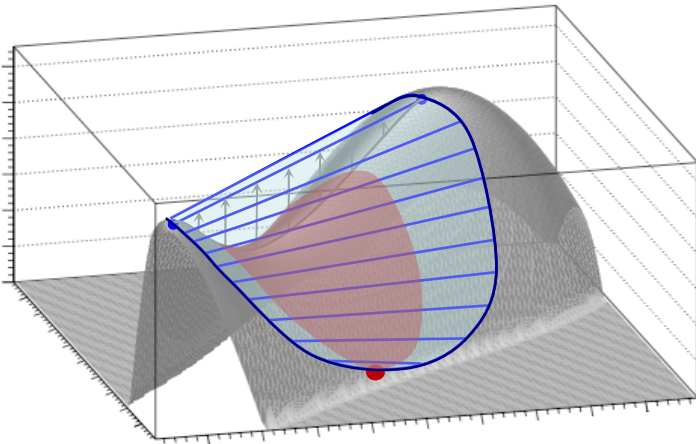


Phase transitions and critical phenomena: the (micro)physicist viewpoint

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Menu

1. Phase transitions in physical systems
 - Concepts and definitions
 - Classical theory: Landau
2. First order transitions
 - Phase coexistence
 - Extension to many densities
3. Second order and critical phenomena
 - Divergence of the correlation length
 - Scale invariance and renormalization
4. Extension to finite systems
 - Precursor of phase transitions
 - Thermodynamic anomalies
 - Frustration and ensemble inequivalence

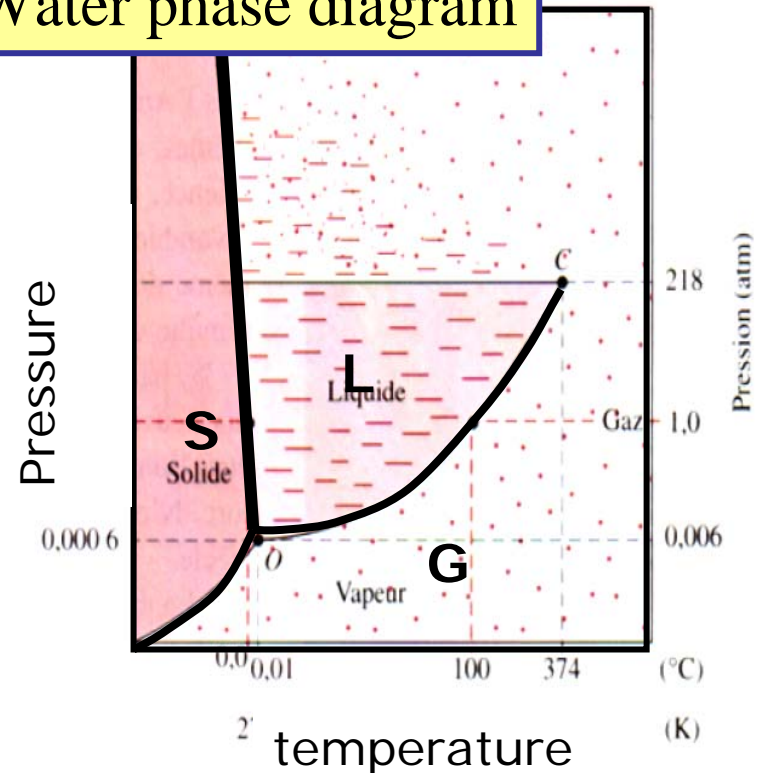
1 - Phase transitions in physical systems

- Concepts and definitions

What is a phase transition?

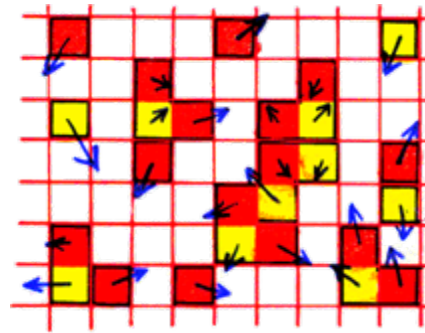
- A small variation of a control parameter induces a dramatic qualitative modification of the system properties.

Water phase diagram



A paradigm in statistical mechanics: lattice models

- Site variables: n_i , \mathbf{p}_i
- Couplings among sites ε_{ij}



configuration
or
microstate

Ising , Heisenberg, Lattice Gas, Potts, spherical.....

- solid state physics: ferro-para transition, spin glasses
- molecular systems: liquid-gas transition
- site and bond percolation: critical phenomena
- Lattice QCD: deconfinement phase transition

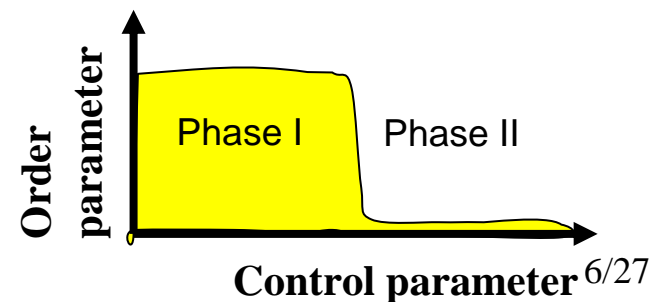
A small dictionary

- Statistical ensemble (**macrostate**): exhaustive ensemble of all microstates satisfying some given conditions (**constraints**)
- Observable (**extensive variable B**): expectation value of an operator on a microstate
- Conjugated field (**intensive variable β**): what is shared among microstates
- **Control parameter**: constraint characterizing the ensemble (intensive variable or conservation law)
- **Order parameter**: average extensive variable changing among different phases

$$\{k\} = \left\{ \begin{array}{c} \text{[Microstate 1]} \\ \text{[Microstate 2]} \\ \text{[Microstate 3]} \\ \dots \end{array} \right\}$$

$$\begin{cases} H(k) = \sum_{i,j \in k} \varepsilon_{ij} n_i n_j & \text{energy} \\ N(k) = \sum_{i \in k} n_i & \text{particle number} \end{cases}$$

$$\begin{cases} T = f(\langle H(k) \rangle_k) & \text{Temperature} \\ \mu = f(\langle M(k) \rangle_k) & \text{Chemical potential} \end{cases}$$



Information theory in a nutshell

- Controlled variables:
(constraints)
- Statistical entropy:
(lack of Information)

$$\beta_\ell : \ell = 1, \dots, r \quad A_j^0 : j = 1, \dots, m$$

$$S = -\sum_{(n)} p^{(n)} \log p^{(n)} \quad I = -S$$

An equilibrium is the statistical ensemble of microstates which maximizes the statistical entropy under a given set of constraints

- Microstate probability:
- Partition sum:
(sum on the physical realizations of the system)
- Equations of state:
(relations between extensive and intensive)

$$p^{(n)} = Z^{-1} e^{-\sum_\ell \beta_\ell B_\ell^{(n)}} \prod_j \delta(A_j^{(n)} - A_j^0)$$

$$Z(\beta, A) = \sum_{(n: A_j^{(n)} = A_j^0 \forall j)} e^{-\sum_\ell \beta_\ell B_\ell^{(n)}}$$

$$\langle B_\ell \rangle = -\partial_{\beta_\ell} \log Z(\vec{\beta}) \quad \alpha_\ell = \partial_{\langle A_\ell \rangle} S$$

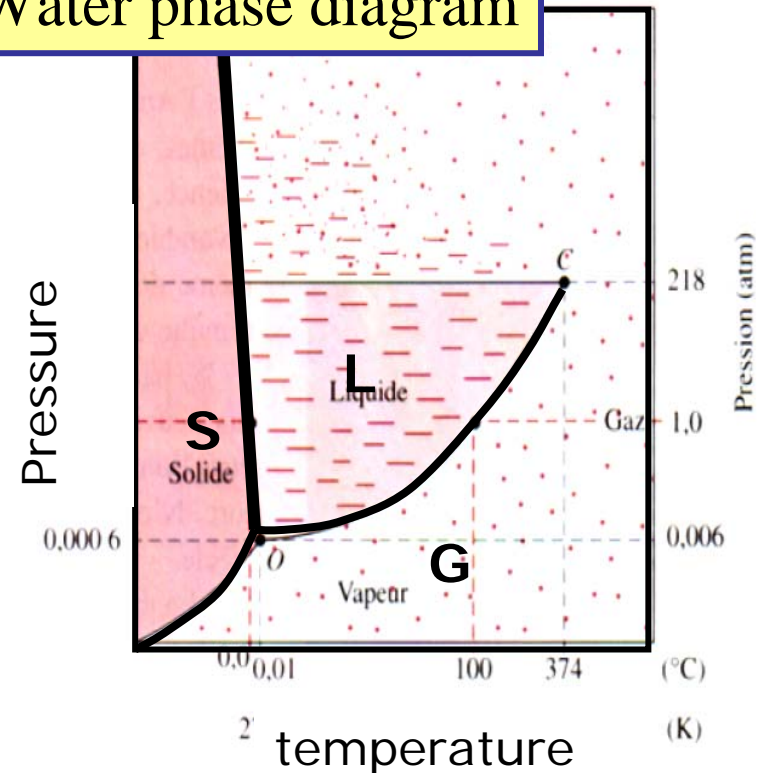
What is a phase transition?

- A small variation of a control parameter (β) induces a dramatic qualitative modification of the system properties ($\langle B \rangle$)

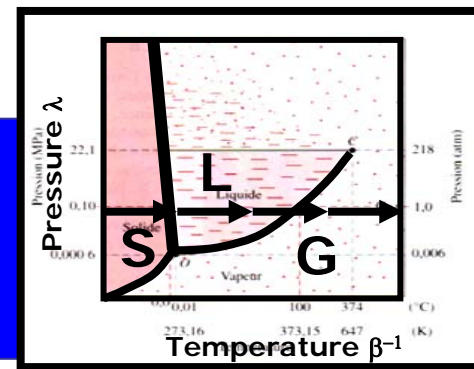
\Rightarrow « accident » in an Equation of State
 $\langle B \rangle (\beta) = -\partial_{\beta} \log Z$

\Rightarrow Non-analyticity of the partition sum

Water phase diagram



Definition of a phase transition (thermo limit)



- Non-analyticity of the thermodynamical potential

$$G = -T \log Z(\beta) \quad N \rightarrow \infty$$

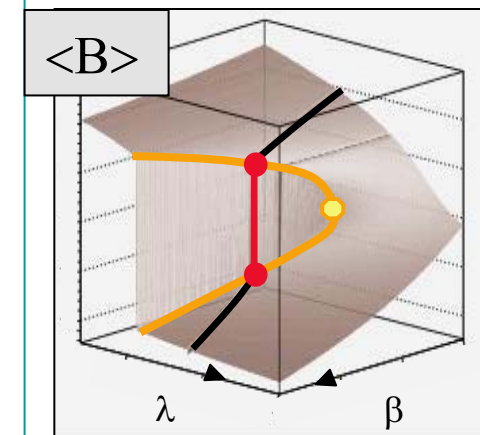
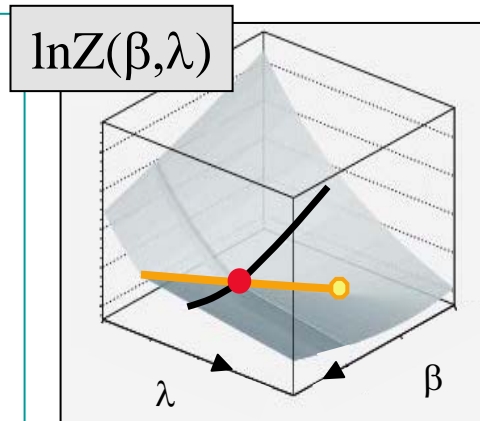
$$Z(\beta) = \sum_{(n)} e^{-\sum_{\ell} \beta_{\ell} B_{\ell}^{(n)}}$$

- Order of the transition: discontinuity (or divergence) in

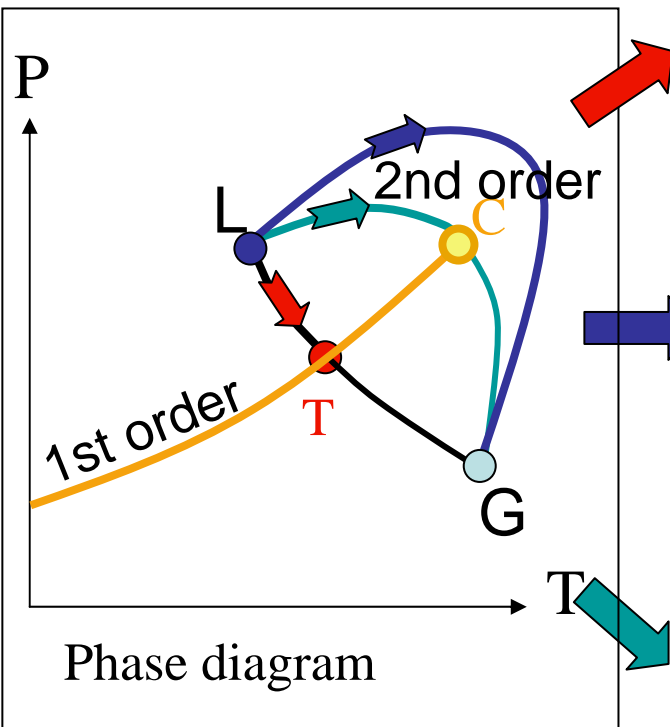
$$\partial_{\beta}^n \log Z$$

- First order:

