Project 4 FYS4150

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Abstract

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1 Introduction

2 Theory

2.1 Introduction to statistics

$$P(a \le X \le b) = \int_{b}^{a} p(x) dx \tag{1}$$

$$\langle h \rangle_X = \int h(x) p(x) dx$$
 (2)

$$\langle x^n \rangle = \int x^n \, p(x) \, dx \tag{3}$$

$$\langle x \rangle = \int x \, p(x) \, dx$$
 (4)

2.2 Magnet - properties

Energy, magnetic moment, susceptibility, heat capacity.

$$T_C(L) - T_C(L = \infty) = aL^{-1/\nu}$$
 (5)

Boltzman Markhow chain - convergance

L=2 case:

Table 2.1: text

| No spin up | Deg | Energy | Magnetization |
|------------|----------------------|--------|---------------|
| 0 | 1 | -8J | -4 |
| 1 | 4 | 0 | -2 |
| 2 | 4 | 0 | 0 |
| 2 | 2 | 8J | 0 |
| 3 | 4 | 0 | 2 |
| 4 | 1 | -8J | 4 |

Error Random number

The partition function:

$$Z = \sum_{i}^{M} e^{-\beta E_i} = e^{-\beta 8J} + e^{-\beta 8J} + e^{\beta 8J} e^{\beta 8J} + 12$$

$$= 2e^{-\beta 8J} + 2e^{\beta 8J} + 12 = 4\left(\frac{e^{-\beta 8J} + e^{-\beta 8J}}{2}\right) + 12$$

$$= 4\cosh(\beta 8J) + 12$$
In

The energy:

$$\langle E \rangle = k_B T^2 \left(\frac{\partial Z}{\partial T} \right)_{V,N}$$

$$= k_B T^2 \frac{\partial}{\partial T} \left[\ln \left(4 \cosh \left(\frac{8J}{k_B T} \right) + 12 \right) \right]$$

$$\partial \ln Z = \partial Z \partial \beta = \partial \ln Z \left(-1 \right)$$

$$\frac{\partial \ln Z}{\partial T} = \frac{\partial Z}{\partial \beta} \frac{\partial \beta}{\partial T} = \frac{\partial \ln Z}{\partial \beta} \left(\frac{-1}{k_B T^2} \right)$$

$$\langle E \rangle = -\left(\frac{\partial Z}{\partial \beta}\right)_{V,N} = -\frac{\partial}{\partial \beta} \ln\left[4\cosh\left(8J\beta\right) + 12\right]$$

$$= \frac{-1}{4\cosh(8J\beta) + 12} 4\sinh(8J\beta)8J\beta$$

$$= \frac{-8J\sinh(8J\beta)}{3\cosh((J\beta) + 4}$$

Following the same method, we found that:

$$\langle |M| \rangle = \frac{1}{Z} \sum_{i=1}^{M} M_i e^{\beta E_i} = \frac{(8J)^2 \cosh(8J\beta)}{\cosh(8J\beta) + 3}$$

$$\langle M \rangle = 0$$

$$\langle E^2 \rangle = \frac{8 \left(e^{8J\beta} + 1 \right)}{\cosh(8J\beta) + 3}$$

$$\langle M^2 \rangle = \frac{1}{Z} \left(\sum_{i=1}^{M} M_i^2 e^{\beta E_i} \right) = \frac{2 \left(e^{8J\beta} + 2 \right)}{\cosh(8J\beta) + 3}$$

We can use these to calculate the rest:

$$C_V = k\beta^2 \left(\langle E^2 \rangle - \langle E \rangle^2 \right)$$

$$\chi = \beta \left(\left\langle M^2 \right\rangle - \left\langle M \right\rangle^2 \right)$$

3 Method

In this project we tried out many new concepts in our algorithm. We used Monte Carlo method.

