Metastable States in Spin Glasses and Disordered Ferromagnets

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Abstract

We study analytically $M$-spin-flip stable states in disordered short-ranged Ising models (spin glasses and ferromagnets) in all dimensions and for all $M$. Our approach is primarily dynamical and is based on the convergence of $\sigma^t$, a zero-temperature dynamical process with flips of lattice animals up to size $M$ and starting from a deep quench, to a metastable limit $\sigma^\infty$. The results (rigorous and nonrigorous, in infinite and finite volumes) concern many aspects of metastable states: their numbers, basins of attraction, energy densities, overlaps, remanent magnetizations and relations to thermodynamic states. For example, we show that their overlap distribution is a delta-function at zero. We also define a dynamics for $M = \infty$, which provides a potential tool for investigating ground state structure.

1 Introduction

1.1 Overview

Studies of spin glass dynamics often start from the assumption that their anomalous, and still poorly understood, features arise from the presence of a large number of “metastable” (i.e., locally stable) states within the spin glass phase (many reviews are available; see, for example, Refs. [1, 2, 3]). Although there exists plentiful (though mostly indirect) evidence for the presence of many metastable states in spin glasses, little hard knowledge of their properties has been obtained. Most treatments of spin glass dynamics must therefore rely on assumptions — that often differ widely — about their number, nature, and structure [4, 5].

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Questions regarding metastability (and the accompanying “broken ergodicity” \[17\]) are important also in the study of other disordered systems, such as glasses \[18, 19\], and of certain neural network models \[20, 21, 22\]. Any information on spin glass metastable states, obtained from first principles and without assumptions, would therefore be highly useful. (The reader who wishes to cut to the chase is referred to Subsecs. 1.2.1, 1.2.2 below, where our results, providing such information, are summarized.)

Numerical simulations have provided much of the evidence for the existence of metastability in spin glasses; indeed, the presence of metastability has often been an impediment to studies of equilibrium properties \[23, 24\], and has in turn led to new numerical techniques such as simulated annealing \[25, 26\]. Experiments are frequently interpreted through the use of metastable states and are used to try to extract information about them; early examples include ac susceptibility, time-dependent magnetization, spin echo, Mössbauer effect, and others \[3\]. More recent experiments that may provide information on metastable states include measurements of noise in mesoscopic spin glasses \[27\] and aging \[4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16\]. However, because assumptions about the number and structure of metastable states must invariably be made, our general understanding of the role played by metastability in spin glass dynamics remains relatively primitive.

Because this understanding cannot be obtained through conventional statistical mechanical tools, few analytical results are available, and are usually confined to the case of 1-spin-flip (energetically) stable states. In early work, Tanaka and Edwards \[28\], Bray and Moore \[29\], and De Dominicis et al. \[30\] studied their number in the Sherrington-Kirkpatrick (SK) \[31\] (or equivalently, the Thouless-Anderson-Palmer (TAP) \[32\]) mean field spin glass. They found that the number of 1-spin-flip stable states in a system of \(N\) spins scaled as \(\exp(0.1992N)\). Nemoto \[33\] studied the same set of metastable states, and asserted both that their energy levels behaved as in a random energy model, and that the barrier energy between them is an increasing function of their Hamming distance. Vertechi and Virasoro \[34\], in both analytical and numerical work, and confining their analysis to the lowest energy (metastable) states, found results consistent with the hypothesis that the energy barriers between metastable states scale with their Hamming distance; they suggested that this correspondence might explain the mean field ultrametric organization of states. Other work has also been done on the distribution of barriers in the SK model \[35\], as well as on metastable states in other mean-field models, including the infinite-ranged \(p\)-spin-interaction spin glass \[36\], the spherical \(p\)-spin model \[37\], the infinite-ranged Potts glass \[38\], and related systems such as Kauffman’s \(N – k\) model \[39\].

There exist few theoretical results on metastable states in short-ranged disordered systems in two or more dimensions even though results on these would be important in interpreting laboratory experiments. Rare analytical results have been obtained on a one-dimensional spin chain with a continuous coupling distribution symmetric about zero \[40, 41, 42\]. It was found that the number of 1-spin-flip stable states increases exponentially with the system size (in \[40\], metastable states of greater than single spin stability were also examined). Derrida and Gardner \[42\] further showed that there existed a maximum magnetization above which there existed no metastable states. Bray and Moore \[43\] have presented a replica
formalism for studying 1-spin-flip stable states in finite dimensional spin glasses; using this formalism, they carried out a stability analysis about mean field theory and studied some of the properties of metastable states with higher energies. More recently, numerical studies \[44\] of the two-dimensional $\pm J$ spin glass seem to indicate that as system size increases, the energy densities of the (1-spin-flip) metastable states converge to a single value.

Summarizing, it appears that until now it has been difficult to obtain hard analytical results on metastable states in short-ranged spin glasses in dimension greater than one. Aside from demonstrating that such states almost certainly exist in spin glasses and are important in determining their physics, neither experiment nor numerical work to date can provide unambiguous and detailed information on their structure. Both analytical and numerical analyses that directly address the properties of metastable states (as opposed to inferring their properties indirectly) have mostly been confined either to mean-field or one-dimensional models, and are usually limited to the study of 1-spin-flip energetically stable states.

In this paper we provide rigorous results on metastable states that rely on no approximations or assumptions. We will analyze the properties of metastable states in disordered spin systems (in particular, spin glasses and random ferromagnets, both with continuous coupling distributions) in all finite dimensions, and we will study states that are energetically stable \[45\] up to a flip of any $M$ spins, where $M < \infty$ can be arbitrarily large. Both infinite volume and finite volume systems will be addressed.

Before proceeding, we wish to add one cautionary note. Although we believe that the concept of metastable states is both interesting and useful in understanding spin glass (and other) dynamics, we believe also that alternative (but not necessarily orthogonal) formulations exist that have the potential to provide this understanding without direct invocation of such states. These are fully real-space pictures, such as droplet-scaling \[46, 47, 48\] but possibly also others, that interpret nonequilibrium spin glass dynamics following a quench through the resulting domain structure \[49, 50\]. Such approaches have several advantages, in our opinion, over those invoking metastable states (especially over those that make no contact with real-space structure). First, they require fewer assumptions (most of which, however, remain neither verified nor disproved) and those assumptions are typically more accessible to numerical or analytical tests than those regarding metastable states. Second, the idea that the sample breaks up into domains, of whatever ultimate nature, following a deep quench is appealing and likely correct.

While the distinction between the thermodynamic pure states and metastable states of a system remains important, the overwhelming focus on metastable states (divorced from real-space considerations) has led in part to the common viewpoint that pure state structure is irrelevant to dynamics, because the system is believed to spend all its time in a single pure state. We have shown elsewhere \[51\] that this is in general not correct, particularly for nonequilibrium dynamics following a deep quench. The pure states are indeed relevant to dynamics, and at some level metastability and metastable states (at both zero and positive temperature) should be related to a description based upon the pure state structure. We will not discuss such a relation further in this paper, and will treat metastable states independently from these considerations. If the above caveat is kept in mind, then the study
of metastable states can provide a useful (but not orthogonal) complement to real-space approaches based on thermodynamic pure state structure.

1.2 Summary of results.

Although most of our results will apply to many types of disordered systems, we consider for specificity the Ising spin Hamiltonian on the $d$-dimensional infinite cubic lattice $\mathbb{Z}^d$,

$$\mathcal{H} = - \sum_{<xy>} J_{xy} \sigma_x \sigma_y. \quad (1)$$

Here the sites $x$ are in $\mathbb{Z}^d$, the spins $\sigma_x = \pm 1$, and the sum is over nearest neighbors. The couplings $J_{xy}$ will be taken to be independent, identically distributed random variables (though occasionally we will examine other cases); we require of their common distribution that it be continuous and have finite mean (and, for some of our results, further requirements). We denote by $\mathcal{J}$ a particular realization of all the couplings.

Both the spin glass and ferromagnetic cases will be considered. In the first case, the couplings $J_{xy}$ will be taken to be independent, identically distributed about zero; this is the Edwards-Anderson (EA) Ising spin glass model [52]. In the second case, the couplings take on only positive values. A Gaussian distribution of couplings with zero mean is most commonly used in the spin glass case, while a uniform distribution of couplings in the interval $[0, J]$ typifies the random ferromagnet. While our results are not restricted to these distributions, we will use them often throughout the paper for clarity.

A 1-spin-flip stable state is defined as an infinite-volume spin configuration whose energy as given by Eq. (1) cannot be lowered by the flip of any single spin. Similarly, an $M$-spin-flip stable state ($M < \infty$) is an infinite-volume spin configuration whose energy cannot be lowered by the flip of any subset of 1, 2, \ldots, $M$ spins. Finally, a ground state is an infinite-volume spin configuration whose energy cannot be lowered by the flip of any finite subset of spins.

All of the above definitions can be extended in a natural way to finite-volume metastable states with specified boundary condition. For finite-volume ground states, however, we can use the alternative (and more natural) definition that it is the spin configuration (or spin configuration pair, in the case of spin-flip-symmetric boundary conditions, such as free or periodic) that has the lowest energy given the specified boundary condition. It is easily seen both that the definition given in the preceding paragraph is equivalent to this in finite volumes, and that the second definition has no natural extension to infinite volumes.

It has occasionally been noted that a definition of the energy (or free energy) barrier confining a metastable state remains ambiguous at least until a specific dynamics is defined. We note here that this problem does not exist for the definition of (energetically) metastable states themselves, which can be defined solely through the use of a Hamiltonian such as Eq. (1). Nevertheless, the essential approach of this paper will be to study the metastable states by using dynamics to obtain a natural ensemble of these states.
1.2.1 Questions.

Given these definitions, we can now ask for information about the metastable states of disordered systems such as spin glasses. We will not attempt to be precise here, and some concepts (e.g., basin of attraction) remain to be defined. This and the following subsection are intended only to serve as an overview of our main results, and as a reference point when reading later sections of the paper.

The most basic questions about metastability include:

1) At the most basic level, can the existence of metastable states be proved? If yes, how many 1-spin-flip, 2-spin-flip, ... metastable states exist in $d$ dimensions? Does the number of $M$-spin-flip stable states vary with $M$ or $d$? If this number is infinite for some $M$ and/or $d$, is it a countable or uncountable infinity?

2) Given an initial spin configuration $\sigma^0$ (following a deep quench) and a specified zero-temperature dynamics (such as ordinary Glauber dynamics), does $\sigma^t$, at time $t$, evolve towards a single final metastable state $\sigma^\infty$ (i.e., do the dynamics converge)? If so, how much of the initial information contained in the starting spin configuration is contained in the final state, and how much varies with the particular realization of the dynamics (nature vs. nurture)?

3) How large are the basins of attraction of the metastable states?

4) What is the distribution of energy densities of the metastable states?

5) What is the metastable state structure in configuration space? For example, does there exist any nontrivial overlap distribution, in finite or infinite volume? Is there any scaling of the barrier height (defined in some suitable or reasonable way) between 1-(or higher)-spin-flip stable states with their Hamming distance, as has sometimes been claimed?

6) Does the number and structure of the various types of metastable states differ for those that arise dynamically from two independent starting configurations, as opposed to those that evolve from the same initial configuration? (This is somewhat different from the questions asked in 2), though not orthogonal.)

