

Random Models vs Non Random Models

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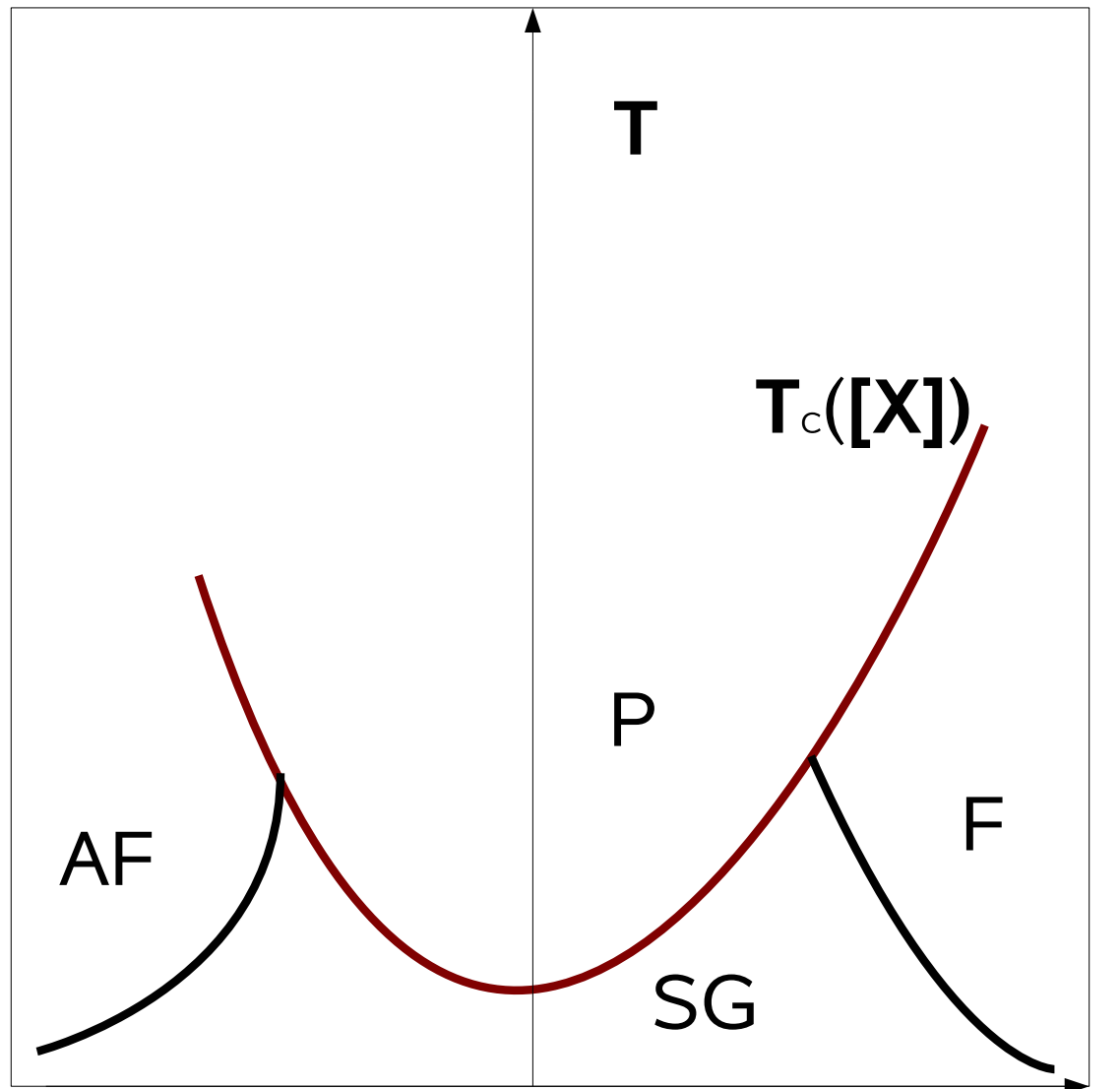
Statphys23:

Statistical Mechanics of Distributed Information Systems

Mariehamn - 18 Jul 2007

To start with

In a Random Ising model, typically one has a phase diagram of this kind:



Disorder Parameters

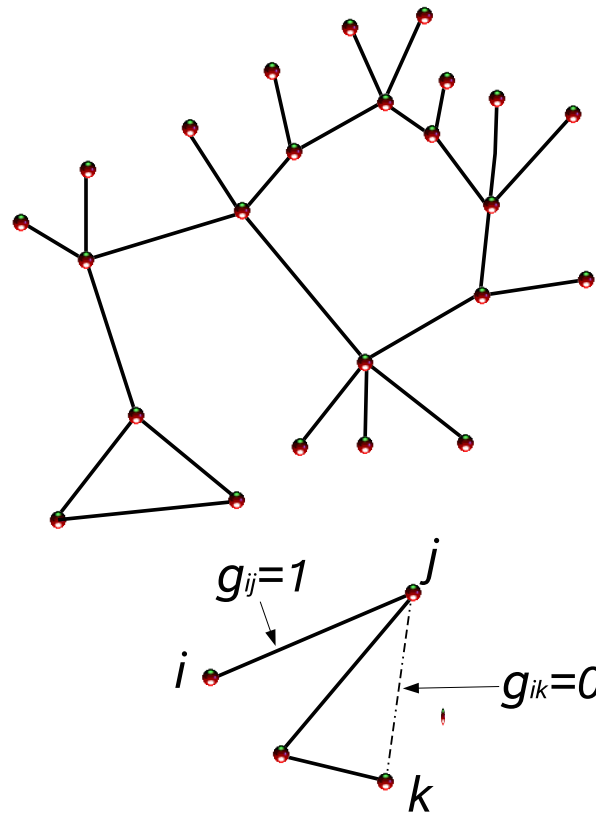
Outline

- Graphs - Infinite Dimensionality
- Random Models
- Mapping to a Non Random Model: The Related Ising Model
- Equations of the mapping (very simple!)
- Applications to Random Graphs
- Conclusions and Outlooks

Graphs

Let be given a graph g of N vertices. The set of links Γ can be defined through the adjacency matrix of the graph, $g_{i,j} = 0, 1$:

$$\Gamma_g \equiv \{b = (i_b, j_b) \in \Gamma_f : g_{i_b, j_b} = 1, i_b < j_b\}, \quad \Gamma_f = \text{Fully Connected Graph}$$



Example with $N=28$ and $E=27$

Overlap versus Dimensionality

In the thermodynamic limit, the mapping becomes exact if Γ becomes infinite dimensional in a strict or in a weak sense:

- $D(\Gamma) \rightarrow \infty$ in the strict sense if two paths of any length overlap with probability 0.

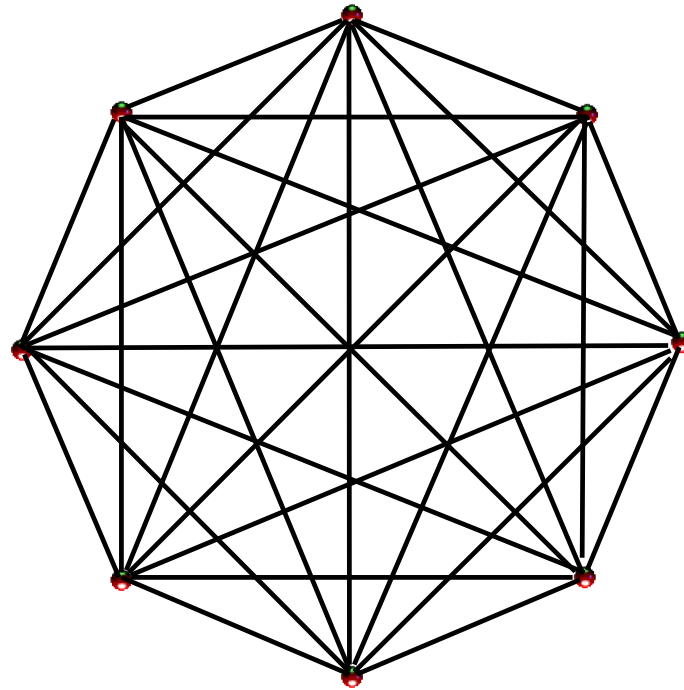
Typical example: the Fully Connected Graph $\Gamma = \Gamma_f$

- $D(\Gamma) \rightarrow \infty$ in the weak sense if two long paths overlap l times with a probability $p(l) \leq C \exp(-\alpha l)$.

