

Monte Carlo simulation of the 2D Ising model

- tutorial -

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1. A basic Metropolis Algorithm for simulating the 2D and 3D Ising model on square lattice \rightarrow free boundary condition
2. Implementing the periodic boundary condition
3. Calculating averages as a function of temperature. Finite-size effects. Calculation of: $m(T)$ $C_V(T)$ $\chi(T)$

The Ising model

$$H = -J \sum_{\langle i,j \rangle} S_i S_j - \mu h \sum_{\{i\}} S_i$$

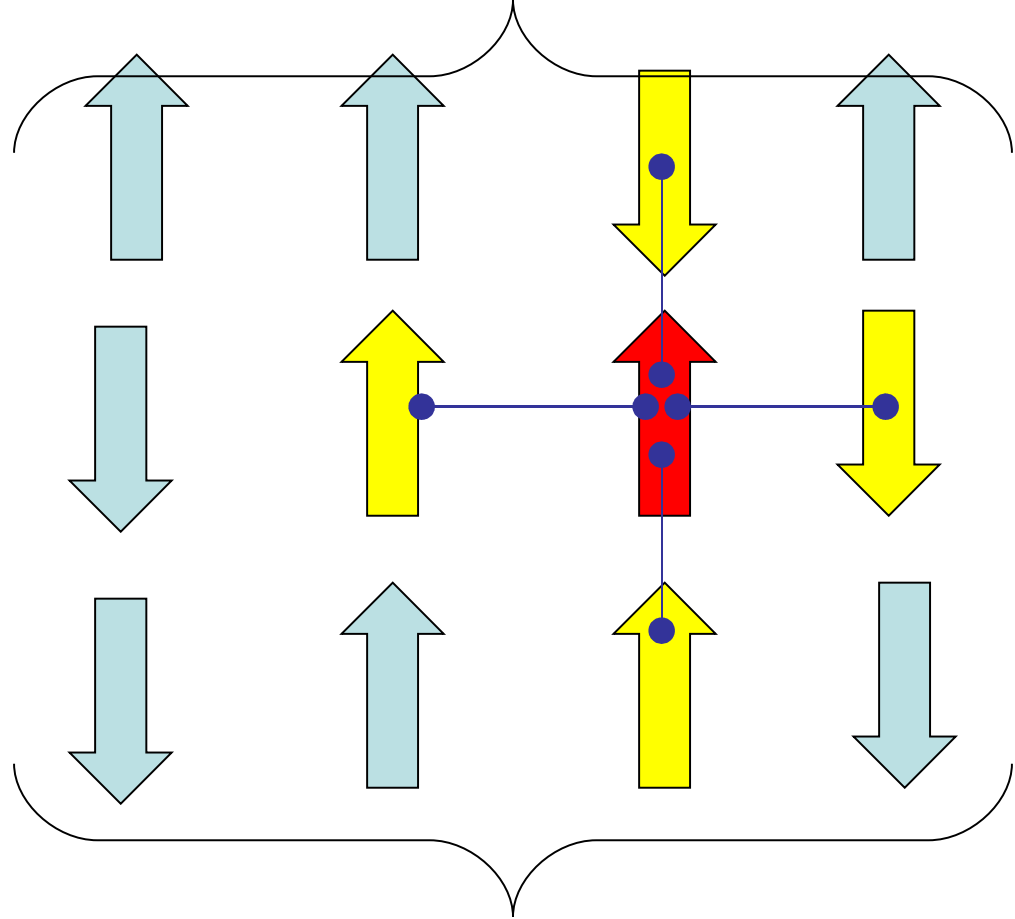
$$S_i = \pm 1$$

we fix $J=1$

$k=1 \rightarrow$ fixing the units for T

$h=0 \rightarrow$ no external magnetic field

- spontaneous magnetization is possible ($M \neq 0$ for $h=0$)
- first model for understanding ferro- and anti-ferromagnetism for localized spins
- for $J > 0 \rightarrow$ **ferromagnetic** order
- for $J < 0 \rightarrow$ **anti-ferromagnetic** order
- no phase transition in 1D
- ferro-paramagnetic phase transition for $D > 1$
- second order phase transition (order-disorder)



encoded in a Matrix $M[X][Y]$ ($DimX \times DimY$)

$$M[X][Y] = S_i = \pm 1$$

$$S_i = 1 \leftrightarrow \uparrow$$

$$S_i = -1 \leftrightarrow \downarrow$$

The Metropolis algorithm:

