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# Large- $n$ expansion for $m$ -axial Lifshitz points

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## Abstract

The large- $n$  expansion is developed for the study of critical behaviour of  $d$ -dimensional systems at  $m$ -axial Lifshitz points with an arbitrary number  $m$  of modulation axes. The leading nontrivial contributions to  $O(1/n)$  are derived for the two independent correlation exponents  $\eta_{L2}$  and  $\eta_{L4}$ , and the related anisotropy index  $\theta$ . The series coefficients of these  $1/n$  corrections are given for general values of  $m$  and  $d$  with  $0 \leq m \leq d$  and  $2 + m/2 < d < 4 + m/2$  in the form of integrals. For special values of  $m$  and  $d$  such as  $(m, d) = (1, 4)$ , they can be computed analytically, but in general their evaluation requires numerical means. The  $1/n$  corrections are shown to reduce in the appropriate limits to those of known large- $n$  expansions for the case of  $d$ -dimensional isotropic Lifshitz points and critical points, respectively, and to be in conformity with available dimensionality expansions about the upper and lower critical dimensions. Numerical results for the  $1/n$  coefficients of  $\eta_{L2}$ ,  $\eta_{L4}$  and  $\theta$  are presented for the physically interesting case of a uniaxial Lifshitz point in three dimensions, as well as for some other choices of  $m$  and  $d$ . A universal coefficient associated with the energy-density pair correlation function is calculated to leading order in  $1/n$  for general values of  $m$  and  $d$ .

## 1. Introduction

Systems exhibiting critical behaviour can be divided into universality classes such that all members of a given class have the same universal critical properties (Fisher 1983). The universality classes are represented by field theories, such as the  $n$ -component  $\phi^4$  models in  $d$  space dimensions, which are nontrivial whenever  $d$  is less than the upper critical dimension  $d^*$  above which Landau theory holds. Proper analyses of such field theories usually require sophisticated tools such as renormalization group approaches, elaborate numerical simulations or a combination of the two (Wilson and Kogut 1974, Domb and Green 1976).

The commonly employed successful analytical methods are dimensionality expansions about the upper and lower critical dimensions  $d^*$  and  $d_\ell$  (Wilson and Fisher 1972, Polyakov 1975, Brézin and Zinn-Justin 1976a, 1976b, Bardeen *et al* 1976), the massive renormalization group (RG) approach in fixed dimensions (Parisi 1980) and the  $1/n$  expansion in inverse powers of the number  $n$  of order parameter components (Ma 1973, Abe 1973). Remarkably precise estimates of critical indices and other universal quantities of three-dimensional systems have been obtained both via  $\epsilon = d^* - d$  expansions and the massive RG approach at fixed  $d$  by computing perturbation series to sufficiently high orders and resumming them (Guida and Zinn-Justin 1998, Pelissetto and Vicari 2002, Privman *et al* 1991). Expansions about the lower critical dimension  $d_\ell$ , on the other hand, seem to have a more modest potential for precise estimates, unless they are combined with information from other sources.

In this paper we will be concerned with the  $1/n$  expansion. Our aim is to develop this approach for the study of critical behaviour at  $m$ -axial Lifshitz points. A Lifshitz point (LP) is a multicritical point at which a disordered phase meets both a spatially uniform ordered and a spatially modulated ordered phase (Hornreich *et al* 1975a, Hornreich 1980, Selke 1992, Diehl 2002, 2004). The disordered phase is separated from the two ordered ones by a line of critical temperatures  $T_c = T_c(g)$ , depending on a thermodynamic nonordering field  $g$ , such as pressure or a ratio of an antiferromagnetic and a ferromagnetic coupling. The LP, located at  $T_L = T_c(g_L)$ , divides this critical line into two sections. In the modulated ordered phase, the wavevector associated with the modulation,  $\mathbf{q}_{\text{mod}} = \mathbf{q}_{\text{mod}}(T, g)$ , varies with  $g$  and temperature  $T$ . Without loss of generality, we can consider the ferromagnetic case. Then uniform order corresponds to  $\mathbf{q}_{\text{mod}} = \mathbf{0}$ , and  $\mathbf{q}_{\text{mod}}(T, g)$  vanishes at the LP. The LP is called  $m$ -axial if the wavevector instability that sets in at the LP occurs in an  $m$ -dimensional subspace of  $d$ -dimensional space, i.e.  $\mathbf{q}_{\text{mod}} \in \mathbb{R}^m$  with  $0 \leq m \leq d$ . The limiting values  $m = 0$  and  $d$  correspond to the cases of a usual critical point (CP) and the isotropic LP, respectively.

As is well known, the large- $n$  expansion leads to self-consistent equations (Abe 1973, Brézin *et al* 1976, Vasiliev *et al* 1981a). These are considerably more difficult to handle than ordinary perturbation expansions, which are the essential input required in the alternative approaches mentioned above (dimensionality expansions, massive RG approach). For this reason the available series expansions in  $1/n$  are restricted to low orders, even for the much simpler case of a conventional CP. Furthermore,  $1/n$  expansions normally converge slowly<sup>4</sup>. On the other hand, this technique has a number of very attractive features. One is its capability of treating fluctuation effects in a systematic, nonperturbative manner<sup>5</sup>. Another is that it can be applied for any fixed value of  $d$  between  $d_\ell$  and  $d^*$ . No additional expansion in a small parameter such as  $\epsilon = d^* - d$  is required. Owing to these appealing properties the  $1/n$  expansion continues to be an important tool for the analysis of nontrivial field theories. The spectrum of problems to which it has recently been applied and made significant contributions is impressively rich. It ranges from the study of classical spin models (Brézin 1993, Vasiliev 1998, Zinn-Justin 1996, Moshe and Zinn-Justin 2003, Campostrini *et al* 1998, Pelissetto *et al* 2001, Gracey 2002a, 2002b), critical behaviour in bounded systems (McAvity and Osborn 1995), the physics of disordered elastic media (Le Doussal and Wiese 2003, 2004) and models of stochastic surface growth (Doherty *et al* 1994) to problems of high-energy physics (Aharony *et al* 2000, Moshe and Zinn-Justin 2003) and quantum phase transitions (Franz *et al* 2002).

<sup>4</sup> According to some recent results (Baym *et al* 2000, Arnold and Tomášik 2000), the shift of the critical temperature of a dilute Bose gas seems to be an exception to this rule.

<sup>5</sup> A familiar numerical RG scheme having this capability employs the so-called ‘exact’ RG equations (Wilson and Kogut 1974). Its only application to critical behaviour at LPs we are aware of is the recent work by Bervillier (2004). This deals with the case of a uniaxial LP with  $n = 1$  in  $d = 3$  dimensions and uses the lowest (‘local potential’) approximation.

Unfortunately, for critical behaviour at LPs, hardly any results have yet been worked out by means of it. Previous large- $n$  analyses for general values of  $m \in [0, d]$  (Kalok and Obermair 1976, Hornreich *et al* 1977, Mukamel and Luban 1978, Frachebourg and Henkel 1993) were restricted to the limit  $n \rightarrow \infty$ . To our knowledge, the only exceptions in which corrections to order  $1/n$  were computed deal exclusively with the case  $m = d$  of a  $d$ -axial LP (Hornreich *et al* 1975b, Nicoll *et al* 1976, Inayat-Hussain and Buckingham 1990).

This lack of results for general  $m$  is due to the complications arising from the combination of two special features such systems have: (i) the *anisotropic* nature of scale invariance they exhibit at LPs; and (ii) the *unusually complicated form* of the two-point scaling functions they have in position space already at the level of Landau theory (Diehl and Shpot 2000, Shpot and Diehl 2001). Anisotropic scale invariance means that coordinate separations  $dz_\alpha$  along some directions scale as nontrivial powers of their counterparts  $dr_\beta$  along the remaining orthogonal ones, i.e.  $dz_\alpha \sim (dr_\beta)^\theta$ , where  $\theta$ , called the anisotropy exponent, differs from 1. Of course, anisotropic scale invariance is a feature encountered also in studies of dynamical critical behaviour at usual CPs, where time  $t$  scales as a nontrivial power of the spatial separations, and for which analyses to  $O(1/n)$  can be found in the literature (see e.g. Halperin *et al* (1972); for more recent uses of the  $1/n$  expansion in dynamics, see e.g. Bray (2002) or Moshe and Zinn-Justin (2003)). It is the combination with (ii) that makes consistent treatments of fluctuation effects so hard for critical behaviour at  $m$ -axial LPs. The very same difficulties had prevented the performance of full two-loop RG analyses within the framework of the  $\epsilon = d^* - d$  expansion for decades, and produced controversial  $O(\epsilon^2)$  results (Mukamel 1977, Sak and Grest 1978, Hornreich and Bruce 1978, Hornreich 1980, Mergulhão and Carneiro 1999) until such a RG analysis for general  $m$  was finally accomplished in Diehl and Shpot (2000) and Shpot and Diehl (2001)<sup>6</sup>.

In order to overcome the above-mentioned technical difficulties, we shall adapt and extend the elegant technique suggested by Vasiliev *et al* (1981a) and utilized in subsequent work (Vasiliev *et al* 1981b) to compute the  $1/n$  expansion of the standard critical exponents  $\eta$  and  $\nu$  for the case  $m = 0$  of a CP to  $O(1/n^2)$ . (In Vasiliev *et al* (1981c), the authors managed to compute  $\eta$  even to  $O(1/n^3)$  by means of a conformal bootstrap method.) We proceed as follows.

We start in section 2 by specifying the expected scaling forms of the required two-point functions. These are employed in section 3 to solve the resulting self-consistent equations to the appropriate order  $1/n$ . Matching the anticipated asymptotic large-distance behaviour of the cumulants with the solutions of these equations yields consistency conditions. From these, the  $O(1/n)$  terms of the two independent correlation exponents  $\eta_{L2}$  and  $\eta_{L4}$  can be determined for general values of  $m$  in the form of finite, numerically computable integrals.

In section 4 we verify that these coefficients reduce in the limits  $m \rightarrow 0$  and  $m \rightarrow d$  to the analytical expressions for the CP case and the isotropic LP obtained in Ma (1973), Abe and Hikami (1973) and Hornreich *et al* (1975b), respectively. In section 5 we consider the behaviour of our  $O(1/n)$  results as  $\epsilon = 4 + m/2 - d \rightarrow 0$ , and explicitly reproduce the large- $n$  limits of the  $O(\epsilon^2)$  coefficients of Diehl and Shpot (2000) and Shpot and Diehl (2001) for the correlation exponents  $\eta_{L2}$  and  $\eta_{L4}$  in the case  $m = 2$  of a biaxial LP. The consistency of our results with known expansions about the lower critical dimension  $d_\ell = 2 + m/2$  is demonstrated in section 6.

In section 7 we first consider the special cases  $(m, d) = (1, 4)$  and  $(4, 5)$ . For the former, we derive fully analytical expressions for the  $1/n$  coefficients of the correlation exponents and

<sup>6</sup> For a discussion and critical assessment of recent work (de Albuquerque and Leite (2001), Leite (2003)) giving alternative results, see Diehl and Shpot (2001, 2003).

the anisotropy exponent. The latter case requires some numerical work, even though part of the calculations can also be done analytically. Next, we turn to the physically interesting case  $(m, d) = (1, 3)$  of a uniaxial LP in three dimensions and present numerical results for the coefficients of the  $1/n$  contributions. In section 8 we compute the universal scaling function of the energy-density pair correlation function and a related universal amplitude to leading order in  $1/n$ . We give analytical results for the expansion coefficient of the latter for general values of  $(m, d)$  with  $d_\ell < d < d^*$ . Our results are briefly discussed and put in perspective in the closing section 9. Finally, there are two appendices describing technical details.

