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1989 J. Phys. A: Math. Gen. 22 219

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A family of crossover exponents for the non-linear resistor network

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Received 13 June 1988

Abstract. The crossover exponents $\phi_2(r)$ and $\phi_3(r)$ for the non-linear resistor network are calculated to first order in $\varepsilon = 6 - d$ using the same formalism used by Harris. Our result supports the idea of the analytic continuation proposed by Harris in calculating the non-linear crossover exponent $\phi(r)$ for the non-linear resistor network.

Introduction

Recently, the non-linear resistor network has been investigated by many authors [1–5]. In this model a bond is present with probability p and is absent with probability $1 - p$. Each bond is associated with a resistor (of conductance σ_b) which obeys the following equations:

$$[V(\mathbf{x}) - V(\mathbf{x}')] = \frac{I_{\mathbf{x} \rightarrow \mathbf{x}'}}{\sigma_b^r} |I_{\mathbf{x} \rightarrow \mathbf{x}'}|^{r-1} \quad (1.1)$$

$$\sigma_b [V(\mathbf{x}) - V(\mathbf{x}')] |V(\mathbf{x}) - V(\mathbf{x}')|^{s-1} = I_{\mathbf{x} \rightarrow \mathbf{x}'} \quad (1.2)$$

where $V(\mathbf{x})$ is the voltage at site \mathbf{x} , $I_{\mathbf{x} \rightarrow \mathbf{x}'}$ is the current in the bond flowing from site \mathbf{x} to site \mathbf{x}' , r is the non-linear parameter and $s = r^{-1}$.

The conductivity exponent $t(r)$ of the non-linear resistor network is defined as

$$\Sigma(p) \sim |p - p_c|^{t(r)} \quad (1.3)$$

near percolation threshold p_c for a given r , where $\Sigma(p)$ is the bulk conductivity of the sample for the non-linear resistor network. It has been shown [1] using the node-link picture [6, 7] that

$$t(r) = (d - 1 - r^{-1})\nu_p + r^{-1}\phi(r) \quad (1.4)$$

where ν_p is the exponent for the correlation length and $\phi(r)$ is the non-linear crossover exponent governing the scaling behaviour of the two-point resistance $R(\mathbf{x}, \mathbf{x}')$:

$$[R(\mathbf{x}, \mathbf{x}')]_{\text{av}} \sim |\mathbf{x} - \mathbf{x}'|^{\phi(r)/\nu_p} \quad (1.5)$$

where $[\]_{\text{av}}$ indicates a conditional average, subject to \mathbf{x} and \mathbf{x}' being in the same cluster.

For the linear resistor networks, there is [8–10] an infinite sequence of crossover exponents $\{\phi_k\}$ needed to completely describe the probability distribution of the two-point resistance $R(\mathbf{x}, \mathbf{x}')$. Similarly, in the non-linear resistor network, an infinite number of crossover exponents $\{\phi_k(r)\}$ are needed to describe the two-point non-linear resistance $R(\mathbf{x}, \mathbf{x}')$, where $\phi(r)$ is the first member of $\{\phi_k(r)\}$.

Most recently, Harris [11] has calculated this crossover exponent $\phi(r)$ using the renormalisation group ε -expansion method. As Harris pointed out, although his calculations satisfy several non-trivial self-consistency checks and reproduce known results for $r \rightarrow 0$ and $r \rightarrow \infty$, they involve an analytic continuation whose status is not beyond question. Accordingly, calculation of the exponent $\phi_2(r)$ associated with w_2 (which will be defined in § 2) would be useful to further test the method of analytic continuation used there. This is the main purpose of this work: to calculate the crossover exponents $\phi_2(r)$ and $\phi_3(r)$ to first order in ε , and to test this method of analytic continuation.

