

# Statistical Field Theory

## Lattice models

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# Lattices (1)

- ▶ Bar of ferromagnetic metal, embedded in a magnetic field  $\mathbf{B}$ : statistical system of atoms ordered in a metallic lattice  $\Lambda$

Sites described by vectors  $n \in \Lambda$ , linear combinations of a base  $\{e_\mu; \mu = 1, \dots, D\}$  in  $\mathbb{R}^D$ , not necessarily orthonormal, with integer coefficients  $n_\mu \in \mathbb{Z}$

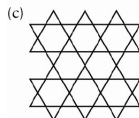
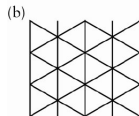
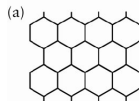
$$n = \sum_{\mu=1}^D n_\mu e_\mu$$

$e_\mu$  need not to be orthogonal.  
Vectors  $f^\mu$  such that

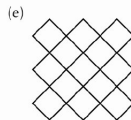
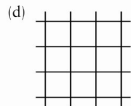
$$f^\mu \cdot e_\nu = \delta_\nu^\mu$$

are a basis in the dual lattice  $\Lambda^*$ .

Isotropic Lattices



Orthotropic Lattices



Coordinate System



## Lattices (2)

- Summation on sites of the lattice

$$\sum_{\langle n, m \rangle} s_n s_m$$

Notation  $\langle n, m \rangle$  means  $m$  is **nearest neighbour** to  $n$  in the lattice  $\Lambda$

- It contains  $\zeta N/2$  terms, where  $\zeta$  = number of nearest neighbours of a site, is called **coordination number** of the lattice

$$\zeta = \begin{cases} 2 & \text{in } D = 1 \text{ (spin chain)} \\ 4 & \text{in } D = 2 \text{ on a square lattice} \\ 3 & \text{in } D = 2 \text{ on a hexagonal lattice} \\ 6 & \text{in } D = 3 \text{ on a cubic lattice} \\ & \text{etc...} \end{cases}$$

- **Sites** are connected by **links** (or bonds). The most elementary closed paths of links are called **faces** (or tiles, or plaquettes)

# Ising model

- ▶ **Ferromagnetism**: in a metal, atomic spins (magnetic moments) all point in the same direction, yielding a net magnetic moment, macroscopic in size.
  - ▶ Atoms thought as magnetic dipoles (spin). Align in presence of an external magnetic field.
  - ▶ Magnetic dipoles interact also with each other



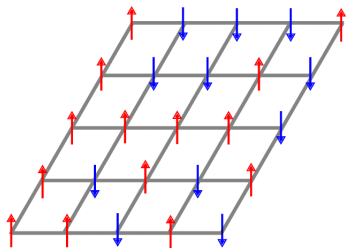
**Ising model**: (E. Ising & W. Lenz)

Simplest classical theoretical description of ferromagnetism. Variables  $s_n$  take values  $\pm 1$ .

$$H[s_n] = -J \sum_{\langle n,m \rangle} s_n s_m - B \sum_n s_n$$

Statistical system conveniently described in function of the two independent thermodynamical variables: temperature  $T$ , external magnetic field  $B$

# Physics of the Ising model (1)



- First term in the hamiltonian

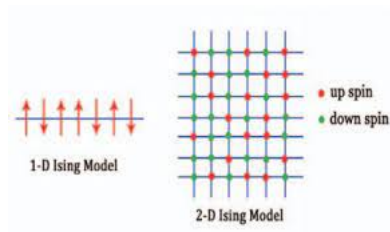
$$-J \sum_{n,\mu} s_n s_m$$

overall energy is lowered when neighbouring atomic spins are aligned.

- Due to the Pauli exclusion principle: two electrons on neighbouring atoms with parallel spins cannot come close together in space. No such restriction applies if the electrons have anti-parallel spins.

## Physics of the Ising model (2)

- ▶ Different spatial separations imply different electrostatic interaction energies. Exchange (electrostatic) energy  $J$  measures this difference. It can be quite large: i.e.,  $J \sim 1\text{eV}$ .
- ▶ Energy associated with the direct magnetic interaction between neighbouring atomic spins  $\sim 10^{-4}\text{eV}$ .
- ▶ However, the exchange effect is very short-range  $\implies$  restriction to nearest neighbour interaction is quite realistic.