## 2. Scaling properties of the two-point functions

We wish to consider the theory of an  $n$ -component vector field  $\phi(\mathbf{x}) = (\phi_1(\mathbf{x}), \dots, \phi_n(\mathbf{x}))$  in  $d$  space dimensions. Writing  $\mathbf{x} = (\mathbf{r}, z)$ , we decompose the position vector  $\mathbf{x} \in \mathbb{R}^d$  into a ‘parallel’ component  $z \in \mathbb{R}^m$  and a ‘perpendicular’ one  $\mathbf{r} \in \mathbb{R}^{\bar{m}}$ , where  $\bar{m} = d - m$  is the codimension of  $m$ . Likewise,  $\partial_r \equiv \partial/\partial\mathbf{r}$  and  $\partial_z = \partial/\partial z$  denote the corresponding components of the gradient operator  $\nabla = (\partial_r, \partial_z)$ . The Hamiltonian of the model we will investigate is given by

$$\mathcal{H}[\phi] = \mathcal{H}_0[\phi] + \mathcal{H}_{\text{int}}[\phi], \quad (1)$$

with the  $O(n)$ -symmetric free and interacting parts

$$\mathcal{H}_0[\phi] = \frac{1}{2} \int d^d x \left[ (\partial_r \phi)^2 + (\partial_z^2 \phi)^2 + \hat{\rho} (\partial_z \phi)^2 + \hat{\tau} \phi^2 \right] \quad (2)$$

and

$$\mathcal{H}_{\text{int}}[\phi] = \frac{\lambda}{8} \int d^d x \phi^4, \quad (3)$$

respectively.

In order for the model to have a LP, the dimension  $d$  must exceed  $d_\ell(m, n)$ , the lower critical dimension, which is believed to be  $d_\ell^{\text{O}(n)}(m) = 2 + m/2$  for the case  $n > 1$  of continuous  $O(n)$  symmetry we are concerned with here (Hornreich *et al* 1975a, Grest and Sak 1978, Diehl 2002).

A cautionary remark should be added here. The arguments of Hornreich *et al* (1975a) and the expansion about the dimension  $d = 2 + m/2$  (Grest and Sak 1978) actually show only that the *homogeneous ordered* phase becomes thermodynamically unstable to low-energy excitations at temperatures  $T > 0$  whenever  $d \leq 2 + m/2$ . To establish that a LP exists for  $d > 2 + m/2$ , one would have to prove additionally the existence of a *modulated ordered* phase that is separated via a *second-order* line from the disordered phase. According to an argument given by Garel and Pfeuty (1976) one expects the transition from the disordered to the modulated ordered phase to be described by a  $2n$ -component  $\phi^4$  model whose Hamiltonian has  $O(n) \times O(n)$  symmetry. Although our results are consistent with the existence of a LP for  $n > 1$  and  $d > 2 + m/2$ , we cannot rule out the possibility that for some values of  $n$ , fluctuations might change this transition into a discontinuous one. Such a scenario apparently occurs in the  $n = 1$  case of ternary mixtures of A and B homopolymers and AB diblock copolymers, where fluctuations were found to transform the continuous mean-field transition between the disordered and lamellar phases into a discontinuous one (see e.g. Düchs *et al* (2003) and its references), in accordance with general arguments given by Brazovskii (1975).

Whenever a LP exists, we denote the values of  $\hat{\tau}$  and  $\hat{\rho}$  at which it is located by  $\hat{\tau}_L$  and  $\hat{\rho}_L$ , respectively.

To derive the large- $n$  expansion, it is convenient to introduce an auxiliary scalar field  $\psi = \psi(\mathbf{x})$  and rewrite the interaction part  $\mathcal{H}_{\text{int}}[\phi]$  as (Brézin *et al* 1976, Vasiliev *et al* 1981a, Vasiliev 1998, Moshe and Zinn-Justin 2003)

$$e^{-\mathcal{H}_{\text{int}}[\phi]} = \text{const} \int \mathcal{D}\psi e^{-\frac{1}{2} \int d^d x [\psi^2 - i\sqrt{\lambda} \phi^2 \psi]}. \quad (4)$$

The full Hamiltonian defined by equations (1)–(3) then becomes

$$\mathcal{H}[\phi, \psi] = \mathcal{H}_0[\phi] + \frac{1}{2} \int d^d x [\psi^2 - i\sqrt{\lambda} \phi^2 \psi], \quad (5)$$

up to an irrelevant additive constant.

In view of this reformulation of the model it is natural to consider correlation functions involving besides the fields  $\phi_a$  with  $a = 1, \dots, n$  also  $\psi$ . We need in particular the two-point functions. Let us consider the disordered phase. Since in it the  $O(n)$  symmetry of the Hamiltonian (5) is not spontaneously broken, the mixed correlation functions  $\langle \phi_a \psi \rangle$  vanish. Furthermore, invariance under translations and rotations in the position subspaces  $\mathbb{R}^m$  and  $\mathbb{R}^{\bar{m}}$  implies

$$\langle \phi_{a_1}(\mathbf{x} + \mathbf{x}') \phi_{a_2}(\mathbf{x}') \rangle = \delta_{a_1 a_2} G_\phi(r, z) \quad (6)$$

and

$$\langle \psi(\mathbf{x} + \mathbf{x}') \psi(\mathbf{x}') \rangle = G_\psi(r, z), \quad (7)$$

where  $r \equiv |\mathbf{r}|$  and  $z \equiv |z|$  are the lengths of the perpendicular and parallel components of  $\mathbf{x} = (r, z)$ . Writing the wavevector conjugate to  $\mathbf{x}$  as  $\mathbf{k} = (\mathbf{p}, q)$ , we introduce Fourier transforms  $\tilde{G}_{\phi, \psi}(\mathbf{p}, q)$  of the two-point functions  $G_{\phi, \psi}(r, z)$  via

$$G_{\phi, \psi}(r, z) = \int_{\mathbf{k}}^{(d)} \tilde{G}_{\phi, \psi}(\mathbf{p}, q) e^{i\mathbf{k} \cdot \mathbf{x}}, \quad (8)$$

where

$$\int_{\mathbf{k}}^{(d)} \equiv \int_{\mathbb{R}^d} \frac{d^d k}{(2\pi)^d} = \int_{\mathbf{p}}^{(\bar{m})} \int_{\mathbf{q}}^{(m)} \quad (9)$$

is convenient shorthand.

At a LP, the correlation functions  $G_{\phi, \psi}$  are expected to decay as powers of  $r$  and  $z$  in the long-distance limits  $r, z \rightarrow \infty$  provided that  $d_\ell^{O(n)} < d < d^*$ . Furthermore, they should be anisotropically scale invariant. Thus, for appropriate choices of the values of the scaling dimensions  $\Delta_\phi$  and  $\Delta_\psi$  of the fields  $\phi_a$  and  $\psi$  and of the anisotropy exponent  $\theta$ , the limits

$$\lim_{b \rightarrow \infty} b^{2\Delta_\phi} G_\phi(br, b^\theta z) = G_\phi^{(\text{as})}(r, z) \quad (10)$$

and

$$\lim_{b \rightarrow \infty} b^{2\Delta_\psi} G_\psi(br, b^\theta z) = G_\psi^{(\text{as})}(r, z) \quad (11)$$

should exist, yielding nontrivial asymptotic functions  $G_{\phi, \psi}^{(\text{as})}(r, z)$ . Similar results must hold for their Fourier transforms, namely

$$\lim_{b \rightarrow \infty} b^{-2\tilde{\Delta}_{\phi, \psi}} \tilde{G}_{\phi, \psi}^{(\text{as})}(b^{-1} \mathbf{p}, b^{-\theta} q) = \tilde{G}_{\phi, \psi}^{(\text{as})}(\mathbf{p}, q), \quad (12)$$

where the scaling dimensions are given by

$$2\tilde{\Delta}_{\phi, \psi} = d - m/2 - 2\Delta_{\phi, \psi}. \quad (13)$$



According to equations (16), the free parts  $\tilde{G}_\psi^{(0)-1}$  and  $\tilde{G}_\phi^{(0)-1}$  are analytic in the momenta  $p$  and  $q$ . Since the asymptotic forms of the self-consistent solutions involve nontrivial powers of momenta for generic  $d$ , as we shall see, these free parts do not contribute to  $\tilde{G}_{\phi,\psi}^{(as)}(p, q)$  and may be discarded. From equation (21) we thus find

$$\tilde{G}_\psi^{(as)}(p, q) = \frac{2}{n \lambda F(p, q)}, \tag{22}$$

while equation (20) yields

$$[\tilde{G}_\phi^{(as)}(p, q)]^{-1} = \frac{2}{n} \int_{p'}^{(\bar{m})} \int_{q'}^{(m)} \frac{\tilde{G}_\phi^{(as)}(|p' + p|, |q' + q|)}{F(p', q')} \tag{23}$$

with

$$F(p, q) = \int_{p'}^{(\bar{m})} \int_{q'}^{(m)} \tilde{G}_\phi^{(as)}(|p' + p|, |q' + q|) \tilde{G}_\phi^{(as)}(p', q'). \tag{24}$$

Just like  $\tilde{G}_{\phi,\psi}^{(as)}(p, q)$ ,  $F(p, q)$  is a generalized homogeneous function; equation (24) can be combined with the scaling form (14) of  $\tilde{G}_\phi^{(as)}$  for concluding that

$$F(p, q) = p^{\bar{m}+\theta m-4\tilde{\Delta}_\phi} F(1, p^{-\theta} q) \tag{25}$$

$$= q^{(\bar{m}+\theta m-4\tilde{\Delta}_\phi)/\theta} F(q^{-1/\theta} p, 1). \tag{26}$$

We can now insert these expressions together with their analogues (14) for  $\tilde{G}_{\phi,\psi}^{(as)}(p, q)$  into equation (23), choosing either one of the components  $p$  and  $q$  of the external momentum to be zero. Matching the amplitudes of the corresponding powers  $p^{2\tilde{\Delta}_\phi}$  and  $q^{2\tilde{\Delta}_\phi/\theta}$  on both sides of the resulting two equations yields the consistency conditions

$$\frac{n}{2} = \int_p^{(\bar{m})} \frac{p^{4\tilde{\Delta}_\phi-\bar{m}}}{|p + \mathbf{1}|^{2\tilde{\Delta}_\phi}} \int_q^{(m)} \frac{\tilde{G}_\phi^{(as)}(1, p^\theta |p + \mathbf{1}|^{-\theta} q)}{F(1, q)} \equiv I_1(n) \tag{27}$$

and

$$\frac{n}{2} = \int_q^{(m)} \frac{q^{4\tilde{\Delta}_\phi/\theta-m}}{|q + \mathbf{1}|^{2\tilde{\Delta}_\phi/\theta}} \int_p^{(\bar{m})} \frac{\tilde{G}_\phi^{(as)}(q^{1/\theta} |q + \mathbf{1}|^{-1/\theta} p, 1)}{F(p, 1)} \equiv I_2(n), \tag{28}$$

where  $\mathbf{1}$  designates an arbitrary unit vector in  $\bar{m}$  or  $m$  dimensions.