$$\langle B \rangle = -\partial_{\beta} \log Z \text{ discontinuous}$$

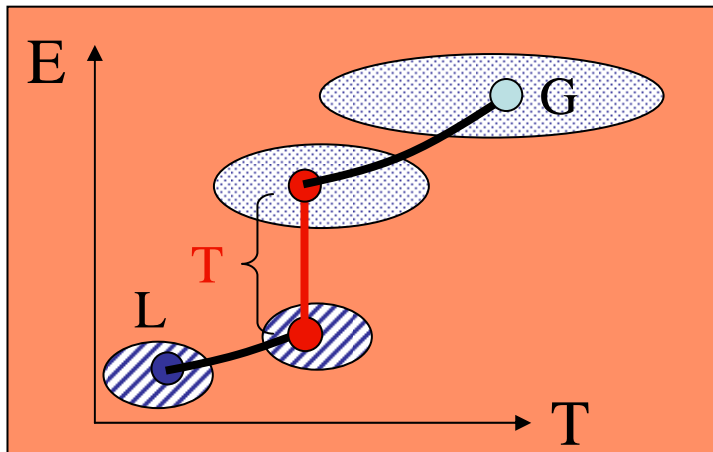


Order of Phase Transitions



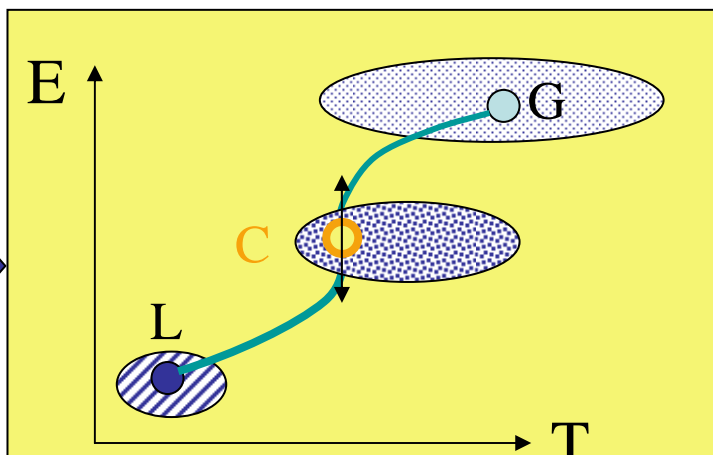
Ex: Liquid-Gas

B = Energy, Volume



Order 1

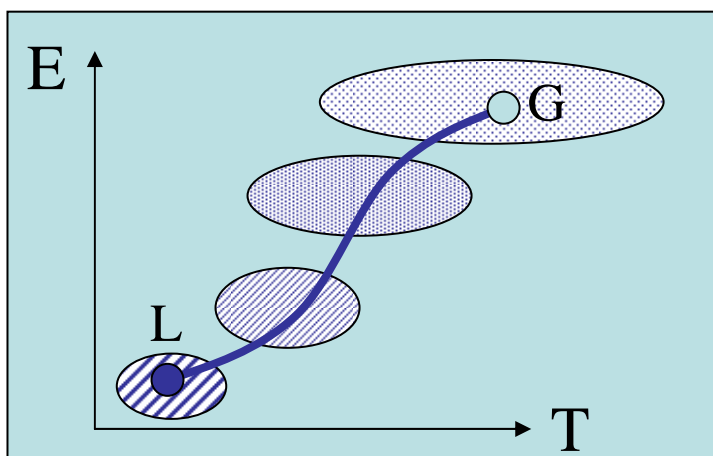
B discontinuous



Order 2

B continuous

δB divergent

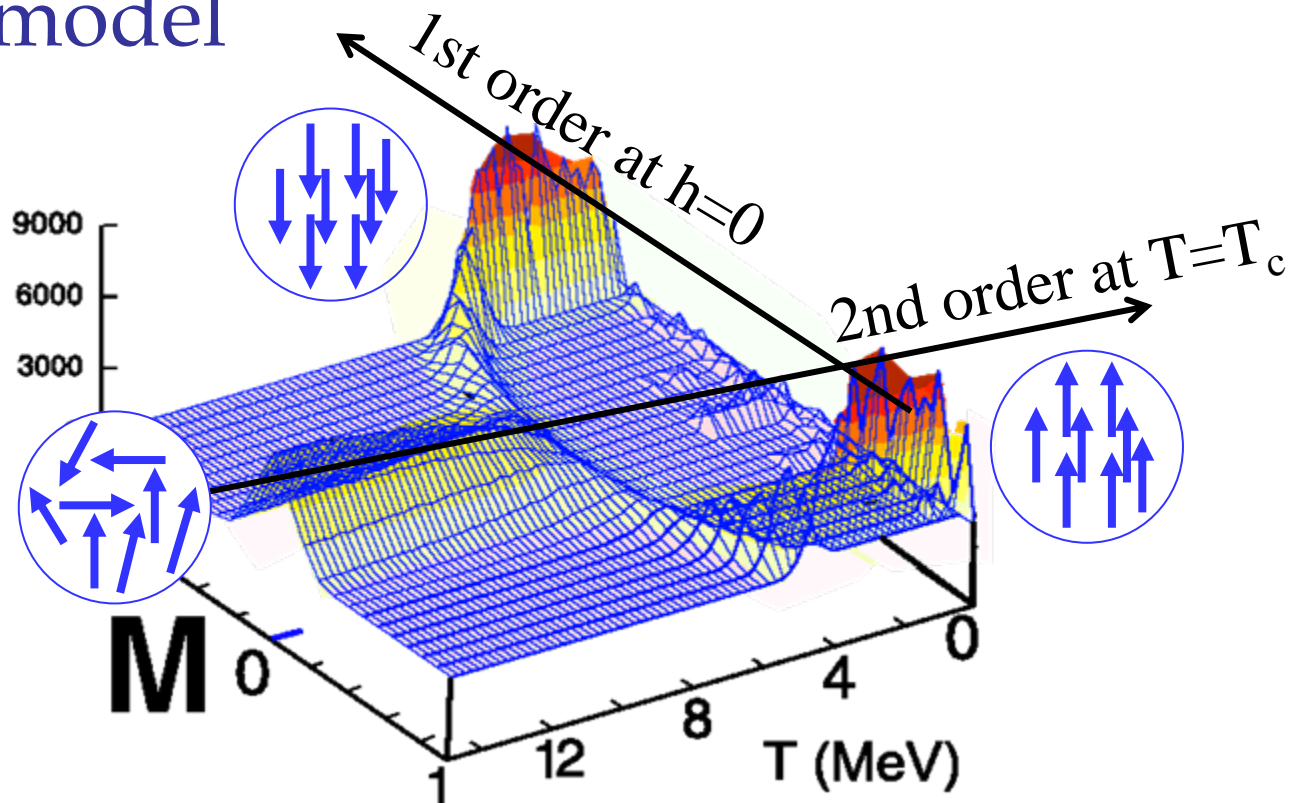


cross-over

Example: the ferro-para phase transition in solid-state physics

- Ising model

$$\vec{M} = \sum_i \vec{s}_i$$



1 - Phase transitions in physical systems

- The classical mean field Landau theory

Landau theory: First order

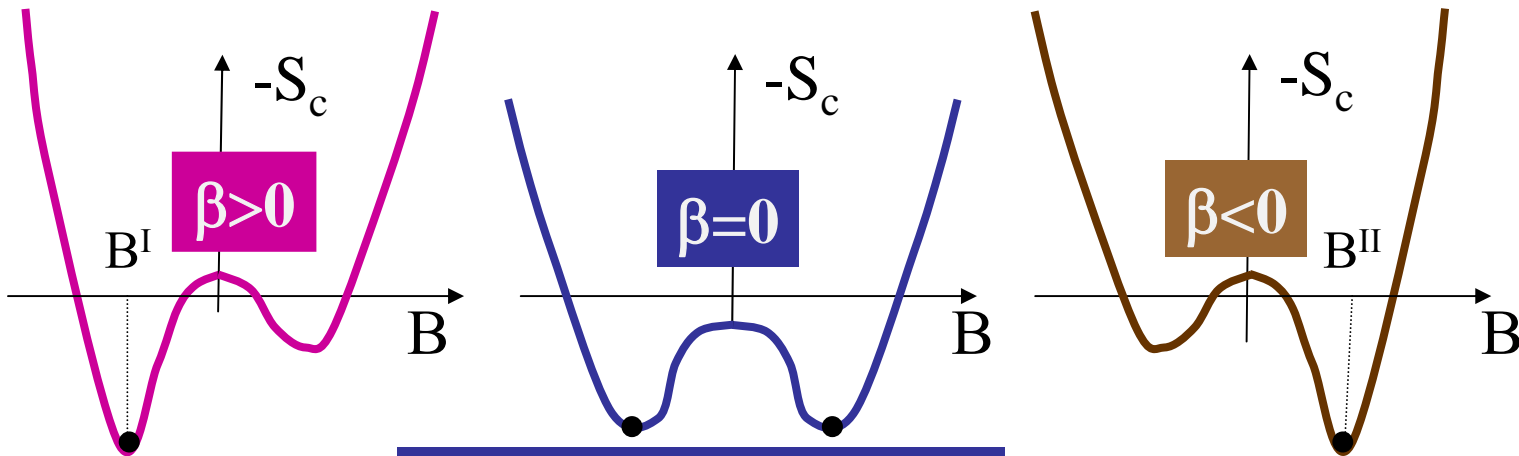
Lev Landau, 1936

- Constrained entropy or thermodynamic potential G/T
- Series development around the transition point $B-B^{\text{II}} \Rightarrow B = 0$
- **two minima of equal depth \Rightarrow a first order transition**

$$-\log Z_{\beta\lambda} = -S + \beta B + \lambda L = -S_c^{\beta\lambda}(B) = \min$$

$$\log Z_{\beta\lambda} = -\beta B + \frac{1}{2}a_\lambda B^2 + \frac{1}{3}b_\lambda B^3 + \frac{1}{4}c_\lambda B^4 + \dots$$

$$a = a_0 + a_1\lambda \rightarrow B = \begin{cases} B^{\text{I}} & \beta < 0 \\ B^{\text{II}} & \beta > 0 \end{cases}$$



β, λ control variables
 B order parameter

Landau theory: second order

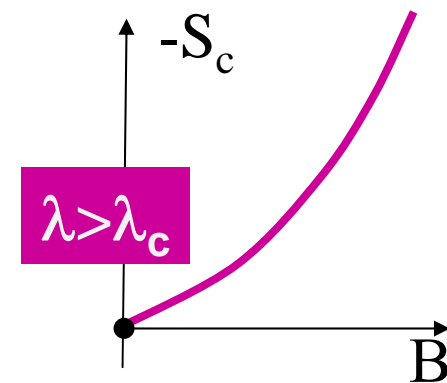
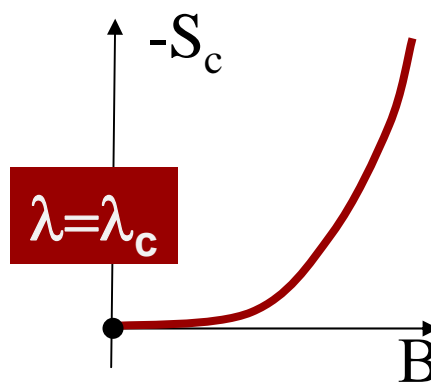
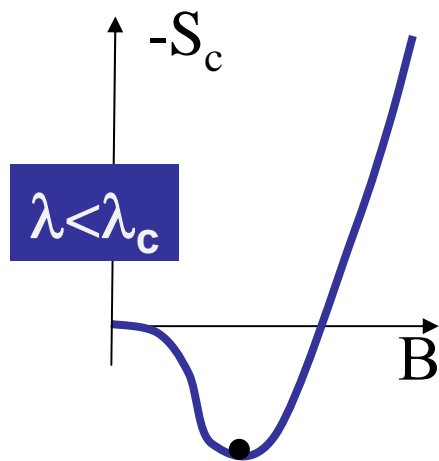
Lev Landau, 1936

- Constrained entropy or thermodynamic potential G/T
- Series development around the transition point $B-B^{\text{II}} \Rightarrow B = 0$
- Symmetry $B \leftrightarrow -B \Rightarrow$ a second order transition

$$-\log Z_{\beta\lambda} = -S + \beta B + \lambda L = -S_c^{\beta\lambda}(B) = \min$$

$$\log Z_{\beta\lambda} = \cancel{-\beta B} + \frac{1}{2}a_\lambda B^2 + \cancel{\frac{1}{3}b_\lambda B^3} + \frac{1}{4}c_\lambda B^4 + \dots$$

$$a = a_0(\lambda - \lambda_c) \rightarrow B = \pm \sqrt{\frac{a_0}{c}}(\lambda_c - \lambda)^{1/2}$$



β, λ control variables
 B order parameter

2 – First order transitions

- Phase coexistence

Equilibrium and instabilities

$$-S_c^{\tilde{\beta}}(B) = -S + \tilde{\beta}B \quad \text{Thermo potential G/T}$$

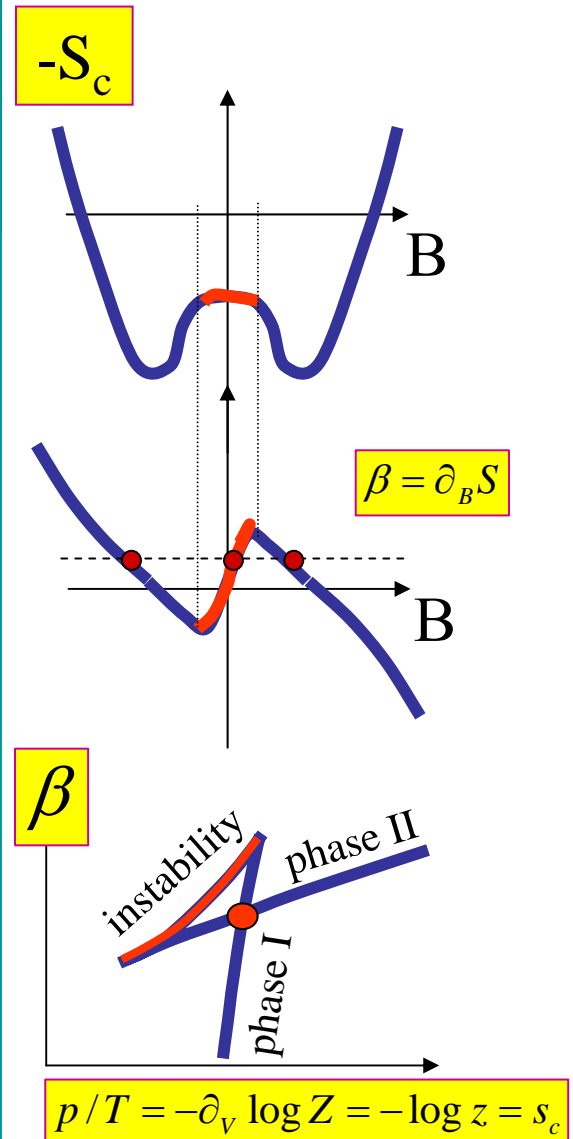
$$\delta S_c = 0 \Leftrightarrow \tilde{\beta} = \beta(B)$$

All B are stationary points but a convex entropy gives a multi-valued equation of state!
 \Rightarrow Which one is the equilibrium state?

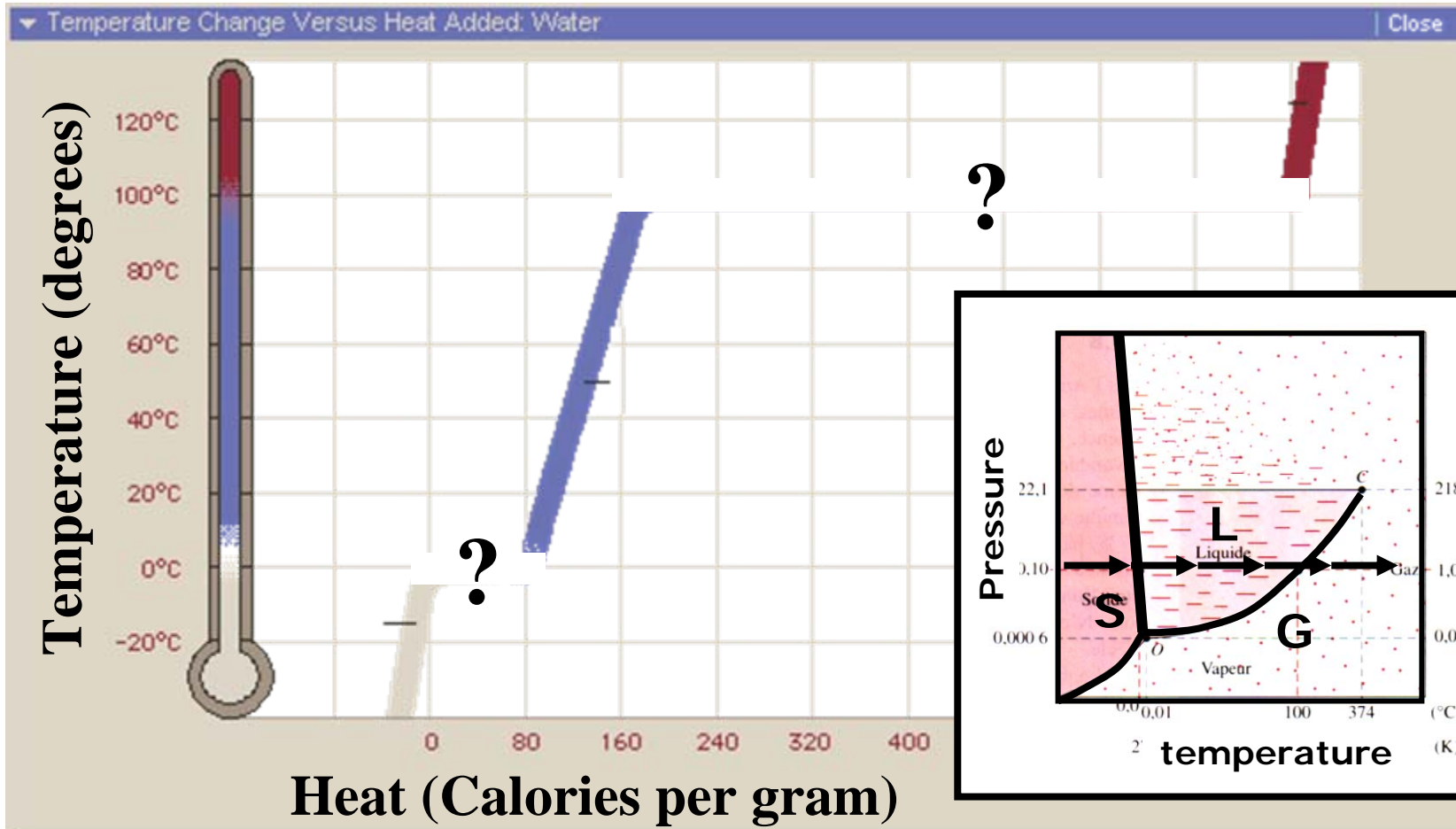
$$\delta^2 S_c < 0 \quad \text{Stability condition}$$

$$\frac{\partial^2 S_c}{\partial B^2} = \frac{\partial \beta}{\partial B} > 0 \quad \text{Instable region (spinodal)}$$

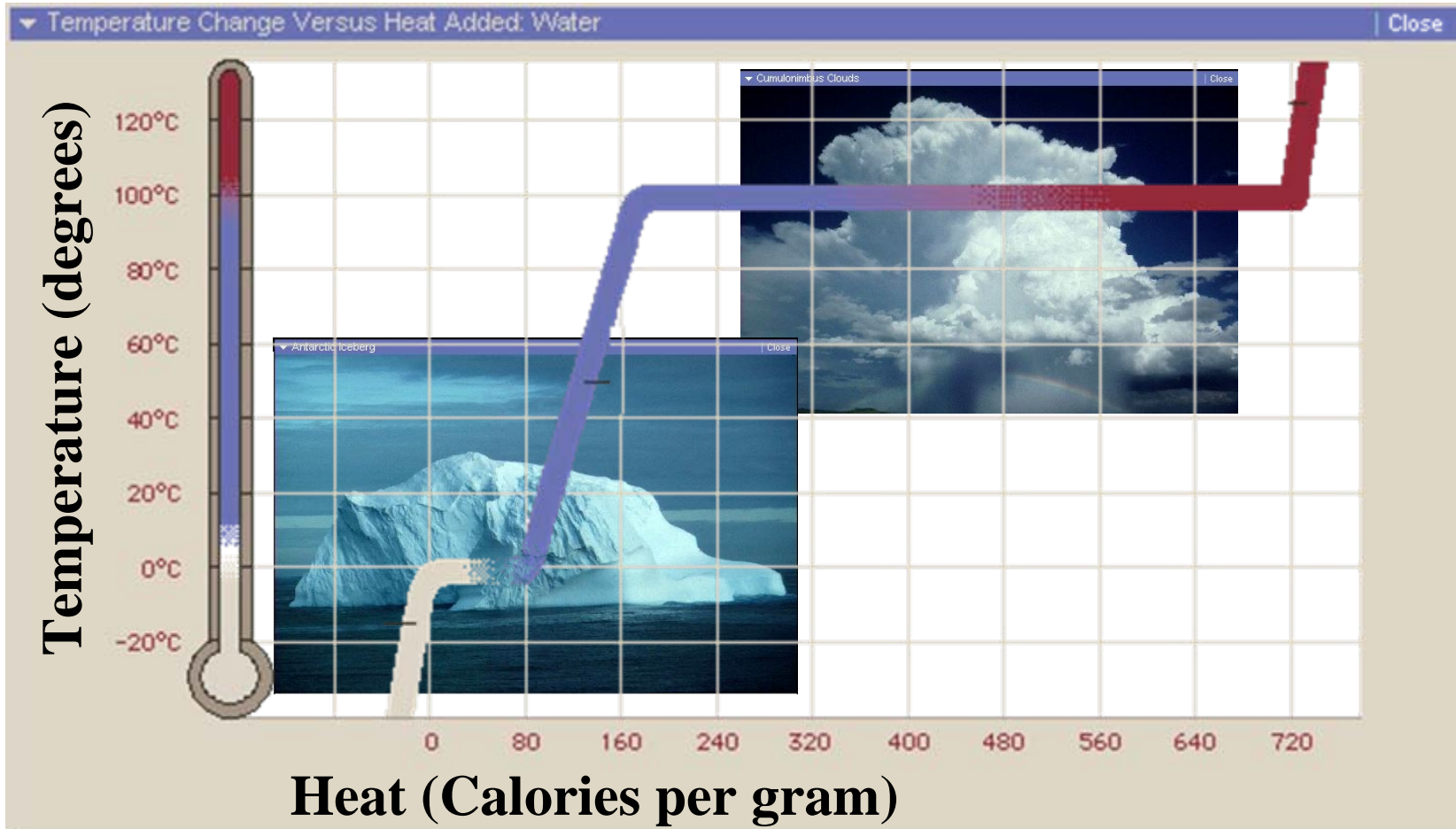
$$\frac{\partial B}{\partial t} = -\nu \nabla^2 \frac{\delta S_c}{\delta B} \quad \text{Diffusion equation (Ginzburg-Landau)}$$



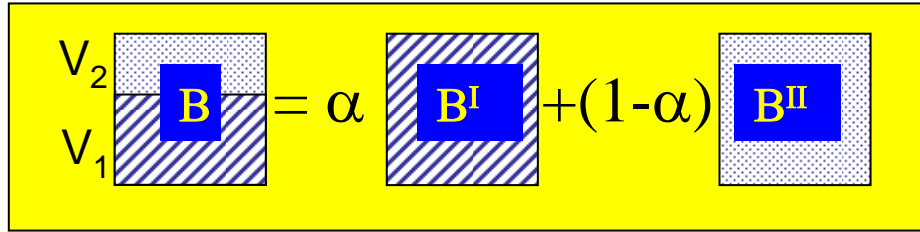
What happens in the spinodal region ?



