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PHASE DIAGRAM OF THE  $Z(4)$  FERROMAGNET  
IN ANISOTROPIC SQUARE LATTICE

by

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ABSTRACT

Within a real-space renormalisation-group (RG) scheme, we study the criticality of the ferromagnetic  $Z(4)$  model on anisotropic square lattice. We use a RG cluster which has already proved to be very efficient for the Potts model on the same lattice. The establishment of the RG recurrence relations is greatly simplified through the break-collapse method. The phase diagram (exhibiting ferromagnetic, paramagnetic and nematic-like phases) recovers all the available exact results, and is believed to be a high precision one everywhere. If the model is alternatively thought as being associated with a particular hierarchical lattice rather than with the square one, then it is exact everywhere.

Key-words :  $Z(4)$  model ; phase diagram ; renormalisation group ;  
anisotropic square lattice.

I - INTRODUCTION

The  $Z(N)$  model unifies in a single framework a large amount of theoretically and experimentally important statistical models (e.g., bond percolation, random resistor networks, spin  $1/2$  Ising,  $N$ -state Potts, clock, and classical XY models) which are recovered as particular cases. It has attracted, during last years, a certain amount of effort (Wu and Wang 1976 ; Elitzur et al. 1979, Savit 1980 ; Cardy 1980 ; Alcaraz and Köberle. 1980, 1981 ; Rujan et al.. 1981 ; Alcaraz and Tsallis 1982 ; Baltar et al.. 1984 ; Mariz et al.. 1985), mainly addressing the square lattice, whose study is simplified because of self-duality. The  $Z(N)$  model coincides with the  $N$ -state Potts model up to  $N = 3$ , and starts being more general (more than one coupling constant) at  $N = 4$ , which is the case presently addressed (two coupling constants). The phase diagram of the  $Z(4)$  ferromagnet in square lattice is known to present three phases, namely the paramagnetic (P ;  $Z(4)$  symmetry), the nematic-like or intermediate (I ;  $Z(2)$  symmetry) and the ferromagnetic (F ; completely broken symmetry) ones. The full phase diagram is constituted by second or higher order phase transitions. For the isotropic square lattice, the P-F critical line is completely determined by self-duality arguments ; furthermore, duality strictly relates the analytically still unknown I-F and I-P lines (although a numerically quite precise determination has been recently undertaken by Mariz et al. 1985). The P-F, I-F and I-P lines join at a multicritical point, which precisely is the 4-state Potts ferromagnet critical point.

For the anisotropic square lattice (not necessarily equivalent X and Y crystalline axes, each one of which carries two coupling constants) the situation is as follows. The P-F critical frontier (critical volume in a 4-dimensional parameter space) is invariant under duality but its

points are not in general self-dual, and therefore duality arguments are not sufficient for establishing its analytical expression. The I-F and I-P critical volumes still transform, through duality, one into the other. The P-F, I-F and I-P critical volumes join at a multicritical surface, one line of which corresponds to the anisotropic square lattice 4-state Potts ferromagnetic critical line.

The criticality of the Z(4) ferromagnet on the isotropic square lattice has been recently studied (Mariz et al. 1985) within a real space renormalisation-group (RG) formalism based on the well known self-dual Wheatstone bridge cluster ; that treatment recovers all the available exact results for the corresponding phase diagram, and is on the whole quite satisfactory. Along similar lines, we discuss, in the present paper, the criticality corresponding to the anisotropic square lattice ; to do so we use a different self-dual cluster, particularly well adapted to this more general situation, and which has already proved its efficiency for the Potts model (Oliveira and Tsallis, 1982).

In Section 2, we introduce the model and the RG formalism, in Section 3 we present the main results, and we finally conclude in Section 4.

## II - MODEL AND RG FORMALISM

A convenient form for the Z(4) (symmetric Ashkin-Teller model) ferromagnet (dimensionless) Hamiltonian is the following one (Alcaraz and Tsallis 1982) :

$$\frac{J\mathcal{H}}{k_B T} = \sum_{\langle i,j \rangle_x} [ K_1^x - K_1^x(\sigma_i \sigma_j + \tau_i \tau_j) - 2K_2^x \sigma_i \sigma_j \tau_i \tau_j ] + \sum_{\langle i,j \rangle_y} [ K_1^y - K_1^y(\sigma_i \sigma_j + \tau_i \tau_j) - 2K_2^y \sigma_i \sigma_j \tau_i \tau_j ] \quad (1)$$

where  $T$  is the temperature,  $\langle 1, j \rangle_x$  and  $\langle 1, j \rangle_y$  run over all the pairs of first-neighbouring (respectively along the  $x$  and  $y$  axes) sites on a square lattice,  $\sigma_i = \pm 1$ ,  $\tau_i = \pm 1$  ( $\forall i$ ),  $K_1^x \geq 0$ ,  $K_1^y \geq 0$ ,  $K_1^x + 2K_2^x \geq 0$  and  $K_1^y + 2K_2^y \geq 0$  (the dimensionless coupling constants  $K$ 's are related to the corresponding dimensional ones through  $K \equiv J/k_B T$ ). Let us also introduce the operationally convenient variables (vector transmissivity, Alcaraz and Tsallis 1982),  $\vec{t}^x \equiv (1, t_1^x, t_2^x, t_3^x)$  and  $\vec{t}^y \equiv (1, t_1^y, t_2^y, t_3^y)$  through

$$t_1^Y = t_3^Y \equiv \frac{1 - e^{-4K_1^Y}}{1 + 2e^{-2(K_1^Y + 2K_2^Y)} + e^{-4K_1^Y}} \quad (\gamma = x, y) \quad (2.a)$$

and

$$t_2^Y \equiv \frac{1 - 2e^{-2(K_1^Y + 2K_2^Y)} + e^{-4K_1^Y}}{1 + 2e^{-2(K_1^Y + 2K_2^Y)} + e^{-4K_1^Y}} \quad (\gamma = x, y) \quad (2.b)$$

This vector transmissivity generalizes the scalar one used by Tsallis and Levy 1981 for the Potts model. Hamiltonian (1) contains several interesting particular cases, namely the 4-state Potts model

( $K_1^Y = 2K_2^Y$ , hence  $t_1^Y = t_2^Y$ ) as well as three versions of the spin 1/2 Ising model (Ising 1 :  $K_2^Y = 0$ , hence  $t_2^Y = (t_1^Y)^2$  ; Ising 2 :  $K_1^Y = 0$ , hence  $t_1^Y = 0$  ; Ising 3 :  $K_2^Y = \infty$ , hence  $t_2^Y = 1$ ).

Let us now establish relationships we shall be needing later on.

