

PHYSICS OF COMPLEX SYSTEMS

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SAMPLE SOLUTIONS EXERCISE 8

EXERCISE 8.1: 1D ISING MODEL WITH FREE BOUNDARY CONDITIONS (10P)

Let us consider the one-dimensional Ising model of N classical spins $s_n = \pm 1$ with free (non-periodic) boundary conditions

$$E_N = - \sum_{n=1}^{N-1} s_n s_{n+1}.$$

- Compute the partition sum $Z_N = \sum_{\{s\}} e^{-\beta E_N}$ recursively. (2P)
- Compute the free energy F , the entropy H , the internal energy U , and the heat capacity $C = T \frac{\partial H}{\partial T}$ (you may set $k_B = 1$). (2P)
- Prove that $\langle s_j \rangle = 0$. (1P)
- Show that the connected spin correlation function $G_{ij} = \langle s_i s_j \rangle - \langle s_i \rangle \langle s_j \rangle$ decays exponentially with increasing distance $r = |j - i|$ as $G_{ij} \sim e^{-r/\xi}$. Show that the correlation length is given by $\xi = -\ln(\tanh \beta)^{-1}$. Interpret the result in the limit $T \rightarrow 0$. *Hint:* $\langle s_i s_j \rangle = \langle s_i s_{i+1} s_{i+1} s_{i+2} s_{i+2} \dots s_{j-1} s_{j-1} s_j \rangle$ (3P)
- Calculate the magnetic susceptibility $\chi(\beta)$ in zero magnetic field $h = 0$ by using the so-called fluctuation-dissipation theorem

$$\frac{\chi(\beta)}{N} = \beta \sum_{n=1}^N G_{\frac{N}{2} n}$$

in the thermodynamic limit $N \rightarrow \infty$. For simplicity assume N to be even. What happens for $T \rightarrow 0$? (2P)

SAMPLE SOLUTION

- We anchor the recursion at the lowest possible value $N = 2$:

$$Z_2(\beta) = \sum_{s_1=\pm 1} \sum_{s_2=\pm 1} e^{\beta s_1 s_2} = 2 \sum_{s=\pm 1} e^{\beta s} = 4 \cosh \beta$$

For the recursion we exploit that $E_N = E_{N-1} - s_{N-1} s_N$ to show that

$$Z_N(\beta) = \sum_{s_1=\pm 1} \dots \sum_{s_{N-1}=\pm 1} e^{-\beta E_{N-1}} \sum_{s_N=\pm 1} e^{\beta s_{N-1} s_N} = Z_{N-1} \sum_{s=\pm 1} e^{\beta s},$$

hence we get the recursion $Z_N = Z_{N-1} 2 \cosh \beta$ with the solution

$$\boxed{Z_N(\beta) = 2^N (\cosh \beta)^{N-1}}$$

(b) The results are:

- Free energy:

$$F = -\frac{1}{\beta} \ln[Z_N(\beta)] = -\frac{1}{\beta} N \ln 2 - \frac{1}{\beta} (N-1) \ln[\cosh \beta].$$

- Entropy:

$$H = \frac{1}{\beta^2} \frac{\partial F}{\partial \beta} = N \ln 2 + (N-1) \ln[\cosh \beta] - (N-1) \beta \tanh \beta.$$

- Internal energy:

$$U = -\frac{\partial \ln Z_N(\beta)}{\partial \beta} = -(N-1) \tanh \beta$$

- Heat capacity:

$$C = -\beta \frac{\partial H}{\partial \beta} = \frac{(N-1)\beta^2}{\cosh^2(\beta)}$$

(c) The expectation value reads

$$\langle s_j \rangle = \frac{1}{Z_N} \sum_{s_1 \dots s_N = \pm 1} s_j e^{\beta \sum_{n=1}^{N-1} s_n s_{n+1}}$$

For each configuration $s = s_1, \dots, s_N$ there is a Z_2 -flipped configuration $-s = -s_1, \dots, -s_N$ in the sum. This flipped configuration has the same energy (because the energy is quadratic in the spins) but the s_j changes sign. This means that all summands of the sum cancel pairwise.