Single spin-flip algorithm → one spin with coordinates (X=I, Y=j) is attempted to flip

$$P = P(x \rightarrow x') = \begin{cases} \exp[-\beta\Delta E(x, x')] \cdots \text{for} \cdots \Delta E(x, x') > 0 \\ 1 \cdots \text{for} \cdots \Delta E(x, x') \leq 0 \end{cases}$$

$$S_{initial} = M[i][j]$$

$$S_{final} = -M[i][j]$$

$$E_{initial}^{i,j} = -M[i][j] \cdot \{M[i+1][j] + M[i-1][j] + M[i][j+1] + M[i][j-1]\}$$

$$E_{final}^{i,j} = M[i][j] \cdot \{M[i+1][j] + M[i-1][j] + M[i][j+1] + M[i][j-1]\}$$

$$\Delta E = E_{final}^{i,j} - E_{initial}^{i,j} = 2 * M[i][j] * \{M[i+1][j] + M[i-1][j] + M[i][j+1] + M[i][j-1]\}$$

↓
Spins are randomly selected and flipped with a P probability

$$Mag = \sum_{\substack{x=1, DimX \\ y=1, DimY}} M[x][y]$$

after the transient ("heat-up") steps the magnetization (Mag) and total energy (E) is followed in time (MC steps)

$$m = |Mag| / (DimX \cdot DimY)$$

$$E = -\frac{1}{V} \sum_{\substack{x=1, DimX \\ y=1, DimY}} M[x][y] \cdot \{M[x+1][y] + M[x-1][y] + M[x][y-1] + M[x][y+1]\}$$

The Metropolis MC algorithm for the problem:

1. Fix a temperature (T)
2. Consider an initial spin configuration ($\{\sigma_i\}$). For example for all $i = 1, N \rightarrow \sigma_i = \pm 1$
3. Calculate the initial value of E and M
4. Consider a new spin configuration by virtually "flipping" one randomly selected spin
5. Calculate the energy E' of the new configuration, and the energy change ΔE due to this spin-flip
6. Calculate the Metropolis $P=P(x \rightarrow x')$ probabilities for this change
7. Generate a random number "r" between 0 and 1
8. If $r \leq P$ accept the flip and update the value of the energy to E' and magnetization to M'
If $r > P$ reject the spin flip and take again the initial E and M values in the needed averages
9. Repeat the steps 4 - 8 many times (drive the system to the desired canonical distribution of the states)
10. Repeat the steps 4 -8 by collecting the values of E, E^2 , M, M^2 , for the needed averages
11. Compute this average for a large number of microstates
12. Calculate the value of $m(T)$, $\langle E(T) \rangle$, $C_v(T)$ and $\chi(T)$ using the given formulas
13. Change the temperature and repeat the algorithm for the new temperatures as well.
14. Construct the desired $m(T)$, $\langle E(T) \rangle$, $C_v(T)$, $\chi(T)$ curves

1. Basic program for free boundary condition

Free boundary condition realized by adding a extra rows and columns to the boundaries and considering there spins with $S=0$ spins! \rightarrow this gives no contribution to the energies



fixing the parameters

flowchart of a
basic C program

init()

-initializes $M[X][Y]$
randomly
-initializes boundaries

boundary()

fixing the free boundary condition by
 $M[0][i]=M[DimX+1][i]=0$
 $M[i][0]=M[i][DimY+1]=0$

int ram(i)

generate a random
float between [0,1)

randf()

generate a
random integer

MC steps = 0

yes

no



randomly select one spin

flip()

flip the selected spin with
Metropolis probability

no

yes

pconf()

print on the screen the spin
configuration ($S=1 \rightarrow 1$; $S=-1$
 $\rightarrow 0$)

$i++$;