Consider a series (parallel) array of two bonds with transmissivities  $\vec{t}^{(1)}$  and  $\vec{t}^{(2)}$  : the equivalent transmissivity  $\vec{t}^{(s)}$  ( $\vec{t}^{(p)}$ ) is given by (Alcaraz and Tsallis 1982 ; Mariz et al. 1985) :

$$t_r^{(s)} = t_r^{(1)} t_r^{(2)} \quad (r = 1, 2) \quad (\text{series}) \quad (3)$$

and

$$t_1^{(p)} = \frac{t_1^{(1)} + t_1^{(2)} + t_1^{(1)} t_2^{(2)} + t_1^{(2)} t_2^{(1)}}{1 + 2t_1^{(1)} t_1^{(2)} + t_2^{(1)} t_2^{(2)}} \quad (\text{parallel}) \quad (4.a)$$

$$t_2^{(p)} = \frac{t_2^{(1)} + t_2^{(2)} + 2t_1^{(1)} t_1^{(2)}}{1 + 2t_1^{(1)} t_1^{(2)} + t_2^{(1)} t_2^{(2)}} \quad (\text{parallel}) \quad (4.b)$$

Equations (4) can be conveniently re-written as follows :

$$t_r^{(p)D} = t_r^{(1)D} t_r^{(2)D} \quad (r = 1,2) \quad (5)$$

where the dual transmissivity  $t^{\rightarrow D}$  is defined by :

$$t_1^D \equiv \frac{1 - t_2}{1 + 2t_1 + t_2} \quad (6.a)$$

and

$$t_2^D \equiv \frac{1 - 2t_1 + t_2}{1 + 2t_1 + t_2} \quad (6.b)$$

We can now go back to the anisotropic square lattice. To construct the RG recurrence relations (in the  $(t_1^x, t_2^x, t_1^y, t_2^y)$  space, for instance), we follow along the lines of the Potts model treatment of Oliveira and Tsallis 1982, and renormalise the cluster (two-rooted graph) indicated in Fig. 1(b) into the single bond indicated in Fig. 1(a). To be more explicit, we construct the present RG in such a way to preserve the two-body correlation functions (such a procedure is very efficient even for quantum systems : see for instance Caride et al. 1983), i.e. (along the x-axis) :

$$e^{\mathcal{H}'_{12}} = \text{Tr}_{3,4,5,6} e^{\mathcal{H}_{123456}} \quad (7)$$

where the renormalised (dimensionless) Hamiltonian  $\mathcal{H}'_{12}$  is given (excepted for an additive constant) by

$$\mathcal{H}'_{12} = K_1^{x'} - K_1^{x'} (\sigma_1 \sigma_2 + \tau_1 \tau_2) - 2K_2^{x'} \sigma_1 \sigma_2 \tau_1 \tau_2 \quad (8)$$

and the cluster (dimensionless) Hamiltonian  $\mathcal{H}_{123456}$  is given by

$$\begin{aligned} \mathcal{H}_{123456} = & 5K_1^x - K_1^x (\sigma_1 \sigma_5 + \tau_1 \tau_5 + \sigma_1 \sigma_4 + \tau_1 \tau_4 + \sigma_3 \sigma_4 + \tau_3 \tau_4 \\ & + \sigma_2 \sigma_3 + \tau_2 \tau_3 + \sigma_2 \sigma_6 + \tau_2 \tau_6) \\ & - 2K_2^x (\sigma_1 \sigma_5 \tau_1 \tau_5 + \sigma_1 \sigma_4 \tau_1 \tau_4 + \sigma_3 \sigma_4 \tau_3 \tau_4 \\ & + \sigma_2 \sigma_3 \tau_2 \tau_3 + \sigma_2 \sigma_6 \tau_2 \tau_6) \\ & + 4K_1^y - K_1^y (\sigma_1 \sigma_4 + \tau_1 \tau_4 + \sigma_3 \sigma_5 + \tau_3 \tau_5 + \sigma_4 \sigma_6 + \tau_4 \tau_6 \\ & + \sigma_2 \sigma_3 + \tau_2 \tau_3) \\ & - 2K_2^y (\sigma_1 \sigma_4 \tau_1 \tau_4 + \sigma_3 \sigma_5 \tau_3 \tau_5 + \sigma_4 \sigma_6 \tau_4 \tau_6 + \sigma_2 \sigma_3 \tau_2 \tau_3) \end{aligned} \quad (9)$$

We immediately see that the graph indicated in Fig. 1(b) is equivalent to that indicated in Fig. 1(c) where  $\vec{t}^{(s)}$  and  $\vec{t}^{(p)}$  are respectively given by Eq. (3) and Eqs. (4) with  $\vec{t}^{(1)} = \vec{t}^x$  and  $\vec{t}^{(2)} = \vec{t}^y$ . The next step is now to calculate the transmissivity (identified with  $\vec{t}^{x'}$ ) of the graph indicated in Fig. 1(c). We perform this through the break-collapse method (BCM), introduced by Tsallis and Levy 1981, for the Potts model, and recently extended by Mariz et al. 1985 to the Z(4) model (see Tsallis 1985 for a review). The transmissivity  $\vec{t}_1^{x'}$  is given by

$$\vec{t}_1^{x'} = \frac{N_1(\vec{t}_1^x, \vec{t}_2^x; \vec{t}_1^y, \vec{t}_2^y)}{D(\vec{t}_1^x, \vec{t}_2^x; \vec{t}_1^y, \vec{t}_2^y)} \quad (10.a)$$

and

$$\vec{t}_2^{x'} = \frac{N_2(\vec{t}_1^x, \vec{t}_2^x; \vec{t}_1^y, \vec{t}_2^y)}{D(\vec{t}_1^x, \vec{t}_2^x; \vec{t}_1^y, \vec{t}_2^y)} \quad (10.b)$$

where  $N_1$ ,  $N_2$  and  $D$  are to be determined. To do this we shall operate on the central bond of Fig. 1(c) (In fact, we could choose any other bond as well), and obtain the broken ( $t_1^x = t_2^x = 0$ ), the collapsed ( $t_1^x = t_2^x = 1$ ) and the pre-collapsed ( $t_1^x = 0, t_2^x = 1$ ) graphs, respectively indicated in Figs. 2(a)-(c). Let us note  $\vec{t}^{bb} \equiv (t_1^{bb}, t_2^{bb}) \equiv (N_1^{bb}/D^{bb}, N_2^{bb}/D^{bb})$ ,  $\vec{t}^{cc} \equiv (t_1^{cc}, t_2^{cc}) \equiv (N_1^{cc}/D^{cc}, N_2^{cc}/D^{cc})$  and  $\vec{t}^{bc} \equiv (t_1^{bc}, t_2^{bc}) \equiv (N_1^{bc}/D^{bc}, N_2^{bc}/D^{bc})$  the transmissivities respectively associated with the graphs of Fig. 2. The quantities  $N_1$ ,  $N_2$  and  $D$  we are looking for are given (BCM ; Mariz et al., 1985) by

$$N_r = (1 - t_2^x)N_r^{bb} + t_1^x N_r^{cc} + (t_2^x - t_1^x)N_r^{bc} \quad (r = 1,2) \quad (11)$$

and

$$D = (1 - t_2^x)D^{bb} + t_1^x D^{cc} + (t_2^x - t_1^x)D^{bc} \quad (12)$$

consequently the knowledge of  $N_r^{bb}$ ,  $D^{bb}$ ,  $N_r^{cc}$ ,  $D^{cc}$ ,  $N_r^{bc}$  and  $D^{bc}$  enables the calculation of  $N_r$  and  $D$ .

