

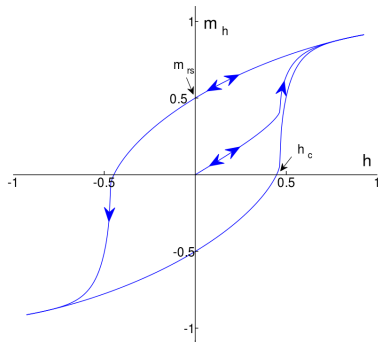
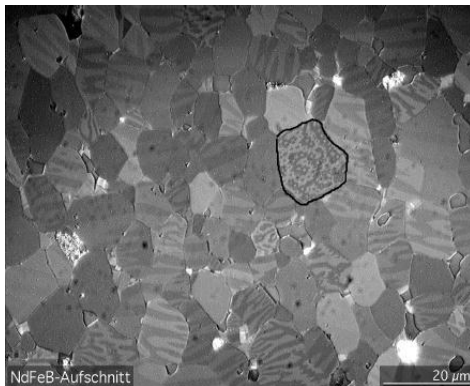
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# Ferromagnets and the Ising Model

MSE 421 - Ceriotti

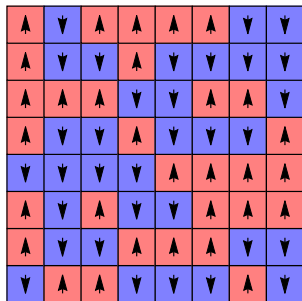
# Ferromagnetic materials

- Recall that for a paramagnetic material, there is no magnetization in the absence of an external field
- How can we explain ferromagnetic behavior, where there is a residual magnetization at zero field?
- How can we explain hysteresis?

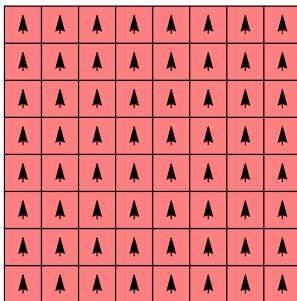


# Spins on a lattice

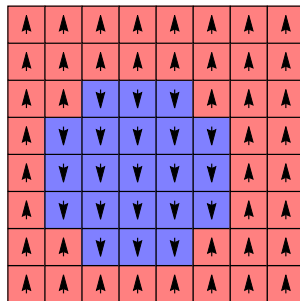
- The microscopic model is similar to that of a paramagnet. Each atom carries a magnetic moment, that can orient itself relative to a magnetic field
- Crucially, spins interact with each other  $\rightarrow Q \neq q^N$ !!



$E/\text{site} : 0.1875$   
 $\mu/\text{site} : -0.03125$



$E/\text{site} : -2.000$   
 $\mu/\text{site} : 1.000$



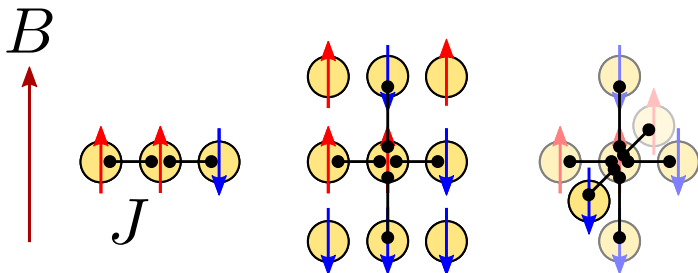
$E/\text{site} : -1.375$   
 $\mu/\text{site} : 0.3438$

# The Heisenberg Hamiltonian

- Simplest possible model of spin interactions (AKA Ising model). Each site associated with  $s_j = \pm 1$ , first-neighbor interactions

$$H = -\mu_B B \sum_i s_i - \frac{1}{2} J \sum_i \sum_{j \in \mathcal{N}_i} s_i s_j$$

- The behavior depends dramatically on the dimensionality of the lattice



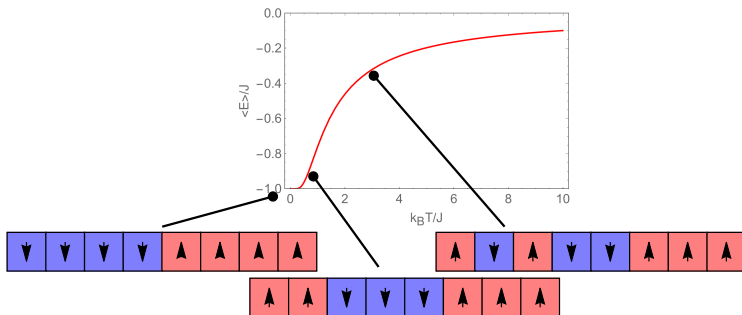
# Ising model in 1D

- Consider the case without a magnetic field. We can make the change of variables  $s_i s_{i+1} \rightarrow s'_i$

$$Q = \sum_{\{s\}} \prod_i e^{\beta J s_i s_{i+1}} = \sum_{\{s'\}} \prod_i e^{\beta J s'_i} = \prod_i (e^{\beta J} + e^{-\beta J}) = [2 \cosh \beta J]^N$$

