

Three dimensional Ising system with spin 1.
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$$\beta H = -K \sum_{i=1}^N \sigma_i \sigma_{i+1}$$

where B is an external magnetic field,

$$K = \frac{J}{k_B T} = \beta J ,$$

We use the periodic boundary condition

$$\sigma_1 = \sigma_{N+1} .$$

The partition function,

$$Z = \sum_{\sigma_1=\pm 0,1} \sum_{\sigma_2=0,\pm 1} \sum_{\sigma_3=0,\pm 1} \cdots \sum_{\sigma_{N-1}=0,\pm 1} \sum_{\sigma_N=0,\pm 1} \exp(-\beta H) .$$

The part related the sites i and $i+1$ in the Boltzmann factor

$$T(\sigma_i, \sigma_{i+1}) = \langle \sigma_i | \hat{T} | \sigma_{i+1} \rangle = \exp(K \sigma_i \sigma_{i+1}) .$$

The matrix T is expressed by the 3x3 matrix as

$$\begin{aligned}
\hat{T} &= \begin{pmatrix} \langle 1|\hat{T}|1\rangle & \langle 1|\hat{T}|0\rangle & \langle 1|\hat{T}|-1\rangle \\ \langle 0|\hat{T}|1\rangle & \langle 0|\hat{T}|0\rangle & \langle 0|\hat{T}|-1\rangle \\ \langle -1|\hat{T}|1\rangle & \langle -1|\hat{T}|0\rangle & \langle -1|\hat{T}|-1\rangle \end{pmatrix} \\
&= \begin{pmatrix} e^K & 1 & e^{-K} \\ 1 & 1 & 1 \\ e^{-K} & 1 & e^K \end{pmatrix} \\
&= \begin{pmatrix} x & 1 & 1/x \\ 1 & 1 & 1 \\ 1/x & 1 & x \end{pmatrix}
\end{aligned}$$

with $x = e^K$

We solve the eigenvalue problem using the Mathematica.

The eigenvalues:

$$\begin{aligned}
\lambda_1 &= \frac{x^2 - 1}{x} = 2 \sinh(K) \\
\lambda_2 &= \frac{1 + x + x^2 + \sqrt{1 - 2x + 11x^2 - 2x^3 + x^4}}{2x} \\
&= \frac{1}{2} + \cosh(K) + \frac{1}{2} \sqrt{(2 \cosh K - 1)^2 + 8} \\
\lambda_3 &= \frac{1 + x + x^2 - \sqrt{1 - 2x + 11x^2 - 2x^3 + x^4}}{2x} \\
&= \frac{1}{2} + \cosh(K) - \frac{1}{2} \sqrt{(2 \cosh K - 1)^2 + 8}
\end{aligned}$$

The corresponding eigenkets:

$$|\lambda_1\rangle = \begin{pmatrix} U_{11} \\ U_{21} \\ U_{31} \end{pmatrix}, \quad |\lambda_2\rangle = \begin{pmatrix} U_{12} \\ U_{22} \\ U_{32} \end{pmatrix}, \quad |\lambda_3\rangle = \begin{pmatrix} U_{13} \\ U_{23} \\ U_{33} \end{pmatrix}$$

and the unitary matrix given by

$$\hat{U} = \begin{pmatrix} U_{11} & U_{12} & U_{13} \\ U_{21} & U_{22} & U_{23} \\ U_{31} & U_{32} & U_{33} \end{pmatrix}$$

$$\hat{U}^+ \hat{T} \hat{U} = \begin{pmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{pmatrix}$$

