

Magnetic Friction in Ising Systems

Alfred Hucht, Theoretische Physik, Universität Duisburg–Essen, 47048 Duisburg

Collaboration: Dietrich E. Wolf, Dirk Kadau, Sebastian Angst

Overview

- Introduction
- The model
- Monte Carlo results in two dimensions
- Exact solution at high velocities
- Results

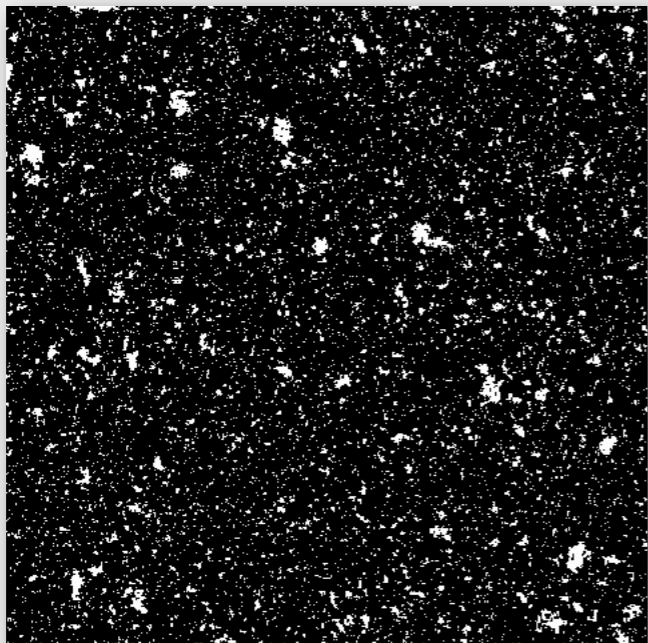
The Ising model

- Model for magnets, liquid/gas or other binary mixtures, epidemics, neural networks, ...
- Consider spin variables $\sigma_i = \pm 1$ on a two dimensional lattice
Hamiltonian gives energy of configuration (J : coupling, B : magnetic field)

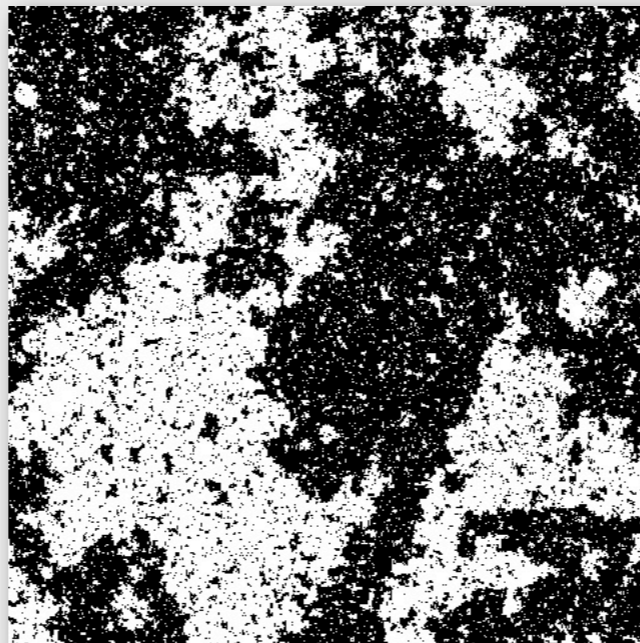
$$\mathcal{H} = -J \sum_{\langle ij \rangle} \sigma_i \sigma_j - B \sum_i \sigma_i$$

- Ising model shows continuous phase transition at critical temperature

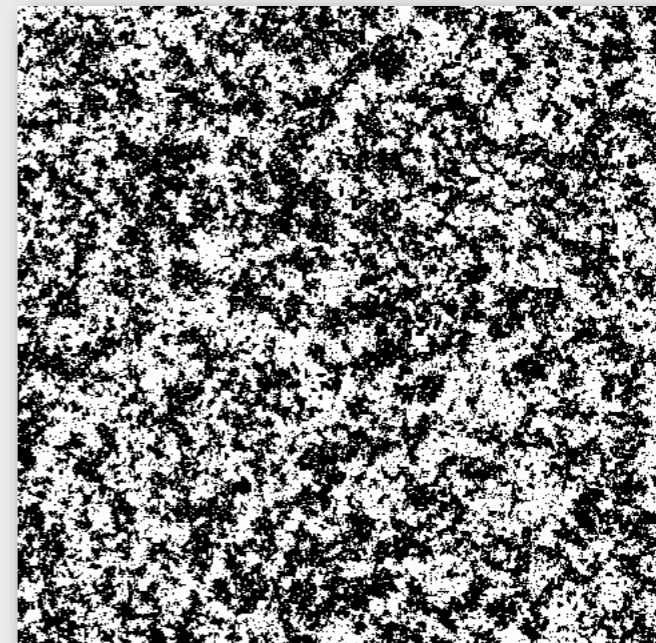
$T = 0.96 T_c$



$T = T_c$



$T = 1.1 T_c$



Universality at continuous phase transitions

- Universality: many quantities independent on details
E.g. bulk quantities: critical exponents
- Universality hypothesis [1]: only important are
OP dimension n and space dimension d
 - ▶ Ising ($n = 1$): uniaxial ferromagnets, liquid-gas transition, binary liquid mixtures
 - ▶ XY ($n = 2$): planar ferromagnet, superconductors, liquid crystals, superfluid ^4He
 - ▶ Heisenberg ($n = 3$): isotropic ferromagnets

[1] L. P. Kadanoff, Proceedings of the Varenna summer school on critical phenomena (1970)

Monte Carlo method

- Use computer simulations to calculate expectation values
- Generate independent equilibrium configurations with Metropolis algorithm:
 - flip random spin and calculate ΔE
 - accept spin flip with, e. g.,

$$p_{\text{flip}}^{\text{MP}}(\Delta E) = \min(1, e^{-\beta \Delta E})$$

- Detailed balance guarantees that we reach steady state:

$$0 = \dot{P}_i(t) = \sum_j P_j(t) w_{j \rightarrow i} - P_i(t) w_{i \rightarrow j} \quad \Leftrightarrow \quad \frac{w_{j \rightarrow i}}{w_{i \rightarrow j}} = \frac{P_i(t)}{P_j(t)} = e^{-\beta \Delta E_{ij}}$$

What is magnetic friction?

- Energy dissipation in driven system through magnetic degrees of freedom



- Note:

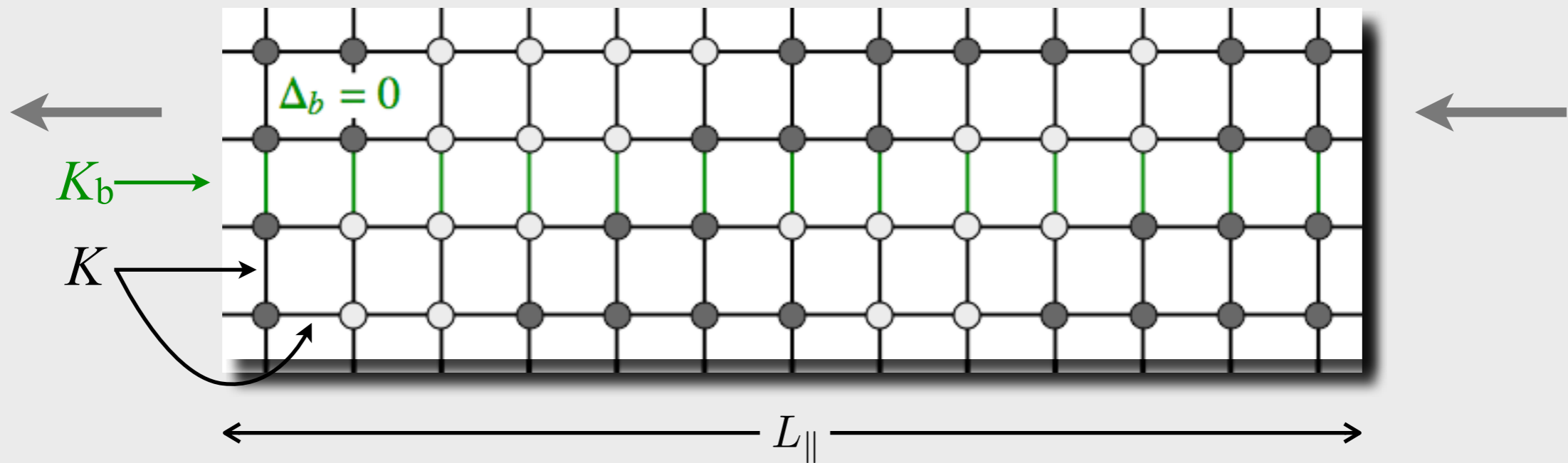
Eddy currents (Wirbelströme) + Joule heating in
also denoted “magnetic friction”

- eddy currents

no spin degrees of freedom!



Ising model with moving boundary conditions



- Time-dependent Hamiltonian

$$\beta = 1/k_B T, K = \beta J$$

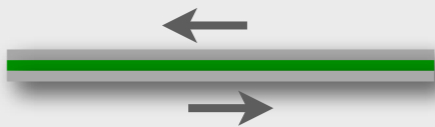
- $\Delta_b(t) = vt$

- $v = 1 \hat{=} 1 \text{ cm/s}$

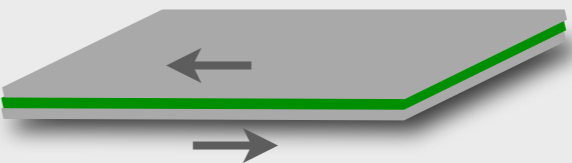
$$\beta \mathcal{H}(t) = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - K_b \sum_{\langle ij \rangle_b(t)} \sigma_i \sigma_j$$

