

Zero-Temperature Dynamics of Ising Models on the Triangular Lattice

C. Chris Wu¹

Received June 26, 2001; accepted August 10, 2001

We consider the nature of spin flips of zero-temperature dynamics for ferromagnetic Ising models on the triangular lattice with nearest-neighbor interactions and an initial configuration chosen from a symmetric Bernoulli distribution. We prove that all spins flip infinitely many times for almost every realization of the dynamics and initial configuration.

KEY WORDS: Ising models; triangular lattice; spin flips.

1. INTRODUCTION

Let $\mathcal{G} = (E_{\mathcal{G}}, V_{\mathcal{G}})$ be an infinite graph with edge set $E_{\mathcal{G}}$ and vertex set $V_{\mathcal{G}}$. Consider the stochastic process $\sigma^t = \{\sigma_x^t, x \in V_{\mathcal{G}}\}$ on \mathcal{G} which corresponds to the zero-temperature limit of Glauber dynamics for the Ising model with Hamiltonian

$$H = - \sum_{x, y: x \sim y} J_{x, y} \sigma_x \sigma_y,$$

where $x \sim y$ denotes that x and y are nearest neighbors, i.e., $\{x, y\} \in E_{\mathcal{G}}$. The process σ^t takes values in $\Omega = \{-1, +1\}^{V_{\mathcal{G}}}$, the space of spin configurations. The initial value $\sigma^0 = \{\sigma_x^0, x \in V_{\mathcal{G}}\}$ is taken from a symmetric Bernoulli product measure, i.e., for each $x \in V_{\mathcal{G}}$, σ_x^0 takes $+1$ (or -1) with probability $1/2$, independently for different vertex. At each x , there is a “Poisson clock” (with rate 1) which “rings” at random times independently

¹ Department of Mathematics, Penn State University, Beaver Campus, 100 University Drive, Monaca, Pennsylvania 15061; e-mail: wu@math.psu.edu

between different vertices. When the Poisson clock rings at time t , the spin at x will consider to flip (i.e., $\sigma_x^{t+0} = -\sigma_x^{t-0}$). If the *change in energy*

$$\Delta H_x(\sigma) = 2 \sum_{y: y \sim x} J_{x,y} \sigma_x \sigma_y$$

(where $\sigma = \sigma^{t-0}$) is negative (or positive), then the spin at x flips (or does not flip) with probability 1. If $\Delta H_x(\sigma) = 0$, then a fair coin is tossed to determine if the spin at x flips. We denote by P_τ the probability distribution on the times at which the Poisson clock rings along with the fair coin tosses, and by $P_{\sigma^0 \times \tau} = P_{\sigma^0} \times P_\tau$ the joint distribution of the independent σ^0 and τ .

We are interested in whether for almost every σ^0 and τ (i.e., $P_{\sigma^0 \times \tau}$ -almost surely), $\sigma^\infty(\sigma^0, \tau) = \lim_{t \rightarrow \infty} \sigma^t(\sigma^0, \tau)$ exists, that is, whether for every $x \in V_{\mathcal{G}}$, $\sigma_x^t(\sigma^0, \tau)$ flips only finitely many times. If $J_{x,y}$'s are independent random variables and $\mathcal{J} = \{J_{x,y}, \{x, y\} \in E_{\mathcal{G}}\}$ is chosen from the product measure $P_{\mathcal{J}}$ of a continuously distributed probability measure on the real line, then it is proved in ref. 2, under very mild conditions, that for almost every \mathcal{J} , σ^0 , and τ , $\sigma^t(= \sigma^t(\sigma^0, \tau))$ flips only finitely many times for every $x \in V_{\mathcal{G}}$, for a very general class of infinite graphs, including the hypercubic lattice Z^d , the hexagonal and triangular lattice, homogeneous trees, etc. On the other hand, if $J_{x,y} = +1$ (or a positive constant) for all $\{x, y\} \in E_{\mathcal{G}}$, then the picture is less complete. In this case it is proved in ref. 2 that (1) σ_x^t flips infinitely many times for almost every σ^0 and τ and for every $x \in V_{\mathcal{G}}$ if $\mathcal{G} = Z$ or Z^2 , and (2) σ_x^t flips only finitely many times for almost every σ^0 and τ and for every $x \in V_{\mathcal{G}}$ if \mathcal{G} is a transitive graph in which each vertex has an odd number of nearest neighbors, e.g., the hexagonal lattice and homogeneous trees of odd degrees. See also ref. 1 for the model on the homogeneous tree of degree three. In this note, we consider the model on the triangular lattice and prove the following theorem.

