# Order and Disorder Lines in Systems with Competing Interactions: II. The IRF Model 

P. Ruján ${ }^{1,2}$

Received March 15, 1982


#### Abstract

Systems with competing interactions can be often exactly solved on a restricted subspace of the parameter space, called an order or disorder trajectory. A simple method introduced within the transfer matrix formalism allows for the calculation of the free energy and spin-spin correlation functions along the order and disorder lines of the Ising model with all possible interactions around a face of the square lattice (IRF model). The general eight-vertex model is thoroughly examined and shows full analogy with the quantum spin chain results of the previous paper.


KEY WORDS: Eight-vertex model; interactions around a face; order and disorder lines; transfer matrix.

## 1. INTRODUCTION

This is the second in a series of papers devoted to the study of order (OL) and disorder (DOL) lines in different models with competing interactions. These lines (or surfaces) run through the space of interaction parameters and are characterized by a minimum of the correlation length along the competition axis. In many respects there is a strong resemblance between the properties of the spin-spin correlation functions near a disorder or order line and, respectively, near a phase boundary. For example, the spin-spin correlation functions change in character and also display nonanalytic behavior when a $\mathrm{DOL}(\mathrm{OL})$ is crossed at fixed temperature. ${ }^{(1)}$ However, this behavior does not reflect a phase transition. Also, this

[^0]peculiar behavior is associated to a minimum rather than to a maximum of the correlation length.

In the previous paper, ${ }^{(1)}$ referred to hereafter as I, the concept of OL(DOL) was introduced for quantum spin systems at $T=0$, where the method of Peschel and Emery ${ }^{(2)}$ allows to extract a variety of useful information. In view of the rigorous (and approximate) relationship between quantum spin chain Hamiltonians and transfer matrices of twodimensional models, ${ }^{(3)}$ one expects order and disorder lines in these latter models as well. The main goal of this paper is to introduce a simple method for the calculation of the free energy and of correlation functions along the OL(DOL) in two-dimensional models. This method is close in spirit to the method used by Kurman, Thomas, and Muller, ${ }^{(4)}$ who recently calculated the order surface of the one-dimensional $X Y Z$ antiferromagnetic chain in an arbitrary field at $T=0$.

In Section 2 the "interactions-around-a-face" (IRF) model is defined on a square lattice and its row-to-row transfer matrix is constructed. The connection to quantum formalism is made clear and it is shown how to choose an ansatz for the eigenvector ("ground state") corresponding to the largest eigenvalue ("ground state energy") of the transfer matrix. It turns out that the order surface of the IRF model is beyond the "horizon" of the Boltzmann weights. When an appropriate analytic continuation is made for the IRF model with an even interactions only (even model) one recovers the form (2.17) obtained in I. In Section 3 the diagonal-to-diagonal transfer matrix is constructed and given in terms of Pauli matrices. A properly chosen ansatz is shown to be the ground state on the disorder surface. For the even model (which is the dual of the eight-vertex model) it is shown that a duality transformation maps the order surface into the disorder surface and vice versa. Finally, in Section 4 the formalism is applied to the Ising model with ferromagnetic nearest-neighbor (n.n.) interactions and antiferromagnetic next-nearest-neighbor (n.n.n.) (diagonal) interactions.

## 2. ORDER AND DECOUPLING LINES FROM THE ROW-TO-ROW TRANSFER MATRIX

Consider an $n \times m$ square lattice with Ising spin varibles defined on the lattice sites. The spins interact with all possible interactions within a basic square (or face). The Boltzmann weight of such a face (Fig. 1) is given by

$$
\begin{gather*}
w\left(s_{1} s_{2} \mid s_{4} s_{3}\right)=\exp \sum_{\alpha} K_{\alpha}\left(\prod_{\alpha} s\right)=\exp \left(K_{0}+K_{1} s_{1}+\cdots+K_{12} s_{1} s_{2}+\cdots\right) \\
K_{\alpha}=J_{\alpha} / k_{B} T \tag{2.1}
\end{gather*}
$$

Following Baxter ${ }^{(5)}$ we call this model an "interactions-around-a-face"


Fig. 1. The basic face bordered by the spins $s_{1}, s_{2}, s_{2}^{\prime}$, and $s_{1}^{\prime}$. All possible interactions are allowed between these spins.
(IRF) model. The partition function of IRF models is given by

$$
\begin{equation*}
Z\left(\left\{K_{\alpha}\right\}\right)=\sum_{\left\{s_{i j}= \pm 1\right\}} \prod_{i, j} w\left(s_{i j}, s_{j+1} \mid s_{i+1, j}, s_{i+1, j+1}\right) \tag{2.2}
\end{equation*}
$$

If the partition function $Z$ is expressed as a function of the different weights $\{w\}$ instead of the interactions $\left\{K_{\alpha}\right\}$, the IRF model is given in "weight representation" rather than in the "interaction representation." Supposing one has periodic boundary conditions, the partition function (2.2) can be thought as being the iterated kernel of a linear integral operator transferring the interactions from one row of spins to the next row of spins. In matrix representation the row-to-row transfer operator is defined as

$$
\begin{equation*}
T_{\mathrm{s}, s^{\prime}}^{\mathrm{RR}}=\prod_{j} w(j, j+1)_{\mathrm{s}, s^{\prime}} \tag{2.3}
\end{equation*}
$$

where $\mathbf{s}=\left(s_{1}, s_{2}, \ldots, s_{n}\right), \mathbf{s}^{\prime}=\left(s_{1}^{\prime}, s_{2}^{\prime}, \ldots, s_{n}^{\prime}\right)$ represent the configuration space of the $i$ th and $(i+1)$ th row, respectively, and

$$
\begin{align*}
w(j, j+1)_{\mathrm{s}, \mathrm{~s}^{\prime}}= & \delta_{s_{s, s}, s_{1}} \cdots \delta_{s_{s}^{\prime}, s_{2}} \cdots \delta_{s_{j-1}, s_{j-1}^{\prime}} w\left(s_{j}, s_{j+1} \mid s_{j}^{\prime}, s_{j+1}^{\prime}\right) \\
& \times \delta_{s_{j+2}, 2, s_{j+2}^{\prime}} \cdots \delta_{s_{n, w n}, s_{n}^{\prime}} \tag{2.4}
\end{align*}
$$

