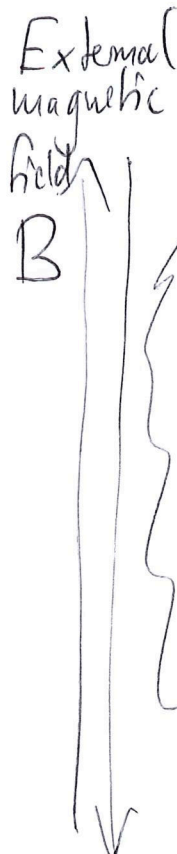


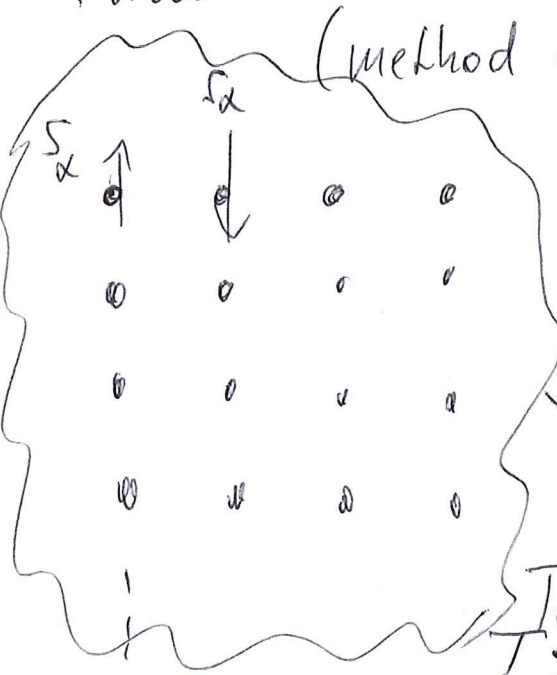
9.1.3. Ising Model

Ernst Ising 1900-1998 Germany/UK/USA

Simple model of ferromagnetism \Leftrightarrow spontaneous ordering processes



Model: Fe atoms with spin $S_x = \pm 1$ (method of scaling \Leftrightarrow dimensionless number)



External Heat Bath Temperature T ; $\beta = 1/kT$
Every spin has a magnetic moment, also scaling - dimensionless: $M = S_x = \pm 1$

~~Also~~ We have in exercise $30 \times 30 = 900$ atoms!

A spin state $S = \{s_1, \dots, s_N\}$ describes state of the system; all states $S_i, i=1, \dots, N$

There are $\sim 2^N$ states $\sim 8 \cdot 10^{270}$ states
It is a really crazy amount!

Number of elementary particles in universe: $\sim 10^{80}$!

Number of Planck times 10^{-49} s since Big Bang $\sim 10^{60}$!

Fundamental Quantities:

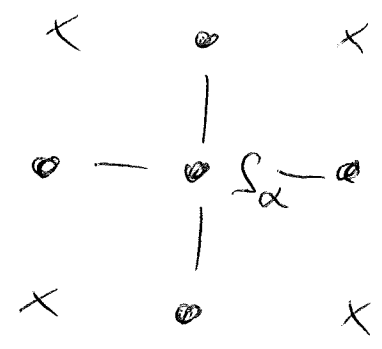
- Energy of the System H (Hamilton Function)

$$H(S_i) = -B \sum_{\alpha} S_{\alpha} - J \sum_{\langle \alpha \beta \rangle} S_{\alpha} S_{\beta}$$

J : spin-spin interaction energy
 $J > 0$: ferromagnetic, parallel spins "preferred" (smaller energy)
 $B > 0$: spins parallel to B "preferred"

Special Sum:

$$\sum_{\langle \alpha \beta \rangle} = \sum_{\alpha} \sum_{4 \text{ neighbours}} S_{\alpha} S_{\beta}$$



Only Interaction with 4 nearest neighbours!

