

PHYS 5319-001: Math Methods in Physics III

Monte Carlo Simulation on Ising Model

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Statistical Mechanics (recap)

- Study the overall behavior of a system of many particles.
- A macroscopic state: $V, T, P, \text{magnetization } (M), \text{ etc.}$
- A microscopic state: $\{\vec{r}_i, \vec{p}_i\} (i = 1, 2, \dots, N)$
a point in Γ -space, changing with time
- 1 macro state \rightarrow huge number of microscopic states
- Ensemble: a collection of all these microscopic states
- All the macro (measurable) physics quantities came from the ensemble average.

$$\langle A \rangle = \sum_{\alpha} A_{\alpha} P_{\alpha}$$

where P_{α} : probability for microstate α

$$\langle A \rangle_t = \frac{1}{\tau} \int_0^{\tau} A(t) dt$$

More Stat Mech recap

- different ensembles \leftrightarrow different macro restrictions
- Canonical ensemble: constant (N, V, T)

if the total energy of the system is E_α for α -th state/configuration,

$$P_\alpha \sim e^{-E_\alpha/kT}$$

where k is Boltzmann constant

- So, all the microscopic states has contributions.
- Partition function $Q_N = \sum_\alpha e^{-E_\alpha/kT} \Rightarrow$ macro properties
- But Q_N is hard to obtained unless the inter-particle interaction is negligible:

$$E_\alpha = \sum_i \varepsilon_i$$

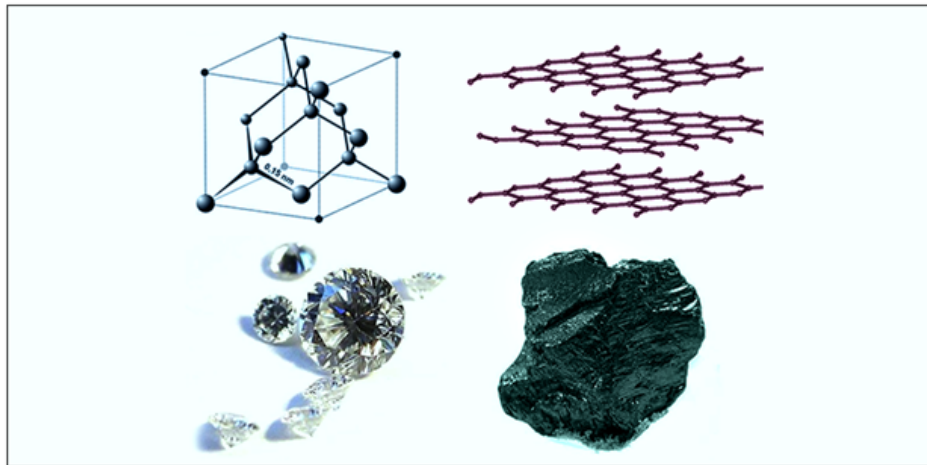
$$Q_N = \frac{1}{N!} Q_1^N$$

where $Q_1 = \sum_n e^{-\varepsilon_1(n)/kT}$ n : single particle state

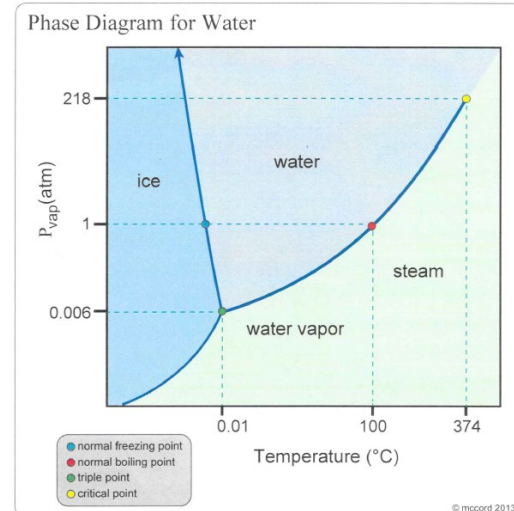
Phase & phase transition

- Phase: a physically distinctive form of a substance
e.g. solid, liquid, gas, plasma
- Phase transition: a transformation from one to another
at $T=T_c$
- Different phases for a solid carbon:

