

# Quench analysis of the Ising model

Final work for the course of Complex Systems

Prof. Alessandro Vezzani

---

Ariel S. Boiardi

May 13, 2021

Dipartimento di Scienze Matematiche, Fisiche e Informatiche  
Università degli Studi di Parma

The Ising model

Simulation

Dynamics

Quench

Anisotropic lattices and disorder

## The Ising model

---

## The Ising model / introduction

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz

## The Ising model / introduction

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets
  - ▶ The global behaviour of the magnet is reconstructed from the collective emergent behaviour of the elementary magnets (alternative to the explanation proposed by P. Weiss)

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets
  - ▶ The global behaviour of the magnet is reconstructed from the collective emergent behaviour of the elementary magnets (alternative to the explanation proposed by P. Weiss)
  - ▶ Ising correctly proved that the 1D model does not present phase transitions but incorrectly extended the result to 3D

## The Ising model / introduction

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets
  - ▶ The global behaviour of the magnet is reconstructed from the collective emergent behaviour of the elementary magnets (alternative to the explanation proposed by P. Weiss)
  - ▶ Ising correctly proved that the 1D model does not present phase transitions but incorrectly extended the result to 3D
- The main advances in study of the model were made in 1944 by L. Onsager [5]



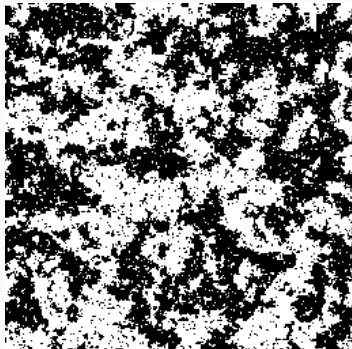
## The Ising model / introduction

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets
  - ▶ The global behaviour of the magnet is reconstructed from the collective emergent behaviour of the elementary magnets (alternative to the explanation proposed by P. Weiss)
  - ▶ Ising correctly proved that the 1D model does not present phase transitions but incorrectly extended the result to 3D
- The main advances in study of the model were made in 1944 by L. Onsager [5]
  - ▶ Found explicit formulas of the partition function and free energy for the 2D model  $\Rightarrow$  all thermodynamic quantities

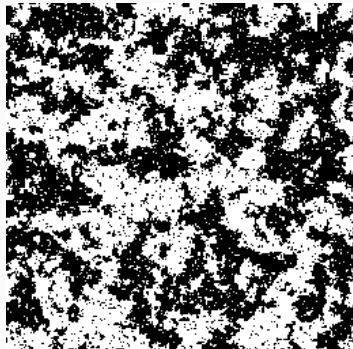
## The Ising model / introduction

- Introduced by E. Ising in his 1924 doctoral thesis [2] under advise by W. Lenz
  - ▶ The magnetic material is reduced to a collection of elementary magnets
  - ▶ The global behaviour of the magnet is reconstructed from the collective emergent behaviour of the elementary magnets (alternative to the explanation proposed by P. Weiss)
  - ▶ Ising correctly proved that the 1D model does not present phase transitions but incorrectly extended the result to 3D
- The main advances in study of the model were made in 1944 by L. Onsager [5]
  - ▶ Found explicit formulas of the partition function and free energy for the 2D model  $\Rightarrow$  all thermodynamic quantities
  - ▶ A rigorous proof of the existence of a phase transition was later given by Lee and Young [4, 3]

