

Computer simulation in physics

Interacting spins in a heat bath

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1 Motivation

When I leaned to the quantum mechanics exam, I made a small detour at dawn of the internet and I saw a visualisation about the Ising spin model. This visualisation was the key to understand this problem. Because of this I decided to try to simulate this system.

2 Abstract

The master equation for two ferromagnetically coupled Ising spins is considered. The system is assumed to be in contact with a heat bath at temperature T . Accordingly, the transition rates in master-equation are chosen so that the system relaxes to equilibrium at temperature T . The solution of the master equation is derived and the relaxation of the magnetization of the system is obtained.

Step of the simulation:

- We randomly select a spin.
- Let's see how much we change the energy of the system if we rotate it.
- If $\Delta < 0$, we rotate the spin and go to point (1).
- If $\Delta = 0$ then we take a random number P from the interval $[0, 1]$ and if $P < 1/2$, we rotate the spin and go to point (1). If $P > 1/2$, we go to point (1) without rotation
- If $\Delta > 0$, we take a random number P from the interval $[0, 1]$, and if $P < e^{(-\beta\Delta E)}$, we rotate the spin, otherwise we go to point (1).

Spins interact ferromagnetically with their neighbors, so the energy of a state is as follows:

$$E(s_1, s_2, \dots, s_N) = J \sum_{i=1}^{N-1} s_i s_{i+1}, \quad J > 0. \quad (2.1)$$

Spins interact with a T-temperature environment and, as a result, can flip from one state to another. Choose a shape for the spin-flip rate that satisfies the principle of detailed balance. This will be the case, for example, if the i-th spin rotation rate in the following (1 / s unit):

$$w(s_1, \dots, s_{i-1}, s_i, s_{i+1}, \dots, s_N) = \begin{cases} 1 & ha \quad \Delta E < 0 \\ 1/2 & ha \quad \Delta E = 0 \\ e^{(-\beta\Delta E)} & ha \quad \Delta E > 0 \end{cases} \quad (2.2)$$

where as easy to see:

$$\Delta E = 2J s_i (s_{i-1} + s_{i+1}). \quad (2.3)$$

I am trying to determine $\langle m \rangle$ and the $\langle m^2 \rangle$ averages with some βJ values at appropriate temperatures.

In the simulation we have four different N and take 15pc βJ number randomly, where $J = 1$.

3 Introduction and theoretical background

For the understand of the theoretical background the system consists of two Ising spins, s_1 and s_2 , the spins can take two values $s_i = \pm 1$. The ferromagnetic interaction between the two spins described by:

$$E(s_1, s_2) = -J s_1 s_2, \quad (3.1)$$

where J is a positive constant. The spins are in contact with a heat bath of temperature T and after a long time the spins will be in equilibrium a T , which means that the probability of a state (s_1, s_2) is given by:

$$P^e(s_1, s_2) = \frac{1}{Z} e^{-\beta E(s_1, s_2)} = \frac{1}{Z} e^{\beta J s_1 s_2}, \quad (3.2)$$

where $\beta = \frac{1}{k_B T}$ and Z is the partition function obtained from the condition:

$$\sum_{s_1=\pm 1} \sum_{s_2=\pm 1} P^{(e)}(s_1, s_2) = \frac{1}{Z} \sum_{s_1=\pm 1} \sum_{s_2=\pm 1} e^{\beta J s_1 s_2} = 1. \quad (3.3)$$

If we introducing $K = \beta J$,

$$Z = 2(e^{2K} + e^{-2K}) \quad (3.4)$$

and we put this in 3.2. equation, we cab get the equilibrium distribution:

$$P^{(e)}(s_1, s_2) = \frac{e^{K s_1 s_2}}{2(e^{2K} + e^{-2K})} \quad (3.5)$$

We got two high-energy states $E(\downarrow\uparrow) = E(\uparrow\downarrow) = J$ and two low-energy $E(\uparrow\uparrow) = E(\downarrow\downarrow) = -J$, and the corresponding equilibrium probabilities are as follows

$$P^{(e)}(\uparrow\uparrow) = P^{(e)}(\downarrow\downarrow) = \frac{e^K}{Z}, \quad (3.6)$$

$$P^{(e)}(\uparrow\downarrow) = P^{(e)}(\downarrow\uparrow) = \frac{e^{-K}}{Z} \quad (3.7)$$

For the introduce dynamics we have to use the master-equation for the time-dependent. This one is the nonequilibrium distribution,

$$\frac{\partial P(s_1, s_2; t)}{\partial t} = -[w_1(s_1, s_2) + w_2(s_1, s_2)]P(s_1, s_2; t) + \quad (3.8)$$

$$+w_1(-s_1, s_2)P(-s_1, s_2; t) + w_2(s_1, -s_2)P(s_1, -s_2; t), \quad (3.9)$$

where the w the rate of the flips. But we need a system which relaxes to equilibrium. Since the detailed balance should be satisfied in equilibrium, we have the following conditions for the flip rates:

$$w_1(s_1, s_2)P^{(e)}(s_1, s_2) = w_1(-s_1, s_2)P^{(e)}(-s_1, s_2) \quad (3.10)$$

$$w_2(s_1, s_2)P^{(e)}(s_1, s_2) = w_2(s_1, -s_2)P^{(e)}(s_1, -s_2) \quad (3.11)$$

2

If we use the 3.5. equation we got:

$$w_1(\uparrow\uparrow) = w_2(\uparrow\uparrow) = w_1(\downarrow\downarrow) = w_2(\downarrow\downarrow) = e^{-2K} \quad (3.12)$$

$$w_1(\uparrow\downarrow) = w_2(\uparrow\downarrow) = w_1(\downarrow\uparrow) = w_2(\downarrow\uparrow) = 1 \quad (3.13)$$

The above flip rates are frequently used. They correspond to the choice of rates of $w = 1$ if the flip decreases the energy while $w = e^{-\beta\delta E}$ if the flip increases the energy ($\delta E > 0$).

