

# Quantum Field Theory Methods in Classical Physics

Michal Hnatič

JINR Dubna

**New Trends in High-Energy Physics**

**Budva MONTENEGRO**

**October 2 - 8, 2016**



# Running parameters in classical systems

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nu \Delta \mathbf{v} + \nabla p = \mathbf{f} \quad (\nabla \cdot \mathbf{v}) = 0, \quad \mathbf{v} \equiv \mathbf{v}(\mathbf{x}, t)$$

- Hydrodynamic turbulence - example of system with strong fluctuations
- Reynolds number  $Re = \frac{VL}{\nu} \gg 1$
- Running parameter: turbulent viscosity

$$\nu_t(p'^2) = \nu_t(p^2) \left( \frac{p'^2}{p^2} \right)^{-\frac{2}{3}}$$

- Gell-Mann-Low equations

$$s \frac{d\bar{g}_i(s)}{ds} = \beta_i(\bar{\mathbf{g}}(s)), \quad \bar{\mathbf{g}}(s) \equiv \bar{g}_1(s) \dots \bar{g}_n(s), \quad s \equiv p/\mu, \quad \bar{g}_i(1) = g$$

## Functional formulation of QFT

- Generating functionals

$$G(A) = \frac{\int D\phi e^{S(\phi)+\phi A}}{\int D\phi e^{S(\phi)}}, \quad \phi A \equiv \int dx \phi(x) A(x)$$

- Wick theorem

$$G(A) = e^{\frac{1}{2} \frac{\delta}{\delta\phi} \Delta \frac{\delta}{\delta\phi}} e^{S_I(\phi)+\phi A} \Big|_{\phi=0}, \quad S(\phi) = -\frac{1}{2} \phi K \phi + S_I(\phi), \quad \Delta \equiv K^{-1}$$

- Feature: Euclidian space of coordinates, time  $t$  is singled out

A. N. Vasil'ev, The field theoretic renormalization group in critical behavior theory and stochastic dynamics, Boca Raton: Chapman Hall/CRC, 2004

- QED action

$$S(\psi, \bar{\psi}, A_\mu) \equiv \int dx \mathcal{L} = \int dx \left\{ -\frac{1}{4} F^{\mu\nu} F_{\mu\nu} + \bar{\psi} [-i\gamma^\mu \partial_\mu + m] \psi - e \bar{\psi} \gamma^\mu \psi A_\mu \right\}$$

- Static action of Ginsburg-Landau fluctuating  $\varphi^4$  theory

$$S_{st}(\varphi) \equiv \int d\mathbf{x} \mathcal{L} = \int d\mathbf{x} \left[ (\nabla\varphi)^2 + m\varphi^2 - \frac{g}{4!} \varphi^4 + h\varphi \right], \quad \varphi \equiv \varphi(\mathbf{x})$$

# Systems with strong fluctuations

- Langevin equation

$$\partial_t \varphi(x) = \lambda \frac{\delta S_{st}(\varphi)}{\delta \phi(x)} + f(x), \quad \langle f(x)f(x') \rangle = 2\lambda \delta(x-x'), \quad \varphi(\mathbf{x}) \rightarrow \varphi(x), \quad x \equiv \mathbf{x}, t$$

- Action of A and B models of critical dynamics

$$S(\varphi, \varphi') \equiv \int dx \mathcal{L} = \int dx \{ \lambda \varphi' \varphi' + \varphi' [-\partial_t + \lambda \Delta - m] \varphi - \frac{g}{3!} \varphi' \varphi^3 + h \varphi \}$$

P.C. Hohenberg and B.I. Halperin, Rev. Mod. Phys. 49 (1977), 435

# Systems with strong fluctuations

- Hydrodynamic turbulence

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nu \Delta \mathbf{v} + \nabla p = \mathbf{f}^v, \quad \langle f^v(x) f^v(x') \rangle = \delta(t - t') D^v(\mathbf{x}, \mathbf{x}')$$

$$\partial_t \theta + (\mathbf{v} \cdot \nabla) \theta - u\nu \Delta \theta + H(\theta, \mathbf{v}) = \mathbf{f}^\theta, \quad \langle f^\theta(x) f^\theta(x') \rangle = \delta(t - t') D^\theta(\mathbf{x}, \mathbf{x}')$$

