An overview of recent numerical results on the random-field Ising model

Nikos Fytas

Applied Mathematics Research Centre, Coventry University, UK

(In collaboration with V. Martín-Mayor, M. Picco & N. Sourlas)

Institut für Theoretische Physik, Universität Leipzig

November 30, 2018

The random-field Ising model (RFIM)

$$\mathcal{H}=-J\sum_{\langle x,y
angle}S_{x}S_{y}-\sum_{x}h_{x}S_{x};\ S_{x}=\pm1;\ J>0$$

 $\{h_x\}$ independent random magnetic fields with zero mean and dispersion σ .

Experimental relevance: Diluted antiferromagnets in a homogeneous external field, fluids in porous media, and many others.

Imry-Ma argument ($\sigma \ll J$): $\mathcal{O}(JR^{D-1})$ vs. $\mathcal{O}(\sigma R^{D/2}) \rightarrow D_l = 2$.



RG suggests $D_{\rm u} = 6 \rightarrow$ physically relevant dimensions $3 \leq D < 6$.

RG fixed-point and critical exponents



$$C_{xy}^{(\text{con})} = \frac{\overline{\partial \langle S_x \rangle}}{\partial h_y} \sim r^{-(D-2+\eta)} \text{ and } C_{xy}^{(\text{dis})} = \overline{\langle S_x S_y \rangle} \sim r^{-(D-4+\bar{\eta})} \rightarrow \{\nu, \eta, \bar{\eta}\}.$$

$$F_{\xi} \approx k_b T + \sigma \xi^{\theta} \rightarrow 2 - \alpha = (D-\theta)\nu, \text{ where } \theta = 2 - \bar{\eta} + \eta.$$

Dimensional reduction

Mapping to the pure Ising model (IM)

- ▶ Parisi and Sourlas in 1979 proposed the famous conjecture of *dimensional* reduction: The critical behavior of the RFIM at dimension D is the same as that of the pure IM at dimension D 2 ($\eta = \overline{\eta}$).
- Unfortunately, we know today that the RFIM orders in D = 3 while the IM in D = 1 does not.
- Is there an intermediate dimension D_{int} < D_u such that the dimensional reduction is accurate for D > D_{int}?
- Previous numerical works offered inconclusive and in many cases contradictory results. One of the main reasons is that scaling corrections (the Achilles' heel in the random-field problem) were neglected.
- ▶ An exception is the functional RG work by Tissier and Tarjus that proposed $D_{\rm int} \approx 5.1$, see PRL **107**, 041601 (2011).

Targets of our work from 2011 and on (D = 3, 4, and D = 5)

- 1. Examine claims of universality violation by comparing different random-field distributions.
- 2. Provide high-accuracy estimates for the complete set of critical exponents and for other universal ratios.
- 3. Check the validity of the fundamental scaling relations.
- 4. Test the conjecture of dimensional reduction $\mathsf{RFIM}^{(D)} \to \mathsf{IM}^{(D-2)}$.

Computational scheme

- 1. Optimization algorithms: We work at T = 0 taking advantage of the zero-T RG fixed point using efficient graph-theoretical algorithms that calculate exact ground states of the model in polynomial time.
- 2. **Fluctuation-dissipation formalism**: We compute both *connected* and *disconnected* correlation functions and the respective correlation lengths.
- 3. **Re-weighting extrapolation**: From a single simulation we extrapolate the mean value of observables to nearby parameters of the disorder distribution.
- 4. Random-field distributions:

$$\mathcal{P}^{(G)}(h_x,\sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{h_x^2}{2\sigma^2}}$$
$$\mathcal{P}^{(P)}(h_x;\sigma) = \frac{1}{2|\sigma|} e^{-|h_x|/\sigma}$$

- 5. **Disorder averaging**: 10⁷ samples.
- 6. System sizes: $L_{\max}^D = \{192^3, 60^4, 28^5\}.$

N.G. Fytas and V. Martín-Mayor, PRE 93, 063308 (2016).

Finite-size scaling within the quotients method

We compare dimensionless observables g at pairs of (L, 2L), $g_{2L}/g_L = 2$. $g = \xi^{(con)}/L$, $\xi^{(dis)}/L$, and the Binder ratio $U_4 = \overline{\langle m^4 \rangle}/\overline{\langle m^2 \rangle}^2$. $g_{(L)(2L)}^{cross} = g^* + \mathcal{O}(L^{-\omega})$.



