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# New free energy and susceptibility inequalities for the Ising-, XY- and Heisenberg-models and the problem of phase transition

by **N. Szabo**

Département de Physique Théorique, Université de Genève, 1211 Genève 4 – Switzerland

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*Abstract.* For the  $d$ -dimensional spin  $\frac{1}{2}$  Ising free energy and susceptibility upper and lower bounds have been constructed in the case of ferromagnetic and antiferromagnetic, nearest neighbour coupling. In the antiferromagnetic case the bounds belonging to the free energy or partition function are generated with help of the related chemical potential  $\ln(Z_\Lambda/Z_{\Lambda-1})$ . These bounds prove the existence of the free energy of antiferromagnetic type in the thermodynamic limit. If the coupling is the ferromagnetic type, then the  $d$ -dimensional free energy or susceptibility is bounded from above or from below by lower dimensional ones. For dimensionality  $d > 2$  the bounds are also 2-dimensional, which prove the existence of finite magnetization (broken phase) below the transition temperature and that by Szegő–Kac theorem. These results have been applied to the  $d$ -dimensional, quantum Heisenberg- and XY-models and to the  $d$ -dimensional XY-model with homogeneous or inhomogeneous magnetic field in the  $z$ -direction. Assuming ferromagnetic coupling, the existence of finite magnetization is proved in these  $d \geq 2$ -dimensional quantum models.

## 1. Introduction

The partition function  $Z_\Lambda$  of the Ising model can be handled also by the standard cluster integral treatment of the imperfect gas. To obtain an alternating series of upper and lower bounds for the free energy of the Ising model with antiferro coupling one must make purely mathematical considerations for the expansion of  $Z_\Lambda$ . The mathematical tool [1] to the constructions of the bounds is given by the application of Lieb's inequalities [2] to the Ising model. The interest in the bounds lies in the fact that they allow to make strict conditions for continuous phase transition in the quantum mechanical XY-model with inhomogeneous magnetic field in the  $z$ -direction [3].

The mathematical preliminaries to the program can be formulated in a lemma:

Let  $f_k$  be a set of real functions,  $k = 1, 2, \dots, N$  such that  $0 > f_k > -1$  for all  $k$ . If we define the function

$$I(s) = \prod_{k=1}^N (1 + sf_k) = \sum_{n=0}^N s^n A_n(\{f_n\}) \tag{1.1}$$

with

$$A_n(\{f_n\}) = \sum_{\{k_1, \dots, k_n\}} f_{k_1} \cdots f_{k_n}, \quad A_0 = 1 \tag{1.2}$$

where we sum over all distinct  $n$ -tuples  $k_1, \dots, k_n$ .

One has

**Lemma 1.1.** *If  $0 < s < 1$  then holds*

$$I(s) \leq \sum_{n=0}^M s^n A_n(\{f_k\}) \quad (1.3)$$

where  $0 < M < N$  and the  $>$  sign is valid for odd  $M$  and  $<$  sign for even  $M$ .

The proof of this Lemma is given in references [1, 2] and will not be considered here, but we will apply directly the theorem to the problems studied in the next section.

If the  $f_k - s$  in equation (1.1) are all positive semidefinite then all the inequalities in (1.3) become lower bounds. This situation is also of interest for the Ising model with ferromagnetic coupling. In this case one can derive lower bounds for the partition function and susceptibility. The lower bound to the  $d$ -dimensional partition function is given by lower dimensional ones, which is the case also for the susceptibility. Similar considerations have been made by Guerra, Rosen and Simon [4], see also reference [5]. In this latter case, upper bounds to the partition function and to the susceptibilities can be constructed with help of the Cauchy-Schwarz inequalities. These bounds are given also by lower dimensional systems.

Let us introduce here the  $d$ -dimensional, infinite lattice by  $Z^d$  and a bounded region in  $Z^d$  by  $\Lambda_{d_1}$ ,  $d_1 \leq d$ . Further, the configuration energy  $H_{\Lambda_d}$  of the Ising model with constant, nearest neighbour coupling is defined as

$$H_{\Lambda_d} = \frac{1}{2} \sum_{\{k, l\} \subset \Lambda_d} v_{kl} [2n_k - 1_k] [2n_l - 1_l], \quad (1.4a)$$

and

$$v_{kl} = \left\{ \begin{array}{ll} v > 0 & \text{n.n. antiferro-coupling} \\ v < 0 & \text{n.n. ferro-coupling} \end{array} \right\} \text{ on } Z^d \quad (1.4b)$$

in the region  $\Lambda_d \cdot n_k$  takes the values  $\{0, 1\}$  for all  $k \in \Lambda_d$ . The lattice spin  $\sigma_k$  on site  $k$  is defined by

$$\sigma_k = 2n_k - 1_k. \quad (1.5)$$

The configurational energy equation (1.4) has a term which is bilinear in  $n_k$  and is the interesting one for our considerations in the next sections. In the equations (1.4 and 1.5) the indices  $k$  and  $l$  denote  $d$ -dimensional vectors:  $k = \{k_1, k_2, \dots, k_d\}$ . The unit cell of  $Z^d$  is a hypercube; along the edges of the unit cell the interaction strengths are equal. We assume periodic boundary condition on  $\Lambda_d$ , which are essential in the third and fourth section.