2. Field theory

As discussed in [10] the randomly diluted resistor network can be treated by Stephen's formalism [12]. This formalism has been extended to the non-linear resistor network by Harris [11]. In this paper, we will use a continuum field theory for the model derived by Harris. Since the field theory is quite complex, and has been described in detail in the paper by Harris, we will give a brief review of the derivation. The Hamiltonian of the system is

$$H(\{V\}) = \sum_{\langle x, x' \rangle} \frac{1}{s+1} \sigma_b |V(x) - V(x')|^{s+1} \quad (2.1)$$

where the summation is over the nearest-neighbour sites and b is the bond connecting site x and x' .

The replicated effective Hamiltonian H_{eff} is defined as

$$\exp(-H_{\text{eff}}) = \left[\prod_{\alpha=1}^n \exp[-H(\{V_\alpha\})] \right]_{\text{av}} \quad (2.2)$$

or

$$H_{\text{eff}} = -\ln \left[\prod_{\alpha=1}^n \exp(-H) \right]_{\text{av}} \quad (2.3)$$

where $[]_{\text{av}}$ denotes the average over the random configurations, $\alpha = 1, 2, \dots, n$ labels replicas and we have introduced n replicas to facilitate the random average.

Now we consider the correlation function $G(x, x', \lambda)$ which can be defined as [11]

$$G(x, x', \lambda) \equiv \int DV \exp[-H(\{V\})] \exp\{i\lambda[V(x) - V(x')]\} \quad (2.4)$$

where DV indicates an integration over all variables $\{V(x)\}$.

In order that the dominant contribution of (2.4) is determined by (1.1), we should continue λ into large imaginary values, i.e. $\lambda = i\lambda_0$ with $\lambda_0 \rightarrow \infty$. So the correlation function becomes

$$G(x, x', \lambda) = \left[\exp\left(\prod_{\alpha=1}^n \lambda_{\alpha,0}^{r+1} R(x, x') / (r+1) \right) \right]_{\text{av}} \quad \lambda_{\alpha,0} \rightarrow \infty \quad (2.5)$$

where $\lambda_\alpha = i\lambda_{\alpha,0}$. When λ_0 is near the positive real axis and

$$|\lambda_0^{r+1}| / \sigma_0^r \gg 1 \quad (2.6a)$$

$$n|\lambda_0^{r+1}| / \sigma_0^r \ll 1 \quad (2.6b)$$

we have

$$G(\mathbf{x}, \mathbf{x}', \lambda) = \left[\nu(\mathbf{x}, \mathbf{x}') \left(1 + R(\mathbf{x}, \mathbf{x}') \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} / (r+1) \right) \right]_{\text{av}} \quad (2.7)$$

where $\nu(\mathbf{x}, \mathbf{x}')$ is one if \mathbf{x} and \mathbf{x}' are in the same cluster and zero otherwise. Here we have assumed that all the present bonds have the same conductance σ_0 in bond dilution. Therefore, the non-linear resistor network can be formulated as a crossover from the percolation problem as for the linear case [10, 12].

To get a field theory we transform (2.3) into its Fourier components. We find that

$$H_{\text{eff}} = - \sum_{\langle \mathbf{x}, \mathbf{x}' \rangle} \sum_{\lambda} B_{\lambda} \psi_{\lambda}(\mathbf{x}) \psi_{-\lambda}(\mathbf{x}') \quad (2.8)$$

where λ is the Fourier parameter, $\psi_{\lambda}(\mathbf{x})$ is the order parameter defined by

$$\psi_{\lambda}(\mathbf{x}) = \exp[i\lambda \cdot \mathbf{V}(\mathbf{x})] \quad (2.9)$$

and

$$B_{\lambda} \sim \frac{1}{z[r(\lambda) - 1]} \quad (2.10)$$

where z is the coordination number of the lattice. Near criticality

$$\begin{aligned} r(\lambda) &= r(0) - \sum_{k=1}^{\infty} w_k \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^k \\ &\equiv r(0) + \delta r(\lambda) \end{aligned} \quad (2.11)$$

where the w_k are constants, $w_k \sim (\sigma_0^r)^{-(2k-1)}$ and $r(0) \sim p - p_c$. The exponent $\phi_k(r)$ is the crossover exponent associated with w_k in (2.11).

