

# Lecture 22

05.04.2019

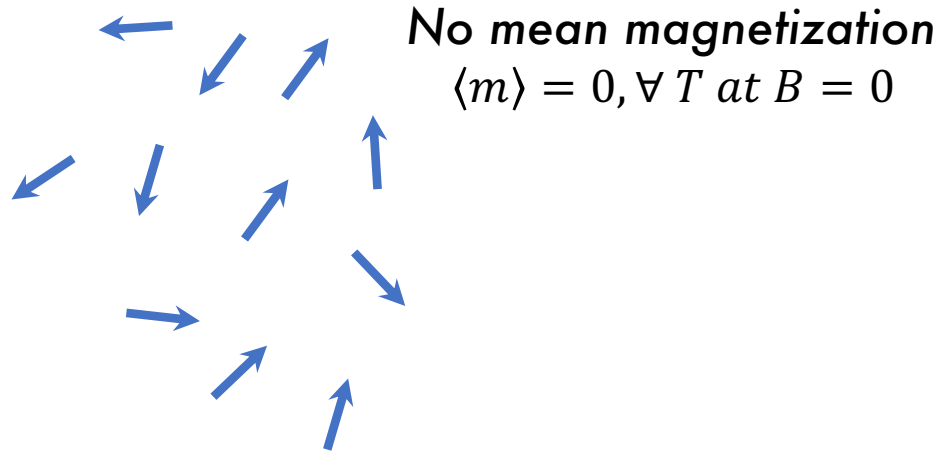
Ferromagnetic system  
Ising model  
1D solution

# Magnetic materials

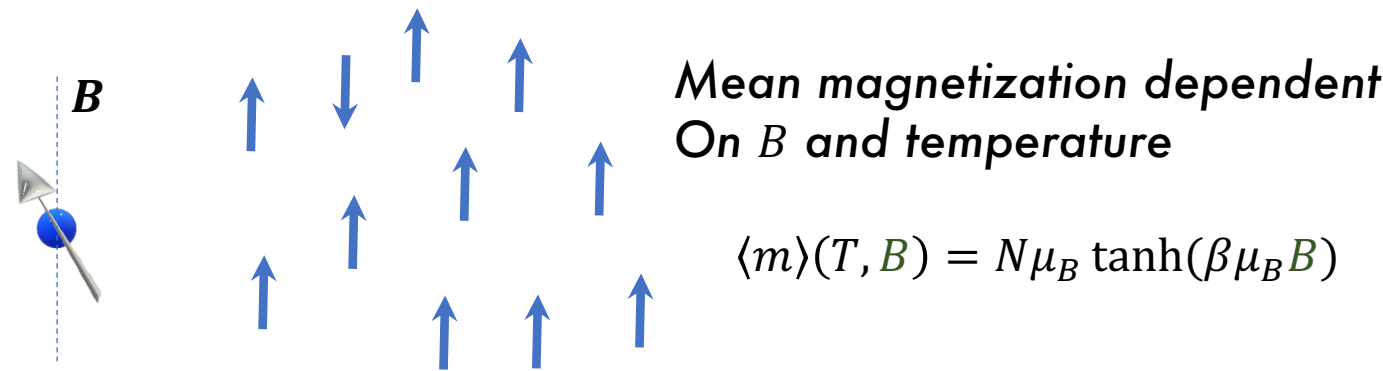
- Have a magnetic dipole moment associated with the net spin of atoms
- Spins interact with an external magnetic field or with each other
- Susceptible to change their magnetization in the presence of a magnetic field
  - Paramagnetism – retain magnetization only in the presence of a magnetic field
  - Ferromagnetism – have a permanent magnetization even in the absence of an applied magnetic field

# Paramagnetic materials

No applied magnetic field



With applied magnetic field



Susceptibility

$$\chi(B, T) = \left( \frac{\partial \langle m \rangle}{\partial B} \right)_T = \frac{1}{kT} \frac{N\mu_B^2}{\cosh^2(\beta\mu_B B)}$$

