

**Department of Physics  
University of Maryland  
College Park, MD 20742-4111**

**Physics 603**

**HOMEWORK ASSIGNMENT #9**

Spring 2012

Due date for problems on Tuesday, May 8 [deadline on May 10, last class].

1. a) Let  $Z_N(\beta)$  denote the partition function of the 2D Ising model of  $N$  sites on a square lattice at thermal energy  $k_B T = J/K$  (defining the dimensionless variable  $K=J/k_B T$ ). One can show (but you do not have to!!) that in the limit  $N \rightarrow \infty$

$$N^{-1} \ln Z_N(K) = N^{-1} \ln Z_N(K^*) - \sinh(2K^*) \quad \text{where } K^* = -\frac{1}{2} \ln \tanh K, \text{ or } \tanh K = \exp[-2K^*]$$

or  $\boxed{\sinh(2K) \sinh(2K^*) = 1}$

This result is messier to derive than it first appeared. Just consider the following and then do the following intermediate step:

In 1D you should convince yourself that (while do not need to turn in anything, you should understand fully that this expression is true):

$$Z_N = \sum_{\sigma_1=\pm 1} \dots \sum_{\sigma_N=\pm 1} \prod_{i=1}^{N-1} \exp[K \sigma_i \sigma_{i+1}]$$

(We will use this idea again to derive the transfer matrix.) A similar result can be derived in 2D with a spiral path.

*This is the only thing for part a) that you need to submit:*

Show by explicitly considering the possible values of  $\sigma_i \sigma_j$  that:  $\exp[K \sigma_i \sigma_j] = (1 + u \sigma_i \sigma_j) \cosh K$ ,  
where  $u = \tanh K$ .

- b) Note that  $2K^*$  is a decreasing function of  $K$ . Thus, the high-temperature properties of the system are explicitly related to its low-temperature properties.

From the Peierls argument (mentioned but not explained in class, available in the Huang posting for those interested), one knows that the system exhibits spontaneous magnetization. Assuming that the critical temperature  $T_c$  is unique, one can conclude that  $K_c^* = K_c$ . Show from the boxed equation that this implies  $K_c = \frac{1}{2} \ln(1 + \sqrt{2})$ , which gives the value of  $k_B T_c/J$  quoted in class.

This result by Kramers and Wannier [Phys. Rev. 60 (1941) 252] was the argument to get  $T_c$  of the 2D Ising model before the Onsager solution.

2. Here is the promised Landau theory problem: Analogous to Eq. 12.9.1, let (with  $\tilde{a} > 0$ )

$$\psi(m; T, B) = -mB + \tilde{a}(T - T_0)m^2 + (1/4)f_4 m^4 + (1/6)f_6 m^6$$

(Note that to make correspondence with the expressions in class, you should replace  $\tilde{a}$  by  $\frac{1}{2}a$ . Since some of you may have already done the problem, I restrained myself from simply sticking in the  $\frac{1}{2}$ .)

- a) For a first-order phase transition consider  $\psi(m; T, 0)$  with  $f_6 > 0$  and  $f_4 = -|f_4|$ . (Note  $B=0$  here.)

For the following, write down the equations needed to find the quantities that are sought. You may solve the equations using a math package like Mathematica.

- i) Find the critical temperature  $T_c$  and the non-zero value of  $|m|$  at  $T_c$ . (Same pair of equations.)
  - ii) What is the height of the barrier between this non-zero value of  $|m|$  and  $m = 0$  (at  $T_c$ )?
  - iii) What is the temperature  $T_h > T_c$  at which the non-zero solution for  $m$  is no longer metastable? (This would be the maximum temperature to which the ordered phase could be superheated.)
- 
- b) For a continuous phase transition consider  $\psi(m; T, B)$  with  $f_4 > 0$  and  $f_6 = 0$ .
  - i) At  $T = T_c = T_0$ , find the exponent  $\delta$ , where  $m \sim B^{1/\delta}$  for small  $B$ .
  - ii) For the susceptibility  $\chi = \lim_{B \rightarrow 0} (dm/dB)$ , find the exponents  $\gamma$  and  $\gamma'$  just above and below  $T_0$ , respectively. Show that  $\gamma = \gamma'$ . Also show that the critical amplitude ratio is 2.