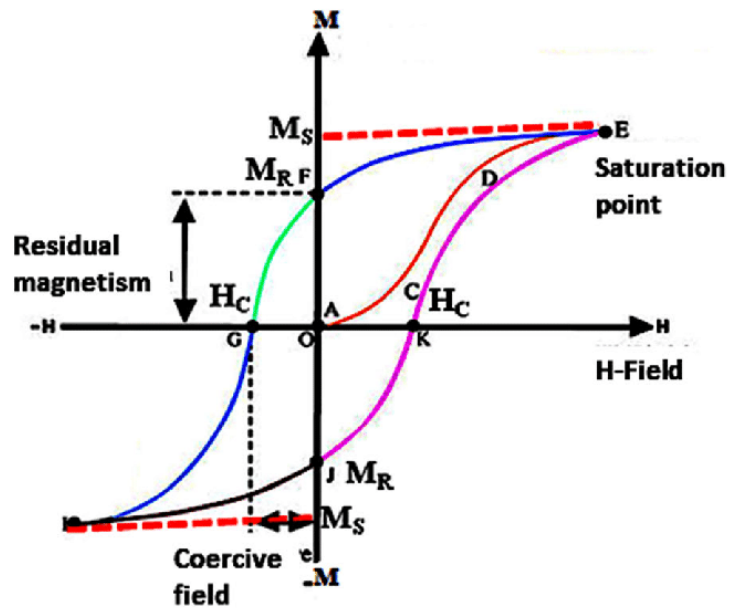
diamond &
graphite



- Magnetic ordering of matter:
paramagnetic, ferromagnetic, antiferromagnetic



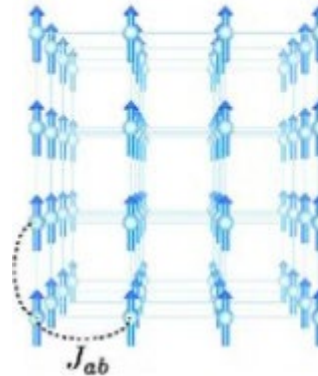
Magnetic Ordering



Ferromagnet

$$k = (000)$$

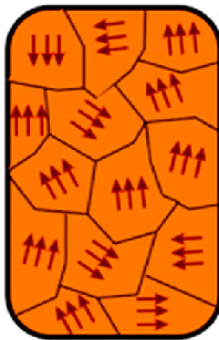
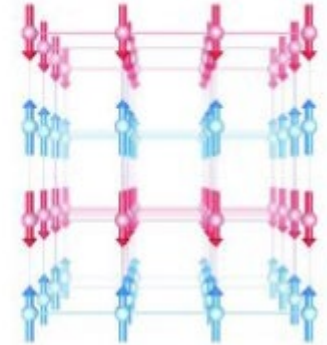
$$(J_{ab} > 0, J_c > 0)$$



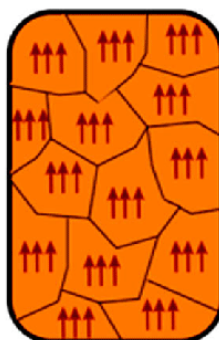
A-type antiferromagnet

$$k = (00\pi)$$

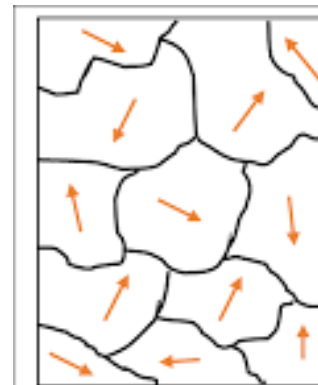
$$(J_{ab} > 0, J_c < 0)$$



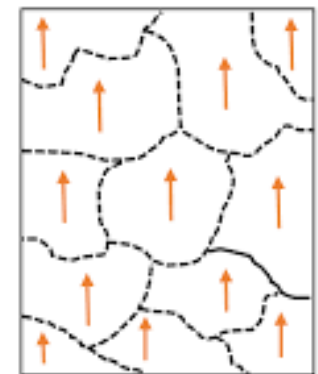
Domains
randomly
aligned



Domains
aligned with
external field



Domains randomly aligned



Domains aligned

External magnetic field

$$2^{16} = 1024$$

Ising Model

$$U = - \vec{\mu} \cdot \vec{H}$$

$$= \pm \mu H$$

An array of N magnetic dipoles (“spins”) on fixed points (lattice) in a **uniform magnetic field H** .

$$E_I\{s_i\} = - \sum_{\langle ij \rangle} J_{ij} s_i s_j - H \sum_{i=1}^N s_i$$

$S_i = 1$ or -1 (up or down); $\langle ij \rangle$ only consider the **nearest** neighbor; $J_{ij} (> 0)$ is the coupling constants.