What happens in the spinodal region ?



Phase Separation: Maxwell construction



tangent construction

$$S^c = V_1 s^c(b^I) + V_2 s^c(b^{II}) \quad V = V_1 + V_2$$

$$s^c = \alpha s_1 + (1-\alpha) s_2 \quad \alpha = V_1/V$$

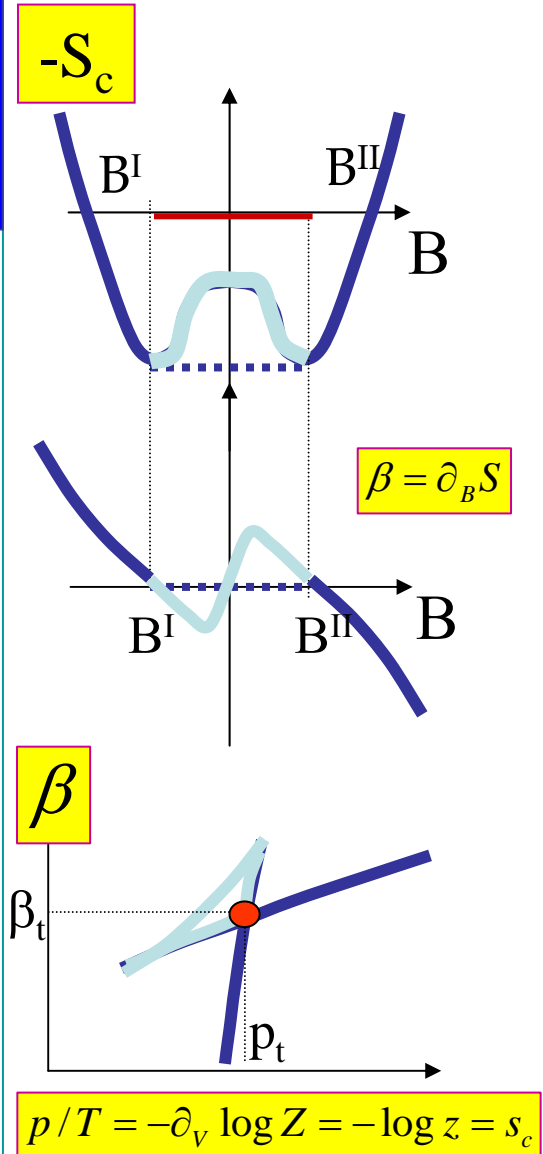
same ordinate

$$\beta_t (b^I - b^{II}) = \int_{b^{II}}^{b^I} s' db$$

same derivative

$$\left. \frac{\partial s}{\partial b} \right|_{b^I} = \left. \frac{\partial s}{\partial b} \right|_{b^{II}} = \beta_t$$

→ (B^I, B^{II}) coexistence zone



2 – First order transitions

- extension to many densities
 $b=B/V$

Extension to many densities: from Maxwell to Gibbs

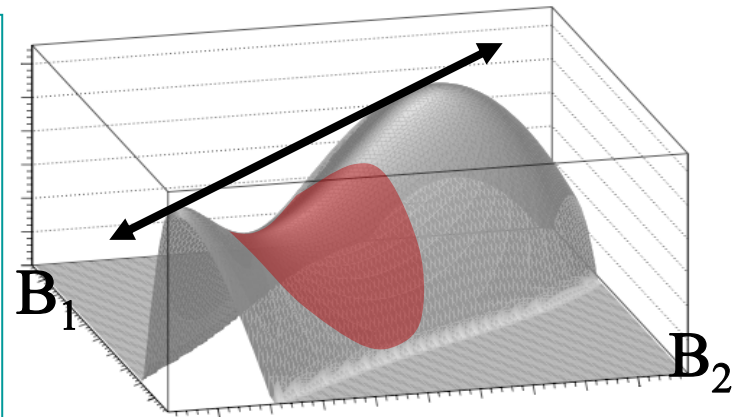
- Tangent hypersurface: equality of all fields
- Multi-dimensional spinodal

$$\left. \frac{\partial s}{\partial b_\ell} \right|_{b_\ell^I} = \left. \frac{\partial s}{\partial b_\ell} \right|_{b_\ell^{II}} = \bar{\beta}_\ell \quad \forall \ell$$

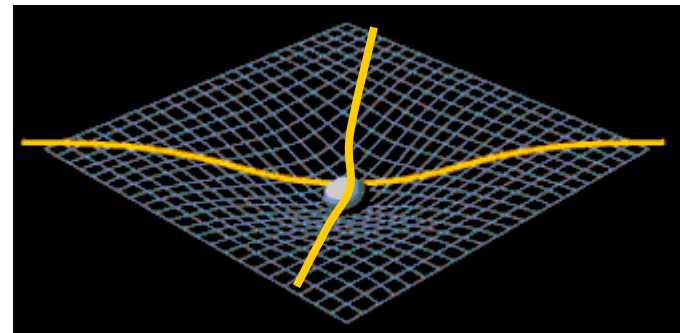
$$C = \begin{pmatrix} \frac{\partial^2 s}{\partial b_1^2} & \cdots & \frac{\partial^2 s}{\partial b_1 \partial b_k} \\ \vdots & \ddots & \vdots \\ \frac{\partial^2 s}{\partial b_k \partial b_1} & \cdots & \frac{\partial^2 s}{\partial b_k^2} \end{pmatrix}$$

Illustration in 2D

- the saddle: one single order parameter
⇒ direction of phase separation
(LG: $B_1=V$ $B_2=E$)

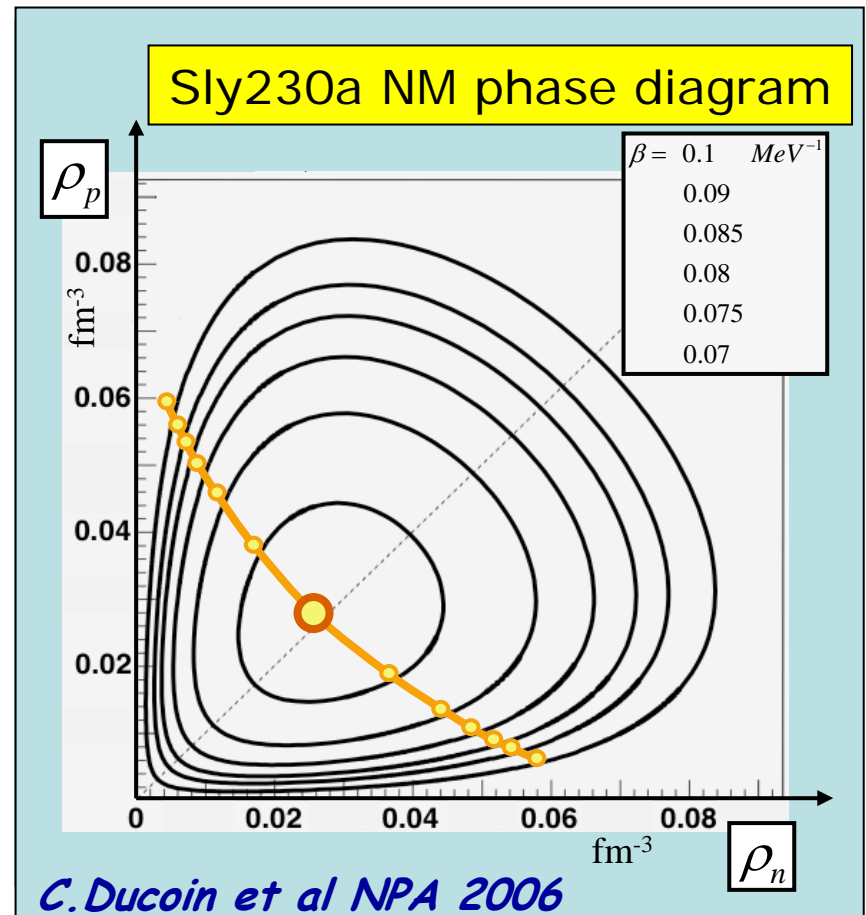


- The well: two order parameters
(He3-He4: $B_1=\Delta$ $B_2=X_3/X_4$)

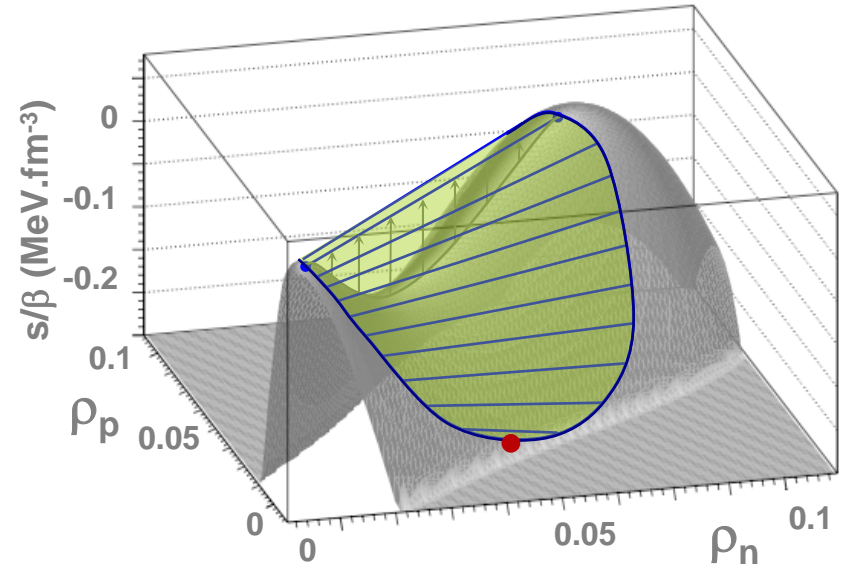
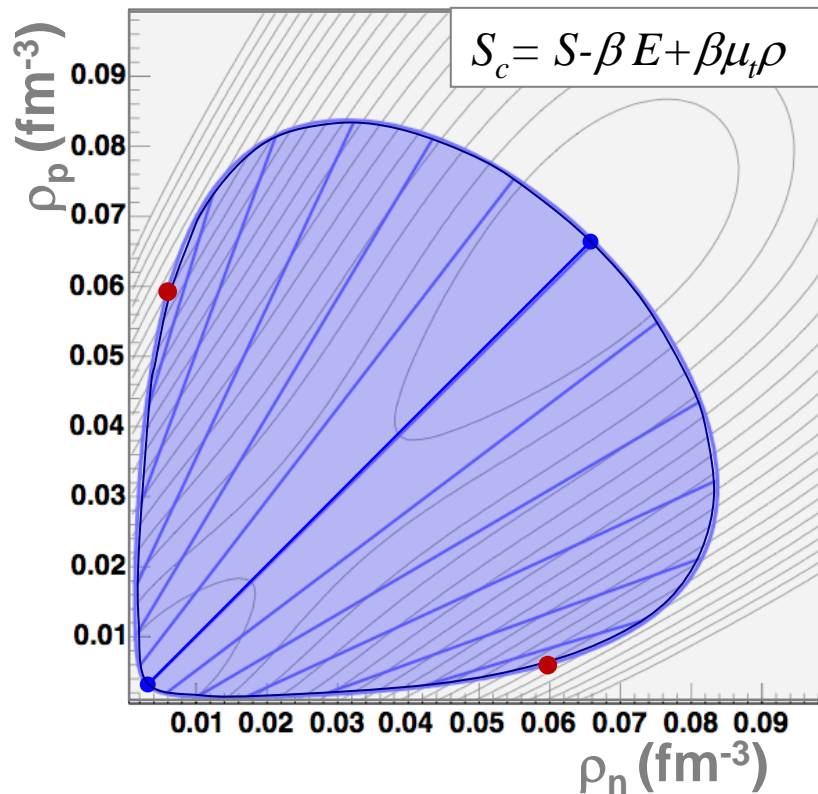


Example: nuclear matter

- Two possible phases L+G
- A region of **first order** phase transitions
- A line of **second order** phase transitions



Phase coexistence in nuclear matter

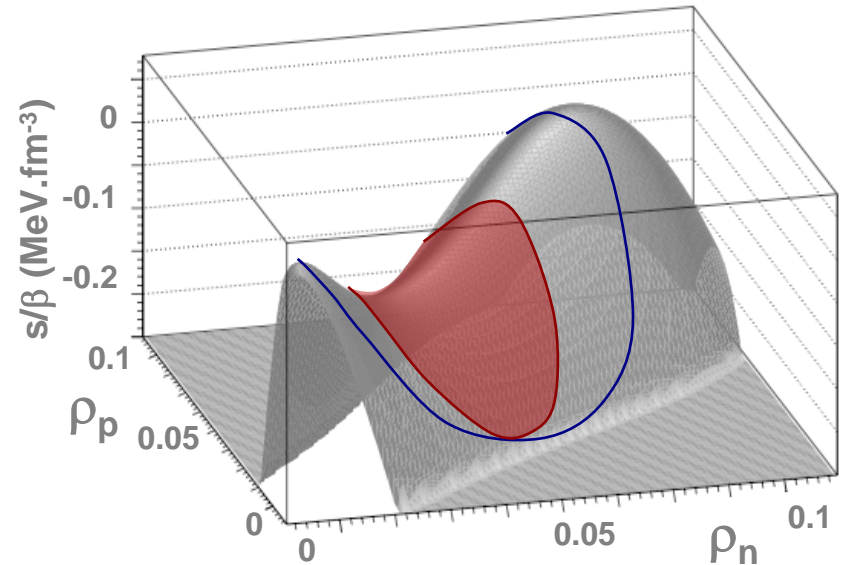
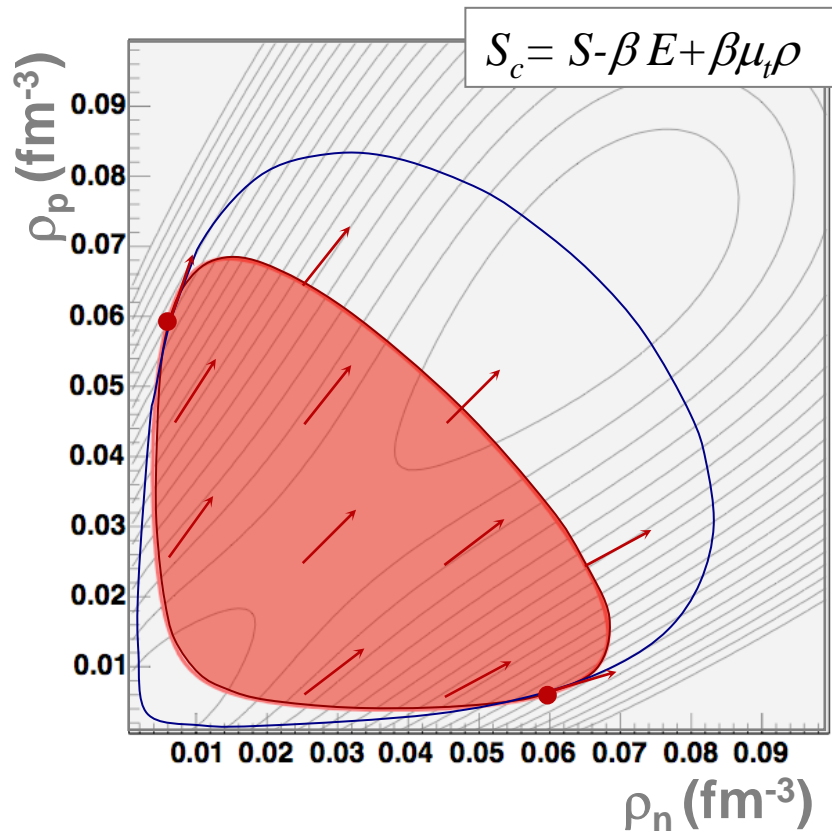


