

# High and low temperature expansions of the ising model and Duality

## Topics

- 2d ising model expansions
- Duality in 2d ising model
- Duality in 3D ising
- Example

# 2D ising model

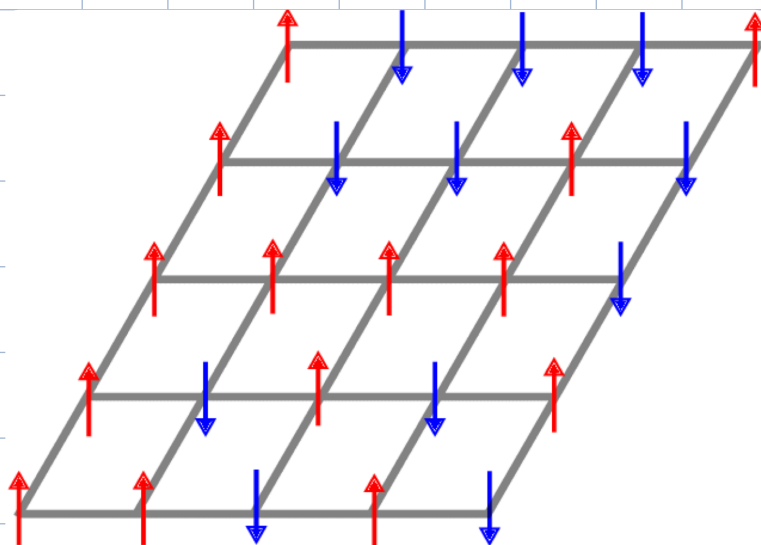


Figure: Ising Model

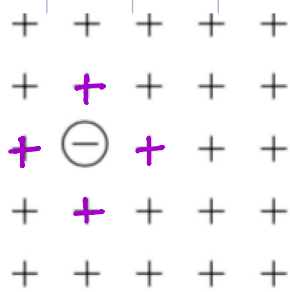
$$-\beta \mathcal{H} = K \sum_{\langle i,j \rangle} \sigma_i \sigma_j, \quad K = \beta J > 0$$

- ① 2D Ising model shows phase transition
- ② Has a global discrete spin symmetry
- ③ 2D/ Higher D ising still show phase transition.

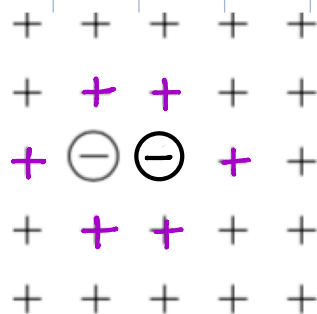
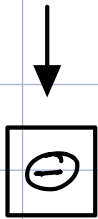
# Ising model low T exp.

- Take the original state to be ordered  $S_i = +1$  and then look at small excitations (spin flips) around it.

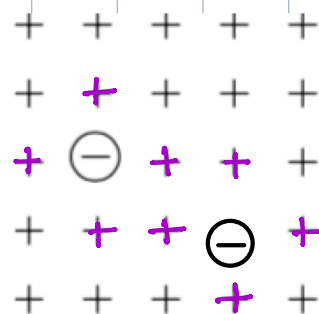
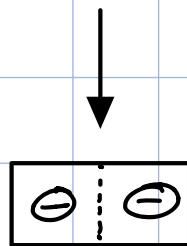
## Excitations:



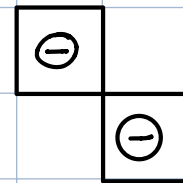
Simple flip



Dimer flip



Disjoint flip



$\ominus \ominus \rightarrow \frac{N \times 2d}{2} = \frac{Nd}{2}$

$$Z = 2 e^{2NK} \left[ 1 + N e^{-2K \times 4} + 2N e^{-2K \times 6} + \dots \right]$$

$$= e^{2NK} \sum_{\text{islands of -ve spin}} \exp[-2K \cdot \text{perimeter of island}]$$

# High T expansion

- For the Ising model, a natural way to analyse high temperature expansion is to look at the parameter  $\tanh K$ .

