

# 2D and 3D Ising model implementation and Analysis

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We will simulate the 2d ising model and 3d ising model. From the result, we observe that the critical temperature is 2.3K. blabla, Chen will finish it later.

## I. Overview

### 1. Introduction of Ising model

#### 1.1. Ising Model

Ising model is a mathematical model to describe the ferromagnetism property of materials. It is first invented by the physicist Wilhelm Lenz, and is then gave to his student Ernst Ising, after whom the model is named, as a problem.

#### 1.2. Ferromagnetism

Ferromagnetism is a basic mechanism of certain materials (such as iron), that forms permanent magnets attracted to magnets. Ferromagnetism can be divided into several distinguished types, such as ferrimagnetism, which is the strongest one, and some types response weakly, such as paramagnetism, diamagnetism and anti-ferromagnetism. Ferromagnetism describes the chemical make-up, crystalline structure and also microstructure of materials, and it arises due to two effects from quantum mechanics: spin and the Pauli Exclusion Principle. Generally speaking, the ferromagnetism of materials come from the spin property of electrons. Electrons has a quantum mechanical spin, which arises the magnetic dipole moment of it. The spin of the electron can only be in two states, either with magnetic field pointing "up" or "down", and it is the mainly source of ferromagnetism. When these magnetic dipoles pointing in the same direction, then the tiny magnetic fields add together to a much larger macroscopic field. And for materials made of atoms with filled electron shells, the magnetic moment of every electron is cancelled by the opposite moment of the second electron in the pair, such result in a total dipole moment of zero. So, only atoms with unpaired spins can have a net magnetic moment. So only materials with partially filled shells have ferromagnetism.

## II. 2D Ising model

### 1. Basic Idea

Consider a d-dimensional lattice, each lattice site  $k \in \Lambda$  is a discrete variable which indicate the spin state of the site. There is an interaction  $J_{ij}$  between any two adjacent sites  $i, j \in \Lambda$ , and for each site  $j \in \Lambda$ , there is an external magnetic field  $h_j$  interacting with it. The energy is approximated using the Hamiltonian equation:

$$\mathcal{H}(\sigma) = - \sum_{\langle i, j \rangle} J_{ij} \sigma_i \sigma_j - \mu \sum_j h_j \sigma_j \quad (1)$$

Here we ignore the external magnetic term, so the Hamiltonian equation becomes

$$\mathcal{H}(\sigma) = - \sum_{\langle i, j \rangle} J_{ij} \sigma_i \sigma_j \quad (2)$$

### 2. 2D Model overview

#### 2.1. Hamiltonian

Consider the lattice  $\Lambda$ , denote the lattice site  $\sigma_{ij}$  to be the site in location  $(i, j)$ , and the Hamiltonian is

$$\mathcal{H}(\sigma) = - \sum_{\langle (i, j), (i', j') \rangle} J_{(i, j), (i', j')} \sigma_{ij} \sigma_{i'j'} \quad (3)$$

Updating for flipping the spin in site  $(i, j)$  will involve sites around it, which are  $(i-1, j)$ ,  $(i+1, j)$ ,  $(i, j-1)$ ,  $(i, j+1)$ . So when updating one single site  $\sigma_{i,j}^{new} = -\sigma_{i,j}$ , the change in Hamiltonian will be

$$\Delta \mathcal{H} = 2(\sigma_{i-1,j} + \sigma_{i+1,j} + \sigma_{i,j-1} + \sigma_{i,j+1}) \sigma_{i,j} \quad (4)$$

#### 2.2. Updating Algorithm - One Sweep

1. For each site in the lattice, calculate the  $\Delta \mathcal{H}$  according to flipping the spin of this site.
2. If  $\Delta \mathcal{H} < 0$ , accept the flip, update the spin state.
3. If  $\Delta \mathcal{H} > 0$ , flip the spin state of site  $(i, j)$  with probability  $\exp(\Delta \mathcal{H}/kT)$ . Which is to generate a random number between  $[0, 1]$ . If the random number

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if less than the probability, then accept the update, if not, reject the update.

Note: Using periodic boundary conditions.

### 2.3. Updating Algorithm - Monte Carlo Process

1. Perform  $N_{therm}$  sweeps for warm up, to reach a relatively stable status
2. Perform  $N_{meas}$  sweeps for measurement, take each 100 record as a measurement.
3. Output the data and perform the calculation (some expectation values).