We also have dimensionful quantities O: derivatives of $\xi^{(\text{con})}$ and $\xi^{(\text{dis})} \rightarrow \nu$; derivatives of $\chi^{(\text{con})}$ and $\chi^{(\text{dis})} \rightarrow \eta$ and $\bar{\eta}$ (also $\chi^{(\text{dis})}/[\chi^{(\text{con})}]^2 \rightarrow 2\eta - \bar{\eta}$). $(\mathcal{O}_{2L}/\mathcal{O}_L)^{\text{cross}} = 2^{x_O/\nu} + \mathcal{O}(L^{-\omega}).$

Non-monotonic behavior

Possible explanation of previously reported universality violations



Higher-order corrections are necessary: $g_L = g^* + a_1 L^{-\omega} + a_2 L^{-2\omega} + a_3 L^{-3\omega}$.

Fitting scheme

- 1. We restrict to data with $L \ge L_{\min}$. To determine an acceptable L_{\min} we employ the χ^2 -test, computed using the **complete covariance matrix**.
- 2. We consider a fit as being fair only if $10\% , where p is the probability of finding a <math>\chi^2$ value which is even larger than the one actually found from our data.
- 3. As a rule, we keep the lowest order for which an acceptable L_{\min} can be found. Having decided the order of $L^{-\omega}$, we also keep the smallest possible L_{\min} .
- 4. We fit **simultaneously** several data sets for the 2 field distributions and 3 crossing points.
- 5. We use a two-step approach:
 - Estimation of ω using joint fits for several magnitudes.
 - Individual extrapolation of all other observables fixing ω .

Universality in the 4D RFIM

$$\begin{split} & \omega = 1.30(9) \\ & \xi^{(\rm con)}/L = 0.6584(8) \\ & \eta = 0.1930(13) \neq 0.25 = \eta^{(\rm 2D~IM)} \end{split}$$



Critical exponent ν of the 4D RFIM

 $\nu = 0.8718(58) \neq 1 = \nu^{(2D \text{ IM})}$



Summary of results for the 4D RFIM

| | QF | χ^2/DOF |
|--------------------------|-----------------|---------------------|
| ω | 1.30(9) | |
| $\xi^{(\mathrm{con})}/L$ | 0.6584(8) | 27.85/29 |
| η | 0.1930(13) | |
| $\sigma_{\rm c}(G)$ | 4.17749(4)(2) | 5.6/7 |
| $\sigma_{\rm c}(P)$ | 3.62052(3)(8) | 8.85/11 |
| U_4 | 1.04471(32)(14) | 10/11 |
| $\xi^{(dis)}/L$ | 2.4276(36)(34) | 16/15 |
| ν | 0.8718(58)(19) | 62.9/55 |
| $2\eta - \bar{\eta}$ | 0.0322 (23)(1) | 16.0/19 |

 $2\eta \neq \bar{\eta}$ (clear case). N.G. Fytas, V. Martín-Mayor, M. Picco, and N. Sourlas, PRL **116**, 227201 (2016).

Universality in the 5D RFIM

$$\begin{split} & \omega = 0.66(15) \sim 0.82966(9) = \omega^{(\text{3D IM})} \\ & \xi^{(\text{con})} / L = 0.4901(55) \\ & \eta = 0.055(15) \sim 0.036298(2) = \eta^{(\text{3D IM})} \end{split}$$



Critical exponent ν of the 5D RFIM

$$\nu = 0.626(15) \approx 0.629971(4) = \nu^{(3D \text{ IM})}$$



Summary of results for the 5D RFIM

| Extrapolation to $L \to \infty$ | χ^2/DOF | L_{\min} | order in $L^{-\omega}$ |
|--|---------------------|------------|------------------------|
| $\frac{\xi^{(\text{con})}}{L} = 0.4901(55)$ | 11.3/10 | 8 | second |
| $\eta = 0.055(15)$ | | | |
| $\omega = 0.66(+15/-13)$ $\epsilon^{\text{(dis)}}/I = 1.787(8)[\pm 30/-82]$ | 53/0 | 6 | second |
| $U_4 = 1.103(16)[+18/-43]$ | 1.9/6 | 6 | third |
| $2\eta - \bar{\eta} = 0.058(7)[+1/-2]$ | 3.8/6 | 10 | first |
| v = 0.626(15)[+2/-3] | 8.3/6 | 10 | first |
| $\sigma_{\rm c}({\rm G}) = 6.02395(7)[+2/-7]$ | 0.1/2 | 8 | second |
| $\sigma_{\rm c}(\rm P) = 5.59038(16)[+9/-13]$ | 2.7/3 | 8 | second |

N.G. Fytas, V. Martín-Mayor, M. Picco, and N. Sourlas, PRE 95, 042117 (2017).

