

# Numerical characterization of the spin glass phase: a historical account

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# Plan of the Talk

- Different Theories: Droplet/Scaling and RSB.
- Numerical studies of the phase transition in finite dimensional spin glass (EA) ( $h = 0$ ).
- Numerical characterization of the spin glass phase in finite dimensions ( $h = 0$ ): The replicon.
- Phase Transition on the Edwards-Anderson in a field ( $D = 3$  and 4)?
- Conclusions/Open Problems.

- Numerical simulations in the Sherrington-Kirkpatrick model (A. Maiorano's talk).
- Metastate (P. Young's talk).
- Behavior in presence of a Magnetic field (N. Read's talk).
- Numerical simulations in  $2D$  spin glasses (M. Weigel's talk).
- Numerical Simulations in spin glass in a film geometry (I. Paga's poster).

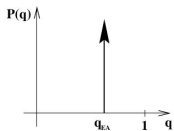
## The Droplet/Scaling Theory.

- Based on the Migdal-Kadanoff implementation (approximate) of the Renormalization Group (exact in  $D = 1$ ).
- *Disguised Ferromagnet*: Only two pure states with order parameter  $\pm q_{EA}$  (related by spin flip).
- Compact Excitations of fractal dimension  $d_f$ . The energy of a excitation of linear size  $L$  grows as  $L^\theta$ . The free energy barriers (in the dynamics) grow as  $L^\psi$ .  $\theta < (D - 1)/2 < D - 1 < d_f < D$  and  $\psi \geq \theta$ .
- Any amount of magnetic field destroys the spin glass phase (even for Heisenberg spin glasses).
- Trivial probability distributions of the overlaps (both normal overlap and link one).

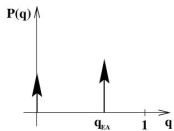
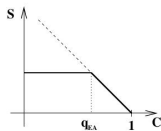
## Replica Symmetry Breaking (RSB) Theory.

- Exact in  $D = \infty$ .
- Infinite number of pure states not related by any kind of symmetry.
- These pure states are organized in a ultrametric fashion.
- The spin glass phase is stable under (small) magnetic field. Phase transition in field: the de Almeida-Thouless line.
- The excitations of the ground state are space filling: e.g. the interface between two pure states is space filling.
- Overlap equivalence: All the definitions of the overlap are equivalent.

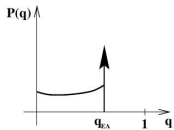
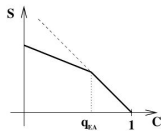
# Different Theories (Comparison).



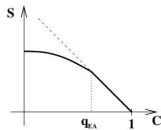
**A**



**B**



**C**



- Field Theory of the Replica Symmetry Breaking (RSB) Theory.
- Hamiltonian (Action)

$$S_n = H_n = \int d^D x \left[ (\partial_\mu Q_{ab})^2 + \tau \text{Tr} Q^2 + g_3 \text{Tr}(Q^3) + \lambda \sum Q_{ab}^4 \right]$$

$a, b = 1, \dots, n$ . At the end,  $n \rightarrow 0!$  (The replica trick)

- Propagator ( $T > T_c$ ):

$$G(p) = \frac{1}{p^2 + m^2}$$

- Propagator ( $T = T_c$ ,  $\lambda$  is irrelevant:  $\phi^3$  theory, and the upper critical dimensions is  $D = 6$ ):

$$G(p) = \frac{1}{p^{2-\eta}}$$

- Propagators (Parisi Matrix, Dominicis, Kondor and Temesvári) ( $T < T_c$  and  $\lambda$  is relevant):

$$G_q(r) \simeq q^2 + A(q)r^{-\theta(q)}$$

where

- $\theta(q_M) = D - 2$ .
  - $\theta(q) = D - 3$  for  $q_M > q > q_m$ . This result should be modified below  $D = 6$ .
  - $\theta(q_m) = D - 4$ .
- In the droplet/scaling Theory:

$$G(r) \simeq q_{EA}^2 + Ar^{-\theta}$$

where  $\theta$  is the standard droplet exponent.



