

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

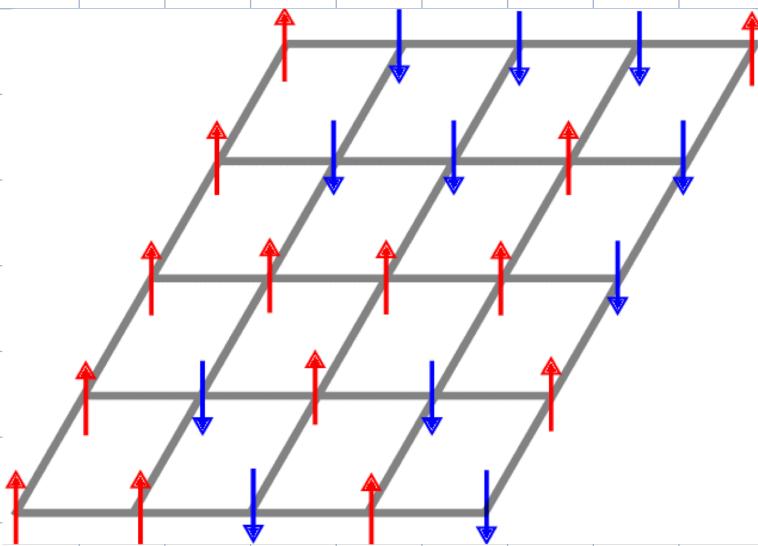


Figure: Ising Model

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

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:

$\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & + & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$

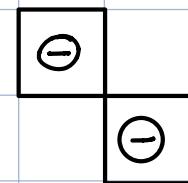
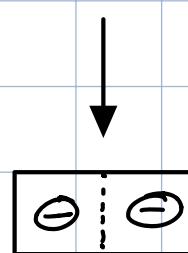
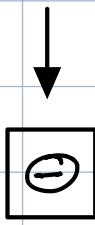
Simple flip

$\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & \ominus & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$

Dimer flip

$\begin{array}{ccccccc} + & + & + & + & + & + \\ + & + & + & + & + & + \\ + & \ominus & + & + & + & + \\ + & + & + & + & + & + \\ + & + & + & + & + & + \end{array}$

Disjoint flip



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

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

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

islands
of -ve
spin

High T expansion

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

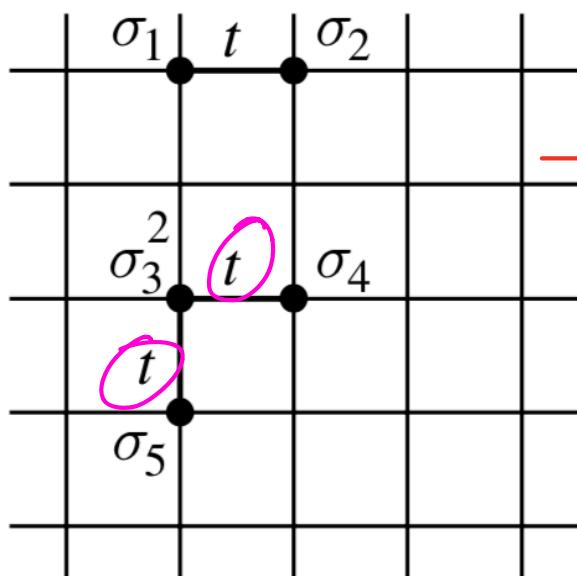
$$\exp(K\sigma_i\sigma_j) = \cosh K + (\sinh K) \sigma_i\sigma_j = \cosh K \left[1 + \frac{t}{\cosh K} \sigma_i\sigma_j \right]$$

\downarrow
 $\tanh K$

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

$$= (\cosh K)^{\# \text{ of bonds}} \sum_{\{\sigma_i\}} \prod_{\langle i,j \rangle} \left(1 + \frac{t}{\cosh K} \sigma_i\sigma_j \right)$$