The partition function is expressed as

$$
\begin{equation*}
Z=\operatorname{Tr}\left(T^{\mathrm{RR}}\right)_{\substack{m \rightarrow \infty \\ n \rightarrow \infty}}^{\longrightarrow} \lambda_{0}^{m}=e^{m n f} \tag{2.5}
\end{equation*}
$$

where $\lambda_{0}$ is the largest eigenvalue of the transfer matrix and $f$ is the free energy per spin

$$
\begin{equation*}
f=-F / k_{B} T m n \tag{2.6}
\end{equation*}
$$

Similarly, the correlation functions between spins lying on two next-nearest-neighbor rows is given by

$$
\begin{equation*}
\left\langle A(\mathbf{s}) B\left(\mathbf{s}^{\prime}\right)\right\rangle=\frac{\left\langle\psi_{0}\right| A B\left|\psi_{0}\right\rangle}{\left\langle\psi_{0} \mid \psi_{0}\right\rangle} \tag{2.7}
\end{equation*}
$$

where $\left|\psi_{0}\right\rangle$ is the ground state corresponding to $\lambda_{0}$, and $A$ and $B$ are given functions of spins. In particular,

$$
\begin{equation*}
G_{R}^{\|}=\frac{\left\langle\psi_{0}\right| s_{i, j} s_{i, j+R}\left|\psi_{0}\right\rangle}{\left\langle\psi_{0} \mid \psi_{0}\right\rangle} \tag{2.8}
\end{equation*}
$$

corresponding to Eq. (3.3) of I.
The correlation functions between spins situated on rows $R$ distance apart is given by

$$
\begin{equation*}
\left\langle A\left(\mathbf{s}_{i}\right) B\left(\mathbf{s}_{i+R}\right)\right\rangle=\sum_{\alpha}\left(\frac{\lambda_{\alpha}}{\lambda_{0}}\right)^{R}\left\langle\psi_{0}\right| A\left|\psi_{\alpha}\right\rangle\left\langle\psi_{\alpha}\right| B\left|\psi_{0}\right\rangle \tag{2.9}
\end{equation*}
$$

In particular

$$
\begin{equation*}
\left.G_{R}^{\perp}=\left\langle s_{i j} s_{i+R, j}\right\rangle \underset{R \rightarrow \infty}{\longrightarrow}\left(\frac{\lambda_{q}}{\lambda_{0}}\right)^{R}\left|\left\langle\psi_{0}\right| s\right| \psi_{q}\right\rangle\left.\right|^{2} \tag{2.10}
\end{equation*}
$$

where $\lambda_{0}$ is the largest eigenvalue $\left(\lambda_{q}<\lambda_{0}\right)$ corresponding to a nonzero $\left\langle\psi_{0}\right| s\left|\psi_{q}\right\rangle$ matrix element.

The calculation of $G_{R}{ }^{\perp}$ requires the knowledge of $\lambda_{q},\left|\psi_{q}\right\rangle$ in addition to $\lambda_{0},\left|\psi_{0}\right\rangle$ and cannot be calculated by our method.

Now we turn back to the study of the transfer matrix (2.3)-(2.4). In order to make clear the analogy with the quantum formalism one needs a representation-independent form. Following Baxter, ${ }^{(5,6)}$ one expands the $w(j, j+1)$ matrices in terms of the Pauli matrices $\sigma^{1}=\sigma^{x} ; \sigma^{2}=\sigma^{x} \sigma^{2} ;$ $\sigma^{3}=\sigma^{2}$ and $\sigma^{4}=1$ as

$$
\begin{equation*}
[w(j, j+1)]_{\mathrm{s}, s^{\prime}}=\sum_{J=1}^{4} \sum_{J^{\prime}=1}^{4} P_{J J}, \sigma_{s_{j}, s_{j}}^{J} \sigma_{s_{j+1}, s_{j}^{\prime}+1}^{J^{\prime}} \tag{2.11}
\end{equation*}
$$

where $\sigma_{\alpha, \beta}^{J}$ is the $(\alpha, \beta)$ element of the $\sigma^{J}$ Pauli matrix. The one-to-one relationship between the coefficients $P_{J J^{\prime}}$ and the Boltzmann weights $w$ (or $\omega$ in terms of the eight-vertex model) is given in Table I. A given $P_{J J^{\prime}}$ coefficient should be calculated by adding with the corresponding sign the different weights $w$ (a blank space means a zero table element) and by
Table I. The One-to-One Relationshlp between the Welghts $w\left(s_{j}, s_{j+1} \mid s_{j}^{\prime}, s_{j+1}^{\prime}\right)$ and the Coefficients as Given by Eq. (2.11). The Arrows Indicate the $P_{J J}$ Coefficients
Which Are Not Zero In the Even Interaction Model. The Corresponding Not Zero In the Even Interaction Model. The Corresponding
Eight-Vertex Model Weights Are Also Displayed.
The Use of the Table Is Explained in the Text.