3. ε expansion

In this section we will use the momentum-shell renormalisation group recursion relation [13] to calculate the non-linear crossover exponent for the non-linear resistor network. The recursion relation for $r(\lambda)$ can be obtained by integrating out degrees of freedom with wavenumber in the annulus $b^{-1}\Lambda < q < \Lambda = 1$, where Λ is a cutoff determined by the lattice constant a such that $a\Lambda \sim 1$, and rescaling the field via $\psi(\mathbf{q}/b) \rightarrow b^{(d-2+\eta)/2} \psi(\mathbf{q})$, where $\psi(\mathbf{q})$ is the order parameter field in Fourier space. Eliminating an infinitesimal shell at each iteration with $b = e^{\delta l}$, we obtain the recursion relation as [11]

$$\frac{dr(\lambda)}{dl} = (2 - \eta_p)r(\lambda) - g\Sigma(\lambda) \quad (3.1a)$$

where [14]

$$\eta_p = -\varepsilon/21 \quad g = 2\varepsilon/7 \quad \nu_p = \frac{1}{2} + 5\varepsilon/84 \quad (3.1b)$$

and $\Sigma(\lambda)$ is given by

$$\Sigma(\lambda) \equiv -2G(\lambda)G(0) + \tilde{\Sigma}(\lambda) \quad (3.2)$$

where $G(\lambda)$ is the mean field propagator evaluated at $q^2 = 1$:

$$G(\lambda)^{-1} = 1 + r(0) + \delta r(\lambda) \quad (3.3)$$

and

$$\tilde{\Sigma}(\lambda) = \sum_{\tau} G(\lambda - \tau) G(\tau) \tag{3.4}$$

$$= \sum_{\tau} G(\frac{1}{2}\lambda - \tau) G(\frac{1}{2}\lambda + \tau). \tag{3.5}$$

For the non-linear resistor network, we will consider the analytic continuation of the recursion relation (3.1a) for λ in the regime described by (2.6). In order to calculate $\phi_k(r)$, we expand (3.5) in powers of w_k :

$$\begin{aligned} \tilde{\Sigma}(\lambda) &\sim \sum_{\tau} \left[G_0(\frac{1}{2}\lambda + \tau) + w_k G_0^2(\frac{1}{2}\lambda + \tau) \left(\sum_{\alpha} (-\frac{1}{2}i\lambda_{\alpha} + i\tau_{\alpha})^{r+1} \right)^k \right] \\ &\quad \times \left[G_0(\frac{1}{2}\lambda - \tau) + w_k G_0^2(\frac{1}{2}\lambda - \tau) \left(\sum_{\alpha} (-\frac{1}{2}i\lambda_{\alpha} - i\tau_{\alpha})^{r+1} \right)^k \right] \\ &= \sum_{\tau} G_0(\frac{1}{2}\lambda + \tau) G_0(\frac{1}{2}\lambda - \tau) + 2w_k \sum_{\tau} \left(\sum_{\alpha} (-\frac{1}{2}i\lambda_{\alpha} + i\tau_{\alpha})^{r+1} \right)^k \\ &\quad \times G_0^2(\frac{1}{2}\lambda + \tau) G_0(\frac{1}{2}\lambda - \tau) \end{aligned} \tag{3.6}$$

where

$$G_0^{-1}(\lambda) = 1 - w_1 \sum_{\alpha} (-\lambda_{\alpha})^{r+1}. \tag{3.7}$$

Note that

$$\begin{aligned} G_0^k(\lambda) &= \frac{1}{(k-1)!} \int_0^{\infty} u^{k-1} du \exp[-uG_0^{-1}(\lambda)] \\ &= \frac{1}{(k-1)!} \int_0^{\infty} u^{k-1} du \exp\left[-u\left(1 - w_1 \sum_{\alpha} (-\lambda_{\alpha})^{r+1}\right)\right]. \end{aligned}$$

