

Mandatory Assignment 2

Fys4130 - Statistical Mechanics

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Exercise 1

a)

For our system of L spins on a 1D chain with periodic boundary conditions we have the following Hamiltonian

$$H = -J \sum_{i=0}^{L-1} \delta_{\sigma_i, \sigma_{i+1}}$$

where each spin, σ , can take the values $\{0, 1, 2\}$.

As the Hamiltonian is known, the partition function is given by

$$\begin{aligned} Z &= \sum_{\{\sigma\}} e^{-\beta H} \\ &= \sum_{\{\sigma\}} e^{\beta J \sum_{i=0}^{L-1} \delta_{\sigma_i, \sigma_{i+1}}} \\ Z &= \sum_{\{\sigma\}} \prod_{i=0}^{L-1} e^{\beta J \delta_{\sigma_i, \sigma_{i+1}}} \end{aligned}$$

where $\{\sigma\}$ denotes all possible spin configurations which can take place in the system. This is equivalent to stating

$$\sum_{\{\sigma\}} = \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{L-1}}$$

Note that for each i in the product there are nine different combinations of spins, three for each. These combinations can be written as a matrix, and in turn, the entire exponential factor can be written as a so-called *Transfer Matrix*.

We have

$$T = e^{\beta J \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}} = \begin{bmatrix} e^{\beta J} & 1 & 1 \\ 1 & e^{\beta J} & 1 \\ 1 & 1 & e^{\beta J} \end{bmatrix}$$

Let then $T(\sigma_i, \sigma_j)$ indicate element (σ_i, σ_j) of the matrix.

Example: $\sigma_i = 1, \sigma_j = 2$ gives $T(\sigma_i, \sigma_j) = T_{1,2} = 1$ where the indexing starts at zero.

Note that the transfer matrix is constant throughout the entire system as the Hamiltonian is constant. By diagonalizing the transfer matrix (wolfram alpha was used) the following decomposition is obtained

$$\begin{aligned} T &= V D V^{-1} \\ &= \begin{bmatrix} -1 & -1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} e^{\beta J} - 1 & 0 & 0 \\ 0 & e^{\beta J} - 1 & 0 \\ 0 & 0 & e^{\beta J} + 2 \end{bmatrix} \begin{bmatrix} -1/3 & -1/3 & 2/3 \\ -1/3 & 2/3 & -1/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \\ &= \frac{1}{3} \begin{bmatrix} -1 & -1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} e^{\beta J} - 1 & 0 & 0 \\ 0 & e^{\beta J} - 1 & 0 \\ 0 & 0 & e^{\beta J} + 2 \end{bmatrix} \begin{bmatrix} -1 & -1 & 2 \\ -1 & 2 & -1 \\ 1 & 1 & 1 \end{bmatrix} \end{aligned}$$

We may now rewrite the partition function as a series of sums over the product of transfer matrices.

$$\begin{aligned} Z &= \sum_{\{\sigma\}} \prod_{i=0}^{L-1} T(\sigma_i, \sigma_{i+1}) \\ &= \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{L-1}} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \dots T(\sigma_{L-1}, \sigma_0) \end{aligned}$$

Where the last matrix element is a consequence of the periodic boundary conditions.

From linear algebra it is known that an element in a matrix product can be written as

$$(AB)_{i,j} = \sum_k A_{i,k} B_{k,j}$$

Hence the partition function is given by

$$\begin{aligned} Z &= \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{L-2}} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \cdots T(\sigma_{L-3}, \sigma_{L-2}) \underbrace{\sum_{\sigma_{L-1}} T(\sigma_{L-2}, \sigma_{L-1}) T(\sigma_{L-1}, \sigma_0)}_{T^2(\sigma_{L-2}, \sigma_0)} \\ &= \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{L-3}} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \cdots T(\sigma_{L-4}, \sigma_{L-3}) \underbrace{\sum_{\sigma_{L-2}} T(\sigma_{L-3}, \sigma_{L-2}) T^2(\sigma_{L-2}, \sigma_0)}_{T^3(\sigma_{L-3}, \sigma_0)} \\ &\vdots \\ Z &= \sum_{\sigma_0} T^L(\sigma_0, \sigma_0) \end{aligned}$$

This final expression is the sum over the diagonal elements of the matrix T^L , also known as its trace. Thus we have

$$Z = \text{Tr}(T^L)$$

Since T is a diagonalizable matrix, $T^L = V D^L V^{-1}$. Since the trace operation is invariant under cyclic permutation, we have that

$$\begin{aligned} Z &= \text{Tr}(T^L) = \text{Tr}(V D^L V^{-1}) = \text{Tr}(V^{-1} V D^L) = \text{Tr}(D^L) \\ &= \text{Tr} \left(\begin{bmatrix} (e^{\beta J} - 1)^L & 0 & 0 \\ 0 & (e^{\beta J} - 1)^L & 0 \\ 0 & 0 & (e^{\beta J} + 2)^L \end{bmatrix} \right) \\ Z &= 2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L \end{aligned}$$

