

H																	He
Li	Be											B	C	N	O	F	Ne
Na	Mg											Al	Si	P	S	Cl	Ar
K	Ca	Sc	Ti	V	Cr	Mn	Fe	Co	Ni	Cu	Zn	Ga	Ge	As	Se	Br	Kr
Rb	Sr	Y	Zr	Nb	Mo	Tc	Ru	Rh	Pd	Ag	Cd	In	Sn	Sb	Te	I	Xe
Cs	Ba		Hf	Ta	W	Re	Os	Ir	Pt	Au	Hg	Tl	Pb	Bi	Po	At	Rn
Fr	Ra		Rf	Db	Sg	Bh	Hs	Mt	Ds	Rg	Uub	Uut	Uuq	Uup	Uuh	Uus	Uuo
		La	Ce	Pr	Nd	Pm	Sm	Eu	Gd	Tb	Dy	Ho	Er	Tm	Yb	Lu	
		Ac	Th	Pa	U	Np	Pu	Am	Cm	Bk	Cf	Es	Fm	Md	No	Lr	
<div> <div></div> <div></div> <div></div> <div></div> </div>																	
Antiferromagnetic			Diamagnetic				Ferromagnetic				Paramagnetic						
Magnetic Type																	

Ernst Ising

May 10, 1900 in Köln-May 11 1998 in Peoria (IL)

- Student of Wilhelm Lenz in Hamburg. PhD 1924. Thesis work on linear chains of coupled magnetic moments. This is known as the Ising model.
- The name 'Ising model' was coined by Rudolf Peierls in his 1936 publication 'On Ising's model of ferromagnetism'.
- He survived World War II but it removed him from research. He learned in 1949 - 25 years after the publication of his model - that his model had become famous.
- Lars Onsager solved the Ising model (zero field) in two dimensions in 1944.



S. G. Brush, History of the Lenz-Ising Model, Rev. Mod. Phys **39**, 883-893 (1962)

**The Ising Model of
Ferromagnetism**

by Lukasz Koscielski

Ferromagnetism

Magnetic domains of a material all line up in one direction

In general, domains do not line up
→ no macroscopic magnetization

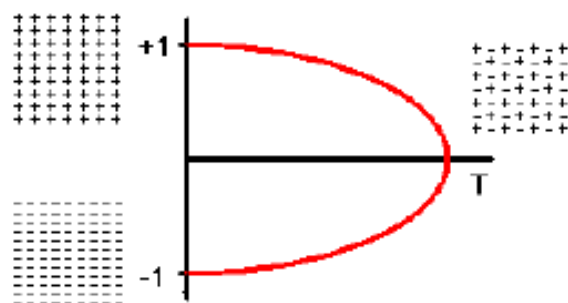


Can be forced to line up in one direction



Lowest energy configuration, at low T

→ all spins aligned → 2 configurations (up and down)



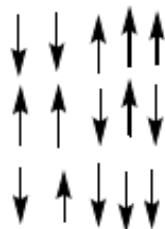
Curie temp - temp at which
ferromagnetism disappears
Iron: 1043 K

Critical point
→ 2nd order phase transition

Models

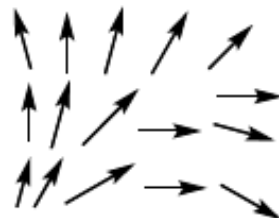
Universality Class – large class of systems whose properties are independent of the dynamic details of the system

Ising Model –
vectors point
UP OR DOWN
ONLY → simplest



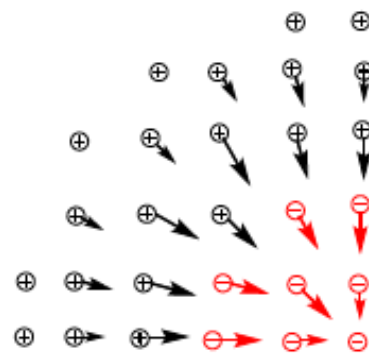
- binary alloys
- binary liquid mixtures
- gas-liquid (atoms and vacancies)

