

Understanding of the mean-field theory of spin glasses

Václav Janiš

FZÚ AV ČR, v. v. i.
June 10, 2008

Collaborators: Antonín Klíč, Matouš Ringel, Lenka Zdeborová



Understanding of the mean-field theory of spin glasses

Václav Janiš

FZÚ AV ČR, v. v. i.
June 10, 2008

Collaborators: Antonín Klíč, Matouš Ringel, Lenka Zdeborová



Outline

- 1 *Mean-field theory for spin-glass models*
 - Averaging partition function – Replica trick and RSB solution
 - Thermodynamic homogeneity
 - Thermodynamic approach – TAP with real replicas

- 2 *Discrete vs. continuous scheme*
 - Stability and number of hierarchies in the discrete scheme
 - Integral representation of the Parisi continuous RSB solution

- 3 *Conclusions*



Paragon mean-field spin-glass model

- Ising Hamiltonian (classical spins) $S_i = \pm 1$

$$H[J, S] = \sum_{i < j} J_{ij} S_i S_j + h \sum_i S_i$$

- Long-range random spin couplings J_{ij} Gaussian random variables

$$N \langle J_{ij} \rangle_{av} = \sum_{j=1}^N J_{ij} = 0, \quad N \langle J_{ij}^2 \rangle_{av} = \sum_{j=1}^N J_{ij}^2 = J^2$$

- Free energy (self-averaging) – summation over lattice sites
 \Leftrightarrow averaging over spin couplings (ergodic theorem)

$$F = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \langle \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] \rangle_{av}$$

Averaging the logarithm (quenched disorder) – complicated

Paragon mean-field spin-glass model

- Ising Hamiltonian (classical spins) $S_i = \pm 1$

$$H[J, S] = \sum_{i < j} J_{ij} S_i S_j + h \sum_i S_i$$

- Long-range random spin couplings J_{ij} Gaussian random variables

$$N \langle J_{ij} \rangle_{av} = \sum_{j=1}^N J_{ij} = 0, \quad N \langle J_{ij}^2 \rangle_{av} = \sum_{j=1}^N J_{ij}^2 = J^2$$

- Free energy (self-averaging) – summation over lattice sites
 \Leftrightarrow averaging over spin couplings (ergodic theorem)

$$F = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \langle \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] \rangle_{av}$$

Averaging the logarithm (quenched disorder) – complicated



Paragon mean-field spin-glass model

- Ising Hamiltonian (classical spins) $S_i = \pm 1$

$$H[J, S] = \sum_{i < j} J_{ij} S_i S_j + h \sum_i S_i$$

- Long-range random spin couplings J_{ij} Gaussian random variables

$$N \langle J_{ij} \rangle_{av} = \sum_{j=1}^N J_{ij} = 0, \quad N \langle J_{ij}^2 \rangle_{av} = \sum_{j=1}^N J_{ij}^2 = J^2$$

- Free energy (self-averaging) – summation over lattice sites
 \Leftrightarrow averaging over spin couplings (*ergodic theorem*)

$$F = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] = -\frac{1}{\beta} \lim_{N \rightarrow \infty} \langle \ln \text{Tr}_S [\exp \{-\beta H[J, S]\}] \rangle_{av}$$

Averaging the logarithm (quenched disorder) – **complicated**



Replica symmetry breaking

Averaging the partition function (annealed disorder) – straightforward

Replica trick

$$\beta F_{av} = - \lim_{n \rightarrow 0} (Z^n - 1) / n$$

$$Z^n = \int D[J] \mu[J] \prod_{a=1}^n \prod_{i=1}^N d[S_i^a] \rho[S_i^a] \exp \left\{ -\beta \sum_{a=1}^n H[J, S^a] \right\}$$

Averaging over J_{ij} – coupling of spin replicas

Replica symmetric ansatz: $Q_{a\beta} = \langle S_i^a S_i^\beta \rangle = q$ for $a \neq \beta$

results in the SK solution (*inconsistent*)

Parisi RSB scheme – ansatz for a replica symmetry breaking

- $Q_{a\beta}$ has a hierarchical structure
- Analytic continuation $n \rightarrow 0$ ($n < 1$)



Replica symmetry breaking

Averaging the partition function (annealed disorder) – straightforward

Replica trick

$$\beta F_{av} = - \lim_{n \rightarrow 0} (Z^n - 1) / n$$

$$Z^n = \int D[J] \mu[J] \prod_{a=1}^n \prod_{i=1}^N d[S_i^a] \rho[S_i^a] \exp \left\{ -\beta \sum_{a=1}^n H[J, S^a] \right\}$$

Averaging over J_{ij} – coupling of spin replicas

Replica symmetric ansatz: $Q_{a\beta} = \langle S_i^a S_i^\beta \rangle = q$ for $a \neq \beta$

results in the SK solution (*inconsistent*)

Parisi RSB scheme – ansatz for a replica symmetry breaking

- $Q_{a\beta}$ has a hierarchical structure
- Analytic continuation $n \rightarrow 0$ ($n < 1$)



Replica trick – analytic continuation

- Only specific matrices $n \times n$ allow for analytic continuation to real n
- The most general case – hierarchical orthogonal embeddings ($K = 2$)

$$\begin{pmatrix} 0 & q_0 & q_1 & q_1 & q_2 & q_2 & q_2 & q_2 \\ q_0 & 0 & q_1 & q_1 & q_2 & q_2 & q_2 & q_2 \\ q_1 & q_1 & 0 & q_0 & q_2 & q_2 & q_2 & q_2 \\ q_1 & q_1 & q_0 & 0 & q_2 & q_2 & q_2 & q_2 \\ q_2 & q_2 & q_2 & q_2 & 0 & q_0 & q_1 & q_1 \\ q_2 & q_2 & q_2 & q_2 & q_0 & 0 & q_1 & q_1 \\ q_2 & q_2 & q_2 & q_2 & q_1 & q_1 & 0 & q_0 \\ q_2 & q_2 & q_2 & q_2 & q_1 & q_1 & q_0 & 0 \end{pmatrix}$$