- Magnetic Moment of the System:

$$M(S_i) = \sum_{\alpha} S_{\alpha} \quad \left(\begin{array}{l} \text{remember both spin} \\ \text{and magn. mom. } \neq 1! \end{array} \right)$$

- Energy per spin:

$$e(S_i) = \frac{1}{N} H(S_i)$$

- Magnetic moment per spin:

$$m(S_i) = \frac{1}{N} M(S_i)$$

Thermodynamic Quantities / Statistical Mechanics

- grand canonical ensemble (heat bath, not isolated) $\sum_{S_i} w(S_i) = 1$ Here!
- probability of state S :
 $w(S) = \frac{\exp(-\beta H(S))}{\mathcal{Z}}$; $\beta = \frac{1}{kT}$
- partition sum (Zustandssumme)
 $\mathcal{Z} = \sum_{S_i} \exp(-\beta H(S_i))$ $\frac{\mathcal{Z}^N \text{ summands}}{\log = \ln = \log}$
- Free Energy $F = -kT \log \mathcal{Z} = -\frac{1}{\beta} \log \mathcal{Z}$
- Internal Energy $U = kT^2 \frac{\partial \log \mathcal{Z}}{\partial T} = -\frac{\partial \log \mathcal{Z}}{\partial \beta}$
- Mean Magnetization $M = -\frac{\partial F}{\partial B} = \frac{1}{\beta} \frac{\partial}{\partial B} \log \mathcal{Z}$

Compute M and U :

$$M = \frac{1}{\beta \mathcal{Z}} \frac{\partial}{\partial \beta} \sum_{S_i} \exp(-\beta H(S_i))$$

$$= \frac{1}{\mathcal{Z}} \sum_{S_i} \left(\sum_{\alpha=1}^N \epsilon_{\alpha} \right) \exp(-\beta H(S_i))$$

$$= \sum_{S_i} w(S_i) M_i \quad \text{with } M_i = \left(\sum_{\alpha=1}^N \epsilon_{\alpha} \right) \sqrt{\quad}$$

$$U = - \frac{1}{\mathcal{Z}} \frac{\partial}{\partial \beta} \mathcal{Z} = - \frac{1}{\mathcal{Z}} \frac{\partial}{\partial \beta} \sum_{S_i} \exp(-\beta H(S_i))$$

$$= \frac{1}{\mathcal{Z}} \sum_{S_i} H(S_i) \exp(-\beta H(S_i))$$

$$= \sum_{S_i} w(S_i) H(S_i) \quad \text{with } H(S_i) = U_i$$

internal energy of state.

dimensionless values:

$$\frac{H}{kT} = \beta H; \quad b = \beta B \quad h = \beta H \quad \hat{j} = \beta J$$

$$h = -b \sum_{\alpha} s_{\alpha} - \hat{j} \sum_{\alpha < \beta} s_{\alpha} s_{\beta}$$

Varying in our experiment:

b : magnetic field

\hat{j} : temperature (indirect via $\hat{j} = \frac{J}{kT}$)

For $\hat{j} < \hat{j}_{\text{crit}}$: no order

$\hat{j} > \hat{j}_{\text{crit}}$: spontaneous order

Approximate Model (mean field): $\hat{j}_{\text{crit}} = 0.25$

Real, our experiment: $\hat{j}_{\text{crit}} = 0.4406868$

(Onsager 1944, $\sinh(2\hat{j}_{\text{crit}}) = 1$)

$$\sinh^{-1}(1) = \ln(1 + \sqrt{2}) = 2\hat{j}_{\text{crit}} \Rightarrow \hat{j}_{\text{crit}} = \frac{\ln(1 + \sqrt{2})}{2}$$

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

Ising Model Mean Field Approx.

First: $J=0$:

$$w(s) = \exp(-\beta H(s)) = \exp(+\beta B \sum_{\alpha} s_{\alpha}) \\ = \prod_{\alpha} \exp(\beta B s_{\alpha})$$

$$Z = \sum_{S_i} \exp(-\beta H(S_i)) = \sum_{S_i} \prod_{\alpha} \exp(\beta B s_{\alpha}) \\ = (\exp(\beta B) + \exp(-\beta B))^N$$

Proof by induction: $N=1$: trivial
 $N \rightarrow N+1$:

$$Z_{N+1} = \sum_{S_{i,N+1}} \exp(-\beta H(S_i)) = Z_N \exp(-\beta B) \\ + Z_N \exp(+\beta B) \\ = (\exp(\beta B) + \exp(-\beta B))^{N+1} \quad \checkmark$$