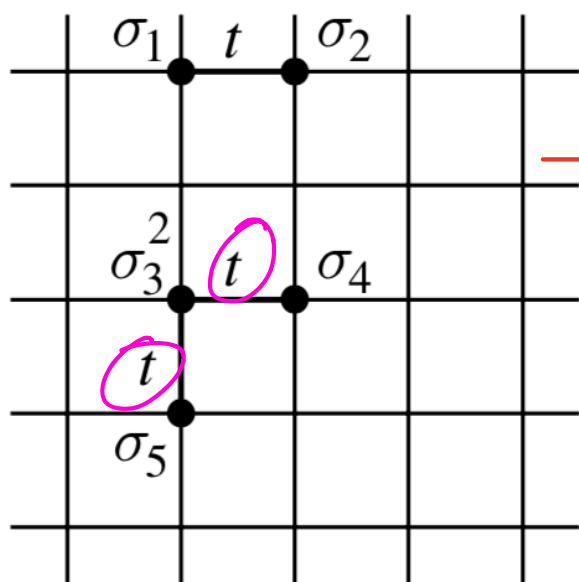
$$\exp(K\sigma_i\sigma_j) = \cosh K + (\sinh K) \sigma_i\sigma_j = \cosh K \left[ 1 + \underbrace{t}_{\tanh K} \sigma_i\sigma_j \right]$$

$$\therefore Z = \sum_{\{\sigma_i\}} \exp \left\{ K \sum_{\langle ij \rangle} \sigma_i\sigma_j \right\} \quad (K = \beta J > 0)$$

$$= (\cosh K)^{\# \text{ of bonds}} \sum_{\{\sigma_i\}} \prod_{\langle ij \rangle} (1 + t \sigma_i\sigma_j)$$

$\sigma_i\sigma_j$

$a_0 + a_1 t + a_2 t^2$

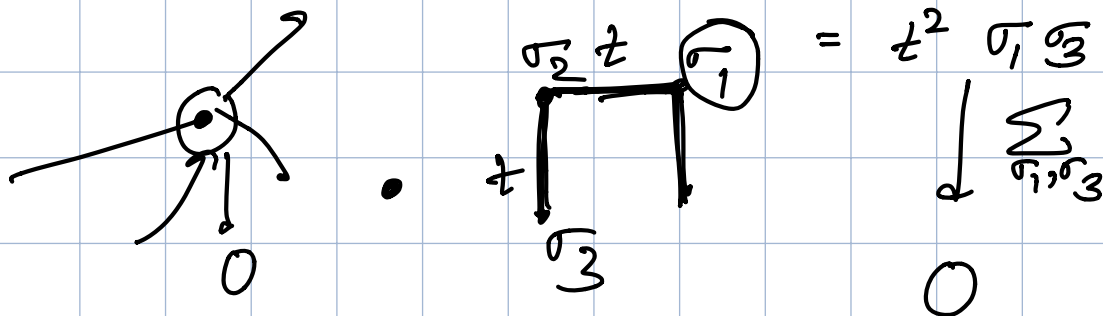


$\sigma_i\sigma_j\sigma_k \dots$

denote every  $t\sigma_i\sigma_j$  term by a line.

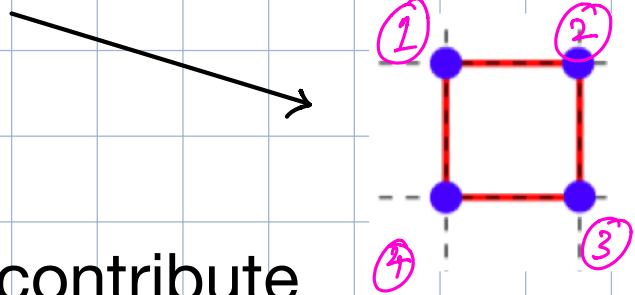
- Every  $t^n$  term will have  $n$  bonds in it.

e.g. :-  $\underline{t \sigma_1 \sigma_2} \underline{t \sigma_2 \sigma_3} = t^2 \sigma_1 (\sigma_2)^2 \sigma_3$



