

High and low temperature expansions of the ising model and Duality

Topics

- 2d ising model expansions
- Duality in 2d ising model
- Duality in 3D ising
- Example

2D ising model

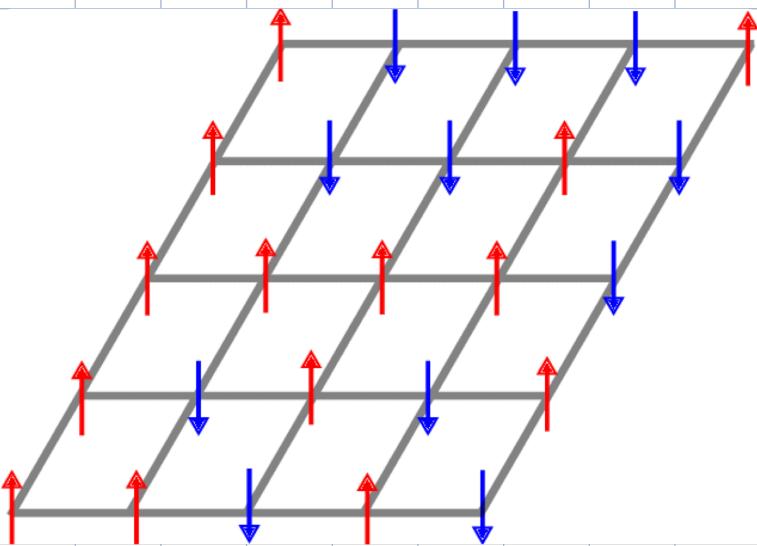


Figure: Ising Model

$$-\beta H = K \sum_{\langle i,j \rangle} \sigma_i \sigma_j , \quad K = \beta J > 0$$

① 2D Ising model shows phase transition

② Has a global discrete spin symmetry

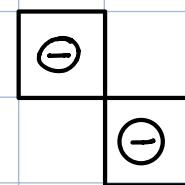
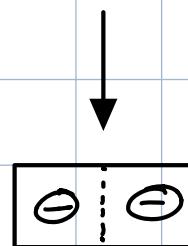
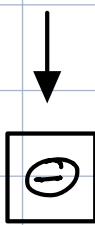
③ 2D/ higher D ising still show phase transition.

Ising model low T exp.

- Take the original state to be ordered $S_i = +1$ and then look at small excitations (spin flips) around it.

Excitations:

| | | |
|--|---|--|
| $\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & + & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$ Simple flip | $\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & \ominus & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$ Dimer flip | $\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & + & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$ Disjoint flip |
|--|---|--|



$\ominus \ominus \rightarrow \frac{N \times 2d}{2} = \frac{Nd}{d} = N$

$$Z = 2 e^{2NK} \left[1 + N e^{-2K \times 4} + 2N e^{-2K \times 6} + \dots \right]$$

$$= e^{2NK} \sum_{\text{islands}} \exp [-2K \cdot \text{perimeter of island}]$$

islands
of -ve
spin

High T expansion

- For the Ising model, a natural way to analyse high temperature expansion is to look at the parameter $\tanh K$.

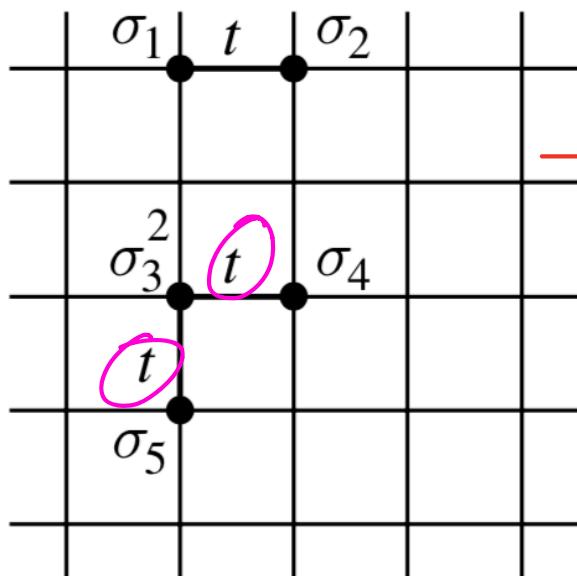
$$\exp(K\sigma_i\sigma_j) = \cosh K + (\sinh K) \sigma_i\sigma_j = \cosh K \left[1 + \frac{t}{\cosh K} \sigma_i\sigma_j \right]$$

