

liquid T^{-2} behavior. This deviation is several times larger than the expected fluctuation effect, and does not appear to be related to the superfluid transition. As a result, one cannot make a reliable background subtraction to isolate the effects of superfluid fluctuations.⁸

We thank Doug Paulson and John Wheatley for informing us of their preliminary results, and for permission to quote their results prior to publication. We are grateful to V. J. Emery for helpful discussions, and for pointing out an error in a preliminary version of this Letter. This work was supported in part by the National Science Foundation through Grant No. PHY 76-15328.

¹For a review, see P. Wölfle, in *Progress in Low Temperature Physics*, edited by D. F. Brewer (North-Holland, Amsterdam, 1978), Vol. III.

²D. N. Paulson and J. C. Wheatley, to be published.

³L. D. Landau and E. M. Lifshitz, *Fluid Mechanics* (Addison-Wesley, Reading, Mass., 1959), Chap. VIII, pp. 298-300.

⁴C. J. Pethick, Phys. Rev. **185**, 384 (1969); G. Baym and C. J. Pethick, in *The Physics of Liquid and Solid Helium*, edited by K. H. Bennemann and J. B. Ketterson (Wiley-Interscience, New York, 1978), Pt. II.

⁵V. J. Emery, J. Low Temp. Phys. **22**, 467 (1976).

⁶J. C. Wheatley, Rev. Mod. Phys. **47**, 415 (1975).

⁷J. M. Parpia, D. J. Sandiford, J. E. Berthold, and J. D. Reppy, Phys. Rev. Lett. **40**, 565 (1978).

⁸J. M. Parpia, private communication.

Application of the Real-Space Renormalization Group to Dynamic Critical Phenomena

Gene F. Mazenko

The James Franck Institute and Department of Physics, The University of Chicago, Chicago, Illinois 60637

and

Michael J. Nolan

Department of Applied Physics, Stanford University, Stanford, California 94305

and

Oriol T. Valls

Department of Physics, University of California at Berkeley, Berkeley, California 94720

(Received 15 March 1978; revised manuscript received 5 July 1978)

We present a general approach for applying real-space renormalization-group methods to dynamic critical phenomena. In particular, we discuss the two-dimensional kinetic Ising model treating the interaction between blocks of spins as a small parameter.

We present here a general formulation for applying the real-space renormalization-group (RG) method¹ to critical dynamics. While the analysis will be in terms of two-dimensional kinetic Ising (KI) models,^{2,3} we believe the approach to be applicable to higher dimensions and models with order parameters with continuous symmetries.

Consider a set of spins $\{\sigma\}$ on a two-dimensional triangular lattice. We assume that these spins interact via the nearest-neighbor Ising Hamiltonian

$$-H[\sigma] = K \sum_{\langle i,j \rangle} \sigma_i \sigma_j,$$

and the equilibrium probability of having a particular spin configuration $\{\sigma\}$ is given by $P[\sigma] = e^{H[\sigma]}/Z$, where Z is the partition function. In dynamical problems we are interested in the time-

correlation functions that can be constructed from the operator

$$G_{\sigma, \sigma'}(t) = \exp(D_\sigma t) \delta_{\sigma, \sigma'} P[\sigma], \quad (1)$$

where $\delta_{\sigma, \sigma'}$ sets $\sigma_i = \sigma'_i$ on all lattice sites, t is time, and $-iD_\sigma$ is the Liouville operator constructed from H for fully microscopic models. If we are dealing with an Ising model, then D_σ must be constructed by hand. We can construct, for example, the spin-spin correlation function from $G_{\sigma, \sigma'}(t)$ by multiplying by σ_i and σ'_j and summing over all σ and σ' .

In this paper we will study the KI model.^{2,3} In this case the two primary properties satisfied by D_σ (or $D[\sigma|\sigma']$ in matrix notation) are

$$\text{Tr}^{\sigma'} D[\sigma|\sigma'] P[\sigma'] = 0 \quad (2a)$$

(where $\text{Tr}^{\sigma'}$ means to sum over all spins σ') to

insure that the system decays to the equilibrium state characterized by $P[\sigma]$, and the symmetry relation

$$D[\sigma|\sigma']P[\sigma'] = P[\sigma]D[\sigma'|\sigma]. \quad (2b)$$

We also introduce the adjoint operator $\tilde{D}[\sigma|\sigma'] = D[\sigma'|\sigma]$. The precise form of D that we analyze is

$$\tilde{D}[\sigma|\sigma'] = \sum_{i=1}^3 \tilde{D}_i[\sigma|\sigma']; \quad (3a)$$

