Chaotic Temperature Dependence at Zero Temperature

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We present a class of examples of nearest-neighbour, bounded-spin models, in which the low-temperature Gibbs measures do not converge as the temperature is lowered to zero, in any dimension.

**KEY WORDS:** Chaotic Temperature Dependence, vector spin models, zero-temperature limits of Gibbs states, non-existence

1. INTRODUCTION

In most examples we know in statistical mechanics, ground states measures, or at least a subset of the set of ground states measures, can be obtained as proper limits of low-temperature states (Gibbs measures). In fact, the same tends to be true at positive temperatures: changing the temperature leads to a limit of Gibbs measures (in the weak $\ast$-topology) approaching some other Gibbs measure at the new temperature. It is not unusual that a limit of pure (extremal) Gibbs measures is non-pure, as often happens for low-dimensional ground states, and as also at positive temperatures is known for example in the “Thouless effect.”(1,11) Also examples are known where there exists an infinite sequence of first-order phase transitions at low temperatures, but still there is the possibility of convergence to at least some ground state as the temperature approaches zero, see e.g., Refs. 3, 9. In this note we present an example where there is no low-temperature limit of any sequence of Gibbs measures for a prescribed sequence of temperatures. Indeed,

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lowering the temperature will mean that one oscillates between Gibbs measures
having either a ferromagnetic or antiferromagnetic character. Such a “messy” \(^{(10)}\) 
behaviour seems an example of the “chaotic temperature dependence,” which has 
been proposed in the spin-glass literature, see e.g., Refs. 7, 8. (We use here the 
terminology “chaotic” for non-convergence, in the same spirit as it was introduced 
in the notions of “chaotic size dependence” and “chaotic time dependence” by 
Newman and Stein. Unfortunately the term “chaotic” has been used before in 
the literature in the different, rather weaker sense of “chaotic behaviour under 
Renormalisation Group maps.” \(^{(6)}\) This notion describes messy behaviour of long-
range correlations, but not of short-range correlations as we find here. We thank A. 
Nihat Berker for a helpful discussion on this point.) Our example employs bounded 
spins with a bounded interaction. The spins take continuous values, and we don’t 
know if similar behaviour can occur for discrete spins. Also, our interaction is 
not continuous, but this is not an essential feature, and the example could 
be made continuous. Although the notion of chaotic temperature dependence 
was introduced in the spin-glass literature, our interactions do not contain disorder, but 
are deterministic.

2. NOTATION AND RESULT

We will say that Chaotic Temperature Dependence (CTD) holds, if no ground 
state measure can be obtained as a proper limit of finite-temperature Gibbs mea-
ures \(^{(4)}\) by lowering the temperatures. (This does allow convergence on certain 
subsequences of temperatures, as indeed necessarily happens due to compactness 
arguments).

We consider for simplicity 2-component spins (the generalization to \(N\)-
component spins is immediate), which live on the unit circle and are described 
by the angle \(\theta\), and which are located on a \(d\)-dimensional lattice \(\mathbb{Z}^d\), with the 
following (formal) Hamiltonian:

\[
H = - \sum_{(i,j) \in \mathbb{Z}^d} U(\theta_i - \theta_j) 
\]

The potential \(U\) is a sum of two “Seuss” potentials having the form of wells-in-
wells (hats-in-hats), \(^{(3, 12)}\) one ferromagnetic and the other one antiferromagnetic:

\[
U(\chi) = \sum_{n \geq 1} \left( \frac{1}{2^{2n}} + \frac{1}{2^{2n+1}} \right) \mathbb{I}_{\left[ -\frac{\varepsilon_{2n}}{2}, \frac{\varepsilon_{2n}}{2} \right]}(\chi) 
+ \sum_{n \geq 1} \left( \frac{1}{2^{2n+1}} + \frac{1}{2^{2n+2}} \right) \mathbb{I}_{\left[ -\frac{\varepsilon_{2n+1}}{2}, \frac{\varepsilon_{2n+1}}{2} \right]}(\pi - \chi) + \frac{1}{4} \mathbb{I}_{\left[ -\frac{\varepsilon_1}{2}, \frac{\varepsilon_1}{2} \right]}(\pi - \chi) 
\]

with \(\varepsilon_n = \varepsilon^{3^n}\) for \(\varepsilon\) small enough. The steps (wells) in the two sums have asymmetric widths (\(\varepsilon_{2n}\) resp. \(\varepsilon_{2n+1}\)) and heights (depths) but the maximum of both
terms (the two sums of the depths of the wells) is $\frac{1}{2}$. The first sum of the indicator functions contains the ferromagnetic terms, the second sum antiferromagnetic ones.