Table 4.1: This table compares the analytical values for L=2 with the numerical ones after 10^6 Monte Carlo cycles. The values are in units per spin.

| | Numerical: | Analytical: |
|-----------------------|------------|-------------|
| $\langle E \rangle$ | -1.9958 | -1.9960 |
| $\langle E^2 \rangle$ | 15.9664 | 15.9679 |
| $\langle M \rangle$ | 0.0451 | 0 |
| $\langle M^2 \rangle$ | 3.9930 | 3.9933 |
| $\langle M \rangle$ | 0.9986 | 0.9987 |
| χ | 3.9849 | 3.9933 |
| C_V | 0.0335 | 0.0321 |

3.1 Monte Carlo cycles

In Monte Carlo methods, the goal is to

3.2 Metropolis algorithm

3.3 Random number generator

3.4 Parallelizing

Metropolis (T,A,...) Stochastic matrix - convergences (forhold eigenvalue).

Hvilken random number engine

MPI:

- Develop codes locally, run with some few processes and test your codes. Do benchmarking, timing and so forth on local nodes, for example your laptop or PC. - When you are convinced that your codes run correctly, you can start your production runs on available supercomputers.

MPI functions:

4 Result

4.1 Matrix dimension L=2

OBS! Need an number of MC cycles necessary!

All calculations in this subsection are at T=1.0 K.

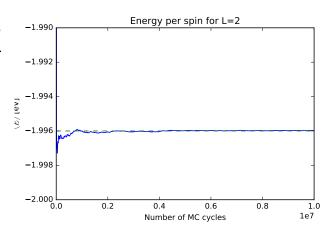


Figure 4.1: This is a plot of the expectation value of the energy per spin verus number of Monte Carlo cycles. The plot shows that at least $9 \cdot 10^5$ MC cycles are necessary for a good argeement.

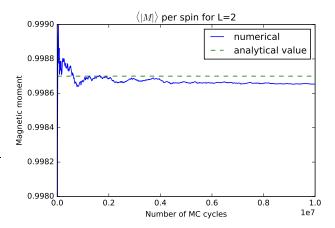


Figure 4.2: This is a plot of the expectation value of the mean absolute value of the magnetic moment per spin verus number of Monte Carlo cycles. The plot shows that at least $8 \cdot 10^5$ MC cycles are necessary for a good argeement, but all the way to 10^6 the value is a bit low.

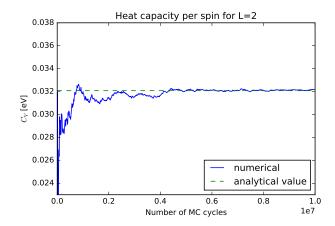


Figure 4.3: This is a plot of the heat capacity per spin verus number of Monte Carlo cycles. The plot shows that at least $6 \cdot 10^5$ MC cycles are necessary for a good argeement.

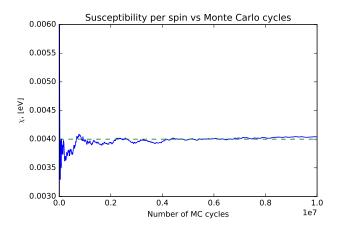


Figure 4.4: This is a plot of the susceptibility per spin verus number of Monte Carlo cycles. The plot shows that at least $6 \cdot 10^5$ MC cycles are necessary for a good argeement.

4.2 Matrix dimension L = 20

HMM: Should define an area that is enough for equilibrium!

OBS: Need the number of MC cycles to reach equilibrium!

OBS: Need equilibration time! (5 1e5?)

OBS: Comment accepted configs T dependency

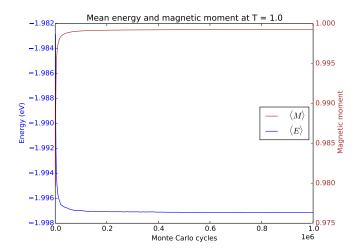


Figure 4.5: This is a plot of both the expectation value of the energy and absolute magnetic moment per spin verus number of Monte Carlo cycles at $T=1.0~\mathrm{K}$. The plot shows that at least ??C cycles are necessary to reach equilibrium.

