

Contents

1	Changes of States of Matter	1
1.1	Introduction	1
1.2	Symmetry-Breaking Changes of State	4
1.3	Observations	6
1.3.1	Bifurcations and Divergences at the Liquid–Vapour Critical Point	6
1.3.2	Critical Exponents	8
1.3.3	Superfluid Helium	15
1.4	Models	16
1.4.1	The Ideal Gas Model	16
1.4.2	Magnetism and the Ising Model	18
1.4.3	A Minimal Phase Transition Model	22
1.4.4	Van der Waals Fluid	23
1.4.5	Weiss Magnet	24
1.4.6	Universality of the “Mean Field” Approach	27
1.4.7	2D Ising Model	28
1.5	Universality of Critical Behaviour	28
1.5.1	Extremely Precise Measurements	28
1.5.2	Inadequacy of Models and Universality of Exponents	30
1.6	Limits of the Mean Field Approximation	31
1.6.1	Landau–Ginzburg Theory	31
1.6.2	Spatial Variation of the Order Parameter	35
	References	41
2	Fractal Geometry	43
2.1	Fractal Dimensions	43
2.1.1	Fractal Structures	43
2.1.2	Fractal Dimensions	45
2.1.3	Self-Similarity (or Scale Invariance) of Fractal Structures	46

2.2	Fractal Structures in the Natural World	48
2.2.1	Statistical and Limiting Properties of Fractals	48
2.2.2	The Origin of Fractal Structures	51
2.3	Conclusion	51
	References	53
3	Universality as a Consequence of Scale Invariance	55
3.1	Introduction	56
3.1.1	Zoom Out and Decimation	58
3.2	Scaling Relations, Invariance and the Scaling Hypothesis	62
3.2.1	A Unifying Concept	63
3.2.2	Widom Scaling	64
3.2.3	Divergence of ξ and the Scaling Hypothesis	66
3.2.4	Scaling Relations Revisited with Decimation	67
3.3	Transitions and Model Hamiltonians	70
3.3.1	Number of Components of the Order Parameter	70
3.3.2	The Interactions	70
3.3.3	The Ising Model	71
3.4	1D and 2D Solutions of the Ising Model	71
3.4.1	Transfer Matrices	72
3.4.2	Properties of the 1D Ising Model	73
3.4.3	Properties of the 2D Ising Model	75
3.5	Renormalisation	76
3.5.1	Brief History of the Concept	76
3.5.2	Renormalisation Steps	78
3.5.3	Renormalisation Flow in a Space of Models	80
3.5.4	Remarks	85
3.6	Phase Transitions Described by Renormalisation	86
3.6.1	Examples of Renormalisation	86
3.6.2	Development in $\varepsilon = 4 - d$	90
3.6.3	In a 1D Space	92
3.6.4	And in a 2D Space?	94
3.6.5	XY Model in 2D: The Kosterlitz–Thouless Transition ...	95
3.7	And in Real Situations	99
3.7.1	Crossover from One Universality Class to Another	99
3.7.2	Establishment of Equilibrium and Dynamic Critical Exponents	100
3.7.3	Spinodal Decomposition	100
3.7.4	Transitions and Scale Invariance in a Finite Size System	103
3.8	Conclusion: The Correct Usage of a Model	105
	References	106
4	Diffusion	109
4.1	Diffusion: What We Observe	109
4.1.1	Thermal Energy	109
4.1.2	Brownian Motion	110