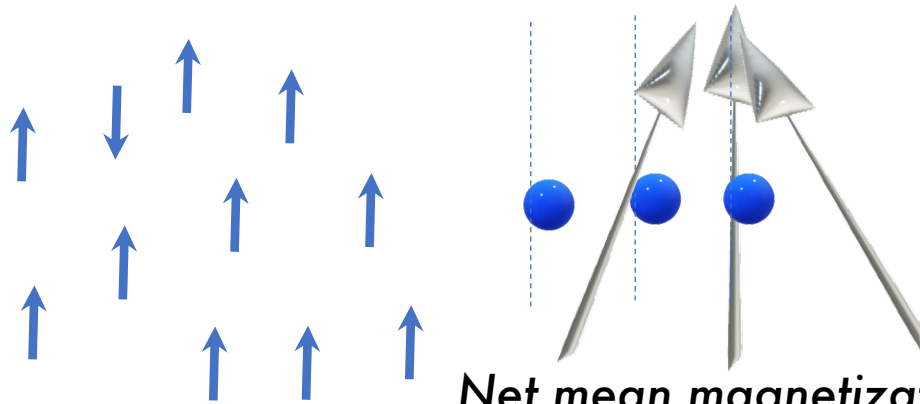
**Example:**

Aluminum, copper, gold

Iron bearing minerals at sufficiently big temperatures

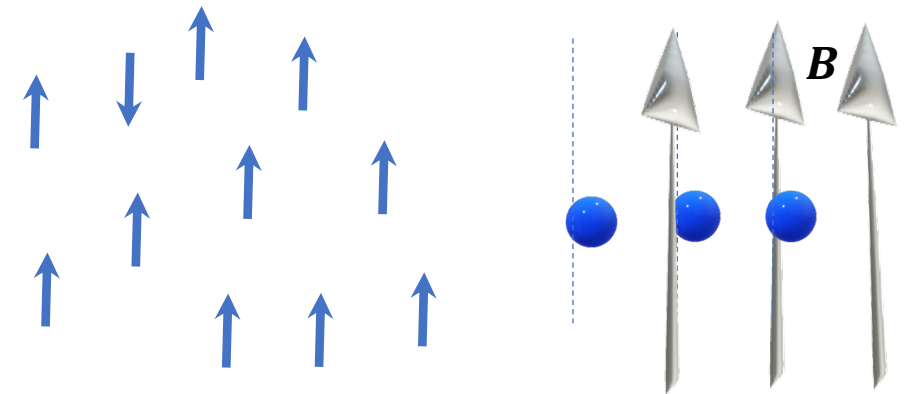
# Ferromagnetic materials

No applied magnetic field



Net mean magnetization  
Due to spin-spin interactions  
 $\langle m \rangle \neq 0$ , at  $B = 0$  and  $T < T_c$

With applied magnetic field



Net mean magnetization  
Due to spin-spin interactions  
And applied magnetic field  
 $\langle m \rangle \neq 0$

## Example:

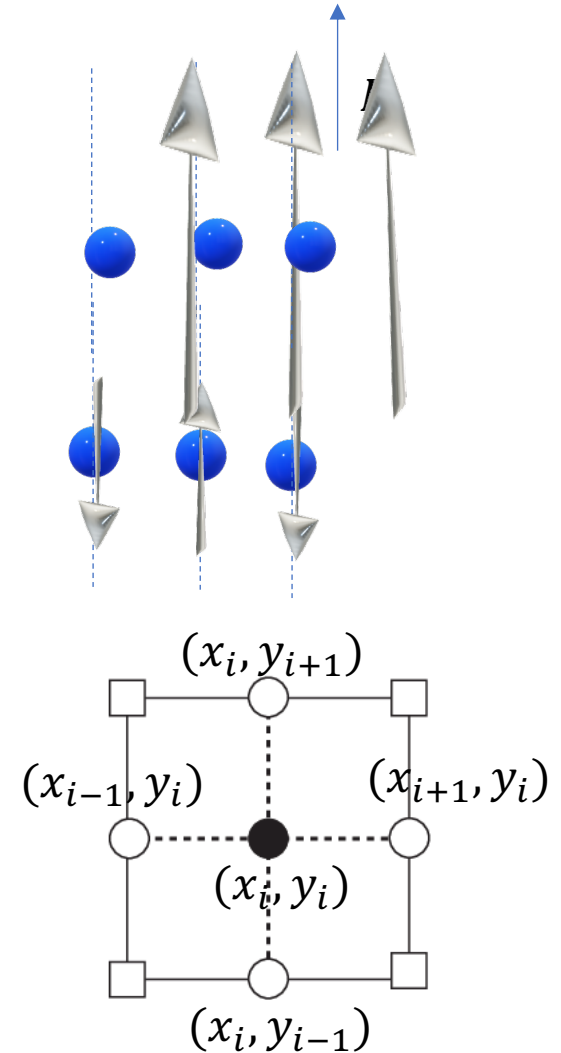
Iron bearing minerals at low temperatures  
Nickel, magnetite, cobalt and their alloys

