RANDOM FIELDS AND SPIN GLASSES A Field Theory Approach

Disordered magnetic systems enjoy nontrivial properties which are different from and richer than those observed in their pure, non-disordered counterparts. These properties dramatically affect the thermodynamic behaviour and require specific theoretical treatment.

In this book the authors deal with the theory of magnetic systems in the presence of frozen disorder, and in particular paradigmatic and well known spin models such as the Random Field Ising Model and the Ising Spin Glass. They describe some of the most successful approaches to the physics of disordered systems, such as the replica method and Langevin dynamics, together with lesser known results in finite dimension. This is a unified presentation using a field theory language which covers mean field theory, dynamics and perturbation expansion within the same theoretical framework. Particular emphasis is given to the connections between different approaches such as statics vs. dynamics, microscopic vs. phenomenological models. The book introduces some useful and little known techniques in statistical mechanics and field theory including multiple Legendre transforms, supersymmetry, Fourier transforms on a tree, infinitesimal permutations and Ward Takahashi Identities.

This book will be of great interest to graduate students and researchers in statistical physics and basic field theory.

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RANDOM FIELDS AND SPIN GLASSES

A Field Theory Approach

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> To Florence, Ariane, Marion and Bruno

To Elsa and Andrea

Contents

	Preface page			e xi	
	List o	f abbrev	viations	xv	
1	A brief introduction				
	1.1	Quenc	hed and annealed averages	2	
	1.2	The rep	plica method	4	
	1.3	The ge	nerating functional	5	
	1.4	Genera	al comments	6	
2	The I	Random	ı Field Ising Model	9	
	2.1	The m	odel	10	
	2.2	The rep	plicated field theory	11	
	2.3	Perturb	pation expansion	13	
		2.3.1	Bare propagators	13	
		2.3.2	Vertices	14	
		2.3.3	Perturbation expansion: the free energy	14	
		2.3.4	Perturbation expansion: two-point and four-point functions	16	
	2.4	Most d	livergent graphs and dimensional reduction	17	
		2.4.1	Dimensional reduction and supersymmetry	18	
	2.5	Genera	alized couplings	19	
	2.6	Renorr	nalization at one loop: single replica	21	
	2.7	Renorm	nalization at one loop: multi-replicas	22	
		2.7.1	General structure of the $\Gamma^{(4)}$ functions	23	
		2.7.2	IR divergences	24	
		2.7.3	RG flow equations and stability on the Curie line	25	
	2.8	A vitre	eous transition	26	
		2.8.1	Legendre Transforms	26	
		2.8.2	The eigenvalues of the Jacobian	29	
		2.8.3	A naive estimate	30	
	2.9	2.9 Summary		32	

viii		Contents	
3	The c	dynamical approach	35
C	3.1	Langevin dynamics	36
		3.1.1 The bare average values	37
		3.1.2 Perturbation expansion	39
	3.2	Martin–Siggia–Rose formulation	41
		3.2.1 Perturbation expansion from MSR	43
		3.2.2 Role of the Jacobian	45
		3.2.3 Fluctuation–Dissipation Theorem	46
		3.2.4 Static limit	47
	3.3	RFIM dynamics	49
	3.4	Dynamics/replicas relationship	52
	3.5	Summary	54
4	The <i>j</i>	p = 2 spherical model	57
	4.1	The model	58
	4.2	Statics	58
	4.3	The Wigner distribution	59
	4.4	A disguised ferromagnet	61
	4.5	Statics with a random field	62
	4.6	Langevin dynamics	63
		4.6.1 Equilibrium initial conditions	64
		4.6.2 Random-like initial conditions	64
		4.6.3 Correlation function and weak-ergodicity	
		breaking	66
		4.6.4 Response function and generalized FDT	69
	4.7	Connection with domain coarsening	70
	4.8	Dynamics with a random field	71
	4.9	What do we get from the replica way?	73
	4.10	Comments and summary	76
5	Mear	n field spin glasses: one-step RSB	79
	5.1	The Random Energy Model (REM)	80
		5.1.1 Statistics of extremes	83
		5.1.2 The REM via replicas	86
	5.2	The <i>p</i> -spin model	88
		5.2.1 Relationship with the REM	88
		5.2.2 The replica approach	89
		5.2.3 The RS solution	90
		5.2.4 Overlap distribution and Replica Symmetry Breaking	91
		5.2.5 The one-step RSB solution	93
		5.2.6 Metastability, complexity and glassy behaviour	96
	5.3	Summary	98