x x

+ x

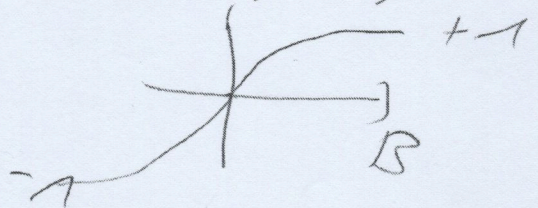
x

$$\log Z = N \cdot \log (e^{\beta B} + e^{-\beta B})$$

$$M_{MF} = \frac{1}{\beta} \frac{\partial \log Z}{\partial B} = N \cdot \frac{e^{\beta B} - e^{-\beta B}}{e^{\beta B} + e^{-\beta B}}$$

$$= N \cdot \tanh(\beta B)$$

$$m_{MF} = \tanh(\beta B)$$



Now assume:

$$H = - \sum_{\alpha} s_{\alpha} \left(\beta + 4 \sum_{\beta} s_{\beta} \right) = -\beta_{MF} \sum_{\alpha} s_{\alpha}$$

With $\beta_{MF} = \beta + 4 \langle s \rangle \Rightarrow m_{MF} = \tanh(\beta \beta_{MF}) = \langle s \rangle!$
 $= \beta + 4 \tanh(\beta \beta_{MF})$

dimensionless

$$\underline{b_{MF}} = \underline{b} + 4j \tanh(b_{MF})$$

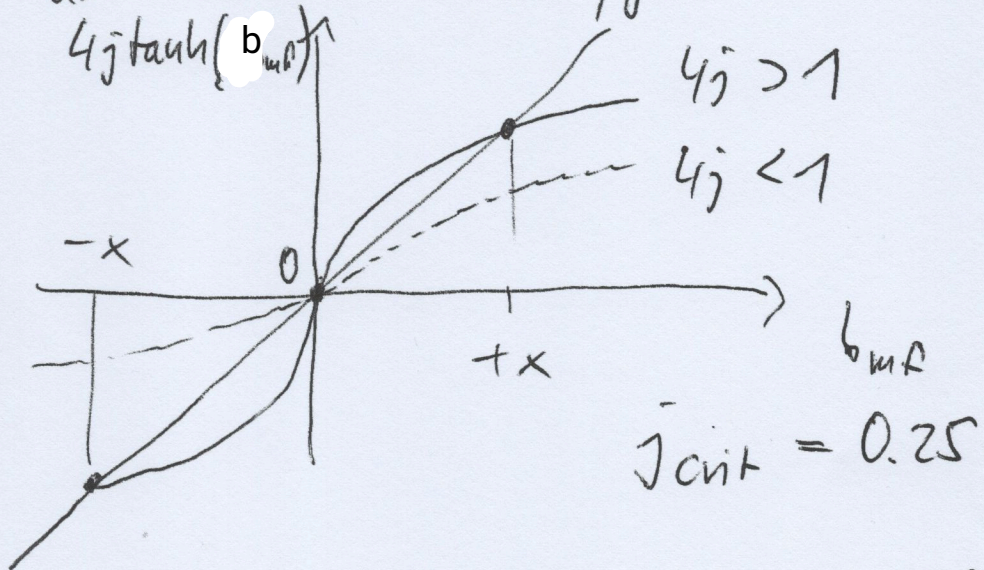
For each pair of values b, j we get:

1, 3 solutions for b_{MF} (and m_{MF})

Step 1: Find solutions for b_{mf} , m_{mf} as functions of b, j :

Case (a):

$b=0$:



$4j < 1$: only one solution, $b_{mf} = 0 \Rightarrow m_{mf} = 0$

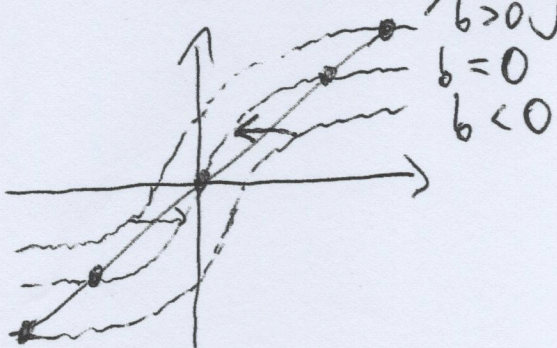
$4j > 1$: three solutions, $b_{mf} = 0, +x, -x$
 $m_{mf} = 0, \tanh(x), \tanh(-x)$

spontaneous magnetization!

