Central limit theorems for cavity and local fields of the Sherrington-Kirkpatrick model

Wei-Kuo Chen∗

Abstract

One of the remarkable applications of the cavity method in the mean field spin glasses is to prove the validity of the Thouless-Anderson-Palmer (TAP) system of equations in the Sherrington-Kirkpatrick (SK) model in the high temperature regime. This naturally leads us to the study of the limit laws for cavity and local fields. The first quantitative results for both fields were obtained by Chatterjee [1] using Stein’s method. In this paper, we approach these problems using the Gaussian interpolation technique and establish central limit theorems for both fields by giving moment estimates of all orders.

Keywords: Sherrington-Kirkpatrick model; Stein’s method; TAP equations.

AMS MSC 2010: 60K35; 82B44.

Submitted to EJP on January 26, 2012, final version accepted on January 4, 2013.

1 Introduction and Main Results

1.1 The Sherrington-Kirkpatrick Model and TAP Equations

In the middle 70’s, Sherrington and Kirkpatrick [3] introduced a mean field spin glass, now known as the SK model, with the aim of understanding the strange magnetic behaviors of certain alloys. Even for such a seemingly simple formulation, the SK model has already presented very beautiful and intricate structures conjectured by physicists (see [2]) and has been intensively studied in the mathematical community in recent decades. In particular, many results regarding the behavior of the overlap, a quantity that measures the difference between two spin configurations sampled independently from the Gibbs measure, on the high temperature phase are now well-known (see [5, 6] for detailed account). From these, we will present an approach to central limit theorems (CLT) for the cavity and local fields via the Gaussian interpolation technique.

Let us begin with the description of the SK model. For each positive integer \( N \), we consider the configuration space \( \Sigma_N := \{-1, +1\}^N \). Every element \( \sigma = (\sigma_1, \ldots, \sigma_N) \in \Sigma_N \) is called a spin configuration and its coordinates are called spins. Let \( g = \{g_{ij}\}_{1 \leq i,j \leq N} \)
be r.v.s satisfying that $g_{ij} = g_{ji}$ and \{g_{ij} : 1 \leq i \leq j \leq N\} are i.i.d. standard Gaussian. The Hamiltonian $H_N$ for the Sherrington-Kirkpatrick (SK) model is defined on $\Sigma_N$ through

$$-H_N(\sigma) = \frac{\beta}{\sqrt{N}} \sum_{i<j \leq N} g_{ij} \sigma_i \sigma_j + h \sum_{i \leq N} \sigma_i. \quad (1.1)$$

Here, $\beta > 0$ is the inverse temperature and $h \in \mathbb{R}$ stands for the strength of the external field. We define the Gibbs measure $G_N$ by

$$G_N(\{\sigma\}) = \frac{\exp(-H_N(\sigma))}{Z_N},$$

where $Z_N$ is the normalizing factor, called the partition function.

Throughout the paper, we denote by $(\sigma^i)_{i \geq 1}$ an i.i.d. sequence of configurations sampled from $G_N$ (with the same given disorder $g$). These r.v.s are also called replicas in physics. For each function $f$ defined on $\Sigma_N^k$, we use $(f)$ to denote the Gibbs average of $f$ corresponding to the Gibbs measure $G_N$, namely,

$$(f) = \sum_{\sigma^1, \ldots, \sigma^k} f(\sigma^1, \ldots, \sigma^k) G_N(\{\sigma^1\}) \cdots G_N(\{\sigma^k\}).$$

In the present paper, we will focus on the high temperature (i.e. $\beta$ small enough) behavior of the SK model. Let us define the overlap of the configurations $\sigma^1$ and $\sigma^2$ as

$$R_{1,2} = R_{1,2}(\sigma^1, \sigma^2) := \frac{1}{N} \sum_{j \leq N} \sigma^1_j \sigma^2_j.$$ 

In the high temperature regime, it is well-known that as $N$ tends to infinity, this quantity under the Gibbs measure converges a.s. to a constant $q$, which is the unique solution to

$$q = E \tanh^2(\beta \sqrt{q} + h), \quad (1.2)$$

where $z$ is a standard Gaussian r.v. More precisely, concluding from Theorem 1.4.1 in Talagrand [5], for fixed $\beta_0 < 1/2$, we have the quantitative result

$$E \langle (R_{1,2} - q)^{2k} \rangle \leq \frac{K}{N^k}, \quad (1.3)$$

for every $\beta \leq \beta_0$ and $h$, where $K$ is a constant depending only on $k$ and $\beta_0$. Note that for simplicity we will only restrict our discussion to the region $\beta \leq \beta_0 < 1/2$. Indeed, it has been shown that the moment estimate (1.3) is valid on a rigorously defined high temperature region in Talagrand [6] and such region contains the case $\beta \leq \beta_0 < 1/2$. By a similar argument, our main results can be extended to this high temperature region as well.

An important objective in the SK model is to understand the marginal distributions of the spins. The key observation is that since each spin takes only two values, the marginal distribution at site $i$ can be completely determined by the Gibbs average $\langle \sigma_i \rangle$. This then leads to the computation for $\langle \sigma_1 \rangle, \ldots, \langle \sigma_N \rangle$ via the approach of the Thouless-Anderson-Palmer (TAP) system of equations as outlined in [7]:

$$\langle \sigma_i \rangle \approx \tanh \left( \frac{\beta}{\sqrt{N}} \sum_{j \leq N, j \neq i} g_{ij} \langle \sigma_j \rangle + h - \beta^2 (1 - q) \langle \sigma_i \rangle \right), \quad 1 \leq i \leq N.$$

Here $\approx$ means that two quantities are approximately equal with high probability. The first rigorous proof of the validity of TAP equations in the high temperature phase was
established by Talagrand (see Theorem 2.4.20 [4]) based on the cavity method. In the later book [5], Corollary 1.7.8 implies that all $N$ equations hold simultaneously with high probability.

The idea of the cavity method is to reduce the $N$-spin system to a smaller system by removing a spin. More precisely the procedure can be described as follows. Recall the Hamiltonian $H_N$ with inverse temperature $\beta$ and external field $h$ from (1.1). We define the Hamiltonian $\tilde{H}_N$ for a $(N-1)$-spin system by removing the last spin,

$$-\tilde{H}_N(\rho) = \frac{\beta}{\sqrt{N-1}} \sum_{i<j \leq N-1} g_{ij} \sigma_i \sigma_j + \sum_{i \leq N-1} \sigma_i$$

for $\rho = (\sigma_1, \ldots, \sigma_{N-1}) \in \Sigma_{N-1}$, where $\beta_- = \sqrt{(N-1)/N}\beta$. Directly we can write

$$-H_N(\sigma) = -\tilde{H}_N(\rho) + \sigma_N (\beta \iota_N + h), \quad \sigma = (\sigma_1, \ldots, \sigma_N),$$

where $\iota_N$ is defined as

$$\iota_N = \frac{1}{\sqrt{N}} \sum_{j \leq N-1} g_{Nj} \sigma_j.$$  

A straightforward computation yields that

$$\langle \sigma_N \rangle = \frac{\sum_{\rho \in \Sigma_{N-1}} \sum_{\sigma \in \Sigma_1} \sigma_N \exp\left(-\tilde{H}_N(\rho) + \sigma_N (\beta \iota_N + h)\right)}{\sum_{\rho \in \Sigma_{N-1}} \sum_{\sigma_N \in \Sigma_1} \exp\left(-\tilde{H}_N(\rho) + \sigma_N (\beta \iota_N + h)\right)}$$

$$= \frac{\sum_{\rho \in \Sigma_{N-1}} \exp\left(-H_N(\rho)\right) \cosh(\beta \iota_N + h)}{\sum_{\rho \in \Sigma_{N-1}} \exp\left(-H_N(\rho)\right) \sinh(\beta \iota_N + h)}.$$

Then the following fundamental identity holds

$$\langle \sigma_N \rangle = \frac{\langle \sinh(\beta \iota_N + h) \rangle_-}{\langle \cosh(\beta \iota_N + h) \rangle_-} = \langle \tanh(\beta \iota_N + h) \rangle,$$  

where $\langle \cdot \rangle_-$ denotes the Gibbs average corresponding to the Hamiltonian $\tilde{H}_N$. Under $\langle \cdot \rangle_-$, we call $\iota_N$ the cavity field and under $\langle \cdot \rangle$, we call $\iota_N$ the local field. Now, to prove the TAP equations, we are led to the study of the limit laws for cavity and local fields. The key observation to establish the limit law for the cavity field is that the disorder $\{g_{Nj}\}_{j \leq N-1}$ in $\iota_N$ is independent of the disorder

$$\{g_{ij} : 1 \leq i < j \leq N - 1\}$$

in the definition of $\langle \cdot \rangle_-$, which motivates the use of Gaussian interpolation on the cavity field. Consequently, from the CLT of the cavity field, we deduce the limit law for the local field. In both cases, the relevant quantitative moment estimates will be stated in the following section.

### 1.2 Main Results

For convenience, we first set up some definitions and notations that remain in force throughout this paper. We set $\phi_{\mu, \sigma^2}$ to be the Gaussian density with mean $\mu$ and variance $\sigma^2$. Suppose that $U: \mathbb{R}^d \rightarrow \mathbb{R}$ is continuous. We say that $U$ is of moderate growth provided $\lim_{|x| \rightarrow \infty} U(x) \exp\left(-a|x|^2\right) = 0$ for every $a > 0$. 

EJP 18 (2013), paper 2.  

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1.2.1 Limit Law for the Cavity Field

Suppose that $g_1, \ldots, g_N$ are i.i.d. standard Gaussian r.v.s independent of the randomness of $\{g_{ij}\}_{i<j \leq N}$. Define the cavity field $\iota$ with respect to the Gibbs average $\langle \cdot \rangle$ by

$$\iota = \frac{1}{\sqrt{N}} \sum_{j=1}^{N} g_j \sigma_j. \tag{1.7}$$

The name "cavity field" is due to the important role of $\iota$ played in the cavity method as we have already seen in Section 1.1. Let us emphasize that $\iota$ is the cavity field of the $N$-spin system corresponding to $\langle \cdot \rangle$, while from the definition (1.5), $\iota_N$ is the cavity field of the $(N-1)$-spin system corresponding to $\langle \cdot \rangle$. If we replace $N$ by $N+1$, then $\iota_{N+1}$ is the cavity field of the $N$-spin system and its form

$$\iota_{N+1} = \frac{1}{\sqrt{N+1}} \sum_{j=1}^{N} g_{(N+1)j} \sigma_j = \sqrt{\frac{N}{N+1}} \cdot \frac{1}{\sqrt{N}} \sum_{j=1}^{N} g_{(N+1)j} \sigma_j$$

is only different from $\iota$ in distribution by a factor $\sqrt{N/(N+1)}$ that converges to 1 and that will not affect the asymptotic behavior of $\iota$ and $\iota_{N+1}$ as $N$ tends to infinity.