If we use the 3.12 and 3.13. equation and write the master equation in a matrix form,

$$\partial \vec{P}(t) = \mathbf{A} \vec{P}(t), \quad (3.14)$$

where \mathbf{A} is called evolution matrix,

$$\mathbf{A} = \begin{bmatrix} -2e^{-2K} & 1 & 1 & 0 \\ e^{-2K} & -2 & 0 & e^{-2K} \\ e^{-2K} & 0 & -2 & e^{-2K} \\ 0 & 1 & 1 & -2e^{-2K} \end{bmatrix} \quad (3.15)$$

The equilibrium distribution is a stationary solution of the master equation which means that the vector

$$\vec{P}^{(e)} = \frac{1}{2(e^K + e^{-K})} \cdot \begin{bmatrix} e^K \\ e^{-K} \\ e^{-K} \\ e^K \end{bmatrix} \quad (3.16)$$

is an eigenvector of the matrix \mathbf{A} with eigenvalue $\lambda_1 = 0$. This can be easily verified by just calculating $\mathbf{A}\vec{P}^{(e)}$.

$$\vec{P}^i(t) = a_i e^{\lambda_i t} \vec{P}_i \quad (3.17)$$

where $\vec{P}^{(i)}(0) = a_i \vec{P}^{(i)}$. All the eigenvectors of the matrix \mathbf{A} are symmetric. The four algebraic equations obtained from the components of the eigenvalue equation

$$\mathbf{A} \vec{P}^{(i)} = \lambda_i \vec{P}^{(i)} \quad (3.18)$$

are not independent. They yield only two equations

$$-2e^{-2K} \cdot a + 2b = \lambda_i \cdot a \quad (3.19)$$

$$2^{-2K} \cdot a - 2b = \lambda_i \cdot b, \quad (3.20)$$

and thus,

$$\lambda_1 = 0, \quad \vec{P}^{(1)} = \vec{P}^{(e)} \quad (3.21)$$

$$\lambda_2 = -2(1 + e^{-2K}), \quad \vec{P}^{(2)} = \begin{bmatrix} 1 \\ -1 \\ -1 \\ 1 \end{bmatrix} \quad (3.22)$$

$$\lambda_3 = -2e^{(-2K)}, \quad \vec{P}^{(3)} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix} \quad (3.23)$$

$$\lambda_4 = -2, \quad \vec{P}^{(4)} = \begin{bmatrix} 0 \\ 1 \\ -1 \\ 0 \end{bmatrix} \quad (3.24)$$

(3.25)

The time evolution of the average of a physical quantity $\langle Q(s_1, s_2) \rangle$ is obtained by averaging over the time-dependent distribution $P(s_1, s_2; t)$

$$Q(t) = \langle Q \rangle_t = \sum_{s_1=\pm 1} \sum_{s_2=\pm 1} Q(s_1 + s_2) P(s_1, s_2; t). \quad (3.26)$$

Since we would like to calculate the time-evolution of the magnetization of the system, $Q = s_1 + s_2$ in our case, and we have

$$m(t) = \sum_{s_1=\pm 1} \sum_{s_2=\pm 1} (s_1 + s_2) P(s_1, s_2; t) \quad (3.27)$$

Collecting the components, we have

$$\vec{P}(t) = \begin{bmatrix} \frac{e^K}{Z} + e^{-2(1+e^{-2K})t} \frac{e^K}{Z} + e^{-2e^{-2K}t} \frac{1}{2} \\ \frac{e^{-K}}{Z} - e^{-2(1+e^{-2K})t} \frac{e^K}{Z} \\ \frac{e^{-K}}{Z} - e^{-2(1+e^{-2K})t} \frac{e^K}{Z} \\ \frac{e^K}{Z} + e^{-2(1+e^{-2K})t} \frac{e^K}{Z} - e^{-2e^{-2K}t} \frac{1}{2} \end{bmatrix} \quad (3.28)$$

We have now all $P(s_1, s_2, t)$ and can evaluate $m(t)$ as given by 3.27. equation. We can notice that $s_1 + s_2 = 0$ for the $\downarrow\uparrow$ and $\uparrow\downarrow$ states, while $s_1 + s_2 = 2$ for the $\uparrow\uparrow$ and $s_1 + s_2 = -2$ for the $\downarrow\downarrow$ states. Thus the sum reduces to the following expression

$$m(t) = 2[P(\uparrow\uparrow, t) - P(\downarrow\downarrow, t)]. \quad (3.29)$$

Using now the $\vec{P}(t)$ components from 3.28 matrix, we find

$$m(t) = 2e^{-2e^{-2K}t} \quad (3.30)$$

Thus the magnetization of the system relaxes exponentially with a relaxation time given as the inverse of one of the eigenvalues of the dynamical matrix

$$\tau_{relax} = \frac{1}{2}e^{2K} = \frac{1}{2}e^{\frac{2J}{k_B T}} \quad (3.31)$$

4 Emphasize my contribution

4.a $N = 2$ system

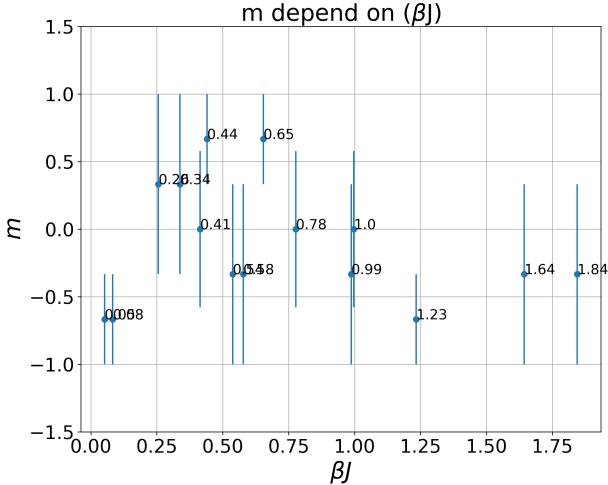


Figure 4.a.1:

Final state magnetization m depend on βJ , start with random value spins.

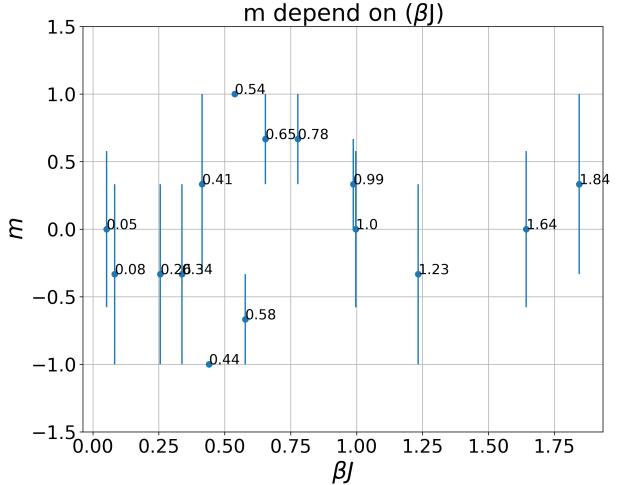


Figure 4.a.2:

Final state magnetization m depend on βJ , start with arranged value spins.

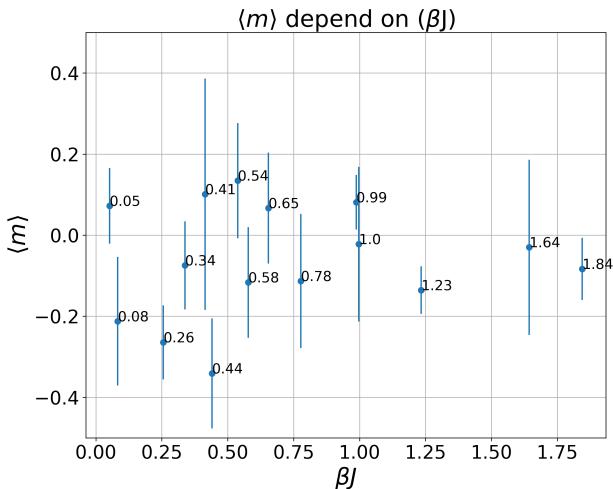


Figure 4.a.3:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with random value spins.