Gibbs construction

$$B/V = (\rho_p, \rho_n)$$

$$\left. \frac{\partial s}{\partial \rho_\ell} \right|_{\rho_\ell^I} = \left. \frac{\partial s}{\partial \rho_\ell} \right|_{\rho_\ell^{II}} = \beta \bar{\mu}_\ell \quad \ell = n, p$$

Spinodal of nuclear matter

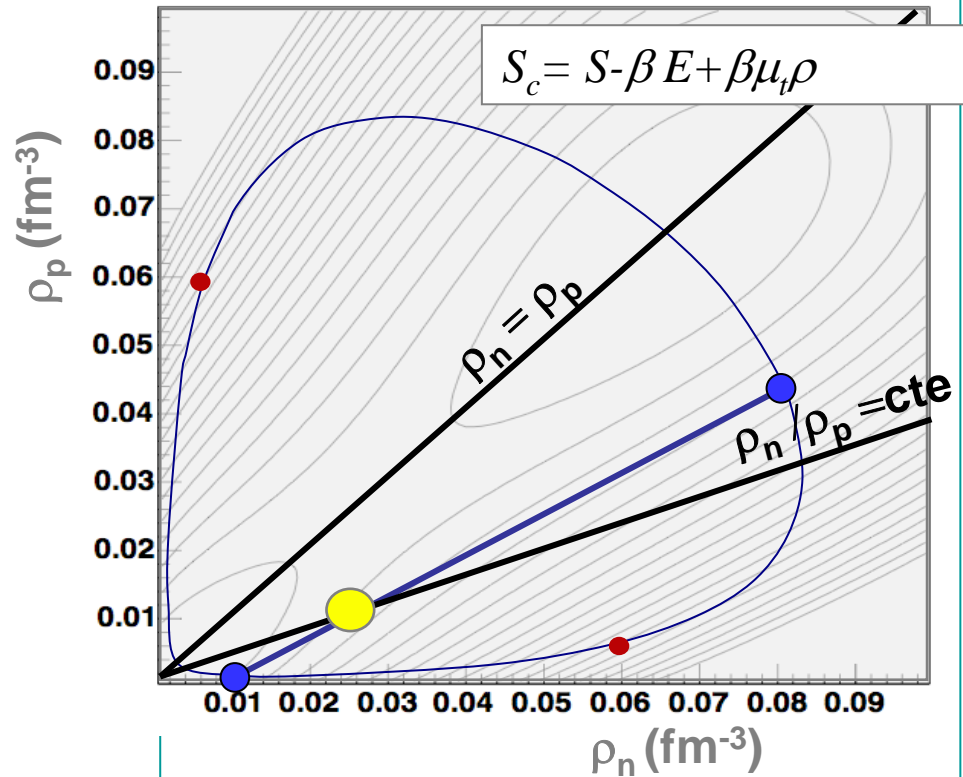


- negative curvature => instability
- 1 eigen-value <0 => 1 spinodal

$$C = \begin{pmatrix} \frac{\partial^2 s}{\partial \rho_n^2} & \frac{\partial^2 s}{\partial \rho_n \partial \rho_p} \\ \frac{\partial^2 s}{\partial \rho_p \partial \rho_n} & \frac{\partial^2 s}{\partial \rho_p^2} \end{pmatrix}$$

Distillation

- Distillation: generic phenomenon of phase separation with >1 densities
 - ordered phase more symmetric
 - disordered phase more asymmetric



(3) Second order transitions and critical phenomena

- Divergence of the correlation length

Back to Landau : $\Phi^2-\Phi^4$

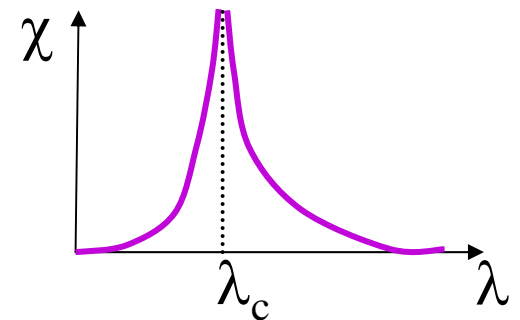
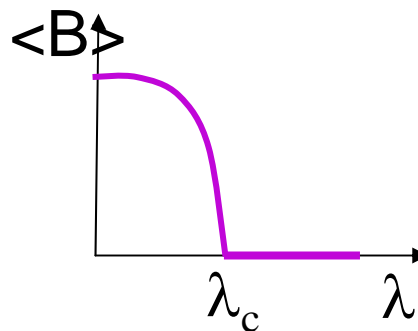
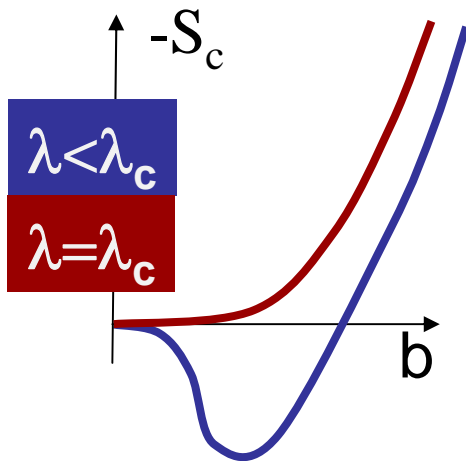
- Constrained entropy or thermo potential (**Symmetry $B \leftrightarrow -B$**)
- series developement around the transition point $B = 0 \lambda = \lambda_c$
- Second order transition => divergent susceptibility

$$-\log Z = -S_c^{\beta\lambda} = \frac{1}{2}a_\lambda B^2 + \frac{1}{4}cB^4 + \dots = \min$$

$$a_\lambda = a_0 (\lambda - \lambda_c)$$

$$\langle B \rangle = \frac{a_0}{c} (\lambda_c - \lambda)^{1/2}$$

$$\chi = \frac{\partial \langle B \rangle}{\partial \beta} = \begin{cases} \frac{1}{2a_0} (\lambda_c - \lambda)^{-1} & \lambda < \lambda_c \\ \frac{1}{a_0} (\lambda - \lambda_c)^{-1} & \lambda > \lambda_c \end{cases}$$



β, λ control variables
 B order parameter

Divergences and Fluctuations

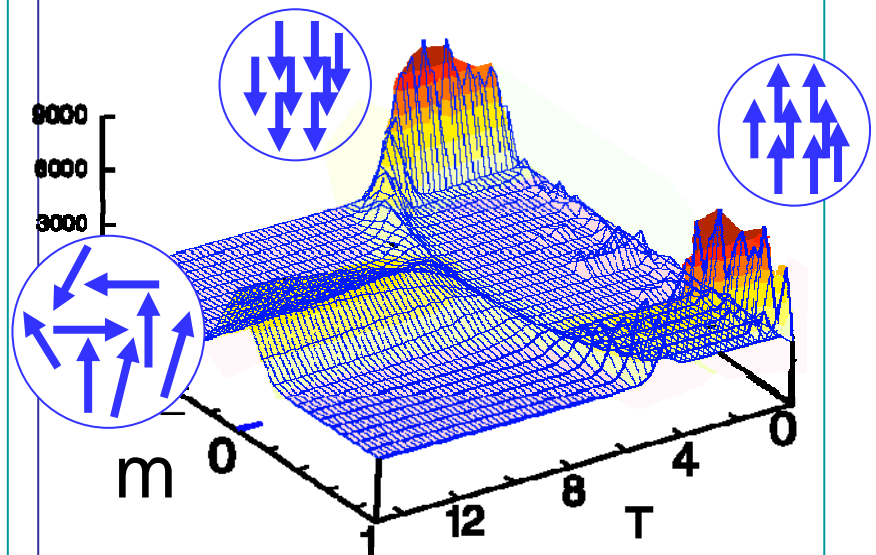
Ornstein-Zernike-Fisher 1964

- Distribution of the order parameter B
- B Fluctuation
diverges at the critical point

Ising $h=0$

$$p^{(n)} = Z_{\beta}^{-1} e^{-\beta B_n} ; p_{\beta}(B) = \sum_n p^{(n)} \delta(B - B_n)$$

$$\chi = \left(\frac{\partial^2 S_c}{\partial B^2} \right)^{-1} = \frac{\partial \langle B \rangle}{\partial \beta} = \frac{\partial^2 \log Z_{\beta}}{\partial \beta^2} = \sigma_B^2$$



Fluctuations and Correlations

Ornstein-Zernike-Fisher 1964

- Distribution of the order parameter B
B Fluctuation
diverges at the critical point
- Correlation function
ex: $B = N \Rightarrow \mathbf{b} = \rho(\mathbf{r})$
- Correlation length ξ
correlations over all length scales at the critical point
- Critical opalescence:
Fourier response : radiated intensity. $\mathbf{q} = 2k \sin \theta / 2$ momentum transfer

$$p_n = Z_\beta^{-1} e^{-\beta B_n} ; Z_\beta = \sum_n e^{-\beta B_n}$$

$$\chi = \left(\frac{\partial^2 S_c}{\partial B^2} \right)^{-1} = \frac{\partial \langle B \rangle}{\partial \beta} = \frac{\partial^2 \log Z_\beta}{\partial \beta^2} = \sigma_B^2$$

$$= \int d\vec{r} d\vec{r}' (b(\vec{r}) - \langle b \rangle) (b(\vec{r}') - \langle b \rangle)$$

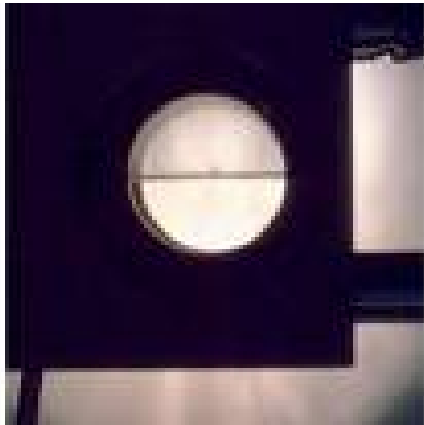
$$= \int d\vec{r} d\vec{r}' G(\vec{r}, \vec{r}')$$

$$G(\vec{s}) \propto e^{-s/\xi} s^{-(d-2+\eta)}$$

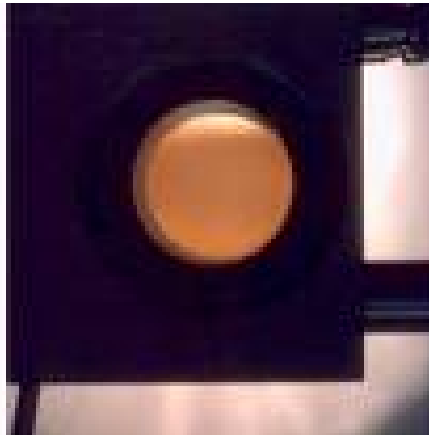
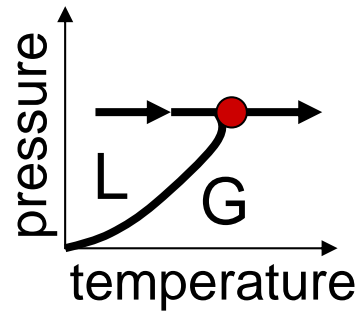
$$I(\mathbf{q}) = \int d\vec{s} e^{i\vec{q} \cdot \vec{s}} G(\vec{s})$$

Liquid sodium hexafluoride

$p=37$ atm



$T=42$ °C



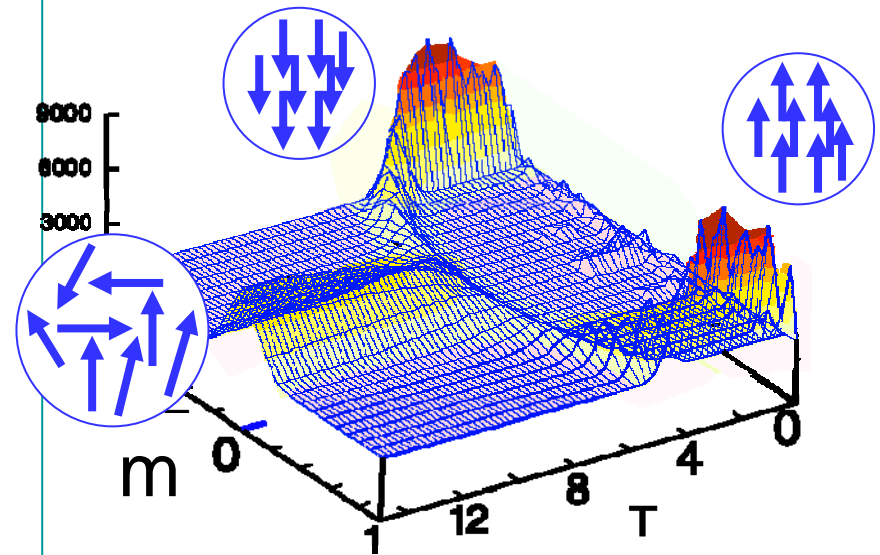
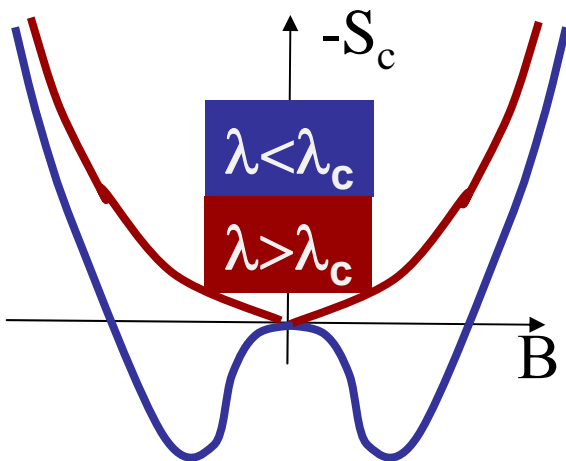
$T=43.9$ °C



$T=44$ °C

Divergent fluctuations and spontaneous symmetry breaking

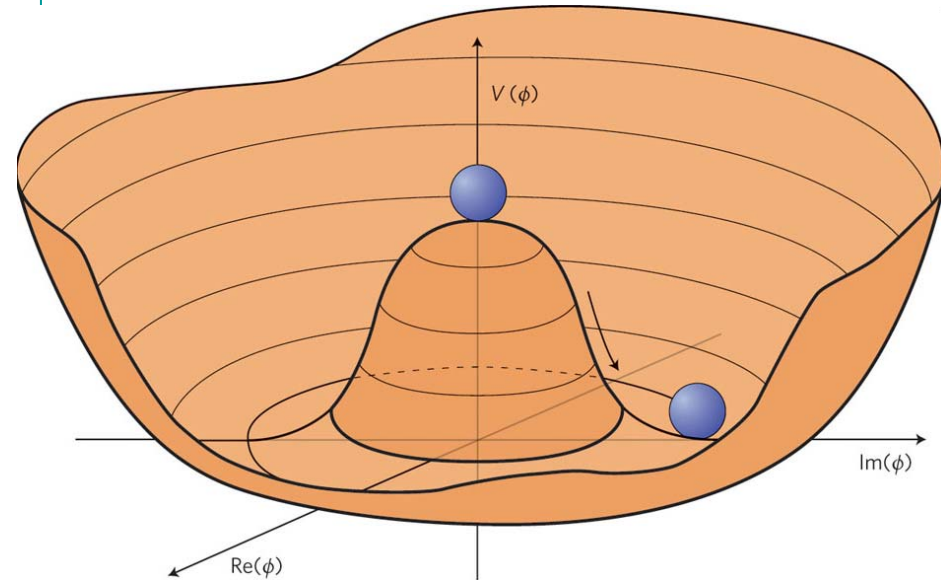
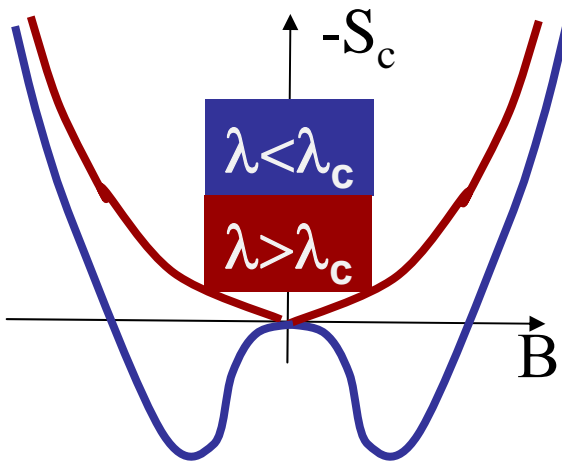
- Critical point: bifurcation
- $B \neq 0$ with $\beta = 0$ ($\Rightarrow \log Z$ preserving B reflection symmetry):
 \Rightarrow spontaneous symmetry breaking



Distribution of the order parameter for the Ising model without external field

Spontaneous symmetry breaking

- Critical point: bifurcation
- $B \neq 0$ with $\beta = 0$ ($\Rightarrow \log Z$ preserving B reflection symmetry):
 \Rightarrow spontaneous symmetry breaking



- ferro/para phase transition
- superconductivity below T_c
- Higgs mechanism in the Standard Model

