Ayşe Erzan Eser Aygün Istanbul Technical University

- Landau free energy expansion and "Field theoretic" RG a la Wilson
- Graph Laplacian, eigenvalue distribution, eigenvectors
- Integration and rescaling on deterministic hierarchical graphs
- Random graphs: Gaussian theory, replicas
- Critical behaviour

# Landau free energy expansion in the order parameter

$$H = \int_{\Omega} d\mathbf{x} \{ \frac{1}{2} \left[ r_o \psi^2(\mathbf{x}) - \psi(\mathbf{x}) \nabla^2 \psi \right] + u_o \psi^4(\mathbf{x}) \}$$
$$H_0 = \frac{1}{2} \int_0^{\Lambda} \frac{k^{d-1} dk}{(2\pi)^d} [r_o + k^2] \hat{\psi}^*(\mathbf{k}) \hat{\psi}(\mathbf{k})$$
$$H_{\text{int}} = u_0 \int_0^{\Lambda} d\mathbf{k}_1 \dots d\mathbf{k}_4 \hat{\psi}(\mathbf{k}_1) \dots \hat{\psi}(\mathbf{k}_4) \delta(\sum_{i=1}^4 \mathbf{k}_i)$$
where  $\hat{\psi}(\mathbf{k}) = \mathsf{F}.\mathsf{T}.\psi(\mathbf{x})$ 

Integrate out the small wavelength (large k) fluctuations

$$Z = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \prod_{0 \le |\mathbf{k}| \le \Lambda/b} d\hat{\psi}_{\mathbf{k}}^{\mathsf{lower}} \prod_{\Lambda/b < |\mathbf{k}| \le \Lambda} d\hat{\psi}_{\mathbf{k}}^{\mathsf{upper}} e^{-H}$$

The density of states  $\sim k^{d-1}$  is scale free!

Rescale to restore original Hamiltonian  $\rightarrow$  renormalized coupling constants r and u

Try similar scheme on networks?

 $\bullet$  The analogue of  $(-1\times)$  the Laplacian on arbitrary networks is given by

$$L = D - A$$

• A is the adjacency matrix  $D_{ij} = \delta_{ij}d_i$  $d_i$  is the degree of the *i*th node; i = 1, ..., N

The normalized graph Laplacian is defined to be

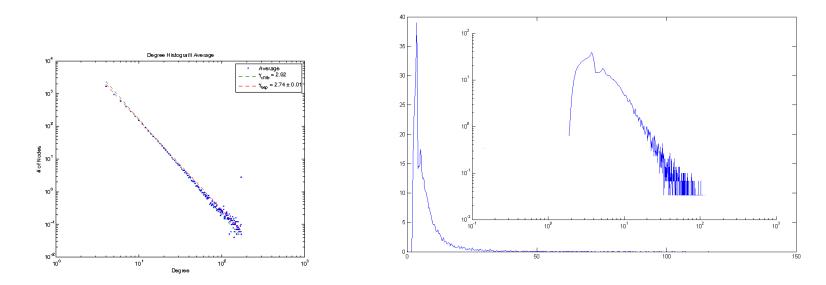
$$\tilde{L} = D^{-1}L = I - D^{-1}A$$

where I is the identity matrix.

• 
$$\sum_{j} L_{ij} = 0$$

- Eigenvectors  $L \mathbf{u}_{\lambda} = \lambda \mathbf{u}_{\lambda}$  orthagonal  $\mathbf{u}_{\lambda}^{\dagger} \mathbf{u}_{\lambda'} = \delta_{\lambda,\lambda'}$
- $\lambda_0 = 0$ ,  $\lambda_1 > 0$  (connected NW),  $0 < \lambda_1 \leq \lambda_2 \dots \lambda_N \equiv \Lambda$
- $u_{\lambda_0}(i) = \text{const.}$
- $\sum_{i} u_{\lambda}(i) = 0$  for  $\lambda \neq 0$
- In general,  $u_{\lambda_k}(i)u_{\lambda_l}(i)\ldots u_{\lambda_m}(i) \neq u_{\lambda_n}(i)$  for some n.
- Eigenvectors of the normalized Laplacian  $\mathbf{v}^{\dagger}_{\mu}D\mathbf{v}_{\mu'} = \delta_{\mu,\mu'}$
- Eigenvalues  $\mu_0 = 0$ ,  $0 < \mu_1 \le \mu_2 \dots \mu_N \le 2$ .