Geometries

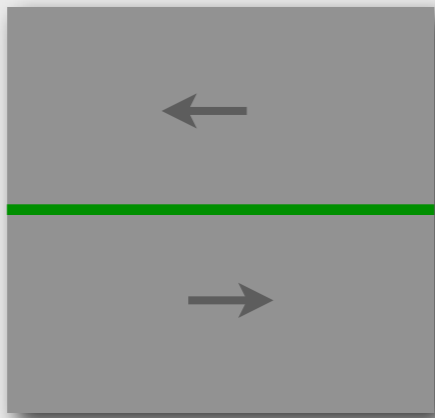
$1d$



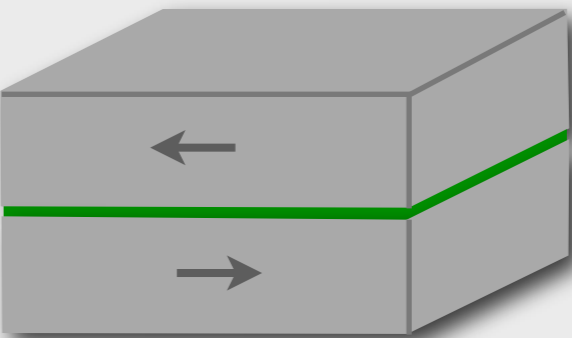
$2d$



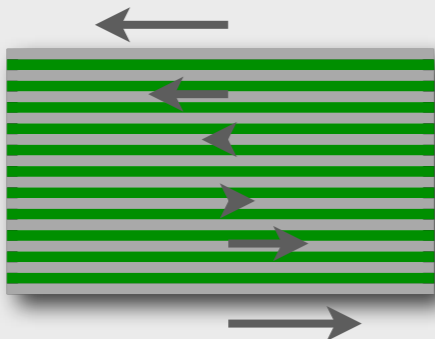
$2d_b$



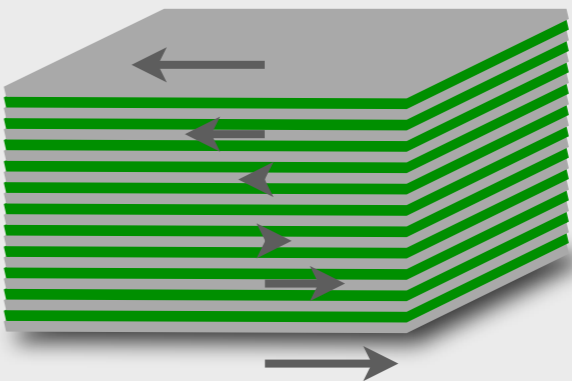
$3d_b$



$1+1d$



$2+1d$



Non-equilibrium quantities: Monte Carlo results

- Energy dissipation rate

$$P(v) = \frac{\langle \Delta E_b \rangle}{\Delta t}$$

- Friction force

$$F(v) = \frac{P(v)}{v}$$

- Shear stress τ in $3d_b$ case:

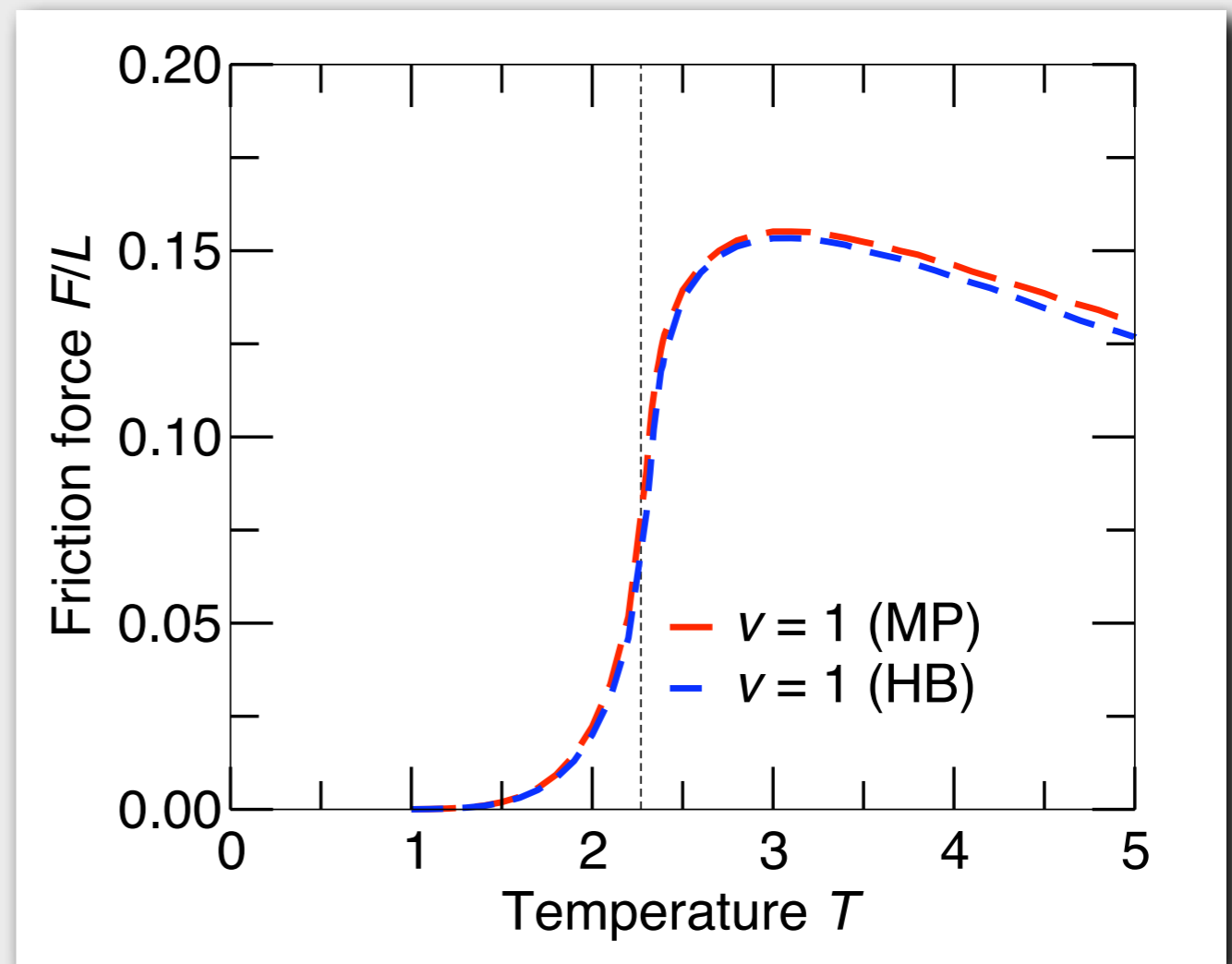
Scherspannung

$$\tau(v) = \frac{F(v)}{L^2} \approx 10 \text{ MPa}$$

- Exact solution for small v

$$F(v \rightarrow 0) = \frac{\langle E_b^{(f)} - E_b^{(i)} \rangle}{\Delta s} = -LJ_b \left(\langle \langle \begin{array}{ccc} \circ & \circ & \circ \\ \circ & \circ & \circ \end{array} \rangle_0 - \langle \langle \begin{array}{ccc} \circ & \circ & \circ \\ \circ & \circ & \circ \end{array} \rangle_0 \right)$$

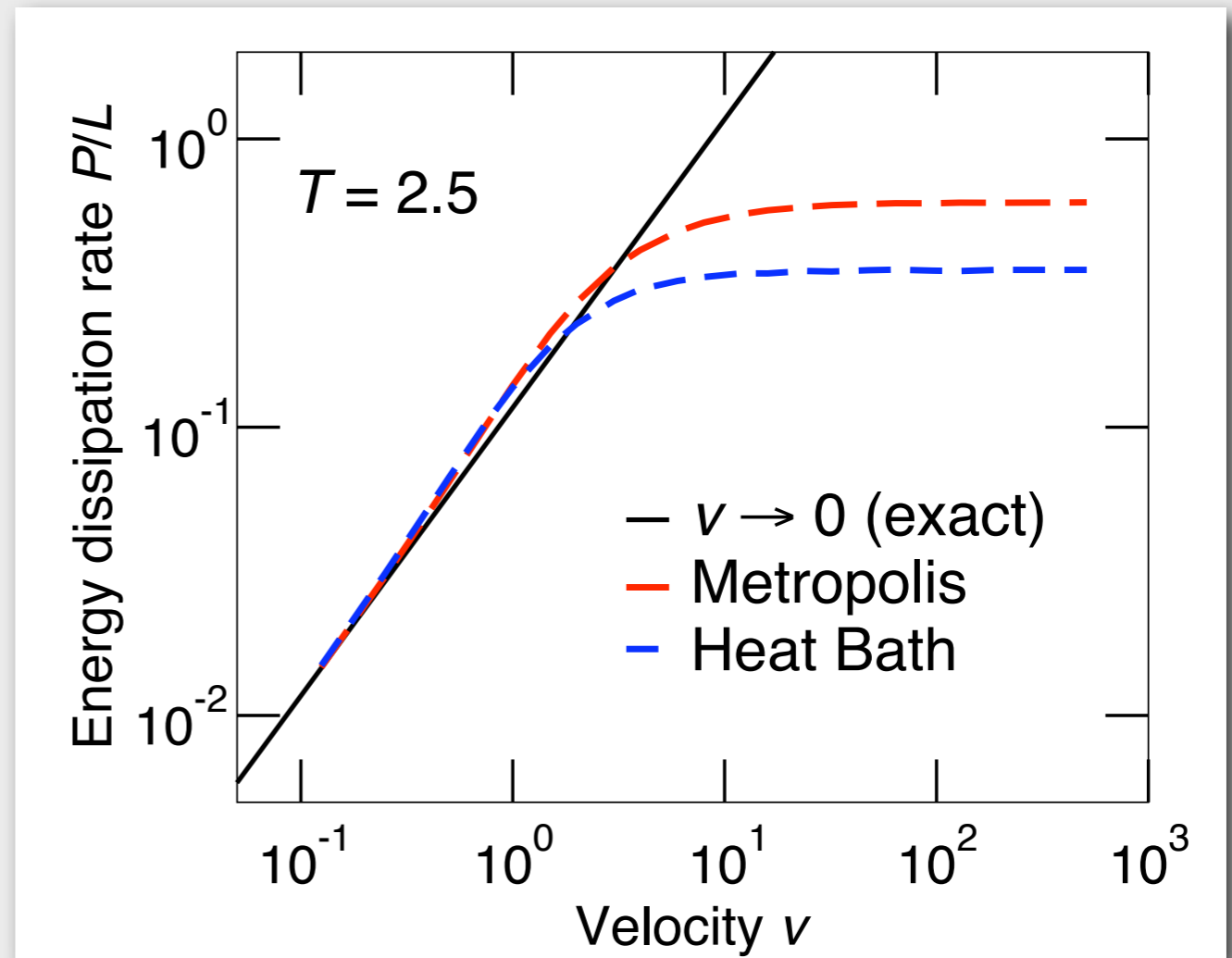
$$= -LJ_b \left(\langle \sigma_{0,0} \sigma_{1,1} \rangle_0 - \langle \sigma_{0,0} \sigma_{0,1} \rangle_0 \right)$$