(3) Second order transitions and critical phenomena

- Scale invariance and renormalization

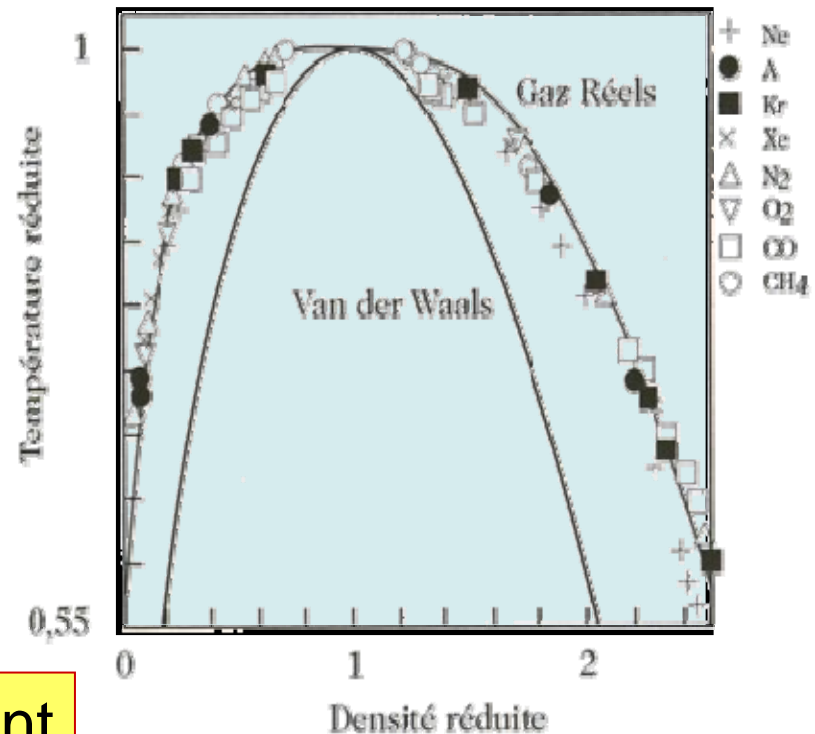
Universality and critical exponents

- 2 « universal » critical exponents

$$B \propto (T_c - T)^\beta \quad \chi \propto |T_c - T|^{-\gamma}$$

exponent	System property	Expression
α	Specific heat	$C \propto t^{-\alpha}$
β	Order parameter	$m \propto t^\beta$
γ	Susceptibility	$\chi \propto t^{-\gamma}$
δ	Order parameter	$m \propto h^{-1/\delta}$
η	Correlation function	$G(r) \propto r^{- d-2+\eta }$
ν	Correlation length	$\xi \propto t^{-\nu}$

Only 2 exponents are independent

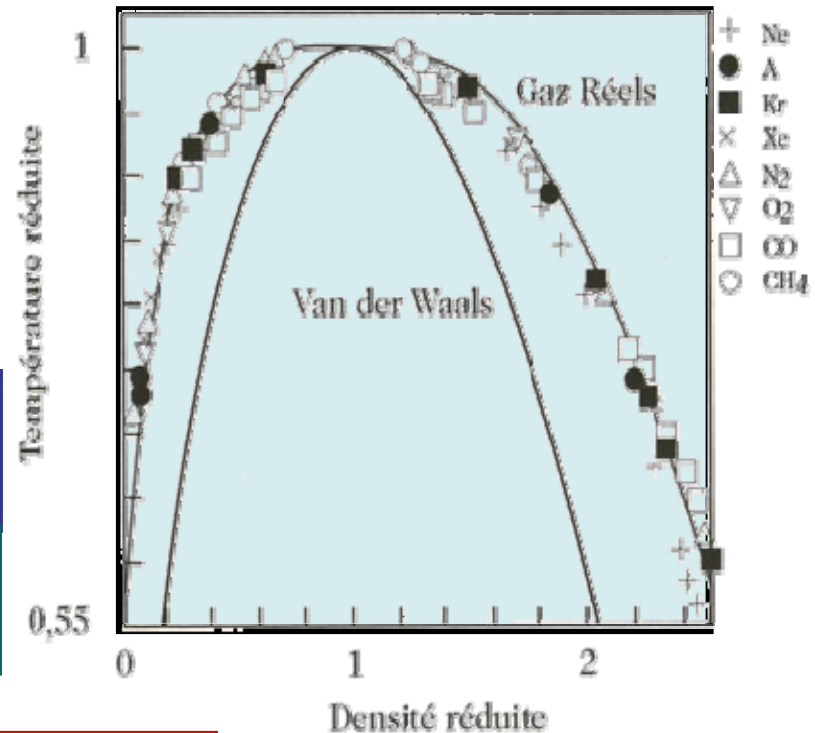


Universality and critical exponents

- 2 « universal » critical exponents

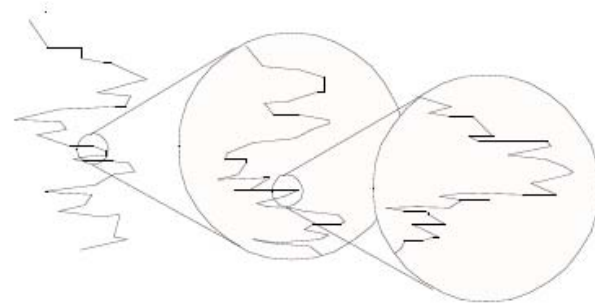
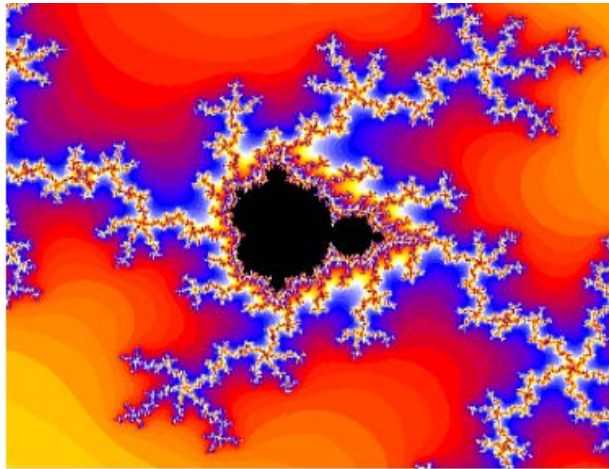
$$B \propto (T_c - T)^\beta \quad \chi \propto |T_c - T|^{-\gamma}$$

Ising $n=1$	XY $n=2$	Heisenberg $n=3$
<i>Liquid/gas</i>	<i>superfluidity</i>	<i>ferromagnetism</i>
$\beta = 0.325$	0.346	0.369
$\gamma = 1.231$	1.315	1.392



Only depend on the dimensionality of B

Critical exponents and scale invariance

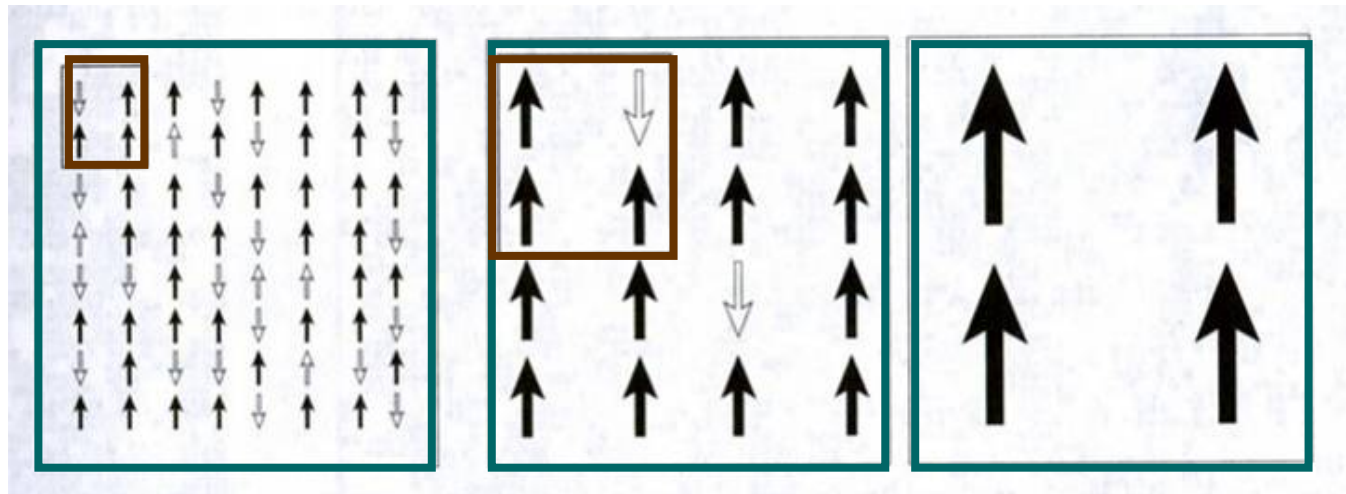


- x, y control parameters
- scaling hypothesis (Widom 1965) $\ln Z(\lambda^a x, \lambda^b y) = \lambda \ln Z(x, y)$
- \Rightarrow only two independent critical exponents
- definition of β, γ $\beta = (1 - b)/a$ $\gamma = (2b - 1)/a$

Scaling hypothesis \iff **scale invariance** \iff **self-similarity**

Scale invariance and renormalization

Wilson, 1975



Renormalization: at the critical point the configuration is self-similar: it will stay invariant. This is due to the divergence of the correlation length.

- Observable set
 K_i intensive variables (couplings)
 $\{s\} = s_1 \dots s_N$ degrees of freedom
- Scale change:
re-iterated ad libitum
- Partition sum:
preserved structure
- Fixed point and its attraction domain:
- Correlation length:
infinite if at the fixed point
 $\xi(\vec{K}^*) \neq 0$

$$H = -\beta \bar{H} = K_1 f_1(\{s\}) + K_2 f_2(\{s\})$$

$$H^{(1)} = R_x [H] = H(\vec{K}^{(1)})$$

$$\ell \rightarrow \ell/x \quad N \rightarrow N/x^d$$

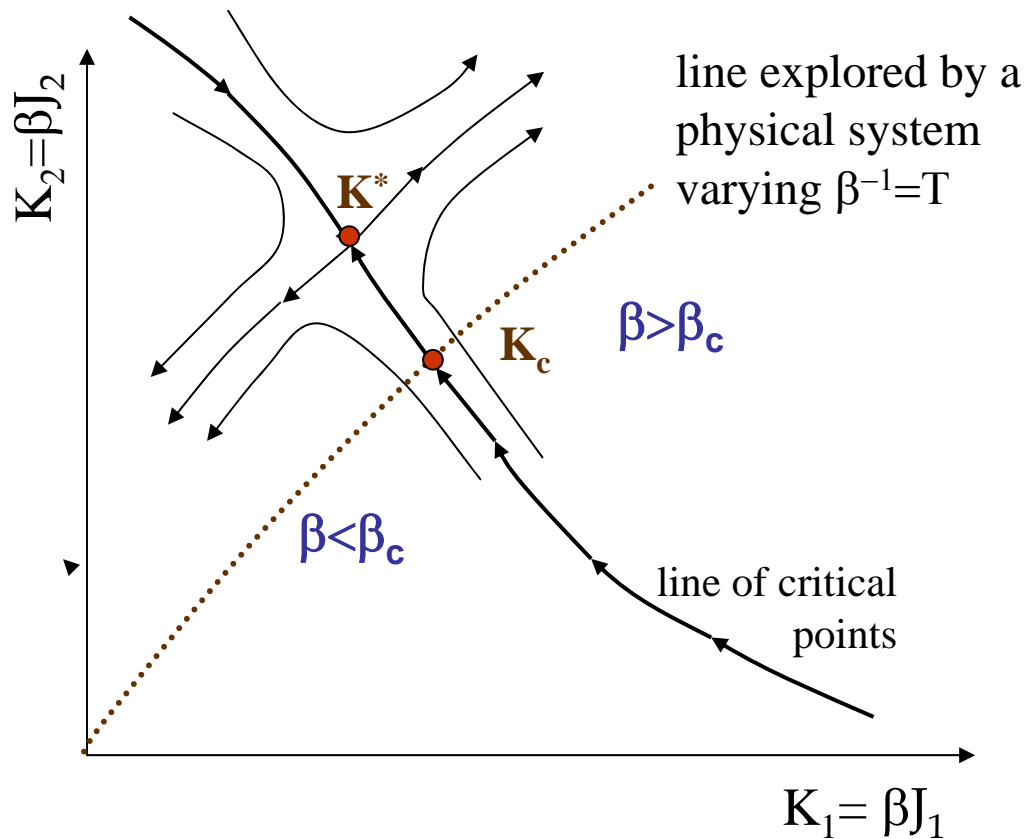
$$H^{(i+1)} = R_x [H^{(i)}] \quad K^{(i+1)} = R_x [K^{(i)}]$$

$$\log Z(N, \vec{K}) = \log Z(N/x^d, \vec{K}^{(1)}) + Ng(\vec{K})$$

$$\vec{K}^* = R_x [\vec{K}^*] \quad R_{nx} [\vec{K}_c] = \vec{K}^*$$

$$\begin{aligned} \xi(\vec{K}_c) &= x^n \xi(R_{nx} [\vec{K}_c]) \\ &= x^n \xi(\vec{K}^*) = \infty \end{aligned}$$

Scale invariance and renormalization



If the flow of coupling constants converges to a non trivial fixed point:

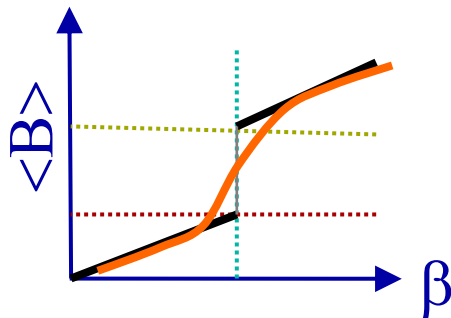
- the initial system is critical
- the partition sum is scale invariant on the critical line
- all systems (observations) converging towards the same fixed point have the same critical behavior => the same exponents
- this only depends on the observable set => on the order parameter

(4) Extension to finite systems

Phase transitions in finite systems

- Z analytic: transition rounded

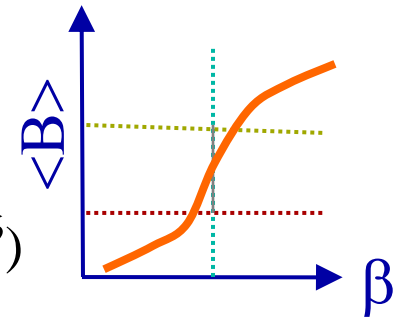
$$Z(\beta) = \sum_{n=1}^N e^{-\sum_{\ell} \beta_{\ell} B_{\ell}^{(n)}}$$



- Ensemble inequivalence

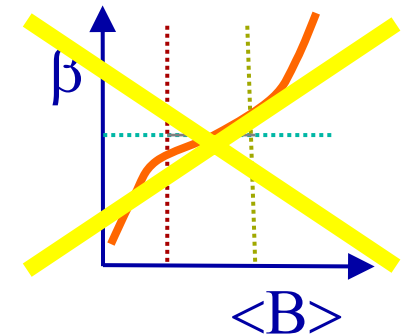
=> Intensive β
controlled

$$\langle B_{\ell} \rangle = -\partial_{\beta_{\ell}} \log Z(\vec{\beta})$$



=> Extensive B
controlled

$$\beta_{\ell} = \partial_{\langle B_{\ell} \rangle} S$$



(4) Extension to finite systems

- Precursor of phase transition

Finite size scaling

- Scale invariance at the critical point $L = \infty$

$$Y \propto |\varepsilon|^{-x} \quad \varepsilon = \frac{\lambda - \lambda_c^\infty}{\lambda_c^\infty}$$

- Scaling Hypothesis (Widom 1965)

$$Y = f(L/\xi) |\lambda - \lambda_c(L)|^{-x}$$

$$\begin{cases} \xi \ll L \Rightarrow f = cte \\ \xi \sim L \Rightarrow Y = cte \end{cases}$$

\Rightarrow Finite size scaling

* Critical temperature

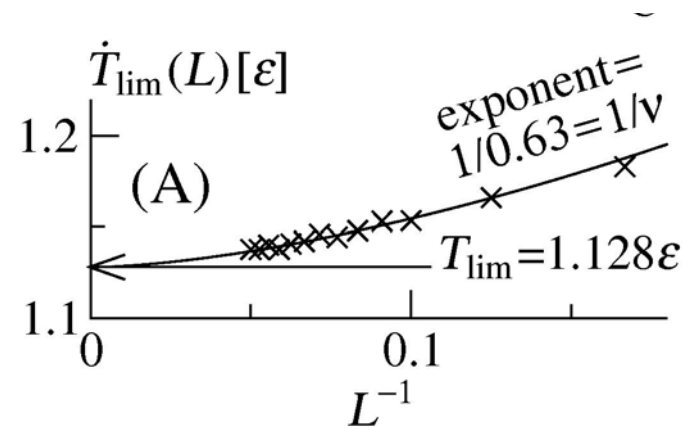
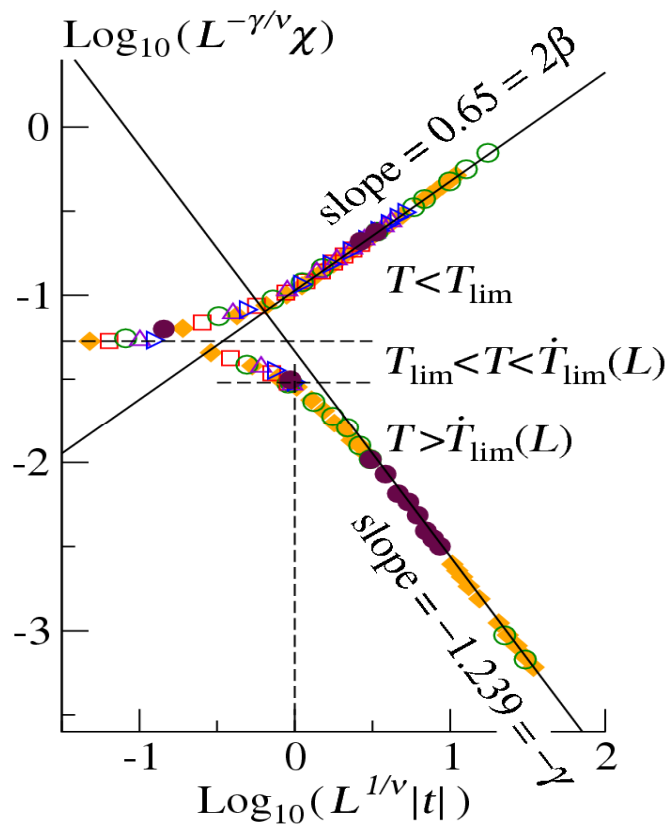
* susceptibility

$$|T_c(L) - T_c| \propto L^{-1/\nu}$$

$$L^{2\beta/\nu} \chi \begin{cases} \rightarrow \text{const.} & \xi \sim L \\ \propto (L^{1/\nu} t)^{-\gamma} & \xi \ll L, T > T_c(L) \\ \propto (L^{1/\nu} t)^{2\beta} & \xi \ll L, T < T_c(L) \end{cases}$$

