Magnetism at finite temperature: molecular field, phase transitions

-The Heisenberg model in molecular field approximation: ferro, antiferromagnetism. Ordering temperature; thermodynamics

- Mean field for itinerant systems
- Landau theory of phase transitions
- Beyond mean field: critical exponents spin waves Dimensionality effects: absence of phase transition in 1D and 2D models



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What is mean field approximation?

1 moment in a magnetic field H_{ext} : $M = M_0 g(\frac{\mu H}{kT})$

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 $\langle \vec{S}_i \rangle$

$$H = \sum_{ij} J_{ij} \, \vec{S}_i \, \cdot \vec{S}_j \quad \Rightarrow \quad \widetilde{H} = \sum_{ij} J_{ij} \, \vec{S}_i \cdot \langle \vec{S}_j \rangle$$

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



field acting on \vec{S}_i due to the other spins \vec{S}_j : $\vec{H}_i = \sum_i J_{ij} \langle \vec{S}_j \rangle$

If there is also an external field:

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

$$M = M_0 \operatorname{g}\left(\frac{\mu H}{kT}\right) \qquad \qquad M_i = M_0 \operatorname{g}\left(\frac{\mu H_i}{kT}\right)$$
$$\vec{H}_i = \sum_j J_{ij} \langle \vec{S}_j \rangle + \vec{H}_{ext}$$

H_i is a local field due to
 -the interaction with neigboring spins (« molecular field »)
 -the external field

In a ferromagnet: $\langle \vec{S}_j \rangle$ is constant: $\langle \vec{S}_j \rangle = M/g\mu_B$

 \Rightarrow molecular field is the the same on all sites:

$$\vec{H}_{ferro} = \vec{M} \sum_{j} J_{ij} + \vec{H}_{ext}$$

Solution of the mean field equation:

$$M_i = M_0 \operatorname{g}(\frac{\mu H_i}{kT})$$

In a ferromagnet:

$$M_i = M_0 = g(\frac{\mu(H+zJM_0)}{kT})$$

(g(x) is the Brillouin or Langevin function)



Ferromagnet: Order parameter and Curie temperature

$$k_B T_c = \frac{2S(S+1)}{3} \sum_{i} J_{ij} = \frac{2S(S+1)}{3} zJ$$

If only nearest neighbor interactions **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 longer range interactions

Thermodynamics of a ferromagnet in mean field approximation

-Calculate the partition function Z of the system: one spin in an effective field H_{eff} ($H_{eff} = H_{ext} + zJM_0$)

For S= $\frac{1}{2}$: $E_{\downarrow} = +g\mu_{B}H_{eff}/2$ $E_{\uparrow} = -g\mu_{B}H_{eff}/2$ $Z = e^{-E_{\uparrow}/kT} + e^{-E_{\downarrow}/kT}$

-Free energy: F = -kT LnZ

 $\Rightarrow Susceptibility \quad \chi = - \frac{\partial^2 F}{\partial H^2}$

$$\chi = \frac{C}{T - T_c}, C = \frac{(g\mu_B)^2}{3k} S(S+1)$$

 \Rightarrow Curie –Weiss law above T_{c:}

⇒specific heat: $C_v = -T \partial^2 F / \partial T^2$

 \Rightarrow Discontinuity at T_c : Δ C_v = 3k_B/2

Same calculation can be done for an antiferrromagnet with 2 sublattices: H_i is site-dependent (H_A and H_B)



Also ferrimagnetism, helicoidal order, commensurate and incommensurate orderings...



Free energy and thermodynamics: F = free energy of a moment in an effective field $\vec{H}_i = \sum_i J_{ij} \langle \vec{S}_j \rangle + \vec{H}_{ext}$

<u>General case</u>: - interactions J_{ij} between 1st, 2nd, 3rd - Any kind of Bravais lattice (1 magnetic site per unit cell)

Energy:
$$E = -\sum_{i,j} J(R_i - R_j) \langle \vec{S}_i, \vec{S}_j \rangle$$

In mean field approximation: $E = -\sum_{i,j} J(R_i - R_j) \langle \vec{S}_i \rangle . \langle \vec{S}_j \rangle$
Fourier transforms: $J(q) = \frac{1}{N} \sum_{i} e^{iq(R_i - R_j)} J(R_i - R_j)$
 $\vec{S}(q) = \frac{1}{N} \sum_{i} \langle \vec{S}_i \rangle e^{iqR_i}$

$$\Rightarrow E = -\sum_{q} J(q)S(q).S(-q)$$

Energy is minimum at q₀ for which J(q) is maximum



The phase diagram for the 1D chain:



-The helimagnetic state is stabilized in the frustrated region ($J_2 < 0$)



-It is in general incommensurate with the lattice periodicity

Example: multiferroics RMn₂O₅



4 commensurate structures

IC: incommensurate orderings



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Itinerant magnetic systems



In 3d: overlap of 3d wave functions of nearest neighbors atoms: metallic systems

⇒Competition between magnetic and kinetic energy: itinerant magnetism

Itinerant spin systems: magnetic moment is due to electrons in partially filled bands (3d band of transition metals)



Magnetism of 3d metals: due to itinerant 3 d electrons



kσ



d electrons form a narrow band (few eV)

Description of d electrons: Hubbard model

 $\begin{array}{c|c} -\text{band energy} + \text{Local Coulomb repulsion with U} \approx W \text{ (few eV)} \\ & \sum \epsilon_k n_{k\sigma} & Un_{i\downarrow} n_{i\downarrow} & \text{(+ longer range interactions)} \end{array}$

One band : degeneracy of the 3d band neglected

Coulomb repulsion: electrostatic interactions between electrons $V(r) = -\frac{e^2}{r}$

In solids this interaction is screened by the other charges:

$$V(r) = -\frac{e^2 exp(-qr)}{r}$$

In metals 1/q is very small (< interatomic distance). \Rightarrow Only short range interactions are important

Local Coulomb repulsion: $Un_{i\uparrow}n_{i\downarrow}$

Hubbard model:
$$H = \sum_{k,\sigma} \varepsilon_k n_{k,\sigma} + U \sum_i n_{i\uparrow} n_{i\downarrow}$$

 \Rightarrow from Pauli paramagnet to itinerant magnet and localized magnetic systems with increasing U

Mean field approximation on the term $Un_{i|}n_{i|}$:

$$Un_{i\uparrow}n_{i\downarrow} = U/4(n_{i\uparrow}+n_{i\downarrow})^2 - U/4(n_{i\uparrow}-n_{i\downarrow})^2$$

1st term: $\frac{U}{A}(n_{i\uparrow}+n_{i\downarrow})^2 = \frac{U}{A}n_i^2$ Charge fluctuations are small

 \Rightarrow constant potential

2nd term:
$$-\frac{U}{4} (n_{i\uparrow} - n_{i\downarrow})^2 = -US_{iz}^2$$

Mean field approximation on the 2nd term: $-US_{iz}^2 \approx -2US_{iz} < S_{iz} > +U\langle S_{iz} \rangle^2$ where $S_{iz} = (n_{i\uparrow} - n_{i\downarrow})/2$

This 2nd term induces a spin-dependent potential on each site:

$$V_{i\sigma} = -\sigma U/2 \langle n_{i\uparrow} - n_{i\downarrow} \rangle$$

Itinerant ferromagnetism: Stoner model at T=0

Description of 3d metals: narrow band + Coulomb interactions

Local Coulomb repulsion: Un_{it}n_{it}

U favors magnetic state

Hartree-Fock approximation:

artree-Fock approximation:
$$H = \sum_{k,\sigma} (\varepsilon_k + V_{\sigma}) n_{k,\sigma}$$

with: $V_{i\sigma} = -\sigma U/2 \langle n_{i\uparrow} - n_{i\downarrow} \rangle$



Total energy variation:







⇒ Stoner criterion :

-If 1-U $\rho(\epsilon_F) < 0$: magnetic state is stable (ferromagnetism)

-If 1-Up(ϵ_F) > 0 : paramagnetic state

 $\begin{array}{l} \mbox{Magnetic moments are non-integer} \\ \mbox{For pure transition metals:} \\ \mbox{Fe} \rightarrow m_0 \approx 2.2 \ \mu_B \ / \ atom \\ \mbox{Co} \rightarrow m_0 \ \approx 1.8 \ \mu_B \ / \ atom \\ \mbox{Ni} \ \rightarrow \ m_0 \approx 0.64 \ \mu_B \ / \ atom \end{array}$

Weak vs strong ferromagnets

W.F: both spin directions at E_F (Fe)





SF: only 1 spin directions at E_F Gap in the spin flip excitations (Co and Ni)

Itinerant systems: Stoner theory at finite temperature:



More on Hubbard model and itinerant magnetism: next talk ! (M. Lavagna)

There are few exact results for the Hubbard model:

 $H = \sum_{k,\sigma} \varepsilon_k \, n_{k,\sigma} + U \sum_i n_{i\uparrow} n_{i\downarrow}$

Stoner criterion for ferromagnetism: $1-U\rho(\epsilon_F) < 0$?