The transmissivities  $\vec{t}^{bb}$  and  $\vec{t}^{cc}$  are easily calculated (by using the series and parallel algorithms expressed in Eqs. (3) and (4)) as the respective graphs (Figs. 2(a) and 2(b)) are reducible in series and parallel operations. The transmissivity  $\vec{t}^{bc}$  is more complex, and has to be further reduced through the BCM (recursive use of the algorithm expressed in Eqs. (11) and (12)). All graphs reducible in series and parallel operations are straightforwardly calculated. Only one graph resists until the very last step, and this graph exclusively contains (0,1) bonds : the transmissivity of such a graph satisfies itself  $t_1 = 0$  and  $t_2 = 1$ . The problem is thus completely solved. We obtain



$$\begin{aligned}
N_1(t_1^x, t_2^x ; t_1^y, t_2^y) &= 2t_1^{(s)} t_1^{(p)} + 2t_1^{(s)} t_1^{(p)} t_2^{(s)} t_2^{(p)} \\
&+ [(t_1^{(s)})^2 + (t_1^{(p)})^2] t_1^x + 2(t_1^{(s)})^2 t_1^x t_2^{(p)} \\
&+ 2(t_1^{(p)})^2 t_1^x t_2^{(s)} + [(t_1^{(s)})^2 (t_2^{(p)})^2 + (t_1^{(p)})^2 (t_2^{(s)})^2] t_1^x \\
&+ 2(t_2^{(s)} + t_2^{(p)}) t_1^{(s)} t_1^{(p)} t_2^x \quad (13)
\end{aligned}$$

$$\begin{aligned}
N_2(t_1^x, t_2^x ; t_1^y, t_2^y) &= 2t_2^{(s)} t_2^{(p)} + 2(t_1^{(s)})^2 (t_1^{(p)})^2 \\
&+ [(t_2^{(s)})^2 + (t_2^{(p)})^2] t_2^x + 2(t_1^{(s)})^2 (t_1^{(p)})^2 t_2^x \\
&+ 4(t_2^{(s)} + t_2^{(p)}) t_1^{(s)} t_1^{(p)} t_1^x \quad (14)
\end{aligned}$$

and

$$\begin{aligned}
D(t_1^x, t_2^x ; t_1^y, t_2^y) &= 1 + (t_2^{(s)})^2 (t_2^{(p)})^2 + 2(t_1^{(s)})^2 (t_1^{(p)})^2 + 4t_1^{(s)} t_1^{(p)} t_1^x \\
&+ 4t_1^{(s)} t_1^{(p)} t_1^x t_2^{(s)} t_2^{(p)} + 2t_2^{(s)} t_2^{(p)} t_2^x + 2(t_1^{(s)})^2 (t_1^{(p)})^2 t_2^x \quad (15)
\end{aligned}$$

Summarising, the RG recursive relations are as follows :

$$t_1^{x'} = \frac{N_1(t_1^x, t_2^x ; t_1^y, t_2^y)}{D(t_1^x, t_2^x ; t_1^y, t_2^y)} \equiv f_1(t_1^x, t_2^x ; t_1^y, t_2^y) \quad (16)$$

$$t_2^{x'} = \frac{N_2(t_1^x, t_2^x ; t_1^y, t_2^y)}{D(t_1^x, t_2^x ; t_1^y, t_2^y)} \equiv f_2(t_1^x, t_2^x ; t_1^y, t_2^y) \quad (17)$$

$$t_1^{y'} = f_1(t_1^y, t_2^y ; t_1^x, t_2^x) \quad (18)$$

and

$$t_2^{y'} = f_2(t_1^y, t_2^y ; t_1^x, t_2^x) \quad (19)$$

where in the last two Eqs. we have taken into account the  $x \leftrightarrow y$  invariance of the square lattice. This set of four Eqs. completely determines the flow in the  $(t_1^x, t_2^x, t_1^y, t_2^y)$  space, and through it the phase diagram as well as the universality classes of our system.

In order to express the results in more familiar variables, it is convenient to introduce the following definitions :

$$\tau \equiv k_B T / J_1^x = 1 / K_1^x \quad (20)$$

$$\alpha_1 \equiv J_1^y / J_1^x = K_1^y / K_1^x \quad (21)$$

$$\alpha_2 \equiv \frac{J_1^y + 2J_2^y}{J_1^x + 2J_2^x} = \frac{K_1^y + 2K_2^y}{K_1^x + 2K_2^x} \quad (22)$$

$$\beta^x \equiv \frac{J_1^x + 2J_2^x}{J_1^x} = \frac{K_1^x + 2K_2^x}{K_1^x} \quad (23)$$

$$\beta^y \equiv \frac{J_1^y + 2J_2^y}{J_1^y} = \frac{K_1^y + 2K_2^y}{K_1^y} \quad (24)$$

where we remark that the following relationship holds :  $\alpha_2 / \alpha_1 = \beta^y / \beta^x$ . Our phase diagram can be also conveniently expressed in the  $(\tau, \alpha_1, \beta^x, \beta^y)$  space. Finally let us also introduce a convenient variable (Alicaraz and Tsallis 1982) through the following definition :

$$s(t_1, t_2) \equiv \frac{\ln(1 + 2t_1 + t_2)}{\ln 4} \quad (25)$$

Notice an interesting property, namely

$$s^D(t_1, t_2) \equiv s(t_1^D, t_2^D) = 1 - s(t_1, t_2) \quad (26)$$

### III - RESULTS

The RG flow exhibits three trivial (fully stable) fixed points, namely  $(t_1^x, t_2^x, t_1^y, t_2^y) = (0,0,0,0)$  (characterising the P phase),  $(1,1,1,1)$  (characterising the F phase) and  $(0,1,0,1)$  (characterising the I phase). The P-F critical 3 dimensional volume (in the 4-dimensional parameter space) is preserved through duality (and consequently through our RG which is constructed on a self-dual cluster), i.e., if  $(t_1^x, t_2^x, t_1^y, t_2^y)$  belongs to this volume, then  $(t_1^{xD}, t_2^{xD}, t_1^{yD}, t_2^{yD})$  given by

$$t_1^{xD} \equiv \frac{1 - t_2^x}{1 + 2t_1^x + t_2^x} \quad (27)$$

$$t_2^{xD} \equiv \frac{1 - 2t_1^x + t_2^x}{1 + 2t_1^x + t_2^x} \quad (28)$$

$$t_1^{yD} \equiv \frac{1 - t_2^y}{1 + 2t_1^y + t_2^y} \quad (29)$$

$$t_2^{yD} \equiv \frac{1 - 2t_1^y + t_2^y}{1 + 2t_1^y + t_2^y} \quad (30)$$

also belongs to it. However, excepting special cases, the points of this critical volume are not self-dual, i.e., in general