## 2. Upper and lower bounds for the partition function with $v > 0$

In the bounded region  $\Lambda_d$  we define the partition function of  $H_{\Lambda_d}$  equation (1.4) by

$$Z_{\Lambda_d} = 2^{-\Lambda_d} \text{Tr} \{ \exp(-\beta H_{\Lambda_d}^0) I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) \} \quad (2.1)$$

where

$$H_{\Lambda_d}^0 = \frac{1}{2} \sum_{\{k,l\} \in \Lambda(d)} v_{kl} [1_k - 4n_k], \quad (v_{kl} > 0), \tag{2.2}$$

$$I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) = \prod_{\{k,l\} \in \Lambda(d)} [1 + f_{kl}]. \tag{2.3}$$

The  $f_{kl}$  are the Mayer functions belonging to the model equation (1.4):

$$f_{kl} = \exp [-4\beta v_{kl} n_k n_l] - 1. \tag{2.4}$$

In view of the definition equation (2.1), the free energies  $F_{\Lambda_d}$  and  $F_{\Lambda_d-1}$  fulfil the relation

$$\frac{Z_{\Lambda_d}}{Z_{\Lambda_d-1}} = \exp [-\beta(F_{\Lambda_d} - F_{\Lambda_d-1})] \tag{2.5}$$

for large  $\Lambda$ . In the circular bracket of the above equation (2.5), the difference  $F_{\Lambda_d} - F_{\Lambda_d-1}$  corresponds a chemical potential of the system in view of

$$\frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} = \lim_{\Delta \rightarrow 0} \frac{F_{\Lambda_d} - F_{\Lambda_d-\Delta}}{\Delta}. \tag{2.6}$$

Because  $\Lambda_d$  is large,  $\Delta$  corresponds to the one of  $F_{\Lambda_d-1}$ . On the other hand, one has

$$F_{\Lambda_d} = \sum_{x=1}^{\Lambda_d} [F_x - F_{x-1}]; \quad x, \Lambda_d \subset \mathbb{Z}^d. \tag{2.7}$$

Our aim is to construct upper and lower bounds to the free energy per site

$$f = \lim_{\Lambda_d \rightarrow \infty} \frac{1}{\Lambda_d} F_{\Lambda_d}$$

by virtue of equations (2.5–2.7). Let us at first collect some results concerning the partition function and free energy:

**Theorem 2.1.** *If the coupling constant of  $H_{\Lambda_d} v_{kl} > 0$  equation (1.4), then  $H_{\Lambda_d}$  – related partition function  $Z_{\Lambda_d}$  has the alternating bound properties*

$$Z_{\Lambda_d} < Z_{\Lambda_d-1} \tag{2.8a}$$

$$Z_{\Lambda_d} > Ch(\beta zv) Z_{\Lambda_d-1} - \frac{z}{2} \exp [\beta(\frac{3}{2}z - 2)v] Sh(2\beta v) Z_{\Lambda_d-2} \tag{2.8b}$$

$$Z_{\Lambda_d} < Ch(\beta zv) Z_{\Lambda_d-1} - \frac{z}{2} \exp [\beta(\frac{3}{2}z - 2)v] Sh(2\beta v) Z_{\Lambda_d-2} + \frac{z^2}{2} \exp [\beta(\frac{9}{2}z - 4)v] Sh^2(2\beta v) Z_{\Lambda_d-3} \tag{2.8c}$$

⋮  
etc.

( $z$ : number of nearest neighbours); further the free energy per site  $f = \lim_{\Lambda_d \rightarrow \infty} 1/\Lambda_d F_{\Lambda_d}$  satisfies

$$\ln \left[ \frac{b}{2a} + \sqrt{\frac{b^2}{4a^2} - \frac{1}{a}} \right] < \beta f < \ln \left[ \frac{b}{2a} - \sqrt{\frac{b^2}{4a^2} - \frac{1}{a}} \right] \tag{2.9}$$

for certain parameter values  $\beta v, \beta = [k_B T]^{-1}$ .  $a$  and  $b$  are:

$$a = \frac{z}{2} \exp [\beta(\frac{3}{2} z - 2)v] Sh(2\beta v) \quad \text{and} \quad b = Ch(\beta z v).$$

The alternating bound property inequalities (2.8) can be established as follows: From the definition equation (2.3) one has

$$I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) = \prod_{j=2}^{\Lambda_d} (1 + f_{1j}) I_{\Lambda_d-1}(n_2, \dots, n_{\Lambda_d}). \tag{2.10}$$

Since  $I_{\Lambda_d-\Delta} > 0$  for  $\Delta = 0, 1, 2, \dots, \Lambda_d - 1$  and  $f_{ij}$  satisfies the inequality

$$0 > f_{ij} > -1, \tag{2.11}$$

then it follows by lemma 1.1

$$I_{\Lambda_d} < I_{\Lambda_d-1} \tag{2.12a}$$

$$I_{\Lambda_d} > \left( 1 + \sum_{j=2}^{\Lambda_d} f_{1j} \right) I_{\Lambda_d-1} \tag{2.12b}$$

$$I_{\Lambda_d} < \left( 1 + \sum_{j=2}^{\Lambda_d} f_{1j} + \sum_{\{kl\}} f_{1k} f_{1l} \right) I_{\Lambda_d-1} \tag{2.12c}$$

⋮

etc.