- Stochastic MHD:  $\theta \rightarrow \mathbf{b}$ ,  $H(\theta, \mathbf{v}) \rightarrow H(\mathbf{b}, \mathbf{v}) = -(\mathbf{b} \cdot \nabla) \mathbf{v}$   
with  $(\mathbf{b} \cdot \nabla) \mathbf{b}$  in NSE (Lorentz force)
- advection of passive scalar admixture, stochastic toy models:  $H(\theta, \mathbf{v}) = 0$

- General stochastic differential equation with additive noise

$$\partial_t \phi(x) = V(x, \phi) + f(x), \quad \langle f(x)f(x') \rangle = D(x, x')$$

$$V(\phi) \sim \frac{\delta S(\phi)}{\delta \phi(x)}$$

- MSR mechanism
- de Dominicis - Jansen action functional

$$S(\phi, \phi') = \frac{1}{2} \phi' D \phi' + \phi' [-\partial_t \phi + V(\phi)]$$

# Systems with strong fluctuations

- generalization the mechanism to multiplicative noise:

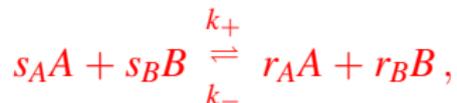
$$f \rightarrow F(\phi)f \rightarrow \text{e.g. } \phi f$$

- instructive to infer the generating functional from the mathematically well-defined setup of the stochastic problem
- evolution equations for probability density functions of the relevant random quantities
- continuous stochastic processes - the Fokker-Planck equation
- jump processes ((e.g. individuals of some population, molecules in chemical reaction)) - the master equation
- fundamental Chapman-Kolmogorov equation of Markov processes - the most important class of stochastic processes from the point of view of fluctuation kinetics

M.Hnatič, J. Honkonen, T. Lučivjanský: Advanced field-theoretical methods in stochastic dynamics and theory of developed turbulence. review article, soon to be publish

# Systems with strong fluctuations

- jump processes
- reaction equation for two species  $A$  and  $B$  with the rate constants  $k_+$  and  $k_-$



- $s_A, s_B, r_A, r_B$  - coefficients describing in which proportions the agents react
- annihilation  $A + A \rightarrow \emptyset$
- coagulation  $A + A \rightarrow A$
- birth and death as reactions



## Verhulst (logistic) model

- 1845: P.V. Verhulst – description of population dynamics in closed environs
- The simplest kinetic description of the dynamics of the average particle numbers (mean field approximation) - rate equation for  $n(t)$  - number of individuals at a given time instant  $t$

$$\frac{dn}{dt} = -\beta n + \lambda n - \gamma n^2,$$

- $\beta$  - rate of mortality,  $\lambda$  - rate of natality

# Systems with strong fluctuations

- Master equations

$$\frac{dP_f(t)}{dt} = \sum_i [w(i \rightarrow f)P_i(t) - w(f \rightarrow i)P_f(t)]$$

- $P_i$  - probability to find the system in state  $i$
- $w(i \rightarrow f)$  - transition probability

# Systems with strong fluctuations

- Master equations for Verhulst model

$$\frac{dP(t, N)}{dt} = \lambda(N - 1)P(t, N - 1) - (\beta N + \gamma N^2) P(t, N)$$

$$\begin{aligned} \frac{dP(t, n)}{dt} = & [\beta(n + 1) + \gamma(n + 1)^2]P(t, n + 1) + \lambda(n - 1)P(t, n - 1) \\ & - (\beta n + \lambda n + \gamma n^2) P(t, n), \quad 0 < n < N, \end{aligned}$$

$$\frac{dP(t, 0)}{dt} = (\beta + \gamma)P(t, 1)$$

- Doi mechanism: states in Fock space, creation and annihilation operators, Liouville operator
- Action of Verhulst model

$$S(\phi, \phi^\dagger) = \phi^\dagger [-\partial_t + (\lambda - \beta - \gamma)] \phi - \gamma \phi^\dagger \phi^2 + \lambda \phi^{\dagger 2} \phi - \gamma \phi^{\dagger 2} \phi^2$$