Note that the Gibbs average of $\iota$ is

$$r = \langle \iota \rangle = \frac{1}{\sqrt{N}} \sum_{j=1}^{N} g_j \langle \sigma_j \rangle. \tag{1.8}$$

The limit law of the centered distribution $\iota - r$ under the Gibbs measure was first studied by Talagrand and it is approximately a centered Gaussian distribution with variance $1 - q$. The exact quantitative result is stated as follows.

**Theorem 1.1** ([4], Theorem 1.7.11). Let $\beta_0 < 1/2$ and $k \in \mathbb{N}$. Suppose that $U$ is an infinitely differentiable function defined on $\mathbb{R}$ and the derivatives of all orders of $U$ are of moderate growth. Then there exists a constant $K$ depending only on $k, U, \beta_0$ such that for all $N, \beta \leq \beta_0$, and $h$,

$$E \left[ \langle U(\iota - r) \rangle - \int_{\mathbb{R}} U(x) \phi_{r, 1-q}(x) dx \right]^{2k} \leq \frac{K}{N^k}. \tag{1.9}$$

From this theorem, Talagrand then deduced the validity of the TAP equations by letting $U(x) = \exp (\beta x + h)$, see Theorem 2.4.20 in [4] and Theorem 1.7.7 in [5]. However, it seems very difficult to deduce the limit law for the local fields (defined by (1.11) below) from Theorem 1.1. To overcome this difficulty, it would be very helpful if we have good quantitative results for the limit law of $\iota$, which is also one of the research problems proposed by Talagrand ([5], Research Problem 1.7.12). In our study, using Gaussian interpolation technique, we prove that the CLT holds for the cavity field by the following quantitative moment estimates:

**Theorem 1.2.** Let $\beta_0 < 1/2$ and $k \in \mathbb{N}$. Suppose that $U$ is an infinitely differentiable function defined on $\mathbb{R}$ and the derivatives of all orders of $U$ are of moderate growth. Then there exists a constant $K$ depending only on $k, U, \beta_0$ such that for all $N, \beta \leq \beta_0$, and $h$,

$$E \left[ \langle U(\iota) \rangle - \int_{\mathbb{R}} U(x) \phi_{r, 1-q}(x) dx \right]^{2k} \leq \frac{K}{N^k}. \tag{1.10}$$
In other words, the limit law of the cavity field is Gaussian with mean $r$ and variance $1 - q$. Early study of the CLT for the cavity field was discussed in Talagrand’s book, see Section 1.5 [5] and page 87 [4], where he explained informally why the cavity field is Gaussian, but it is by no means obvious to use his arguments to obtain precise quantitative results such as Theorem 1.2. Later, using Stein’s method, Chatterjee [1] obtained the first quantitative result: when $k = 1$ and $U$ is a bounded measurable function $U$, the left-hand side of (1.10) has an error bound $c(\beta_0)\|U\|_{\infty}/\sqrt{N}$, where $c(\beta_0)$ is a constant depending only on $\beta_0$. In our case, under more restrictive conditions on $U$ we find moment estimates of all orders, which are going to be crucial in studying the CLT for local fields. In addition, as will be shown in Corollary 1.4 below, these estimates also help proving that the TAP equations hold simultaneously.

### 1.2.2 Limit Law for the Local Fields

For a fixed site $1 \leq i \leq N$, we define the local field $\iota_i$ at site $i$ by

$$\iota_i = \frac{1}{\sqrt{N}} \sum_{j \leq N, j \neq i} g_{ij} \sigma_j. \quad (1.11)$$

Following a beautiful idea of Chatterjee [1], for $1 \leq i \leq N$, we define $\nu_i$ to be a random probability measure, whose density is the mixture of two Gaussian densities

$$p_i \phi_{\gamma_i + \beta(1-q),1-q} + (1-p_i) \phi_{\gamma_i - \beta(1-q),1-q}, \quad (1.12)$$

where

$$\gamma_i = \frac{1}{N} \sum_{j \leq N, j \neq i} g_{ij} \langle \sigma_j \rangle - \beta(1-q) \langle \sigma_i \rangle, \quad (1.13)$$

$$p_i = \frac{e^{\beta\gamma_i + h}}{e^{\beta\gamma_i + h} + e^{-\beta\gamma_i - h}}.$$  

Then we prove that the local field $\iota_i$ under the Gibbs measure is close to $\nu_i$ in the following sense:

**Theorem 1.3.** Let $\beta_0 < 1/2$ and $k \in \mathbb{N}$. Suppose that $U$ is an infinitely differentiable function defined on $\mathbb{R}$ and the derivatives of all orders of $U$ are of moderate growth. Then there exists a constant $K$ depending only on $k, U$, and $\beta_0$ such that for all $N, 1 \leq i \leq N, \beta \leq \beta_0$, and $h$,

$$E \left[ \left( U(\iota_i) - \int U(x) \nu_i(dx) \right)^{2k} \right] \leq \frac{K}{N^k}. \quad (1.14)$$

Again, by applying Stein’s method, Chatterjee [1] proved the first quantitative result regarding the limit law for the local fields: when $k = 1$ and $U$ is a bounded measurable function $U$, the left-hand side of (1.14) has an error bound $c(\beta_0)\|U\|_{\infty}/\sqrt{N}$, where $c(\beta_0)$ is a constant depending on $\beta_0$ only. In our case, the smoothness of $U$ allows us to obtain moment estimates of all orders. In particular, setting $U(x) = \tanh(\beta x + h)$, we obtain the same quantitative result for the TAP equations as Theorem 1.7.7 and Corollary 1.7.8 in Talagrand [5]:

**Corollary 1.4.** Let $\beta_0 < 1/2$ and $k \in \mathbb{N}$. Then there exists a constant $K$ depending only on $k, U$, and $\beta_0$ such that for all $N, 1 \leq i \leq N, \beta \leq \beta_0$, and $h$,

$$E \left[ \langle \sigma_i \rangle - \tanh \left( \frac{\beta}{\sqrt{N}} \sum_{j \leq N, j \neq i} g_{ij} \langle \sigma_j \rangle + h - \beta^2(1-q) \langle \sigma_i \rangle \right) \right]^{2k} \leq \frac{K}{N^k}. \quad (1.15)$$
In addition, suppose that $0 < \varepsilon < 1/2$. Then there is a constant $K'$ depending only on $\beta_0$ and $\varepsilon$ such that

$$E \max_{1 \leq i \leq N} \left| \langle \sigma_i \rangle - \tanh \left( \frac{\beta}{\sqrt{N}} \sum_{j \leq N, j \neq i} g_{ij} \langle \sigma_j \rangle + h - \beta^2 (1 - q) \langle \sigma_i \rangle \right) \right| \leq \frac{K'}{N^{1/2-\varepsilon}} \quad (1.16)$$

for every $N$, $\beta \leq \beta_0$, and $h$.

**Proof.** Let us notice a useful formula from Chatterjee [1, (9)]: Suppose that $X$ is a r.v., whose density is the mixture of two Gaussian densities: $p\phi_{\mu_1,\sigma^2} + (1-p)\phi_{\mu_2,\sigma^2}$ with $\mu_1 > \mu_2$, $\sigma > 0$, and $0 < p < 1$. Set

$$a = \frac{\mu_1 - \mu_2}{2\sigma^2}, \quad b = \frac{1}{2} \log \frac{p}{1-p} - \frac{\mu_1^2 - \mu_2^2}{4\sigma^2}.$$

Then we have the identity,

$$E [\tanh(aX + b)] = \tanh(aE[X] + b - (2p-1)a^2\sigma^2). \quad (1.17)$$

In particular, consider a r.v. $X$ whose density is given by (1.12). It follows that $E[X] = \gamma_i$ and from (1.15),

$$\int \tanh(\beta x + h) \nu_i(dx) = E[\tanh(\beta X + h)] = \tanh(\beta \gamma_i + h - \beta^2 (1 - q) \langle \sigma_i \rangle).$$

Applying Theorem 1.3, (1.15) follows. Note that though in this case we apply $U(x) = \tanh(\beta x + h)$, a function depending on $h$, to Theorem 1.3, the constant $K$ still does not depend on $h$, which can be verified by going through the proof for Theorem 1.3 and using the uniform boundedness of $U(x) = \tanh(\beta x + h)$. For the proof of (1.16), it follows by using (1.15) and Corollary 1.7.8. in [5]. \hfill \Box

## 2 Proofs

This section is devoted to proving Theorems 1.2 and 1.3. Before we proceed to prove our main results, let us define some crucial quantities that will be used in our study. Consider the replica $\sigma^f$ and define $\hat{\sigma}_j^f = \sigma_j^f - \langle \sigma_j \rangle$ for $1 \leq j \leq M$. Define

$$T_\ell = \frac{1}{N} \sum_{j \leq N} \hat{\sigma}_j^\ell \langle \sigma_j \rangle, \quad T_{\ell, \ell'} = \frac{1}{N} \sum_{j \leq N} (\hat{\sigma}_j^\ell)^2 - (1 - q), \quad T_{\ell, \ell'} = \frac{1}{N} \sum_{j \leq N} \hat{\sigma}_j^\ell \hat{\sigma}_j^{\ell'}, \quad \ell \neq \ell'. \quad (2.1)$$

By using replicas, these quantities can be controlled through the overlap (1.3) (see Section 1.10 of [5] for details): For fixed $\beta_0 < 1/2$ and $k \in \mathbb{N}$, there exists some $K$ depending only on $\beta_0$ and $k$ such that for any $\beta \leq \beta_0$ and $h$,

$$\max_{1 \leq \ell, \ell' \leq N, \ell \neq \ell'} \left\{ E \left| T_\ell \right|^{2k}, \quad E \left| T_{\ell, \ell'} \right|^{2k}, \quad E \left| T_{\ell, \ell'} \right|^{2k} \right\} \leq \frac{K'}{N^k}. \quad (2.2)$$

Note that in the following we use $E_\zeta$ to denote the expectation with respect to the randomness of $\zeta$ when $\zeta$ is a random variable.