Since the left-hand sides are of order  $n$ , so must be the right-hand sides. Hence the integrals  $I_1(n)$  and  $I_2(n)$  must have simple poles at  $1/n = 0$ . Consider first  $I_1(n)$ . Its inner integral  $\int_q^{(m)}$  approaches a  $p$ -independent value as  $p \rightarrow \infty$ . Recalling equations (15) and (18), we see that the ratio of  $p$ -dependent factors in front of this integral behaves as  $\sim p^{2-\bar{m}+O(1/n)}$  in this limit. Had we regularized the  $p$  integral with a large- $p$  cut-off  $\Lambda$ , it would have had ultraviolet (uv) divergences of the form  $\Lambda^{2-s+O(1/n)}$ ,  $s = 0, 1, 2$ . In the dimensionally regularized theory, uv divergences  $\sim \Lambda^{O(1/n)} = 1 + O(1/n) \ln \Lambda + \dots$  become poles at  $1/n = 0$ . Conversely, contributions from the inner integral  $\int_q^{(m)}$  falling off faster than  $p^{-2}$  as  $n \rightarrow \infty$  do not contribute to the residue of the pole  $\sim (1/n)^{-1}$ , and hence may be dropped when calculating it.

The upshot is that the  $O(n)$  contribution of  $I_1(n)$  can be determined as follows. We add and subtract from  $\tilde{G}_\phi^{(as)}(1, p^\theta |p + \mathbf{1}|^{-\theta} q)$  its Taylor expansion in the second variable  $u_p(q) \equiv p^\theta |p + \mathbf{1}|^{-\theta} q$  about its limiting value for  $p \rightarrow \infty$ ,  $u_\infty(q) = q$ , to the order necessary to ensure that no contributions of order  $n$  are produced by the difference. Details of this calculation are described in appendix A. The result is

$$I_1(n) = n \frac{K_{\bar{m}}}{\eta_{L2}^{(1)} \bar{m}} \int_q^{(m)} \frac{\mathcal{P}_1(q^4)}{(1 + q^4)^3 I(1, q)} + O(n^0). \tag{29}$$

Here  $K_{\bar{m}}$  is a standard geometric factor defined by

$$K_D \equiv (4\pi)^{-D/2} \frac{2}{\Gamma(D/2)}, \quad (30)$$

while  $\mathcal{P}_1$  means the polynomial

$$\mathcal{P}_1(q^4) = 4 - \bar{m}(1 + q^4). \quad (31)$$

The integral  $I(1, q)$ , defined by

$$I(p, q) = \int_{p'}^{(\bar{m})} \int_{q'}^{(m)} \frac{1}{(p'^2 + q'^4)(|p' + p|^2 + |q' + q|^4)}, \quad (32)$$

is the counterpart of Ma's (1973) critical 'elementary bubble'  $\Pi(k)$  for the present case of  $m$ -axial LPs.

The function  $I(p, q)$  satisfies scaling relations similar to those of  $\tilde{G}_{\phi, \psi}^{\text{as}}(p, q)$  in equation (14):

$$I(p, q) = p^{-\epsilon} I(1, qp^{-1/2}) = q^{-2\epsilon} I(pq^{-2}, 1). \quad (33)$$

Further properties of this function are discussed in appendix B.

The  $O(n)$  term of  $I_2(n)$  can be worked out in a similar fashion. To calculate it, we must add and subtract the Taylor expansion of the corresponding inner integral to fourth order in one of its variables (see appendix A). Proceeding in this manner yields

$$I_2(n) = \frac{n}{2} \frac{K_m}{(\eta_{L2}^{(1)} + 4\theta^{(1)})m(m+2)} \int_p^{(\bar{m})} \frac{\mathcal{P}_2(p^2)}{(1+p^2)^5 I(p, 1)} + O(n^0) \quad (34)$$

with the polynomial

$$\begin{aligned} \mathcal{P}_2(p^2) = & 3(8 - m)(6 - m) + 5(m^2 + 2m - 96)p^2 \\ & + (m^2 + 50m + 144)p^4 - m(m+2)p^6. \end{aligned} \quad (35)$$

Using the expressions (29) and (34) for the integrals  $I_1(n)$  and  $I_2(n)$ , we now solve the equations (27) and (28) for  $\eta_{L2}^{(1)}$  and  $\theta^{(1)}$ . This gives

$$\eta_{L2} = \frac{1}{n} \frac{2K_{\bar{m}}}{\bar{m}} \int_q^{(m)} \frac{\mathcal{P}_1(q^4)}{(1+q^4)^3} \frac{1}{I(1, q)} + O(n^{-2}), \quad (36)$$

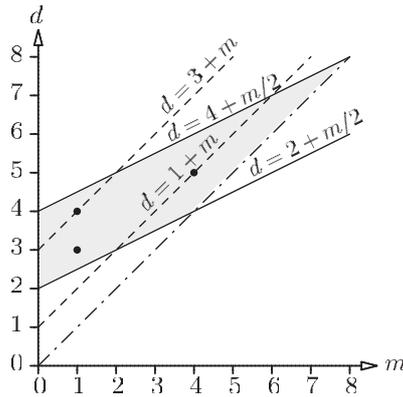
$$\theta = \frac{1}{2} - \frac{\eta_{L2}}{4} + \frac{1}{n} \frac{K_m}{4m(m+2)} \int_p^{(\bar{m})} \frac{\mathcal{P}_2(p^2)}{(1+p^2)^5} \frac{1}{I(p, 1)} + O(n^{-2}). \quad (37)$$

The implied  $1/n$  expansion of  $\eta_{L4}$  follows with the aid of relation (19) for the  $1/n$  coefficient  $\eta_{L4}^{(1)}$ ; it reads

$$\eta_{L4} = \frac{1}{n} \frac{2K_m}{m(m+2)} \int_p^{(\bar{m})} \frac{\mathcal{P}_2(p^2)}{(1+p^2)^5} \frac{1}{I(p, 1)} + O(n^{-2}). \quad (38)$$

In equations (37) and (38) we have expressed the  $1/n$  coefficients in terms of an integral over the perpendicular momentum  $p$ . Upon exploiting the scaling property (33) of the integral  $I(p, q)$ , we could rewrite this as an integral over the parallel momentum  $q$ . The transformed integrand would contain the polynomial  $\tilde{\mathcal{P}}_2(q^4) = q^{12}\mathcal{P}_2(q^{-4})$ . Likewise, the  $q$  integral in equation (36) can be recast as an integral over  $p$ .

The above equations (36)–(38), giving the expansions of the correlation exponents  $\eta_{L2}$ ,  $\eta_{L4}$  and the anisotropy exponent  $\theta$  to order  $1/n$  for general values of  $(m, d)$  with  $2 + m/2 < d < 4 + m/2$ , are the main results of this paper. In the following we further analyse these results for special choices of  $(m, d)$ . Figure 1 illustrates the region between the upper and lower critical lines in which nonclassical behaviour is expected and displays the special cases to be discussed below as full circles.



**Figure 1.** Lines of upper and lower critical dimensions  $d^*(m) = 4 + m/2$  and  $d_\ell(m) = 2 + m/2$ , respectively. In the shaded region, bounded by portions of these lines together with the condition  $0 \leq m \leq d$ , nonclassical critical behaviour is expected to occur. The full circles indicate the special cases discussed in section 7. Also shown are the lines  $d = 3 + m$  and  $d = m + 1$  on which the free propagator simplifies to a simple exponential and incomplete gamma function, respectively (see section 7).

#### 4. The limiting cases of critical points and isotropic Lifshitz points

In this section we check that our results for general  $m$ , equations (36)–(38), comply with known series expansions to  $O(1/n)$  for the cases  $m = 0$  of CPs (Ma 1973, Abe and Hikami 1973) and  $m = d$  of isotropic LPs (Hornreich *et al* 1975b). In either case we must take limits  $D \rightarrow 0$  of  $D$ -dimensional integrals to determine the  $O(1/n)$  coefficients, where  $D = m$  or  $\bar{m}$ . To do this, we use the relation

$$\lim_{D \rightarrow 0} \int d^D x g(x; D) = \lim_{D \rightarrow 0} S_D \int dx x^{D-1} g(x; D) = g(0; 0). \tag{39}$$

Consider first the CP case  $m \rightarrow 0$ . Here only the correlation exponent  $\eta_{L2}$  is physically meaningful. From equation (36) one easily derives

$$\begin{aligned} \lim_{m \rightarrow 0} \eta_{L2} &= \frac{2}{d} K_d \lim_{m \rightarrow 0} \frac{\mathcal{P}_1(0)}{I(1, 0)} \frac{1}{n} + O(1/n^2) \\ &= \frac{2}{d} K_d \frac{4 - d}{J_d(1, 1)} \frac{1}{n} + O(1/n^2), \end{aligned} \tag{40}$$

where  $J_d(1, 1)$  is a standard one-loop integral, corresponding to a special case of the quantity  $J_D(f, t)$  defined by equation (A.1) of appendix A. Its explicit value is given in equation (A.9). Inserting it into the last equation we immediately recover the familiar result for  $\eta$  first derived by Ma (1973) and Abe and Hikami (1973):

$$\eta \equiv \eta_{L2}|_{m=0} = \frac{4(4 - d) \Gamma(d - 2)}{d \Gamma(2 - d/2) \Gamma^2(d/2 - 1) \Gamma(d/2)} \frac{1}{n} + O(1/n^2). \tag{41}$$

The limit  $m \rightarrow d$ , corresponding to an isotropic LP, can be handled in a similar fashion. Now only the correlation exponent  $\eta_{L4}$  is physically significant. Equation (38) yields

$$\begin{aligned} \lim_{m \rightarrow d} \eta_{L4} &= \frac{2K_d}{d(d + 2)} \lim_{m \rightarrow d} \frac{\mathcal{P}_2(0)}{I(0, 1)} \frac{1}{n} + O(1/n^2) \\ &= 6 \frac{(d - 8)(d - 6)}{d(d + 2)} \frac{K_d}{J_d(2, 2)} \frac{1}{n} + O(1/n^2) \end{aligned} \tag{42}$$

with  $J_d(2, 2)$  given by equation (A.10). Upon making several transformations of Gamma functions, we recover the result of Hornreich *et al* (1975b) for  $\eta_{L4}$ , namely

$$\eta_{L4|m=d} = 3(8-d)2^{d-2} \frac{\sin(\pi d/2) \Gamma[(d-3)/2]}{\pi^{3/2} d(d+2) \Gamma(d/2)} \frac{1}{n} + O(1/n^2). \quad (43)$$

### 5. Consistency with $\epsilon$ expansion about the upper critical dimension

In Diehl and Shpot (2000) and Shpot and Diehl (2001) the  $\epsilon$  expansions about the upper critical dimension  $d^* = 4+m/2$  of all critical, crossover and the usual correction-to-scaling exponents have been obtained for general  $m$  and  $n$ . These series can be expanded in powers of  $1/n$  to  $O(1/n)$ . Conversely, considering the limit of small  $\epsilon$ , our above  $O(1/n)$  results for general  $(m, d)$  can be expanded in powers of  $\epsilon$ . The resulting two double-series expansions in  $\epsilon$  and  $1/n$  of each exponent should agree.

