Statistical Field Theory

Examples 1

Thermodynamics

(1) In standard notation, the first law of thermodynamics for a magnetic system is

$$dU = TdS - MdH$$
.

where U is the internal energy, M is the magnetization and H the applied magnetic field. Define the other functions of state by appropriate Legendre transformations, for example F=U-TS and hence obtain the Maxwell relations:

(2) The specific heats at constant magnetic field and at constant magnetization for the magnetic system are

$$C_H = T \left(\frac{\partial S}{\partial T} \right)_H , \qquad C_M = T \left(\frac{\partial S}{\partial T} \right)_M .$$

The isothermal and adiabatic susceptibilities are

$$\chi_T = \left(\frac{\partial M}{\partial H}\right)_T, \qquad \chi_S = \left(\frac{\partial M}{\partial H}\right)_S.$$

Also define

$$\alpha_H \ = \ \left(\frac{\partial M}{\partial T}\right)_H \ .$$

From the identity

$$\left(\frac{\partial S}{\partial T}\right)_{M} \ = \ \left(\frac{\partial S}{\partial T}\right)_{H} \ + \ \left(\frac{\partial S}{\partial H}\right)_{T} \left(\frac{\partial H}{\partial T}\right)_{M} \ ,$$

deduce that

$$\chi_T (C_H - C_M) = -T \left(\frac{\partial M}{\partial H} \right)_T \left(\frac{\partial M}{\partial T} \right)_H \left(\frac{\partial H}{\partial T} \right)_M ,$$

and hence show that

$$\chi_T \left(C_H - C_M \right) = T \alpha_H^2 \ (\dagger) \ .$$

By similar means show that

$$C_H \left(\chi_T - \chi_S \right) = T \alpha_H^2 .$$

Hence show that

$$\chi_S C_H = \chi_T C_M \ .$$

/ For this question you will need the identity

$$\left(\frac{\partial x}{\partial y}\right)_z \left(\frac{\partial y}{\partial z}\right)_x \left(\frac{\partial z}{\partial x}\right)_y = -1.$$

(3) For $T \to T_c$ for $T < T_c$ and H = 0 the dependence of the following observables on T is parametrized by

$$C_H \sim (T_c - T)^{-\alpha}$$

 $M \sim (T_c - T)^{\beta}$
 $\chi_T \sim (T_c - T)^{-\gamma}$.

Using that $C_M > 0$ and (†) above derive Rushbrooke's inequality:

$$\alpha + 2\beta + \gamma \ge 2$$
.

What is the equivalent set of statements for a gaseous system?

Statistical Models and Landau Theory

(4) The Hamiltonian for a set of N spins $\{s_n\}$ that are 3-dimensional vectors in the presence of a magnetic field \mathbf{H} is

$$\mathcal{H} = \sum_{n} \mu H \cos \theta_n ,$$

where θ_n is the angle between between \mathbf{s}_n and \mathbf{H} . Show that the partition function is

$$\mathcal{Z} = \left[4\pi \left(\frac{\sinh \beta \mu H}{\beta \mu H}\right)\right]^{N}$$
.

Compute the free energy F, the entropy S and the internal energy U. Find the equation of state and compute the susceptibility χ_T . Examine the behaviour of χ_T at low T.

(5) In a modification of the 1-dimensional Ising model the spins can take the values $\sigma_n = 1, 0, -1$. Show that the partition function is

$$\mathcal{Z} = \operatorname{Tr} W^n$$

where W is the 3×3 matrix

$$\begin{pmatrix}
z\mu^2 & \mu & z^{-1} \\
\mu & 1 & \mu^{-1} \\
z^{-1} & \mu^{-1} & z\mu^{-2}
\end{pmatrix}$$

with $z = e^{\beta J}$ and $\mu = e^{\beta h/2}$.

For the case h=0 show that this matrix can be expressed in the form $W=P\Lambda P^{-1}$ where

$$\Lambda \; = \; \left(\begin{array}{cccc} 2\cosh\beta J & \sqrt{2} & 0 \\ \sqrt{2} & 1 & 0 \\ 0 & 0 & 2\sinh\beta J \end{array} \right) \; , \quad P \; = \; \left(\begin{array}{cccc} 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{array} \right) \; .$$

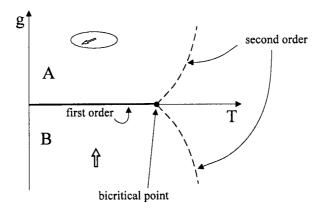
Hence find the eigenvalues of W and show that in the thermodynamic limit the free energy of the system is

$$F = -NkT \log \left\{ \left(1 + 2\cosh \beta J + \sqrt{(2\cosh \beta J - 1)^2 + 8} \right) / 2 \right\}.$$

(6) Give a plausible arguement that the phase diagram of the 3D spin model with Hamiltonian

$$H = -J \sum_{\langle ij \rangle} \mathbf{s}_i \cdot \mathbf{s}_j + \frac{1}{2}g \sum_i \left((\mathbf{s}_i^z)^2 - \frac{1}{2} \left((\mathbf{s}_i^x)^2 + (\mathbf{s}_i^y)^2 \right) \right)$$

has the form



where $-\infty < g < \infty$, < i, j > means nearest neighbour pairs, and \mathbf{s}_i is a vector at the i-th site with $|\mathbf{s}_i| = 1$.