## The Ising model / 2D lattice

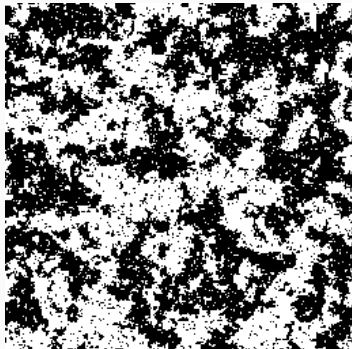


## The Ising model / 2D lattice



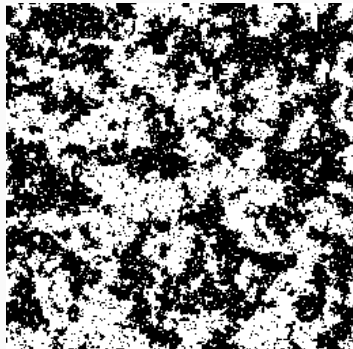
$H$

## The Ising model / 2D lattice



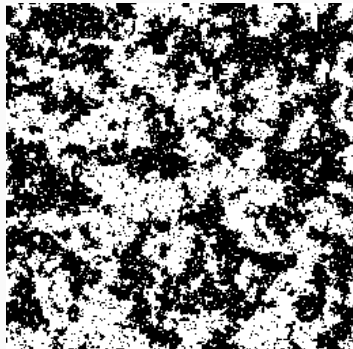
$$H = -J \sum_{\langle ij \rangle} s_i s_j$$

## The Ising model / 2D lattice



$$H = -J \sum_{\langle ij \rangle} s_i s_j - h \sum_j s_j. \quad (1)$$

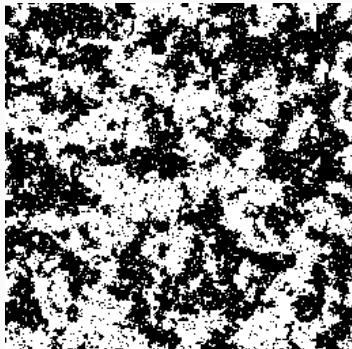
# The Ising model / 2D lattice



$$H = -J \sum_{\langle ij \rangle} s_i s_j - h \sum_j s_j. \quad (1)$$

$$p(s) = \frac{e^{-\beta H(s)}}{Z(\beta, h)} \quad (2)$$

# The Ising model / 2D lattice



$$H = -J \sum_{\langle ij \rangle} s_i s_j - h \sum_j s_j. \quad (1)$$

$$p(s) = \frac{e^{-\beta H(s)}}{Z(\beta, h)} \quad (2)$$

$$Z(\beta, h) = \sum_{s \in \mathfrak{L}} e^{-\beta H(s)} \quad (3)$$



## Magnetization per site

$$M_\Lambda(s)$$

## Magnetization per site

$$M_{\Lambda}(s) = \frac{1}{N} \sum_{j=1}^N s_j \quad (4)$$

## Magnetization per site

$$M_{\Lambda}(s) = \frac{1}{N} \sum_{j=1}^N s_j \quad (4)$$

$$M = \langle M_{\Lambda}(s) \rangle$$

## Magnetization per site

$$M_{\Lambda}(s) = \frac{1}{N} \sum_{j=1}^N s_j \quad (4)$$

$$M = \langle M_{\Lambda}(s) \rangle = \frac{1}{Z} \sum_{s \in \Omega} M_{\Lambda}(s) e^{-\beta H(s)} \quad (5)$$

## Susceptibility

$\chi$

## Magnetization per site

$$M_{\Lambda}(s) = \frac{1}{N} \sum_{j=1}^N s_j \quad (4)$$

$$M = \langle M_{\Lambda}(s) \rangle = \frac{1}{Z} \sum_{s \in \Omega} M_{\Lambda}(s) e^{-\beta H(s)} \quad (5)$$

## Susceptibility

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

## Magnetization per site

$$M_{\Lambda}(s) = \frac{1}{N} \sum_{j=1}^N s_j \quad (4)$$

$$M = \langle M_{\Lambda}(s) \rangle = \frac{1}{Z} \sum_{s \in \Omega} M_{\Lambda}(s) e^{-\beta H(s)} \quad (5)$$

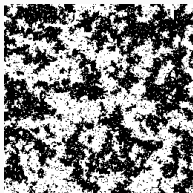
## Susceptibility

$$\chi = \frac{\partial M}{\partial h} = N \left[ \langle M_{\Lambda}^2 \rangle - \langle M_{\Lambda} \rangle^2 \right] \quad (6)$$

