

# Modèle d'Ising à une dimension

①

①. chaque site  $X$  a deux valeurs possible  $\sigma_X = \pm 1$ ,  
et il y a  $N$  sites.

Donc il y a  $\underbrace{2 \times 2 \times \dots \times 2}_N = 2^N$  configurations  
possibles

②. Si  $B=0$ ,  $E(\sigma) = -\sum_X \sigma_X \cdot \sigma_{X+1}$

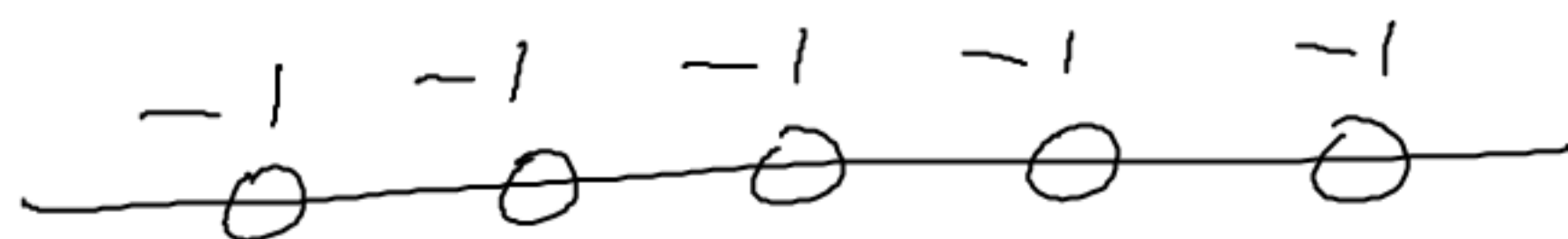
est minimale si  $\sigma_X = \sigma_{X+1}, \forall X$ ,

donc si  $\sigma_X = +1 \forall X$ :



L'énergie  $E(\sigma) = -N$ , aimantation  $M(\sigma) = +1$

ou  $\sigma_X = -1, \forall X$ :



L'énergie  $E(\sigma) = -N$ , aimantation  $M(\sigma) = -1$

(c) l'énergie est maximale si  $-f_x f_{x+1} = +1, \forall x,$   
 soit  $f_{x+1} = -f_x$  : spins alternés.

• si N est pair, ce sont les 2 configurations :

$\uparrow \downarrow \uparrow \downarrow$  et  $\downarrow \uparrow \downarrow \uparrow$  ( $\because N=4$ )

• si N est impair, il y a  $2N$  configurations

l'énergie maximale :

ex  $N=5$ :  $\uparrow \downarrow \uparrow \downarrow \uparrow, \uparrow \uparrow \downarrow \uparrow \downarrow, \downarrow \uparrow \uparrow \downarrow \uparrow, \uparrow \downarrow \uparrow \uparrow \downarrow, \downarrow \uparrow \downarrow \uparrow \uparrow$   
 $\cdot \quad \cdot \quad \cdot \quad \cdot \quad \cdot$

et les opposés.

(d) si  $B \gg 1$ , alors  $E(f) \approx -B \sum_{x=0}^{N-1} f_x$

est minimale pour  $f = \{+1, +1, \dots, +1\}$

et maximale pour  $f = \{-1, -1, \dots, -1\}$

$$\textcircled{2} \langle E \rangle (T) = \sum_{\ell \in \{-1, +1\}^{\Lambda}} p(\ell) E(\ell)$$

$$\langle M \rangle (T) = \sum_{\ell \in \{-1, +1\}^{\Lambda}} p(\ell) M(\ell)$$

$$\textcircled{3} \text{On a } \sum_{\ell} p(\ell) = 1$$

$$\Leftrightarrow Z(\beta, B) = \sum_{\ell \in \{-1, +1\}^{\Lambda}} e^{-\beta E(\ell)}$$

$$\text{donc } \frac{\partial Z}{\partial \beta} = - \sum_{\ell} E(\ell) e^{-\beta E(\ell)}$$

$$\frac{\partial}{\partial \beta} \ln Z = \frac{(\partial Z / \partial \beta)}{Z} = - \sum_{\ell} E(\ell) \underbrace{\left( \frac{e^{-\beta E(\ell)}}{Z} \right)}_{p(\ell)}$$
$$= - \langle E \rangle$$

