

PHYS 5319-001: Math Methods in Physics III

Monte Carlo Simulation on Ising Model

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Ising Model

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

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

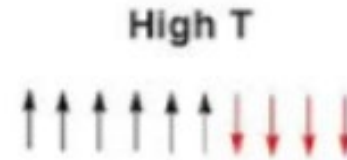
$S_i = 1$ or -1 (up or down); $\langle ij \rangle$ only consider the **nearest** neighbor; $J_{ij} (> 0)$ is the coupling constants.

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

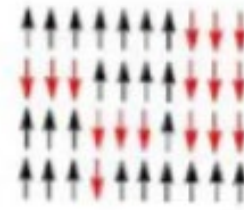
probability $P_\alpha \sim e^{-E_\alpha/kT}$

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

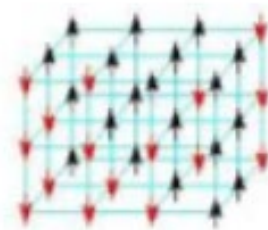
how many α ? 2^N



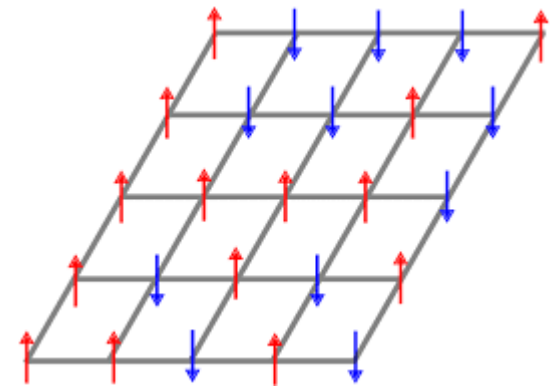
Solved
Ising – 1925



Onsager – 1944



Proven
computationally
intractable - 2000



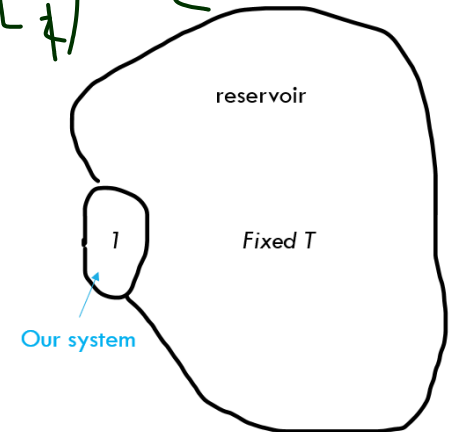
e.g. $M = \sum_\alpha M_\alpha P_\alpha$

Monte Carlo simulation of Ising model

- Here we use 2-d Ising model as an example;
- System in equilibrium with a heat reservoir;
- Canonical ensemble: $P_\alpha \sim e^{-E_\alpha/kT}$
- We *cannot* take all the micro states α (2^N);
- “random shooting” is just a uniform sampling;
- Important sampling: Metropolis algorithm:

$$(E_2 - E_1) = \Delta E$$

$$p = \frac{P_2}{P_1}$$



- initialize the spin configuration (random or uniform)
- given a temperature (T) and field H (here =0)
- choose a spin (start from the 1st one) and flip it (a new configuration), calculate the energy change E_{flip} ;

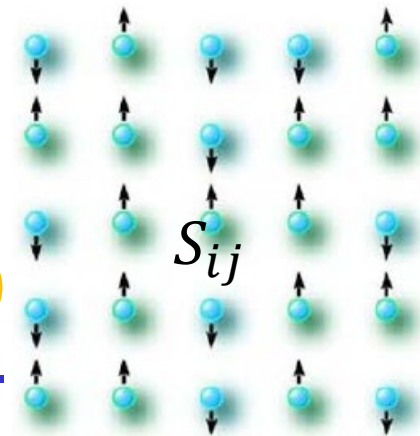
*if $E_{flip} < 0$, accept it. A new micro state α' is obtained (stored)

*if $E_{flip} > 0$, $p = e^{-E_{flip}/kT}$; and generate a random number r .

if $p > r$, accept (the flip), a new state α' is obtained

if $p < r$, reject it (don't flip)

- move to the next spin.



a 5×5 model

Project I

Due Thursday, July 15, 2021

Develop a program using Monte Carlo method to simulate the Ising model on a square lattice (2-dimension: $L \times L$) at the **no** external magnetic field case ($H=0$). Choose the lattice edge **$L=20$** . Use the periodic boundary condition. And only consider the nearest coupling/interaction.

Required parts of the project:

1. Introduction

- Briefly describe the phases (ferromagnetic and paramagnetic) and the phase transition; Microstates and its probability; Statistical average;
- Ising model: spin and its possible values; the energy of the system; how many microstates for N spins ($N = L \times L$).
- Monte Carlo method on a Ising model; Important sampling; How to calculate E_{flip} .

2. Pseudocode of '**float chart**' of your design of the Monte Carlo simulation.

3. Write **your own code** (in Matlab or python). Attach your code.

4. Calculate the magnetization $M (= \langle s \rangle)$ and the total energy $\langle E \rangle$ for 50 different temperature steps from $T=0.0$ to $T=5.0$ (or a range you can observe a phase transition). Plot them against T 's. Discuss the physics from your results. **Use the unit $J/k_B=1$** (so your T is in J/k_B and $\langle E \rangle$ is in J). Estimate the Curie temperature T_c .

The core part

at a given temperature T , and the cell size L : S_{ij} initialized

$isp(L, L)$

One Monte Carlo sweep with the periodic boundary:

```

loop i=1, L
  i1=i-1
  if(i=1) i1=L
  i2=i+1
  if(i=L) i2=1
  loop j=1, L
    j1=j-1
    if(j=1) j1=L
    j2=j+1
    if(j=L) j2=1
    isum=isp(i1,j)+isp(i2,j)+isp(i,j1)+isp(i,j2)
    eflip=2*isp(i,j)*isum
    if(eflip<0) then
      isp(i,j)=-isp(i,j)
    elseif(rand()<exp(-eflip/T)) then
      isp(i,j)= -isp(i,j)
    endif
  end loop j
end loop i
  
```

column index

left neighbor

right neighbor

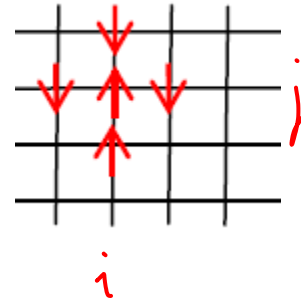
row index

up neighbor

down neighbor

flip

flip



$$E_{\alpha} = \sum_{\langle n.n. \rangle} J s_{ij} s_{i'j'}$$

$$\Delta E = E_1 - E_2 = 2J s_{ij} \sum_{\langle n.n. \rangle} s_{i'j'}$$

c eflip is the flip energy

function/subroutine. Let's call it **sweep**

More about the project-1

- For each call of function sweep, pass in: $\text{isp}(L,L)$ array, T , and L
pass out: $\text{isp}(L,L)$ array $\{\{S_{i,j}\}\}$
- At a new T , since $\text{isp}()$ is randomly initialized, you need at least run 500 sweeps to reach the equilibrium state.
- Then, start the simulation for that specific T for N sweeps
at the end of each sweep (state α), calculate

$$M_{\alpha} = \sum_{ij} \langle S_{ij} \rangle$$

$$E_{\alpha} = -J \sum_{\langle ij, i' j' \rangle} S_{ij} S_{i' j'}$$

at the end of this T , average M and E over N configurations (micro states).

- Repeat this for all T values
- Plot $M(T)$ and $E(T)$

Have fun!