# Some equations

- Edwards-Anderson Hamiltonian:

$$\mathcal{H} = - \sum_{\langle ij \rangle} J_{ij} \sigma_i \sigma_j$$

$J_{ij}$  are random quenched variables with zero mean and unit variance,  $\sigma = \pm 1$  are Ising spins.

- The order parameter is:

$$q_{\text{EA}} = \overline{\langle \sigma_i \rangle^2}$$

Using two real replicas:

$$\mathcal{H} = - \sum_{\langle ij \rangle} J_{ij} (\sigma_i \sigma_j + \tau_i \tau_j)$$

Let  $q_i = \sigma_i \tau_i$  be the normal overlap, then:  $q_{\text{EA}} = \overline{\langle \sigma_i \tau_i \rangle}$ .

We also define the link overlap:  $q_{i,\mu}^l = q_i q_{i+\mu}$ .

- Correlation Function and susceptibility

$$G(\mathbf{r}) = \frac{1}{L^3} \sum_{\mathbf{x}} \overline{\langle S_{\mathbf{x}} S_{\mathbf{x}+\mathbf{r}} \rangle^2}, \quad \chi = \int G(\mathbf{r}) d^3 r.$$

- Binder Cumulant:

$$U_4 = \frac{\overline{\langle q^4 \rangle}}{(\overline{\langle q^2 \rangle})^2}.$$

Universal at the critical point.

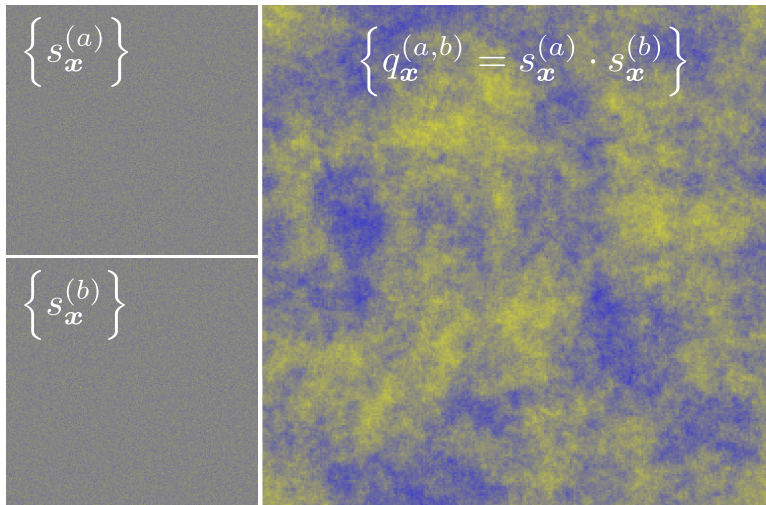
- Correlation Length (only in the PM phase):

$$\xi_2 = \frac{1}{2 \sin(\pi/L)} \left( \frac{\hat{G}(0)}{\hat{G}(\mathbf{k}_1)} - 1 \right)^{1/2},$$

where  $\mathbf{k}_1 = (2\pi/L, 0, 0)$  (and two perm.)

- $\xi_2/L$  should behave as the Binder cumulant. It is also universal at the critical point.