# Ising model for ferromagnets

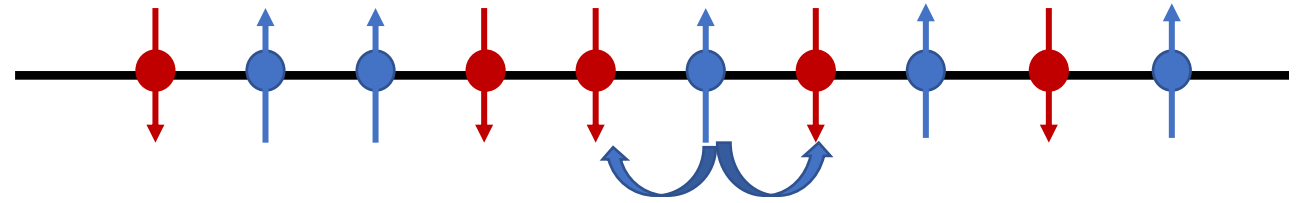
A system of  $N$  spins  $s_i = \pm 1$  on a periodic lattice and in a uniform magnetic field  $B$ . Spins interact with their nearest neighbor on the lattice

$$H_N = -J \sum_i \sum_{\substack{j= \\ \text{n.n. of } i}} s_i s_j - \sum_i s_i B, \quad (\mu_B = 1)$$

- $J > 0$  is the coupling constant, such that the energy is minimized when neighboring spins point in the same direction
- Summation over the nearest neighbors (n.n.)  $j$  atoms that are coupled to the  $i$ th atom on a crystal lattice (short hand notation used sometime  $\equiv \langle ij \rangle$ )
- The form of the spin-spin interaction as  $-J s_i s_j$  originates the Coulomb interactions between the electrons (spin carriers); magnetic dipole interactions are too weak.



# Ising model in 1D



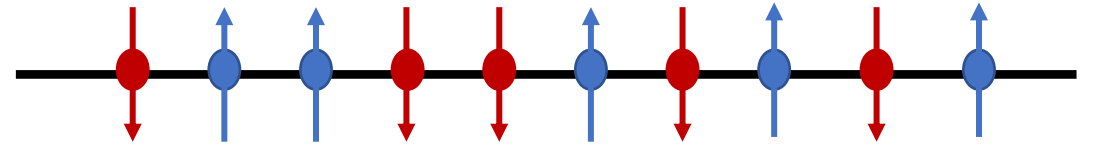
$$H_N = -J \sum_{i=0}^{N-1} s_i s_{i+1} - \sum_i s_i B, s_i = \pm 1$$

Periodic boundary conditions  $s_N \equiv s_0$

Partition function for  $N$  spins: weighted sum over all spin configurations  $\{s_i\}$

$$Z_N = \sum_{\{s_i\}} e^{-\beta H_N(\{s_i\})}$$

# Ising model in 1D



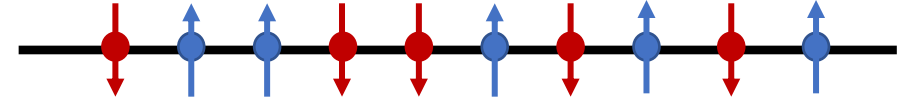
$$H_N = -J \sum_{i=0}^{N-1} s_i s_{i+1} - \sum_i s_i B, s_i = \pm 1$$

