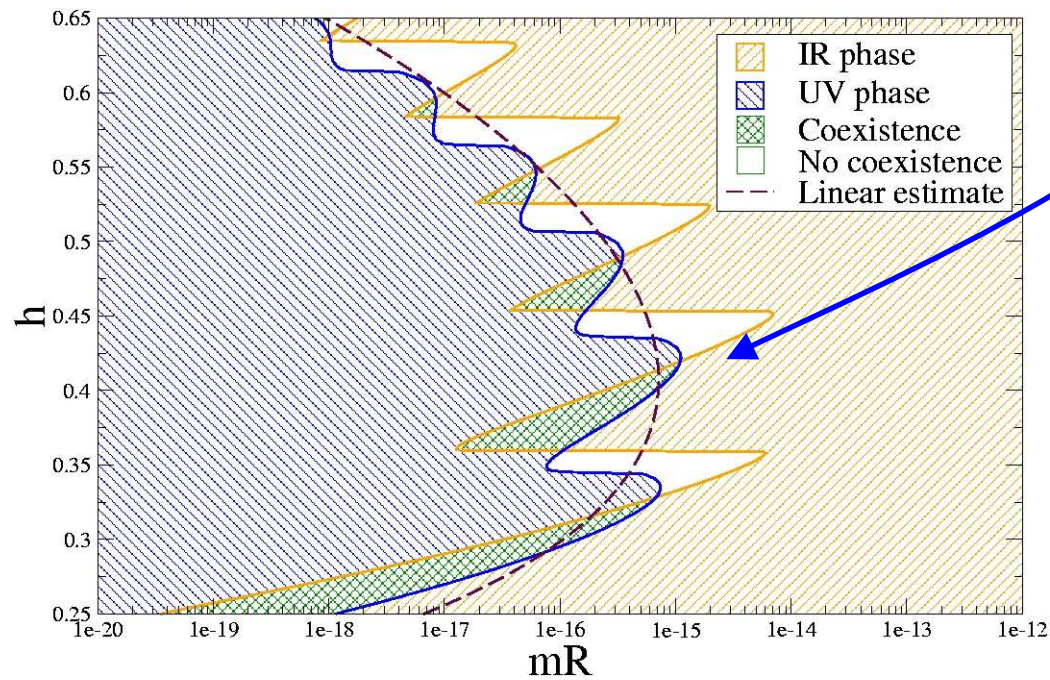
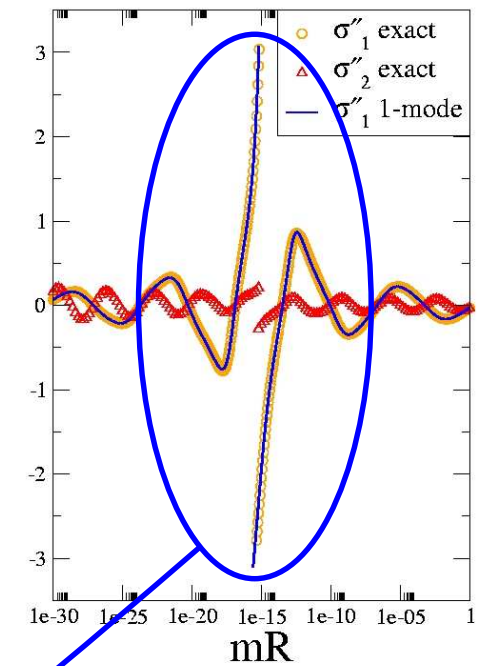
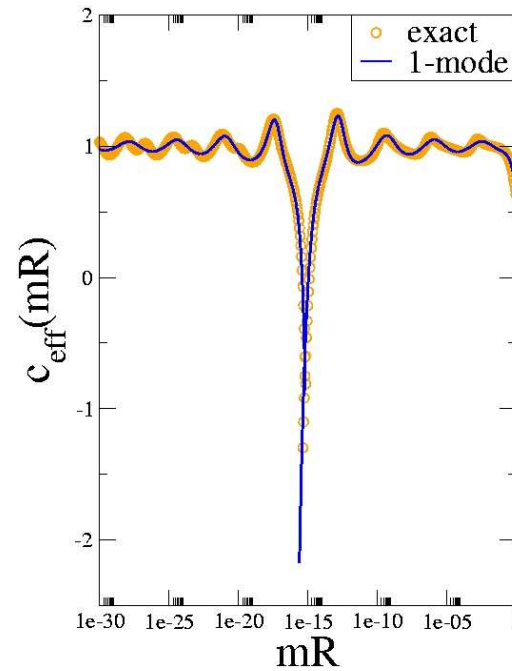


## Cascade of critical distances

Multiple critical points deeper and deeper in the UV



Close-up of the  
critical region



Coexistence regions

The complete solution  
does not blow up

There is an overlap of  
different solutions

## 7. Conclusions and prospects

We presented a range of models showing cycle limits in their RG flow:

1. The QM Glazek-Wilson model.
2. The Russian doll BCS model for superconductors.
3. WZW and sine-Gordon models.

The cyclic behavior of the RG flow affects the finite size properties of the systems:

1. The **massive** cyclic sine-Gordon model presents a limit cycle flow, which translate into a log-periodic behavior of its c-function.
2. The **massless** cyclic sine-Gordon model is expected flow in a perfect cycle, not just reach the cycle as a limit.



## Prospects:

1. Is there a **microscopic origin** of the h-interaction in BCS?
2. For usual S-matrix models the UV is described by a CFT with a fix value of  $c_{eff,UV} = c_{CFT}$ .
  - What the “**field theory**” that describes the UV regime of the cyclic sine-Gordon model?
  - Continuous scale invariance must be replaced by **discrete scale invariance**, which is related to complex conformal weights and exponents.
  - This is reminiscent to **self-similar fractals**, which are characterized by **log-periodic behavior**.
3. What is the fate of the **c-theorem** in theories with limit cycles or chaotic RG?
4. Find **new models** with cyclic RG's, which may lead to **new Physics**.