M.Hnatič, J. Honkonen, T. Lučivjanský: Field Theoretic Technique for Irreversible Reaction Processes. *Physics of Particles and Nuclei* 44 (2) (2013), s.316-348

- Statistical correlations

$$\langle \phi(x_1)\phi(x_2) \dots \phi(x_n) \rangle = \frac{\int D\phi D\phi' \phi(x_1)\phi(x_2) \dots \phi(x_n) e^{\mathcal{S}(\phi, \phi')}}{\int D\phi D\phi' e^{\mathcal{S}(\phi, \phi')}}$$

$$\mathcal{S}_n(r) = \langle |\phi(\mathbf{r} + \mathbf{x}, t) - \phi(\mathbf{x}, t)|^n \rangle = \frac{\int D\phi D\phi' |\phi(r+x) - \phi(x)|^n e^{\mathcal{S}(\phi, \phi')}}{\int D\phi D\phi' e^{\mathcal{S}(\phi, \phi')}}$$

$$x \equiv \mathbf{x}, t; \quad r = |\mathbf{r}|$$

# Hydrodynamic turbulence: Stochastic and field theoretic description

- Stochastic NS equation

$$\partial_t \mathbf{v} + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nu_0 \Delta \mathbf{v} + \nabla p = \mathbf{f}^{\mathbf{v}}, \quad \langle f^{\mathbf{v}}(x) f^{\mathbf{v}}(x') \rangle = \delta(t - t') D(\mathbf{x}, \mathbf{x}'), \quad \nabla \cdot \mathbf{v} = 0$$

- Field-theoretic model

$$S(\mathbf{v}, \mathbf{v}') = \frac{1}{2} \mathbf{v}' \cdot \mathbf{D} \cdot \mathbf{v} + \mathbf{v}' \cdot [-\partial_t \mathbf{v} + \nu_0 \Delta \mathbf{v} - (\mathbf{v} \cdot \nabla) \mathbf{v}]$$

$$S_R(\mathbf{v}, \mathbf{v}') = \frac{1}{2} \mathbf{v}' \cdot \mathbf{D} \cdot \mathbf{v} + \mathbf{v}' \cdot [-\partial_t \mathbf{v} + \nu \mathbf{Z}_\nu \Delta \mathbf{v} - (\mathbf{v} \cdot \nabla) \mathbf{v}]$$

$$\nu_0 = \nu \mathbf{Z}_\nu, \quad g_0 = g \mu^{2\epsilon} \mathbf{Z}_g, \quad \mathbf{Z}_g = \mathbf{Z}_\nu^{-3}, \quad D_0 = g_0 \nu_0^3 = g \nu^3, \quad d > 2$$

$$\mathbf{Z}_\nu = 1 - \frac{cg}{2\epsilon} + O(g^2), \quad c = \frac{(d-1)S_d}{4(2\pi)^d(d+2)}, \quad S_d = 2\pi^{d/2}/\Gamma(d/2)$$

# Turbulence: Elements of Feynman graphs

$$v_i \text{ ————— } v_j = \langle v_i v_j \rangle_0 \equiv \Delta_{ij}^{vv}(\omega_k, \mathbf{k})$$

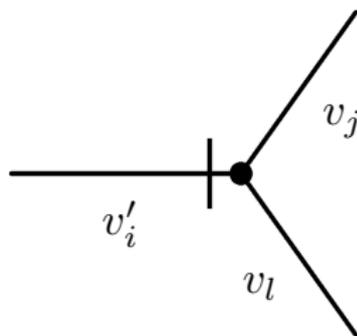
$$v_i \text{ ————— } \perp v'_j = \langle v_i v'_j \rangle_0 \equiv \Delta_{ij}^{vv'}(\omega_k, \mathbf{k})$$

$$v'_i \perp \text{ ————— } \perp v'_j = \langle v'_i v'_j \rangle_0 \equiv \Delta_{ij}^{v'v'}(\omega_k, \mathbf{k})$$