## Simulation of the Ising model

---

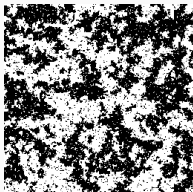
S



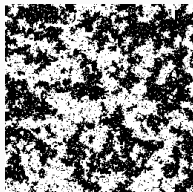


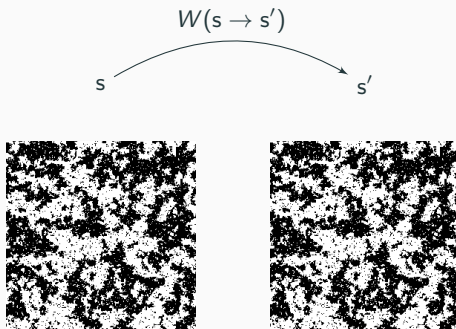
# Simulation / Transition probability

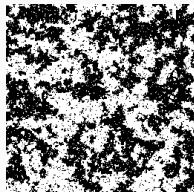
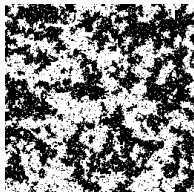
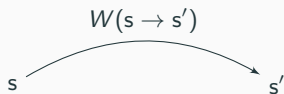
$s$



$s'$







## Metropolis

$$W(s \rightarrow s') = \begin{cases} 1 & \text{if } \delta H \leq 0 \\ e^{-\beta \delta H} & \text{if } \delta H > 0. \end{cases} \quad (7)$$

# Simulation / Equilibrium phase transition

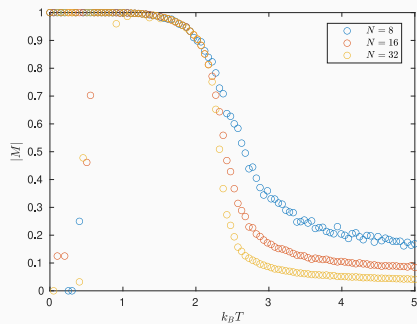


Figure 1: Cumulated magnetization

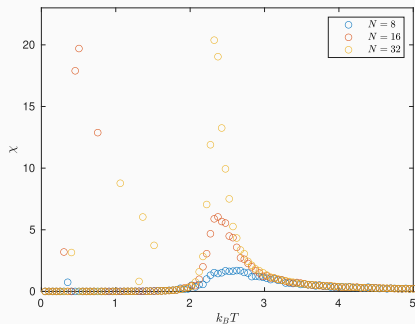
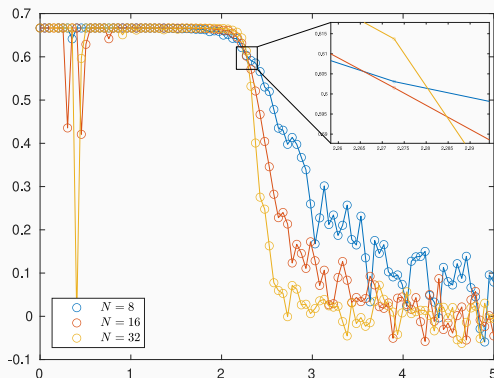


Figure 2: Magnetic susceptibility

$$U_L = \frac{1}{2} \left( 3 - \frac{\langle M^4 \rangle}{\langle M^2 \rangle^2} \right)$$

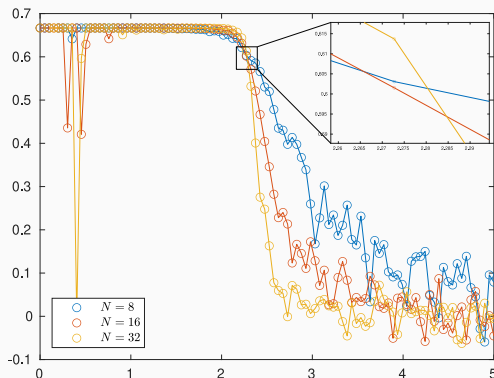
$$U_L = \frac{1}{2} \left( 3 - \frac{\langle M^4 \rangle}{\langle M^2 \rangle^2} \right)$$