### 2.1 Proof of Theorem 1.2

Using replicas, we set for $1 \leq \ell \leq 2k$,

$$t^\ell = \frac{1}{\sqrt{N}} \sum_{j=1}^{N} g_{j} \sigma_j^\ell. \quad (2.3)$$
Suppose that $\xi, \xi^1, \ldots, \xi^{2k}$ are i.i.d. Gaussian r.v.s with mean zero and variance $1-q$ and they are independent of $\{g_j\}_{j \leq N}$ and $\{g_j\}_{j \leq N}$. Recalling definitions (1.7), (1.8), and (2.3), we consider the Gaussian interpolations,

$$u(t) = \sqrt{t}(t - r) + \sqrt{1-t}\xi,$$
$$u_t(t) = \sqrt{t}(t^\ell - r) + \sqrt{1-t}\xi^\ell, \quad 1 \leq \ell \leq 2k.$$  \hspace{1cm} (2.4)

Suppose that $U$ is a smooth function defined on $\mathbb{R}$ and its derivatives of all orders are of moderate growth. Define

$$V(x, y) = U(x + y) - E_\xi[U(\xi + y)]$$  \hspace{1cm} (2.5)

and

$$\psi(t) = E\left(\prod_{\ell \leq 2k} V(u_\ell(t), r)\right).$$  \hspace{1cm} (2.6)

Notice that $\psi(0) = 0$ and $\psi(1)$ equals the left-hand side of (1.10). Let us explain the major difficulty that we will encounter in studying the CLT for the cavity field. Recall that Talagrand’s main idea to prove the CLT for the centered cavity field in Theorem 1.1 is to study the following function:

$$\dot{\psi}(t) := E\left(\prod_{\ell \leq 2k} \dot{V}(u_\ell(t))\right), \quad t \in [0, 1],$$  \hspace{1cm} (2.7)

where $\dot{V}(x) := U(x) - E_\xi(U(\xi))$. Notice that from (2.6) and (2.7), $\psi$ and $\dot{\psi}$ both use the same Gaussian interpolations $u_\ell$, but the functions $V$ and $\dot{V}$ in $\psi$ and $\dot{\psi}$ are defined differently. By definition, $\dot{\psi}(1)$ gives the left-hand side of (1.9) and $\dot{\psi}(0) = 0$. Using Gaussian integration by parts, the derivative of $\dot{\psi}$ can be computed up to any order and further, $\dot{\psi}^{(n)}(0) = 0$ for $0 \leq n < 2k$ and $\sup_{0 \leq t \leq 1}|\dot{\psi}^{(2k)}(t)| \leq K/N^k$. Consequently, the mean value theorem yields (1.9) since

$$\dot{\psi}(1) = \frac{2k-1}{n!} \dot{\psi}^{(n)}(0) + \frac{1}{(2k)!} \dot{\psi}^{(2k)}(c) = \frac{1}{(2k)!} \dot{\psi}^{(2k)}(c) \leq \frac{K}{N^k}$$

for some $c \in (0, 1)$. For more details, one may refer to the proof of Theorem 1.7.11 in [5]. In particular, the first derivative of $\dot{\psi}$ is given by

$$\ddot{\psi}(t) = \frac{1}{2} \sum_{\ell \leq 2k} E\left( T_{t,\ell} \dot{V}(u_\ell(t)) \prod_{\ell' \leq 2k, \ell' \neq \ell} \dot{V}(u_{\ell'}(t)) \right) + \frac{1}{2} \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} E\left( T_{t,\ell} \dot{V}(u_\ell(t)) \frac{\partial \dot{V}}{\partial x}(u_{\ell'}(t)) \prod_{\ell'' \leq 2k, \ell'' \neq \ell, \ell'} \dot{V}(u_{\ell''}(t)) \right).$$

In our case, this situation is more complicated since the first derivative of $\dot{\psi}$, as will be shown in Lemma 2.4 below, is given by

$$\ddot{\psi}(t) = \frac{1}{2} \psi_0(t) + \frac{1}{2\sqrt{t}} \psi_1(t),$$  \hspace{1cm} (2.8)

where

$$\psi_0(t) = \sum_{\ell \leq 2k} E\left( T_{t,\ell} \frac{\partial V}{\partial x}(u_\ell(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V(u_{\ell'}(t), r) \right)$$

$$+ \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} E\left( T_{t,\ell} \frac{\partial V}{\partial x}(u_\ell(t), r) \frac{\partial V}{\partial x}(u_{\ell'}(t), r) \prod_{\ell'' \leq 2k, \ell'' \neq \ell, \ell'} V(u_{\ell''}(t), r) \right)$$  \hspace{1cm} (2.9)
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and

\[
\psi_1(t) = \sum_{\ell \leq 2k} E \left\{ T_\ell \frac{\partial^2 V}{\partial x \partial y} (u_\ell(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V(u_{\ell'}(t), r) \right\} + \sum_{\ell, \ell' \leq 2k, \ell' \neq \ell} E \left\{ T_\ell \frac{\partial V}{\partial x} (u_\ell(t), r) \frac{\partial V}{\partial y} (u_{\ell'}(t), r) \prod_{\ell'' \leq 2k, \ell'' \neq \ell, \ell'} V(u_{\ell''}(t), r) \right\}. \tag{2.10}
\]

One may find that from (2.9), the first part of the right-hand side of (2.8) is very similar to \(\psi'(t)\) and can be controlled by Talagrand’s argument. Nonetheless, the main obstacles come from the second part of the right-hand side of (2.8). First, it makes the higher order derivatives of \(\psi\) even more complicated than that of \(\psi\). Second, it is not continuous at \(t = 0\), which means that a direct application of mean value theorem to control \(\psi(1)\) seems not applicable. To overcome these difficulties, instead, we will use Lemma 2.7 below.

We now state two calculus lemmas, whose proofs are deferred to the appendix. The first lemma says that mild composition and integration of functions of moderate growth is still of moderate growth.

**Lemma 2.1.** Suppose that \(U, V : \mathbb{R} \to \mathbb{R}\) are of moderate growth. Define \(U_0(x) = U(x) + V(x)\), \(U_1(x) = U(x)B\), \(U_2(x) = U(rx)\), \(U_3(x) = U(x + r)\), \(U_4(x, y) = U(x + y)\), and \(U_5(x) = E_\xi [U(\xi + x)]\) for \(k \in \mathbb{N}\), \(r \in \mathbb{R}\), and \(\xi\) a centered Gaussian r.v. with variance \(\sigma^2\). Then all of the functions defined above are of moderate growth.

The second lemma establishes the differentiability properties of \(\psi\).

**Lemma 2.2.** Let \(U : \mathbb{R} \to \mathbb{R}\) be continuously differentiable. Suppose that \(U\) and its derivative \(U'\) are of moderate growth. Define \(\psi(x) = E_\xi [U(\xi + x)]\) for \(\xi\) a centered Gaussian r.v. with variance \(\sigma^2\). Then \(\psi\) is differentiable and \(\psi'(x) = E_\xi [U'(\xi + x)]\).

Recall that the constants \(K\) in the statements of Theorems 1.1, 1.2, and 1.3 are independent of \(N\) and \(\beta \leq \beta_0\). The main reason is because, when conditioning on the randomness of \(\{g_{ij}\}_{i,j \leq N}\), the cavity field and its Gibbs average are centered Gaussian distributions, whose variances are bounded above by some constants that are independent of \(\{g_{ij}\}_{i,j \leq N}\), \(N\), and \(\beta\). Therefore, we still have good control on the moment estimates of the cavity field and its Gibbs average. This observation will be used repeatedly and for convenience, we formulate it as Lemma 2.3.

**Lemma 2.3.** Let \(I, J \subset [0, \infty)\) be two bounded intervals. Suppose that \(K_1, K_2, K_3\) are positive constants and that the following assumptions hold.

i) Let \(z, g_1^N, \ldots, g_N^N\) be i.i.d. standard Gaussian r.v.s for \(N \in \mathbb{N}\).

ii) For \(N \in \mathbb{N}\), suppose that

\[
\{X_{j,\beta}^N : 1 \leq j \leq N, \beta \in J\}
\]

is a family of random variables such that \(|X_{j,\beta}^N| \leq K_4\) for \(1 \leq j \leq N\), and \(\beta \in J\).

iii) Let \(f_1, f_2 : \mathbb{N} \times I \times J \to \mathbb{R}\) be measurable functions such that

\[
|f_1(N, t, \beta)| \leq K_2/\sqrt{N}, \quad |f_2(N, t, \beta)| \leq K_3,
\]

for \((N, t, \beta) \in \mathbb{N} \times I \times J\).

iv) Let \(U : \mathbb{R} \to \mathbb{R}\) be a continuous function. Suppose that there are some \(A > 0\) and some \(a\) with \(0 < a < \min\{(4K_1^2K_2^2)^{-1}, (4K_3^2)^{-1}\}\) such that \(|U(x)| \leq A \exp(ax^2)\) for all \(x \in \mathbb{R}\).
Then there is a constant $K > 0$ such that

$$
\sup_{N \in \mathbb{R}, \beta \in \mathcal{J}} E_0 \left[ \sup_{t \in I} \left| U \left( f_1(N, t, \beta) \sum_{j \leq N} g^N_j X^N_{j, \beta} + f_2(N, t, \beta)z \right) \right| \right] \leq K,
$$

(2.11)

where $E_0$ means the expectation with respect to $\{g^N_j : j \leq N, N \in \mathbb{N}\}$ and $z$.

**Proof.** From the given conditions, we obtain

$$
\left( f_1(N, t, \beta) \sum_{j \leq N} g^N_j X^N_{j, \beta} + f_2(N, t, \beta)z \right)^2
\leq 2 f_1(N, t, \beta)^2 \left( \sum_{j \leq N} g^N_j X^N_{j, \beta} \right)^2 + 2 f_2(N, t, \beta)^2 z^2
\leq 2 K_2^2 \left( \frac{1}{\sqrt{N}} \sum_{j \leq N} g^N_j X^N_{j, \beta} \right)^2 + 2 K_3^2 z^2
$$

and so

$$
\sup_{t \in I} \left| U \left( f_1(N, t, \beta) \sum_{j \leq N} g^N_j X^N_{j, \beta} + f_2(N, t, \beta)z \right) \right| \leq A \exp \left( 2aK_2^2 \left( \frac{1}{\sqrt{N}} \sum_{j \leq N} g^N_j X^N_{j, \beta} \right)^2 + 2aK_3^2 z^2 \right).
$$

Since $N^{-1/2} \sum_{j \leq N} g^N_j X^N_{j, \beta}$ is a centered Gaussian r.v. with variance $N^{-1} \sum_{i \leq N} (X^N_{j, \beta})^2 \leq K_1^2$, from the assumption (iv), the left-hand side of (2.11) is then bounded above by

$$
E_0 \left[ \exp \left( 2aK_2^2 g^2 \right) \right] E_0 \left[ \exp \left( 2aK_3^2 z^2 \right) \right] < \infty,
$$

where $g$ is a centered Gaussian r.v. with variance $K_1^2$. This completes our proof. 

In the sequel, we use $E_0$ to denote the expectation with respect to the randomness of $\{g_j\}_{j \leq N}$ and $\{\xi_{\ell}\}_{\ell \leq 2k}$. Recall formulas (1.8) and (2.4) for $r$ and $w_\ell$, respectively. The following lemma, as an application of Gaussian integration by parts, is our main equation to control the derivatives of all orders of $\psi$.