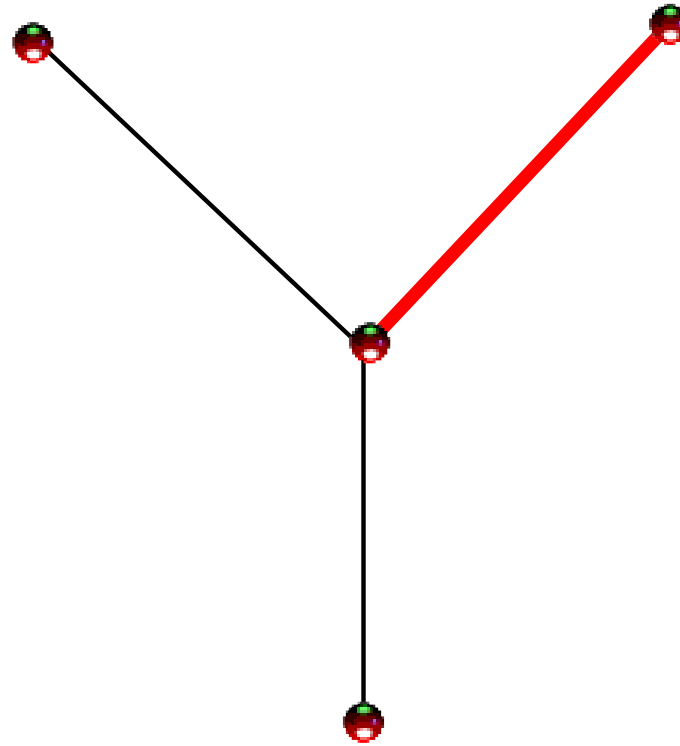
Typical example: the Bethe Lattice

Γ_f is infinite dimensional in the strict sense

$$\Gamma_f \equiv \{b = (i_b, j_b) : i_b, j_b = 1, \dots, N, i_b < j_b\}, \quad |\Gamma_f| = \frac{N(N-1)}{2}$$