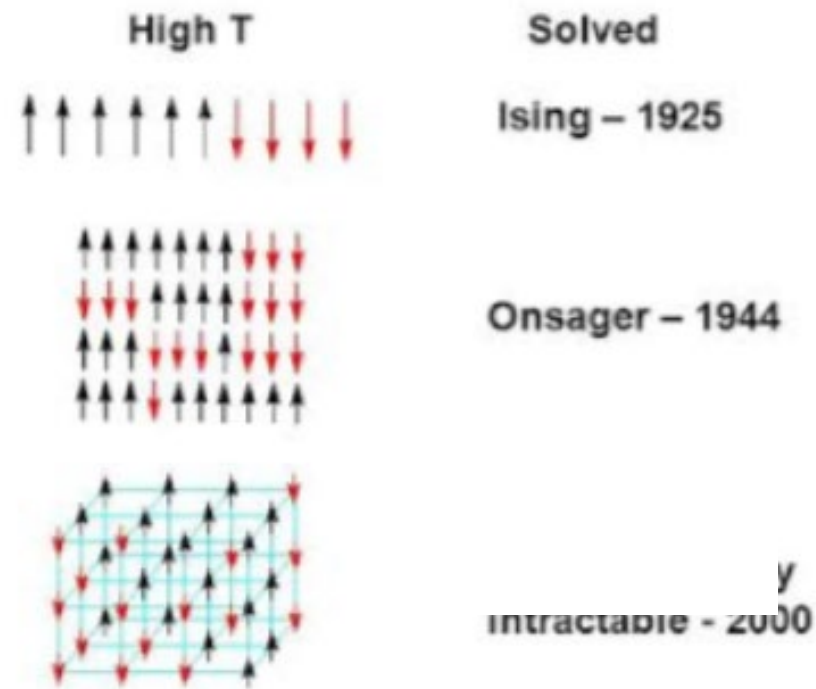
For a system of N spins ($N \rightarrow \infty$), each spin configuration is a micro-state (α).

$$\text{probability } P_\alpha \sim e^{-E_\alpha/kT}$$

A macroscopic measurement $\langle A \rangle = \sum_\alpha A_\alpha P_\alpha$

$$\text{e.g. } M = \sum_\alpha M_\alpha P_\alpha$$

But, how many α ? 2^N



Mean field theory

- Each spin (moment μ) is in a “smeared-out” (mean field) environment.

i.e. $M = \sum_i \langle S_i \rangle = N \langle S \rangle$

- In an external magnetic field ($H=B/\mu_0$): $E = -J \sum_{\langle ij \rangle} S_i S_j - \mu H \sum_i S_i$

or $E = \sum_i \{ - \underbrace{(J \sum_{j \neq i} S_j)}_{\text{effective field}} S_i - \mu H S_i \} = \sum_i \varepsilon_i$

Like an effective field $H_{eff} = \frac{J}{\mu} \sum \langle S \rangle = \frac{ZJ}{\mu} \langle S \rangle$

- Now $H + H_{eff} \rightarrow H'$. For $S_i = \pm 1$, $\varepsilon_i = \varepsilon_{\pm} = \mp \mu H'$

- $Q_1 = \sum_i e^{-\varepsilon_i/kT} = e^{\mu H'/kT} + e^{-\mu H'/kT} \Rightarrow$ probability $p_{\pm} = e^{\mp \mu H'/kT} / Q_1$

$\langle S \rangle = \sum_i S_i p_i = p_+ - p_- = \tanh(\mu H'/kT)$ recall $H' = H + \frac{ZJ}{\mu} \langle S \rangle$