**Lemma 2.4.** Let $k \in \mathbb{N}$. Suppose that $V_1, V_2, \ldots, V_{2k} : \mathbb{R}^2 \to \mathbb{R}$ are twice continuously differentiable functions and their first and second order partial derivatives are of moderate growth. Define

$$
\varphi(t) = E_0 \left[ \prod_{\ell \leq 2k} V_\ell(w_\ell(t), r) \right], \quad 0 \leq t \leq 1.
$$

Then $\varphi$ is differentiable on $(0, 1)$ and

$$
\varphi'(t) = \frac{1}{2} \varphi_0(t) + \frac{1}{2Nt} \varphi_1(t),
$$

(2.12)
where

\[
\varphi_0(t) = \sum_{\ell \leq 2k} T_{\ell,t} E_0 \left[ \frac{\partial^2 V}{\partial x^2}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V_{\ell'}(u(t), r) \right]
\]

\[
+ \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} T_{\ell,\ell'} E_0 \left[ \frac{\partial V}{\partial x}(u(t), r) \frac{\partial V}{\partial y}(u(t), r) \prod_{\ell'' \leq 2k, \ell'' \neq \ell, \ell'} V_{\ell''}(u(t), r) \right]
\]

and

\[
\varphi_1(t) = \sum_{\ell \leq 2k} T_{\ell,t} E_0 \left[ \frac{\partial^2 V}{\partial x\partial y}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V_{\ell'}(u(t), r) \right]
\]

\[
+ \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} T_{\ell,\ell'} E_0 \left[ \frac{\partial V}{\partial x}(u(t), r) \frac{\partial V}{\partial y}(u(t), r) \prod_{\ell'' \leq 2k, \ell'' \neq \ell, \ell'} V_{\ell''}(u(t), r) \right].
\]

Here, \(\frac{\partial^{a+b} V}{\partial x^a \partial y^b}\) means that we differentiate \(V\) with respect to the first variable \(a\) times and with respect to the second variable \(b\) times.

An immediate observation from (2.13) and (2.14) leads to the following remarks, that will be very useful when we control the derivatives of all order of \(\psi\):

**Remark 2.5.** In (2.13), the partial derivatives are only with respect to the \(x\) variable; the partial derivative with respect to the \(y\) variable occurs in each term of (2.14).

**Remark 2.6.** Formula (2.12) implies that our computation on the derivative of \(\varphi\) can be completely determined by \(T_{\ell,t}\), \(T_{\ell,\ell'}\), and \(T_{\ell}\) in the following manner: Each \(T_{\ell,t}\) is associated with \(\frac{\partial^2 V}{\partial x^2}(u(t), r)\); each \(T_{\ell,\ell'}\) is associated with \(\frac{\partial V}{\partial x}(u(t), r) \frac{\partial V}{\partial y}(u(t), r)\). As for each \(T_{\ell}\), it is associated with \(\frac{\partial^2 V}{\partial x \partial y}(u(t), r)\) and \(\frac{\partial V}{\partial x}(u(t), r) \frac{\partial V}{\partial y}(u(t), r)\) for \(1 \leq \ell' \leq 2k\) with \(\ell' \neq \ell\).

**Proof of Lemma 2.4.** To prove the differentiability of \(\varphi\), it suffices to prove, with the help of the mean value theorem and the dominated convergence theorem, that for \(0 < \delta < 1/2\) and \(1 \leq \ell \leq 2k\),

\[
E_0 \left[ \sup_{\delta \leq t \leq 1-\delta} \left| u'_\ell(t) \right| \sup_{0 \leq \ell' \leq 1} \left| \frac{\partial V}{\partial x}(u(t), r) \right| \prod_{\ell'' \leq 2k, \ell'' \neq \ell} \sup_{0 \leq \ell' \leq 1} \left| V_{\ell''}(u(t), r) \right| \right] \leq K, \tag{2.15}
\]

for some constant \(K\). Note that

\[
u'_\ell(t) = \frac{1}{2\sqrt{Nt}} \sum_{j \leq N} g_j \sigma_j^\ell - \frac{1}{2\sqrt{1-\ell}} \xi^\ell.
\]

Since \(\frac{\partial V}{\partial x}\) and \(V\) are of moderate growth, for any \(a > 0\), there exists some \(A > 0\) such that

\[
\left| \frac{\partial V}{\partial x}(x,y) \right|, \left| V(x,y) \right| \leq A \exp(a(x^2 + y^2)), \quad (x,y) \in \mathbb{R}^2.
\]

Set \((z, g_j^N) = ((1-q)^{-1}\xi^\ell, g_j)\) and also let \((X_{j,\beta}^N, f_1(N,t,\beta), f_2(N,t,\beta), U(x))\) be any one
of the following vectors
\[
\left(\frac{\sigma_j'}{2\sqrt{N}}, \frac{1-q}{2\sqrt{1-t}}, \frac{1}{2\sqrt{1-t}}, x^{2k+1}\right),
\left(\frac{\sigma_j'}{\sqrt{N}}, (1-q)\sqrt{1-t}, \exp((4k+2)ax^2)\right),
\left(\langle \sigma_j' \rangle, \frac{1}{\sqrt{N}}, 0, \exp((4k+2)ax^2)\right).
\]

Then by choosing \(a\) small enough and applying Lemma 2.3, there exists a constant \(K\) independent of \(\beta\) and \(N\) such that
\[
E_0 \left[ \sup_{0 \leq t \leq 1} \left| u'_\ell(t) \right|^{2k+1} \right] \leq K,
E_0 \left[ \sup_{0 \leq t \leq 1} \exp \left((4k+2)ax(t)^2\right) \right] \leq K,
E_0 \left[ \sup_{0 \leq t \leq 1} \exp \left((4k+2)ar^2\right) \right] \leq K.
\]

Therefore, from (2.16) and Cauchy-Schwarz inequality,
\[
E_0 \left[ \sup_{0 \leq t \leq 1} \left| \frac{\partial V(t)}{\partial x}(u(t), r) \right|^{2k+1} \right], E_0 \left[ \sup_{0 \leq t \leq 1} |V'_\ell(u(t), r)|^{2k+1} \right] \leq K
\]
and by Hölder’s inequality, (2.15) holds.

To prove (2.12), we use Gaussian integration by parts,
\[
\varphi'(t) = \sum_{\ell \leq 2k} E_0 \left[ u'_\ell(t) \frac{\partial V(t)}{\partial x}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V'_\ell(u(t), r) \right]
+ \sum_{\ell, \ell' \leq 2k, \ell' \neq \ell} E_0 \left[ u'_\ell(t) u_{\ell'}(t) \right] E_0 \left[ \frac{\partial^2 V(t)}{\partial x^2}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V'_\ell(u(t), r) \right]
+ \sum_{\ell \leq 2k} E_0 \left[ u'_\ell(t) r \right] E_0 \left[ \frac{\partial^2 V(t)}{\partial x \partial y}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V'_\ell(u(t), r) \right]
+ \sum_{\ell, \ell' \leq 2k, \ell' \neq \ell} E_0 \left[ u'_\ell(t) r \right] E_0 \left[ \frac{\partial V(t)}{\partial x}(u(t), r) \frac{\partial V(t)}{\partial y}(u(t), r) \prod_{\ell' \leq 2k, \ell' \neq \ell} V'_\ell(u(t), r) \right].
\]

(2.17)

Recalling definition (2.1), a straightforward computation yields
\[
E_0 \left[ u'_\ell(t) u_{\ell'}(t) \right] = T_{\ell, \ell'}/2,
E_0 \left[ u'_\ell(t) u_{\ell'}(t) \right] = T_{\ell, \ell'}/2, \quad \text{for } \ell \neq \ell',
E_0 \left[ u'_\ell(t) r \right] = T_t/2\sqrt{t}.
\]

(2.18)

Combining (2.17) and (2.18) gives (2.12). □
Lemma 2.4 will be used iteratively up to some optimal order. Since on each iteration, equation (2.12) brings us many terms, we will finally obtain a huge number of summations. Therefore, in order to make our argument clearer, we formulate the following lemma.

**Lemma 2.7.** Fix an integer $m > 0$ and let $\psi$ and $\psi_{s_n}$ be real-valued smooth functions defined on $[0, 1]$ for every $s_n = (s_n(1), \ldots, s_n(n)) \in \{0, 1\}^n$ with $1 \leq n \leq m + 1$. Suppose that $\psi(0) = 0$ and $\psi_{s_n}(0) = 0$ for every $s_n \in \{0, 1\}^n$ with $1 \leq n < m$. If

$$
\psi'(t) = \frac{1}{2} \psi(0)(t) + \frac{1}{2\sqrt{t}} \psi(1)(t)
$$

(2.19)

and

$$
\psi'_{s_n}(t) = \frac{1}{2} \psi_{s_n}(0)(t) + \frac{1}{2\sqrt{t}} \psi_{s_n}(1)(t),
$$

(2.20)

for every $s_n \in \{0, 1\}^n$ with $1 \leq n \leq m$, then

$$
\psi(t) = \frac{1}{2^m} \sum_{s_n \in \{0, 1\}^n} \int_0^t \ldots \int_0^{t_{m-1}} \frac{1}{\prod_{\ell=1}^m t_{s_m}^{(t_{\ell})/2}} dt_m \ldots dt_1 \psi_{s_m}(0)
$$

(2.21)

$$
+ \frac{1}{2^{m+1}} \sum_{s_{m+1} \in \{0, 1\}} \int_0^t \ldots \int_0^{t_{m-1}} \frac{1}{\prod_{\ell=1}^m t_{s_{m+1}}^{(t_{\ell})/2}} \psi_{s_{m+1}}(0) dt_{m+1} \ldots dt_1.
$$

**Proof.** It suffices to prove that

$$
\psi(t) = \frac{1}{2^m} \sum_{s_m \in \{0, 1\}^m} \int_0^t \frac{1}{\prod_{\ell=1}^m t_{s_m}^{(t_{\ell})/2}} \psi_{s_m}(t_m) dt_m \ldots dt_1.
$$

(2.22)

Indeed, if (2.22) holds, then (2.21) can be deduced by applying

$$
\psi_{s_m}(t_m) = \int_0^{t_m} \psi'_{s_m}(t_{m+1}) dt_{m+1} + \psi_{s_m}(0)
$$

and (2.20) to (2.22).

