The 2-Dimensional Ising Model

Overview of Analytical Results

• Reminder: The standard 2D Ising model consists of a lattice with N lattice sites, at each site i of which is a spin s_i . The partition function, in the absence of an external magnetic field, is

$$Z(N,T) = \sum_{\{s\}} e^{\beta J \Sigma'_{\langle ij \rangle} s_i s_j} .$$

A treatment using the Weiß mean-field theory approximation, with the above definition of J and $s_i = \pm 1$, gives a second-order phase transition in all dimensions D, at a critical temperature or value of $K := \beta J$

$$T_{\rm c} = \frac{2DJ}{k_{\scriptscriptstyle \rm B}} \;, \qquad {\rm or} \qquad K^* = \frac{1}{2D} \label{eq:Tc}$$

• Exact treatment: An exact expression for the partition function was found by Lars Onsager in 1944. The proof that the model is solvable is not a simple one, and is considered a major achievement. Using a somewhat simplified approximate treatment, one finds that

$$\begin{split} &Z(N,T) = [2\cosh(\beta J)\,\mathrm{e}^{I(\beta J)}]^N , \quad \text{with} \\ &I(K) = \frac{1}{2\pi} \int_0^\pi \mathrm{d}\phi \ln\left\{\frac{1}{2} \left[1 + (1 - \xi^2(K)\sin^2\phi)^{1/2}\right]\right\}, \quad \xi = 2\sinh(2\beta J)/\cos^2(2\beta J) , \end{split}$$

and the system exhibits spontaneous magnetization below a critical temperature

$$T_{\rm c} = 2.269 \, J/k_{\scriptscriptstyle \rm B} \,, \quad {\rm or} \quad K^* = 0.44069 \,, \quad {\rm at \ which} \quad \sinh(2\,\beta_{\rm c} J) = 1 \,.$$

For temperatures just below the critical point, consistently with a second-order phase transition,

$$C = \frac{\partial \bar{E}}{\partial T}\Big|_{B=0} \sim -\frac{8 k_{\rm B} N}{\pi} (\beta J)^2 \ln |T - T_{\rm c}| , \qquad \bar{M} \sim \text{const} \times N |T - T_{\rm c}|^{1/8} .$$

Renormalization Group: Block-Spin Approach

• Setup: In this approach, for simplicity it is convenient to start with N spins $s_i = \pm 1$ on a triangular lattice with periodic boundary conditions. After grouping blocks of 6 triangles to form hexagons that tile the plane, pick one triangle in each block I and introduce a coarse graining procedure by which its 3 spins s_1^I , s_2^I and s_3^I are replaced by block variables $\mu_I := \text{sgn}(s_1^I + s_2^I + s_3^I)$ (the majority sign) and $\sigma_I := |s_1^I + s_2^I + s_3^I|$. Then the Hamiltonian can be written as

$$H(K, \{\mu_I, \sigma_I\}) = H_0(K, \{\mu_I, \sigma_I\}) + V(K, \{\mu_I, \sigma_I\}),$$

where H_0 is the term coming from interactions within each block and V represents the interactions between blocks, and a corresponding partition function can be defined for the coarse-grained lattice of spin blocks (for more details and results, see the treatment in the books by Reichl and Gould & Tobochnik).

Renormalization Group: Decimation Approach

• Setup: Again start with N spins $s_i = \pm 1$, this time on an $n \times n$ square lattice with periodic boundary conditions, and call $K := \beta J$. Then the partition function is

$$Z_{(1)} = \sum_{\{s\}} e^{K\Sigma'_{\langle ij\rangle}s_i s_j}$$

Again define the decimation process as summing over the values of half of the spins, this time chosen to form a checkerboard pattern.

• Kadanoff transformation: The partially summed partition function cannot be seen as a Z of the same form as the original one. What we can do instead is consider $Z_{(1)}$ as a special case ($K_2 = K_3 = 0$) of a partition function that includes two more coupling constants,

$$Z_{(3)}(K_1, K_2, K_3, N) = f(K)^N \sum_{\{s\}} e^{K_1 \Sigma'_{\langle ij \rangle} s_i s_j + K_2 \Sigma''_{\langle lm \rangle} s_l s_m + K_3 \Sigma''_{\langle pqrt \rangle} s_p s_q s_r s_t} ,$$

where a double prime denotes a sum over next-nearest neighbors, and a triple prime a sum over squares made of nearest-neighbor pairs. Then, for example, the expression one gets by summing over s_5 ,

$$\sum_{s_5} e^{K s_5(s_1+s_2+s_3+s_4)} = e^{K (s_1+s_2+s_3+s_4)} + e^{-K (s_1+s_2+s_3+s_4)} + e^{-K (s_1+s_2+s_3+s_4)}$$

can be identified with a term in a partition function of the form $Z_{(3)}$,

$$e^{K(s_1+s_2+s_3+s_4)} + e^{-K(s_1+s_2+s_3+s_4)}$$

= $f(K) e^{(K_1/2)(s_1s_2+s_2s_3+s_3s_4+s_4s_1)+K_2(s_1s_3+s_2s_4)+K_3s_1s_2s_3s_4}$

if we define the following mapping:

$$\begin{split} K_1 &= \frac{1}{4}\ln\cosh(4K) \;, \quad K_2 &= \frac{1}{8}\ln\cosh(4K) \;, \quad K_3 &= \frac{1}{8}\ln\cosh(4K) - \frac{1}{2}\ln\cosh(2K) \\ f(K) &= 2\left[\cosh(2K)\right]^{1/2}\left[\cosh(4K)\right]^{1/8} \;. \end{split}$$

The partially summed partition function at a larger scale now has next-nearest-neighbor terms and terms with four spins around a square; because of the high number of neighbors of each site, the resulting interactions are more complicated. They are also not of a form for which an exact renormalization group calculation can be performed.

• Result: We introduce an approximation in which we neglect K_3 and replace K_2 by a modified, effective nearest-neighbor coupling constant $K'(K_1, K_2)$ that takes into account next-nearest neighbors; one gets

$$K' = \frac{3}{8} \ln \cosh(4K)$$
,

which has a non-trivial, unstable fixed point K^* satisfying $K = \frac{3}{8} \ln \cosh(4K)$, i.e., $K^* = 0.50698$, in addition to two stable ones at K = 0 and ∞ .

• Next: Perform a numerical simulation of the system.

Reading

- Pathria & Beale: Sec 13.4 (exact results), and Secs 14.2, 14.4 (renormalization group).
- Chandler: Ch 5, pp 119 ff.
- Gould & Tobochnik: Sec 9.6 (triangular lattice, block spins)
- *Halley*: pp 150–160.
- Mattis & Swendsen: Secs 2.7–2.8, 8.5–8.10.
- Plischke & Bergersen: Chapter 6, and Chapter 9 for simulations.
- *Reichl:* Sec 5.8 (triangular lattice, block spins).
- *Reif:* Mentioned in p 429.
- Schwabl: Secs 6.5 (analytical) and 7.3 (renormalization group, square lattice).