7) What does 1) imply about how the number of metastable states scales with volume in finite samples? Do the answers to 2)-6) change for (large) finite volumes?

8) What is the remanent magnetization in $d$-dimensional spin glasses when the initial spin configuration is uniformly +1?

9) Is there any correspondence between pure and metastable states? More precisely, is the spin configuration corresponding to a typical metastable state in the domain of attraction of a single pure state (at positive temperature, assuming multiple pure states) or ground state (at zero temperature)?

10) Do the answers to these questions about metastable states provide any interesting thermodynamic information, such as the structure of ground states at zero temperature or pure states at positive temperature?
1.2.2 Main results.

In this subsection we present the "short" answers to the above questions, without discussion or elaboration. A fuller discussion, without which these answers should be regarded as sketchy and incomplete, will be provided in later sections.

The numbers refer to the corresponding questions from the previous subsection. The section of the paper in which the claim made below is proved and/or discussed is also given.

1) In an infinite system, the Hamiltonian Eq. (1) displays \( \text{uncountably} \) many \( M \)-spin-flip stable states, for all finite \( M \geq 1 \) and for all finite \( d \geq 1 \) (Sec. 4).

2) For almost every \( J, \sigma^0 \) and dynamics realization \( \omega \) (to be defined in Sec. 2) \([53]\), a final state \( \sigma^\infty \), depending on the particular dynamics, exists. Put another way, every spin flips only finitely many times (Sec. 3). (This result is not obvious and indeed is not the case for other systems, such as homogeneous ferromagnets on \( Z^d \) — at least for low \( d \); see, e.g., \([51, 54, 55]\).) In the usual 1-spin-flip Glauber dynamics in 1D, precisely half the spins in \( \sigma^\infty \) are completely determined by \( \sigma^0 \), with the other half completely undetermined by \( \sigma^0 \). For higher \( d \) and the same dynamics, it can be shown that a dynamical order parameter \( q_D \), measuring the percentage dependence of \( \sigma^\infty \) on \( \sigma^0 \), is strictly between 0 and 1 (Sec. 6.1).

(All results hold for almost every \( J, \sigma^0 \), and \( \omega \).)

3) The basins of attraction of the individual metastable states are of negligible size. That is, almost every initial configuration \( \sigma^0 \) is on a boundary between (two or more) metastable states (Sec. 7). Equivalently, the union of the domains of attraction of all of the metastable states forms a set of measure zero (in the space of all \( \sigma^0 \)'s). (A similar result for pure states was proved in \([51]\).)

4) For any \( k \), almost every \( k \)-spin-flip stable state has the same energy density, \( E_k \). Moreover, the dynamics can be chosen so that \( E_1 > E_2 > E_3 > \ldots \), and furthermore \( E_k \) for any finite \( k \) is larger than the ground state energy density, which of course is the limit of \( E_k \) as \( k \to \infty \) (Sec. 4).

5) Almost every pair of metastable states (either two \( k \)-spin-flip stable states or one \( k \)- and one \( k' \)-spin-flip stable state) has zero spin overlap. This conclusion does not change when one restricts attention to any (positive measure) subset of metastable states (Sec. 4).

6) For two metastable states arising from two independently chosen starting configurations \( \sigma^0 \) and \( \sigma^0' \), the answers given above hold. For almost any pair of metastable states arising from the same \( \sigma^0 \), the answers in 1), 3), and 4) still hold, but the answer to 5) is modified: it remains true that almost every pair has the same overlap, but the overlap is now positive, and equal to the quantity \( q_D \) (Sec. 8).

7) The number of metastable states in finite samples scales (for sufficiently large volumes) exponentially with the volume in general \( d \) for states of any stability. It is already known that the number of 1-spin-flip stable states in a one-dimensional chain of length \( L \) increases as \( 2^{L/3} \) \([10, 12]\). Exact results can be obtained in higher dimensions for some other models. In (large) finite volumes, the answers to 2) and 4)-6) still hold (but there will be some smearing of the delta-functions due to finite-volume effects). For 3), the size of the basins of attraction of the metastable states falls to zero as volume increases (Sec. 9).
8) The remanent magnetization in one dimension is known to be $1/3$ $[53]$. In higher dimensions, a heuristic calculation suggests a lower bound on the remanent magnetization that for large $d$ behaves like $e^{-2d\log(d)}$ (for a Gaussian spin glass). Exact results can be obtained in all $d$ for some other models, to be discussed in Sec. $[\text{I}]$.

9) At zero temperature, almost no metastable state should be “contained” within a single ground state. If more than one pure state exists at some positive temperature, then almost no metastable state should be contained within a single pure state. That is, almost every metastable state should be on a “boundary” in configuration space between multiple pure or ground states (Sec. $[\text{II}]$).

10) Information on metastable states so far does not seem to provide information on infinite-volume pure or ground states. That is, we will see that one can have a situation (the 2D disordered ferromagnet) where there exists an uncountable number of (infinite-volume) $M$-spin-flip stable states for $M$ arbitrarily large, but in which there exists only a single pair of pure states at low temperature (Sec. $[\text{III}]$). In situations of this kind, the presence of many metastable states could conceivably lead to difficulties in interpreting numerical studies of equilibrium properties, such as the number of pure (or ground) states.

The claims made in 1) – 6) will be proven rigorously. For 7), the claim of exponential scaling of the number of states will be proven rigorously; the claim concerning overlaps in finite volumes will be proven rigorously when $M = 1$ for a class of disordered systems thermodynamically equivalent to ordinary spin glasses and random ferromagnets. This result should hold also for $M > 1$ and for ordinary spin glasses and random ferromagnets; for these, heuristic arguments will be presented. The claims of 8) include rigorous exact results for certain models and heuristic lower bounds for other disordered systems. The claims of 9) are motivated by 3), but have not yet been formulated in a rigorous way. The claim of 10) is based on a conjecture that is widely believed but that remains to be proven rigorously.

1.2.3 Outline of rest of paper.

In Sec. $[\text{II}]$, we present the dynamical processes to be considered. The single-spin dynamics is simply the zero-temperature limit of the usual Glauber dynamics, but we present also a multi-spin-flip dynamics. Sec. $[\text{III}]$ presents arguments showing convergence of the dynamics to final states in several contexts: both finite- and infinite-volume ordinary spin glasses and random ferromagnets (hereafter referred to simply as ordinary disordered models) in any dimension, for strongly and highly disordered models, and finally for certain types of homogeneous systems. In Sec. $[\text{IV}]$, we prove that the number of $M$-spin-flip stable states is uncountably infinite for ordinary disordered models, in any dimension and for any $M$, and that the spin overlap distribution is a delta-function at zero. We also discuss there implications for arguments that barriers between metastable states scale with their Hamming distance. In Sec. $[\text{V}]$ we show that the energy densities of all $M$-spin-flip stable states (except for a set of measure zero) are the same, and show that a natural choice of dynamics leads to lower energy densities for states of higher stability. We also present there a cautionary discussion about how to interpret and use these and related conclusions.
We then present, in Sec. 6, a calculation of the “remanent overlap” (and for spin glasses, remanent magnetization, which is a special case) for highly disordered models, and also provide a (nonrigorous) lower bound of this quantity for ordinary disordered models in general dimensions. In the same section we also compute the dynamical order parameter $q_D$ for ordinary disordered models in one dimension and highly disordered models in general dimensions. In Sec. 6 we show that the basins of attraction of almost every metastable state have measure zero, and remark that no metastable states (as always, aside from a set of measure zero) should themselves lie completely in the basin of attraction of any ground (or at positive temperature, pure) state. In Sec. 6 we show that the spin overlap distribution for two metastable states dynamically evolved from the same (random) starting configuration is $q_D$, almost surely. In Sec. 6 we re-examine many of the above results for finite-volume disordered systems, and show that their qualitative features persist in large finite volumes, and that quantitative agreement with the infinite-volume results is increasingly better as the volume increases. In Sec. 6 we present a dynamics that generates infinite-volume ground states, and discuss their relation with metastable states. Finally, in Sec. 6 we present our conclusions.

2 Dynamics

Theoretical studies of metastable states usually look directly for 1-spin-flip stable configurations for the Hamiltonian (as in, e.g., [40, 41, 42]) or for 1-spin-flip stable solutions of self-consistent equations for the magnetization (as in, e.g., [29]). Here we propose instead a dynamical approach, in which the time evolution of the system is exploited as a theoretical tool in determining the answers to the questions posed in Sec. 1.2. We start by describing the dynamics that will be used.

We begin by considering the standard zero-temperature Glauber single-spin-flip dynamics. In every dynamical process considered in this paper, the coupling realization $J$ is taken to be fixed. We denote by $\sigma^0$ the initial (time zero) infinite-volume spin configuration on $\mathbb{Z}^d$. The starting state $\sigma^0$ is chosen from the (infinite-temperature) ensemble in which each spin is equally likely to be $+1$ or $-1$, independently of the others. The spin configuration is updated asynchronously, in that a single spin at a time is chosen at random, and then always flips if the resulting configuration has lower energy and never flips if the resulting configuration has higher energy. (Because the coupling distribution is continuous, there is no possibility of a flip costing zero energy. In models where zero-energy flips can occur, as in uniform ferromagnets [41, 44, 52] or $\pm J$ spin glasses [14], the standard rule is that the chosen spin then flips with probability $1/2$.)

The notion of choosing a spin “at random” needs clarification for an infinite-volume system. More precisely, the (continuous time) dynamics is given by independent (rate 1) Poisson processes at each $x$ corresponding to those times $t$ at which the spin at $x$ looks at its neighbors and determines whether to flip. We denote by $\omega_1$ a given realization of this zero-temperature single-spin flip dynamics; so a given realization $\omega_1$ would then consist of a collection of random times $t_{x,i} (x \in \mathbb{Z}^d, i = 1, 2, \ldots)$ at every $x$ when spin flips for the spin
$\sigma_x$ are considered.

Given the Hamiltonian (1) and a specific $J$, $\sigma^0$, and $\omega_1$, a system will evolve towards a single well-defined spin configuration $\sigma^t$ at time $t$. It is important to note that these three realizations (coupling, initial spin, and dynamics) are chosen independently of one another. The continuous coupling distribution and zero-temperature dynamics together guarantee that the energy per spin $E(t)$ is always a monotonically decreasing function of time.

The above dynamics is commonly used in a variety of problems. We now introduce a dynamics that employs multiple-spin flips. Consider a dynamics in which rigid flips of all lattice animals (i.e., finite connected subsets of $Z^d$, not necessarily containing the origin) up to size $M$ spins can occur. One could restrict flips to only simply connected lattice animals (i.e., no holes), but we will not do so. The case $M = 1$ is the single-spin flip case just described; $M = 2$ corresponds to the case where both single-spin flips and rigid flips of all nearest-neighbor pairs of spins are allowed; and the case of general $M$ corresponds to flips of 1-spin, 2-spin, 3-spin, \ldots $M$-spin connected clusters. A specific realization of this $M$-spin-flip dynamics will be denoted $\omega_M$.

