

At equilibrium:

states $n = 1, \dots, M$

energies $E_n(\vec{K})$

$$\beta = \frac{1}{k_B T}$$

$\vec{K} = (K_1, K_2, \dots)$
vector of parameters

equil. prob. $P_n^{eq} = \frac{e^{-\beta E_n}}{Z}$

$$Z = \sum_n e^{-\beta E_n}$$

physical observable O_n

$$O(\vec{K}) = \langle O \rangle = \sum_n O_n P_n^{eq}$$

↓
how do these change as a func. of \vec{K}

example: Ising model on a lattice

states:

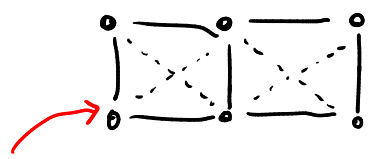
$$n \rightarrow \{s_1, s_2, \dots\} = \vec{s}$$

$$E_n(\vec{K}) \rightarrow \mathcal{H}_{\vec{s}}(j, h) =$$

$$\text{Hamiltonian } -j \sum_{\langle ij \rangle} s_i s_j - h \sum_i s_i$$

$$\vec{K} = (j, h)$$

↑
sum over
all connected site
pairs (i, j)



each site i :
"spin"
 $s_i = \pm 1$
↑ ↓

$N = \#$ sites

$B = \#$ bonds

$\approx 2N$ for
2D square lattice
as $N \rightarrow \infty$

$\#$ states

$$M = 2^N$$

$j > 0$: ferromagnetic spin-spin interaction
⇒ tends to align nearest-neighbor (nn)
spins

h : "magnetic field" term $\begin{cases} > 0 \text{ favors } \uparrow \\ < 0 \text{ favors } \downarrow \end{cases}$

rewrite: $-\beta H_{\vec{s}} = J \sum_{\langle ij \rangle} s_i s_j + H \sum_i s_i$ $J \equiv \frac{j}{k_B T}$
 $H = \frac{h}{k_B T}$

$$P_{\vec{s}}^{eq} = \frac{e^{-\beta H_{\vec{s}}}}{Z} \quad Z = \sum_{\vec{s}} e^{-\beta H_{\vec{s}}}$$

note: $T = \frac{J}{k_B} J^{-1} \Rightarrow T \propto J^{-1}$

↑
sum over $M=2^N$
terms: hard to
calculate when $N \rightarrow \infty$

simple case: $N=2$ $\bullet \text{---} \bullet$
 $B=1$ 1 2

n	\vec{s}	$\exp(-\beta H_{\vec{s}})$
1	-1 -1	$\exp(J-2H)$
2	-1 1	$\exp(-J)$
3	1 -1	$\exp(-J)$
4	1 1	$\exp(J+2H)$

$$Z(J, H) = e^{J-2H} + 2e^{-J} + e^{J+2H}$$

$$P_{\vec{s}=(1,1)}^{eq} = \frac{e^{J+2H}}{Z}$$

if $H > 0$ and $J^{-1} \rightarrow 0$ ($J \rightarrow \infty$)
 $\rightarrow 1$

if $H \rightarrow -\infty$ then $\rightarrow 0$

mean observables \Rightarrow naturally calculate from
 derivatives of $\ln Z \propto$ free energy

i.e. $M(J, H) = \frac{1}{N} \left\langle \sum_i s_i \right\rangle =$ mean "magnetization"
 per spin

$$= \frac{1}{N} \sum_{\vec{s}} \frac{(\sum_i s_i) e^{-\beta H_{\vec{s}}}}{Z}$$

$$= \frac{1}{N} \frac{\partial}{\partial H} \ln Z(J, H)$$

$$U(J, H) = -\frac{1}{B} \left\langle \sum_{\langle ij \rangle} s_i s_j \right\rangle = \text{mean spin-spin correlation per bond}$$

$$= -\frac{1}{B} \frac{\partial}{\partial J} \ln Z(J, H) = \text{if } H=0 \text{ this is just a mean energy per bond}$$