So we obtain

$$\begin{aligned} \tilde{\Sigma}_k &= 2w_k \int_0^{\infty} u du e^{-u} \int_0^{\infty} d\nu e^{-\nu} \sum_{\tau} \exp\left[w_1 \sum_{\alpha} \left(u(-\frac{1}{2}i\lambda_{\alpha} + i\tau_{\alpha})^{r+1} \right. \right. \\ &\quad \left. \left. + \nu(-\frac{1}{2}i\lambda_{\alpha} - i\tau_{\alpha})^{r+1} \right) \right] \left(\sum_{\alpha} (-\frac{1}{2}i\lambda_{\alpha} + i\tau_{\alpha})^{r+1} \right)^k \end{aligned} \tag{3.8}$$

where we have dropped λ in $\tilde{\Sigma}$ for notational convenience. Now we change the variable from τ_{α} to μ_{α} , i.e.

$$\tau_{\alpha} = \mu_{\alpha} + \frac{1}{2}\lambda_{\alpha} \frac{u^s - \nu^s}{u^s + \nu^s} \tag{3.9}$$

where $s = r^{-1}$, so that

$$\tilde{\Sigma}_k = 2w_k \int_0^{\infty} u du e^{-u} \int_0^{\infty} d\nu e^{-\nu} \sum_{\mu} e^A B_k \tag{3.10}$$

where

$$A \equiv w_1 \sum_{\alpha} \left[u \left(\frac{-i\lambda_{\alpha}}{u^s + \nu^s} \nu^s + i\mu_{\alpha} \right)^{r+1} + \nu \left(\frac{-i\lambda_{\alpha}}{u^s + \nu^s} u^s - i\mu_{\alpha} \right)^{r+1} \right] \tag{3.11}$$

and

$$B_k \equiv \left[\sum_{\alpha} \left(\frac{-i\lambda_{\alpha}}{u^s + \nu^s} \nu^s + i\mu_{\alpha} \right)^{r+1} \right]^k. \quad (3.12)$$

Since λ_{α} is large (or $w_1\lambda_0^{1+r}$ is large) we can expand A in powers of $1/\lambda_{\alpha}$:

$$\begin{aligned} A &= w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^{r+1}} \left[\nu^s \left(1 + \frac{i\mu_{\alpha}(u^s + \nu^s)}{-i\lambda_{\alpha}\nu^s} \right)^{r+1} + u^s \left(1 - \frac{i\mu_{\alpha}(u^s + \nu^s)}{-i\lambda_{\alpha}u^s} \right)^{r+1} \right] \\ &= w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^r} - w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r-1} \mu_{\alpha}^2 F_0 \end{aligned} \quad (3.13)$$

where

$$F_0 \equiv \frac{1}{2}r(r+1)(u^s + \nu^s)^{2-r} \frac{u\nu}{u^s\nu^s} \quad (3.14)$$

so that e^A has a Gaussian form. Similarly, we have

$$\begin{aligned} B_k &= \left\{ \sum_{\alpha} \left(\frac{-i\lambda_{\alpha}}{u^s + \nu^s} \nu^s \right)^{r+1} \left[1 + (r+1) \frac{i\mu_{\alpha}}{-i\lambda_{\alpha}\nu^s} (u^s + \nu^s) \right. \right. \\ &\quad \left. \left. + \frac{r(r+1)}{2} \left(\frac{i\mu_{\alpha}}{-i\lambda_{\alpha}\nu^s} (u^s + \nu^s) \right)^2 + \dots \right] \right\}^k. \end{aligned} \quad (3.15)$$

3.1. Calculation for $\phi_2(r)$

The procedure for calculating $\phi_k(r)$ is very similar to that for obtaining the linear exponent ϕ_k . Setting $k = 2$, we expand (3.15) and keep only even powers of μ_{α} because of the Gaussian form of e^A . It is easy to show that μ^4 or higher-order terms will not contribute to $\phi_2(r)$ in the scaling region. We thus have

$$B_2 = B_2^{(1)} + B_2^{(2)} + B_2^{(3)}$$

where

$$B_2^{(1)} \equiv \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^2 \frac{\nu^{2s+2}}{(u^s + \nu^s)^{2r+2}} \quad (3.16)$$

$$B_2^{(2)} \equiv - \left(\sum_{\alpha} (-i\lambda_{\alpha})^r \mu_{\alpha} \right)^2 \frac{(r+1)^2 \nu^2}{(u^s + \nu^s)^{2r}} \quad (3.17)$$

and

$$B_2^{(3)} \equiv - \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right) \left(\sum_{\beta} (-i\lambda_{\beta})^{r-1} \mu_{\beta}^2 \right) \frac{r(r+1)\nu^2}{(u^s + \nu^s)^{2r}}. \quad (3.18)$$