$(t_1^x, t_2^x, t_1^y, t_2^y) \neq (t_1^{xD}, t_2^{xD}, t_1^{yD}, t_2^{yD})$ . Due to this fact, duality arguments are not sufficient for establishing the analytical expression of the P-F critical volume. Two regions of this volume are constituted by self-dual points. These regions are :

i) the "anisotropic" self-dual surface, determined by

$$t_1^x = t_1^{yD} \quad (31.a)$$

and

$$t_2^x = t_2^{yD} \quad (31.b)$$

which imply  $s^x + s^y = 1$  with  $s^x \equiv s(t_1^x, t_2^x)$  and  $s^y \equiv s(t_1^y, t_2^y)$  where we have used definition (25). This surface contains the anisotropic Potts ferromagnet critical line for  $t_1^x = t_2^x$  and  $t_1^y = t_2^y$ , as well as the anisotropic Ising 1 ferromagnet critical line for  $t_2^x = (t_1^x)^2$  and  $t_2^y = (t_1^y)^2$  (both critical lines are exactly recovered within the present RG).

(ii) the "isotropic" self-dual surface, determined by

$$t_2^x = 1 - 2t_1^x \quad (32.a)$$

and

$$t_2^y = 1 - 2t_1^y \quad (32.b)$$

or equivalently by

$$s^x = s^y = 1/2 \quad (33)$$

On the intersection between the isotropic and anisotropic self-dual surfaces lays the already known P-F critical line of the Z(4) ferromagnet in isotropic square lattice ( $t_1^x = t_1^y$  and  $t_2^x = t_2^y$ ; see for instance Mariz et al. 1985). The whole situation is depicted in Fig. 3. A point which belongs to the P-F critical volume but does not lay on any of the self-dual surfaces is transformed, through duality (Eqs. (27)-(30)), on another point which also belongs to the P-F critical volume and which is located on the "other side" with respect to the anisotropic self-dual surface as well as with respect to the isotropic self-dual surface (such operation transforms  $(s^x, s^y)$  into  $(1-s^x, 1-s^y)$ ).

The P-F critical volume bifurcates at a multicritical surface, into two critical volumes, namely the I-P and I-F ones. These two volumes are transformed into each other through duality (Eqs. (27)-(30)) and,

excepting for the Ising limits and special parts of the bifurcation multicritical surface, do not contain regions constituted by self-dual points. Their analytical description is therefore far from trivial.

The analytical expression of the multicritical surface itself is unknown ; nevertheless it is easy to verify that the anisotropic Potts ferromagnet critical line ( $t_1^x = t_2^x = t_1^y = t_2^y$ ) belongs to it.

The RG flow within the critical volumes is as follows :

(i) almost all points of the P-F critical volume are attracted by the  $d = 2$  isotropic Ising 1 fixed point ( $t_1^x = t_1^y = \sqrt{t_2^x} = \sqrt{t_2^y} = \sqrt{2} - 1$ ), and therefore belong to the corresponding universality class (the present treatment yields for the correlation length critical exponent the value  $\nu_{\text{Ising}} = \ln 3 / \ln (29/13) \approx 1.369$ , to be compared with the exact value  $\nu_{\text{Ising}}^{\text{exact}} = 1$  ; we recall that the present RG linear scale factor  $b$  equals 3 (shortest distance between roots of the graph ; see Melrose 1983(a,b)); this result is exact for the hierarchical lattice defined by the recursive graph transformation indicated in Figs. 1 (a,b) (and the corresponding one for the  $y$ - axis), but is incorrect for the Bravais square lattice, which is known (Kohmoto et al. 1981) to be associated, for the isotropic case, with a continuously varying set of universality classes (this discrepancy could possibly disappear in the limit of increasingly large RG clusters).

(ii) almost all points of the I-P and I-F critical volumes are respectively attracted by the  $d = 2$  isotropic Ising 2 and Ising 3 fixed points (respectively at  $t_1^x = t_1^y = 0$  and  $t_2^x = t_2^y = \sqrt{2}-1$ , and at  $t_2^x = t_2^y = 1$  and  $t_1^x = t_1^y = \sqrt{2}-1$ ), and therefore belong to the  $d = 2$  Ising universality class, as expected from symmetry arguments.

(iii) almost all points of the bifurcation multicritical surface flow towards the  $d = 2$  isotropic 4-state Potts fixed points

$(t_1^x = t_2^x = t_1^y = t_2^y = 1/3)$ , and therefore belong to the corresponding universality class (we obtain  $v_{\text{Potts}} = \ln 3 / \ln(2193/857) \approx 1.169$ , to be compared with the exact value (den Nijs 1979),  $v_{\text{Potts}}^{\text{exact}} = 2/3$  for the Bravais square lattice).

(iv) all points of the P-F, I-P and I-F critical volumes yet uncovered by points (i)-(iii) either correspond to one or the other  $d=1$  fixed points  $[(t_1^x, t_2^x, t_1^y, t_2^y) = (1, 1, 0, 0), (0, 0, 1, 1), (0, 1, 0, 0), (0, 0, 0, 1), (1, 1, 0, 1), (0, 1, 1, 1)]$  and therefore belong to the standard  $N$ -state Potts one-dimensional universality class (we obtain  $v_{1D}^{\text{exact}} = 1$ ), or correspond to new unstable fixed points at the boundary of the physical region (real coupling constants), e.g.,  $(t_1^x, t_2^x, t_1^y, t_2^y) = (1/2, 0, 0, 1), (0, 1, 1/2, 0)$ .

The previous statements concerning the RG flow are illustrated on Fig. 4 for a few interesting invariant subspaces. Typical cuts of the full phase diagram are represented in Fig. 5 in the  $(\tau, \alpha_1, \beta^x, \beta^y)$  variables.

#### IV - CONCLUSION

The criticality of the  $Z(4)$  ferromagnet in anisotropic square lattice has been studied within a real-space renormalisation-group (RG) which preserves two-body correlation functions. To construct the RG recursive relations we have adopted a cluster (two-rooted graph) which has already proved its efficiency for the  $N$ -state Potts ferromagnet in the same Bravais lattice, and which presents several interesting features : (i) it is self-dual and reproduces consequently all the available exact results concerning the still unknown critical frontier associated with the square lattice, self-dual itself ; (ii) it presents a peculiar

x- and y- bond topological structure which, in the high anisotropy limit, exactly recovers the linear chain, therefore exhibiting  $d = 1 \leftrightarrow d = 2$  crossovers which are consistent with the symmetry-based expectations ;

(iii) it generates a hierarchical lattice whose fractal dimensionality  $d_f$  equals 2 ( $d_f \equiv \ln(\text{aggregation number}) / \ln b = \ln 9 / \ln 3 = 2$ ), coincident with that of the Bravais lattice which it is intended to approach.