Let us prove (2.22) by induction on $m$. If $m = 1$, from (2.19), (2.22) holds clearly by

$$
\psi(t) = \int_0^t \psi'(t_1) dt_1 + \psi(0) = \frac{1}{2} \int_0^t \left( \psi(0)(t_1) + \frac{1}{\sqrt{t_1}} \psi(1)(t_1) \right) dt_1.
$$

Suppose that the announced result is true for $m - 1 \geq 1$. Let $\psi$ and $\psi_{s_n}$ be real-valued smooth functions for every $s_n \in \{0, 1\}^n$ with $n \leq m + 1$ satisfying the assumptions of this lemma. Notice that from (2.20), we obtain

$$
\psi_{s_{m-1}}(t_{m-1}) = \int_0^{t_{m-1}} \psi'_{s_{m-1}}(t_m) dt_m + \psi_{s_{m-1}}(0)
$$

$$
= \frac{1}{2} \int_0^{t_{m-1}} \left( \psi_{s_{m-1}}(0)(t_m) + \frac{1}{\sqrt{t_m}} \psi_{s_{m-1}}(1)(t_m) \right) dt_m
$$

and also by induction hypothesis,

$$
\psi(t) = \frac{1}{2^{m-1}} \sum_{s_{m-1}} \int_0^t \ldots \int_0^{t_{m-2}} \frac{1}{\prod_{\ell=1}^{m-1} t_{s_{m-1}}^{(t_{\ell})/2}} \psi_{s_{m-1}}(t_{m-1}) dt_{m-1} \ldots dt_1.
$$
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Now (2.22) follows by combining last two equations together

\[
\psi(t) = \frac{1}{2m-1} \sum_{m=1}^{2} \int_{0}^{t} \cdots \int_{0}^{t} \int_{0}^{t-1} \frac{1}{\prod_{\ell=1}^{m-1} t_{\ell}^{s_{m-1}(\ell)/2}} \times \left( \frac{1}{2} \psi_{(s_{m-1},0)}(t_{m}) + \frac{1}{2\sqrt{t_{m}}} \psi_{(s_{m-1},1)}(t_{m}) \right) dt_{m} dt_{m-1} \cdots dt_{2} dt_{1} = \frac{1}{2m} \sum_{m=1}^{2} \int_{0}^{t} \cdots \int_{0}^{t-m-1} \frac{1}{\prod_{\ell=1}^{m} t_{\ell}^{s_{m}(\ell)/2}} \psi_{m}(t_{m}) dt_{m} \cdots dt_{2} dt_{1}.
\]

\[\square\]

Proof of Theorem 1.2 for \( k = 1 \). Recall formulas (2.5) and (2.6) for \( V \) and \( \psi \), respectively. From Lemmas 2.1 and 2.2, \( V \) is an infinitely differentiable function and the partial derivatives of all orders of \( V \) are of moderate growth. We also note that \( \psi \) is infinitely differentiable by applying the same argument as Lemma 2.4. Recall the definition of \( E_{0} \) and use Fubini’s theorem, we can write

\[
\psi(t) = E \left\{ E_{0} \left[ V(u_{1}(t), r) V(u_{2}(t), r) \right] \right\}.
\]

Lemma 2.4 implies that

\[
\psi'(t) = \frac{1}{2} \psi_{(0)}(t) + \frac{1}{2\ell^{t}} \psi_{(1)}(t),
\]

where

\[
\psi_{(0)}(t) = E \left( T_{1} E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{1}(t), r) V(u_{2}(t), r) \right] + T_{2} E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{2}(t), r) V(u_{1}(t), r) \right] \right) + E \left( T_{1} E_{0} \left[ \frac{\partial V}{\partial x}(u_{1}(t), r) \frac{\partial V}{\partial x}(u_{2}(t), r) \right] + T_{2} E_{0} \left[ \frac{\partial V}{\partial x}(u_{1}(t), r) \frac{\partial V}{\partial x}(u_{2}(t), r) \right] \right)
\]

and

\[
\psi_{(1)}(t) = E \left( T_{1} E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{1}(t), r) V(u_{2}(t), r) \right] + T_{2} E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{2}(t), r) V(u_{1}(t), r) \right] \right) + E \left( T_{1} E_{0} \left[ \frac{\partial V}{\partial x}(u_{1}(t), r) \frac{\partial V}{\partial x}(u_{2}(t), r) \right] + T_{2} E_{0} \left[ \frac{\partial V}{\partial x}(u_{1}(t), r) \frac{\partial V}{\partial x}(u_{2}(t), r) \right] \right).
\]

Since

\[
E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{1}(0), r) V(u_{2}(0), r) \right] = E_{0} \left[ U''(\xi_{1} + r) \right] E_{0} \left[ U(\xi_{2} + r) - E_{\xi} [ U(\xi + r) ] \right] = 0
\]

for \( 1 \leq \ell, \ell' \leq 2 \) with \( \ell \neq \ell' \) and \( (T_{1,2}) = 0 \), we obtain \( \psi_{(0)}(0) = 0 \). On the other hand, since

\[
E_{0} \left[ \frac{\partial^{2}V}{\partial x^{2}}(u_{1}(0), r) V(u_{2}(0), r) \right] = E_{0} \left[ U''(\xi_{1} + r) \right] E_{0} \left[ U(\xi_{2} + r) - E_{\xi} [ U(\xi + r) ] \right] = 0
\]

for \( 1 \leq \ell, \ell' \leq 2 \) with \( \ell \neq \ell' \), this implies \( \psi_{(0)}(0) = 0 \). Applying Lemma 2.4 again to \( \psi_{(0)} \) and \( \psi_{(1)} \), we may write

\[
\psi_{(0)}'(t) = \frac{1}{2} \psi_{(0,0)}(t) + \frac{1}{2\ell^{t}} \psi_{(0,1)}(t)
\]

\[
\psi_{(1)}'(t) = \frac{1}{2} \psi_{(1,0)}(t) + \frac{1}{2\ell^{t}} \psi_{(1,1)}(t)
\]  

(2.23)
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for four smooth functions $\psi_{(0,0)}$, $\psi_{(0,1)}$, $\psi_{(1,0)}$, $\psi_{(1,1)}$ on $[0,1]$. Here come the crucial observations: First, from Remark 2.5, the partial derivatives in the expression of $\psi_{(0)}$ are only respect to the $x$ variable and the partial derivative with respect to the $y$ variable occurs in every term in the expression of $\psi_{(1)}$. Second, from Remark 2.6,

(i) each $T_{\ell,t}$ is associated with $\partial_x^2 \big|_{(u(t),r)}$ on $V$; 
(ii) each $T_{1,2}$ is associated with $\partial_x \big|_{(u_1(t),r)} \cdot \partial_x \big|_{(u_2(t),r)}$ on $V$; 
(iii) each $T_{\ell}$ is associated with $\partial^2_{x,y} \big|_{(u_1(t),r)}$ and $\partial_{x} \big|_{(u_1(t),r)} \cdot \partial_{x} \big|_{(u_2(t),r)}$ on $V$ for $\ell' \neq \ell$.

Based on these observations and our experience in obtaining $\psi_{(0)}$ and $\psi_{(1)}$, it should be clear that for each $s = (s_2(1), s_2(2)) \in \{0, 1\}^2$, $\psi_{s_2}$ is given by the summation of the terms that are of the form

$$
E \left( T_{1,1}^{k_1(1)} T_{1,2}^{k_1(2)} T_{1,2}^{k_2(1,2)} T_{2,1}^{k_3(1)} T_{2,2}^{k_3(2)} \right) \cdot E_0 \left( \frac{\partial^{k_1(1)} + k_1(1)}{\partial_x y^{k_1(1)}} (u_1(t), r) \cdot \frac{\partial^{k_2(2)} + k_2(2)}{\partial_x y^{k_2(2)}} (u_2(t), r) \right)
$$

with

$$
k_1(1) + k_1(2) + k_2(1, 2) + k_2(2, 1) + k_3(1) + k_3(2) = 2
$$
$$
2k_1(\ell) + k_1(2) + k_2(\ell) + k_3(\ell) = k_4(\ell), \quad \ell = 1, 2
$$
$$
k_3(1) + k_3(2) = s_2(1) + s_2(2) = k_5(1) + k_5(2)
$$

for some $k_1(\ell), k_2(\ell, \ell'), k_3(\ell), k_4(\ell)$, and $k_5(\ell)$ nonnegative integers for $1 \leq \ell, \ell' \leq 2$ with $\ell \neq \ell'$.

In the following we claim that $\psi_{s_2}(0) = 0$ for every $s_2 \in \{0, 1\}^2$ except for $s_2 = (0, 0)$ and

$$
\psi_{(0,0)}(0) = E \left( 2T_{1,1} T_{1,2} + 4T_{1,2}^2 \right) E_0 \left[ U''(\xi^1 + r) U''(\xi^2 + r) \right].
$$

To this end, let us first prove some properties for $k_4$. Assume that

$$
\left\langle T_{1,1}^{k_1(1)} T_{1,2}^{k_1(2)} T_{1,2}^{k_2(1,2)} T_{2,1}^{k_3(1)} T_{2,2}^{k_3(2)} \right\rangle \neq 0.
$$

If $k_4(1) = 1$, that is, the index 1 appears only once in the subscript of

$$
T_{1,1}^{k_1(1)} T_{1,2}^{k_1(2)} T_{1,2}^{k_2(1,2)} T_{2,1}^{k_3(1)} T_{2,2}^{k_3(2)}.
$$

From (2.25), $k_1(1) = 0$ and using the independence of $\sigma^1$ and $\sigma^2$, this yields that

1. if $(k_2(1, 2), k_2(2, 1), k_3(1)) = (1, 0, 0)$ or $(0, 1, 0)$, then the left-hand side of (2.27) equals

$$
\left\langle T_{1,2} T_{1,2}^{k_1(2)} T_{2}^{k_3(2)} \right\rangle = \frac{1}{N} \sum_{j \leq N} \langle \sigma_j^1 \rangle \langle \sigma_j^2 \rangle \left\langle T_{1,2}^{k_1(2)} T_{2}^{k_3(2)} \right\rangle = 0;
$$

2. if $(k_2(1, 2), k_2(2, 1), k_3(1)) = (0, 0, 1)$, then the left-hand side of (2.27) equals

$$
\left\langle T_{1,2} T_{1,2}^{k_1(2)} T_{2}^{k_3(2)} \right\rangle = \left( \frac{1}{N} \sum_{j \leq N} \langle \sigma_j^2 \rangle \langle \sigma_j^2 \rangle \right) \left\langle T_{2}^{k_3(2)} \right\rangle = 0.
$$
Thus, if (2.27) occurs, then \( k_4(1) \geq 2 \) or \( = 0 \) and so is \( k_4(2) \). Next, suppose that \( t = 0 \) and

\[
E_0 \left[ \frac{\partial k_4(1)+k_2(1)}{\partial y^k s(1)}(u_1(0), r) \frac{\partial k_4(2)+k_s(2)}{\partial x^k s(2)}(u_2(0), r) \right] \neq 0. \tag{2.28}
\]

We check that this will yield \( k_4(1), k_4(2) \geq 1 \). Indeed, if \( k_4(1) = 0 \), then the left-hand side of (2.28) becomes

\[
E_0 \left[ \frac{\partial k_s(1)}{\partial y^k s(1)}(u_1(0), r) \frac{\partial k_s(2)}{\partial x^k s(2)}(u_2(0), r) \right] = E_0 \left[ U^{(k_s(1))}(1) - E_\xi \left[ U^{(k_s(1))}(1) \right] \right] E_0 \left[ \frac{\partial k_4(2)+k_s(2)}{\partial x^k s(2)}(u_2(t), r) \right] = 0,
\]

which contradicts to (2.28). So we conclude that \( k_4(1) \geq 1 \) and the same argument also implies \( k_4(2) \geq 1 \). To sum up, if (2.24) does not vanish, then both (2.27) and (2.28) must occur and hence, \( k_4(1), k_4(2) \geq 2 \). From (2.25), we then have

\[
4 = 2(k_1(1) + k_1(2) + k_2(1, 2) + k_2(2, 1) + k_3(1) + k_3(2))
= k_4(1) + k_4(2) + k_3(1) + k_3(1)
\geq 2 + 2 + k_3(1) + k_3(2)
\geq 4
\]

and this implies that \( k_4(1) = k_4(2) = 2 \) and \( k_3(1) = k_3(2) = 0 = s_2(1) = s_2(2) \). Thus, we conclude that \( \psi_{s_2}(0) = 0 \) for all \( s_2 \in \{0, 1\}^2 \) except for \( s_2 = (0, 0) \) and \( \psi_{(0,0)}(0) \) is the summation of the terms

\[
E \left< T_{t_1, t_1} T_{t_2, t_2} E_0 \left[ U''(\xi^1 + r)U''(\xi^2 + r) \right] \right>,
\]

where the summation is over all \( (t_1, t_1', t_2, t_2') \in \{1, 2\}^4 \) satisfying that each of the indices 1 and 2 appears exactly twice in the list \( (t_1, t_1', t_2, t_2') \). Consequently, a simple computation yields (2.26) and this completes the proof of our claim.