We shall work out the  $O(\epsilon^2/n)$  contributions implied by the  $1/n$  expansions (36) and (38) for general  $m$ , expressing them in terms of multi-dimensional integrals. Unfortunately, these integrals are in general rather complicated and not necessarily analytically tractable. For this reason, we will content ourselves here with verifying the consistency of the series expansions of  $\eta_{L2}$  and  $\eta_{L4}$  in  $\epsilon$  and  $1/n$  for the special choice  $m = 2$ . Owing to the simple form which the scaling functions of the position-space propagators take in this case both for  $n = \infty$  and the Gaussian theory (simple exponentials, see Mergulhão and Carneiro (1999), Diehl and Shpot (2000), Shpot and Diehl (2001)), the  $O(\epsilon^2/n)$  terms of the series expansions can be worked out analytically in a straightforward fashion (see below).

One source of  $\epsilon$  dependence in equations (36) and (38) is the function  $I(p, q)$ . This is just the one-loop Feynman integral associated with the four-point graph  $\times$  of the usual  $\phi^4$  theory for  $m$ -axial LPs. Its Laurent expansion in  $\epsilon$  reads

$$I(p, q) = \frac{p^{-\epsilon}}{\epsilon} c_{-1} [1 - \epsilon F(q^2/p)] + O(\epsilon), \quad (44)$$

where  $c_{-1}$  and minus the scaling function  $F$  represent the residuum and finite part of  $I(1, q)$ , respectively.

In the case of  $\eta_{L2}$ , a second source of  $\epsilon$  dependence is the function  $\mathcal{P}_1(q^4)$  (see equation (31)). Upon decomposing it as

$$\mathcal{P}_1(q^4) = \mathcal{P}_1^{(0)}(q^4) + \epsilon \mathcal{P}_1^{(1)}(q^4) \quad (45)$$

with

$$\mathcal{P}_1^{(0)}(q^4) = \frac{m}{2} (1 + q^4) - 4q^4 \quad (46)$$

and

$$\mathcal{P}_1^{(1)}(q^4) = 1 + q^4, \quad (47)$$

we arrive at the  $\epsilon$  expansion

$$\eta_{L2} = \frac{1}{n} \frac{2K_{\bar{m}}}{\bar{m}} \frac{\epsilon}{c_{-1}} \int_q^{(m)} \frac{\mathcal{P}_1^{(0)}(q^4) + \epsilon \mathcal{P}_1^{(1)}(q^4)}{(1 + q^4)^3} [1 + \epsilon F(q^2)] + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right). \quad (48)$$

The result suggests the presence of a term linear in  $\epsilon$ . However, the  $\epsilon$  expansions of the correlation exponents  $\eta_{L2}$  and  $\eta_{L4}$  are known to start at order  $\epsilon^2$ , so this term must vanish. It does indeed, since

$$\int_0^\infty dq q^{m-1} \frac{\mathcal{P}_1^{(0)}(q^4)}{(1 + q^4)^3} = 0. \quad (49)$$

Hence we have

$$\eta_{L2} = \frac{\epsilon^2}{n} \frac{4K_{4-m/2}}{(8-m)c_{-1}} \int_q^{(m)} \frac{\mathcal{P}_1^{(0)}(q^4) F(q^2) + \mathcal{P}_1^{(1)}(q^4)}{(1+q^4)^3} + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right). \tag{50}$$

Turning to the expansion (38) of  $\eta_{L4}$ , we note that the polynomial  $\mathcal{P}_2(p^2)$  in its integrand does not depend on  $\epsilon$ . However, the integration measure contains a factor  $p^{-\epsilon}$  which cancels the one originating from  $I(p, 1)$  (see equation (44)). It follows that

$$\eta_{L4} = \frac{1}{n} \frac{2K_m}{m(m+2)c_{-1}} \frac{\epsilon}{c_{-1}} \int_p^{(\bar{m}^*)} \frac{\mathcal{P}_2(p^2)}{(1+p^2)^5} [1 + \epsilon F(1/p)] + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right). \tag{51}$$

Similarly to above, the contribution from the 1 in the square brackets vanishes because

$$\int_0^\infty dp p^{3-m/2} \frac{\mathcal{P}_2(p^2)}{(1+p^2)^5} = 0 \tag{52}$$

for general  $m$ . Thus the contribution linear in  $\epsilon$  is zero, and the  $\epsilon$  expansion of the large- $n$  result (38) becomes

$$\eta_{L4} = \frac{\epsilon^2}{n} \frac{2K_m}{m(m+2)c_{-1}} \int_p^{(\bar{m}^*)} \frac{\mathcal{P}_2(p^2) F(1/p)}{(1+p^2)^5} + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right). \tag{53}$$

Equations (50) and (53) give the contributions of  $O(\epsilon^2/n)$  implied by our large- $n$  results for general  $m$ . They should agree with those obtained from the  $\epsilon$ -expansion results of Diehl and Shpot (2000) and Shpot and Diehl (2001). Let us verify this explicitly for the biaxial case  $m = 2$ , for which both the residue  $c_{-1}$  and the function  $F$  appearing in the Laurent expansion (44) may be gleaned from Mergulhão and Carneiro (1999). Taking into account that the expansion parameter  $\epsilon_{\parallel}$ , called  $\epsilon$  by these authors, corresponds to  $\epsilon_{\parallel} = 2\epsilon$  in our notation<sup>7</sup>, one sees that

$$c_{-1}|_{m=2} = \frac{1}{32\pi^2}, \tag{54}$$

$$F(q^2)|_{m=2} = \frac{q^2}{2} \arctan(2/q^2) + \frac{1}{2} \ln(1 + q^4/4) - 1 - \ln 4. \tag{55}$$

Upon substituting this into equations (50) and (53), one can perform the required integrations to obtain

$$\eta_{L2}(m = 2) = \frac{4}{9} \frac{\epsilon^2}{n} + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right), \tag{56}$$

$$\eta_{L4}(m = 2) = -\frac{8}{27} \frac{\epsilon^2}{n} + O\left(\frac{\epsilon^3}{n}, \frac{\epsilon^2}{n^2}\right). \tag{57}$$

Expanding the correct  $O(\epsilon^2)$  results (Sak and Grest 1978, Mergulhão and Carneiro 1999, Shpot and Diehl 2001) to order  $1/n$  yields identical results.

Since the Laurent expansion of the integral  $I(p, q)$  to order  $\epsilon^0$  is also explicitly known when  $m = 6$  (where  $d^* = 7$ ) (Mergulhão and Carneiro 1999), a similar consistency check should also be possible in this case via analytical, albeit somewhat more complicated, calculations.

A complete proof of agreement of the results of the  $1/n$  and  $\epsilon$  expansions for general  $m$  lies beyond the scope of the present work. The main reason that we have so far been unable to generalize the foregoing consistency check to general values of  $m$  is our lack of knowledge of a sufficiently simple closed form for the finite part of  $I(p, q)$ .

<sup>7</sup> Note that there is a misprint in the corresponding formula of Shpot and Diehl (2001) which precedes its equation (69). The correct relation between  $\epsilon_{\parallel}$  and  $\epsilon = d^*(m) - d$  is as given above in the main text.

## 6. Consistency with expansions about the lower critical dimension

The  $1/n$  expansions (36) and (38) should hold down to the lower critical dimensionality  $d_\ell$ , which is given by the line  $d_\ell(m) = 2 + m/2$  in our case (unless the LP gets destroyed by fluctuations). Considering dimensions  $d = d_\ell + \epsilon_\ell$  slightly above  $d_\ell$ , we can additionally expand in  $\epsilon_\ell$ . Conversely, any pertinent series expansion in  $\epsilon_\ell$  that is available can be expanded in powers of  $1/n$ . The resulting pairs of double power series in  $1/n$  and  $\epsilon$  must agree.

Series expansions about the lower critical dimension can be obtained for systems of the kind we are concerned with here—namely, systems having a low-temperature phase with spontaneously broken  $O(n)$  symmetry—by analysing appropriate nonlinear sigma models (Polyakov 1975, Brézin and Zinn-Justin 1976a, 1976b, Bardeen *et al* 1976). There are two sorts of results we can compare with:  $\epsilon_\ell$  expansions for the CP case  $m = 0$  (Brézin and Zinn-Justin 1976b), on the one hand, and ones for  $m$ -axial LPs (Grest and Sak 1978), on the other hand. By investigating an appropriate generalization of the conventional nonlinear sigma model, the latter authors produced one-loop results for the three special values  $m = 1, 2$  and  $4$ .

To show that our  $O(1/n)$  results (36)–(38) are compatible with these  $\epsilon_\ell$  expansions, we proceed in much the same way as in section 5. The integrals  $I(p, 1)$  and  $I(1, q)$  in the denominators of these equations have poles at  $\epsilon_\ell = 0$ . According to equations (B.8) and (B.23),

$$I(p, 1) = I(1, q) + O(\epsilon_\ell^0) = (4\pi)^{-1-m/4} \frac{\Gamma(m/4) 2}{\Gamma(m/2) \epsilon_\ell} + O(\epsilon_\ell^0). \quad (58)$$

Substituting this into equations (36)–(38), one can perform the remaining integrations. Unlike in the case of small  $\epsilon$ , nonzero contributions linear in  $\epsilon_\ell$  appear. We obtain

$$\eta_{L2} = \frac{\eta_{L4}}{2} + O\left(\frac{\epsilon_\ell^2}{n}, \frac{\epsilon_\ell}{n^2}\right) = \frac{\epsilon_\ell}{n} + O\left(\frac{\epsilon_\ell^2}{n}, \frac{\epsilon_\ell}{n^2}\right) \quad (59)$$

and

$$\theta = \frac{1}{2} + O\left(\frac{\epsilon_\ell^2}{n}, \frac{\epsilon_\ell}{n^2}\right). \quad (60)$$

These results are consistent both with Grest and Sak (1978) as well as with Brézin and Zinn-Justin (1976b). Since they were derived for general  $m$ , the above critical exponents are *independent* of  $m$  to the indicated order in  $1/n$  and  $\epsilon$ . Note that the  $O(\epsilon_\ell/n)$  correction to the anisotropy exponent vanishes.

From the structure of the  $\epsilon_\ell$  expansions it is clear that the  $O(\epsilon_\ell)$  terms of  $\eta_{L2}$  and  $\eta_{L4}$  must be inversely proportional to  $n - 2$ . Hence we can generalize Grest and Sak's (1978) results for  $m = 1, 2$  and  $4$  to conclude that

$$\eta_{L2}(m) = \frac{1}{2} \eta_{L4}(m) + O(\epsilon_\ell^2) = \frac{\epsilon_\ell}{n - 2} + O(\epsilon_\ell^2), \quad (61)$$

$$\theta(m) = \frac{1}{2} + O(\epsilon_\ell^2), \quad (62)$$

for general  $m$ .

As one sees, the series coefficients of the terms linear in  $\epsilon_\ell$  are independent of  $m$ . This is a feature they have in common with the coefficients of the  $O(\epsilon)$  contributions of *all* bulk critical exponents of the  $m$ -axial LPs we are concerned with here (Shpot and Diehl 2001). For the  $\epsilon$  expansion of the above exponents this is trivially fulfilled since their  $O(\epsilon)$  terms are zero. However, other exponents such as those associated with the parallel and perpendicular correlation lengths do have  $O(\epsilon)$  contributions, whose coefficients do not depend on  $m$ .

## 7. Special cases

In this section we further exploit our results for general  $m$ , equations (36)–(38), by considering special cases. Of primary physical interest clearly is the case  $(m, d) = (1, 3)$  of a three-dimensional system with uniaxial anisotropy. Unfortunately, this case appears too difficult to allow a completely analytic calculation of the  $O(1/n)$  terms. Let us therefore first consider some simpler cases, before returning to it.

