

Exact Tricritical Exponents for Polymers at the Θ Point in Two Dimensions

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We propose the exact values of the tricritical exponents of a collapsing polymer in two dimensions: $\nu = \frac{4}{7}$, $\gamma = \frac{8}{7}$, and $\phi = \frac{3}{7}$. They are obtained in a model of self-avoiding walk on a hexagonal lattice, with random forbidden hexagons, whose percolation threshold gives the exact tricritical point. The infinitely many exact *tricritical* exponents then derived from Coulomb gas methods are *critical* exponents of the $O(n=1)$ Ising model below T_c . The numerical check is very good.

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The possibility for a polymer chain in a solvent to undergo a collapse transition by having random flight dimensions at a certain temperature Θ was discovered by Flory in 1949.¹ It was shown by de Gennes,^{2,3} three decades later, that this Θ transition corresponds to a tricritical point⁴ (TP), while long polymers in a good solvent form a critical system.³ Three dimensions (3D) is the upper tricritical dimension,⁴ above which tricritical exponents take their mean-field values. Hence, in 3D, logarithmic deviations from the Gaussian behavior are expected for chains at the Θ point,^{3,5,6} which can be observed experimentally.⁷ The situation is quite different in *two dimensions* (2D) where new nontrivial tricritical exponents are expected, and are of experimental interest.⁸ Expansions in $\epsilon' = 3 - d$ of these exponents have been developed⁹⁻¹² leading to some controversies,¹¹ now resolved.¹² However, one must note that these $\epsilon' = 3 - d$ expansions are highly asymptotic¹⁰ and cannot yield directly precise values in 2D. 2D *tricritical* exponents for polymers are not known exactly so far, except on fractals,¹³ whereas infinitely many exact values of the *critical* exponents for dilute self-avoiding walks (SAW) or compact ones in 2D have been derived,¹⁴⁻¹⁸ starting from original works in 1982.¹⁴ A lot of numerical studies have been devoted¹⁹⁻²³ to the collapse of polymers for $d = 2$.

The most studied quantity is the exponent ν which governs the chain size at the Θ point. It must be larger than the Brownian value $\nu = \frac{1}{2}$, which corresponds also to a compact chain in 2D. Numerical results are quite dispersed. Monte Carlo calculations gave²⁰ $\nu \approx 0.505$, series enumerations²¹ $\nu = 0.51 \pm 0.01$ or²² $\nu = 0.53 \pm 0.03$, and transfer matrices²³ $\nu = 0.55 \pm 0.01$. A value was also experimentally determined,⁸ $\nu = 0.56 \pm 0.01$. The crossover exponent ϕ reads $\phi = \nu/\nu'$ where ν' characterizes the divergence of the thermal correlation length as the temperature becomes close to Θ . Monte Carlo calculations²⁰ and enumerations^{21,22} suggest similar values $\phi = 0.64 \pm 0.05$, while the transfer-matrix method²³ gives $\phi = 0.48 \pm 0.07$. Finally, the exponent γ which governs the number of configurations at Θ has been only

recently studied, with the estimate²³ $\gamma = 1 \pm 0.05$. Numerical studies are especially difficult.²³ The TP is not exactly known, and difficult to locate. It is indeed unstable, separating stable excluded-volume and condensed-polymer phases. Also dense polymers lead to strong oscillations,^{21,22} parity effects,²³ and sensitivity to boundary conditions¹⁸ which affect the nearby Θ point.

We provide here a new tricritical model of SAW on the honeycomb lattice with vacancies. It allows the exact determination of the TP and of the tricritical exponents $\nu = \frac{4}{7}$, $\gamma = \frac{8}{7}$, and $\phi = \frac{3}{7}$, from Coulomb-gas methods in 2D.^{24,25} An infinite series of higher exponents is also given. Surprisingly, these tricritical exponents are those of the $O(n=1)$ Ising model, in its *low-temperature phase* which is also critical.^{14,25} They are also exponents of the $q=1$ Potts model at its *critical* point.²⁶ Note that vacancies have been introduced^{27,28} in a different context. As will appear below, our model is inspired from the analogy found by Coniglio *et al.*²⁹ between a polymer chain at the Θ point and the hull^{26,30} of a percolation cluster, and is thus also related to kinetic^{31,32} or "dressed"³³ walks.