With an expression for the partition function we can calculate the internal

energy of the system.

$$\begin{aligned}
U &= -\frac{\partial \ln Z}{\partial \beta} \\
&= -\frac{2LJe^{\beta J}(e^{\beta J} - 1)^{L-1} + LJe^{\beta J}(e^{\beta J} + 2)^{L-1}}{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L} \\
U &= -\frac{LJe^{\beta J} \left[2(e^{\beta J} - 1)^{L-1} + (e^{\beta J} + 2)^{L-1} \right]}{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L}
\end{aligned}$$

Using $(e^{\beta J} - 1) = e^{\beta J}(1 - e^{-\beta J})$ and $(e^{\beta J} + 2) = e^{\beta J}(1 + 2e^{-\beta J})$ the above expression becomes

$$\begin{aligned}
U &= -\frac{LJe^{L\beta J} \left[2(1 - e^{-\beta J})^{L-1} + (1 + 2e^{-\beta J})^{L-1} \right]}{e^{L\beta J} \left[2(1 - e^{-\beta J})^L + (1 + 2e^{-\beta J})^L \right]} \\
U &= -LJ \frac{2(1 - e^{-\beta J})^{L-1} + (1 + 2e^{-\beta J})^{L-1}}{2(1 - e^{-\beta J})^L + (1 + 2e^{-\beta J})^L}
\end{aligned}$$

For high temperatures $\beta \rightarrow 0$, $(1 - e^{-\beta J}) \Rightarrow 0$ and $(1 + 2e^{-\beta J}) \Rightarrow 3$. The energy then becomes

$$U_{High} = -LJ \frac{3^{L-1}}{3^L} = \frac{-LJ}{3}$$

For low temperatures $\beta \rightarrow \infty$, $(1 - e^{-\beta J}) \Rightarrow 1$ and $(1 + 2e^{-\beta J}) \Rightarrow 1$. The energy then becomes

$$U_{Low} = -LJ \frac{2+1}{2+1} = -LJ$$

Explain these limiting behaviors

b)

Moving on to the mean magnetization, we have

$$\begin{aligned}
\langle m \rangle &= \left\langle \frac{1}{N} \sum_{j=0}^{N-1} m_j \right\rangle \\
&= \frac{1}{N} \sum_{j=0}^{N-1} \langle m_j \rangle
\end{aligned}$$

Since this sum is finite the above expression is valid.

The problem is now reduced to finding the expectation value for each of the local "magnetizations". Using the partition function as the probability distribution and the provided definition of the local magnetization, we have

$$\langle m_j \rangle = \frac{1}{Z} \sum_{\{\sigma\}} e^{i\frac{2\pi}{3}\sigma_j} \prod_{i=0}^{L-1} e^{\beta J \delta_{\sigma_i, \sigma_{i+1}}}$$

Using a similar approach to finding the partition function, this can be expanded as a sum over the product of multiple transfer matrices.

$$\begin{aligned}
\langle m_j \rangle &= \frac{1}{Z} \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{L-1}} e^{i\frac{2\pi}{3}\sigma_j} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \cdots T(\sigma_{L-1}, \sigma_0) \\
&= \frac{1}{Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{j-1}} \sum_{\sigma_{j+1}} \cdots \sum_{\sigma_{L-1}} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \cdots T(\sigma_{L-1}, \sigma_0) \\
&= \frac{1}{Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} \sum_{\sigma_0} \sum_{\sigma_1} \cdots \sum_{\sigma_{j-1}} T(\sigma_0, \sigma_1) T(\sigma_1, \sigma_2) \cdots T(\sigma_{j-1}, \sigma_j) \\
&\quad \sum_{\sigma_{j+1}} \cdots \sum_{\sigma_{L-1}} T(\sigma_j, \sigma_{j+1}) T(\sigma_{j+1}, \sigma_{j+2}) \cdots T(\sigma_{L-1}, \sigma_0) \\
&= \frac{1}{Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} \sum_{\sigma_0} T^j(\sigma_0, \sigma_j) T^{L-j}(\sigma_j, \sigma_0)
\end{aligned}$$

