



Magnetism at finite temperature

Claudine Lacroix, Institut Néel, CNRS & UJF, Grenoble

Temperature is an important parameter since exchange energies and ordering temperatures are comparable to room temperature

Curie (Néel) temperature: 1044°K in Fe, 70°K in EuO, 2292K in Gd, 525°K in NiO (AF)

Exchange: $0.01\text{eV} \approx 100^\circ\text{K}$

Magnetocrystalline anisotropy: 1mK to 10K

Shape anisotropy: from 1mK to 1K

External field: $1\text{T} \approx 1^\circ\text{K}$



Outline

- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Outline

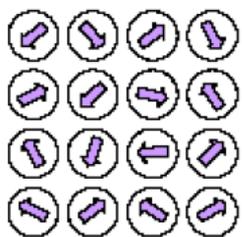
- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Various microscopic mechanisms for exchange interactions in solids:

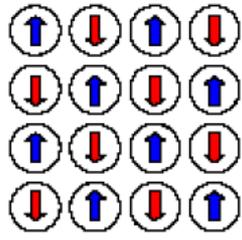
- Localized / itinerant spin systems
- Short / long range
- Ferro or antiferro

$$H = - \sum_{ij} J_{ij} \vec{S}_i \cdot \vec{S}_j$$

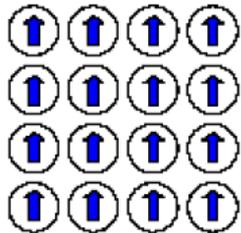
Various types of ordered magnetic structures:



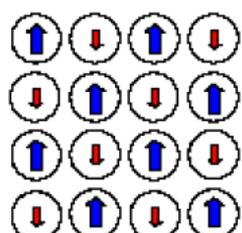
Paramagnetic



Antiferromagnetic



Ferromagnetic



Ferrimagnetic

Ferromagnets

T_c

Fe	1043 K
Co	1394 K
Ni	631 K
Gd	293 K

Antiferromagnets

	T_N
CoO	293K
NiO	523K

Type of magnetic order depends on the interactions

Also spin glasses, spin liquids... : no long range magnetic order

The various exchange mechanisms can usually be described by an effective exchange hamiltonian: **Heisenberg model**

$$H = - \sum_{ij} J_{ij} \vec{S}_i \cdot \vec{S}_j$$

J_{ij} can be long or short range, positive or negative

\vec{S}_i : classical (vector) or quantum spin

It is an interaction between spins: if the magnetic moment is given by J instead of S ($J=L+S$), interaction can be rewritten as:

$$\tilde{H} = - \sum_{ij} I_{ij} \vec{J}_i \cdot \vec{J}_j$$

If $J = L+S$, and $L+2S = g_J J$, then, $S = (g-1)J$ and $I_{ij} = (g-1)^2 J_{ij}$

In this lecture: no anisotropy effect

K coefficients vary with T as M^n

What is mean field approximation ?

one moment in a magnetic field H_{ext} : $M = M_0 g \left(\frac{\mu H}{k_B T} \right)$

Where the function g is

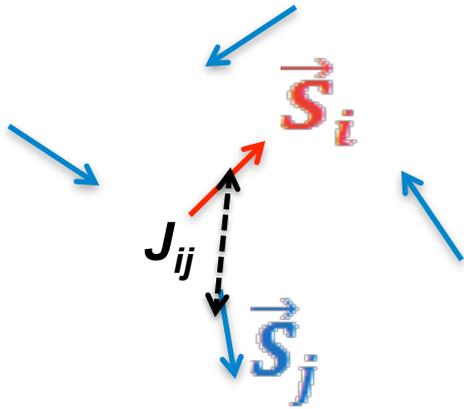
- the Brillouin function (quantum case)
- or the Langevin function (classical spins)

Heisenberg model: $H = - \sum_{ij} J_{ij} \vec{S}_i \cdot \vec{S}_j$

Main assumption: \vec{S}_i is replaced by its average $\langle \vec{S}_i \rangle$

$$H = - \sum_{ij} J_{ij} \vec{S}_i \cdot \vec{S}_j \Rightarrow H_{MF} = - \sum_{ij} J_{ij} \left[\langle \vec{S}_i \rangle \cdot \vec{S}_j + \langle \vec{S}_j \rangle \cdot \vec{S}_i - \langle \vec{S}_i \rangle \cdot \langle \vec{S}_j \rangle \right]$$

(similar to molecular field, or Hartree-Fock approximation)



$$\begin{aligned}
 H_{MF} &= - \sum_{ij} J_{ij} \left[\langle \vec{S}_i \rangle \cdot \vec{S}_j + \langle \vec{S}_j \rangle \cdot \vec{S}_i - \langle \vec{S}_i \rangle \cdot \langle \vec{S}_j \rangle \right] \\
 &= - \sum_{ij} 2J_{ij} \langle \vec{S}_i \rangle \cdot \vec{S}_j + \text{constant}
 \end{aligned}$$

field acting on \vec{S}_i due to the other spins \vec{S}_j :

$$\vec{h}_i = - \sum_j J_{ij} \langle \vec{S}_j \rangle$$

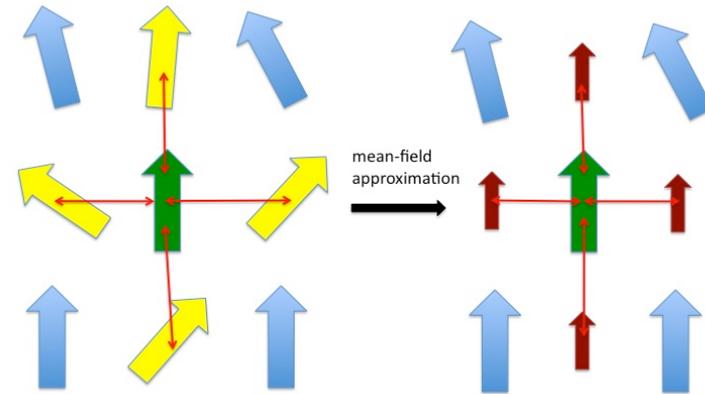
If there is also an external field:

$$\vec{h}_i = - \sum_j J_{ij} \langle \vec{S}_j \rangle + \vec{h}_{ext}$$

Initial problem: many-body system of interacting spins

New problem: collection of spins in static local magnetic field

Mean field approximation



The field created by the neighbors is static; i.e. all thermal and quantum fluctuations are neglected. When fluctuations are small, it is a good approximation.

Fluctuations are large

- at high temperature: near T_c (critical behavior) and above T_c (paramagnetic fluctuations)
- in low dimensional systems (1D, 2D)
- Small spin value (quantum fluctuations): effect of spin waves is more important for small S -value

If fluctuations are large, corrections to mean field are important

The molecular field approximation

$$H = - \sum_{ij} J_{ij} \vec{S}_i \cdot \vec{S}_j - \sum_i \vec{S}_i \cdot \vec{h}_{ext}$$



$$H = - \sum_i \vec{S}_i \cdot (\vec{h}_i + \vec{h}_{ext})$$

Each magnetic moment is in an effective field

$$\vec{h}_{ext} + \sum_j 2J_{ij} \langle \vec{S}_j \rangle$$

external field + field created by the neighboring moments

Local magnetization: $M_i = g\mu_B \langle \vec{S}_i \rangle = M_0 g \left(\frac{\mu H_i}{k_B T} \right)$ (g is Brillouin or Langevin function)

Set of coupled equations to determine $\langle \vec{S}_i \rangle$ on each site

In a ferromagnet, it becomes simple since $\langle \vec{S}_i \rangle$ is uniform :

$$\langle \vec{S}_i \rangle = m_F \Rightarrow m_F = m_F g \left(\frac{h_{ext} + \alpha m_F}{k_B T} \right), \alpha = 2 \sum_j J_{ij}$$

New problem: each spin is in a local field that depends on surroundings

$$\mathbf{h}_i = - \sum_j J_{ij} \langle \vec{S}_j \rangle$$

Hypothesis on the nature of ground state:

Ferromagnetic state: $\langle \vec{S}_i \rangle = S, \langle \vec{h}_i \rangle = \mathbf{h}$ (uniform solution)

2 sublattices AF $\langle \vec{S}_i \rangle = \pm S, \langle \vec{h}_i \rangle = \pm \mathbf{h}$

Helimagnets: $\langle \vec{S}_i \rangle = \vec{S} e^{iqR_i}, \langle \vec{h}_i \rangle = \vec{h} e^{i(qR_i + \varphi)}$

Recipe: for each solution, solve the selfconsistent equations, calculate S , calculate the corresponding free energy, compare the energy of the various solutions.

The molecular field approximation: ferromagnetic solution

Approximation: S_j is replaced by its average $\langle S_j \rangle = S(T)$

If exchange only between nearest neighbors, $h_{eff} = h_{ext} + 2zJS(T)$, ($z =$ number of nearest neighbors)

Simple problem: magnetic moment in a uniform field h_{eff} :

$$S(T) = SB_S \left(\frac{g\mu_B(h_{ext} + 2zJS(T))}{k_B T} \right) \quad \text{selfconsistent equation for } S(T)$$

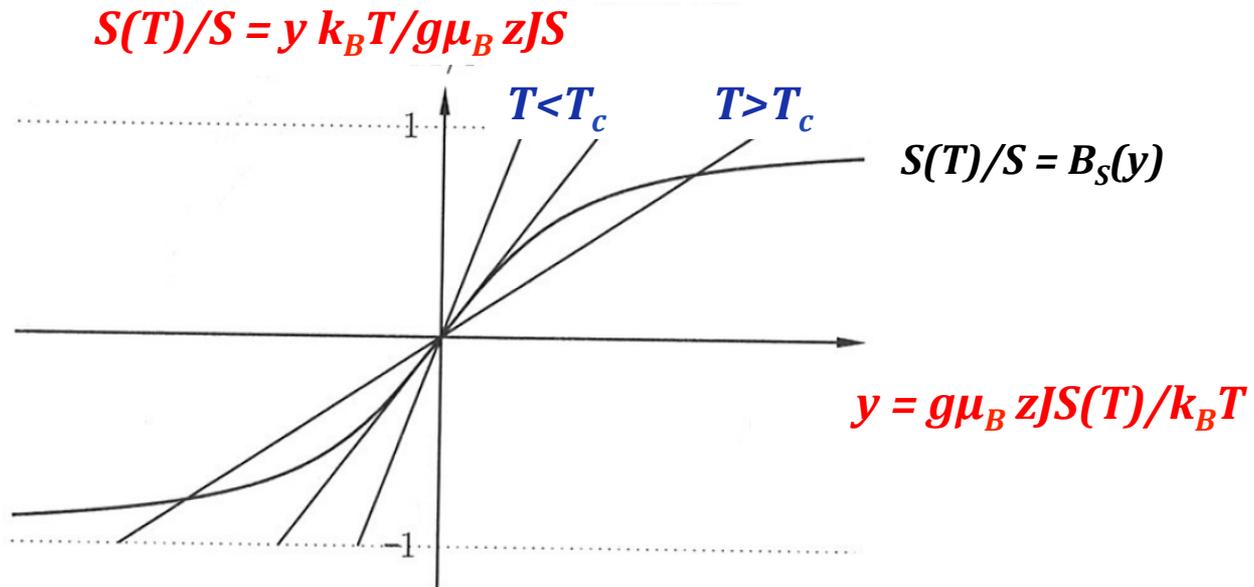
(B_S : Brillouin function for spin S)