- Ultrametric structure*
- only bloc matrices of identical elements
 - larger blocks multiples of smaller blocks
 - hierarchy of embeddings around diagonal



Replica trick – analytic continuation

- Only specific matrices $n \times n$ allow for analytic continuation to real n
- The most general case – **hierarchical orthogonal embeddings** ($K = 2$)

$$\begin{pmatrix} 0 & q_0 & q_1 & q_1 & q_2 & q_2 & q_2 & q_2 \\ q_0 & 0 & q_1 & q_1 & q_2 & q_2 & q_2 & q_2 \\ q_1 & q_1 & 0 & q_0 & q_2 & q_2 & q_2 & q_2 \\ q_1 & q_1 & q_0 & 0 & q_2 & q_2 & q_2 & q_2 \\ q_2 & q_2 & q_2 & q_2 & 0 & q_0 & q_1 & q_1 \\ q_2 & q_2 & q_2 & q_2 & q_0 & 0 & q_1 & q_1 \\ q_2 & q_2 & q_2 & q_2 & q_1 & q_1 & 0 & q_0 \\ q_2 & q_2 & q_2 & q_2 & q_1 & q_1 & q_0 & 0 \end{pmatrix}$$

Ultrametric structure

- only bloc matrices of identical elements
- larger blocks multiples of smaller blocks
- hierarchy of embeddings around diagonal



Parisi RSB scheme solution – implicit representation

Infinite-many hierarchical levels K & Continuous limit

(sums in the limit $n \rightarrow 0$ go over to integrals (continuous functions))

$$\Delta q_l = q_{l+1} - q_l \xrightarrow{K \rightarrow \infty} dq, \quad \Delta m_l = m_{l-1} - m_l \xrightarrow{K \rightarrow \infty} dm$$

$$f[q] = -\frac{\beta}{4} \left[1 - 2q(1) + \int_0^1 dm q(m)^2 \right] - \frac{1}{\beta} \int_{-\infty}^{\infty} \frac{d\eta}{\sqrt{2\pi}} e^{\eta^2/2} f(0, h + \sqrt{q(0)}\eta)$$

$$\frac{\partial f}{\partial m} = -\frac{1}{2} \frac{dq}{dm} \left[\frac{\partial^2 f}{\partial h^2} + m \left(\frac{\partial f}{\partial h} \right)^2 \right], \quad f(1, h) = \ln \cosh(\beta h)$$

$$f_T = \max_{q(x)} f[q]$$



Unclear aspects of the Parisi construction

Order parameters

- What is the meaning of the order-parameter function $q(m)$?
- Where do the order parameters come from?
- Are **thermal** or **random** fluctuations responsible for RSB?

Parisi's solution

- What is the phase space on which we have to maximize $f[q]$?
- How does the stationarity equation for $q(m)$ look like?
- Is the Parisi continuous RSB exact?



Unclear aspects of the Parisi construction

Order parameters

- What is the meaning of the order-parameter function $q(m)$?
- Where do the order parameters come from?
- Are **thermal** or **random** fluctuations responsible for RSB?

Parisi's solution

- What is the phase space on which we have to maximize $f[q]$?
- How does the stationarity equation for $q(m)$ look like?
- Is the Parisi continuous RSB exact?



Homogeneity of thermodynamic potentials

- Homogeneity in the phase space

$$S(E) = k_B \ln \Gamma(E) = k_B \frac{1}{\nu} \ln \Gamma(E)^\nu = k_B \frac{1}{\nu} \ln \Gamma(\nu E)$$

$$F(T) = -k_B T \frac{1}{\nu} \left\langle \ln [\text{Tr} e^{-\beta H}]^\nu \right\rangle_{av}$$

- Homogeneity of thermodynamic potentials (Euler)

$$a F(T, V, N, \dots, X_i, \dots) = F(T, aV, aN, \dots, aX_i, \dots)$$

Density of the free energy $f = F/N$

– function of only *densities* of extensive variables X_i/N

The existence and uniqueness of the thermodynamic limit $N \rightarrow \infty$ are guaranteed



Homogeneity of thermodynamic potentials

- Homogeneity in the phase space

$$S(E) = k_B \ln \Gamma(E) = k_B \frac{1}{\nu} \ln \Gamma(E)^\nu = k_B \frac{1}{\nu} \ln \Gamma(\nu E)$$

$$F(T) = -k_B T \frac{1}{\nu} \left\langle \ln [\text{Tr} e^{-\beta H}]^\nu \right\rangle_{av}$$

- Homogeneity of thermodynamic potentials (Euler)

$$a F(T, V, N, \dots, X_i, \dots) = F(T, aV, aN, \dots, aX_i, \dots)$$

Density of the free energy $f = F/N$

– function of only *densities* of extensive variables X_i/N

The existence and uniqueness of the thermodynamic limit $N \rightarrow \infty$ are guaranteed



Homogeneity of thermodynamic potentials

- Homogeneity in the phase space

$$S(E) = k_B \ln \Gamma(E) = k_B \frac{1}{\nu} \ln \Gamma(E)^\nu = k_B \frac{1}{\nu} \ln \Gamma(\nu E)$$

$$F(T) = -k_B T \frac{1}{\nu} \left\langle \ln [\text{Tr} e^{-\beta H}]^\nu \right\rangle_{av}$$