Theorem 1. Let \mathcal{G} be the triangular lattice and $J_{x,y} = +1$ for all $\{x, y\} \in E_{\mathcal{G}}$. Then for almost every σ^0 and τ and for every $x \in V_{\mathcal{G}}$, σ_x^t flips infinitely many times.

The idea of the proof of the theorem is from that of Theorem 2 in ref. 2. The key in the proof is the translation ergodicity along the three lines passing through each vertex. It is unknown if σ_x^t flips infinitely many times or only finitely many times when \mathcal{G} is Z^d with $d \geq 3$, or a homogeneous tree of even degrees, or a hyperbolic graph (see ref. 3 for a definition) in which each vertex has an even number of nearest neighbors.

2. PROOF OF THE THEOREM

First of all, since the distributions P_τ and P_{σ^0} are translation-invariant, so is the product distribution $P_{\tau, \sigma^0} = P_\tau \times P_{\sigma^0}$. For a given vertex x , let A_x^+ (or A_x^-) be the event that $\sigma_x^\infty(\tau, \sigma^0)$ exists and equals $+1$ (or -1), and denote by I_x^+ (or I_x^-) the indicator function of this event. By translation-invariance and symmetry under the global spin flip $\sigma^0 \rightarrow -\sigma^0$, it follows that for all x , $P_{\tau, \sigma^0}(A_x^+) = P_{\tau, \sigma^0}(A_x^-) = p$ for some $p \in [0, 1/2]$. We wish to prove that $p = 0$.

Suppose $p > 0$. Fix a vertex a in the lattice. By translation-ergodicity, for each of the three lines passing through a there are, with P_{τ, σ^0} -probability one, infinitely many vertices x on *each* side of a such that A_x^- occurs. This implies that there exists vertices b , d and f on the three lines passing through a as shown in Fig. 1 such that

$$P_{\tau, \sigma^0}(A_a^+ A_b^- A_d^- A_f^-) > 0.$$

So there exists some t_0 such that, with strictly positive P_{τ, σ^0} -probability, $\sigma'_a = +1$ and $\sigma'_b = \sigma'_d = \sigma'_f = -1$ for all $t \geq t_0$. But this would at least require that the transition probabilities of the Markov process σ^t satisfies

$$\inf_{\sigma \in \Omega'} P_\tau(\sigma^{t+1} \notin \Omega' \mid \sigma^t = \sigma) = 0,$$

where Ω' is the set of spin configurations on the triangular lattice such that $\sigma_a = +1$ and $\sigma_b = \sigma_d = \sigma_f = -1$. Next, we will reach a contradiction by showing

$$\inf_{\sigma \in \Omega'} P_\tau(\sigma^{t+1} \notin \Omega' \mid \sigma^t = \sigma) > 0. \quad (2.1)$$

This will prove that $p = 0$.

Let R be the finite region enclosed in the polygon “ $abcdef$.” More precisely, R is the set of vertices inside (and on the boundary of) the polygon $abcdef$. Let $\Omega_R = \{-1, +1\}^R$ be the set of spin configurations in R and Ω'_R be the subset of Ω_R with $\sigma_a = +1$ and $\sigma_b = \sigma_d = \sigma_f = -1$. Because there are only finitely many elements in Ω'_R , in order to show (2.1) it is sufficient to show that for each $\sigma'_R \in \Omega'_R$

$$P_\tau(\sigma^{t+1} \notin \Omega' \mid \sigma^t|_R = \sigma'_R) > 0, \quad (2.2)$$

where $\sigma|_R$ is σ restricted on R .

For any $\sigma'_R \in \Omega'_R$, we call a Peierls contour (in the dual lattice) which separates plus and minus spins in R a domain wall. We claim that for any

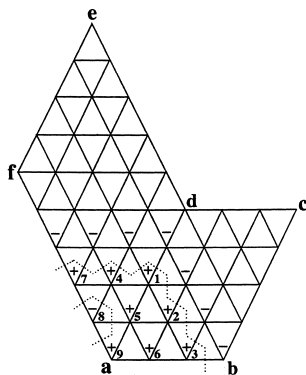


Fig. 1.