D. Kadau, A.H. & D.E. Wolf, Phys. Rev. Lett. 101, 137205 (2008)

Influence of finite driving velocity

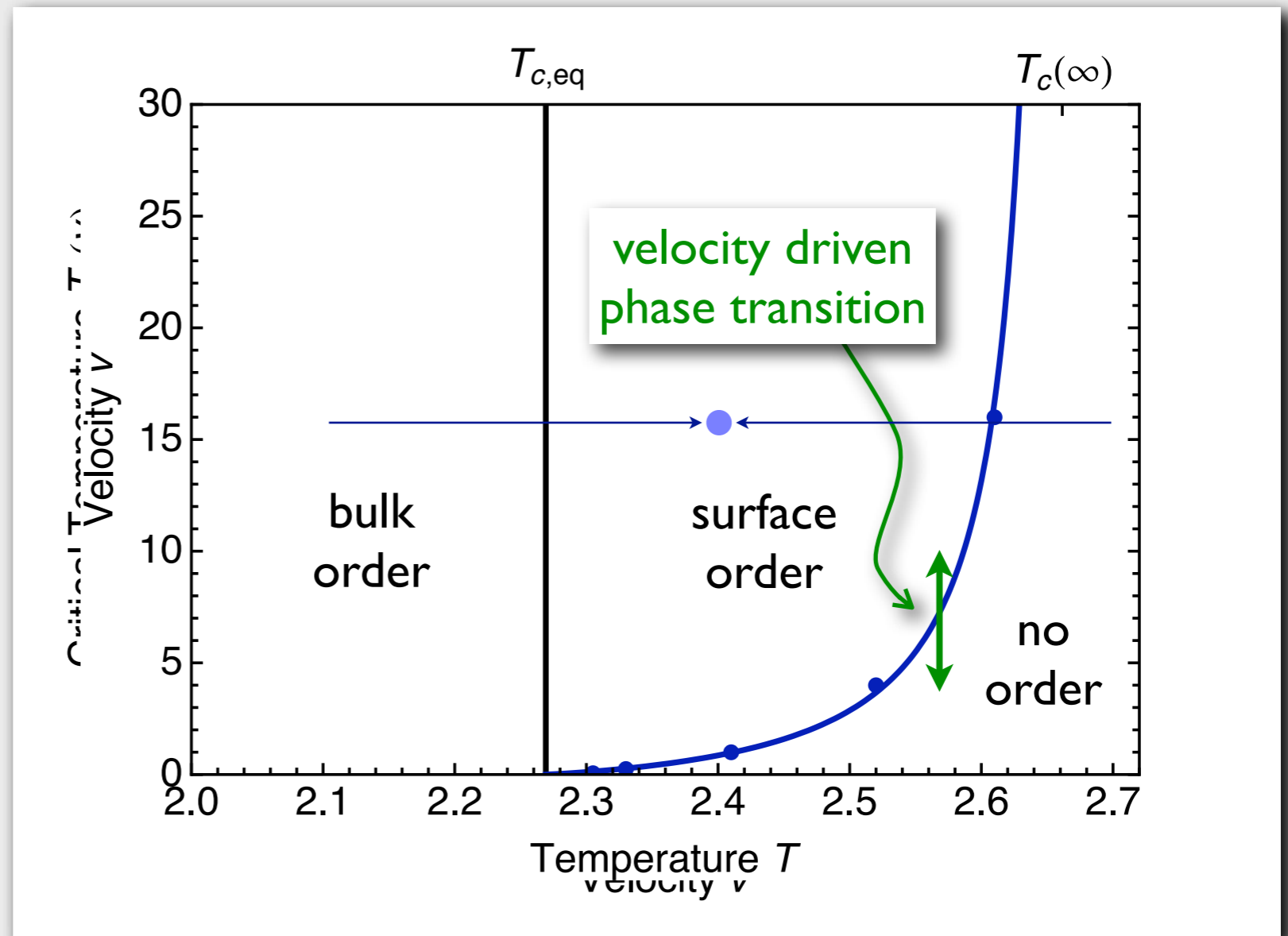
- Dissipation P saturates at high velocities $v \gg 1$
- $3d_b$ case:
$$P(v \gg 1) \approx 100 \text{ Wcm}^{-2}$$
- Quantities depend on Monte Carlo algorithm



D. Kadau, A.H. & D.E. Wolf, Phys. Rev. Lett. 101, 137205 (2008)

The phase diagram

- Critical temperature T_c depends on velocity v
- Phase diagram with 3 phases:
 - bulk order
 - surface order
 - no order
- Velocity driven phase transition



- Example: Quench to surface order state ($v = 16, T = 2.4 J$)

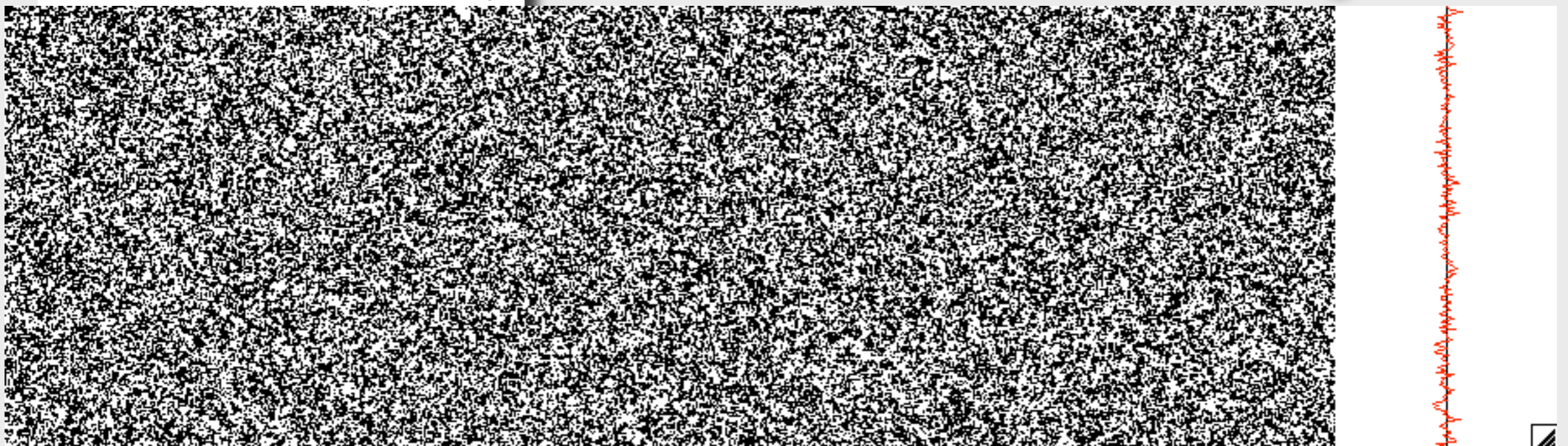
Monte Carlo simulations of surface order

768×256 spins, $\nu = 16$ spins/MCS, $T = 2.4 J$, $J_b = J$, 4 MCS/frame, 15 fps

field cooled (FM init)

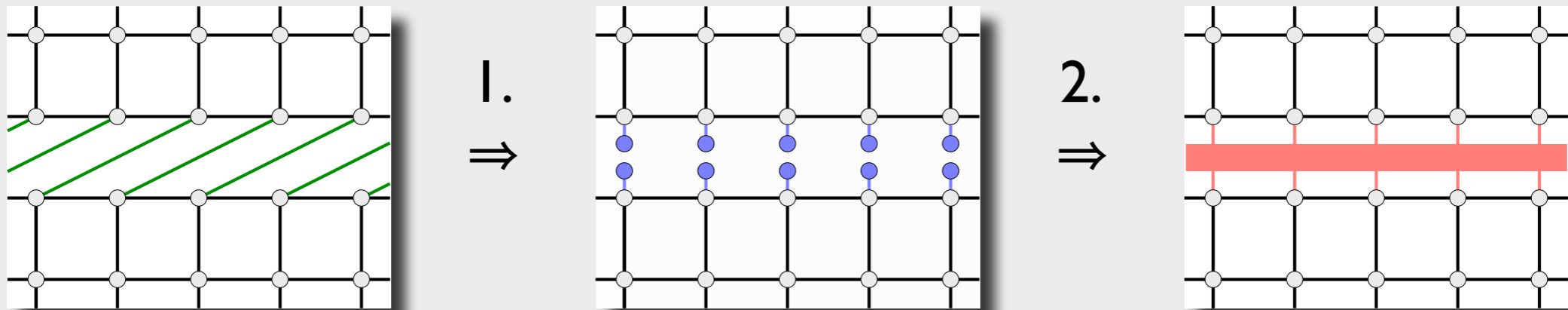


zero field cooled (PM init)



High Velocities: Exact Solution

High velocities: Exact solution in 3 steps



0. Start with driven system
1. Map boundary couplings K_b to fluctuating fields μ_i with average m_b
2. Replace fluctuating fields μ_i with static field $h_b(m_b)$
3. Take equilibrium boundary magnetization $m_{b,\text{eq}}(h_b)$ and solve self-consistency condition

