Two dimensional spin-ice and the sixteen-vertex model

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PLAN of the talk

• Introduction:

- Geometrical frustration: Water Ice, Pyrochlore magnets (3D spin ice)
- Generic model: 2D <u>16-vertex model</u>
- Experiments: Artificial nano-arrays (2D spin ice)

• Equilibrium phases:

- Using CTMC and Bethe-Peierls approx. (cavity method). Phase diagram and critical properties of the 16V model.
- Theory vs. experiments in `a-thermal' Artificial spin ice: Edwards' measure vs. Canonical.

• <u>Stochastic dynamics:</u>

- Evolution after a quench into the PM, FM and AF phases.
- Dynamical arrest, mechanisms leading the evolution and topological defects.
- <u>Conclusion & perspectives</u>

Geometrical frustration

Prototypical example: Ising AF on a triangular lattice



Frustrated because of the geometry of the lattice and the antiferromagnetic nature of the interactions.





Ramirez, Hayashi, Cava, Siddharthan & Shastry 1999



Ramirez, Hayashi, Cava, Siddharthan & Shastry 1999



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Geometrical frustration



Thermal excitations in spin-ice

Castelnovo, Moessner & Sondhi 2008

Thermal excitations in spin-ice

 $\Rightarrow 2^4 = 16$ - vertex model

<u>2D Spin-Ice theory: the sixteen-vertex model</u>

Fix the Boltzmann weight of each vertex: $\omega_k = e^{-\beta \epsilon_k}$

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Thermal excitations:

Vertices breaking the ice-rule are allowed but un-favoured = defects

2D Spin-Ice theory: the sixteen-vertex model

Fix the Boltzmann weight of each vertex: $\omega_k = e^{-\beta \epsilon_k}$

2D experiments: Artificial Spin-Ice

I.Array of elongated ferromagnetic islands behave as classical Ising spins.

2. Dipolar interactions $\rightarrow c > a = b$

3. Direct visualisation of defects' dynamics) Ladak, Read, Perkins, Cohen, Branford 2010; Mengotti, Heyderman, Rodríguez, Nolting, Hügli, Braun 2011.

Wang, Nisoli, Freitas, Li, McConville, Cooley, Lund, Samarth, Leighton, Crespi, Schiffer 2006.

<u>Six-vertex model (exact results)</u>

 $\Delta_6 < -1$ ordered AF phase with low energy excitations

Baxter, Exactly Solvable Models in Statistical Mechanics 1982

Six-vertex model (exact results)

Sixteen-vertex model (numerics)

Allow defects
$$\Rightarrow~d=e
eq 0$$

Conjecture: (numerics)

$$\Delta_{16} = \frac{a^2 + b^2 - c^2 - (3e+d)^2}{2(ab+c(3e+d))} \qquad \stackrel{e=0}{\longrightarrow} \quad \Delta_8 = \frac{a^2 + b^2 - c^2 - d^2}{2(ab+cd)}$$

- I.All the transitions become continuous
- 2. The PM phase is not critical, the FM phase is not frozen.
- 3. Finite size scaling: Critical exponents depend on the value of the parameters: a, b, c, d, e.
- 4. Phase diagram characterised by a generalised 'anisotropy parameter'.

 \Rightarrow

consistent with the exact results on the eight-vertex model Baxter 1971, 1982 and (the very few) the sixteen-vertex model Wu 1969

Levis & Cugliandolo 2011

Spin-ice on a tree graph (cavity method)

Bethe-Peierls approximation:

In the absence of a given site, the neighbours are de-correlated.

- - Allows for a recursive treatment to be solved self-consistently

Spin-ice on a tree graph (cavity method)

Bethe-Peierls approximation:

In the absence of a given site, the neighbours are de-correlated.

The connectivity of the original model is preserved BUT no loops
 Allows for a recursive treatment to be solved self-consistently

4 disconnected rooted trees

Spin-ice on a tree graph (cavity method)

Two models: I.An oriented tree of vertices single vertex tree' No loop fluctuations

> 2.A tree of plaquettes made of four vertices 'plaquette tree' Include elementary loop fluctuations

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Jaubert, Chalker, Holdsworth & Moessner 2008

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Spin-ice on a tree graph (cavity method)

Strategy: I. Define an oriented tree (up,left,down,right) where vertices can be identified.