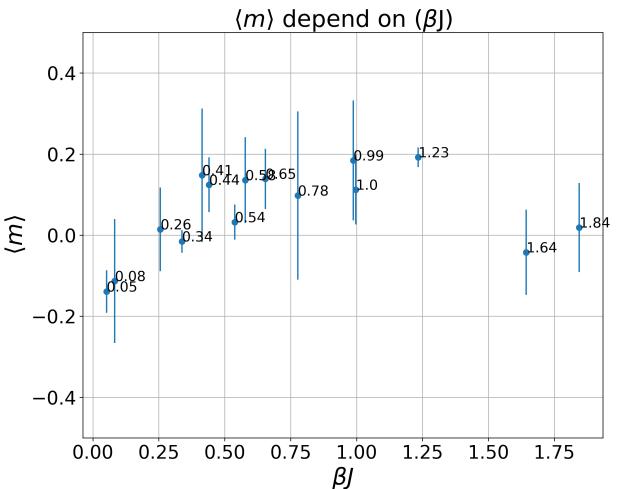


Figure 4.a.4:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with arranged value spins.

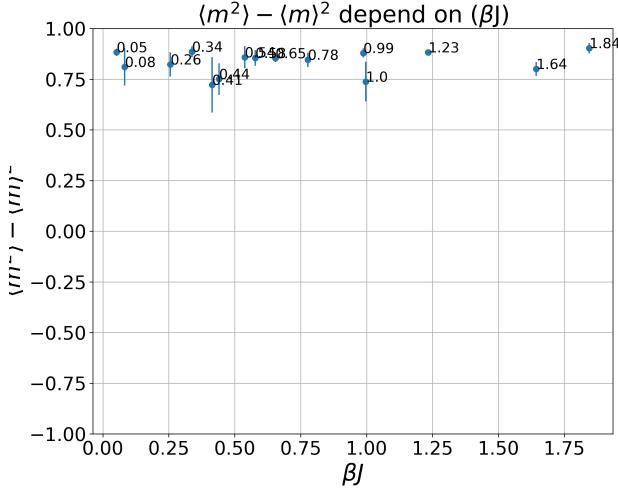


Figure 4.a.5:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with random value spins.

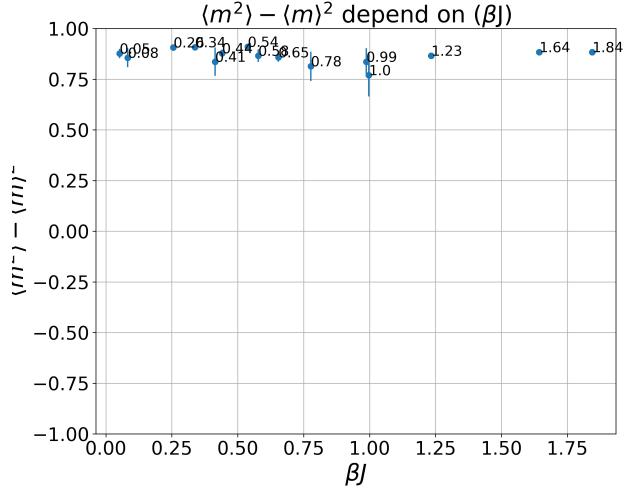


Figure 4.a.6:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with arranged value spins.

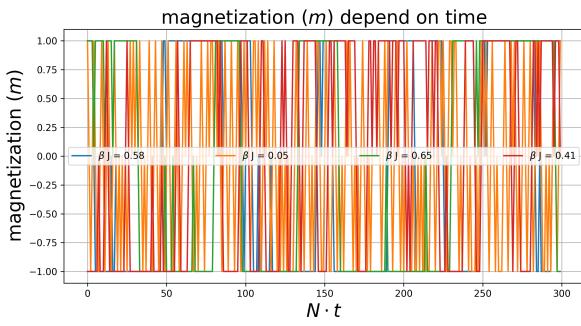


Figure 4.a.7:

The magnetization depend on t , start with random value spins.

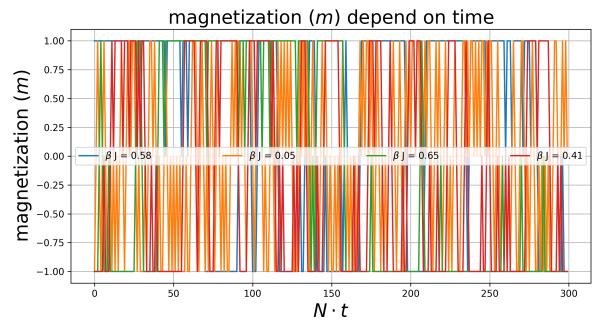


Figure 4.a.8:

The magnetization depend on t , start with arranged value spins.

4.b $N = 10$ system

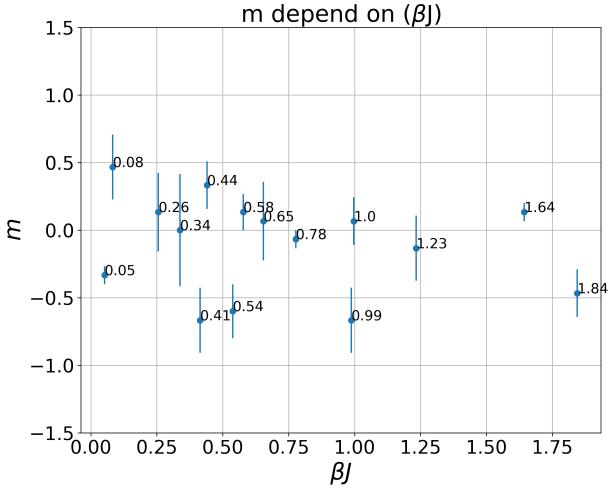


Figure 4.b.1:

Final state magnetization m depend on βJ , startFinal state magnetization m depend on βJ , start with random value spins.

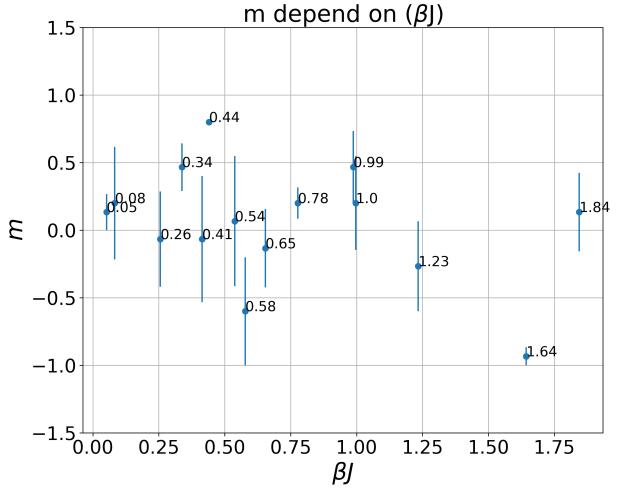


Figure 4.b.2:

Final state magnetization m depend on βJ , start with arranged value spins.