In spite of the relative complexity of the cluster (6 spins and 9 bonds) and of the model (4 states per spin and 4 coupling constants) which yield to  $4^6 = 4096$  different configurations, it has been possible, through the use of the break-collapse method which greatly simplifies the analytical operational task, to establish by hand the RG explicit recursive relations with little effort. This set of equations enables the quick numerical calculation of an arbitrary point of the phase diagram (3 critical volumes separating the paramagnetic, intermediate nematic-like, and ferromagnetic phases in a 4-dimensional parameter space) as well as the qualitative discussion of the main special features (role played by the duality transformation, etc.). All these results are either known to be exact (e.g., the critical lines of the anisotropic Ising and Potts ferromagnet as well as the para-ferro critical line of the isotropic  $Z(4)$  model), or believed (by us) to be so (e.g., Eqs. (32)), or high precision ones everywhere for the anisotropic square lattice. The model being classical (in the sense that all relevant observables commute) and no proliferation of the coupling constants taking place, the whole phase diagram (as well as the critical exponents, which exhibit non neglectable discrepancies with those corresponding to the Bravais square lattice) is exact for the hierarchical lattice generated by the recursive graph transformation.

We are deeply indebted to A.M. Mariz for very valuable discussions. One of us (CT) acknowledges warm hospitality received at the Centre de Recherches sur les Très Basses Températures, with special thanks to R. Maynard.

CAPTIONS FOR FIGURES

Fig. 1 : Two-rooted graphs associated with the x-axis RG recursive relations (the y-axis ones are completely analogous), obtained by renormalising cluster (b) into cluster (a) (———— and ----- respectively represent the x- and y-bonds of the square lattice ; the arrows indicate the "entrances" and "exits" of the clusters ; ● and ○ respectively denote internal and terminal sites). Graph (c) is equivalent to graph (b) with....and ~~~~~ respectively representing series and parallel arrays of the x- and y-bonds.

Fig. 2 : Two-rooted graphs obtained by breaking ( $t_1^x = t_2^x = 0$  ; graph (a)), collapsing ( $t_1^x = t_2^x = 1$  ; graph (b)) and pre-collapsing ( $t_1^x = 1 - t_2^x = 0$  ; graph (c)) the  $\vec{t}^x$ -bond of graph of Fig.1(c). ~~~~~ represents a pre-collapsed bond.

Fig. 3 : Cuts of the "isotropic" and "anisotropic" self-dual surfaces with the  $t_2^{yD} = 0$  volume in the 4-dimensional  $(t_1^x, t_2^x, t_1^{yD}, t_2^{yD})$  space (or, equivalently, the  $(t_1^x, t_2^x, t_1^y, t_2^y)$  space). The "isotropic" ("anisotropic") surface is determined by  $t_2^x + 2t_1^x = t_2^y + 2t_1^y = 1$  ( $t_1^x = t_1^{yD}$  and  $t_2^x = t_2^{yD}$ ), and is so called because it satisfies  $s^x = s^y = 1/2$  ( $s^x + s^y = 1$ ).  $\tilde{P}$  and  $I_1$  respectively indicate the Potts and Ising 1 critical points, which lay on the isotropic Z(4) self-dual line (to which belongs its P-F critical line).

Fig. 4 : RG flow in the main invariant subspaces :  
 (a) isotropic Z(4) model ( $\tilde{P}$ ,  $I_1$ ,  $I_2$  and  $I_3$  respectively denote the Potts, Ising 1, Ising 2 and Ising 3 critical points ; the dashed area is unphysical) ; (b) anisotropic 4-state Potts model ;



(c) anisotropic Ising 1 model. P, F and I respectively indicate the paramagnetic, ferromagnetic and intermediate (nematic-like) phases ; ● and ■ respectively represent unstable and fully stable fixed points. Fig. (d) can indistinctively represent the flow in Fig. (b) (by respectively choosing  $s(t_1^x, t_1^x)$  and  $s(t_1^y, t_1^y)$  as abscissa and ordinate), as well as that in Fig. (c) (by respectively choosing  $s(t_1^x, (t_1^x)^2)$  and  $s(t_1^y, (t_1^y)^2)$  as abscissa and ordinate) ; it can also represent the flow associated with the Ising 2 model (by respectively choosing  $2s(0, t_2^x)$  and  $2s(0, t_2^y)$  as abscissa and ordinate ;  $t_1^x = t_1^y = 0$ ), as well as that of the Ising 3 model (by respectively choosing  $2s(0, t_1^x)$  and  $2s(0, t_1^y)$  as abscissa and ordinate ;  $t_2^x = t_2^y = 1$ ). (b),(c) and (d) : the (1,0) and (0,1) fixed points are the  $d = 1$  ones.

Fig. 5 : Typical cuts of the anisotropic Z(4) ferromagnet phase diagram.  $\tau \equiv k_B T/J_1^x$  is the reduced temperature ;  $\alpha_1$ ,  $\beta^x$  and  $\beta^y$  are defined in the text. The ferromagnetic (F), intermediate (I) and paramagnetic (P) phases respectively appear at low, intermediate and high temperatures. The I phase always disappears for  $\beta^x$  and  $\beta^y$  low enough.  $\beta^x = \beta^y = 1$  and 2 respectively recover the anisotropic Ising 1 ( $I_1$ ) and 4-state Potts ( $\tilde{P}$ ) critical lines. In the limit of high  $\beta^x$  and/or  $\beta^y$ , the I-P and I-F phase boundary asymptotically and respectively yield the anisotropic Ising 2 ( $I_2$ ) and Ising 3 ( $I_3$ ) critical lines. The  $\alpha_1 = \beta^y/\beta^x = 1$  case corresponds to the isotropic Z(4) ferromagnet. (a)  $\alpha_1 = 1$ , (b)  $\alpha_1 = 0.2$ , (c)  $\beta^x = \beta^y$ , (d)  $\beta^x = 2$ .