2. Write the self-consistent equations satisfied by the 'cavity probabilities': *n*-th shell as a function of the (n+1)th shell.

left rooted tree

probability that the spin in the missing edge $\langle i^d j^u \rangle$ points towards i (up).

Spin-ice on a tree graph (cavity method)

<u>Strategy</u>: I. Define an oriented tree (up,left,down,right) where vertices can be identified.

2. Write the self-consistent equations satisfied by the 'cavity probabilities': *n*-th shell as a function of the (n+1)th shell.

The simplest example: eight-vertex model in the single vertex tree

$$\psi^{u} = \frac{1}{z^{u}} \Big[a\psi^{l}\psi^{u}\psi^{r} + b(1-\psi^{l})\psi^{u}(1-\psi^{r}) \\ + c(1-\psi^{u})(1-\psi^{l})\psi^{r} + d\psi^{l}(1-\psi^{u})(1-\psi^{r}) \Big]$$
 ×4 : $\psi^{l,d,r}$
$$\psi^{\alpha} = \hat{\Psi}^{\alpha} \Big[a, b, c, d, e, \psi^{u}, \psi^{d}, \psi^{l}, \psi^{r} \Big]$$
 Self-consistent equations

 $\alpha = u, \ l, \ d, \ r$

Spin-ice on a tree graph (cavity method)

<u>Strategy</u>: I. Define an oriented tree (up,left,down,right) where vertices can be identified.

2. Write the self-consistent equations satisfied by the 'cavity probabilities': *n*-th shell as a function of the (n+1)th shell.

$$\begin{split} \psi^{\alpha} &= \hat{\Psi}^{\alpha}[a, b, c, d, e, \psi^{u}, \psi^{d}, \psi^{l}, \psi^{r}] \\ & \alpha = u, \ l, \ d, \ r \\ & \longrightarrow \\ \psi^{u} & & \downarrow \\ \psi^{u} & & \downarrow \\ \psi^{u} & & \downarrow \\ \psi^{u}_{+-} & & \downarrow \\ \psi^{u}_$$

Spin-ice on a tree graph (cavity method)

<u>Strategy</u>: I. Define an oriented tree (up,left,down,right) where vertices can be identified.

2. Write the self-consistent equations satisfied by the 'cavity probabilities': *n*-th shell as a function of the (n+1)th shell.

3. Find the fixed points of the self-consistent equations.

------ Equilibrium phases

4. Compute thermodynamic observables: free energy, magnetisation, etc.

5. Study the stability of the solutions

$$M_{\alpha,\beta} = \frac{d\hat{\Psi}^{\alpha}}{d\psi^{\beta}}\Big|_{fp} \longrightarrow$$

Phase transitions and nature of the phases.

Eigenvalues: E_1, E_2, \ldots

 \longrightarrow

Try to find an anisotropy parameter $\Delta(E_1,E_2,\ldots)$ which characterises the phase diagram

Spin-ice on a tree graph (cavity method)

<u>Results for the six-vertex model:</u>

I. **Exact** location of the transition lines with both the single vertex and the plaquette model.

2. Thermodynamic quantities in remarkable agreement with the 2D results.

Free energy of the 6V model on trees vs. exact results in 2D.

Spin-ice on a tree graph (cavity method)

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3. Nature of the phase transitions is qualitatively improved by making use of the tree of plaquettes.

	6V single vertices	6V plaquettes	6V 2D
PM-FMs	Frozen-to-PC	Frozen-to-PC	Frozen-to-crit
PM-AFs	Frozen-to-PC	Contto-PC	KT

Spin-ice on a tree graph (cavity method)

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PM-AFs	(Frozen-to-PC	Contto-PC	(KT)

ightarrow goes in the good direction

Spin-ice on a tree graph & CTMC

<u>Results for the sixteen-vertex model:</u>

Spin-ice on a tree graph & CTMC

<u>Results for the sixteen-vertex model:</u>

Spin-ice on a tree graph & CTMC

<u>Results for the sixteen-vertex model:</u>

ASI.

Artificial spin ice

Fix the energy levels:

Dipolar interactions in the square lattice

 \implies 2 in - 2 out vertices are not equivalent.