| $\omega$ | $w$ | $\begin{gathered} \downarrow \\ P_{11} \end{gathered}$ | $P_{12}$ | $P_{13}$ | $\begin{gathered} \downarrow \\ P_{14} \end{gathered}$ | $P_{21}$ | $\stackrel{\downarrow}{P_{22}}$ | $\begin{gathered} \downarrow \\ P_{23} \end{gathered}$ | $P_{24}$ | $P_{31}$ | $\stackrel{\downarrow}{P_{32}}$ | $\begin{gathered} \downarrow \\ P_{33} \end{gathered}$ | $P_{34}$ | $\stackrel{\downarrow}{P_{41}}$ | $P_{42}$ | $P_{43}$ | $P_{44}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | $++1++$ |  |  |  |  |  |  |  |  |  |  | + | $+$ |  |  | + | $+$ |
|  | $--1--$ |  |  |  |  |  |  |  |  |  |  | $+$ | - |  |  | - | $+$ |
| 3 | $+-1+-$ |  |  |  |  |  |  |  |  |  |  | - | + |  |  | - | $+$ |
|  | $-+1-+$ |  |  |  |  |  |  |  |  |  |  | - | - |  |  | + | $+$ |
| 4 | $++1--$ | $+$ | - |  |  | - | + |  |  |  |  |  |  |  |  |  |  |
|  | $--1++$ | + | + |  |  | + | $+$ |  |  |  |  |  |  |  |  |  |  |
| 2 | + - 1-1 + | $+$ | $+$ |  |  | - | - |  |  |  |  |  |  |  |  |  |  |
|  | $-+1+-$ | + | - |  |  | + | - |  |  |  |  |  |  |  |  |  |  |
| 5 | $++1+-$ |  |  |  |  |  |  |  |  | + | - |  |  | + | - |  |  |
|  | $--1-+$ |  |  |  |  |  |  |  |  | - | - |  |  | $+$ | $+$ |  |  |
| 7 | + $-1+$ |  |  |  |  |  |  |  |  | $+$ | $+$ |  |  | + | + |  |  |
|  | $-+1-$ |  |  |  |  |  |  |  |  | - | $+$ |  |  | $+$ | - |  |  |
| 8 | $++1-+$ |  |  | + | $+$ |  |  | - | - |  |  |  |  |  |  |  |  |
|  | $--1+-$ |  |  | - | $+$ |  |  | - | $+$ |  |  |  |  |  |  |  |  |
| 6 | $-+1++$ |  |  | + | $+$ |  |  | $+$ | + |  |  |  |  |  |  |  |  |
|  | + - \| - - |  |  | - | $+$ |  |  | + | - |  |  |  |  |  |  |  |  |

dividing at the end of the sum by the number of its terms. The same is true when inverting from $P_{J J}$ 's to weights, except that one does not divide the sum by the number of its terms. One may regard the partition function as being a function of the $P_{J J^{\prime}}$ 's. This will be called 'row-to-row operator representation." Note that some $P_{J J^{\prime}}$ coefficients (namely, $P_{11}, P_{14}, P_{41}$, and $P_{44}$ ) should be positive and can be zero only when some of the interactions $K_{\alpha}$ are infinite.

The IRF models can be exactly solved if they satisfy the generalized star-triangle transformation. ${ }^{(5)}$ Such are the symmetric eight-vertex model, the (general) six-vertex model, ${ }^{(7)}$ the free fermion model, ${ }^{(8)}$ and the hard hexagon model. ${ }^{(9)}$ The IRF model consisting of only even interactions between spins is invariant under flipping all spins at once:

$$
\begin{equation*}
w\left(s_{1}, s_{2} \mid s_{1}^{\prime}, s_{2}^{\prime}\right)=w\left(-s_{1},-s_{2} \mid-s_{1}^{\prime},-s_{2}^{\prime}\right) \tag{2.12}
\end{equation*}
$$

and for the sake of simplicity will be called the even model. It corresponds to the spin representation of a general eight-vertex model. Another symmetry of interest is the reflection symmetry:

$$
\begin{equation*}
w(j, j+1)=w(j+1, j) \tag{2.13}
\end{equation*}
$$

implying that each $w(j, j+1)$ matrix is symmetric and $P_{J J^{\prime}}=P_{J^{\prime} J}$.
The next step is to choose a good ansatz for the ground state. In analogy to the quantum chain [I, Eq. (2.19)] one considers a state which is a direct product of one-spin operators. The physical significance of such a choice is the following. Suppose our IRF model has a $T=0$ a ground state which in some region of the parameter space is ferromagnetic. It may be an ordered ferromagnetic state (all spins pointing up or down with the same probability) or it can be a disordered ferromagnetic state, in the sense that only the state with all spins up is a ground state, being fixed by an external field. In any case, the state describing a row in this ground state would be $|\uparrow \uparrow \ldots \uparrow\rangle$. The most general translational invariant ansatz which is a direct product of one-spin operators can be written as

$$
\begin{equation*}
\left|\psi_{+}\right\rangle=\left(\prod_{j} e^{\alpha \sigma_{j}^{x}}\right)|\uparrow \uparrow \ldots \uparrow\rangle \tag{2.14a}
\end{equation*}
$$

where $\alpha$ is a free parameter. In other cases one may start with a different $T=0$ row state and construct in a similar way an ansatz of form (2.14), explicitly displaying the expected symmetries of the ground state. The exponential form of (2.14) ensures that the vector is nodeless (has only non-negative entries). Since the $T^{\mathrm{RR}}$ matrix is non-negative, the PerronFrobenius ${ }^{(10)}$ theorem tells us that the eigenvector corresponding to the largest eigenvalue of $T^{\mathrm{RR}}$ should have exactly this property. It follows that if one is able to show that (2.14) is an eigenvector on some restricted
parameter subspace, it also should be the $\left|\psi_{0}\right\rangle$ state. If this parameter trajectory runs through an ordered phase it is called an order line, while when it runs through a disordered phase it will be called a decoupling line to distinguish it from the disorder lines treated in the next section. The eigenvalue problem.