# Overlap



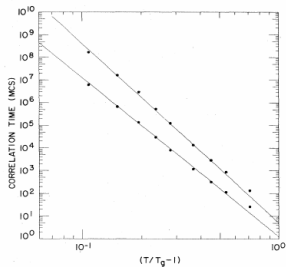
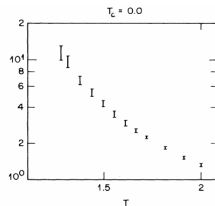
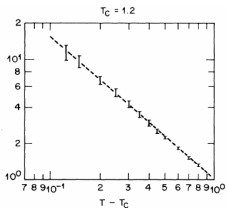
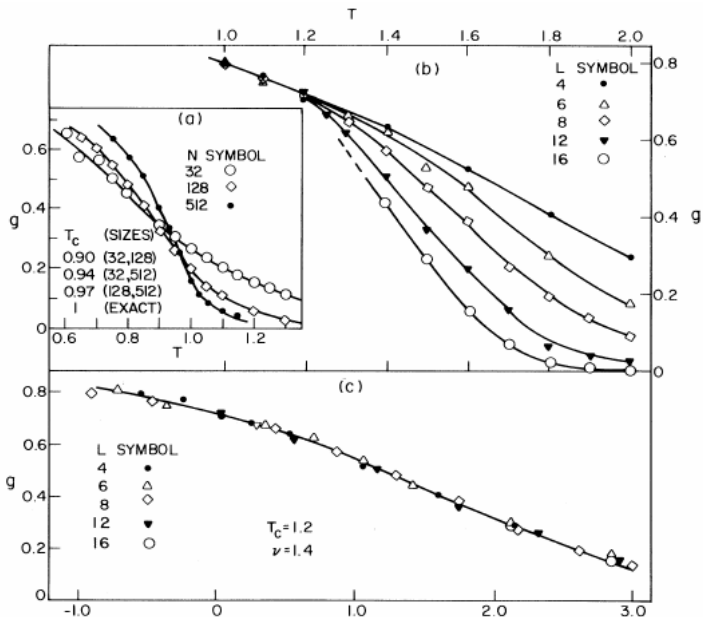
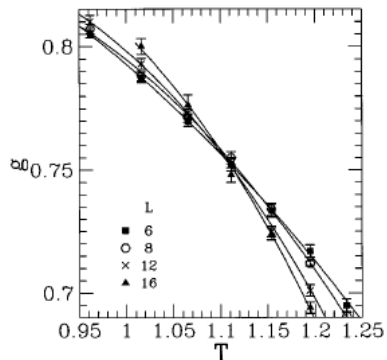
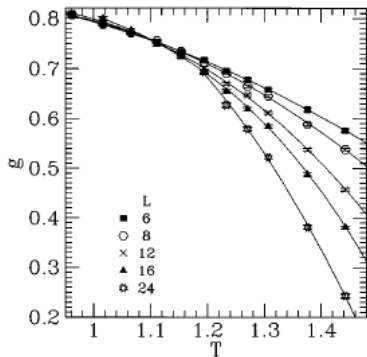
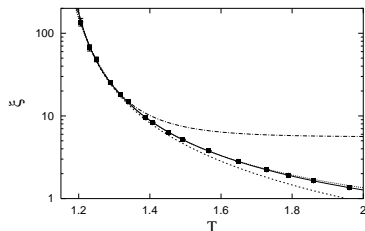
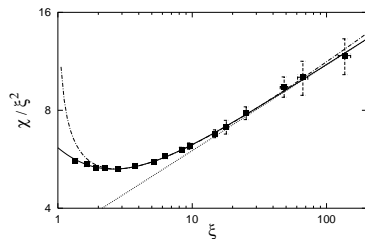


FIG. 16. Power-law fits  $\tau = c(T - T_g)^{-\nu}$  and  $\tau_{av} = c_{av}(T - T_g)^{-\nu_{av}}$  for the relaxation times. Lattice size  $64^3$ ,  $T \geq 1.30$ .