(d) Because of $\langle s_j \rangle = 0$ the connected and the bare correlator are identical, i.e. we have $G_{ij} = \langle s_i s_j \rangle$. To compute the correlation function we consider a modified energy

$$E_N = -\sum_{n=1}^{N-1} J_n s_n s_{n+1},$$

where we will finally set all $J_n = 1$. The corresponding partition sum reads

$$Z_N(\beta, J_1, \dots, J_{N-1}) = 2^N \prod_{n=1}^{N-1} (\cosh \beta J_n).$$

Moreover, we use a trick and represent the correlator as

$$\langle s_i s_j \rangle = \langle s_i s_{i+1} s_{i+1} s_{i+2} s_{i+2} \dots s_{j-1} s_{j-1} s_j \rangle$$

Now we can compute

$$\langle s_i s_j \rangle = \frac{1}{Z_N} \sum_s (s_i s_{i+1}) (s_{i+1} s_{i+2}) \dots (s_{j-1} s_j) \exp\left(\sum_{n=1}^{N-1} J_n s_n s_{n+1}\right)$$

and this can be expressed through derivatives:

$$\begin{aligned} \langle s_i s_j \rangle &= \frac{1}{Z_N} \frac{\partial^{j-i}}{\partial J_i \partial J_{i+1} \dots \partial J_{j-1}} Z_N(\beta, J_1, \dots, J_{N-1}) \Big|_{J_1 \dots J_{N-1}=1} \\ &\Rightarrow \langle s_i s_j \rangle = (\tanh \beta)^{|j-i|}. \end{aligned}$$

Comparing this with $\langle s_i s_j \rangle \sim e^{-|j-i|/\xi}$ we get the correlation length

$$\xi = -\frac{1}{\ln(\tanh \beta)} > 0.$$

which diverges for $T \rightarrow 0$ ($\beta \rightarrow \infty$)

(e) In the thermodynamic limit we can write

$$\begin{aligned} \lim_{N \rightarrow \infty} \sum_{n=1}^N G_{\frac{N}{2}n} &= \sum_{d=-\infty}^{\infty} (\tanh \beta)^{|d|} = 1 + \sum_{d=1}^{\infty} (\tanh \beta)^d = 1 - \frac{2 \tanh \beta}{\tanh \beta - 1} = e^{2\beta}. \\ &\Rightarrow \chi(\beta) = N\beta e^{2\beta}. \end{aligned}$$

For $T \rightarrow 0$ ($\beta \rightarrow \infty$) the susceptibility diverges exponentially.

EXERCISE 8.2: BOGOLIUBOV TRANSFORMATION (2P)

A Bogoliubov transformation is a canonical transformation that mixes creation and annihilation operators without destroying the commutation relations.

Let ψ_1, ψ_1^\dagger and ψ_2, ψ_2^\dagger be two pairs of fermionic operators, that is $\{\psi_i^\dagger, \psi_j^\dagger\} = \{\psi_i, \psi_j\} = 0$ and $\{\psi_i, \psi_j^\dagger\} = \delta_{ij}$. Find coefficients $u, v \in \mathbb{C}$ such that

$$\eta = u\psi_1 + v\psi_2^\dagger, \quad \eta^\dagger = u^*\psi_1^\dagger + v^*\psi_2$$

obey fermionic anticommutation relations and find a general parametrization of u and v .

SAMPLE SOLUTION

We first check that

$$\{\eta, \eta\} = u^2\{\psi_1, \psi_1\} + uv\{\psi_1, \psi_2^\dagger\} + uv\{\psi_2^\dagger, \psi_1\} + v^2\{\psi_2^\dagger, \psi_2^\dagger\} = 0$$

since all anticommutators on the r.h.s vanish. Similarly we can show that $\{\eta^\dagger, \eta^\dagger\} = 0$. For the remaining anticommutator we get

$$\{\eta, \eta^\dagger\} = uu^*\{\psi_1, \psi_1^\dagger\} + uv^*\{\psi_1, \psi_2\} + vu^*\{\psi_2^\dagger, \psi_1^\dagger\} + vv^*\{\psi_2^\dagger, \psi_2\} = uu^* + vv^* = |u|^2 + |v|^2.$$

This can be parametrized by

$$u = e^{i\phi_1} \cos \theta, \quad v = e^{i\phi_2} \sin \theta.$$

($\Sigma = 12P$)