Where it has been used that $\sum_{\sigma_1} \cdots \sum_{\sigma_{j-1}} T(\sigma_0, \sigma_1) \cdots T(\sigma_{j-1}, \sigma_j) = T^j(\sigma_0, \sigma_j)$ and $\sum_{\sigma_{j+1}} \cdots \sum_{\sigma_{L-1}} T(\sigma_j, \sigma_{j+1}) \cdots T(\sigma_{L-1}, \sigma_0) = T^{L-j}(\sigma_j, \sigma_0)$. Since $T^j(\sigma_0, \sigma_j)$ and $T^{L-j}(\sigma_j, \sigma_0)$ are elements of matrices, they are simply numbers, and thus commute. The order of multiplication can then be switched giving us

$$\begin{aligned}\langle m_j \rangle &= \frac{1}{Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} \sum_{\sigma_0} T^{L-j}(\sigma_j, \sigma_0) T^j(\sigma_0, \sigma_j) \\ \langle m_j \rangle &= \frac{1}{Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} T^L(\sigma_j, \sigma_j)\end{aligned}$$

This final sum will only take the diagonal elements of the matrix T^L which can be calculated by $T^L = VD^L V^{-1}$ where V and D are the eigenvector and eigenvalue matrices from exercise a). Carrying out the full calculation;

$$T^L = VD^L V^{-1}$$

$$\begin{aligned}&= \frac{1}{3} \begin{bmatrix} -1 & -1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} (e^{\beta J} - 1)^L & 0 & 0 \\ 0 & (e^{\beta J} - 1)^L & 0 \\ 0 & 0 & (e^{\beta J} + 2)^L \end{bmatrix} \begin{bmatrix} -1 & -1 & 2 \\ -1 & 2 & -1 \\ 1 & 1 & 1 \end{bmatrix} \\ &= \frac{1}{3} \begin{bmatrix} 2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L \\ -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & 2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L \\ -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & -(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L & 2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L \end{bmatrix}\end{aligned}$$

Which gives

$$T^L(\sigma_j, \sigma_j) = \frac{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L}{3} \quad \forall \quad \sigma_j$$

Thus

$$\begin{aligned}\langle m_j \rangle &= \frac{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L}{3Z} \sum_{\sigma_j} e^{i\frac{2\pi}{3}\sigma_j} \\ &= \frac{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L}{3Z} \underbrace{\left(1 + e^{i\frac{2\pi}{3}} + e^{i\frac{4\pi}{3}}\right)}_{=0} \\ \langle m_j \rangle &= 0\end{aligned}$$

From this it follows that $\langle m \rangle = \frac{1}{N} \sum_j \langle m_j \rangle = 0$.

c)

Starting of by noting that the correlation function $C(r)$ is nothing else than the covariance between the complex conjugate magnetization at site zero and at a site distance r from site zero. Again using the partition function in constructing the probability distribution as well as the definition of the covariance, we have that

$$C(r) = \text{Cov}(m_0^*, m_r) = \frac{1}{Z} \sum_{\{\sigma\}} \prod_i e^{\beta J \delta_{\sigma_i, \sigma_{i+1}}} (m_0^* - \langle m_0^* \rangle) (m_r - \langle m_r \rangle)$$

Knowing that the expectation value for magnetization is zero, we have

$$C(r) = \frac{1}{Z} \sum_{\{\sigma\}} \prod_i T(\sigma_i, \sigma_{i+1}) m_0^* m_r$$

The magnetization is only dependent on the spins at sites 0 and r , so these sums can be extracted. Using the provided definition, $m_j \equiv e^{i\frac{2\pi}{3}\sigma_j}$, we have

$$\begin{aligned} C(r) &= \frac{1}{Z} \sum_{\sigma_0} e^{-i\frac{2\pi}{3}\sigma_0} \sum_{\sigma_r} e^{i\frac{2\pi}{3}\sigma_r} \sum_{\sigma_1} \cdots \sum_{\sigma_{r-1}} T(\sigma_0, \sigma_1) \cdots T(\sigma_{r-1}, \sigma_r) \\ &\quad \sum_{\sigma_{r+1}} \cdots \sum_{\sigma_{L-1}} T(\sigma_r, \sigma_{r+1}) \cdots T(\sigma_{L-1}, \sigma_0) \\ &= \frac{1}{Z} \sum_{\sigma_0} e^{-i\frac{2\pi}{3}\sigma_0} \sum_{\sigma_r} e^{i\frac{2\pi}{3}\sigma_r} T^r(\sigma_0, \sigma_r) T^{L-r}(\sigma_r, \sigma_0) \end{aligned}$$