- Homogeneity of thermodynamic potentials (Euler)

$$a F(T, V, N, \dots, X_i, \dots) = F(T, aV, aN, \dots, aX_i, \dots)$$

Density of the free energy $f = F/N$

– function of only *densities* of extensive variables X_i/N

The existence and uniqueness of the thermodynamic limit $N \rightarrow \infty$ are guaranteed



Real replicas – stability w.r.t. phase-space scalings

Real replicas – means to probe thermodynamic homogeneity

Replicated Hamiltonian: $[H]_\nu = \sum_{a=1}^{\nu} H^a = \sum_{a=1}^{\nu} \sum_{\langle ij \rangle} J_{ij} S_i^a S_j^a$

Coupling between different replicas: $\Delta H(\mu) = \frac{1}{2} \sum_{a \neq b} \sum_i \mu^{ab} S_i^a S_i^b$

Averaged replicated free energy with coupled replicas

$$F_\nu(\mu) = -k_B T \frac{1}{\nu} \left\langle \ln \text{Tr} \exp \left\{ -\beta \sum_a H^a - \beta \Delta H(\mu) \right\} \right\rangle_{av}$$

Eventually – analytic continuation of the replicated free energy to real ν

Stability w.r.t. phase space scaling:

$$\lim_{\nu \rightarrow 0} \frac{dF_\nu(\mu)}{d\nu} \equiv 0$$



Real replicas – stability w.r.t. phase-space scalings

Real replicas – means to probe thermodynamic homogeneity

Replicated Hamiltonian: $[H]_\nu = \sum_{a=1}^{\nu} H^a = \sum_{a=1}^{\nu} \sum_{\langle ij \rangle} J_{ij} S_i^a S_j^a$

Coupling between different replicas: $\Delta H(\mu) = \frac{1}{2} \sum_{a \neq b} \sum_i \mu^{ab} S_i^a S_i^b$

Averaged replicated free energy with coupled replicas

$$F_\nu(\mu) = -k_B T \frac{1}{\nu} \left\langle \ln \text{Tr} \exp \left\{ -\beta \sum_a H^a - \beta \Delta H(\mu) \right\} \right\rangle_{av}$$

Eventually – analytic continuation of the replicated free energy to real ν

Stability w.r.t. phase space scaling:

$$\lim_{\nu \rightarrow 0} \frac{dF_\nu(\mu)}{d\nu} \equiv 0$$



Real replicas – stability w.r.t. phase-space scalings

Real replicas – means to probe thermodynamic homogeneity

Replicated Hamiltonian: $[H]_\nu = \sum_{a=1}^{\nu} H^a = \sum_{a=1}^{\nu} \sum_{\langle ij \rangle} J_{ij} S_i^a S_j^a$

Coupling between different replicas: $\Delta H(\mu) = \frac{1}{2} \sum_{a \neq b} \sum_i \mu^{ab} S_i^a S_i^b$

Averaged replicated free energy with coupled replicas

$$F_\nu(\mu) = -k_B T \frac{1}{\nu} \left\langle \ln \text{Tr} \exp \left\{ -\beta \sum_a H^a - \beta \Delta H(\mu) \right\} \right\rangle_{av}$$

Eventually – analytic continuation of the replicated free energy to real ν

Stability w.r.t. phase space scaling:

$$\lim_{\nu \rightarrow 0} \frac{dF_\nu(\mu)}{d\nu} \equiv 0$$



Real replicas – stability w.r.t. phase-space scalings

Real replicas – means to probe thermodynamic homogeneity

Replicated Hamiltonian: $[H]_\nu = \sum_{a=1}^{\nu} H^a = \sum_{a=1}^{\nu} \sum_{\langle ij \rangle} J_{ij} S_i^a S_j^a$

Coupling between different replicas: $\Delta H(\mu) = \frac{1}{2} \sum_{a \neq b} \sum_i \mu^{ab} S_i^a S_i^b$

Averaged replicated free energy with coupled replicas

$$F_\nu(\mu) = -k_B T \frac{1}{\nu} \left\langle \ln \text{Tr} \exp \left\{ -\beta \sum_a H^a - \beta \Delta H(\mu) \right\} \right\rangle_{av}$$

Eventually – analytic continuation of the replicated free energy to real ν

Stability w.r.t. phase space scaling:

$$\lim_{\mu \rightarrow 0} \frac{dF_\nu(\mu)}{d\nu} \equiv 0$$



TAP free energy

Free energy for one (typical) configuration of spin couplings

$$F_{TAP} = \sum_i \left\{ m_i \eta_i^0 - \frac{1}{\beta} \ln 2 \cosh[\beta(h + \eta_i^0)] \right\} - \frac{1}{2} \sum_{ij} \left[J_{ij} m_i m_j + \frac{1}{2} \beta J_{ij}^2 (1 - m_i^2)(1 - m_j^2) \right]$$

Stationarity equations

$$m_i = \tanh[\beta(h + \eta_i^0)], \quad \eta_i^0 = \sum_j J_{ij} m_j - m_i \sum_j \beta J_{ij}^2 (1 - m_j^2)$$

Standard averaging over disorder – *Gaussian randomness*

$$\langle \eta_i \eta_j \rangle_{av} = \beta^2 J^2 \delta_{ij} \langle m_i^2 \rangle_{av}$$

results in the SK solution (unstable)

Properties of TAP theory

- Multiple solutions (unstable, metastable, nonexistent)



TAP free energy

Free energy for one (typical) configuration of spin couplings

$$F_{TAP} = \sum_i \left\{ m_i \eta_i^0 - \frac{1}{\beta} \ln 2 \cosh[\beta(h + \eta_i^0)] \right\} - \frac{1}{2} \sum_{ij} \left[J_{ij} m_i m_j + \frac{1}{2} \beta J_{ij}^2 (1 - m_i^2)(1 - m_j^2) \right]$$