Multiplying equation (2.12a) with  $2^{-\Lambda_d} \exp(-\beta H_{\Lambda_d}^\circ)$  and taking the trace over the gained expression, one gets the inequality (2.8a). Similarly one gets

$$Z_{\Lambda_d} > 2^{-\Lambda_d} \text{Tr} \{ \exp(-\beta H_{\Lambda_d}^\circ) I_{\Lambda_d-1} \} + 2^{-\Lambda_d} \text{Tr} \{ \exp(-\beta H_{\Lambda_d}^\circ) z f_{12} I_{\Lambda_d-2} \} \tag{2.13}$$

by inserting

$$f_{12} I_{\Lambda_d-1} > f_{12} I_{\Lambda_d-2} \tag{2.14}$$

into inequality (2.12b). Inequality (2.14) follows by inequalities (2.11–2.12a). The inequality (2.13) immediately results from (2.8b). On the right hand side of inequality (2.8c) the first two terms are derived along inequalities (2.12b–2.14), as we have done for the inequality (2.8b). The last term of inequality (2.8c) is gained by the inequality

$$\begin{aligned} & 2^{-\Lambda_d} \text{Tr} \left\{ \exp(-\beta H_{\Lambda_d}^\circ) \sum_{\{kl\}} f_{1k} f_{1l} I_{\Lambda_d-1} \right\} \\ &= 2^{-\Lambda_d} \text{Tr} \{ \exp(-\beta H_{\Lambda_d}^\circ) z(z-1) f_{12} f_{13} I_{\Lambda_d-1} \} \\ &< 2^{-\Lambda_d} \text{Tr} \{ \exp(-\beta H_{\Lambda_d}^\circ) z(z-1) f_{12} f_{13} I_{\Lambda_d-3} \} \end{aligned} \tag{2.15}$$

and the evaluation of the right hand side of equation (2.15) proves the inequality (2.8c).

The second part of the Theorem 2.1, inequality (2.9) follows from the inequalities (2.8b–2.8c). It holds

$$1 > b \frac{Z_{\Lambda_d-1}}{Z_{\Lambda_d}} - a \frac{Z_{\Lambda_d-2}}{Z_{\Lambda_d}} = b \exp \left[ \beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right] - a \exp \left[ 2\beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right] \tag{2.16a}$$

$$1 < b \exp \left[ \beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right] - a \exp \left[ 2\beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right] + 2a^2 \exp \left[ \frac{3}{2} \beta z v \right] \exp \left[ 3\beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right] \tag{2.16b}$$

by applying equations (2.5–2.6). The above inequality of second degree is solved easily for the unknown variable

$$\exp \left[ \beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} \right].$$

One gets

$$\ln \left[ \frac{b}{2a} + \sqrt{\frac{b^2}{4a^2} - \frac{1}{a}} \right] < \beta \frac{\partial F_{\Lambda_d}}{\partial \Lambda_d} < \ln \left[ \frac{b}{2a} - \sqrt{\frac{b^2}{4a^2} - \frac{1}{a}} \right]. \tag{2.17}$$

From here the inequality (2.9) follows by integration over  $\Lambda_d$ .

### 3. Bounds on the ferromagnetic partition function and susceptibility

The basis of Theorem 2.1 are the inequalities (2.12), which are a consequence of the Lemma 1.1. As it has been pointed out in section 1, the upper bounds of Lemma 1.1 change to lower ones, because  $f_n > 0$  for  $v_{kl} < 0$ .

This has the consequence that the inequalities equation (2.12) become lower bounds,

$$\begin{aligned} I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) &> I_{\Lambda_d-1}(n_2, \dots, n_{\Lambda_d}) \\ I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) &> \left( 1 + \sum_j f_{1j} \right) I_{\Lambda_d-1}(n_2, \dots, n_{\Lambda_d}) \\ I_{\Lambda_d}(n_1, \dots, n_{\Lambda_d}) &> \left( 1 + \sum_j f_{1j} + \sum_{kl} f_{1k} f_{1l} \right) I_{\Lambda_d-1}(n_2, \dots, n_{\Lambda_d}) \\ &\vdots \\ &\text{etc.} \end{aligned} \tag{3.1}$$

in the ferromagnetic case, which is on the other hand a consequence of equation (2.10) and of the inequality

$$f_{kl} = \exp [-4\beta v_{kl} n_k n_l] - 1 > 0 \quad (v_{kl} < 0). \tag{3.2}$$

From the above inequalities (3.1–3.2) it is clear that the partition function  $Z_{\Lambda_d}$  is bounded from below by  $Z_{\Lambda_d-n}$ ,  $\Lambda_d > n > 1$ . So far the dimensionality of the system has not been considered explicitly; we will take this into account now. The model (1.4) with  $v_{kl} < 0$  is defined in the bounded region  $\Lambda_d \subset Z^d$ . The hypercube  $\Lambda_d$  has a hypersurface  $\Lambda_{d-1}$ .