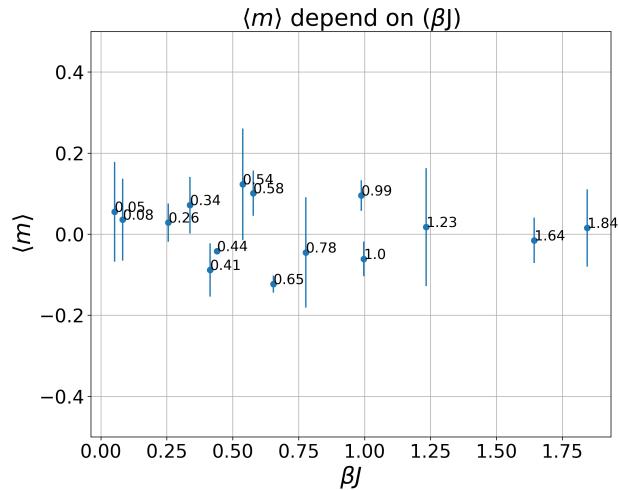


Figure 4.b.3:

Mean of magnetization $\langle m \rangle$ depend on βJ , start Mean of magnetization $\langle m \rangle$ depend on βJ , start with random value spins.

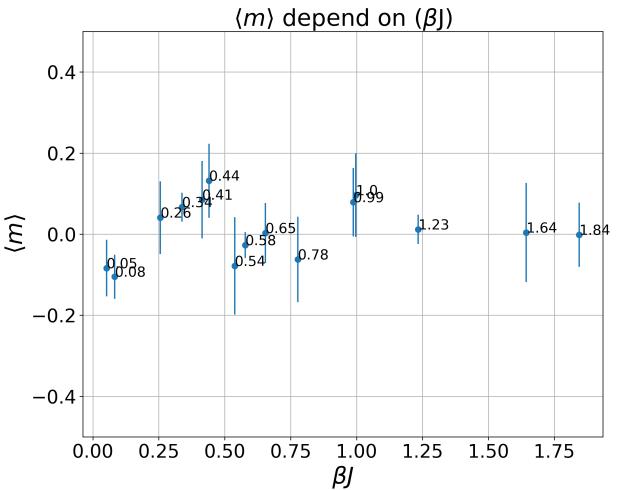


Figure 4.b.4:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with arranged value spins.

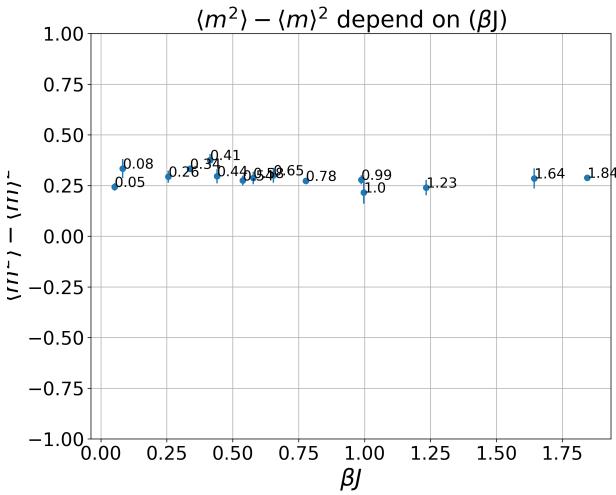


Figure 4.b.5:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with random value spins.

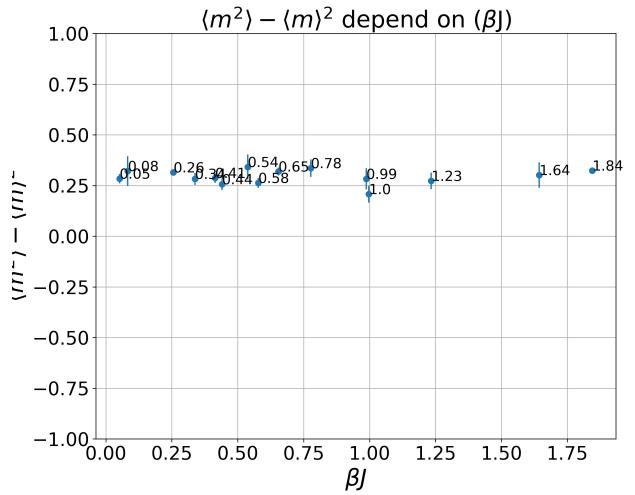


Figure 4.b.6:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with arranged value spins.

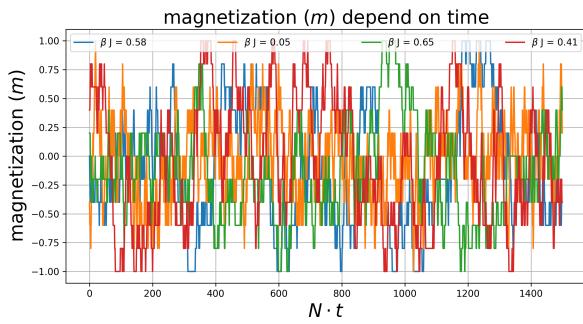


Figure 4.b.7:

The magnetization depend on t , start with random value spins.

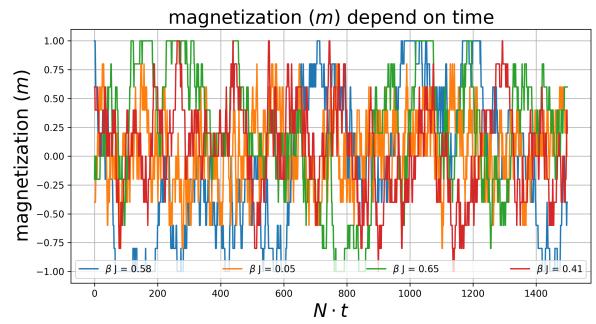


Figure 4.b.8:

The magnetization depend on t , start with arranged value spins.