$$
\begin{equation*}
T^{\mathrm{RR}}\left|\psi_{+}\right\rangle=\left[\prod_{j} \tilde{w}(j, j+1)\right]\left[\prod_{l} e^{\alpha \sigma_{l}^{x}}\right]|\uparrow \uparrow \cdots \uparrow\rangle=\lambda\left[\prod_{l} e^{\alpha \sigma_{l}^{x}}\right]|\uparrow \ldots \uparrow\rangle \tag{2.15}
\end{equation*}
$$

is satisfied if

$$
\begin{equation*}
\hat{w}(j, j+1) \exp \left[\alpha\left(\sigma_{j}^{x}+\sigma_{j+1}^{x}\right)\right]|\uparrow \ldots \uparrow\rangle=\lambda^{1 / n} \exp \left[\alpha\left(\sigma_{j}^{x}+\sigma_{j+1}^{x}\right)\right]|\uparrow \ldots \uparrow\rangle \tag{2.16}
\end{equation*}
$$

or, in other words, if the operator

$$
\begin{equation*}
\tilde{\hat{w}}(j, j+1)=\exp \left[-\alpha\left(\sigma_{j}^{x}+\sigma_{j+1}^{x}\right)\right] w(j, j+1) \exp \left[\alpha\left(\sigma_{j}^{x}+\sigma_{j+1}^{x}\right)\right] \tag{2.17}
\end{equation*}
$$

is independent of $\sigma_{j}^{x}, \sigma_{j+1}^{x}$ when acting on $|\uparrow \ldots \uparrow\rangle$. First expand $\tilde{w}(j, j+1)$ as

$$
\begin{equation*}
\hat{\tilde{w}}(j, j+1)=\hat{A}+\hat{B} \sigma_{j}^{z}+\hat{C} \sigma_{j+1}^{z}+\hat{D}_{\sigma_{j}}^{z} \sigma_{j+1}^{z} \tag{2.18}
\end{equation*}
$$

where $\hat{A}, \hat{B}, \hat{C}, \hat{D}$ are operators containing $\sigma_{j}^{x}$ and $\sigma_{j+1}^{x}$. When acting with (2.18) on the state $\mid \uparrow \uparrow \ldots \uparrow$ ) every other $\sigma^{z}$ will be replaced by the corresponding eigenvalue ( +1 in our case). The next step is to expand the operator

$$
\begin{equation*}
\hat{A}+\hat{B}+\hat{C}+\hat{D}=a+b \sigma_{j}^{x}+c \sigma_{j+1}^{x}+d \sigma_{j}^{x} \sigma_{j+1}^{x} \tag{2.19}
\end{equation*}
$$

where now the coefficients $a, b, c$, and $d$ are $c$-numbers involving different expressions of the coupling constants $P_{J J^{\prime}}$ and $\alpha$. Finally, Eq. (2.16) and (2.15) are satisfied if

$$
\begin{align*}
& b=0 \\
& c=0  \tag{2.20}\\
& d=0
\end{align*}
$$

and then

$$
\begin{equation*}
Z=a^{m n}, \quad f=\ln a \tag{2.21}
\end{equation*}
$$

The simple rule of thumb when calculating the coefficients $a, b, c$, and $d$ is to start with the original form of $w(i, i+1)(2.11)$, to replace $\sigma_{j}^{z}$ by $\exp \left(-2 \alpha \sigma_{j}^{x}\right)$, to expand in $\sigma_{j}^{x}$, and finally to group together the correspond-
ing terms. A straightforward but lengthy calculation leads to

$$
\begin{align*}
a= & P_{44} \mp\left(P_{24}+P_{42}\right) S \pm\left(P_{34}+P_{43}\right) C \\
& +P_{33} C^{2}+P_{22} S^{2}-\left(P_{23}+P_{32}\right) S C  \tag{2.22a}\\
b= & P_{14} \mp\left(P_{34}+P_{12}\right) S \pm\left(P_{24}+P_{13}\right) C \\
& +P_{23} C^{2}+P_{32} S^{2}-\left(P_{22}+P_{33}\right) S C \\
= & c\left(P_{J J^{\prime}} \rightarrow P_{J^{\prime} J}\right)  \tag{2.22b}\\
d= & P_{11} \mp\left(P_{31}+P_{13}\right) S \pm\left(P_{12}+P_{21}\right) C \\
& +P_{22} C^{2}+P_{33} S^{2}-\left(P_{23}+P_{32}\right) S C \tag{2.22c}
\end{align*}
$$

The $\pm$ sign refers to the ansatz

$$
\left|\psi_{ \pm}\right\rangle=\left(\prod_{j} e^{\alpha \sigma_{j}^{x}}\right)\left\{\begin{array}{l}
|\uparrow \uparrow \ldots \uparrow\rangle  \tag{2.14b}\\
|\downarrow \downarrow . . \downarrow\rangle
\end{array}\right\}
$$

while $S=\sinh 2 \alpha, C=\cosh 2 \alpha$. If one considers only symmetric models $w(j, j+1)=w(j+1, j)$ one has to fulfill only the two equations (2.22b, c). One equation is used to express the parameter $\alpha$, while the remaining equation (and the requirement that $\alpha$ is real) defines the order or decoupling subspace. The solution of $(2.22 b, c)$ is in general quite complicated because of the presence of linear and quadratic terms in $\sinh 2 \alpha, \cosh 2 \alpha$. However, if the model has the up-down symmetry (2.12) ("even" or eight-vertex model) the linear terms vanish and the solution is quite simple. Introducing the parametrization

$$
\begin{align*}
& P_{11}=\Delta J \\
& P_{22}=-J(1-\gamma) \\
& P_{33}=J(1+\gamma)  \tag{2.23}\\
& P_{14}=h \\
& P_{23}=k
\end{align*}
$$

one has

$$
\begin{equation*}
a=P_{44}+J+J \gamma \cosh 4 \alpha-k \sinh 4 \alpha \tag{2.24}
\end{equation*}
$$

and

$$
\begin{gather*}
\bar{h}=\gamma \sinh 4 \alpha+\bar{k} \cosh 4 \alpha=0 \\
(\Delta-1)-\bar{k} \sinh 4 \alpha+\gamma \cosh 4 \alpha=0  \tag{2.25}\\
\bar{h}=h / J, \bar{k}=k / J
\end{gather*}
$$