One external parameter, the canonical temperature: $\beta = -\frac{\ln a}{\epsilon_a}$

ASI. <u>'Thermal' Artificial spin ice</u>

Numerics vs. Cavity calculation

Second order phase transition at $\beta_c \approx 2.65$

Compare with experiments

Levis, Foini, Tarzia & Cugliandolo 2012
ASI.

'Thermal' Artificial spin ice

I. Thermal annealing during deposition.

2. Nano-islands feel thermal fluctuations during the growth process.

3. After the growing process the islands freeze.

Very close to the expected ground state

Excitations and defects can be visualised



From Morgan et al., Nature Phys. 7 2011.

ASI.

'Thermal' Artificial spin ice

Unpublished data from Morgan et al. 2012



Experimental data: $\beta_E = \ln\left(\frac{4n_c}{n_e}\right)(\epsilon_e - \epsilon_c)^{-1}$ vs. Canonical temperature

Levis, Foini, Tarzia & Cugliandolo 2012

ASI.

1

0.8

0.6

0.4

0.2

0

0

 \wedge

 $< n_i$

'Thermal' Artificial spin ice

Unpublished data from Morgan et al. 2012

Φ

 n_c

 n_e

 n_d

6

7

8

5

 $n_{a,b}$

Critical slowing down Equilibrium is not reached close to the critical point



Our model reproduces quantitatively the experimental data

 β_c^3

2

Levis, Foini, Tarzia & Cugliandolo 2012

Conclusions equilibrium.

I. Phase diagram of the sixteen-vertex model. The inclusion of defects modifies dramatically the thermodynamics.

2. Continuously varying critical exponents verify 'weak universality'.

3. Approximating the system by a tree of square plaquettes leads to good agreement with 2D results.

4. The model reproduces experimental data away from the critical point

 \rightarrow Relationship between configurational temperature and canonical temperature in ASI?

 \rightarrow Out-of-equilibrium phenomena ?

Phase ordering dynamics after a quench.

Evolution of the system across a phase transition.

• Give <u>updating rules</u>: Non-conserved order parameter (single spin flips)

coupled to a thermal bath

Stochastic dynamics

• Prepare the system in a disordered equilibrium state and quench it into a known equilibrium ordered symmetry broken phase

Competition between opposite orders

Slow dynamics $L(t) \sim t^z$

Apply this procedure to the sixteen-vertex model

Quench into the PM phase.

initial configuration:



Magnetisation = 0 BUT 'close' to a QLRO phase =

No order parameter to describe the relaxation process

Quench into the PM phase.

Density of defects



Levis & Cugliandolo 2011



3D pyroclhore spin ice with dipolar interactions

 $T = 0.6 \,\mathrm{K}, ..., 0.025 \,\mathrm{K}$ N = 8192

Castelnovo, Moessner & Sondhi 2012





 \Rightarrow Due to finite size ? d = e ? are long range interactions needed ?

Quench into the PM phase.



Quench into the PM phase.



Quench into the PM phase.



Quench into the PM phase.



spontaneously.

Quench into the FM phase.

initial configuration:



Quench into the FM phase.



Quench into the FM phase.



Quench into the FM phase.



Quench into the FM phase.



Quench into the FM phase.



Quench into the AF phase.

Same procedure



Quench into the AF phase.



Growth of AF domains with walls made of FM-vertices (a- b-type). Defects on domain walls, far from each other, difficult to annihilate: slow dynamics.



Quench into the AF phase.



From Morgan et al., Nature Phys. 7 2011.

10 µm

Conclusion out-of-equilibrium.

I. Dynamical arrest appears for all type of quenches for $e < 10^{-4}$. Why? i) presence of 4in 4out vertices? NO ii) presence of winding loops? NO iii) finite-size effects? YES? Arrhenius barrier $\tau \sim e^{-2}$

2. The evolution of the density of defects follows a power-law $n_d(t) \sim t^{-\alpha}$. The exponent depends on the value of the parameters (how?).

 Stripes of competing FM order with two different growing lenghts: anisotropic coarsening.
 Rich microscopic dynamical mechanisms.

4. Coarsening dynamics in the AF regime: artificial spin-ice samples? effective 'cooling rate' during deposition? vs. MC simulated annealing? time-dependent correlations? geometric properties of the domain walls?