We consider a SAW on a dilute honeycomb lattice, the faces of which are absent with probability p . Edges of absent hexagons are forbidden for the SAW (Fig. 1). The model is annealed and every quantity is calculated by summation over the compatible configurations \mathcal{C} of

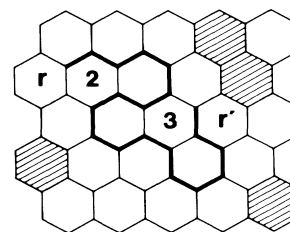


FIG. 1. A SAW of length $l = 18$ in the presence of vacancies (hatched hexagons). The number of hexagons touching the SAW is $H = 16$, and there are $N_2 = 1$ ($N_3 = 1$) faces of type 2 (type 3), with two (three) sequences of links on it.

the SAW and \mathcal{C}' of the vacancies. Summing first on \mathcal{C}' gives to any \mathcal{C} a weight $(1-p)^H$, where H is the number of hexagons sharing edges with the chain. For a stretched chain, H is equal to $l+1$ (l is the number of links) since the first link is the edge of two faces, and each subsequent one adds a new face dressing the chain. When the polymer folds onto itself H is diminished each time several nonsuccessive pieces of the chain touch the same hexagon. If there are two such connected pieces on a face (faces of type 2, Fig. 1) H is lowered by 1, and by 2 if there are three such pieces (faces of type 3). The weight can be rewritten $(1-p)^{l+1-N_2-2N_3}$, where N_2 and N_3 are the numbers of type-2 and -3 faces. It clearly favors collapsed configurations. In fact, since it is determined by local properties only, it is equivalent to a certain type²⁶ of *short-range attractions*, depending on nearest-neighbor and next-nearest-neighbor edges on the lattice. Our model is thus expected to be in the same universality class as the usual Θ -point¹⁹⁻²³ ones.

Probability p governs the attraction energy between monomers and provides the usual "thermal" scaling field in tricritical phenomena.⁴ The site percolation threshold (on the dual triangular lattice) is $p_c = \frac{1}{2}$. If $p < \frac{1}{2}$ the vacancies do not percolate. They disappear under successive renormalizations, reaching the $p=0$ fixed point. Hence the large-scale behavior of the chain has the usual (dilute) exponents.¹⁴⁻¹⁷ In contrast to this, for $p > \frac{1}{2}$ the vacancies percolate and renormalization flows toward the $p=1$ fixed point. We then expect the chain to be compact with dense exponents.¹⁸ Thus $p < \frac{1}{2}$ ($p > \frac{1}{2}$) corresponds to the high- (low-) temperature behavior of the chain, and $p_c = \frac{1}{2}$ is the TP.

Connected sets of missing faces \mathcal{C}' can be represented by their perimeters (Fig. 1) which form nonintersecting self-avoiding loops. Now, at $p_c = \frac{1}{2}$, present and missing faces are equally probable. Hence the perimeters form a gas of arbitrary loops, which all have the same (relative) weight 1. This is just²⁶ the $O(n)$ loop model of Nienhuis^{14,25} on the hexagonal lattice, with partition function

$$Z_n = \sum_{\text{graphs}} K^B n^P, \quad (1)$$

the sum being taken over graphs formed by P perimeter loops and made of a total number B of bonds, here in the case $n=1$, $K=1$ (Ising model). $K=1$ is in the *low-temperature phase* of the $O(n=1)$ model [the critical point of (1) for $n=1$ is¹⁴ $K_c = 1/\sqrt{3}$], which is known²⁵ to be critical, with a universality class independent of $K > K_c$. Our model was primarily devised for an open SAW, but we can consider a closed one, the properties of which are, at the Θ point, those of any loop in the $O(n)$ model (1) for $n=1$, $K=1$. Indeed, although this SAW loop and the polygons surrounding clusters of vacancies do not have the same origin, they are indistinguishable. We thus recover the nice conclusion by Coniglio *et al.*²⁹ that a ring polymer at Θ has the properties of a cluster

perimeter (hull) at the percolation threshold.