- Average energy

$$-\frac{\partial \ln Q}{\partial \beta} = -NJ \frac{e^{J/k_B T} - e^{-J/k_B T}}{e^{J/k_B T} + e^{-J/k_B T}} = -NJ \tanh \beta J$$

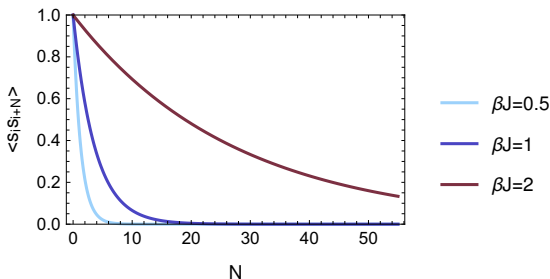


# Spin correlations

- $\langle s_i s_{i+N} \rangle$  measures the probability that two spins separated by  $N$  sites have the same orientation
- How quickly do spin fluctuations decay? Substitution  $s_i s_{i+1} \rightarrow s'_i$

$$\langle s_i s_{i+N} \rangle = \frac{\sum_{\{s\}_N} s_1 s_N \prod_i e^{\beta J s_i s_{i+1}}}{\sum_{\{s\}_N} \prod_i e^{\beta J s_i s_{i+1}}} = \frac{\sum_{\{s'\}_N} \prod_i s'_i e^{\beta J s'_i}}{\sum_{\{s'\}_N} \prod_i e^{\beta J s'_i}} = [\tanh \beta J]^N$$

- Exponential decay of correlations. No phase transition except at  $T = 0$



# 2D and above: mean field model

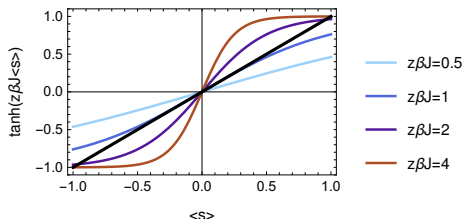
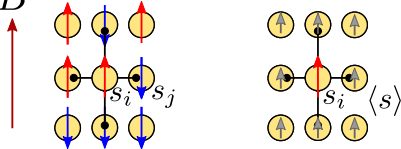
- The 2D case is much harder. A (nobel-prize-worthy) solution exists due to Lars Onsager. How do we proceed?
- Consider the substitution  $s_i \rightarrow \langle s \rangle + \delta s_i$ . Neglect the quadratic term  $\delta s_i \delta s_j \rightarrow$  partition function can be factorized, probability depends on mean spin  $\langle s \rangle$  and the number of neighbors  $z$

$$-H_{MF} = -\frac{N}{2} zJ \langle s \rangle^2 + \sum_i \mu_B B s_i + zJ \langle s \rangle s_i, \quad P(s_i) \propto e^{\beta[\mu_B B + zJ \langle s \rangle] s_i}$$

- Self-consistent equation for  $\langle s \rangle$

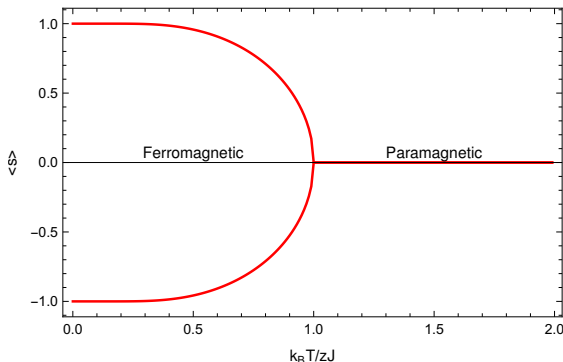
$$\langle s \rangle = \sum_{\pm 1} s_i P(s_i) = \tanh [\beta \mu_B B + zJ \beta \langle s \rangle]$$

$B$



# Phase transitions in the Ising model

- For  $B = 0$ ,  $\langle s \rangle = \tanh [\beta \mu_B B + zJ\beta \langle s \rangle]$  has two solutions for  $k_B T / zJ < 1$
- For  $k_B T / zJ > 1$ , only one solution  $\langle s \rangle = 0$
- The system has a phase transition at  $T_c = zJ / k_B$





# Magnetization

- Start by considering the partition function

$$Q = q^N = \left[ 2 e^{-\frac{\beta z J \langle s \rangle^2}{2}} \cosh (\beta \mu_B B + \beta z J \langle s \rangle) \right]^N$$

- What is the mean magnetization?

$$\langle M \rangle = \mu_B N \langle s \rangle = \frac{1}{\beta} \frac{\partial \ln Q}{\partial B} = N \mu_B \tanh [\beta \mu_B B + \beta z J \langle s \rangle]$$