- U cannot be too large (screening effects)

-But almost all these exact results do not give a ferromagnetic ground state, even for large U (see also the arguments given by T. Dietl)

Orbital degeneracy (Hund's coupling) and s-d interactions are very important for stabilizing ferromagnetism)

Why is mean field not good for large U?

If the number of electrons is small: uniform potential on all sites $V_{i\sigma} = -\sigma U/2 \langle n_{i\uparrow} - n_{i\downarrow} \rangle$ and the electrons density is the same on all sites.

However it could be more favorable to « maintain » the electrons far from each other, so that they almost not interact . This is not described by mean field



In mean field : small moments evrywhere



Large U: large moments, well separated

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Landau expansion for 2nd order phase transition

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

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



- a, b and c can be calculated for each model (Heisenberg, Hubbard....)

- They depend on the microscopic parameters: J_{ii} or U and band structure

- They depend on temperature

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

Different situations as a function of the sign of coefficients (c >0)

Magnetization is determined by : $aM + bM^3 + cM^5 = H$

1) if <u>H=0</u> and a>0, and b^2 -4ac <0: M = 0 (no order parameter)

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

Usually 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 Tc: M/H = $1/a = 1/a_0$ (T-T_c) \Rightarrow Curie Weiss law

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

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

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



- 1st order transition at T_c: discontinuity of M(T)
- Expansion of F in powers of M is not justified if ΔM is large
- No critical phenomena

1st order transituion under magnetic field: metamagnetism

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



Advantages and limitations of mean field approximations

-Simplicity (localized and itinerant systems)

- -Simple calculations of thermodynamic properties
- -Physical origin of the magnetic order
- -1st step to investigate a model.

-Extension to antiferromagnetism, itinerant models,

-At low T: M(T) - $M_0 \approx \exp(-\Delta/kT)$ instead of T^{α} (α =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 not described: absence of magnetism for d=1, $T_c = 0$ for d=2 (Heisenberg case)

-Size effect : MF predicts magnetic order in finite systems

Estimation of T_c

Mean field: $k_BT_C = zJ$

Real Tc is always smaller (event 0 for some models)

Tc for the Ising model:

Table 5.2 Exact and approximate Curie temperatures for the Ising model (in units of $zJ/k_{\rm B}$).

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!

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Improving the mean field approximation

- -Phenomenological fit of Landau expansion
- -Low T: spin waves
- -Spin fluctuations theories
- -Description of critical phenomena

Mean field results can be tested with

- numerical results (Monte Carlo),
- or expansions...
- exact results in a few cases

Improving the mean field approximation

-Phenomenological fit of Landau expansion

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-Description of critical phenomena

-Short range correlations

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At low temperature: thermal variation is dominated by spin waves

Collective excitations of magnetic moments:

Ground state:
$$\uparrow \uparrow \uparrow \uparrow \bullet \bullet \bullet \bullet$$

Spin wave: linear combination of : $\uparrow \uparrow \downarrow \uparrow \uparrow$

This is not an eigenstate : S_i+S_j- induces correlated spin flips

Energy of spin waves: $E(k) = h\omega(k) = 2S(I(0) - I(k))$

 $\mathbf{k} = \pi/\mathbf{a}$

$$\mathbf{I}(\mathbf{k}) = \sum_{ij} \mathbf{I}(\mathbf{r}_i - \mathbf{r}_j) \mathbf{e}^{i\mathbf{k}(\mathbf{r}_i - \mathbf{r}_j)}$$



 $\mathbf{k} = \mathbf{0}$

Spin waves excitations: low energy cost



At low k: $E(k) \approx 2zJ (1 - (ka)^2/2)$

In antiferromagents: spin wave energies $E(k) \alpha \sin (ka)$

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

$$N_{sw} = \sum_{k} < n_{k} > = \sum_{k} \frac{1}{e^{E(k)/T} - 1}$$

 \Rightarrow in a ferromagnet: magnetization M(T)/M₀ = 1 – AT^{3/2} in antiferromagnet: 1- AT²