The first of the tricritical exponents, ν , defined by $R^2 \sim l^{2\nu}$, where R^2 is the size of a chain (or ring) of length l , follows²⁹ as $\nu=1/D_H$, where D_H is the hull fractal dimension. Its value $D_H = \frac{7}{4}$ has been recently obtained²⁶ with use of the above equivalence to the $n=1$ Ising model and Coulomb-gas methods,^{24,25} confirming several conjectures.^{26,30-33} Hence

$$\nu = \frac{4}{7} \approx 0.5714. \quad (2)$$

Second, the crossover exponent ϕ is obtained by our noting that the collapse transition is driven by the percolation of vacancies. The thermal scaling field is $p-p_c$, with a percolation correlation length diverging like $|p-p_c|^{-\nu'}$ where²⁵ $\nu' = \frac{4}{3}$. Thus

$$\phi = \nu/\nu' = \frac{3}{7} \approx 0.4286. \quad (3)$$

Finally the exponent γ is defined by

$$Z_l = \sum_{\mathcal{C}} (1-p_c)^H \sim \mu^{l\nu-1}, \quad l \gg 1, \quad (4)$$

where Z_l is the partition function of an open chain of length l and μ generalizes the usual SAW connectivity constant. To obtain γ we introduce a correlation function

$$G(\mathbf{r}, \mathbf{r}') = \sum_l Z_l(\mathbf{r}, \mathbf{r}') K^l, \quad (5)$$

where $Z_l(\mathbf{r}, \mathbf{r}')$ is a partition function similar to (4), where the configurations \mathcal{C} relate \mathbf{r} to \mathbf{r}' . G given by (5) is the standard diagrammatic expansion of the nonconnected spin-spin correlation function in the (hexagonal) Ising model. Since at the Θ point $K=1$ (low-temperature phase), there is a spontaneous magnetization, and $G \sim |\mathbf{r}-\mathbf{r}'|^{-\eta}$ goes to a constant at large distance; hence $\eta=0$. With the usual scaling relation⁴ we obtain¹³

$$\gamma = (2-\eta)\nu = \frac{8}{7} = 1.1428. \quad (6)$$

Note also that $\mu = K^{-1} = 1$. While ν is also the exponent of the indefinitely growing SAW (IGSAW) as noticed in Refs. 29, 31, and 32, this is not true for γ ($=1$ for IGSAW) since Z_l involves "self-trapped" configurations. Note that determining γ is not possible by the consideration of only percolation hulls as in Ref. 29.

These results can be checked numerically. We calculate (5) on strips of width w with periodic boundary conditions with the transfer matrix.^{2,3} The correlation length obeys the finite-size scaling form close to Θ ,

$$\xi_w \approx wF(w^{1/\nu}(K-\mu^{-1}), w^{1/\nu'}(p-p_c)).$$

Phenomenological renormalization equations

$$\xi_w/w = \xi_{w-1}/(w-1) = \xi_{w-2}/(w-2)$$

give estimates of μ and p_c , while³⁴ the derivatives give ν, ν' . Our results (Table I) converge rapidly to the expected values. At $K=\mu^{-1}$ and $p=p_c$, ξ_w is exactly infinite on periodic strips of any width. Indeed, the

TABLE I. Estimates of ν, ν' obtained by phenomenological renormalization. These converge rapidly to the expected values.