		Contents	ix
6 T	The Sherrington–Kirkpatrick Model		101
6.	.1 The n	nodel	101
6.	.2 The F	The RS ansatz	
6.	.3 Stabil	Stability around the RS saddle point	
	6.3.1	The Replica Fourier Transform	107
	6.3.2	Stability for the truncated model	111
6.	.4 Parisi	Replica Symmetry Breaking	113
	6.4.1	The one-step ansatz	113
	6.4.2	Multiple breaking	114
	6.4.3	Stationarity equations for the truncated	
		model	118
	6.4.4	Overlap distribution	120
	6.4.5	Overlaps and susceptibilities	121
6.	.5 Summ	nary	124
7 N	Iean field	via TAP equations	127
7.	.1 The T	CAP free energy and mean field equations	127
	7.1.1	The TAP free energy for the SK model	128
	7.1.2	The paramagnetic phase and the spin glass	
		transition	129
7.	.2 Numł	Number of solutions and complexity	
7.	.3 The E	The BRST supersymmetry	
7.	.4 Therr	Thermodynamic properties and equivalence to the	
	replic	replica method	
7.	.5 Metas	Metastable states and supersymmetry breaking	
	7.5.1	BRST supersymmetry and	
		fluctuation-dissipation relations	136
	7.5.2	Supersymmetry violation and fragility of the	
		structure of states	137
7.	.6 Summ	nary	138
8 S	pin glass a	bove $D = 6$	141
8.	.1 The s	pin glass Lagrangian	142
8.	.2 RS pr	opagators	143
8.	.3 RSB	RSB propagators	
	8.3.1	Parametrization	147
8.	.4 The u	The unitarity equation in the near infrared	
8.	.5 One-l	One-loop correction to the equation of state	
8.	8.6 Physical meaning of the RSB propagators		153
	8.6.1	The correlation overlaps	153
	8.6.2	Correlation functions	155
8.	.7 Sumn	narv	157

x		Contents		
9	Prop	agators, mostly replicon		
	9.1	RFT diagonalization on a tree		
		9.1.1 Coordinates on a tree	160	
		9.1.2 Toy model diagonalization	160	
		9.1.3 Properties of the RFT on a tree	163	
		9.1.4 Equation of state via RFT	164	
	9.2	The propagators in the replicon sector	165	
		9.2.1 Parametrization of the replicon sector	165	
		9.2.2 The solution via RFT	166	
		9.2.3 The replicon propagators in RFT	168	
		9.2.4 The standard replicon propagators	170	
	9.3	A hint at the lower critical dimension	172	
	9.4	What about the other sectors?	174	
	9.5	The generalized susceptibility	178	
	9.6	Summary	180	
10 Ward-Takahashi Identities and Goldstone modes			183	
	10.1	The Legendre Transform and invariance properties	183	
	10.2	The case of the spin glass	185	
	10.3	Defining a small permutation 18		
	10.4	The simplest Ward–Takahashi Identity 1		
	10.5	A very special Goldstone mode	189	
	10.6	Summary	190	
11	Alter	native approaches and conclusions	193	
	11.1	The droplet picture	193	
		11.1.1 The droplet model	193	
		11.1.2 Scaling theory and the behaviour of space correlations	194	
		11.1.3 General predictions	196	
		11.1.4 Zero temperature excitations and the TNT picture	197	
	11.2	Conclusions	198	
A	ppendi	x A Renormalization at one loop: ϕ^4 theory (pure Ising)	201	
Appendix B Renormalization at one loop: tr ϕ^3 theory (spin glass) 2			205	
Index 2				

