

Using the constraints

$$\begin{cases} \text{Tr}^{(i)}(\rho_i) = 1 & \rightarrow a + b = 1 \\ \text{Tr}^{(i)}(\rho_i S_i) = m_i & \rightarrow a - b = m_i \end{cases} \quad (1)$$

where  $a, b$  are the functions of the order parameter. In that case we have not to write the functions for all the  $i$ . For  $S_i = 1$  we have one value, for all the other values another one.

The results of the previous equation are:

$$\begin{cases} a = \frac{1-m_i}{2} \\ b = \frac{1+m_i}{2} \end{cases} \quad (2)$$

Hence,

$$\rho_i = \frac{1-m_i}{2}(1 - \delta_{S_i,-1}) + \frac{1+m_i}{2}\delta_{S_i,-1} \quad (3)$$

In matrix form

$$\begin{pmatrix} \frac{(m_i+1)}{2} & 0 \\ 0 & \frac{(1-m_i)}{2} \end{pmatrix} \quad (4)$$

### Mean-field energy term

Let us consider the Hamiltonian

$$\langle \mathcal{H} \rangle_{\rho_{MF}} = \left\langle -J \sum_{\langle ij \rangle} S_i S_j - \sum_i H_i S_i \right\rangle_{\rho_{MF}} = -J \sum_{\langle ij \rangle} \langle S_i S_j \rangle_{\rho_{MF}} - \sum_i H_i \langle S_i \rangle_{\rho_{MF}} \quad (5)$$

Since

$$\rho_{MF} = \prod_{i=1}^N \rho_i \quad (6)$$

the term  $\langle S_i S_j \rangle_{\rho_{MF}}$  will transform into

$$\langle S_i S_j \rangle_{\rho_{MF}} = \langle S_i \rangle_{\rho_{MF}} \langle S_j \rangle_{\rho_{MF}} \quad (7)$$

Moreover, for all function  $g$  of  $S_i$  we can write

$$\begin{aligned} \langle g(S_i) \rangle_{\rho_{MF}} &= \text{Tr}^{(i)}(g(S_i) \rho_i) = \sum_{S_i=\pm 1} g(S_i) \rho_i \\ &= \sum_{S_i=\pm 1} g(S_i) \left[ \frac{1+m_i}{2} \delta_{S_i,1} + \frac{1-m_i}{2} (1 - \delta_{S_i,1}) \right] \\ &= \frac{1+m_i}{2} g(1) + \frac{1-m_i}{2} g(-1) \end{aligned} \quad (8)$$

Note that, if  $g(S_i) = S_i$ ,

$$\langle S_i \rangle_{\rho_{MF}} = m_i$$

as expected.

Hence,

$$\langle \mathcal{H} \rangle_{\rho_{MF}} = -J \sum_{\langle ij \rangle} m_i m_j - \sum_i H_i m_i \quad (9)$$

*Remark.* This has the form of the original Hamiltonian where  $S_i$  have been replaced by their statistical averages.

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The entropy term is:

$$\begin{aligned}\langle \ln \rho \rangle_{\rho_{MF}} &= \text{Tr}(\rho \ln \rho) \stackrel{MF}{=} \sum_i \text{Tr}^{(i)}(\rho_i \ln \rho_i) \\ &= \sum_i \left[ \frac{1+m_i}{2} \ln \frac{1+m_i}{2} + \frac{1-m_i}{2} \ln \frac{1-m_i}{2} \right]\end{aligned}\quad (10)$$

The total free energy becomes:

$$\begin{aligned}F_{\rho_{MF}} &= \langle \mathcal{H} \rangle_{\rho_{MF}} + k_B T \langle \ln \rho \rangle_{\rho_{MF}} \\ &= -J \sum_{\langle ij \rangle} m_i m_j - \sum_i H_i m_i + k_B T \sum_i \left[ \frac{1+m_i}{2} \ln \frac{1+m_i}{2} + \frac{1-m_i}{2} \ln \frac{1-m_i}{2} \right]\end{aligned}\quad (11)$$

We now look for the values  $m_i = \bar{m}_i$ , that minimizes  $F_{\rho_{MF}}$  (equilibrium phases):

$$\left. \frac{\partial F_{\rho_{MF}}}{\partial m_i} \right|_{m_i = \bar{m}_i} = 0 \quad (12)$$