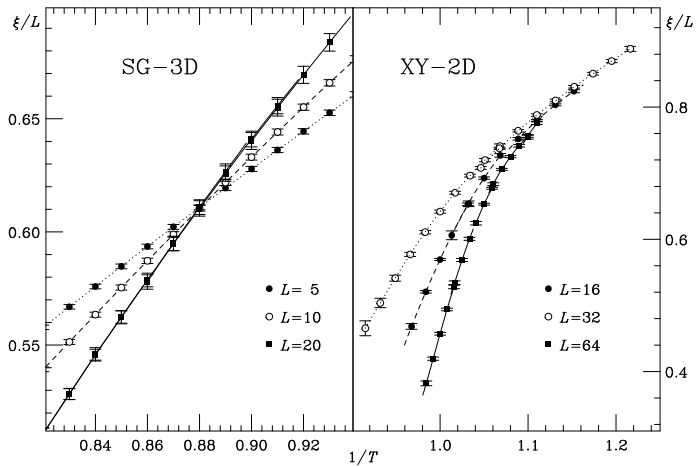






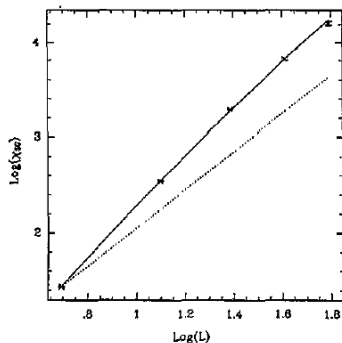
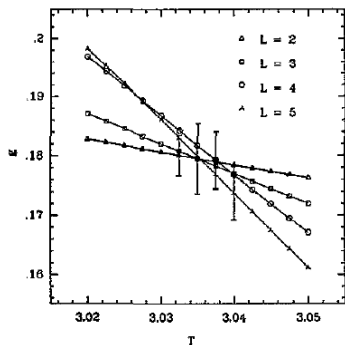


- Simulations only in the PM phase.
- Extrapolations, using the method of Caracciolo et al, to infinite volume.





# Upper Critical Dimension (Wang-Young, 1992)



- $\chi(L) = L^2(\log L)^c$ ,  $c = 0.64$ .
- Theory-RG (RL, 2000):  $c = 2/3$ .

- Boettcher (2005). Using the behavior of the stiffness exponent,  $\theta$ , with the dimension.

$$\theta(D_L) = 0.$$

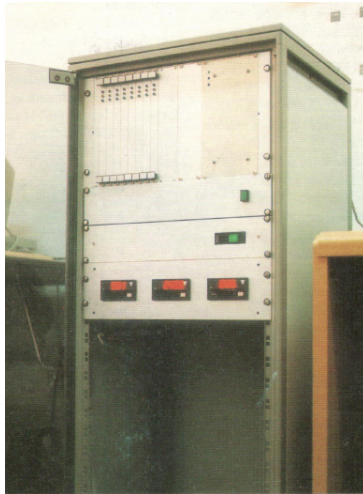
- Franz, Parisi and Virasoro (1994) studying interfaces:

$$\delta F \propto |q_1 - q_2|^{5/2} L^{D-5/2}$$

- For more recent work, see Astuti, Franz and Parisi (2018).
- See also, Maiorano and Parisi (2018).

- (Standard) Phase transition between a paramagnetic phase and a spin glass one.
- $\nu = 2.562(42)$ ,  $\eta = -0.3900(36)$  (Janus col, 2010).
- Universality (Katzgraber, Koerner and Young, 2006).
- $D_U = 6$  and  $D_l = 2.5$ .

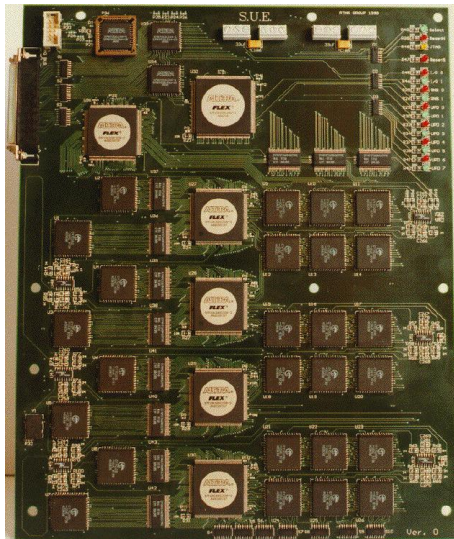
- Ogielski's dedicated computer (1985).
- Reconfigurable Transputer Network (RTN): Triviality issue in U(1)-Higgs model (lattice field theory) and spin glasses (1989).
- APE100. Quantum Chromodynamics (mainly) and spin glasses (1994).
- Spin Update Engine (SUE) (2000).
- Super Spin Update Engine (SSUE) (2003).
- Janus I (2008).
- Janus II (2013).