$$\Delta_{ij}^{vv}(\mathbf{k}, \omega_k) = \frac{P_{ij}(\mathbf{k})D(k)}{(i\omega_k + \nu k^2)(-i\omega_k + \nu k^2)}, \Delta_{ij}^{v'v'}(\mathbf{k}, \omega_k) = 0,$$

$$\Delta_{ij}^{vv'}(\mathbf{k}, \omega_k) = \frac{P_{ij}(\mathbf{k})}{-i\omega_k + \nu k^2}, \Delta_{ij}^{v'v}(\mathbf{k}, \omega_k) = \frac{P_{ij}(\mathbf{k})}{i\omega_k + \nu k^2}$$

# Turbulence: Feynman graphs



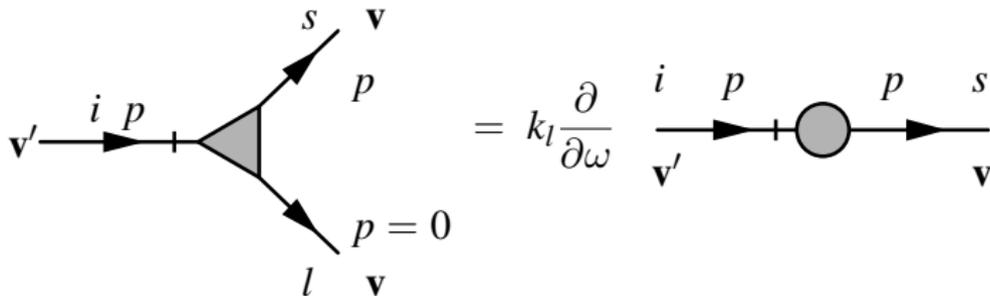
$$\equiv V_{ijl} = i(k_j \delta_{il} + k_l \delta_{ij})$$

- Vertex responsible for nonlinear interactions among velocity fluctuations
- Pair correlation function of velocity field with one-loop precision



- Ward identity

$$\Gamma_{isl}(p, p, 0) = k_l \frac{\partial}{\partial \omega} \Gamma_{is}(p)$$



- Renormalization group approach

$$\left[ \mu \frac{\partial}{\partial \mu} + \beta(g) \frac{\partial}{\partial g} + \gamma_\nu(g) \nu \frac{\partial}{\partial \nu} \right] \mathcal{S}_p(r) = 0$$

$$\beta(g) = g(-2\epsilon + 3\gamma_\nu)$$

$$s \frac{d\bar{g}}{ds} = \beta(\bar{g}), \quad \bar{g}|_{s=1} = g, \quad s \frac{d\bar{\nu}}{ds} = \gamma_\nu(\bar{g}), \quad \bar{\nu}|_{s=1} = \nu$$

- $s \equiv p/\mu$

$$\bar{\nu}(p) = \nu e^{\int_{\bar{g}}^g \frac{\gamma_{\nu}(x)}{\beta(x)} dx} = \left( \frac{g_0 \nu_0^3}{\bar{g} p^{2\epsilon}} \right)^{1/3}$$

- $\bar{g} \rightarrow g_*$  – perturbative calculations
- $\bar{\nu} \rightarrow \nu_*$
- $\gamma_{\nu}(g_*) = \frac{2\epsilon}{3}$

# Renormalization group technique

- in the vicinity of the fixed point  $r/l \gg 1$  scaling:

$$\left[ r \frac{\partial}{\partial r} + L \frac{\partial}{\partial L} + \Delta_p \right] \mathcal{S}_p(r) = 0$$

- solution:

$$\mathcal{S}_p(r) = (\mathcal{E}r)^{\Delta_p} f_p(r/L)$$

- $\Delta_p = p[\gamma_\nu - 1] = p[2\epsilon/3 - 1] \Rightarrow \epsilon = 2, \Delta_p = p[\gamma_\nu - 1] = p/3$

$$\mathcal{S}_2(r) = C_k (\mathcal{E}r)^{2/3}$$

# Kolmogorov constant and skewness factor

- Perturbative calculation of quantity  $A$  - anomalous exponents, amplitudes, fixed points
- $\epsilon$  - expansion

$$A(\epsilon, d) = \sum_{k=0}^{\infty} A_k(d) \epsilon^k$$

- $A_k(d)$  - singularities at dimension  $d = 2$  - Laurent series

$$A_k(d) = \sum_{l=0}^{\infty} a_{kl} \Delta^{l-k}, \quad (d - 2) \equiv 2\Delta$$