### 7.1. The case $m = 1, d = 4$

For this choice of  $(m, d)$ , the required calculations can be done analytically to obtain closed expressions for the  $O(1/n)$  coefficients of the exponents  $\eta_{L2}$ ,  $\eta_{L4}$  and  $\theta$ .

To see this, recall that the free propagator in position space takes a simple exponential form on the whole line  $d = 3 + m$  (Mergulhão and Carneiro 1999, Shpot and Diehl 2001). On it, the scaling function  $\Phi_{m,d}(v)$  of the Fourier back transform

$$G_{\phi}^{(0)}(r, z) = r^{-2+\epsilon} \Phi_{m,d}(v), \quad v \equiv z/\sqrt{r}, \quad (63)$$

of the free momentum-space propagator  $\tilde{G}_{\phi}^{(0)}(p, q)$  introduced in equation (16) simplifies to

$$\Phi_{m,3+m}(v) = (4\pi)^{-2+\epsilon} e^{-v^2/4}, \quad (64)$$

whilst away from it, it is generally a difference of two generalized hypergeometric functions, a so-called Fox–Wright  ${}_1\Psi_1$  function (Shpot and Diehl 2001).

Previously, this simplifying feature was exploited in the context of the  $\epsilon$  expansion in two different ways: Mergulhão and Carneiro (1999) fixed the codimension  $\bar{m} = d - m$  at  $\bar{m} = 3$  and took  $m = 2 - 2\epsilon$  (and hence  $d = 5 - 2\epsilon$ ) to expand about the point  $(m, d) = (2, 5)$ . Shpot and Diehl (2001) performed a two-loop RG analysis for general fixed  $m$  and dimensions  $d = d^*(m) - \epsilon$ . Owing to the simple form (64), both kinds of calculations could be performed analytically for  $m = 2$ , as well as for  $m = 6$  where one can benefit from similar simplifications at  $d^*(6) = 7$ . Despite the difference of the two procedures, they yielded consistent results for the  $\epsilon$  expansions of the critical exponents about  $(m, d) = (2, 5)$  to  $O(\epsilon^2)$ .<sup>8</sup>

Since the  $\epsilon$  expansion is asymptotic, it gives us direct information only about the behaviour in the immediate vicinity of the line of upper critical dimensions  $d^*(m)$ . In order to derive from it reliable predictions for the values of critical exponents in  $d = 3$  dimensions, one must extrapolate, for example, in the case  $m = 1$  of a uniaxial LP down to  $\epsilon = 3/2$ . This is not normally possible unless sophisticated extrapolation and resummation methods are employed. The  $1/n$  expansion, on the other hand, does not require  $\epsilon$  to be small and hence enables us to move further away from  $d^*$ . Here we exploit the simple form (64) to gain information about the behaviour at  $(m, d) = (1, 4)$ , corresponding to a distance of  $\epsilon = 1/2$  from  $d^*(1) = 9/2$ .

It is no complicated matter to compute the function  $I(1, q)$  for  $m = 1$  and  $d = 4$ ; one obtains

$$I(1, q)|_{m=1}^{d=4} = \frac{1}{8\pi\sqrt{2}} \sqrt{\sqrt{q^4+4} - q^2} = \frac{1}{4\pi\sqrt{2}} \frac{1}{\sqrt{\sqrt{q^4+4} + q^2}}, \quad (65)$$

which yields  $I(p, 1) = p^{-1/2} I(1, p^{-1/2})$  by virtue of the scaling property (33). Upon inserting these expressions into equations (36)–(38), one can perform the required integrations

<sup>8</sup> Verifying the consistency of Mergulhão and Carneiro's (1999) series expansions to  $O(\epsilon^2)$  about  $(m, d) = (2, 5)$  and (6, 7) with those of Shpot and Diehl (2001) requires the correction of two minor mistakes in the former reference; see section 4.2 of Shpot and Diehl (2001) for details.

in a straightforward manner. This gives the following results for the  $1/n$  coefficients of the exponents  $\eta_{L2}$ ,  $\theta$  and  $\eta_{L4}$ :

$$\left. \begin{aligned} \eta_{L2}^{(1)} &= \frac{5}{9\pi\sqrt{3}} \simeq 0.1021, \\ \theta^{(1)} &= -\frac{4}{27\pi\sqrt{3}} \simeq -0.0272, \\ \eta_{L4}^{(1)} &= -\frac{2}{27\pi\sqrt{3}} \simeq -0.0136, \end{aligned} \right\} \quad m = 1, \quad d = 4. \quad (66)$$

Despite the smallness of the  $O(1/n)$  corrections, these results provide clear evidence for the fact that the critical exponents  $\eta_{L2}$ ,  $\eta_{L4}$  and  $\theta$  have nonclassical values below the upper critical dimension. This conclusion is in full accord with previous work based on the  $\epsilon$  expansion (Diehl and Shpot 2000, Shpot and Diehl 2001).

### 7.2. The special case $m = 4$ , $d = 5$

There is another line on which the scaling function  $\Phi_{m,d}$  simplifies: for  $d = m + 1$  it reduces to an incomplete gamma function (see equation (18) of Shpot and Diehl (2001)). Specifically for  $d = m + 1 = 5$ , it becomes the elementary function

$$\Phi_{4,5}(v) = \frac{1}{2(2\pi)^2} \frac{1}{v^2} (1 - e^{-v^2/4}). \quad (67)$$

Its simplicity enables us to compute the integral  $I(1, q)$  for this choice of  $m$  and  $d$  without much difficulty. We obtain

$$I(1, q)|_{m=4}^{d=5} = \frac{1}{2(2\pi)^2} \frac{1}{4q^2} \left\{ q^2 \arctan \left[ \frac{2}{q^2(q^4 + 3)} \right] + \ln \frac{1 + q^4}{1 + q^4/4} \right\} \quad (68)$$

and a corresponding result for  $I(p, 1) = p^{-1} I(1, p^{-1/2})$ . These expressions can be substituted into equations (36)–(38) and the required integrals then evaluated by numerical means. This yields the values

$$\left. \begin{aligned} \eta_{L2}^{(1)} &\simeq 0.314, \\ \theta^{(1)} &\simeq -0.0728, \\ \eta_{L4}^{(1)} &\simeq 0.045, \end{aligned} \right\} \quad m = 4, \quad d = 5, \quad (69)$$

for the  $1/n$  coefficients of  $\eta_{L2}$ ,  $\theta$  and  $\eta_{L4}$ . Remarkably, the  $1/n$  coefficient of  $\eta_{L4}$  is no longer negative, as it was both for infinitesimally small  $\epsilon$  and at  $(m, d) = (1, 4)$ .

### 7.3. The case $m = 1$ , $d = 3$

We now turn to the uniaxial, three-dimensional case  $(m, d) = (1, 3)$ . Unfortunately, we have not been able to evaluate fully analytically the required integrals of the  $1/n$  coefficients.

Let us start from equation (32). The  $(\bar{m} = 2)$ -dimensional integration over the perpendicular momentum  $p'$  can be performed in a straightforward fashion, giving

$$I(1, q) = \frac{1}{8\pi^2} \int_{-\infty}^{\infty} dq' A^{-1/2} \ln \left[ \frac{2q'^4(q' + q)^4 + A + [q'^4 + (q' + q)^4 + 1]A^{1/2}}{2q'^4(q' + q)^4} \right], \quad (70)$$

where  $A$  stands for the expression

$$A(q', q) = [1 + (q' + q)^4]^2 + (1 + q'^4)^2 - 2q'^4(q' + q)^4 - 1. \quad (71)$$

The integration over  $q'$  can be regarded as an integration in the complex  $q'$  plane and after some work be shown to reduce to<sup>9</sup>

$$I(1, q) = -\frac{i}{2\pi} \int_0^{\frac{i}{2q}} \frac{dq'}{\sqrt{(1 + 4q'^2q^2) \left[ 1 + \frac{1}{4}(4q'^2 + q^2)^2 \right]}}. \quad (72)$$

<sup>9</sup> We are indebted to S Rutkevich for this calculation.

This in turn can be expressed as a complete elliptic integral or Gauss hypergeometric function to obtain

$$I(1, q) = \frac{1}{4}(4 + q^4)^{-1/4}(1 + q^4)^{-1/2} {}_2F_1\left(\frac{1}{2}, \frac{1}{2}; 1; k^2\right) \quad (73)$$

with

$$k^2 = \frac{1}{2} \left[ 1 - \frac{3 + q^4}{(1 + q^4)(1 + 4/q^4)^{1/2}} \right]. \quad (74)$$

Known quadratic and linear transformation formulae for the hypergeometric function  ${}_2F_1$ , such as equations (15.30.30) and (15.3.4) of Abramowitz and Stegun (1972), enable us to cast the above integral in the following two equivalent forms:

$$I(1, q) = \frac{1}{4\sqrt{2}} u^{1/4} {}_2F_1\left(\frac{1}{4}, \frac{1}{4}; 1; u\right), \quad u = \frac{4}{(1 + q^4)^2(4 + q^4)}, \quad (75)$$

$$= \frac{1}{4\sqrt{2}} w^{1/4} {}_2F_1\left(\frac{1}{4}, \frac{3}{4}; 1; -w\right), \quad w = \frac{4}{q^4(3 + q^4)^2}. \quad (76)$$

Upon substitution of either one of them into our general expressions (36)–(38) for the  $O(1/n)$  coefficients (along with their counterparts for  $I(p, 1) = p^{-3/2}I(1, p^{-1/2})$ ), the remaining integration over  $q$  can easily be performed numerically. The results are

$$\eta_{L2}(m = 1, d = 3) \simeq 0.306 \frac{1}{n} + O(n^{-2}), \quad (77)$$

$$\theta(m = 1, d = 3) \simeq \frac{1}{2} - 0.0487 \frac{1}{n} + O(n^{-2}), \quad (78)$$

$$\eta_{L4}(m = 1, d = 3) \simeq 0.223 \frac{1}{n} + O(n^{-2}). \quad (79)$$

Just as in the previous case of  $m = 4, d = 5$ , and unlike the coefficient of the  $O(\epsilon^2/n)$  term,  $\eta_{L4}^{(1)}$  is *positive*. This suggests a tendency of  $\eta_{L4}$  to change from small negative values for  $d \lesssim d^*$  to positive ones as  $d$  is lowered further.

## 8. A universal scaling function and related amplitude

So far we have focused our attention on the calculation of critical exponents. However, the  $1/n$  expansion can also be employed to compute other universal quantities such as universal amplitude ratios and scaling functions. As an example, we here compute the leading nontrivial term of a universal scaling function associated with the energy-density cumulant at the LP and a related amplitude.