# APE100 (INFN, Italy)



# SUE (Zaragoza, Madrid)



# Janus I (Ferrara-Roma-Madrid-Zaragoza-Badajoz)





# Janus II (Ferrara-Roma-Madrid-Zaragoza-Badajoz)



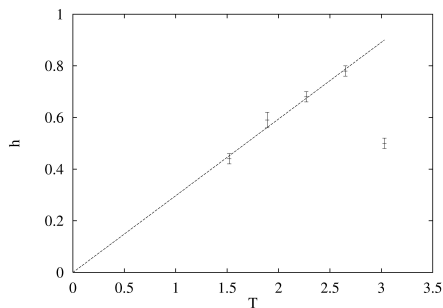
## Evolution of (some) Algorithms (only $D \geq 3$ and $T \neq 0$ ).

- Normal Monte Carlo.
- Simulated Annealing.
- Microcanonical methods (Berg).
- Simulated Tempering (Marinari and Parisi).
- Monte Carlo Exchange (Parallel Tempering) (Hukushima and Nemoto).
- Population Annealing (Hukushima and Iba; Machta).
- Multispin coding in higher dimensions (different implementations).

# Upper Critical Dimension.

## The replicon in $D = 6$ .

- Assuming  $z(T) = 4\frac{T_c}{T}$
- The out of equilibrium behavior of  $\chi(t)$ , should follow that of the critical propagator  $p^{-2}(r^{-4})$  at  $T = T_c$  and the replicon one below  $T_c$ :  $p^{-4}(r^{-2})$ .
- The behavior of  $\chi(t) \simeq t^{h(T)}$  is:
  - $h(T_c) = 1/2$ .
  - $h(T) = 4/z(T)$  si  $T < T_c$ .



- Note:  $\chi(t) = \int^{\xi(t)} d^D x G(x)$ .  
(G. Parisi, P. Ranieri, F. Ricci-Tersenghi, JJRL (1997).)

## Out of equilibrium: Replicon.

- The overlap-overlap correlation function:

$$C_4(x, t_w) = \frac{1}{L^3} \overline{\sum_i q_i(t_w) q_{i+x}(t_w)}.$$

$T < T_c$  :  $C_4(r, t_w) \simeq r^{-\theta(0)} e^{-[r/\xi(t_w)]^b}$  (Parisi, Marinari, Ritort and JJRL (1996).)

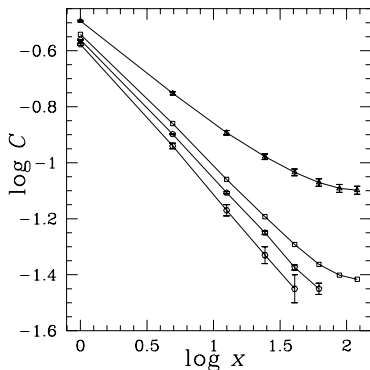
- At equilibrium and in the critical point:  $a = 1 + \eta = 0.6100(36)$ .
- The correlation length can be computed using (Janus Coll.):

$$I_k(t_w) = \int_0^\infty dr r^k C_4(r, t_w)$$

assuming that  $C_4 \simeq r^{-\theta(0)} f(r/\xi)$ , then

$$\xi_{k,k+1}(t_w) = I_{k+1}(t_w)/I_k(t_w) \propto \xi(t_w), \quad (\xi \ll L)$$

# Replicon: Equilibrium and out of equilibrium



(Marinari, Parisi and RL (1998))

- $T < T_c$ : Behavior of  $\chi(t)$  in six dimensions is compatible with a propagator  $1/p^4$ .
- Clear signatures at equilibrium and out of equilibrium in three dimensions for the replicon mode. (Janus)
- $\theta(0) = 0.38(6)$  (out eq);  $\theta(0) = 0.377(14)$  (eq). (Janus 2010, 2009)
- By studying the Metastate in  $3D$  we have computed the Read's exponent:  $\zeta = 2.3(3) < 3$ . (Billoire et al (2017))
- Read conjectured that  $\zeta = D - \theta(0)$ . So,  $\zeta_{q=0} = 2.62(5) < 3$ .
- $\theta(q_{EA}) \simeq 0.511(16)(60)$  (eq). (Janus 2010)
- We have not been able to compute  $\theta(q)$  for  $0 < q < q_{EA}$ . (Janus 2009, 2010)