Properties of TAP theory

- *Multiple solutions* (unstable, metastable, nonexistent)
- *Thermodynamically inhomogeneous*
- Lack of convergence in the thermodynamic limit (equilibrium state not uniquely defined)
- Specific rules for averaging over random spin couplings (accounting for many TAP solutions via the replica trick)



TAP with ν real replicas

Replicated free energy for one configuration of J_{ij} (linear response to $\mu \rightarrow 0$):

$$F_\nu = \frac{1}{\nu} \sum_{a=1}^{\nu} \left\{ \sum_i m_i^a \left[\eta_i^a + \beta J^2 \sum_{b=1}^{a-1} \chi^{ab} m_i^b \right] + \frac{\beta J^2 N}{2} \sum_{b=1}^{a-1} (\chi^{ab})^2 \right. \\ \left. - \frac{1}{2} \sum_{ij} J_{ij} m_i^a m_j^a - \frac{1}{4} \sum_{ij} \beta J_{ij}^2 [1 - (m_i^a)^2] [1 - (m_j^a)^2] \right\} \\ - \frac{1}{\beta} \sum_i \ln \text{Tr} \exp \left\{ \frac{1}{2} (\beta J)^2 \sum_{a \neq b} \chi^{ab} S_i^a S_i^b + \beta \sum_{a=1}^{\nu} (h + \eta_i^a) S_i^a \right\}$$

New averaged order parameters: $\chi^{ab} = N^{-1} \sum_i [\langle S_i^a S_i^b \rangle - m_i^a m_i^b]$

Gaussian fluctuating fields $\eta_i^a = \sum_j J_{ij} m_j^a - \sum_{b=1}^{\nu} m_i^b \sum_j \beta J_{ij}^2 \chi_{jj}^{ab}$

covariance $\langle \eta_i^a \eta_j^b \rangle_{av} = \delta_{ij} \sum_l J_{il}^2 m_l^a m_l^b = \delta_{ij} J^2 q^{ab}$



TAP with ν real replicas

Replicated free energy for one configuration of J_{ij} (linear response to $\mu \rightarrow 0$):

$$F_\nu = \frac{1}{\nu} \sum_{a=1}^{\nu} \left\{ \sum_i m_i^a \left[\eta_i^a + \beta J^2 \sum_{b=1}^{a-1} \chi^{ab} m_i^b \right] + \frac{\beta J^2 N}{2} \sum_{b=1}^{a-1} (\chi^{ab})^2 \right. \\ \left. - \frac{1}{2} \sum_{ij} J_{ij} m_i^a m_j^a - \frac{1}{4} \sum_{ij} \beta J_{ij}^2 [1 - (m_i^a)^2] [1 - (m_j^a)^2] \right\} \\ - \frac{1}{\beta} \sum_i \ln \text{Tr} \exp \left\{ \frac{1}{2} (\beta J)^2 \sum_{a \neq b} \chi^{ab} S_i^a S_i^b + \beta \sum_{a=1}^{\nu} (h + \eta_i^a) S_i^a \right\}$$

New averaged order parameters: $\chi^{ab} = N^{-1} \sum_i [\langle S_i^a S_i^b \rangle - m_i^a m_i^b]$

Gaussian fluctuating fields $\eta_i^a = \sum_j J_{ij} m_j^a - \sum_{b=1}^{\nu} m_i^b \sum_j \beta J_{ij}^2 \chi_{jj}^{ab}$

covariance $\langle \eta_i^a \eta_j^b \rangle_{av} = \delta_{ij} \sum_l J_{il}^2 m_l^a m_l^b = \delta_{ij} J^2 q^{ab}$



Replicated TAP – equivalence of replicas I

Equivalence of spin replicas – hierarchical ordering of classes of TAP solutions

$$m_i^a \equiv \langle S_i^a \rangle_T = m_i ,$$

$$\chi^{ab} = \chi^{ba} ,$$

$$\{\chi^{a1}, \dots, \chi^{a\nu}\} = \{\chi^{b1}, \dots, \chi^{b\nu}\}$$

Example: One RSB TAP free energy – two hierarchies of TAP solutions
(*exchanging energy*)

$$F_1(\chi, \nu) = -\frac{1}{4} \sum_{ij} \beta J_{ij}^2 (1 - m_i^2)(1 - m_j^2) - \frac{1}{2} \sum_{ij} J_{ij} m_i m_j + \frac{\beta J^2 N}{4} \chi [(\nu - 1)\chi + 2]$$

$$+ \sum_i m_i \left[\eta_i + \frac{1}{2} \beta J^2 (\nu - 1) \chi m_i \right] - \frac{1}{\beta \nu} \sum_i \ln \int \mathcal{D}\lambda_i [2 \cosh[\beta(h + \lambda_i J \sqrt{\chi} + \eta_i)]]^\nu$$



Replicated TAP – equivalence of replicas II

Local magnetization

$$m_i = \langle \rho^{(\nu)}(h + \eta_i; \lambda, \chi) \tanh[\beta(h + \eta_i + \lambda J \sqrt{\chi})] \rangle_\lambda \equiv \langle \rho_i^\nu t_i \rangle_\lambda$$

where

$$\rho_i^\nu \equiv \rho^{(\nu)}(h + \eta_i; \lambda, \chi) = \frac{\cosh^\nu[\beta(h + \eta_i + \lambda J \sqrt{\chi})]}{\langle \cosh^\nu[\beta(h + \eta_i + \lambda J \sqrt{\chi})] \rangle_\lambda}$$

$$\mathcal{D}\lambda_l \equiv d\lambda_l e^{-\lambda_l^2/2} / \sqrt{2\pi}, \quad t \equiv \tanh \left[\beta \left(h + \eta \sqrt{q} + \sum_{l=1}^K \lambda_l \sqrt{\Delta \chi_l} \right) \right] \text{ with}$$

$$\langle X(\lambda_l) \rangle_{\lambda_l} \equiv \int_{-\infty}^{\infty} \mathcal{D}\lambda_l X(\lambda_l)$$