For the subspaces  $\Lambda_{d_1}$  and  $\Lambda_{d_2}$  with  $d = d_1 + d_2$  the inequality (3.1) can be generalized so that it has the consequences:

**Theorem 3.1.** *Let  $\Lambda_{d_1}$  and  $\Lambda_{d_2}$  with  $d_1 = d - 1$  and  $d_2 = 1$  two bounded subsets of  $Z^d$ , so that  $\Lambda_1 \Lambda_{d-1} = \Lambda_d \subset Z^d$ . Then it holds*

$$I_{\Lambda_d} > \prod_{j=1}^{N_d} I_{\Lambda_{d-1}}(j) \tag{3.3}$$

where  $N_d$  is a lattice point in the  $d$ th one dimensional subspace with the cyclic boundary condition  $N_d + 1 = 1$ . Further, the partition function  $Z_{\Lambda_d}$  fulfils the inequalities

$$Z_{\Lambda_d} > (Z_{\Lambda_{d-1}})^{\Lambda_1^{(d)}} > (Z_{\Lambda_{d-2}})^{\Lambda_1^{(d)} \Lambda_1^{(d-1)}} \dots > (Z_{\Lambda_1})^{\prod_{j=2}^d \Lambda_1^{(j)}}; \tag{3.4}$$

and the  $d$ -dimensional susceptibility belonging to  $Z_{\Lambda_d}$  is bounded from below by a sequence of lower dimensional susceptibilities, which belong to  $Z_{\Lambda_{d-1}}, \dots$  and  $Z_{\Lambda_1}$ :

$$d \hat{\chi}_d(q_1 | v) > (d - 1) \hat{\chi}_{d-1}(q_1 | v) > (d - 2) \hat{\chi}_{d-2}(q_1 | v) > \dots > \chi_1(q_1 | v). \tag{3.5}$$

$\hat{\chi}_d(q_1 | v)$  is the 1-dimensional Fourier-transform of

$$\beta \langle \sigma_k \sigma_l \rangle_d = \beta \langle \sigma_{(k_1 k_2 \dots k_d)} \sigma_{(l_1 k_2 \dots k_d)} \rangle_d$$

$$\hat{\chi}_d(q_1 | v) = \frac{1}{\Lambda_1} \sum_{k_1} \exp [iq_1(R_{k_1} - R_{l_1})] \beta \langle \sigma_{(k_1 k_2 \dots k_d)} \sigma_{(l_1 k_2 \dots k_d)} \rangle_d \tag{3.6}$$

where  $k$  and  $l$  are  $d$ -dimensional vectors as indicated,  $\langle \dots \rangle_d$  a  $d$ -dimensional average and  $\beta = [k_B T]^{-1}$ .

*Special cases:* Assuming  $\Lambda^{1(j)} \equiv \Lambda_1$  for all  $j = 1, \dots, d$  then the 3- and 4-dimensional partition functions fulfil the inequalities

$$Z_{\Lambda_3} > (Z_{\Lambda_2})^{\Lambda_1} > (Z_{\Lambda_1})^{\Lambda_1^2}, \tag{3.7}$$

$$Z_{\Lambda_4} > (Z_{\Lambda_3})^{\Lambda_1} > (Z_{\Lambda_2})^{\Lambda_1^2} > (Z_{\Lambda_1})^{\Lambda_1^3} \tag{3.8}$$

and the associated susceptibilities obey the relations

$$3 \hat{\chi}_3(q_1 | v) > 2 \hat{\chi}_2(q_1 | v) > \hat{\chi}_1(q_1 | v), \tag{3.9}$$

$$4 \hat{\chi}_4(q_1 | v) > 3 \hat{\chi}_3(q_1 | v) > 2 \hat{\chi}_2(q_1 | v) > \hat{\chi}_1(q_1 | v). \tag{3.10}$$

*Proof:* The assertion equation (3.3) can be established by splitting up the model configuration energy equation (1.4) into two contributions:

$$H_{\Lambda_d} = H_{\Lambda^{d-1}} + H_{\Lambda^1} \tag{3.11}$$

where  $H_{\Lambda^{d-1}}$  and  $H_{\Lambda^1}$  are:

$$H_{\Lambda^{d-1}} = \frac{1}{2} \sum_{k', l'} v_{k' l'} [2n_{k'} - 1_{k'}] [2n_{l'} - 1_{l'}], \tag{3.12a}$$

$$H_{\Lambda^1} = \frac{1}{2} \sum_{k'', l''} v_{k'' l''} [2n_{k''} - 1_{k''}] [2n_{l''} - 1_{l''}] \tag{3.12b}$$

with  $k' = \{k_1, \dots, k_{d-1}, k_d = l_d\}$ ,  $l' = \{l_1, \dots, l_{d-1}, l_d = k_d\}$ ,  $k'' = \{k_1 = l_1, \dots, k_{d-1} = l_{d-1}, k_d\}$  and  $l'' = \{l_1 = k_1, \dots, l_{d-1} = k_{d-1}, l_d\}$ . The above equations (3.12) contain constant nearest neighbour coupling.