For Antiferromagnet: 2 coupled equations for S_A and S_B (2 sublattices)

(if spins are considered as classical spins: B_S is replaced by Langevin function L)

Solution of the mean field equation: $S(T) = SB_S\left(\frac{g\mu_B(h_{ext} + 2zJS(T))}{k_B T}\right)$

If $h_{ext} = 0$



At $T > T_c$: $y=0$

At $T < T_c$: 1 solution $y_0 \neq 0$

T_c is obtained when $y_0=0$

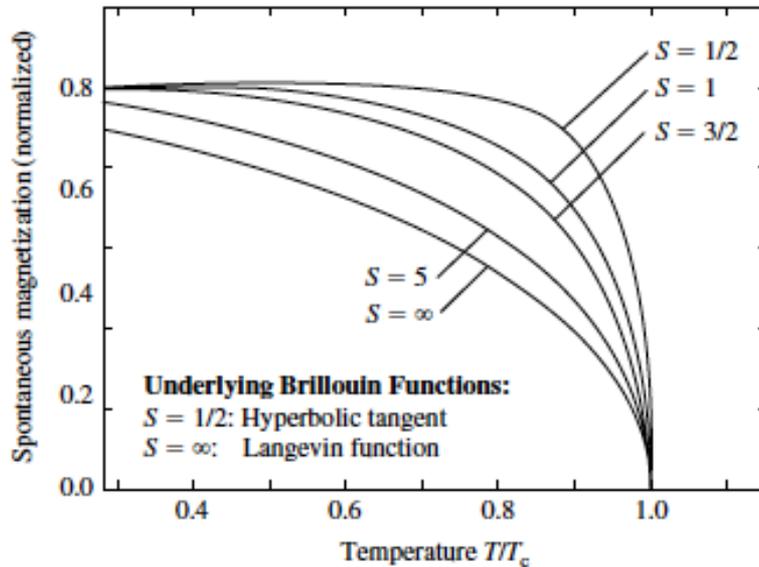
Calculation of T_c :

near $y=0$, $B_S(y) = y \frac{S(S+1)}{3S} + \dots$

At T_c $\frac{S(S+1)}{3S} = \frac{k_B T}{g\mu_B zJS}$

Ferromagnet: Order parameter and Curie temperature

$$k_B T_c = \frac{2S(S+1)}{3} \sum_j J_{ij} = \frac{2S(S+1)}{3} zJ \quad (\text{If only nearest neighbor interactions } \mathbf{J})$$



Magnetization is calculated selfconsistently

At low T : $M(T) - M_0 \propto \exp(-2T_c/T)$

Near T_c : $M(T) \propto (T_c - T)^{1/2}$

Similar calculations for antiferromagnets or ferrimagnets (2 sublattices, 2 selfconsistent parameters S_A and S_B); also with longer range interactions

Predictions of mean field theories:

- $T < T_c$ $M(T)$ calculated selfconsistently

$$- T_c = 2zJ S(S+1)/3k_B$$

At low T : exponential decrease of $S(T)$

Near T_c : $S(T)$ vanishes as $(T_c - T)^{1/2}$ (critical exponent $\beta = 1/2$)

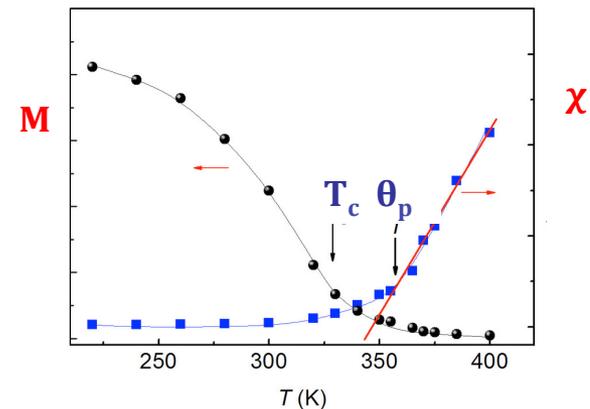
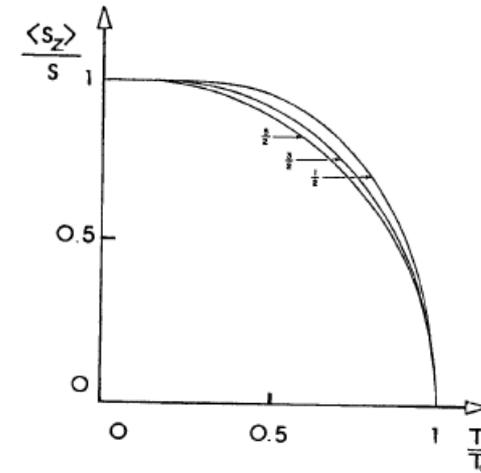
- $T > T_c$ susceptibility: Curie Weiss law

Calculated using
$$M(T) = SB_S \left(\frac{g\mu_B(h_{ext} + 2zJM(T))}{k_B T} \right)$$

In the paramagnetic state: $M(T) = \chi h_{ext}$. Expansion of the Brillouin function:

Curie-Weiss law: $\chi = C/(T - T_c)$, $C = S(S + 1)/3k_B$ (critical exponent $\gamma = 1$)

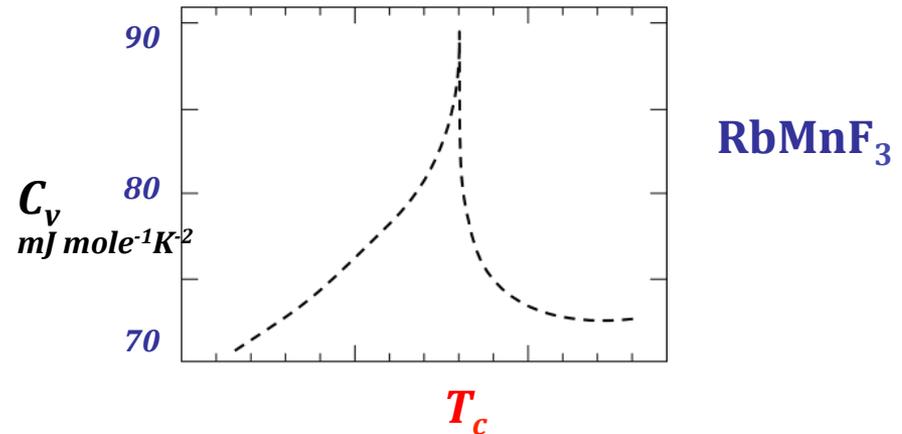
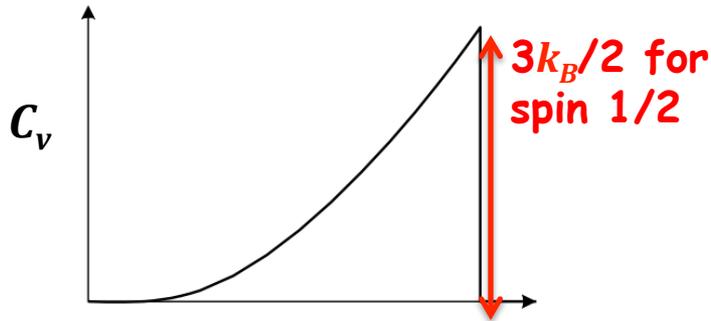
In general, at $T \gg T_c$ $\chi = C/(T - \theta_p)$
with $\theta_p \neq T_c$.



- Specific heat: partition function for one spin in the effective field h_{eff}

$$Z = e^{-\beta h_{\text{eff}}/2} + e^{+\beta h_{\text{eff}}/2}$$

$$F = -k_B T \ln Z, C_v = -T \frac{\partial^2 F}{\partial T^2}$$

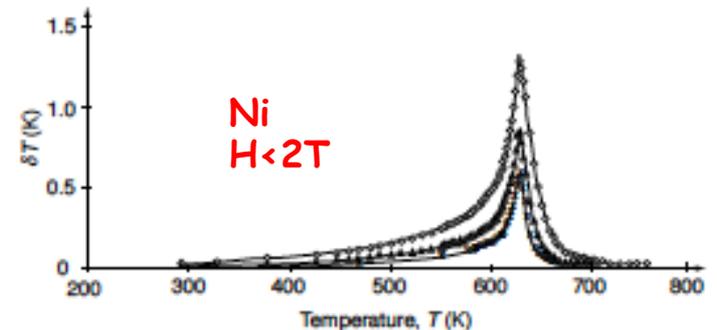


Discontinuity of C_v at T_c : critical exponent $\alpha = 0$

- Magnetocaloric effect:

$$\text{At } T > T_c: \delta Q \propto \frac{TT_c}{(T - T_c)^2} \delta H^2, \delta T \propto \frac{1}{C_M} \frac{T}{T_c} \delta M^2$$

$$\text{At } T < T_c: \delta T \propto \frac{1}{C_M} \delta M^2$$



Generalization to describe more complex models: antiferromagnets, ferrimagnets,....

