Mathematical Statistical Physics, YITP

Kyoto, July 30th, 2013

1

RIGOROUS RESULTS ON SHORT-RANGE

FINITE-DIMENSIONAL SPIN GLASSES

Pierluigi Contucci Department of Mathematics University of Bologna Consider configurations of N Ising spins

$$\sigma = \{\sigma_i\}, \quad \tau = \{\tau_i\}, \quad \dots \quad ,$$

introduce a centered Gaussian Hamiltonian $H_N(\sigma)$ defined by the covariance

$$Av(H_N(\sigma)H_N(\tau)) = Nc_N(\sigma,\tau)$$
.

Examples of covariances:

Sherrington-Kirkpatrick and Edwards-Anderson model

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$$\left(\frac{1}{N}\sum_{i}\sigma_{i}\tau_{i}\right)^{2}$$
, $\frac{1}{N}\sum_{|i-j|=1}\sigma_{i}\sigma_{j}\tau_{i}\tau_{j}$

We are interested in the large volume properties of the random probability measure

$$p_N(\sigma) = \frac{e^{-\beta H_N(\sigma)}}{\sum_{\sigma} e^{-\beta H_N(\sigma)}}$$

for all $\beta > 0$. Quantities of interest include:

the pressure

$$P_N(\beta) = \operatorname{Av} \log \sum_{\sigma} e^{-\beta H_N(\sigma)}$$

the covariance moments

$$\operatorname{Av}\left(\frac{\sum_{\sigma,\tau} c_N(\sigma,\tau) e^{-\beta[H_N(\sigma) + H_N(\tau)]}}{\sum_{\sigma,\tau} e^{-\beta[H_N(\sigma) + H_N(\tau)]}}\right) =$$

$$= \langle c \rangle_N = \int c p_N(c) dc ,$$

$$\langle c_{12}c_{23} \rangle_N = \int c_{12}c_{23} p_N^{(12),(23)}(c_{12},c_{23}) ,$$

and especially the joint distribution (permutation invariant)

$$p_N^{(12),(23),...,(kl),...}(c_{12},c_{23},...,c_{kl},...)$$

The joint distribution allows to compute internal energy, specify heat, etc.

What happens when $N \to \infty$?

The mean-field theory (Replica Symmetry Breaking) is characterised by two properties:

- p(c) has a non-trivial support
- the joint distribution

$$p^{(12),(23),...,(kl),...}(c_{12},c_{23},...,c_{kl},...)$$

fulfils a <u>factorisation property</u> and can be reconstructed starting from p(c) through the *ultrametric* and *replica equivalence* rule. Ultrametricity:

$$p^{(12),(23),(31)}(c_{12},c_{23},c_{31}) =$$

$$\delta(c_{12}-c_{23})\delta(c_{23}-c_{31})p(c_{12})\int_{0}^{c_{12}}p(c)dc$$

$$+\theta(c_{12}-c_{23})\delta(c_{23}-c_{31})p(c_{12})p(c_{23})$$

$$+\theta(c_{23}-c_{31})\delta(c_{31}-c_{12})p(c_{23})p(c_{31})$$

$$+\theta(c_{31}-c_{12})\delta(c_{12}-c_{23})p(c_{31})p(c_{12})$$

no scalene triangles!

Replica Equivalence (Ghirlanda-Guerra)

$$p^{(12),(23)}(c_{12},c_{23}) = \frac{1}{2}p(c_{12})\delta(c_{12}-c_{23}) + \frac{1}{2}p(c_{12})p(c_{23})$$

$$p^{(12),(34)}(c_{12},c_{34}) = \frac{1}{3}p(c_{12})\delta(c_{12}-c_{34}) + \frac{2}{3}p(c_{12})p(c_{34})$$

Rigorous results on factorisation, mean-field models:

- 1997, M. Aizenman, P.C. (stochastic stability), 1998 F.Guerra, S.Ghirlanda (based on Pastur-Scherbina)
- 2005-2007, P.C. and C.Giardina (results for the first power moments, but hold also in finite-dimension short-range!), M. Talagrand (results in distribution, but only for the SK model)
- * 2011 D.Panchenko proved that Ghirlanda-Guerra identities in distribution imply ultrametricity (proof by contradiction, geometrical methods)

Result:

Edwards-Anderson, and a wide class of finite-dimensional models, is ultrametric!

P.C., E.Mingione, S.Starr [JSP, 2013]

No claim on p(c) is made

More precisely: consider, in a box $\Lambda \subset Z^d$, the model defined by the Hamiltonian

$$H_{\Lambda}(\sigma) = \sum_{X \subseteq \Lambda} J_{\Lambda,X} \sigma_X$$

if (thermodynamic stability)

$$\mathsf{Av}\left(H_{\mathsf{\Lambda}}(\sigma)H_{\mathsf{\Lambda}}(\sigma)\right) \leq cN$$

then for all power p, any number of system copies n, any bounded measurable function f of the $\{c_{l,m}\}_{l,m=1}^{n}$ in the thermodynamic limit it holds:

$$\langle fc_{n+1,n+1}^p \rangle = \frac{1}{n+1} \sum_{k=1}^n \langle fc_{k,n+1}^p \rangle + \frac{1}{n+1} \langle f \rangle \langle c_{1,2}^p \rangle,$$

and (by Panchenko result) is ultrametric.

Main idea:

• *Stochastic Stability* and its extension (P.C., C.Giardina, C.Giberti, EPL 2011)

Consider the quenched equilibrium state

$$< F >_{N} = \operatorname{Av}\left(\frac{\sum_{\sigma} F(\sigma)e^{-\beta H_{N}}}{\sum_{\sigma} e^{-\beta H_{N}}}\right)$$

and the smooth deformation g of the Hamiltonian density h:

$$< F >_N^{(\lambda)} = \frac{< F e^{-\lambda g(h)} >}{< e^{-\lambda g(h)} >}$$

11

The spin glass quenched equilibrium state is stochastically stable:

$$< F >^{(\lambda)}_N \rightarrow < F >$$

(check that the perturbation doesn't spoil thermodynamic stability). This implies bounds on thermal and disorder fluctuation

$$\mathsf{Av}(\omega(H^2)) - \mathsf{Av}(\omega(H)^2) \le c_1 N$$

$$\operatorname{Av}(\omega(H)^2) - \operatorname{Av}(\omega(H))^2 \le c_2 N$$

What's next?

• Overlap Equivalence:

 $V_N(Q|q) \to 0$

numerically seen in PRL 2006 by P.C., Cristian Giardina, Claudio Giberti, Cecilia Vernia

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- Triviality? Study P(Q)