Potts Model –
vectors point
in any direction
IN A PLANE





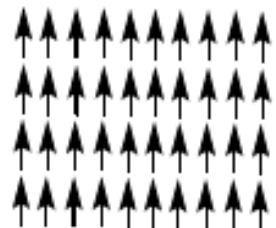
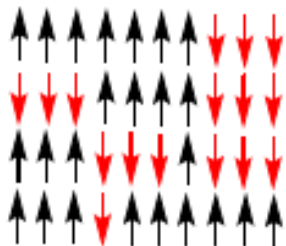
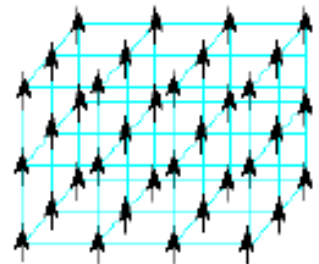
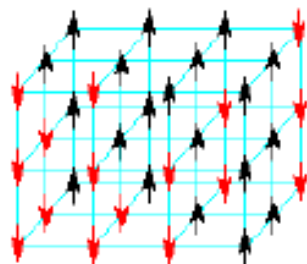
- superfluid helium
- superconducting metals

Heisenberg Model –
vectors point in
any direction
IN SPACE



different dimensionality → different universality class

Ising Model

	Low T	High T	Solved
1-D			Ising – 1925
2-D			Onsager – 1944
3-D			Proven computationally intractable - 2000

As T increases, S increases but net magnetization decreases

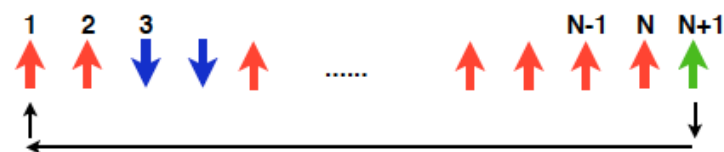
Ising model

A general Ising model is defined as

$$\mathcal{H} = - \sum_i H_i s_i - \sum_{i,j} J_{i,j} s_i s_j - \sum_{i,j,k} J_{i,j,k}^1 s_i s_j s_k$$

↑
↑
↑
 coupling to a field pair interactions 3-body interactions

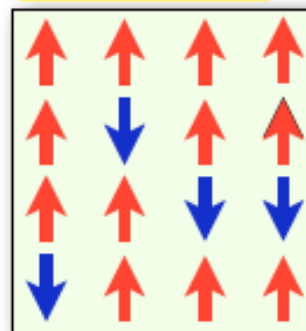
Ising model in 1D with PBC



It has the following general properties

- No phase transition at $d=1$ for $T>0$
- For $J_{ijk}^1=0$, phase transition(s) for $\sum_{i \neq j} |J_{ij}| < \infty$
- For $d>4$, mean field results are exact

Ising model in 2D



Lower critical dimension is $d_L = 1$ and the upper critical dimension is $d_U = 4$.

Thermodynamics of the Ising model can be obtained from

$$F = -k_B T \ln[\text{Tr } e^{-\beta \mathcal{H}}] \quad \text{for example} \quad \langle s_i \rangle = - \left(\frac{\partial F}{\partial H_i} \right)_T$$

The 1-D Case

The partition function, Z , is given by:

$$Z = \sum_{\sigma_k = \pm 1} f_L(\sigma_1) \exp \left\{ K \sum_{i=1}^N \sigma_i \sigma_{i+1} + m \sum_{i=1}^{N+1} \sigma_i \right\} f_R(\sigma_{N+1})$$

where $K = \frac{J}{T}$ and $m = \frac{H}{T}$ where H is the magnetic field

With no external magnetic field $m = 0$.

With free boundary conditions $f_L(\sigma) = f_R(\sigma) = 1$.

Make substitution $\sigma_i \sigma_{i+1} = s_i$.

$$Z = \sum_{s_k = \pm 1} \exp \left\{ K \sum_{i=1}^N s_i \right\} = (2 \cosh K)^N$$

The 1-D Ising model does NOT have a phase transition.