$$\tilde{D}_1[\sigma|\sigma'] = -\sum_i \frac{1}{2} \alpha \sigma_i \sigma_i' \Lambda_{\sigma, \sigma'}^{[i]} W[\sigma_i], \quad (3b)$$

$$\tilde{D}_2[\sigma|\sigma'] = -\sum_{\langle i, j \rangle} \frac{1}{4} \beta \sigma_i \sigma_j \sigma_i' \sigma_j' \Lambda_{\sigma, \sigma'}^{[i, j]} W[\sigma_i, \sigma_j], \quad (3c)$$

$$\tilde{D}_3[\sigma|\sigma'] = -\sum_{\langle i, j \rangle} \frac{9}{4} \sigma_i \sigma_j \sigma_i' \sigma_j' \Lambda_{\sigma, \sigma'}^{[i, j, i, j]} W[\sigma_i, \sigma_j], \quad (3d)$$

where $\Lambda_{\sigma, \sigma'}^{[i, j, \dots]}$ sets $\sigma_k = \sigma_k'$ except for the spins at sites i, j , etc., $W[\sigma_i, \sigma_j, \dots]$ is defined such that $W[\sigma_i, \sigma_j, \dots]P[\sigma]$ is independent of the spins at sites i, j , etc.

In static critical phenomena we implement the real-space RG by introducing an operator $T[\mu|\sigma]$ which maps a group of clustered spins σ onto a new block spin μ . If we demand that $\text{Tr}^\mu T[\mu|\sigma] = 1$ then we obtain a probability distribution for the block spins

$$P[\mu] = \text{Tr}^\sigma T[\mu|\sigma] P[\sigma]. \quad (4)$$

We can rewrite this as a transformation between Hamiltonians, $H[\sigma] \rightarrow H[\mu]$. The dynamical generalization of this procedure corresponds to finding a mapping from D_σ onto the dynamical operator D_μ which governs the dynamics of the block-spin variables. We start by proposing that the appropriate generalization of $G_{\sigma\sigma'}(t)$ corresponding to the μ spins is

$$G_{\mu\mu'}(t) = \text{Tr}^\sigma \text{Tr}^{\sigma'} T[\mu|\sigma] T[\mu'|\sigma'] G_{\sigma\sigma'}(t) = \text{Tr}^\sigma T[\mu|\sigma] \exp(D_\sigma t) T[\mu'|\sigma] P[\sigma]. \quad (5)$$

In this case we "renormalize" the σ and σ' spins separately. Initially

$$G_{\mu\mu'}(t=0) \equiv \tilde{G}_{\mu\mu'} = \text{Tr}^\sigma T[\mu|\sigma] T[\mu'|\sigma] P[\sigma]. \quad (6)$$

If we follow Niemeijer and van Leeuwen¹ (NvL) and choose T according to the "majority rule" [Eq. (13) below with $f=1$], then

$$T[\mu|\sigma] T[\mu'|\sigma] = \delta_{\mu, \mu'} T[\mu|\sigma] \quad (7)$$

and

$$\tilde{G}_{\mu\mu'} = \delta_{\mu, \mu'} P[\mu]. \quad (8)$$

More generally we assume that the T 's can be chosen such that (8) holds and the corresponding $P[\mu]$ is interpreted as an appropriate probability distribution.

As a first step in obtaining the mapping $D_\sigma \rightarrow D_\mu$ we introduce the Laplace transform

$$G_{\mu\mu'}(z) = -i \int_0^{+\infty} dt e^{+izt} G_{\mu\mu'}(t) = \text{Tr}^\sigma T[\mu|\sigma] R(z) T[\mu'|\sigma] P[\sigma], \quad (9)$$

where $R(z) = [Z - iD_\sigma]^{-1}$ is the resolvent operator. One can then show⁴ that $G_{\mu\mu'}(z)$ satisfies the equation

$$\text{Tr}^{\bar{\mu}} (Z \delta_{\mu, \bar{\mu}} - D[\mu|\bar{\mu}]) G_{\bar{\mu}\mu'}(z) = \tilde{G}_{\mu\mu'}, \quad (10)$$

where the matrix $D[\mu|\mu']$ is given explicitly by

$$D[\mu|\mu'] = D^s[\mu|\mu'] + D^c[\mu|\mu'], \quad (11a)$$

$$D^s[\mu|\mu'] P[\mu'] = \langle T[\mu|\sigma] (\tilde{D}_\sigma T[\mu'|\sigma]) \rangle, \quad (11b)$$