If gap in the spin wave spectrum (i.e. anisotropy), behavior is different: $exp(-\Delta/T)$

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_0 at q=0; continuum at q \neq 0 -Collective excitations: spin waves



Magnetic excitations in Ni (∆₀≈100meV)





Spin waves: talk by W. Wulfheckel on Monday 7th

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Spatial spin fluctuations in Landau - Ginzburg model

Near T_c: large fluctuations of M.

$$F = \int dr \frac{1}{2} a M(r)^2 + \frac{g}{2} \left(\vec{\nabla} M(r) \right)^2 - M(r) \cdot H_{ext}$$

 $M(r) = M_0 + m(r)$

Small fluctuations can be included in the free energy:

 $<|m(q)|^{2} > ~ k_{B}T/(gq^{2} + a + 3bM_{0}^{2})$

Fluctuations of small q are large

Above Tc: $M_0 = 0$: caracteristic length $\zeta \sim q^{-1} \sim (g/a)^{1/2} \sim (T_c-T)^{-1/2}$

$$<|m(q)|^{2}> ~ k_{\rm B}T/(q/\zeta)^{2} + 1)$$

Caracteristic length diverges at T_c: critical fluctuations

Why a $(\vec{\nabla}M(r))^2$ contribution? If variations of M(r) is « smooth »: Ϋ́ / $S_i S_i = S^2 \cos(\theta_i - \theta_i) \approx S^2 (1 - (\theta_i - \theta_i)^2/2)$ S, **Contribution to exchange energy:** $J(R_i - R_i)S^2/2 (\theta_i - \theta_i)^2 \approx A (d\theta/dr)^2$ in the continuum limit If S_i = S(cos θ_i , sin θ_i , 0), then $\left(\vec{\nabla}M(r)\right)^2 = S^2 \left(\frac{d\theta}{dr}\right)^2$ The $(\vec{\nabla}M(r))^2$ is justified if spatial fluctuations are small Fourier transform: $M(r) = \sum_{q} M(q)e^{iqr} \Rightarrow \vec{\nabla}M(r) = \sum_{q} qM(q)e^{iqr}$ $\left|\vec{\nabla}M(r)\right|^2 = \sum qq'M(q)M^*(q')e^{i(q-q')r}$ Integration over r: only q=q' q_{q}

Correlation length can be observed with neutron scattering:

 $\chi(q) \sim \langle |m(q)|^2 \rangle / kT$ through the fluctuation-dissipation theorem

$<|m(q)|^{2}> ~ k_{B}T/(q/\zeta)^{2} + 1)$





Above T_c : width of $\chi(q)$ is $\approx \zeta^{-1} \Rightarrow$ measure of the correlation length ζ : direct access to $\zeta(T)$

Validity of Landau Ginzburg expansion

$$F = \int dr \frac{1}{2} a M(r)^2 + \frac{g}{2} \left(\vec{\nabla} M(r) \right)^2 - M(r) \cdot H_{ext}$$

The $\frac{1}{4}bM^4$ is neglected. This is valid as long as

$$\frac{1}{2}a\,M^2\gg\frac{1}{4}b\,M^4$$

If
$$<|m(q)|^2 > ~ k_B T/(gq^2 + a + 3bM_0^2)$$
, $M^2 = \sum_q < |m(q)|^2 > q$

This leads to the Landau- Ginzburg criterion fot the validity of Landau expansion: $\frac{b^2(kT_c)^2}{2a_0g^3} \ll \frac{|T - T_c|}{T_c} \ll 1$

If T_c is small , Landau expansion is not valid. Quantum fluctuations become more important than thermal fluctuations

 \Rightarrow Quantum critical point (QCP)

Improving the mean field approximation

-Phenomenological fit of Landau expansion

-Low T: spin waves

-Spin fluctuations theories

-Description of critical phenomena

Mean field results can be tested with

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- exact results in a few cases

Some generalities on phase transitions and critical phenomena

pressure



- -Liquid-solid transition: spontaneous symmetry breaking at T_c
- -Order parameter (spatial)
- -A liquid has more symmetries as 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	ρG	phonons	rigidity	dislocations, grain boundaries
ferromagnet	paramagnet	ferromagnet	М	magnons	permanent magnetism	domain walls
antiferromagnet	paramagnet	antiferromagnet	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	Р	soft modes	ferroelectric hysteresis	domain walls
superconductor	normal metal	superconductor	$ \psi e^{i\phi}$		superconductivity	flux lines