Expressing $\sinh 4 \alpha$ and $\cosh 4 \alpha$ as

$$
\begin{align*}
& \sinh 4 \alpha=\frac{-\bar{h} \gamma+\bar{k}(\Delta-1)}{\bar{k}^{2}-\gamma^{2}} \\
& \cosh 4 \alpha=\frac{\gamma(\Delta-1)-\overline{h k}}{\bar{k}^{2}-\gamma^{2}} \tag{2.26}
\end{align*}
$$

it follows that the order surface is given by the simple expression

$$
\begin{equation*}
(\Delta-1)^{2}+\bar{k}^{2}=\bar{h}^{2}+\gamma^{2} \tag{2.27}
\end{equation*}
$$

subject to the constraint that $\alpha$ is real:

$$
\begin{equation*}
\gamma(\Delta-1+\gamma) \geqslant \bar{k}(\bar{k}+\bar{h}) \tag{2.28}
\end{equation*}
$$

Note the complete analogy with the quantum chain results [I, Eq. (2.17)]. The lines of multicritical points are given now by

$$
\begin{align*}
& \gamma= \pm \bar{k}, \quad \Delta-1= \pm \bar{h}  \tag{2.29a}\\
& 0 \neq \gamma \pm \bar{k}<\infty, \quad \Delta \rightarrow-\infty, \quad \bar{h} \rightarrow \pm \infty, \quad \Delta= \pm \bar{h} \tag{2.29b}
\end{align*}
$$

The most general symmetric form for $w(i, i+1)$ is given in the even model by the following expression (see Fig. 3):

$$
\begin{array}{r}
w\left(s_{1}, s_{2} ; s_{1}^{\prime}, s_{2}^{\prime}\right)=\exp \left(\frac{K_{1}}{2}\left(s_{1} s_{1}^{\prime}+s_{2} s_{2}^{\prime}\right)+\frac{K_{2}}{2}\left(s_{1} s_{2}+s_{1}^{\prime} s_{2}^{\prime}\right)\right. \\
\left.+K_{3}\left(s_{1} s_{2}^{\prime}+s_{1}^{\prime} s_{2}\right)+K_{4} s_{1} s_{2} s_{1}^{\prime} s_{2}^{\prime}\right) \tag{2.30}
\end{array}
$$

and leads to the $P_{J J}$, coefficients (see Table 1):

$$
\begin{align*}
& P_{11}=\exp \left(-K_{1}+K_{4}\right) \cosh \left(K_{2}-2 K_{3}\right)=J \Delta \\
& P_{22}=\exp \left(-K_{1}+K_{4}\right) \sinh \left(K_{2}-2 K_{3}\right)=-J(1-\gamma) \\
& P_{33}=\exp \left(K_{1}+K_{4}\right) \sinh \left(K_{2}+2 K_{3}\right)=J(1+\gamma)  \tag{2.31}\\
& P_{14}=\exp \left(-K_{4}\right)=h \\
& P_{44}=\exp \left(K_{1}+K_{4}\right) \cosh \left(K_{2}+2 K_{3}\right)
\end{align*}
$$

The condition (2.28) involves that $P_{11} \leqslant-P_{22}$, which is possible only at $T=0$. Therefore the order surface (2.27) lies beyond the horizon of the IRF model. The IRF model can be analytically continued by allowing the $P_{J J^{\prime}}$ coefficients to take any real value. In this case the Eq. (2.27) gives the order surface for the eight vertex model (allowing for zero or negative weights, too). The remarkable analogy to the quantum spin chain suggests that these order multicritical points are in the same universality class with
the $\bar{h}=1 ; \gamma=0 \cdot(\Delta=0)$ point of the $X Y$ chain (see I, Section III). In the quantum case the $\Delta=0$ condition defined a free fermion model. Indeed, this is also the case for the row-to-row transfer matrix. To see this one starts with the free fermion condition ${ }^{(8)}$ for the eight-vertex model:

$$
\begin{equation*}
\omega_{1} \omega_{2}+\omega_{3} \omega_{4}=\omega_{5} \omega_{6}+\omega_{7} \omega_{8} \tag{2.32}
\end{equation*}
$$

Using Table I this condition is rewritten as

$$
\begin{equation*}
P_{11} P_{44}+P_{14} P_{41}=P_{22} P_{33}+P_{23} P_{32} \tag{2.33}
\end{equation*}
$$

If $\Delta=0\left(P_{11}=0\right)$ the free fermion condition (2.31) has exactly the form (2.27)!

So far one has considered the row-to-row transfer matrix in a (successful) attempt to determine order (and decoupling) lines. In the next section one attacks the problem of disorder trajectories.