4.c $N = 20$ system

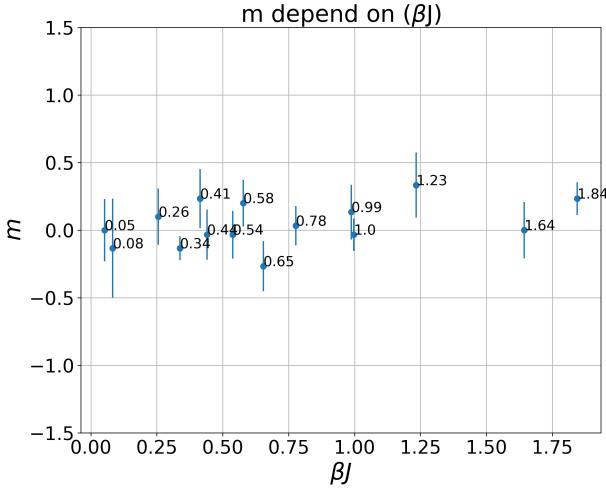


Figure 4.c.1:

Final state magnetization m depend on βJ , start with random spins.

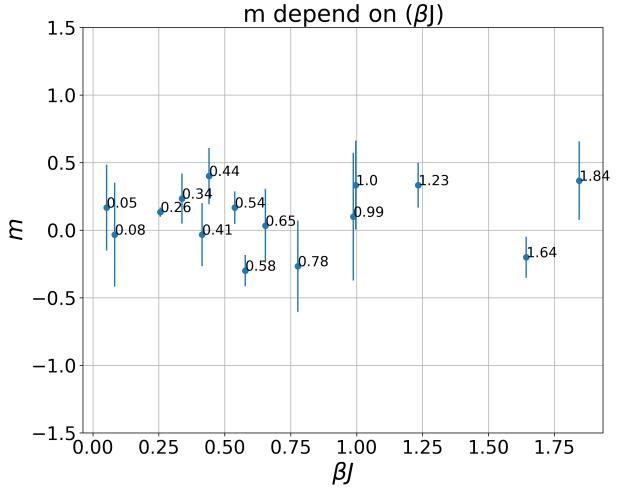


Figure 4.c.2:

Final state magnetization m depend on βJ , start with arranged value spins.

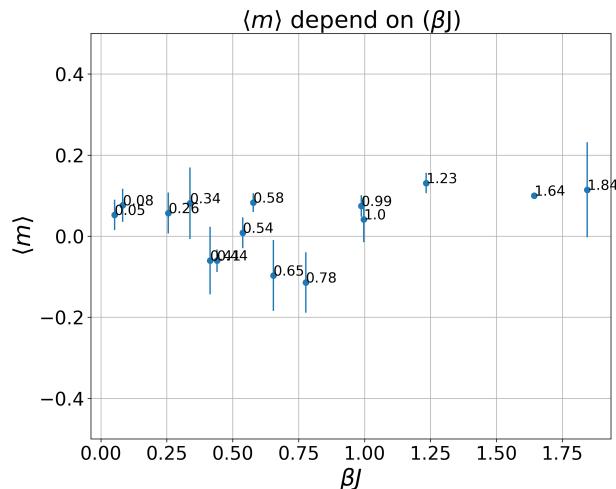


Figure 4.c.3:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with random value spins.

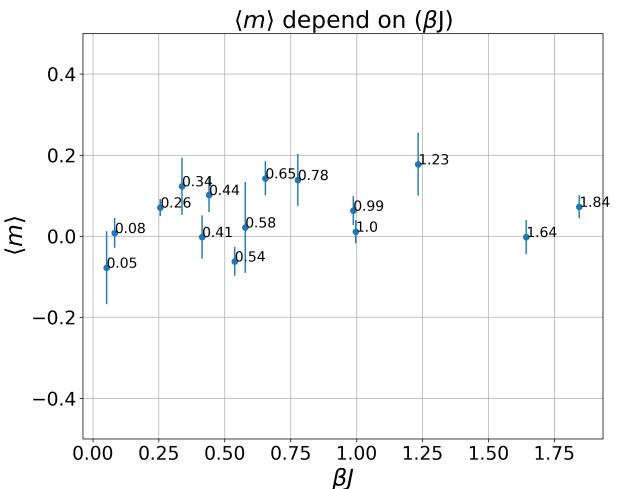


Figure 4.c.4:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with arranged value spins.

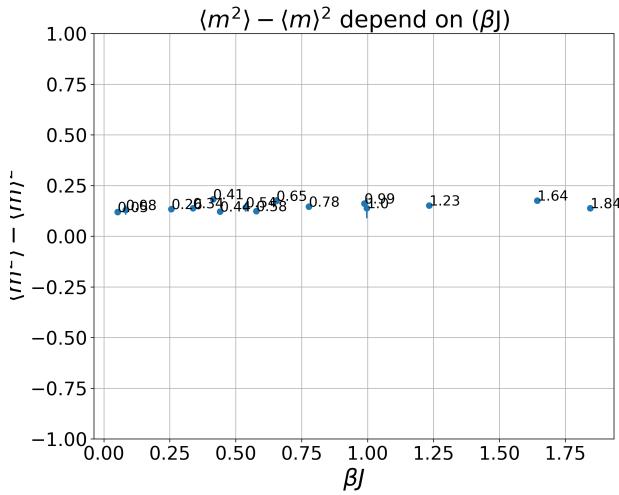


Figure 4.c.5:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with random value spins.

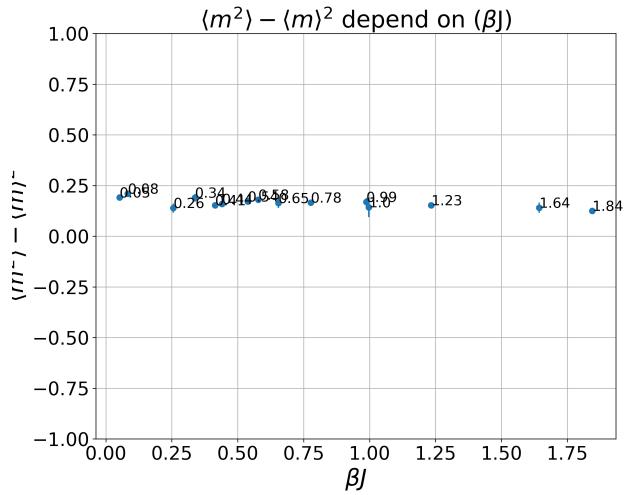


Figure 4.c.6:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with arranged value spins.

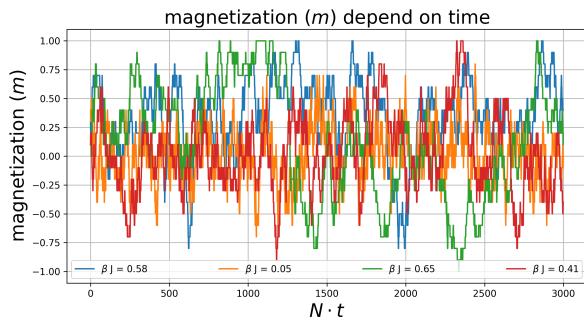


Figure 4.c.7:

The magnetization depend on t , start with random value spins.