Gaussian fluctuating field – Legendre conjugate variable to m_i

$$\eta_i = \sum_j J_{ij} m_j - m_i \left[\beta J^2 (\nu - 1) \chi + \sum_j \beta J_{ij}^2 (1 - m_j^2) \right]$$



Replicated TAP – equivalence of replicas III

Local susceptibility

$$\chi = \frac{1}{N} \sum_i \left[\langle \rho_i^\nu t_i^2 \rangle_\lambda - \langle \rho_i^\nu t_i \rangle_\lambda^2 \right]$$

RSB parameter – Legendre conjugate to χ

$$\begin{aligned} & \frac{\beta^2 J^2}{4} \chi (2q + \chi) \nu \\ &= \frac{1}{N} \sum_i \left[\langle \ln \cosh[\beta(h + \eta_i + \lambda J \sqrt{\chi})] \rangle_\lambda - \ln \langle \cosh^\nu[\beta(h + \eta_i + \lambda J \sqrt{\chi})] \rangle_\lambda^{1/\nu} \right] \end{aligned}$$



Stability of TAP with 2 hierarchies

TAP stability – convergence criterion: $1 \geq \frac{\beta^2 J^2}{N} \sum_i (1 - m_i^2)^2$

Stability criteria – when RSB parameters relevant?

$$1 \geq \frac{\beta^2 J^2}{N} \sum_i \langle \rho_i^\nu (1 - t_i^2)^2 \rangle_\lambda$$

$$1 \geq \frac{\beta^2 J^2}{N} \sum_i \left[1 - (1 - \nu) \langle \rho_i^\nu t_i^2 \rangle_\lambda - \nu \langle \rho_i^\nu t_i \rangle_\lambda^2 \right]^2$$

Overlap susceptibility: $\chi \propto \beta^2 J^2 \langle (1 - m_i^2)^2 \rangle_{av} - 1 > 0$

Replication parameter (at AT instability line): $\nu_0 = \frac{2 \langle m_i^2 (1 - m_i^2)^2 \rangle_{av}}{\langle (1 - m_i^2)^3 \rangle_{av}}$

Standard averaging of TAP \Rightarrow SK (RS) solution
 Standard averaging of 1RSB-TAP \Rightarrow 1RSB



Stability of TAP with 2 hierarchies

TAP stability – convergence criterion: $1 \geq \frac{\beta^2 J^2}{N} \sum_i (1 - m_i^2)^2$

Stability criteria – when RSB parameters relevant?

$$1 \geq \frac{\beta^2 J^2}{N} \sum_i \langle \rho_i^\nu (1 - t_i^2)^2 \rangle_\lambda$$

$$1 \geq \frac{\beta^2 J^2}{N} \sum_i \left[1 - (1 - \nu) \langle \rho_i^\nu t_i^2 \rangle_\lambda - \nu \langle \rho_i^\nu t_i \rangle_\lambda^2 \right]^2$$

Overlap susceptibility: $\chi \propto \beta^2 J^2 \langle (1 - m_i^2)^2 \rangle_{av} - 1 > 0$

Replication parameter (at AT instability line): $\nu_0 = \frac{2 \langle m_i^2 (1 - m_i^2)^2 \rangle_{av}}{\langle (1 - m_i^2)^3 \rangle_{av}}$

Standard averaging of TAP \Rightarrow SK (RS) solution
 Standard averaging of 1RSB-TAP \Rightarrow 1RSB



Hierarchical TAP theory

TAP with K hierarchies of real replicas

$$\begin{aligned}
 F_K(m_i, \eta_i; \chi_1, \nu_1, \dots, \chi_K, \nu_K) = & -\frac{1}{4} \sum_{ij} \beta J_{ij}^2 (1-m_i^2)(1-m_j^2) - \frac{1}{2} \sum_{ij} J_{ij} m_i m_j \\
 & + \sum_i m_i \left[\eta_i + \frac{1}{2} \beta J^2 m_i \sum_{l=1}^K (\nu_l - \nu_{l-1}) \chi_l \right] + \frac{\beta J^2 N}{4} \sum_{l=1}^K (\nu_l - \nu_{l-1}) \chi_l^2 + \frac{\beta J^2 N}{2} \chi_1 \\
 & - \frac{1}{\beta \nu_K} \sum_i \ln \left[\int_{-\infty}^{\infty} \mathcal{D}\lambda_K \left\{ \dots \int_{-\infty}^{\infty} \mathcal{D}\lambda_1 \{ Z_0 \}^{\nu_1} \dots \right\}^{\nu_K / \nu_{K-1}} \right]
 \end{aligned}$$

Initial local partition sum

$$Z_0 = 2 \cosh \left[\beta \left(h + \eta_i + \sum_{l=1}^K \lambda_l \sqrt{\chi_l - \chi_{l+1}} \right) \right]$$