You should consider the nature of the dominant configurations for low and high temperature for |g| very large, and the type of transition that is likely to separate them. Then ask what happens for low T as g changes sign. Note that in D=3 the O(2), plane rotator, model (the spin at each site, \mathbf{s}_i , is a unit vector lying in the xy-plane) exhibits a continuous phase transition.

[If you look in the extra material at the end of the notes on the web then you will see the answer.]

Hom - Sp = 1ND

Use different ability.

$$\frac{1}{2} \left(\frac{\partial U}{\partial S} \right) = T \left(\frac{\partial U}{\partial H} \right) = -M$$

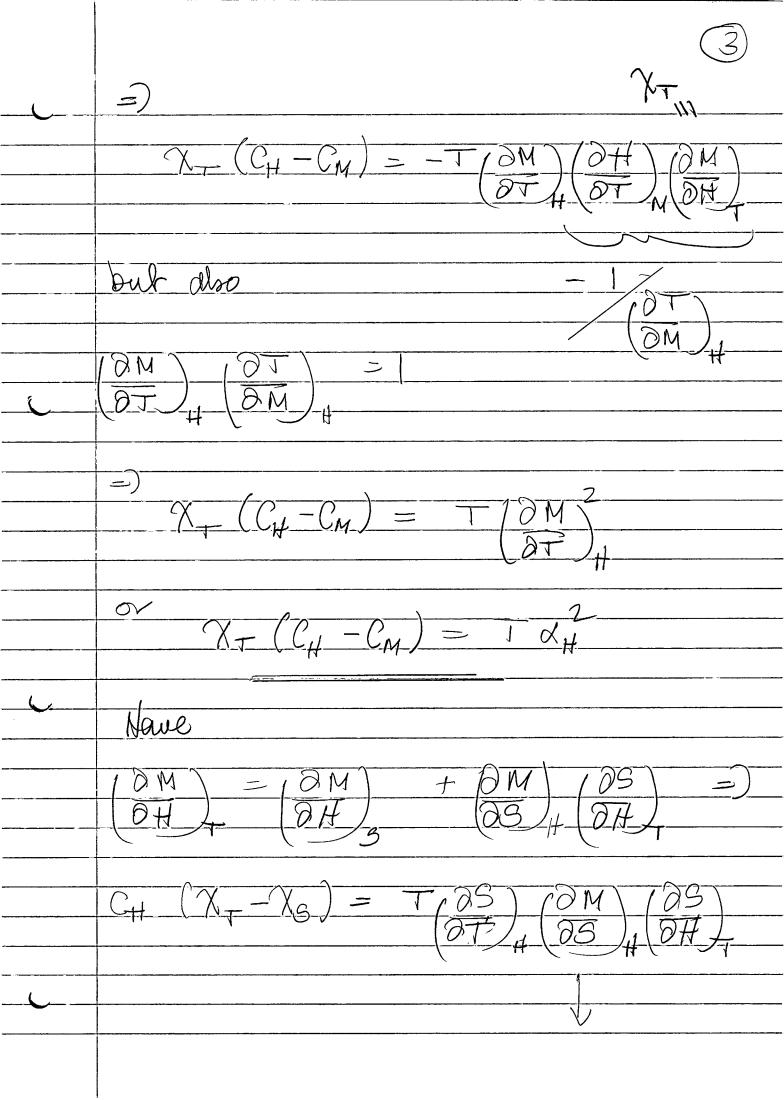
$$\frac{\left(\frac{\partial^2 U}{\partial H \partial S}\right) = \left(\frac{\partial T}{\partial H}\right)_{S} = \left(\frac{\partial^2 U}{\partial S \partial H}\right) = -\left(\frac{\partial M}{\partial S}\right)_{A}$$