We note that

$$\lambda_2 > \lambda_1 > \lambda_3 \quad \text{for } x > 1.$$

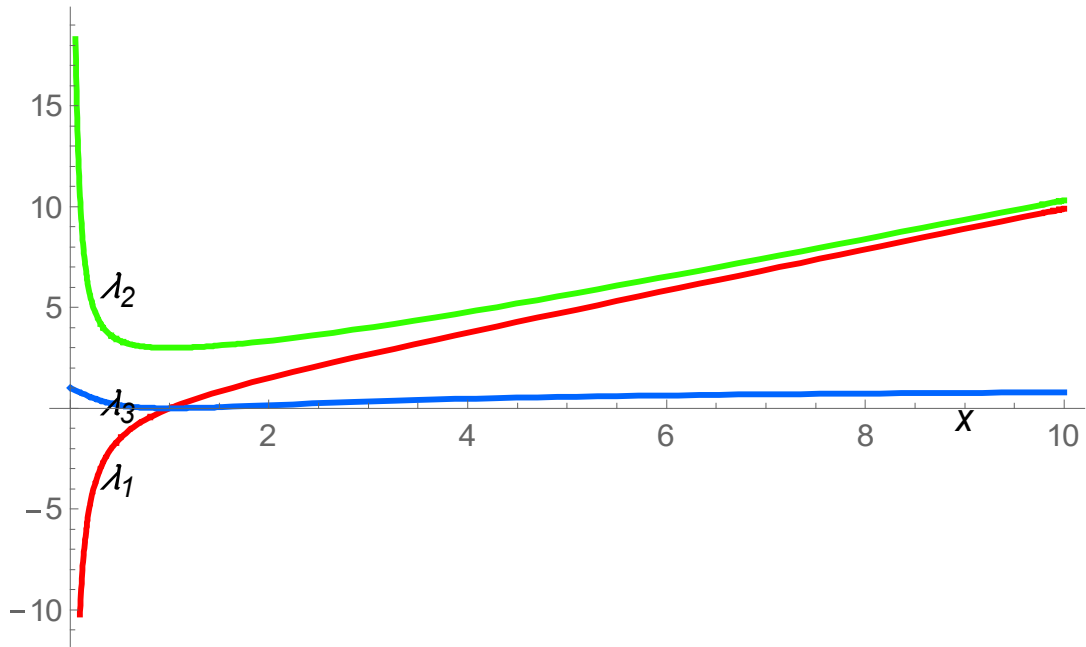


Fig. Plot of λ_1 , λ_2 , and λ_3 as a function of x , with $x = e^K$. As $T \rightarrow 0$, $x \rightarrow \infty$.