$\sigma'_R \in \Omega'_R$, there exists a domain wall which either (1) starts from line segment af and ends on line segment ab , or (2) starts from line segment ab and ends on line segment bc , or (3) starts from line segment ad and ends on line segment cd , or (4) starts from line segment ad and ends on line segment de , or else (5) starts from line segment af and ends on line segment ef . To prove the claim, first notice that the spins at vertices a and f are respectively $+1$ and -1 . So along the line segment from a to f , there exists the first vertex at which the spin is -1 . Call this vertex i_1 and the vertex right before it $i_1 - 1$. Then there is a domain wall starting at the midpoint between vertices $i_1 - 1$ and i_1 . If this domain wall comes back to line segment af and ends at the midpoint between some $i_2 - 1$ and i_2 , then the spin at i_2 must be $+1$. Call the first vertex after i_2 which has spin -1 as i_3 . Then there is a domain wall starting at the midpoint between $i_3 - 1$ and i_3 . If this domain wall ends on line segment af again, then repeat the procedure. Eventually, we can find the *first* (counting from vertex a to vertex f) domain wall which starts on line segment af and ends on either line segment ab or bc or cd or de or ef . If it ends on line segment ab or ef , then the proof is finished. If it ends on line segment bc , then it cuts region R into two parts: R_b , the part which contains vertex b , and $R - R_b$. Notice that the spins on the boundary of R_b along this domain wall are all $+1$, so any other domain wall in R_b can not intersect this domain wall. Find the *first* domain wall (counting from vertex b to vertex a) which starts from line segment ba and does not end on ba . Then this domain wall must end on bc because it can not end on af , since if it ends on af , then the domain wall which starts from af and ends on bc would not be the first one not ending on af (counting from vertex a to vertex f). Therefore, there exists a domain wall which starts on line segment ab and ends on line segment bc . If the domain wall starting on line segment af ends on line segment cd ,

then it crosses ad and hence there is a domain wall which starts on ad and ends on cd . Finally if the domain wall starting on af ends on de , then it cuts the parallelogram “ $adef$ ” into two parts: R_d , the part which contains vertex d , and the rest of the diamond. Because of the way the domain wall is chosen, in R_d the vertex d is surrounded by $+1$ spins, ranging from vertex a to the beginning of the domain wall and then along the domain wall to the end of the domain wall on line segment de . So there must be a domain wall starting on line segment ad and ending on line segment de . This completes the proof of the claim.

We now turn to the proof of (2.2). Without loss of generality, suppose there exists a domain wall which starts on line segment af and ends on line segment ab (see Fig. 1). The other four cases listed in the claim can be argued similarly. This domain wall cuts R into two parts: R_a , the part which contains vertex a , and $R - R_a$. We first give an order to the vertices in R_a according to the following rule: order the vertex which is farthest from line af first; if two or more vertices have the same distance from line af , then order the one which is farthest from line ab first. Then with positive P_τ -probability there is some sequence of clock rings (according to the order prescribed above) and coin toss outcomes within R that will move the domain wall towards vertex a so that $\sigma_a^{t+1} = -1$. For example, in Fig. 1, the clocks rings in the order of 1, 2, 3, 4, 5, 6, 9. After the clock at 4 rings, the domain wall encloses only vertices 5, 6, and 9. From here it is further moved towards vertex a and finally the spin at a is changed from $+1$ to -1 . This completes the proof of the theorem. ■

ACKNOWLEDGMENTS

This work was initiated when the author was visiting the Courant Institute of Mathematical Sciences. He thanks Chuck Newman and the Institute for the warm hospitality he received. He is grateful to Douglas Howard and Chuck Newman for introducing to him this topic. Research was supported in part by NSF Grant DMS-98-03598.

REFERENCES

1. C. D. Howard, Zero-temperature Ising spin dynamics on the homogeneous tree of degree three, *J. Applied Probability* 37:736–747 (2000).
2. S. Nanda, C. M. Newman, and D. L. Stein, Dynamics of Ising spin systems at zero temperature, in *On Dobrushin's Way (From Probability Theory to Statistical Physics)*, Amer. Math. Soc. Transl. Ser. 2, Vol. 198 (Amer. Math. Soc., Providence, Rhode Island, 2000), pp. 183–194.
3. R. Rietman, B. Nienhuis, and J. Oitmaa, The Ising model on hyperlattices, *J. Phys. A: Math. Gen.* 25:6577–6592 (1992).