This gives:

$$0 = -J \sum_{j \in n.n. \text{ of } i} \bar{m}_j - H_i + \frac{k_B T}{2} \ln \left[ \frac{1+\bar{m}_i}{1-\bar{m}_i} \right] \quad (13)$$

To solve it, remember that

$$\tanh^{-1}(x) = \frac{1}{2} \ln \frac{1+x}{1-x} \quad (TO DO) \quad (14)$$

Hence,

$$k_B T \tanh^{-1}(\bar{m}_i) = J \sum_{j \in n.n. \text{ of } i} \bar{m}_j + H_i \quad (15)$$

which implies

$$\bar{m}_i = \tanh \left[ (k_B T)^{-1} \left( J \sum_{j \in n.n. \text{ of } i} \bar{m}_j + H_i \right) \right] \quad (16)$$

Defining

$$z \bar{m}_i \equiv \sum_{j \in n.n. \text{ of } i} \bar{m}_j \quad (17)$$

we get

$$\bar{m}_i = \tanh [\beta (J z \bar{m}_i + H_i)] \quad (18)$$

this is the Bragg-William approximation.

**Example 1** (Ising antiferromagnet in an external field). Consider the model

$$\mathcal{H} = +J \sum_{\langle ij \rangle} S_i S_j - H \sum_i S_i, \quad (19)$$

*Remark.* Note the + before  $J$ . This means that the interactions are antiferromagnetic.

- If  $H = 0$  ferromagnetic and antiferromagnetic behave similarly when the interactions are between nearest neighbours on a *bipartite lattice*, i.e. a lattice that can be divided into two sublattices, say  $A$  and  $B$ , such that a  $A$  site has only  $B$  neighbours and a  $B$  site only  $A$  ones.

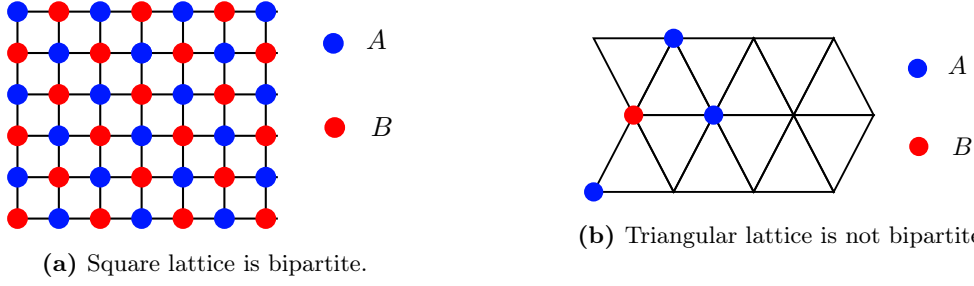


Figure 1

*Remark.* FCC is not bipartite, while BCC it is. See Figure 1.

If the lattice is bipartite and  $J_{ij}$  is non zero only when  $i$  and  $j$  belong to different sublattices (they do not have to be only n.n.), one can redefine the spins such that

$$S'_j = \begin{cases} +S_j & j \in A \\ -S_j & j \in B \end{cases} \quad (20)$$

Clearly,  $S'_i S'_j = -S_i S_j$ . It is like if the  $J_{ij}$  have changed sign and we are formally back to ferromagnetic model for the two sublattices:

$$\mathcal{H}^* = -J \sum_{\langle ij \rangle} S'_i S'_j \quad (21)$$

i.e. a ferromagnetic Ising.

- In presence of a magnetic field  $H$ , we need to reverse its sign when applied to sites  $B$ .

The thermodynamic of a ferromagnetic Ising model on a bipartite lattice in a uniform magnetic field  $H$  is identical to the one of the Ising antiferromagnetic model in presence of the so called *staggered field*, i.e.  $H_A = H$  and  $H_B = -H$ .

$$\mathcal{H}^*[S] = -J \sum_{\langle r_A r_B \rangle} S(r_A) S(r_B) - H \sum_{r_A} S(r_A) + H \sum_{r_B} S(r_B), \quad J > 0, H > 0 \quad (22)$$

The average magnetization per spin is

$$m \equiv \frac{1}{2}(m_A + m_B) \quad (23)$$

while

$$m_S = \frac{1}{2}(m_A - m_B) \quad (24)$$

is the *staggered magnetization*.