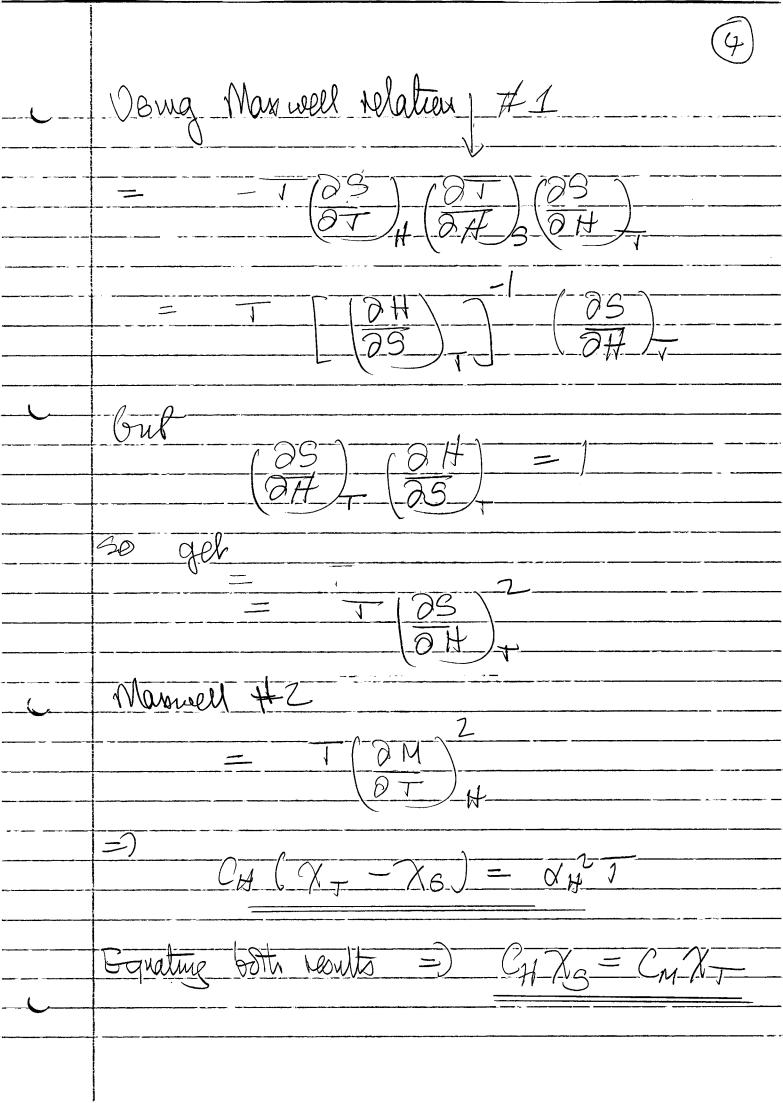
$$=) \left(\frac{\partial T}{\partial H}\right)_{S} = -\left(\frac{\partial M}{\partial S}\right)_{H}$$

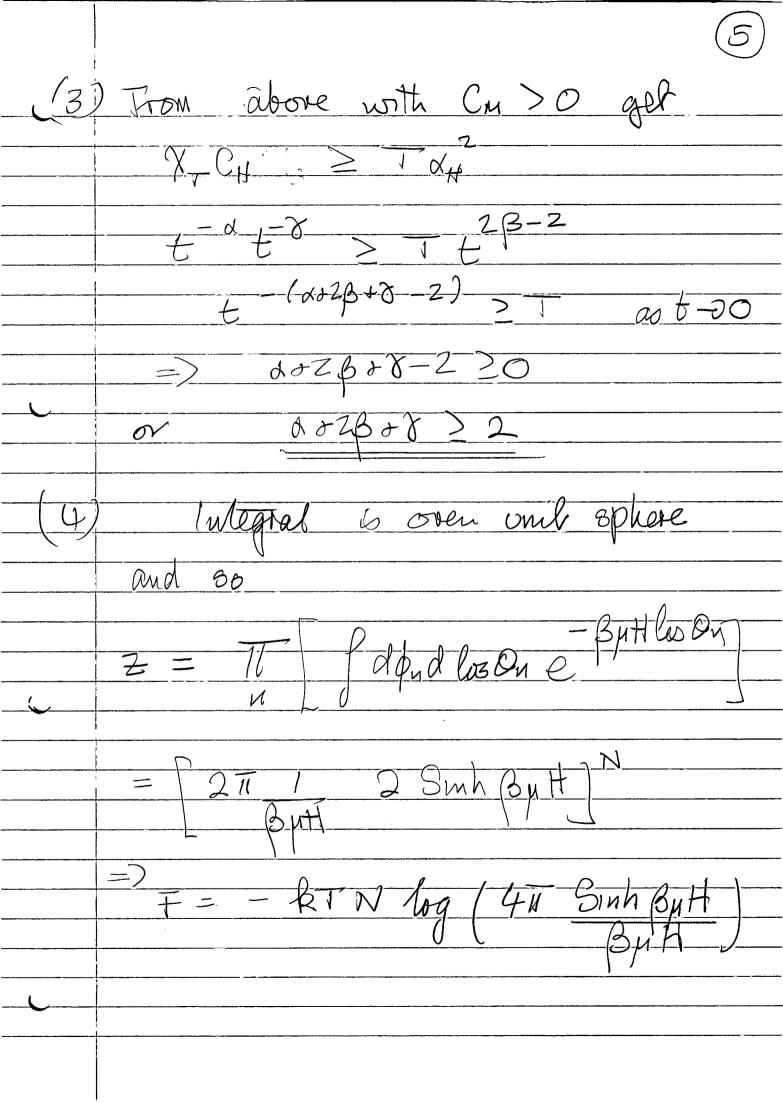
$$F = U - TS$$

$$\frac{1}{4} \left(\frac{\partial S}{\partial H} \right)_{+} = \left(\frac{\partial M}{\partial T} \right)_{+}$$