Preface

I vividly remember the academic year 1977–1978. I was a Loeb lecturer at Harvard that year. The Wilsonian revolution had been blossoming everywhere and I was teaching 'field theory approach to critical phenomena' in the wake of the works of my colleagues and friends Edouard Brezin and Jean Zinn Justin. I had not yet been exposed to the novel intricacies that were being uncovered in the critical behaviour of quenched random systems. But, during that year, several seminars were to deal with them and I began learning and interacting with Mike Stephen, Jo Rudnick and the late Sheng Ma. This is how it all started for me. A good quarter of a century later, the two central problematic systems of the field, the Random Field Ising Model and the Ising Spin Glass, despite several thousand papers and a huge amount of efforts dedicated to them, remain objects of controversy for what concerns how to describe their glassy phase. So why add a book on top of that? Perhaps I will tell how it all occurred.

At the origin the book was a mere set of lecture notes for a course given in this laboratory, a course that was largely repeated two years ago in the theory group of the physics department at UFRS in Porto Alegre. The Lecture Notes Series of Cambridge University Press having been discontinued, it was gracefully suggested that the notes be transformed into a book. I was lucky enough to have had Irene Giardina visiting as a postdoc here. She, as a learned student of Giorgio Parisi, was able to cast a critical ear and eye on the lectures, and then accepted to join in transforming the set of notes into a book. It must be said frankly that, without Irene, the book would not have been born, while with her expertise, several chapters were thoroughly remade and bear her imprint.

In its final version, one third of the book is dedicated to the statics and dynamics of the Random Field Ising Model, one half of it to the Ising Spin Glass, the rest being occupied by the statics and aging dynamics of spherical spins, and by Chapter 5, the lecture delivered by Marc Mézard on the Random Energy Model and the Simplest

xii

Preface

Spin Glass. One motivation was to clarify and unify via field theory language what were often found as cryptic and very pointed papers, and to present in some details a few chosen results via useful but little known techniques (e.g. dynamics vs. replicas, multiple Legendre Transforms, supersymmetry vs. Fluctuation–Dissipation Theorem, Fourier Transforms on a tree, infinitesimal permutations vs. Ward–Takahashi Identities). On the controversy that concerns spin glasses, we have chosen to develop the viewpoint according to which the Parisi approach that gives the exact solution for the Sherrington–Kirkpatrick model (i.e. the spin glass in infinite dimension) remains a reasonable starting point to work out what is happening in finite dimension. In contrast with the alternative approach, the so-called droplet theory, which is briefly reviewed in the last chapter, this spin glass field theory approach is a microscopic one in the same sense as the ϕ^4 field theory is a microscopic approach for the pure Ising ferromagnet. A microscopic formulation for a spin glass with droplet-like characteristic properties, that would put both approaches on the same footing, is yet to emerge.

The expertise I may have gathered on the complex subjects presented in this book is, to a considerable extent, the product of enduring discussions I have pursued in the course of years with colleagues and friends. First and foremost I want to mention Edouard Brezin. I remain deeply indebted to him for all the benefits I drew from our discussions, and for the pleasure derived from work accomplished together, some of which is largely used in several chapters of the book. Irene and I are also warmly thankful to Marc Mézard for allowing us to present his views in Chapter 5 and for illuminating exchanges. I am also very grateful to colleagues and friends from the centre, with whom I had inspiring discussions for many years, Alain Billoire, Giulio Biroli, Jean-Philippe Bouchaud, Philippe di Francesco, Thomas Garel, Henri Orland, Jean Zinn-Justin and many others. My thanks also go to my faraway coworkers from past and present with whom I learned so much, Jairo de Almeida from Universidade Federal de Pernambuco in Recife, Andrea Crisanti from Rome University, Imre Kondor from The Collegium, Budapest, Iveta Pimentel from Lisbon University, Tamas Temesvari from Budapest University and Peter Young from California University in Santa Cruz. Loic Bervas typed the lecture notes version on which the book was built and I would like to warmly thank him. Finally I am very grateful to the Service de Physique Théorique and its Director for having extended to us all facilities to conclude this project.

