

Many solids exhibit magnetic order even if no external magnetic field applied.

- Fe : ferrimagnetic (spins parallel)
- MnO : anti-ferrimagnetic (spins on Mn atoms alternate \uparrow/\downarrow)
- LaCuO_4 and other cuprates : spins on Cu atoms alternate up/down
- iron-arsenide superconductors : parallel in 1 direction, antiparallel in other

$\uparrow \uparrow \uparrow \uparrow \uparrow$
$\downarrow \downarrow \downarrow \downarrow \downarrow$
$\uparrow \uparrow \uparrow \uparrow \uparrow$

These phenomena all occur because spins interact with each other and influence each other to coordinate the directions they point.

Solid State physicists write down "models" to see under what circumstances (what types of interactions, temperatures, geometries,) such coordination is possible.

The simplest models address only qualitative issues: how does dimension affect ordering?

Is lower dim better or worse?

More complex models can make quantitative predictions about specific solids. ~~They~~

~~In both cases,~~

Even "simple" models often need numerical solutions.

Simplest model is due to Onsager who assigned it to his student Ising. Now called Ising model. Ising solved it in $d=1$ in his PhD thesis.

Ising model :

* Lattice of sites i

* on each site a "spin" variable $S_i = \pm 1$

* Energy $E = -J \sum_{\langle ij \rangle} S_i S_j$
 \uparrow neighboring sites

for example : 6 site linear lattice



$$E = -J (S_1 S_2 + S_2 S_3 + S_3 S_4 + S_4 S_5 + S_5 S_6 + S_6 S_1)$$

\nearrow
 pbc term

MOD -4

Ordered spins have lowest energy

+ + + + + +

$$E = -6J$$

other configurations have higher energy

+ + - + + +

$$E = -2J$$

+ - - + + +

$$E = -2J$$

+ - + - + +

$$E = +2J$$

Note if we change sign out front $E = +J \sum S_i S_j$

We favor antiferromagnetism: + - + - + - is lowest E

How many configurations? $2^6 = 64$.

Crude picture of phase transitions

2 perfectly ordered states of all spins same.

Lower in energy by $4J$ than all others. These are

favored by $e^{-\beta E}$.

But 62 "disordered" states favored by entropy

Minimize $F = E - TS$

↑
low T

minimize
E wins \Rightarrow orders

high T

maximize
S wins \Rightarrow disorder

Surprise is that there is an abrupt transitions

between order and disorder. A phase transition

Methods to solve Ising model

Numerics: Enumerate all states, $N=6$ just 64 of them

HW problem! 4×4 lattice $2^{16} \approx 64000$ (use $2^{10} \approx 1000$)

also easy! CPU estimate:

Compute E : 32 terms \sim 100 operations per config
for 4×4 64000 configurations

$$\frac{64000 \cdot 100}{10^9} \sim 0.1 \text{ sec !!}$$

\uparrow 6 flop

Now 6×6 lattice $2^{36} \approx 64 \cdot 10^9$

Compute E : 72 terms \sim 100 ops
for 6×6

$$\frac{64 \cdot 10^9 \cdot 100}{10^9} \sim 6400 \text{ sec} \sim 2 \text{ hours}$$

8×8 $2^{64} \sim 16 \cdot 10^{18}$

$$\frac{16 \cdot 10^{18} \cdot 100}{10^9} \sim 10^{12} \text{ sec} \sim 10^7 \text{ days}$$

~ 3000 years.

Exponential
Growth

Another numerical method: Monte Carlo.

Can easily do 10^8 spins! But not for this course

* TRANSFER MATRIX $d=1$ Ising Model

$$Z = \sum_{s_1} \sum_{s_2} \dots \sum_{s_N} e^{-\beta E}$$

$$e^{\beta J (s_1 s_2 + s_2 s_3 + \dots)}$$

$$e^{\beta J s_1 s_2} e^{\beta J s_2 s_3} e^{\beta J s_3 s_4}$$

Define $M(s_1, s_2) = e^{\beta J s_1 s_2}$

Matrix M
 components of M

		$s_2 = +$	$s_2 = -$	
2x2	$s_1 = +/-$	$s_1 = +$	$\begin{pmatrix} e^{\beta J} & e^{-\beta J} \\ e^{-\beta J} & e^{\beta J} \end{pmatrix}$	$= M$
	$s_2 = +/-$	$s_1 = -$		

$$Z = \sum_{s_1} \left[\sum_{s_2} \left[\sum_{s_3} \dots \sum_{s_N} M(s_1, s_2) M(s_2, s_3) M(s_3, s_4) \dots M(s_N, s_1) \right] \right]$$

What is this?

