

# FYS4150 Project 4: Numerical integration

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## 1. Introduction

In this project we study the Ising model in two dimensions, without an external magnetic field. In its simplest form the energy is expressed as

$$E = -J \sum_{\langle kl \rangle}^N s_k s_l \quad (1)$$

with  $s_k = \pm 1$ ,  $N$  is the total number of spins and  $J$  is a coupling constant expressing the strength of the interaction between neighbouring spins. The symbol  $\langle kl \rangle$  indicates that we sum over nearest neighbours only. We will assume that we have a ferromagnetic ordering, viz  $j > 0$ . We also assume periodic boundary conditions. This project will be solved using the Metropolis algorithm.

## 2. Analytical solution

To start with we assume that we only have two spins in each direction, such that  $L = 2$ , giving us a total of 4 spins. This gives a partition function

$$Z = 12 + 4 \cosh(8J\beta) \quad (2)$$

where  $\beta = 1/kT$ . An expectation value for energy

$$\langle E \rangle = \frac{-8J \sinh(8J\beta)}{3 + \cosh(8J\beta)} \approx -8J \tanh(8J\beta). \quad (3)$$

A variance for the the energy

$$\sigma_E = 768J^2 \frac{\cosh(8J\beta) + 1/4}{\cosh(8J\beta) + 3}. \quad (4)$$

Expectation value for the magnetization

$$\langle M \rangle = 0. \quad (5)$$

Expectation value for the absolute value of the magnetization

$$\langle |M| \rangle = \frac{2(e^{8J\beta} + 2)}{\cosh(8J\beta) + 3}. \quad (6)$$

Variance of the magnetization

$$\sigma_M = \frac{2(e^{8J\beta} + 2)}{3 + \cosh(8J\beta)}. \quad (7)$$

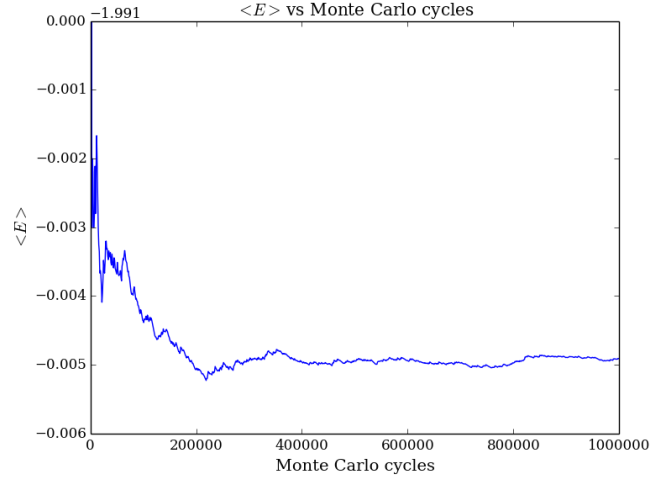
Which gives us equations for specific heat capacity

$$C_V = \frac{768J^2}{kT^2} \frac{\cosh(8J\beta) + 1/4}{\cosh(8J\beta) + 3} \quad (8)$$

and magnetic susceptibility

$$\chi = \frac{1}{kT} \frac{2(e^{8J\beta} + 2)}{3 + \cosh(8J\beta)}. \quad (9)$$

All these values will prove very useful for verifying that the program simulating larger systems is running correctly.



**Fig. 1.** Plot shows he computed  $\langle E \rangle$  versus the number of Monte Carlo cycles. In this case  $T = 1$  (in units of  $kT/J$ ), and  $L=2$

## 3. Simulating the L=2 system

It is now time to simulated the system using the Metropolis algorithm. The program we write computes the mean energy  $E$ , mean magnetization  $|M|$ , the specific heat  $C_V$  and the susceptibility  $\chi$  as functions of  $T$ . To start with we want to check that our program works correctly by checking our results against the ones for the  $L=2$  system. We do this for temperature  $T = 1$  (in units  $kt/J$ ).

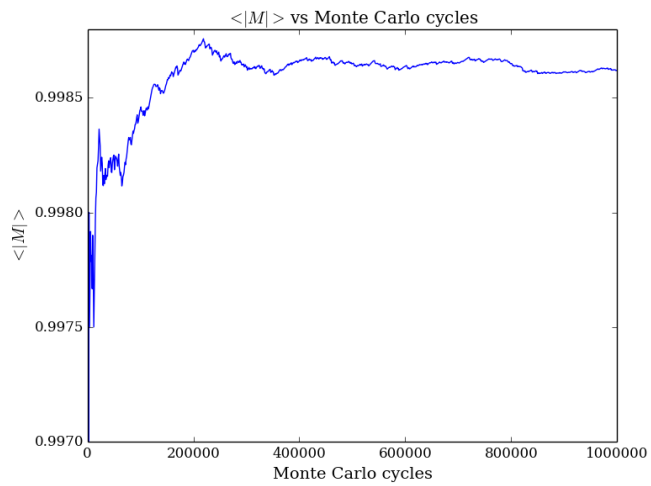
By looking at the expectation values versus the number of Monte Carlo cycles we can estimate how many cycles are needed before we get a value close to the analytical one. Depending on what one defines as a “good” approximation we get either a very good match from the beginning, or a good match after about 300,000 cycles. Note that both expectation values for energy and magnetization vary only by one thousandth. See figures 1 and 2.

## 4. Larger systems

Since we have now verified that our program runs correctly we want to increase the size of the lattice. We start by increasing the number of spins to  $L = 20$  in each direction. We did not study how many cycles were needed to reach the most likely state in the last section. This is something we should study so that we know how much time is needed to reach an equilibrium state, and so how long we have to wait before we start computing our expectation values. We start by making an estimate by plotting the the expectations values as function of the number of Monte Carlo cycles. This is done for  $T = 1$

XXXXXXXXXXXXXXXXX INSERT PLOT FOR VARIOUS EXPECTATION VALUES AS FUNCTION OF NUMBER OF CYCLES XXXXXXXXXXXXXXXX

We see that XXXX WHAT DO WE SEE XXXX.



**Fig. 2.** Plot shows the computed  $\langle |M| \rangle$  versus the number of Monte Carlo cycles. In this case  $T = 1$  (in units of  $kT/J$ ), and  $L=2$

## 5. Conclusions

## 6. Source code

The source code for this document, the c++ project, and the python program for plotting can be found at <https://github.com/pederfo/Project4>.

## 7. References

Computational Physics, Lecture notes Fall 2015, Morten Hjorth-Jensen