$\rightarrow a_0 + a_1 t + a_2 t^2$

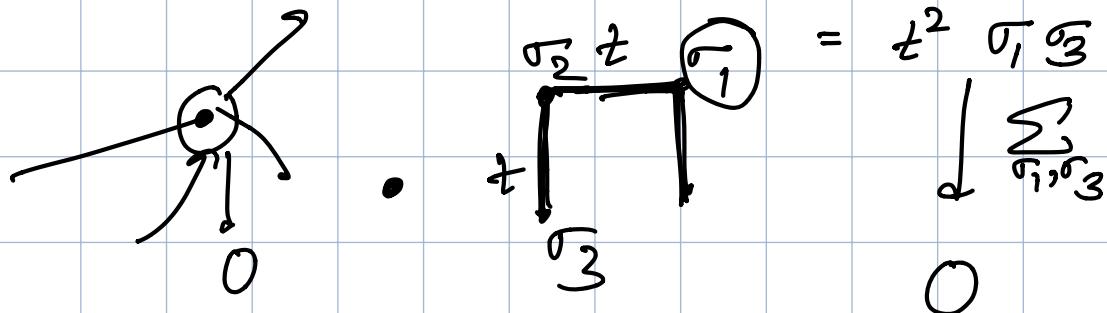


$\sigma_i\sigma_j\sigma_3\ldots$

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

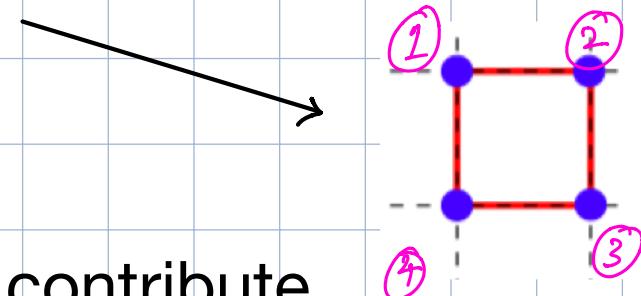
- Every t^m term will have m bonds in it.

e.g. :- $t \sigma_1 \sigma_2 \ t \sigma_2 \sigma_3 = t^2 \sigma_1 \sigma_2 \sigma_3$



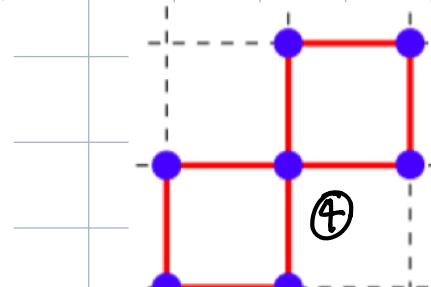
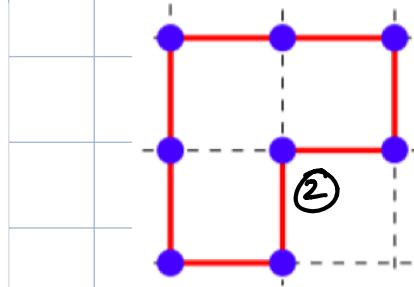
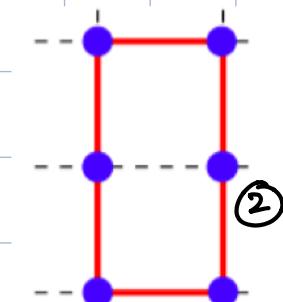
∴ Sum will only be non-zero if power of every σ_2 is even i.e. even linking of lattice site.
(2 or 4 links)

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



- So only closed graphs contribute

Some more examples



Duality in 2d ising

- Look at the series expansions.

For the low temperature case we have,

$$Z_{\text{low}} = 2 e^{2N\kappa} \left[1 + N e^{-2\kappa \times 4} + 2N e^{-2\kappa \times 6} + \dots \right]$$
$$= e^{2N\kappa} \sum_{\substack{\text{islands} \\ \text{of -ve} \\ \text{Spin}}} \exp \left[-2\kappa \cdot \text{perimeter of island} \right]$$

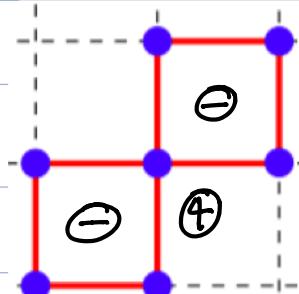
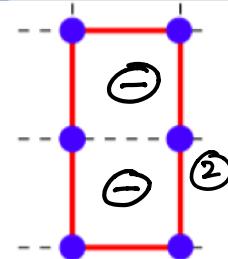
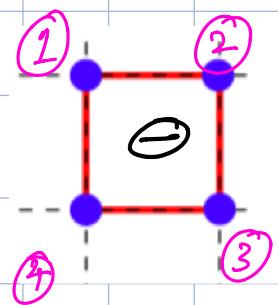
For the high temperature case, we subsequently have

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

Duality

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

Why duality?



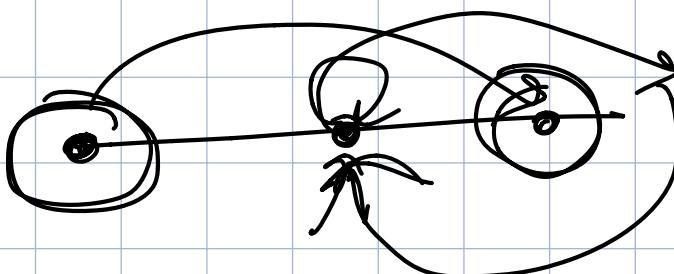
- Hence it maps a low temp to a corresponding high temp (and vice versa)

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

- 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

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

$\Rightarrow K_c = 0.441$ ($K = \beta J$)