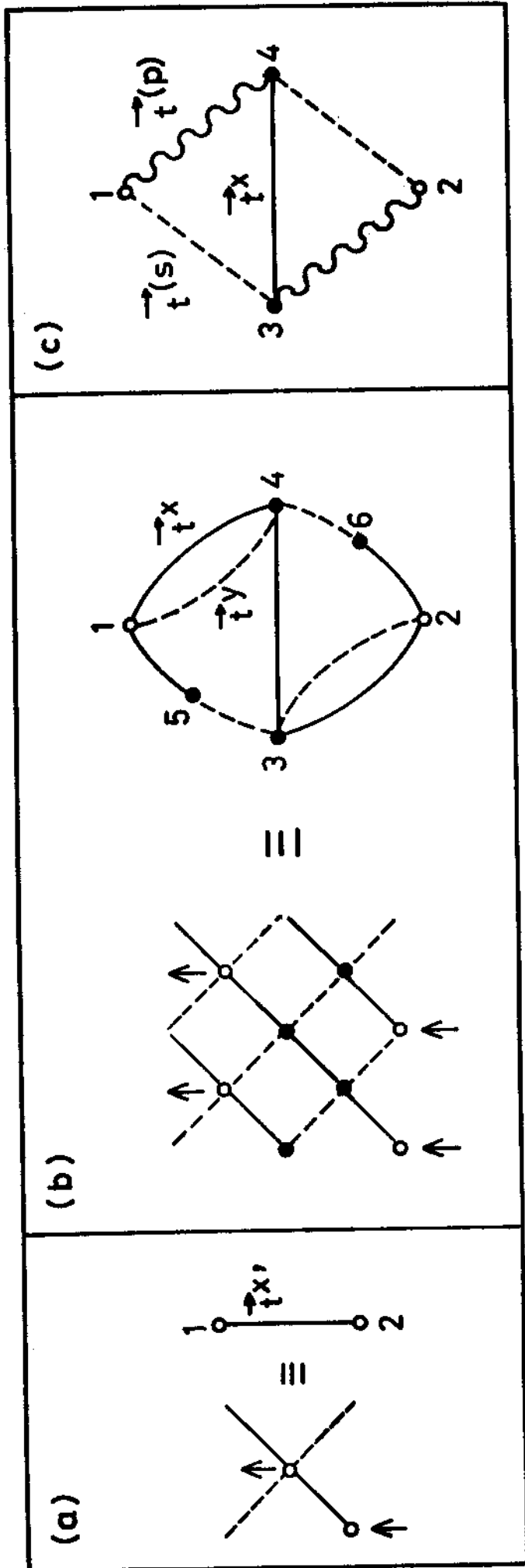


Fig.1

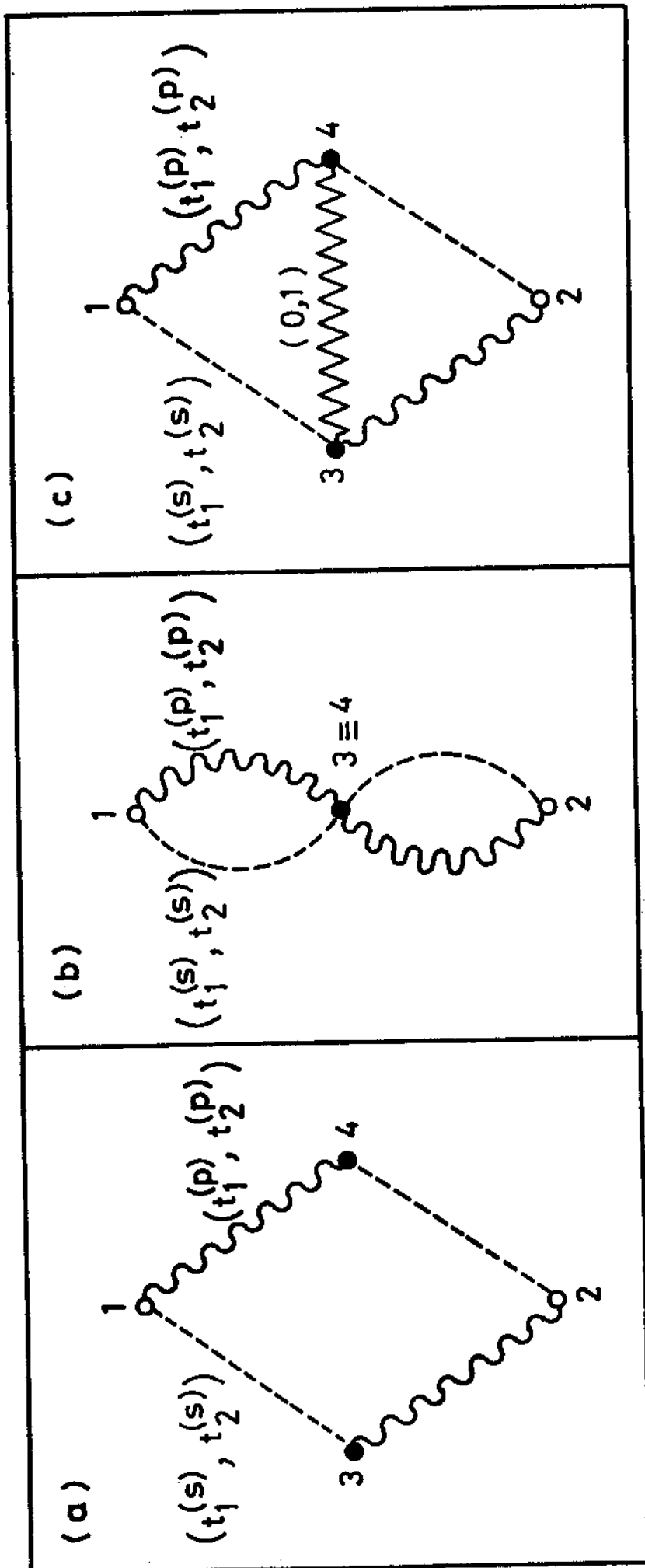


Fig. 2

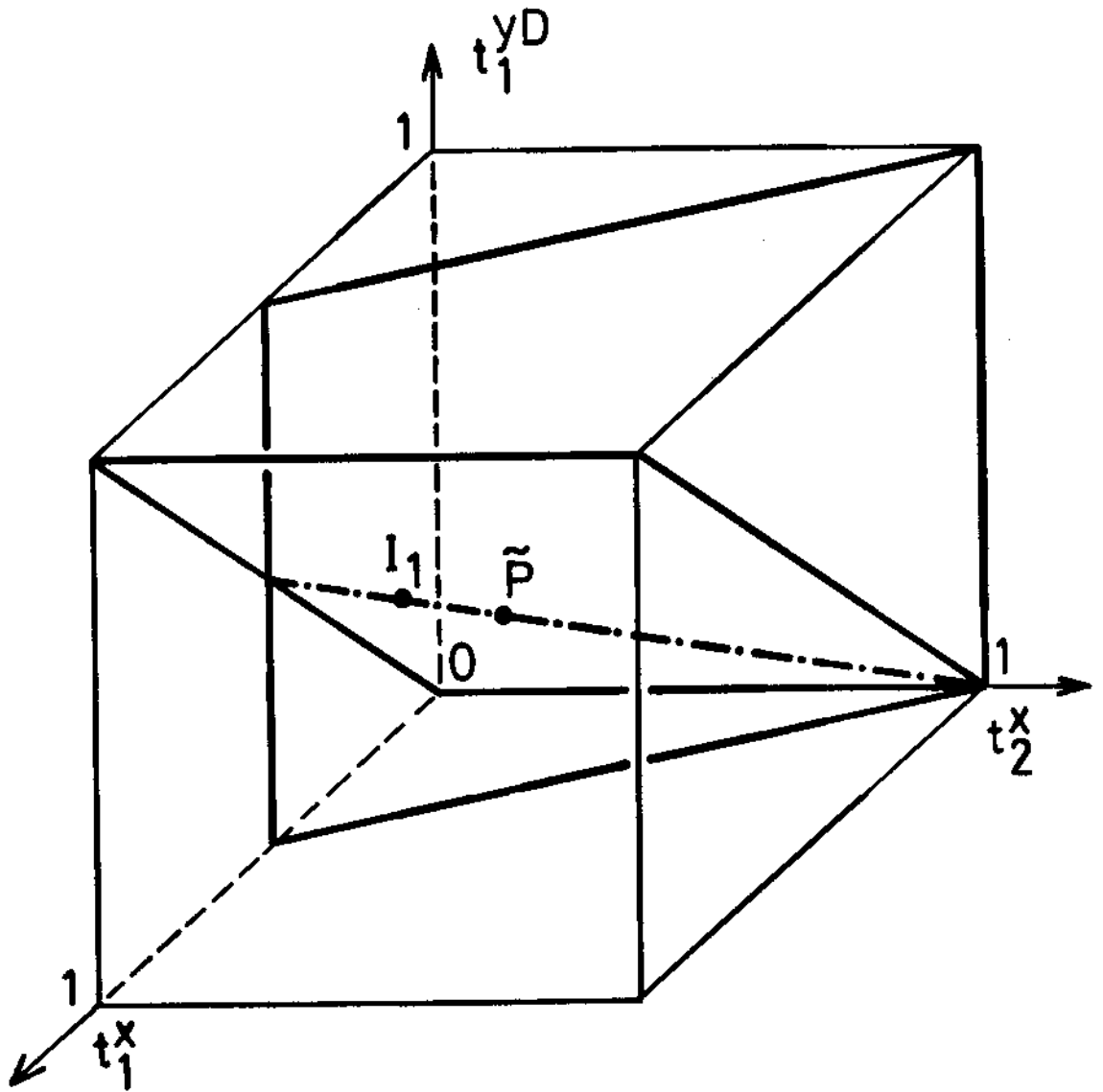


