Ising model on trees: \((k_0)\) – non translation-invariant Gibbs measures

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Abstract. For the Ising model on the Cayley tree of order \(k\), we construct new sets of non translation-invariant Gibbs measures.

1. Introduction
One of the main problems for the Ising model is to describe all limiting Gibbs measures corresponding to this model. It is well known that for the Ising model, such measures form a nonempty, convex, and compact subset in the set of all probability measures. The problem of completely describing the element of this set is far from being completely solved. Some translation-invariant (see, e.g., [1], [8], [14]), periodic [3], [9], and continuum sets of non-periodic [8], [10] Gibbs measures for the Ising model on a Cayley tree have already been described.

In [6], [11]- [13] the notion of weakly periodic Gibbs measure is introduced. This notion generalizes the notion of periodic Gibbs measure.

To extend the set of periodic Gibbs measures corresponding to the Ising model, the notion of periodic measures was generalized to that of weakly periodic Gibbs measures in [6], [11]- [13], where under some conditions on parameters of the model (on the Cayley tree of order \(\geq 6\)), the existence of such new measures was proved.

In [10], authors constructed continuum sets of non-periodic Gibbs measures for the Ising model on a Cayley tree.

In this paper we construct new sets of non periodic Gibbs measures for the Ising model on the Cayley tree of order \(k\), which we called \((k_0)\) – translation-invariant, \((k_0)\) – periodic and \((k_0)\) – non translation-invariant respectively.

This paper is organized as follows. In Section 2 we give necessary definitions and formulate the problem. Next in section 3, new sets Gibbs measures are constructed on the Cayley tree order \(k\).

2. Definitions and the main problem.
Let \(\tau^k = (V, L), k \geq 1\), be the Cayley tree of order \(k\), i.e. an infinite graph such that every vertex of which is incident to exactly \(k + 1\) edges. Here \(V\) is the set of all vertices, \(L\) is the set of all edges of the tree \(\tau^k\). It is known that \(\tau^k\) can be represented as a group \(G_k\), which is the free product of \(k + 1\) cyclic groups of the second order [4], [8].
For an arbitrary point $x^0 \in V$ we set $W_n = \{x \in V | d(x^0, x) = n\}$, $V_n = \bigcup_{m=0}^{n} W_m$, $L_n = \{<x, y> \in L | x, y \in V_n\}$, where $d(x, y)$ is the distance between the vertices $x$ and $y$ in the Cayley tree, i.e. the number of edges in the shortest path joining the vertices $x$ and $y$.

Let $\Phi = \{-1, 1\}$ and let $\sigma \in \Omega = \Phi^V$ be a configuration, i.e. $\sigma = \{\sigma(x) \in \Phi : x \in V\}$. Let $A \subset V$. We let $\Omega_A$ denote the space of configurations defined on the set $A$ and taking values in $\Phi$.

We consider the Hamiltonian of the Ising model:

$$H(\sigma) = -J \sum_{<x, y> \in L} \sigma(x)\sigma(y),$$

where $J \in \mathbb{R}$, $\sigma(x) \in \Phi$ and $<x, y>$ are nearest neighbors.

Let $h_x \in R, x \in V$. For every $n$, we then define a measure $\mu_n$ on $\Omega_{V_n}$ by

$$\mu_n(\sigma_n) = Z_n^{-1} \exp\{-\beta H(\sigma_n) + \sum_{x \in W_n} h_x \sigma(x)\},$$

where $\beta = \frac{1}{T}$ ($T$ is temperature, $T > 0$), $\sigma_n = \{\sigma(x), x \in V_n\} \in \Omega_{V_n}$, $Z_n^{-1}$ is the normalizing factor, and

$$H(\sigma_n) = -J \sum_{<x, y> \in L_n} \sigma(x)\sigma(y).$$

The compatibility condition for the measures $\mu_n(\sigma_n)$, $n \geq 1$, is

$$\sum_{\sigma^{(n)}} \mu_n(\sigma_{n-1}, \sigma^{(n)}) = \mu_{n-1}(\sigma_{n-1}),$$

where $\sigma^{(n)} = \{\sigma(x), x \in W_n\}$.