Finally, again we may use Lemma 2.7 to write

\[
\psi_{s_2}'(t) = \frac{1}{2} \psi_{s_2(1),s_2(1),0}(t) + \frac{1}{2\sqrt{t}} \psi_{s_2(1),s_2(1),1}(t)
\]

for \( s_2 \in \{0, 1\}^2 \), where \( \{\psi_{s_1} : s_1 \in \{0, 1\}^3\} \) are smooth functions. Then \( \psi \) and \( \psi_{s_n} \), for \( s_n \in \{0, 1\}^n \) and \( n = 1, 2, 3 \) satisfy the assumption of Lemma 2.7 and it follows that

\[
\psi(t) = \frac{t^2}{23} E \left< \left( 2T_{t_1, t_2} U_{t_2, t_2} + 4T_{t_1, t_2} \right) E_0 \left[ U''(\xi^1 + r)U''(\xi^2 + r) \right] \right>
+ \frac{1}{24} \sum_{s_3} \int_0^1 \int_0^{t_1} \int_0^{t_2} \int_0^{t_3} \psi_{s_3}(t_3) dt_3 dt_2 dt_1. \tag{2.29}
\]

Since each term in the summation of \( \psi_{s_3} \) is of the form (2.24) with

\[
k_1(1) + k_1(2) + k_2(1, 2) + k_2(2, 1) + k_3(1) + k_3(2) = 3,
\]

by using (2.2), Hölder’s inequality, and Lemma 2.3, it yields that \( \sup_{0 \leq t \leq 1} |\psi_{s_3}(t)| \leq K/N^{3/2} \) for each \( s_3 \in \{0, 1\}^3 \) and from (2.29), we are done.

**Proof of Theorem 1.2 for the general value of \( k \).** As in the case \( k = 1 \), we write

\[
\psi(t) = E \left< E_0 \left[ \prod_{t \leq 2^k} V(u_t(t), r) \right] \right>.
\]
where

\[ \psi(t) = \frac{1}{2} \psi_0(t) + \frac{1}{2 \sqrt{t}} \psi_1(t), \]

and then taking expectation \( E \langle \cdot \rangle \) on (2.12), we obtain

\[ \psi(t) = \frac{1}{2} \psi_0(t) + \frac{1}{2 \sqrt{t}} \psi_1(t), \]

and

Next, to compute the derivative of \( \psi \), let us apply Lemma 2.4 again to

\[ E_0 \left[ \frac{\partial^2 V}{\partial x^2} (u(t), r) \prod_{k = 2k, k \neq k} V(u_k(t), r) \right], \quad k \leq 2k, \]

and

\[ E_0 \left[ \frac{\partial V}{\partial x} (u(t), r) \frac{\partial V}{\partial y} (u(t), r) \prod_{k = 2k, k \neq k} V(u_k(t), r) \right], \quad k, k' \leq 2k, k \neq k', \]

and then take expectation \( E \langle \cdot \rangle \). Then we obtain two smooth functions \( \psi_0(t) \) and \( \psi_1(t) \) defined on \([0, 1]\) such that

\[ \psi_0(t) = \frac{1}{2} \psi_0(t) + \frac{1}{2 \sqrt{t}} \psi_1(t), \]

Similarly, the derivative of \( \psi_1(t) \) can also be computed in the same way, which leads to two smooth functions \( \psi_1(t) \) and \( \psi_1(t) \) defined on \([0, 1]\) such that

\[ \psi_1(t) = \frac{1}{2} \psi_0(t) + \frac{1}{2 \sqrt{t}} \psi_1(t). \]

Continuing this process, we get \( \{ \psi_{n_k} : s_n \in \{0, 1\}^n, n \leq 2k + 1 \} \) for which (2.19) and (2.20) hold.

We claim that \( \psi_{n_k}(0) = 0 \) for every \( s_n = (s_n(1), \ldots, s_n(n)) \in \{0, 1\}^n \) with \( n < 2k \). To see this, let us observe that from Remarks 2.5 and 2.6, a typical term in those complicated summations in the expression of \( \psi_n \) is of the form

\[ E \left[ \prod_{k = 2k, k \neq k} T_k^{l_k(t)} \prod_{k, k' \leq 2k} T_{k,k'}^{l_{k,k'}(t)} \prod_{k = 2k} T_k^{k_{k}(t)} E_0 \left[ \prod_{k = 2k} \frac{\partial^{k_{k}}(t)}{\partial^k z(t)} \frac{\partial z(t)}{\partial y^{k_{k}(t)}} (u(t), r) \right] \right]. \]
where \( k_1(\ell), k_2(\ell, \ell'), k_3(\ell), k_4(\ell), \) and \( k_5(\ell) \) are nonnegative integers for \( \ell, \ell' \leq 2k \) with \( \ell \neq \ell' \).

First of all, notice that if

\[
\left\langle \prod_{\ell \leq 2k} T_{\ell, \ell}^{k_1(\ell)} \prod_{\ell \leq 2k, \ell' \neq \ell} T_{\ell, \ell'}^{k_2(\ell, \ell')} \prod_{\ell \leq 2k} T_{\ell}^{k_3(\ell)} \right\rangle \neq 0,
\]

then for \( \ell \leq 2k \), either \( k_4(\ell) \geq 2 \) or it is equal to zero. That is, if \( \ell \) occurs in one of the subscripts of \( T_{\ell, \ell} \), \( T_{\ell, \ell'} \) or \( T_{\ell} \), it must occur more than once and we suppose that this is the case. Second, if

\[
E_0 \left[ \prod_{\ell \leq 2k} \partial^{k_1(\ell)+k_2(\ell)} \Psi_{\ell, \ell}^V \left( u_0(0), r \right) \right] \neq 0,
\]

then \( k_4(\ell) \geq 1 \) for every \( \ell \leq 2k \) since \( E_{\ell, \ell'} \left[ \partial^{k_1(\ell)+k_2(\ell)} V \left( u_0(0), r \right) \right] = 0 \) for all \( a \geq 0 \) and \( \ell \leq 2k \).

Therefore, we conclude that \( k_4(\ell) \geq 2 \) for every \( \ell \leq 2k \) and it implies

\[
2n = 2 \sum_{\ell \leq 2k} k_1(\ell) + 2 \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} k_2(\ell, \ell') + 2 \sum_{\ell \leq 2k} k_3(\ell)
\]

\[
= \sum_{\ell \leq 2k} 2k_1(\ell) + \sum_{\ell, \ell' \leq 2k, \ell \neq \ell'} (k_2(\ell, \ell') + k_2(\ell', \ell)) + k_3(\ell) + \sum_{\ell \leq 2k} k_3(\ell)
\]

\[
= \sum_{\ell \leq 2k} k_4(\ell) + \sum_{\ell \leq 2k} k_3(\ell)
\]

\[
\geq 2k \cdot 2 + \sum_{\ell \leq 2k} k_3(\ell)
\]

\[
\geq 2k \cdot 2
\]

\[
= 4k.
\]

Hence, if (2.30) is not equal to zero, then \( n \geq 2k \). So \( \psi_{s_n}(0) = 0 \) for every \( s_n \in \{0, 1\}^n \) with \( n < 2k \), which completes the proof of our claim. In addition, we can conclude more from above that if \( n = 2k \) and (2.30) does not vanish, since \( \sum_{\ell \leq 2k} k_3(\ell) = \sum_{\ell \leq n} s_n(\ell) \) and \( k_4(\ell) \geq 2 \) for every \( \ell \leq 2k \), it implies that \( s_n(\ell) = 0 \) and \( k_4(\ell) = 2 \) for every \( \ell \leq 2k \). Consequently, this means that \( \psi_{s_{2k}}(0) = 0 \) for every \( s_{2k} \in \{0, 1\}^{2k} \) unless \( s_{2k} = 0_{2k} := (0, \ldots, 0) \) and in this case,

\[
\psi_{0_{2k}}(0) = \sum_{\ell_1, \ell'_1, \ldots, 2k, \ell'_{2k}} \mathbb{E} \left[ T_{\ell_1, \ell'_1} \cdots T_{\ell_{2k}, \ell'_{2k}} E_0 \left[ \prod_{\ell \leq 2k} U(\ell + r) \right] \right],
\]

where \( (\ell_1, \ell'_1, \ldots, 2k, \ell'_{2k}) \in \{1, \ldots, 2k\}^{4k} \) satisfies that each number \( \ell \leq 2k \) occurs exactly twice in this vector.
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Now, concluding from (2.21) in Lemma 2.7 and using
\[
\int_0^t \int_0^{t_1} \cdots \int_0^{t_{2k-1}} dt_2k \cdots dt_1 = \frac{t^{2k}}{(2k)!}
\]
we obtain
\[
\psi(t) = \frac{t^{2k}}{2^{2k}(2k)!} \sum_{\ell, \ell_1', \ldots, \ell_{2k}} E \left< T_{t_1, t_1'} \cdots T_{t_{2k}, t_{2k}'} E_0 \left[ \prod_{\ell \leq 2k} U''(\ell t + r) \right] \right>
+ \frac{1}{2^{2k+1}} \sum_{n_{2k+1}} \int_0^t \int_0^{t_1} \cdots \int_0^{t_{2k}} \frac{1}{\prod_{\ell=1}^{2k+1} (\ell t + r)^{k+1}} \psi_{2k+1}(t_{2k+1}) dt_{2k+1} \cdots dt_1.
\]
Finally, since each term in those summations in the expression of \( \psi_{2k+1} \) is given by formula (2.30) with \( n = 2k + 1 \), by applying Lemma 2.3, the known result (2.2), and Hölder’s inequality, we obtain some \( K > 0 \) depending on \( \beta_0, k, U \) only such that \( \sup_{0 \leq t \leq 1} |\psi_{2k+1}(t)| \leq K/N^{k+1/2} \) for every \( \beta \leq \beta_0 \) and \( h \). Similarly we also have
\[
E \left< T_{t_1, t_1'} \cdots T_{t_{2k}, t_{2k}'} E_0 \left[ \prod_{\ell \leq 2k} U''(\ell t + r) \right] \right> \leq \frac{K}{N^k}.
\]
Therefore, \( \psi(1) \leq K/N^k \) and we are done. \( \square \)

2.2 Proof of Theorem 1.3

The following proposition is the key to proving Theorem 1.3.

