Fundamental concepts of phase transitions, such as order parameters, spontaneous symmetry breaking, scaling transformations, conformal symmetry and anomalous dimensions, have deeply changed the modern vision of many areas of physics, leading to remarkable developments in statistical mechanics, elementary particle theory, condensed matter physics and string theory. This self-contained book provides a thorough introduction to the fascinating world of phase transitions and frontier topics of exactly solved models in statistical mechanics and quantum field theory, such as renormalization groups, conformal models, quantum integrable systems, duality, elastic S-matrices, thermodynamic Bethe ansatz and form factor theory. The clear discussion of physical principles is accompanied by a detailed analysis of several branches of mathematics distinguished for their elegance and beauty, including infinite dimensional algebras, conformal mappings, integral equations and modular functions.

Besides advanced research themes, the book also covers many basic topics in statistical mechanics, quantum field theory and theoretical physics. Each argument is discussed in great detail while providing overall coherent understanding of physical phenomena. Mathematical background is made available in supplements at the end of each chapter, when appropriate. The chapters include problems of different levels of difficulty. Advanced undergraduate and graduate students will find this book a rich and challenging source for improving their skills and for attaining a comprehensive understanding of the many facets of the subject.

Giuseppe Mussardo is Professor of Theoretical Physics at the International School for Advanced Studies (ISAS) in Trieste.

## REVIEWS OF THE FIRST EDITION

'The book is well suited to provide access into this fascinating field of research and at the same time leads its readers all the way to the forefront of present research. Such a book will provide a solid basis as a textbook for an advanced course in statistical physics, giving the lecturer an ample choice of topics supplemented by problem sets and references to the original literature.'

Holger Frahm, Leibniz University, Hannover

'I am very impressed with the contents of this book—it is certainly needed. The author is a good writer and can explain things well. From the scientific point of view the quality is outstanding.'

Alexei Tsvelik, Brookhaven National Laboratory

'The author is an excellent physicist who has contributed very significantly to the field, and has always shown a passion for pedagogy. He is one of a handful of people who look beyond formal theory and think in terms of physics, always trying to push the boundaries of our knowledge. I am sure this book will become a most useful and successful text for graduate students and researchers.'

Hubert Saleur, University of Southern California

Cover image: A field configuration in the continuum limit of lattice statistical models





## Part 1 Preliminary Notions

1	Introduction	3
	1.1 Phase Transitions	4
	1.2 The Ising Model	19
	1.3 Ernst Ising	21
	Appendix 1.A. Ensembles in Classical Statistical Mechanics	22
	Appendix 1.B. Ensembles in Quantum Statistical Mechanics	27
	Problems	41
2	One-dimensional Systems	48
	2.1 Recursive Approach	48
	2.2 Transfer Matrix	55
	2.3 Series Expansions	64
	2.4 Critical Exponents and Scaling Laws	66
	2.5 The Potts Model	67
	2.6 Models with $O(n)$ Symmetry	73
	2.7 Models with $Z_n$ Symmetry	81
	2.8 Feynman Gas	84
	Appendix 2.A. Special Functions	86
	Appendix 2.B. n-dimensional Solid Angle	93
	Appendix 2.C. The Four-colour Problem	95
	Problems	102
3	Approximate Solutions	106
	3.1 Mean Field Theory of the Ising Model	106
	3.2 Mean Field Theory of the Potts Model	112
	3.3 Bethe-Peierls Approximation	116
	3.4 The Gaussian Model	120
	3.5 The spherical model	130
	Appendix 3.A. The Saddle Point Method	137
	Appendix 3.B. Brownian Motion on a Lattice	141
	Problems	154