Matrix product $M^2(s_1, s_3)$

i.e. s_1, s_3 element of M^2

Then
$$\sum_{s_3} M^2(s_1, s_3) M(s_3, s_4) = M^3(s_1, s_4)$$

clearly continue process

$$Z = \sum_{s_1} M^N(s_1, s_1)$$

length of chain

What is this? Trace

$$Z = \text{trace } M^N$$

To get $\text{tr } M^N$ just diagonalize M

$$\text{tr } M^N = \lambda_1^N + \lambda_2^N$$

$$0 = \begin{vmatrix} e^{\beta J} - \lambda & e^{-\beta J} \\ e^{-\beta J} & e^{\beta J} - \lambda \end{vmatrix} = (e^{\beta J} - \lambda)^2 - e^{-2\beta J}$$

Mod-9

$$(e^{\beta J} - \lambda) = \pm e^{-\beta J}$$

$$\lambda = e^{\beta J} \pm e^{-\beta J}$$

$$\lambda_1 = 2 \cosh \beta J$$

$$\lambda_2 = 2 \sinh \beta J$$

$$Z = (2 \cosh \beta J)^N + (2 \sinh \beta J)^N$$

check for $N=4$! (HW)

We have solved $d=1$ Ising Model Exactly!

But it has no phase transition

Another $d=1$ Ising Model soln:

* HIGH T EXPANSION

$$Z = \sum_{S_1} \sum_{S_2} \dots \sum_{S_N} e^{\beta J S_1 S_2} e^{\beta J S_2 S_3} \dots$$

I identify $e^{ax} = \cosh a + x \sinh a$

if $x = \pm 1$ only

check by looking at 2 cases

$$x = 1 \quad e^{aq} \stackrel{?}{=} \cosh a + \sinh a \quad \checkmark$$

$$x = -1 \quad e^{-aq} \stackrel{?}{=} \cosh a - \sinh a \quad \checkmark$$

so $e^{\beta J S_1 S_2} = \cosh \beta J + S_1 S_2 \sinh \beta J$

high T \rightarrow small β

$$\rightarrow \cosh \beta J \approx 1$$

$$\sinh \beta J \approx \text{small}$$

MOD-11

$$c \equiv \cosh \beta J \quad \phi \equiv \sinh \beta J$$

$$Z = \sum_{S_1} \sum_{S_2} \dots \sum_{S_N} (c + S_1 \phi) (c + S_2 \phi) \dots (c + S_N \phi)$$



In this big product, largest term

is obtained by selecting c from each factor

$$Z = \sum_{S_1} \sum_{S_2} \dots \sum_{S_N} c^N = 2^N c^N = (2c)^N$$

1 indep. of S_1, S_2, \dots



Look familiar?

Consider term like

$$c \phi S_2 S_3 c c \dots c$$

choose $\phi S_2 S_3$ from second factor

$$\sum_{S_1} \sum_{S_2} \dots \sum_{S_N} c^{N-1} \phi S_2 S_3$$

$$\text{but } \sum_{S_2} S_2 = 1 + (-1) = 0$$

This term vanishes!

MOD-12

Could prevent $\sum_{s_2} s_2 = 0$

by also selecting $\phi s_2 s_3$ term

$$c \phi s_1 s_2 \phi s_2 s_3 c c \dots c$$



$$\text{get } (s_2)^2$$

$$\text{and } \sum_{s_2} (s_2)^2 = 1 + 1 = 2$$

But still $\sum_{s_1} s_1 = 0$ and $\sum_{s_3} s_3 = 0$.