$$\textcircled{a} \text{ donc } \langle E \rangle = - \frac{\partial}{\partial \beta} \ln Z$$

b) Capacité calorifique :

$$C = \frac{\partial \langle E \rangle}{\partial T} = \frac{\partial \langle E \rangle}{\partial \beta} \left( \frac{\partial \beta}{\partial T} \right) = - \left( \partial_{\beta}^2 \ln Z \right) \left( - \frac{1}{k T^2} \right)$$

donc :

avec  $\beta = \frac{1}{k T}$

$$C = k \beta^2 \left( \partial_{\beta}^2 \ln Z \right)$$

c) fluctuation d'énergie :

$$\text{Var}(E) = \langle (E - \langle E \rangle)^2 \rangle$$

$$= \langle E^2 - 2E\langle E \rangle + \langle E \rangle^2 \rangle$$

$$= \langle E^2 \rangle - 2\langle E \rangle^2 + \langle E \rangle^2$$

$$= \langle E^2 \rangle - \langle E \rangle^2$$

d'après ci-dessus,

$$\frac{\partial^2 Z}{\partial \beta^2} = \sum_{\text{b}} E^2 e^{-\beta E} = Z \langle E^2 \rangle$$

donc  $\langle E^2 \rangle = \frac{1}{Z} \frac{\partial^2 Z}{\partial \beta^2}$

or  $\partial_{\beta}^2 \ln Z = \partial_{\beta} \left( \frac{\partial_{\beta} Z}{Z} \right) = \frac{(\partial_{\beta}^2 Z) Z - (\partial_{\beta} Z)^2}{Z^2}$   
 $= \frac{1}{Z} (\partial_{\beta}^2 Z) - (\partial_{\beta} \ln Z)^2$

donc  $\langle E^2 \rangle = \partial_{\beta}^2 \ln Z + (\partial_{\beta} \ln Z)^2$

$$\text{Var}(E) = \partial_{\beta}^2 (\ln Z) + (\partial_{\beta} \ln Z)^2 - (\partial_{\beta} \ln Z)^2$$

$$\text{Var}(E) = \partial_{\beta}^2 (\ln Z) = \frac{1}{k \beta^2} C$$

① Aimentation :

$$\langle M \rangle = \sum_{\ell} p(\ell) M(\ell)$$

$$\text{avec } M(\ell) = \frac{1}{N} \sum_x \ell_x$$

On observe que

$$Z = \sum_{\ell} e^{-\beta E(\ell)} = \sum_{\ell} e^{\beta \left( \sum_x \ell_x \ell_{x+1} - B \ell_x \right)}$$

$$= \sum_{\ell} e^{\beta \left( \sum_x \ell_x \ell_{x+1} \right) - \beta B N M(\ell)}$$

$$\text{donc } \frac{\partial Z}{\partial B} = \sum_{\ell} \beta N M(\ell) e^{-\beta E(\ell)}$$

$$= \beta N Z \langle M \rangle$$

$$\Leftrightarrow \langle M \rangle = \frac{1}{\beta N} \frac{1}{Z} (\partial_B Z)$$

$$\Leftrightarrow \boxed{\langle M \rangle = \frac{1}{\beta N} \partial_B (\ln Z)}$$

e) Susceptibilité magnétique :

$$\chi = \frac{\partial \langle M \rangle}{\partial B} = \frac{1}{\beta N} \left( \frac{\partial^2}{\partial B^2} \ln Z \right)$$

Fluctuation de l'aimantation :

$$\frac{\partial^2 Z}{\partial B^2} = \sum_b (\beta N M_b)^2 e^{-\beta E(b)} = Z (\beta N)^2 \langle M^2 \rangle$$

et  $\text{Var}(M) = \langle M^2 \rangle - \langle M \rangle^2$

$$= \frac{1}{(\beta N)^2} \frac{1}{Z} \frac{\partial^2 Z}{\partial B^2} - \left( \frac{1}{\beta N} \frac{\partial \ln Z}{\partial B} \right)^2$$

$$\text{Var}(M) = \frac{1}{(\beta N)^2} \frac{\partial^2}{\partial B^2} (\ln Z)$$