### 2.4. Critical Temperature

For 2DIsingmodel, there is a critical temperature, at which the material will have a transition in phase. And because for Ising model, this phase transition is of second order, so quantities like heat capacity  $C$  and magnetization susceptibility  $\chi$  will diverge at critical point. We are using four approaches to obtain the critical temperature here:

1. Energy - Temperature figure  
Observe the expectation value of energy according to the temperature, and the critical temperature should locate in where the curve has the greatest slope. In which

$$\langle E \rangle = \frac{1}{2} \langle \sum_i \mathcal{H}_i \rangle = \frac{1}{2} \langle -J \sum_i \sum_{j_{nn}} s_i s_j \rangle$$

2. Heat Capacity - Temperature plot  
Observe the heat capacity according to the temperature, and the critical temperature should locate in where the heat capacity has the greatest value. In which

$$C = \frac{\partial E}{\partial T} = \frac{\Delta E^2}{k_b T} = \frac{\langle E^2 \rangle - \langle E \rangle^2}{k_b T^2}$$

3. Magnetization - Temperature plot  
Magnetization is the order parameter for ferromagnetic coupling for Ising model. From the figure of it vs different temperature, we can observe a sharp drop near critical temperature. And magnetization can be calculated as

$$\langle M \rangle = \sum_{\text{all } i} s_i$$

4. Magnetization susceptibility - Temperature plot  
Magnetization susceptibility can be written as the variance of magnetization, and from the plot of it

vs temperature, it will have a sharp jump near the critical point. In finite lattice, it can be calculated as

$$\langle \chi \rangle = \frac{1}{k_b} \langle (\Delta M) \rangle = \frac{1}{k_b T} (\langle M^2 \rangle - \langle M \rangle^2)$$

## 3. Analytic solution

### 3.1. Partition Function

Now discuss the Analytic solution of the Ising model in a square lattice  $\Lambda$  with  $N$  sites, and using periodic boundary condition, which is exactly what we are using in our experiment.

Denote  $J_h$  and  $J_v$  to be number of horizontal and vertical coupling respectively. And denote

$$K = \beta J_h \quad L = \beta J_v$$

In which,  $\beta = 1/(kT)$ , and  $T$  is the absolute temperature and  $k$  is the Boltzmann's constant. Thus the partition function can be written as

$$Z_N(K, L) = \sum_{\{\sigma\}} \exp \left( K \sum_{\langle i, j \rangle_H} \sigma_i \sigma_j + L \sum_{\langle i, j \rangle_V} \sigma_i \sigma_j \right) \quad (5)$$

### 3.2. Critical Temperature

The analytical critical temperature  $T_c$  is obtained using the Kramers-Wannier duality relation, which in this case gives

$$\beta F(K^*, L^*) = \beta F(K, L) + \frac{1}{2} \log[\sinh(2K) \sinh(2L)]$$

In which,  $F(K, L)$  is the free energy per site, and also have the following relations

$$\frac{\sinh(2K^*) \sinh(2L)}{\sinh(2L^*) \sinh(2K)} = 1$$

And because there is only one critical temperature, so that use the assumption that there is only one critical line in the  $(K, L)$  plane, the duality relation above implies that

$$\sinh(2K) \sinh(2L) = 1$$

And for our square lattice,  $J_h = J_v$ , which is the isotropic case, the relation for critical temperature  $T_c$  is

$$\frac{kT_c}{J_h} = \frac{2}{\ln(1 + \sqrt{2})} \approx 2.26918531421$$

#### 4. Numerical result

As described above, we performed the simulation for 2D Ising model, and calculated expectation value of energy, heat capacity, magnetization and magnetization susceptibility. We also using different parameters for lattice in different temperature for our numerical experiment. The results are as follows.

————— figures here —————

### III. 3D Ising model

In previous section, we introduced the general idea of 2D Ising model, which is based on a 2D plane. In this section, we are going to talk about 3D Ising model, which as the name suggested, is based on 3D space. We will perform our experiment in a square cube lattice, which contain  $N$  sites. Ising model is originally designed to describe the magnetism of materials, so we'll also assuming our system is a magnetization system, and examine some related physical. Some physical quantities for 3D model is calculated in the same way as in 2D case.

#### 1. 3D Model overview

##### 1.1. Hamiltonian

In 3D case, the Hamiltonian can be written as

$$\begin{aligned} \mathcal{H} = & -J \sum_{i,j,k=1}^N (S_{i-1,j}S_{i,j} + S_{i,j}S_{i+1,j} \\ & + S_{i,j-1}S_{i,j} + S_{i,j}S_{i,j+1} + S_{i-1,k}S_{i,k} \\ & + S_{i,k}S_{i+1,k} + S_{i,k-1}S_{i,k} + S_{i,k}S_{i,k+1} \\ & + S_{j-1,k}S_{j,k} + S_{j,k}S_{j+1,k} + S_{j,k}S_{j,k-1} \\ & + S_{j,k}S_{j,k+1}) - \mathbf{H} \sum_i \mathbf{s}_i \end{aligned} \quad (6)$$

Where  $\mathbf{H}$  is the external force, for simplicity, we ignore the external force in our experiment. So that  $\mathbf{H} = 0$ .