Case (b): $b > 0$: $-x$ and u^0 approach each other
 $+x \rightarrow \infty$

Case (c): $b < 0$ $+x$ and u^0 approach each other
 $-x \rightarrow -\infty$

IF $b > 0$ very large: only one solution $b_{mf} > 0$
 $b < 0$ very negative: " " " $b_{mf} < 0$



$b > b_{crit}$

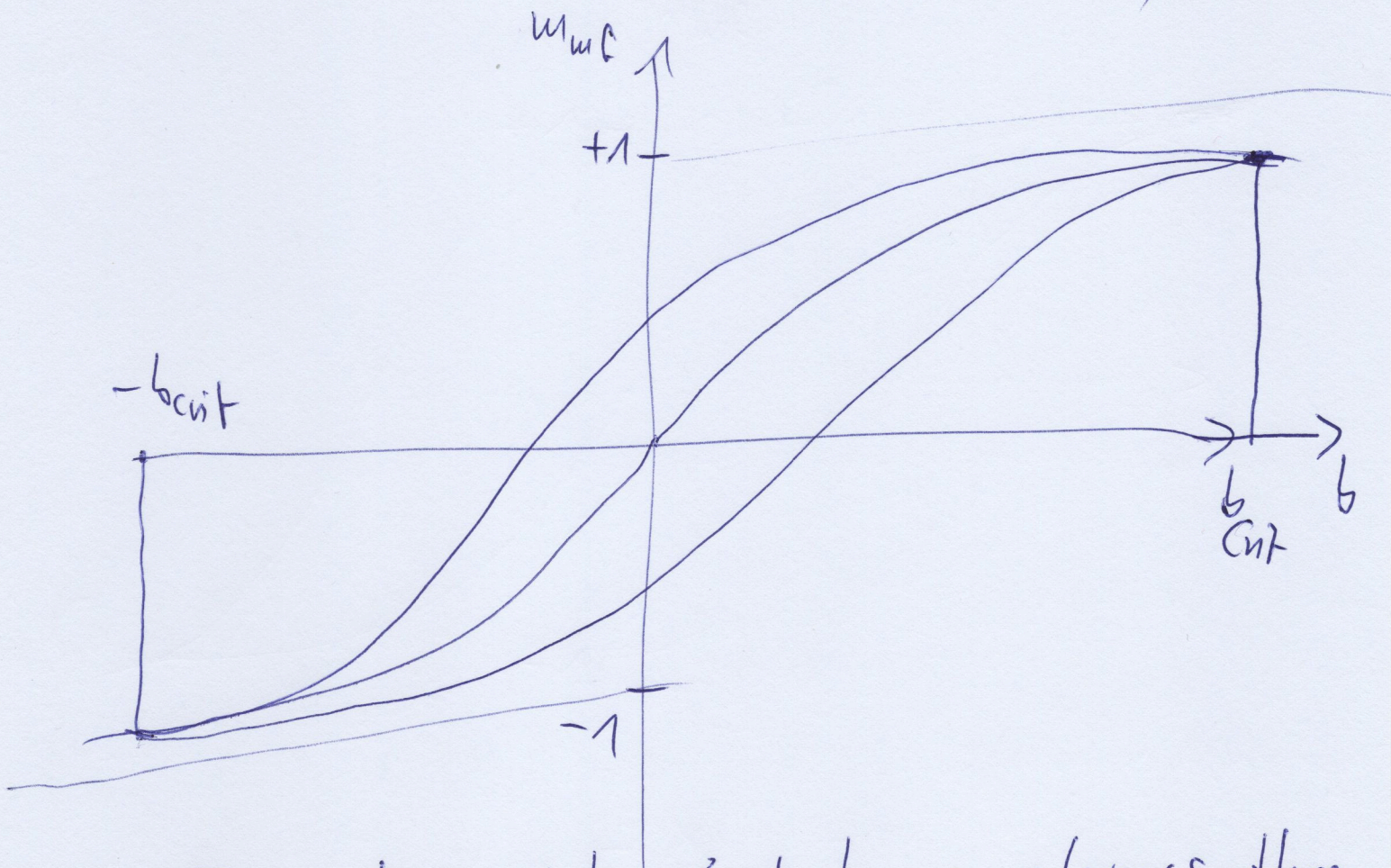
$b < -b_{crit}$

(9)

Step 2:

Collect all results and plot w_{mf} against b (for some j):

Hysteresis (case $j > j_{crit}$)



For $-b_{crit} < b < +b_{crit}$: always three solutions for w_{mf}

For $j < j_{crit}$: only one curve
only one solution for w_{mf}