The 2-D Case

The energy is given by

$$E = -J \sum_{\langle i, j \rangle} s_i s_j$$

For a 2 x 2 lattice there are $2^4 = 16$ configurations

<p>$E = -4J$</p> <p> $\begin{array}{cc cc} + & + & - & - \\ + & + & - & - \end{array}$ </p>	<p>$E = 0J$</p> <p> $\begin{array}{cc cc} + & - & - & + \\ - & - & - & + \end{array}$ </p>			
<p>$E = +4J$</p> <p> $\begin{array}{cc cc} + & - & - & + \\ - & + & + & - \end{array}$ </p>				

Energy, E , is proportional to the length of the boundaries; the more boundaries, the higher (more positive) the energy.

In 1-D case, $E \sim \#$ of walls

In 3-D case, $E \sim$ area of boundary

The upper bound on the entropy, S , is $k_B \ln 3$ per unit length.

The system wants to minimize $F = E - TS$.

At low T , the lowest energy configuration dominates.

At high T , the highest entropy configuration dominates.

The 2-D Case - What is T_c ?

From Onsager: $2 \tanh^2(2\beta J) = 1$

$$\tanh x = \frac{e^{2x} - 1}{e^{2x} + 1}$$

let $2\beta J = x$ then $2 \tanh^2 x = 1$

$$2 \left(\frac{e^{2x} - 1}{e^{2x} + 1} \right)^2 = 2 \frac{e^{4x} - 2e^{2x} + 1}{e^{4x} + 2e^{2x} + 1} = 1$$

$$2e^{4x} - 4e^{2x} + 2 = e^{4x} + e^{2x} + 1$$

$$e^{4x} - 6e^{2x} + 1 = 0$$

let $e^{2x} = y$ then $y^2 - 6y + 1 = 0$

quad formula yields $y = 3 \pm 2\sqrt{2}$ so

$$e^{2x} = 3 \pm 2\sqrt{2}$$

$$x = \frac{1}{2} \ln(3 \pm 2\sqrt{2}) \text{ so}$$

$$2\beta J = \frac{1}{2} \ln(3 \pm 2\sqrt{2})$$

$$2\beta J = \frac{1}{2} \ln(3 \pm 2\sqrt{2})$$

$$\frac{2J}{k_B T} = \frac{1}{2} \ln(3 \pm 2\sqrt{2})$$

$$k_B T = \frac{4J}{\ln(3 \pm 2\sqrt{2})} \text{ but } 3 - 2\sqrt{2} < 1$$

which would lead to negative T
so only positive answer is correct

$$k_B T_c = \frac{4J}{\ln(3 + 2\sqrt{2})} = \frac{2J}{\ln(1 + \sqrt{2})} ; 2.269J$$

$$k_B T_c = 2.269J$$

Digression: Lev Davidovich Landau

Lev Davidovich Landau, Jan. 22 1908 in Baku – Apr. 1 1968 Moscow
Nobel Prize 1962 for pioneering theories in condensed matter physics

- Graduated from Leningrad University at the age of 19. He started at the age of 14! After graduating from Leningrad he spent time in Denmark with Bohr. Collaborated and interacted also with Pauli, Peierls and Teller. For his travels he got a Rockefeller fellowship!
- His work covers basically all of theoretical physics from fluids to quantum field theory.
- Was imprisoned by Stalin for a year after being accused to be a German spy. Was freed after Piotr Kapitza threatened to stop his own work unless Landau was released
- On Jan. 7 1962 he suffered a major car accident and was unable to continue his work. For the same reason he was not able to attend the Nobel Prize ceremonies.



More reading: Akhiezer, Recollections of Lev Davidovich Landau, *Physics Today* **47**, 35-42 (1994).
Ginzburg, Landau's attitude towards physics and physicists, *Physics Today* **42**, 54-61 (1989).
Khalatnikov, Reminiscences of Landau, *Physics Today* **42**, 34-41 (1989).



Landau's revolutionary ideas

The order parameter characterizes the system the following way:

$\Psi = 0$ in the disordered state (above T_c),

Ψ is **small** and **finite** in the ordered state ($T < T_c$).