$$\frac{\partial H}{\partial S} = \frac{\partial T}{\partial M}_{S}$$









For a gareono system: * Openha heats are $Cp = T \left(\frac{\partial S}{\partial T} \right)_{P} Cv = T \left(\frac{\partial S}{\partial T} \right)_{P}$ * Isothermal & reliabative compressibilities are $K + = -1 \left(\frac{\partial A}{\partial A} \right)^{\perp} = \frac{1}{1} \left(\frac{\partial A}{\partial A} \right)^{\perp}$ one P = 1, the denty. $K_{S} = -\frac{1}{V} \left(\frac{\partial V}{\partial V} \right) = \frac{1}{P} \left(\frac{\partial P}{\partial P} \right)_{S}$ * Coeff of themal expansion is $d\rho = \frac{1}{V} \left(\frac{\partial V}{\partial T} \right)_{\rho} = \frac{1}{\rho} \left(\frac{\partial \rho}{\partial T} \right)_{\rho}$ Ger RT (CP-CV) = TV dp Cp (KT-K6) = TV dp WIND IN THE PROPERTY OF THE CAND Write & EK- WHED



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Cp v ItI-X

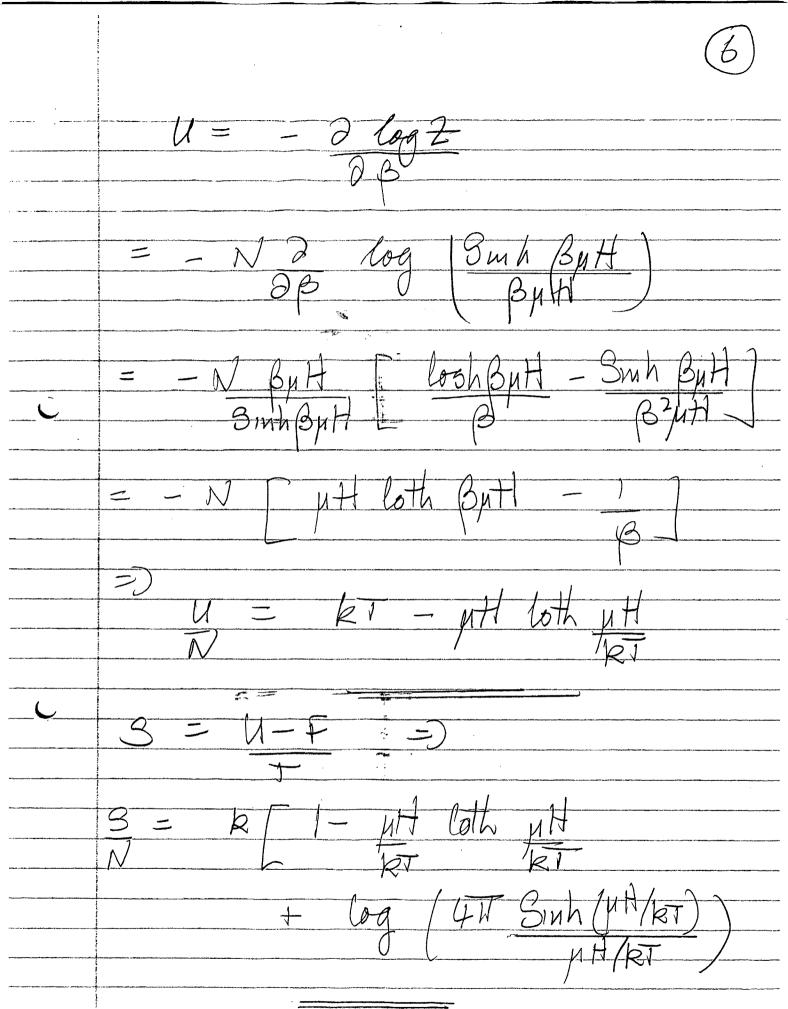
 $d_{p} = -\frac{1}{7} \left(\frac{\partial p}{\partial T} \right) \sim 1 t 1 \beta - 1$