Conclusion & outlook.

Conclusion & outlook.

I. Investigate the variation of critical exponents in the I6V model by a realspace Renormalisation Group approach.

2. Extend the mappings between integrable vertex models (6V and 8V) into quantum spin chains (XXZ and XYZ resp.) to the unconstrained 16V model. Then, use our understanding on the classical model to predict the behaviour of the quantum system?

3. Link between configurational temperatures in ASI and the canonical temperature? In experiments: - properties of the domain walls?

- thermal equilibration?
- growth rate (link with a cooling rate)

4. Defects' motion in 2D (square or hexagonal).

5. Effect of boundary conditions on the dynamics of hardly constrained models. Topological glass ?

END OF EVERYTHING



Geometrical frustration



classical Ising spins pointing in the local direction connecting a site with the centre of its tetrahedron

DSI: nn FM + dipolar interactions
$$H = -J \sum_{\langle i,j \rangle} \vec{S}_i \cdot \vec{S}_j + Da^3 \sum_{i < j} \frac{\vec{S}_i \cdot \vec{S}_j}{r_{ij}^3} - 3 \frac{(\vec{S}_i \cdot \vec{r}_{ij})(\vec{S}_j \cdot \vec{r}_{ij})}{r_{ij}^5}$$

NN contribution:
$$H \approx \frac{J+5D}{3} \sum_{\langle i,j \rangle} \sigma_i \sigma_j$$
 with: $\sigma_i = \pm 1$ GS: 2 in-2 out (ice-rules)
 AF Geometrically frustrated
 $Ferromagnet$

Zero-point entropy

2D Lieb's exact result (Bethe Ansatz):
Lieb 1967
$$S_{2D} = Nk_B \frac{3}{2} \ln\left(\frac{4}{3}\right) \approx 0.43R \qquad \checkmark \checkmark$$

3D **Experiments** (both Spin and Water Ice):

 $S_w \approx 0.41R$

Giauque & Stout 1936

Ramirez, Hayashi, Cava, Siddharthan & Shastry 1999

$$S_{si} \approx 0.46R$$

Zero-point entropy

Pauling's argument: N tetrahedra, 2N links (4 NN) Pauling 1935 $\rightarrow \Omega_0 = 2^{2N}$ (without ice-rules) vertices indept. $\rightarrow \Omega_\infty = 2^{2N} (6/16)^N$ $\rightarrow S_\infty \approx 0.40R$ 2D Lieb's exact result (Bethe Ansatz):

Lieb 1967 $S_{2D} = Nk_B \frac{3}{2} \ln\left(\frac{4}{3}\right) \approx 0.43R$

3D **Experiments** (both Spin and Water Ice):



Giauque & Stout 1936

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Thermal excitations in spin-ice



 $\Rightarrow \text{ Ice configurations} \equiv \left\{ q_{\alpha} = 0 \right\}$

Castelnovo, Moessner & Sondhi 2008

<u>Magnetic monopoles in spin-ice</u>



- If all the 2 in - 2out vertices are equivalent, the only energy cost comes from the 1/r Coulomb interaction.

- Finite energy to separate two monopoles to infinity = de-confined

 \rightarrow *Fractionalisation* in 3D



from Wang et al., Nature 2008



I. direct visualisation of defects' dynamics Mengotti, Heyderman, Rodríguez, Nolting, Hügli, Braun 2011.

2. vertex weights can be tuned $\rightarrow a = b = c$ Moller & Moessner 2006

3. A-thermal system: energy barrier $\sim 10^5 K$;

 \rightarrow effective thermodynamics can be recovered Nisoli, Li, Ke, Garand, Schiffer, Crespi 2010; Morgan, Stein, Langridge, Morrows 2011. 1 µm



Phase ordering dynamics after a quench.

Evolution of the system across a phase transition.