*Periodic boundary conditions*  $s_N \equiv s_0$

*Partition function for N spins*

$$\begin{aligned} Z_N &= \sum_{\{s_i\}} e^{-\beta H_N(\{s_i\})} \\ &= \sum_{\{s_i\}} e^{\beta J(s_0 s_1 + s_1 s_2 + \dots + s_{N-1} s_0) + \beta B(s_0 + s_1 + \dots + s_{N-1})} \end{aligned}$$

# Transfer matrix $T_{i,j}$



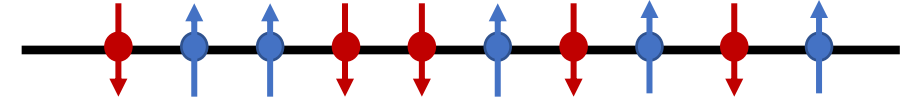
$Z_N$  can be represented as a product of  $(2 \times 2)$  transfer matrices  $T_{i,i+1}$

Partition function for  $N$  spins

$$Z_N = \sum_{\{s_i\}} e^{\beta J(s_0 s_1 + s_1 s_2 + \dots + s_{N-1} s_0) + \beta B(s_0 + s_1 + \dots + s_N)}$$
$$= \sum_{\{s_i\}} e^{\beta J s_0 s_1 + \beta B \frac{s_0 + s_1}{2}} \cdot e^{\beta J s_1 s_2 + \beta B \frac{s_1 + s_2}{2}} \dots e^{\beta J s_N s_0 + \beta B \frac{s_{N-1} + s_0}{2}}$$



# Transfer matrix



Partition function for  $N$  spins

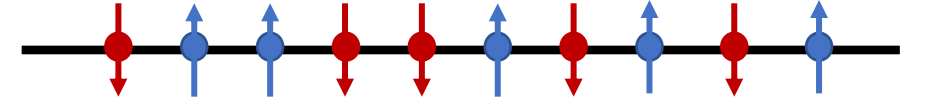
$$Z_N = \sum_{\{s_i\}} e^{\beta J s_0 s_1 + \beta B \frac{s_0 + s_1}{2}} \cdot e^{\beta J s_1 s_2 + \beta B \frac{s_1 + s_2}{2}} \dots e^{\beta J s_{N-1} s_0 + \beta B \frac{s_{N-1} + s_0}{2}} = \sum_{\{s_i\}} T_{s_0}^{s_1} \cdot T_{s_1}^{s_2} \dots T_{s_N}^{s_0}$$

$$T_{s_i}^{s_{i+1}} = \exp\left(\beta J s_i s_{i+1} + \beta B \frac{s_i + s_{i+1}}{2}\right), \quad s_i = \pm 1$$

Identical transfer matrices for all spin pairs

$$\begin{matrix} & s_{i+1} = 1 & s_{i+1} = -1 \\ s_i = 1 & \left( e^{\beta(J+B)} & e^{-\beta J} \right) \\ s_i = -1 & \left( e^{-\beta J} & e^{\beta(J-B)} \right) \end{matrix}$$

# Trace of Transfer matrix



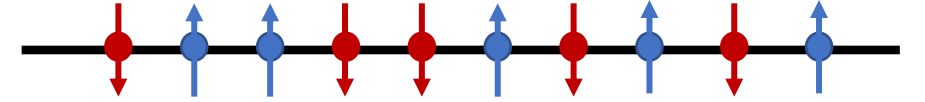
*Partition function for  $N$  spins*

$$Z_N = \sum_{\{s_i\}} T_{s_0}^{s_1} \cdot T_{s_1}^{s_2} \cdots T_{s_N}^{s_0} = \text{Tr}(T^N) = \lambda_1^N + \lambda_2^N,$$