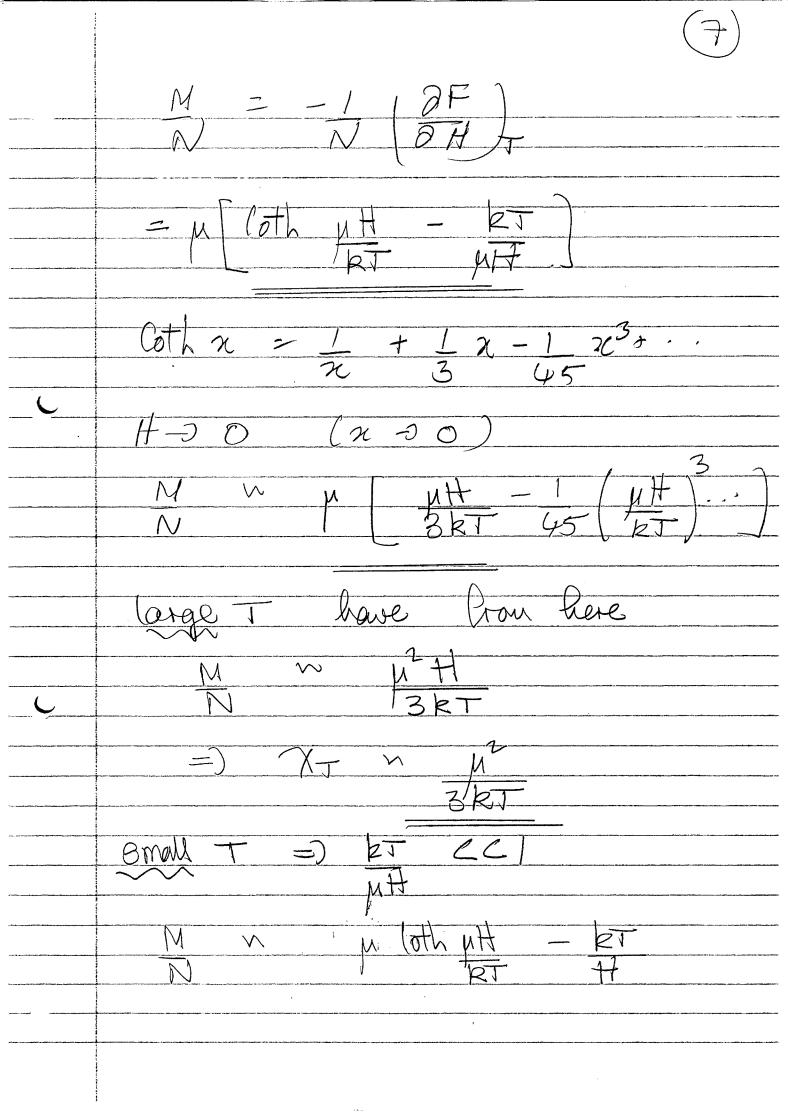
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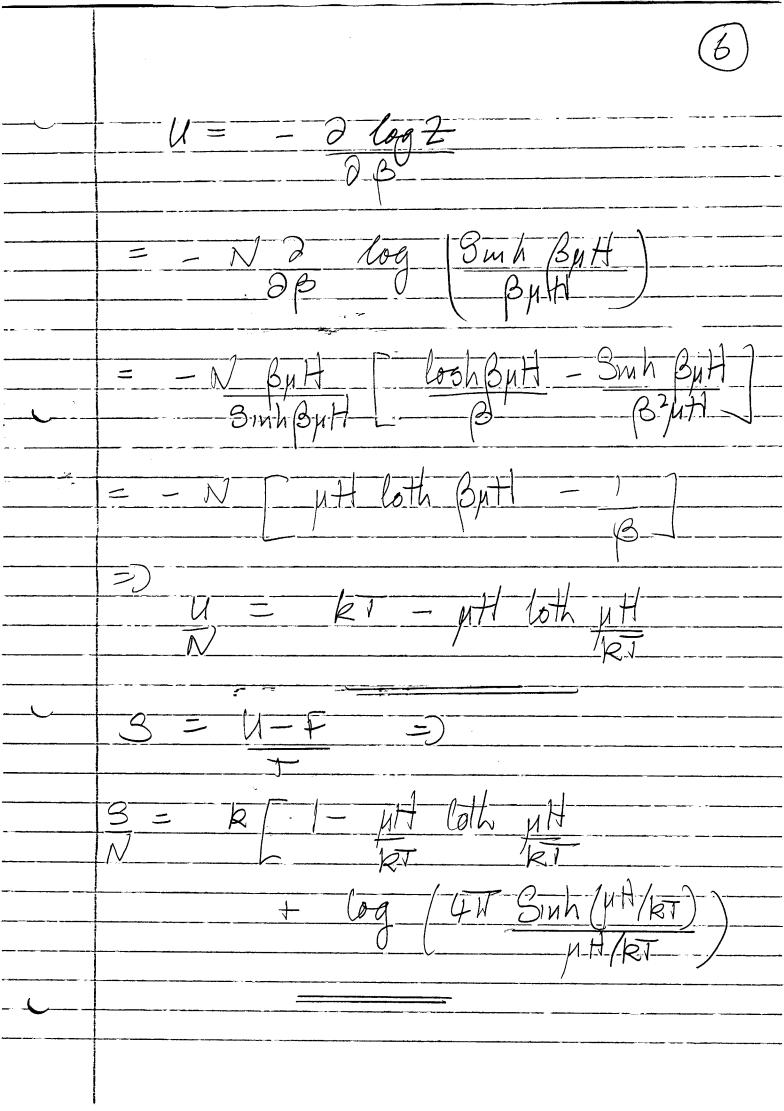
-8-x A It1 > B It1 2B-2