Crystal field effects

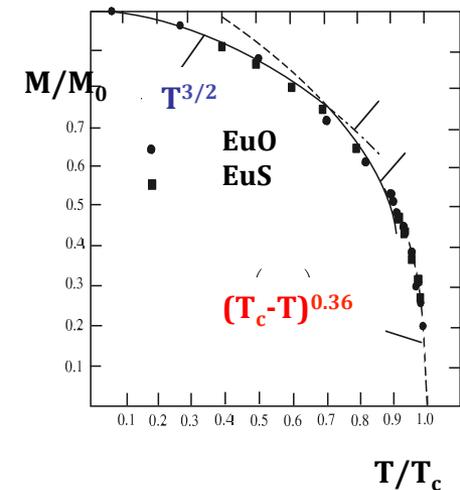
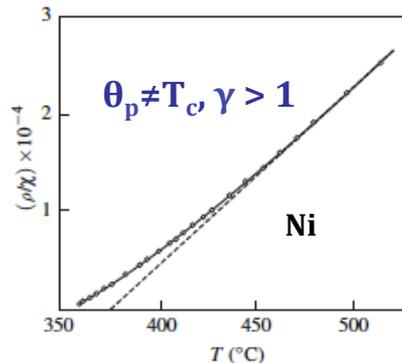
Comparison with experiments: qualitatively correct but:

- Mean field T_c generally too large
- Deviations at low T : $M(T)/M_0 = 1 - AT^{3/2}$ (in a ferromagnet)
 $= 1 - AT^2$ (in antiferromagnet)
- Deviations near T_c :

$$M(T)/M_0 = (T_c - T)^\beta \text{ with } \beta < 0.5$$

- Deviations above T_c :

$$\chi(T) \propto (T - T_c)^\gamma \text{ with } \gamma > 1$$



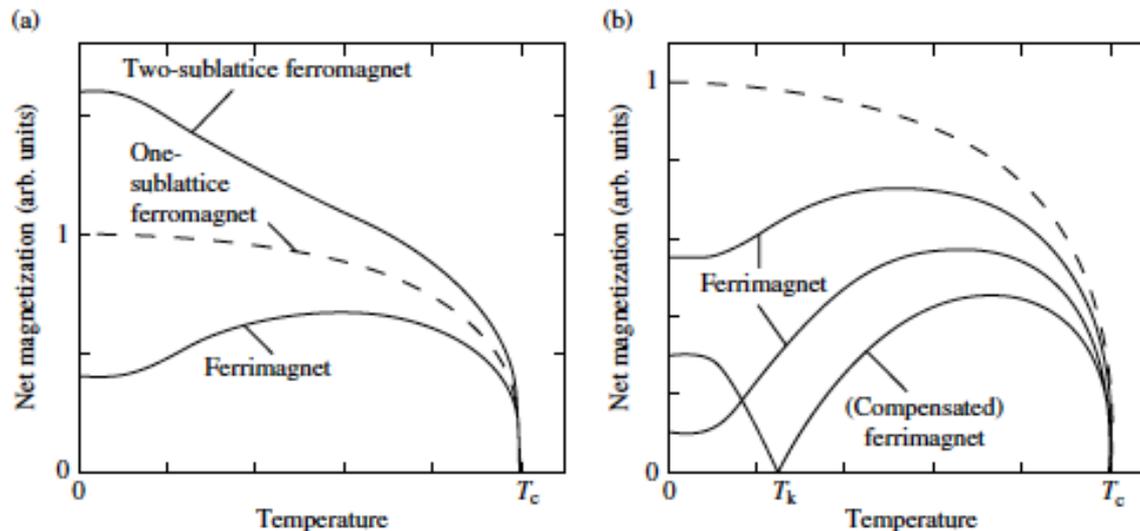
Mean field magnetization for antiferro, ferrimagnets;..

Several sublattices: **A**, **B**, **C**

Molecular field on each sublattice created by the neighbors H_A , H_B

$$H_A: \alpha M_A + \beta M_B + \dots$$

$$M_A = B_A (g\mu(H_A + H_{ext})/kT), \quad M_B = B_B (g\mu(H_B + H_{ext})/kT)$$

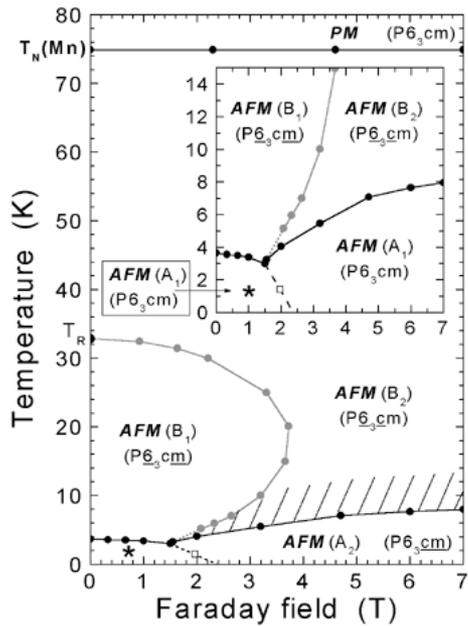


Advantages and limitations of mean field approximations

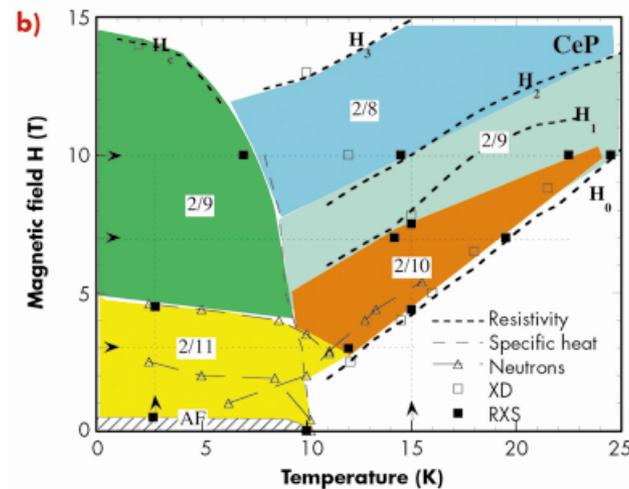
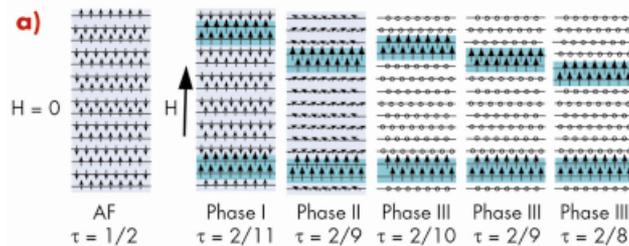
- Simplicity
- Simple calculations of thermodynamic properties
- Various magnetic order: ferro, ferri, AF, helimagnets
- Anisotropy can be taken into account
- 1st step to investigate a model.
- Powerful method, can be applied to many problems in physics

But it is necessary to compare various mean field solutions

- At low T: $M(T) - M_0 \approx \exp(-\Delta/kT)$ instead of T^α ($\alpha=2$ or $3/2$): possible corrections if spin waves are included
- Near T_c : critical exponents are not correct
- Overestimation of T_c
- Absence of magnetism above T_c (short range correlations are not included)
- Dimensionality effects are not described: absence of magnetism for $d=1$, $T_c = 0$ for $d=2$ (Heisenberg case)- In MF T_c is determined by z only

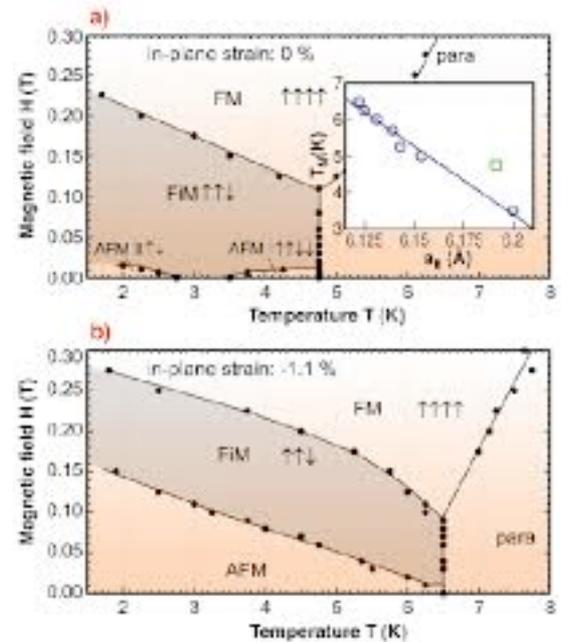


HoMnO_3



CeP

EuSe



Estimation of T_c

Mean field: $k_B T_c = 2zJ S(S+1)/3k_B$ for Heisenberg model
 zJ for Ising model

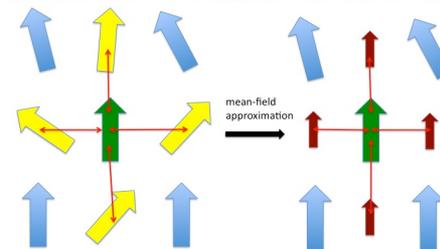
Real T_c is always smaller (even 0 for some models)

T_c for the Ising model:

Table 5.2 Exact and approximate Curie temperatures for the Ising model (in units of zJ/k_B).

lattice	d	z	mean-field	Oguchi	exact
linear chain	1	2	1	0.782	0.000
square	2	4	1	0.944	0.567
simple cubic	3	6	1	0.974	0.752
bcc	3	8	1	0.985	0.794
fcc	3	12	1	0.993	0.816

Mean field is better if z is large!