- At high temperature  $\langle s \rangle \approx 0$ ,  $\mathcal{O}(B)$  expansion  $\rightarrow$  paramagnet!

$$\langle m \rangle = \langle M \rangle / N = \mu_B \langle s \rangle = \frac{\mu_B^2 B}{k_B T}$$

- Close to the critical point, and for  $B = 0$ , we can take a series expansion for  $\tanh x \approx x - \frac{1}{3}x^3$ . Define reduced temperature  $t = \frac{T - T_c}{T_c}$

$$\langle s \rangle^2 = 3 (1 + t)^2 (-t) \approx -3t$$

- The order parameter grows as  $t^{1/2}$  close to  $T_c$ . This is an example of a *critical exponent*, describing the behavior close to a phase transition

# Susceptibility

- The response to a magnetic field is given by the susceptibility  $\chi = \partial \langle m \rangle / \partial B$ . Take first order expansion in  $B$

$$\chi = \beta \mu_B^2 + \frac{T_c}{T} \chi - \left( \frac{T_c}{T \mu_B} \right)^3 \chi \langle m \rangle^2$$

- For  $T \gtrsim T_c$ ,  $\langle m \rangle \approx 0$

$$\chi \approx \frac{\beta \mu_B^2}{1 - \frac{T_c}{T}} \approx \frac{\beta \mu_B^2}{t}$$

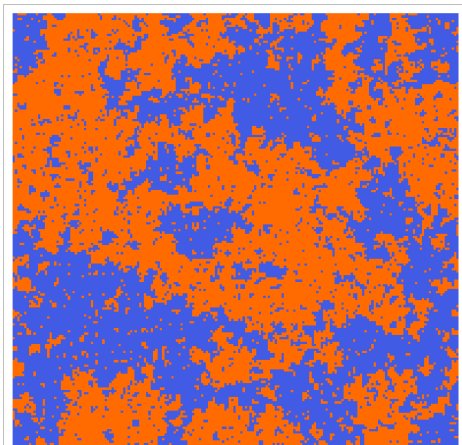
- For  $T \lesssim T_c$ , we also retain the  $\mathcal{O}(\langle m \rangle^3)$  term

$$\chi \approx \frac{\beta \mu_B^2}{1 - \frac{T_c}{T} + 3 \left( \frac{T}{T_c} \right)^3 \left( \frac{T_c}{T} - 1 \right) \left( \frac{T_c}{T \mu_B} \right)^3} = \frac{\beta \mu_B^2}{1 - \frac{T_c}{T} + 3 \left( \frac{T_c}{T} - 1 \right)} \approx -\frac{\beta \mu_B^2}{2t}$$

- Critical exponent is 1

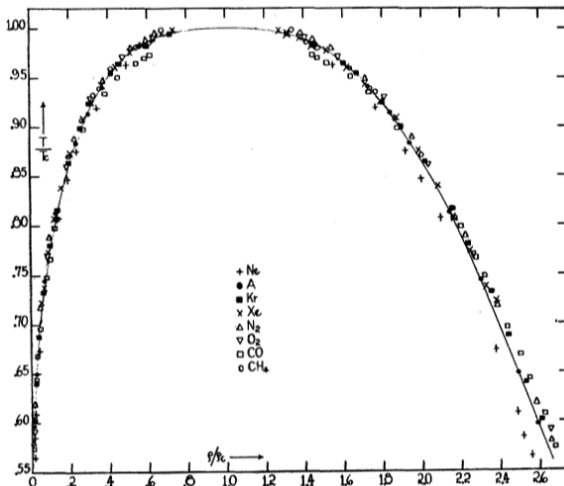
# Limitations of the mean-field model

- Predicts a finite-temperature phase transition for the 1D Ising model.  
Overestimation of the transition temperature in higher dimensions
- Finite extent of susceptibility and heat capacity at non-zero field
- No trace of hysteresis, or barriers to the formation of disorder
- Several better (but much more complex) approximations available.  
Alternative: explicit simulations of the Ising model (see lab!)



# Universality of critical exponents

- Observation: very different systems shows remarkably similar asymptotic behavior in the vicinity of a critical point - **universality**
- Can we explain (handwavingly) the phenomenon based on what we know?



# Mapping on the Ising model

- Example: a lattice gas (e.g. adsorbates on a surface, vacancies, ...) - more in the exercises!
- Hamiltonian describes small cells that have either 0 or 1 molecules. Chemical potential is  $\mu_B$ , bond energy is  $\epsilon$

$$H = -\mu_B \sum_i n_i - \frac{\epsilon}{2} \sum_{i,j \in N_i} n_i n_j$$

- Can be mapped on a Ising model with the substitution  $n_i = (s_i + 1) / 2$

$$H = C - \mu_B B \sum_i s_i - \frac{J}{2} \sum_{i,j \in N_i} s_i s_j, \quad \mu_B B = \frac{\mu_B}{2} + z \frac{\epsilon}{4}, J = \frac{\epsilon}{4}$$