| w | ν | ν' |
|----------|--------------------------|------------------------|
| 3 | 0.553 59 | ... |
| 4 | 0.566 31 | 1.6246 |
| 5 | 0.568 38 | 1.4174 |
| 6 | 0.570 22 | 1.3511 |
| 7 | 0.570 73 | 1.3464 |
| 8 | 0.571 06 | 1.3405 |
| Expected | $\frac{4}{7} = 0.571 43$ | $\frac{4}{3} = 1.3333$ |

transfer matrix acts on a polymer with extremities at infinity, which is thus never self-trapped. The arguments of Coniglio *et al.*²⁹ give then the correct result here, $G(\mathbf{r}, \mathbf{r}') = 1$, and thus $\xi_w = \infty$. Conformal invariance³⁵ gives $\xi_w = w/\pi\eta$, and hence $\eta = 0$. But the scaling relation (6) holds only for SAW and *not* for the kinetic IGSAW.

ν and γ are particular cases of an infinite series of exponents. Consider indeed the correlation function $G_L(\mathbf{r} - \mathbf{r}')$ of the $O(n)$ model defined as^{15,25}

$$G_L(\mathbf{r} - \mathbf{r}') = \sum_{\mathcal{C}_L(\mathbf{r}, \mathbf{r}')} K^B n^P, \quad (7)$$

where the graphs $\mathcal{C}_L(\mathbf{r}, \mathbf{r}')$ on the honeycomb lattice are made of L lines joining the neighborhood of \mathbf{r} to that of \mathbf{r}' , P external perimeter loops, and a total number B of bonds (Fig. 2). As above, for $n=1$ and $K=1$, G_L is the partition function of L SAW's at Θ , tied by their extremities at \mathbf{r} and \mathbf{r}' . From previous works^{15,25} on the $O(n)$ model, we know that at criticality G_L decays like $G_L(\mathbf{r} - \mathbf{r}') \sim |\mathbf{r} - \mathbf{r}'|^{-2x_L}$, where the critical exponent x_L can be obtained exactly by the Coulomb-gas method,^{15,25} $x_L = gL^2/8 - (g-1)^2/2g$, where g parametrizes²⁵ $n = -2\cos\pi g$, and $g \in [1, 2]$ at $K = K_c$, and $g \in [0, 1]$ for $K > K_c$. Here $n=1$, $g = \frac{2}{3}$, and

$$x_L = (L^2 - 1)/12. \quad (8)$$

η , γ , and ν are given by^{15,16} $\eta = 2x_1$, $\gamma = (2 - 2x_1)\nu$, and $\nu^{-1} = 2 - x_2$. We thus recover $\eta = 0$ and the values (2) and (6). For $L \geq 3$, x_L gives the tricritical scaling dimensions of higher L -leg polymer vertices.^{15,16} G_L (7) can be generalized to the *ordinary surface transition*^{36,37} of the $O(n)$ model, by our letting the points \mathbf{r} and \mathbf{r}' in (7) go to a boundary line. Then a new scaling dimension x_L^s appears,^{17,18} $x_L^s = \frac{1}{4}gL^2 + \frac{1}{2}L(g-1)$. Hence for $g = \frac{2}{3}$, we find the exact tricritical polymer surface exponents

$$x_L^s = L(L-1)/6. \quad (9)$$

Other exponents are now derived from (8) and (9).

Let $P(r)$ be the probability that two points \mathbf{r}_1 and \mathbf{r}_2 on a SAW at Θ are at a distance $r = |\mathbf{r}_1 - \mathbf{r}_2|$. For

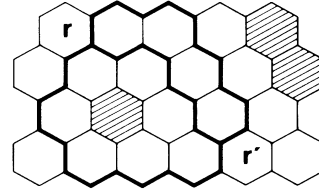


FIG. 2. A configuration contributing to $G_3(\mathbf{r} - \mathbf{r}')$, made of $L=3$ lines connecting \mathbf{r} to \mathbf{r}' , $P=2$ perimeter loops encircling vacancies, and $B=46$ bonds (lengths of the three lines plus perimeters).