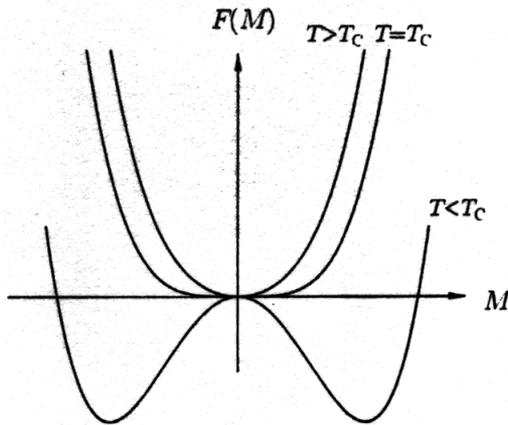
Outline

- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Landau expansion for 2nd order phase transition

Free energy near T_c can be expanded in powers of M :

$$F(M, h_{ext}, T) = F_0 + \frac{1}{2}aM^2 + \frac{1}{4}bM^4 + \frac{1}{6}cM^6 + \dots - Mh_{ext}$$



- a , b and c can be calculated for each model (Heisenberg, Hubbard....)
- They depend on the microscopic parameters: J_{ij} , U , band structure...
- They depend on temperature

⇒ magnetization, specific heat, susceptibility above T_c can be obtained from $F(M, H, T)$

Different situations depending on the coefficients ($c > 0$)

$$F(M, h_{ext}, T) = F_0 + \frac{1}{2} a M^2 + \frac{1}{4} b M^4 + \frac{1}{6} c M^6 + \dots - M h_{ext}$$

Magnetization for $h_{ext}=0$ is determined by :

$$M(a + bM^2 + cM^4) = 0$$

1) $a > 0$, and $b^2 - 4ac < 0$: $M = 0$
(no magnetic order)

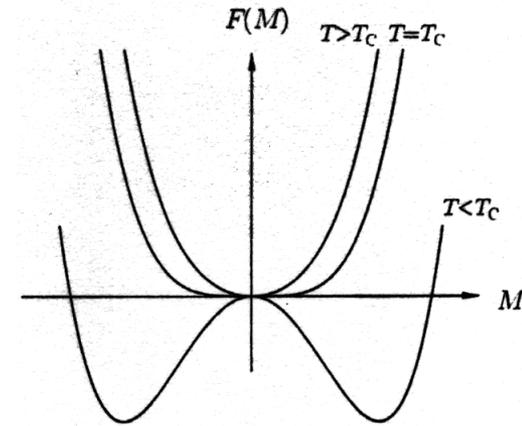
2) $a < 0$ (and $b^2 - 4ac > 0$): $M \neq 0$

→ T_c is determined by $a(T_c) = 0 \Rightarrow a = a_0 (T - T_c)$

And $M(T) = (a_0/b)^{1/2} (T_c - T)^{1/2}$

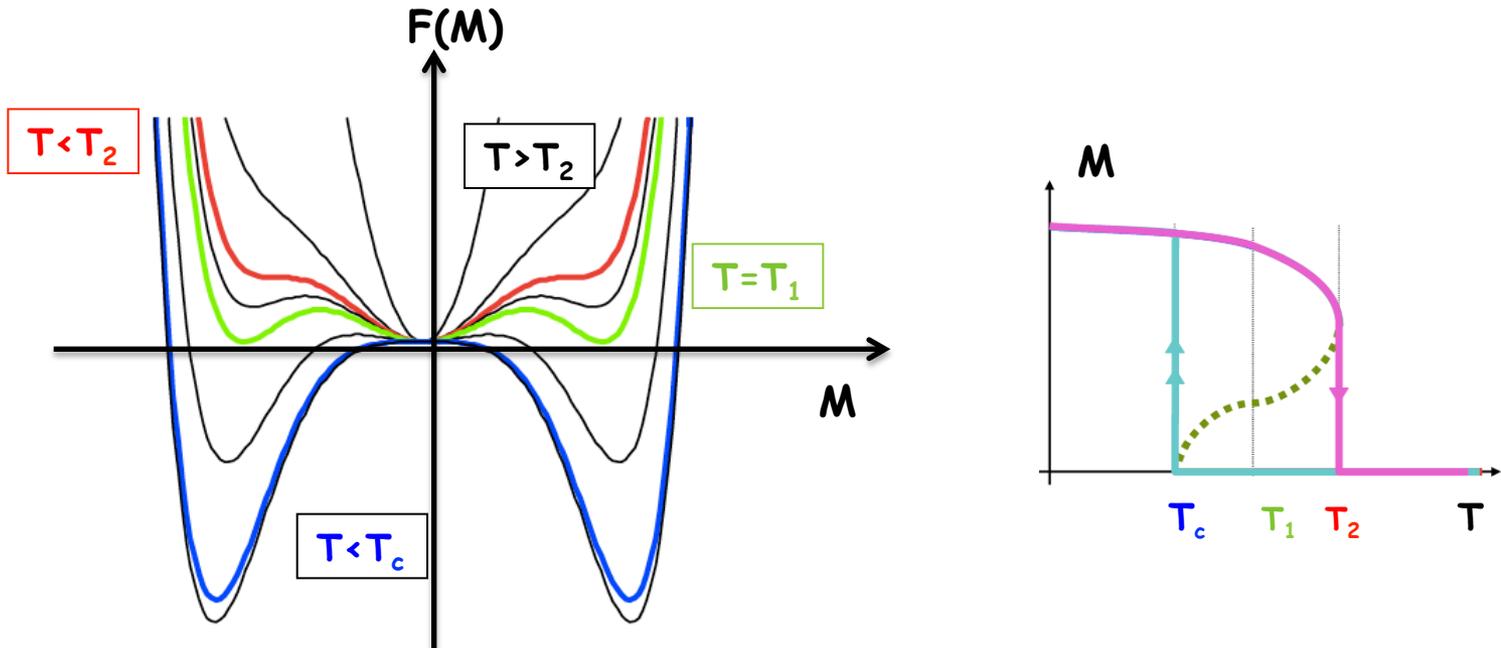
Above T_c : if $h_{ext} \neq 0$, $h_{ext} = aM$

⇒ Curie Weiss law: $M/h_{ext} = 1/a_0 (T - T_c)$



$$M(a + bM^2 + cM^4) = 0$$

$a > 0$ and $b^2 - 4ac > 0$: 1st order transition is possible



$T < T_2$: 2 minima $M=0$ and $M=m$; $F(m) > F(0)$ \longrightarrow stable minimum for $M=0$

$T = T_1$: $F(m) = F(0)$

$T < T_1$: 2 minima but $F(m) < F(0)$ \longrightarrow stable solution $M = m$

$T < T_c$: 1 minimum m (a changes sign at T_c)

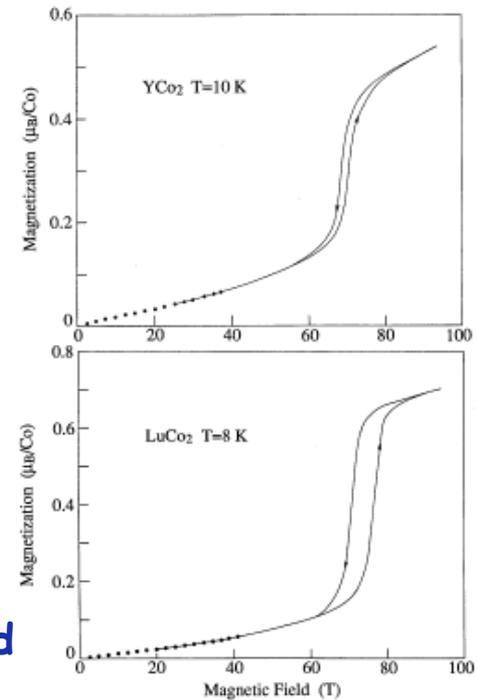
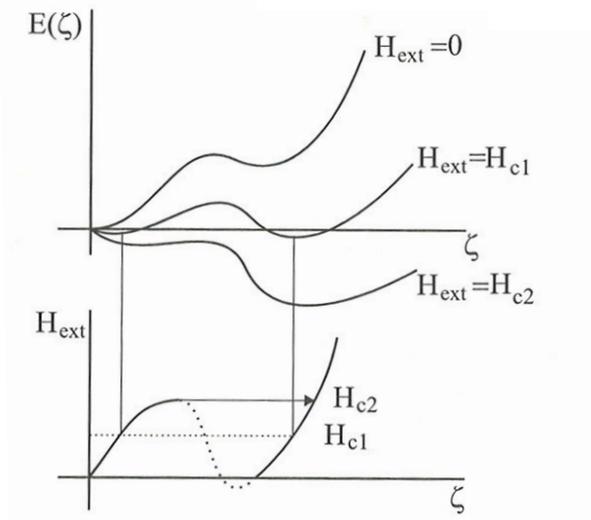
Transition occurs at T_1 ($> T_c$) - 2 minima for $T_c < T < T_1$

Hysteresis for $T_c < T < T_1$

1st order transition under magnetic field: metamagnetism

Occurs if $a > 0$ and $b^2 - 4ac > 0$

$$F(M, h_{ext}, T) = F_0 + \frac{1}{2}aM^2 + \frac{1}{4}bM^4 + \frac{1}{6}cM^6 + \dots - Mh_{ext}$$



This may occur if the Fermi level is located in a minimum of DOS

Thermodynamic properties within Landau theory

$$F(M, h_{ext}, T) = F_0 + \frac{1}{2} a M^2 + \frac{1}{4} b M^4 + \frac{1}{6} c M^6 + \dots - M h_{ext}$$

If $a = a_0 (T - T_c)$

Near T_c : $M \propto (T - T_c)^{1/2}$ ($T < T_c$), $\chi \propto 1/(T_c - T)$ ($T > T_c$)

Specific heat jump at T_c : $a_0 T_c / b$

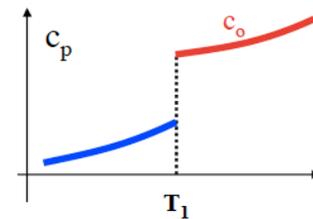
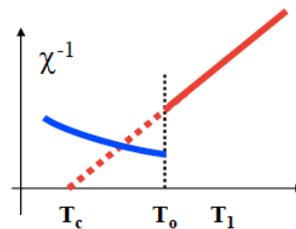
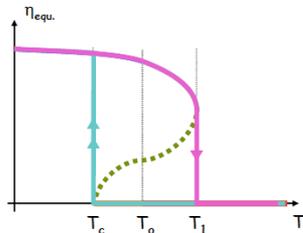
At T_c $M \propto h_{ext}^{1/3}$

Critical exponents

$\beta = \frac{1}{2}$, $\gamma = 1$, $\alpha = 0$, $\delta = 3$

→ Mean field exponents

1st order transition: discontinuity of M , susceptibility, specific heat



Outline

- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Improving the mean field approximation: Ginzburg-Landau theory

In Landau theory $M(T) = 0$ at $T > T_c$

But near T_c , large fluctuations of M ($\langle M \rangle = 0$, but $\langle M^2 \rangle \neq 0$)

Ginzburg-Landau theory: takes into account spatial fluctuations of M

$$M \rightarrow M(\mathbf{r})$$

Ginzburg-Landau free energy:

$$F(M, h_{ext}, T) - F_0 = \iiint d^3r \left(\frac{1}{2} a M(\mathbf{r})^2 + \frac{1}{4} b M(\mathbf{r})^4 + \frac{1}{2} g |\nabla M(\mathbf{r})|^2 - M(\mathbf{r}) h_{ext} \right)$$

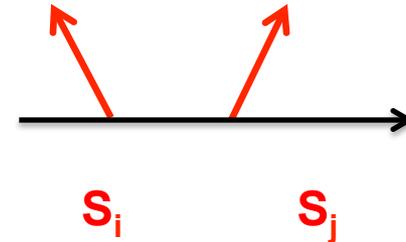
If $M(\mathbf{r}) = M_0 + m(\mathbf{r})$ with $m(\mathbf{r}) \ll M_0$,

$$\Delta F = \sum_{q \neq 0} (g q^2 + a + 3b M_0^2) |m_q|^2$$

Why a $(\nabla M)^2$ contribution?