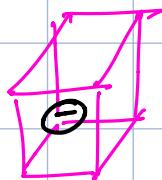
$$K_c = \frac{\beta_c J}{2}$$

3D Ising model duality

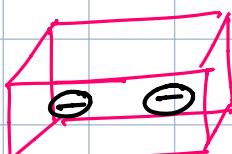
- Low temperature expansion

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

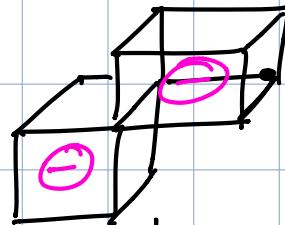
$$= e^{3NK} \sum_{\text{Spin islands}} \exp \left[-2K \times \text{Area surrounding the -ve spin} \right]$$



$$e^{-2K \times 6}$$



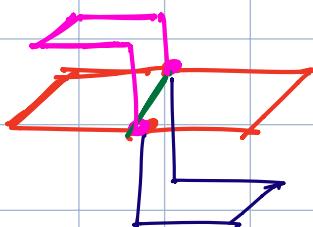
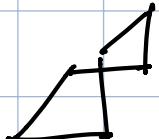
$$e^{-2K \times 10}$$



$$e^{-2K \times 12}$$

- High temperature expansion

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



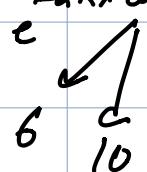
} they don't enclose any -ve spin islands

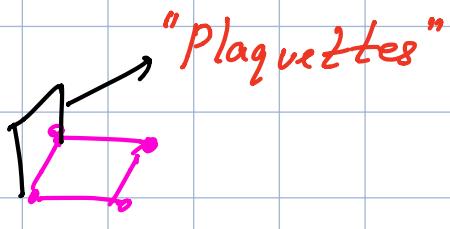
No duality. Might be dual to some other model.

What features should this dual model have?

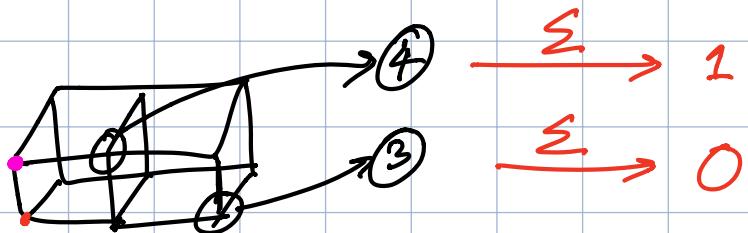
1. Use areas as building blocks instead of bonds.

Why?

$$\therefore \text{Low Temp} = e^{-\pi R \times \text{area}}$$




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

∴ By analogy with Ising model we write

$$\tilde{Z} = \sum_{(\tilde{\sigma}_p^i = \pm 1)} \prod_{\text{plaquettes } P} (1 + t \tilde{\sigma}_p^{-1} \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4)$$

$$\propto \sum_{\{\tilde{\sigma}_p^i\}} \exp \left[K \sum_p \tilde{\sigma}_p^i \tilde{\tau}_p^j \tilde{\tau}_p^k \tilde{\tau}_p^l \right]$$

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

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.

shows

∴ while the normal 3d Ising, β .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

$$\begin{array}{ccc} \text{Diagram of a single spin} & \xrightarrow{\hspace{1cm}} & \text{Diagram of a 2x1 rectangle} \\ \text{with spin } \ominus & & \text{with spins } \ominus, \oplus \\ \xrightarrow{\hspace{1cm}} & e^{-2K \times 4} \times e^{-2h \times 1} & \xrightarrow{\hspace{1cm}} \\ \text{# of faces} & & \text{perimeter} \\ \text{Area} & & \text{Area} \end{array}$$