Fig. 3

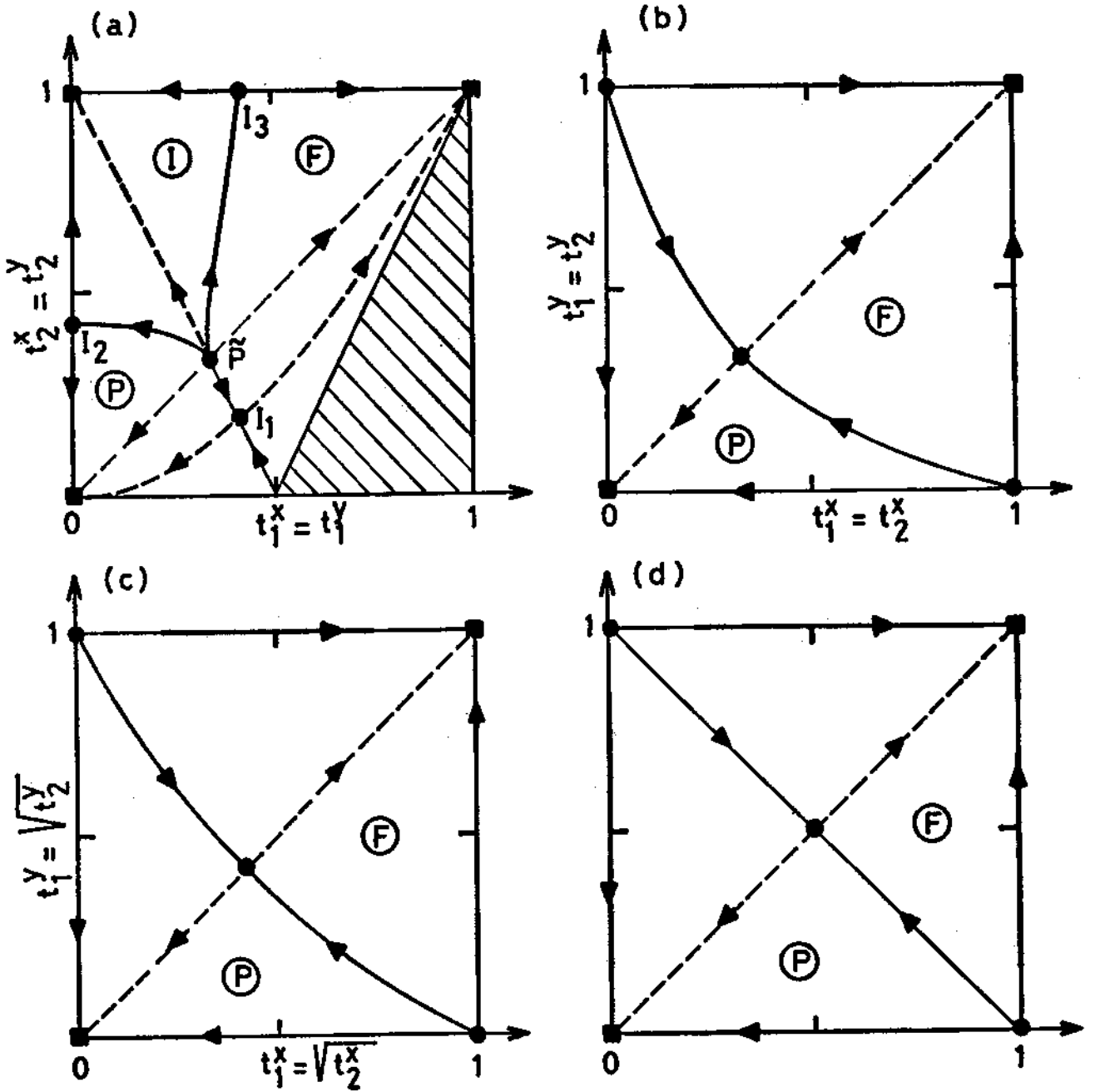


Fig. 4

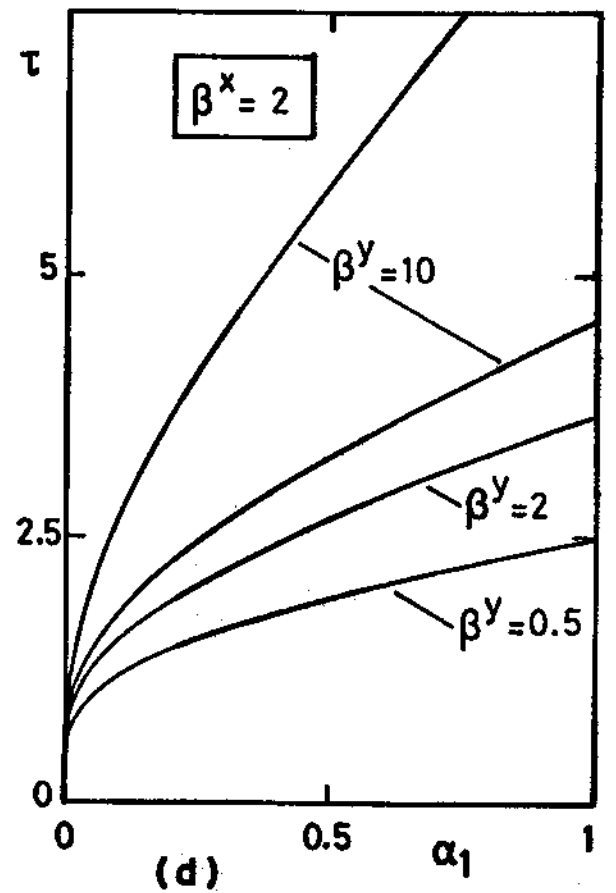
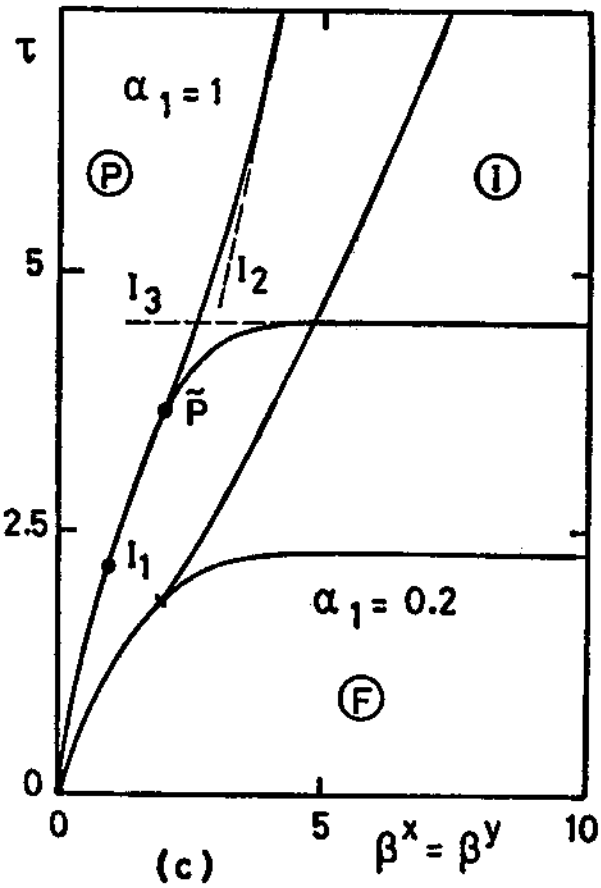