## 3. DISORDER LINES FROM THE DIAGONAL-TO-DIAGONAL TRANSFER MATRIX

Suppose one builds up the square lattice from diagonal to diagonal, as shown in Fig. 2. First one adds the faces $1,3, \ldots, n-1$ ( $n$ is even) and one moves from the diagonal $\mathbf{s}$ to the diagonal $\mathbf{s}^{\prime}$. This is represented by the matrix

$$
\begin{equation*}
W=U_{1} U_{3} \ldots U_{n-1} \tag{3.1}
\end{equation*}
$$

Then one adds the faces $2,4, \ldots, n$, between the diagonal $\mathbf{s}^{\prime}$ and the diagonal $\mathbf{s}^{\prime \prime}$. The corresponding matrix is

$$
\begin{equation*}
V=U_{2} U_{4} \ldots U_{n} \tag{3.2}
\end{equation*}
$$

The full diagonal-to-diagonal transfer matrix is given by ${ }^{(5)}$

$$
\begin{equation*}
T^{\mathrm{DD}}=V W \tag{3.3}
\end{equation*}
$$

where

$$
\begin{equation*}
\left(U_{j}\right)_{\mathrm{s}, \mathbf{s}^{\prime}}=\delta_{s_{1}, s_{1}^{\prime}} \ldots \delta_{s_{j-1}, s_{j-1}^{\prime}} w\left(s_{j-1}, s_{j}, s_{j+1} \mid s_{j-1}^{\prime}, s_{j}^{\prime}, s_{j+1}^{\prime}\right) \delta_{s_{j+1}, s_{j+1}^{\prime}} \ldots \delta_{s_{n}, s_{n}^{\prime}} \tag{3.4}
\end{equation*}
$$

and represents the $j$ th face added as shown in Fig. 2. Note that $U_{j}$ is diagonal in the $j-1, j+1$ indices. A representation-independent operator form is obtained by expanding $U_{j}$ in a set of Pauli matrices as follows:

$$
\begin{equation*}
\left(U_{j}\right)_{s_{j-1}, s_{j}, s_{j+1} \mid s_{j-1}^{\prime}, s_{j}^{\prime}, s_{j+1}^{\prime}}=\sum_{J_{1}=3}^{4} \sum_{J_{2}=1}^{4} \sum_{J_{3}=3}^{4} P_{J_{2}}^{J_{1} J_{3}} \sigma_{s_{j-1}, s_{j-1}}^{J_{1}} \sigma_{s_{j}, s_{j}}^{J_{2}} \sigma_{s_{j+1}, s_{j+1}}^{J_{3}} \tag{3.5}
\end{equation*}
$$

This expansion has the same interpretation as Eq. (2.11). The sum over $J_{1}$ and $J_{3}$ is restricted to the diagonal matrices $\sigma^{3}$ and $\sigma^{4}$ because $U_{j}$ is diagonal in indices $j-1$ and $j+1$. In total there are $16 P_{J_{2}}^{J_{1} J_{3}}$ expansion


Fig. 2. A square lattice is built from diagonal-to-diagonal. The transfer matrix now accounts for the interactions within the diagonals $\mathbf{s}$ and $\mathbf{s}^{\prime \prime}$ and is the product of two matrices. A basic face $U_{j}$ is constructed along a diagonal and depends on three indices, $j-1, j$, and $j+1$.
coefficients and their relationship to the Boltzmann weights are given in Table II, which should be used in the same way as Table I. When the partition function is considered as a function of $P_{J_{2}}^{J_{3} J_{3}}$ one might say it is given in the "diagonal-to-diagonal operator representation."

The construction of the ansatz is again suggested by the analogy to the quantum chain ground state [I, Eq. (2.18)]. At high temperatures the state $|0\rangle=|\rightarrow \rightarrow \rightarrow\rangle$ represents the ground state of the completely disordered row. Generalizing the form suggested by the Peschel-Emery method [I, Eq. (2.18)] one has

$$
\begin{equation*}
\left|\psi_{0}\right\rangle_{\alpha, \beta, \delta}=\left\{\exp \sum_{k}\left[\alpha \sigma_{2 k}^{z} \sigma_{2 k+1}^{z}+\beta \sigma_{2 k+1}^{z} \sigma_{2 k+2}^{z}+\delta\left(\sigma_{2 k}^{z}+\sigma_{2 k+1}^{z}\right)\right]\right\}|0\rangle \tag{3.6}
\end{equation*}
$$

Table II. The Relationship between the Welghts $U_{j}\left(s_{j-1}, s_{j}, s_{j+1} \mid s_{j-1}^{\prime}, s_{j-1}^{\prime}, s_{j-1}^{\prime}, s_{j+1}^{\prime}\right)$ and the Expansion Coefficients $P_{J_{2}}^{J_{3}}$ as Given by Eq. (3.5). The Weights $w\left(s_{j-1}, s_{j} \mid s_{j-1}^{\prime}, s_{j}^{\prime}\right)$ Are Also Shown. The Arrows Indicate the Nonzero $P_{J_{2}}^{J_{1} J_{3}}$ Coefficients in the Even Interaction Model.