If variation of $M(\mathbf{r})$ is « smooth »:

$$S_i S_j = S^2 \cos(\theta_i - \theta_j) \approx S^2 (1 - (\theta_i - \theta_j)^2/2)$$



Contribution to exchange energy:

$$J(R_i - R_j) S^2 (\theta_i - \theta_j)^2/2 \approx A (\partial\theta/\partial x)^2 \text{ in the continuum limit}$$

If $M(\mathbf{r}) = M_0 (\cos\theta(x), \sin\theta(x), 0)$ (1D model)

$$\Rightarrow \nabla M = M_0 \partial\theta/\partial x (-\sin\theta(x), \cos\theta(x), 0) \text{ and } (\nabla M)^2 = M_0^2 (\partial\theta/\partial x)^2$$

The $(\nabla M)^2$ is justified if spatial fluctuations are small

$$\text{Fourier transform: } M(\mathbf{r}) = \sum_q M(q) e^{iqr} \Rightarrow \vec{\nabla} M(\mathbf{r}) = \sum_q q M(q) e^{iqr}$$

Improving the mean field approximation: Ginzburg-Landau theory

In Landau theory $M(T) = 0$ at $T > T_c$

But near T_c , large fluctuations of M ($\langle M \rangle = 0$, but $\langle M^2 \rangle \neq 0$)

Ginzburg-Landau theory: takes into account spatial fluctuations of M
 $M \rightarrow M(\mathbf{r})$

Ginzburg-Landau free energy:

$$F(M, h_{ext}, T) - F_0 = \iiint d^3r \left(\frac{1}{2} a M(\mathbf{r})^2 + \frac{1}{4} b M(\mathbf{r})^4 + \frac{1}{2} g |\nabla M(\mathbf{r})|^2 - M(\mathbf{r}) h_{ext} \right)$$

If $M(\mathbf{r}) = M_0 + m(\mathbf{r})$ with $m(\mathbf{r}) \ll M_0$,

$$\Delta F = \sum_{q \neq 0} (g q^2 + a + 3b M_0^2) |m_q|^2$$

Additional contribution to the free energy $\Delta F = \sum_{q \neq 0} (gq^2 + a + 3bM_0^2) |m_q|^2$

→ contribution to susceptibility, specific heat ...

$$\Delta C_v \propto (T - T_c)^{-1/2}$$

Correlation length ξ

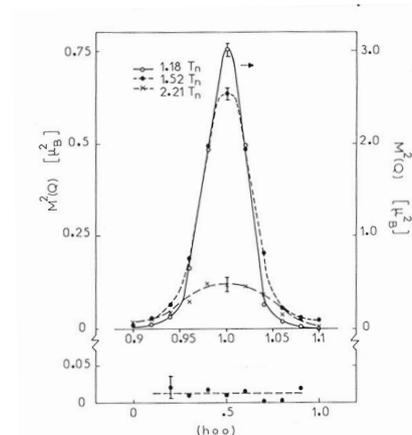
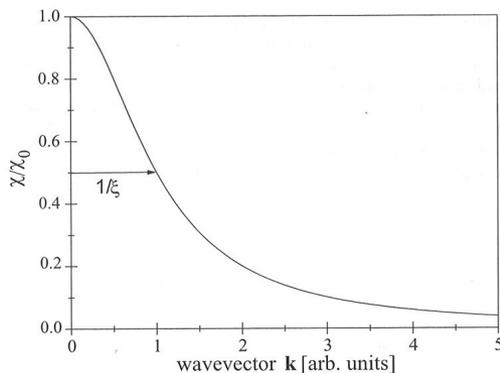
$$\langle |m_q|^2 \rangle \propto \frac{kT}{q^2 + 1/\xi^2} \quad \text{with} \quad \xi \propto \sqrt{\frac{gT_c}{T - T_c}}$$

(Orstein-Zernike
Critical exponent $\nu=1/2$)

in real space: $\langle m(r) \cdot m(r') \rangle \propto \exp(-(r - r')/\xi)$

Small q fluctuations are large

$q=0$ fluctuations and correlation length diverge at T_c



ξ can be measured with neutrons

Landau Ginzburg: spatial fluctuations (Landau Lifhitz Gilbert: dynamic)

Valid only if : $1 \gg |T-T_c|/T_c \gg AT_c^2$ (Ginzburg criterion)

Near T_c : better description of critical behavior.

 Description of phase transitions: sophisticated techniques (renormalization group) - Universality of the critical behavior at 2nd order phase transitions

Define the order parameter M

if $t = (T-T_c)/T_c$, and $h = \mu H/kT_c$

$$M(T) \sim t^\beta \quad (h=0)$$

$$M(h) \sim h^{1/\delta} \quad (t=0)$$

$$\chi(T) \sim t^{-\gamma}$$

$$\zeta(T) \sim t^{-\nu}$$

$$C(T) \sim t^{-\alpha}$$

$$S(k) \sim k^{-2+n} \quad (t=0)$$

values in M. F. approximation

$$\beta = 1/2$$

$$\delta = 3$$

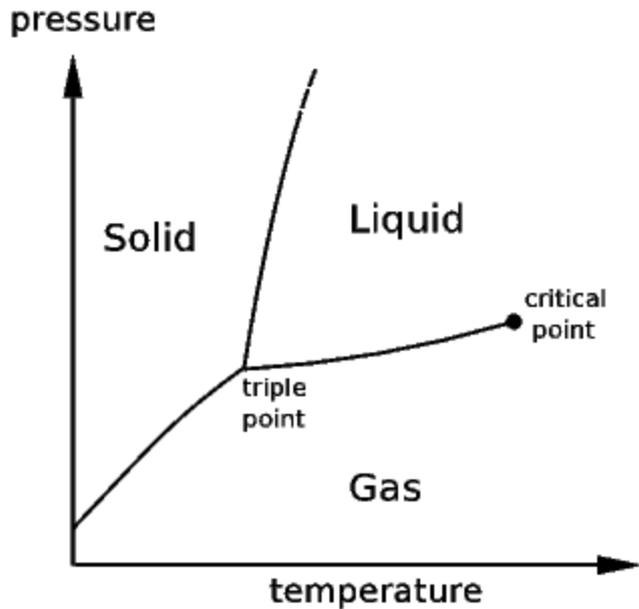
$$\gamma = 1$$

$$\alpha = 0$$

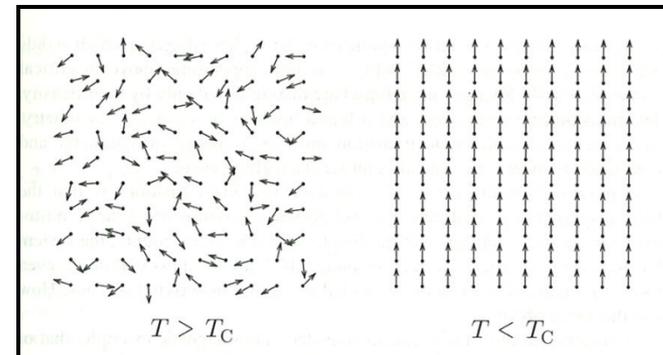
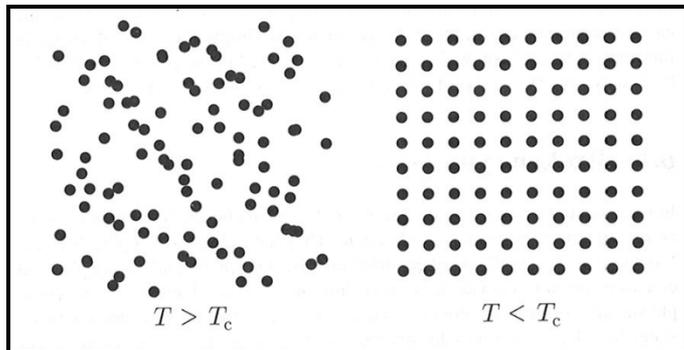
Outline

- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Magnetic transition is an example of phase transitions



- Liquid-solid transition: spontaneous symmetry breaking at T_c
- Order parameter (spatial)
- A liquid has more symmetries than a solid: complete translational and rotational invariance
- Para-ferromagnetic transition is similar**



Different types of phase transitions:

Phenomenon	High T Phase	Low T Phase	Order parameter	Excitations	Rigidity phenomenon	Defects
crystal	liquid	solid	ρ_G	phonons	rigidity	dislocations, grain boundaries
ferromagnet	paramagnet	ferromagnet	\mathbf{M}	magnons	permanent magnetism	domain walls
antiferromagnet	paramagnet	antiferromagnet	\mathbf{M} (on sublattice)	magnons	(rather subtle)	domain walls
nematic (liquid crystal)	liquid	oriented liquid	$S = \langle \frac{1}{2}(3 \cos^2 \theta - 1) \rangle$	director fluctuations	various	disclinations, point defects
ferroelectric	non-polar crystal	polar crystal	\mathbf{P}	soft modes	ferroelectric hysteresis	domain walls
superconductor	normal metal	superconductor	$ \psi e^{i\phi}$	–	superconductivity	flux lines