*Where  $\lambda_{1,2}$  are the eigenvalues of the transfer matrix*

$$T = \begin{pmatrix} e^{\beta(J+B)} & e^{-\beta J} \\ e^{-\beta J} & e^{\beta(J-B)} \end{pmatrix}$$

# Transfer matrix: eigenvalues



*Partition function for  $N$  spins*

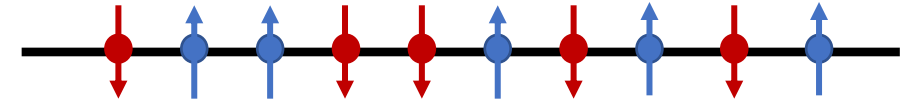
$$Z_N = \sum_{\{s_i\}} T_{s_0}^{s_1} \cdot T_{s_1}^{s_2} \cdots T_{s_N}^{s_0} = \text{Tr}(T^N) = \lambda_1^N + \lambda_2^N,$$

$\lambda_{1,2}$  are determined as the solution of the characteristic equation

$$\begin{vmatrix} e^{\beta(J+B)} - \lambda & e^{-\beta J} \\ e^{-\beta J} & e^{\beta(J-B)} - \lambda \end{vmatrix} = 0 \rightarrow$$

$$(e^{\beta(J+B)} - \lambda)(e^{\beta(J-B)} - \lambda) - e^{-2\beta J} = 0$$

# Transfer matrix: eigenvalues



$\lambda_{1,2}$  are determined as the solution of the characteristic equation

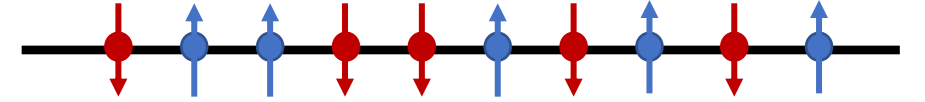
$$\lambda^2 - 2\lambda e^{\beta J} \cosh(\beta B) + 2 \sinh(2\beta J) = 0$$

With the solution

$$\lambda_{1,2} = e^{\beta J} \cosh(\beta B) \pm \sqrt{e^{2\beta J} \cosh^2(\beta B) - 2 \sinh(2\beta J)}$$

$$\lambda_{1,2} = e^{\beta J} \cosh(\beta B) \pm \sqrt{e^{2\beta J} \sinh^2(\beta B) + e^{-2\beta J}}$$

## Solution for $J = 0$ and $B \neq 0$ (Paramagnetic limit)



$$Z_N = \text{Tr}(T^N) = \lambda_1^N + \lambda_2^N,$$

- $\lambda_1 = 2 \cosh(\beta B), \quad \lambda_2 = 0$

$$Z_N = 2^N \cosh^N(\beta B) \rightarrow G_N(T, B) = -NkT \ln[2 \cosh(\beta B)]$$

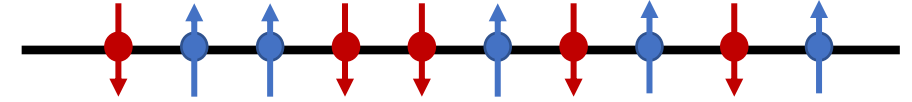
## Paramagnetic mean magnetization

$$M = - \left( \frac{\partial G}{\partial B} \right)_T = N \tanh(\beta B)$$

## Paramagnetic susceptibility

$$\chi = \left( \frac{\partial M}{\partial B} \right)_T = N\beta \frac{1}{\cosh^2(\beta B)} \sim \frac{1}{T}$$

# Solution for $J \neq 0$ and $B = 0$



$$Z_N = \text{Tr}(T^N) = \lambda_1^N + \lambda_2^N,$$

$$\lambda_{1,2} = e^{\beta J} \cosh(\beta B) \pm \sqrt{e^{2\beta J} \sinh^2(\beta B) + e^{-2\beta J}}$$

•  $B = 0 \rightarrow \lambda_1 = 2 \cosh(\beta J), \lambda_2 = 2 \sinh(\beta J)$