**Figure 3:** Binder's cumulant for three system sizes.

$$U_L = \frac{1}{2} \left( 3 - \frac{\langle M^4 \rangle}{\langle M^2 \rangle^2} \right)$$

$$T_C \approx 2.275 \pm 0.01$$

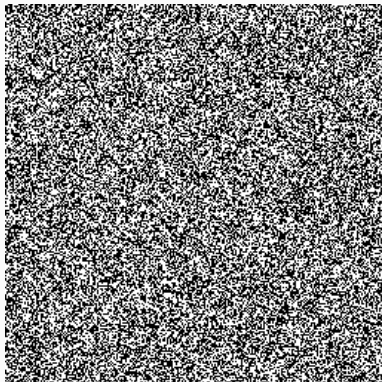


**Figure 3:** Binder's cumulant for three system sizes.

## Dynamic Ising model

---

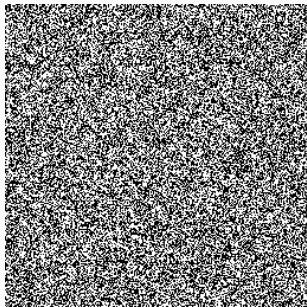




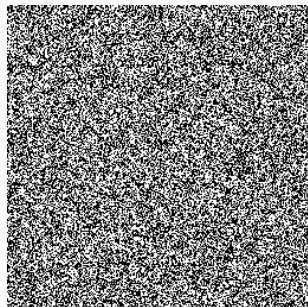
**Figure 4:** Critical dynamic of the Ising model

## Quench

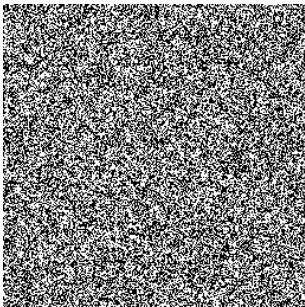
---



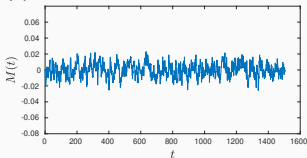
(a) Supercritical dynamic at  $kT = 4$



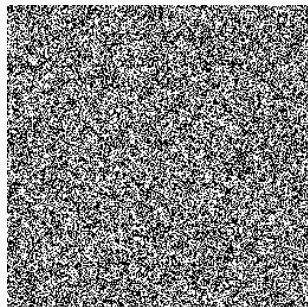
(a) Supercritical dynamic at  $kT = 2.5$



(a) Supercritical dynamic at  $kT = 4$

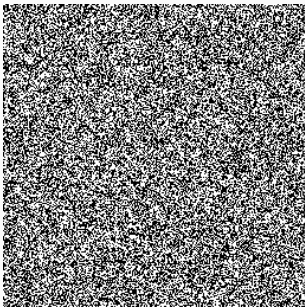


(b) Magnetization

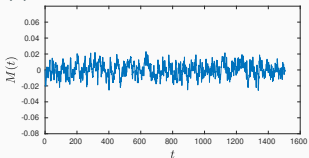


(a) Supercritical dynamic at  $kT = 2.5$

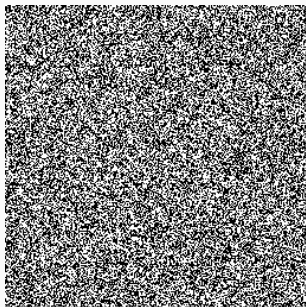
# Quench / Supercritical



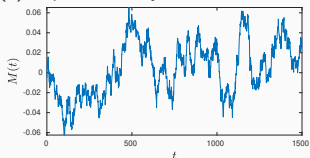
(a) Supercritical dynamic at  $kT = 4$



(b) Magnetization



(a) Supercritical dynamic at  $kT = 2.5$



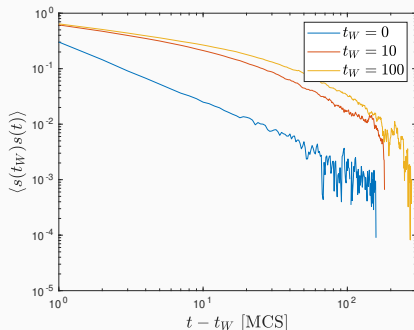
(b) Magnetization

### Time displaced autocorrelation

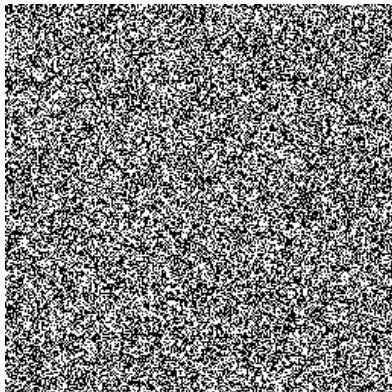
$$\langle s(t_W)s(t) \rangle = \left\langle \frac{1}{N} \sum_{j=1}^N s_j(t_W)s_j(t) \right\rangle \quad (8)$$