\downarrow
 $\tanh K$

$$\therefore Z = \sum_{\{\sigma_i\}} \exp \left\{ K \sum_{\langle i,j \rangle} \sigma_i\sigma_j \right\} \quad (K = \beta J > 0)$$

$$= (\cosh K)^{\# \text{ of bonds}} \sum_{\{\sigma_i\}} \prod_{\langle i,j \rangle} \left(1 + t \frac{\sigma_i\sigma_j}{\cosh K} \right)$$

$\rightarrow a_0 + a_1 t + a_2 t^2$

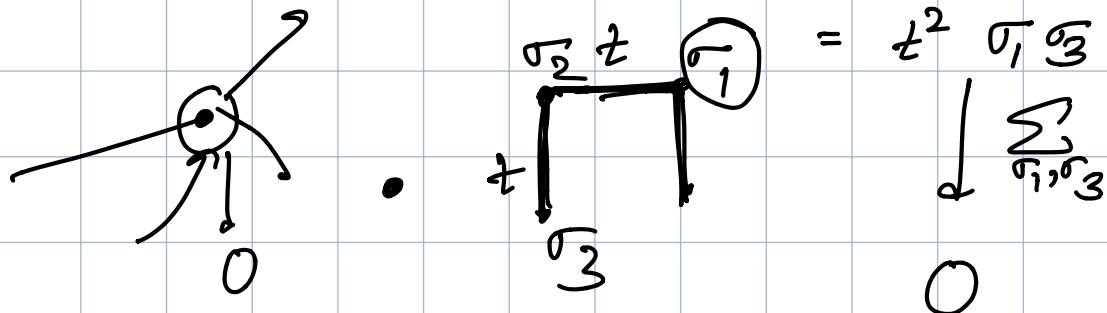


$\sigma_i\sigma_j\sigma_\eta \dots$

denote every
 $t\sigma_i\sigma_j$ term by a
line.

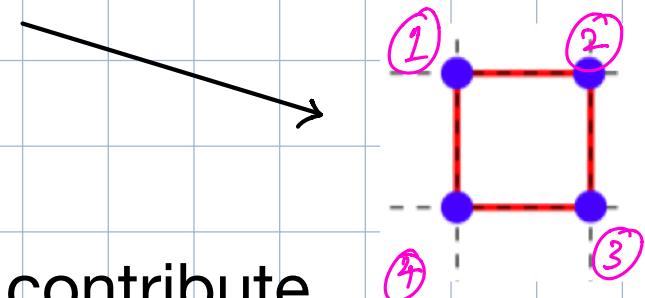
- Every t^m term will have m bonds in it.

e.g. :- $t \sigma_1 \sigma_2 t \sigma_2 \sigma_3 = t^2 \sigma_1 (\sigma_2)^2 \sigma_3$



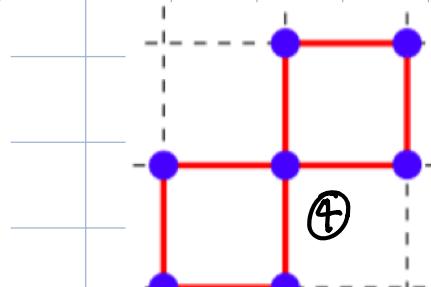
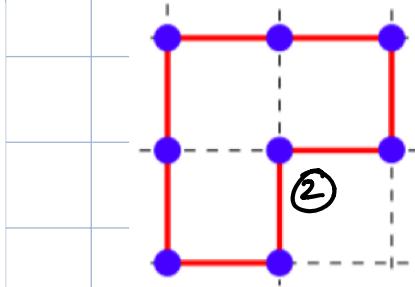
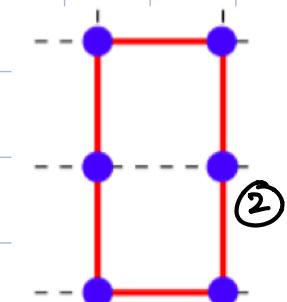
∴ Sum will only be non-zero if power of every σ_2 is even i.e. even linking of lattice site.
(2 or 4 links)

e.g. :- $t \sigma_1 \sigma_2 t \sigma_2 \sigma_3 t \sigma_3 \sigma_4 t \sigma_4 \sigma_1$



- So only closed graphs contribute

Some more examples



Duality in 2d Ising

- Look at the series expansions.