In order to use the variational density matrix method for this problem we consider two independent variational parameters  $m_A$  and  $m_B$  for sublattice  $A$  and  $B$  respectively. On each sublattice, the model is like the standard Ising

$$\begin{cases} \rho_A^{(1)}(S) = \frac{1+m_A}{2} \delta_{S,1} + \frac{1-m_A}{2} \delta_{S,-1} \\ \rho_B^{(1)}(S) = \frac{1+m_B}{2} \delta_{S,1} + \frac{1-m_B}{2} \delta_{S,-1} \end{cases} \quad (25)$$

*Remark.* Note that, being  $H$  uniform,  $\langle S_i \rangle = m$ , i.e. does not depend on  $i$ . Same for the 1-particle distribution functions  $\rho_A^{(1)}(S)$  and  $\rho_B^{(1)}(S)$ .

By performing the calculation for the terms

$$\langle \mathcal{H} \rangle_{\rho_{MF}} = -J \sum_{\langle ij \rangle} \langle S_i S_j \rangle_{\rho_{MF}} - H \sum_i \langle S_i \rangle_{\rho_{MF}} \quad (26)$$

$$\langle \ln \rho \rangle_{\rho_{MF}} = \sum_i \text{Tr}^{(1)}(\rho_i \ln \rho_i) \quad (27)$$

as before, but remembering to partition the procedure into the two sublattices  $A$  and  $B$ , one can show (TO DO) that the variational free energy is given by

$$\frac{F(m_A, m_B)}{N} = \frac{z\hat{J}}{2} m_A m_B - \frac{1}{2} H(m_A + m_B) - \frac{1}{2} k_B T s(m_A) - \frac{1}{2} k_B T s(m_B) \quad (28)$$

where the entropy is given by

$$s(m) = \left[ \frac{1+m}{2} \ln \left( \frac{1+m}{2} \right) + \frac{1-m}{2} \ln \left( \frac{1-m}{2} \right) \right] \quad (29)$$

By differentiating  $\frac{F}{N}$  with respect to  $m_A$  and  $m_B$ , one gets

$$\frac{\partial(F/N)}{\partial m_A} = 0 \quad \Rightarrow m_B = \frac{H}{z\hat{J}} - \frac{k_B T}{z\hat{J}} \ln \left( \frac{1+m_A}{1-m_A} \right) \quad (30a)$$

$$\frac{\partial(F/N)}{\partial m_B} = 0 \quad \Rightarrow m_A = \frac{H}{z\hat{J}} - \frac{k_B T}{z\hat{J}} \ln \left( \frac{1+m_B}{1-m_B} \right) \quad (30b)$$

As before, since

$$\tanh^{-1}(x) = \frac{1}{2} \ln \frac{1+x}{1-x} \quad (31)$$

these self-consistent equations can be written as

$$\begin{cases} m_A = \tanh \left( \beta \left( H - z\hat{J}m_B \right) \right) \\ m_B = \tanh \left( \beta \left( H - z\hat{J}m_A \right) \right) \end{cases} \quad (32)$$

The sites  $\in A$  experience an internal field  $H_{A,MF} = -z\hat{J}m_B$  from the  $B$  neighbours and viceversa for the sites  $\in B$ .

### 0.0.1 Second approach: Blume-Emery-Griffith model

We apply this approach to the so called Blume-Emery-Griffith model. This is a spin model with vacancies that describes the phase diagram and the critical properties of an interacting system displaying a *tricritical point*. Perhaps the most famous of these systems is the  $\text{He}^3 - \text{He}^4$  mixture undergoing a fluid-superfluid transition.

*Remark.*  $\text{He}^4$  is a non radiative isotope with two protons and two neutrons. Roughly 1/4 of the universe matter is  $\text{He}^4$ ! From a quantum statistical point of view  $\text{He}^4$  is a *boson*.

A gas of  $\text{He}^4$  undergoes a fluid-superfluid transition at  $T_\lambda = 2.17K$  and a  $P = P_0$ . It is known as  $\lambda$ -transition since at  $T \sim T_\lambda$  the specific heat  $C(T)$  behaves as in Figure 2a.

*Remark.* The  $\lambda$ -transition is a genuine critical point (second order). For  $T < T_\lambda$ ,  $\text{He}^4$  is in the superfluid phase and it can be described by a two-fluids model in which one component has zero viscosity and zero entropy.