- double expansion in  $\epsilon, \Delta$  at fixed  $\zeta$

$$A(\epsilon, d) = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} \zeta^k a_{kl} \Delta^l, \quad \zeta \equiv \epsilon/\Delta$$

# Kolmogorov constant and skewness factor

- Definition of Kolmogorov constant

$$\mathcal{S}_2(r) = \left\langle |\mathbf{v}_r(\mathbf{r} + \mathbf{x}) - \mathbf{v}_r(\mathbf{x})|^2 \right\rangle = C_k \mathcal{E}^{2/3} r^{2/3}$$

$$\mathcal{S}_3(r) = \left\langle |\mathbf{v}_r(\mathbf{r} + \mathbf{x}) - \mathbf{v}_r(\mathbf{x})|^3 \right\rangle = -\frac{12}{d(d+2)} \mathcal{E} r$$

$$|\mathbf{v}_r(\mathbf{x})| = (\mathbf{v}(\mathbf{x}) \cdot \mathbf{r})/r, \quad r \equiv |\mathbf{r}|$$

- Definition of skewness factor

$$\mathcal{SF} = \mathcal{S}_3(r) / \mathcal{S}_2^{3/2}(r)$$

$$C_k = \left[ -\frac{12}{d(d+2)\mathcal{SF}} \right]^{2/3}$$

- Result

$$C_k \approx 1.889, (1.47) \quad \text{exp.} \approx 2.01$$

$$\mathcal{SF} \approx -0.308, (-0.45) \quad \text{exp.} \approx -0.28$$

L.Ts. Adzhemyan, M.Hnatich, and J.Honkonen, Eur. Phys. J. B **73** (2010), 275

# Operator product expansion

- Structure functions

$$\mathcal{S}_p(r) = (\mathcal{E}r)^{p/3} f_p(r/L)$$

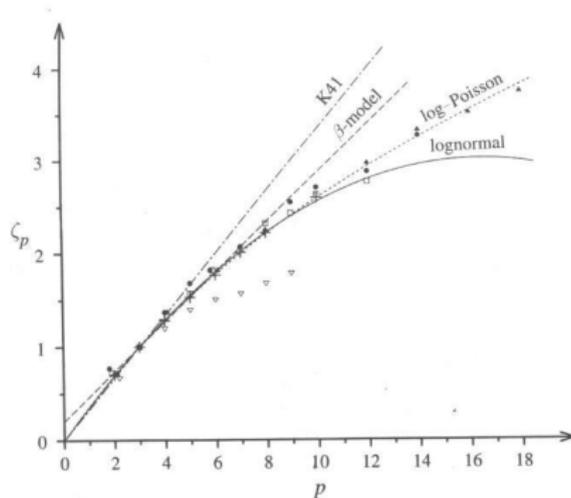
- Wilson operator product expansion:

$$f_p(r/L) = \sum_{i=1}^{\infty} C_i^p(r/L) \Delta_i^p, \quad r/L \ll 1$$

- $\Delta_i^p > 0 \Rightarrow f_p$  is a regular function at  $L \rightarrow \infty \Rightarrow$  corrections to the leading anomalies calculated in the framework of canonical RG approach
- in the theory of turbulence the situation is quite different: critical exponents of composite operators  $\Delta_i^p$  which describe velocity gradients are negative due to strong fluctuations of these gradients (intermittent behaviour)
- intermittency means that statistical properties of the turbulent velocity field are dominated by rare spatiotemporal configurations, in which the regions with strong turbulent activity have exotic fractal geometry and are embedded into the vast regions with regular laminar flow