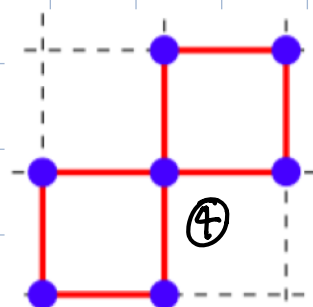
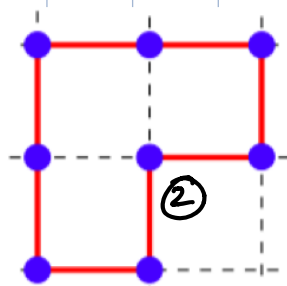
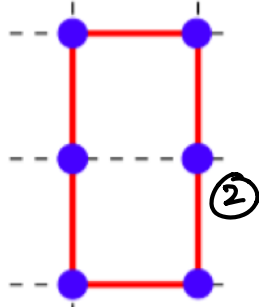
∴ Sum will only be non-zero if power of every  $\sigma_i$  is even i.e. *even linking of lattice site.*  
(2 or 4 links)

e.g. :-  $t \sigma_1 \sigma_2 \quad t \sigma_2 \sigma_3 \quad t \sigma_3 \sigma_4 \quad t \sigma_4 \sigma_1$



- So only closed graphs contribute

Some more examples



# Duality in 2d ising

- Look at the series expansions.

For the low temperature case we have,

$$\begin{aligned}
 Z_{\text{low}} &= 2 e^{2NK} \left[ 1 + N e^{-2K \times 4} + 2N e^{-2K \times 6} + \dots \right] \\
 &= e^{2NK} \sum_{\substack{\text{islands} \\ \text{of -ve} \\ \text{spin}}} \exp[-2K \cdot \text{perimeter of island}]
 \end{aligned}$$

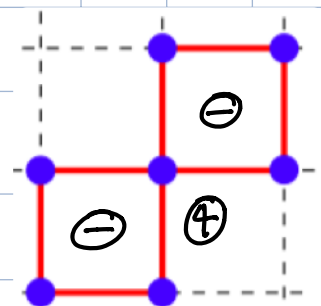
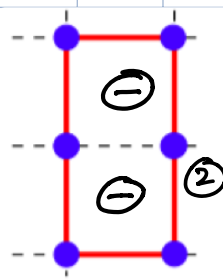
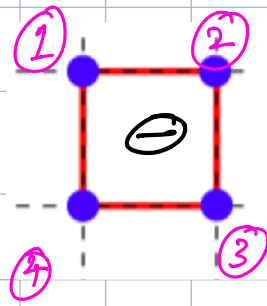
For the high temperature case, we subsequently have

$$\begin{aligned}
 Z_{\text{high}} &= 2^N (\cosh K)^{2N} \left[ 1 + N (\tanh K)^4 + 2N (\tanh K)^6 + \dots \right] \\
 &= 2^N (\cosh K)^{2N} \sum_{\substack{\text{all 2 or} \\ \text{4 linked graphs}}} (\tanh K)^{\text{length of graph}}
 \end{aligned}$$

Duality

$$e^{-2\tilde{K}} \equiv \tanh K \Rightarrow \tilde{K} = D(K) \equiv -\frac{1}{2} \tanh K$$

Why duality?



- Hence it maps a low temp to a corresponding high temp (and vice versa)

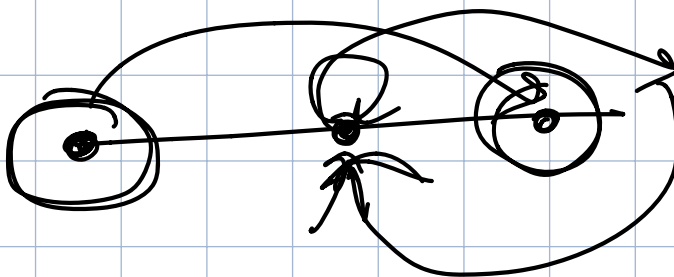
$$-\beta f = \frac{\ln Z}{N} = 2K + g(e^{-2K}) = \text{const.} + g(\tanh K)$$