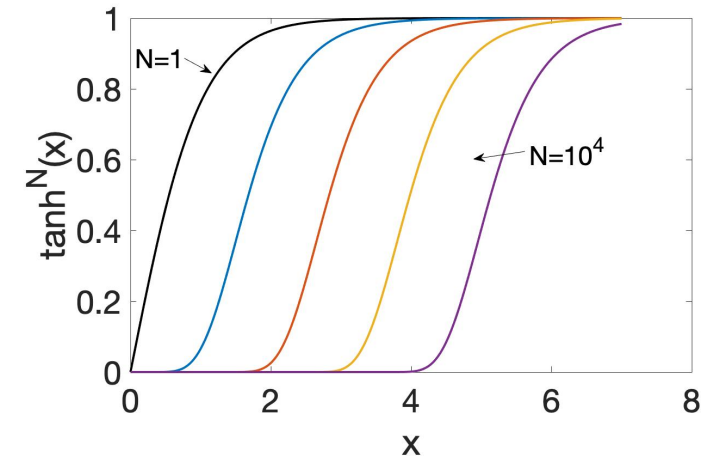
$$Z_N = 2^N \cosh^N(\beta J) (1 + \tanh^N(\beta J))$$

$$\lim_{N \rightarrow \infty} \tanh^N(x) = 0$$

$Z_N$  is dominated by the largest eigenvalue  $\lambda_{1,2}^N$

$$Z_N \approx 2^N \cosh^N(\beta J)$$

$$G_N(T) = -NkT \ln[2 \cosh(\beta J)]$$



# Solution for $J \neq 0$ and $B = 0$

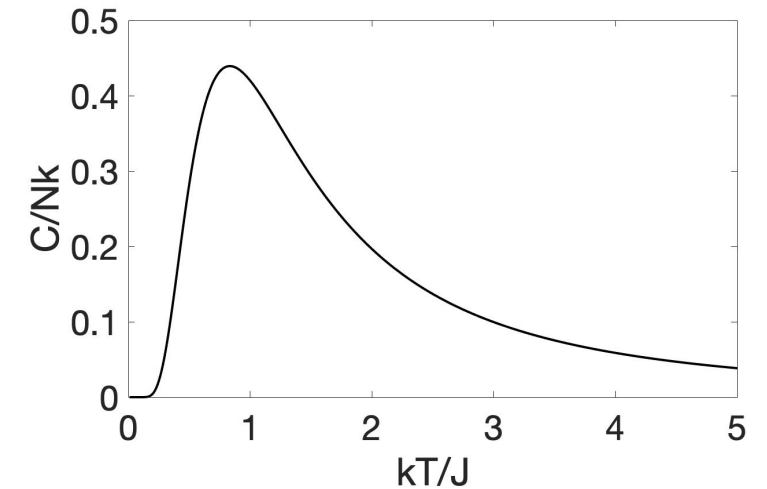
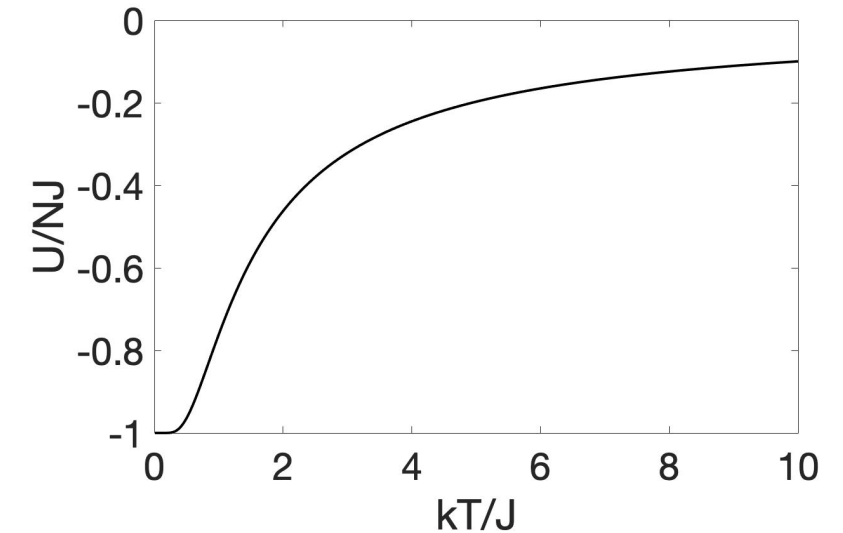
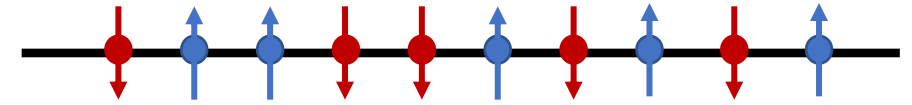
$$Z_N \approx 2^N \cosh^N(\beta J)$$