Finite size scaling

F. Gulminelli, et al. PRL 2008



The Yang-Lee theorem

C.N. Yang, T.D. Lee Phys. Rev. 1952

Phase transition: thermo potential
non analytic for $N \rightarrow \infty$

$$-\log Z(\beta) \quad \left(Z(\beta) = \sum_{n=1}^N e^{-\sum_t \beta_t B_t^{(n)}} \right)$$

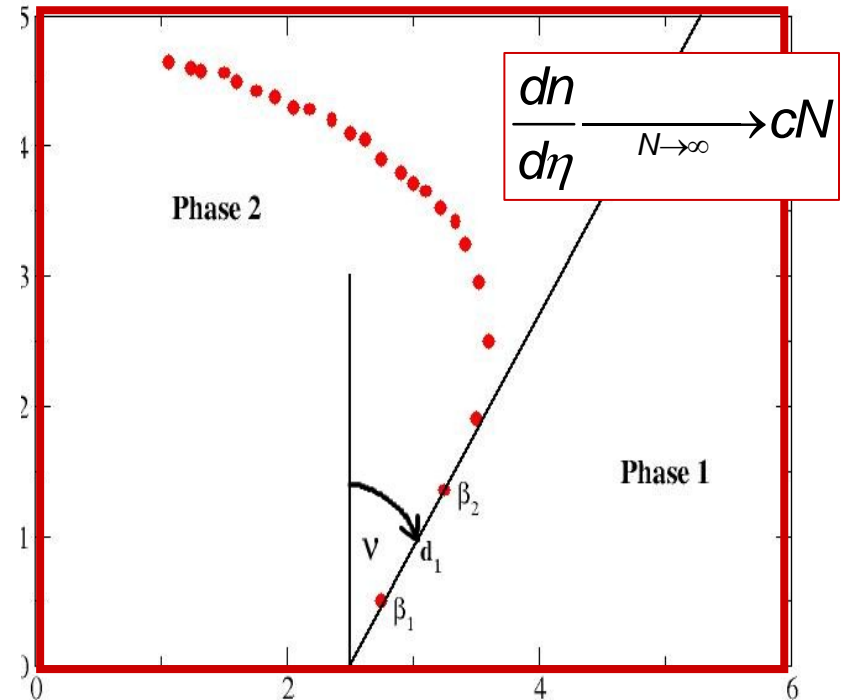
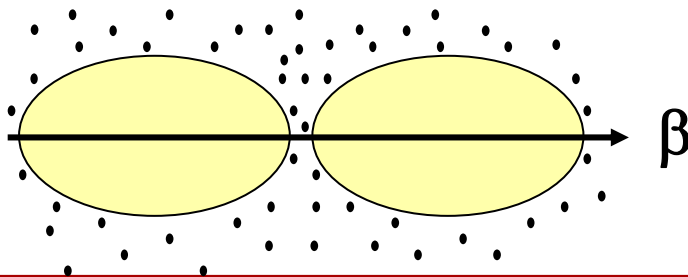
Origin of non-analyticities

$$\gamma = \beta + i\eta \quad Z(\gamma) = 0$$

$$\Re: Z(\gamma) \neq 0$$

$$\log Z/N \quad N \rightarrow \infty$$

analytic



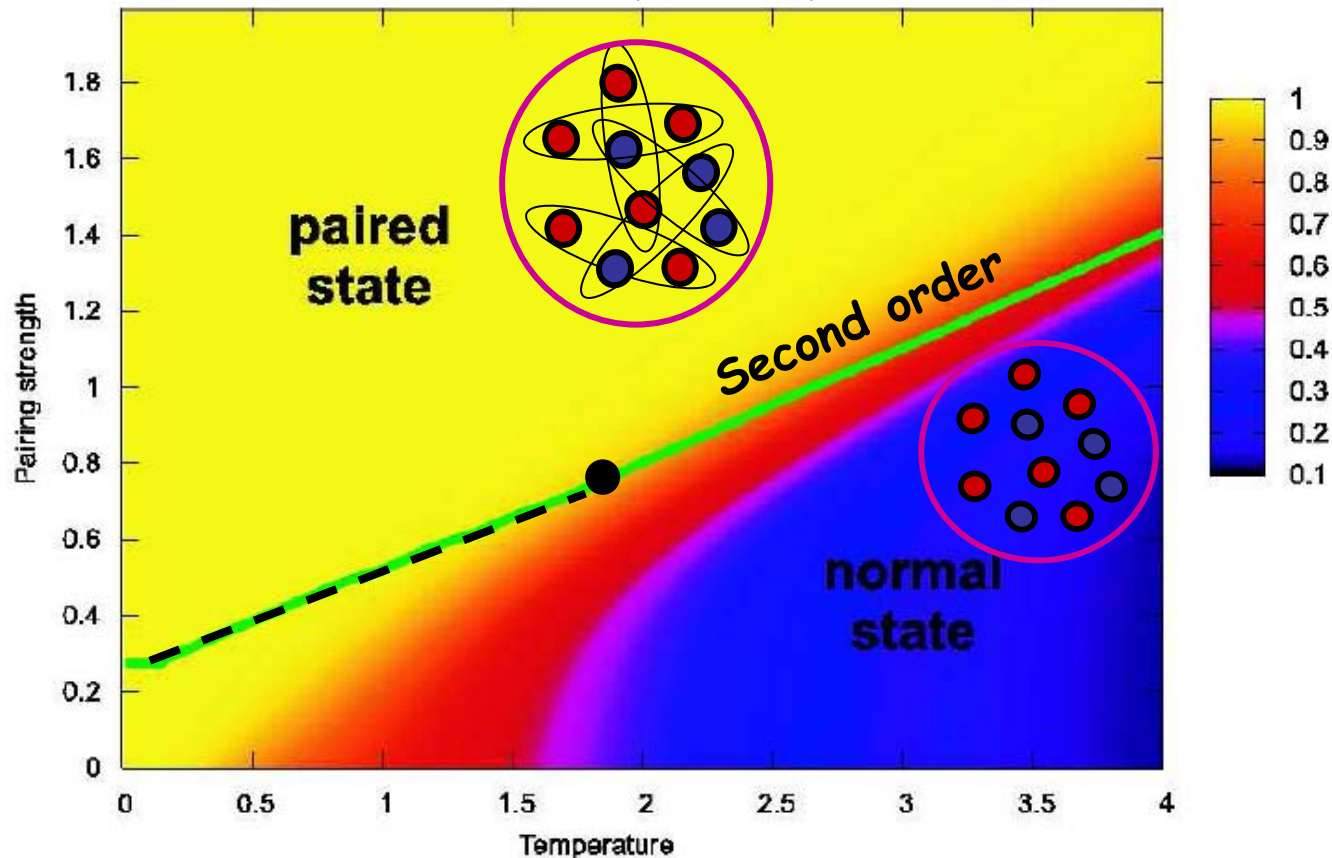
P. Borrmann, O. Mulken, J. Harting, Phys. Rev. Lett 84 (2000) 3511-3514
 A. Schiller et al Phys. Rev. C 66 (2002) 024322

The pairing transition in finite nuclei

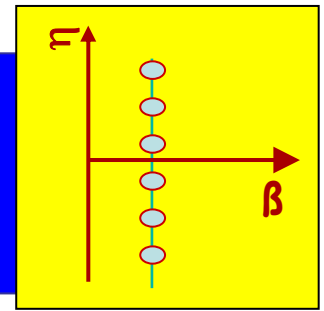
T.Sumaryada, A.Volya 2007

$$\hat{H} = 2 \sum_{i>0} \varepsilon_i \hat{n}_i - \sum_{i,j>0} G_{ij} \hat{p}_i^+ \hat{p}_j$$

B=fraction of paired particles



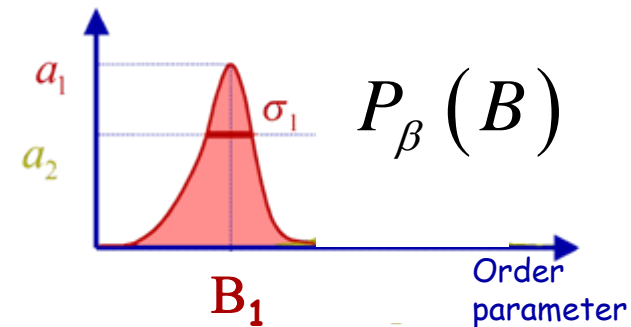
Yang-Lee theorem and Bimodalities



Partition sum and probability distribution

$$Z_\gamma = Z_\beta \int dB P_\beta(B) e^{-i\eta B}$$

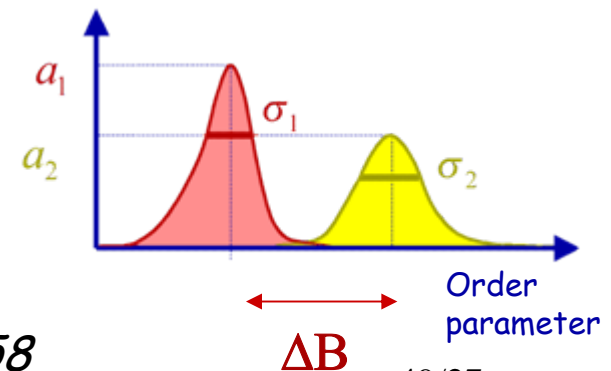
Normal distribution: no zeros



Bimodal distribution $P = P_1 + P_2$: double saddle point approximation

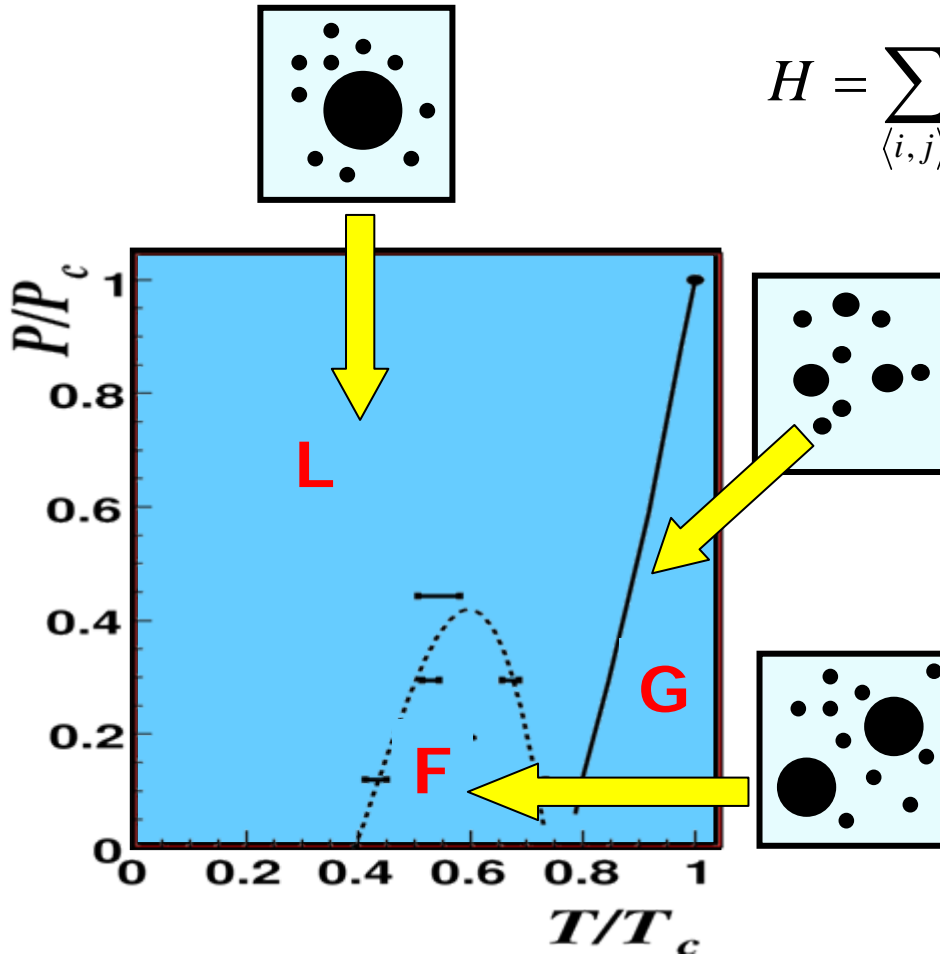
$$\eta_k = \frac{i(2k+1)\pi}{\Delta B}$$

$$\Delta B \xrightarrow{N \rightarrow \infty} N\Delta b$$



K.C. Lee Phys Rev E 53 (1996) 6558
Ph.Chomaz, F.G. Physica A (2002)

The fragmentation transition of finite nuclei

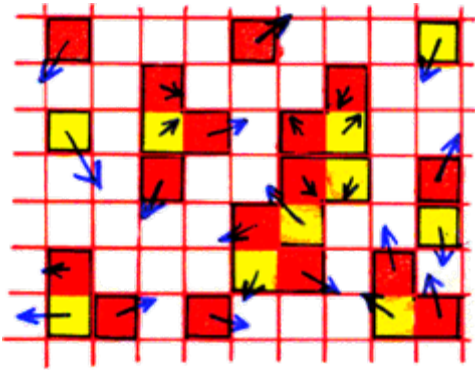


$$H = \sum_{\langle i,j \rangle} \varepsilon_{n_i n_j} n_i n_j + \alpha_c \sum_{i,j} \frac{q_i q_j}{r_{ij}} + \sum_i \frac{\vec{p}_i^2}{2m} n_i$$