Let $\mu_n, n \geq 1$ be a sequence of measures on the sets $\Omega_{V_n}$ that satisfy compatibility condition (2.3). By the Kolmogorov theorem, we then have a unique limit measure $\mu$ on $\Omega_V = \Omega$ (called the limit Gibbs measure) such that

$$\mu(\sigma_n) = \mu_n(\sigma_n)$$

for every $n = 1, 2, \ldots$. It is known that measures (2.2) satisfies the condition (2.3) if and only if the set $h = \{h_x, x \in G_k\}$ satisfies the condition

$$h_x = \sum_{y \in S(x)} f(h_y, \theta),$$

where

$$S(x) = \{y \in W_{n+1} : d(x, y) = 1\},$$

is the set of direct successors (children) of the point $x \in V$, $f(x, \theta) = \arctan(\theta \tanh(x))$, $\theta = \tanh(J\beta), \beta = \frac{1}{T}$ (see. [1], [8], [14]).

Namely, for any boundary condition satisfying the functional equation (2.4) there exists a unique Gibbs measure.

A boundary condition that satisfies (2.4) is called compatible.

**Definition 2.1.** A set $h = \{h_x, x \in G_k\}$ of quantities is called $\widehat{G}_k$-periodic if $h_{xy} = h_x$, for all $x \in G_k$ and $y \in \widehat{G}_k$, where $\widehat{G}_k$ is a subgroup of $G_k$.

**Definition 2.2.** A Gibbs measure $\mu$ is said to be $\widehat{G}_k$-periodic if it corresponds to the $\widehat{G}_k$-periodic $h$. We call a $G_k$-periodic measure a translation-invariant measure.
3. $(k_0)$—non translation-invariant Gibbs measures

3.1. $(k_0)$—translation-invariant Gibbs measures

We will consider ferromagnetic model of Ising (i.e. $J > 0$).

For translation-invariant set of quantities $h$ equation (2.4) has the following form:

$$h = kf(h, \theta), 0 < \theta < 1.$$   \hspace{1cm} (3.1)

The equation (3.1) has a unique solution $h = 0$, if $0 < \theta \leq \theta_c = \frac{1}{2}$, and three solutions denoted by $h = 0, \pm h_+^{(k_0)}, h_-^{(k_0)} > 0$, if $\theta_c < \theta < 1$ (see Theorem 2.2 [8]).

On the Cayley tree of order $k$, with $\pm h_+^{(k_0)}$ we construct a new solution of functional equation (2.4).

Let $k \geq 2, k_0 \geq 2$ such, that $(k - k_0)$ is even a positive number. For $x \in V$, by $S_{k_0}(x)$ we denote an arbitrary set of $k_0$ vertices of the set $S(x)$, and remaining $k - k_0$ vertices is denoted by $S_{k-k_0}(x)$.

We define the set of quantities $h = \{h_x, x \in V\}$ (where $h_x \in -h_+^{(k_0)}, h_+^{(k_0)}$) as follows (see Figure 1):

(a1) If on the vertex of the $x$, we have $h_x = +h_+^{(k_0)}$, then at each vertex from $S_{k_0}(x)$ we put the value $+h_+^{(k_0)}$, and on each vertex of $S_{k-k_0}(x)$ we put one of the values of $+h_+^{(k_0)}$ and $-h_+^{(k_0)}$, so that its satisfy the following equality

$$\sum_{y \in S_{k-k_0}(x)} f(h_y, \theta) = 0.$$ \hspace{1cm} (3.2)

(a2) If on the vertex of the $x$, we have $h_x = -h_+^{(k_0)}$, then at each vertex from $S_{k_0}(x)$ we put the value $-h_+^{(k_0)}$, and on each vertex of $S_{k-k_0}(x)$ we put one of the values of $+h_+^{(k_0)}$ and $-h_+^{(k_0)}$, so that its satisfy the equation (3.2).

**Remark 3.1.** We can put to vertex $S_{k-k_0}(x)$ the values of $+h_+^{(k_0)}$ and $-h_+^{(k_0)}$ such that satisfy the equation (3.2). Because $|S_{k-k_0}(x)|$ is even and $f(-h, \theta) = -f(h, \theta)$ (see [1], [8]).

The set of quantities $h$ defined according to the rules (a1), (a2) is called $(k_0)$—translation-invariant.