use program isinga.c
Understand the program,
run-it and modify for 3D

some Linux commands

- to go in the working directory

```
cd zneda
```

- to see what is there

```
ls -l
```

- editing the code:

```
gedit isinga.c          or          kedit isinga.c
```

-compiling the code

```
cc isinga.c -lm -o isinga
```

-running the code

```
./isinga
```

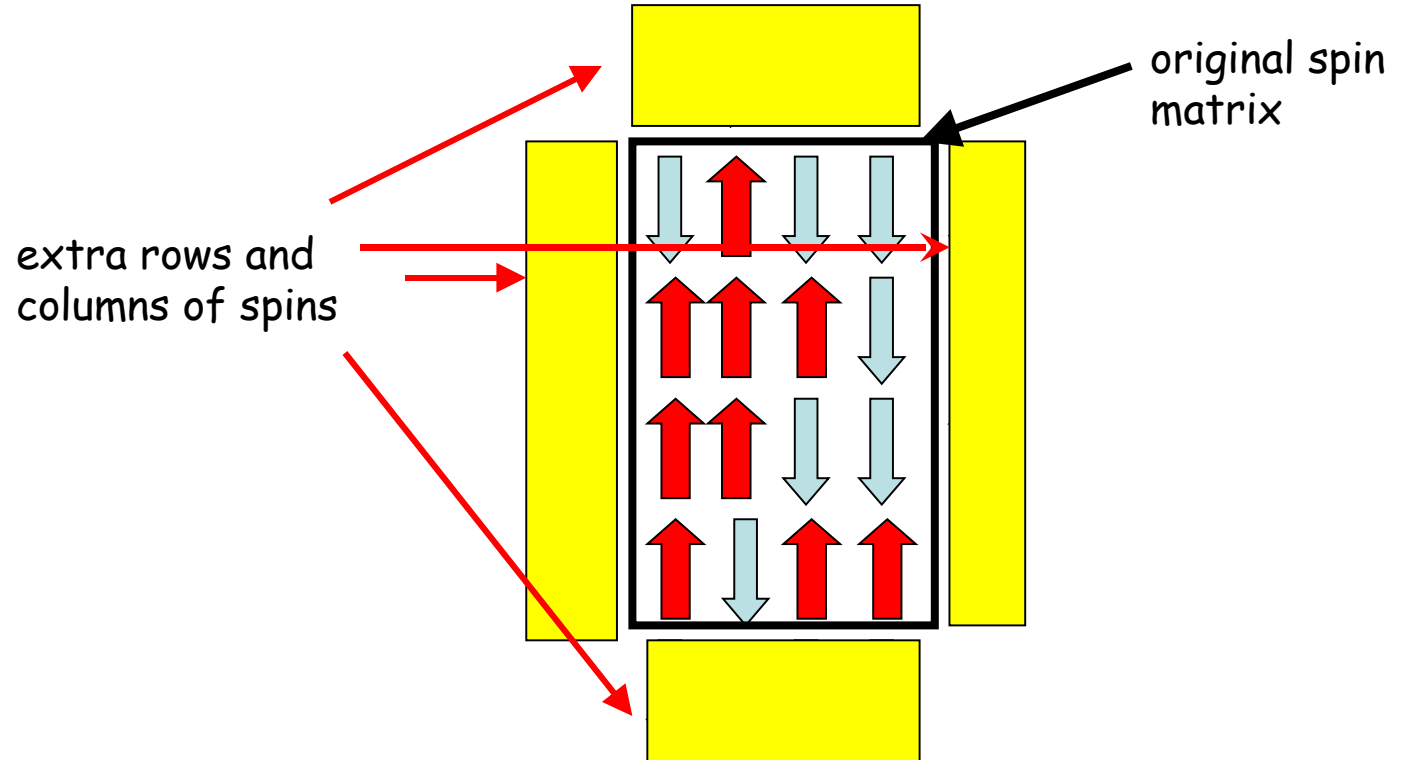
-plotting the results

```
xmgrace magn.dat          or          gnuplot  
                                >p 'magn.dat' u 1:3 w lp
```

(this gnuplot instruction plots from file "magn.dat" the third column as a function of the first, with line-connected points)

2. Basic program for periodic boundary condition

The periodic boundary conditions are realized by adding a extra rows and columns to the boundaries, copying the last (first) row (column). See the picture:



Important! → when a spin at the boundaries is flipped, it's image in the added rows (columns) have to be also flipped!

use program `isingb.c`
Understand the code, run-it
and modify it for 3D

3. Calculating averages as a function of temperature.

Finite-size effects. Calculation of: $m(T)$ $C_V(T)$ $\chi(T)$

$$m(T) = \left\langle \frac{|M|}{N} \right\rangle = \left\langle \frac{\left| \sum_i \sigma_i \right|}{N} \right\rangle = \frac{\left\langle \left| \sum_i \sigma_i \right| \right\rangle}{N}$$

$$\chi(T) = \frac{1}{NT} \left[\langle M^2(T) \rangle - \langle M(T) \rangle^2 \right]$$

$$C_V(T) = \frac{1}{NT} \left[\langle E^2(T) \rangle - \langle E(T) \rangle^2 \right]$$

-The system is "heated-up" and no averages are calculated for Step_trans MC steps.

-The $\langle m \rangle$, $\langle M \rangle$, $\langle M^2 \rangle$, $\langle E \rangle$ and $\langle E^2 \rangle$ averages are computed for Step_max MC steps

- Results are written out in the "magn.dat" file!

use program `isingc.c`

- Understand it, run it, modify it for 3D.
- Change the system size, and study finite-size effects!
- Plot the desired $m(T)$ $C_V(T)$ $\chi(T)$ curves
- Study finite-size effects