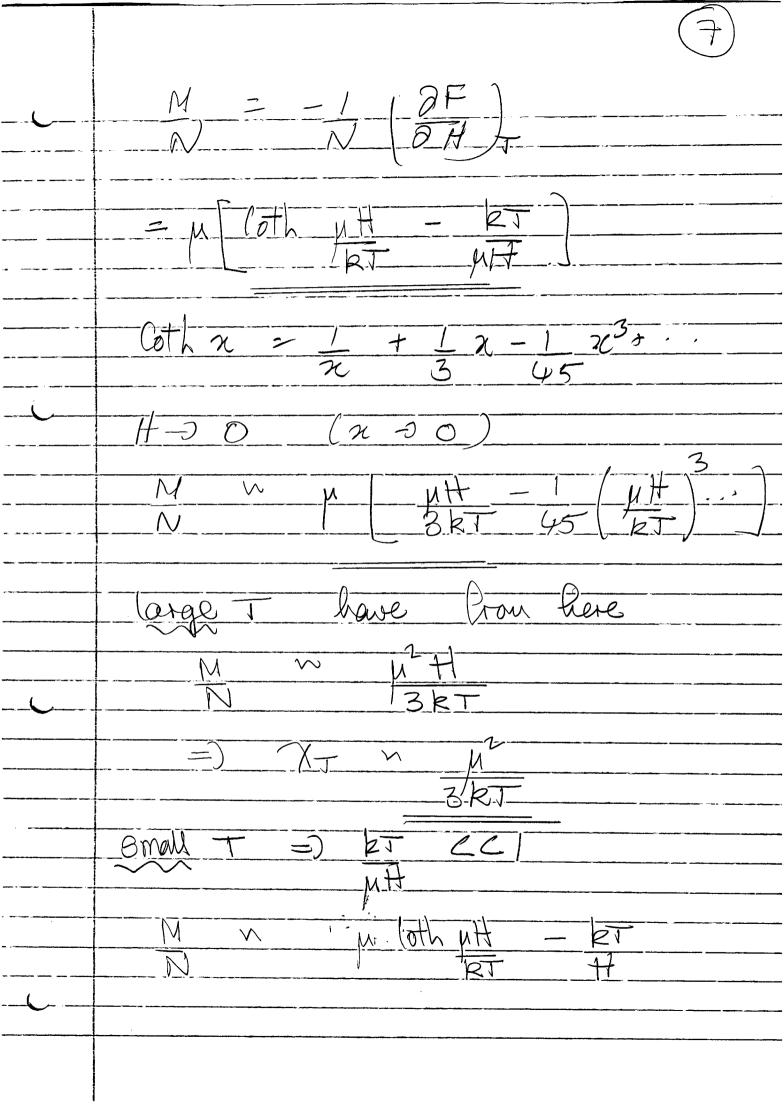
⇒ do2Box ≥2

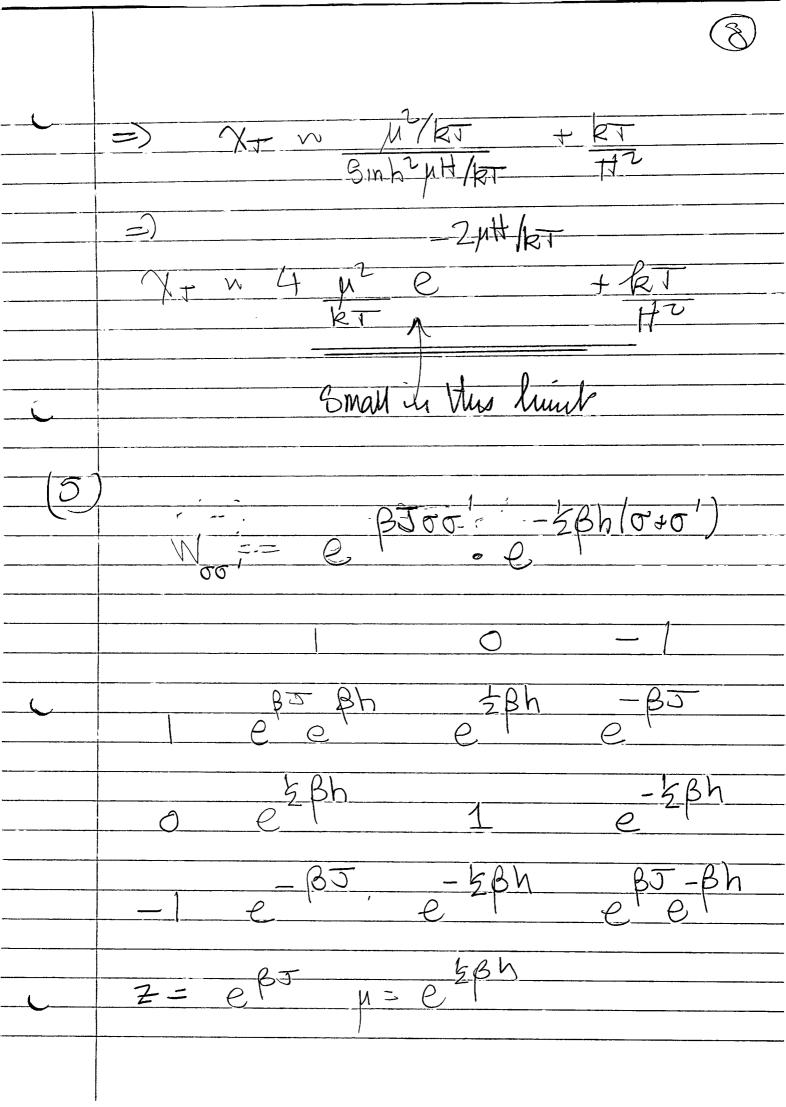
Here M-9(p-px) P->h



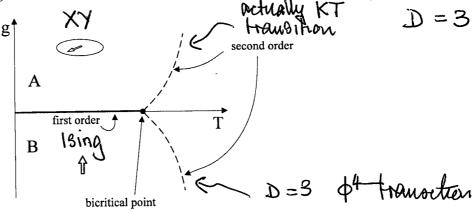








A bicritical point is a critical point at which two critical lines terminate. A typical phase diagram is: A model which has a phase diagram like this is given by



the Hamiltonian

$$H = -J \sum_{\langle ij \rangle} \mathbf{s}_i \cdot \mathbf{s}_j + \frac{1}{2}g \sum_i \left((\mathbf{s}_i^z)^2 - \frac{1}{2}((\mathbf{s}_i^x)^2 + (\mathbf{s}_i^y)^2) \right)$$

 $\langle ij \rangle$ means nearest neighbour pairs, i.e., it labels the links on the lattice. \mathbf{s}_i is a vector at the i-th site with $|\mathbf{s}_i| = 1$.

- ★ For low T thermal fluctuations can be ignored and it is safe to just find the configuration (i.e., set of values) of spins $\{s_i\}$ which minimizes H. Since J > 0 the first term causes the spins to align with each other to give ferromagnetic ordering.
 - (i) g < 0. Ordering is preferred along z-axis. This is phase B.
 - (ii) g > 0. Ordering is preferred in the xy-plane \perp z-axis. This is phase A.