For an impression of our construction see Fig. 1 (however, with a large $\varepsilon$).

The construction is such that, precisely as in Ref. 3, there is, in $d$ at least 2, an infinite sequence of first-order transitions to ever deeper and narrower wells. However, now the successive wells alternate between being ferromagnetic and antiferromagnetic.

Lowering the temperature $T$ for this potential means that the typical bond configurations jump between successive wells centered at 0 and $\pi$, i.e., between a ferromagnetic resp. antiferromagnetic state.

Consider the set of Gibbs measures for the system with Hamiltonian $H$ at inverse temperature $\beta$, $\mathcal{G}_\beta(H) = \{\mu_\beta^\alpha | \alpha \in I\}$. $I$ is some index set and $\alpha$ labels the Gibbs measures in this set. We can therefore construct a sequence of temperatures $T_n$ (or equivalently inverse temperatures $\beta_n$), such that for any choice of $\alpha$ the limit $\mu_{\beta_n}^\alpha$ does not exist as $T_n$ goes to 0, that is $\beta_n$ goes to $\infty$.

**Theorem 2.1** Let $U$ be defined as in (3). For $N$-vector models in any dimension and $N \geq 2$, Chaotic Temperature Dependence (CTD) occurs at $T = 0$.

**Proof:** We treat the cases $d \geq 2$ and $d = 1$ separately.

a) For $d$ at least 2, the proof is an immediate corollary of Ref. 3. Indeed, take a sequence of temperatures such that the typical bonds for (any) choice of Gibbs measure are oscillating between ferromagnetic and antiferromagnetic, corresponding to the even-numbered and odd-numbered wells in Ref. 3. Then there are (at least) two limit points, a ferromagnetic and an

![Fig. 1. Sum of two Seuss potentials.](image-url)
antiferromagnetic one. In $d$ at most 2, presumably there will be only two
(the rotation invariant mixtures of the pure configurations), in $d$ at least
3, magnetized and Néel ordered ground state configurations are possible
subsequence limits of various low-temperature Gibbs measures.

However, the phenomenon does not need the existence of these phase
transitions and indeed occurs already in one dimension.

b) For the proof in $d = 1$ we present an elementary argument. We look at
the bond distributions at different bonds. Each bond independently takes
values on the circle, describing the difference in spin values between
neighboring sites. The bonds are thus i.i.d. on the circle $[0, 2\pi)$, so it
suffices to look at the probability $P_n(\beta)$ of one bond being in precisely
the $n$-th well at inverse temperature $\beta$ and to show that for appropriately
chosen $\beta_n$ and $n$ this probability is larger than one half. Then either
the probability that the system is in the ferromagnetic state (most bonds
ferromagnetic) or the probability that it is in the antiferromagnetic state
(most bonds antiferromagnetic) is larger than one half and the system
keeps oscillating between those two if $\beta$ increases.

The probability that the bond is in the $n$-th well and not in the $n + 2$-th well
(by construction it is not in the $n + 1$-th well) is

$$P_n(\beta) = \frac{1}{Z_\beta}(\varepsilon_n - \varepsilon_{n+2}) \exp\left(-\frac{3\beta}{2n+1}\right)$$

where $Z_\beta$ is a normalizing constant depending on the inverse temperature $\beta$. The
probability $P_n(\beta)$, considered as a function of $n$, is maximal iff its logarithm
(equals minus the $n$-th well’s “free energy”)

$$-f_\beta(n) := -\frac{3\beta}{2n+1} + \ln(\varepsilon_n - \varepsilon_{n+2})$$

is maximal. As usual, maximal probability corresponds to minimal free energy.
The derivative of $f$ with respect to $n$ (now taken as a continuous variable) is equal
to

$$f'_\beta(n) = c_1 \frac{\beta}{2^n} - c_2(\varepsilon)3^n$$

with $c_i$ strictly positive constants, $c_2$ depending on $\varepsilon$. Then it follows immediately
that $f$ has its minimal value at $n_{\text{max}}$ which satisfies

$$6^{n_{\text{max}}} = \frac{c_1}{c_2(\varepsilon)} \beta. \tag{3}$$

It is clear that increasing $\beta$ means increasing $n_{\text{max}}$ to get the most probable
position of the bond. Choosing a sequence of inverse temperatures $\beta_n = O(6^n)$
and $\varepsilon$ appropriately (such that $n_{\text{max}} = n$ is an integer) we get that the position of
the most probable well \( n_{\text{max}} \) is alternating between even and odd, i.e., the bond concentrates itself alternatingly either at 0 or \( \pi \).

\begin{remark}
If the minimum of \( f \) is at a value between integers, there can be a two-fold degeneracy, with wells \( n \) and \( n + 1 \) being equally probable.