The elements in the matrices T^r and T^{L-r} are known, and we can simply carry out the calculation

$$\begin{aligned} C(r) &= \frac{1}{Z} \sum_0 e^{-i\frac{2\pi}{3}\sigma_0} \left(T^r(\sigma_0, 0) T^{L-r}(0, \sigma_0) + e^{i\frac{2\pi}{3}} T^r(\sigma_0, 1) T^{L-r}(1, \sigma_0) + e^{i\frac{4\pi}{3}} T^r(\sigma_0, 2) T^{L-r}(2, \sigma_0) \right) \\ &= \frac{1}{Z} [T^r(0, 0) T^{L-r}(0, 0) + e^{i\frac{2\pi}{3}} T^r(0, 1) T^{L-r}(1, 0) + e^{i\frac{4\pi}{3}} T^r(0, 2) T^{L-r}(2, 0) \\ &\quad e^{-i\frac{2\pi}{3}} T^r(1, 0) T^{L-r}(0, 1) + T^r(1, 1) T^{L-r}(1, 1) + e^{i\frac{2\pi}{3}} T^r(1, 2) T^{L-r}(2, 1) \\ &\quad e^{-i\frac{4\pi}{3}} T^r(2, 0) T^{L-r}(0, 2) + e^{-i\frac{2\pi}{3}} T^r(2, 1) T^{L-r}(1, 2) + T^r(2, 2) T^{L-r}(2, 2)] \end{aligned}$$

Every diagonal element is the same, and every off-diagonal element is the same. Lets therefore introduce

$$\begin{aligned}\chi &= T^r(\sigma_i, \sigma_i) T^{L-r}(\sigma_i, \sigma_i) \\ &= \frac{1}{9} \left(4(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L + 2(e^{\beta J} - 1)^r (e^{\beta J} + 2)^{L-r} + 2(e^{\beta J} - 1)^{L-r} (e^{\beta J} + 2)^r \right)\end{aligned}$$

and

$$\begin{aligned}\xi &= T^r(\sigma_i, \sigma_j) T^{L-r}(\sigma_i, \sigma_j) \\ &= \frac{1}{9} \left((e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L - (e^{\beta J} - 1)^r (e^{\beta J} + 2)^{L-r} - (e^{\beta J} - 1)^{L-r} (e^{\beta J} + 2)^r \right)\end{aligned}$$

The correlationfunction is then

$$\begin{aligned}C(r) &= \frac{1}{Z} [3\chi + \underbrace{\xi \left(2e^{i\frac{2\pi}{3}} + 2e^{-i\frac{2\pi}{3}} + e^{i\frac{4\pi}{3}} + e^{-i\frac{4\pi}{3}} \right)}_{=-3}] \\ &= \frac{3}{Z} (\chi - \xi)\end{aligned}$$

From a) we have that $Z = 2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L$, which in total gives us

$$C(r) = \frac{(e^{\beta J} - 1)^L + (e^{\beta J} - 1)^r (e^{\beta J} + 2)^{L-r} + (e^{\beta J} - 1)^{L-r} (e^{\beta J} + 2)^r}{2(e^{\beta J} - 1)^L + (e^{\beta J} + 2)^L}$$

Exercise 2

a)

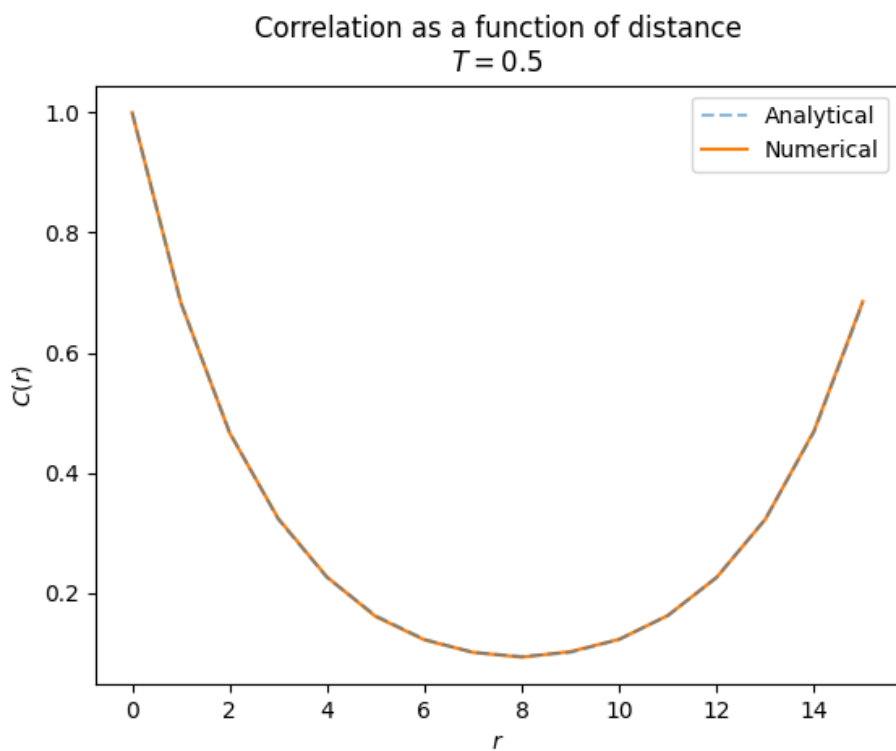
All code and relevant txt-files can be found in the following Github-repository;
<https://github.com/danaars/FYS4130>.