# Anomalous multiscaling

- Dangerous composite operators in the SNS model occur only for finite values of the RG expansion parameter  $\epsilon$
- Dangerous operators enter into the operator product expansions in the form of infinite families with the spectrum of critical dimensions unbounded from below, and the analysis of the large  $L$  behaviour implies the summation of their contributions
- This is clearly not a simple problem and it requires considerable improvement of the present technique
- consequence: anomalous multiscaling  $\Leftrightarrow$  intermittency  $\Leftrightarrow$  multifractality
- this is an open problem in theory of developed turbulence



Obr. : Intermittency

$$S_p(r) = \mathcal{E}^{p/3} r^{p/3} f_p(r/L), \quad f_p(r/L) \sim (r/L)^{-\gamma_p}, \quad \zeta_p = p/3 - \gamma_p$$

- Advection of passive scalar field by turbulent flow
- Stochastic equation

$$\partial_t \theta + (\mathbf{v} \cdot \nabla) \theta = \nu_0 \Delta \theta + f$$

$$\langle f(x) f(x') \rangle = \delta(t - t') C(\mathbf{x} - \mathbf{x}' / L)$$

$$\langle \mathbf{v}(x) \mathbf{v}(x') \rangle = D_v(\mathbf{x} - \mathbf{x}')$$

- action functional

$$S(\theta, \theta', \mathbf{v}) = \theta' D_\theta \theta' / 2 + \theta' [-\partial_t + \nu_0 \Delta - (\mathbf{v} \cdot \nabla)] \theta - \mathbf{v} \cdot D_v^{-1} \cdot \mathbf{v} / 2$$

- Solution of basic RG equation for SF  $\mathcal{S}_{2p}$
- Their asymptotic behavior for  $r/l \gg 1$  and any fixed  $r/L$  is given by IR stable fixed points of the RG equations :

$$\mathcal{S}_{2p}(r) \sim r^{p(2-\epsilon)} f_{2p}(r/L), \quad r/l \gg 1$$

- Operator product expansion

$$f_{2p}(r/L) = \sum_{F_k} C_{F_k}(r/L) (r/L)^{\Delta_k}, \quad r/L \rightarrow 0$$

- The leading composite operators

$$F_s = (\partial_i \theta \partial_i \theta)^s \quad \Delta_s = -s\gamma_\nu^* + \gamma_{F_s}^*, \quad s = 1 \dots p$$

- $\Delta_s < 0 \Rightarrow$  anomalous scaling
- Multiplicative renormalization of  $F$ :  $F_s = Z_{sl} F_l^R$

# Calculations of renormalization constants

- Matrix of renormalization constants  $Z_{sl}$  are determined up to two loop approximation by the divergent parts of Feynman diagrams:

$$\Gamma^{(1)} = \frac{1}{2} \text{ (triangle diagram) } + \Gamma^{(2)} = \frac{1}{2} \text{ (triangle)} + \frac{1}{2} \text{ (triangle with internal dashed line)} + \text{ (triangle with internal loop)} + \text{ (triangle with external loop)} + \text{ (triangle with vertical internal line)} + \frac{1}{8} \text{ (triangle with two internal lines)}$$

# Critical dimensions

- Anomalous  $\gamma_{F_s}^*$  and critical dimensions  $\Delta_s$  are determined via eigenvalues of  $Z_{sl}$
- Complete two-loop calculation of the critical dimensions of the composite operators  $F_s$  for arbitrary values of  $s, d$ :

$$\Delta_s = \Delta_s^{(1)}\epsilon + \Delta_s^{(2)}\epsilon^2$$

$$\Delta_s^{(1)} = \frac{-s(s-1)}{(d+2)} \quad \Delta_s^{(2)} < 0$$

- all  $\Delta_s$  are negative already at small  $\epsilon$
- Infinity series of OPE for SF  $S_{2p}$  truncate at  $p$  and CO  $F_p$  gives leading singular contribution  $\Delta_p$  into asymptotic behaviour of scaling function at  $r/L \ll 1$

- QFT - effective approach for investigation of the problems of stochastic dynamics and developed turbulence
- feedback for development of QFT methods - e.g. double (triple) expansion
- improvement of multi-loop computational schemes

Thank you for your attention

*SPASIBO*

*ĎAKUJEM ZA POZORNOST*