## Time displaced autocorrelation

$$\langle s(t_W)s(t) \rangle = \left\langle \frac{1}{N} \sum_{j=1}^N s_j(t_W)s_j(t) \right\rangle \quad (8)$$

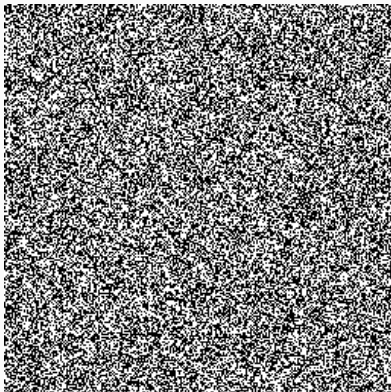


**Figure 7:** Time delayed autocorrelation function with respect to states at  $t_W$ . The random initial configuration is quenched at  $T = 2.5$

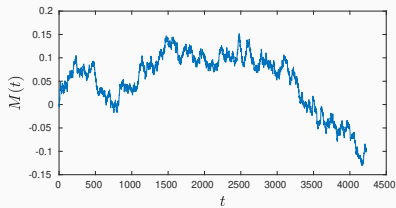


(a) Critical dynamic at  $kT = 2.27$

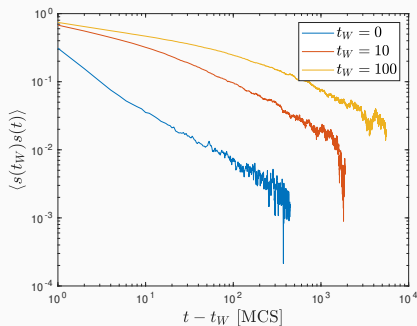




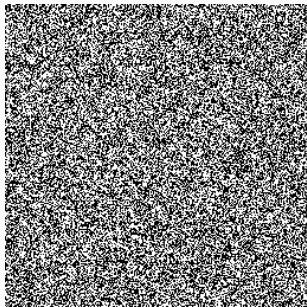
(a) Critical dynamic at  $kT = 2.27$



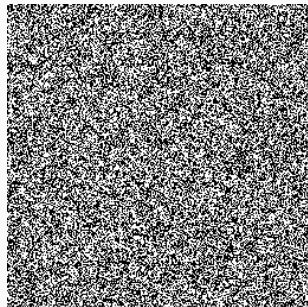
(b) Magnetization



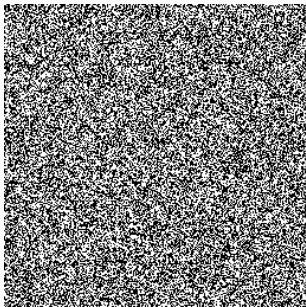
**Figure 9:** Time delayed autocorrelation function with respect to states at  $t_W$ . The random initial configuration is quenched at  $T = T_C$ . System linear size  $L = 128$ .