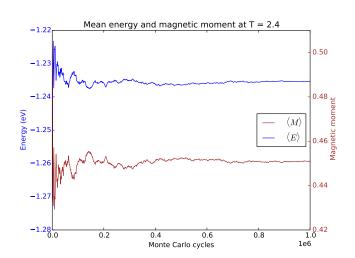


Figure 4.6: This is a plot of both the expectation value of the energy and absolute magnetic moment per spin verus number of Monte Carlo cycles at T = 2.4 K. The plot shows that at least ??C cycles are necessary to reach equilibrium.

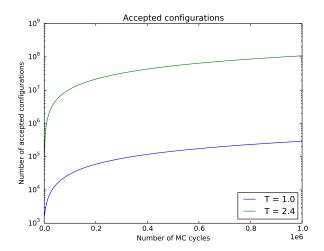


Figure 4.7: This is a plot of the total number of accepted configurations versus number of Monte Carlo cycles with random initial state.

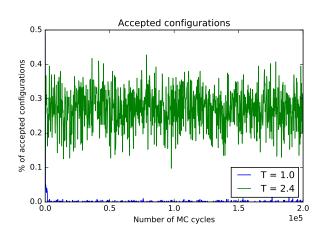


Figure 4.8: This is a plot of the percentage accepted of attempted configurations versus Monte Carlo cycles with random initial state.

4.3 Energy probability

OBS: Compare result with computed variance!

OBS: Discuss behavior (In Discussion - maybe just merge result and discussion?)

Computed variance (from same dataset?):

$$\sigma_E^2 = \langle E^2 \rangle - \langle E \rangle^2$$

T = 1.0 K:

$$\sigma_E^2 = 638181 - (-798.855)^2 = 11.69$$
$$\sigma = 3.42$$

T = 2.4 K:

$$\sigma_E^2 = 247886 - (-494.628)^2 = 3229.14$$

$$\sigma = 56.8$$

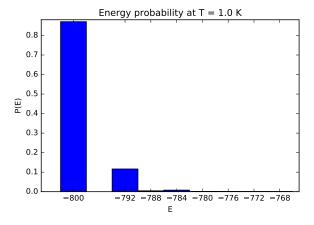


Figure 4.9: This is a plot of the energy probability when T=1.0 K. The energy is the total energy of the 2D lattice with 20×20 spins.

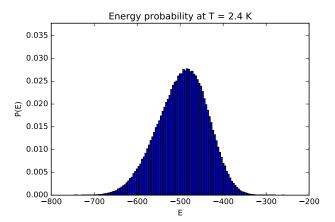


Figure 4.10: This is a plot of the energy probability when T=2.4 K.The energy is the total energy of the 2D lattice with 20×20 spins.

4.4 Increasing dimensionality/ Critical temperature

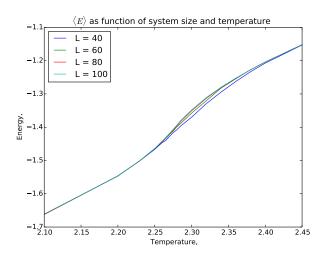


Figure 4.11: This is a plot if the energy versus temperature around the critical temperature for the different lattice sizes with $L=40,\,L=60,\,L=80$ and L=100.

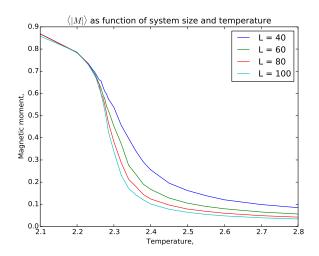


Figure 4.12: This is a plot if the absolute magnetic moment versus temperature around the critical temperature for the different lattice sizes with $L=40,\,L=60,\,L=80$ and L=100.

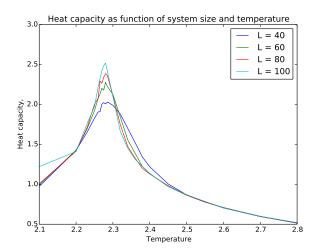


Figure 4.13: This is a plot if the heat capacity versus temperature around the critical temperature for the different lattice sizes with L=40, L=60, L=80 and L=100.