## Part 2 Bi-dimensional Lattice Models

4	Duality of the Two-dimensional Ising Model	161
	4.1 Peierls Argument	162
	4.2 Duality Relation in Square Lattices	163
	4.3 Duality Relation: Hexagonal and Triangular Lattices	170
	4.4 Star-triangle Identity	172
	4.5 Ising Model Critical Temperature: Triangle and Hexagonal Lattices	174
	4.6 Duality in Two Dimensions	176
	Appendix 4.A. Numerical Series	183
	Appendix 4.B. Poisson Sum Formula	184
	Problems	186
5	Combinatorial Solutions of the Ising Model	189
	5.1 Combinatorial Approach	189
	5.2 Dimer Method	200
	Problems	209
6	Transfer Matrix of the Two-dimensional Ising Model	211
	6.1 Baxter's Approach	212
	6.2 Eigenvalue Spectrum at the Critical Point	223
	6.3 Away from the Critical Point	227
	6.4 Yang-Baxter Equation and R-matrix	227
	Problems	233
Pa	art 3 Quantum Field Theory and Conformal Invariance	
7	Quantum Field Theory	237
	7.1 Motivations	237
	7.2 Order Parameters and Lagrangian	239
	7.3 Field Theory of the Ising Model	243
	7.4 Correlation Functions and Propagator	246
	7.5 Perturbation Theory and Feynman Diagrams	250
	7.6 Legendre Transformation and Vertex Functions	256
	7.7 Spontaneous Symmetry Breaking and Multi-criticality	259
	7.8 Renormalization	264
	7.9 Field Theory in Minkowski Space	267
	7.10 Particles	272
	7.11 Correlation Functions and Scattering Processes	276
	Appendix 7.A. Feynman Path Integral Formulation	278
	Appendix 7.B. Relativistic Invariance	280
	Appendix 7.C. Noether Theorem	283
	Problems	285

8	Rend	ormalization Group	289
	8.1	Introduction	289
	8.2	Reducing the Degrees of Freedom	291
	8.3	Transformation Laws and Effective Hamiltonians	292
	8.4	Fixed Points	296
	8.5	The Ising Model	300
	8.6	The Gaussian Model	303
	8.7	Operators and Quantum Field Theory	304
	8.8	Functional Form of the Free Energy	307
	8.9	Critical Exponents and Universal Ratios	309
	8.10		313
	Proble	ems	317
9	Ferm	ionic Formulation of the Ising Model	210
011	9.1	Introduction	319
	9.1		319
	9.3	Transfer Matrix and Hamiltonian Limit Order and Disorder Operators	320
	9.4	Order and Disorder Operators Perturbation Theory	325
	9.5		327
	9.6	Expectation Values of Order and Disorder Operators  Diagonalization of the Hamiltonian	329
	9.7	Dirac Equation  Dirac Equation	331
	Proble		336
10			339
10	Confo	ormal Field Theory	341
	10.1	Introduction	341
	10.2	The Algebra of Local Fields	342
	10.3	Conformal Invariance	347
	10.4	Quasi-primary Fields	351
	10.5	Two-dimensional Conformal Transformations	353
	10.6	Ward Identity and Primary Fields	358
	10.7	Central Charge and Virasoro Algebra	362
	10.8	Representation Theory	368
	10.9	Hamiltonian on a Cylinder Geometry and Casimir Effect	378
	10.10	Entanglement Entropy	381
		dix 10.A. Moebius Transformations	386
	Proble		395
11	Minimal Conformal Models		399
	11.1	Introduction	399
	11.2	Null Vectors and Kac Determinant	400
	11.3	Unitary Representations	403

	11.4 Minimal Models	405
	11.5 Coulomb Gas	412
	11.6 Landau-Ginzburg Formulation	425
	11.7 Modular Invariance	429
	Appendix 11.A. Hypergeometric functions	437
	Problems	440
12	Conformal Field Theory of Free Bosonic and Fermionic Fields	443
	12.1 Introduction	443
	12.2 Conformal Field Theory of Free Bosonic Fields	443
	12.3 Conformal Field Theory of a Free Fermionic Field	455
	12.4 Bosonization	467
	Problems	471
13	Conformal Field Theories with Extended Symmetries	476
	13.1 Introduction	476
	13.2 Superconformal Models	476
	13.3 Parafermion Models	482
	13.4 Kac-Moody Algebra	489
	13.5 Conformal Models as Cosets	502
	Appendix 13.A. Lie Algebra	505
	Problems	516
14	The Arena of Conformal Models	518
	14.1 Introduction	518
	14.2 The Ising Model	518
	14.3 The Universality Class of the Tricritical Ising Model	530
	14.4 3-state Potts Model	533
	14.5 The Yang-Lee Model	537
	14.6 Conformal Models with $O(n)$ Symmetry	539
	Problems	542
Pai	rt 4 Away from Criticality	
15	In the Vicinity of the Critical Points	545
	15.1 Introduction	545
	15.2 Conformal Perturbation Theory	548
	15.3 Example: The Two-point Function of the Yang-Lee model	554
	15.4 Renormalization Group and $\beta$ -functions	556
	15.5 c-theorem	562
	15.6 Applications of the c theorem	565
	15.7 $\Delta$ theorem	572

