

Monte Carlo Method Samples

-By combining renormalization methods and Monte Carlo techniques for making b very large it is possible to generate $\nu \sim \frac{4}{3}$ and generate today's best known estimate for $p_c = .59827$

Sample Calculation

$$\nu = \frac{\log 2}{\log 1.5274} = 1.635$$

$$\nu_{\text{exact}} = \frac{4}{3}$$

-”interface” problem

-reduced as b gets large

More Renormalizing

$$p' - p^* = R(p) - R(p^*) \sim \lambda(p - p^*)$$

$$\lambda = \left. \frac{dR}{dp} \right|_{p = p^*}$$

$$|p' - p^*|^{-\nu} = \lambda^{-\nu} |p - p^*|^{-\nu}$$

from last slide:

$$b^{-1} = \lambda^{-\nu}$$

$$\nu = \frac{\log b}{\log \lambda}$$

Application of Renormalization

-Solving the recursion relation for $b=2$

$$p^* = .61804$$

-The renormalized connectedness lengths

$$\xi' = \frac{\xi}{b}$$

-because all lengths contract by distance b

-Since $\xi(p) = \text{const} |p - p_c|^{-\nu}$ for $p \sim p_c$

$$|p' - p^*|^{-\nu} = b^{-1} |p - p^*|^{-\nu}$$

Renormalized Derivations

define $p' = R(p)$

p' is the probability that a renormalized square is occupied

p' = sum of all possibilities $p' = R(p) = p^4 + 4p^3(1-p) + 2p^2(1-p)^2$

-notice that if $p_0=.5$, $p_1=.44$, $p_2=.35 \dots p_n \rightarrow 0$

at p_c we want $p^* = R(p^*)$

Renormalization Group

Dimension Dependence

- Earlier, p_c depended on symmetry and dimension of lattice
- Critical Exponents don't explicitly depend on dimension
- Introduce Scaling Law

$$2\beta + \gamma = \nu d$$

- Derivation of law can be found in references

More Finite Size Scaling

Since $\xi(p) \sim L$

$$P_\infty(p = p_c) \sim L^{-\frac{\beta}{\nu}} (L \rightarrow \infty)$$

-use to evaluate critical exponents

-generate $p = p_c$ for increasing values of L

-calculate P_∞ as a function of L

-as L gets large, estimate $\frac{\beta}{\nu}$

Finite Size Scaling

In critical region

$$\xi(p) \sim L \sim |p - p_c|^{-\nu}$$

or $|p - p_c| \sim L^{\frac{-1}{\nu}}$

Correcting for the Divergence

- Results obtained are close to table
- Difference is caused by finite size of grid and the divergence of ξ
- For $p \ll p_c$ and $p \gg p_c$ the system is indistinguishable from a macroscopic system

Redefining P_∞

in critical region

$$P_\infty \sim (p_c - p)^\beta$$

P_∞ is called the order parameter of the model

β describes how connectedness of the infinite cluster goes to 0 at threshold

also, mean cluster size $S(P)$

$$S(P) \sim |p - p_c|^{-\gamma}$$

Divergence of $\xi(p)$

Define **critical exponent** ν such that

$$-\xi(p) \sim |p - p_c|^{-\nu}$$

-also notice $\xi(p_c) \sim L$ so that

- $\xi(p)$ diverges in the “critical region” $|p - p_c| \ll 1$ as $L \rightarrow \infty$

Mean Connectedness Length

$\xi_p(p)$ = Radius of Gyration

$$R_s^2 = \frac{1}{s} \sum_i (\mathbf{r}_i - \mathbf{r})^2$$

where $\mathbf{r} = \frac{1}{s} \sum_i \mathbf{r}_i$

-Notice \mathbf{r} is the well defined center of mass of cluster

- ξ is associated with the largest non-spanning cluster

Critical Exponents

- **Thermodynamical phase transitions**
- **Curie “critical” temperature**
- **Percolation phase transition**
- **All have to do with large finite blocks**
- **Properties of n_s**
 - decreases rapidly for $p < p_c$ and $p > p_c$
 - decreases slowly for $p = p_c$

Labeling Routine

1. Initialize the Array
2. Define array of size of number of labels, initialize each value to 0
3. Set $np[\text{label}] = \text{minimum label of neighbors}$
4. Assign neighbors to minimum proper label
5. Set each occupied site equal to assigned proper labels

Cluster Labeling

-Hoshen and Kopelman

$np(0)=0$ $np(1)=0$ $np(2)=0$ $np(3)=0$ $np(4)=3$ $np(5)=3$

Spanning Infinite Clusters

$$P_{\infty}(p) = \frac{\text{num sites in spanning cluster}}{\text{num occupied sites}}$$

For and infinite lattice

$$P_{\infty}(p < p_c) = 0$$

$$P_{\infty}(p > p_c) = \textit{increasing}$$

$$P_{\infty}(p = 1) = 1$$

Quantities of Interest

mean cluster size distribution

$$n_s = \frac{\text{num clusters of size } s}{\text{num of items in lattice}}$$

probability site w belongs to s size cluster

$$w_s = \frac{s * n_s}{\sum_s n_s}$$

mean cluster size

$$s = \sum_s s * w_s = \frac{\sum_s s^2 * n_s}{\sum_s s * n_s}$$

(spanning cluster is excluded)

Percolation Threshold

- P_c is the probability at which an infinite spanning cluster first appears in an infinite lattice. (a.k.a. “percolation phase transition”)
- $p_c(L)$ is average value of p_c for various L 's and approaches p_c as L approaches infinity
- $p_c(L)$ depends on the symmetry and dimensions of lattice
- $p_c(L)$ depends on the current definition of spanning

Connectedness is Key

-Four percolation probabilities

Clustering

Clusters

vs

Spanning Cluster

-Spanning in one direction for convenience

Critical Probability

$$p \geq p_c$$

and

$$p < p_c$$

Types of Percolation

Site

Bond

Continuum

Visualizing Perolation

Cookies

Clusters -Finite Cells

-Universal Local Probablity

Percolation

-foundations of the new physics

Introduction

- physical relations (*phase transition, conduction*)
- what is *exactly* is percolation?
- types of percolation

The Percolation Threshold

Implementation Method

- Labeling Routine

Critical Exponents and Finite Size Scaling

Renormalization Methods

- Monte Carlo Applications