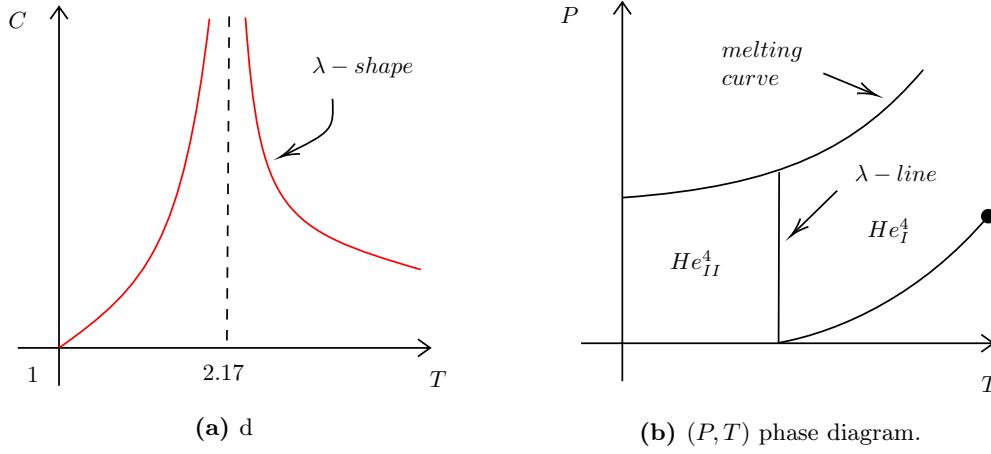


Figure 2

Now, the question is: what happens to the system if a given amount of  $He^3$  is inserted to form a  $He^3 - He^4$  mixture?  $He^3$  is a non-radiative isotope with 2 protons and 1 neutron. From a quantum statistical point of view it is a *fermion*.

Hence, if inserted in a system of  $He^4$  it will "dilute" its bosonic property. Then, one expects that  $T_\lambda$  decreases. Indeed, denoting by  $x$  the concentration of  $He^3$  one observes

$$T_\lambda = T_\lambda(x) \quad (33)$$

with  $T_\lambda(x)$  that decreases as  $x$  increases.

At the same time, at a given point the mixture undergoes a separation between a phase rich and a phase poor of  $He^3$ . In particular one observes that, for

$$x > x_t = \frac{n_3}{n_3 + n_4} \sim 0.67 \quad (34)$$

the fluid-superfluid transition becomes first order! It is accompanied by a phase separation. The point  $(x_T, T_t)$  is a *tricritical point*, i.e. a critical point that separates a line of second order transition from a line of first order transition.

### BEG Model

The BEG Model is the model of a diluted ferromagnetic system. The spins are  $S_i = \pm 1, 0$  (similar to a lattice gas model), we have  $S_i = \pm 1$  for  $He^4$  atom at site  $i$ ,  $S_i = 0$  for  $He^3$  atom at site  $i$ .

Let us consider:

- $\langle S_i \rangle = m_i$ , order parameter.
- $\langle S_i^2 \rangle$  is the density  $He^4$  atoms.

Let us define the density of  $He^3$  atoms as

$$x \equiv 1 - \langle S_i^2 \rangle \quad (35)$$

The chemical potentials difference is

$$\Delta \propto \mu_3 - \mu_4 \quad (36)$$

and controls the number of  $He^3$  atoms.

If:

- $\Delta \rightarrow -\infty \Rightarrow x \rightarrow 0$ .

- $\Delta \rightarrow +\infty \Rightarrow x \rightarrow 1$ .

and the order parameter for the  $\lambda$ -transition becomes

$$\langle S_i \rangle = \begin{cases} 0 & T > T_\lambda \\ m & T < T_\lambda \end{cases} \quad (37)$$

The minimal version of the model is:

$$\mathcal{H} = -J \sum_{\langle ij \rangle}^N S_i S_j + \Delta \sum_{i=1}^N S_i^2 - \Delta N \quad (38)$$

*Remark.* The  $\Delta N$  term is a typical term for a gas in gran canonical ensemble.

