Contents

1 Lecture 1 **1**
1.1 The Ising Model 1
1.1.1 The Model 1

2 Lecture 2 **3**
2.1 Thermodynamic Limit of the Pressure 3

1 Lecture 1

Overview of the math part of the lecture. FV = Friedli, Velenik.

1. Ising model: existence of thermodynamic limit of pressure/free energy. We will go over Peierl's argument and phase transitions. *Book references:* FV Chapter 3.

2. Gibbs measures in infinite volume. DLR conditions: Debrushin, Lanford, Ruelle. *Book references:* FV Chapter 6.

3. Mermin-Wagner theorem, absence of continuous symmetry breaking in $d = 1, 2$. *Book references:* FV Chapter 9.

4. If time admits: reflection positivity & existence of symmetry breaking in $d = 3$. *Book references:* FV Chapter 10.

1.1 The Ising Model

1.1.1 The Model

Notation: we will denote by $\Lambda \Subset \mathbb{Z}^d$ that $\Lambda \subset \mathbb{Z}^d$, and that Λ is finite, and non-empty. Often, it will be the case that $\Lambda = \{1, \ldots, L\}^d,\ L \in \mathbb{N}$; i.e., that Λ consists of a square grid (a "lattice").

Configuration space. We denote a configuration space by $\Omega_\Lambda := \{-1, +1\}^\Lambda$. Here,

$$\omega \in \Omega_\Lambda,\ \omega = (\omega_i)_{i\in\Lambda},\ \omega_i \in \{\pm 1\}. \tag{1}$$

More verbosely: Ω_Λ is the set of functions assigning either $+1$ or -1 onto each vertex of the lattice, and each ω is an individual "configuration" which is a collection of $\{\pm 1\}$ assigned to each vertex $i \in \Lambda$.

We also let $h \in \mathbb{R}$ be an external magnetic field. Now, we are in place to define the "**Ising Hamiltonian**", denoted by $\mathscr{H}_{\Lambda;h}$:

$$\begin{aligned} &\mathscr{H}_{\Lambda;h} : \Omega_\Lambda \to \mathbb{R}, \\ \omega = (\omega_i)_{i\in\Lambda} \mapsto\ &\mathscr{H}_{\Lambda;h}(\omega) = -\sum_{\substack{\{i,j\}\subset\Lambda \\ i,j \text{ n.n.}}} \omega_i\omega_j - h\sum_{i\in\Lambda}\omega_i \end{aligned}$$

where "n.n." means "nearest neighbors in $\mathbb{Z}^d$".

A natural question that arises is: what is (are) the minimizer(s) of $\mathscr{H}$?

$$\begin{aligned}
&h > 0 : \omega_i = 1 \ \forall i, \\
&h < 0 : \omega_i = -1 \ \forall i, \\
&h = 0 : 2 \text{ minimizers, all } +1 \text{ or all } -1.
\end{aligned}$$

We also introduce now the **partition function** (Zustandssamme):

$$Z_\Lambda = \sum_{\omega \in \Omega_\Lambda} e^{-\beta \mathscr{H}_{\Lambda;h}(\omega)}. \tag{2}$$

where $\beta = \frac{1}{T}$ is the **inverse temperature**.

With this, we may then define the **Gibbs measure**, which is a probability measure on Ω_Λ:

$$\mu_{\lambda;\beta,h}(\{\omega\}) = \frac{1}{Z_\Lambda(\beta,h)} e^{-\beta \mathscr{H}_{\lambda;h}(\omega)} \tag{3}$$

Let's take note of a couple important regimes in different values of the parameter β. First, when $\beta = 0$, we get a uniform distribution: it's completely flat. When $\beta \to \infty$, then the measure concentrates on the minimzer(s).

Now, we can define **pressure/free energy**:

$$\psi_\Lambda(\beta,h) := \frac{1}{\beta|\Lambda|} \log Z_\Lambda(\beta,h). \tag{4}$$

This quantity is dependent upon the system size, inverse temperature, and magnetic field, as we might intuitively expect.