The probability measure $P_M$ from which a dynamical realization $\omega_M$ is taken must be chosen so that the resulting dynamics is sensible, i.e., so that the dynamics leads to a single, well-defined $\sigma^t$ for almost every $J$, $\sigma^0$, and $\omega_M$. Furthermore, we wish the dynamics to remain sensible even in the limit $M \to \infty$. An initial requirement on $P_M$ is that the probability that any fixed spin considers a flip in a unit time interval remains of order one, uniformly in $M$. Such a choice would guarantee, for example, that the probability in $P_M$ that a spin considers a flip in a time interval $\Delta t$ vanishes as $\Delta t \to 0$, uniformly in $M$. A further requirement for the dynamics to be well-defined is that information not propagate arbitrarily fast throughout the lattice as $M$ becomes arbitrarily large.

We therefore construct our dynamics as follows: $P_M$ for $M$ fixed assigns all simply connected lattice animals of size $k$ (i.e., containing $k$ spins) a dynamics chosen from a Poisson process as in the single-spin-flip case, but with rate $R_k > 0$ depending on $k$, for $k = 1, 2, \ldots, M$. We take, as before, $R_1 = 1$, and in general will require that $R_{k+1} < R_k$ for all $k$. As always, the dynamical process governing the flipping of any lattice animal is independent of that for all others.

It is not hard to show that for any spin to flip at a rate of order one, independent of $M$ in the multi-spin-flip dynamics, it is enough to require that $\sum_{k=1}^{\infty} h_k R_k < \infty$, where $h_k$ is the number of lattice animals of size $k$ that contain the origin. This number scales exponentially in $k$, with the constant in the exponential (generally not known for most $d$) dependent on the lattice type and dimensionality [58]. We therefore define our dynamics so that $R_k \sim \exp \left[ -a(d)k \right]$, where $a(d) > 0$ depends only on dimension. In order that information not propagate infinitely fast even after $M \to \infty$, we choose $a(d)$ large enough so that $h_k R_k$ still decays exponentially fast as $k \to \infty$ (see also Theorem 3.9 in Chap. I of [59]). There might exist slower falloffs of $R_k$ with $k$ that would also give a reasonable dynamics, but our purpose here is only to point out that such dynamics do exist.

We emphasize that we are not proposing this multi-spin-flip dynamics in order to model dynamical processes in actual spin glasses (although it could conceivably be useful for that
purpose). Its intended use is rather as a theoretical tool to help elucidate the structure of metastable states. We now proceed to show how this may be done.

## 3 Convergence of the Dynamics

In this section, we study the question of convergence of \( \sigma^t \) to a final (metastable) state \( \sigma^\infty \). As always, we consider a disordered Ising spin system with energy given by Eq. (1), whose coupling realization \( J \) is fixed throughout the dynamical process. Unless otherwise specified, \( J \) will be chosen from a continuous coupling distribution with finite mean (but other distributions will also be briefly discussed). The initial spin configuration \( \sigma^0 \) is chosen from the (infinite-temperature) distribution described at the beginning of Sect. 2. Strictly speaking, the dynamical process corresponds to that following an instantaneous quench from infinite to zero temperature. Physically, such a process is often used to model the behavior of systems following a deep quench from high to low temperature.

We will consider the system’s evolution to a final state in both the finite-volume and infinite-volume cases. The question of convergence is not so obvious in the infinite-volume case, but is rather easy in the finite-volume case, so we will begin there.

### 3.1 Finite volumes

We will denote by \( \Lambda_L \subset \mathbb{Z}^d \) the \( L^d \) cube centered at the origin and by \( |\Lambda_L| \) the number of sites in \( \Lambda_L \). Given some specified boundary condition (periodic, fixed, free, etc.) on \( \partial \Lambda_L \), the boundary of \( \Lambda_L \), there is a unique (with respect to spin configurations, modulo a global spin flip if the boundary condition is spin-symmetric) minimum \( E_{\text{min}}^{(L)} \) over all spin configurations of the energy within \( \Lambda_L \). The uniqueness, for almost every \( J \), is a consequence of the coupling distribution being continuous. Similarly, for almost every \( J \) there will be a minimum energy change \( \Delta_{\text{min}}^{(L)} > 0 \) over all possible flips (of lattice animals strictly contained in \( \Lambda_L \) up to size \( M < |\Lambda_L| \)) in all of the \( 2^{|\Lambda_L|} \) spin configurations in \( \Lambda_L \). The actual value of \( \Delta_{\text{min}}^{(L)} \) will depend on \( J \), the boundary condition, and the choice of dynamics, i.e., the value of \( M \) in \( P_M \). The energy \( E^{(L)}(0) \) at time 0 is finite, so the total number of spin flips is bounded from above by \( (E^{(L)}(0) - E_{\text{min}}^{(L)})/\Delta_{\text{min}}^{(L)} \). It follows that the spin configuration converges, after a finite number of spin flips in finite time, to some limiting \( \sigma^{\infty}_{(L)} \) (depending on \( \sigma^0_{(L)} \) and \( \omega_M \)). We now turn to the more interesting case of dynamical convergence to a limiting spin configuration in infinite volumes.

### 3.2 Infinite volumes

#### 3.2.1 “Ordinary” spin glasses and random ferromagnets

Given the Hamiltonian (1) and a continuous coupling distribution with finite mean, it was proved in [55] for \( M = 1 \) that every spin flips only finitely many times for almost every \( J \), \( \sigma^0 \), and \( \omega_1 \). This was implied by a more general result that even if the coupling distribution
is not continuous, (in almost every realization) there can be only finitely many energy-
decreasing flips (as opposed to zero-energy flips) of any spin. Given both the dynamics and
the continuity of the coupling distribution, every spin flip strictly decreases the energy, and
the implication follows. We now sketch the proof given in [55], modified very slightly to
incorporate the more general $M$-spin-flip dynamics; we refer the reader to [55] for technical
details.

We denote by $\sigma_t^x$ the value of the spin at $x$ for fixed $J$, $\sigma^0$, and $\omega_M$. Define

$$E(t) = -\frac{1}{2} \sum_{y: ||x-y||=1} J_{xy} \sigma_t^x \sigma_t^y$$

(2)

where the overbar indicates an average over $(J, \sigma^0, \omega_M)$ and $||x-y||$ denotes Euclidean
distance. By translation-ergodicity of the distributions from which $J$, $\sigma^0$, and $\omega_M$ are
chosen, and using the assumption that the distribution of $J$ has finite mean, it follows that
$E(t)$ exists, is independent of $x$, and equals the energy density (i.e., the spatial-average
energy per site) at time $t$ in almost every realization of $J$, $\sigma^0$, and $\omega$.

Clearly $E(0) = 0$ (because of the spin-flip symmetry of the distribution of $\sigma^0$) and
$E(\infty) \geq -d\overline{|J_{xy}|}$. We now choose any fixed number $\epsilon > 0$, and let $N_x^\epsilon$ be the number of
flips (over all time) of the spin at $x$ (i.e., of lattice animals containing $x$) that lower the total
energy by an amount $\epsilon$ or greater. Because $-d\overline{|J_{xy}|} \leq E(\infty) \leq -(\epsilon/M)N_x^\epsilon$, it follows (for
almost every $J$, $\sigma^0$, and $\omega_M$) that for every $x$ and every $\epsilon > 0$, $N_x^\epsilon$ is finite. Then if $\epsilon_x$ is the
minimum possible magnitude of the energy change resulting from a flip of a lattice animal
containing $x$, we need only show that $\epsilon_x > 0$ for every $x$. The value of $\epsilon_x$ of course varies with
$x$ and will depend on both $J$ and the value of $M$ in the dynamics measure $P_M$. Let $\Delta_{(k,x)}$ be the magnitude of the minimum energy change, in all spin configurations, over flips of all
lattice animals of size $k$ containing $x$; clearly $\Delta_{(k,x)} > 0$. Then $\epsilon_x = \min_{1 \leq k \leq M} \Delta_{(k,x)} > 0$
because $M < \infty$.

We have therefore proved for any $M < \infty$ the existence of a limiting state $\sigma^\infty$ for almost
every $J$, $\sigma^0$, and $\omega_M$. The final state $\sigma^\infty$ of course depends on all three realizations, and
will be an $M$-spin-flip stable state. Before exploring the consequences of this result, we turn
briefly to a discussion of some other systems.

3.2.2 Strongly and highly disordered models

There is a class of “strongly disordered” coupling distributions, where the mechanism for
convergence of single-spin-flip dynamics is more localized [55] than the one given just above.
This class includes distributions with infinite mean as well as ones with finite mean (although
we retain the requirement that the coupling distribution be continuous). These are coupling
distributions such that “influence percolation” [60] does not occur on $\mathbb{Z}^d$; we note that
this requirement yields a $d$-dependent class of distributions. The reason for convergence
of dynamics is different in these cases, and a new approach based on the idea of influence
percolation is needed. To discuss this we first describe the notion of influence.

We say that the spin at $y$ can influence the spin at $x$ (where $||x-y||=1$) if changing $\sigma_y$
can alter whether the energy change resulting from a flip of $x$ is less than (or equal to, or
greater than) zero in some spin configuration. So, for example, if the coupling $J_{xy} = 0$ then $y$ cannot influence $x$ and vice-versa. (This possibility, and also that of zero energy changes, is excluded here, however, because we assume that the coupling distribution is continuous.) If $J_{xy} \neq 0$, then the (necessary and sufficient) condition that $y$ can influence $x$ is

$$|J_{xy}| \geq \sum_{z: |x-z|=1, z \neq y} |\sigma'_z J_{xz}| \quad (3)$$

for some choice of the $\sigma'_z$'s (in $\{-1, +1\}$). Because the condition (3) cares only about the coupling magnitudes and not the signs, the discussion applies equally well to spin glasses and random ferromagnets.

We now consider the graph consisting of all sites in $\mathbb{Z}^d$ but only those bonds $\{x, y\}$ such that either $x$ can influence $y$ or $y$ can influence $x$ or both. The properties of this graph (called the influence graph in [60]) that are valid for almost all $J$, will depend on both $d$ and the coupling distribution. If there is no percolation of the influence graph (i.e., if given some $J$, all the clusters of the influence graph are finite) and there is no possibility of zero energy flips, then every spin $\sigma_x$ can flip at most finitely many times (for every $\sigma^0$ and for almost every $\omega_i$). This is because the dynamics is effectively localized: the dynamics on $\mathbb{Z}^d$ of the infinite-volume spin configuration breaks up into dynamics on disconnected finite regions. The result then follows (as in the analysis above of finite-volume dynamics). If influence percolation does occur, then no conclusions can be drawn (without further information) on whether spins can flip infinitely often. We note that for $d = 1$, any continuous coupling distribution will result in influence nonpercolation.

An example of a system where influence nonpercolation occurs (and so the dynamics converges) is the “highly disordered” model of [61, 62, 63]. Here the couplings are volume-dependent and “stretched out” so that in large finite volumes, the magnitude of any coupling is at least twice that of the next smaller one and no more than half that of the next larger one. However, influence nonpercolation can also occur in less extreme situations, in particular the class of models we call “strongly disordered”. Roughly speaking, these are models in which the above condition on the stretching of the couplings typically holds up to some maximum size volume (which still needs to be sufficiently large), but not for arbitrarily large volumes. For a more detailed description, see [55].