### Variational mean field approach to BEG

Since  $\rho_{MF} = \prod_i \rho_i$ ,

$$G(T, J, \Delta) = \langle \mathcal{H} \rangle_{\rho_{MF}} + k_B T \sum_i \text{Tr}(\rho_i \ln \rho_i) \quad (39)$$

where the first term can be written as

$$\begin{aligned} \langle \mathcal{H} \rangle_{\rho_{MF}} &= -J \sum_{\langle ij \rangle} \langle S_i S_j \rangle + \Delta \sum_i \langle S_i^2 \rangle - N\Delta \\ &\stackrel{MF}{\simeq} -J \sum_{\langle ij \rangle} \langle S_i \rangle \langle S_j \rangle + \Delta \sum_i \langle S_i^2 \rangle - \Delta N \end{aligned} \quad (40)$$

where

$$\langle S_i \rangle = \langle S_j \rangle \equiv m \quad (41)$$

Hence,

$$G(T, J, \Delta)_{MF} = -\frac{1}{2} N J z (\text{Tr}_{S_i}(\rho_i S_i))^2 + N \Delta \text{Tr}_{S_i}(\rho_i S_i^2) - N \Delta + N k_B T \text{Tr}_{S_i}(\rho_i \ln \rho_i) \quad (42)$$

We now minimize  $G(T, J, \Delta)_{MF}$  with respect to the function  $\rho_i$  with constraint  $\text{Tr}_{S_i}(\rho_i) = 1$ :

$$\frac{dG}{d\rho_i} = 0 \quad (43)$$

Let us consider each term

$$\frac{d}{dp_i} (\text{Tr}(\rho_i S_i))^2 = 2(\text{Tr}(\rho_i S_i)) S_i = 2 \langle S_i \rangle S_i = 2m S_i \quad (44a)$$

$$\frac{d}{dp_i} (\text{Tr}(\rho_i S_i^2)) = S_i^2 \quad (44b)$$

$$\frac{d}{dp_i} (\text{Tr}(\rho_i \ln \rho_i)) = \ln \rho_i + 1 \quad (44c)$$

*Remark.* Remind that  $\rho_i = \rho^{(1)}(S_i)$ .

$$0 = -J N z m S_i + \Delta N S_i^2 + N k_B T \ln \rho_i + N k_B T \quad (45)$$

Dividing by  $N k_B T$ ,

$$\ln \rho_i \equiv \ln \rho^{(1)}(S_i) = \beta J z m S_i - \beta \Delta S_i^2 - 1 \quad (46)$$

which implies

$$\rho^{(1)}(S_i) = A^{-1} e^{\beta(z J m S_i - \Delta S_i^2)} \quad (47)$$

*Remark.* In  $A^{-1}$  it is included the term  $e^{-1}$ .

The constant  $A$  can be found by imposing  $\text{Tr}_{S_i} \rho^{(1)}(S_i) = 1$ , (TO DO)

$$A = 1 + 2e^{-\beta\Delta} \cosh(\beta z J m) \quad (48)$$

Given  $\rho^{(1)}(S_i)$  it is possible to show (TO DO)

$$\langle S_i^2 \rangle = \text{Tr}_{S_i}(\rho_i S_i^2) = \frac{1}{A} 2e^{-\beta\Delta} \cosh(\beta z J m) \quad (49)$$

and

$$x = 1 - \langle S_i^2 \rangle = \frac{A - 2e^{-\beta\Delta} \cosh(\beta z J m)}{A} \Rightarrow x = \frac{1}{A} \quad (50)$$

Hence,

$$\frac{G(T, \Delta, m, J)}{N} = \frac{z}{2} J m^2 - \Delta - k_B T \ln A \quad (51)$$

*Remark.* Now we should minimize  $G(T, \Delta, m, J)$  with respect to  $m$  to obtain the equilibrium phases.

The expansion for small values of  $m$  is

$$\cosh(t) = 1 + \frac{t^2}{2} + \frac{t^4}{24}, \quad \ln(1+t) = t - \frac{t^2}{2} \quad (52)$$

(TO DO)

$$G(T, \Delta, J, m) = a_0(T, \Delta) + a(T, \Delta)m^2 + b(T, \Delta)m^4 + \frac{c(T, \Delta)}{6}m^6 \quad (53)$$

where

$$\begin{cases} a(T, \Delta) = \frac{zJ}{2} \left(1 - \frac{zJ}{8k_B T}\right) \\ b(T, \Delta) = k \left(1 - \frac{\delta}{3}\right) \\ c(T, \Delta) > 0 \end{cases} \quad (54)$$

and the parameter

$$\delta \equiv 1 + \frac{e^{\beta\Delta}}{2} = \delta(T, \Delta) \quad (55)$$

is related to the concentration of  $\text{He}^3 - x$ . This can be seen as follows.