$$D^c[\mu|\mu'] P[\mu'] = -\langle (\tilde{D}_\sigma T[\mu|\sigma]) R(z) (\tilde{D}_\sigma T[\mu'|\sigma]) \rangle + \text{Tr}^{\bar{\mu}} \text{Tr}^{\bar{\mu}'} \langle (\tilde{D}_\sigma T[\mu|\sigma]) R(z) T[\bar{\mu}|\sigma] \rangle G_{\bar{\mu}\bar{\mu}'}^{-1}(z) \\ \times \langle T[\bar{\mu}'|\sigma] R(z) (\tilde{D}_\sigma T[\mu'|\sigma]) \rangle, \quad (11c)$$

where $\langle \rangle$ indicates an average over $P[\sigma]$. One can show directly that $D[\mu|\mu']$ satisfies (2). Thus $D[\mu|\mu']$ satisfies the important property that it is compatible with the new equilibrium probability distribution $P[\mu]$. We offer $D[\mu|\mu']$ as defined by (11) as the appropriate dynamical operator for the μ lattice.

$D[\mu|\mu']$ is frequency dependent through the term D^c . An important question from a RG point of view is whether $D[\mu|\mu']$ can be well approximated by a Markovian or frequency-independent operator. Physically we expect that $D[\mu|\mu']$ will be Markovian (or approximately so) only if the σ degrees of freedom mapped onto the μ spins are dynamically slower than the rest of the σ degrees of freedom. This means that all of the σ degrees of freedom we average over must decay to zero before the μ spins move if we are to have a near-Markovian $D[\mu|\mu']$. The degree to which $D[\mu|\mu']$ is Markovian will depend *strongly* on the choice of $T[\mu|\sigma]$.

We now want to compute $D[\mu|\mu']$ in a perturbation expansion analogous to the static cumulant expansion of NVL.¹ Thus we break the lattice up into cells with three spins per cell. We then treat all intercell couplings as being $O(\epsilon)$. If we start with the usual KI model [(3) with $\beta = q = 0$] we find that the q and β terms are generated (with other terms) at $O(\epsilon^2)$ and turn out to have a major effect on the fixed-point structure of the RG recursion relations. Thus we keep the β and q terms from the beginning in our analysis. The other terms generated at $O(\epsilon^2)$ do not appear to be relevant. In the calculation β and q terms are broken up into intracell and intercell pieces and the intercell pieces are treated as being $O(\epsilon)$. The first step in the calculation is to choose the appropriate $T[\mu|\sigma]$. Assume that $T[\mu|\sigma]$ can be written as a product of factors for each cell, where, for the i th cell,

$$T^i[\mu|\sigma] = \frac{1}{2}[1 + \mu_i \varphi_i(\sigma)], \quad (12)$$

and μ_i is the block spin of the i th cell. If φ_i is symmetric under interchange and odd under flipping of the three spin in the i th cell, we can write

$$\varphi(\sigma) = N(\sigma_T - f\sigma_c), \quad (13)$$

where σ_T is the sum of the three spins in a cell and σ_c is the product of the same three spins. While the "majority rule" choice for T [$f=1$, $N = \frac{1}{2}$ in (13)] may seem most natural, it is not a very good choice from a dynamical point of view. The reason why it is poor is that it mixes slow degrees of freedom (to flip the sign of σ_T requires

flipping the sign of three spins) with fast degrees of freedom (to flip the sign of σ_c only requires flipping the sign of any single spin in the cell). A clean separation between fast and slow cell variables can be accomplished by first solving the eigenvalue problem

$$\sum_{\sigma'} \tilde{D}^0[\sigma|\sigma'] \psi_i(\sigma') = -\lambda_i \psi_i(\sigma), \quad (14)$$

for each cell, where \tilde{D}^0 is the dynamical operator [of $O(\epsilon^0)$] corresponding to a particular three-spin cell, and then choosing $\varphi(\sigma)$ in T to be the lowest nontrivial ($\lambda_i \neq 0$) eigenfunction. The resulting eight orthonormal eigenfunctions can be ordered with increasing eigenvalue λ_i . $\lambda_0 = 0$ corresponds to $\psi_0 = 1$ and is the smallest eigenvalue. The next smallest eigenvalue is associated with an eigenfunction of the same form as (13) but with N and f depending on K , α , β , and q .

With this new choice for T we are projecting onto the two slowest modes (λ_0 and λ_1) within a cell. We can then compute $D[\mu|\mu']$ in an expansion in the intercell coupling. We find, including terms $O(\epsilon)$, that $\tilde{D}[\mu|\mu']$ has *exactly* the same form as $\tilde{D}[\sigma|\sigma']$ (it is Markovian) but with the new parameters K', α', β', q' given by the recursion relations $x' = \Delta_x x$, $x = \{K, \beta, q\}$, $\Delta_x = 2\langle A_x \rangle_0^2$, where $\langle \rangle_0$ indicates an average over $P[\sigma]$ for a single cell, $A_K = \sigma_1 \psi_1(\sigma)$, $A_\beta = A_K W_0[\sigma_1] A_q = \psi_1^2(\sigma) \times W_0[\sigma_1]$, and $\Delta_\alpha = \lambda_1/\alpha$ where σ_1 is a spin in a cell and $W_0[\sigma_i]$ is the single-cell component of $W[\sigma_i]$ introduced in (3).