### 3.2.3 Other systems

It is not difficult to see that the proof outlined in Subsec. 3.2.1 allows for a restatement of the dynamics convergence theorem as follows: given $M$-spin-flip zero-temperature dynamics in an infinite spin system where the energy per site is bounded, and the initial spin configuration is chosen from a spatially ergodic measure, there can (with probability one) be only finitely many flips that cause a nonzero energy change. We can therefore apply this result not only to disordered systems with noncontinuous coupling distributions, but also to homogeneous systems such as uniform ferromagnets or antiferromagnets. Here the theorem implies that the question of convergence is lattice-dependent. For example, every spin flip will be energy-lowering in a uniform ferromagnet on a hexagonal (honeycomb) lattice in two dimensions, so
here too the dynamics will almost always converge from a random initial spin configuration [54].

What about uniform ferromagnets on square lattices? Here we have proved [51, 55] that the opposite is true: for almost every \( \sigma^0 \) and \( \omega_1 \) (the result easily extends to multi-spin-flip dynamics, but we will not do so here), there is no convergence of the dynamics because every spin flips infinitely many times. It must remain true that every spin undergoes only finitely many energy-lowering flips, so therefore every spin must undergo infinitely many zero-energy flips. A more global viewpoint [51] is that there exists no finite time after which the spins within some fixed, finite region remain in a single phase; that is, domain walls forever sweep across the region. We do not yet know what happens in uniform ferromagnets on \( \mathbb{Z}^d \) in dimensions higher than two, although numerical simulations [64] indicate the possibility of dynamical convergence in five and higher dimensions.

Finally, we briefly discuss the \( \pm J \) spin glass (and related models). In two dimensions, we can show [57] that this is an intermediate case: (for almost every \( \sigma^0 \) and \( \omega_1 \)) a positive fraction of spins flip infinitely many times and a positive fraction flip only finitely many times. Similar behavior occurs in spin glasses or random ferromagnets with other noncontinuous distributions (e.g., the couplings can take on only two or a finite number of values, and the distribution need not be symmetric about zero). In all of these, a limiting state \( \sigma^\infty \) does not exist [65]. For noncontinuous distributions other than \( \pm J \) models, these conclusions remain valid for all \( d \geq 2 \) (whether that is so for \( \pm J \) models is unclear).

A discussion of these systems was included only for comparison purposes; our primary interest in this paper will be in ordinary spin glasses and random ferromagnets with continuous coupling distributions. We now examine the consequences of the results from this section.

4 Numbers and Overlaps of Metastable States

In Sec. 3 we established that our \( M \)-spin-flip dynamics converges to a final state \( \sigma^\infty \) for almost every \( J, \sigma^0, \) and \( \omega_M \). We will hereafter denote by \( \sigma^\infty_M \) the final state reached in this way. By the definition of the measure \( P_M \) from which the dynamical realizations \( \omega_M \) are chosen, it immediately follows that \( \sigma^\infty_M \) is an \( M \)-spin-flip stable state (for \( J \)), which is a function also of \( \sigma^0 \) and \( \omega_M \).

It will be convenient to use a shorthand notation where (for fixed \( J \)) \( \sigma^\infty_M \) denotes \( \sigma^\infty_M(\sigma^0, \omega_M) \) and \( \sigma^\infty_{M'} \) denotes \( \sigma^\infty_{M'}(\sigma'^0, \omega'_{M'}) \), where \( \sigma^0 \) and \( \omega'_{M'} \) are chosen independently of \( \sigma^0 \) and \( \omega_M \). When \( M' = M \), \( \sigma^\infty_M \) and \( \sigma^\infty_{M'} \) represent a pair of replicas. We define the overlap \( Q_{M,M'} \) of \( \sigma^\infty_M \) and \( \sigma^\infty_{M'} \) in the usual way:

\[
Q_{M,M'} = Q(J, \sigma^0, \omega_M, \sigma'^0, \omega'_{M'}) = \lim_{L \to \infty} |\Lambda_L|^{-1} \sum_{x \in \Lambda_L} \sigma^\infty_{M,x} \sigma'^\infty_{M',x} \tag{4}
\]

where \( \sigma^\infty_{M,x} \) is the value of the spin \( \sigma_x \) in the metastable state \( \sigma^\infty_M \) and \( \sigma'^\infty_{M',x} \) is the value of \( \sigma_x \) in \( \sigma^\infty_{M'} \). When \( M' = M \), \( Q_{M,M} \) is the overlap of the replicas \( \sigma^\infty_M \) and \( \sigma^\infty_M \).
We now show, in the following theorem, that for any finite $M$ there is an uncountable infinity of $\sigma^\infty_M$’s [66], and that almost every pair $\sigma^\infty_M, \sigma'^\infty_M$ (as $\sigma^0, \omega_M, \sigma'^0, \omega'_M$ vary independently) has overlap zero.

**Theorem 1.** In a disordered spin system with Hamiltonian (1), for almost every fixed $J$ chosen from a continuous coupling distribution with finite mean, there is an uncountable infinity of $M$-spin-flip-stable states for any $M$ [66]. Furthermore, for any $M$ and $M'$, almost every pair has overlap zero; i.e., (for almost every $J$) the infinite-volume overlap distribution of $Q_{M,M'}$ is a single delta function at zero.

**Proof.** We first show that almost every pair of metastable states, $(\sigma^\infty_M, \sigma'^\infty_M)$, has zero overlap, and then, by taking $M' = M$, show how this implies an uncountable infinity of metastable states. For a fixed (finite) $M$ and almost every $J$, we showed in Sec. 3 that for almost every $\sigma^0$ and $\omega_M$ the dynamics converge to a limiting metastable state $\sigma^\infty_M(\sigma^0, \omega_M)$. Consider two such final states $\sigma^\infty_M$ and $\sigma'^\infty_M$, as defined above. Clearly their overlap $Q_{M,M'}$ is a measurable, translation-invariant function of its five arguments. Moreover, because each of the five distributions from which $J, \sigma^0, \omega_M, \sigma'^0, \omega'_M$ are chosen has the property of translation-ergodicity (see [67] for a discussion of this property and its use), it follows that the same property holds for the joint (product) distribution of $(J, \sigma^0, \omega_M, \sigma'^0, \omega'_M)$. The translation-invariance of the random variable $Q$ (which is immediate from the right-hand side of (4)) then implies that it must be constant for almost every realization of $(J, \sigma^0, \omega_M, \sigma'^0, \omega'_M)$. Let us suppose that this constant value, $\tilde{q}$, is nonzero. By the spin-inversion symmetry of the Hamiltonian (1), we must have

$$\tilde{q} = Q(J, \sigma^0, \omega_M, \sigma'^0, \omega'_M) = -Q(J, \sigma^0, \omega_M, -\sigma'^0, \omega'_M) = -\tilde{q}$$

for almost every realization. In the last step we used the fact that $-\sigma'^0$ can be replaced by $\sigma'^0$ because $Q$ is constant almost surely (and the distribution of $\sigma'^0$ is spin-inversion symmetric). It follows from Eq. (5) that $\tilde{q} = 0$.

Now take $M' = M$ and suppose that there were a countable number (including the possibility of a countable infinity) of $M$-spin-flip-stable states. This would imply that, with positive probability, two independently chosen starting configurations and dynamics would result in the same final state, which would have a self-overlap of $+1$, so that $Q_{M,M}$ would have a delta function component at $+1$ with nonzero weight. It follows that, for any finite $M$, there must be an uncountable infinity of such states. ♦

**Remark.** A crucial step in the proof is the existence of a limiting final state, i.e., almost sure convergence of the dynamics. It is the absence of this knowledge that prevents us from reaching similar conclusions about ground states (Sec. 10) or pure states at positive temperature [51] if broken spin-flip symmetry should exist. (We note also that in other respects, the method used in this proof is similar to that used in the proof of Theorem 2 of [51]). It follows that the conclusion of Theorem 1 holds also in other models where the dynamics converge, such as the highly and strongly disordered models discussed in Sec. 2 (but in these models the conclusions can also be obtained by more concrete arguments based on the localization of the dynamics due to influence nonpercolation, as discussed above).
The conclusion of Theorem 1 (with $M' = M$) holds for a general pair of $M$-spin-flip stable states. In Sec. 8, we will discuss how this conclusion is modified for two metastable states dynamically evolved from a single initial spin configuration. We discuss now some of the consequences of Theorem 1, particularly for the proposal that Hamming distance between metastable states scales with their barrier height, and that this might lead to a possible ultrametric organization of metastable states in realistic spin glasses [7, 15, 16]. A possible relation of this kind has been conjectured [33, 34] to lead to an ultrametric organization of pure states in state space [68] in the SK model.

An analysis of this conjecture is hampered by the lack of a clear understanding of how to define the energy barrier between two metastable states, in the natural context of single-spin-flip Glauber dynamics at positive temperature. However, possible progress on these questions has been made in the mean-field case. Previous studies [29, 69] have indicated there that a critical energy $E_c$ exists above which the (1-spin-flip-stable) metastable states are uncorrelated and have zero overlap, and below which correlations between barriers and Hamming distances are expected to emerge. So it is reasonable to expect that one should confine one’s attention to energetically low-lying metastable states [34] (see also the discussion on proper weighting of the states in [33]). It is also clear from general considerations that, because the distance between two states is symmetric between them but their relative barriers are not, any analysis should be confined to states with roughly the same energy (or energy density, in the infinite volume case) [34].

Because we will show in Sec. 5 that (for a given $M$ and choice of dynamical process) almost every metastable state has the same energy per spin, the above issues are already in part addressed. But the more crucial point is that in any subset with nonzero measure of the set of all metastable states, the same conclusion will hold; namely, that almost every pair chosen from this subset will have zero overlap. We conclude that for realistic spin glasses, and supposing that barriers between states can be defined in some natural way, there should be no general scaling of barriers with Hamming distance. This is because almost every pair of metastable states will have zero overlap, and either almost every pair also has the same energy barrier or else there’s a distribution of such barriers. In either case, there’s no nontrivial scaling of barriers with Hamming distance between states. Furthermore, this conclusion remains the same when considering metastable states of different $M$ and $M'$. It should be noted however that these arguments do not rule out the possibility of some kind of scaling between pairs of states of zero probability—but such pairs are of negligible significance for deep quench dynamics [70].

It might be thought that this conclusion may not apply to finite volumes; however, we will argue in Sec. 9 that the overlap distribution approximates a delta-function at the origin for large finite volumes.

## 5 Energies of Metastable States

We now turn to a discussion of energies of the metastable states. Our first result is to show that our dynamical construction yields a probability measure on the $M$-spin-flip stable
configurations such that almost every one has the same energy density (i.e., energy per site).

**Theorem 2.** For any dynamical measure \( P_M \) (defined as in Sec. 2), almost every \( \sigma_M^{\infty} \) has the same energy density \( E_M \), which is also independent of the coupling realization \( J \).

**Proof.** Because the energy density of any metastable configuration \( \sigma_M^{\infty}(J, \sigma^0, \omega_M) \) is a measurable, translation-invariant function of \( J, \sigma^0, \) and \( \omega_M \), it immediately follows by the same argument used in Theorem 1 that the energy density of the \( M \)-spin-flip stable states is the same for almost every \( J, \sigma^0, \) and \( \omega_M \).