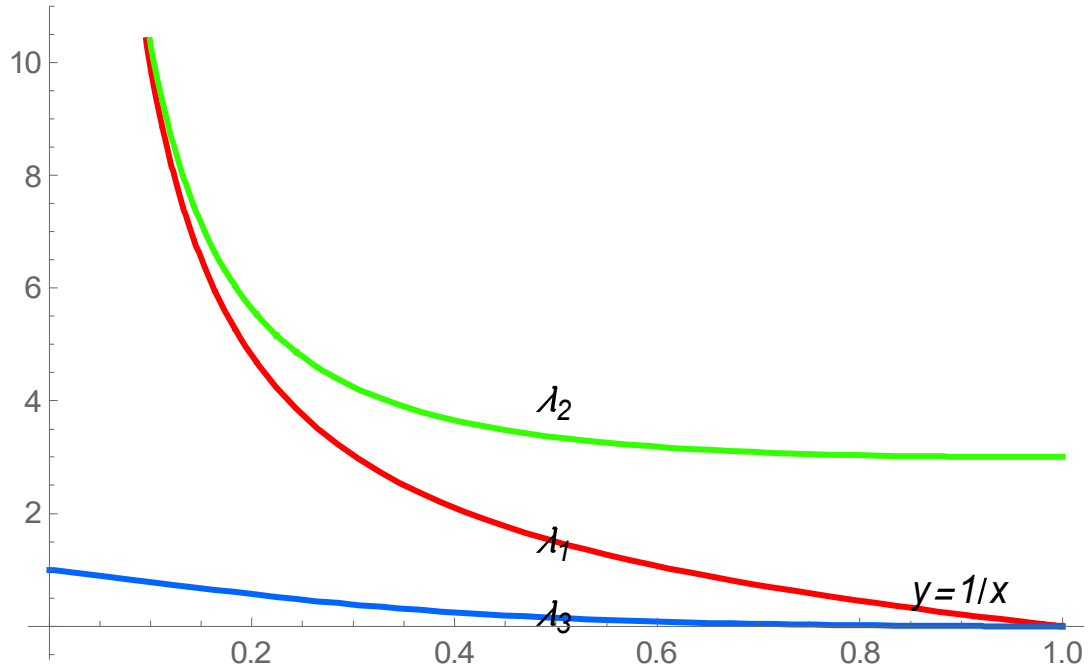


Fig. Plot of λ_1 , λ_2 , and λ_3 as a function of x , with $y = 1/x = e^{-K}$. As $T \rightarrow 0$, $y \rightarrow 0$

Using this notation, Z can be rewritten as

$$\begin{aligned}
 Z &= \sum_{\sigma_1=0,\pm 1} \sum_{\sigma_2=0,\pm 1} \sum_{\sigma_3=0,\pm 1} \cdots \sum_{\sigma_{N-1}=0,\pm 1} \sum_{\sigma_N=0,\pm 1} T(\sigma_1, \sigma_2) T(\sigma_2, \sigma_3) T(\sigma_3, \sigma_4) \cdots T(\sigma_{N-1}, \sigma_N) T(\sigma_N, \sigma_1) \\
 &= \sum_{\sigma_1=0,\pm 1} \sum_{\sigma_2=0,\pm 1} \sum_{\sigma_3=0,\pm 1} \cdots \sum_{\sigma_{N-1}=0,\pm 1} \sum_{\sigma_N=0,\pm 1} \langle \sigma_1 | \hat{T} | \sigma_2 \rangle \langle \sigma_2 | \hat{T} | \sigma_3 \rangle \langle \sigma_3 | \hat{T} | \sigma_4 \rangle \cdots \langle \sigma_{N-1} | \hat{T} | \sigma_N \rangle \langle \sigma_N | \hat{T} | \sigma_1 \rangle
 \end{aligned}$$

Here we use the closure relation (quantum mechanics)

$$\sum_{\sigma_2=0,\pm 1} |\sigma_2\rangle \langle \sigma_2| = \hat{1}.$$

Then we get

$$\sum_{\sigma_2=\pm 1} \langle \sigma_1 | \hat{T} | \sigma_2 \rangle \langle \sigma_2 | \hat{T} | \sigma_3 \rangle = \langle \sigma_1 | \hat{T}^2 | \sigma_3 \rangle$$

The partition function can be expressed by a simple form

$$Z = \sum_{\sigma_1 = \pm 1} \langle \sigma_1 | \hat{T}^N | \sigma_1 \rangle = \text{Tr}[\hat{T}^N]$$

We now calculate the partition function. The matrix T can be expressed using the Pauli matrix

$$\begin{aligned} Z &= \text{Tr}[\hat{T}^N] \\ &= \text{Tr}[(\hat{U}^+ \hat{T} \hat{U})(\hat{U}^+ \hat{T} \hat{U}) \cdots (\hat{U}^+ \hat{T} \hat{U})] \\ &= \text{Tr}[(\hat{U}^+ \hat{T} \hat{U})^N] \\ &= \lambda_1^N + \lambda_2^N + \lambda_3^N \end{aligned}$$

In the limit of $N \rightarrow \infty$

$$\lambda_2^N \gg \lambda_1^N \quad \text{and} \quad \lambda_2^N \gg \lambda_3^N \quad \text{for } x > 1.$$