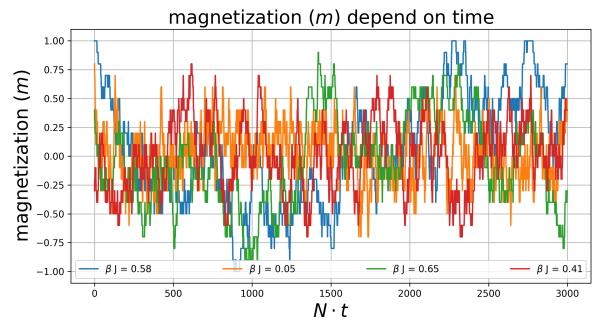


Figure 4.c.8:

The magnetization depend on t , start with arranged value spins.

4.d $N = 50$ system

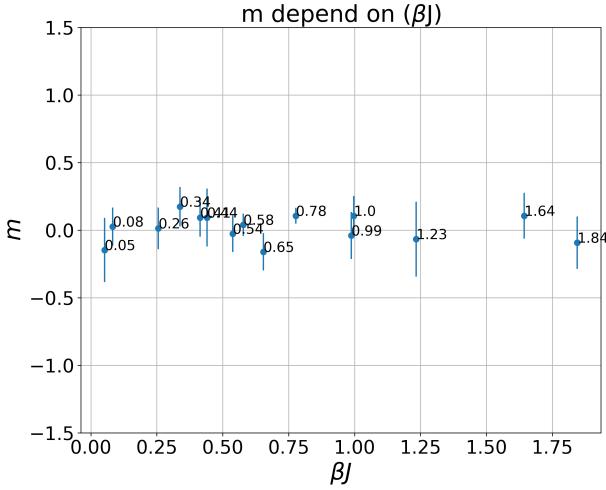


Figure 4.d.1:
Final state magnetization m depend on βJ , start
with random value spins.

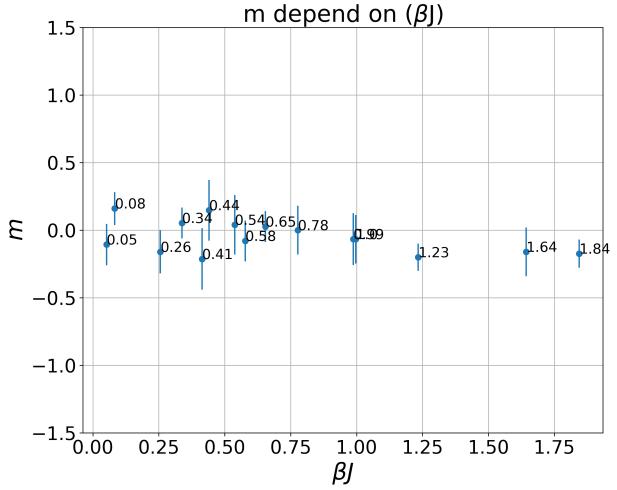


Figure 4.d.2:
Final state magnetization m depend on βJ , start
with arranged value spins.

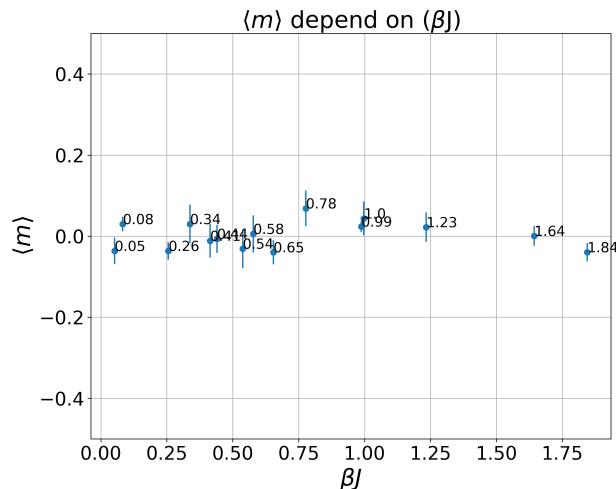


Figure 4.d.3:
Mean of magnetization $\langle m \rangle$ depend on βJ , start
with random value spins.

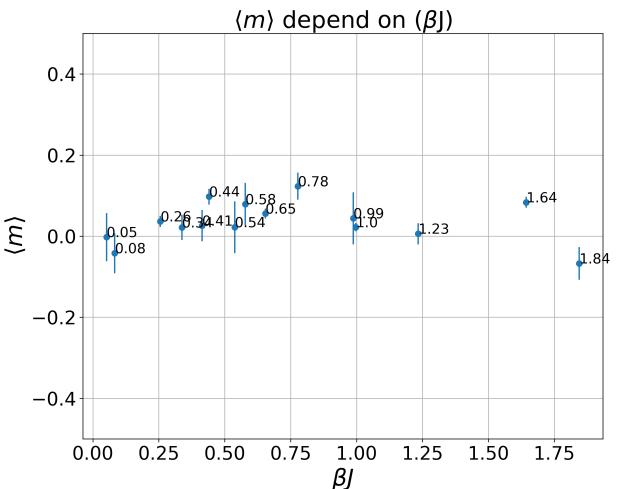


Figure 4.d.4:
Mean of magnetization $\langle m \rangle$ depend on βJ , start
with arranged value spins.

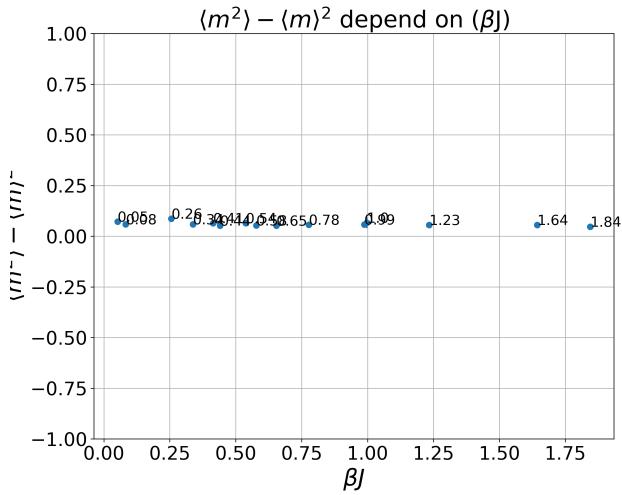


Figure 4.d.5:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with random value spins.

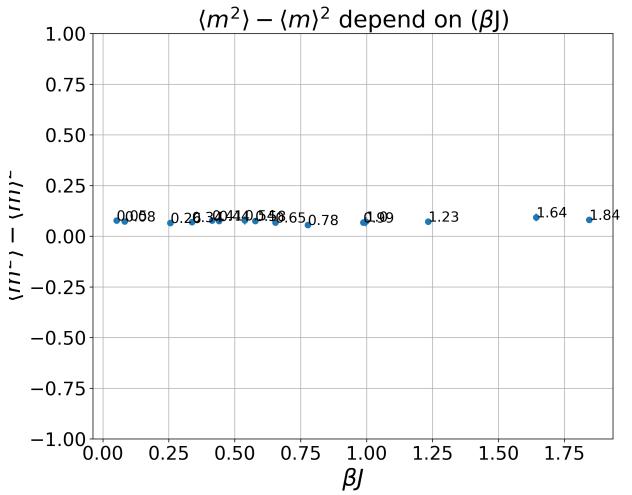


Figure 4.d.6:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with arranged value spins.