#### Degree distribution and Laplacian eigenvalue spectra for a "scale free" network

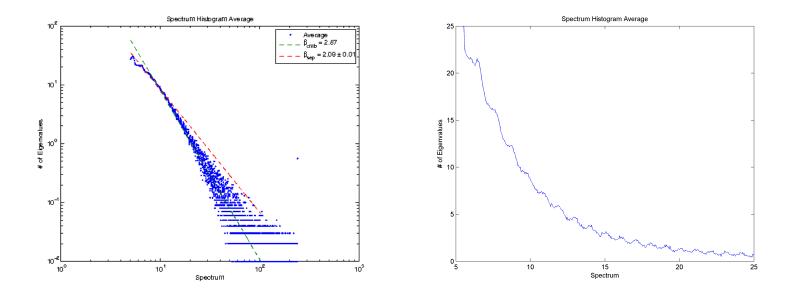


Preferential attachment(BA) model

m0 = 5, m = 5 N = 5000, 100 realizations.

The Laplace spectrum is not scale free; exponential crosses over to power law

### Tail end of the Laplace spectrum



a) superposition, 100 realizations b) averaged to display fine structure.

Self similar curve

$$f(z) \sim f_0(z) + \sum_{n=0}^N \frac{1}{a^n} \sum_m^M g[b^n(z - m/b^n)]$$

#### Expand the order parameter in terms of the eigenvectors of the Laplacian

Consider just a Gaussian model

$$H_0 = \frac{1}{2} \sum_{i}^{N} \psi(i) [r_o + L] \psi(i) = \frac{1}{2} \int_0^{\Lambda} \rho(\lambda) d\lambda \widehat{\psi}(\lambda) [r_o + \lambda] \widehat{\psi}(\lambda)$$

- $\widehat{\psi}(\lambda) = \frac{1}{N} \sum_{i}^{N} \psi(i) u_{\lambda}(i)$
- $\rho(\lambda) = \sum_{i}^{N} \delta(\lambda \lambda_{i})$

## Gaussian theory

- Integrate out the coefficients  $\widehat{\psi}_{\lambda}$  for  $\lambda > \Lambda/s$
- Assume  $ho(s\lambda) \sim s^{-\beta}
  ho(\lambda)$
- $\beta$  depends on the degree distribution
- Fix the renormalization factors by requiring the coefficient of the  $\lambda$  term in the Hamiltonian to remain constant
- $r=sr_0$  giving  $\nu'=1$  for any  $\beta$  correct within Gaussian or MF theory.
- f.p. again Gaussian to first order in  $u_0$ .

- Introduce replicas and average over the realizations of the stochastic network
- Consider hierarchical networks obtained by successive decorations for which the spectrum can be computed iteratively.

$$Z^{n} = \int_{-\infty}^{\infty} \prod_{\alpha=1}^{n} \prod_{\lambda} d\hat{\psi}_{\lambda}^{(\alpha)} e^{-\sum_{\alpha} H_{0}^{\alpha}}$$
$$\sum_{\alpha} H_{0}^{\alpha} = \frac{1}{2} \int_{0}^{\Lambda} \sum_{i}^{N} \sum_{\alpha}^{n} \hat{\psi}_{z}^{(\alpha)} (r_{0} + z) \hat{\psi}_{z}^{(\alpha)} \delta(z - \lambda_{i})$$

Assuming that a limiting distribution  $\rho(\lambda)$  exists, and approximating the distribution over different realizations of the spectrum by  $\mathcal{P}(\{\lambda_i\})\prod_i d\lambda_i = \prod_i p(\lambda_i)d\lambda_i$ 

$$\langle Z^n \rangle = \int_0^\infty \prod_i p(\lambda_i) d\lambda_i Z^n$$

Evaluating the expectation value by means of a cumulant expansion up to second order gives, for the effective Hamiltonian

$$\int_{0}^{\Lambda_{\max}} dz \rho(z) \left[r_{0}+z\right] \sum_{\alpha} \left[\widehat{\psi}^{(\alpha)}(z)\right]^{2} + \int_{0}^{\Lambda_{\max}} dz \rho(z) z^{2} \sum_{\alpha,\beta} \left[\widehat{\psi}^{(\alpha)}(z)\right]^{2} \left[\widehat{\psi}^{(\beta)}(z)\right]^{2}$$

Note, however that there is no small parameter in which to expand the fourth order term.

 $\lambda' = T_s(\lambda)$ , a nonlinear transformation parametrized by the scale factor s calls for an initial  $\lambda$ -dependent temperature like coupling constant,  $r(\lambda)$ .

Under graph decoration, Matrix extension transformation yields all the new eigenvalues obtained in terms of the existing ones

The spectrum of the *normalized* Laplacian is given by the preimages of the *decimation* transformation  $\lambda = R(\lambda')$ , and converges to the Julia set of  $R^{-1}$  as  $N \to \infty$ .

See:

- N. Bajorin, T. Chen, ...A. Teplyaev, J. Phys.A (2008)
- Z. Zhang et al., *PRE* **80**, (2009)

The Julia set is chaotic. Thus there is no smooth way in which to rescale existing eigenvalues to restore the integratedout ones.

The  $\lambda$ -dependent temperature a way to understand the critical regions with power law behaviour of correlations obtained by Real Space RG on scale free networks.