Figure 1. Case $k = 4, k_0 = 2$, and $h = h_+^{(k_0)}$. 
Theorem 3.3. Let $k \geq 2, k_0 \geq 2$ such, that $(k - k_0)$ is even a positive number, and $T < T_{c,k_0}$. Then, for the ferromagnetic Ising model on a Cayley tree of order $k$, there are exactly two $(k_0)-$translation-invariant Gibbs measures, were $T_{c,k_0} = \frac{1}{\arctg(\frac{1}{k_0})}$. 

3.2. $(k_0)-$ periodic Gibbs measures

In this subsection we will consider antiferromagnetic model of Ising (i.e. $J < 0$).

Let $G^{(2)}_k = \{ x \in G_k : \text{the length of word } x \text{ is even} \}$.

On Cayley tree of order $k_0$ any $G^{(2)}_k$- periodic a set of quantities $h$ has the form

$$h_x = \begin{cases} u & \text{if } x \in G^{(2)}_k \\ v & \text{if } x \in G_k \setminus G^{(2)}_k \end{cases},$$

where the pair $(u,v)$ satisfies the following system of equations

$$\begin{cases} u = k_0 f(v, \theta) \\ v = k_0 f(u, \theta), \end{cases} \tag{3.3}$$

In the antiferromagnetic case ($\theta \leq 0$) the system (3.3) has a unique solution $h^0_x = (0,0)$ if $\theta \geq -1/k$, and three distinct solutions $h^+_x = (-h_x, h_x)$, $h^0_x = (0,0)$, $h^-_x = (h_x, -h_x)$ if $-1 < \theta < -\theta_c$ (see Theorem 2.5 [8]).

Now, with $h^\pm_x$, we consider new solutions of functional equation (2.4).

We define the set of quantities $h = \{ h_x, x \in V \}$ (where $h_x \in \{-h_x, h_x\}$) as follows:

$(a_3)$ If on the vertex of the $x$, we have $h_x = h_x$, then at each vertex from $S_{k_0}(x)$ we put the value $-h_x$, and on each vertex of $S_{k-k_0}(x)$ we put one of the values of $h_x$ and $-h_x$, so that satisfy (3.2).

$(a_4)$ If on the vertex of the $x$, we have $h_x = -h_x$, then at each vertex from $S_{k_0}(x)$ we put the value $h_x$, and on each vertex of $S_{k-k_0}(x)$ we put one of the values of $h_x$ and $-h_x$, so that satisfy (3.2).

The set of quantities $h$ defined according to the rules $(a_3)$, $(a_4)$, is called $(k_0)-$ periodics.

Proposition 3.4. Any $(k_0)-$ periodic set of quantities on the Cayley tree $\tau^k$ satisfies the functional equation (2.4).
Proof. Let \( h_x = h_s \), then

\[
    h_s = \sum_{y \in S(x)} f(h_y, \theta) = \sum_{y \in S_{k_0}(x)} f(h_y, \theta) + \sum_{y \in S_{k-k_0}(x)} f(h_y, \theta) = k_0 f(-h_s, \theta).
\]

Let \( h_x = -h_s \), then

\[
    -h_s = \sum_{y \in S(x)} f(h_y, \theta) = \sum_{y \in S_{k_0}(x)} f(h_y, \theta) + \sum_{y \in S_{k-k_0}(x)} f(h_y, \theta) = k_0 f(h_s, \theta).
\]

Consequently, \((k_0)\)-periodic set of quantities \( h = \{h_x, x \in V\} \) satisfies the functional equation (2.4).

For \((k_0)\)-periodic set of quantities \( h = \{h_x, x \in V\} \), constructed with \( h_s^\pm \), similarly proved, that it is also satisfies the functional equation (2.4). \(\square\)

Measures corresponds to a \((k_0)\)-periodic set of quantities are called a \((k_0)\)-periodic Gibbs measure.

As a result, we obtain the following theorem

**Theorem 3.5.** Let \( k \geq 2, k_0 \geq 2 \) such, that \((k - k_0)\) is even a positive number, and \( T < T_{c, k_0} \). Then, for the antiferromagnetic Ising model on a Cayley tree of order \( k \), there are exactly two \((k_0)\)-periodic Gibbs measures, where \( T_{c, k_0} = \frac{\arctanh(\sqrt{\frac{1}{k_0}})}{2} \).