Proposition 2.8. Let \( \beta_0 < 1/2 \) and \( k \in \mathbb{N} \). Suppose that \( U \) is an infinitely differentiable function defined on \( \mathbb{R} \) and the derivatives of all orders of \( U \) are of moderate growth. Recall \( \iota \) and \( r \) as defined by (1.7) and (1.8). Then for any \( \beta \leq \beta_0 \) and \( h \),
\[
E \left[ \frac{\langle U(\iota) \cosh(\beta \iota + h) \rangle}{\langle \cosh(\beta \iota + h) \rangle} \right] - E \xi [U(\xi + r) \cosh(\beta(\xi + r) + h)] \exp \left( \frac{\beta^2}{2}(1 - q) \right) \cosh(\beta r + h) \right] \leq \frac{K}{N^k},
\]
where \( \xi \) is a centered Gaussian distribution with variance \( 1 - q \) and \( K \) depends on \( \beta_0, k \) and \( U \) only.

Proof. Define for \( \varepsilon = \pm 1 \),
\[
A(\varepsilon) = \langle U(\iota) \exp(\varepsilon \beta \iota) \rangle - E \xi [U(\xi + r) \exp(\varepsilon \beta(\xi + r))] \]
and also
\[
B(\varepsilon) = \langle \exp(\varepsilon \beta \iota) \rangle - E \xi [\exp(\varepsilon \beta(\xi + r))].
\]
Notice that both \( U(x) \exp \varepsilon \beta x \) and \( \exp \varepsilon \beta x \) are infinitely differentiable and their derivatives of all orders are of moderate growth. Applying Theorem 1.2 to these two functions, we obtain that \( EA(\varepsilon)^{4k} \leq K/N^{2k} \) and \( EB(\varepsilon)^{8k} \leq K/N^{4k} \). Now using Jensen’s inequality, Hölder’s inequality, and Lemma 2.3, implies that
\[
E \left[ \frac{1}{(\exp(\varepsilon \beta \iota))^{4k}} \right] \leq E[\exp(-4k\varepsilon \beta r)] \leq K, \quad (2.31)
\]
\[
E \left[ \frac{1}{(\exp(\varepsilon \beta r))^{8k}} \right] = E[\exp(-8k\varepsilon \beta r)] \leq K, \quad (2.32)
\]
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and

\[ E \left[ \frac{U(\xi + r)^{4k} \exp(4k\epsilon \beta(\xi + r))}{\langle \exp(\epsilon \beta \xi) \rangle^{4k}} \right] \leq E \left[ U(\xi + r)^{4k} \exp(4k\epsilon \beta \xi) \right] \leq K. \]  

(2.33)

For convenience, we set

\[ A = \langle U(\iota) \cosh(\beta \iota + h) \rangle, \]
\[ B = \langle \cosh(\beta \iota + h) \rangle, \]
\[ A' = E_{\xi} [U(\xi + r) \cosh(\beta(\xi + r))], \]
\[ B' = \exp \left( \frac{\beta^2}{2} (1 - q) \right) \cosh(\beta r + h). \]

Consequently, by using Hölder’s inequality, (2.31), (2.32), and (2.33), the following three inequalities hold

\[ E \left[ \frac{A - A'}{B} \right]^{2k} = E \left[ \frac{A(1)e^h + A(-1)e^{-h}}{(\exp(\beta \iota))e^h + (\exp(-\beta \iota))e^{-h}} \right]^{2k} \]
\[ \leq 2^{2k} \left( E \left[ \frac{A(1)}{(\exp(\beta \iota))} \right]^{2k} + E \left[ \frac{A(-1)}{(\exp(-\beta \iota))} \right]^{2k} \right) \]
\[ \leq 2^{2k} \left( (EA(1)^{4k})^{1/2} \left( E \left[ \frac{1}{(\exp(\beta \iota))^{4k}} \right] \right)^{1/2} \right. \]
\[ + \left. (EA(-1)^{4k})^{1/2} \left( E \left[ \frac{1}{(\exp(-\beta \iota))^{4k}} \right] \right)^{1/2} \right) \]
\[ \leq K \frac{1}{N^{k}}, \]  

(2.34)

\[ E \left[ \frac{B' - B}{B'} \right]^{4k} \leq E \left[ \frac{B(1)e^h + B(-1)e^{-h}}{\exp(\beta r)e^h + \exp(-\beta r)e^{-h}} \right]^{4k} \]
\[ \leq 2^{4k} \left( E \left[ \frac{B(1)}{\exp(\beta r)} \right]^{4k} + E \left[ \frac{B(-1)}{\exp(-\beta r)} \right]^{4k} \right) \]
\[ \leq 2^{4k} \left( (EB(1)^{8k})^{1/2} \left( E \left[ \frac{1}{\exp(8k\beta r)} \right] \right)^{1/2} \right) \]
\[ + \left. (EB(-1)^{8k})^{1/2} \left( E \left[ \frac{1}{\exp(-8k\beta r)} \right] \right)^{1/2} \right) \]
\[ \leq K \frac{1}{N^{2k}}, \]  

(2.35)

and

\[ E \left[ \frac{A'}{B} \right]^{4k} = E \left[ \frac{E_{\xi} [U(\xi + r) \langle \exp(\beta(\xi + r))e^h + \exp(-\beta(\xi + r))e^{-h} \rangle]}{\langle \exp(\beta \iota)e^h + \exp(-\beta \iota)e^{-h} \rangle} \right]^{4k} \]
\[ \leq 2^{4k} \left( E \left[ \frac{U(\xi + r) \exp(\beta(\xi + r))}{\langle \exp(\beta \iota) \rangle} \right]^{4k} + E \left[ \frac{U(\xi + r) \exp(-\beta(\xi + r))}{\langle \exp(-\beta \iota) \rangle} \right]^{4k} \right) \]
\[ \leq K. \]  

(2.36)
Finally, by applying (2.34), (2.35), and (2.36) to the following inequality

\[
\left| \frac{A}{B} - \frac{A'}{B'} \right|^{2k} \leq 2^{2k} \left( \left| \frac{A}{B} - \frac{A'}{B'} \right|^{2k} + \left| \frac{A'}{B'} - \frac{B}{B'} \right|^{2k} \right),
\]

and using Hölder’s inequality, the announced result follows. \(\square\)

Recall that \(q\) is defined by (1.2). We also define \(q_+\) as the unique solution of \(q_+ = E \tanh^2(\beta z \sqrt{q - h}), \) where \(\beta = \sqrt{(N - 1)/N\beta}\) and \(z\) is a standard Gaussian distribution. Notice that the existence and uniqueness of \(q_+\) are always guaranteed since we only consider the high temperature region, that is, \(\beta < 1/2\). Also, recall the quantity \(\gamma_i\) from (1.13).

**Lemma 2.9.** There is a constant \(L > 0\) so that

\[
|q - q_-| \leq \frac{L}{N}
\]

for every \(\beta < 1/2, h,\) and \(N\). Let \(\beta_0 < 1/2\) be fixed. Then for every \(1 \leq i \leq N, \beta \leq \beta_0,\) and \(h,\)

\[
E \left[ \gamma_i - \frac{1}{\sqrt{N - 1}} \sum_{j \leq N, j \neq i} g_{ij} \langle \sigma_j \rangle_- \right]^{2k} \leq \frac{K}{N^k},
\]

where \(K\) is a constant depending only on \(\beta_0\) and \(k.\)

**Proof.** The inequality (2.37) is from Lemma 1.7.5. [5], while (2.38) follows from the inequalities on page 86 of [5]. \(\square\)

**Proof of Theorem 1.3.** By symmetry among the sites, it suffices to prove (1.14) is true when \(i = N.\) Recall \(t_N\) and \(\gamma_N\) from (1.11) and (1.13). We set

\[
t_N = \sqrt{\frac{\beta}{N\beta}} \sum_{j \leq N - 1} g_{nj} \sigma_j, \quad r_N = \langle t_N \rangle_-.
\]

where \(\langle \cdot \rangle_-\) is the Gibbs measure with Hamiltonian (1.4) and inverse temperature \(\beta_- = \sqrt{(N - 1)/N\beta}.\) Since \(t_N\) is a cavity field in \(\langle \cdot \rangle_-\), from Proposition 2.8, we know

\[
E \left[ \frac{\langle U(t_N) \cosh(\beta t_N + h) \rangle_-}{\langle \cosh(\beta t_N + h) \rangle_-} - E \frac{d}{d\xi} \frac{\cosh(\beta \xi + r_N) \cosh(\beta \xi + r_N + h)}{\exp(\frac{\beta^2}{2}(1-q_-))} \cosh(\beta r_N + h) \right]^{2k} \leq \frac{K}{N^k},
\]

where \(K\) is a constant depending on \(\beta_0, k,\) and \(U\) only. The goal of the proof is then to prove that (1.14) can be related to (2.39). We perform our estimates in several steps.

**Step 1.** Similar to (1.6), from the Gibbs measure, the following identity holds

\[
\langle U(t_N) \rangle = \frac{\langle U(t_N) \cosh(\beta t_N + h) \rangle}{\langle \cosh(\beta t_N + h) \rangle_-}.
\]

Note that \(\beta_- t_N = \beta t_N.\) Therefore,

\[
\frac{\langle U(t_N) \cosh(\beta_- t_N + h) \rangle_-}{\langle \cosh(\beta_- t_N + h) \rangle_-} = \frac{\langle U(t_N) \cosh(\beta t_N + h) \rangle_-}{\langle \cosh(\beta t_N + h) \rangle_-}.
\]
and this quantity is very close to $\langle U(t_N) \rangle$ in the sense that

$$E \left[ \left( \frac{\langle U(t_N) \cosh(\beta_- t_N + h) \rangle}{\cosh(\beta_- t_N + h)} - \langle U(t_N) \rangle \right)^{2k} \right]$$

$$= E \left[ \left( \frac{(U(t_N^\ast) - U(t_N)) \cosh(\beta t_N + h)}{\langle \cosh(\beta t_N + h) \rangle} \right)^{2k} \right]$$

$$\leq E \left[ (U(t_N^\ast) - U(t_N))^2 \right]^{2k} \leq \frac{K}{N^{2k}}.$$  (2.40)

Indeed, the first inequality is true by the use of Jensen’s inequality. The second inequality holds by using the mean value theorem and $\sqrt{N}/\sqrt{N-1} - 1 \leq 2/\sqrt{N}$ together to obtain

$$|U(t_N^\ast) - U(t_N)| \leq |t_N^\ast - t_N| \sup_{0 \leq t \leq 1} |U'(t_i N^\ast + (1 - t) t N)|$$

$$\leq \frac{\sqrt{2}}{\sqrt{N}} |t_N| \sup_{0 \leq t \leq 1} |U'(t_i N^\ast + (1 - t) t N)|$$

and then applying Lemma 2.3.