4.1.3	Self-Similarity of the Trajectories	112
4.1.4	Diffusion Fronts	114
4.1.5	Diffusion: Exceptional Motion.....	117
4.2	The Diffusion Equation and its Variants	119
4.2.1	Fick's Law and Diffusion Equation.....	119
4.2.2	Scale Invariance of the Diffusion Equation	121
4.2.3	Diffusion in a Porous Medium	124
4.3	Stochastic Descriptions of Diffusion	128
4.3.1	Ideal Random Walk and Normal Diffusion	128
4.3.2	Mathematical Modelling: The Wiener Process.....	131
4.4	From One Scale to the Next	134
4.4.1	How the Different Descriptions Are Related	134
4.4.2	Einstein Formula and the Fluctuation- Dissipation Theorem	139
4.4.3	Irreversibility of Diffusion	145
4.5	Anomalous Diffusion	147
4.5.1	Possible Origins of Anomalies.....	147
4.5.2	Lévy Flights.....	148
4.5.3	Fractal Brownian Motions	152
4.5.4	Examples.....	152
4.5.5	Spectral Dimension.....	155
4.6	Driven Diffusion and Processes Far from Equilibrium	157
4.6.1	A Typical One Dimensional Model.....	157
4.6.2	Density Profile and Phase Diagram.....	158
4.6.3	Large Deviations.....	161
4.6.4	Crucial Difference from Equilibrium Systems	161
4.7	Conclusion.....	162
	References.....	163
5	The Percolation Transition	167
5.1	Introduction.....	167
5.1.1	An Initial Mean Field Approach	168
5.1.2	A Path Through the Network: The Infinite Cluster, Its Mass and Branches	169
5.1.3	Lifetime of a Forest Fire as a Measure of the Percolation Threshold	171
5.1.4	Site Percolation and Bond Percolation	173
5.1.5	Correlated, Driven and Stirred Percolations.....	173
5.2	Statistics of Clusters and the Ferromagnetic- Paramagnetic Transition	174
5.2.1	Correlations, Characteristic Lengths and Coherence Length.....	175
5.2.2	Analogy with Phase Transitions	175
5.2.3	Hypothesis of the Dominant Cluster and Scaling Relations.....	176
5.2.4	Bethe's Mean Field Calculation on Cayley's Tree	177

5.3	Renormalisation of Percolation Models.....	179
5.3.1	Examples of Renormalisation in Two Dimensional Space	180
5.3.2	Scaling Approach on a System of Finite Size	182
5.3.3	Finite Size Exponents	184
5.4	Structure of the Infinite Cluster at the Percolation Threshold.....	185
5.4.1	Fractal Dimension of the Infinite Cluster.....	186
5.5	Dynamic Properties Near a Percolation Transition	187
5.5.1	Conductivity, Diffusion and Walking Ants	188
5.5.2	Diffusion and Conduction in Percolating Clusters	189
5.6	Conclusion	193
	References.....	194
6	Spatial Conformation of Polymers	197
6.1	Introduction	197
6.1.1	Remarkable Scaling Properties	197
6.1.2	Persistence Length	199
6.2	Conformations of an Isolated Flexible Polymer	202
6.2.1	Polymers and Random Walks	202
6.2.2	Self-Avoiding Random Walks	203
6.2.3	The Role of Solvent: The Θ Point	206
6.2.4	Scaling Laws for a Polyelectrolyte	208
6.3	Theoretical Tools	211
6.3.1	Flory Theory	211
6.3.2	Good and Bad Solvents, Θ Point and Flory–Huggins Theory.....	213
6.3.3	Renormalisation Approaches	220
6.4	Polymer Solutions	226
6.4.1	Polymer Melts	227
6.4.2	Semidilute Solutions	227
6.5	Conclusion	229
	References.....	230
7	High Temperature Superconductors	231
7.1	Superconductivity and Superconductors	231
7.1.1	Mechanisms and Properties	232
7.1.2	Families of Superconducting Compounds.....	237
7.1.3	Applications: From Telecommunications to Magnetoencephalography	238
7.2	The Phase Diagram.....	238
7.2.1	Doping	239
7.2.2	The Thermal Transition	242
7.3	Quantum Transitions in Superconductors	249
7.3.1	Superconductor–insulator Transition with Respect to Film Thickness.....	251
7.3.2	Doping Transitions	253