The result of Theorem 2 is consistent with the findings of the numerical investigation of \([14]\) of the two-dimensional \( \pm J \) spin glass, where the data indicated convergence to a single value of the energy densities of the (1-spin-flip) metastable states as system size increased. Although Theorem 2, as stated, is restricted to systems where the dynamics converge to a limiting \( \sigma^{\infty} \), which is not the case for the \( \pm J \) spin glass in 2D \([57]\), the same arguments imply much more generally convergence to a single limiting energy density.

Even though our dynamical construction yields a probability measure on the \( M \)-spin-flip stable configurations such that almost every one has the same energy density, it is incorrect to conclude that there does not exist a spectrum of energy densities among all \( M \)-spin-flip stable configurations. For any \( d \) and for most models there will be a nontrivial spectrum in the sense to be described below; this spectrum can even be calculated in special circumstances, such as for the 1-spin-flip stable states in one dimension \([11]\). (Similarly, although the magnetization per spin is zero for almost every metastable state, a spectrum of magnetizations in 1D was computed in \([12]\). We will return to this topic in Sec. 6.)

To clarify this issue, consider 1-spin-flip stable states in the continuously disordered spin glass or ferromagnet in 1D. The infinite spin chain can be broken up into “influence clusters”, as described in \([54, 55]\) (see also Subsec. 3.2.2); these are the finite spin chains bounded to either side by couplings whose magnitudes satisfy the condition

\[
|J_{n,n+1}| < \min\{|J_{n-1,n}|, |J_{n+1,n+2}|\},
\]

where the integer \( n \) denotes a site along the chain. Because there is no frustration, every coupling within every influence cluster is satisfied in every 1-spin-flip stable state, and the couplings between the influence clusters — i.e., those satisfying Eq. (6) — can be arbitrarily satisfied or unsatisfied. So one can, for example, take any percentage \( p \) of these “weak” bonds to be satisfied and still have a 1-spin-flip stable configuration, resulting in a spectrum of energy densities among the set of all 1-spin-flip stable states as \( p \) is varied.

This example illustrates the important point that one must be careful in specifying what measure is imposed on the metastable states before discussing the distributions of energies, magnetizations, and other physical quantities over those states. In the 1D example under discussion, each 1-spin-flip stable state for a given \( J \) is specified (modulo a global spin flip) by an infinite sequence of coin tosses—one for each weak bond. Here an outcome of “heads” on a particular toss implies that the corresponding weak bond is satisfied, and “tails” implies that it is unsatisfied. The probability measure on the set of \( \sigma_1^{\infty}(J, \omega_1, \sigma^0) \)'s imposed by the dynamics and initial condition (for fixed \( J \)) corresponds to independent tosses of an
unbiased coin, which is a natural measure for the purposes of analyzing outcomes of deep quench experiments. However, one could arbitrarily impose other measures, for example, those corresponding to flips of a biased coin; specifically, where the probability $p$ of an outcome of heads on each (independent) flip has $p \neq 1/2$. For any such fixed $p$, there are also an uncountable number of 1-spin-flip stable states (except when $p = 0$ or $p = 1$), all (outside of a set of measure zero) with the same energy — but the energy depends on $p$.

Although this is relatively straightforward for the single-spin-flip case (even in higher dimension), it becomes more complicated when analyzing $M$-spin-flip stable states with $M > 1$, because now the energies $E_M$ can in principle depend on the relation between the rates $R_j$ for $j$-spin-flips (defined in Sec. 2) as $j$ varies between 1 and $M$. To see this, consider the case $M = 2$, and two different choices of $P_2$ corresponding to different ratios $R_2/R_1$. Returning to the 1D chain, consider the final states $\sigma_{2<}^\infty$ and $\sigma_{2>}^\infty$, gotten when the rates are chosen so that $R_2/R_1 \ll 1$ and $R_2/R_1 \gg 1$, respectively. In the former case, the dynamics allows the system to find (approximately) a 1-spin-flip stable state first, in which the probability that any given weak bond is satisfied is close to 1.

For the first part of the theorem, our proof requires more about the common distribution of the couplings $J_{xy}$ beyond our general assumptions that the distribution is continuous with a finite mean: namely, that the possible values of $|J_{xy}|$ include at least three very different scales—i.e., $J_1, J_2, J_3$ with $J_1/J_2$ and $J_2/J_3$ larger than some dimension-dependent constant. That will be so (in all dimensions for a given distribution) if the possible values of $|J_{xy}|$ can be arbitrarily large or arbitrarily small (or both). This includes Gaussian spin glasses and disordered ferromagnets (or spin glasses) with a uniform distribution on $(0, J)$ (or on $(-J, J)$); it does not include disordered ferromagnets with a distribution on $(J - \epsilon, J)$.

**Theorem 3.** The energy densities $E_M(R_1, \ldots, R_M)$ and $E_{M+1}(R_1, \ldots, R_{M+1})$ satisfy $E_M > E_{M+1}$ providing that $R_{M+1}$ is sufficiently small for given $R_1, \ldots, R_M$ (and the assumption mentioned above on the coupling distribution is satisfied). Moreover $E_M$ for any finite $M$ is larger than the ground state energy density, which (for any $R_1, R_2, \ldots$) is the limit of $E_M$ as $M \to \infty$.

**Proof.** By Theorem 2, for the given $R_1, \ldots, R_M$, almost every $\sigma_M^\infty$ will have the same energy density $E_M$. For a given large $t'$, we can choose $R_{M+1}$ small enough so that the energy density $E_{M+1}(t')$ is as close as we want to $E_M(t')$; this is because $R_{M+1}$ is so small that only a very tiny density of rigid $M+1$-clusters have been flipped by time $t'$ (in the $P_{M+1}$
dynamics) so that \( \sigma'_{M} \) and \( \sigma''_{M+1} \) are very close. Furthermore if \( t' \) is large enough, \( E_{M}(t') \) can be made as close as we want to the limiting value \( E_{M} \). So for any small \( \delta \), we can choose first \( t' \) and then \( R_{M+1} \) so that (a) \( |E_{M+1}(t') - E_{M}| < \delta \) and (b) at most a density \( \epsilon \) of rigid \( M + 1 \)-clusters have been flipped by time \( t' \) (in the \( P_{M+1} \) dynamics).

The rest of the proof is to show that as time increases from \( t' \) to \( \infty \) in the \( P_{M+1} \) dynamics, enough other rigid \( M + 1 \)-clusters will flip to lower the energy density from \( E_{M}(t') \) by more than \( \delta \). To do this, it suffices to show that for almost every pair \( J, \sigma^{0} \), there exists a density \( \rho \) of local configurations (of \( J, \sigma^{0} \)) for which one has \( M \)-spin-flip stability but for which a flip of some rigid \( M + 1 \)-cluster will lower the energy by at least \( \epsilon \). Then the desired result follows by picking \( \delta \) small enough (depending on \( \rho \) and \( \epsilon \)).

Here is one way to find such local configurations. First, suppose \( J \) is such that there is a linear chain of \( 2M + 1 \) couplings all of whose magnitudes, except for the coupling at the very center of the chain, are very close to some “large” value \( J_{1} \). Suppose further that the center coupling magnitude is close to an “intermediate” value \( J_{2} \) and all other coupling magnitudes within distance (approximately) \( M \) of the linear chain have magnitudes close to a “small” value \( J_{3} \). What is crucial is not the absolute sizes of the \( J_{i} \)'s but that \( J_{1} \gg J_{2} \gg J_{3} \). Next suppose \( \sigma^{0} \) is such that at time zero the \( 2M \) “large” couplings are all satisfied but the “intermediate” center coupling is unsatisfied. Such a local configuration (which will occur with strictly positive density because of our assumptions on the coupling distribution) will have the desired stability properties with \( \epsilon \) approximately equal to \( J_{2} \). Here the rigid \( M + 1 \)-cluster to be flipped is half of the linear chain on either side of the center coupling.

To prove the final statement, we let \( \sigma \) be some ground state and \( \sigma' \) be some \( M \)-spin flip stable state (with \( M \) large). We consider \( \mathbb{Z}^{d} \) as the union of disjoint cubes that are translates of \( \Lambda_{L+1} \) with \( L \) chosen so that the volume of each cube is below \( M \); each cube should be thought of as an interior (a translate of \( \Lambda_{L} \)) plus boundary. By the metastability, the restriction of \( \sigma' \) to any interior is a finite-volume ground state for its own boundary condition. Hence if we construct a \( \sigma'' \) to agree with \( \sigma \) on all the interiors and with \( \sigma' \) on all the boundaries, the energy density \( E'' \) of \( \sigma'' \) must be higher than \( E' \) of \( \sigma' \) (because we no longer have ground states in the interiors for the boundary conditions). On the other hand, clearly \( E'' - E \) is of order \( L^{d-1}/L^{d} \). Thus \( E' \leq E + O(L^{-1}) \) and hence \( \lim_{M \to \infty} E_{M} \leq E \).

All ground states have the same energy density \( E \) (as can be shown by a similar argument) and it readily follows that the energy density of any spin configuration is at least \( E \); thus \( E_{M} \geq E \) and hence \( E_{M} \to E \) as \( M \to \infty \), completing the proof. \( \diamond \)

6 Remanent magnetization

Suppose that a spin glass with Hamiltonian \( \| \) is prepared in the uniform initial state \( \sigma_{x} = +1 \) for all \( x \in \mathbb{Z}^{d} \), and evolves at zero temperature through the usual 1-spin-flip Glauber dynamics. What is the typical magnetization of the metastable state into which the system evolves? This quantity is of interest because it is related to experimental measurements of the thermoremanent magnetization in laboratory spin glasses \( \| \). For the continuously disordered spin chain in one dimension this quantity was found to be \( 1/3 \) \( \| \). Following
the practice in those papers we will simply refer to it as the remanent magnetization and denote it $m_{\text{rem}}$.

The question can be recast more generally as finding the value of the “remanent overlap” between the initial and final states, $q_{\text{rem}} = \lim_{L \to \infty} |\Lambda_L|^{-1} \sum_{x \in \Lambda_L} \sigma^0_x \sigma^\infty_x$. Because of the translation-invariance of this quantity, it will be constant for almost every $J$, $\sigma^0$ and $\omega_1$; thus no further averaging (beyond the spatial) is needed. By a simple gauge transformation argument (see the end of the proof of the next theorem), for a symmetric spin glass (i.e., where the couplings are symmetrically distributed about zero), $q_{\text{rem}} = m_{\text{rem}}$. Put another way, the question as to the value of the remanent overlap is how much direct memory of the initial state does the final state retain? This version of the question is as relevant for random ferromagnets as for spin glasses, and so we will hereafter address the problem in both its forms: i.e., as the remanent overlap of a continually disordered system dynamically evolving at zero temperature from a random initial state, and also as the remanent magnetization of a symmetric spin glass evolving from a uniform initial state.

The result of Theorem 2 applies also, as already noted, to the magnetization per spin, which is zero for almost every $M$-spin-flip stable state. However, when the initial state $\sigma^0$ is chosen in a special way (i.e., all plus), we expect to “land” in a 1-spin-flip stable state with positive magnetization (cf. the discussion following Theorem 2). The next theorem provides a general result for highly disordered models (Sec. 3) in any dimension. We will see that the result $m_{\text{rem}} = 1/3$ in the ordinary 1D spin glass immediately follows as a special case.