$$m_{b,\text{eq}}(h_b(m_b)) = m_b$$

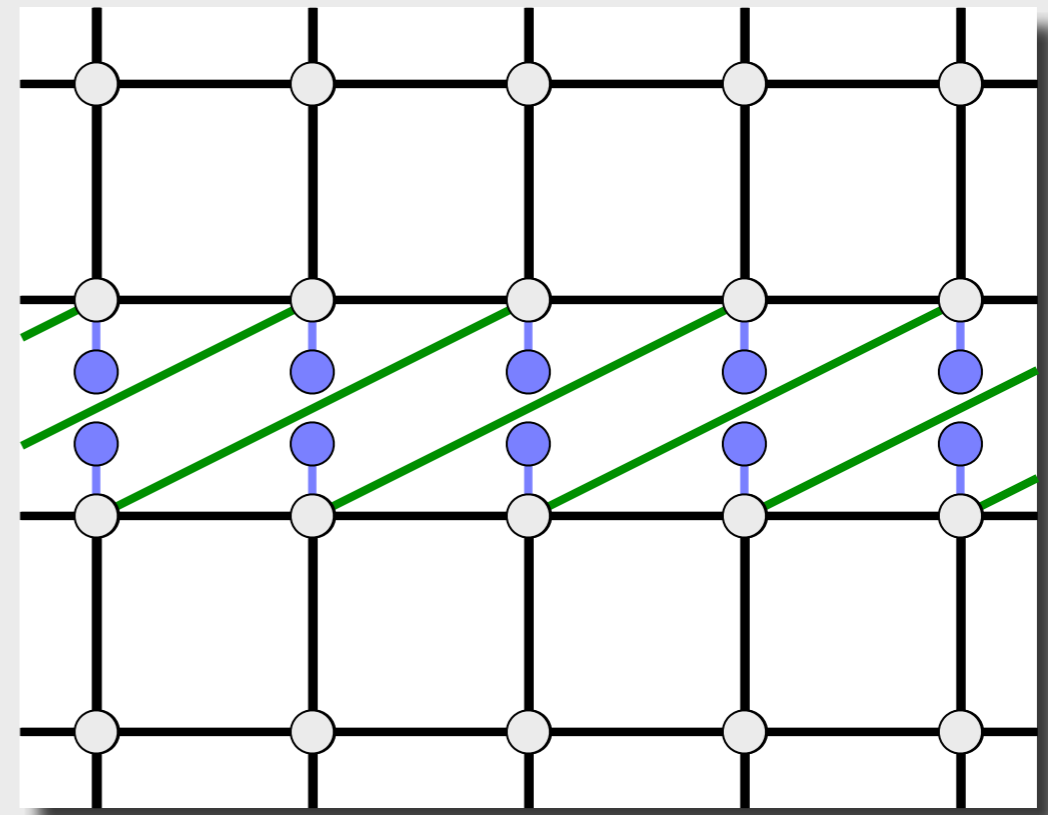
(I.) The limit of high velocities v

$$\beta\mathcal{H}(t) = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - K_b \sum_{\langle ij \rangle_b(t)} \sigma_{\tilde{j}} \sigma_j$$

$v \gg 1$: Uncorrelated boundaries

$$\beta\mathcal{H}(m_b) = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - K_b \sum_{i \in \mathcal{B}} \mu_i \sigma_i$$

Condition: $\langle \mu_i \rangle = \langle \sigma_j \rangle_b = m_b$

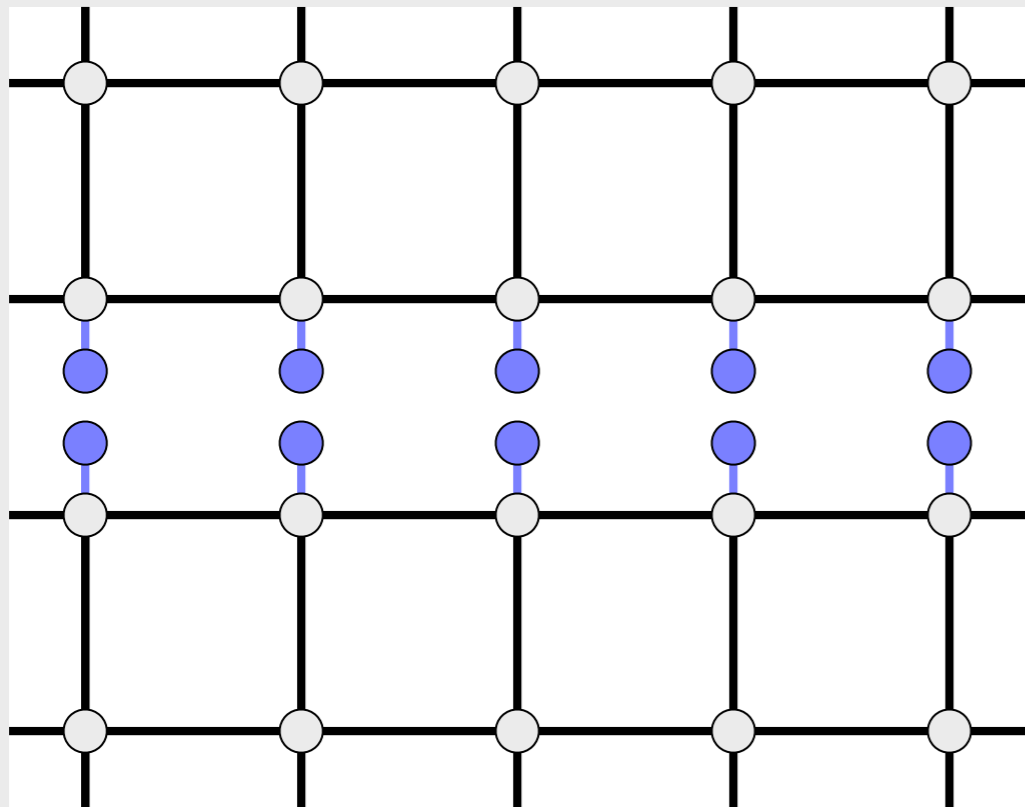


Boundary couplings are replaced by fluctuating fields μ_i with average m_b

(2.) Mapping to equilibrium model

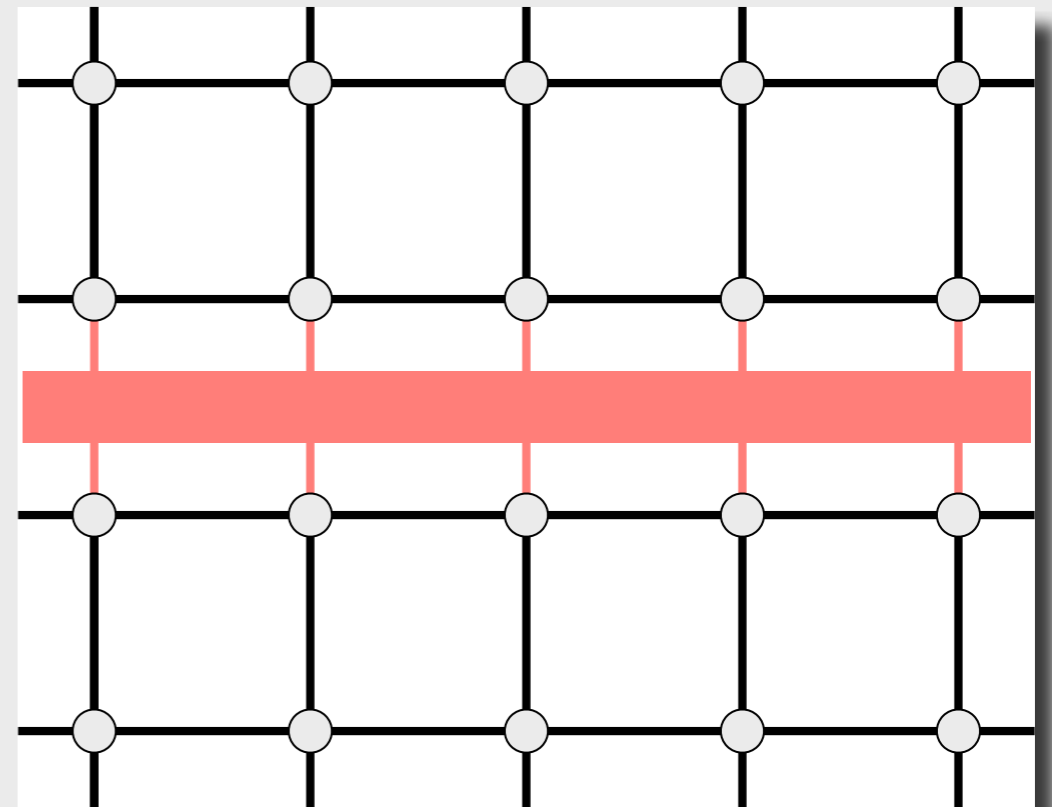
Fluctuating fields

$$\beta\mathcal{H}(m_b) = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - K_b \sum_{i \in \mathcal{B}} \mu_i \sigma_i$$



Static fields

$$\beta\mathcal{H}_{\text{eq}} = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - h_b \sum_{i \in \mathcal{B}} \sigma_i$$



(2.) Tracing out some degrees of freedom

Fluctuating fields

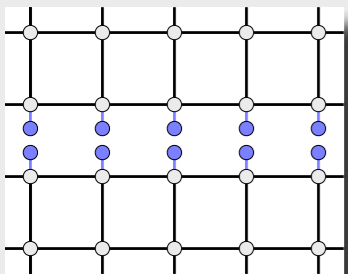
$$\beta\mathcal{H}(m_b) = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - K_b \sum_{i \in \mathcal{B}} \mu_i \sigma_i$$

$$\begin{aligned} \mathcal{Z} &= \text{Tr}_{\sigma \mu} e^{-\beta\mathcal{H}(m_b)} \\ &= \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_0} \text{Tr}_{\mu} \prod_{i \in \mathcal{B}} e^{K_b \mu_i \sigma_i} \\ &= \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_0} \prod_{i \in \mathcal{B}} \sum_{\mu = \pm 1} e^{K_b \mu \sigma_i} p(\mu) \\ &= (\cosh K_b)^{N_b} \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_0} \prod_{i \in \mathcal{B}} [1 + \sigma_i m_b \tanh K_b] \\ \langle \mu_i \rangle = m_b &\Rightarrow p(\mu) = (1 + \mu m_b)/2 \end{aligned}$$

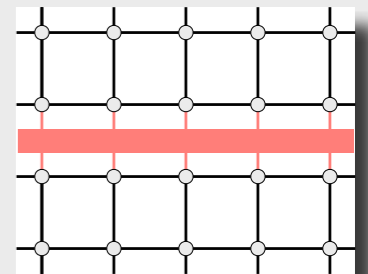
Static fields

$$\beta\mathcal{H}_{\text{eq}} = -K \sum_{\langle ij \rangle} \sigma_i \sigma_j - h_b \sum_{i \in \mathcal{B}} \sigma_i$$

$$\begin{aligned} \mathcal{Z}_{\text{eq}} &= \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_{\text{eq}}} \\ &= \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_0} \prod_{i \in \mathcal{B}} e^{h_b \sigma_i} \\ &= (\cosh h_b)^{N_b} \text{Tr}_{\sigma} e^{-\beta\mathcal{H}_0} \prod_{i \in \mathcal{B}} [1 + \sigma_i \tanh h_b] \\ &\left(\begin{array}{l} e^{h\sigma} = \cosh h\sigma + \sinh h\sigma \\ (\sigma = \pm 1) = \cosh h [1 + \sigma \tanh h] \end{array} \right) \end{aligned}$$



$$\tanh h_b \stackrel{!}{=} m_b \tanh K_b \Rightarrow \mathcal{Z} = \left(\frac{\cosh K_b}{\cosh h_b} \right)^{N_b} \mathcal{Z}_{\text{eq}}$$



