

Programming Seminar: 4. Ising Model

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25th of April of 2018





Introduction

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Introduction



The Ising model is one of the firsts attempts to the phase transitions theory.



Thermodynamics and Phase Space

On Thermodynamics and Statistical Mechanics there are two different meanings for *phase space*

Classical Mechanics Phase Space:

Has the information of the **Micro-State** of the system.

Coordinates and canonical momenta

Thermodynamics Phase Space:

Has the information of the **Macro-State** of the system.

For instance PVT

During this presentation we'll refer as phase space the thermodynamical phase space.



Phase Transitions

The phase transitions are understood as changes on macroscopic behavior given a external stimulus.

Typically changes from liquid to solid or gas are studied.

We're going to focus on a magnetic system.



Critical Behavior

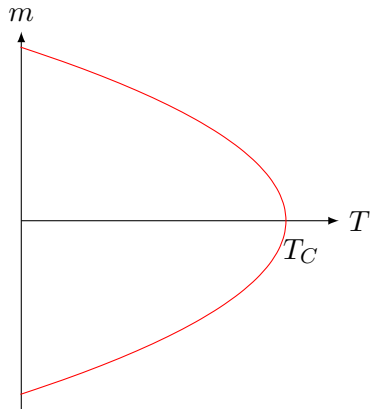


Figure 1: Singular behavior

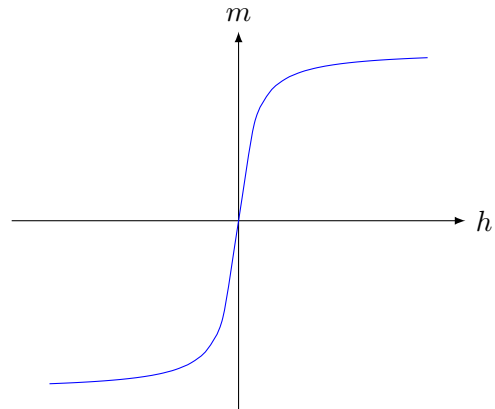


Figure 2: Singular behavior



Order Parameter

Order Parameter

Is a thermodynamic function that can be used to distinguish between phases.

For a magnet system the *magnetization* can be used as parameter

$$m(T) = \frac{1}{V} \lim_{h \rightarrow 0} M(h, T) \quad (1)$$



Critical Exponents

The behavior of the order parameter near the transition is given by a critical exponent.

$$m(T = T_c, h) \propto h^{1/\delta} \quad (2)$$

or

$$m(T, h = 0) \propto \begin{cases} 0 & \text{for } T > T_c \\ |t|^\beta & \text{for } T < T_c \end{cases} \quad (3)$$



Response Functions

Near the critical point, the system is very sensitive to external perturbations. In the case of magnetization the response field is the magnetic susceptibility

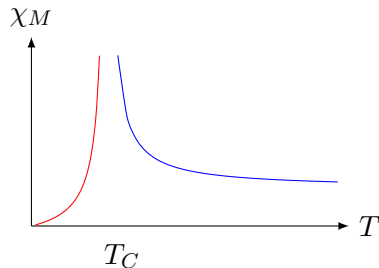


Figure 3: Different behaviors near the transition point.



Long-Range Correlations

Macroscopic Response Functions \longleftrightarrow Microscopic Fluctuations

The partition function of a magnetic system in a magnetic field h is given by

$$Z(h) = \text{Tr} \{ \exp[-\beta \mathcal{H}_0 + \beta h M] \} \quad (4)$$

Where \mathcal{H}_0 is the energy of the magnet, and $-hM$ is the work done against the magnetic field.

Using that the average of an observable is calculated as

$$\langle A \rangle = \frac{1}{Z} \text{Tr} \{ A \exp[-\beta \mathcal{H}_0 + \beta h M] \} \quad (5)$$

The average of the magnetization

$$\langle M \rangle = \frac{\partial \ln Z}{\partial (\beta h)} = \frac{1}{Z} \text{Tr} \{ M \exp[-\beta \mathcal{H}_0 + \beta h M] \} \quad (6)$$

And the susceptibility as the variance



Relation with the Correlation Function

The total magnetization is given as

$$M = \int d\mathbf{r} m(\mathbf{r}) \quad (7)$$

so,

$$\chi_M = \int d\mathbf{r} \int d\mathbf{r}' (\langle m(\mathbf{r})m(\mathbf{r}') \rangle - \langle m(\mathbf{r}) \rangle \langle m(\mathbf{r}') \rangle) \quad (8)$$

Now, we get

- ▶ $\langle m(\mathbf{r}) \rangle = m$
- ▶ $\langle m(\mathbf{r})m(\mathbf{r}') \rangle = G(\mathbf{r} - \mathbf{r}')$



Ising Model

The Ising model is the simplest model to explain magnetism. Proposed by Ising on his doctoral thesis.

It is based on having fixed spins on a lattice that can only take values of 1 or -1

$$\mathcal{H} = - \sum_{\langle i,j \rangle} J_{i,j} \mathbf{s}_i \cdot \mathbf{s}_j \quad (9)$$

where $J_{i,j}$ is the exchange energy of the interaction and $\mathbf{s}_{i,j}$ are the spins on the position i and j respectively.

The summation is done only counting the neighbours.

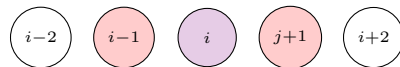


Figure 4: One Dimensional Example

The interactions are local, the purple only *feels* the interaction with the red ones.



Statistical Mechanics

We are going to use a statistical mechanics approach.

Which ensemble is the correct one?

We may consider initially

- ▶ Micro-Canonical: Isolated.
- ▶ Canonical: Thermal equilibrium with environment.
- ▶ Grand-Canonical: Thermal and chemical equilibrium with environment.

The correct one is the Canonical!



Temperature on the Model

One of the biggest questions until this point is.

How do we introduce the **temperature**?

A://The numerical method.



Metropolis Algorithm

The **Metropolis algorithm** is based on which configuration is more probable.

In our context it can be thought as the *more energetic favourable* configuration.

And is in this point where the canonical ensemble takes place.



Implementation

The implementation is straightforward

- ▶ Choose a position on the lattice.
- ▶ Generate a possible new value.
- ▶ Calculate the difference of the energy $\Delta E = E_{\text{old}} - E_{\text{new}}$.
 - ▶ If $\Delta E < 0$: replace the old value.
 - ▶ If $\Delta E > 0$: Compare with the canonical probability.

$$p(E) = \exp\left(-\frac{\Delta E}{k_B T}\right)$$

- ▶ Else, reject the E_{new} configuration.
- ▶ Repeat until *stabilization*



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