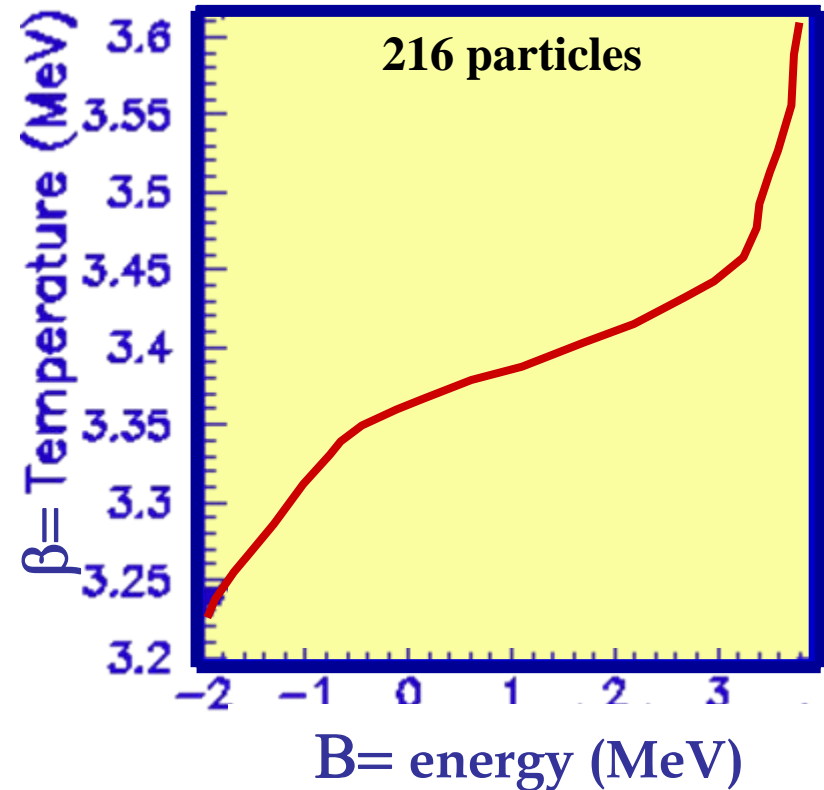
(4) Extension to finite systems

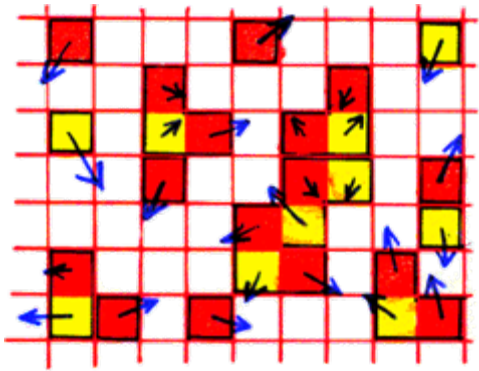
- Thermodynamic anomalies

Illustration with the LG model

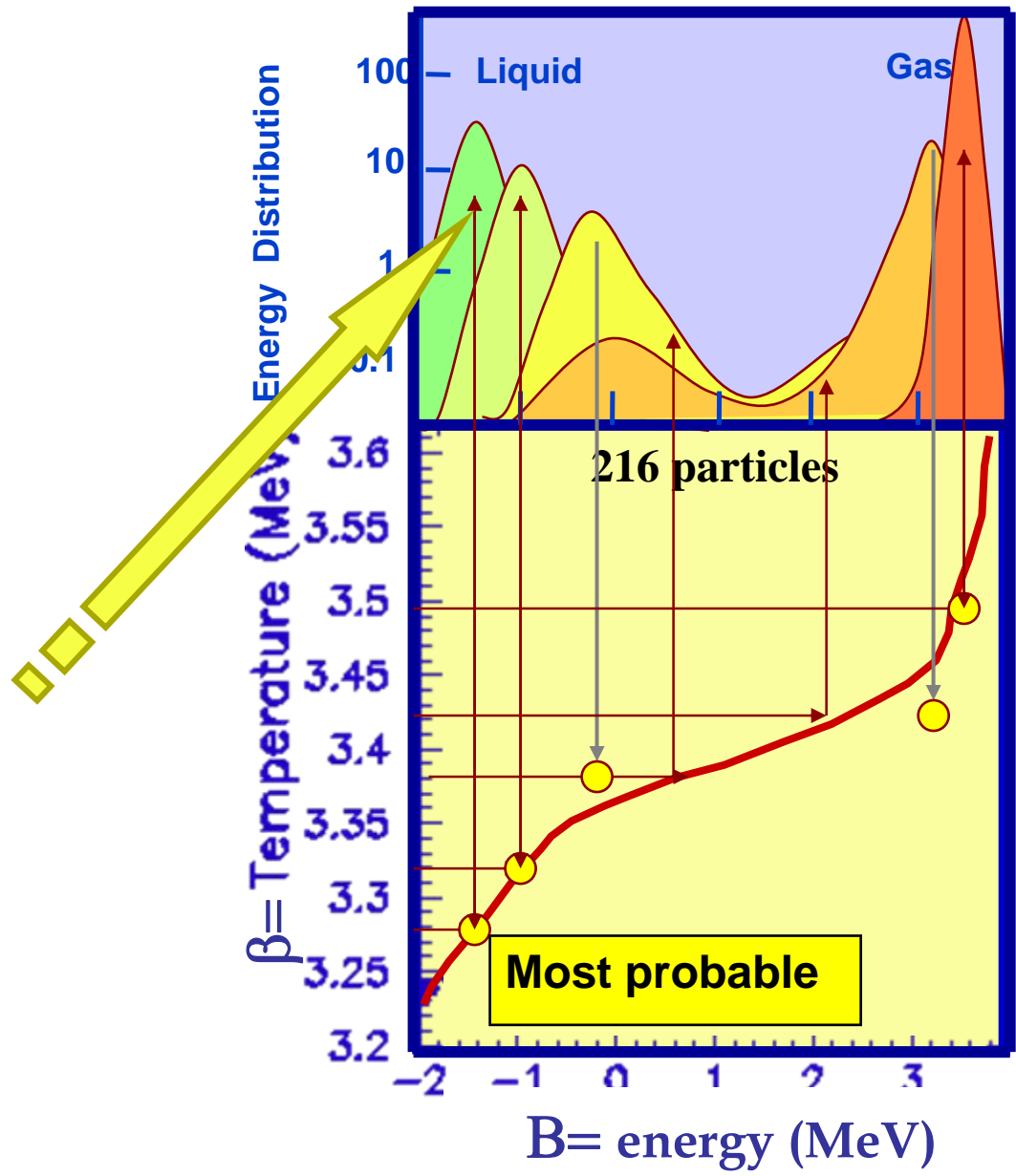


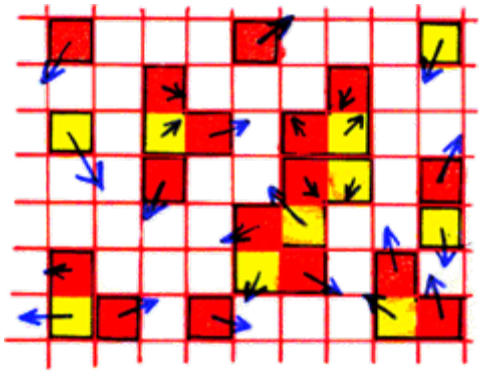
- Closest neighbors attractive coupling
- Belongs to the LG universality class
- Temperature (β) controlled: smooth equation of state $\beta(B)$



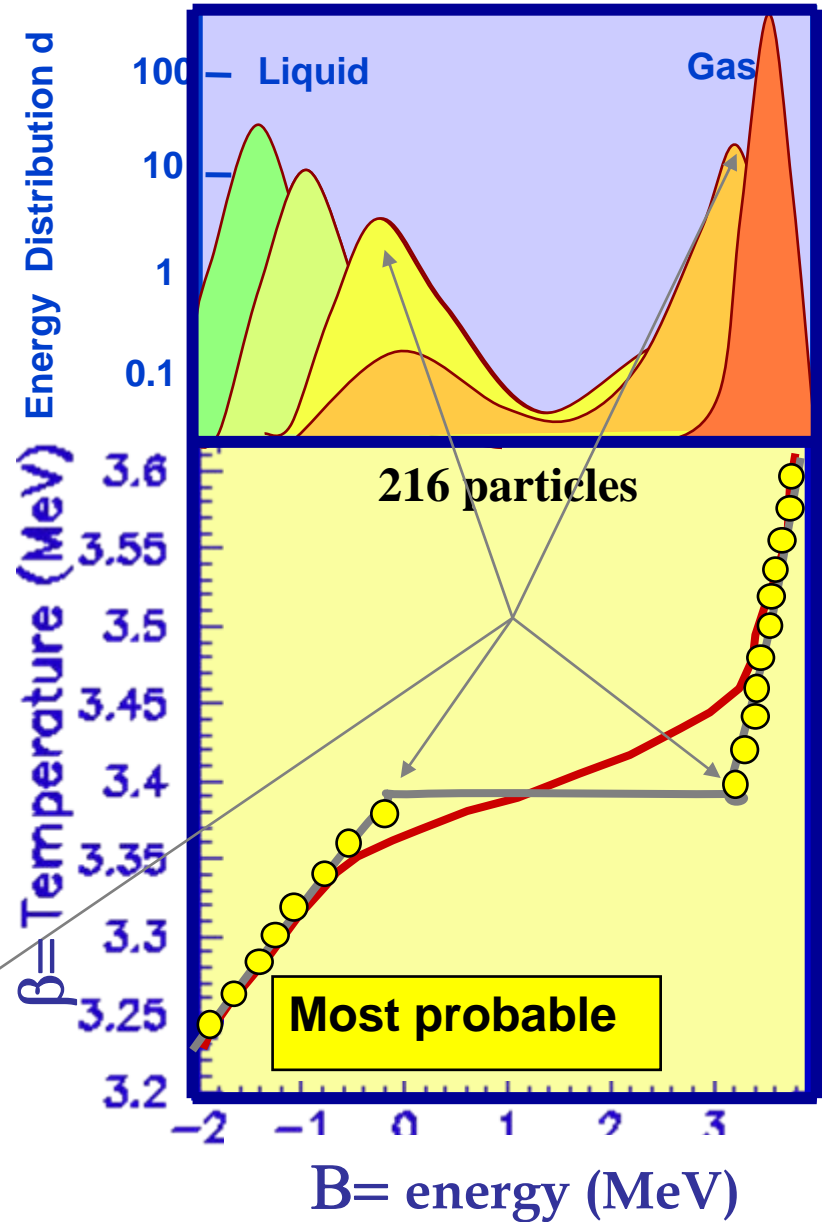


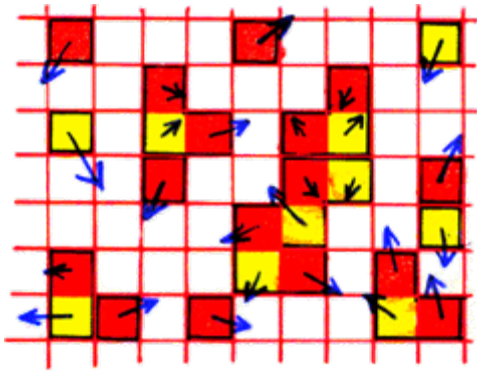
- Energy distribution at a fixed temperature





- Energy distribution at a fixed temperature
- Discontinuity of the most probable