For the low temperature case we have,

$$Z_{\text{low}} = 2 e^{2NK} \left[1 + N e^{-2Kx^4} + 2N e^{-2Kx^6} + \dots \right]$$
$$= e^{2NK} \sum_{\substack{\text{islands} \\ \text{of -ve} \\ \text{Spin}}} \exp[-2K \cdot \text{perimeter of island}]$$

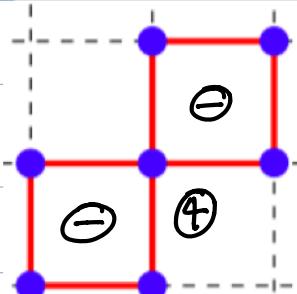
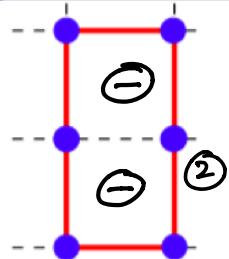
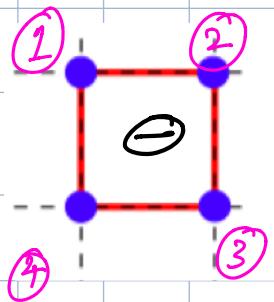
For the high temperature case, we subsequently have

$$Z_{\text{high}} = 2^N (\cosh K)^{2N} \left[1 + N (\tanh K)^4 + 2N (\tanh K)^6 + \dots \right]$$
$$= 2^N (\cosh K)^{2N} \sum_{\substack{\text{all 2 or} \\ \text{4 linked graphs}}} (\tanh K)^{\text{length of graph}}$$

Duality

$$e^{-2\tilde{K}} = \tanh K \Rightarrow \tilde{K} = D(K) = -\frac{1}{2} \tanh K$$

Why duality?



- Hence it maps a low temp to a corresponding high temp (and vice versa)

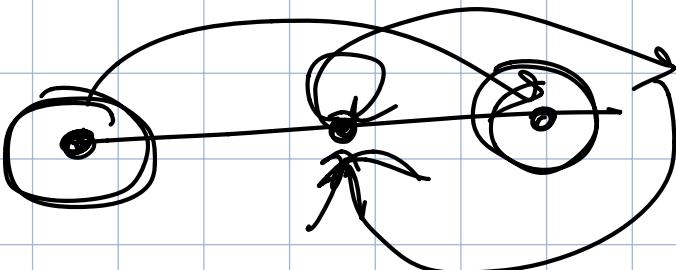
$$-\beta f = \frac{\ln Z}{N} = 2K + g(e^{-2K}) = \text{const.} + g(\tanh K)$$

- Therefore if g is singular at k_1 , it should also be singular at a corresponding k_2 . Since the model is analytic everywhere except at critical point, it must be self dual at the critical coupling

$$e^{-2K_c} = \tanh K_c$$

$$\Rightarrow K_c = 0.441$$

$$(K = \beta J)$$



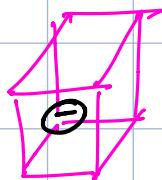
$$K_c = \frac{\beta c J}{}$$

3D Ising model duality

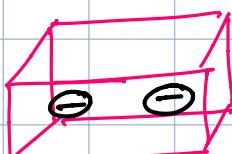
- Low temperature expansion

$$Z = e^{3NK} \left[1 + Ne^{-2K \times 6} + 3Ne^{-2K \times 10} + \dots \right]$$