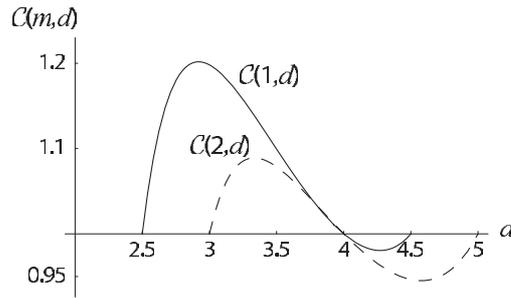
According to general scaling arguments and RG work (Diehl and Shpot 2000, Shpot and Diehl 2001, Diehl *et al* 2003a, 2003b), the leading singular part of this function is expected to take on large length scales the asymptotic scaling form

$$\tilde{G}_{\phi^2}^{(\text{sing})}(p, q) \equiv \langle \phi^2 \phi^2 \rangle_{p, q}^{\text{cum}} |_{\text{sing}} \approx E_1 p^{-\alpha_L/\nu_{L2}} \Psi_{m, d}(E_2 q p^{-\theta}). \quad (80)$$

Here the quantity on the left-hand side is the Fourier transform of the cumulant  $\langle \phi^2(\mathbf{x}) \phi^2(\mathbf{0}) \rangle^{\text{cum}}$ , where ‘sing’ means singular part. Further,  $\alpha_L$  and  $\nu_{L2}$  are the usual critical indices of the specific heat and perpendicular correlation length; they are related to the exponents used above via

$$\alpha_L/\nu_{L2} = 2/\nu_{L2} - \bar{m} - m\theta = 2\tilde{\Delta}_\psi. \quad (81)$$

Furthermore,  $E_1$  and  $E_2$  denote nonuniversal metric factors. The former can be varied by changing the normalization of the order parameter field  $\phi$ , the latter by modifying the scale in



**Figure 2.** Universal amplitude  $\mathcal{C}(m, d)$  as a function of  $d$  for  $m = 1$  (full line) and  $m = 2$  (broken line).

which parallel momenta are measured, i.e. by multiplying the term  $(\partial_z^2 \phi)^2$  of the Hamiltonian by a factor  $\sigma \neq 1$ .

The scaling function  $\Psi_{m,d}$  should be universal, but depends of course on  $n$ . We choose its normalization such that  $\Psi_{m,d}(0) = 1$ . To fix the scale of its argument, we could require that the logarithmic derivative of  $\Psi_{m,d}(q)$  at a reference value  $q_0$  (for instance,  $q_0 = 0$ ) takes a certain value. We do this simply by making the choice  $E_2 = 1$ . The  $1/n$  expansion of  $\Psi_{m,d}$  then starts at order  $(1/n)^0$ . Taking into account that the function  $\tilde{G}_{\phi^2}(p, q)$  is trivially related to  $\tilde{G}_\psi(p, q)$  (see e.g. chapter 29 of Zinn-Justin (1996)) and recalling equation (21), one sees that

$$\Psi_{m,d}(q) = \frac{I(1, q)}{I(1, 0)} + O(1/n). \quad (82)$$

If we take the limit  $p \rightarrow 0$  at fixed  $q$ , the scaling form (80) must yield a  $p$ -independent contribution  $\sim q^{-\alpha_L/\nu_{L2}\theta}$ . Hence the scaling function must have the asymptotic behaviour

$$\Psi_{m,d}(q \rightarrow \infty) \approx \mathcal{C}(m, d) q^{-\alpha_L/\nu_{L2}\theta}. \quad (83)$$

From equation (82) we conclude that the universal coefficient  $\mathcal{C}(m, d)$ , to leading order in  $1/n$ , is given by

$$\mathcal{C}(m, d) = \mathcal{C}^{(0)}(m, d) + O(1/n) \quad \text{with } \mathcal{C}^{(0)}(m, d) = \frac{I(0, 1)}{I(1, 0)}. \quad (84)$$

In appendix B we show that the required two integrals can both be calculated explicitly for general values of  $m$  and  $d$ . The results can be found in equations (B.8) and (B.23). We refrain from giving the resulting rather lengthy expression for  $\mathcal{C}(m, d)$  here, restricting ourselves to a discussion of some special cases of interest.

Consider, first, the uniaxial case  $m = 1$ . Here our result becomes

$$\mathcal{C}^{(0)}(1, d) = \frac{2^{-d+3/2} \sqrt{\pi} \Gamma[(2d-3)/4] \sin[(2d-5)\pi/4] [2^d + 16 \sin(d\pi/2)]}{\cos(d\pi) \Gamma(1/4) \Gamma[(d-1)/2]}. \quad (85)$$

As shown in figure 2, this coefficient is a smooth and finite function of  $d$  over the whole range  $d_\ell = 5/2 \leq d \leq d^* = 9/2$ . It has the  $\epsilon$  expansion

$$\mathcal{C}^{(0)}(1, 9/2 - \epsilon) = 1 + (\pi - 4 - 2 \ln 2) \frac{\epsilon}{12} + O(\epsilon^2). \quad (86)$$

The corresponding results for the biaxial case  $m = 2$  are

$$\mathcal{C}^{(0)}(2, d) = \pi^{-3/2} \cot(d\pi/2) \left[ \Gamma[(5-d)/2] \Gamma[(d-4)/2] - 4^{5-d} \pi \frac{\Gamma(d-4)}{\Gamma(d-7/2)} \right] \quad (87)$$

and

$$\mathcal{C}^{(0)}(2, 5 - \epsilon) = 1 + (\ln 2 - 1)\epsilon + \mathcal{O}(\epsilon^2). \quad (88)$$

Again, this coefficient behaves smoothly between the upper and lower critical dimensions  $d_\ell = 3$  and  $d^* = 5$  (see figure 2).

## 9. Summary and discussion

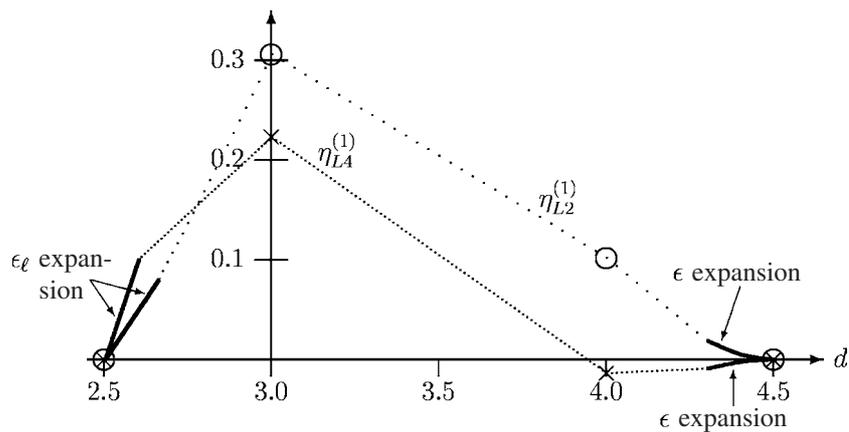
In this paper we have shown how to utilize the  $1/n$  expansion for the study of critical behaviour at  $m$ -axial LPs. We have been able to determine the  $\mathcal{O}(1/n)$  corrections of the correlation exponents  $\eta_{L2}$  and  $\eta_{L4}$ , and of the related anisotropy exponent  $\theta$ , for general values of  $m$  and  $d$  with  $0 \leq m \leq d$  and  $2 + m/2 < d \leq 4 + m/2$ . What makes such calculations a challenge is a combination of two problems: the anisotropic scale invariance one encounters already at the level of the free theory, and the complicated forms of the propagators' scaling functions at the LP.

To cope with these difficulties, it proved useful to employ a properly adjusted and generalized modification of the technique Vasiliev *et al* (1981a, 1981b) introduced to compute the critical exponents  $\eta$  and  $\nu$  of the standard  $n$ -component  $|\phi|^4$  model up to order  $n^{-2}$ . We believe that the present work may serve as a starting point for more ambitious studies based on the  $1/n$  expansion. One question which might be systematically investigated in this manner is whether the predictions for scaling functions of anisotropic scale invariant systems made recently by Henkel (1997, 2002) have any significance in cases where fluctuation effects must not be ignored.

Apart from yielding insights into the feasibility of the approach to such an anisotropic scale invariant system, our work permits us to draw two interesting conclusions. First of all, it provides unequivocal evidence of the fact that the critical exponents  $\eta_{L2}$ ,  $\eta_{L4}$  and  $\theta$  differ for  $d < d^*$  from their classical values. Although this is in complete accord with what the available dimensionality expansions about the upper and lower critical dimensions tell us (see sections 5 and 6), it goes considerably beyond these results because no extrapolation in  $d$  is involved in the  $1/n$  expansion. This means in particular that the anisotropy exponent  $\theta$  of the three-dimensional uniaxial LPs should be nonclassical.

Another remarkable aspect of our results is the interesting variation of the  $\mathcal{O}(1/n)$  coefficient of the exponent  $\eta_{L4}$  with  $d$ . As illustrated in figure 3 for the uniaxial case  $m = 1$ , it first decreases to small negative values as  $d$  drops below  $d^*$ , then becomes positive as  $d$  is lowered further, before it drops back to zero at the lower critical dimension  $d_\ell$ . If we accept the plausible hypothesis that the correlation exponents are continuous functions of  $d$ , then it seems reasonable to expect a qualitatively similar behaviour of the exponent  $\eta_{L4}$ . In other words,  $\eta_{L4}$  should change sign somewhere below  $d^*$ . In fact, there are other examples where the lowest nontrivial term of the dimensionality expansion about  $d^*$  is negative, whereas extrapolations of higher-order calculations yield a positive value in  $d = 3$  dimensions. This happens for instance in the case of the Ising model with quenched random bond disorder. Here the dimensionality expansion of the correlation exponent  $\eta$  about  $d = 4$  begins with a negative contribution  $\sim (\sqrt{4 - d})^2$  (see e.g. Jayaprakash and Katz 1977), whereas the extrapolation of higher-order calculations yields a positive value for this exponent at  $d = 3$  (Pelissetto and Vicari 2000).

Let us close with a few cautionary remarks. Our results to  $\mathcal{O}(1/n)$  are mathematically well defined over the whole regime where  $2 + m/2 < d \leq 4 + m/2$  and  $0 \leq m \leq d$  (the shaded region in figure 1). However, applying them to real three-dimensional systems requires some care. They should be combined with information from other sources such as dimensionality expansions, simulations, exact results and experiments, keeping in mind their limitations.



**Figure 3.** Behaviour of the  $1/n$  coefficients  $\eta_{L2}^{(1)}(1, d)$  (open circles) and  $\eta_{L4}^{(1)}(1, d)$  (crosses) as functions of  $d$ . The four points displayed for each one of them correspond to results described in section 7. The thick lines near the upper and lower critical dimensions represent the limiting forms  $\sim \epsilon^2$  and  $\sim \epsilon_\ell$ , which the dimensionality expansions mentioned in sections 5 and 6 yield. The widely or densely dotted lines serve to guide the eyes. The exponent  $\eta_{L4}^{(1)}(1, d)$  has a small negative value beneath the upper critical dimension  $d^*(1) = 9/2$  and appears to change sign somewhat below  $d = 4$ .

For example, depending on whether  $m = 2$  or  $m > 2$ , the lower critical dimension  $d_\ell$  is  $d_\ell = 3$  or  $d_\ell > 3$ , respectively, whenever  $n \geq 2$ . Hence, unless the  $O(n)$  symmetry is explicitly broken, no  $m$ -axial LPs are expected to occur at nonzero temperatures for  $d = 3$ , which leaves us with the case of uniaxial LPs in three dimensions. On the other hand, contributions to the Hamiltonian that break the  $O(n)$  symmetry are generically expected, for example, for magnetic crystals. An analysis of such spin anisotropies can be found in Hornreich (1979).

For  $m \geq 2$ , one must also worry about anisotropies of another type: space anisotropies breaking the isotropy in the  $m$ -dimensional subspace. These give rise to corresponding anisotropic terms quadratic in  $\partial^2 \phi / \partial z_\alpha \partial z_{\alpha'}$ , which we also have not taken into account here. Their effects have been investigated recently within the framework of the  $\epsilon$  expansion (Diehl *et al* 2003b).