16	Integr	rable Quantum Field Theories		575
	16.1	Introduction		575
	16.2	The Sinh-Gordon Model		576
	16.3	The Sine-Gordon Model		582
	16.4	The Bullogh-Dodd Model		588
	16.5	Integrability versus Non-integrability		590
	16.6	The Toda Field Theories		593
	16.7	Toda Field Theories with Imaginary Coupling Constant		604
	16.8	Deformation of Conformal Conservation Laws		606
	16.9	Multiple Deformations of Conformal Field Theories		615
	Proble	ms		619
17	S-ma	trix Theory		622
	17.1	Analytic Scattering Theory		623
	17.2	General Properties of Purely Elastic Scattering Matrices		634
	17.3	Unitarity and Crossing Invariance Equations		641
	17.4	Analytic Structure and Bootstrap Equations	1.03	646
	17.5	Conserved Charges and Consistency Equations		651
	Appen	dix 17.A. Historical Developments of the S-matrix Theory		655
	Appen	dix 17.B. Scattering Processes in Quantum Mechanics		659
	Appen	dix 17.C. n-particle Phase Space		664
	Proble	ms		672
18	Exact	S-matrices		676
	18.1	Yang-Lee and Bullogh-Dodd Models		676
	18.2	Φ <sub>1,3</sub> Integrable Deformation of the Conformal		
		Minimal Models $\mathcal{M}_{2,2n+3}$		680
	18.3	Minimal Models $\mathcal{M}_{2,2n+3}$ Multiple Poles		680 682
	18.3 18.4			
	24.7	Multiple Poles		682
	18.4	Multiple Poles S-matrices of the Ising Model		682 684
	18.4	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$		682 684 692
	18.4 18.5 18.6	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model		682 684 692 696
	18.4 18.5 18.6 18.7	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories		682 684 692 696 700
	18.4 18.5 18.6 18.7 18.8 18.9	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories		682 692 696 700 701
	18.4 18.5 18.6 18.7 18.8 18.9 18.10	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories Models with Internal $O(n)$ Invariance		682 692 696 700 701 704
	18.4 18.5 18.6 18.7 18.8 18.9 18.10 18.11	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories Models with Internal $O(n)$ Invariance S-matrix of the Sine-Gordon Model		682 692 696 700 701 704 710
	18.4 18.5 18.6 18.7 18.8 18.9 18.10 18.11	Multiple Poles $S$ -matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories Models with Internal $O(n)$ Invariance $S$ -matrix of the Sine-Gordon Model S-matrices for $\Phi_{1,3}$ , $\Phi_{1,2}$ , $\Phi_{2,1}$ Deformation of Minimal Models Elastic SUSY $S$ -matrix		682 692 696 700 701 704 710 715
19	18.4 18.5 18.6 18.7 18.8 18.9 18.10 18.11 18.12 Proble	Multiple Poles $S$ -matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories Models with Internal $O(n)$ Invariance $S$ -matrix of the Sine-Gordon Model S-matrices for $\Phi_{1,3}$ , $\Phi_{1,2}$ , $\Phi_{2,1}$ Deformation of Minimal Models Elastic SUSY $S$ -matrix		682 692 696 700 701 704 710 715 730
19	18.4 18.5 18.6 18.7 18.8 18.9 18.10 18.11 18.12 Proble	Multiple Poles S-matrices of the Ising Model The Tricritical Ising Model at $T \neq T_c$ Thermal Deformation of the 3-state Potts Model General Expression Toda Field Theories Non-relativistic Limit of Toda Field Theories Models with Internal $O(n)$ Invariance S-matrix of the Sine-Gordon Model S-matrices for $\Phi_{1,3}$ , $\Phi_{1,2}$ , $\Phi_{2,1}$ Deformation of Minimal Models Elastic SUSY S-matrix		682 692 696 700 701 704 710 715 730 739