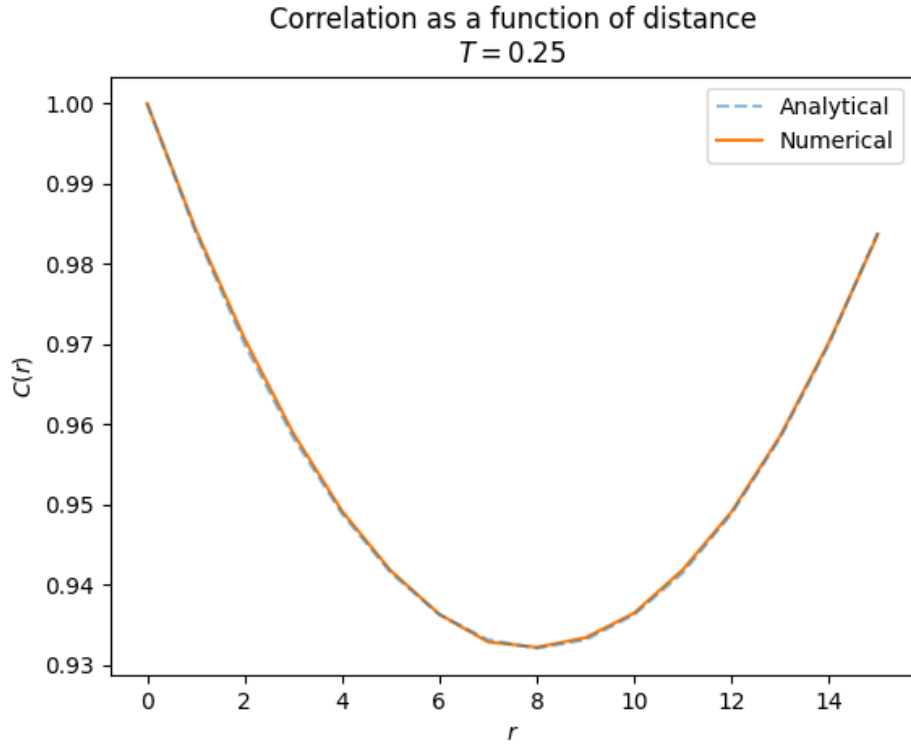
b)

For the one-dimensional case with periodic boundary conditions the following correlations were computed by using

$$C(r) = \langle m_0^* m_r \rangle - \langle m_0^* \rangle \langle m_r \rangle$$

The following results are obtained with 100000 Monte Carlo Cycles.





Note that the correlation is high for the low temperature case, which is expected, as the spins are more coupled. At higher temperatures the correlation is only significant over shorter distances (in both directions, due to the periodic boundary conditions).

c)