(3.) The self-consistency equation

$$h_b = \tanh^{-1}(m_b \tanh K_b)$$

Equilibrium surface magnetization and zero field susceptibility

$$m_{b,\text{eq}}(K, h_b) = \frac{\partial \ln \mathcal{Z}_{\text{eq}}}{\partial h_b}$$

$$\chi_{b,\text{eq}}^{(0)}(K) = \left. \frac{\partial^2 \ln \mathcal{Z}_{\text{eq}}}{\partial h_b^2} \right|_{h_b=0}$$

$$m_{b,\text{eq}}(K, \text{arctanh}(m_b \tanh K_b)) \stackrel{!}{=} m_b$$

⇐ Self-consistency condition

Condition for critical point T_c
from expansion around $m_b = 0 \Rightarrow$

$$\chi_{b,\text{eq}}^{(0)}(K_c) \tanh K_{b,c} \stackrel{!}{=} 1$$

$$\tanh h_b = m_b \tanh K_b$$

(3.) The self-consistency equation

Equilib

m

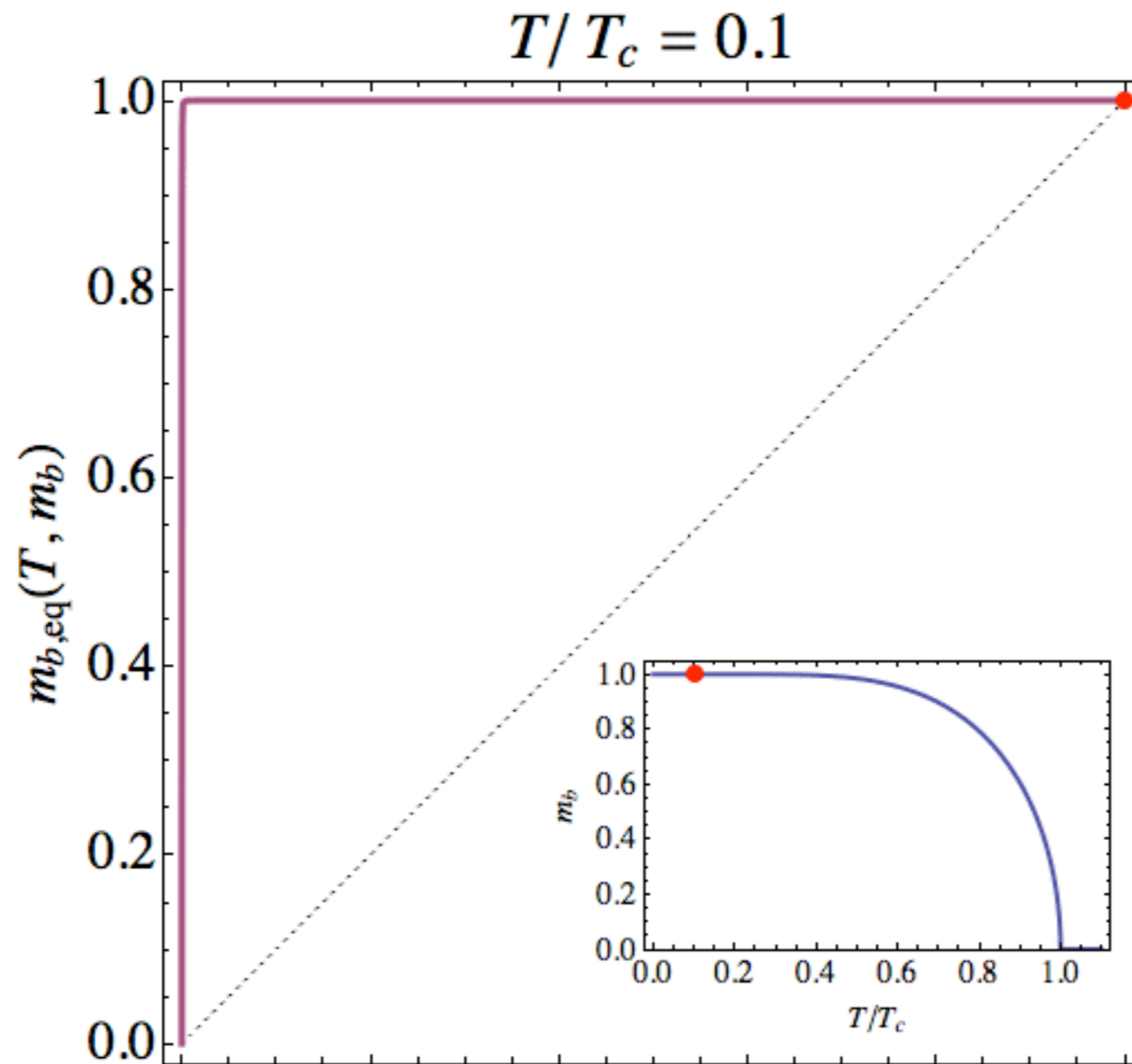
stability

$h_b = 0$

condition

$$m_{b,eq}(K, a)$$

Condition
from exper

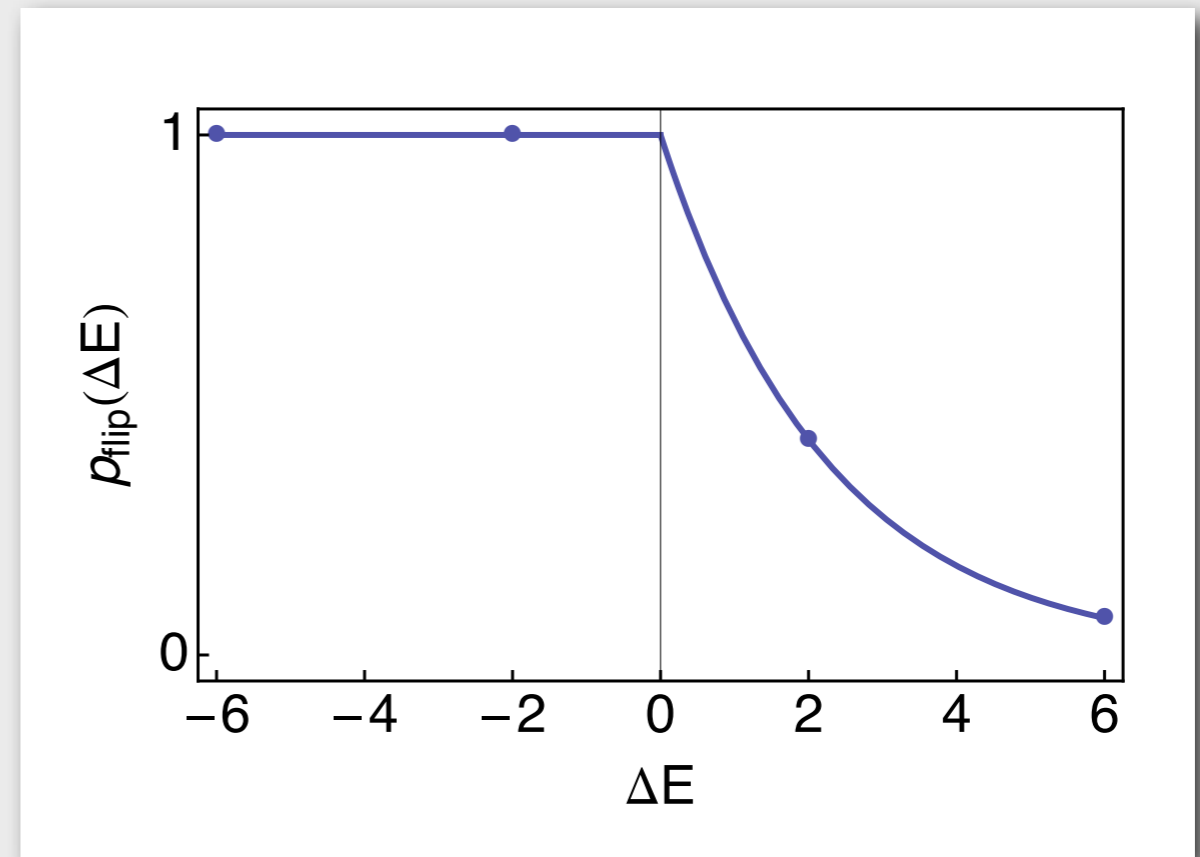


Mean-field universality class: $\alpha = 0, \beta = 1/2, \gamma = 1, \delta = 3$

1

An integrable Monte Carlo algorithm

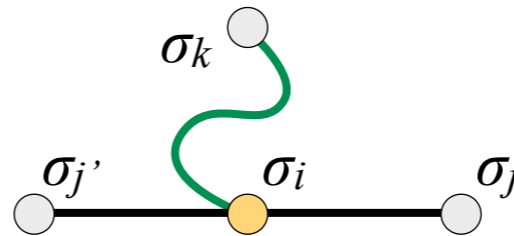
- Critical temperature T_c depends on MC algorithm
- Example:
1d case with $J_b = J = 1$
- Acceptance rate $A = \langle p_{\text{flip}} \rangle$



Metropolis	$p_{\text{flip}}^{\text{MP}}(\Delta E) = \min(1, e^{-\beta \Delta E})$	$T_c^{\text{MP}} = 1.910(2)$	$A_c^{\text{MP}} = 0.476(2)$
Heat-Bath	$p_{\text{flip}}^{\text{HB}}(\Delta E) = \frac{1}{1 + e^{\beta \Delta E}}$	$T_c^{\text{HB}} = 2.031(2)$	$A_c^{\text{HB}} = 0.366(2)$
Exact solution	??	$T_c = 2.2692\dots$	$A_c = 0.24264\dots$

An integrable Monte Carlo algorithm

- Consider MC update of boundary spin σ_i



$$\Delta E = \underbrace{2J\sigma_i \sum_{\langle j \rangle} \sigma_j}_{\Delta E_1} + \underbrace{2J_b \sigma_i \sigma_k}_{\Delta E_2}$$

- Usual MC algorithms introduce correlations over boundary: Influence on σ_k depends on σ_j

$$\begin{aligned} \sigma_i = -\sigma_j &\rightarrow \Delta E_1 = -4J \rightarrow p_{\text{flip}} = 1 \\ \sigma_i = +\sigma_j &\rightarrow \Delta E_1 = +4J \rightarrow p_{\text{flip}}(\sigma_k) \end{aligned}$$