Averaging of hierarchical TAP – discrete RSB scheme

Averaged TAP free energy density with K hierarchies of replicas

$$f_K(q; \Delta\chi_1, \dots, \Delta\chi_K, \nu_1, \dots, \nu_K) = -\frac{\beta}{4} \left(1 - q - \sum_{l=1}^K \Delta\chi_l \right)^2 - \frac{1}{\beta} \ln 2$$

$$+ \frac{\beta}{4} \sum_{l=1}^K \nu_l \Delta\chi_l \left[2 \left(q + \sum_{i=1}^K \Delta\chi_i \right) - \Delta\chi_l \right] - \frac{1}{\beta} \int_{-\infty}^{\infty} \mathcal{D}\eta \ln Z_K$$

$\Delta\chi_l = \chi_l - \chi_{l+1} \geq \Delta\chi_{l+1} \geq 0$, ν_l – arbitrary positive

Hierarchical local partition sums $Z_l = \left[\int_{-\infty}^{\infty} \mathcal{D}\lambda_l Z_{l-1}^{\nu_l} \right]^{1/\nu_l}$

Initial condition $Z_0 = \cosh \left[\beta \left(h + \eta\sqrt{q} + \sum_{l=1}^K \lambda_l \sqrt{\Delta\chi_l} \right) \right]$



Properties of the hierarchical solution

Degeneracy in the hierarchical free energy ($\chi_{K+1} = 0, \nu_0 = 1$)

$$\begin{aligned}
 f_K(\Delta\chi_{K-1} = 0) &= f_{K-1}, & f_K(\chi_K = 0) &= f_{K-1} \\
 f_K(\nu_K = \nu_{K-1}) &= f_{K-1}, & f_K(\nu_K = 0) &= f_{K-1}, \\
 \frac{\partial}{\partial \nu_K} f_K(\nu_K = \nu_{K-1}) &\leq 0, & \frac{\partial}{\partial \nu_K} f_K(\nu_K = 0) &\geq 0
 \end{aligned}$$

- *Local thermodynamic homogeneity:* $\frac{\partial f_K}{\partial \nu_I} = 0$
- *Global thermodynamic homogeneity:* $\chi_K = 0$
- $\nu_I > 1$ – free energy minimized
- $\nu_I < 1$ – free energy **maximized**

Only if $1 > \nu_1 > \dots \nu_K \geq 0$ then $\chi_I > \chi_{I+1} \geq 0$
 Hierarchical scheme converges



Properties of the hierarchical solution

Degeneracy in the hierarchical free energy ($\chi_{K+1} = 0, \nu_0 = 1$)

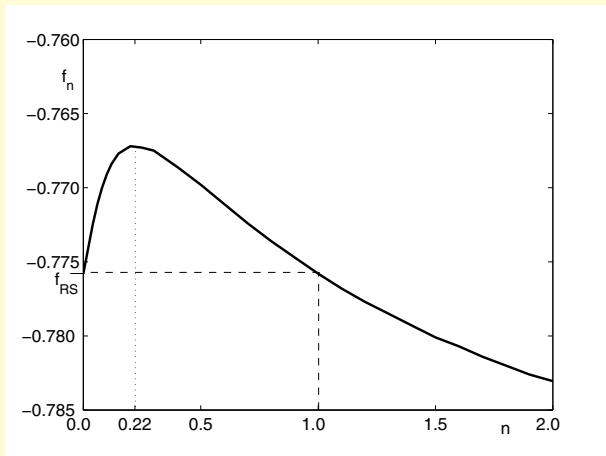
$$\begin{aligned}
 f_K(\Delta\chi_{K-1} = 0) &= f_{K-1}, & f_K(\chi_K = 0) &= f_{K-1} \\
 f_K(\nu_K = \nu_{K-1}) &= f_{K-1}, & f_K(\nu_K = 0) &= f_{K-1}, \\
 \frac{\partial}{\partial \nu_K} f_K(\nu_K = \nu_{K-1}) &\leq 0, & \frac{\partial}{\partial \nu_K} f_K(\nu_K = 0) &\geq 0
 \end{aligned}$$

- *Local thermodynamic homogeneity:* $\frac{\partial f_K}{\partial \nu_I} = 0$
- *Global thermodynamic homogeneity:* $\chi_K = 0$
- $\nu_I > 1$ – free energy minimized
- $\nu_I < 1$ – free energy **maximized**

Only if $1 > \nu_1 > \dots \nu_K \geq 0$ then $\chi_I > \chi_{I+1} \geq 0$
 Hierarchical scheme converges



1RSB thermodynamic inhomogeneity



Stability conditions

- Nonnegativity of eigenvalues of the **nonlocal** susceptibility – resolvent

$$G(z) = \frac{1}{N} \text{Tr} \left[z \hat{1} - \hat{\chi}^{-1} \right]^{-1}$$

- Relation to the homogeneous and spin-glass susceptibilities (zero magnetic field)

$$\chi = \frac{1}{N} \sum_i \chi_{ii} = -G(0), \quad \chi_{SG} = \frac{1}{N} \sum_{ij} \chi_{ij}^2 = - \left. \frac{dG(z)}{dz} \right|_{z=0} \geq 0$$

- $K + 1$ stability conditions for a solution with K hierarchies

$$\Lambda_l = \beta^2 \left\langle \left\langle \left\langle \left\langle 1 - t^2 + \sum_{i=1}^l \nu_i (\langle t \rangle_{i-1}^2 - \langle t \rangle_i^2) \right\rangle \right\rangle \right\rangle_{l, K, \eta} \geq 0$$

$$l = 0, 1, \dots, K, \langle t \rangle_l(\eta, \lambda_K, \dots, \lambda_{l+1}) \equiv \langle \rho_l \dots \langle \rho_1 t \rangle_{\lambda_1} \dots \rangle_{\lambda_l}$$