For this part, two results were obtained. The only difference in the calculation (i.e. code) is illustrated in the following lines of pseudo code

```

1 if (spin[x][y] == 0){
2     // Case A
3     spin[x][y] = 1;
4     // or
5     // Case B
6     spin[x][y] = (r < 0.5) ? 1:2;
7 }

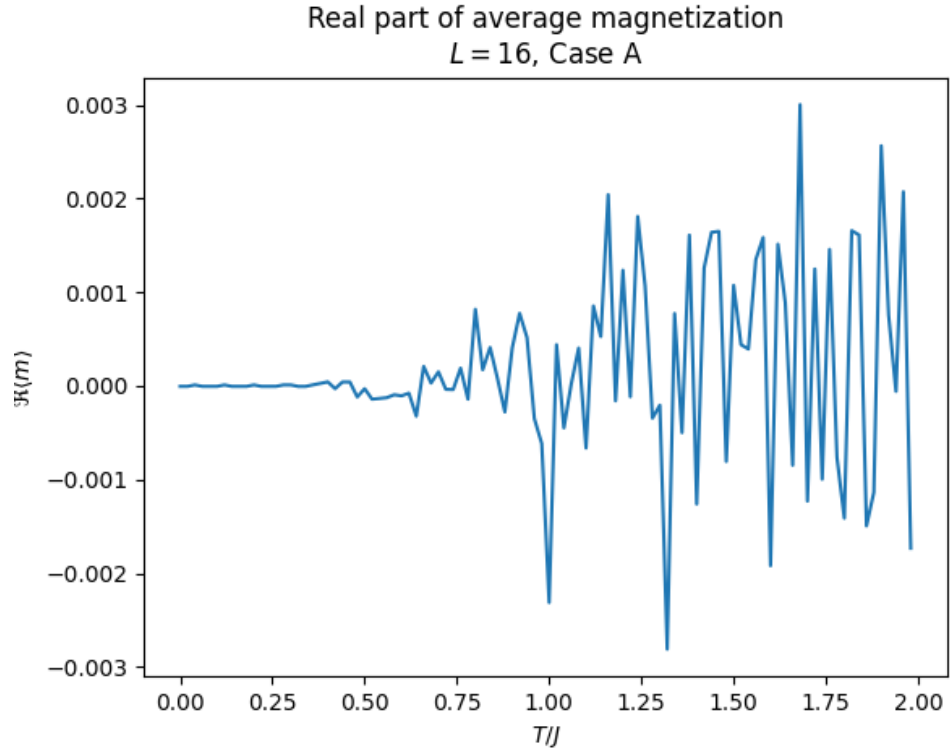
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Case A simply changes the spin at location (x, y) from 0 to 1 with probability 1. Case B is perhaps more realistic for a physical process, in that the

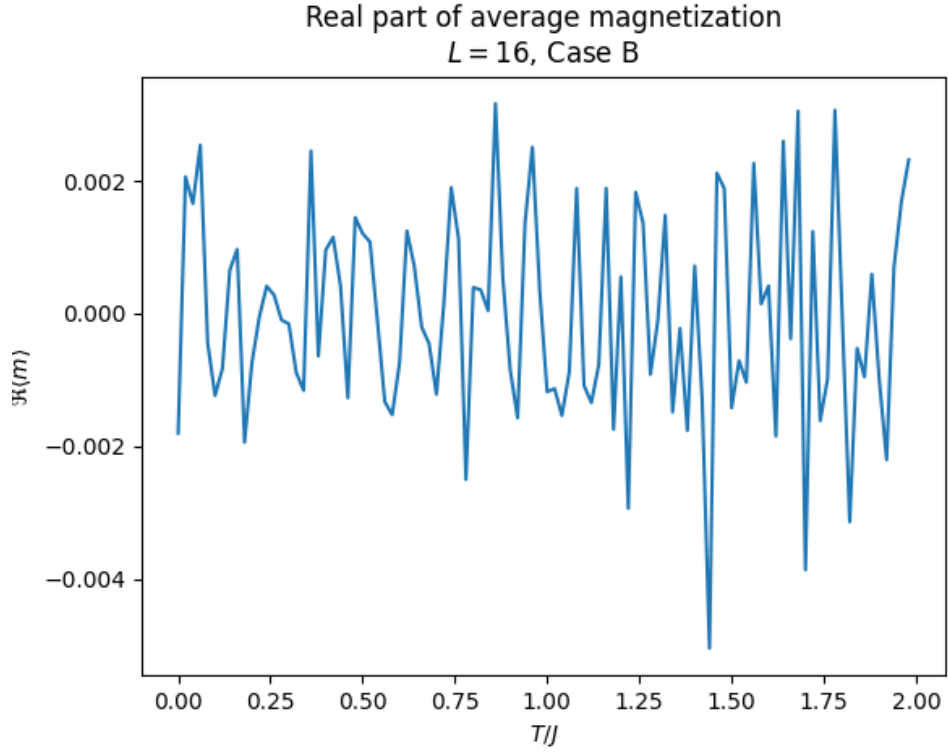
spin at location (x, y) changes to one of the other possible spins, each with probability 0.5.

For $L = 16$ the real part of the average magnetization per site is given by the following plots.

Case A:



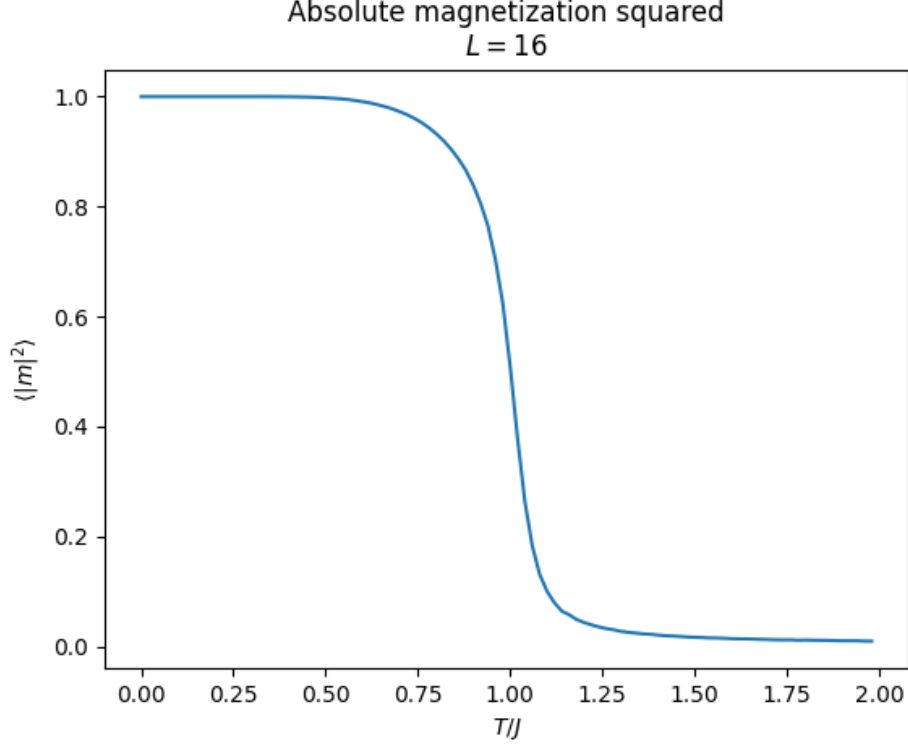
Case B:



Note that for case A (the less random one) the real part of the average magnetization is close to zero until the temperature reaches about $T = 0.6$. This, however, is not the case in case B. Here the real part of the average magnetization fluctuates more or less randomly irregardless of temperature. For the rest of the exercise, calculations have been carried out with the case A syntax.

d)

For $L = 16$ the average of the absolute magnetization squared is as follows



For $T/J = 0$, $\langle |m|^2 \rangle = 1$, for $T/J \rightarrow \infty$, $\langle |m|^2 \rangle = 0$.