7.4	An Open Domain	256
	References	256
8	Growth and Roughness of Interfaces	259
8.1	Introduction	259
8.1.1	Discrete Models, Continuous Equations	261
8.1.2	Characteristic Exponents of Growth	262
8.1.3	Correlations	264
8.1.4	Model of Random Growth	265
8.2	Linear Approach Including Relaxation	266
8.2.1	Symmetry Study	267
8.2.2	The Edwards–Wilkinson Equation	268
8.3	The Kardar–Parisi–Zhang Equation	271
8.3.1	Construction of the KPZ Equation by Physical Arguments	271
8.3.2	KPZ Exponents from Scaling Arguments	272
8.4	Dynamic Renormalisation	273
8.4.1	Renormalisation Flow Equations	274
8.4.2	KPZ Regimes	276
8.5	Molecular Beam Epitaxy (MBE)	278
8.5.1	Linear MBE Equation	278
8.5.2	Nonlinear MBE Equation	282
8.6	Roughening Transition	283
8.6.1	Continuous Model	284
8.6.2	Renormalisation	285
8.6.3	Nonequilibrium Roughening Transition	287
8.7	Universality Classes of Growth	288
	References	290
9	Dynamical Systems, Chaos and Turbulence	293
9.1	A Different View of the Dynamics of a System	294
9.1.1	A “Geometry” of Dynamics	294
9.1.2	Bifurcations	298
9.1.3	Analogy with Phase Transitions	302
9.1.4	Normal Forms and Structural Stability	304
9.2	Deterministic Chaos	307
9.2.1	A Few Remarkable Examples	308
9.2.2	Statistical Description and Ergodicity	311
9.2.3	The Basic Ingredients	312
9.2.4	Transition to Chaos	318
9.2.5	Range and Limits of the Concept of Chaos	323
9.3	Chaos as the Foundation of Statistical Mechanics	325
9.3.1	Boltzmann’s Ergodic Hypothesis	325
9.3.2	Chaotic Hypothesis and Nonequilibrium Statistical Mechanics	326
9.3.3	Chaos and Transport Phenomena	328

9.4	Intermittency	328
9.4.1	Intermittency After a Saddle-Node Bifurcation	329
9.4.2	On-Off Intermittency	330
9.5	Fully Developed Turbulence	334
9.5.1	Scale Invariance of Hydrodynamic Equations	334
9.5.2	Turbulence Threshold	335
9.5.3	A Qualitative Picture: Richardson's Cascade	336
9.5.4	Empirical Scaling Laws	337
9.5.5	Kolmogorov's Theory (1941)	338
9.5.6	Multifractal Analysis	339
9.5.7	An Open Field Today	341
	References	342
10	Self-Organised Criticality	345
10.1	A New Concept: Self-Organised Criticality	345
10.1.1	Sandpile	345
10.1.2	Forest Fires	349
10.1.3	The Basic Ingredients	350
10.1.4	In Practice	352
10.2	Examples	352
10.2.1	Diffusion Fronts	352
10.2.2	Traffic Flow and Traffic Jams	353
10.2.3	Earthquakes	354
10.2.4	Inflation of the Lungs	355
10.2.5	Ecosystems and Evolution	356
10.2.6	Other Examples	357
10.3	Conclusion	357
10.3.1	Towards an Explanatory Picture: Feedback Loops and Marginal Stability	357
10.3.2	Success and Reservations	358
	References	359
11	Scale Invariance in Biology	361
11.1	Introduction	361
11.2	Universality in the Metabolism of Living Systems	362
11.2.1	Observation of Allometric Scaling Laws	362
11.2.2	Proposed Explanations	364
11.2.3	Objections to the Reliability of the Scaling Law	368
11.2.4	Other Examples	369
11.3	Long Range Correlations	370
11.3.1	Coding and Non Coding DNA Sequences	370
11.3.2	Heart Rate	374
11.3.3	Electroencephalography (EEG)	375
11.4	Biological Networks: Complex Networks	376
11.4.1	A New Statistical Mechanics	376
11.4.2	Real Networks: Random Graphs?	377

11.4.3	Scale-Free Networks	379
11.4.4	In Practice: Reconstruction of a Complex Network	380
11.4.5	Avenues to Explore the Multiscale Structure of Networks	380
11.5	Conclusion: A Multiscale Approach for Living Systems	381
	References.....	382
12	Power and Limits of Scaling Approaches	385
12.1	Criticality and Scaling Laws	385
12.2	Experimental Determination of Scaling Laws	386
12.3	Renormalisation and Status of Models	388
12.4	Open Perspectives	389
	Index.....	391