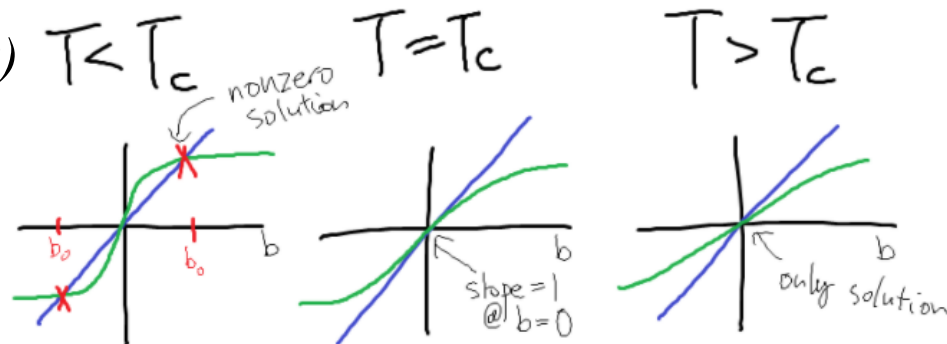
- So, we have an equation $\langle S \rangle = \tanh\left(\frac{H}{kT} + \frac{ZJ}{kT} \langle S \rangle\right)$ *no analytic solution*

- Graphical solution

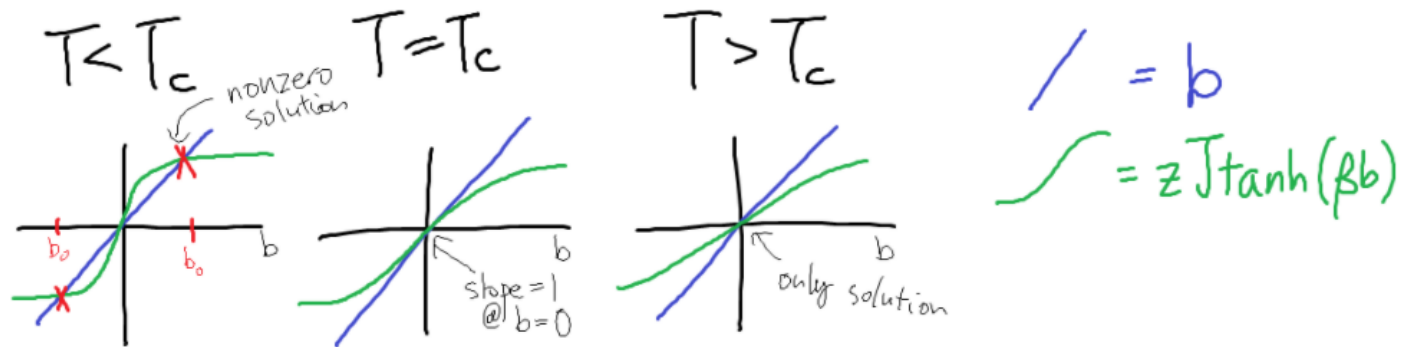
(For external $H=0$)

$\langle S \rangle = -s_0, 0, s_0$

$T_c = \frac{k}{ZJ}$



$\text{blue line} = b$
 $\text{green curve} = ZJ \tanh(\beta b)$

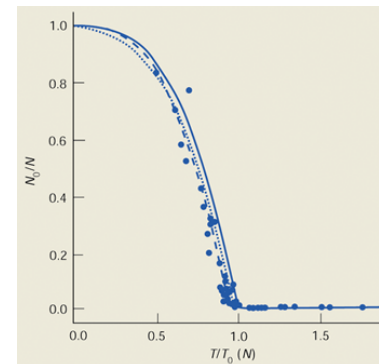
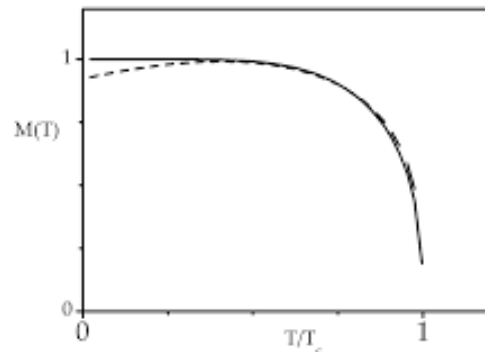


$$\langle S \rangle = -s_0, 0, s_0$$

Since $M = N \langle S \rangle$, we have

$$\begin{aligned}
 M &> 0 & \text{at } T < T_c \\
 M &= 0 & \text{at } T > T_c
 \end{aligned}$$

In general, $M \propto (T - T_c)^\beta$ β : critical exponent



Bose-Einstein
Condensation