e)

Assuming that $\Gamma(t, L^{-1})$ holds with $t = \frac{T-T_c}{T_c}$. In general, it is assumed that an RG transformation can be expressed as

$$f(\{\theta\}) = S^D f(\{\theta S^{y_\theta}\})$$

where $S \in \mathbb{R}$ is some kind of scaling constant, θ is a set of parameters and y_θ is some scalar dependent on θ . The D is related to the dimensionality of the function, but we already know from the definition $\Gamma \equiv \frac{\langle |m|^4 \rangle}{\langle |m|^2 \rangle^2}$ that Γ is dimensionless, such that $D = 0$.

In our case, we then have

$$\begin{aligned} \Gamma(t, L^{-1}) &= S^0 \Gamma(t S^{y_t}, L^{-1} S^{y_{L^{-1}}}) \\ &= \Gamma(t S^{y_t}, L^{-1} S^{y_{L^{-1}}}) \end{aligned}$$

Defining $l = \frac{L}{a}$ with L being the system size and a being the "distance" used in the RG transformations, we have

$$\Gamma(t, l^{-1}) = \Gamma(tS^{y_t}, l^{-1}S^{y_{L^{-1}}}) \quad (1)$$

Since we are free to choose the distance, let $a \rightarrow aS$ which implies $l \rightarrow \frac{L}{aS} = lS^{-1} \Rightarrow l^{-1} \rightarrow l^{-1}S$. We now see that for the equality in 1 to hold the arguments must be equal after the transformation. That is, $l^{-1} = l^{-1}S^{y_{l^{-1}}} \rightarrow y_{l^{-1}} = 1$. The distance S may be chosen, so lets choose it to be $S = l$. We then have

$$\begin{aligned} \Gamma(t, l^{-1}) &= \Gamma(tS^{y_t}, l^{-1}S^1) \\ &= \Gamma(tl^{y_t}, 1) \\ &= \Gamma(tl^{y_t}) \end{aligned}$$