Now we can define  $I_{\Lambda^1}$ , belonging to  $H_{\Lambda^1}$ , by the expression:

$$I_{\Lambda^1} = \prod_{\{k''l''\}} (1 + f_{k''l''}) > 1. \tag{3.13}$$

From equations (3.11–3.12) it follows that  $I_{\Lambda_d}$  can be expressed as a product from  $I_{\Lambda^1}$  and  $I_{\Lambda^{d-1}}$ :

$$I_{\Lambda_d} = I_{\Lambda^1} \cdot I_{\Lambda^{d-1}}, \tag{3.14}$$

where  $I_{\Lambda^{d-1}}$  is defined similarly as  $I_{\Lambda^1}$  equation (3.13) by  $H_{\Lambda^{d-1}}$ . The definition equation (3.12) and the fact  $f_{k''l''} \geq 0$  tells us:

$$I_{\Lambda_d} > I_{\Lambda^{d-1}}. \tag{3.15}$$

Note that  $H_{\Lambda^1}$  and  $H_{\Lambda^{d-1}}$  do depend on the volume  $\Lambda_d$  as  $H_{\Lambda_d}$  does. Therefore, this is also the case for  $I_{\Lambda^1}$  and  $I_{\Lambda^{d-1}}$ . It follows directly from the above equations that the inequality

$$\text{Tr} \{ \exp (-\beta H_{\Lambda_d}) \} > \text{Tr} \{ \exp (-\beta H_{\Lambda^{d-1}}) \} \tag{3.16}$$

is satisfied. Now  $H_{\Lambda^{d-1}}$  resp.  $H_{\Lambda^1}$  contain 1- resp.  $(d - 1)$ -dimensional dummy summation. Therefore, the first inequality of (3.4) follows:  $Z_{\Lambda_d} > (Z_{\Lambda^{d-1}})^{\Lambda^1(d)}$ , and the sequence of the inequalities (3.4) follows by recurrence relation.

The sequence of inequalities (3.4) is also equivalent to

$$\frac{1}{\Lambda_d} \ln Z_{\Lambda_d} > \frac{1}{\Lambda_{d-1}} \ln Z_{\Lambda_{d-1}} > \frac{1}{\Lambda_{d-2}} \ln Z_{\Lambda_{d-2}} > \dots > \frac{1}{\Lambda_1} \ln Z_{\Lambda_1}, \tag{3.17}$$

where we used  $\Lambda_d = \prod_{j=1}^d \Lambda^{1(j)}$

Using the identity

$$\begin{aligned} \frac{1}{\Lambda_d} \ln Z_{\Lambda_d} &= \frac{1}{\Lambda_d} \sum_{k,l} \int_0^1 d\lambda v_{kl} \langle \sigma_k \sigma_l \rangle_d (\lambda v) \\ &= \frac{1}{\Lambda_d} \sum_{k,l} \int_0^1 d\lambda v_{kl} \text{Tr}_{\Lambda_d} \{ \rho_{\Lambda_d} (\lambda v) \sigma_k \sigma_l \} \end{aligned} \tag{3.18}$$

and the translation invariance of the system one obtains the sequence of susceptibility inequalities (3.5) by the facts:

$$\hat{\sigma}_{q_1} \hat{\sigma}_{-q_1} \geq 0, \tag{3.19a}$$

$$\exp \{ -\beta H_{\Lambda_d} \} > \exp \{ -\beta H_{\Lambda_{d-1}} \} > \dots > \exp \{ -\beta H_{\Lambda_1} \}. \tag{3.19b}$$

The equations (3.15–3.19) prove Theorem 3.1.

Let us show that the  $d$ -dimensional partition function  $Z_{\Lambda_d}$  and its related susceptibility can be bounded from above by lower dimensional ones.

One has:



**Theorem 3.2.** *Let  $H_{\Lambda_d} = H_{\Lambda_{d-1}} + H_{\Lambda_1}$  in the sense of equations (3.11–3.12). Then:*

$$\frac{1}{\Lambda_d} \ln Z_{\Lambda_d}(v) \leq \frac{1}{2\Lambda_{d-1}} \ln Z_{\Lambda_{d-1}}(2v) + \frac{1}{2\Lambda_1} \ln Z_{\Lambda_1}(2v) \tag{3.20}$$

and the susceptibilities  $\hat{\chi}_d(q_1 | v)$ ,  $\hat{\chi}_{d-1}(q_1 | 2v)$  and  $\hat{\chi}_1(q_1 | 2v)$  satisfy the inequality

$$d \cdot \hat{\chi}_d(q_1 | v) \leq (d - 1)\hat{\chi}_{d-1}(q_1 | 2v) + \hat{\chi}_1(q_1 | 2v). \tag{3.21}$$

*Proof:* By Cauchy–Schwarz inequality one has

$$Z_{\Lambda_d}(v) \leq [Z_{\Lambda_{d-1}}(2v)]^{1/2 \cdot \Lambda_1} \cdot [Z_{\Lambda_1}(2v)]^{1/2 \cdot \Lambda_{d-1}} \tag{3.22}$$

and (3.21) follows immediately, because  $Z_{\Lambda_x}$  is defined with an  $x$ -dimensional configuration energy. The equations (3.6) and (3.18–3.19) with the positive definity of  $\hat{v}_{q_x}(q_x: x\text{-dimensional wave vector})$  leads to the inequality (3.21), where we used again translation invariance.