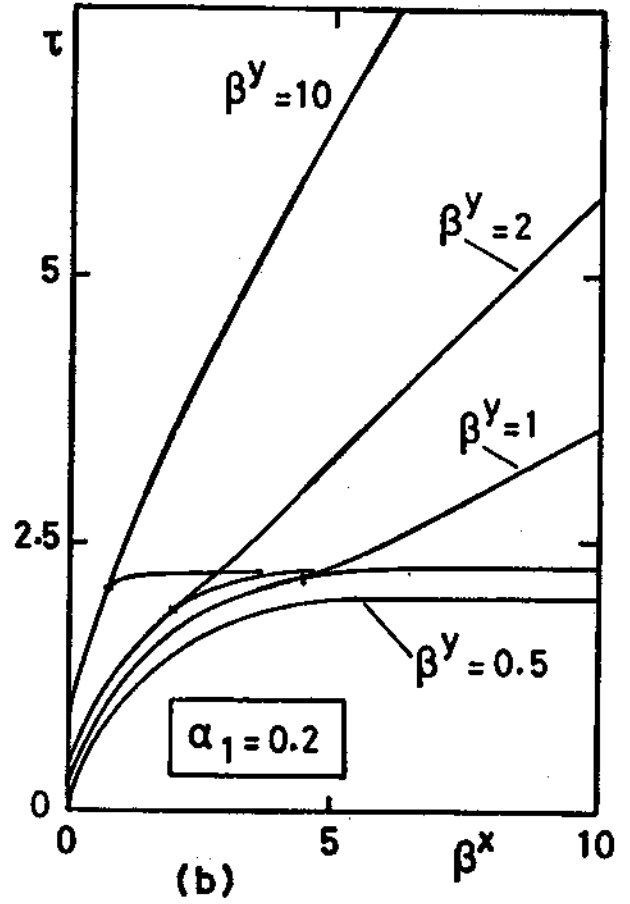
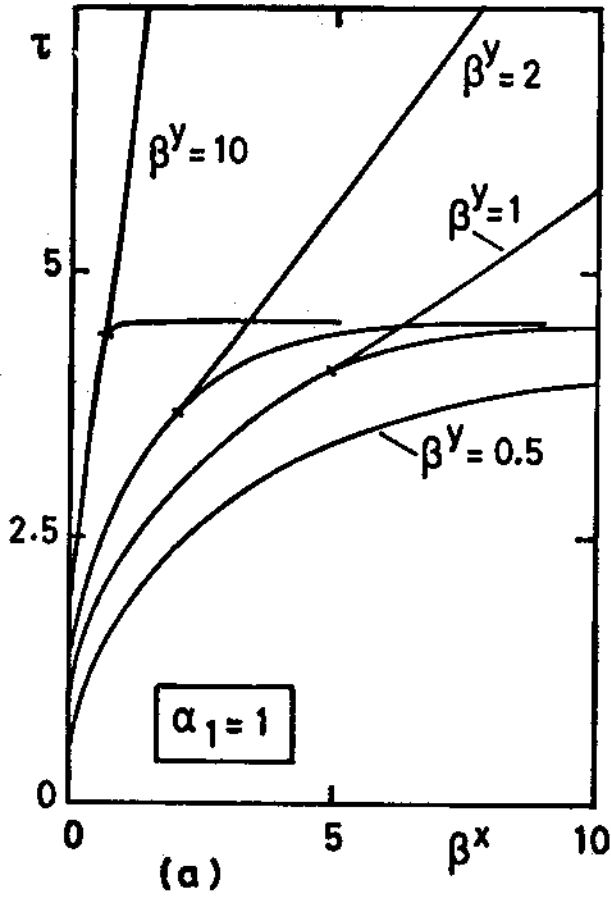


Fig. 5

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