Last, but not least, let us mention that the technique of matching asymptotic scaling forms, on which our above analysis was based, can be extended to determine the  $O(1/n)$  corrections of the thermal exponents  $\nu_{L2}$ ,  $\nu_{L4}$ ,  $\gamma_L$  and  $\alpha_L$  for  $m$ -axial LPs (Shpot *et al* 2005).

### Acknowledgments

We are indebted to S B Rutkevich for deriving the result (72) for the integral (70). One of us (MASH) thanks P A Hlushak and V B Solovyan for their help with Fortran programming in the numerical calculation involving this integral at a time when the simplified expression was not yet known.

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**Appendix A. Large- $n$  behaviour of momentum integrals**

In subsequent calculations we shall need the properties of the following  $D$ -dimensional momentum integral:

$$J_D(f, t) = \int_{\mathbf{k}}^{(D)} k^{-2f} |\mathbf{k} + \mathbf{1}|^{-2t} = \mathcal{V}(f, t; D - f - t), \tag{A.1}$$

where the function  $\mathcal{V}$  is defined by

$$\mathcal{V}(c_1, c_2; c_3) = (4\pi)^{-D/2} a(c_1) a(c_2) a(c_3), \quad a(c_i) \equiv \frac{\Gamma(D/2 - c_i)}{\Gamma(c_i)}, \quad i = 1, 2, 3. \tag{A.2}$$

Let us consider the parameters  $f$  and  $t$  of the integral (A.1) as regular functions of some small parameter  $\kappa$ . Choosing  $l \geq 0$  to be integer, we set

$$f + t = \frac{D}{2} - l + \kappa. \tag{A.3}$$

Then the integral  $J_D(f, t)$  is singular in the region of large  $k$  for small values of  $\kappa$ . Its singular part is given by

$$\mathcal{V}_{\text{sing}}(f, t; D/2 + l - \kappa) = K_D \frac{(-1)^l}{l!} \frac{(f)_l (t)_l |_{\kappa=0}}{(D/2)_l} \frac{1}{2\kappa}, \tag{A.4}$$

where  $K_D$  was defined in equation (30), and  $(\dots)_l$  are Pochhammer symbols:

$$(w)_l \equiv \frac{\Gamma(w+l)}{\Gamma(w)} = w(w+1) \dots (w+l-1), \quad (w)_0 = 1. \tag{A.5}$$

Specifically for  $l = 0, l = 1, l = 2$  and  $\kappa \rightarrow 0$ , we have

$$\mathcal{V}_{\text{sing}}(f, t; D/2 - \kappa) = \frac{K_D}{2\kappa}, \tag{A.6}$$

$$\mathcal{V}_{\text{sing}}(f, t; D/2 + 1 - \kappa) = -\frac{K_D}{D\kappa} f t |_{\kappa=0}, \tag{A.7}$$

$$\mathcal{V}_{\text{sing}}(f, t; D/2 + 2 - \kappa) = \frac{K_D}{D(D+2)\kappa} f(f+1) t(t+1) |_{\kappa=0}. \tag{A.8}$$

Two relevant examples of the integral  $J_D(f, t)$  are

$$J_d(1, 1) = \int_{\mathbf{p}}^{(d)} \frac{1}{p^2 (\mathbf{p} + \mathbf{1})^2} = (4\pi)^{-d/2} \frac{\Gamma(2 - d/2)}{\Gamma(d - 2)} \Gamma^2(d/2 - 1) \tag{A.9}$$

and

$$J_d(2, 2) = \int_{\mathbf{q}}^{(d)} \frac{1}{q^4 (\mathbf{q} + \mathbf{1})^4} = (4\pi)^{-d/2} \frac{\Gamma(4 - d/2)}{\Gamma(d - 4)} \Gamma^2\left(\frac{d}{2} - 2\right). \tag{A.10}$$

Now let us consider the momentum integrals  $I_1(n)$  and  $I_2(n)$  of equations (27) and (28). We have to isolate their pole contributions at  $n = \infty$ . For further convenience we write them as

$$I_1(n) = \int_{\mathbf{p}}^{(\bar{m})} \frac{p^{4\tilde{\Delta}_\phi - \bar{m}}}{|\mathbf{p} + \mathbf{1}|^{2\tilde{\Delta}_\phi}} \int_{\mathbf{q}}^{(m)} G_1\left(\frac{p^{2\theta}}{|\mathbf{p} + \mathbf{1}|^{2\theta}} q^2\right) \frac{1}{F(1, q)}, \tag{A.11}$$

$$I_2(n) = \int_{\mathbf{q}}^{(m)} \frac{q^{4\tilde{\Delta}_\phi/\theta - m}}{|\mathbf{q} + \mathbf{1}|^{2\tilde{\Delta}_\phi/\theta}} \int_{\mathbf{p}}^{(\bar{m})} G_2\left(\frac{q^{2/\theta}}{|\mathbf{q} + \mathbf{1}|^{2/\theta}} p^2\right) \frac{1}{F(p, 1)}, \tag{A.12}$$

where  $G_1(Q^2)$  and  $G_2(P^2)$  denote the scaling functions  $\tilde{G}_\phi^{(\text{as})}(1, Q)$  and  $\tilde{G}_\phi^{(\text{as})}(P, 1)$ .

Adding and subtracting the asymptotic forms of the arguments of  $G_1$  and  $G_2$  for  $p \rightarrow \infty$  and  $q \rightarrow \infty$  we write these functions as

$$G_1(q^2 p^{2\theta} |\mathbf{p} + \mathbf{1}|^{-2\theta}) \equiv G_1(q^2 + q^2 \alpha_p) = \sum_{s=0}^2 \frac{1}{s!} \frac{d^s G_1(q^2)}{d(q^2)^s} q^{2s} \alpha_p^s + R_1(p, q), \tag{A.13}$$

$$G_2(p^2 q^{2/\theta} |\mathbf{q} + \mathbf{1}|^{-2/\theta}) \equiv G_2(p^2 + p^2 \beta_q) = \sum_{s=0}^4 \frac{1}{s!} \frac{d^s G_2(p^2)}{d(p^2)^s} p^{2s} \beta_q^s + R_2(p, q). \tag{A.14}$$

The deviations

$$\alpha_p \equiv p^{2\theta} |\mathbf{p} + \mathbf{1}|^{-2\theta} - 1 \quad \text{and} \quad \beta_q \equiv q^{2/\theta} |\mathbf{q} + \mathbf{1}|^{-2/\theta} - 1 \tag{A.15}$$

are of order  $p^{-1}$  and  $q^{-1}$  for large  $p$  and  $q$ . Including their successive powers enhances the ultraviolet convergence of  $p$  and  $q$  integrations in equations (A.11) and (A.12). The remainders  $R_1(p, q)$  and  $R_2(p, q)$  of the Taylor expansions contain sufficiently high powers of  $\alpha_p$  and  $\beta_q$  to make the integrations finite as  $n \rightarrow \infty$ . These convergent contributions would be required for a calculation to  $O(n^{-2})$ . All we need now is

$$I_1(n) = \sum_{s=0}^2 \frac{J_s^\alpha}{s!} \lim_{n \rightarrow \infty} \int_q^{(m)} q^{2s} \frac{d^s G_1(q^2)}{d(q^2)^s} \frac{1}{F(1, q)} + O(n^0), \tag{A.16}$$

$$I_2(n) = \sum_{s=0}^4 \frac{J_s^\beta}{s!} \lim_{n \rightarrow \infty} \int_p^{(\bar{m})} p^{2s} \frac{d^s G_2(p^2)}{d(p^2)^s} \frac{1}{F(p, 1)} + O(n^0). \tag{A.17}$$

The coefficients  $J_s^\alpha$  and  $J_s^\beta$  are given by the integrals

$$J_s^\alpha = \int_p^{(\bar{m})} p^{4\tilde{\Delta}_\phi - \bar{m}} |\mathbf{p} + \mathbf{1}|^{-2\tilde{\Delta}_\phi} \alpha_p^s, \quad s = 0, 1, 2, \tag{A.18}$$

$$J_s^\beta = \int_q^{(m)} q^{\frac{4\tilde{\Delta}_\phi}{\theta} - m} |\mathbf{q} + \mathbf{1}|^{-\frac{2\tilde{\Delta}_\phi}{\theta}} \beta_q^s, \quad s = 0, \dots, 4, \tag{A.19}$$

which have simple poles in  $1/n$  at  $n = \infty$ . This fact allows us to take the limit  $n \rightarrow \infty$  in the remaining integrals over  $q$  and  $p$  in equations (A.16) and (A.17).

Making binomial expansions of the integer powers  $\alpha_p^s$  and  $\beta_q^s$  in equations (A.18) and (A.19), we can express  $J_s^\alpha$  and  $J_s^\beta$  in terms of the integral (A.1):

$$J_s^\alpha = \sum_{j=0}^s (-1)^{s-j} C_s^j \mathcal{V} \left( \frac{\bar{m}}{2} - 2\tilde{\Delta}_\phi - j\theta, \tilde{\Delta}_\phi + j\theta; \frac{\bar{m}}{2} + 1 - \frac{\eta_{L2}^{(1)}}{2n} \right), \tag{A.20}$$

$$J_s^\beta = \sum_{j=0}^s (-1)^{s-j} C_s^j \mathcal{V} \left[ \frac{1}{\theta} \left( \frac{m\theta}{2} - 2\tilde{\Delta}_\phi - j \right), \frac{\tilde{\Delta}_\phi + j}{\theta}; \frac{m}{2} + 2 - \frac{\eta_{L2}^{(1)} + 4\theta^{(1)}}{n} \right], \tag{A.21}$$

where  $C_s^j$  are the corresponding binomial coefficients.

Comparing the arguments of the function  $\mathcal{V}$  in equations (A.20) and (A.21) with their counterparts in equation (A.4), we read off  $l = 1$  and  $\kappa = \eta_{L2}^{(1)}/(2n)$  for  $J_s^\alpha$ , and  $l = 2$  with  $\kappa = (\eta_{L2}^{(1)} + 4\theta^{(1)})/n$  for  $J_s^\beta$ . With the aid of the results (A.7) and (A.8) we then obtain the required leading large- $n$  behaviour of  $J_s^\alpha$  and  $J_s^\beta$ :

$$J_s^\alpha = \frac{K_{\bar{m}}}{\bar{m}} \frac{2n}{\eta_{L2}^{(1)}} A_s + O(n^0), \tag{A.22}$$

$$J_s^\beta = \frac{K_m}{m(m+2)} \frac{n}{\eta_{L2}^{(1)} + 4\theta^{(1)}} B_s + O(n^0). \tag{A.23}$$

Here  $A_s$  (with  $s = 0, 1, 2$ ) and  $B_s$  (with  $s = 0, \dots, 4$ ) denote the sums

$$A_s = \sum_{j=0}^s (-1)^{s-j+1} C_s^j \left( \frac{\bar{m}}{2} - 2 - \frac{j}{2} \right) \left( 1 + \frac{j}{2} \right), \quad (\text{A.24})$$

$$B_s = \sum_{j=0}^s (-1)^{s-j} C_s^j \left( \frac{m}{2} - 4 - 2j \right) \left( \frac{m}{2} - 3 - 2j \right) (2 + 2j)(3 + 2j). \quad (\text{A.25})$$

A simple calculation gives

$$\begin{aligned} A_0 &= \frac{1}{2}(4 - d + m), & A_1 &= \frac{1}{4}(7 - d + m), & A_2 &= \frac{1}{2}; \\ B_0 &= \frac{3}{2}(8 - m)(6 - m), & B_1 &= \frac{1}{2}(16 - m)(66 - 7m), \\ B_2 &= 2(612 - 58m + m^2), & B_3 &= 48(24 - m), & B_4 &= 384. \end{aligned} \quad (\text{A.26})$$

In conjunction with the relations (A.22) and (A.23), these results give us the coefficients  $J_s^\alpha$  and  $J_s^\beta$  in equations (A.16) and (A.17).