The two above stated Theorems 3.1 and 3.2 have consequences: Let us denote

$$-\beta f_d(v) = \lim_{\Lambda_d \rightarrow \infty} \frac{1}{\Lambda_d} \ln Z_{\Lambda_d}(v) \tag{3.23}$$

the thermodynamic limit of the free energy per site and  $Z_{\Lambda_d}$  is defined with the configuration energy equation (1.4). Then:

**Corollary 3.3.** *The  $d$ -dimensional free energy per site  $f_d$  equation (3.23) of the ferromagnetic Ising model with constant nearest neighbour coupling fulfils the sequence of inequalities:*

$$-\frac{1}{2}\beta f_{d-1}(2v) - \frac{1}{2}\beta f_1(2v) > -\beta f_d(v) > -\beta f_{d-1}(v) > \dots > -\beta f_1(v), \tag{3.24}$$

and therefore the free energy per site  $f_d(v)$  is finite and the inequalities (3.5) and (3.21) remain in the thermodynamic limit.

This corollary follows from the Ising and Onsager solutions of the 1- and 2-dimensional Ising models.

#### 4. Applications

Finally, in this section we consider some further consequences of our results. Let us consider the properties of positive definite functions at first.

A function  $f(x)$  is called positive definite if it is continuous on  $\mathbb{R}^d$  and has the property

$$\sum_{\mu, \nu \in Z^d} \rho_\mu f(x_\mu - x_\nu) \overline{\rho_\nu} \geq 0 \quad (Z^d \in \mathbb{R}^d) \tag{4.1}$$

for any points  $x_\mu \in \mathbb{R}^d$ , and any numbers  $\rho_\mu \in \mathbb{C}^d$ . Each function  $f(x)$  with the above properties is positive definite. This fact is related to Fourier–Stiltjes integrals, e.g. each characteristic function

$$f(x) = \int \exp(ixq) dV(q) \tag{4.2}$$

is positive definite. There holds

**Theorem 4.1.** [6]: *Let  $\hat{p}(q)$  be periodic, positive definite and integrable (over the  $d$ -dimensional Brillouin-zone). In order that  $f(x)$  can be represented over  $\mathbb{R}^d$  by the expression*

$$f(x) = \int e^{ixq} \hat{p}(q) dq \quad (Z^d \subset \mathbb{R}^d) \tag{4.3}$$

*it is necessary and sufficient for  $f(x)$  to be positive definite.*

It is the direct consequence of the above theorem that the inequalities equations (3.5) and (3.21) remain valid in direct space also. One has:

**Corollary 4.2.** *In any  $d$ -dimensional spin  $\frac{1}{2}$  Ising ferromagnet with constant nearest neighbour interaction*

$$\begin{aligned} & (d - 1) \langle \sigma_{(k_1 \dots k_{d-2} k_{d-1})} \sigma_{(k_1 \dots k_{d-1} l_{d-1})} \rangle_{d-1} (2v) + \langle \sigma_{k_1} \sigma_{l_1} \rangle_1 (2v) \\ & \geq d \langle \sigma_{(k_1 \dots k_{d-1} k_d)} \sigma_{(k_1 \dots k_{d-1} l_d)} \rangle_d (v) \\ & > (d - 1) \langle \sigma_{(k_1 \dots k_{d-2} k_{d-1})} \sigma_{(k_1 \dots k_{d-2} l_{d-1})} \rangle_{d-1} (v) > \dots > \langle \sigma_{k_1} \sigma_{l_1} \rangle_1 (v) \geq 0. \end{aligned} \tag{4.4}$$

*Therefore, the  $d$ -dimensional spin  $\frac{1}{2}$  Ising correlation function of ferromagnetic type is positive on a one-dimensional line and is bounded from below by a sequence of lower dimensional, positive definite correlation functions. The positive definitivity of the correlation function is a special case of Griffith's first inequality [7]. Further, the lower dimensional upper bound of the  $d$ -dimensional Ising correlation function of ferromagnetic type proves the existence of the higher dimensional system.*

The 2-dimensional lower bound to the  $d$ -dimensional correlation function proves the existence of finite magnetization in the  $d$ -dimensional spin  $\frac{1}{2}$  Ising system of ferromagnetic type by the Szegö-Kac theorem [8]:

$$\lim_{k_d - l_d \rightarrow \infty} \langle \sigma_{k_d} \sigma_{l_d} \rangle_d (v) > \frac{2}{d} \lim_{k_2 - l_2 \rightarrow \infty} \langle \sigma_{k_1 k_2} \sigma_{k_1 l_2} \rangle_2 (v) > 0$$

for appropriate choice of the nearest neighbour coupling constant  $v$ . The Szegö-Kac theorem is discussed in the Appendix.