3. Do the binary alloy qualifier problem on the next pages.

### I-3 Statistical Physics (40 points)

Consider a binary alloy where each site of a lattice is occupied by an atom of type  $A$  or  $B$ . (A realistic alloy might mix roughly half copper and half zinc to make  $\beta$ -brass.) Let the numbers of the two kinds of atoms be  $N_A$  and  $N_B$ , with  $N_A + N_B = N$ . The concentrations are  $n_A = N_A/N$  and  $n_B = N_B/N$ , and the difference is  $x = n_A - n_B$ . The interaction energies between the neighboring atoms of the types AA, BB, and AB are  $\varepsilon_{AA}$ ,  $\varepsilon_{BB}$ , and  $\varepsilon_{AB}$ , correspondingly.

- (a) [4 points] For a cubic lattice in three dimensions, how many nearest neighbors does each atom have? In the rest of the problem, denote the number of neighbors as  $c$  for generality.
- (b) [6 points] Consider the system at a high enough temperature such that the atoms are randomly distributed among the sites. Calculate the average interaction energy  $U$  per site under these conditions. First, express  $U$  in terms of  $n_A$  and  $n_B$ , and then obtain  $U(x)$ .

In the rest of the problem, consider the case  $2\varepsilon_{AB} > \varepsilon_{AA} + \varepsilon_{BB}$  and also assume that  $\varepsilon_{AA} = \varepsilon_{BB} = \varepsilon_0$  for simplicity. In this case, sketch a plot of the function  $U(x)$  for  $-1 \leq x \leq 1$ . Indicate locations of the extrema of  $U(x)$ .

- (c) [6 points] Under the same conditions (where the atoms are randomly distributed among the sites), calculate the configurational entropy  $S$  per site. Assume that  $N_A, N_B \gg 1$ , so the Stirling approximation  $\ln(N!) \approx N \ln N - N$  can be used. First, express  $S$  in terms of  $n_A$  and  $n_B$ , and then obtain  $S(x)$ .

Sketch a plot of the function  $S(x)$ . What are the values of  $S$  at  $x = \pm 1$ ? For which value of  $x$  is the entropy  $S$  maximal?

- (d) [6 points] Using the results of Parts (b) and (c), obtain the free energy per site  $F(x, T) = U(x) - TS(x)$ , where  $T$  is the temperature. Notice that  $F(x) = F(-x)$  (because of the assumption  $\varepsilon_{AA} = \varepsilon_{BB}$ ), which simplifies consideration.

Sketch  $F(x)$  at a high temperature and at a low temperature. Show that, at a high temperature,  $F(x)$  has one global minimum as a function of  $x$ . Show that, at a low temperature,  $F(x)$  has one local maximum surrounded by two minima, excluding the boundaries at  $x = \pm 1$ .

- (e) [6 points] A system tends to minimize its free energy  $F$ , subject to externally imposed constraints. A binary alloy with a given  $x$  may stay in the uniform state, where the atoms are randomly distributed among the sites, which is called the *mixed* state. However, it may also become unstable with respect to spontaneous segregation into two phases with different values of  $x$ , if such a segregation decreases the free energy  $F$ . This state is called *unmixed*.

Using  $F(x)$  derived in Part (d), show that the uniform mixed state is stable at high temperatures, but becomes unstable below a certain temperature  $T_*$ . Determine  $T_*$  and the value of  $x$  where this instability occurs.

*Hint:* The system remains stable as long as  $d^2F/dx^2 > 0$  for all  $x$ . Determine at what  $T$  and  $x$  this condition becomes violated.

- (f) [6 points] For  $T < T_*$ , the free energy  $F(x)$  has two minima at  $x_1$  and  $x_2$ . Obtain an equation for  $x_1(T)$  and  $x_2(T)$ . This is a transcendental equation, so you don't need to solve it explicitly for  $x$ .

Consider in turn what happens to the binary alloy with a given value  $x$  if  $x < x_1(T)$ , if  $x_1(T) < x < x_2(T)$ , and if  $x_2(T) < x$ . Would the state of the binary alloy be mixed or unmixed in these cases? For the unmixed state, what are the values of  $x$  in the two phases?

What are the limiting values of  $x_1(T)$  and  $x_2(T)$  in the limit  $T \rightarrow 0$ ? Describe the ground state of a binary alloy at  $T = 0$ . Does this state minimize the interaction energy  $U$ , given that  $\varepsilon_0 < \varepsilon_{AB}$ ?

- (g) [6 points] For a given  $x$ , show that the binary alloy is in the mixed state for  $T > T_c(x)$  and in the unmixed state for  $T < T_c(x)$ . Calculate  $T_c(x)$  and sketch it. Indicate the areas corresponding to the mixed and unmixed states on this sketch. Show that  $T_*$  is the maximal value of  $T_c$ .

*Hint:* To obtain  $T_c(x)$  use the results of Part (f).  $T_c(x)$  is obtained from the same equation as  $x_1(T)$  and  $x_2(T)$ .