- **Superfluidity:** Landau considered the quantized states of the **whole liquid** instead of single atoms. That was a revolutionary idea and using it Landau was able to explain superfluidity.
- **Superconductivity:** Even before the BCS theory, Ginzburg and Landau suggested a phenomenological theory of superconductivity based on Landau's earlier theory of continuous phase transitions. When it was published, the GL theory received only limited attention. This changed dramatically in 1959, when L.P. Gorkov showed rigorously that close to T_c the GL theory and the BCS theory become equivalent. Furthermore, two years before Gorkov, A. Abrikosov predicted the possibility of two different kinds of superconductors by using the GL theory!
- Landau's theory of phase transitions.
- If we sum up the leading ideas we end up with two things: **the importance of symmetry and symmetry breaking, and the existence of an order parameter.**

1. It is possible to define an order parameter.

2. It is possible to describe the system with a free energy.

3. The free energy must be consistent with the high temperature symmetry properties of the system. Mathematically speaking, the Hamiltonian must commute with the symmetry group of the high temperature phase (note: discrete & continuous).

4. The free energy must be analytic. In addition, the expansion coefficients must be regular functions of the temperature.

Symmetry

1. It is possible to define an order parameter.

2. It is possible to describe the system with a free energy.

3. The free energy must be consistent with the high temperature symmetry properties of the system.

4. The free energy must be analytic. In addition, the expansion coefficients must be regular functions of the temperature.

The order parameter characterizes the system the following way:

$\Psi = 0$ in the disordered state (above T_c),

Ψ is **small** and **finite** in the ordered state ($T < T_c$).

1. It is possible to define an order parameter.

2. It is possible to describe the system with a free energy.

3. The free energy must be consistent with the high temperature symmetry properties of the system.

4. The free energy must be analytic. In addition, the expansion coefficients must be regular functions of the temperature.

Order parameters

system	order parameter
liquid-gas	density
ferromagnetic	magnetization
superconducting	condensate wave function
liquid crystal	degree of molecular alignment
binary mixture (methanol-n-hexane)	concentration of either substance
helix-coil	number of helix base pairs
XY-model	magnetization (M_x, M_y)
BaTiO ₃	polarization
crystal	density wave
liquid crystal	director

Close to T_c the free energy can be expanded in powers of the order parameter

$$F(\Psi) = \sum_{n=0}^{\infty} a_{2n} \Psi^{2n}$$

free energy order parameter: must be small

expansion coefficients are phenomenological parameters that depend on T and microscopics

Order parameter must be small for the expansion to converge.

Specific heat, C , diverges at T_c .

Magnetization, M , is continuous.

Entropy, S , is continuous.

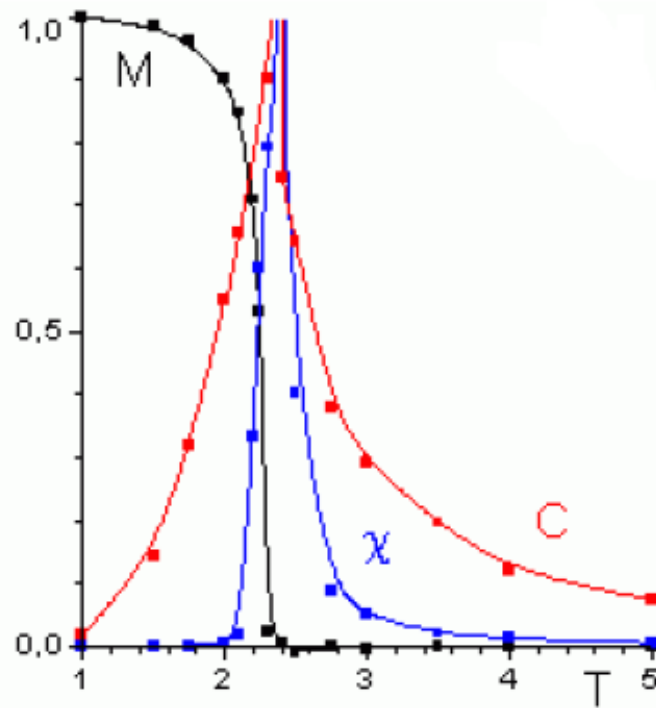
2nd Order Phase Transition

Magnetization, M , (order parameter) –
1st derivative of free energy –
continuous