We are now ready to apply the above Theorem 4.1 and the Corollary 4.2 to the  $d$ -dimensional quantum XY- and Heisenberg models. For the free energy and susceptibility of these models singular upper and lower bounds have been given in  $d$ -dimension [9]. The bounds were given by the  $d$ -dimensional spin  $\frac{1}{2}$  Ising model free energy and susceptibility of ferromagnetic type. Let us define the Fourier transform of the correlation functions by

$$\hat{\chi}_d^{\mathcal{H}}(q_1 | \lambda v) = \text{Tr} \{ \rho_{\mathcal{H}}(\lambda v) \hat{\sigma}_{q_1}^{\alpha} \hat{\sigma}_{-q_1}^{\alpha} \}, \quad \alpha = x, y, z \tag{4.5}$$

for the  $d$ -dimensional Heisenberg model and by

$$\hat{\chi}_d^{xy}(q_1 | \lambda v) = \text{Tr} \{ \rho^{xy}(\lambda v) \hat{\sigma}_{q_1}^{\beta} \hat{\sigma}_{-q_1}^{\beta} \}, \quad \beta = x, y \tag{4.6}$$

for the  $d$ -dimensional XY-model. The Fourier-transform of the Pauli-spin operators  $\sigma_k^{\alpha}$  is defined in a similar way as in equation (3.6).  $\rho_{\mathcal{H}}(\lambda v)$  and  $\rho^{xy}(\lambda v)$  are the density operators belonging to the isotropic Heisenberg and XY-models. The Hamiltonians are defined with constant nearest neighbour coupling of ferromagnetic type. Then:

**Theorem 4.3.** *The  $d$ -dimensional Heisenberg and XY-correlation functions equations (4.5–4.6) satisfy the inequalities [9]:*

$$6\hat{\chi}_d(q_1 | 2v) \geq \hat{\chi}_d^{\mathcal{H}}(q_1 | v) \geq \hat{\chi}_d(q_1 | \frac{1}{2}v), \quad (4.7)$$

$$2\hat{\chi}_d(q_1 | 2v) \geq \frac{1}{2}\hat{\chi}_d^{xy}(q_1 | v) \geq \frac{1}{2}\hat{\chi}_d(q_1 | \frac{1}{2}v). \quad (4.8)$$

Thus, one has the following application of the Theorems 4.1 and 4.3 and Corollary 4.2:

**Corollary 4.4.** *In any  $d$ -dimensional XY- and Heisenberg ferromagnet with constant nearest neighbour interaction*

$$\begin{aligned} 6\langle \sigma_{k''}^x \sigma_{l''}^x \rangle_d(2v) &\geq \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, \mathcal{H}}(v) \geq \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_d(\frac{1}{2}v) \\ &> \frac{2}{d} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{2}v) \geq 0, \end{aligned} \quad (4.9)$$

$$\begin{aligned} 2\langle \sigma_{k''}^x \sigma_{l''}^x \rangle_d(2v) &\geq \frac{1}{2} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, xy}(v) \geq \frac{1}{2} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_d(\frac{1}{2}v) \\ &> \frac{1}{d} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{2}v) \geq 0. \end{aligned} \quad (4.10)$$

We have defined  $\langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, \mathcal{H}}(v)$  and  $\langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, xy}$  as the one dimensional Fourier transform of  $\hat{\chi}_d^{\mathcal{H}}(q_1 | v)$  and of  $\hat{\chi}_d^{xy}(q_1 | v)$ . Further,  $k'' = \{k_1, k_2, \dots, k_d\}$  and  $l'' = \{l_1, k_2, \dots, k_d\}$ . It is clear by the Szegő–Kac theorem [8] again, that the magnetization in the  $d \geq 2$ -dimensional Heisenberg and XY-models is different from zero

$$\lim_{k_1-l_1 \rightarrow \infty} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, \mathcal{H}}(v) > \frac{2}{d} \lim_{k_1-l_1 \rightarrow \infty} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{2}v) > 0 \quad (4.11)$$

and

$$\lim_{k_1-l_1 \rightarrow \infty} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_{d, xy} > \lim_{k_1-l_1 \rightarrow \infty} \frac{2}{d} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{2}v) > 0 \quad (4.12)$$

for appropriate coupling constant  $v$ . It follows:

**Theorem 4.5.** *The magnetization per site*

$$M_{d, \alpha} = \lim_{\Lambda_d \rightarrow \infty} \frac{1}{\Lambda_d} \langle \sum_k \sigma_k \rangle_{d, \alpha} \neq 0 \quad (4.13)$$

*in the  $d \geq 2$ -dimensional Heisenberg ( $\alpha \equiv \mathcal{H}$ ) and XY-model ( $\alpha \equiv XY$ ) by an appropriate choice of coupling constant  $v$ .*

The fact, that  $M_{d, \alpha} \neq 0$  for  $d \geq 2$ , is a consequence of the relation  $\lim_{k_1-l_1 \rightarrow \infty} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{2}v) = M^2 < M_{d, \alpha}^2$  below the critical temperature  $T_c$ ,  $M \sim A |(T_c - T)/T_c|^{1/8}$ .