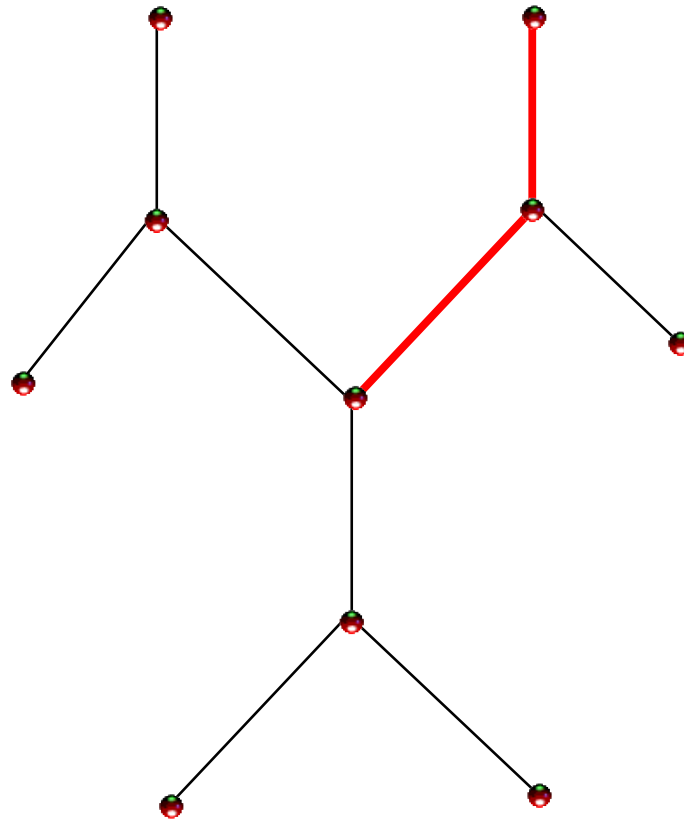


The Bethe Lattice is infinite dimensional in the weak sense



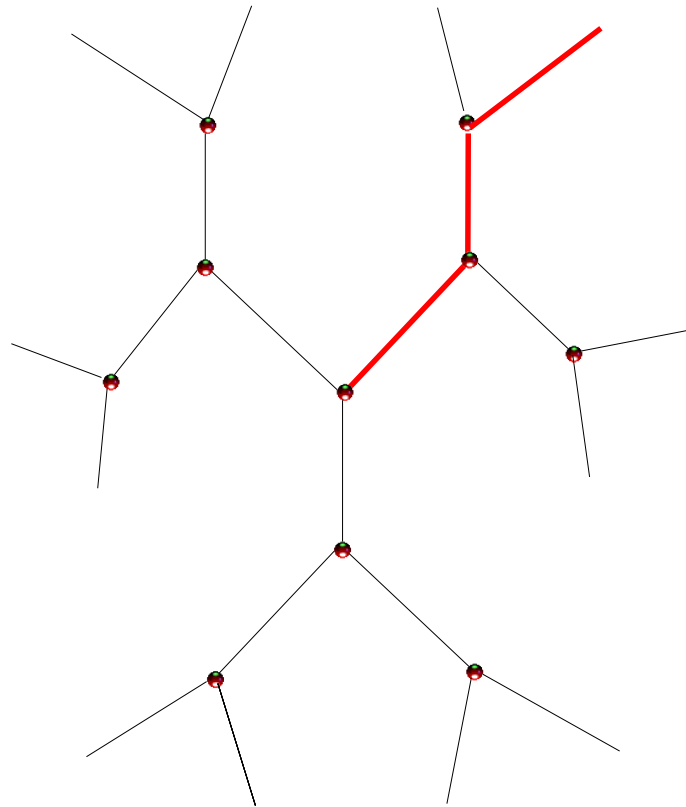
$$p(l = 1) \propto \frac{1}{3}$$

The Bethe Lattice is infinite dimensional in the weak sense



$$p(l = 2) \propto \frac{1}{3} \cdot \frac{1}{2}$$

The Bethe Lattice is infinite dimensional in the weak sense



$$p(l = 3) \propto \frac{1}{3} \cdot \frac{1}{2} \cdot \frac{1}{2} \quad \Rightarrow \quad p(l) \propto \frac{1}{3 \cdot 2^{l-1}}$$

Random Models onto Quenched Graphs

Given Γ we define

$$H(\{\sigma_i\}; \{J_b\}) \equiv - \sum_{b \in \Gamma} J_b \sigma_{i_b} \sigma_{j_b}$$

the J_b 's are quenched couplings, σ_i Ising variable at the site i .
The free energy F and the physics are defined by

$$-\beta F \equiv \int d\mathcal{P}(\{J_b\}) \log(Z(\{J_b\})), \quad \overline{\langle O \rangle} = \int d\mathcal{P}(\{J_b\}) \langle O \rangle$$

$Z(\{J_b\})$ is the partition function of the quenched system

$$Z(\{J_b\}) = \sum_{\{\sigma_b\}} e^{-\beta H(\{\sigma_i\}; \{J_b\})}, \quad \langle O \rangle = \frac{\sum_{\{\sigma_b\}} e^{-\beta H(\{\sigma_i\}; \{J_b\})} O}{\sum_{\{\sigma_b\}} e^{-\beta H(\{\sigma_i\}; \{J_b\})}}$$

and $d\mathcal{P}(\{J_b\})$ is a product measure over all the possible bonds b given in terms of a normalized measure $d\mu \geq 0$

$$d\mathcal{P}(\{J_b\}) \equiv \prod_{b \in \Gamma_f} d\mu(J_b), \quad \int d\mu(J_b) = 1.$$

Universal Critical Parameter

Note that, given an ordinary Ising model with some uniform coupling J , its critical temperature depends on the value of J :

$$\beta_c = \beta_c(J).$$

But in terms of the product βJ there is just one critical parameter. The critical point of the model can be encoded in a single universal critical parameter $w = \tanh(\beta_c(J)J)$.

More precisely we have:

for any $J > 0$ there exists just a positive u. c. p., $w_F > 0$,

for any $J < 0$ there exists just a negative u. c. p., $w_{AF} < 0$

Example:

for $d = 2$, one has (Onsager) $w_F = \sqrt{2} - 1$ and $w_{AF} = -w_F$.

Mapping

Random Model at β

Related Ising Model at $\beta^{(I)}$

$$\begin{array}{ccc}
 H(\{\sigma_i\}; \{J_b\}) \equiv - \sum_{b \in \Gamma} J_b \sigma_{i_b} \sigma_{j_b} & \implies & H^{(I)}(\{\sigma_i\}; J^{(I)}) \equiv -J^{(I)} \sum_{b \in \Gamma} \sigma_{i_b} \sigma_{j_b} \\
 \downarrow & & \downarrow \\
 \overline{\langle O \rangle} & \iff & \langle O \rangle^{(I)} = f_I(\tanh(\beta^{(I)} J^{(I)}))
 \end{array}$$

where, if $D(\Gamma) = \infty$:

$$\overline{\langle O \rangle} = \begin{cases} f_I(\int d\mu(J_b) \tanh(\beta J_b)), & \text{for the P - F transition,} \\ f_I(\int d\mu(J_b) \tanh^2(\beta J_b)), & \text{for the P - SG transition} \end{cases}$$

in other words, the **Mapping Transformations** are:

$$\begin{array}{l}
 \tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_b) \tanh(\beta J_b), \quad \text{for the P - F transition,} \\
 \tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_b) \tanh^2(\beta J_b), \quad \text{for the P - SG transition}
 \end{array}$$