On déduit que

$$\text{Var}(M) = \frac{1}{(\beta N)} \chi$$

⑥ Entropie :

$$S = -k \sum_b p(b) \ln p(b)$$

$$= -k \frac{1}{Z} \sum_b e^{-\beta E(b)} (-\ln Z - \beta E)$$

$$= k \frac{\ln Z}{Z} \underbrace{\left( \sum_b e^{-\beta E} \right)}_Z + k \beta \sum_b p(b) E(b)$$

$$= k \ln Z + k \beta \langle E \rangle$$

$$S = k \left( \ln Z - \beta \left( \frac{\partial}{\partial \beta} \ln Z \right) \right)$$



④ Si  $A = (A_{b_0, b_1})_{b_0, b_1 \in \{-1, 1\}}$  est une matrice  $2 \times 2$ ,

alors

$$(A^N)_{b_0, b_N} = \sum_{b_1 \in \{-1, 1\}} \sum_{b_2 \in \{-1, 1\}} \dots \sum_{b_{N-1} \in \{-1, 1\}} A_{b_0, b_1} A_{b_1, b_2} \dots A_{b_{N-1}, b_N}$$

$$\text{Tr}(A^N) = \sum_{b_0} \sum_{b_1} \dots \sum_{b_{N-1}} A_{b_0, b_1} A_{b_1, b_2} \dots A_{b_{N-1}, b_0}$$

$$\text{Tr}(A^N) = \sum_{b \in \{-1, 1\}^N} A_{b_0, b_1} A_{b_1, b_2} \dots A_{b_{N-1}, b_0}$$

$$\textcircled{5} \quad \sum_b p(b) = 1$$

$$\Leftrightarrow Z = \sum_{b \in \{-1, 1\}^N} e^{-\beta E(b)}$$

$$= \sum_{b_0 \in \{-1, 1\}} \sum_{b_1 \in \{-1, 1\}} \dots \sum_{b_{N-1} \in \{-1, 1\}} e^{\beta (b_0 b_1 + b_1 b_2 + \dots + b_{N-1} b_N)} e^{+\beta B (b_0 + b_1 + \dots + b_{N-1})}$$

$$= \sum_{b_0} \sum_{b_1} \dots \sum_{b_{N-1}} e^{\beta (b_0 b_1 + B b_0)} e^{\beta (b_1 b_2 + B b_1)} \dots e^{\beta (b_{N-1} b_N + B b_{N-1})}$$

$$= \text{Tr}(A^N)$$

avec  $A_{b_0 b_1} = e^{\beta (b_0 b_1 + B b_0)}$

donc

$$A = \begin{matrix} & \begin{matrix} (b_1 = -1) & (b_1 = +1) \end{matrix} \\ \begin{matrix} (b_0 = -1) \\ (b_0 = +1) \end{matrix} & \begin{pmatrix} e^{\beta(1-B)} & e^{\beta(-1-B)} \\ e^{\beta(-1+B)} & e^{\beta(1+B)} \end{pmatrix} \end{matrix}$$

⑥ Soit  $\lambda \in \mathbb{C}$ ,

$P(\lambda) := \det(\lambda - A)$  : "polynôme caractéristique"

$$= \det \begin{pmatrix} \lambda - e^{\beta(1-B)} & -e^{\beta(-1-B)} \\ -e^{\beta(-1+B)} & \lambda - e^{\beta(1+B)} \end{pmatrix}$$

$$= \lambda^2 + b\lambda + c$$

$$\text{avec } b = -e^{\beta} (e^{\beta B} + e^{-\beta B}) = -2e^{\beta} \operatorname{ch}(\beta B)$$

$$c = e^{2\beta} - e^{-2\beta}$$

$$\begin{aligned} \Delta &:= b^2 - 4c = 4e^{2\beta} \operatorname{ch}^2(\beta B) - 4e^{2\beta} + 4e^{-2\beta} \\ &= 4e^{2\beta} (\operatorname{sh}^2(\beta B) + e^{-4\beta}) \quad \text{car } \operatorname{ch}^2 x - \operatorname{sh}^2 x = 1 \end{aligned}$$

les zéros de  $P(\lambda)$  sont

$$\lambda_{\pm} = \frac{-b \pm \sqrt{\Delta}}{2}$$

$$\lambda_{\pm} = e^{\beta} \left[ \operatorname{ch}(\beta B) \pm \left( \operatorname{sh}^2(\beta B) + e^{-4\beta} \right)^{1/2} \right]$$