As in the Heisenberg and XY-models one has similar interest in the  $d$ -dimensional XY-model with homogeneous or inhomogeneous magnetic field in the  $z$ -direction, because of their relation to the KDP- and BCS-models. The existence of phase transition has been proven in these models [3]. We would like to discuss it in this

context also. Let us define the correlation function of the  $d$ -dimensional XY-model with inhomogeneous magnetic field in the  $z$ -direction by

$$\langle \sigma_{k''}^\alpha \sigma_{l''}^\alpha \rangle_{d,\varepsilon}(\lambda v) = \text{Tr} \{ \rho^\varepsilon(\lambda v) \sigma_{k''}^\alpha \sigma_{l''}^\alpha \} \tag{4.14}$$

and the related Hamiltonian is

$$H_{\Lambda_d}^\varepsilon = -\frac{1}{2} \sum_{j \in \Lambda_d} (\sigma_j^z + \varepsilon_j)^2 + \frac{1}{2} \sum_{\substack{k,l \in \Lambda_d \\ \alpha=x,y}} v_{kl} \sigma_k^\alpha \sigma_l^\alpha \tag{4.15}$$

with  $v_{kl} \leq 0$ . It is known that the one-dimensional Fourier transform  $\hat{\chi}_d^\varepsilon(q_1 | v)$  of equation (4.14) fulfils the inequality

$$\hat{\chi}_d^\varepsilon(q_1 | v) \geq \hat{\chi}_d(q_1 | \frac{1}{4}v), \tag{4.16}$$

and if it holds that

$$-\lim_{\Lambda_d \rightarrow \infty} \left[ \frac{1}{2\Lambda_d} \ln \text{Tr} \left\{ \exp \left( \frac{\beta}{2} H_{\Lambda_d} \right) \right\} + \frac{1}{\Lambda_d} \sum_{j \in \Lambda_d} \ln \text{Ch}(\beta \varepsilon_j) \right] \geq 0, \tag{4.17}$$

then:

**Theorem 4.6.** *If inequalities (4.16–4.17) are satisfied, then the correlation function equation (4.14) is bounded from below:*

$$\langle \sigma_{k''}^\alpha \sigma_{l''}^\alpha \rangle_{d,\varepsilon}(v) > \frac{2}{d} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{4}v), \tag{4.18}$$

and the magnetization of the model equation (4.15) as a limit

$$0 < M^2 = \lim_{k_1-l_1 \rightarrow \infty} \langle \sigma_{k''}^x \sigma_{l''}^x \rangle_2(\frac{1}{4}v) < \lim_{k_1-l_1 \rightarrow \infty} \frac{d}{2} \langle \sigma_{k''}^\alpha \sigma_{l''}^\alpha \rangle_d(v) = \frac{d}{2} M_{d,\varepsilon}^2 \tag{4.19}$$

exists below the transition temperature  $T_c$ .

*Sketch of the proof:* In reference [3] one has shown that the inequality (4.16) under the assumption of inequality (4.17) is fulfilled. Using inequality (4.16) in Theorem 4.1, and Corollary 4.2, the inequality (4.18) follows, from which equation (4.19) results. Therefore, it remains to show that the inequality (4.17) can be fulfilled; that this is the case follows from Theorem 2.1.

Similar thoughts can be applied also in lattice field and field theories.

### Appendix

To prove the existence of the spontaneous magnetization of the 2-dimensional Ising model, one represents the correlation function as the Toeplitz determinant  $D_{k_2-l_2}(f) = \langle \sigma_{k_1 k_2} \sigma_{k_1 l_2} \rangle_2(v)$  whose elements are the coefficients in the Laurent expression of a function  $f(x)$ .

Let  $f(x)$  be positive, satisfying the Lipschitz condition and the derivative  $f'(x)$  should exist. Then one has the Theorem:

**Theorem [8].** *If  $f(x)$  satisfies the above conditions,  $G(f)$  denotes the geometric mean of  $f(x)$  and  $D_n(f)$  is the  $n$ th Toeplitz determinant associated with the function  $f(x)$ , then it holds*

$$\lim_{n \rightarrow \infty} \frac{D_n(f)}{[G(f)]_{n+1}} = \exp \left[ \sum_{m=0}^{\infty} m |h_m|^2 \right],$$

where

$$G(f) = \exp \left[ \frac{1}{2\pi} \int_{-\pi}^{\pi} \ln f(x) dx \right]$$

and

$$\ln f(x) = \sum_{m=-\infty}^{+\infty} h_m \exp(imx).$$

In the case of the two-dimensional Ising model  $G(f) = 1$  and

$$h_m = -h_{-m} = \frac{1}{2m} \left[ - \left( \frac{Z_1}{Z_2^*} \right)^m - (Z_1 Z_2^*)^m + 2(-1)^m \right]$$

with  $Z_1 = th(\beta J_1)$  and  $Z_2 = th(\beta J_2)$  in the case of anisotropic coupling [10].

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