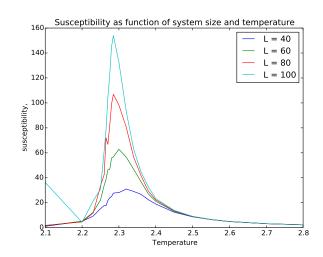


Figure 4.14: This is a plot if the susceptibility versus temperature around the critical temperature for the different lattice sizes with L = 40, L = 60, L = 80 and L = 100. The exact value is $T_C = kTC/J = 2/\ln(1+\sqrt{2}) \approx 2.269 \,\mathrm{k_B \, K}$ [1].

OBS: Indication of phase transition? (Peak - at least for Cv and X)

OBS: Use Equation 5 to extract T_C .

Getting these equations from 5 where $\nu = 1$:

$$T_C(40) - T_C(\infty) = a \cdot 40^{-1}$$

$$T_C(60) - T_C(\infty) = a \cdot 60^{-1}$$

$$T_C(80) - T_C(\infty) = a \cdot 80^{-1}$$

$$T_C(100) - T_C(\infty) = a \cdot 100^{-1}$$

(Sett inn tall!)

$$T_C(\infty) = -a \cdot 40^{-1} + 2.28$$

$$T_C(\infty) = -a \cdot 60^{-1} + 2.27$$

$$T_C(\infty) = -a \cdot 80^{-1} + 2.28$$

$$T_C(\infty) = -a \cdot 100^{-1} + 2.27 \tag{9}$$

References

(6)

(7)

(8)

[1] Lars Onsager. Crystal statistics. i. a twodimensional model with an order-disorder transition. *Phys. Rev.*, 65:117–149, Feb 1944.

Appendix

| State | Spinn | Energi | Magnetization |
|-------|--|--------|---------------|
| 0 | $\downarrow\downarrow\downarrow\downarrow$ | -8J | -4 |
| 1 | $\downarrow\downarrow\downarrow\downarrow\uparrow$ | 0 | -2 |
| 2 | $\downarrow\downarrow\uparrow\uparrow\downarrow$ | 0 | -2 |
| 3 | $\downarrow \uparrow \downarrow \downarrow$ | 0 | -2 |
| 4 | $\uparrow\downarrow\downarrow\downarrow$ | 0 | -2 |
| 5 | $\downarrow\downarrow\uparrow\uparrow\uparrow$ | 0 | 0 |
| 6 | $\downarrow\uparrow\downarrow\uparrow$ | 0 | 0 |
| 7 | $\downarrow\uparrow\uparrow\downarrow$ | 8J | 0 |
| 8 | $\uparrow\downarrow\downarrow\uparrow\uparrow$ | 8J | 0 |
| 9 | $\uparrow\downarrow\uparrow\downarrow$ | 0 | 0 |
| 10 | $\uparrow\uparrow\downarrow\downarrow$ | 0 | 0 |
| 11 | $\downarrow\uparrow\uparrow\uparrow\uparrow$ | 0 | 2 |
| 12 | $\uparrow\downarrow\uparrow\uparrow$ | 0 | 2 |
| 13 | $\uparrow \uparrow \downarrow \uparrow$ | 0 | 2 |
| 14 | $\uparrow\uparrow\uparrow\downarrow$ | 0 | 2 |
| 15 | $\uparrow\uparrow\uparrow\uparrow$ | -8J | 4 |

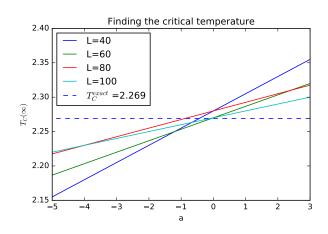


Figure 4.15: This is a plot of Equation 5 with different values of L (See Equations 6 - 9). The intersections represent the solution. They should have all had a cross section in the same place, and the y-value of the intersection would have been the critical temperature when $L \to \infty$.

Exact
$$T_C = kTC/J = 2/\ln(1+\sqrt{2}) \approx 2.269$$
 [1]

5 Discussion

6 Conclusion