Entropy, S – 1st derivative of free
energy – continuous

Specific heat, C – 2nd derivative of free
energy – discontinuous

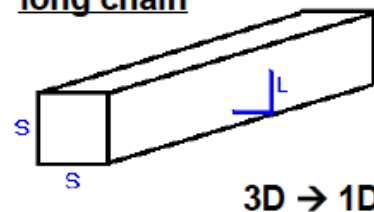
Magnetic susceptibility, χ – 2nd
derivative of free energy –
discontinuous



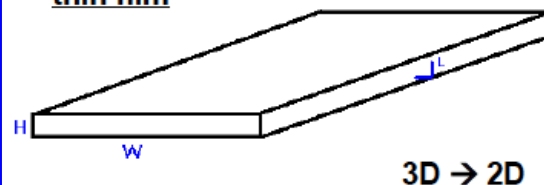
Order parameter, M
(magnetization); **specific
heat, C** ; and **magnetic
susceptibility, χ** , near the
critical point for the 2D Ising
Model where $T_c = 2.269$.

<http://www.ibiblio.org/e-notes/Perc/ising.htm>

long chain



thin film



2D magnetization

$$P$$

$$h$$

$$V$$

$$-M = -Nm$$

$$\kappa_T = -\frac{1}{V} \frac{\partial V}{\partial P}$$

$$\chi = \frac{\partial m}{\partial h}$$

$$A = A(N, V, T)$$

$$A = A(N, M, T)$$

$$G = A + PV(P)$$

$$G = A - hM(h)$$