Only way to avoid ϕ is choose all ϕ terms

$$\sum_{s_1} \sum_{s_2} \dots \sum_{s_N} \phi s_1 s_2 \phi s_2 s_3 \phi s_3 s_4 \dots \phi s_N s_1$$

$$= 2^N 2^N = (2^2)^N$$

So all together

$$Z = (2c)^N + (2^2)^N$$

Same as transfer matrix!

Bonus: can get Z for open bc: $Z = (2c)^N$

High T Expansion for $d=2$ using model is cool!

Same starting approach

$$Z = \sum_{S_1} \sum_{S_2} \dots \sum_{S_N} (C + S_1 S_2 A) (C + S_2 S_3 A) \dots$$

Difference is pairs of sites are in 2D

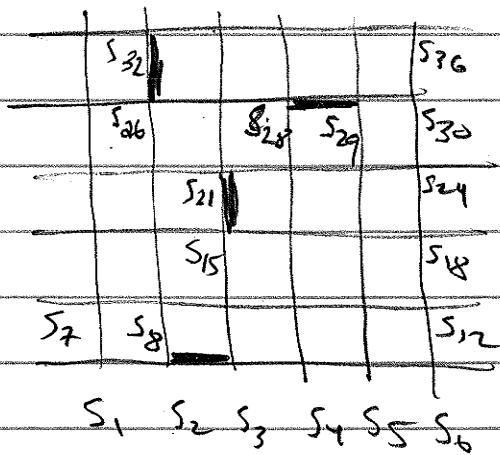
~~Here~~ Pictorial Representation:

If you choose $S_i S_j A$ term from the factor

$$(C + S_i S_j A)$$

then "color in" the associated link

6x6 lattice



$$\Leftrightarrow C^3 A^4 S_2 S_3 S_5 S_6$$

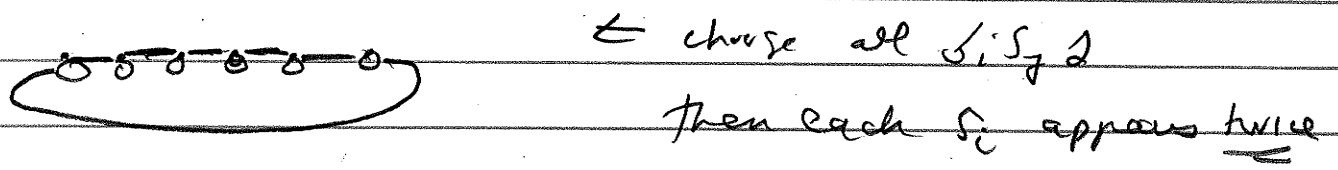
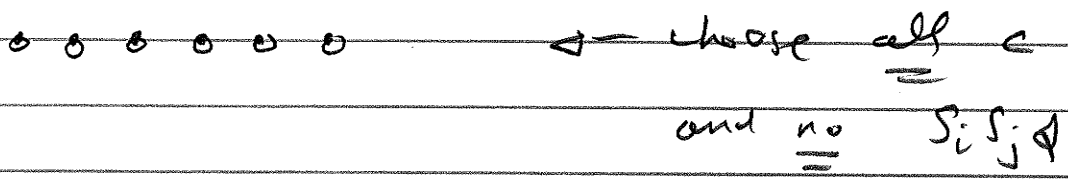
$$S_{26} S_{32} S_{29} S_{29}$$

pretty clearly this vanishes when we do the sum $\sum_{S_1} \sum_{S_2} \dots \sum_{S_6}$

Clearly to get non zero term cannot have any

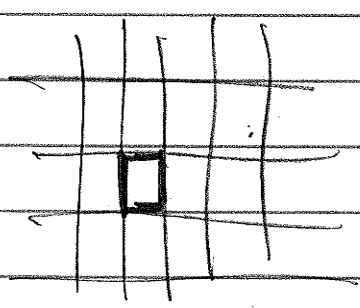
$S_i^1 \leftarrow$ first power since $\sum S_i = 0$