- Solution: Use algorithm which
 - fulfills detailed balance
 - is multiplicative

$$\frac{p_{\text{flip}}(\Delta E)}{p_{\text{flip}}(-\Delta E)} = e^{-\beta \Delta E}$$

$$p_{\text{flip}}(\Delta E_1 + \Delta E_2) = p_{\text{flip}}(\Delta E_1) p_{\text{flip}}(\Delta E_2)$$

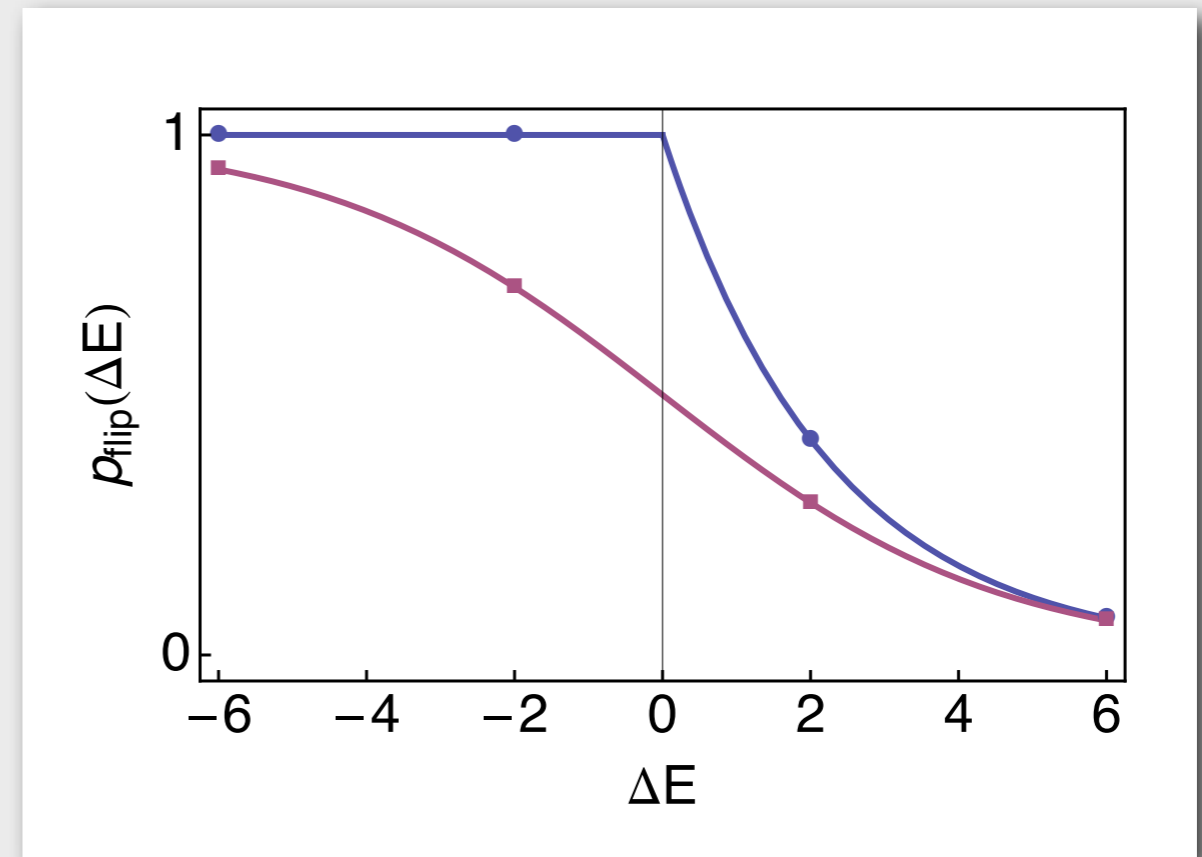
- Result:

$$p_{\text{flip}}^*(\Delta E) = e^{-\frac{\beta}{2}(\Delta E - \Delta E_{\text{min}})}$$

An integrable Monte Carlo algorithm

- Critical temperature T_c depends on MC algorithm
- Example:
1d case with $J_b = J = 1$

Acceptance rate $A = \langle p_{\text{flip}} \rangle$



Metropolis	$p_{\text{flip}}^{\text{MP}}(\Delta E) = \min(1, e^{-\beta \Delta E})$	$T_c^{\text{MP}} = 1.910(2)$	$A_c^{\text{MP}} = 0.476(2)$
Heat-Bath	$p_{\text{flip}}^{\text{HB}}(\Delta E) = \frac{1}{1 + e^{\beta \Delta E}}$	$T_c^{\text{HB}} = 2.031(2)$	$A_c^{\text{HB}} = 0.366(2)$
Multiplicative	$p_{\text{flip}}^*(\Delta E) = e^{-\frac{\beta}{2}(\Delta E - \Delta E_{\text{min}})}$	$T_c^* = 2.269(1)$	$A_c^* = 0.242(2)$
Exact solution		$T_c = 2.2692\dots$	$A_c = 0.24264\dots$

Application to 1d model

- Solution of equilibrium model

$$m_{\text{eq}}(K, h) = \frac{\sinh h}{\sqrt{e^{-4K} + \sinh^2 h}}$$

$$\chi_{\text{eq}}^{(0)}(K) = e^{2K}$$

- Critical point at finite T :

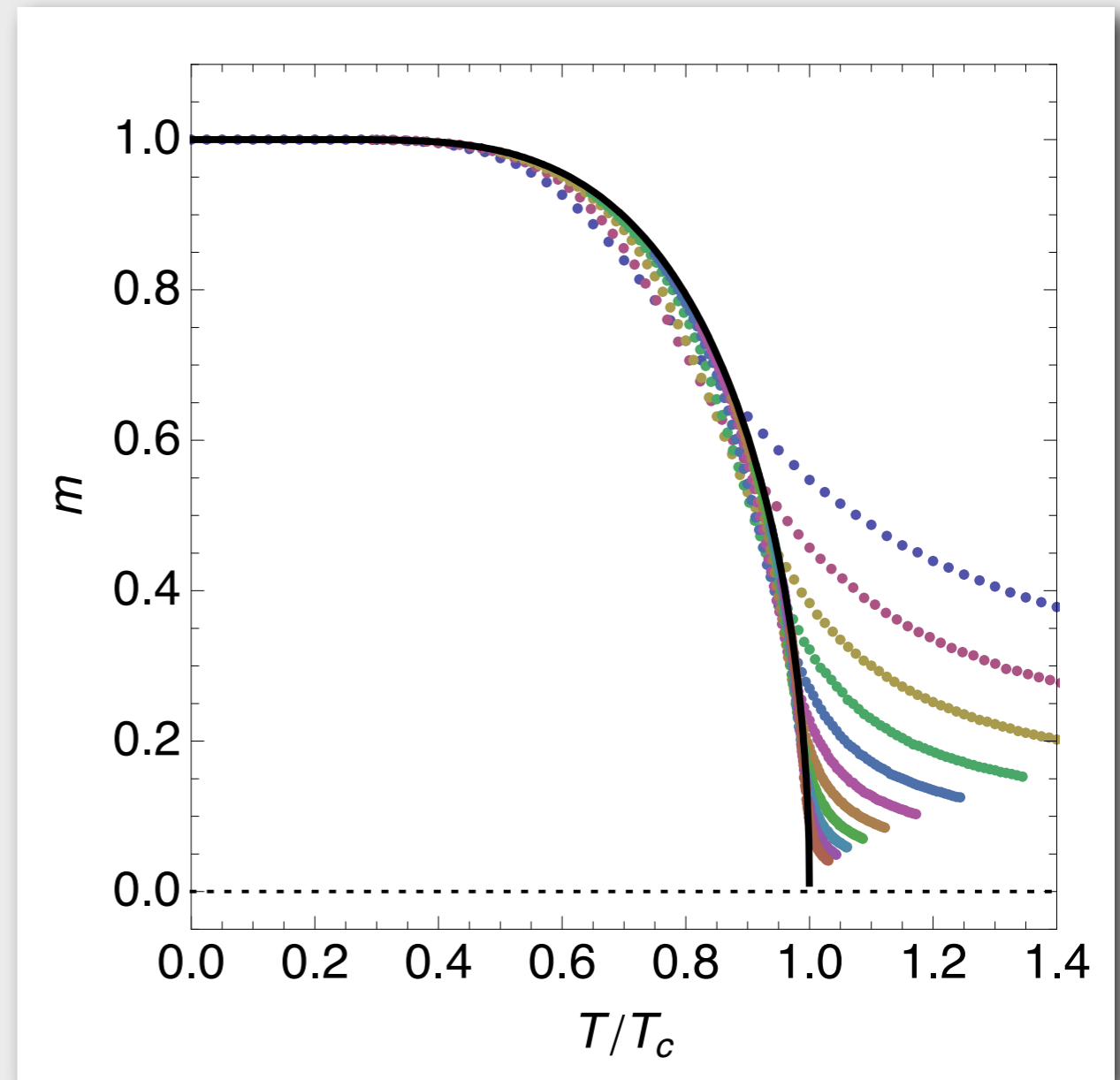
$$\chi_{\text{eq}}^{(0)}(K_c) \tanh K_{b,c} \stackrel{!}{=} 1$$

$$T_c = 2 / \log(\sqrt{2} + 1) = 2.26918\dots$$

- Order parameter m :

$$m(K, K_b) = \sqrt{\frac{\cosh 2K_b - \coth 2K}{\cosh 2K_b - 1}}$$

- **Note:** Identical to surface magnetization of $2d$ Ising model



Other quantities in 1d: The transfer matrix

- TM of equilibrium 1d Ising model: $\mathbf{T}_{\text{eq}} = \begin{pmatrix} e^{K+h} & e^{-K} \\ e^{-K} & e^{K-h} \end{pmatrix}$ $\mathcal{Z}_{\text{eq}} = \text{Tr} \mathbf{T}_{\text{eq}}^{L_{\parallel}}$

- TM of driven system:
($\sin \psi = m \tanh K_b$)

$$\mathbf{T} = \frac{\cosh K_b}{\cosh h} \mathbf{T}_{\text{eq}}^* = \cosh K_b \begin{pmatrix} e^K (1 + \sin \psi) & e^{-K} \cos \psi \\ e^{-K} \cos \psi & e^K (1 - \sin \psi) \end{pmatrix}$$