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

new terms

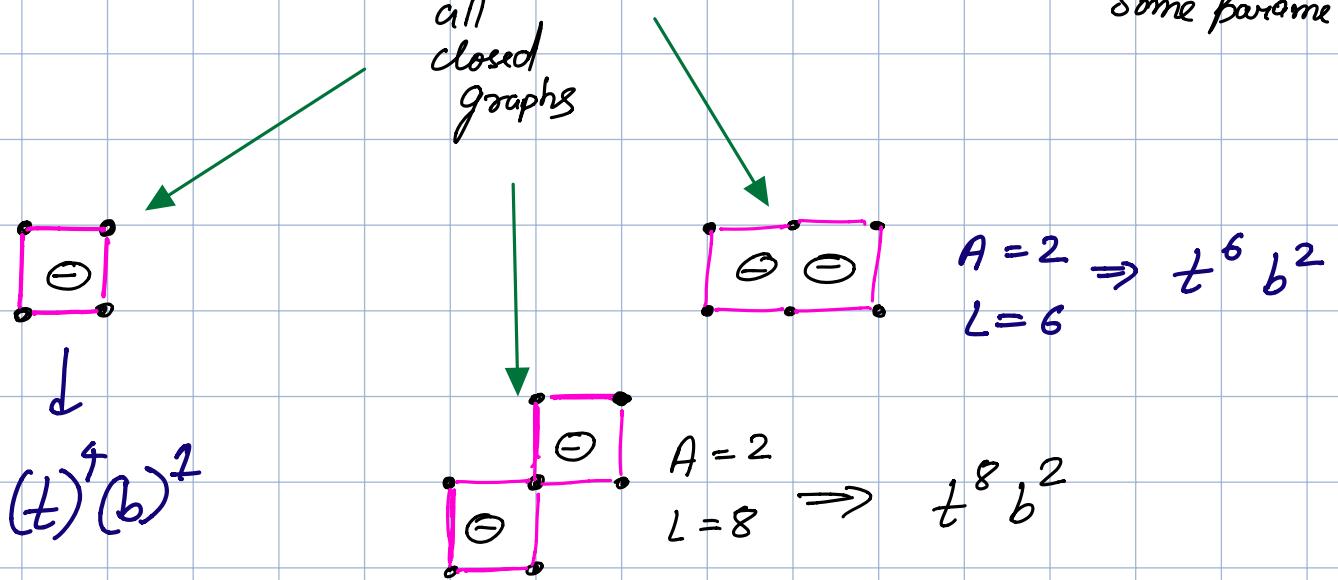
(b) Model for high Temp dual

What exactly do we want?

↓

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

$Z = (\text{const.}) \sum t^{\text{perimeter}} b^{\text{area}}$, where t, b are some parameters



But how do we do it?

→ 2D duality can't account for area, only perimeter.

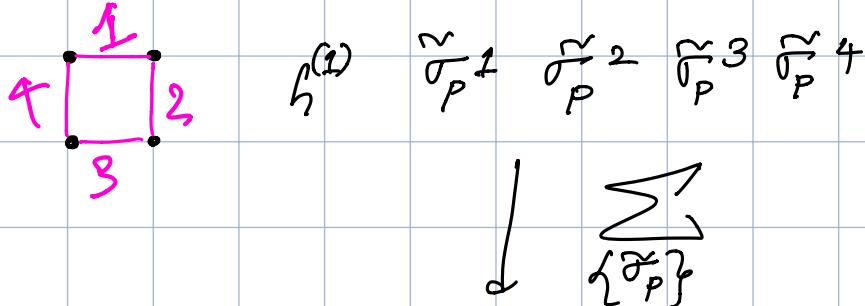
→ Let's start by 1st trying to account for area.

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

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

Works?



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

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

$$\text{it squares i.e. } (\tilde{\sigma}_p^i)^2 = 1$$

will give contribution.

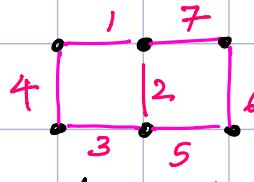
Therefore,

$$4 \begin{array}{|c|c|} \hline 1 & \\ \hline \ominus & 2 \\ \hline 3 & \\ \hline \end{array} \rightarrow h \tilde{\sigma}_p^1 \tilde{\sigma}_p^2 \tilde{\sigma}_p^3 \tilde{\sigma}_p^4 \cdot \tilde{\sigma}_p^1 \cdot \tilde{\sigma}_p^2 \cdot \tilde{\sigma}_p^3 \cdot \tilde{\sigma}_p^4$$

$$h^{(1)} t^4 = (1, 4)$$

perimeter
Area

One more



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

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

$$\overbrace{(\tilde{\tau}_p^2)^2}$$

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

$$\downarrow$$

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



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

$$\therefore \Sigma = \sum_{\{\sigma_p\}} \prod_{\text{flag.}} (1 + h \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l) (1 + t \tilde{\tau}_p^m)$$

α

e

e

$$\ell_1 \leq \sum_{\text{all flag.}} \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l$$

$$\ell_2 \leq \sum_{\text{all bonds}} \tilde{\tau}_p^m$$

$$\therefore -\beta f_{\text{dual}} = \ell_1 \leq \sum_{\text{all flag.}} \tilde{\tau}_p^i \tilde{\sigma}_p^j \tilde{\tau}_p^k \tilde{\sigma}_p^l + \ell_2 \leq \sum_{\text{all bonds}} \tilde{\tau}_p^m$$

$\int_{\text{eff magnetic field}}$

Duality Relations :-

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

$$\Rightarrow \tanh \ell_1 = e^{-2h}$$

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

$$\Rightarrow \tanh \ell_2 = e^{-2K}$$

notice the exchange mapping:- $B_1 \rightarrow J_1$,

$B_2 \rightarrow J_2$