*Internal energy*

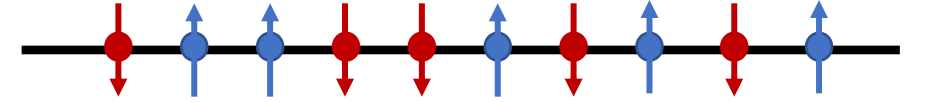
$$U(T, N) = -\frac{\partial \ln(Z_N)}{\partial \beta} = -JN \tanh(\beta J)$$

*Heat capacity*

$$C(T) = \left(\frac{\partial U}{\partial T}\right)_N = Nk \left(\frac{J\beta}{\cosh(\beta J)}\right)^2$$



## Solution for $B \neq 0$



$Z_N$  is determined by the largest eigenvalue, i.e.  $\lambda_1^N$

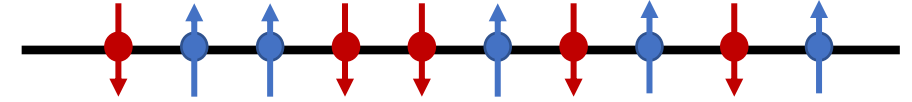
$$Z_N = \lambda_1^N \left[ 1 + \left( \frac{\lambda_2}{\lambda_1} \right)^N \right] = \left[ e^{\beta J} \cosh(\beta B) + \sqrt{e^{2\beta J} \sinh^2(\beta B) + e^{-2\beta J}} \right]^N$$

## Gibbs free energy

$$G_N(T, B) = -NkT \ln \left[ e^{\beta J} \cosh(\beta B) + \sqrt{e^{2\beta J} \sinh^2(\beta B) + e^{-2\beta J}} \right]$$