One-step RSB

- Free energy ($J^2 = 1$)

$$f(\mathbf{q}; \chi, \nu) = -\frac{\beta}{4}(1-q)^2 + \frac{\beta}{4}(\nu-1)\chi(2q+\chi) + \frac{\beta}{2}\chi - \frac{1}{\beta\nu} \int_{-\infty}^{\infty} \mathcal{D}\eta \ln \int_{-\infty}^{\infty} \mathcal{D}\lambda \{2 \cosh [\beta(h + \eta\sqrt{q} + \lambda\sqrt{\chi})]\}^\nu$$

- Stationarity equations

$$\begin{aligned} q &= \langle \langle t \rangle_\lambda^2 \rangle_\eta \\ q_{EA} = q + \chi &= \langle \langle t^2 \rangle_\lambda \rangle_\eta \\ \beta^2 \chi(2q + \chi)\nu &= \left[\langle \ln \cosh[\beta(h + \eta\sqrt{q} + \lambda\sqrt{\chi})] \rangle_\lambda \right. \\ &\quad \left. - \ln \langle \cosh^\nu[\beta(h + \eta\sqrt{q} + \lambda\sqrt{\chi})] \rangle_\lambda^{1/\nu} \right] \end{aligned}$$



Stability of 1RSB

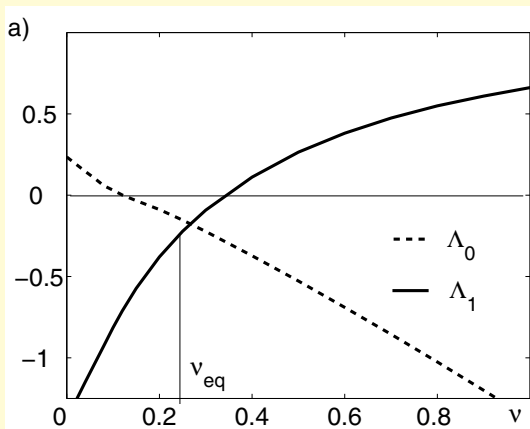
Stability conditions

$$\Lambda_1 = 1 - \beta^2 \langle \langle (1 - t^2)^2 \rangle_\lambda \rangle_\eta$$

$$\Lambda_0 = 1 - \beta^2 \langle \langle (1 - (1 - \nu)t^2 - \nu \langle t \rangle_\lambda^2) \rangle_\lambda^2 \rangle_\eta$$



Stability of 1RSB



Continuous limit of the discrete RSB scheme

- Discrete RSB solution unstable for any finite K , hence $K \rightarrow \infty$
- **Continuous ansatz** (homogeneous distribution) $\Delta\chi_l = \chi_1/K$
(checked explicitly near the AT instability line)
- Continuous index variable $x = \lim_{K \rightarrow \infty} (K - l)/K$ ($x^P = \lim_{K \rightarrow \infty} l/K$)
- Gaussian integrals only (linear approximation) $g_l \equiv \ln \mathcal{Z}_l$

$$g_l = \ln \langle \mathcal{Z}_{l-1}^{\nu_l} \rangle_{\lambda_l}^{1/\nu_l} = g_{l-1} + \frac{\Delta\chi_l}{2} (g'_{l-1} + \nu_l g''_{l-1}) + O(\Delta\chi_l^2)$$

$$g'_l \equiv \frac{\partial g_l}{\partial h}$$

Parisi's differential equation (opposite overall sign)

$$\frac{\partial g(x, h)}{\partial x} = \frac{\dot{\chi}(x)}{2} \left[\frac{\partial^2 g(x, h)}{\partial h^2} + m(x) \left(\frac{\partial g(x, h)}{\partial h} \right)^2 \right]$$

$$\dot{\chi}(x) \equiv \frac{d\chi(x)}{dx}$$



Continuous limit of the discrete RSB scheme

- Discrete RSB solution unstable for any finite K , hence $K \rightarrow \infty$
- **Continuous ansatz** (homogeneous distribution) $\Delta\chi_l = \chi_1/K$
(checked explicitly near the AT instability line)
- Continuous index variable $x = \lim_{K \rightarrow \infty} (K - l)/K$ ($x^P = \lim_{K \rightarrow \infty} l/K$)
- Gaussian integrals only (linear approximation) $g_l \equiv \ln \bar{z}_l$

$$g_l = \ln \langle \bar{z}_{l-1}^{\nu_l} \rangle_{\lambda_l}^{1/\nu_l} = g_{l-1} + \frac{\Delta\chi_l}{2} (g_{l-1}'' + \nu_l g_{l-1}'^2) + O(\Delta\chi_l^2)$$

$$g_l' \equiv \frac{\partial g_l}{\partial h}$$

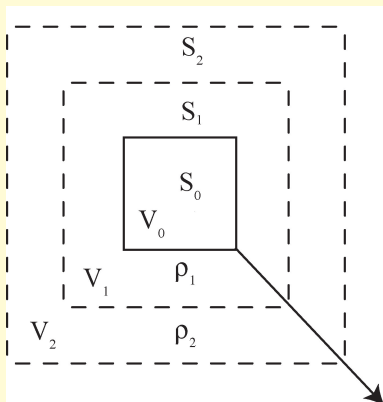
Parisi's differential equation (opposite overall sign)

$$\frac{\partial g(x, h)}{\partial x} = \frac{\dot{\chi}(x)}{2} \left[\frac{\partial^2 g(x, h)}{\partial h^2} + m(x) \left(\frac{\partial g(x, h)}{\partial h} \right)^2 \right]$$

$$\dot{\chi}(x) \equiv \frac{d\chi(x)}{dx}$$



Physical interpretation of the RSB order parameters



- $\nu_l N$ active spins in the volume $\nu_l V$ affected by the replicated spins from the next hierarchy

$$\frac{N}{V} \ln Z_{l-1}(\beta, \bar{h}_l)$$

$$\rightarrow \frac{N}{\nu_l V} \ln \int \mathcal{D}\lambda_l Z_{l-1}^{\nu_l}(\beta, \bar{h}_l + \lambda_l \sqrt{\Delta\chi_l})$$