# Ising model

## ► Partition function

$$Z(T, B) = \sum_{\{s_n\}} e^{-\beta H[s_n]}$$

where  $\{s_n\}$  represents a configuration of the spins  $s_n$  on all the sites  $n$  of the lattice. The sum has to be performed on all the possible configurations. The phase diagram consists in a plane  $(T, B)$ . The **free energy**

$$F(T, B) = -k_B T \log Z(T, B) = -\frac{1}{\beta} \log Z(\beta, B)$$

is the generating functional of all the physical observables of the system. As it is an extensive quantity proportional to the number of sites  $N$ , it is often convenient (thinking to the thermodynamic limit  $N \rightarrow \infty$ ) to consider the free energy per site

$$\mathcal{F}(T, B) = \frac{1}{N} F(T, B) = -\frac{1}{N\beta} \log Z(\beta, B)$$



# Magnetization

$$\begin{aligned} M(\beta, B) &= \frac{\partial F}{\partial B} = -\frac{1}{\beta Z} \frac{\partial Z}{\partial B} = -\frac{1}{\beta Z} \sum_{\{s_n\}} \frac{\partial}{\partial B} e^{-\beta H[s_n]} \\ &= \frac{1}{Z} \sum_{\{s_n\}} \left( \sum_n s_n \right) e^{-\beta H[s_n]} = \left\langle \sum_n s_n \right\rangle = \sum_n \langle s_n \rangle \end{aligned}$$

If the system is **translation invariant**, which is true for an infinite lattice or for a finite lattice with periodic boundary conditions we have

$$\langle s_n \rangle = \langle s_0 \rangle \quad , \quad \forall n \in \Lambda$$

0 is a point of the lattice origin of the reference frame.

$$M = N \langle s_0 \rangle$$

It is an extensive quantity. Convenient to introduce the **magnetization per site**

$$\mathcal{M} = \frac{M}{N} = \langle s_0 \rangle$$

## Other physical quantities

- ▶ **magnetic susceptibility** per site at constant temperature

$$\chi = \left. \frac{\partial \mathcal{M}}{\partial B} \right|_{B=0} = N \left. \frac{\partial^2 F}{\partial B^2} \right|_{B=0} = \frac{1}{Nk_B T} \sum_n (\langle s_n s_0 \rangle - \langle s_0 \rangle^2)$$

- ▶ **internal energy**

$$U = F - T \frac{\partial F}{\partial T}$$

- ▶ **thermal capacity** (or specific heat)

$$C = T^2 \frac{\partial^2 F}{\partial T^2}$$

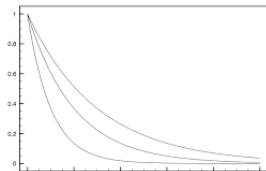
# Correlation functions

- ▶ Measure of conditional probability that the value of the spin variable at a point may influence the values on other lattice sites
- ▶ The 2 point function

$$G^{(2)}(i, j) \stackrel{\text{def}}{=} \langle s_i s_j \rangle = \frac{1}{Z} \sum_{\{s_i\}} s_i s_j e^{-\beta H[s_i]}$$

measure of relative alignment of spins  $i$  and  $j$ .

- ▶ In a translationally invariant system  $G^{(2)}$  depends only the difference  $i - j$ . If also rotationally invariant on distances  $r \gg a$ , where  $a$  is the lattice spacing, it depends only on distance  $r = |i - j|$ .



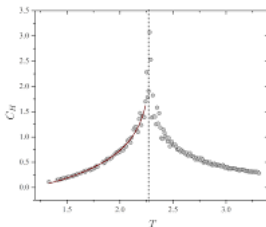
## Correlation length

- ▶ Ferromagnetic phase  $\mathcal{M} \neq 0$ : it is convenient to define a connected 2 point function

$$G_c^{(2)}(r) = \langle (s_i - s_0)(s_j - s_0) \rangle = \langle s_i s_j \rangle - \langle s_0 \rangle^2$$

- ▶ Paramagnetic phase  $\mathcal{M} = 0$ : the two definitions coincide.
- ▶ Near neighbour spins tend to align but as the distance increases the correlation becomes weaker. Normally, an exponential decrease is observed, with a characteristic length, the **correlation length**  $\xi$

$$G_c^{(2)}(r) \simeq e^{-\frac{r}{\xi}} \quad \text{for } r \gg a \quad \text{and} \quad T \neq T_c$$



## Correlation function at criticality

At the critical point  $\xi \rightarrow \infty$  and all the spins tend to be correlated.  
Collective phenomena arise at large scale.  
Correlation function decays as a power law

$$G_c^{(2)}(r) \simeq \frac{1}{r^{D-2+\eta}}$$

$\eta$  is a critical exponent called anomalous dimension.  
Correlation length diverges at the critical point with a power law

$$\xi(T) \underset{t \rightarrow 0^\pm}{\sim} \xi_\pm |t|^{-\nu_\pm}$$

thus defining another critical exponent  $\nu$