**Theorem 4.** Consider the highly disordered model in $d$ dimensions described in Sec. 3.2.2, undergoing single-spin-flip dynamics at zero temperature from a random initial state $\sigma^0$. For almost every coupling realization, $\sigma^0$ and $\omega_1$, the resulting $\sigma^\infty_1$ will have a remanent overlap with $\sigma^0$ equal to $d/(4d-1)$. Similarly (and consequently), for a highly disordered symmetric spin glass, if the initial state is uniform with $\sigma^0_x = +1$ for all $x \in \mathbb{Z}^d$, then the resulting $\sigma^\infty_1$ will have a remanent magnetization equal to $d/(4d-1)$.

**Proof.** From the definition of the highly disordered model on $\mathbb{Z}^d$, it follows that any coupling $J_{x_0,y_0}$ that is larger in magnitude than any of its $2(2d-1)$ neighboring couplings will automatically satisfy the following condition:

$$|J_{x_0,y_0}| > \max\left\{ \sum_{z:||x_0-z||=1} |J_{x_0,z}|, \sum_{z':||y_0-z'||=1} |J_{y_0,z'}| \right\}. \tag{7}$$

Therefore, if such a bond is satisfied in $\sigma^0$, it remains satisfied for all time. We will refer to these as “strong” bonds. We will see that these bonds determine the remanent magnetization, so we first need to compute their density in almost every coupling realization.

The probability of any given bond having this “strongness” property is identical to that of an arbitrary element (call it $X_1$) in a set of $4d-1$ independent random variables $(X_1, X_2, \ldots, X_{4d-1})$, chosen from a common continuous distribution, having the highest value in the set. (The $X_i$’s here represent the magnitudes of a given coupling and its $4d-2$ neighboring couplings.) Since each $X_i$ is equally likely to be the highest value, it follows that the probability of an arbitrary coupling being strong is $1/(4d-1)$. Then, if $n_s$ is the density of this probability, we have $n_s = 1/(4d-1)$. Therefore, the probability of a bond being strong is $n_s = 1/(4d-1)$. Thus, the density of strong bonds is $n_s = 1/(4d-1)$.
spins that are located on either end of strong bonds,

\[ n_s = \left[ \frac{1}{(4d-1)} \right] \times 2 \times d = \frac{2d}{(4d-1)}, \tag{8} \]

where the factor of 2 arises because each strong bond connects to 2 spins, and the factor of \( d \) is the ratio on the lattice \( \mathbb{Z}^d \) of the number of bonds to the number of spins.

To find the remanent overlap, we first note that, due to the randomness of \( \sigma^0 \), exactly one half of the strong bonds are satisfied at time zero and will contribute to \( q_{\text{rem}} \), and the other (unsatisfied) half will not contribute (because in \( \sigma^\infty \) every such bond will be satisfied). What about spins connected to other bonds? It was shown in [60] that the influence clusters of the strong bonds in the highly disordered model have a tree-like structure, i.e., contain no loops (this structure on a larger scale, arising for similar though not identical reasons, also defines the static ground-state properties of these models; see [61, 63]). Because of the tree-like influence structure, the \( \sigma^\infty_x \)'s for these other \( x \)'s are completely independent of the corresponding \( \sigma^0_x \)'s and it follows that they also contribute zero to the remanent overlap. Therefore,

\[ q_{\text{rem}} = \frac{1}{2} \left[ \frac{2d}{(4d-1)} \right] + 0 = \frac{d}{(4d-1)}. \tag{9} \]

The last claim of the theorem follows now by a standard gauge transformation argument, which converts a random \( \sigma^0 \) into a uniform all plus state, at the expense of doing a corresponding transformation to the couplings. But for a symmetric spin glass, the resulting coupling configurations are identically distributed with the original ones, which completes the proof. \( \dagger \)

Remark. In one dimension, Eq. (9) reduces to \( m_{\text{rem}} = 1/3 \), a result found in [56] (see also [42]). This is not a coincidence, because the two ingredients used in the proof of Theorem 3 — the property that a coupling whose magnitude is greater than those of any of its neighbors satisfies Eq. (7), and the additional property that all influence clusters contain no loops, occur automatically in any 1D model with a continuous coupling distribution. (In that sense, continuously distributed 1D models are already “highly disordered.”)

What about realistic models in dimensions higher than one? We present now a heuristic derivation of a lower bound for \( m_{\text{rem}}(d) \), based again on the density of strong bonds. The condition for a strong bond is given by Eq. (7), which involves two independent sums of \( 2d-1 \) random variables, \( X_1, \ldots, X_{2d-1} \) and \( X'_1, \ldots, X'_{2d-1} \), corresponding to the absolute values of the couplings at either end of the strong bond. Using the independence of the sums on either side of the bond, we find the following formula for \( \text{Prob}_d(J_s) \), the probability of any given bond being strong, where \( \tilde{f}_n \) denotes the probability density function for \( X_1 + \ldots + X_n \):

\[ \text{Prob}_d(J_s) = \int_0^\infty \tilde{f}_1(x) \left\{ \int_0^x \tilde{f}_{2d-1}(y) dy \right\}^2 dx. \tag{10} \]

Following the same procedure as in Eq. (8) yields a formula analogous to Eq. (9),

\[ m_{\text{rem}} \geq d \text{Prob}_d(J_s). \tag{11} \]
However, this expression assumes that the contribution of the spins on all other bonds is positive or zero. Although this is plausible, we do not have a rigorous argument for it, and so the result in Eq. (11) should be considered heuristic.

The large $d$ behavior of (10) and (11) depends on the nature of the common distribution of the individual couplings. For example, if it is a uniform distribution on $[-J, J]$ (so that $\tilde{f}_1(x) = 1/J$ on $[0, J]$ and zero elsewhere), one finds that $\text{Prob}_d(J_s)$ behaves as $\exp(-4d \log(d) \pm O(d))$ as $d \to \infty$, while for a Gaussian distribution, the 4 in the exponent is replaced by 2. We spare the reader the details of these calculations and estimates, but note that if on the other hand, the magnitude of the couplings could neither take on very small nor very large values (e.g., if the $J_{xy}$’s were uniformly distributed on $[-J, -\epsilon] \cup [\epsilon, J]$), then $\text{Prob}_d(J_s)$ would be identically zero above some dimension.

6.1 Nature vs. nurture

A problem related to remanence is to ask for the extent to which the final state is determined by the initial spin configuration. This should be distinguished from asking for the fraction of spins that have the same final value as their initial value; rather, we are asking here what percentage of $\sigma^\infty$ is determined by $\sigma^0$, where the remainder will depend on the dynamics realization.

In order to quantify this, we introduce a quantity previously considered in [55]. This quantity, denoted $q_D$, is a kind of dynamical order parameter somewhat analogous to the Edwards-Anderson order parameter $q_{EA}$. Let $\langle \cdot \rangle$ denote the average with respect to the distribution $P_1$ over dynamical realizations $\omega_1$, for fixed $J$ and $\sigma^0$. We will here use an overbar to denote the remaining averages over $J$ and $\sigma^0$; i.e., with respect to the joint distribution $P_{J, \sigma^0} = P_J \times P_{\sigma^0}$. We then define $q_D = \lim_{t \to \infty} q^t$ (providing the limit exists, which it does in the ordinary spin glass and random ferromagnet), where

$$q^t = \lim_{L \to \infty} (1/|\Lambda_L|) \sum_{x \in \Lambda_L} \langle \sigma^t_x \rangle^2 = \langle \sigma^t_x \rangle^2.$$  \hspace{1cm} (12)

(The equivalence of the two formulas for $q^t$ follows from translation-ergodicity.) When $\sigma^\infty$ exists, then $q_D$ is also given by the same expressions as in (12) but with $\sigma^t_x$ replaced by $\sigma^\infty_x$. As already noted, the order parameter $q_D$ measures the extent to which $\sigma^\infty$ is determined by $\sigma^0$ rather than by $\omega_1$ (for fixed $J$). This is because the middle expression of (12) is the overlap between $\sigma^t$ and $\sigma^0$ corresponding to independent replicas $\omega_1$ and $\omega'_1$ but the same $\sigma^0$ (see also Theorem 6 below). Of course, $q^0 = 1$ because $\sigma^0$ is completely determined by $\sigma^0$, while a value $q_D = 0$ would mean that for every $x$, $\sigma^0$ yields no information about $\sigma^\infty_x$. We now present an exact result in one dimension earlier proved in [55].

Theorem (Nanda-Newman-Stein) [55]. In the one-dimensional disordered model with continuous coupling distribution, $q_D = 1/2$.

Because the technical proof appears in [55], we present here only an informal version. The idea is that, as discussed earlier, the one-dimensional chain breaks up into disjoint dynamical “influence clusters”, bounded on either end by “weak” couplings satisfying Eq. (6). Each of
these clusters is governed dynamically by a single “strong” bond, by which we mean that once the spin configuration is such that the strong coupling is satisfied, the state of the spins of $\sigma^\infty$ within the rest of its influence cluster is completely determined (by the signs of the couplings). Put more picturesquely, there is a “cascade of influence” emanating from the strong bond and trickling down to either side of its influence cluster until all couplings within are satisfied. This means that a spin value at $t = \infty$ is already determined by ($J$ and) $\sigma^0$ if the strong bond in its influence cluster is satisfied at $t = 0$, and is completely determined by $\omega$, otherwise. Because this satisfaction probability is $1/2$, the result follows.

It is not difficult to extend this result to the highly disordered model in any dimension [55] where, because all influence clusters have a tree-like structure, the idea behind the proof is essentially the same.

For the ordinary spin glass or random ferromagnet, we cannot compute $q_D$ precisely, but it is easy to show that strict inequalities hold at either end; that is, $0 < q_D < 1$, so the final state is not completely determined either by the initial state ($q_D = 1$) or by the dynamics ($q_D = 0$). We refer the reader to [54] (see the proof of Theorem 4 of that paper) for the argument.

7 Basins of Attraction

The basin of attraction of a metastable state $\alpha_M$ may be defined as the set of starting configurations $\sigma^0$ such that $\sigma^\infty_M(\sigma^0, \omega_M) = \alpha_M$ for almost every $\omega_M$. (This generalizes to $M$-spin-flip dynamics the definition given in [12]. A similar definition for the basin of attraction of a pure state at positive temperature was given in [51]; see also related discussions in [71].) Properties of basins of attraction of metastable states have played important roles in studies not only of disordered system dynamics, but also those of neural nets, combinatorial optimization, and related types of problems where many locally optimal solutions exist. Here we ask: how large (in the sense of the infinite-temperature (uniform) distribution on spin configurations) is the union of all the domains of attraction of all the metastable states?

**Theorem 5.** Under the same assumptions on the coupling distribution as in Theorem 3, almost every initial configuration $\sigma^0$ is on a boundary between (two or more) metastable states. Thus, the union of the domains of attraction of all the metastable states forms a set of measure zero (in the space of all $\sigma^0$’s).

**Proof.** For $M = 1$ (and without the extra assumptions of Theorem 3), the result follows from the fact stated in Sec. [3], and proved in [55], that $q_D < 1$ strictly for disordered models with continuous coupling distributions in any dimension. That is, for almost every $J$ and $\sigma^0$, the final state $\sigma^\infty_M$ must depend on the dynamical realization $\omega_M$; the outcome is not determined purely by $\sigma^0$.