- λ_l – effective magnetic fields, $\Delta\chi_l$ – interaction strength
- Effective weight of replicated spins in thermal averaging

$$\rho_l = \frac{Z_{l-1}^{\nu_l}}{\langle Z_{l-1}^{\nu_l} \rangle_{\lambda_l}}$$



Integral representation of the Parisi free energy

- *Continuous limit* – independently of the stability of the discrete scheme

$$f(q, X; m(\lambda)) = -\frac{\beta}{4}(1 - q - X)^2 - \frac{1}{\beta} \ln 2 \\ + \frac{\beta X}{2} \int_0^1 d\lambda m(\lambda) [q + X(1 - \lambda)] - \frac{1}{\beta} \langle g(1, h + \eta\sqrt{q}) \rangle_\eta$$

- Integral representation of the intracting part

$$g(1, h) = \mathbb{E}_0(X, h; 1, 0) \circ g_0(h)$$

$$\equiv \mathbb{T}_\lambda \exp \left\{ \frac{X}{2} \int_0^1 d\lambda [\partial_{\bar{h}}^2 + m(\lambda) g'(\lambda; h + \bar{h}) \partial_{\bar{h}}] \right\} g_0(h + \bar{h}) \Big|_{\bar{h}=0}$$

- \mathbb{T} -product from quantum many-body PT

$$\mathbb{T}_\lambda \exp \left\{ \int_0^1 d\lambda \hat{O}(\lambda) \right\} \equiv 1 + \sum_{n=1}^{\infty} \int_0^1 d\lambda_1 \int_0^{\lambda_1} \dots \int_0^{\lambda_{n-1}} d\lambda_n \hat{O}(\lambda_1) \dots \hat{O}(\lambda_n)$$



Stationarity equations

- Number order parameters ($h_\eta = h + \eta\sqrt{q}$)

$$q = \frac{1}{\beta^2} \langle g'(1, h_\eta)^2 \rangle_\eta$$

$$X = \frac{1}{\beta^2} \left[\langle \mathbb{E}(X, h_\eta; 1, 0) \circ g'_0(h_\eta)^2 \rangle_\eta - \langle g'(1, h_\eta)^2 \rangle_\eta \right]$$

- Functional order parameter

$$\lambda = \frac{1}{\beta^2 X} \left[\langle \mathbb{E}(X, h_\eta; 1, 0) \circ g'_0(h_\eta)^2 \rangle_\eta - \langle \mathbb{E}(X, h_\eta; 1, \lambda) \circ g'(\lambda, h_\eta)^2 \rangle_\eta \right]$$

- Integral representation for the derivative

$$g'(\nu, h) = \mathbb{T}_\lambda \exp \left\{ X \int_0^\nu d\lambda \left[\frac{1}{2} \partial_{\bar{h}}^2 + m(\lambda) g'(\lambda; h + \bar{h}) \partial_{\bar{h}} \right] \right\} g'_0(h + \bar{h}) \Big|_{\bar{h}=0}$$

$$\equiv \mathbb{E}(X, h; \nu, 0) \circ g_0(h)$$



Stability conditions

- Stability conditions from the continuous limit of the discrete scheme

$$1 \geq \frac{1}{\beta^2} \langle \mathbb{E}(X, h_\eta; 1, \lambda) \circ g''(\lambda, h_\eta)^2 \rangle_\eta, \quad \forall \lambda \in [0, 1]$$

$$g''(\nu, h) = \mathbb{T}_\lambda \exp \left\{ X \int_0^\nu d\lambda \left[\frac{1}{2} \partial_h^2 + m(\lambda) \partial_{\bar{h}} g'(\lambda; h + \bar{h}) \right] \right\} g''_0(h + \bar{h}) \Big|_{\bar{h}=0}$$

- Derivative of the equation for the functional order parameter

$$1 = \frac{d}{d\lambda} \mathbb{E}(X, h; 1, \lambda) \circ g'(\lambda, h)^2 = -X \mathbb{E}(X, h; 1, \lambda) \circ g''(\lambda, h)^2.$$

- Consequence – *marginal stability in the whole SG phase*

$$\beta^2 = \langle \mathbb{E}(X, h_\eta; 1, \lambda) \circ g''(\lambda, h_\eta)^2 \rangle_\eta$$



Conclusions I

Mean-field theory of spin glasses

- Free energy *self-averaging*
- Typical distribution of spin couplings – multitude of solutions (thermodynamic inhomogeneity incurred)
- Generations of real replicas – successive embeddings of spin replicas (TAP solution may interchange energy to reach homogeneity)
- Homogeneous order parameters even without averaging over randomness (regulate interaction between replica generations)
- Standard averaging – within linear response and with FDT

Nonmeasurable order parameters – needed to describe measurable quantities



Conclusions II

Discrete RSB scheme

- Hierarchical structure – number of hierarchies K determined from stability
- Stable or marginally stable solution
- Probably too many order parameters: $q, \{\nu_l, \Delta\chi_l\}_{l=1}^K$
- Physical interpretation of the order parameters

Continuous RSB scheme

- Continuous limit of the discrete scheme
- Exists independently of the stability of the discrete scheme
- Only marginally stable solution
- Minimal set of order parameters: $q, q_{EA} = q + X, m(\lambda), \lambda \in [0, 1]$

How does the continuous solution look like when 1RSB becomes stable (Potts glass)?