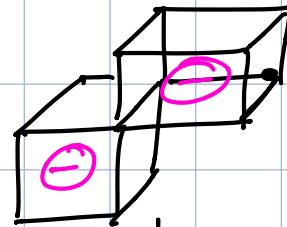
$$= e^{3NK} \sum_{\text{Spin islands}} \exp \left[-2K \times \text{Area surrounding the -ve spin} \right]$$



$$\downarrow e^{-2K \times 6}$$



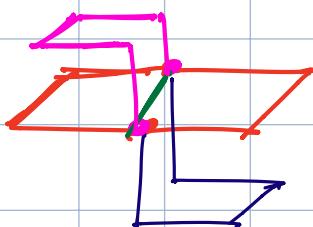
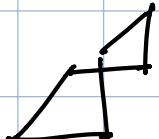
$$\downarrow e^{-2K \times 10}$$



$$\downarrow e^{-2K \times 12}$$

- High temperature expansion

$$Z = 2^N (\cosh K)^{3N} \sum_{\text{sites with } 2, 4 \text{ or } 6 \text{ links}} (t)^{\text{perimeter of the surface}}$$



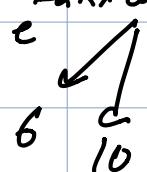
} they don't enclose any -ve spin islands

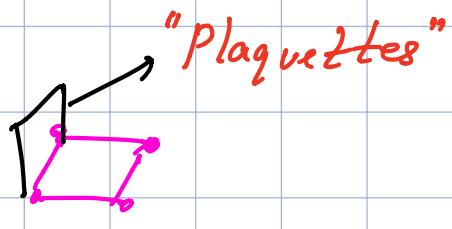
No duality. Might be dual to some other model.

What features should this dual model have?

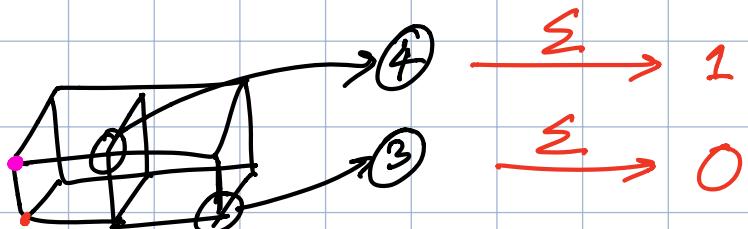
1. Use areas as building blocks instead of bonds.

Why?

$$\therefore \text{Low Temp} = e^{-\pi R \times \text{area}}$$




2. Plalettes must only contribute when they enclose a closed surface. What will ensure this?



So spins at lattice site won't allow this.

\therefore Place Ising spins on bonds.

(Why?) \rightarrow (2,4) idea in 2D Ising

\therefore By analogy with Ising model we write

$$\tilde{\Sigma} = \sum_{(\tilde{x}_P^i = \pm 1)} \prod_{\text{plaquettes } P} (1 + t \tilde{\sigma}_P^{-1} \tilde{r}_P^2 \tilde{\sigma}_P^{-3} \tilde{r}_P^{-4})$$

$$\propto \sum_{\{\tilde{x}_P^i\}} \exp \left[K \sum_P \tilde{x}_P^i \tilde{r}_P^j \tilde{r}_P^k \tilde{r}_P^l \right]$$

$$\therefore -\beta H_{\text{dual}} = K \sum_{\substack{\text{all} \\ \text{plaquettes}}} P \prod_{\text{plaquettes}} \tilde{\sigma}_P^i$$

Describes a \mathbb{Z}_2 lattice gauge theory.

Change sign of all bonds emanating from a site.



each plaquette has 2 such bonds & hence H is invariant



"Local / Gauge symmetry"

Elitzur's Theorem

→ spontaneous breaking of local symmetry isn't possible.

shows

∴ while the normal 3d Ising ap.t., it's dual somehow shouldn't. This is a contradiction!

As a solution to this paradox, Wegner suggested that phase transition occurs without a local order parameter. The two phases are then distinguished based on the asymptotic behaviour of correlation functions.