- Therefore if  $g$  is singular at  $k_1$ , it should also be singular at a corresponding  $k_2$ . Since the model is analytic everywhere except at critical point, **it must be self dual at the critical coupling**

$$e^{-2K_c} = \tanh K_c$$

$$\Rightarrow K_c = 0.441$$

$$(K = \beta J)$$



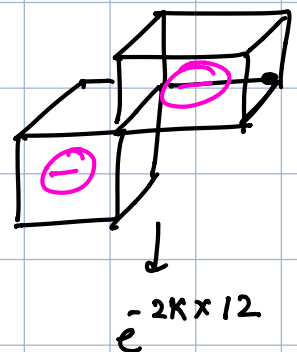
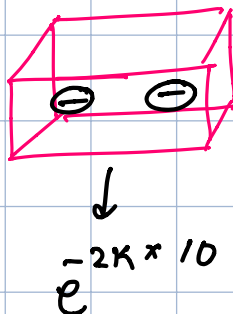
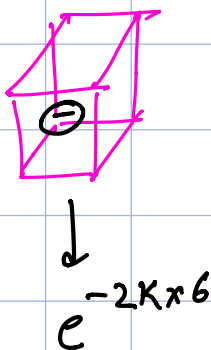
$$K_c = \beta_c J$$

# 3D ising model duality

- Low temperature expansion

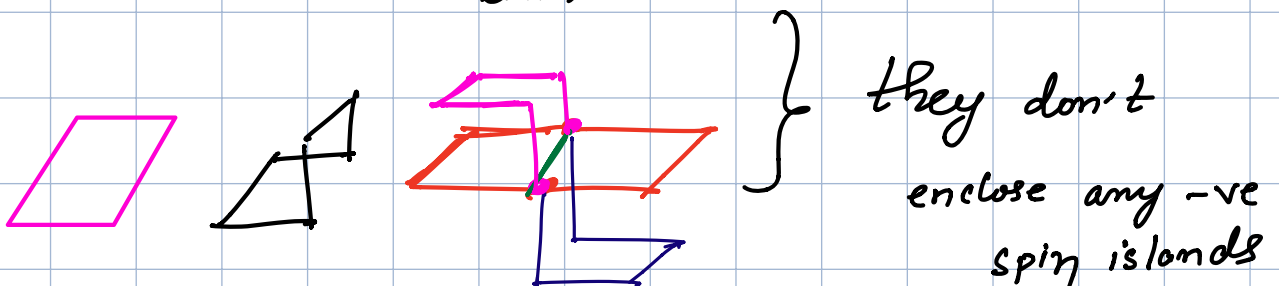
$$Z = e^{3NK} \left[ 1 + Ne^{-2K \times 6} + 3Ne^{-2K \times 10} + \dots \right]$$

$$= e^{3NK} \sum_{\ominus \text{ spin islands}} \exp[-2K \times \text{Area surrounding the -ve spin}]$$



- High temperature expansion

$$Z = 2^N (\cosh K)^{3N} \sum_{\text{sites with 2, 4 or 6 links}} (t)^{\text{perimeter of the surface}}$$





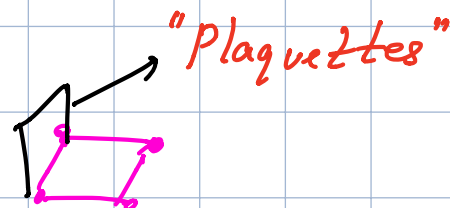
**No duality.** Might be dual to some other model.

What features should this dual model have?

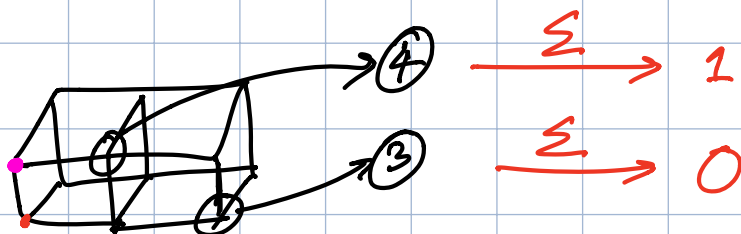
1. Use areas as building blocks instead of bonds.

Why?