donc  $\lambda_- < \lambda_+$ ,  $\lambda_+ > 0$ ,

et

$$\lambda_+ + \lambda_- = \text{Tr} A = e^{\beta(1-B)} + e^{\beta(1+B)} = 2e^\beta \text{ch}(\beta B) \geq 2$$

$$\lambda_+ \lambda_- = \det A = e^{2\beta} - e^{-2\beta} = 2 \text{sh}(2\beta) > 0$$

donc  $\lambda_- > 0$  aussi, ainsi

$$0 < \lambda_- < \lambda_+$$

$$\begin{aligned} \text{Donc } \text{Tr}(A^N) &= \lambda_+^N + \lambda_-^N \\ &= \lambda_+^N \left( 1 + \left( \frac{\lambda_-}{\lambda_+} \right)^N \right) \end{aligned}$$

$$\text{on a } \left( \frac{\lambda_-}{\lambda_+} \right)^N \xrightarrow{N \rightarrow \infty} 0.$$

On a donc

$$\ln Z = \ln \text{Tr}(A^N) = N \ln \lambda_+ + \ln \left( 1 + \underbrace{\left( \frac{\lambda_-}{\lambda_+} \right)^N}_{\rightarrow 0} \right)$$

$$\boxed{\ln Z \underset{N \rightarrow \infty}{\sim} N \ln \lambda_+}$$

⑦ On a vu que

$$\langle M \rangle = \frac{1}{\beta N} \frac{\partial}{\partial \beta} (\ln Z)$$

$$\ln Z = N \ln \lambda_+$$

$$\lambda_+ = e^\beta \left[ \text{ch}(\beta B) + \left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{1/2} \right]$$

$$\text{donc } \langle M \rangle = \frac{1}{\beta N} \frac{\partial}{\partial \beta} \left( N \left( \beta + \ln [ \text{ " } ] \right) \right)$$

$$= \frac{1}{\beta} \frac{\partial}{\partial \beta} \ln \left[ \text{ch}(\beta B) + \left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{1/2} \right]$$

$$= \frac{1}{\beta} \frac{\partial [ \text{ " } ]}{\partial \beta} \frac{1}{[ \text{ " } ]}$$

$$\text{ou } \frac{\partial [ \text{ " } ]}{\partial \beta} = \beta \text{sh}(\beta B) + \frac{2\beta \text{sh}(\beta B) \text{ch}(\beta B)}{2 \left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{1/2}}$$
$$= \frac{\beta \text{sh}(\beta B) \left[ (\text{ " } )^{1/2} + \text{ch}(\beta B) \right]}{(\text{ " } )^{1/2}}$$

donc

$$\langle M \rangle = \frac{\text{sh}(\beta B)}{\left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{1/2}}$$

Pour  $\beta > 0$  et  $B \rightarrow 0$ , on a  $\text{sh}(\beta B) \rightarrow 0$

donc  $\langle M \rangle \rightarrow 0$ ,

il n'y a pas d'aimantation spontanée.

le système est dit "paramagnétique".

Alors que le modèle d'Ising en dimension 2,

à  $B=0$  manifeste une aimantation

spontanée à basse température :  $T < T_c$ .

⑧ On a calculé :  $\langle M \rangle = \frac{\text{sh}(\beta B)}{(\text{sh}^2(\beta B) + e^{-4\beta})^{1/2}}$

La susceptibilité est

$$\chi = \frac{\partial \langle M \rangle}{\partial B}$$

$$= \frac{\beta \text{ch}(\beta B) \left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{-1/2} - \text{sh}(\beta B) \frac{1}{2} 2 \text{sh}(\beta B) \text{ch}(\beta B) \beta \left( \text{sh}^2(\beta B) + e^{-4\beta} \right)^{-3/2}}{\text{sh}^2(\beta B) + e^{-4\beta}}$$

Pour  $B \rightarrow 0$ ,

$$\chi = \frac{\beta e^{-2\beta}}{e^{-4\beta}} = \beta e^{2\beta} = \frac{1}{kT} e^{\frac{2}{kT}}$$

$$\Leftrightarrow \frac{1}{\chi} = kT e^{-\frac{2}{kT}}$$