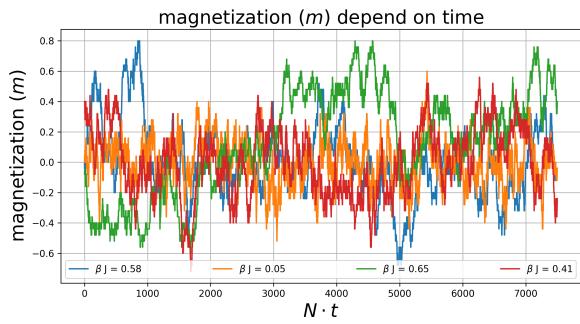


Figure 4.d.7:

The magnetization depend on t , start with random value spins.

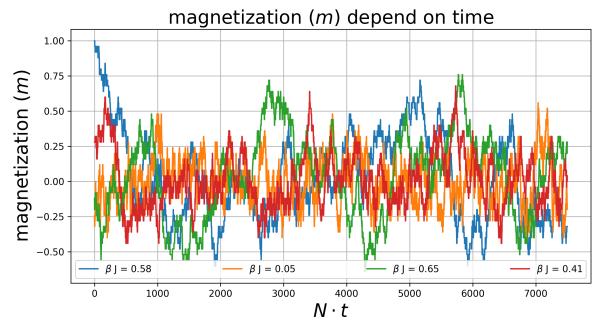


Figure 4.d.8:

The magnetization depend on t , start with arranged value spins.

4.e $N = 350$ system

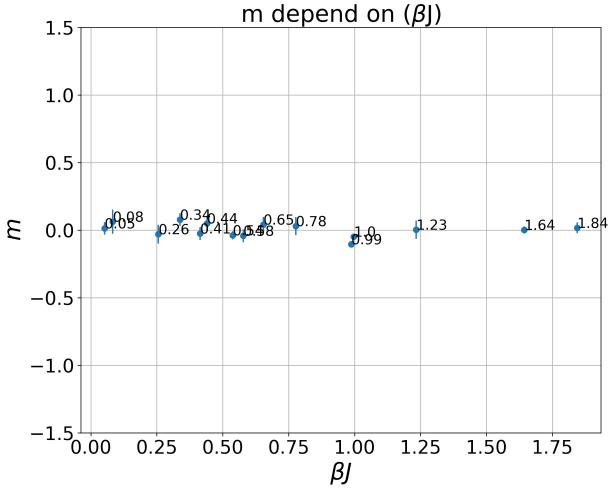


Figure 4.e.1:

Final state magnetization m depend on βJ , startFinal state magnetization m depend on βJ , start with random value spins.

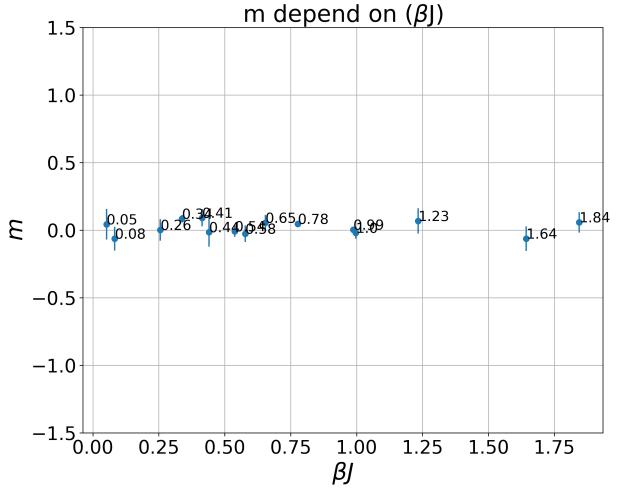


Figure 4.e.2:

Final state magnetization m depend on βJ , start with arranged value spins.

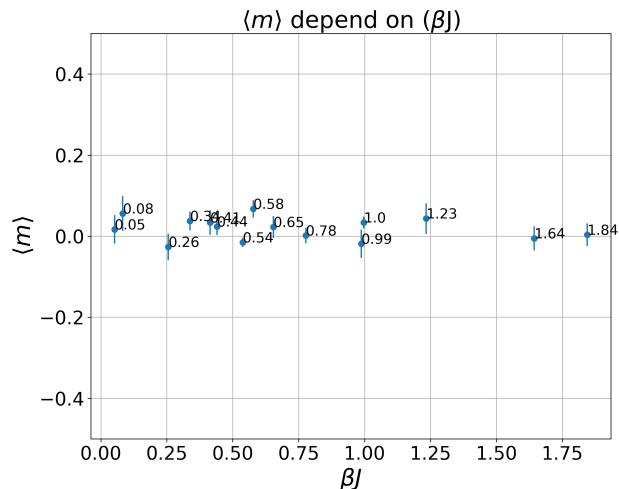


Figure 4.e.3:

Mean of magnetization $\langle m \rangle$ depend on βJ , start Mean of magnetization $\langle m \rangle$ depend on βJ , start with random value spins.

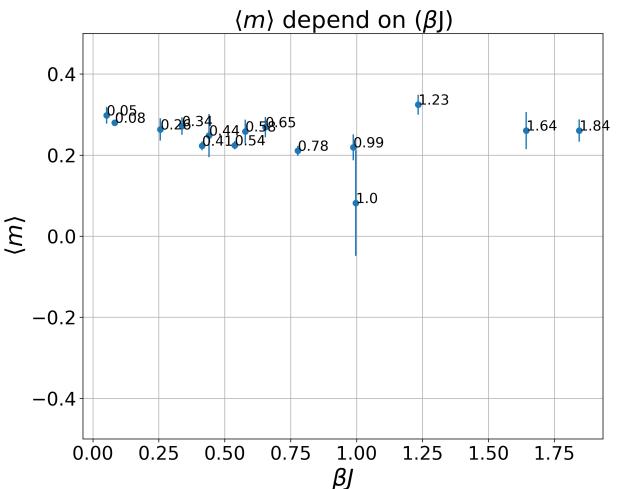


Figure 4.e.4:

Mean of magnetization $\langle m \rangle$ depend on βJ , start with arranged value spins.