2nd order phase transitions:

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- Order parameter below T_c
- divergence of some thermodynamics quantities

$$\label{eq:states} \begin{array}{ll} \text{if } t = (T-T_c)/T_c, \, \text{and } h = \mu H/kT_c \\ & \text{values in M. F. approximation} \\ M(T) \sim t^{\beta} \ (h=0) & \beta=1/2 \\ M(h) \sim h^{1/\delta} \ (t=0) & \delta=3 \\ \chi(T) \sim t^{1/\gamma} & \gamma=1 \\ \zeta(T) \sim t^{1/\gamma} & \gamma=1 \\ \zeta(T) \sim t^{1/\gamma} & v=1/2 \\ C(T) \sim t^{1/\gamma} & \alpha=0 \\ S(k) \sim k^{-2+\eta} \ (t=0) \end{array}$$

Critical exponents

they depend on

-the type of interactions (Heisenberg, X-Y, Ising...)

- the dimensionality of the system

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



Several relations between the critical exponents:

 α +2 β + γ =2, γ = β (δ – 1).....

Critical exponents depend on the dimensionality



critical exponenent β in thin Ni films on W: at 6 monolayers transition from 2- to 3- dimensional behavior

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Phase transitions and low dimensionality



<u>Magnetic properties of 1-dimensional and 2-</u> <u>dimensional spin systems</u> (⇒ workshop Tuesday 8th)

-Models calculations

-Heisenberg spins: no magnetic order in 1D and 2D and T > 0 (Mermin-Wagner theorem)

Spin waves argument:

Magnetization at T≠0: $M(T) = M(0) - N_{SW}$, with N_{SW} = number of excited spin waves

$$N_{SW} \propto \int \frac{k^{d-1}}{\exp(\epsilon/T) - 1} dk$$

If $\varepsilon(k) = ck^2$: integral is divergent for d=1 and d=2 (for d=3: T^{3/2})

No long range magnetic ordering for Heisenberg spins with short range interactions in 1-D and 2-D at T>0

Qualitative argument for the absence of ordering in 1D and 2D

Fluctuations in Landau theory:

 $M(r)^2 = (M_0 + m(r))^2$

$$\Rightarrow < M(r)^{2} > = M_{0}^{2} + < m(r)^{2} >$$

$$= -\frac{a(T)}{b} + \sum_{q} < |m(q)|^{2} >$$

$$= \frac{a(T)}{b} + A \sum_{q} \frac{kT}{\Gamma q^{2} + a(T) + 3bM_{0}^{2}}$$

In 1D and 2D the integral is divergent near T_c : fluctuations become larger than M_0 . No long range magnetic ordering at T \neq 0 (Mermin-Wagner theorem)

Heisenberg spins with anisotropy

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

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

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

In 2D; no divergence of NSW: at low T

$$N_{SW} \propto T \exp\left(-\frac{A}{T}\right)$$

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

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

Anisotropy may stabilize ferromagnetism in 2-D systems \rightarrow surfaces and thin films

Examples of 2D systems:

- Compounds with in-plane interactions >> interplane interactions

examples: La₂CuO₄....

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    Ultrathin films : 2d character if - d< 2π/k<sub>F</sub> 0.2 -2 nm
    - d<exchange length: depends on the nature of exchange: 0.2 – 10 nm</li>
```

- Surfaces of bulk materials
- Superlattices F/NM: interlayer interactions

Reduction of Curie temperature





In 2D: - no order if no anisotropy (spin waves divergence)

- with anisotropy: reduced T_c (reduction of nb of nearest neighbors $T_c \alpha zJS(S+1)$ + spin wave effects)



From 3D to 2D behavior:

- In 3D systems correlation length diverges at Tc: $\xi = \xi_0 \left| \frac{T T_c}{T_c} \right|^{-\nu}$
- Crossover from 2D to 3D when the thickness $d \approx \xi$
- Asymptotic form for Tc:

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

(Heisenberg: v = 0.7 Ising: 0.6)



Summary

-Mean field approximation is easy to handle. Allows to compare easily different types of orderings

-In many cases (3D systems) is gives the correct qualitative ground state

-Temperature variation:

- at low T: spin waves
- T_c too large, critical exponents not correct
- Problems for low dimension systems