

SOME REMARKS ON ISING-SPIN SYSTEMS*

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Synopsis

We show that: (a) the free energy and correlation functions of the two-dimensional Ising-spin system with nearest-neighbour ferromagnetic interactions, remain infinitely differentiable with respect to beta and h as h -> 0+ for beta > beta_c (where beta_c is the reciprocal of the critical temperature) and, (b) the equilibrium equations for the correlation functions of Ising-spin systems may admit a non-physical solution even in the region, beta < beta_c, where they are known to have a unique physical solution.

1. Proof of (a). Consider an Ising-spin system with ferromagnetic pair interactions in a domain A subset Z^nu. We shall denote by '+' the boundary condition in which all spins in Z^nu \setminus A are +1. Let u_2(x, y; beta, h, A, +) be the pair correlation: <sigma_x sigma_y> - <sigma_x> <sigma_y> for this system, x, y in A. The argument used in ref. 1 (employing the Griffiths, Hurst and Sherman inequality^2), then shows that when the magnetic field h is in the up direction then

u_2(x, y; beta, h, A, +) <= u_2(x, y; beta, h, +) <= u_2(x, y; beta, h = 0, +), (1)

where u_2(x, y; beta, h, +) = lim_{A -> infinity} u_2(x, y; beta, h, A, +), the limit being approached monotonically.

We now observe that for the two-dimensional system, nu = 2, with nearest-neighbour attractive interactions, it was shown in ref. 4 that in the infinite-volume limit <sigma_x sigma_y>_+ (beta) = <sigma_x sigma_y>_p (beta); here p indicates periodic (or cylindrical) boundary conditions, and the equality holds for all beta even when h = 0. (For h != 0, or beta < beta_c, the result was already known before^3.) Furthermore in ref. 4 it is also shown that lim_{|x-y| -> infinity} <sigma_x sigma_y>_p = <sigma_x>_+^2. It follows then from the explicit compu-

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tation of Wu⁵) that the right side of (1) has an exponential decay¹):

$$u_2(x, y; \beta, h = 0, +) \leq \text{const. exp} -K|x - y|$$

with $K > 0$ for $\beta > \beta_c$. This in turn implies infinite differentiability by the arguments given in ref. 1. (We note here that Martin-Löf obtained the bound (2) by direct computation and communicated it to us prior to our result.)

Actually in ref. 5 the author deals with the case when x and y are on the same horizontal or vertical line; the general case follows from a careful examination of the spectrum of the transfer matrix and it is particularly easy to obtain if one is content with a weak estimation of the form

$$|\langle \sigma_x \sigma_y \rangle - \langle \sigma_x \rangle_+^2| \leq \text{const. exp} -\frac{1}{2}K|x - y|,$$

where K is the horizontal or vertical correlation length.

2. *Proof of (b).* To prove (b) we consider a one-dimensional system with nearest-neighbour interaction, $\Lambda = [-L, L]$, and 'open' boundary conditions corresponding to no interactions with spins outside Λ . The hamiltonian of the system, for $h = 0$, then is $H_0(\sigma) = -\sum_{i=-L}^{L-1} \sigma_i \sigma_{i+1}$. Let $H_i(\sigma) = H_0(\sigma) - (i\pi/2) \times (\sigma_{-L} + \sigma_L)$. We shall denote with a subscript L , 0 or L , i the average obtained by using $e^{-\beta H_0}$ or $e^{-\beta H_i}$ as weights and by a subscript 0 or i we shall mean the limit as $L \rightarrow \infty$, of the corresponding quantities with subscript L , 0 or L , i .

If $x_1 < x_2 < \dots < x_m$ a simple computation leads to the following result

$$\langle \sigma_{x_1} \dots \sigma_{x_{2n+1}} \rangle_i = 0 = \langle \sigma_{x_1} \dots \sigma_{x_{2n+1}} \rangle_0, \quad (1)$$

$$\langle \sigma_{x_1} \dots \sigma_{x_{2n}} \rangle_i = \prod_{j=1}^{2n-1} \langle \sigma_{x_j} \sigma_{x_{j+1}} \rangle_i,$$

$$\langle \sigma_{x_1} \dots \sigma_{x_{2n}} \rangle_0 = \prod_{j=1}^{2n-1} \langle \sigma_{x_j} \sigma_{x_{j+1}} \rangle_0. \quad (2)$$

Furthermore it is easy to check that:

$$\langle \sigma_x \sigma_y \rangle_i \equiv \lim_{L \rightarrow \infty} \frac{\langle \sigma_x \sigma_y \sigma_{-L} \sigma_L \rangle_{0, L}}{\langle \sigma_{-L} \sigma_L \rangle_{0, L}} = \frac{1}{\langle \sigma_x \sigma_y \rangle_0}, \quad (3)$$

hence $\langle \sigma_x \sigma_y \rangle_i > 1$ and therefore $\langle \sigma_x \sigma_y \rangle_i$ cannot correspond to a physically acceptable state. It is, however, easy to see from the definition

$$\langle \sigma_x \sigma_y \dots \rangle_i = \lim_{L \rightarrow \infty} \frac{\sum_{\sigma} (\sigma_x \sigma_y \dots) \exp -\beta H_i(\sigma)}{\sum_{\sigma} \exp -\beta H_i(\sigma)} \quad (4)$$

that the $\langle \sigma_x \rangle_i$ define a family of local distributions $f_A(X)^*$ which verify the equilibrium equations (6) as well as the compatibility and normalization conditions (7) that they would have to satisfy if they came from a probability measure on the space of the spin configurations.

Notice that, since $\langle \sigma_x \sigma_y \rangle_0(\beta) = (\text{th } \beta)^{|x-y|}$ the functions $\langle \sigma_x \sigma_y \rangle_i(\beta)$ are singular around $\beta = 0$ which explains why they cannot be obtained by the usual perturbative expansions around $\beta = 0$.

It could be directly checked that the Kirkwood-Salsburg equations in zero field are, in general, invariant under the transformation $J_{ij} \rightarrow J_{ij} + i\pi/2\beta$ (this is because only $\exp(-4\beta J_{ij})$ enters into the KS equations) and this remark, applied to our case, could be used to provide a simple direct proof that the correlation functions $\langle \sigma_x \rangle_i$ are a solution to the KS equations [one merely notices that $\text{th}(\beta + \frac{1}{2}i\pi) = 1/\text{th } \beta$].

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* If $X = (x_1, x_2, \dots, x_p)$ the functions $f_A(X)$ are the „probabilities” for finding, inside A , spins up in the points $x_1 \dots x_p$ and spins down in the remaining points; i.e.,

$$f_A(X) = \left\langle \prod_{\xi \in X} \left(\frac{\sigma + 1}{2} \right) \prod_{\xi \in A/X} \left(\frac{1 - \sigma_\xi}{2} \right) \right\rangle_i \quad \text{Also } \langle \sigma_x \rangle = \left\langle \prod_{i=1}^P \sigma_{x_i} \right\rangle.$$