4. Ising model in a field: Consider the partition function for the Ising model ($\sigma_i = \pm 1$) on a square lattice, in a magnetic field h ; i.e.

$$Z = \sum_{\{\sigma_i\}} \exp \left[K \sum_{\langle ij \rangle} \sigma_i \sigma_j + h \sum_i \sigma_i \right].$$

- (a) Find the general behavior of the terms in a low-temperature expansion for Z .
- (b) Think of a model whose high-temperature series reproduces the generic behavior found in (a); and hence obtain the Hamiltonian, and interactions of the dual model.

@ Low Temperature

excitations are droplets of \ominus spin islands

Spin flip contribution

The diagram illustrates the calculation of the spin flip contribution for two different cluster sizes. On the left, a single square cluster with one spin flip (indicated by a minus sign inside) is shown. An arrow points to the expression $e^{-2Kx^4} \times e^{-2hx^1}$. A red bracket labeled "Area" indicates the area of the cluster. Below this, the text "# of nbs" is written. On the right, a 2x2 cluster with two spin flips is shown. An arrow points to the expression $e^{-2Kx^6} \times e^{-2hx^2}$. A red bracket labeled "perimeter" indicates the perimeter of the cluster. Below this, the text "Area" is written.

$$Z_{\text{low temp}} = Z_0 \left[1 + N e^{-2Kx^4} e^{-2hx^1} + 2N e^{-2Kx^6} e^{-2hx^2} - \dots \right]$$

A red bracket under the terms $N e^{-2Kx^4} e^{-2hx^1}$ and $2N e^{-2Kx^6} e^{-2hx^2}$ is labeled "new terms".

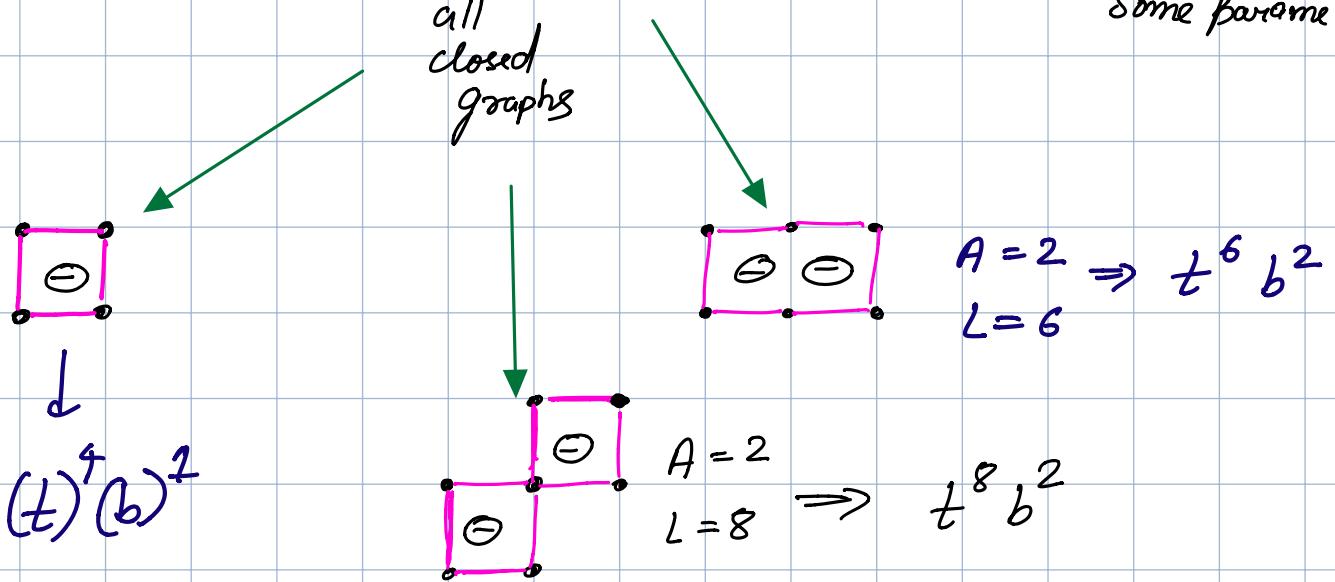
(b) Model for high Temp dual

What exactly do we want?



We need to recreate a high temp series that has the form

$$Z = (\text{const.}) \sum_{\text{all closed graphs}} t^{\text{perimeter}} b^{\text{area}}, \text{ where } t, b \text{ have some parameters}$$



But how do we do it?