- Correlation Functions

$$G_1(\mathbf{r}) = \frac{1}{L^3} \sum_{\mathbf{x}} \overline{(\langle S_{\mathbf{x}} S_{\mathbf{x}+\mathbf{r}} \rangle - \langle S_{\mathbf{x}} \rangle \langle S_{\mathbf{x}+\mathbf{r}} \rangle)^2},$$

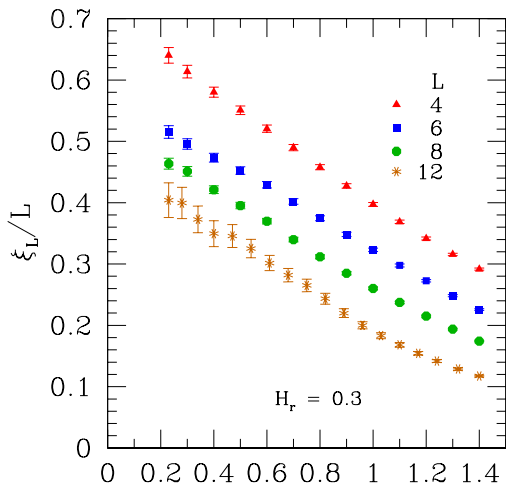
$$G_2(\mathbf{r}) = \frac{1}{L^3} \sum_{\mathbf{x}} \overline{(\langle S_{\mathbf{x}} S_{\mathbf{x}+\mathbf{r}} \rangle^2 - \langle S_{\mathbf{x}} \rangle^2 \langle S_{\mathbf{x}+\mathbf{r}} \rangle^2)}.$$

- Correlation Length:

$$\xi_2 = \frac{1}{2 \sin(\pi/L)} \left( \frac{\hat{G}(0)}{\hat{G}(\mathbf{k}_1)} - 1 \right)^{1/2},$$

where  $\mathbf{k}_1 = (2\pi/L, 0, 0)$  (and two perm.)

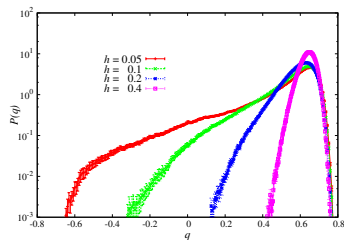
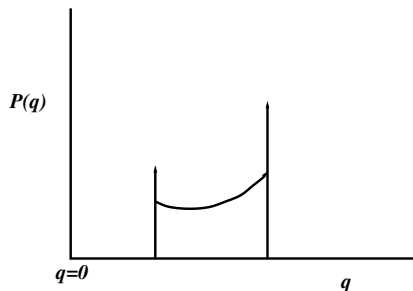
# Spin Glass behavior in $D = 3$ ( $h \neq 0$ )? (Katzgraber and Young)





# The negative overlap problem

- $P(q)$  in a magnetic field: RSB prediction and numerical results.



- The negative overlap region induces large corrections in  $\tilde{G}(0)$ !!

## “Improved” Observable. Behavior in $D = 4$ .

- $R_{12}$ :