$\therefore \text{Low Temp} = e^{-2K \times \text{area}}$



2. Plaquettes must only contribute when they enclose a closed surface. What will ensure this?



So spins at lattice site won't allow this.

$\therefore$  Place ising spins on bonds.

(why?)  $\rightarrow$  (2,4) idea in 2D ising

$\therefore$  By analogy with Ising model we write

$$\begin{aligned} Z &= \sum_{(\tilde{\sigma}_p^i = \pm 1)} \prod_{\substack{\text{plaquettes} \\ p}} (1 + \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4) \\ &\propto \sum_{\{\tilde{\sigma}_p^i\}} \exp \left[ K \sum_p \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l \right] \end{aligned}$$

$$\therefore -\beta H_{\text{dual}} = K \sum_{\substack{\text{all} \\ \text{plaquettes} \\ p}} \prod \tilde{\sigma}_p^i$$

Describes a  $\mathbb{Z}_2$  lattice gauge theory.

Change sign of all bonds emanating  
from a site.



each plaquette has 2 such bonds & hence  
 $H$  is invariant



"Local / Gauge symmetry"

## Elitzur's Theorem

↳ spontaneous breaking of local symmetry isn't possible.

• while the normal 3d ising <sup>shows</sup> ap.T., it's dual somehow shouldn't. This is a contradiction!

As a solution to this paradox, Wegner suggested that phase transition occurs without a local order parameter. The two phases are then distinguished based on the asymptotic behaviour of correlation functions.

4. *Ising model in a field*: Consider the partition function for the Ising model ( $\sigma_i = \pm 1$ ) on a square lattice, in a magnetic field  $h$ ; i.e.

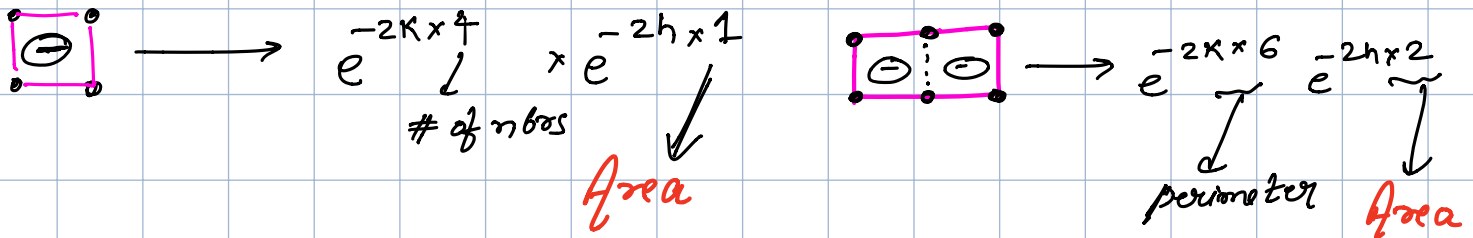
$$Z = \sum_{\{\sigma_i\}} \exp \left[ K \sum_{\langle ij \rangle} \sigma_i \sigma_j + h \sum_i \sigma_i \right].$$

- (a) Find the general behavior of the terms in a low-temperature expansion for  $Z$ .  
 (b) Think of a model whose high-temperature series reproduces the generic behavior found in (a); and hence obtain the Hamiltonian, and interactions of the dual model.

① Low Temperature

excitations are droplets of  $\ominus$  spin islands

Spin flip contribution



$$Z_{\text{low temp}} = Z_0 \left[ 1 + \underbrace{N e^{-2K \times 4} e^{-2h \times 1} + 2N e^{-2K \times 6} e^{-2h \times 2}}_{\text{new terms}} \dots \right]$$

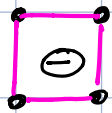
## ⑥ Model for high Temp dual

What exactly do we want?

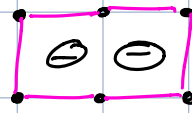


We need to recreate a high temp series that has the form

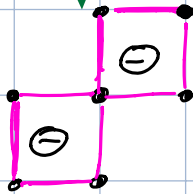
$$Z = (\text{const.}) \sum_{\text{all closed graphs}} t^{\text{perimeter}} b^{\text{area}}, \text{ where } t \& b \text{ are some parameters}$$



$$(t)^4 (b)^2$$



$$A=2 \Rightarrow t^6 b^2$$
$$L=6$$



$$A=2$$
$$L=8 \Rightarrow t^8 b^2$$

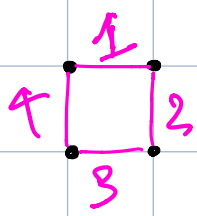
But how do we do it?