**Step 2.** Since for any $a, b, c \in \mathbb{R}$,

$$\frac{\cosh(c(\xi + a) + h)}{\cosh(ca + h)} = \frac{e^{c\xi}}{1 + e^{-2ca - 2h}} + \frac{e^{-c\xi}}{1 + e^{2ca + 2h}}.$$  (2.41)

and

$$\frac{d}{da} \left( \frac{1}{1 + e^{\pm2(ca+h)}} \right) = \mp\frac{2c}{(e^{ca+h} + e^{-ca-h})^2},$$

we have

$$\left| \frac{\cosh(c(\xi + a) + h)}{\cosh(ca + h)} - \frac{\cosh(c(\xi + b) + h)}{\cosh(cb + h)} \right| \leq |c||a - b| \cosh(c\xi).$$

Therefore, by Hölder’s inequality, Lemmas 2.3 and 2.9,

$$E \left[ E_k \left[ U(\xi + r_N) \left( \frac{\cosh(\beta_- (\xi + r_N) + h)}{\cosh(\beta_-(\xi + r_N) + h)} - \frac{\cosh(\beta_-(\xi + \gamma N) + h)}{\cosh(\beta_- \gamma N + h)} \right) \right]^{2k} \right]$$

$$\leq \beta^{2k} E \left[ |U(\xi + r_N)| \cosh(\beta_- \xi) |r_N - \gamma N| \right]^{2k}$$

$$\leq \beta^{2k} \left( E \left[ |U(\xi + r_N)| \cosh(\beta_- \xi) \right]^{4k} \right)^{1/2} \left( E \left[ |r_N - \gamma N| \right]^{4k} \right)^{1/2}$$

$$\leq \frac{K}{N^{2k}}.$$  (2.42)

**Step 3.** Similar to the first step, by the mean value theorem, Lemmas 2.3 and 2.9, we have

$$E \left[ E_k \left[ (U(\xi + r_N^\ast) - U(\xi + \gamma N)) \cosh(\beta_- (\xi + \gamma N) + h)) \right] \cosh(\beta_- \gamma N + h) \right]^{2k} \leq \frac{K}{N^{2k}}.$$  (2.43)
Step 4. Let us apply the same trick as in the proof for Proposition 2.8 to obtain
\[ E \left( U(\xi + \gamma N) \cosh(\beta_-(\xi + \gamma N) + h) \right)^{2k} \leq E \left[ U(\xi + \gamma N)^{2k} \left( \frac{\exp(\beta_-(\xi + \gamma N))e^h + \exp(-\beta_-(\xi + \gamma N))e^{-h}}{\exp(\beta_-(\gamma N))e^h + \exp(-\beta_-(\gamma N))e^{-h}} \right)^{2k} \right] \leq 2^{2k} \left( E \left[ U(\xi + \gamma N)^{2k} (\exp(2k\beta_-\xi) + \exp(-2k\beta_-\xi)) \right] \right) \leq K. \]

On the other hand, a straightforward computation gives
\begin{align*}
\frac{\partial^2}{\partial(\beta^2)\partial q} \exp \left( -\frac{\beta^2}{2} (1 - q) \right) &= \frac{1}{2} \exp \left( -\frac{\beta^2}{2} (1 - q) \right) - \frac{(1 - q)\beta^2}{4} \exp \left( -\frac{\beta^2}{2} (1 - q) \right).
\end{align*}

Thus, from Lemma 2.9,
\[ \left| \exp \left( -\frac{\beta^2}{2} (1 - q_-) \right) - \exp \left( -\frac{\beta^2}{2} (1 - q) \right) \right| \leq \left| \frac{1}{2} + \frac{\beta^2}{4} \right| \beta^2 - \beta^- ||q - q_-|| \leq K N^2 \]
and so by Jensen’s inequality
\[ E \left[ \left( \exp \left( -\frac{\beta^2}{2} (1 - q_-) \right) - \exp \left( -\frac{\beta^2}{2} (1 - q) \right) \right) \right] \times E_{\xi} \left[ U(\xi + \gamma N) \cosh(\beta_-(\xi + \gamma N) + h) \right]^{2k} \leq K N^2. \tag{2.44} \]

Step 5. Notice that from (2.41), we obtain
\[ \frac{d}{dc} \cosh(c(\xi + a) + h) = \frac{\xi e^{\xi c}}{1 + e^{-2(\alpha a + h)}} + \frac{-\xi e^{-\xi c}}{1 + e^{2(\alpha a + h)}} + \frac{-2ae^{-\xi c} + 2e^\xi + 2}{(1 + e^{-2(\alpha a + h)})^2} \cdot \]

Since
\[ \left| \frac{2ae^{\pm \xi c + 2(\alpha a + h)}}{(1 + e^{\mp 2(\alpha a + h)})^2} \right| = \left| \frac{e^{\mp 2(\alpha a + h)}}{1 + e^{\mp 2(\alpha a + h)}} \right| \leq 2|a|e^{\pm \xi c}, \]
it follows that
\[ \left| \frac{d}{dc} \cosh(c(\xi + a) + h) \right| \leq 2 (|c| + 2|a|) \cosh(c \xi) \]
and for \( c' < c \),
\[ \left| \cosh(c'(\xi + a) + h) \cosh(c(a + h)) - \cosh(c'(\xi + a) + h) \cosh(c'a + h) \right| \leq 2 (|c| + 2|a|) \int_c^{c'} \cosh(t\xi) dt. \tag{2.45} \]
Since from Lemma 2.3, we know
\[ E \left[ |U(\xi + \gamma_N)|((\xi + 2|\gamma_N|) \sup_{0 \leq \xi \leq \beta_0} \cosh(\xi) \right]^{2k} \leq K, \]
it follows, by (2.45) and Jensen’s inequality, that
\[ E \left[ E_\xi \left[ U(\xi + \gamma_N) \left( \frac{\cosh(\beta(\xi + \gamma_N) + h)}{\cosh(\beta\gamma_N + h)} - \frac{\cosh(\beta(\xi + \gamma_N) + h)}{\cosh(\beta\gamma_N + h)} \right) \right]^{2k} \leq \frac{K}{N^k}. \]  

**Step 6.** Combining (2.39), (2.40), (2.42), (2.43), (2.44), and (2.46), we finally obtain
\[ E \left[ U(t_N) \right] - E_\xi [U(\xi + \gamma_N) \cosh(\beta(\xi + \gamma_N) + h)] \leq \frac{K}{N^k}. \]  

Substitute the identity
\[ \frac{(x - \gamma_N)^2}{2(1 - q)} = (\beta x + h) = \frac{1}{2(1 - q)} (x - (\gamma_N \pm \beta(1 - q))^2) = (\beta \gamma_N + h) - \frac{\beta^2}{2} (1 - q) \]
in the right-hand side of
\[ E_\xi [U(\xi + \gamma_N) \cosh(\beta(\xi + \gamma_N) + h)] = \int \frac{U(x)}{\sqrt{2\pi(1 - q)}} \frac{e^{\beta x + h} + e^{-\beta x - h}}{2} \exp \left( -\frac{(x - \gamma_N)^2}{2(1 - q)} \right), \]
then (1.14) holds by (2.47) and we are done. 

**Appendix**

**Proof of Lemma 2.1.** It is easy to see that \(U_0, U_1,\) and \(U_2\) are of moderate growth. For \(U_3,\) since as \(|x| \to \infty,\)
\[ e^{-ax^2}U_3(x) = \exp \left( -\frac{a}{2} (x + r)^2 \right) U(x + r) \exp \left( -\frac{a}{2} (x^2 - 2rx - r^2) \right) \to 0, \]
for all \(a > 0,\) it follows that \(U_3\) is also of moderate growth. The function \(U_4\) is of moderate growth since
\[ \limsup_{x^2 + y^2 \to \infty} |U_4(x, y)| \exp (-a(x^2 + y^2)) \]
\[ \leq \limsup_{x^2 + y^2 \to \infty} 1_{\{x+y \geq M\}} |U(x + y)| \exp (-a(x^2 + y^2)) \]
\[ + \limsup_{x^2 + y^2 \to \infty} 1_{\{x+y < M\}} |U(x + y)| \exp (-a(x^2 + y^2)) \]
\[ = \limsup_{x^2 + y^2 \to \infty} 1_{\{x+y \geq M\}} |U(x + y)| \exp (-a(x^2 + y^2)) \]
\[ \leq \limsup_{x^2 + y^2 \to \infty} 1_{\{x+y \geq M\}} |U(x + y)| \exp (-\frac{a}{2} (x + y)^2), \]
for all \(M > 0\) and also the fact that \(U\) is of moderate growth. Since \(U_3\) is of moderate growth, \(U_5\) is well-defined. For \(0 < b < 1,\) write
\[ (x - y)^2 - by^2 = \left( \sqrt{1 - by} - \frac{1}{\sqrt{1 - b}} x \right)^2 - \frac{b}{1 - b} x^2. \]
Thus,
\[
\exp \left(-ax^2\right) U_5(x) \\
= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\infty} U(y) \exp \left(-ay^2\right) \exp \left(-\frac{(x-y)^2}{2\sigma^2}\right) dy \\
= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\infty} U(y) \exp \left(-by^2\right) \exp \left(-\frac{(x-y)^2 - by^2}{2\sigma^2} - ax^2\right) dy \\
= \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{\infty} U(y) \exp \left(-by^2\right) \exp \left(-\frac{1}{2\sigma^2} \left(\sqrt{1-\frac{1}{1-b}} x^2\right)^2\right) dy \\
\times \exp \left(-\left(a - \frac{b}{2\sigma^2(1-b)}\right) x^2\right).
\]

Since $U$ is of moderate growth, $U(y) \exp \left(-by^2\right)$ can be regarded as a bounded function in $y$. On the other hand, since
\[
\int_{-\infty}^{\infty} \exp \left(-\frac{1}{2\sigma^2} \left(\sqrt{1-\frac{1}{1-b}} x^2\right)^2\right) dy
\]
is finite and independent of $x$, by taking $b$ to be small enough and letting $|x|$ tend to infinity, we conclude, from (2.48), that $U_5$ is of moderate growth. This completes the proof. \hfill \Box

Proof of Lemma 2.2. For any $x, x', y \in \mathbb{R}$, by the mean value theorem, we can find some $z(x, x', y)$ between $x$ and $x'$ so that $U(x+y) - U(x'+y) = U'(z(x, x', y) + y)(x-x')$. Since $U'$ is of moderate growth, for any $M_1, M_2 > 0$,
\[
K_1 := \sup_{|y| \geq M_1, |z| \leq M_2} |U'(z + y)| \exp \left(-\frac{y^2}{4\sigma^2}\right) < \infty.
\]
By the continuity of $U'$, $K_2 := \sup_{|y| \leq M_2, |z| \leq M_2} |U'(z + y)| \exp \left(-\frac{y^2}{2\sigma^2}\right) < \infty$. Therefore, for $|x|, |x'| \leq M_2$,
\[
\frac{|U(x+y) - U(x'+y)|}{|x-x'|} \exp \left(-\frac{y^2}{2\sigma^2}\right) \\
\leq K_1 \exp \left(-\frac{y^2}{4\sigma^2}\right) 1_{\{|y| \geq M_1\}} + K_2 1_{\{|y| < M_2\}}
\]
and by the dominated convergence theorem, $\psi'(x) = E_\xi U'(\xi + x)$. \hfill \Box

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Acknowledgments. The author would like to thank Michel Talagrand for sharing a preliminary version of his book [5], which motivated the present paper, and also Alexander Vandenberg-Rodes for several helpful suggestions regarding the presentation of the paper.