It remains to prove that \( P_{n_{\text{max}}} (\beta_n) \geq \frac{1}{2} + \delta \) for some small number \( \delta \), for all sufficiently large \( n \), which is equivalent to

\[
P_{n_{\text{max}}} (\beta_n) \geq \sum_{n \neq n_{\text{max}}} P_n (\beta_n) + \delta
\]

or

\[
(\varepsilon_{n_{\text{max}}} - \varepsilon_{n_{\text{max}} + 2}) \exp \left( - \frac{3\beta_n}{2^{n+1}} \right) \geq \sum_{n \neq n_{\text{max}}} (\varepsilon_n - \varepsilon_{n+2}) \exp \left( - \frac{3\beta_n}{2^{n+1}} \right) + \delta.
\]

We prove the somewhat stronger result that the probability distribution over the wells becomes more and more sharply peaked; indeed the probability of \( n \) being the favourite well increases to one when \( n \) and the corresponding inverse temperature \( \beta_n \) increase to infinity.

For the estimate we first neglect that the wells lie inside each other. Once \( \varepsilon \) is chosen small enough, the mistake we make this way is sufficiently small that the inequality we will derive remains true.

Assume thus that the wells are separate, and thus the probability of being in the \( n \)-th well is

\[
\tilde{P}_n (\beta) = \frac{1}{\tilde{Z}_\beta} \exp \left( - \frac{3\beta}{2^{n+1}} - \varepsilon \cdot 3^n \right) \\
= \frac{1}{\tilde{Z}_\beta} \exp \left( - \tilde{f}_\beta (n) \right)
\]

where \( \tilde{Z}_\beta \) is again a normalizing constant and \( \varepsilon := - \log(\varepsilon) \).

Using the same argument as before we get that the most probable position of the bond is at \( n_{\text{max}} \) which satisfies

\[
\beta = \varepsilon \frac{2 \log(3)}{3 \log(2)} 6^{n_{\text{max}}},
\]

i.e., at the minimal point of the function \( \tilde{f}_\beta (n) \). (Here again we first consider the variable \( n \) to be continuous and then look at integer values for the maximal \( n \), choosing the sequence \( \beta_n \) appropriately.) Then for \( k \in \mathbb{N} \) note that

\[
\tilde{f}_\beta (n_{\text{max}} + k) = 3^{n_{\text{max}}} \varepsilon (2^{-k} a + 3^k)
\]
resp.

\[ \tilde{f}_{\beta_n}(n_{\text{max}} - k) = 3^{n_{\text{max}}} c_\varepsilon (2^k a + 3^{-k}) \]

with the abbreviation \( a := \frac{\log(3)}{\log(2)} \).

Estimating the ratio \( \frac{\tilde{P}_{n_{\text{max}}+k(\beta_n)}}{\tilde{P}_{n_{\text{max}}}(\beta_n)} \), we can show easily that

\[ \frac{\tilde{P}_{n_{\text{max}}+k(\beta_n)}}{\tilde{P}_{n_{\text{max}}}(\beta_n)} \leq \exp(-c_{\beta_n} k). \quad (4) \]

When the constant \( c_{\beta_n} \) is large enough this proves our claim.

But the above statement follows directly at low enough temperatures, once we notice that

1) The function \( \tilde{f}_\beta(n) \) is convex in \( n \).

and

2) The differences \( |\tilde{f}_{\beta_n}(n_{\text{max}}) - \tilde{f}_{\beta_n}(n_{\text{max}} \pm 1)| \) diverge when the sequence of inverse temperatures \( \beta_n \) diverges; in fact these differences diverge proportionally to \( 3^n \).

3. FINAL REMARKS AND CONCLUSION

We have constructed a bounded-continuous-spin model with a bounded interaction, and a sequence of temperatures converging to zero, such that the (any) sequence of Gibbs measures at these temperatures does not converge to a ground state. This seems to be the first example in which a form of Chaotic Temperature Dependence has been proven.

In our example there are many more ground states than the ferromagnetic and antiferromagnetic ones, however, by adding non-nearest neighbor terms, one can suppress these if one wants.

Whether the phenomenon can also occur at positive temperatures, or for discrete spins, at this point remain open questions. However, it is known that for one-dimensional, sufficiently short-range, discrete-(finite-)spin interactions the Gibbs measures do converge to a limit—ground state—measure as the temperature decreases. \(^{(2,5)}\)

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