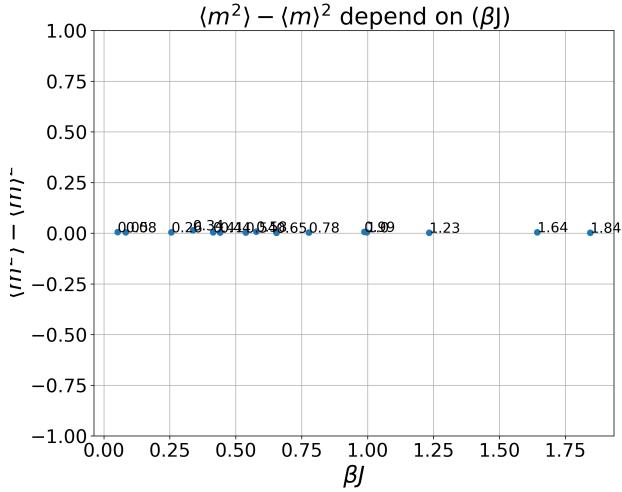


Figure 4.e.5:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with random value spins.

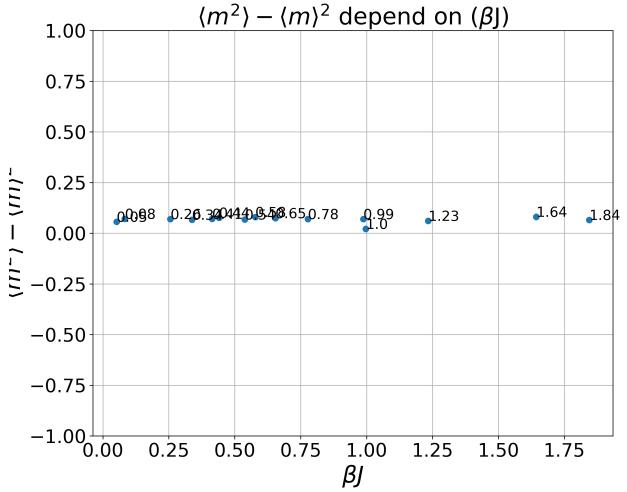


Figure 4.e.6:

The standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$ depend on βJ , start with arranged value spins.

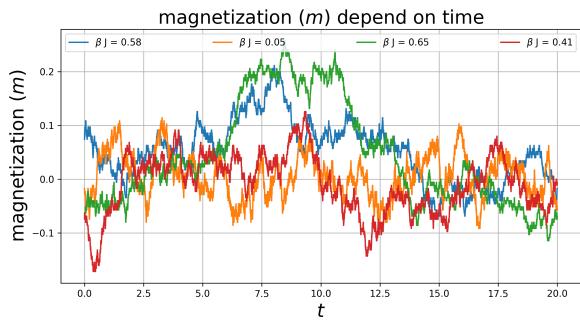


Figure 4.e.7:

The magnetization depend on t , start with random value spins.

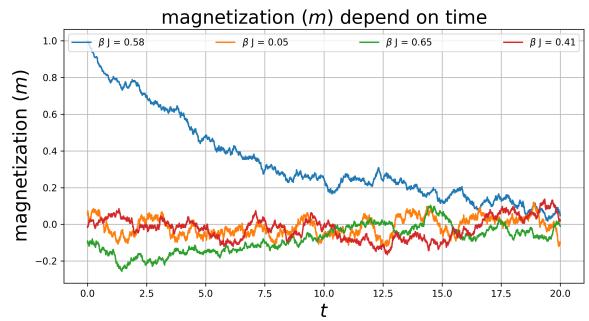


Figure 4.e.8:

The magnetization depend on t , start with arranged value spins.

5 Discussion

I ran the simulation with every βJ value four times ($t = 150$) to could calculate the average of results. I ran the simulation with random spins and with arranged spins as well to see what the difference between the two type of simulation. I examined and depicted the actual magnetization (m), mean of the magnetization $\langle m \rangle$ and the standard deviation of the mean of the magnetization $\langle m^2 \rangle - \langle m \rangle^2$.

I depicted the magnetization depend on time and we can see on every image that the magnetization (m) is fluctuates around the $m = 0$. We can see a linear relationship between m value and βJ , the higher βJ belongs to the higher protrusion. We can see from the simulation that belongs to bigger βJ the standard deviation.

During the increase the N , the final state magnetization is more closer to zero, end the error is also smaller, I do not see significant difference between the two type of starts. We can see the same result of the $\langle m \rangle$.

We can see significant difference between the average of the $\langle m^2 \rangle - \langle m \rangle^2$ if we examine it with different N . If we increase the N the value of the $\langle m^2 \rangle - \langle m \rangle^2$ is more closer to zero.

As we expected we could approach the theoretical relaxation if we increase the N . If we ran the command to $N = 350$ and $t = 20$, the magnetization depend on βJ is almost zero for every βJ as the theoretical figure show.

So if we have a macroscopic material where the $N = C \cdot 6,022 \cdot 10^{23}$ we can use the theoretical results. If we run the simulation with the random spins we got more closer results to the theoretical.

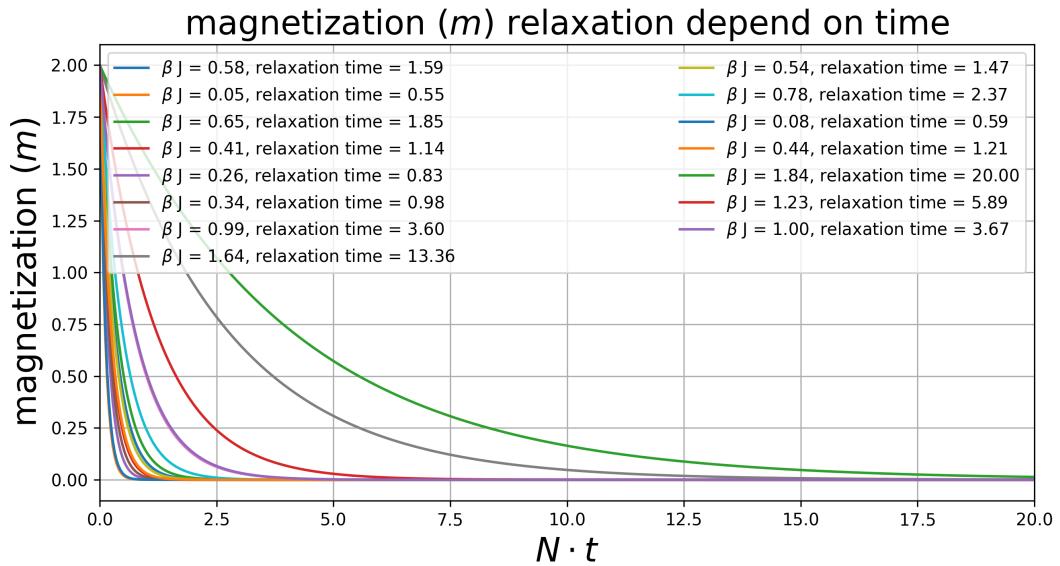


Figure 5..1:
The theoretical relaxation of magnetization(calculated by: [3.30.eq](#), [3.31.eq](#))