• Give <u>updating rules</u>: Non-conserved order parameter (single spin flips)

coupled to a thermal bath

Stochastic dynamics

• Prepare the system in a disordered equilibrium state and quench it into a known equilibrium ordered symmetry broken phase

ightarrow Competition between opposite orders $\,$ Slow dynamics $\,$ $\,$ $L(t) \sim t^{z}$

• Dynamical scaling theory: at late times, there is a single length scale L(t) such that:

$$C(t, t_w) = \langle s_i(t)s_i(t_w) \rangle \simeq M_{eq}^2 F_C\left(\frac{L(t)}{L(t_w)}\right)$$
$$G(r, t) = \langle s_i(t)s_j(t) \rangle \simeq M_{eq}^2 F_G\left(\frac{r}{L(t)}\right)$$

cf. review Bray 1994
Quench into the FM phase.

Dynamic mechanisms



anisotropy a≠b tends to create
 diagonal domain walls made of AF
 vertices.

- loop fluctuations are the elementary moves that do not break the ice-rules.

- 'corners' of domains cannot have a neighboring a-vertex. Avoiding defects, this explains the presence of strings.

- Strings connect two domains and mediate their growth.

Levis & Cugliandolo 2011

Quench into the FM phase.

Dynamic mechanisms



- once the bands are created we must create a pair of defects and made them move along the walls to restore the equilibrium configuration.

 $\longrightarrow~{\rm Extremely~slow~process}~~T\sim L$

(diverging at the thermodynamic limit)

Equilibrium is reached when magnetic order percolates in the \perp direction.



Levis & Cugliandolo 2011

Quench into the FM phase.



Two-point self correlation function in the \parallel direction:

$$G_{\parallel}(t,r) = \sum_{i,j} \langle S_{i,j}(t) S_{i+\frac{r}{\sqrt{2}},j+\frac{r}{\sqrt{2}}}(t) \rangle$$

Quench into the FM phase.

Evolution from a D i.c. to a = 5, b = 1, $e = 10^{-7}$, $d = e^2$



Sixteen-vertex model

Allow defects $\Rightarrow d = e \neq 0$

Example:
$$b = 1/2, c = 1$$



The FM transition gets "smoother" by increasing the weight of the defects

Sixteen-vertex model

Finite size scaling:

$$K_{M_{+}} = 1 - \frac{\langle M_{+}^{4} \rangle}{3 \langle M_{+}^{2} \rangle^{2}} \sim \Phi_{K}(tL^{1/\nu})$$
$$\chi_{+} \sim \Phi_{chi_{+}}(tL^{\gamma/\nu})$$

Distance from the transition: $t = \frac{a - a_c}{a}$



Sixteen-vertex model

Ex: critical exponents for the FM transition

	six-vertex	2d Ising	SI $(d = e = 10^{-5})$	SI $(d = e = 0.1)$
$\hat{\gamma} = \gamma/\nu$	7/4	7/4	$= 1.75 \pm 0.02$	$= 1.75 \pm 0.02$
$\hat{\beta} = \beta/\nu$	1/8	1/8	$pprox 0.125 \pm 0.05$	≈ 0.125
$\hat{\alpha} = (2 - \alpha)/\nu$	2	2	$= 2.00 \pm 0.15$	≈ 2
γ	7/8	7/4	$= 1.06 \pm 0.03$	$= 1.75 \pm 0.18$
β	1/16	1/8	$= 0.050 \pm 0.014$	≈ 0.125
α	1	0	$= 0.84 \pm 0.23$	≈ 0
ν	1/2	1	$= 0.60 \pm 0.02$	$= 1.0 \pm 0.1$

Define new exponents : $M_+ \sim \xi^{-\hat{\beta}}$

Consistent with scaling relations



<u>Sixteen-vertex model</u>

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Exponents depend on the vertex weights

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Exponents depend on the vertex weights

 $\hat{\gamma}, \hat{lpha}, \hat{eta}$ does not!

Weak universality (Suzuki 1974)

Cavity method vs. Monte Carlo.