$$P = -\frac{\partial A}{\partial V}$$

$$h = \frac{\partial A}{\partial M}$$

$$V = \frac{\partial G}{\partial P}$$

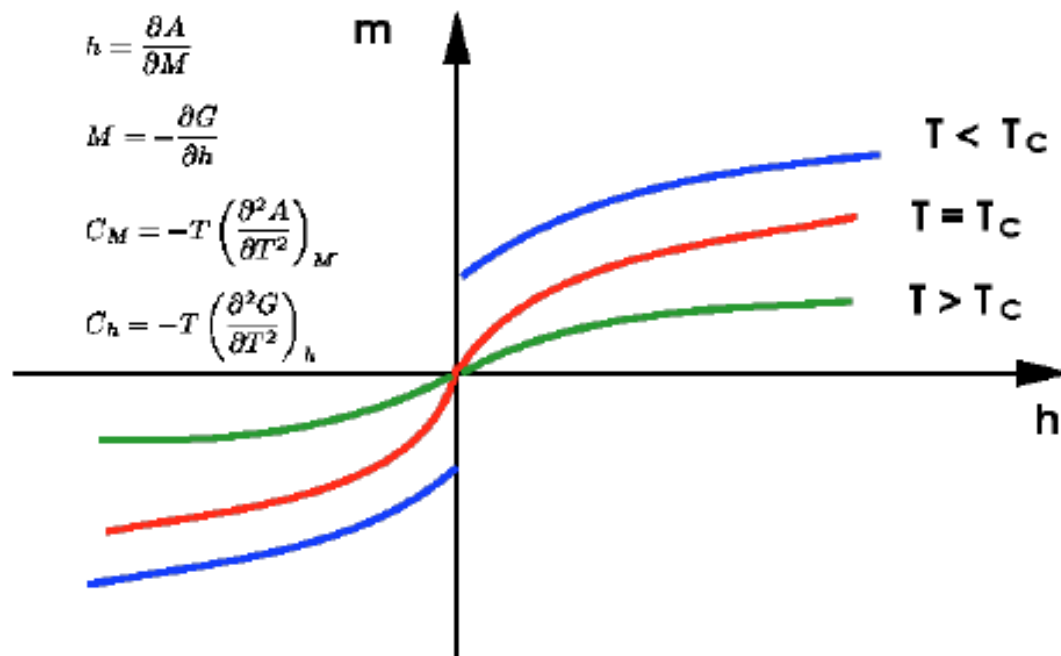
$$M = -\frac{\partial G}{\partial h}$$

$$C_V = -T \left(\frac{\partial^2 A}{\partial T^2} \right)_V$$

$$C_M = -T \left(\frac{\partial^2 A}{\partial T^2} \right)_M$$

$$C_P = -T \left(\frac{\partial^2 G}{\partial T^2} \right)_P$$

$$C_h = -T \left(\frac{\partial^2 G}{\partial T^2} \right)_h$$



Itinerant magnetism & Stoner criterion

$$IN^0(\epsilon_F) > 1$$

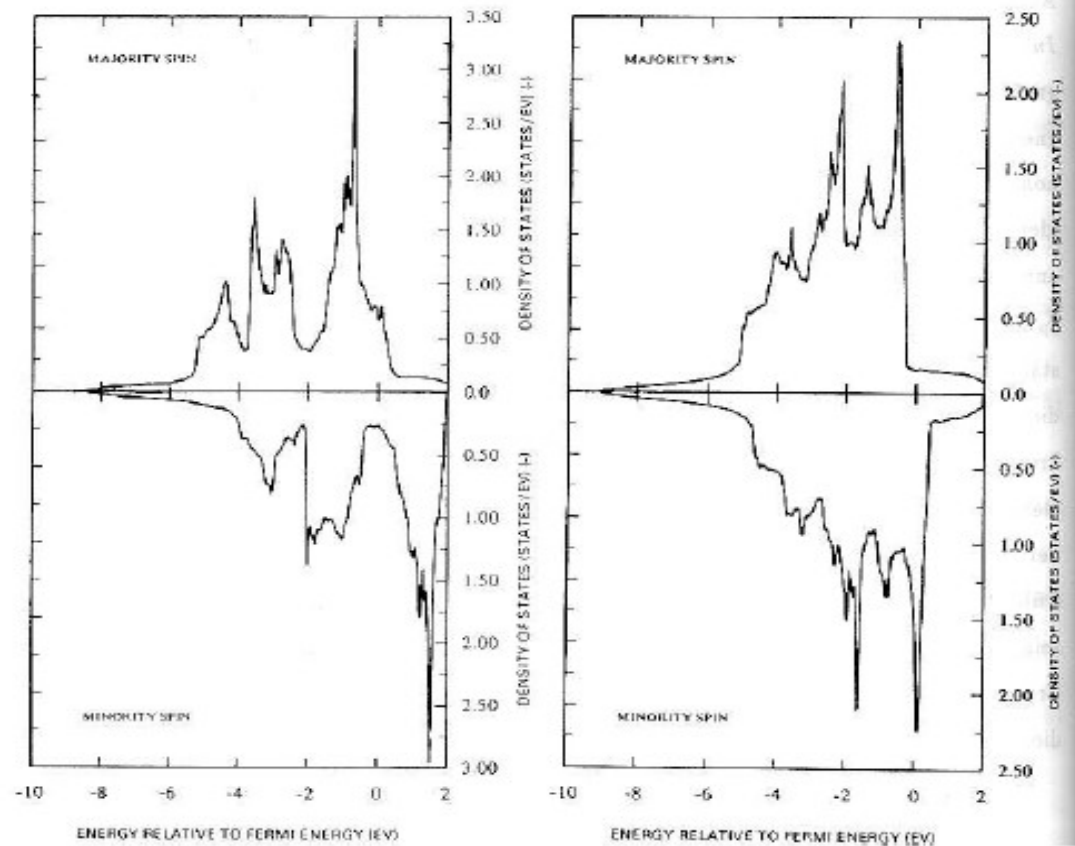


Figure 8.15: Spin-resolved density of states (DOS) for bulk Fe and Ni in DFT-LSDA [from V.L. Moruzzi, J.F. Janak and A.R. Williams, *Calculated electronic properties of metals*, Pergamon Press (1978)].