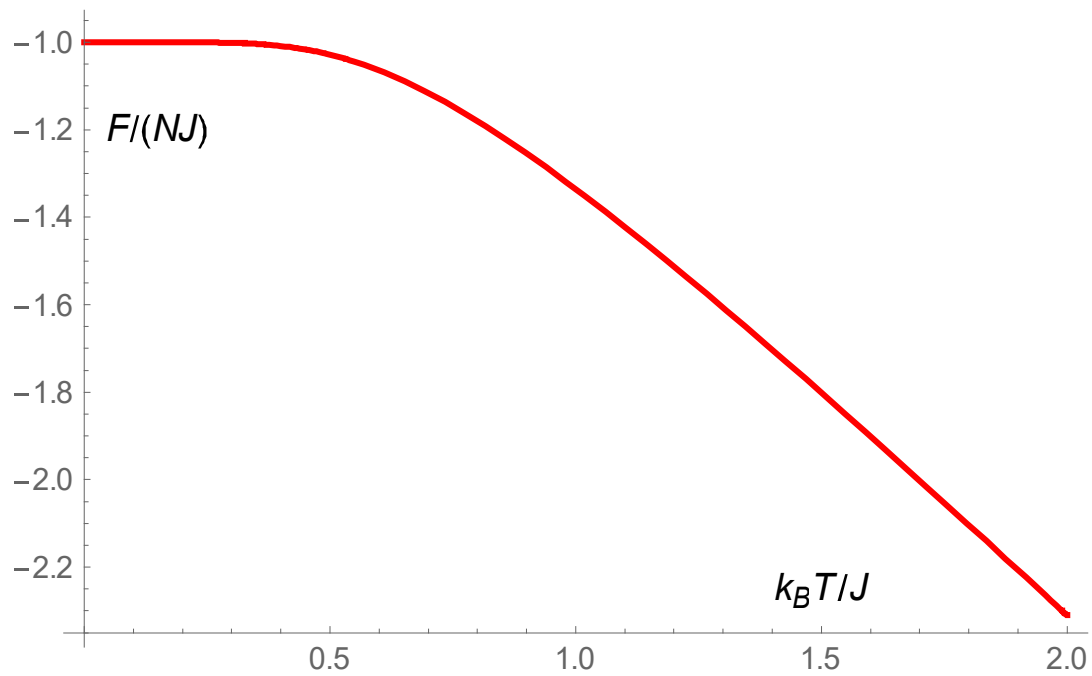
The free energy per spin is

$$\frac{F}{N} = f = -\frac{k_B T}{N} \ln Z = -\frac{k_B T}{N} \ln(\lambda_1^N + \lambda_2^N + \lambda_3^N).$$

or

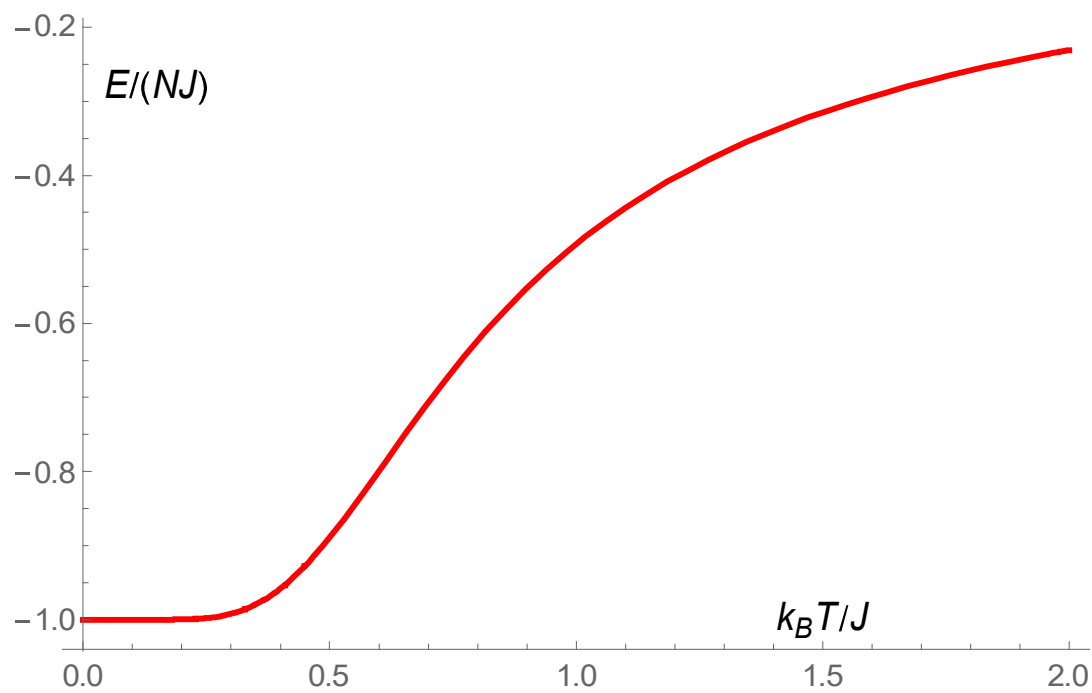
$$\begin{aligned} f &\approx -\frac{k_B T}{N} \ln(\lambda_2^N) \\ &= -k_B T \ln(\lambda_2) \\ &= -k_B T \ln\left(\frac{1}{2} + \cosh(K) + \frac{1}{2} \sqrt{(2 \cosh K - 1)^2 + 8}\right) \end{aligned}$$