| $U$ | $w$ | $\omega$ | $\underset{P_{1}^{33}}{\downarrow}$ | $P_{1}^{34}$ | $P_{1}^{43}$ | $\stackrel{\downarrow}{P_{1}^{44}}$ | $P_{2}^{33}$ | $\stackrel{\downarrow}{P_{2}^{34}}$ | $\stackrel{\downarrow}{P_{2}^{43}}$ | $P_{2}^{44}$ | $P_{3}^{33}$ | $\stackrel{\downarrow}{P_{3}^{34}}$ | $\stackrel{\downarrow}{P_{3}^{43}}$ | $P_{3}^{44}$ | $\underset{P_{4}^{33}}{\downarrow}$ | $P_{4}^{34}$ | $P_{4}^{43}$ | $\begin{gathered} \downarrow \\ P_{4}^{44} \end{gathered}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $+++1+++$ | $++1++$ | 1 |  |  |  |  |  |  |  |  | $+$ | $+$ | $+$ | $+$ | + | + | + | + |
| $---1--$ | $--1--$ |  |  |  |  |  |  |  |  |  | - | + | + | - | $+$ | - | - | + |
| $+--1++-$ | + - 1 + - | 3 | - | + | - | $+$ | - | $+$ | - | $+$ |  |  |  |  |  |  |  |  |
| $-+-1--+$ | $-+1-+$ |  | - | - | $+$ | $+$ | $+$ | + | - | - |  |  |  |  |  |  |  |  |
| $++-1+--$ | $++1--$ | 4 | - | + | - | + | + | - | $+$ | - |  |  |  |  |  |  |  |  |
| $--+1-++$ | $--1++$ |  | - | - | + | + | - | - | $+$ | + |  |  |  |  |  |  |  |  |
| $+-+1+-+$ | + - 1- + | 2 |  |  |  |  |  |  |  |  | - | - | - | - | $+$ | + | $+$ | + |
| $-+-1-+-$ | $-+1+-$ |  |  |  |  |  |  |  |  |  | + | - | - | $+$ | + | - | - | + |
| $++-1++-$ | $++1+-$ | 5 |  |  |  |  |  |  |  |  | - | + | - | + | - | + | - | + |
| $--+\mid--+$ | $--1-+$ |  |  |  |  |  |  |  |  |  | $+$ | + | - | - | - | - | $+$ | + |
| + - + $1+++$ | $+-1++$ | 7 | $+$ | + | $+$ | $+$ | $t$ | $+$ | $+$ | $+$ |  |  |  |  |  |  |  |  |
| $-+-1---$ | $-+1--$ |  | $+$ | - | - | $+$ | - | $+$ | + | - |  |  |  |  |  |  |  |  |
| $+++\mid+-+$ | $++1-+$ | 8 | $+$ | $+$ | $+$ | $+$ | - | - | - | - |  |  |  |  |  |  |  |  |
| $---1-+-$ | $--1+-$ |  | + | - | $\cdots$ | + | $+$ | - | -- | $+$ |  |  |  |  |  |  |  |  |
| $-++\mid-++$ | $-+1++$ | 6 |  |  |  |  |  |  |  |  | - | - | $+$ | + | - | - | + | $+$ |
| + - - $1+-$ | $+-1--$ |  |  |  |  |  |  |  |  |  | $+$ | - | $+$ | - | - | $+$ | - | $+$ |

where

$$
\begin{equation*}
|0\rangle=\sum_{\left\{s_{j}= \pm 1\right\}}\left|s_{1}\right\rangle\left|s_{2}\right\rangle \cdots\left|s_{N}\right\rangle \tag{3.7}
\end{equation*}
$$

Again, the exponential form of the ansatz and the Perron-Frobenius theorem ${ }^{(10)}$ ensures that (3.6) is a good candidate for the eigenvector associated with the largest eigenvalue. Following the definition of $T^{\mathrm{DD}}$ (3.3) one requires that

$$
W\left|\psi_{0}\right\rangle_{\alpha, \beta, \delta}=\lambda_{w}\left|\psi_{0}\right\rangle_{\beta, \alpha, \delta}
$$

and

$$
V\left|\psi_{0}\right\rangle_{\beta, \alpha, \delta}=\lambda_{v}\left|\psi_{0}\right\rangle_{\alpha, \beta, \delta}
$$

leading to

$$
\begin{equation*}
T^{\mathrm{DD}}\left|\psi_{0}\right\rangle_{\alpha, \beta, \delta}=\lambda\left|\psi_{0}\right\rangle_{\alpha, \beta, \delta}, \quad \lambda=\lambda_{v} \lambda_{w} \tag{3.9}
\end{equation*}
$$

Restricting the discussion to symmetric matrices

$$
\begin{equation*}
U_{j}(j-1, j+1)=U_{j}(j+1, j-1) \quad\left(\text { or } P_{J_{2}}^{J_{1} J_{3}}=P_{J_{3}}^{J_{3} J_{1}}\right) \tag{3.10}
\end{equation*}
$$

one has $\alpha=\beta$ and the state (3.6) is an eigenstate provided

$$
\begin{equation*}
\tilde{U}_{j}=\exp \left[-\alpha\left(\sigma_{j-1}^{z} \sigma_{j}^{z}+\sigma_{j}^{z} \sigma_{j+1}^{z}\right)-\delta \sigma_{j}^{z}\right] U_{j} \exp \left[\alpha\left(\sigma_{j-1}^{z} \sigma_{j}^{z}+\sigma_{j}^{z} \sigma_{j+1}^{z}\right)+\delta \sigma_{j}^{z}\right] \tag{3.11}
\end{equation*}
$$

is independent of $\sigma^{z}$,s when acting on the $|0\rangle$ state. This implies that the coefficients of the operators $\sigma_{j-1}^{z}, \sigma_{j}^{z}, \sigma_{j-1}^{z} \sigma_{j}^{z}, \sigma_{j-1}^{z} \sigma_{j+1}^{z}$, and $\sigma_{j-1}^{z} \sigma_{j}^{z} \sigma_{j+1}^{z}$ must be zero. Even after using two equations for fixing the parameters $\alpha$ and $\delta$, there are still three equations left, restricting strongly the dimension of the disorder subspace if there is such a solution at all. Additional symmetries improve the situation. For the even (eight-vertex) model, for example, one has only two equations and one free parameter, $\alpha$ ( $\delta=0$ in this case). This is not just a lucky coincidence. Actually, by introducing the bond Pauli as for the quantum chain [I, (2.12)]:

$$
\begin{align*}
\sigma_{j+1 / 2}^{x} & =\sigma_{j}^{z} \sigma_{j+1}^{z} \\
\boldsymbol{\sigma}_{j+1 / 2}^{z} & =\prod_{k \leqslant j} \sigma_{k}^{x} \tag{3.12}
\end{align*}
$$

the operator $w(j, j+1)$ [Eq. (2.11)] is mapped into the operator $U_{j+1 / 2}$ and the ansatz (2.14a, b) $\left(\left|\psi_{+}\right\rangle+\left|\psi_{-}\right\rangle\right)$into the ansatz $\left|\psi_{0}\right\rangle_{\alpha, \alpha, 0}$ of Eq. (3.6). To make this relationship even more transparent one introduces the following
parametrization:

$$
\begin{align*}
& P_{4}^{33}=\Delta J \\
& P_{1}^{33}=-J(1-\gamma) \\
& P_{1}^{44}=J(1+\gamma)  \tag{3.13}\\
& P_{3}^{34}=h \\
& P_{2}^{34}=-k
\end{align*}
$$

Solving Eqs. (3.9) one obtains that in this parametrization one recovers exactly the equations (2.24)-(2.29)! The only difference is that now the multicritical points (2.29) are from the same universality class as the $T=0$ multicritical points of the ANNNI model (for details see I, Section 3). Furthermore, when expressing the free-fermion condition (2.30) using Table II one gets

$$
\begin{equation*}
P_{4}^{33} P_{4}^{44}+P_{1}^{33} P_{1}^{44}=P_{2}^{34} P_{2}^{43 \cdot}+P_{3}^{34} P_{3}^{43} \tag{3.14}
\end{equation*}
$$

Again, for $\Delta=0$ one recovers from (3.13) and (3.14) the disorder surface (2.27).

## 4. AN EXAMPLE AND CONCLUSIONS

For example, consider the model shown in Fig. 3:
$w\left(s_{1}, s_{2} \mid s_{1}^{\prime}, s_{2}^{\prime}\right)=\exp \left[\frac{K}{2}\left(s_{1} s_{2}+s_{1}^{\prime} s_{2}^{\prime}+s_{1} s_{1}^{\prime}+s_{2} s_{2}^{\prime}\right)+M s_{1} s_{2}^{\prime}+L s_{2} s_{1}^{\prime}\right]$


$$
S_{1} \quad K / 2 \quad S_{2}
$$

Fig. 3. The Ising model with next-neighbor and diagonal interactions.

This is an Ising model with n.n. interactions and diagonal (n.n.n.) competing interactions. This model has been proposed as a symmetrized version of the ANNNI model for $K>0, M>0, L<0$ and is supposed to share many of its properties, including the presence of an incommensurate phase. ${ }^{(11)}$ For $K>0, L=M<0$ the model (4.1) has a critical line with continuously changing exponents. ${ }^{(12)}$

Consider first the disorder lines. Using Table II one gets

$$
\begin{align*}
& P_{1}^{33}=e^{-M} \sinh (L)=-J(1-\gamma) \\
& P_{1}^{44}=e^{-M} \cosh (L)=J(1+\gamma) \\
& P_{2}^{34}=P_{2}^{43}=0 \\
& P_{3}^{34}=P_{3}^{43}=\frac{1}{2} e^{M+L} \sinh 2 K=h  \tag{4.2}\\
& P_{4}^{33}=\frac{1}{2}\left(e^{M+L} \cosh 2 K-e^{M-L}\right)=\Delta J \\
& P_{4}^{44}=\frac{1}{2}\left(e^{M+L} \cosh 2 K+e^{M-L}\right)
\end{align*}
$$

and the disorder surface is given by Eq. (2.27). The lines of multicritical points are given by Eqs. (2.29) and in general involve that one or more coupling constants are infinite, so that $T=0$.

Next consider the order lines. In this case the $w(j, j+1)$ matrix is symmetric only if $L=M$. Using Table I one obtains

$$
\begin{align*}
& P_{11}=e^{-K} \cosh (K-2 L)=\tilde{\Delta} \tilde{J} \\
& P_{22}=e^{-K} \sinh (K-2 L)=\tilde{J}(\tilde{\gamma}-1) \\
& P_{14}=P_{41}=1=\tilde{h}  \tag{4.3}\\
& P_{23}=P_{32}=\tilde{k}=0 \\
& P_{33}=e^{K} \sinh (K+2 L)=\tilde{J}(1+\tilde{\gamma}) \\
& P_{44}=e^{K} \cosh (K+2 L)
\end{align*}
$$

and the order surface is given again by (2.17) but in terms of the $\tilde{J}, \tilde{\Delta}, \tilde{\gamma}$, and $\tilde{h}$ parameters. One concludes that the model (4.1) with $M=L<0$ has both order and disorder lines at the same time. This is the consequence of the rotational symmetry of $w(j, j+1)$.

In conclusion, in this paper I have introduced a simple method for solving exactly the general IRF model along order and disorder trajectories. It turns out that the row-to-row transfer matrix formalism offers the possibility of calculating the free energy and correlation functions along the order trajectory, while the diagonal-to-diagonal transfer matrix allows for
the search of disorder trajectories. This latter method can be applied also to staggered IRF models.

The generalization of these results to $q$-state spins is also possible and will be considered in the next paper of this series.

## ACKNOWLEDGMENTS

I am grateful to G. Müller for the preprint ${ }^{(4)}$ and to F . Y. Wu for helpful suggestions.

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[^0]:    ${ }^{1}$ Northeastern University, Boston, Massachusetts 02115.
    ${ }^{2}$ On leave from and address after September 1, 1982: Institute for Theoretical Physics, Eotvös University, 1088 Budapest, Puskin U. 5-7, Hungary.