Critical exponents

they depend on

- the model (Heisenberg, X-Y, Ising...)
- the dimensionality of the system

$$M(T) \propto (T_c - T)^\beta, \quad \chi(T) \propto (T - T_c)^{-\gamma}$$

	D=1	D=2	D=3	Mean field
Heisenberg	No ordering		$\beta = 0.36, \gamma = 1.39$	$\beta = 1/2$ $\gamma = 1$
X-Y			Kosterlitz-Thouless $\chi \sim \exp(a/t^{1/2})$	
Ising	$T_c = 0$ $\chi \sim \exp(-a/T)$	$\beta = 1/8, \gamma = 7/4$	$\beta = 0.32, \gamma = 1.24$	

$$\alpha + 2\beta + \gamma = 2 ; D\nu = 2 - \alpha$$

Critical exponents

they depend on

- the model (Heisenberg, X-Y, Ising...)
- the dimensionality of the system

$$M(T) \propto (T_c - T)^\beta, \quad \chi(T) \propto (T - T_c)^{-\gamma}$$

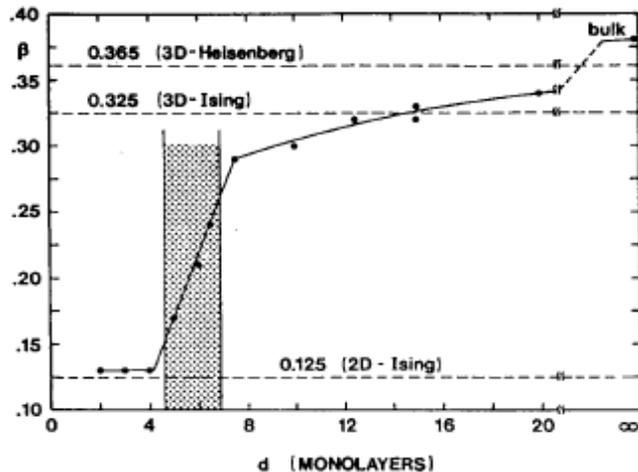
	D=1	D=2	D=3	Mean field
Heisenberg	No ordering		0.36, 1.39	$\beta = 1/2$ $\gamma = 1$
X-Y			Kosterlitz-Thouless $\chi \sim \exp(a/t^{1/2})$	
Ising	$T_c = 0$ $\chi \sim \exp(-a/T)$	1/8, 7/4	0.32, 1.24	

Deviations from mean field indicate short range correlations near T_c

Comparison with experiments

	Mean field	Experiment	2D Ising	3D Ising	3D Heisenberg
$\chi(T) \propto (T - T_C)^{-\gamma}$	1	1.3–1.4	7/4	1.24	1.39
$M(T) \propto (T_C - T)^\beta$	1/2	$\approx 1/3$	1/8	0.324	0.362
$C(T) \propto T - T_C ^{-\alpha}$	0	-0.1–0.1	log	0.110	-0.115
$M(B, T = T_C) \propto B ^{1/\delta}$	3	≈ 5	15	4.82	4.82

Critical exponents depend on the dimensionality



critical exponent β in thin Ni films on W:

- at 6 monolayers transition from 2- to 3-dimensional behavior
- crossover from Ising to Heisenberg due to anisotropy

(K. Baberschke)

(K. Baberschke)

Outline

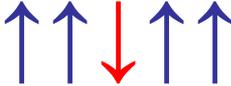
- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Improving mean field at low T: spin waves

1 dimensional model with ferromagnetic nearest neighbor exchange

$$H = -2 \sum_i J \vec{S}_i \cdot \vec{S}_{i+1} = -2J \sum_i S_i^z S_{i+1}^z - J \left(\sum_i S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ \right)$$

Ground state:  Energy: $-NJ/2$

Excited state
with 1 reversed spin  Not an eigenstate of H
(eigenstate of $-2J \sum_i S_i^z S_{i+1}^z$)

Ψ_i : wave function with spin reversed on site i

$-J \left(\sum_i S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ \right)$ \rightarrow The spin flip will propagate on sites $i-1$ and $i+1$

$$H\Psi_i = -J(\Psi_{i-1} + \Psi_{i+1}) + (-NJ/2 + J) \Psi_i$$

$$H \psi_i = -J(\Psi_{i-1} + \Psi_{i+1}) + (-NJ/2 + J) \Psi_i$$

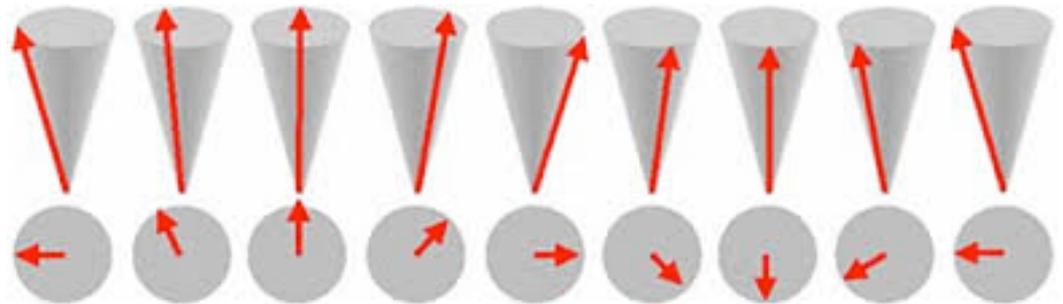
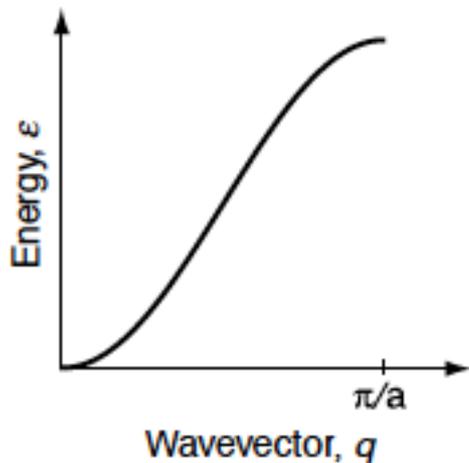
Fourier transform: $\Psi(q) = \sum \exp(iqR_i) \Psi_i$

$$H \Psi(q) = -NJ/2 \Psi(q) + J(1 - \cos qa) \Psi(q)$$

This is an eigenstate (no longer true for states with more spin flips)

$$\text{Excitation energy: } E(q) = J(1 - \cos qa) \approx Ja^2/2 q^2$$

Low energy excitations



$$\langle \vec{S}_i \cdot \vec{S}_{i+1} \rangle \propto \cos qa$$

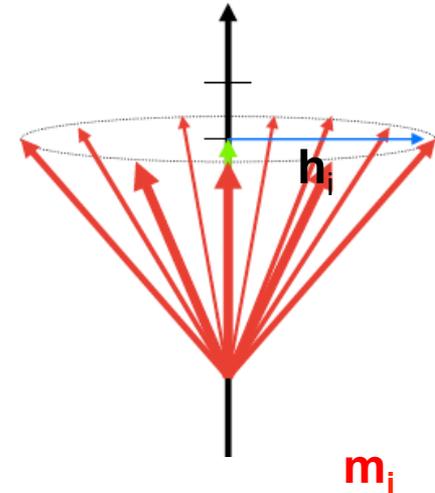
« Classical » spin waves

Local field h_i on each site: $h_i = J(m_{i-1} + m_{i+1})$

Moment on site i : precession in field h_i

$$dm_i/dt = -\gamma m_i \times h_i \quad (\gamma \text{ gyromagnetic factor})$$

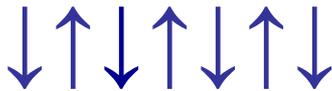
$$dm_i/dt = -\gamma J m_i \times (m_{i-1} + m_{i+1})$$



1. Fourier transform (time and space) $\rightarrow m_i(t) = m_0 e^{i\omega t} e^{iqR}$
2. Linearization of dm/dt
3. Similar to previous approach $\omega(q) = \gamma J(1 - \cos qa)$

Spin waves in antiferromagnets

$$H = -2 \sum_i J \vec{S}_i \cdot \vec{S}_{i+1} = -2J \sum_i S_i^z S_{i+1}^z - J \left(\sum_i S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+ \right)$$



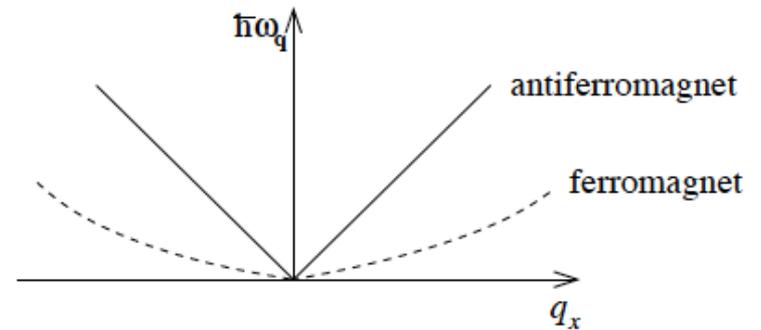
Not an eigenstate

$$S_i^+ S_{i+1}^- + S_i^- S_{i+1}^+$$

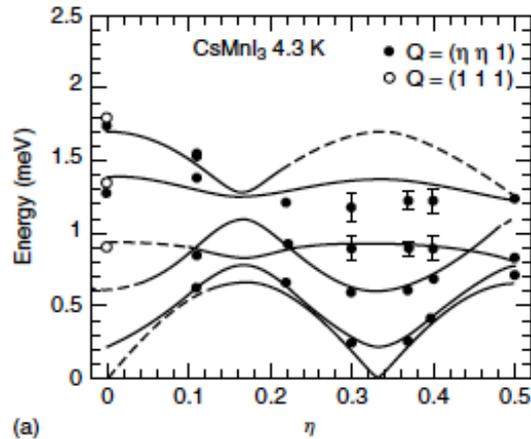
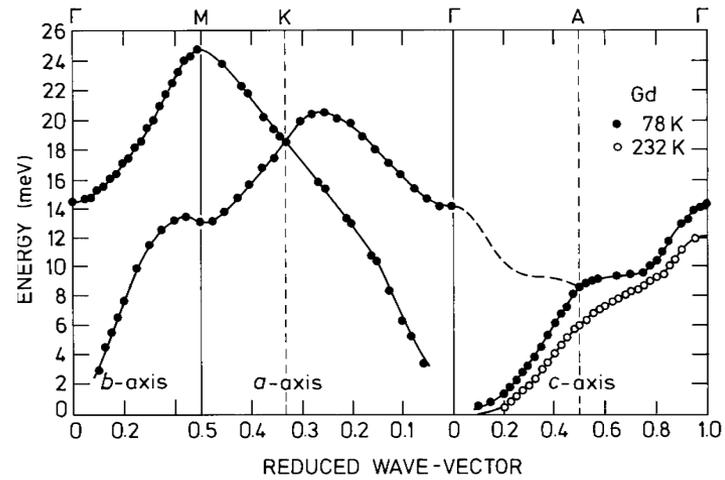
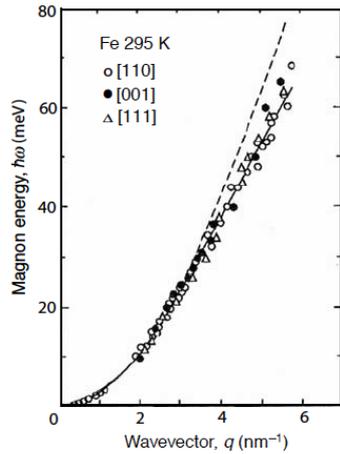