These results are correct to $O(\epsilon)$. Non-Markovian behavior⁵ appears only in $O(\epsilon^2)$. The overall time decay of the inverse Laplace transform of D^c is governed by the eigenvalues $\lambda_i > \lambda_1$. This decay modulates the evolution of the μ variables (which decay with the rate λ_1). To the degree that the ratio λ_1/λ_i is small⁶ one can also ignore any non-Markovian effects in $O(\epsilon^2)$.

In Table I we show the results of an analysis of the recursion relation discussed above. We have listed only the fixed-point solutions corresponding to $0 < K^* < \infty$ and introduced the ratios $R_\beta = \beta/\alpha$ and $R_q = q/\alpha$. The main points of interest are as follows: (i) The $R_\beta^* = 0$, $R_q^* \rightarrow \infty$ fixed point is the stable fixed point. (ii) The parameter f that appears in the eigenfunction ψ_1 scales to zero near the stable fixed point. (iii) The dynamical critical index z associated with the slowest mode (the β variable) defined by $z_\beta = -\ln \Delta / \ln b$ (where $b = \sqrt{3}$ for a triangular lattice in two dimensions) is relatively insensitive to the particular fixed-point values of α , β , and q . The value $z = 1.67$ is reasonable when compared to high-temperature-ex-

TABLE I. Fixed-point values for K , R_β , and R_q and associated critical indices.

K^*	R_β^*	R_q^*	z_α	z_β	z_q	ν
0.212	0	0	0.840	1.678	-0.185	1.753
0.213	-0.186	0	1.703	1.703	-0.323	1.778
0.212	0	∞	0.836	1.672	-0.064	2.239
0.212	-0.605	∞	1.672	1.672	-0.064	2.239

pansion⁷ results $z \simeq 2$ and the rigorous³ lower bound $z = 1.75$.

The RG dynamics drives ψ_1 to a fixed-point form proportional to σ_T and eliminates the σ_c component. This ties in with our physical argument above that σ_c should be associated with rapidly varying degrees of freedom. We can, in this case, understand why our static results are poor (as given by the exponent ν in the table). The "majority rule" choice with $f = 1$ leads to the "optimal" first-order statics.⁸ Clearly the fixed-point value $f = 0$ will lead to an inferior treatment for the statics.

Finally, we note that there exist other schemes⁹ for applying the real-space RG to dynamics. Neither of these methods addresses the question of whether the dynamical operator D_σ approaches a fixed-point form under iteration of the RG.

This work was supported in part by the National Science Foundation, Grant No. DMR77-12637, in

part by the U. S. Army Research Office, Durham, North Carolina, and in part by the Miller Foundation. One of us (G.F.M.) acknowledges receipt of a fellowship from the Alfred P. Sloan Foundation.

¹T. Niemeijer and J. M. J. van Leeuwen, in *Phase Transitions and Critical Phenomena*, edited by C. Domb and M. S. Green (Academic, New York, 1976), Vol. 6.

²R. Glauber, *J. Math. Phys. (N.Y.)* **4**, 234 (1963).

³K. Kawasaki, in *Phase Transitions and Critical Phenomena*, edited by C. Domb and M. S. Green (Academic, New York, 1972), Vol. 2.

⁴R. W. Zwanzig, *Phys. Rev.* **124**, 983 (1961), and H. Mori and H. Fujisaka, *Prog. Theor. Phys.* **49**, 764 (1973), derived similar equations in a different context using projection-operator techniques. One of us developed an alternative approach [see G. F. Mazenko, in *Correlation Functions and Quasiparticle Interactions*, edited by J. W. Halley (Plenum, New York, to be published)] that does not involve the use of projection operators and which leads to (11).

⁵If one uses the majority-rule choice for T the equations are non-Markovian in $O(\epsilon^0)$.

⁶We will discuss elsewhere methods for minimizing the ratio λ_1/λ_4 .

⁷H. Yahata and M. Suzuki, *J. Phys. Soc. Jpn.* **27**, 1421 (1969).

⁸M. Barber, *J. Phys. A* **10**, 1187 (1978).

⁹W. Kinzel, *Z. Phys.* **B29**, 361 (1978); Y. Achiam, unpublished.