Since

$$x(T, \Delta, J) \equiv 1 - \langle S_i^2 \rangle = \frac{1}{A} = \left(1 + 2e^{-\beta\Delta} \cosh(\beta z J m)\right)^{-1} \quad (56)$$

In the disordered phase ( $m = 0$ ) one has

$$x(T, \Delta, J) = \left(1 + 2e^{-\beta\Delta}\right)^{-1} = \frac{\delta - 1}{\delta} \quad (57)$$

By combining this result with the order-disorder transition

$$a(T_c(\Delta)) = \frac{zJ}{2} \left(1 - \frac{zJ}{\delta k_B T_c}\right) = 0, \quad \left[\delta = \frac{zJ}{k_B T_c}\right] \quad (58)$$

one obtains (TO DO)

$$T_c(x) = T_c(0)(1 - x) \quad (59)$$

There is a dependence of the critical temperature  $\lambda$  on the  $\text{He}^3$  concentration  $x$ .

The tricritical point is the one that satisfies the conditions

$$\begin{cases} a(T_t, \Delta_t) = 0 \\ b(T_t, \Delta_t) = 0 \end{cases} \Rightarrow \begin{cases} \delta_t = \frac{zJ}{k_B T_t} \\ \delta_t = 3 \end{cases} \quad (60)$$

$$x(T_t, \Delta_t) = \frac{\delta_t - 1}{\delta_t} = \frac{2}{3} \quad (61)$$

*Remark.* Experimental estimate of  $x_t$  is  $\sim 0.67$ .

**Exercise 1.** Expand the free-energy per site

$$\frac{G}{N} = \frac{z}{2} J m^2 - \Delta - k_B T \ln A \quad (62)$$

where  $A = 1 + 2e^{-\beta\Delta} \cosh(\beta z J m)$  for small values of  $m$ .

$$x \equiv \beta z J m, \quad B \equiv 2e^{-\beta\Delta} \quad (63)$$

Since  $\cosh x \simeq 1 + \frac{x^2}{2} + \frac{x^4}{24}$ ,

$$A = 1 + B \cosh x \simeq 1 + B \left( 1 + \frac{x^2}{2} + \frac{x^4}{24} \right) \quad (64)$$

$$\begin{aligned} \ln A &= \ln \left( 1 + B + \frac{Bx^2}{2} + \frac{Bx^4}{24} \right) \\ &\simeq \ln \left[ (1+B) \left( 1 + \frac{B}{2(1+B)} x^2 + \frac{B}{24(1+B)} x^4 \right) \right] \\ &= \ln(1+B) + \ln(1+t) \end{aligned} \quad (65)$$

where

$$t \equiv \frac{B}{2(1+B)} x^2 + \frac{B}{24(1+B)} x^4 \quad (66)$$

Let us first consider the term

$$\frac{B}{1+B} = \frac{2e^{-\beta\Delta}}{1+2e^{-\beta\Delta}} = \frac{2}{2+e^{\beta\Delta}} = \delta^{-1} \quad (67)$$

$$\Rightarrow \ln A = \ln(1+B) + \frac{x^2}{2\delta} + \left( \frac{1}{24\delta} - \frac{1}{8\delta^2} \right) x^4 - \frac{1}{24\delta^2} x^6 \quad (68)$$

*Remark.* We have that  $x \equiv \beta z J m$ .

$$\begin{aligned} -\frac{\ln A}{B} + \frac{z}{2} J m^2 - \Delta &\simeq a_0(T, \Delta) + \left( \frac{z}{2} J - \frac{\beta z^2 J^2}{2\delta} \right) m^2 \\ &+ \left( \frac{1}{8\delta} - \frac{1}{24\delta} \right) \beta^3 z^4 J^4 m^4 + \frac{1}{24\delta^2} \beta^5 z^6 J^6 m^6 \end{aligned} \quad (69)$$

$$G(T, \Delta, J, m) = a_0(T, \Delta) + a(T, \Delta) m^2 + b(T, \Delta) m^4 + c(T, \Delta) m^6 \quad (70)$$