- 2D duality can't account for area, only perimeter.
- Let's start by 1st trying to account for area.

Our experience in 3d ising hints that an easy way to count area is to use Plaquette terms.

Try: ① putting ising spins on bonds


$$Z \propto \sum_{\{\tilde{\sigma}_i\}} \prod_{\text{plaq.}} (1 + h \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l)$$

Works?   $\prod_{\text{plaq.}} (1 + h \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4)$

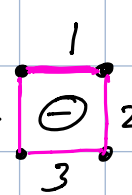
$\downarrow \sum_{\{\tilde{\sigma}_p\}}$

$$0 = \underbrace{\left( \sum_{\pm 1} \tilde{\sigma}_p^1 \right)}_0 \underbrace{\left( \sum_{\pm 1} \tilde{\sigma}_p^2 \right)}_0 \dots$$

So vanishes! How to cure this?

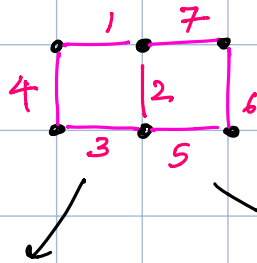
→ Simple: for every  $\tilde{\sigma}_p^i$  of a plaquette term, arrange for an additional  $\tilde{\sigma}_p^i$  so that it squares i.e.  $(\tilde{\sigma}_p^i)^2 = 1$   
  
 will give contribution.

Therefore,

  $\rightarrow h \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4 \cdot \pm \tilde{\sigma}_p^1 \cdot \pm \tilde{\sigma}_p^2 \cdot \pm \tilde{\sigma}_p^3 \cdot \pm \tilde{\sigma}_p^4$

$$h \frac{(2)}{t^4} \equiv (1, 4) \begin{matrix} \downarrow \\ \text{Area} \end{matrix} \begin{matrix} \searrow \\ \text{perimeter} \end{matrix}$$

One more

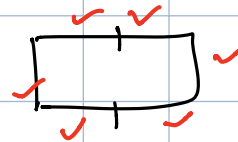


$$h \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4$$

$$h \tilde{\sigma}_p^2 \tilde{\sigma}_p^5 \tilde{\sigma}_p^6 \tilde{\sigma}_p^7$$

$$\left( \tilde{\sigma}_p^2 \right)^2$$

$\therefore$  free  $\tilde{\sigma}_p^i$  terms  $\rightarrow 6$



$$\left( t \tilde{\sigma}_p^i \tilde{\sigma}_p^j \right)^6 \rightarrow t^6$$

$$\therefore h^2 t^6$$

$$\therefore \Sigma = \sum_{\{\tilde{\sigma}_p\}} \prod_{\text{plaquettes}} \left( 1 + h \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l \right) \left( 1 + t \tilde{\sigma}_p^m \right)$$

$$\propto e^{\ell_1 \sum_{\text{all plaquettes}} \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l} e^{\ell_2 \sum_{\text{all bonds}} \tilde{\sigma}_p^m}$$

$$\therefore -\beta \mathcal{H}_{\text{dual}} = \ell_1 \sum_{\text{all plaquettes}} \tilde{\sigma}_p^i \tilde{\sigma}_p^j \tilde{\sigma}_p^k \tilde{\sigma}_p^l + \ell_2 \sum_{\text{all bonds}} \tilde{\sigma}_p^m$$

$\downarrow$   
eff magnetic field

## Duality Relations :-

$$\gamma_h = e^{-2h}$$

$$\Rightarrow \tanh h_1 = e^{-2h}$$

$$t \equiv e^{-2K}$$

$$\Rightarrow \tanh h_2 = e^{-2K}$$

notice the exchange snapping:-  $B_1 \rightarrow J_1$   
 $B_2 \rightarrow J_2$