- Eigensystem: $\mathbf{T}|t_i\rangle = \lambda_i|t_i\rangle \rightarrow \lambda_{0,1} = \begin{cases} e^{K \pm K_b} & T \leq T_c \\ \cosh K_b (e^K \pm e^{-K}) & T \geq T_c \end{cases}, |t_i\rangle = \dots$

- Physical quantities: $[\hat{\mathbf{T}} = \mathbf{T}/\lambda_0, \mathbf{M} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}]$

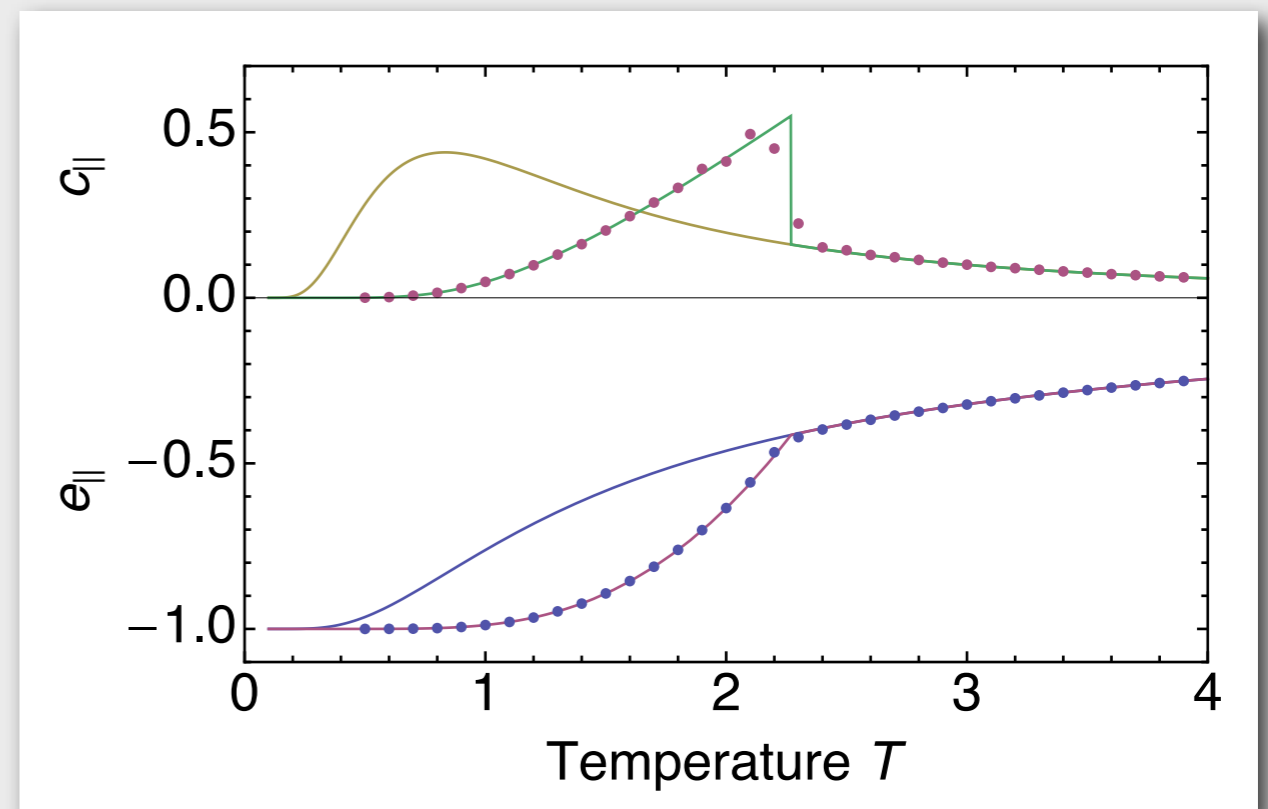
$$m = \langle \sigma_j \rangle = \langle t_0 | \mathbf{M} | t_0 \rangle$$

$$e_{\parallel} = -J \langle \sigma_j \sigma_{j+1} \rangle = -J \langle t_0 | \mathbf{M} \hat{\mathbf{T}} \mathbf{M} | t_0 \rangle$$

...

- **Note:** “free energy” of driven system is constant in ordered phase (?)

$$f_{<} = -\beta^{-1} \log \lambda_0 = -(J + J_b)$$



Dynamical quantities in 1d

- Define configuration probability $\langle \zeta_l \zeta_r \rangle \langle \zeta_\mu \rangle$, $\zeta = \uparrow, \downarrow$
- Then, with $\mathbf{P}_\uparrow = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $\mathbf{P}_\downarrow = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, e. g.,

$$\langle \uparrow \uparrow \downarrow \rangle \langle \downarrow \rangle = \langle t_0 | \mathbf{P}_\uparrow \hat{\mathbf{T}} \mathbf{P}_\uparrow \hat{\mathbf{T}} \mathbf{P}_\downarrow | t_0 \rangle \langle t_0 | \mathbf{P}_\downarrow | t_0 \rangle$$

- Monte Carlo acceptance rate:

$$A = \sum_{\zeta_l, \zeta, \zeta_r, \zeta_\mu} p_{\text{flip}}(\Delta E) \langle \zeta_l \zeta_r \rangle \langle \zeta_\mu \rangle = \begin{cases} \frac{\cosh(K + K_b) - \sinh(K - K_b)}{4e^{2(K+K_b)} \sinh K \cosh^2 K \sinh K_b} & T \leq T_c \\ e^{-K_b} \cosh K_b (1 - \tanh K)^2 & T \geq T_c \end{cases}$$

- Energy dissipation rate:

$$\frac{P}{A} = -J_b \sum_{\zeta=\uparrow, \downarrow} \frac{e^{-2K_b} \langle \zeta \rangle - \langle \bar{\zeta} \rangle}{e^{-2K_b} \langle \zeta \rangle + \langle \bar{\zeta} \rangle} = \begin{cases} \frac{2J_b e^{-4K}}{\tanh K_b} & T \leq T_c \\ 2J_b \tanh K_b & T \geq T_c \end{cases}$$

Dynamical properties

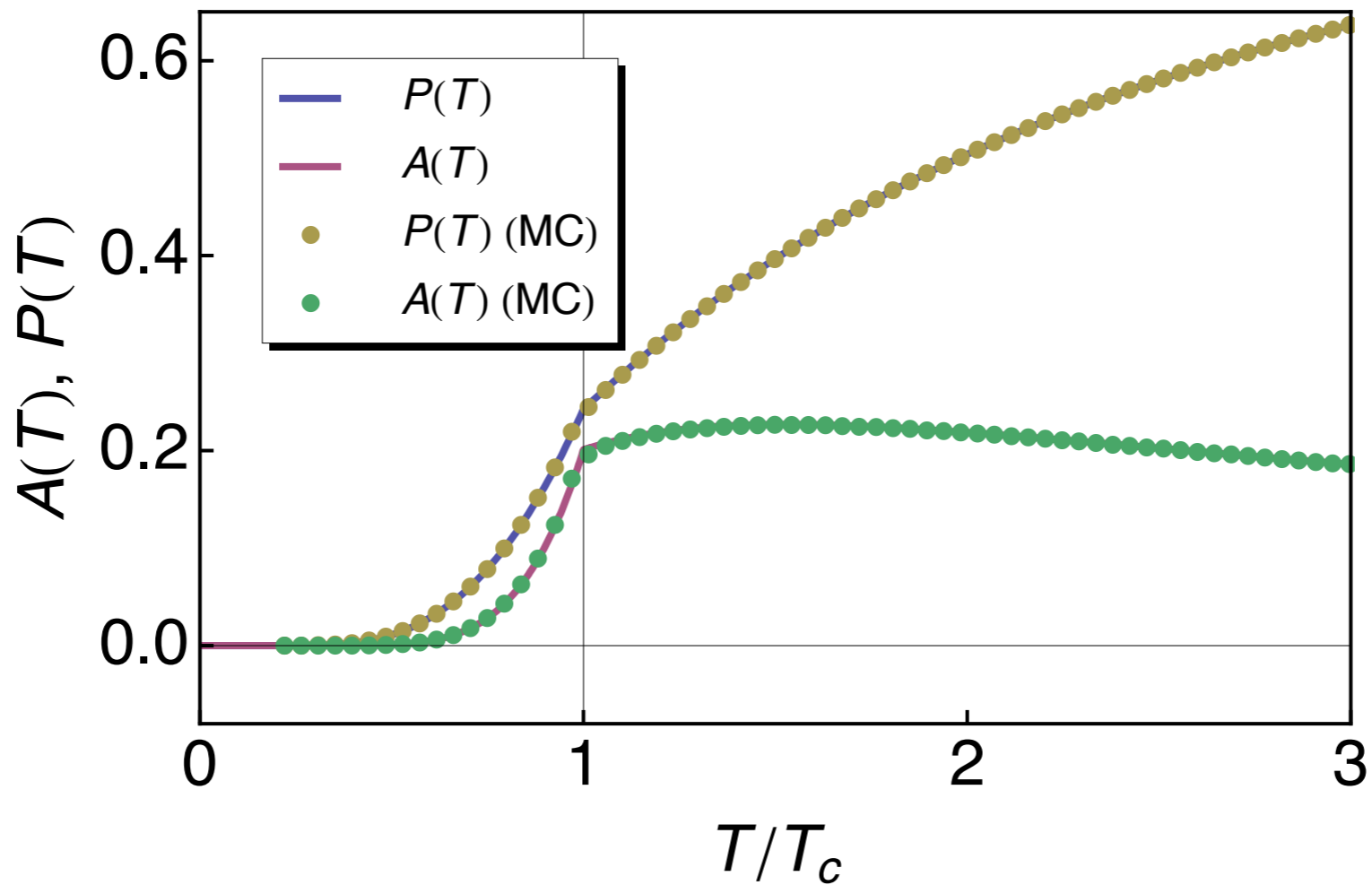
- Define configuration probability: $\langle \zeta \rangle = \langle \zeta \rangle / \langle \zeta \rangle$

- Ther...