In $d=1$ only two ways to avoid S_i^1
↑
two "diagrams"



$$\Rightarrow Z = (2c)^N + (2d)^N$$

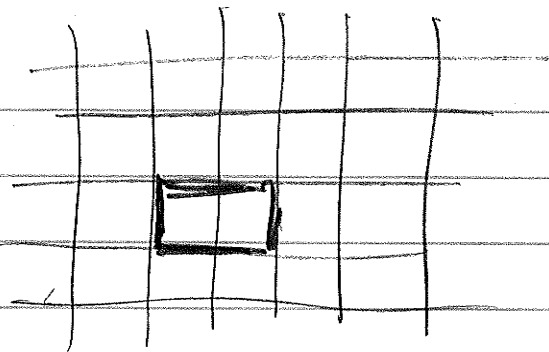
What about 2D ??



$$Z = (2c)^N + N(2c)^{N-4} d^4$$

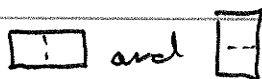
↑
N locations
N = # sites

Mod-15

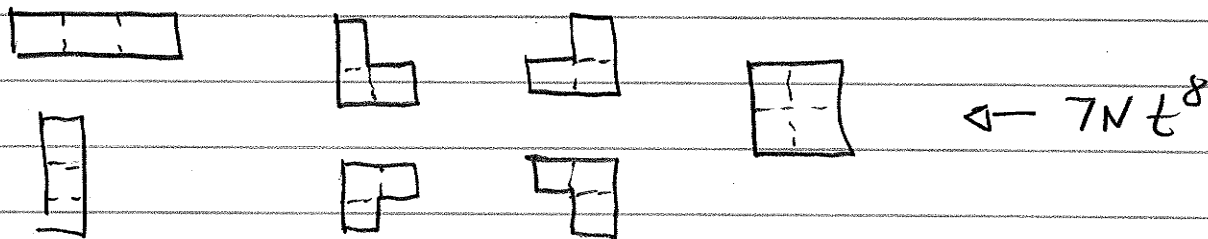


$$Z = (2c)^N \{ 1 + Nt^4 + 2Nt^6 \}$$

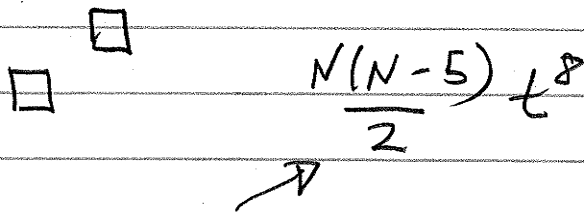
$$t = \tanh \beta J$$



t^8 starts to get tricky!



But also "disconnected"



$$\frac{N(N-5)}{2} + 7N$$

why?!

$$= \frac{1}{2} N(N+9)$$

$$Z = (2c)^{2N} \left\{ 1 + Nt^4 + 2Nt^6 + \frac{1}{2}N(N+1)t^8 + \dots \right\}$$

$$\langle E \rangle = -\frac{\partial}{\partial \beta} \ln Z$$

↑
wrong name?

Expect physics
~ N
not N²

$$\ln Z = 2N \ln(2c) + \ln \left\{ 1 + Nt^4 + 2Nt^6 + \dots \right\}$$

$$\ln(1+x) = x - \frac{1}{2}x^2$$

$$Nt^4 + 2Nt^6 + \frac{1}{2}N(N+1)t^8 - \frac{1}{2}(Nt^4 + \dots)^2$$

← →
kills of N² term!

$$\ln Z = 2N \ln(2c) + Nt^4 + 2Nt^6 + \frac{9}{2}Nt^8$$

$$\langle E \rangle = -\frac{\partial}{\partial \beta} \ln Z$$

$$= -2N \frac{1}{2c} 2c' - (4Nt^3 + 12Nt^5 + 36Nt^7) \operatorname{sech}^2 \beta J$$

$$\frac{1}{N} \langle E \rangle = -2 \tanh \beta J - 4 (\tanh^3 \beta J + 3 \tanh^5 \beta J$$

$$+ 12 \tanh^7 \beta J) \operatorname{sech}^2 \beta J$$