What about other observables? Add them to Hamiltonian, we take one (or more) derivatives of $\ln Z$, set prefactor to zero:

i.e.
$$L(J, H) = \frac{1}{B_{\text{nnn}}} \left\langle \sum_{\langle ij \rangle_{\text{nnn}}} s_i s_j \right\rangle$$

next nearest neighbor pairs

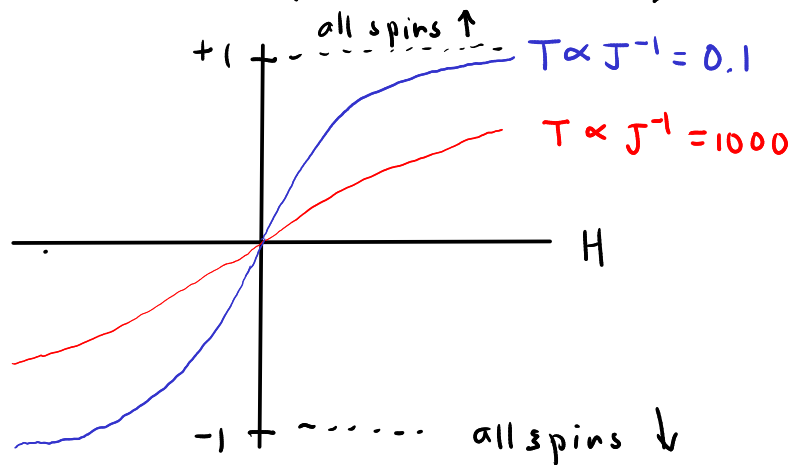
$$-\beta \mathcal{H}_{\vec{s}} = J \sum_{\langle ij \rangle} s_i s_j + H \sum_i s_i + X \sum_{\langle ij \rangle_{\text{nnn}}} s_i s_j$$

$$L(J, H) = \frac{1}{B_{\text{nnn}}} \frac{\partial}{\partial X} \ln Z(J, H, X) \Big|_{X=0}$$

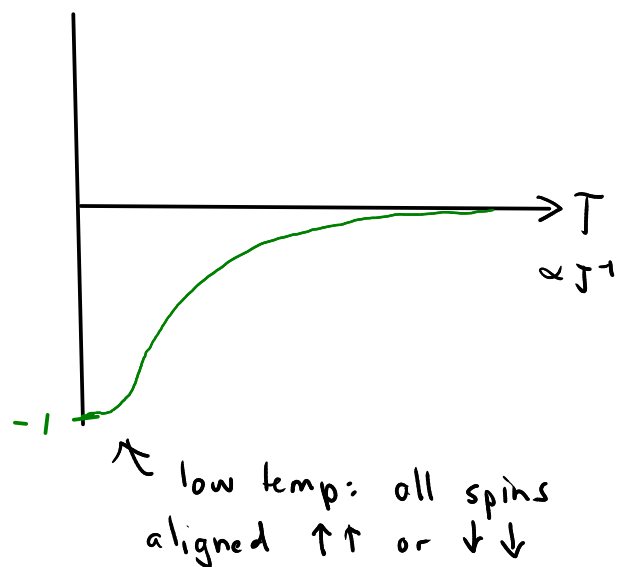
we can imagine $\mathcal{H}_{\vec{s}}(J, H)$ to be a "surface" in an ∞ dim space of possible models:

$$\mathcal{H}_{\vec{s}}(J, H, \underbrace{X=0, K=0, \dots}_{\text{other possible terms set to zero}})$$

$M=2$ example: $M(J, H)$



$U(T, H=0)$



Interesting fact: for any finite N ,
 $\ln Z$ & its derivatives are continuous
in $J, H, \dots \Rightarrow \ln Z$ is infinitely
differentiable

\Rightarrow when $N \rightarrow \infty$ (thermodynamic limit)
no longer true: singularities are possible