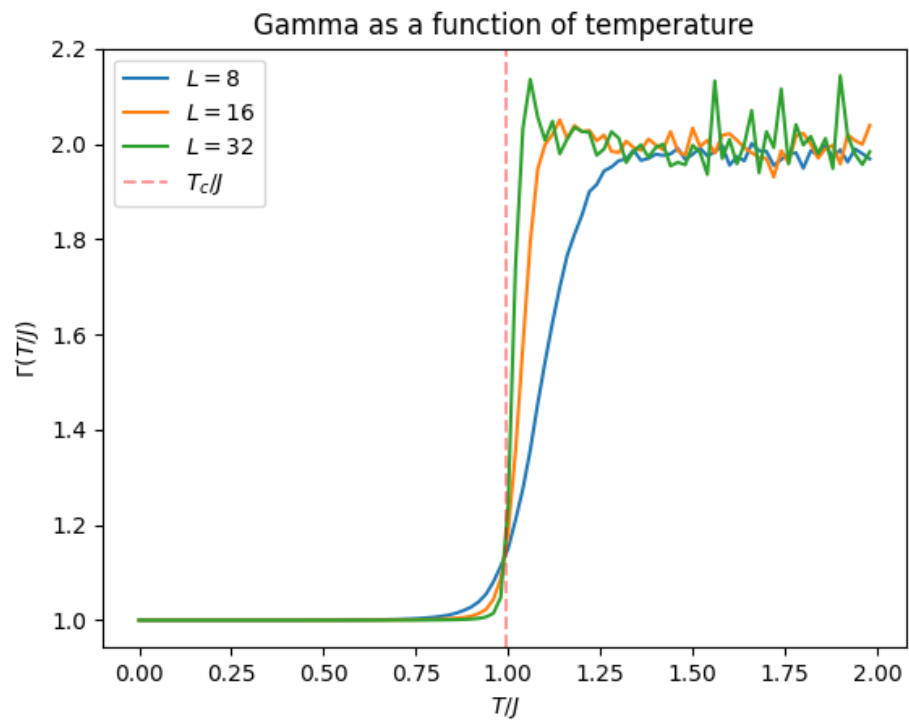
Assuming the function is well behaved we may Taylor expand about $tl^{y_t} = 0$, giving

$$\Gamma(tl^{y_t}) = \Gamma(0) + tl^{y_t}\Gamma'(0) + \frac{(tl^{y_t})^2}{2!}\Gamma''(0) + \mathcal{O}((tl^{y_t})^3)$$

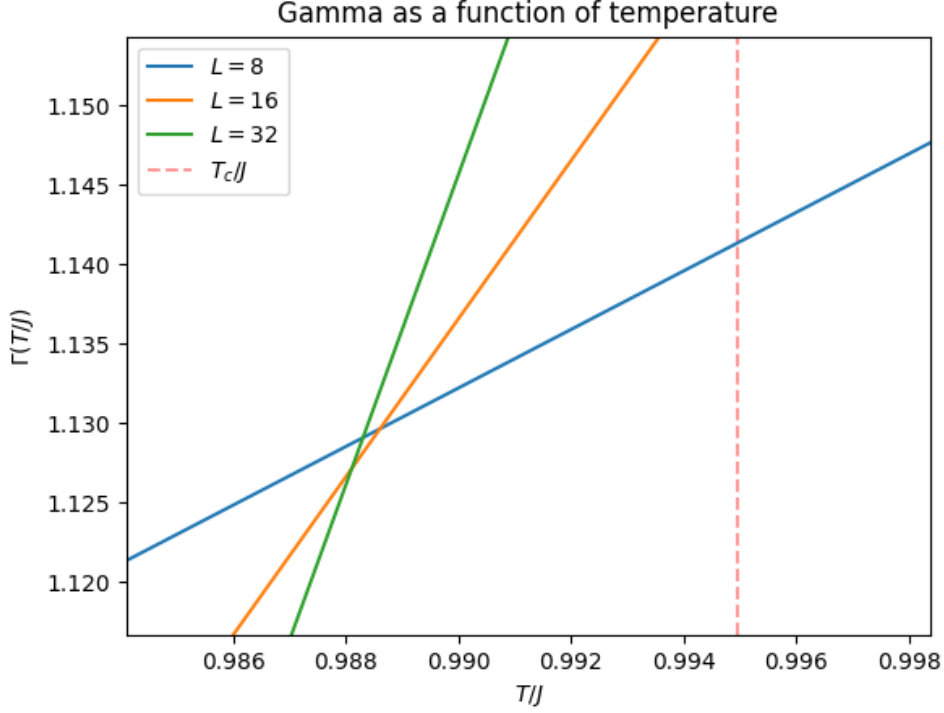
Now, at $t = 0$ that is $T = T_c$ all higher order terms are equal to zero, and the dependency on l (and thus L) disappears. This implies that for every L at $t = 0, T = T_c$ the graphs all have the same value, namely $\Gamma(0)$ and hence must cross each other.

f)

For systems of sizes $L = 8, 16, 32$ the following results of Γ were obtained



zooming in we have that



The graphs are 100 calculations for T/J from 0 to 2. That gives $\Delta T/J = \frac{2}{100} = 0.02$. The graphs cross at a distance smaller than $\Delta T/J$ from the theoretical T_c/J . For a finer resolution it then might be the case that the graphs cross at exactly T_c/J , as they should in theory.

If the graphs don't cross in a single point something must be wrong with our assumption that the function Γ is a function of only t and L^{-1} . If we had for example $\Gamma(t, L^{-1}, \chi) \rightarrow \Gamma(tl^{y_t}, 1, \chi l^{y_\chi})$ the Taylor expansion would gain an additional term, dependent on l . This implies that if the graphs don't cross, it could be due to a lack of parameters for Γ .