Substituting (3.14) and (3.15) into (3.10) we obtain

$$\begin{aligned} \tilde{\Sigma}_2 &= 2w_2 \int_0^{\infty} u \, du \, e^{-u} \int_0^{\infty} d\nu \, e^{-\nu} \exp \left(w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^r} \right) \\ &\quad \times \int D\mu_{\alpha} \exp \left(-w_1 F_0 \sum_{\alpha} (-i\lambda_{\alpha})^{r-1} \mu_{\alpha}^2 \right) (B_2^{(1)} + B_2^{(2)} + B_2^{(3)}). \end{aligned} \quad (3.19)$$

Before calculating $\phi_2(r)$, we make the following expansion in (3.19):

$$\exp \left(w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^r} \right) = 1 + w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^r} + \dots \quad (3.20)$$

We will keep the correct term to get the scaling form $w_2[\sum_{\alpha}(-i\lambda_{\alpha})^{r+1}]^2$ in the calculation below. We first calculate the contribution from $B_2^{(1)}$. Note that $B_2^{(1)}$ does not depend on μ_{α} and $\int D\mu_{\alpha} \exp[-a\sum_{\alpha}(-i\lambda_{\alpha})^{r-1}\mu_{\alpha}^2] \sim 1 + nO(1)$, where a is a constant. Keeping the first term in (3.20), we obtain

$$\begin{aligned} \tilde{\Sigma}_2^{(1)} &= 2w_2 \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^2 \int_0^{\infty} u \, du \, e^{-u} \int_0^{\infty} d\nu \, e^{-\nu} \frac{\nu^{2s+2}}{(u^s + \nu^s)^{2r+2}} \\ &= w_2 \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^2 C^{(1)}(r) \end{aligned} \tag{3.21}$$

where

$$C^{(1)}(r) \equiv \int_{-1}^1 dy \frac{(1+y)^{2+2/r}(1-y)}{[(1+y)^{1/r} + (1-y)^{1/r}]^{2r+2}}. \tag{3.22}$$

The contribution from $B_2^{(2)}$ can be calculated as follows.

From (3.17) and (3.19), we have

$$\begin{aligned} \tilde{\Sigma}_2^{(2)} &= -2w_2 \int_0^{\infty} u \, du \, e^{-u} \int_0^{\infty} d\nu \, e^{-\nu} \exp\left(w_1 \sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \frac{u\nu}{(u^s + \nu^s)^r} \right) \\ &\quad \times (r+1)^2 \frac{\nu^2}{(u^s + \nu^s)^{2r}} \left[\int D\mu_{\alpha} \exp\left(-w_1 F_0 \sum_{\alpha} (-i\lambda_{\alpha})^{r-1} \mu_{\alpha}^2 \right) \right. \\ &\quad \left. \times \sum_{\alpha} (-i\lambda_{\alpha})^{2r} \mu_{\alpha}^2 \right] \end{aligned} \tag{3.23}$$

since

$$\int D\mu_{\alpha} \exp\left(-w_1 F_0 \sum_{\alpha} (-i\lambda_{\alpha})^{r-1} \mu_{\alpha}^2 \right) \mu_{\beta}^2 = \frac{1}{2w_1 F_0 (-i\lambda_{\beta})^{r-1}} \quad n \rightarrow 0. \tag{3.24}$$