	19.3	Recursive Equations	751
	19.4	The Operator Space	752
	19.5	Correlation Functions	754
	19.6	Form Factors of the Stress-energy Tensor	757
	19.7	Vacuum Expectation Values	759
	19.8	Ultraviolet Limit	763
	19.9	The Ising Model at $T \neq T_c$	766
	19.10	Form Factors of the Sinh-Gordon Model	772
	19.11	The Ising Model in a Magnetic Field	780
	Proble	ms assessment i de l'immedia de la anglia made Claighiu M	785
Par	t 5 Fir	nite Size Effects	
20	Thomas	androneia Datha Ancata	791
20	Inern	nodynamic Bethe Ansatz	LYLADA
	20.1	Introduction	791
	20.2	Casimir Energy	791
	20.3	Bethe Relativistic Wave Function	794
	20.4	Derivation of Thermodynamics	796
	20.5	The Meaning of Pseudo-energy	803
	20.6	Infrared and Ultraviolet Limits	806
	20.7	The Coefficient of Bulk Energy	808
	20.8	The General Form of the TBA Equations	811
	20.9	The Exact Relation $\lambda(m)$	814
	20.10	Examples	817
	20.11	Thermodynamics of the Free Field Theories	821
	20.12	L-channel Quantization	822
	20.13	LeClair-Mussardo Formula	828
	Proble		834
21	Bound	dary Field Theory	836
	21.1	Introduction	836
	21.2	Stress-energy Tensor in Boundary CFT	837
	21.3	Conformal Boundary Operators	839
	21.4	Conformal Boundary States	842
	21.5	Operator Product Expansion Involving a Boundary Operator	847
	21.6	Massive Integrable Boundary Field Theory	848
	21.7	Boundary States	850
	21.8	Massive Boundary Ising Model	851
	21.9	Correlation Functions	854
	Proble	ems	858

Part 6 Non-Integrable	e Aspects
-----------------------	-----------

22	Form	Factor Perturbation Theory	863
	22.1	Breaking Integrability	863
	22.2	Multiple Deformations of the Conformal Field Theories	865
	22.3	Form Factor Perturbation Theory	867
	22.4	First-order Perturbation Theory	871
	22.5	Non-locality and Confinement of the Excitations	874
	22.6	Multi-frequency Sine-Gordon Model	876
	Probles	ms	880
23	Partic	le Spectrum by Semi-classical Methods	882
	23.1	Introduction	882
	23.2	Kinks	883
	23.3	A Semi-classical Formula for the Kink Matrix Elements	888
	23.4	Universal Mass Formula	890
	23.5	Symmetric Wells	893
	23.6	Asymmetric Wells	897
	23.7	Double Sine-Gordon Model	901
	Proble	ms	910
24	Interacting Fermions and Supersymmetric Models		913
	24.1	Introduction	913
	24.2	Fermion in a Bosonic Background	914
	24.3	The Fermionic Bound States in $T=0$ Sector	918
	24.4	Symmetric Wells	921
	24.5	Supersymmetric Theory	923
	24.6	General Results in SUSY Theories	925
	24.7	Integrable SUSY Models	927
	24.8	Non-integrable Multi-frequency Super Sine-Gordon Models	930
	24.9	Phase Transition and Meta-stable States	933
	24.10	Summary	937
	Proble	ms	939
25	Trunc	ated Hilbert Space Approach	943
	25.1	Truncated Hamiltonians of Quantum Mechanics	944
	25.2	Truncated Hamiltonian of the Deformed Conformal Models	951
	25.3	Finite-size Mass Corrections	962
	25.4	The Scaling Region of the Ising Model	964
	Proble	ms	973
Ten	1000		975
me	lex		713