To show for $M > 1$ that the outcome is not determined purely by $\sigma^0$, we consider the same type of linear chains of $2(M - 1) + 1$ couplings as in the proof of Theorem 3 — again with all couplings other than the center one satisfied at time zero. Then the final state of the spins along that chain is determined by $\omega_M$, i.e., by which of the two halves of the chain
flips first so that the chain becomes $M$-spin-flip stable. 

Remark. Similar results for pure states were proven in [51] — i.e., that, if many pure states exist in the ordinary spin glass in some dimension $d$ and temperature $T$, then the union of their basins of attraction form a set of measure zero in the space of all spin configurations (uniformly distributed in the usual sense). That a similar result holds for metastable states is not necessarily surprising, but we believe that more is true: namely that almost no metastable state lives in the basin of attraction of a single pure or ground state. This (which we shall pursue elsewhere) would seem to contradict a standard view in the literature.

8 Dynamical evolution from a single initial state

We now revisit the questions discussed in Sec. 4 from a different standpoint. In that section we discussed the nature and distribution of overlaps for pairs of metastable states (independently) chosen from the entire set $\{\sigma^\infty_M\}$ of $M$-spin-flip stable states, generated through our dynamical procedures. Here we consider a restricted subset of the 1-spin-flip stable states, which, although still uncountably infinite, is a set of zero measure of the 1-spin-flip stable states $\{\sigma^\infty_1\}$. This is the set of states dynamically generated from a single $\sigma^0$ (chosen from the usual infinite temperature distribution). Information on states chosen from this restricted set may be relevant to studies of damage spreading [72, 73, 74], which in some formulations examines overlaps of pairs of states dynamically generated from the same initial state.

Theorem 6. For fixed $J$, consider two metastable states $\sigma^\infty_1(\sigma^0, \omega_1)$ and $\sigma^\infty_1(\sigma^0, \omega_1')$. To simplify the notation we will in this section refer to these states as $\sigma^\infty_1$ and $\sigma^\infty_1'$, respectively. In all cases $\omega_1$ and $\omega_1'$ are chosen independently. Then for almost every such pair, the spin overlap equals $q_D > 0$, where $q_D$ is the dynamical order parameter defined as the $t \to \infty$ limit of $q^t$ in Eq. (12).

Proof. Throughout this proof we suppress the dependence of the two final states on $\sigma^0$, because both metastable states are understood to evolve from the same initial state; we also suppress the $M = 1$ subscript on $\sigma^\infty$. Then the overlap of the two final states is

$$\lim_{L \to \infty} |\Lambda_L|^{-1} \sum_{x \in \Lambda_L} \sigma_x^\infty(\omega_1) \sigma_x^\infty(\omega_1') = E_{J, \sigma^0, \omega_1, \omega_1'} [\sigma_x^\infty(\omega_1) \sigma_x^\infty(\omega_1')] ,$$

where $E_J$ denotes an average with respect to the distribution over the couplings, and similarly for the other distributions. Eq. (13) follows from the translation-ergodicity of the distributions from which the couplings, initial state, and dynamical realizations are chosen, along with the translation-invariance of the overlap. Because the dynamical realizations $\omega_1$ and $\omega_1'$ are chosen independently, it follows that

$$E_{J, \sigma^0, \omega_1, \omega_1'} [\sigma_x^\infty(\omega_1) \sigma_x^\infty(\omega_1')] = E_{J, \sigma^0} [E_{\omega_1} (\sigma_x^\infty(\omega_1))]^2 = q_D . \diamond$$

23
9 Finite volumes

Most of the preceding discussion concerns infinite-volume disordered systems. Because experiments and numerical simulations are done on finite systems (and in the latter case often not very large ones), it is important to study how the theory of metastable states constructed so far is modified when attention is restricted to finite volumes. It has often been the case for conventional homogeneous systems that both thermodynamic and dynamical behavior in infinite systems is a straightforward extrapolation from behavior in large finite volumes; but recent work has shown that for disordered systems such simple extrapolations can often fail, and in general the relationship between the physics of finite and infinite systems can be subtle \cite{67, 75, 76}.

We therefore re-examine many of the questions previously raised and answered for infinite systems in the context of a finite system on a cube $\Lambda_L$ of volume $V = L^d$ spins. The first question we will address is how the number of metastable states scales with volume. We showed in Theorem 1 that for infinite systems the number of $M$-spin-flip metastable states is uncountably infinite in any dimension; it is natural then to expect that this number scales exponentially with volume (in a $d$-dependent fashion) for finite systems, and we will now prove that this is true in general. In some models, like the ordinary $1D$ disordered chain, or the highly disordered model in general dimensions, the scaling behavior of the number of $1$-spin-flip stable states can be calculated exactly.

**Theorem 7.** Let $N_{M,d}(V)$ denote the number of $M$-spin-flip stable states in the cube $\Lambda_L$ of volume $V = L^d$ in $d$ dimensions. Under the same assumptions on the coupling distribution as in Theorem 3: for the ordinary spin glass and random ferromagnet $N_{M,d}(V) = \exp[O(V)]$, in the sense that $N_{M,d}(V)$ is bounded above by $\exp[a_+(d)V]$ and below by $\exp[a_-(d)V]$, where the coefficients $a_+(d) > 0$ and $a_-^+(d) < \infty$ depend on the model chosen. In both the highly disordered spin glass and highly disordered random ferromagnet, for $M = 1$, $V^{-1}\ln[N_{1,d}(V)]$ converges to $a_1(d) = (d\ln 2)/(4d - 1)$ as $V \to \infty$.

**Remark.** As already mentioned, results for the highly disordered model apply also to the ordinary $1D$ disordered chain, where the coefficient becomes $a_1(1) = (\ln 2)/3$, in agreement with earlier calculations \cite{11, 42}.

**Proof.** We will prove the second claim first. Computation of the exact number of $1$-spin-flip stable states in the highly disordered model consists of two parts: computing the density of strong bonds (satisfying Eq. (7)), and showing that the number of $1$-spin-flip stable states corresponds to the number of ways to satisfy all the strong bonds.

The density of strong bonds in the highly disordered model was already computed in the proof of Theorem 4, in the discussion preceding Eq. (8). From that discussion, the average number of strong bonds $n_b(d,V)$ in volume $V$ satisfies

$$V^{-1}n_b(d,V) \to [d/(4d - 1)].$$

(15)

Each strong bond (which must be satisfied in all $M$-spin-flip stable states, for any $M$) can be satisfied in two ways, corresponding to a simultaneous flip of the two spins at either end.
of the bond. To complete this part of the argument, we need to show that the number of 1-spin-flip stable states equals $2^{\nu_b(d,V)}$.

To do this, we note that the 1-spin-flip dynamics breaks $Z^d$ up into disjoint influence clusters, as shown in [55, 60]. These have a tree-like structure, so that under 1-spin-flip dynamics each has two possible spin configurations, related by a global spin flip; the spin configuration of each influence cluster is determined entirely by that on the strong bond.

To prove the first claim of Theorem 7, we will establish lower and upper bounds for $N_{M,d}(V)$ in the ordinary spin glass or disordered ferromagnet. A trivial upper bound is obtained by noting that the number of metastable states cannot exceed the total number of spin configurations, so that for any $M$, $a_M^+(d) \leq \ln 2$. To establish an $M$-dependent lower bound, we consider first the case $M = 1$. The density of strong bonds (obeying Eq. (7)) was computed in Eq. (10), but it is sufficient for our purposes here to note simply that under the assumptions of Theorem 3 on the coupling distribution, this density is positive in any dimension.

Even though influence percolation may occur in these models, the strong bonds are still satisfied or unsatisfied independently of one another (and once satisfied, remain so for all time), as in the highly disordered case. Thus there are (approximately) $2^{d\text{Prob}(J_s)V}$ ways for the strong bonds to be satisfied and at least an equal number of 1-spin-flip stable states.

The proof is completed by noting that for $M > 1$, we may consider the same type of linear chains of $2(M - 1) + 1$ couplings as in the proof of Theorem 3. Here the center couplings of the chains play the role of the strong bonds and the density of center couplings replaces $\text{Prob}(J_s)$ in obtaining a lower bound for $a_M(d)$. This completes the proof. ⋄

We now turn to the important question of whether the results obtained so far for infinite systems — in particular, the answers 4) – 6) discussed in Sec. 1.2.2 — hold (to an increasingly good approximation as system size increases) in large finite volumes. The answer to 2), showing convergence of the dynamics (within a volume $\Lambda_L$ and with specified boundary conditions) to a limiting $\sigma_\infty(L)$ was already provided in Sec. 3.1.

Why is it important to study this? The reason is that it is not necessarily the case a priori that the answers to 4) – 6) would hold, even roughly and in a qualitative sense, for large finite volumes in the limit as $L \to \infty$. It could conceivably be the case, for example, that the overlaps between final states evolved from two arbitrarily chosen initial states, and with independent dynamics, might not be concentrated about zero in finite volumes of arbitrarily large size (even though the overlap would be exactly zero for the infinite volume system according to Theorem 1 of Sec. 4); instead, it might be, if one looked at many pairs of initial states and dynamical realizations, that one would find a distribution of final state overlaps spread over many values, which would not increasingly concentrate about zero as $L \to \infty$. This would be a type of dynamical analogue to the “nonstandard SK picture”, or a similar thermodynamic scenario, raised as a logical possibility in [67, 75] (but ruled out as a viable option through a combination of rigorous and heuristic arguments in [76]).

We will now show that such scenarios should not in fact occur; that is, the answers to 4) – 6) will hold to a good approximation in large finite volumes, and with increasing accuracy as their size increases. So, to use the example in the preceding paragraph, we would
find that the distribution of overlaps between final states evolved from pairs of arbitrarily chosen initial states, and with independent dynamics, would be clustered about zero in an increasingly tight distribution as $L \to \infty$. We will prove this rigorously for both highly and strongly disordered models (the latter of which has similar thermodynamic behavior to an ordinary spin glass or random ferromagnet), and will provide convincing heuristic evidence that the same remains true for ordinary disordered models. Our strategy will be to show that the final state $\sigma_\infty(L)$ agrees with the infinite-volume $\sigma_\infty$ (in a way to be made precise momentarily) increasingly well as $L \to \infty$. (As always, our results are for almost every state; in the finite-volume context, this means the exclusion of an increasingly small probability event, typically exponentially small, in the volume.)

We now make these ideas more precise. Consider a volume $\Lambda_L$ with specified boundary conditions, such as free, fixed, or periodic. As always we take $\Lambda_L$ to be a $d$-dimensional cube of side $L$ centered at the origin. Consider within that cube a smaller one, denoted $\Lambda_L'$, also centered at the origin, and with $L' << L$. The boundary conditions on $\Lambda_L'$ may be the same as those on $\Lambda_L$ or different. Consider now the two states $\sigma_{(L)}$ and $\sigma_{(L')}$, generated from a pair of initial states and a pair of dynamical realizations that, in each case, are identical within the smaller volume $\Lambda_L'$. We define the “region of agreement” (at time $t$) between $\sigma_{(L)}$ and $\sigma_{(L')}$ as the set of sites $x$ within $\Lambda_L'$ where $\sigma_{(L)}(x) = \sigma_{(L')}(x)$.