- Acce...

$$A = \sum_{\zeta_l, \zeta, \zeta_r}$$

- Ener...



$$T \leq T_c$$

$$T \geq T_c$$

$$\frac{P}{A} = -J_b \sum_{\zeta=\uparrow,\downarrow} \frac{e^{-2K_b} \langle \zeta \rangle - \langle \bar{\zeta} \rangle}{e^{-2K_b} \langle \zeta \rangle + \langle \bar{\zeta} \rangle} = \begin{cases} \frac{2J_b e^{-4K}}{\tanh K_b} & T \leq T_c \\ 2J_b \tanh K_b & T \geq T_c \end{cases}$$

Application to $2d$ model

- Surface magnetization of $2d$ Ising model [1]

$$m_{b,\text{eq}}(z, y_b) = y_b + \frac{1 - y_b^2}{2\pi} y_b z \int_{-\pi}^{\pi} \frac{4(1 + \cos \theta)}{4y_b^2 z(1 + \cos \theta) + (1 + z^2)(1 - 2z \cos \theta - z^2) + r(\theta)} d\theta$$

$$z = \tanh K, \quad y_b = \tanh h_b, \quad r(\theta) = \prod_{\epsilon=\pm 1} \sqrt{(1 - \epsilon z)^2 - 2z(1 - z^2) \cos \theta + z^2(1 + \epsilon z)^2}$$

- Surface susceptibility

$$\chi_{b,\text{eq}}^{(0)}(z) = \left(\frac{1}{z^2} - 1 \right) \left[(1 + 2w - 8w^2) \frac{\mathbf{K}(16w^2)}{4\pi w} - \frac{\mathbf{E}(16w^2)}{4\pi w} - \frac{1}{4} \right], \quad w = \frac{z(1 - z^2)}{(1 + z^2)^2}$$

- Critical point ($J = J_b = 1$)

$$\chi_{b,\text{eq}}^{(0)}(K_c) \tanh K_{b,c} \stackrel{!}{=} 1 \quad \Rightarrow \quad T_c = 2.6614725655752\dots$$

- Boundary magnetization

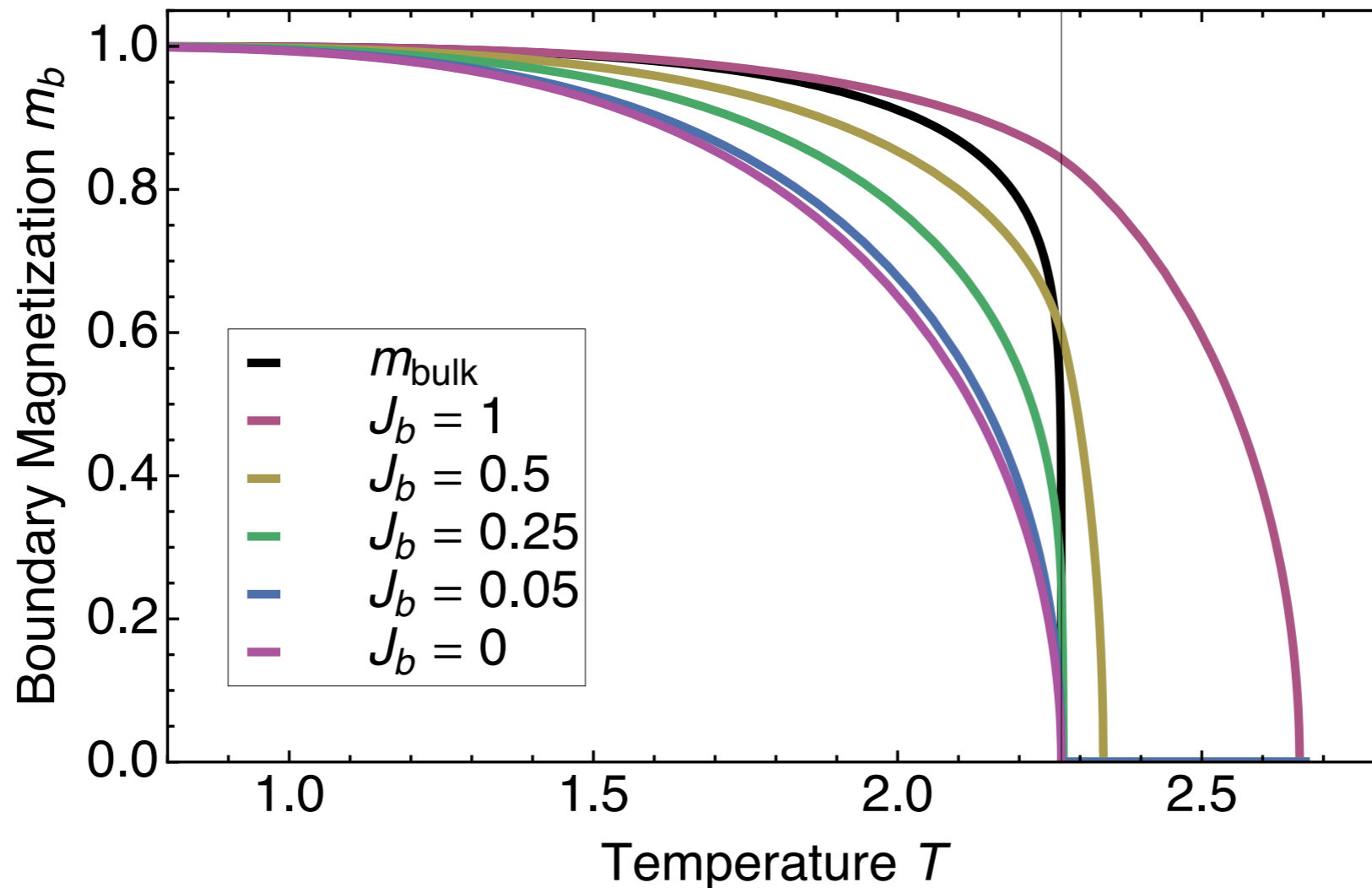
$$m_{b,\text{eq}}(z, m_b z_b) \stackrel{!}{=} m_b \rightarrow m_b(z, z_b) = \dots$$

- Bulk magnetization

$$m_{\text{bulk}} = (1 - \sinh^{-4} 2K)^{1/8}$$

[1] B. M. McCoy & T.T.Wu, The Two-Dimensional Ising Model, Harvard University Press (1973)

Application to $2d$ model



• Sur

$$m_{b,eq}$$

$$z = t$$

• Sur

$$\chi_{b,e}^{(0)}$$

• Cri

$$\overline{(\theta)} d\theta$$

$$\overline{(\epsilon z)^2}$$

$$\frac{z^2}{(z^2)^2}$$

• Boundary magnetization

$$m_{b,eq}(z, m_b z_b) \stackrel{!}{=} m_b \rightarrow m_b(z, z_b) = \dots$$

• Bulk magnetization

$$m_{bulk} = (1 - \sinh^{-4} 2K)^{1/8}$$

[1] B. M. McCoy & T.T.Wu, The Two-Dimensional Ising Model, Harvard University Press (1973)

Results for other geometries (sc)

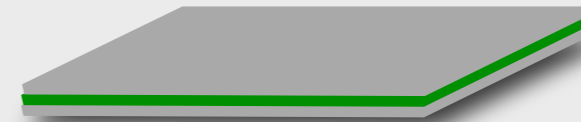
$1d$



$$\chi^{(1d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 2 / \log(\sqrt{2} + 1) = 2.26918\dots$$

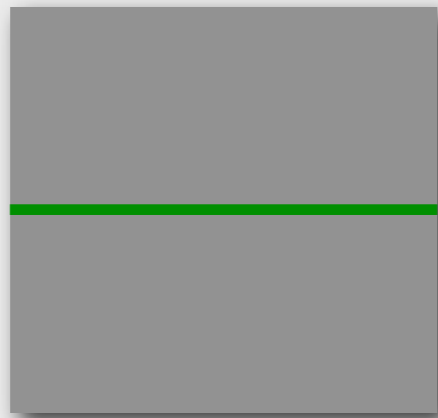
$2d$



$$\chi^{(2d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 4.0587824231379800009877750406806(2)$$

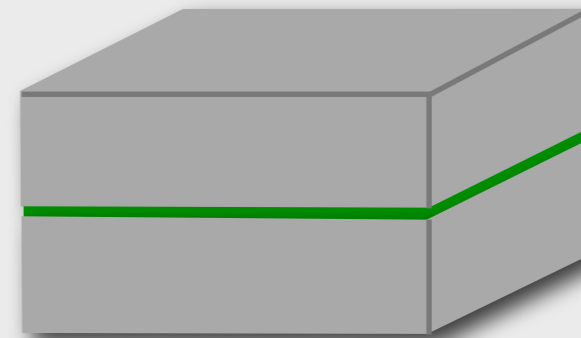
$2d_b$



$$\chi_b^{(2d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 2.6614725655752\dots$$

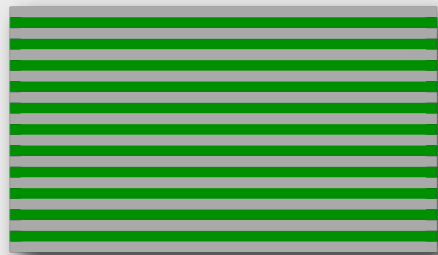
$3d_b$



$$\chi_b^{(3d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 8.2(2)$$

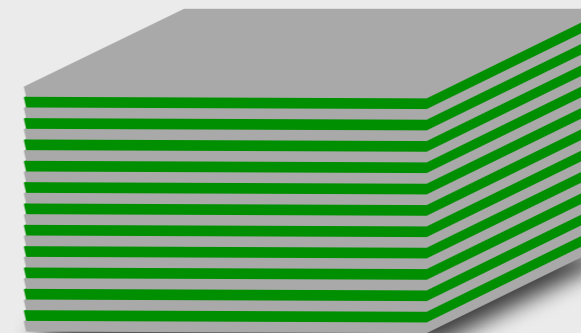
$1+1d$



$$2\chi^{(1d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 1 / \log\left(\frac{1}{2}\sqrt{3 + \sqrt{17}}\right) = 3.46591\dots$$

$2+1d$



$$2\chi^{(2d)}(K_c) \tanh K_{b,c} = 1$$

$$T_c = 5.26475041451474355059801720342467639210936009(3)$$

Conclusions & Outlook

- New contribution to friction from spin correlations
- Driven model shows non–equilibrium phase transition
- Exactly solvable for high velocities ($v \rightarrow \infty$) in many geometries
- Phase transition in mean–field class for $d > 1$ and $v > 0$

- Cross–over from Ising to mean–field class
- Strong anisotropic phase transition in $d \geq 2$?
- Experimental realization possible?

A.H., Phys. Rev. E (submitted), arXiv:0909.0533