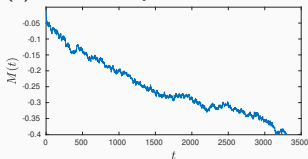
(a) Subcritical dynamic at  $kT = 2.5$



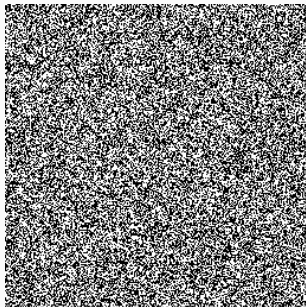
(a) Subcritical dynamic at  $kT = 1$



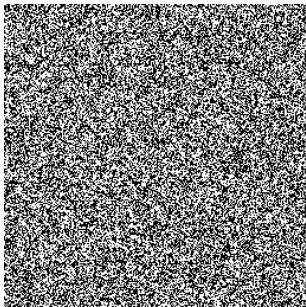
(a) Subcritical dynamic at  $kT = 2.5$



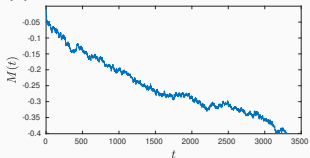
(b) Magnetization



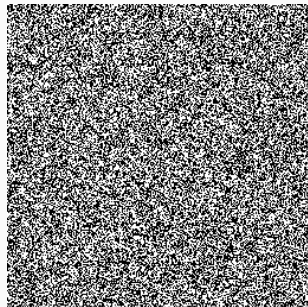
(a) Subcritical dynamic at  $kT = 1$



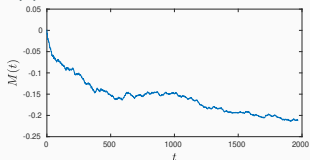
(a) Subcritical dynamic at  $kT = 2.5$



(b) Magnetization



(a) Subcritical dynamic at  $kT = 1$



(b) Magnetization

## **Anisotropic lattices and disorder**

---

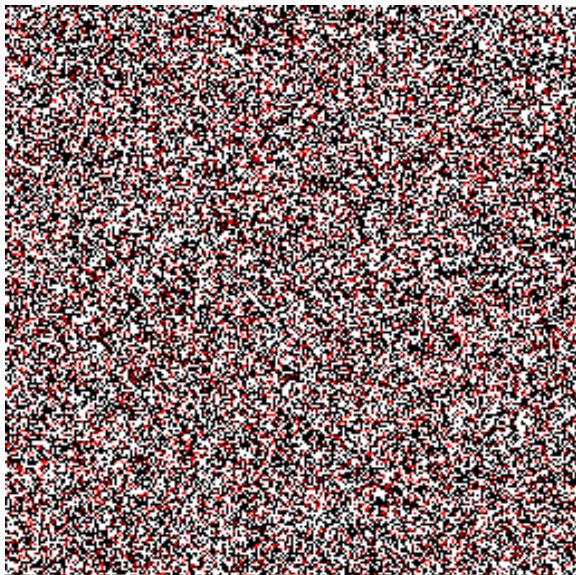


Figure 12: Disordered lattice,  $kT = 1$ .

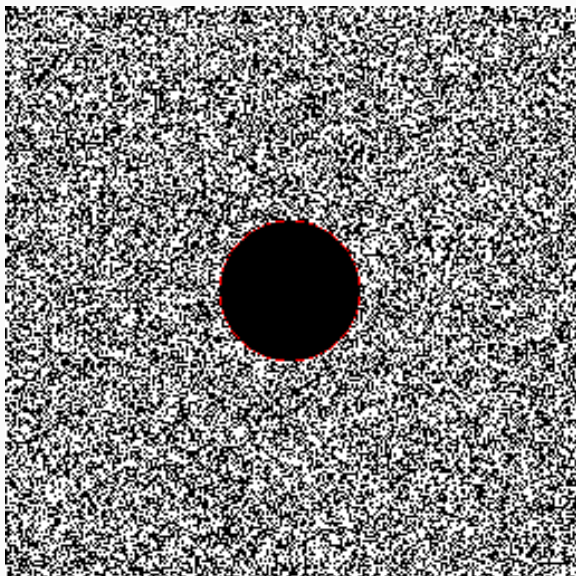
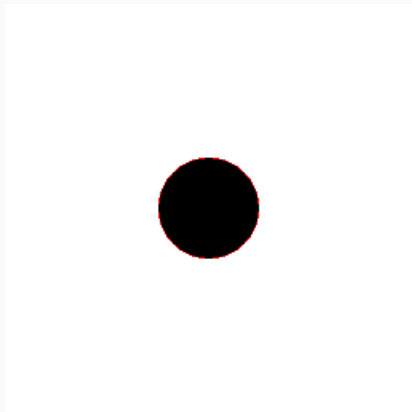
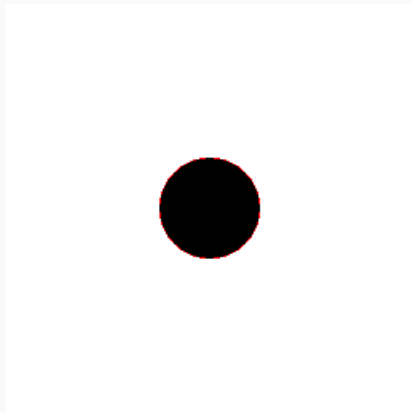