Cirano De Dominicis

Preface

My collaboration and friendship with Cirano go back to the period I spent as a postdoc in Saclay, in 1999-2001. The idea and nucleus of this book came out at that time when Cirano gave a set of lectures and we started collaborating on spin glasses. My perspective on the subject was somewhat different from his, being mostly based on the analysis of solvable models and tied to a direct intuitive interpretation of the results. On the other hand, spin glass field theory may sometimes appear obscure, due to the technical complications arising from the nature of the order parameter. I was lucky enough to find someone like Cirano, undisputed master in the field, who introduced me to the field theory approach and who was always ready to discuss any single issue. This book, I hope, bears also the mark of our numerous discussions, of his effort to explain the many subtleties of the theory, and of my attempts to link them with my background and previous works. The writing of the book, was for us the occasion to present in a unified perspective some of the most striking features of disordered systems models. In this light, we added a few more subjects to the original structure of the lecture notes, but decided not to include an explicit treatment of the dynamics of spin glasses. This is surely one of the most promising approaches to these systems, but would have required too much space, rendering the book disproportionate. We have addressed in detail only the simpler case of a disguised ferromagnet, while for real spin glasses we limited ourselves to introducing some of the main concepts characterizing off-equilibrium behaviour and to quoting some important results.

I had the chance to work and discuss on disordered systems with many people, and benefitted from fruitful and stimulating exchanges. There are, however, a few people who had a prominent role in my experience as a physicist and who deserve explicit acknowledgement. I would like to thank first Andrea Cavagna for sharing with me passion, curiosity and enthusiasm in our numerous collaborations. He was kind enough to read extensive parts of this book and his comments have always been precious to me. I am greatly indebted to Giorgio Parisi for having taught me so many things in the past, and for all the inspiring discussions we keep having here in Rome. Cirano and I also thank him warmly for carefully reading this manuscript and for his comments and criticisms. In Oxford, as a postdoc, I worked with David Sherrington and benefitted from his great experience on spin glasses, to him goes my deepest gratitude. I warmly thank Marc Mézard and Olivier Martin for the many discussions we had on spin glasses while I was in Paris, and particularly Jean-Philippe Bouchaud with whom I enjoyed working together on several different subjects. I am also thankful to Alan Bray and Mike Moore for their critical and xiv

Preface

stimulating comments on my work, during my frequent visits to Manchester in that period. Here in Rome there are many friends and colleagues with whom I constantly discuss on complex systems, and I am grateful to them all. In particular, Enzo Marinari, with whom I also had the pleasure of collaborating on some of the issues discussed in this book, Federico Ricci-Tersenghi and Tomas Grigera, who is now in La Plata. Finally, I would like to thank Alba and Emilio Giardina for their constant support, and for their practical help last summer. I would like to acknowledge the support to this project of the Department of Physics of the University of Rome La Sapienza and of the Institute of Complex Systems of the National Research Council ISC-CNR.

Irene Giardina

Abbreviations

AT	Almeida Thouless
BRST	Becchi-Rouet-Stora-Tyutin
EA	Edwards-Anderson
FDT	Fluctuation–Dissipation Theorem
FT	Fourier Transform
IR	infrared
L-A	longitudinal-anomalous
MSR	Martin–Siggia–Rose
REM	Random Energy Model
RFIM	Random Field Ising Model
RFT	Replica Fourier Transform
RG	Renormalization Group
RS	Replica Symmetric
RSB	Replica Symmetry Broken
SK	Sherrington-Kirkpatrick
TAP	Thouless-Anderson-Palmer
TTI	time translational invariance
UV	ultraviolet