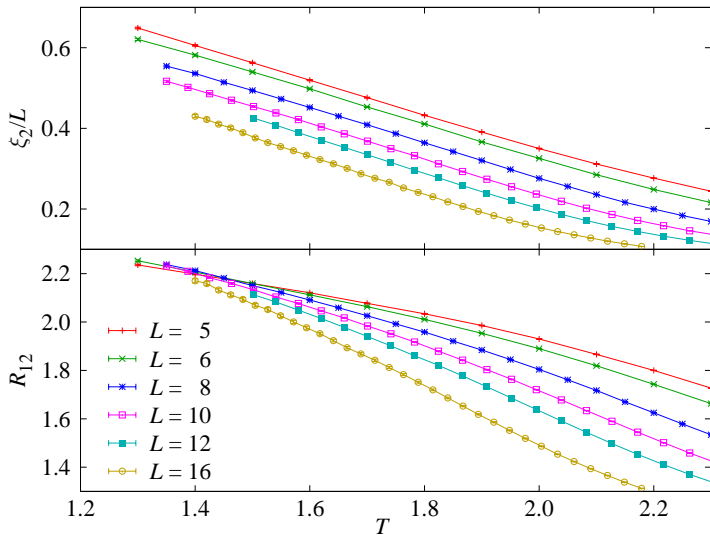
$$R_{12} = \frac{\hat{G}(\mathbf{k}_1)}{\hat{G}(\mathbf{k}_2)},$$

where  $\mathbf{k}_1 = (2\pi/L, 0, 0, 0)$ ,  $\mathbf{k}_2 = (2\pi/L, 2\pi/L, 0, 0)$  (and permutations)

- We have checked the behavior of this observable in the EA model in  $4d$  ( $h = 0$ ).
- And in the two dimensional (ordered) Ising model. We have been able to compute its value at criticality using the Onsager solution on a torus:

$$R_{12} = 1.694\ 024\dots$$

$$D = 4 \quad (h = 0.15)$$



$$D = 4 \quad (h \neq 0)$$

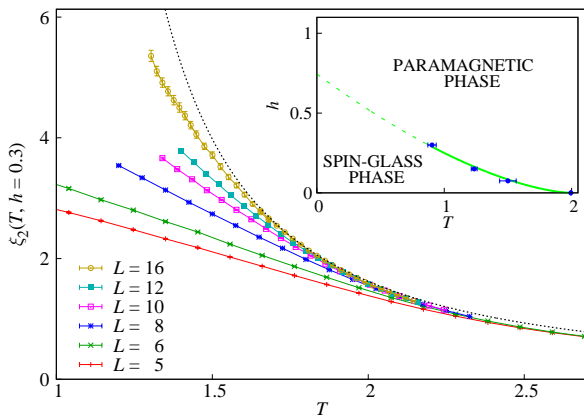
Parameter	$h = 0.3$	$h = 0.15$	$h = 0.075$
$T_c(h)$	0.906(40)[3]	1.229(30)[2]	1.50(7)
$\nu$	1.46(7)[6]		—
$\eta$	-0.30(4)[1]		—
$\omega$	1.43(37)		—

For reference ( $h = 0$ ):

$$T_c^{(0)} = 2.03(3), \nu^{(0)} = 1.025(15), \eta^{(0)} = -0.275(25)$$

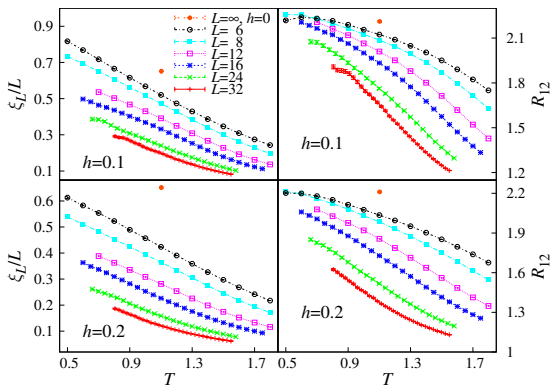
# $D = 4$ ( $h \neq 0$ )

Summary:



Fisher-Sompolinsky relation:  $h^2(T) \simeq A|T - T_c^{(0)}|^{\beta^{(0)} + \gamma^{(0)}}$

# Spin Glass behavior in $D = 3$ ( $h \neq 0$ )? (Janus)



No signal of a phase transition in the  $\xi_L/L$  and  $R_{12}$ -channels!

- We have shown strong numerical evidences which support a dAT line below the upper critical dimension:
- In three dimensions there are no signals of a phase transition.
- Lower critical dimension for the Ising spin glass in a field  $D_l \geq 3$  or  $D_l < 3$ ?