The limit  $n \rightarrow \infty$  in these equations reduces the scaling functions in the integrands to those of the free theory. That is, we may use the large- $n$  result

$$\lim_{n \rightarrow \infty} F(p, q) = I(p, q) = \int_{k'}^{(d)} \frac{1}{(p'^2 + q'^4)(|p' + p|^2 + |q' + q|^4)} \quad (\text{A.27})$$

for both scaling functions  $F(1, q)$  and  $F(p, 1)$  introduced in equation (24).

Similarly, the scaling functions  $G_1(q^2)$  and  $G_2(p^2)$  in equations (A.16) and (A.17) reduce to

$$\tilde{G}_1^{(0)}(q^2) = \frac{1}{1 + q^4} \quad \text{and} \quad \tilde{G}_2^{(0)}(p^2) = \frac{1}{p^2 + 1} \quad (\text{A.28})$$

in this limit.

We can now evaluate the sums in equations (A.16) and (A.17). Apart from overall factors, we have

$$\sum_{s=0}^2 \frac{A_s}{s!} q^{2s} \frac{d^s G_1^{(0)}(q^2)}{d(q^2)^s} = \frac{\mathcal{P}_1(q^4)}{2(1 + q^4)^3}, \quad (\text{A.29})$$

$$\sum_{s=0}^4 \frac{B_s}{s!} p^{2s} \frac{d^s G_2^{(0)}(p^2)}{d(p^2)^s} = \frac{\mathcal{P}_2(p^2)}{2(1 + p^2)^5}, \quad (\text{A.30})$$

where the polynomials  $\mathcal{P}_1(q^4)$  and  $\mathcal{P}_2(p^2)$  are given explicitly in equations (31) and (35) of the main text. Finally, equations (A.16) and (A.17), along with (A.22), (A.23) and (A.29), (A.30), yield the leading-order expressions of  $I_1(n)$  and  $I_2(n)$  given in equations (29) and (34).

## Appendix B. The one-loop integral

The one-loop Feynman integral  $I(p, q)$  is an important ingredient of our calculations. Unfortunately, we did not succeed in evaluating it for generic dimensions and external momenta. Various simplified expressions which result for special values of  $m$  and  $d$  are presented in the main text. Below, we consider the simplifying cases of zero external momenta where closed analytic expressions are obtained for arbitrary  $m$  and  $d$ .

### B.1. The integral $I(p, 0)$

Consider the integral

$$I(p, 0) = \int_{p'}^{(\bar{m})} \int_{q'}^{(m)} \frac{1}{p'^2 + q'^4} \frac{1}{(p' + p)^2 + q'^4}. \quad (\text{B.1})$$

It is convenient to convert this integral to the coordinate representation where it is given by a Fourier transform of the squared free propagator:

$$I(p, 0) = \int d^{\bar{m}}r \int d^m z [G_\phi^{(0)}(r, z)]^2 e^{-ipr}. \quad (\text{B.2})$$

Using the scaling representation (63) for  $G_\phi^{(0)}(r, z)$  and changing the integration variable  $z$  via  $z = v\sqrt{r}$  we obtain

$$I(p, 0) = \int d^{\bar{m}}r r^{-4+m/2+2\epsilon} e^{-ipr} \int d^m v \Phi^2(v). \quad (\text{B.3})$$

The  $r$  integration is standard, giving

$$\int d^{\bar{m}}r r^{-4+m/2+2\epsilon} e^{-ipr} = 2^\epsilon \pi^{\bar{m}/2} \frac{\Gamma(\epsilon/2)}{\Gamma(2 - m/4 - \epsilon)} p^{-\epsilon}. \quad (\text{B.4})$$

To calculate the integral over  $v$ , we use the Fourier representation (Diehl and Shpot 2000, Shpot and Diehl 2001)

$$\Phi(v) = (2\pi)^{-\bar{m}/2} \int_q^{(m)} q^{\bar{m}-2} K_{\bar{m}/2-1}(q^2) e^{iqv}. \quad (\text{B.5})$$

This leads us to

$$\int d^m v \Phi^2(v) = (2\pi)^{-\bar{m}} \int_q^{(m)} q^{2\bar{m}-4} K_{\bar{m}/2-1}^2(q^2). \quad (\text{B.6})$$

The last integral is known for arbitrary  $m$  and  $d$ . We obtain

$$\int d^m v \Phi^2(v) = (2\pi)^{-d} \pi^{m/2} \frac{1}{2} 2^{-\epsilon} \Gamma^2(1 - \epsilon/2) \frac{\Gamma(2 - m/4 - \epsilon)}{\Gamma(2 - \epsilon)} \frac{\Gamma(m/4)}{\Gamma(m/2)}. \quad (\text{B.7})$$

Multiplying the two contributions yields

$$I(p, 0) = (4\pi)^{-d/2} \frac{1}{2} \Gamma(\epsilon/2) \frac{\Gamma^2(1 - \epsilon/2)}{\Gamma(2 - \epsilon)} \frac{\Gamma(m/4)}{\Gamma(m/2)} p^{-\epsilon}. \quad (\text{B.8})$$

### B.2. The integral $I(0, q)$

Let us consider another special case of the one-loop integral  $I(p, q)$ ,

$$I(0, 1) = \int_p^{(\bar{m})} \int_q^{(m)} \frac{1}{p^2 + q^4} \frac{1}{p^2 + (q + \mathbf{1})^4}. \quad (\text{B.9})$$

Its treatment is somewhat more involved. We shall use some tricks employed by Mergulhão and Carneiro (1999) in a similar calculation. Making a partial fraction expansion

$$\frac{1}{(a+b)(a+c)} = \frac{1}{c-b} \left( \frac{1}{a+b} - \frac{1}{a+c} \right), \quad (\text{B.10})$$

we represent (B.9) as

$$I(0, 1) = \int_q^{(m)} \frac{1}{(q + \mathbf{1})^4 - q^4} \int_p^{(\bar{m})} \left[ \frac{1}{p^2 + q^4} - \frac{1}{p^2 + (q + \mathbf{1})^4} \right]. \quad (\text{B.11})$$

Integrating over  $p$  gives

$$I(0, 1) = (4\pi)^{-\bar{m}/2} \Gamma(-\nu) \int_q^{(m)} \frac{1}{(\mathbf{q} + \mathbf{1})^4 - q^4} (q^{4\nu} - |\mathbf{q} + \mathbf{1}|^{4\nu}) \tag{B.12}$$

with

$$\nu = \frac{\bar{m}}{2} - 1 = 1 - \frac{m}{4} - \frac{\epsilon}{2}. \tag{B.13}$$

It is useful to represent the difference in the last brackets via the elementary integral

$$a^\alpha - b^\alpha = -\alpha (b - a) \int_0^1 \frac{dx}{[a + x(b - a)]^{1-\alpha}} \tag{B.14}$$

with  $a = q^2, b = (\mathbf{q} + \mathbf{1})^2$  and  $\alpha = 2\nu$ . The factor  $(b - a)$  cancels with a corresponding term of the denominator (see equation (B.12)). We obtain

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu)}{(4\pi)^{\bar{m}/2}} \int_q^{(m)} \frac{1}{q^2 + (\mathbf{q} + \mathbf{1})^2} \int_0^1 dx \frac{1}{(q^2 + 2\mathbf{q}\mathbf{1}x + x)^{1-2\nu}}. \tag{B.15}$$

Here, we represent the momentum-dependent factors through Laplace integrals

$$a^{-\alpha} = \frac{1}{\Gamma(\alpha)} \int_0^\infty dx x^{\alpha-1} e^{-ax}. \tag{B.16}$$

This yields

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu)}{(4\pi)^{\bar{m}/2} \Gamma(1 - 2\nu)} \times \int_0^1 dx \int_0^\infty dy \int_0^\infty dz z^{-2\nu} \int_q^{(m)} e^{-(2q^2+2\mathbf{q}\mathbf{1}+1)y} e^{-(q^2+2\mathbf{q}\mathbf{1}x+z)z}. \tag{B.17}$$

Performing the Gaussian integration over  $q$  we get

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu)}{(4\pi)^{d/2} \Gamma(1 - 2\nu)} \int_0^1 dx \int_0^\infty dy \int_0^\infty dz \frac{z^{-2\nu}}{(2y + z)^{m/2}} e^{-\frac{y^2 - x^2 z^2 + xz^2 + yz}{2y+z}}. \tag{B.18}$$

The integrals over  $t$  and  $z$  can be decoupled by a rescaling  $y = zt$  of the integration variable  $y$ . This gives

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu)}{(4\pi)^{-d/2} \Gamma(1 - 2\nu)} \int_0^1 dx \int_0^\infty \frac{dt}{(2t + 1)^{m/2}} \int_0^\infty dz z^{-1+\epsilon} e^{-z \frac{t^2+t+x-x^2}{2t+1}}. \tag{B.19}$$

The  $z$  integral is of the form (B.16). We obtain

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu) \Gamma(\epsilon)}{(4\pi)^{d/2} \Gamma(1 - 2\nu)} \int_0^1 dx \int_0^\infty \frac{dt}{(2t + 1)^{m/2-\epsilon}} (t^2 + t + x - x^2)^{-\epsilon}. \tag{B.20}$$

Inside of the last brackets we add and subtract  $1/4$ . Next, we introduce the new integration variables  $y = 2t + 1$  and  $s = 2x - 1$ . A little bit of algebra then yields

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu) \Gamma(\epsilon)}{(4\pi)^{d/2} \Gamma(1 - 2\nu)} \frac{2^{2\epsilon}}{4} \int_{-1}^1 ds \int_1^\infty dy y^{-m/2+\epsilon} (y^2 - s^2)^{-\epsilon}. \tag{B.21}$$

Here the last integration produces a Gauss hypergeometric function:

$$I(0, 1) = \frac{(-2\nu) \Gamma(-\nu) \Gamma(\epsilon)}{(4\pi)^{d/2} \Gamma(1 - 2\nu)} \frac{2^{2\epsilon-1}}{m - 2 + 2\epsilon} \int_{-1}^1 ds {}_2F_1 \left( \epsilon, \frac{m-2+2\epsilon}{4}; \frac{2+m+2\epsilon}{4}; s^2 \right). \tag{B.22}$$

Performing the remaining integration we finally obtain

$$I(0, q) = q^{-2\epsilon} (4\pi)^{-d/2} \frac{\Gamma(-\nu)}{\Gamma(1-2\nu)} \Gamma(\epsilon)\Gamma(1-\epsilon) 2^{-2+2\epsilon} \\ \times \left[ \frac{\sqrt{\pi}}{\Gamma(3/2-\epsilon)} + \frac{4}{2-m-2\epsilon} \frac{\Gamma[(2+m+2\epsilon)/4]}{\Gamma[(2+m-2\epsilon)/4]} \right], \quad (\text{B.23})$$

where we reintroduced the initially suppressed trivial dependence on  $q$ , taking into account that  $\nu = 1 - m/4 - \epsilon/2$ .

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