We can also define the **total magnetization**, which is the map:

$$M_\lambda : \Omega_\Lambda \to \mathbb{R}, \tag{5}$$

$$\omega \mapsto M_\Lambda(\omega) = \sum_{i \in \Lambda} \omega_i. \tag{6}$$

Physically, this is just the sum of the spins on each vertex of the lattice Λ.

Observation. We now make an observation regarding the dependence of ψ_Λ on h:

$$\begin{aligned}
\frac{\partial}{\partial h}\psi_\Lambda(\beta,h) &= \frac{1}{|\Lambda|} \sum_{\omega \in \Omega_\Lambda} M_\Lambda(\omega) e^{-\beta \mathscr{H}_{\Lambda,h}(\omega)} \frac{1}{Z_\Lambda(\beta,h)} && (7) \\
&= \frac{1}{|\Lambda|} \langle M_\Lambda \rangle_{\Lambda,\beta,h} && (8) \\
&=: m_\Lambda(\beta,h), && (9)
\end{aligned}$$

where $m_\Lambda(\beta,h)$ is the **average magnetization** per unit volume.

2 Lecture 2

2.1 Thermodynamic Limit of the Pressure

We first introduce some new notation. We denote

$$\varepsilon_\Lambda := \{\{i,j\} \subset \Lambda : \underbrace{||i-j|| = 1}_{i\sim j;\ i,j \text{ n.n.}}\}. \tag{10}$$

We regard ε_Λ as the bulk with interactions across the boundary. Now, for a the bulk which *does* have interactions across the boundary, we denote this as

$$\varepsilon_\Lambda^b := \{\{i,j\} \subset \mathbb{Z}^d : i \sim j,\ i \in \Lambda \text{ or } j \in \Lambda\}. \tag{11}$$

Now, let's consider the energy with *empty boundary*: $\beta > 0$, and $h \in \mathbb{R}$. We calculate:

$$\mathscr{H}^{\emptyset}_{\Lambda,\beta,h} : \Omega_\Lambda \to \mathbb{R}, \quad \mathscr{H}_{\Lambda,\beta,h}(\omega) := -\beta \sum_{\{i,j\}\in\varepsilon_\Lambda} \omega_i\omega_j - h\sum_{i\in\Lambda}\omega_i. \tag{12}$$

Moreover, we may write other thermodynamic quantities with the notion of the "empty boundary condition":

$$Z^{\emptyset}_{\Lambda,\beta,h} := \sum_{\omega\in\Omega_\Lambda} e^{-\mathscr{H}^{\emptyset}_{\Lambda,\beta,h}}, \quad \mu^{\emptyset}_{\Lambda,\beta,h}, \quad \langle\ ,\ \rangle^{\emptyset}_{\Lambda,\beta,h}, \quad \psi^{\emptyset}_{\Lambda}(\beta,h) := \frac{1}{|\Lambda|}\log Z^{\emptyset}_{\Lambda,\beta,h}. \tag{13}$$

Now, consider an infinite system where we have $\Omega := \{+1,-1\}^{\mathbb{Z}^d}$. We formalize the boundary conditions. Consider $n \in \Omega$, for example $\eta_i = \pm 1\ \forall i \in \mathbb{Z}^d$. Then let

$$\Omega^\eta_\Lambda := \{\omega \in \Omega : \omega_i = \eta_i\ \forall i \in \mathbb{Z}^d \setminus \Lambda\}. \tag{14}$$

Then, the energy becomes:

$$\mathscr{H}_{\Lambda,\beta,h} : \Omega \to \mathbb{R} \tag{15}$$

$$\omega \mapsto \mathscr{H}_{\Lambda,\beta,h}(\omega) := -\beta \sum_{\{i,j\}\in\varepsilon^b_\Lambda} \omega_i\omega_j - h\sum_{i\in\Lambda}\omega_i \tag{16}$$

Note that since $\omega \in \Omega^\eta_\Lambda$, then

$$\mathscr{H}_{\Lambda,\beta,h}(\omega) = \mathscr{H}^{\emptyset}_{\Lambda,\beta,h}(\omega_\Lambda) - \beta \sum_{\substack{\{i,j\}:i\sim j \\ i\in\Lambda, j\in\Lambda^C}} \omega_i\eta_j. \tag{17}$$

(Note that here, $\omega_j = \eta_j$.)