where

$$a(T, \Delta) = \frac{zJ}{2} \left( 1 - \frac{\beta z J}{\delta} \right) \quad (71a)$$

$$b(T, \Delta) = \frac{\beta^3 z^4 J^4}{8\delta} \left( \frac{1}{\delta} - \frac{1}{3} \right) = \frac{\beta^3 z^4 J^4}{8\delta^2} \left( 1 - \frac{\delta}{3} \right) \quad (71b)$$

$$c(T, \Delta) = \frac{\beta^5 z^6 J^6}{24\delta^2} > 0 \quad (71c)$$



## 0.0.2 Mean field again

Another way to introduce the variational approach and the mean field approximation often discussed starts from the general expression of the variational free energy

$$F_{var} = \langle \mathcal{H} \rangle_{\rho_{TR}} + k_B T \langle \ln \rho_{TR} \rangle_{\rho_{TR}} \quad (72)$$

If one assumes that the family of trial distribution is of the Gibbs-Boltzmann form

$$\rho_{TR} = \frac{e^{-\beta \mathcal{H}_{TR}}}{Z_{TR}} \quad (73)$$

with

$$Z_{TR} = e^{-\beta F_{TR}} = \sum_{\{\Phi_i\}} e^{-\beta \mathcal{H}_{TR}(\{\Phi_i\})} \quad (74)$$

then, since

$$\ln \rho_{TR} = -\beta \mathcal{H}_{TR} - \ln Z_{TR} \quad (75)$$

we have

$$k_B T \langle \ln \rho_{TR} \rangle_{\rho_{TR}} = k_B T \left\langle \frac{-\mathcal{H}_{TR}}{k_B T} \right\rangle + k_B T \underbrace{\langle -\ln Z_{TR} \rangle}_{\beta F_{TR}} \quad (76)$$

$$k_B T \langle \ln \rho_{TR} \rangle_{\rho_{TR}} = \langle -\mathcal{H}_{TR} \rangle + F_{TR} \quad (77)$$

$$\Rightarrow F_{var} = \langle \mathcal{H} \rangle_{\rho_{TR}} - \langle \mathcal{H}_{TR} \rangle_{\rho_{TR}} + F_{TR} = \langle \mathcal{H} - \mathcal{H}_{TR} \rangle_{\rho_{TR}} + F_{TR} \quad (78)$$

Clearly,  $F \leq F_{var}$  and one has to look for the minima of  $F_{var}$  by varying  $\rho_{TR}$ . Within this approach, the mean field approximation is still given by

$$\rho_{TR}^{MF}(\Phi_1, \dots, \Phi_N) = \prod_{i=1}^N \rho_{TR}^{(1)}(\Phi_i) \quad (79)$$

that in this case becomes

$$\prod_i \rho_{TR}^{(1)}(\Phi_i) = \frac{1}{Z_{TR}^{MF}} e^{-\beta \sum_i b_i \Phi_i} \quad (80)$$

and

$$Z_{TR} = \sum_{\{\Phi\}} e^{-\beta \sum_i b_i \Phi_i} \quad (81)$$

where  $b_i$  are the variational parameters.

$$\mathcal{H}_{TR} = - \sum_i b_i \Phi_i \quad (82)$$

If we consider again the Ising model

$$\mathcal{H} = -J \sum_{\langle ij \rangle} S_i S_j - H \sum_i S_i \quad (83)$$

$$\begin{aligned} F_{var} &= \langle \mathcal{H} - \mathcal{H}_{TR} \rangle_{\rho_{TR}} + F_{TR} \\ &= F_{TR} + \left\langle \left( -J \sum_{\langle ij \rangle} S_i S_j - H \sum_i S_i \right) - \left( - \sum_i b_i S_i \right) \right\rangle_{\rho_{TR}} \\ &= F_{TR} + \left\langle -J \sum_{\langle ij \rangle} S_i S_j + \sum_i (b_i - H) S_i \right\rangle_{\rho_{TR}} \\ &= F_{TR} - J \sum_{\langle ij \rangle} \langle S_i S_j \rangle_{\rho_{TR}} + \sum_i (b_i - H) \langle S_i \rangle_{\rho_{TR}} \end{aligned} \quad (84)$$