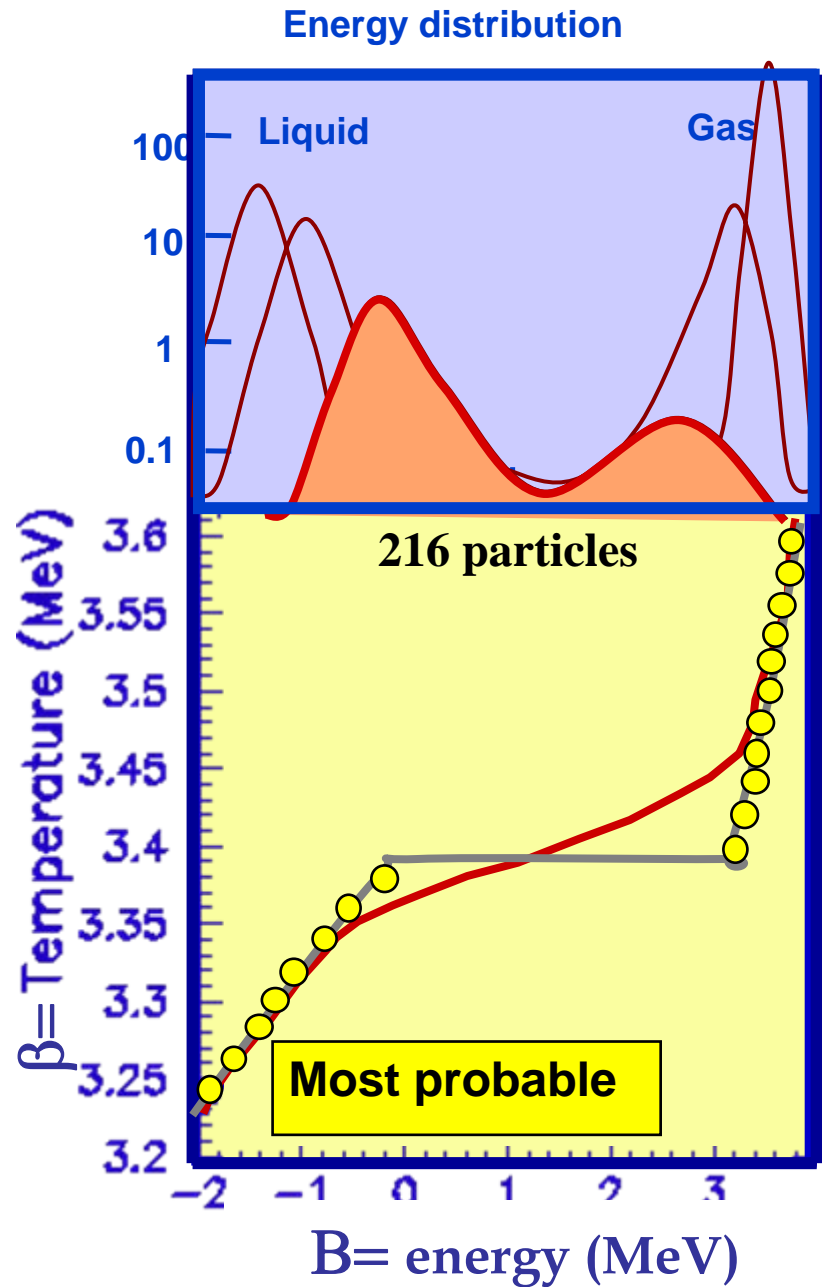




- Energy distribution at a fixed temperature

• **Bimodal distribution**

- Discontinuity of the most probable



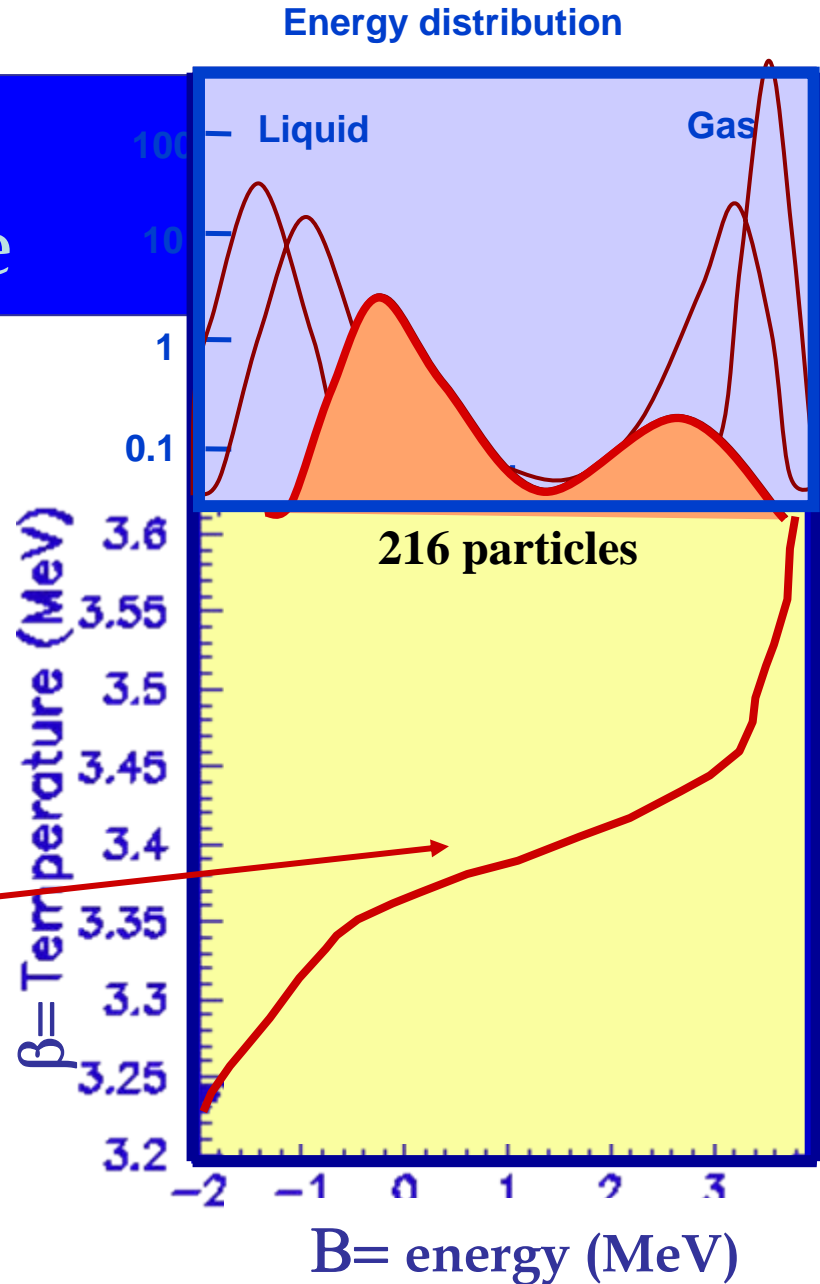
Bimodality and ensemble inequivalence

- β controlled

$$p_{\beta}^{(n)} = Z_{\beta}^{-1} e^{-\beta B^{(n)}}$$

$$p_{\beta}(B) = Z_{\beta}^{-1} \sum_n \delta(B^{(n)} - B) e^{-\beta B}$$

$$\langle B \rangle = -\partial_{\beta} \log Z_{\beta}$$



- β controlled

$$p_{\beta}^{(n)} = Z_{\beta}^{-1} e^{-\beta B^{(n)}}$$

$$p_{\beta}(B) = Z_{\beta}^{-1} \sum_n \delta(B^{(n)} - B) e^{-\beta B}$$

$$\langle B \rangle = -\partial_{\beta} \log Z_{\beta}$$

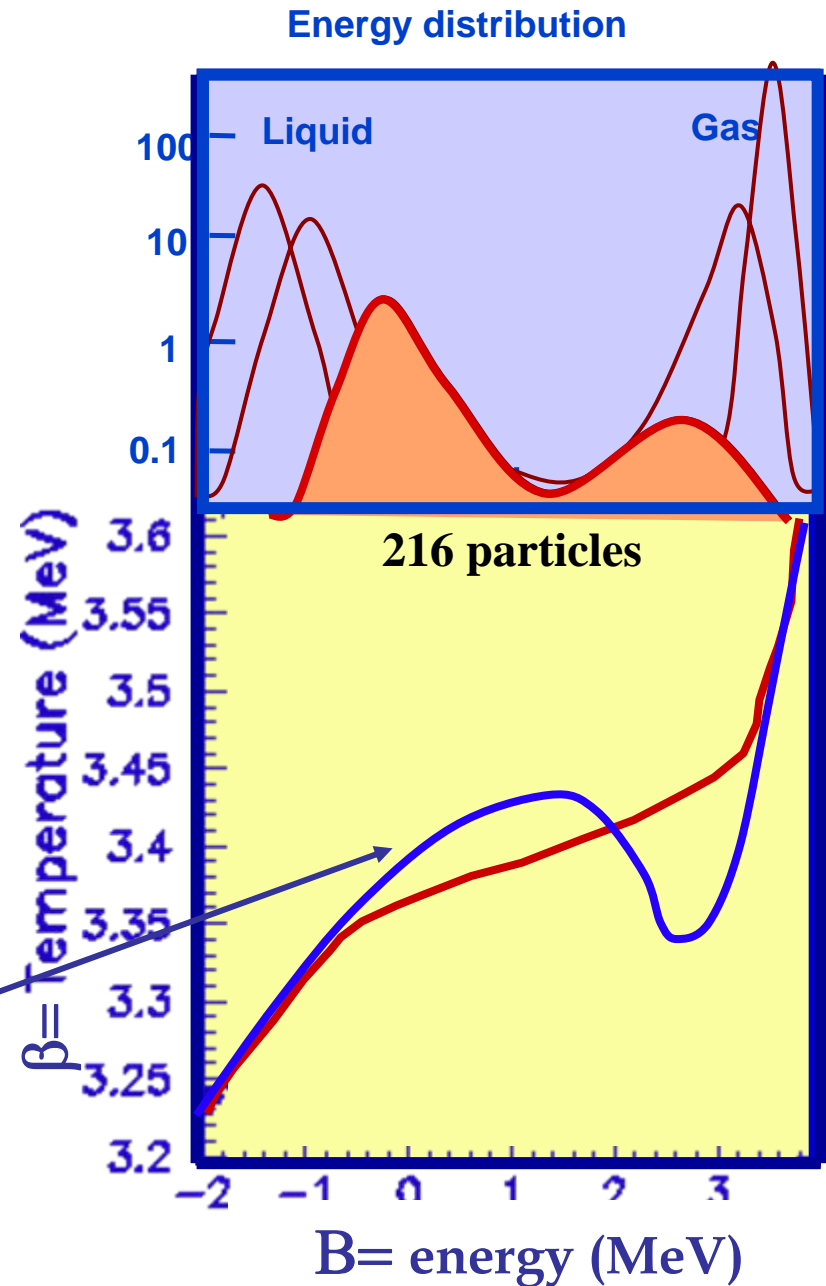
- B controlled

$$p_B^{(n)} = S_B^{-1} \delta(B^{(n)} - B)$$

$$S_B = -\sum_n p_B^{(n)} \log p_B^{(n)} = \sum_n \delta(B - B^{(n)})$$

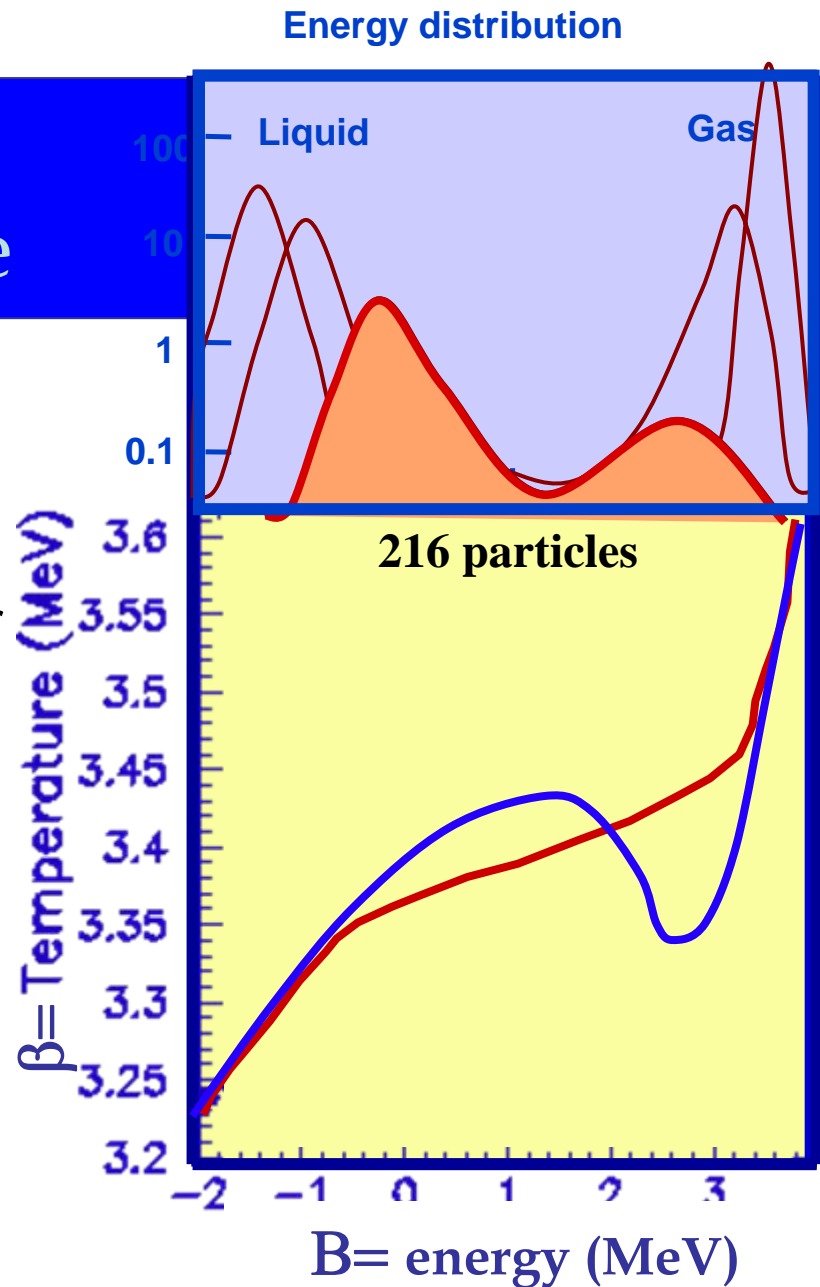
$$= \log p_{\tilde{\beta}}(B) + \log Z_{\tilde{\beta}} + \tilde{\beta} B$$

$$\beta = \partial_B S_B = \partial_B \log p_{\tilde{\beta}}(B) + \tilde{\beta}$$



Bimodality and ensemble inequivalence

- A first order phase transition occurring at the thermo limit:
 - ⇒ the distribution of the order parameter is bimodal in the finite system
 - ⇒ The underlying entropy has a convex intruder
 - ⇒ The EoS $\beta \leftrightarrow B$ is not the same if the controlled variable is extensive or intensive
 - ⇒ The thermodynamics is not unique
 - ⇒ In particular thermodynamics anomalies occur in the extensive ensemble: Negative heat capacity!



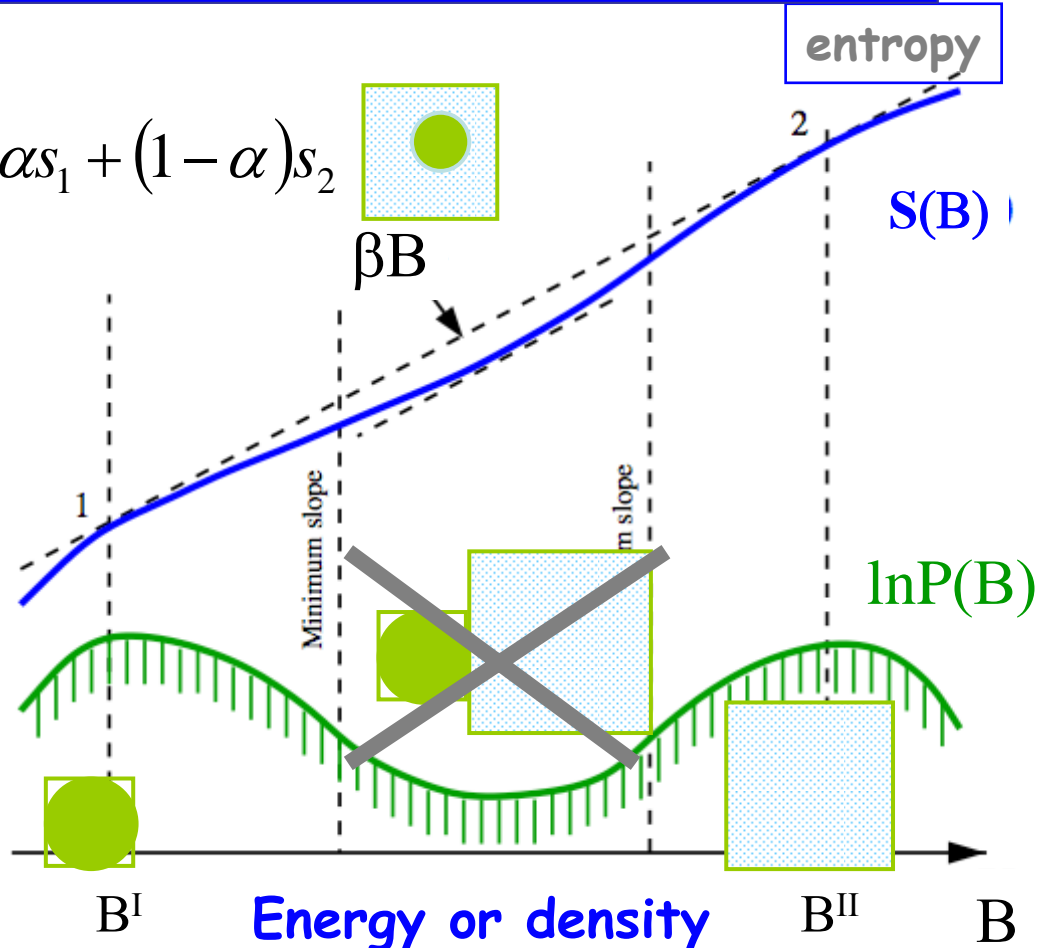
How can a convex entropy be stable ???

K.Binder D.P.Landau 1984

D.J.Wales R.S.Berry 1994

$$\frac{S(B)}{V} \neq s\left(\frac{B}{V}\right) \Rightarrow s < \alpha s_1 + (1-\alpha)s_2$$

- Interfaces cannot be neglected in a finite system
- Phase separation has an extra energy and entropy cost
- Convexities persist
- Local dishomogeneities arise

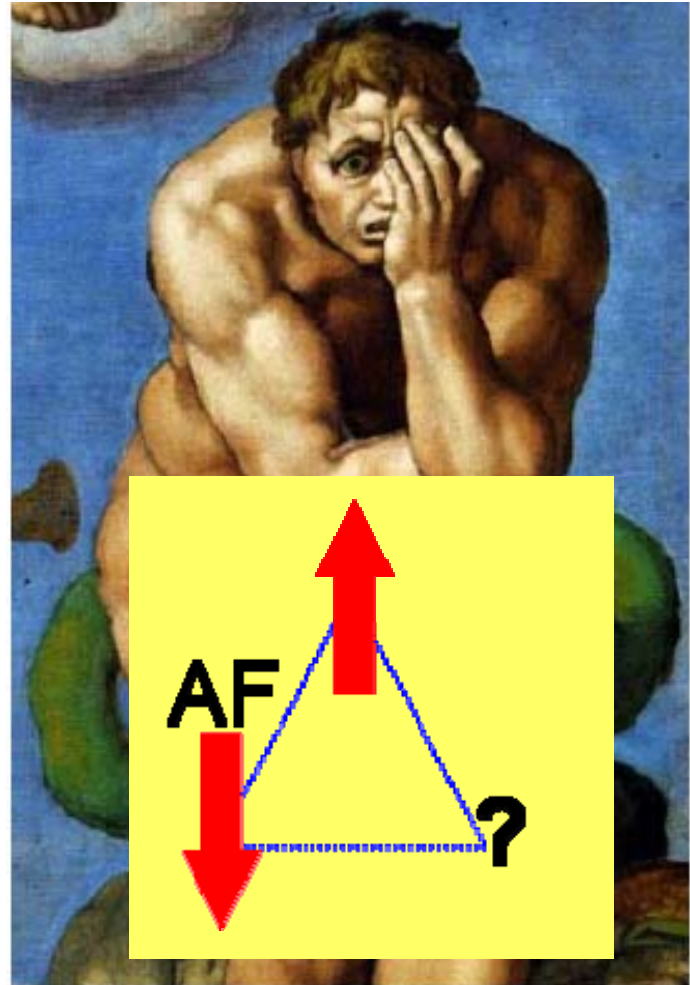


$$P_\beta(B) \propto e^{S(B) - \beta B}$$

Frustration and dishomogeneous phases

- **Frustration** is a generic phenomenon in physics
- It occurs whenever matter is subject to opposite interactions on comparable length scales
- Global variations of B are replaced by local variations of B

=>Phase coexistence is quenched
=>dishomogeneous phases arise

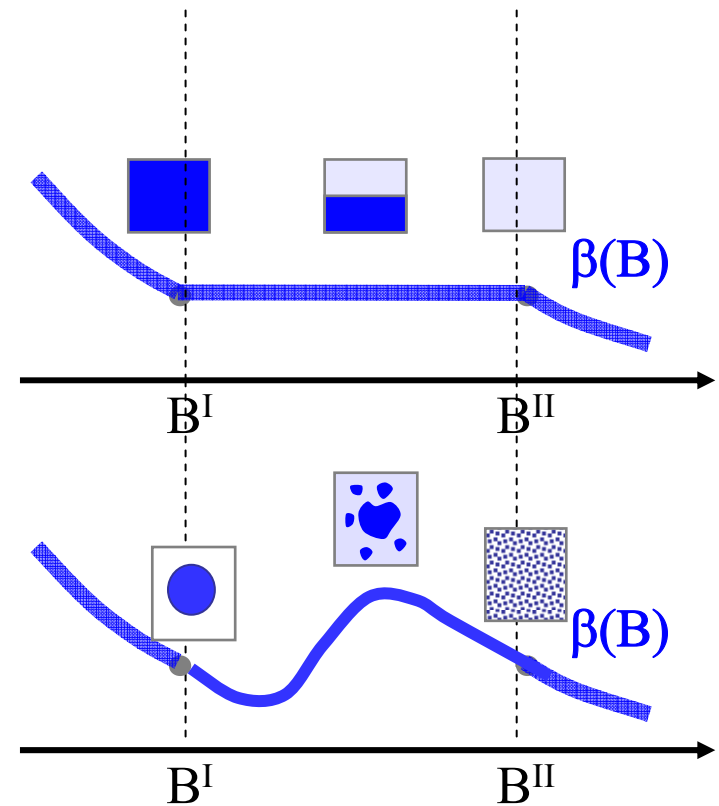


Frustration and dishomogeneous phases

- **Example I: fluid transition in a finite system**

$$E(N) = -e_{vol}N + e_{surf}N^{2/3}$$

=> Phase coexistence is quenched
=> dishomogeneous phases arise



Frustration and dishomogeneous phases

A.Raduta, F.G. 2011

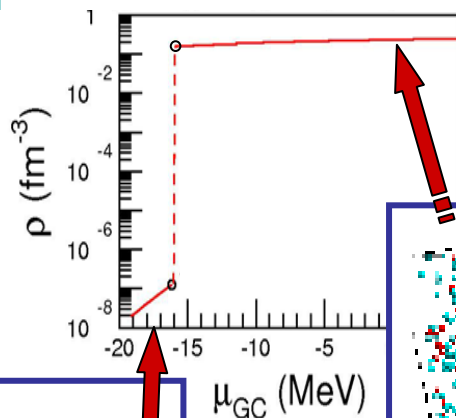
- **Example II:** crust structure of a neutron star (matter of neutrons, protons in an homogeneous electron background)

$$E = \alpha_{coul} \left\langle \left(\rho_p(r) - \rho_e \right)^2 N^{2/3}(r) \right\rangle - \alpha_{nucl} \rho$$

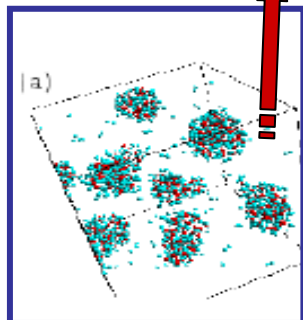
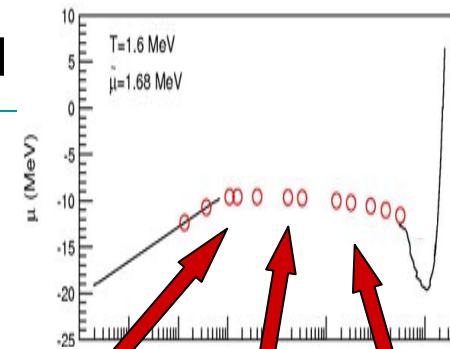
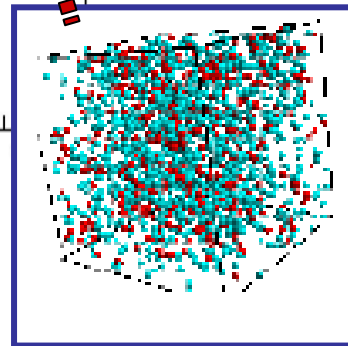
Frustration and dishomogeneous phases

A.Raduta, F.G. 2011

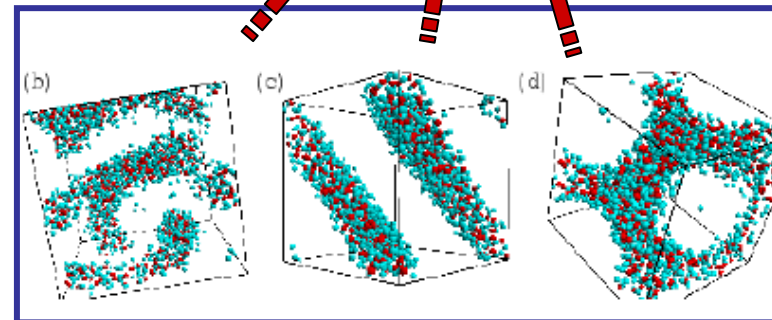
- **Example II:** crust structure of a neutron star (matter of neutrons, protons in a homogeneous electron background)



Extensive controlled



Intensive controlled



Summary

1. Phase transitions in physical systems
 - Concepts and definitions
 - Classical theory: Landau
2. First order transitions
 - Phase coexistence
 - Extension to many densities
3. Second order and critical phenomena
 - Divergence of the correlation length
 - Scale invariance and renormalization
4. Extension to finite systems
 - Precursor of phase transitions
 - Thermodynamic anomalies
 - Frustration and ensemble inequivalence