More complicated calculations

$$E(q) = J |\sin qa|$$



Examples of spin wave spectra (inelastic neutrons)



(a)

Magnons: low T properties

In ferromagnets: at low k: $E(k) \approx zJM S(ka)^2 = k^2$

In antiferromagnets: $E(k) \approx zJM ka$

Magnetization at low T : $M(T) = M_0 -$ number of excited magnons

Magnons obey Bose-Einstein statistics $N_{sw} = \sum_k \langle n_k \rangle = \sum_k \frac{1}{e^{E(k)/T} - 1}$

$$\langle S \rangle \approx S - \sum_k n_B(\omega_k) \quad \sum_k \longrightarrow \int dk^d = \int dk \frac{k^{d-1}}{(2\pi)^d}$$

At low T, in 3D systems: for a ferromagnet: $M(T) = M_0 - A(k_B T/D)^{3/2}$

for AF (sublattice magnetization): $M(T) = M_0 - B(kT/C)^2$

(mean field $\exp(-A/k_B T)$)

Estimation of T_c from spin waves:

$$\langle S \rangle \approx S - \sum_k n_B(\omega_k)$$

T_c is determined by, $\langle S \rangle = 0 \rightarrow$ value for T_c smaller by a factor 10 compared to mean field ($2zS(S+1)/3k_B$)

Specific heat: magnons contribute to energy

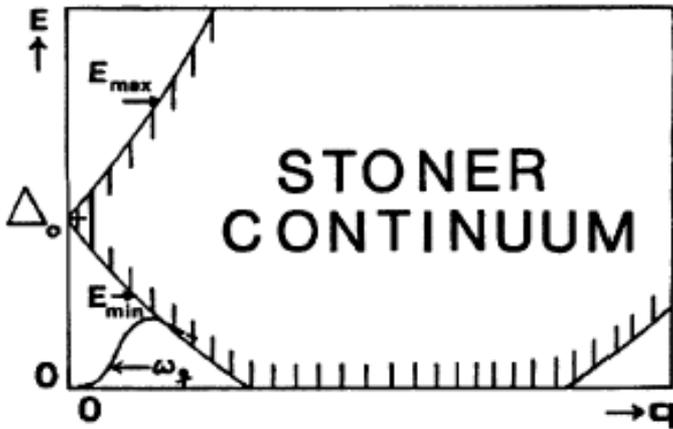
$$\Delta E = \sum \omega_k n_B(\omega_k) \rightarrow C_v \propto T^2 \text{ (Ferro) or } T \text{ (AF)}$$

(mean field: $\exp(-A/k_B T)$)

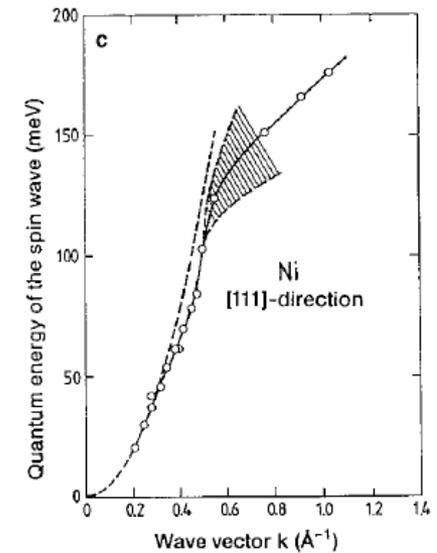
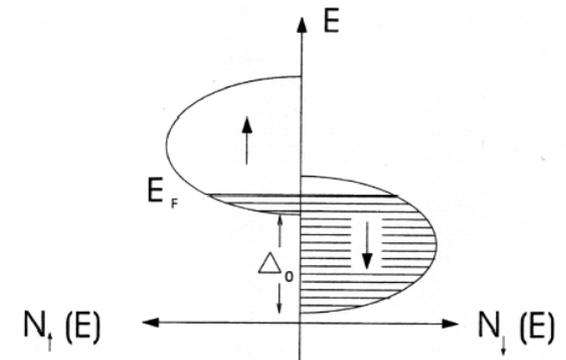
Spin waves also exist in itinerant ferromagnets:

2 types of excitations:

- Stoner excitations: transition from a filled \uparrow state to an empty \downarrow state: gap Δ at $q=0$;
- Collective excitations: spin waves



Magnetic excitations in Ni ($\Delta_0 \approx 100$ meV)



Outline

- The Heisenberg model in molecular field approximation
- Landau theory of phase transitions
- Beyond mean field:
 - Magnons (spin waves)
 - Ginzburg-Landau theory
 - Critical behavior
 - Role of dimensionality: 1D and 2D systems

Dimensionality effect

$$\langle S \rangle \approx S - \sum_k n_B(\omega_k) \quad \sum_k \longrightarrow \int dk^d = \int dk \frac{k^{d-1}}{(2\pi)^d}$$

In ferromagnets: $\omega_k = Dk^2$

$$\int \frac{q^{d-1}}{\exp(Dq^2/k_B T) - 1} \quad \text{becomes } (x=Dq^2/k_B T): \quad T^{d/2} \int \frac{x^{d/2-1}}{\exp(x) - 1} dx$$

At $T \neq 0$ integral is divergent for $d=1$ or 2

→ No ferromagnetism in 1 and 2 dimensions at $T > 0$

In AF: $\omega_k = Ck$: integral is divergent in 1 dimension

Mermin-Wagner theorem: For Heisenberg model, no long range order in 1 and 2 dimensional systems at $T > 0$

- **Magnetism is possible at $T=0$**
- **Valid only in the absence of anisotropy**

**Anisotropy may stabilize ferromagnetism in 2-D systems
(surfaces and thin films)**

Mermin-Wagner theorem does not apply to Ising or XY models

Heisenberg spins with anisotropy

Uniaxial anisotropy: $-KS_i^z{}^2$

easy axis: $K > 0$: spin wave gap at 0°K $\epsilon(\mathbf{k}) = 2S[\mathbf{J}(0) - \mathbf{J}(\mathbf{q}) + \mathbf{K}]$

Variation of magnetic moment at $T \neq 0$: $M(T) - M(0) = N_{\text{SW}}$

In 2D; no divergence of NSW: at low T : $N_{\text{SW}} \propto T \exp\left(-\frac{A}{T}\right)$

Easy plane anisotropy: $K < 0$ $\epsilon(\mathbf{k}) = \sqrt{Dk^2(Dk^2 + 2|K|)} \propto k$

No spin gap; N_{SW} is divergent at finite T . Order at $T=0$?

Anisotropy may stabilize ferromagnetism in 2-D systems

Ising model in 1D systems (Mermin-Wagner does not apply)

$$H = - \sum_{i,j} J_{ij} S_i S_j \quad \text{with } S_i = \pm 1$$

Describes many physical situations: A-B alloy, magnetic system with infinite uniaxial anisotropy, lattice-gas transition

Ising chain: $H = - \sum_{i=1}^{N-1} J_i S_i S_{i+1}$ Exactly solvable $Z_N(T) = 2^N \prod_{i=1}^{N-1} \cosh\left(\frac{J_i}{k_B T}\right)$

No phase transition: $F=U-TS$

U is minimized if all spins are aligned: $\uparrow \uparrow \uparrow \uparrow \uparrow \uparrow \uparrow \uparrow \uparrow \uparrow$ $U=NJ, S=0$

1 defect: $\uparrow \uparrow \uparrow \uparrow \uparrow \uparrow \downarrow \downarrow \downarrow \downarrow$

Energy cost: $\Delta U = 2J, \Delta S = k \ln \Omega = k \ln N, \Delta F = 2J - kT \ln N$

if $T \neq 0$, defects are always favored by entropy \Rightarrow no order (in 2D $T_c \neq 0$)

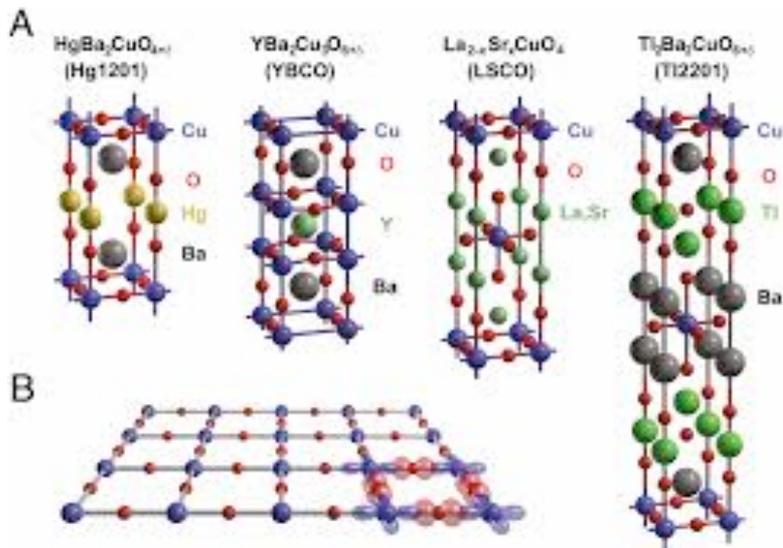
Examples of 2D systems:

- Compounds with in-plane interactions \gg interplane interactions

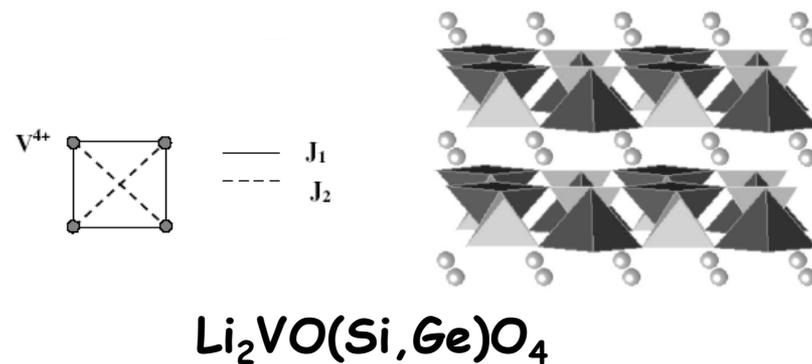
examples: La_2CuO_4

- Ultrathin films : 2d character if
 - $d < 2\pi/k_F$ 0.2 -2 nm
 - $d <$ exchange length: depends on the nature of exchange: 0.2 – 10 nm
- Surfaces of bulk materials
- Superlattices F/NM: interlayer interactions

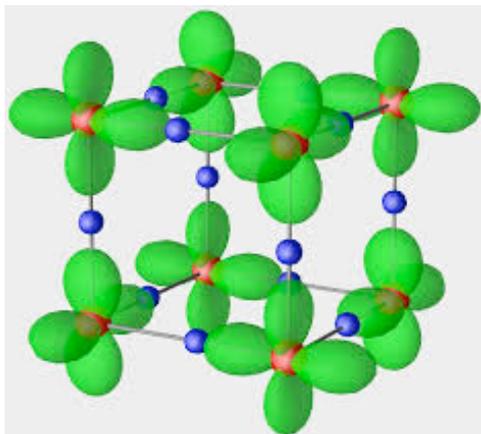
Some low dimensional systems



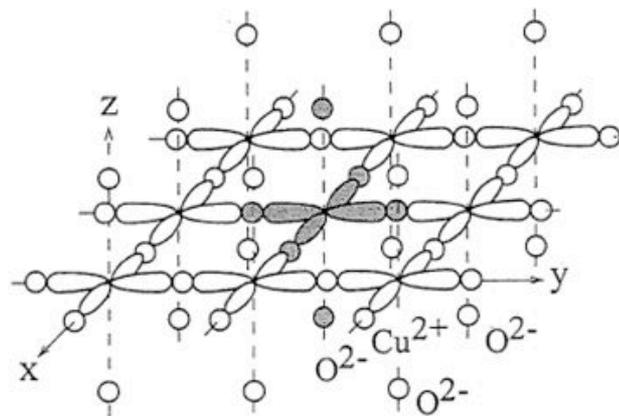
cuprates



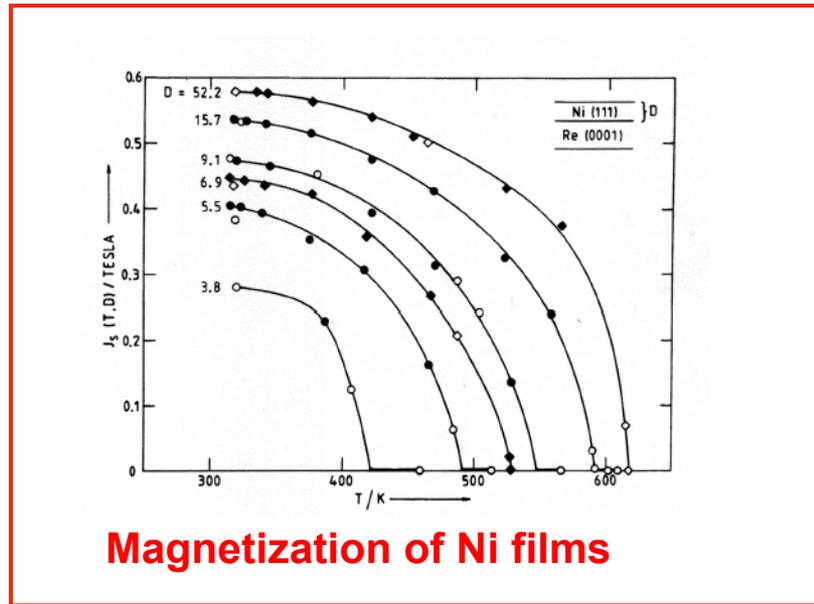
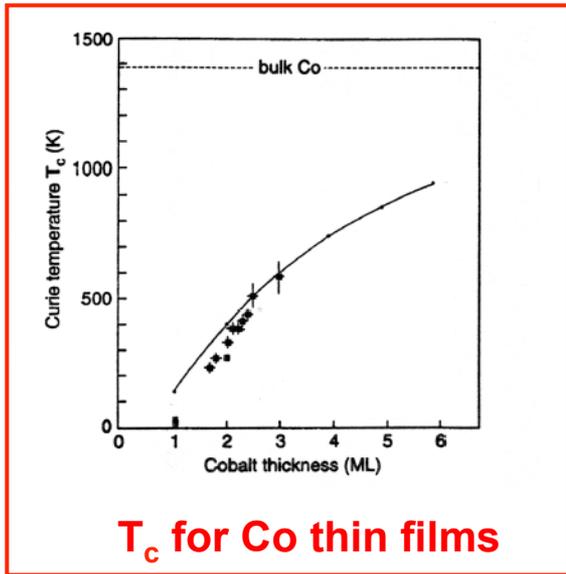
KCuF_3
(1D)



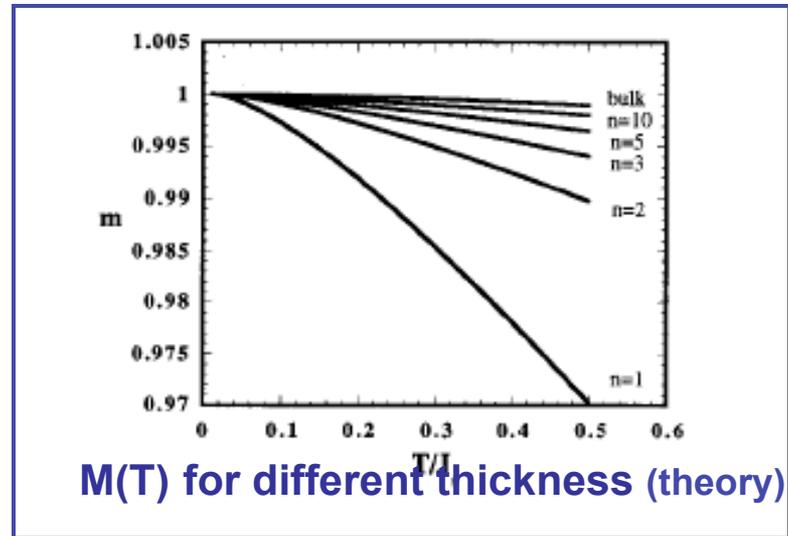
(b)
 K_2CuF_4
(2D)



Reduction of Curie temperature



In 2D: - no order if no anisotropy
 - with anisotropy: reduced T_c
 (reduction of nb of nearest neighbors)



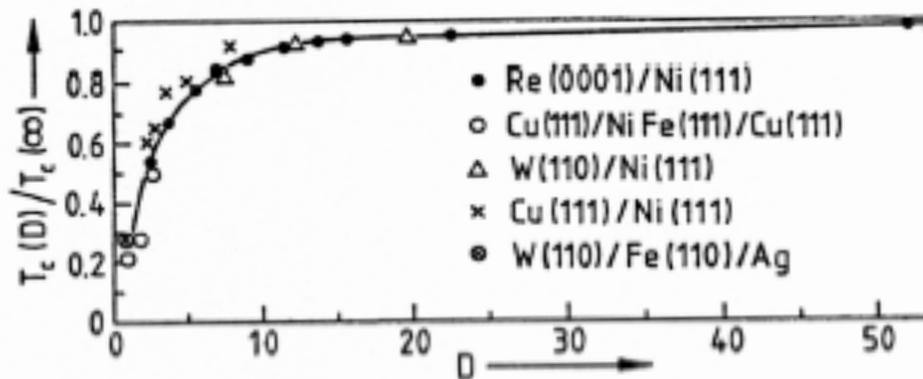
From 3D to 2D behavior:

- In 3D systems correlation length diverges at T_c : $\xi = \xi_0 \left| \frac{T - T_c}{T_c} \right|^{-\nu}$

- Crossover from 2D to 3D when the thickness $d \approx \xi$

- Asymptotic form for T_c :
$$\frac{T_c(\infty) - T_c(d)}{T_c(d)} = \left(\frac{d}{\xi_0} \right)^{-\frac{1}{\nu}}$$

(Heisenberg: $\nu = 0.7$ Ising: 0.6)



**Experimentally: $\nu \approx 0.7$
Close to Heisenberg**

(Gradmann, 1993)

Summary

- Mean field approximation is easy to handle. Allows to compare easily different types of orderings
- In many cases (3D systems) it gives the correct qualitative ground state
- Temperature variation:
 - at low T : spin waves
 - T_c too large, critical exponents not correct (short range fluctuations)
- Mean field wrong in low dimension systems

Some general reference books

S. Blundell: *Magnetism in Condensed Matter* (Oxford University Press, 2001)

J.M.D. Coey: *Magnetism and Magnetic materials* (Cambridge University Press 2009)

R. Skomski: *Simple models of Magnetism* (Oxford University Press, 2008)

More advanced books

D.I. Khomskii: *Basic aspects of the quantum theory of magnetism* (Cambridge University Press 2010) (in particular: Phase transitions, Landau and Ginzburg Landau theory, magnons)

N. Majilis: *The quantum theory of magnetism* (World scientific 2007) (in particular Molecular field approximation, magnons)

P. Mohn: *Magnetism in the solid state* (Springer, 2006) (most devoted to itinerant magnetism; see also J. Kübler in 'Handbook of Magnetism and Magnetic materials', vol1)

D.P. Landau: *Phase transitions* in 'Handbook of Magnetism and Magnetic materials', vol1 (Wiley 2007)

I.A. Zaliznyak: *Spin waves in bulk materials* in 'Handbook of Magnetism and Magnetic materials', vol1 (Wiley 2007)