Spin-ice on a tree graph (cavity method)

Cavity vs. numerical results (sixteen-vertex model)



I. The approx. becomes worse when increasing the weight of the defects and the transition gets "softer".

2. The location of critical surfaces obtained by the cavity calculation are almost parallel to the six-vertex ones (as predicted by MC)

Foini, Levis, Tarzia, Cugliandolo In preparation (2012)



Artificial spin ice

Wang et al., Nature 439 (2006)

$$H = Dr_0^3 \sum_{i < j \in \mathcal{P}} \left(\frac{\mathbf{S}_i \cdot \mathbf{S}_j}{||\vec{r}_{ij}||^3} - 3 \frac{(\mathbf{S}_i \cdot \vec{r}_{ij}) \left(\mathbf{S}_j \cdot \vec{r}_{ij}\right)}{||\vec{r}_{ij}||^5} \right)$$



Energy levels



 \implies 2 in - 2 out vertices are not equivalent in the square lattice

<u>'A-thermal' Artificial spin ice</u>

(Nisoli et al. 2007-2008)



Demagnetisation protocol: $H(t = n\Delta t) = (-1)^n (H_0 - nH_s)$

- polarised initial configuration
- rotate the sample
- decrease magnetic field
- change polarity of the field after a cycle

Shearing and shaking in granular matter ??

<u>'A-thermal' Artificial spin ice</u>

(Nisoli et al. 2007-2010)

<u>Assume:</u> (i) $E \approx ct$ (ii) vertices can be chosen independently (mean-field)

Construct an Edwards' measure

I. Count configurations $S(E, N) = \ln \Omega(E, N)$

2. Maximise the entropy under the constraint $\,E pprox {
m ct}\,$

Gives population of vertices created during the demagnetisation : $n_{\alpha} = \frac{\exp(-\frac{n_{\alpha}}{n_{\alpha}})}{n_{\alpha}}$

$$_{\alpha} = \frac{\exp(-\beta_E \epsilon_{\alpha})}{Z(\beta_E)}$$

With
$$\frac{1}{T_E} = \frac{\partial S}{\partial E}$$
 configurational 'temperature'



'Thermal' Artificial spin ice



 $a = b = \exp(-\beta\epsilon_a)$ $c = \exp(-\beta\epsilon_c)$ $e = \exp(-\beta\epsilon_e)$ $d = \exp(-\beta\epsilon_d)$

Energy of each vertex = approximation of the dipolar interactions \Rightarrow High energy to the defects

Analytical calculation on the tree of plaquettes + Continuous Time Monte Carlo simulations

Our canonical temperature: $\beta =$

 $\ln a$

Sixteen-vertex model

How can we observe a difference?

Non-equilibrium relaxation from an completely ordered state towards equilibrium in different phases

$$M_{+}(t) \qquad \qquad \sim exp(-t/\tau) \\ \sim t^{-\lambda} \\ \sim M_{+}^{eq} exp(-t/\tau)$$

disordered

critical
$$\xi_{eq} = \infty$$

ordered

power-law behaviour inside the SL phase TEST criticality

ASI. <u>'Thermal' Artificial spin ice</u>



A single critical point

Non-critical correlation in the PM phase



The spin-liquid phase is lost as soon as a finite density of defects is present

ASI. <u>'Thermal' Artificial spin ice</u>

Numerics vs. Cavity calculation



Second order phase transition at $\beta_c \approx 2.65$

Compare with experiments

Levis, Cugliandolo, Foini, Tarzia In preparation (2012)

'Thermal' Artificial spin ice



Two-point space-time correlations:

'Thermal' Artificial spin ice

Phase diagram of ASI (extensive numerics + cavity)



Conclusion & outlook.

I. Investigate the variation of critical exponents in the I6V model by a realspace Renormalisation Group approach.

2. Extend the mappings between integrable vertex models (6V and 8V) into quantum spin chains (XXZ and XYZ resp.) to the unconstrained 16V model. Then, use our understanding on the classical model to predict the behaviour of the quantum system?

3. Link between configurational temperatures in ASI and the canonical temperature? In experiments: - properties of the domain walls?

- thermal equilibration?
- growth rate (link with a cooling rate)

Conclusion & outlook.

4. Defects' motion in 2D (square or hexagonal). Prepare the system into an 'ice-rule' configuration, then follow the motion of a pair of defects. Interaction? Model for collective transport properties?

5. Effect of boundary conditions on the dynamics of hardly constrained models.

6. In particular, study the relaxation dynamics of the six-vertex model with fixed boundary conditions using local updates. Topological glass?

7. I. Use the same BP and CTMC approach to study the 16V model in an external field.
Extend the BP approach to deal with other geometrically frustrated stat. models (AF Ising, Kagome ice, colouring models, etc.).







 $a = 5, b = 1, d = e^2$