Since  $\rho_{TR} = \prod_i \rho_i$ ,

$$\langle S_i S_j \rangle_{\rho_{TR}} = \langle S_i \rangle_{\rho_{TR}} \langle S_j \rangle_{\rho_{TR}} \quad (85)$$

$$F_{var} = F_{TR} - J \sum_{\langle ij \rangle} \langle S_i \rangle_{\rho_{TR}} \langle S_j \rangle_{\rho_{TR}} + \sum_i (b_i - H) \langle S_i \rangle_{\rho_{TR}} \quad (86)$$

$$\frac{\partial F_{var}}{\partial b_i} = 0, \quad \forall i \quad (87)$$

$$0 = \frac{\partial F_{var}}{\partial b_i} = \left[ -J \sum_{j \text{ n.n. } i} \langle S_i \rangle_{\rho_{TR}} + b_i - H \right] \frac{\partial \langle S_i \rangle}{\partial b_i} \quad (88)$$

or

$$b_i = J \sum_{j \text{ n.n. } i} \langle S_j \rangle_{\rho_{TR}} + H \quad (89)$$

$$\begin{aligned} \langle S_i \rangle_{\rho_{TR}} &= \frac{1}{Z_{TR}} \sum_{\{S\}} S_i e^{\beta \sum_k S_k b_k} = \frac{\prod_k \sum_{S_k} S_k e^{\beta S_k b_k}}{\prod_k \sum_{S_k} e^{\beta S_k b_k}} \\ &= \frac{\sum_{S_i} S_i e^{\beta S_i b_i}}{\sum_{S_i=\pm 1} e^{\beta S_i b_i}} = \frac{\cosh(\beta b_i)}{\sinh(\beta b_i)} \\ &= \tanh(\beta b_i) \end{aligned} \quad (90)$$

$$b_i = J \sum_{j \text{ n.n. } i} \tanh(\beta b_j) + H \quad (91)$$

**Exercise 2.** Consider again the antiferromagnetic Ising model

$$\mathcal{H}[\{S\}] = -J \sum_{\langle \vec{r}_A \vec{r}_B \rangle} S(\vec{r}_A) S(\vec{r}_B) - H \sum_{\vec{r}_A} S(\vec{r}_A) + H \sum_{\vec{r}_B} S(\vec{r}_B) \quad (92)$$

where  $J > 0$  and  $H > 0$ .

- $\vec{r}_A$  denotes the site on the  $A$  sublattice.
- $\vec{r}_B$  denotes the site on the  $B$  sublattice.

Let us find again the mean-field solution but now using the variational ansatz

$$F \leq F_{var} = \langle \mathcal{H} \rangle_{\rho_{TR}} - \langle \mathcal{H}_{TR} \rangle_{\rho_{TR}} + F_{TR} = \langle \mathcal{H} - \mathcal{H}_{TR} \rangle_{\rho_{TR}} + F_{TR} \quad (93)$$

*Remark.* Since the problem can be splitted in two sublattices, it is convenient to use

$$\mathcal{H}_{TR} = -H_A \sum_{r_A} S(r_A) - H_B \sum_{r_B} S(r_B) \quad (94)$$

- Show that  $F_{var}$  has the following expression:

$$\begin{aligned} F_{var} &= F_{TR}(\beta H_A, \beta H_B) - 4NJ \langle S_A \rangle_{\rho_{TR}} \langle S_B \rangle_{\rho_{TR}} \\ &\quad - \frac{1}{2}NH \left( \langle S_A \rangle_{\rho_{TR}} - \langle S_B \rangle_{\rho_{TR}} \right) + \frac{1}{2}N \left( H_A \langle S_A \rangle_{\rho_{TR}} + \langle S_B \rangle_{\rho_{TR}} \right) \end{aligned} \quad (95)$$

where

$$\langle S_A \rangle_{\rho_{TR}} \equiv m_A + n \quad (96a)$$

$$\langle S_B \rangle_{\rho_{TR}} \equiv m_B - n \quad (96b)$$

with  $m = m_A + m_B$ , and

$$m_A = \tanh(\beta H - 4\beta J m_B) \quad (97a)$$

$$m_B = \tanh(\beta H - 4\beta J m_A) \quad (97b)$$

- Expand the free energy  $F_{var}$  in powers of  $m$  of the form

$$F_{var} = A + Bm^2 + Cm^4 + O(m^6) \quad (98)$$

and find the explicit expression of  $A, B$  and  $C$  as a function of  $T, H$  and  $n$ .