When $K \rightarrow 0$, $f = -k_B T \ln 3$. This corresponds to a state of complete randomness in a system with 3^N microstates.



The energy per spin is

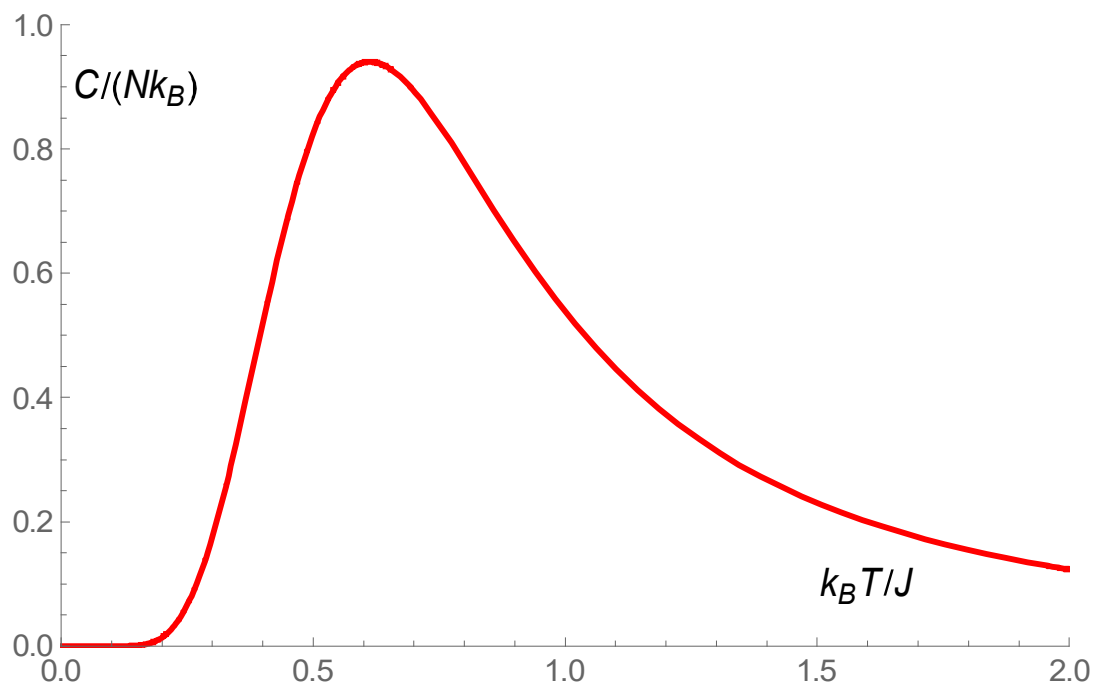
$$\frac{E}{N} = -\frac{1}{N} \frac{\partial}{\partial \beta} \ln Z = \frac{\partial}{\partial \beta} (\beta f) = -k_B T^2 \frac{\partial}{\partial T} (\beta f).$$