 - (iii) g = 0. Neither A nor B preferred: two-phase coexistence it is a first-order line and the transition occurs as g changes sign at low T..
- \star For high T ordering is absent: it is destroyed by thermal fluctuations. Consider |g| large and increase T from low to high value.
 - (i) g < 0: In this regime the fluctuations in the xy-plane are negligible and we may set $s_i^x, s_i^y \approx 0$ and only the z-component survives and we have an Ising model. As T increases we then observe the second-order phase transition of the 3D Ising model. This is the dotted line for g < 0.
 - (ii) g > 0: In this regime the fluctuations in s_i^z are negligible and we recover the O(2), plane rotator, model which exhibits second-order behaviour as T increases. this gives the i dotted line for g > 0.

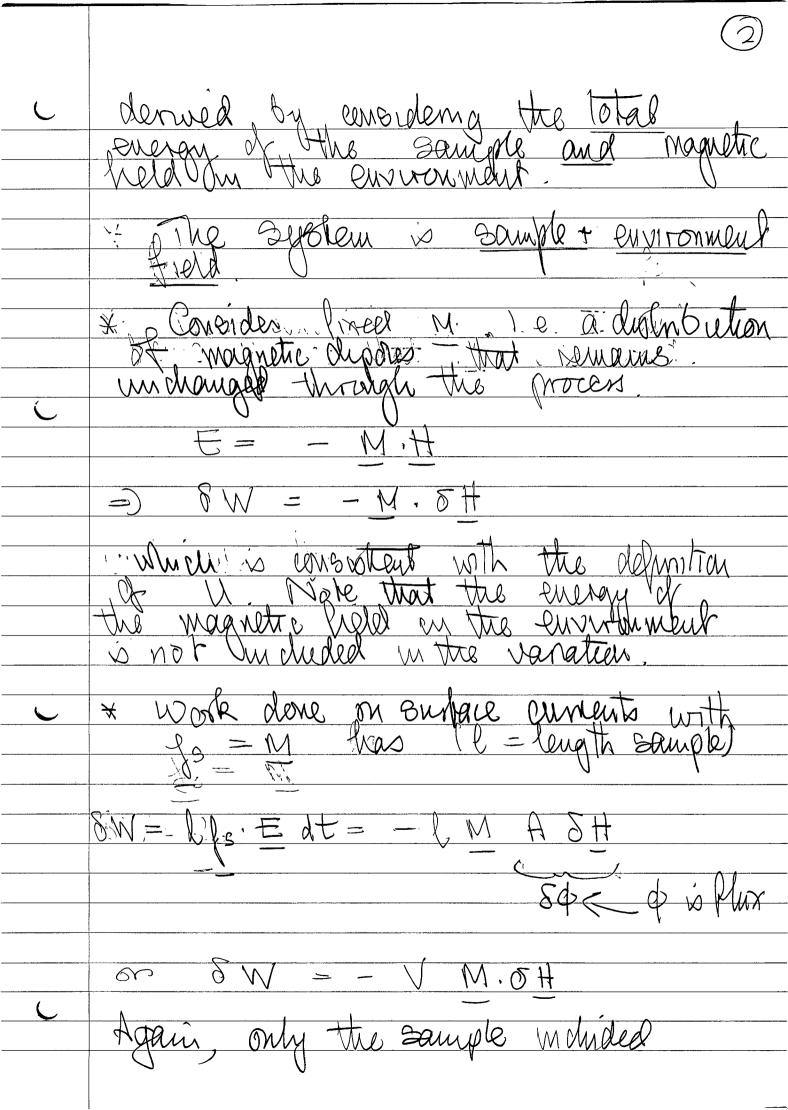
All lines cannot terminate abruptly since the LG theory predicts that the change between different potential shapes is continuous. Therefore, in the absence of any more structure, the lines of transitions must join up as shown.