3.3. \((k_0)\) - non translation-invariant Gibbs measures

We will consider a ferromagnetic Ising model. It is known that for the ferromagnetic model of Ising there are exist continuum sets of Gibbs measures (see [1]- [4], [6]- [14]).

Let \( \mu \) is any Gibbs measure. It is known that for any Gibbs measure \( \mu \), there exists unique set of quantities \( h_\mu = \{h_x(\mu), x \in G_{k_0}\} \) on the Cayley tree of order \( k_0 \), which satisfying the following functional equation:

\[
    h_x(\mu) = \sum_{y \in S_{k_0}(x)} f(h_y(\mu), \theta), \quad (3.4)
\]

where \( f(h_y(\mu), \theta) = \arctan(\theta \tanh h_y(\mu)) \).

We defined the set of quantities \( h = \{h_x, x \in G_k\} \) on Cayley tree of order \( k \), by rules \( a_1, a_2 \) and \( a_5 \) If on the vertex of the \( x \), we have \( h_x = h_x(\mu) \), then at each vertex from \( S_{k_0}(x) \) we put the value \( h_{S(x)}(\mu) \), and on each vertex of \( S_{k-k_0}(x) \) we put one of the values of \( h_s^{(k_0)} \) and \( -h_s^{(k_0)} \), so that its satisfy to equation (3.2).

The set of quantities \( h \), defined according to the rules \( (a_1), (a_2) \) and \( (a_5) \) is called \((k_0)\)-non translation-invariant.

**Proposition 3.6.** Any \((k_0)\)-non translation-invariant set of quantities on the Cayley tree \( \tau^k \) satisfies the functional equation (2.4).

Proof. When \( h_x = -h_s^{(k_0)} \) or \( h_x = h_s^{(k_0)} \), the proof of Proposition 3.6 similar to proof of Proposition 3.4.

Let \( h_x = h_s(\mu) \), then

\[
    h_x(\mu) = \sum_{y \in S(x)} f(h_y(\mu), \theta) = \sum_{y \in S_{k_0}(x)} f(h_y(\mu), \theta) + \sum_{y \in S_{k-k_0}(x)} f(h_y, \theta) = \sum_{y \in S_{k_0}(x)} f(h_y(\mu), \theta).
\]
Consequently, \((k_0)\)– non translation-invariant set of quantities \(h = \{h_x(\mu), x \in V\}\) satisfies the functional equation (2.4).

Measures corresponds to a \((k_0)\)– non translation-invariant set of quantities are called a \((k_0)\)– non translation-invariant Gibbs measure.

As a result, we obtain the following

**Theorem 3.7.** Let \(k \geq 2, k_0 \geq 2\) such, that \((k - k_0)\) is even a positive number, and \(T < T_{c,k_0}\). Then, for the ferromagnetic Ising model on a Cayley tree of order \(k\), there are continuum \((k_0)\)– non translation-invariant Gibbs measures, where \(T_{c,k_0} = \frac{J}{\text{arcth}(1/k)}\).

**Remark 3.8.** In the Theorem 3.3 and the Theorem 3.7 (Theorem 3.5) conditions \(T < T_{c,k_0}\) necessary for the existence translation-invariant (periodic) Gibbs measures on the Cayley tree of order \(k_0\).

**Remark 3.9.** For antiferromagnetic Ising model can be constructed continuum set of new Gibbs measures by the rules \(a_3, a_4\) and similar to \(a_5\), which can be called \((k_0)\)– non periodic Gibbs measures.

**Remark 3.10.** Note that these measures, which constructed in the Theorem 3.3, the Theorem 3.5 and the Theorem 3.5 are different from the previously known ones.

**Acknowledgments.** The final part of this work was done in the Department of Computational & Theoretical Sciences, Faculty of Science, International Islamic University Malaysia, and the author thanks IIUM for providing financial support (grant FRGS 14-116-0357) and all facilities. The author also thanks the organizers of the 37-th International Conference on Quantum Probability and Related Topics (QP37) for travel support. The author is grateful to Utkir Rozikov for useful discussions and to Nasir Ganikhodjaev for a careful reading of an earlier version of this paper and for valuable comments.

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