##### 1.2. Energy and heat capacity

The expectation value of energy can be calculated as:

$$E = \frac{1}{N} \sum_i S_i S_j \quad (7)$$

The expectation value of heat capacity can be calculated as:

$$C = \frac{\langle E^2 \rangle - \langle E \rangle^2}{k_b T^2} \quad (8)$$

In which,  $k$  is Boltzmann's constant, and  $T$  is the temperature of the system.

#### 1.3. Magnetic Property

Similarly, the magnetization  $M$  of a given configuration can be given by

$$M = \frac{1}{N} \sum_i S_i \quad (9)$$

The magnetic susceptibility  $\chi$  is calculated as

$$\chi = \frac{1}{kT} (\langle M^2 \rangle - \langle M \rangle^2) \quad (10)$$

In which,  $k$  is Boltzmann's constant, and  $T$  is the temperature of the system.

#### 2. Numerical result

————— TODO —————

### IV. Parallelization (CUDA, matlab)

#### 1. CUDA

##### 1.1. Basic Idea and Implementation Details

Numerical approach of Ising model requires computation on each lattice site, which when lattice becomes really large scaled, the computation will become very expensive. And because the calculation for each site only require values from adjacent sites, and won't change the value of them, thus the lattice can be computed parallel. So we decide using CUDA to speed up the computation process.

The basic idea of using CUDA to implement Ising model is first to divide the sites into two parts, one part of even index, and another with odd index. Each sites is assigned into a CUDA thread. Then in each iteration, update the even sites, using the updated values to update the odd sites, then synchronize the data in each thread to global variable.

We use a 2-level thread structure, first divide the entire lattice into blocks, and then each sites in one block in assigned to a single thread. Then we declare a matrix in shared memory for each block for measures will be used in computation. Instead of accessing memory, threads

load data into shared memory in parallel, and threads in same block have access to the shared memory assigned to it, access to which is much faster than memory.

## 1.2. Numerical Details

Using our CUDA code for 2D Ising model simulation, apply to different lattice and temperature, calculate for expectation value of energy, heat capacity, magnetization and magnetization susceptibility, we get following numerical results.

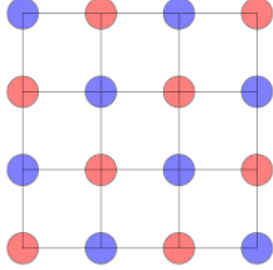


FIG. 1: 2D Ising Model CUDA Scheme

Using the scheme above, apply metropolis algorithm to Ising model, we obtained following numerical results.

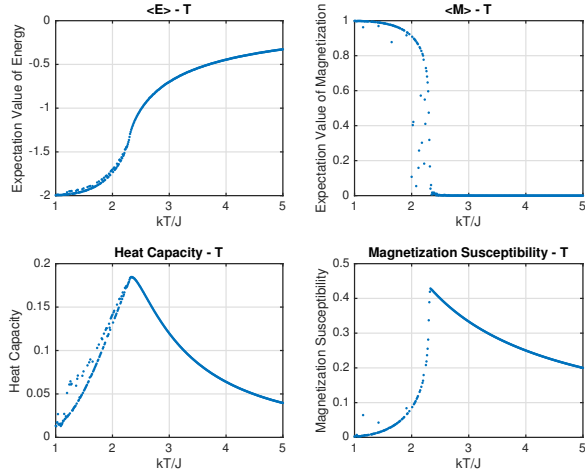


FIG. 2: Expectation value of energy, with lattice size  $256 \times 256$ , take 1000 warmup steps, and 1000 measurement steps, measure for temperature ranging from 1.0 to 5.0

From the figures above, it can be observed that the critical temperature is about 2.2, which is close to the

analytic solution.

## 2. Matlab

----- TODO -----

In this project, expect using c programs for computing and parellization, we also use Matlab to animate the Ising model convergence process. To speed up in Matlab, we use parfor to execute loops in parallel.

## V. Conclusion

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## VI. APPENDICES

### 1. Description of code

In this project, we use C codes and Matlab codes, the description and usage of each code is listed below.

#### 1.1. C Code

To compile the code, please use the **Makefile** we provided, and state each flag as you need:

**make ising:** Compile 2d ising model simulation code

**make cuda:** Compile 2d ising model simulation code using cude. To compile with CUDA, you have to make sure that your environment supports CUDA libraries.

**make all:** Compile all C programs, including 2d and 3d c program, CUDA program.

To run the code, you can run single simulation by typing input parameters, or using the bash script we provide.

**./src/ising.o T SIZE:** Run single case for 2D Ising model with C, where T is the temperature, and SIZE is the lattice size

**./src/ising2d.o T WARM MEAS WARP:** Run a single case for 2D Ising model with CUDA, where T is the temperature used for this simulation case, **WARM** is number of warmup steps, **MEAS** is the number of measurement steps, and **WARP** is the warp steps, which is take a record among WARP steps when measuring.