We substitute (3.24) into (3.23) and, in order to cancel w_1 in (3.24), we keep the second term in the expansion (3.20). Therefore we may write $\tilde{\Sigma}_2^{(2)}$ as

$$\begin{aligned} \tilde{\Sigma}_2^{(2)} &= -w_2 \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^2 \int_0^{\infty} u \, du \, e^{-u} \int_0^{\infty} d\nu \, e^{-\nu} \frac{2(r+1)}{r} \frac{u^s \nu^{s+2}}{(u^s + \nu^s)^{2r+2}} \\ &= w_2 \left(\sum_{\alpha} (-i\lambda_{\alpha})^{r+1} \right)^2 C^{(2)}(r) \end{aligned} \tag{3.25}$$

where

$$C^{(2)}(r) \equiv - \int_{-1}^1 dy \frac{(r+1)}{r} \frac{(1-y^2)^{1/r+1}(1+y)}{[(1+y)^{1/r} + (1-y)^{1/r}]^{2r+2}}. \tag{3.26}$$

The contribution from $B_2^{(3)}$ can be calculated as follows.

From (3.24) one can see that

$$\sum_{\beta} \int D\mu_{\alpha} \exp\left(-w_1 F_0 \sum_{\alpha} (-i\lambda_{\alpha})^{r-1} \mu_{\alpha}^2 \right) (-i\lambda_{\beta})^{r-1} \mu_{\beta}^2 = \sum_{\beta} \frac{1}{2w_1 F_0} = 0 \quad n \rightarrow 0.$$

Hence $B_2^{(3)}$ does not contribute to $\phi_2(r)$.

From (2.11), (3.1), (3.21) and (3.26) we have

$$\frac{dw_2}{dl} = (2 - \eta) w_2 - \frac{1}{2} g [2 + C_2(r)] w_2 \equiv \frac{\phi_2(r)}{\nu_p} w_2$$

or

$$\phi_2(r) = 1 + \frac{1}{14}\varepsilon C_2(r) \quad (3.27)$$

where

$$C_2(r) = \int_{-1}^1 dy \left((1+y)^{1/r} - \frac{r+1}{r} (1-y)^{1/r} \right) \frac{(1+y)^{2+1/r}(1-y)}{[(1+y)^{1/r} + (1-y)^{1/r}]^{2r+2}}. \quad (3.28)$$

The calculation of $\phi_3(r)$ is similar to that of $\phi_2(r)$. Here we should expand B_3 to fourth order in μ_α , and keep the proper term in (3.20) to get the correct scaling form $w_3[\Sigma_\alpha (-i\lambda_\alpha)^{r+1}]^3$. We obtain

$$\phi_3(r) = 1 + \frac{1}{14}\varepsilon C_3(r) \quad (3.29)$$

where

$$C_3(r) = \int_{-1}^1 dy \frac{(1+y)^{3+1/r}(1-y)}{[(1+y)^{1/r} + (1-y)^{1/r}]^{3r+3}} \times \left((1+y)^{2/r} - \frac{3(r+1)}{r} (1+y)^{1/r}(1-y)^{1/r} + \frac{3(r+1)}{2r} (1-y)^{2/r} \right). \quad (3.30)$$

In principle, $\phi_k(r)$ for $k > 3$ can also be calculated in the same way. Now we check several limits of r .

(i) $r \rightarrow 1$: we obtain $C_2(1) = 0$ and $C_3(1) = -\frac{1}{35}$ which agrees with ϕ_k for the linear resistor network [10].

(ii) $r \rightarrow \infty$: we have $\phi_2(\infty) = \phi_3(\infty) = 1$, which is expected [2, 15].

Finally, we note that for the limit $r \rightarrow 0$, which corresponds to the exponent of the chemical length [2, 11], we obtain $C_2(0) = C_3(0) = \frac{1}{2}$, which provides strong evidence that there is not a hierarchy of exponents for the chemical length.

In summary, we have calculated the non-linear crossover exponents $\phi_2(r)$ and $\phi_3(r)$ which provide a useful test for the method of analytic continuation proposed by Harris in calculating the non-linear crossover exponent $\phi(r)$ for the non-linear resistor network.

Acknowledgments

I would like to thank Professor A B Harris for helpful discussions. I also thank the referees for useful comments. I thank the National Science Foundation, MRL programme, for support under grant no DMR 85-19059.

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