We want to ask whether (for most initial states and dynamical realizations) the fraction of sites in $\Lambda_L'$ belonging to the region of agreement at time $t = \infty$ is close to one. More precisely, we want to know whether if we take first the limit $L \to \infty$ and then $t \to \infty$, the agreement fraction approaches one as $L' \to \infty$. If so, then we would be finished.

Let us examine this in more detail. Consider, for example, periodic boundary conditions on both $\Lambda_L$ and $\Lambda_L'$. Because a limiting final state exists in each volume, the probability that the spin $\sigma_x$ at any particular site $x$ has not reached its final state, i.e., will flip again, after a time $\tau_x$, must go to zero as $\tau_x$ increases for fixed $L'$ and $L$. If this probability goes to zero independently of $L'$ and $L$ as both become large (i.e., if the probability $g_{\Lambda_L}(\tau_x)$ in $\Lambda_L'$ is bounded by an $L'$-independent function $g(\tau_x)$ that goes to zero), then we’re done. Put another way, eventually (as system sizes increase) the effects of the receding boundaries (even as $t \to \infty$) are felt increasingly less.

To see why this proves the result, we can use this probability to choose a time $\tau$ where, say, 95% of the sites in $\Lambda_L'$ have reached their final configuration, and this time is independent of $L'$. Now compare this to the restriction to $\Lambda_L'$ of the corresponding infinite-volume $\sigma_\infty$.

After the time $\tau$, the only spins within $\Lambda_L'$ that “notice” they’re subject to periodic boundary conditions would be those within some distance of order one (as $L' \to \infty$) of the boundary. The others reach the same state as in the infinite system, and so the overlaps agree in that region.

This argument clearly will hold when $M = 1$ in any model where influence percolation does not occur, such as highly or strongly disordered models. In those systems, all dynamics is localized, as discussed in Sec. 3.2.2. Therefore, as $L \to \infty$, there will be some $L$ beyond which every spin in $L'$ will reach the same state as in the infinite system; that is, every influence cluster will be unable to distinguish (dynamically) whether it belongs to a finite or
infinite system. Although the argument was presented in an informal way, this is sufficient to prove the result, stated formally as Theorem 8.

Theorem 8. For single-spin-flip dynamics in any model where influence percolation does not occur, such as ordinary 1D disordered chains, or both the highly and strongly disordered models, the distributions of overlaps, energies \([77]\), and other global properties of metastable states in large finite volumes approaches the infinite-volume results as the volumes tend to infinity.

While this argument is rigorous when \(M = 1\) for models without influence percolation, it does not carry over easily to \(M > 1\) (except for 1D where a modified influence percolation argument can be carried out) or to ordinary disordered models in dimensions greater than one. Heuristically, though, the same result should apply there too. In order for it not to do so, it would have to be the case that the final energy density in finite volumes, for some specified boundary conditions, would be lower (by an amount not tending to zero with volume) than that in the infinite system. But the absence of boundary conditions in the infinite system means that, in any finite subvolume, the spin configuration can dynamically adjust to the fixed coupling realization at the boundaries in order to attain the lowest possible energy; it is difficult to see why the energy should be lower when this option is not available due to the boundary condition being rigidly imposed externally, and without regard to the couplings.

But even if this were so, it would still be irrelevant to the state observed on any numerically or experimentally accessible timescale. This is because, in the infinite volume case, the system relaxes to a final state within a finite subvolume in some finite time. This same time would set the scale for an initial relaxation of a large finite-volume system. There must then be an additional timescale, depending on \(L\), for information generated at the boundary to propagate to spins deep in the interior, changing their state. This new timescale must diverge as \(L \to \infty\) because of the finite signal propagation time imposed by the dynamics (Sec. 2); that is, for large enough volumes the region of agreement of the final states generated by finite-volume and infinite-volume dynamics would be most of \(\Lambda_L\), up to timescales diverging with \(L\).

The scenario described in the last paragraph is unlikely, however, because it is already unlikely that finite-volume energy densities are lower than those for infinite-volume systems. It is noted only to show that, for any practical scenario of experimental interest, the results of Theorem 8 should hold also for \(M > 1\) and for ordinary disordered systems in any finite dimension.

10 Ground states

All of our preceding discussion has concerned metastable states, stable up to \(M\)-spin flips. These are generated by a dynamics with distribution \(P_M\), in which lattice animals up to size \(M\) are rigidly flipped as described in Sec. 4. It is natural to ask what happens if we let \(M \to \infty\); in particular, can a dynamics that allows rigid flips of lattice animals of unbounded size be constructed so as to generate infinite-volume ground states? We will
address that question in this section and see that the answer (when formulated carefully) is yes. However, unlike the case for finite $M$, we cannot show convergence to a final state (and indeed, convergence may not be valid, as we discuss below), and so cannot obtain results of the kind generated for metastable states. We will also discuss several issues related to the connection between ground states and $M$-spin-flip stable states, in both finite and infinite volumes.

We therefore consider the “lattice animal dynamics” introduced in Sec. 2, now with the lattice animal size unbounded. The rates $R_k$ were already chosen so that the dynamics, as specified by clock rates (or equivalently, mean waiting times for a given lattice animal to attempt to flip), ensures that information doesn’t propagate infinitely far in a finite time and so there is a well-defined dynamics (see Sec. 2). The assumptions on the $R_k$’s imply the following lemma, which will be needed to prove the next theorem.

Lemma. Consider a volume $\Lambda_L$ and a given lattice animal $A$ that is entirely inside $\Lambda_L$ (i.e., no spins in $A$ touch the boundary $\partial \Lambda_L$). Then at an arbitrarily chosen time $t$, the probability $p_1$ that the clock of $A$ “rings” (i.e., it attempts to flip) before time $t + 1$ and before the clock of any other lattice animal touching $\Lambda_L$ or $\partial \Lambda_L$, is strictly positive (independently of $t$ or the spin configuration at time $t$).

Proof. This follows immediately from the nature of the dynamics (whose distribution is denoted hereafter by $P_\infty$) because of our assumptions on the rates $R_k$ needed to make the process well-defined. In particular, if we denote the number of sites in a lattice animal $A$ by $|A|$ and denote by $R^{(L)}$ the (finite) sum of $R_{|B|}$ over all lattice animals $B$ that touch $\Lambda_L$ or its boundary, then

$$p_1 = \left( \frac{R_{|A|}}{R^{(L)}} \right) \left( 1 - e^{-R^{(L)}} \right). \tag{16}$$

We now show that the dynamics defined by $P_\infty$ leads to a ground state, in the sense to be discussed below.

Theorem 9. Consider the dynamics with distribution $P_\infty$, and a finite $\Lambda_L$ of arbitrary size. Then after a random time $t_L$ (depending on $L$, $J$, $\sigma^0$, and dynamics realization $\omega_\infty$), the spin configuration inside $\Lambda_L$ forever remains in a ground state subject to its boundary conditions (where the ground state and the boundary condition could themselves change with time).

Proof. We note first that, as always, (with probability one) any fixed lattice animal can undergo only finitely many energy-lowering flips. This then implies that the following event must have zero probability: there exists an infinite sequence of times $t_1, t_2, \ldots \to \infty$ such that at each of those times, the spin configuration inside the cube (given its boundary conditions at that time) is not in a ground state configuration. This is because, after any of those times, the above Lemma implies that there is a positive probability in the next unit of time that some lattice animal strictly inside the cube flips to lower the energy. The finiteness of $L$ implies a finite number of lattice animals inside $\Lambda_L$, so that if this event did not have zero probability, then, with positive probability, some lattice animal inside the volume would flip infinitely many times. \diamond
We emphasize a few points, most importantly, that there is no claim that the dynamics converges to a specific ground state $\sigma^{\infty}$ (though it might, depending on dimension and disorder distribution). The proof of convergence for finite $M$ ([23] and Sec. 3.2 above) fails here because now the energy per spin of a lattice animal flip of size $M$ can go to zero as $M \to \infty$. Of course, if convergence to a ground state $\sigma^{\infty}$ can be shown for a particular model, it would immediately imply (cf. Theorem 1) that there would be an uncountable number of ground states, and their overlap distribution function would be a delta-function at the origin (see also discussions in [67, 76]). It is therefore of interest to pursue this question, but we will not do so here.

A second point is that our dynamics “algorithm” finds ground states in the sense that any finite region surrounding the origin will eventually always be in some ground state (no energy-lowering flips possible within the region) after some time (depending on the various realizations as discussed in Theorem 9). It could still happen, though, that spins within the region flip infinitely often (as they must if there are not uncountably many ground states, as is expected, e.g., in the 2D random ferromagnet). These could occur either through a rigid flip of the entire region, or through changes in boundary conditions due to flips of large lattice animals intersecting the region.

Finally, we note that this is a rare example of a dynamical process that can be proved to lead to a Gibbs state (in this case, a ground state at $T = 0$). While it is widely expected that finite-temperature Glauber dynamics, and similar dynamics that satisfy detailed balance, lead to Gibbs states at positive temperature, as $t \to \infty$, we are unaware of any general proof (for a discussion of related $T > 0$ results, see Sec. IV.5 of [59]).

It may seem surprising that there can be an uncountable number of states energetically stable to rigid flips of $M$ spins, where $M$ can be arbitrarily large (but fixed), and yet there exists only a single pair of ground states. Yet this is precisely what happens in disordered 1D chains, and almost certainly as well in the 2D disordered ferromagnet. (Recent numerical evidence also points towards only a single pair of ground states in the 2D spin glass as well [78, 79].) Caution should therefore be exercised whenever information on ground (or pure) states is used to extract information on metastable states, or vice-versa.

11 Conclusions

We began in Sec. 1.2.1 with a list of ten questions about basic properties of metastable states in disordered systems, providing brief answers in Sec. 1.2.2 followed by a detailed study in subsequent sections. These questions and answers aimed towards understanding fundamental features of the set of $M$-spin-flip stable states in spin glasses and disordered ferromagnets, such as their numbers, basins of attraction, energies, overlaps, remanent magnetizations, and relations to thermodynamic states.

From a broader perspective, we have presented a viewpoint for considering metastable states in spin glasses and random ferromagnets; its essence is that one can construct a systematic approach towards their study, just as has been traditionally done for fundamental statistical mechanical objects such as spin configurations or thermodynamic states. We
approach the problem of metastability as in those cases, by noting that one is often most interested (with exceptions as discussed) in the typical states that appear in a physically relevant ensemble for the particular problem under study. In the case of spin configurations, this ensemble is usually the Gibbs state at a given temperature; in the case of thermodynamic states, we have proposed in previous papers \[77, 75, 76\] that the appropriate ensemble is the metastate. In the current context of metastable states, we propose a natural ensemble (on the \(\{\sigma^\infty(\sigma^0, \omega_M)\}'s\) that arises from zero-temperature “lattice animal” dynamics evolving from a spin configuration generated through a deep quench; we call this \(M\)-dependent measure the \(M\)-stable ensemble.

To summarize, we propose the following comparison:

| Object                  | Ensemble     |
|-------------------------|--------------|
| Spin configuration      | Gibbs ensemble |
| Gibbs state             | Metastate ensemble |
| Metastable configuration| \(M\)-stable ensemble |

We suggest that this dynamical approach provides both a natural ensemble and the corresponding tools for studying metastable states.

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