A statistical test

We make the null-hypothesis of *equality* of the two universality classes. Within our accuracy the two universality classes are indistinguishable.

| Observable | Extrapolation to $L \to \infty$ | χ^2/DOF | p-value | L_{\min} | order in $L^{-\omega}$ |
|---------------------------|---------------------------------|---------------------|---------|------------|------------------------|
| $\xi^{(con)}/L$ | 0.4972(+16/-35) | | | | |
| η | 0.0453(+19/-44) | 13.37/11 | 27% | 8 | second |
| ω | 0.82966 (fixed) | | | | |
| η | 0.036298 (fixed) | 15.82/12 | 20% | 8 | second |
| ω | 0.82966 (fixed) | | | | |
| $\xi^{(dis)}/L$ | 1.8184(52) | 13.08/9 | 16% | 6 | second |
| U_4 | 1.123(8) | 2.76/6 | 84% | 6 | third |
| $2\eta - \bar{\eta}$ | 0.036298 (fixed) | 4.15/7 | 76% | 8 | second |
| ν | 0.629971 (fixed) | 3.43/7 | 84% | 8 | second |
| $\sigma_{\rm c}({\rm G})$ | 6.02393(18) | 0.95/2 | 62% | 8 | second |
| $\sigma_{\rm c}({\rm P})$ | 5.59028(13) | 2.01/3 | 57% | 8 | second |

Conclusions

An overview of results for the RFIM at 3 $\leq D < 6$

| | 3D RFIM | 4D RFIM | 5D RFIM | 2D IM | 3D IM | MF |
|---|-------------|-------------|---------------|-------|--------------|-----|
| ν | 1.38(10) | 0.8718(58) | 0.626(15) | 1 | 0.629971(4) | 1/2 |
| η | 0.5153(9) | 0.1930(13) | 0.055(15) | 0.25 | 0.036298(2) | 0 |
| $ar\eta$ | 1.028(2) | 0.3538(35) | 0.052(30) | 0.25 | 0.036298(2) | 0 |
| $\Delta_{\eta,\bar{\eta}} = 2\eta - \bar{\eta}$ | 0.0026(9) | 0.0322(23) | 0.058(7) | 0.25 | 0.036298(2) | 0 |
| β | 0.019(4) | 0.154(2) | 0.329(12) | 0.125 | 0.326419(3) | 1/2 |
| γ | 2.05(15) | 1.575(11) | 1.217(31) | 1.875 | 1.237075(10) | 1 |
| θ | 1.487(1) | 1.839(3) | 2.00(2) | 2 | 2 | 2 |
| α | -0.16(35) | 0.12(1) | - | - | - | - |
| α (from hyperscaling) | -0.09(15) | 0.12(1) | 0.12(5) | 0 | 0.110087(12) | 0 |
| $\alpha + 2\beta + \gamma$ | 2.00(31) | 2.00(3) | 2.00(11) | 2 | 2.000000(28) | 2 |
| $\sigma_{c}(G)$ | 2.27205(18) | 4.17749(6) | 6.02395(7) | - | - | - |
| $\sigma_{\rm c}(P)$ | 1.7583(2) | 3.62052(11) | 5.59038(16) | - | - | - |
| U_4 | 1.0011(18) | 1.04471(46) | 1.103(16) | | | |
| $\xi^{(m con)}/L$ | 1.90(12) | 0.6584(8) | 0.4901(55) | | | |
| $\xi^{(dis)}/L$ | 8.4(8) | 2.4276(70) | 1.787(8) | | | |
| ω | 0.52(11) | 1.30 (9) | 0.66(+15/-13) | | 0.82966(9) | 0 |

A short review:

N.G. Fytas, et al., J. Stat. Phys. 172, 665 (2018).