★ Another thing to note is that the surfaces to the low-T side of the lines of critical points are first-order surfaces. This can be seen by imposing a magnetic field \mathbf{h} on the system with components both \parallel and \perp to the z-axis and adding the magnitude, h, of \mathbf{h} (including sign) as a third orthogonal axis to generate a 3D phase plot of which our 2D plot is the h=0 cross-section. Then as h changes sign the magnetisation, \mathbf{M} , changes discontinuously at h=0. This occurs as the surfaces in our 2D phase diagram on the low-T side of the critical lines are punctured, and hence they are in fact first-order surfaces. Of course, because the order parameter is a vector the possible patterns of behaviour and the competition between the effects of the terms governed by the coupling, g, and by h is, in general, complicated.

In this case, the line g=0 at low T is revealed as a line of multiphase coexistence.

HbM - CbT - MdH dű = TdS + Ham Two attemative definitions of internal energy, All Themodynamic unsequences the same · V = V(S, H) $\tilde{V} = \tilde{V}(S, M)$ are Meted by Legendre Frankformation t is bother independent variable than > it is a compling chemical potential * It is due to external currents
we solewood ele: 21th = if Fixed current I (=f) => # fixed B = MOH + M H.SB X $= \delta(1) + H.\delta M$ DW = H. DM This corresponds to above and is

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Note if allow M to vary because so putation of som dof changes then change then the sold in the sold work heat
It is hear because it is due to population whome. Thus, it all depends what you work.

$$(C_{H} - C_{M}) = -T + (\frac{\partial S}{\partial H})_{T} + (\frac{\partial H}{\partial T})_{M}$$

Now
$$\frac{\partial S}{\partial H} = \frac{\partial M}{\partial T}_{H}$$

$$\frac{\Delta + (C^{H} - C^{W})}{\Delta + (C^{H} - C^{W})} = - \pm (\frac{9 \pm 1}{9 + (9 \pm 1)}) + (\frac{9 \pm 1}{9 + (9 \pm$$

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\left(\frac{\partial M}{\partial M}\right) +$$

$$\chi_{+}(C_{H}-C_{M})=\tau_{-}\partial_{M}$$

$$- \chi_{T}(C_{H} - C_{M}) = \pi \chi_{A} \chi_{D}$$

$$\frac{\partial M}{\partial H} = \frac{\partial M}{\partial H} + \frac{\partial M}{\partial B} + \frac{\partial S}{\partial B} + \frac{\partial M}{\partial B} +$$

$$\frac{C_{H}(\chi_{7}-\chi_{6})}{2T_{H}(2S_{H})} = \frac{1}{2}\frac{\partial S}{\partial T_{H}}\frac{\partial M}{\partial S_{H}}\frac{\partial S}{\partial H}$$

$$= -T \left(\frac{\partial S}{\partial T} \right) \left(\frac{\partial T}{\partial H} \right) \left(\frac{\partial S}{\partial H} \right)$$

$$= -T \left(\frac{\partial H}{\partial 3} \right) - \left(\frac{\partial S}{\partial H} \right)$$

but

$$\begin{pmatrix}
 0S \\
 0H
 \end{pmatrix}
 \begin{pmatrix}
 0H \\
 0S
 \end{pmatrix}
 = 1$$

$$= \frac{7}{8} \frac{0.5}{8} \frac{2}{4}$$

Maxwell (2)



$$C_{tt}(\chi_{\tau}-\chi_{\mathcal{B}})=T(\frac{\partial M}{\partial T})_{tt}$$

= $QH^{2}I$

$$C_{H} \chi_{T} - C_{H} \chi_{S} = \chi_{T} C_{H} - \chi_{T} C_{M}$$

$$= C_{H} \chi_{S} = C_{N} \chi_{T}$$

$$= 3 \quad \text{diag} + 8 - 2 \geq 0$$

$$= 6 \quad \text{diag} + 28 \times 8 \geq 2$$

 $V = N \rho (T) = N \rho (T) + N \rho c$ So de ~ (OV) ~ OP ~ It B-1 swill por (t) n Itip Cp n F-d $\frac{Cp \, \text{KT} > Conof \cdot dp}{t - dt - 7}$ $\frac{t - dt - 7}{t - (dr2\beta + 7 - 2)} > Conof \cdot dp$ $\frac{2\beta + 2\beta}{t - (dr2\beta + 7 - 2)} > Conof$ E) 002B+8 22