# Mean magnetization $B \neq 0$

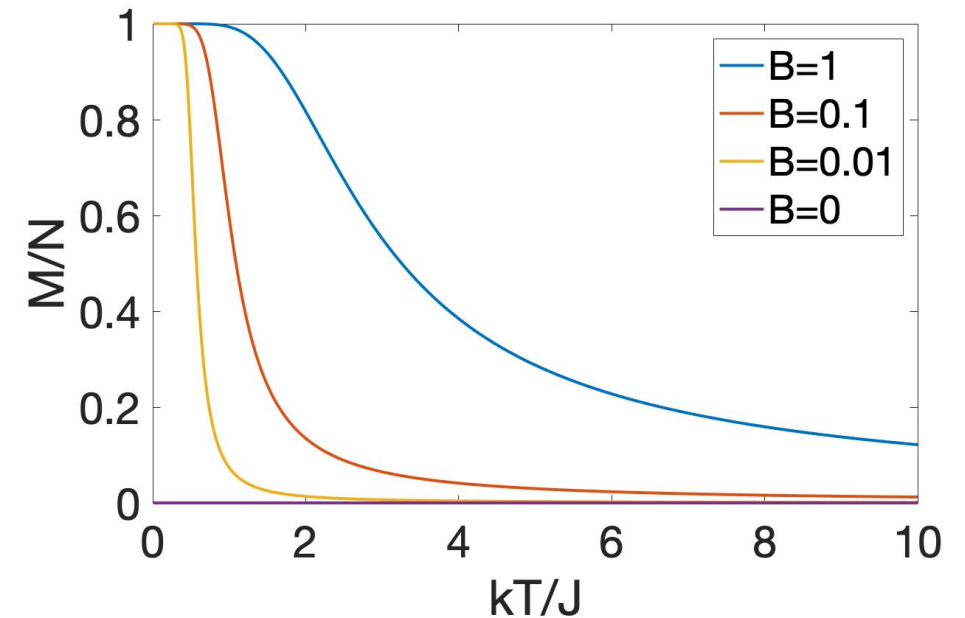


$$G_N(T, B) = -NkT \ln \left[ e^{\beta J} \cosh(\beta B) + \sqrt{e^{2\beta J} \sinh^2(\beta B) + e^{-2\beta J}} \right]$$

## Mean magnetization

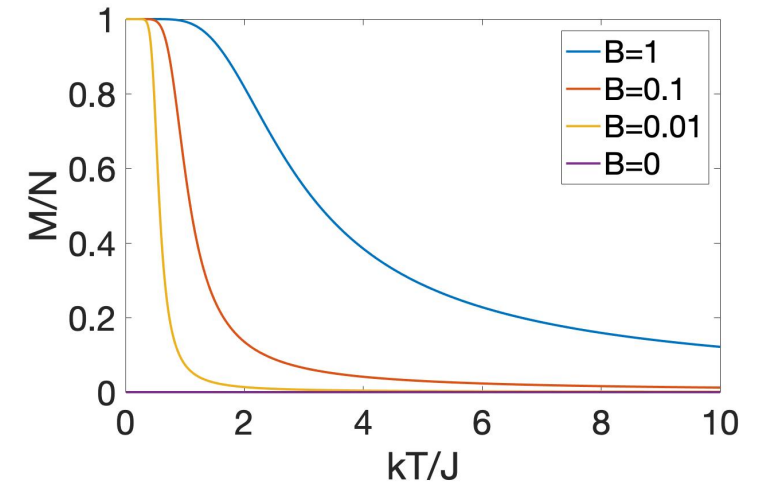
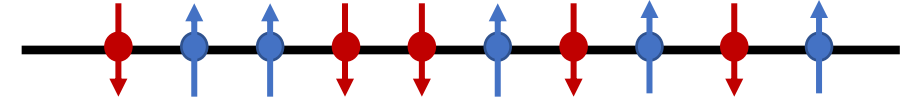
$$M(T, B) = - \left( \frac{\partial G_N(T, B)}{\partial B} \right)_T$$

$$M = N \frac{\sinh(\beta B)}{\sqrt{\sinh^2(\beta B) + \exp(-4\beta J)}}$$



Mean magnetization  $B \rightarrow 0$

$$\frac{M}{N} = \frac{\sinh(\beta B)}{\sqrt{\sinh^2(\beta B) + \exp(-4\beta J)}}$$



In the limit of  $B \rightarrow 0$ ,  $\langle s \rangle \rightarrow 0$  at every temperature:

- Nearest neighbor spin-spin interaction in 1D can not create spin order at any finite temperature
- Any thermal fluctuation destroys the net magnetization

# 1D Ising model: No phase transition

At any nonzero temperature, it is energetically favorable to create defects (kinks) due to thermal fluctuations

Change in energy for flipping a spin (kink in the ordered state)

$$U_0 = -NJ \text{ (order)}, \quad U_1 = -(N - 2)J + 2J \text{ (with a kink)} \rightarrow \Delta U = 4J$$

Change in entropy for flipping a spin anywhere in the 1D chain (N sites)

$$\Delta S = k \log N$$

The spin flipping due to thermal fluctuations is favored when it lowers the **Helmholtz free energy**

$$\Delta F = \Delta U - T\Delta S < 0 \rightarrow J - kT \log N < 0$$

This is always satisfied at any  $T > 0$ , hence the spin order is spontaneously broken by kinks due thermal fluctuations.