The heat capacity per spin

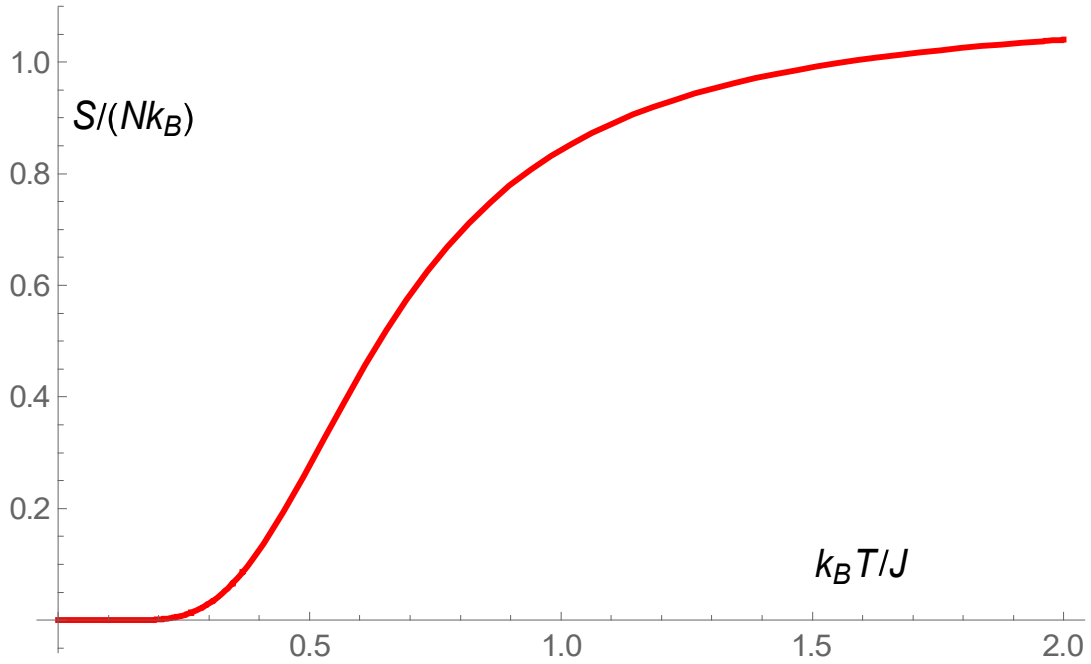
$$\frac{C}{N} = \frac{d}{dT} \left(\frac{E}{N} \right)$$

The heat capacity shows a maximum (= 0.94055) at $\frac{k_B T}{J} = 0.612063$.



The entropy per spin

$$\frac{S}{N} = \frac{1}{T} \left(\frac{E}{N} - \frac{F}{N} \right)$$



with eigenvalues

$$\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \frac{1}{2} \left[(1 + 2 \cosh K) \pm \{8 + (2 \cosh K - 1)^2\}^{1/2} \right], \quad \lambda_3 = 2 \sinh K.$$

Since λ_1 is the largest eigenvalue of $\mathbf{P}$,

$$\frac{1}{N} \ln Q \approx \ln \lambda_1 = \ln \left\{ \frac{1}{2} \left[(1 + 2 \cosh K) + \{8 + (2 \cosh K - 1)^2\}^{1/2} \right] \right\},$$

which leads to the quoted expression for the free energy A .

In the limit $T \rightarrow 0$, $K \rightarrow \infty$, with the result that $\cosh K \approx \frac{1}{2}e^K$ and hence $A \approx -NJ$; this corresponds to a state of perfect order in the system, with $U = -NJ$ and $S = 0$. On the other hand, when $T \rightarrow \infty$, $\cosh K \rightarrow 1$ and hence $A \rightarrow -NkT \ln 3$; this corresponds to a state of complete randomness in a system with 3^N microstates.