Figure 13: Disordered lattice,  $kT = 1$ .

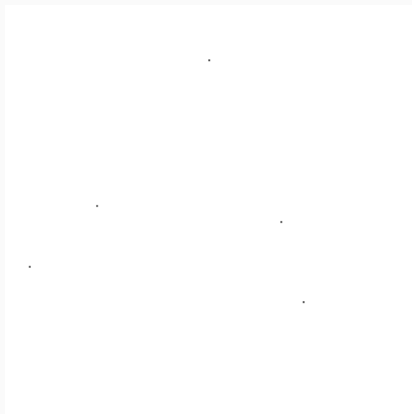




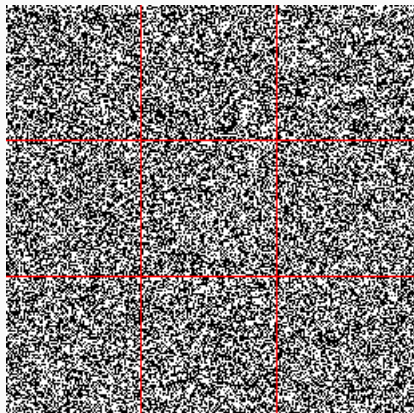
**Figure 14:** Process activated by thermal energy  $kT = 2.26$ .



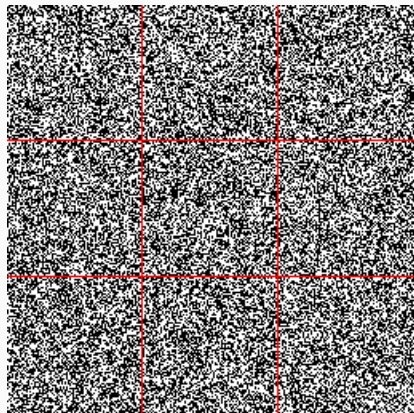
**Figure 15:** Process activated by external magnetic field  $h = -0.5$ .



**Figure 16:** Nucleation at  $kT = 1$ , the system is prepared at a magnetization and evolved under a field in the opposite direction with  $|h| = 0.5$ , then the field is flipped...



**Figure 17:** Split system at subcritical temperature  $kT = 1$



**Figure 18:** Split system at critical temperature

**Thank you for your attention**

---

## References

---



K. Binder and D. W. Heermann. *Monte Carlo Simulation in Statistical Physics*. Springer Berlin Heidelberg, 2010. DOI: 10.1007/978-3-642-03163-2.



E. Ising. "Beitrag zur Theorie des Ferromagnetismus". In: *Zeitschrift für Physik* 31.1 (Feb. 1925), pp. 253–258. DOI: 10.1007/bf02980577.



T. D. Lee and C. N. Yang. "Statistical Theory of Equations of State and Phase Transitions. I. Theory of Condensation". In: *Physical Review* 87.3 (Aug. 1952), pp. 404–409. DOI: 10.1103/physrev.87.404.



T. D. Lee and C. N. Yang. "Statistical Theory of Equations of State and Phase Transitions. II. Lattice Gas and Ising Model". In: *Physical Review* 87.3 (Aug. 1952), pp. 410–419. DOI: 10.1103/physrev.87.410.



L. Onsager. "Crystal Statistics. I. A Two-Dimensional Model with an Order-Disorder Transition". In: *Phys. Rev.* 65 (3-4 Feb. 1944), pp. 117–149. DOI: 10.1103/PhysRev.65.117. URL: <https://link.aps.org/doi/10.1103/PhysRev.65.117>.