→ 2D duality can't account for area, only perimeter.

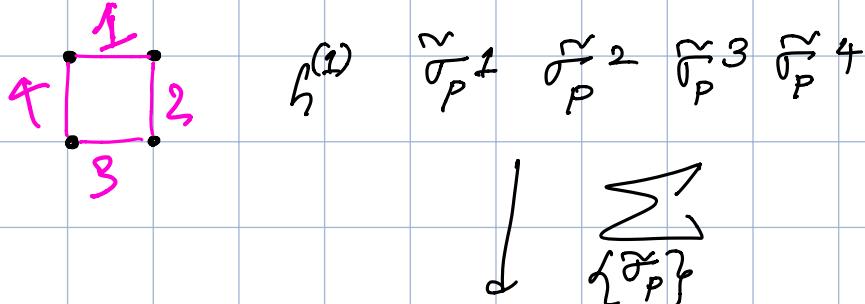
→ Let's start by 1st trying to account for area.

Our experience in 3d ising hints that an easy way to count area is to use Plaquette terms.

Try : ① puttingising spins on bonds

$$\sum \alpha \sum_{\{\sigma_i\}} \prod_{\text{plaq.}} (1 + h \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l)$$

Works?



$$O = \left(\sum_{\pm 1} \tilde{\sigma}_p^1 \right) \left(\sum_{\pm 1} \tilde{\sigma}_p^2 \right) \dots$$

So vanishes! How to cure this?

→ Simple: for every $\tilde{\sigma}_p^i$ of a plaquette term, arrange for an additional $\tilde{\sigma}_p^i$ so that it squares i.e. $(\tilde{\sigma}_p^i)^2 = 1$

$$\text{it will give contribution.}$$

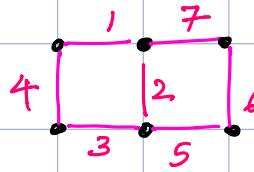
Therefore,

$$4 \begin{array}{|c|} \hline 1 \\ \hline \ominus \\ \hline 2 \\ \hline 3 \\ \hline \end{array} \rightarrow h \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4 \cdot t \tilde{\sigma}_p^1 \cdot t \tilde{\sigma}_p^2 \cdot t \tilde{\sigma}_p^3 \cdot t \tilde{\sigma}_p^4$$

$$h^{(1)} t^4 = (1, 4)$$

perimeter
Area

One more



$$h \tilde{\sigma}_p^1 \tilde{\tau}_p^2 \tilde{\sigma}_p^3 \tilde{\tau}_p^4$$

$$h \tilde{\sigma}_p^2 \tilde{\tau}_p^5 \tilde{\sigma}_p^6 \tilde{\tau}_p^7$$

$$\overbrace{(\tilde{\tau}_p^2)^2}$$

\therefore free $\tilde{\sigma}_p^i$ terms \rightarrow

$$\downarrow$$

$$(t \tilde{\sigma}_p^i \tilde{\tau}_p^j)^6 \rightarrow t^6$$



$$\therefore h^2 t^6$$

$$\therefore \Sigma = \sum_{\{\sigma_p\}} \prod_{\text{plaq.}} \left(1 + h \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l \right) \left(1 + t \tilde{\tau}_p^m \right)$$

α

e

e

$$\ell_1 \leq \sum_{\text{all plaq.}} \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l$$

$$\ell_2 \leq \sum_{\text{all bonds}} \tilde{\tau}_p^m$$

$$\therefore -\beta f_{\text{dual}} = \ell_1 \leq \sum_{\text{all plaq.}} \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l + \ell_2 \leq \sum_{\text{all bonds}} \tilde{\tau}_p^m$$

$\int_{\text{eff magnetic field}}$

Duality Relations :-

$$\gamma = e^{-2h}$$

$$\Rightarrow \tanh \ell_1 = e^{-2h}$$

$$t \equiv e^{-2K}$$

$$\Rightarrow \tanh \ell_2 = e^{-2K}$$

notice the exchange mapping:- $B_1 \rightarrow J_1$,

$B_2 \rightarrow J_2$