$r \rightarrow 0$, $P(r) \sim r^\theta$, where θ is a universal contact exponent,^{16,38} with $\theta_0 = (\gamma - 1)/\nu$ for the contact of the two ends, θ_1 for that of one end inside the chain, and θ_2 for that of two interior points. One proves^{16,18} $\theta_0 = x_2 - 2x_1$, $\theta_1 = x_3 - x_2 - x_1$, and $\theta_2 = x_4 - 2x_2$. Using (8) we find at Θ the exact values $\theta_0 = \frac{1}{4}$, $\theta_1 = \frac{5}{12}$, and $\theta_2 = \frac{3}{4}$. For dense SAW's¹⁸ $\theta_0^D = \frac{3}{8}$, $\theta_1^D = \frac{1}{2}$, and $\theta_2^D = \frac{3}{4}$. Hence, contrary to a naive intuition, SAW's at Θ are less repulsive at short distance than compact ones.

Imagine a branched polymer¹⁶ \mathcal{G} in 2D made of \mathcal{N} identical chains of lengths l tied together at n_L ($L \geq 1$) L -leg vertices, with an arbitrary but fixed topology. The number of configurations of \mathcal{G} scales like¹⁶

$$\mathcal{Z}_{\mathcal{G}} \sim \mu^{\mathcal{N}l} l^{\gamma_{\mathcal{G}}} \quad (l \gg 1), \quad (10)$$

where $\gamma_{\mathcal{G}}$ is a universal exponent, which generalizes γ in (4). From renormalization theory one finds¹⁶

$$\gamma_{\mathcal{G}} = \sum_{L \geq 1} n_L [(2 - x_L)\nu - \frac{1}{2}L] + 1 - 2\nu.$$

Hence, the 2D exact value is at Θ

$$\gamma_{\mathcal{G}} = \sum_{L \geq 1} n_L \frac{1}{42} (2 - L)(2L + 25) - \frac{1}{7}. \quad (11)$$

For instance, for an L -arm star at Θ , $n_1 = L$, $n_L = 1$, and $\gamma = (-L^2 + 3L + 22)/21$. A similar formula exists for branched polymers grafted onto a surface. In particular, the usual exponents^{36,37} γ_1 (γ_{11}) for a linear chain grafted by one (two) extremity on the surface are $\gamma_1 = (2 - x_1 - x_1^s)\nu = \frac{8}{7}$ and $\gamma_{11} = (1 - 2x_1^s)\nu = \frac{4}{7}$, satisfying Barber's scaling law³⁶ $\gamma + \nu = 2\gamma_1 - \gamma_{11}$ generalized to a TP.

It is now known^{15,17,18,39} that scaling dimensions like x_L (8) and x_L^s (9) belong to the so-called Kac table of the associated conformal theory, parametrized as

$$h_{p,q} = \{[(m+1)p - mq]^2 - 1\}/4m(m+1),$$

with a central charge³⁹ $c = 1 - 6/m(m+1)$, where p , q , and m are integers. Here we have $c = 0$, $m = 2$, and Eqs. (8) and (9) read $x_L = 2h_{L,L}$ and $x_L^s = h_{1,L+1}$. A central charge $c = 0$ was expected, as in the dilute case.¹⁵

In conclusion, for L even, the x_L (8) have also a physical meaning²⁶ for percolation hulls in 2D. In Ref. 29 a notation Θ' has been used to distinguish a smart kinetic

walk³¹ or an IGSAW³² from a SAW at Θ with attractive two-body interactions. We believe that this is not necessary, from the equivalence discussed above. Note finally that here in 2D a *tricritical* $O(n=0)$ model maps onto a *critical* low- T Ising model. It would be most interesting to extend this to any n .

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