So then with $\omega_\Lambda = (\omega_i)_{i\in\Lambda}$, the partition function is

$$Z^\eta_{\lambda,\beta,h} := \sum_{\omega\in\Omega^\eta_\Lambda} e^{-\mathscr{H}_{\Lambda,\beta,h}(\omega)} \tag{18}$$

$$\mu^\eta_{\Lambda,\beta,h},\ \psi_{\Lambda,\beta,h}(\beta,h). \tag{19}$$

Definition 2.1.1: van Hove Convergence

$(\Lambda_n)_{n\in\mathbb{N}}$, $\Lambda_n \Subset \mathbb{Z}^d$ converges to $\mathbb{Z}^d$ in the sense of ***van Hove*** *(or "is a van Hove sequence") if:*

1. $\Lambda_n \uparrow \mathbb{Z}^d :\ \forall n, \Lambda_n \subset \Lambda_{n+1},\ \mathbb{Z}^d = \cup_{n\in\mathbb{N}}\Lambda_n.$
2. $$\lim_{n\to\infty} \frac{\left|\partial^{\text{in}}\Lambda_{\text{in}}\right|}{|\Lambda_n|} \to 0 \tag{20}$$

   where the inner boundary is

   $$\partial^{\text{in}}\Lambda := \{i\in\Lambda : \exists j\in\Lambda^C \text{ such that } \|j-i\| = 1\} \tag{21}$$

Notation. *We will denote convergence in the sense of van Hove by $\Lambda_n \Uparrow \mathbb{Z}^d$.*

Example 2.1.2: van Hove Sequences

First, let $\Lambda_n = \{-n,\dots,n\}^d$, then

$$\left|\partial^{\text{in}}\Lambda_n\right| = \mathcal{O}(n^{d-1}), \tag{22}$$

$$|\Lambda_n| = n^d. \tag{23}$$

This is a van Hove sequence. For a second example, now let $\Lambda_n = \{-n,\dots,n\}\times\{-n^2,\dots,n^2\}$ in $\mathbb{Z}^2$. Then

$$\left|\partial^{\text{in}}\Lambda_n\right| = \mathcal{O}(n^2), \tag{24}$$

$$|\Lambda_n| = cn^3. \tag{25}$$

Theorem 2.1.3: van Hove sequence properties

label=theo:vanHoveSeqProps] .

1. *The limit* $\psi(\beta, h) = \lim_{n\to\infty} \frac{1}{|\Lambda|} \log \mathbb{Z}^{\#}_{\Lambda_n,\beta,h} = \lim_{n\to\infty} \psi^{\#}_{\Lambda_n}(\beta, h)$ *exists for all van Hove sequences, for every boundary condition* $\# = \emptyset,\ \# = \eta \in \Omega$.

   The value does not depend on the precise choice of van Hove sequence.

2. *The value of the limit* $\psi(\beta, h)$ *does not depend on the precise choice of boundary condition, either.*

3. *The map*

$$(0, \infty) \times \mathbb{R} \to \mathbb{R} \tag{26}$$

$$(\beta, h) \mapsto \psi(\beta, h) \tag{27}$$

   is convex.

4. $\forall \beta > 0,\ \psi(\beta, h) = \psi(\beta, -h)$.

Definition 2.1.4: Convex

label=def:convex] . For a function to be ***convex*** *means that* $\forall(\beta_1, h_1),\ \forall(\beta_2, h_2),\ \forall t \in [0, 1]$, *then*

$$\psi\Big((1-t)\beta_1 + t\beta_2, (1-t)h_1 + th_2\Big) \le (1-t)\psi(\beta_1, h_1) + t\psi(\beta_2, h_2). \tag{28}$$

Proof of parts 1, 2 of **??** in Live Notes LN2.

Index

Λ, 1
Ω_Λ, 1

average magnetization, 2

configuration space, 1
convex, 5

free energy, 2

Gibbs measure, 2

inverse temperature, 2
Ising Hamiltonian, 1

partition function, 2
pressure, 2

total magnetization, 2

van Hove, 4