Equations of the Mapping for the Upper Critical Surface

In particular, if the Related Ising Model is critical at $w_F^{(I)} = \tanh(\beta_c^{(I)} J^{(I)})$, for the Random Model we have:

$$\int d\mu(J_b) \tanh(\beta_c^{(F)} J_b) = w_F^{(I)}, \quad \text{for the P – F transition,}$$

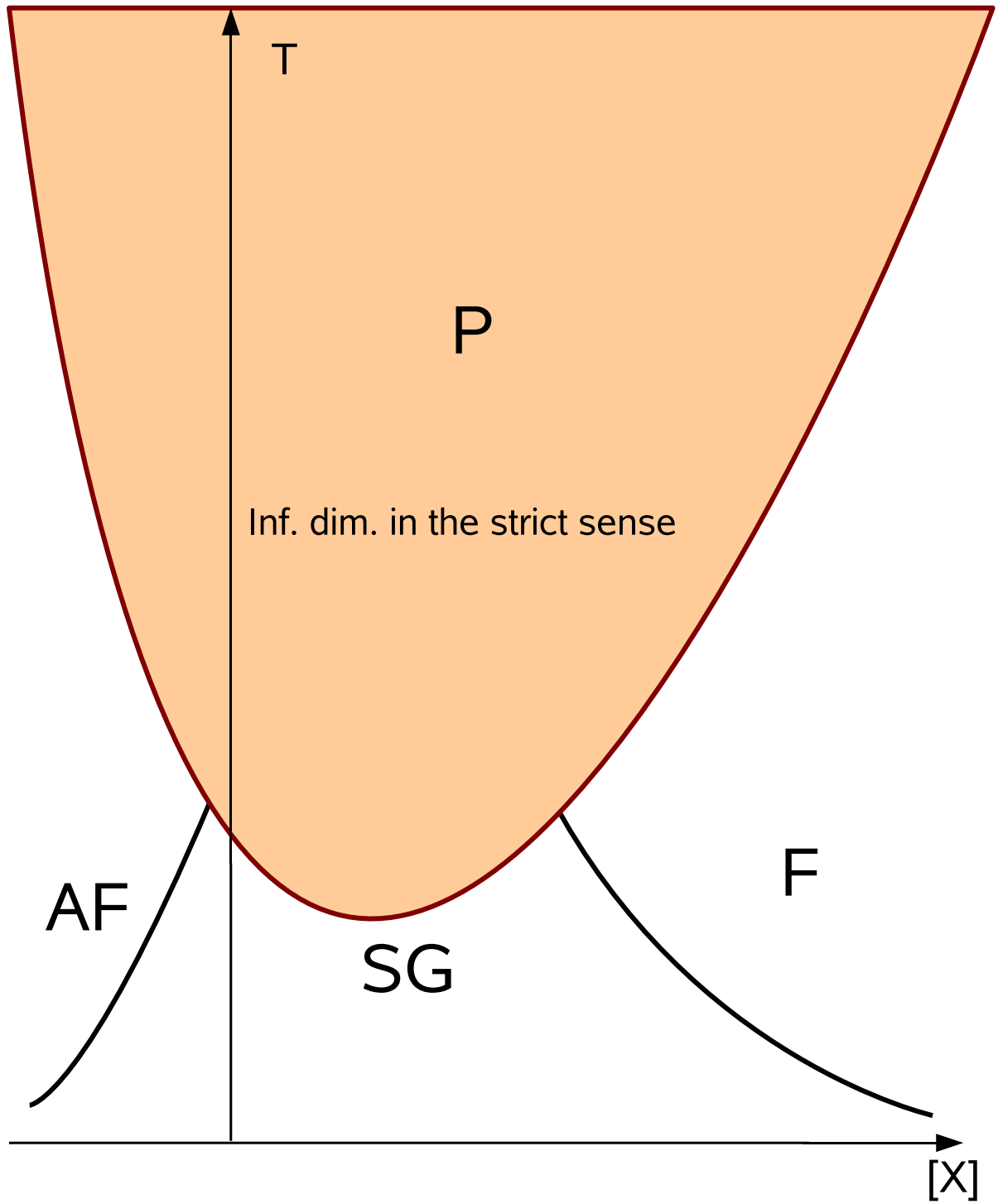
$$\int d\mu(J_b) \tanh^2(\beta_c^{(SG)} J_b) = w_F^{(I)}, \quad \text{for the P – SG transition,}$$

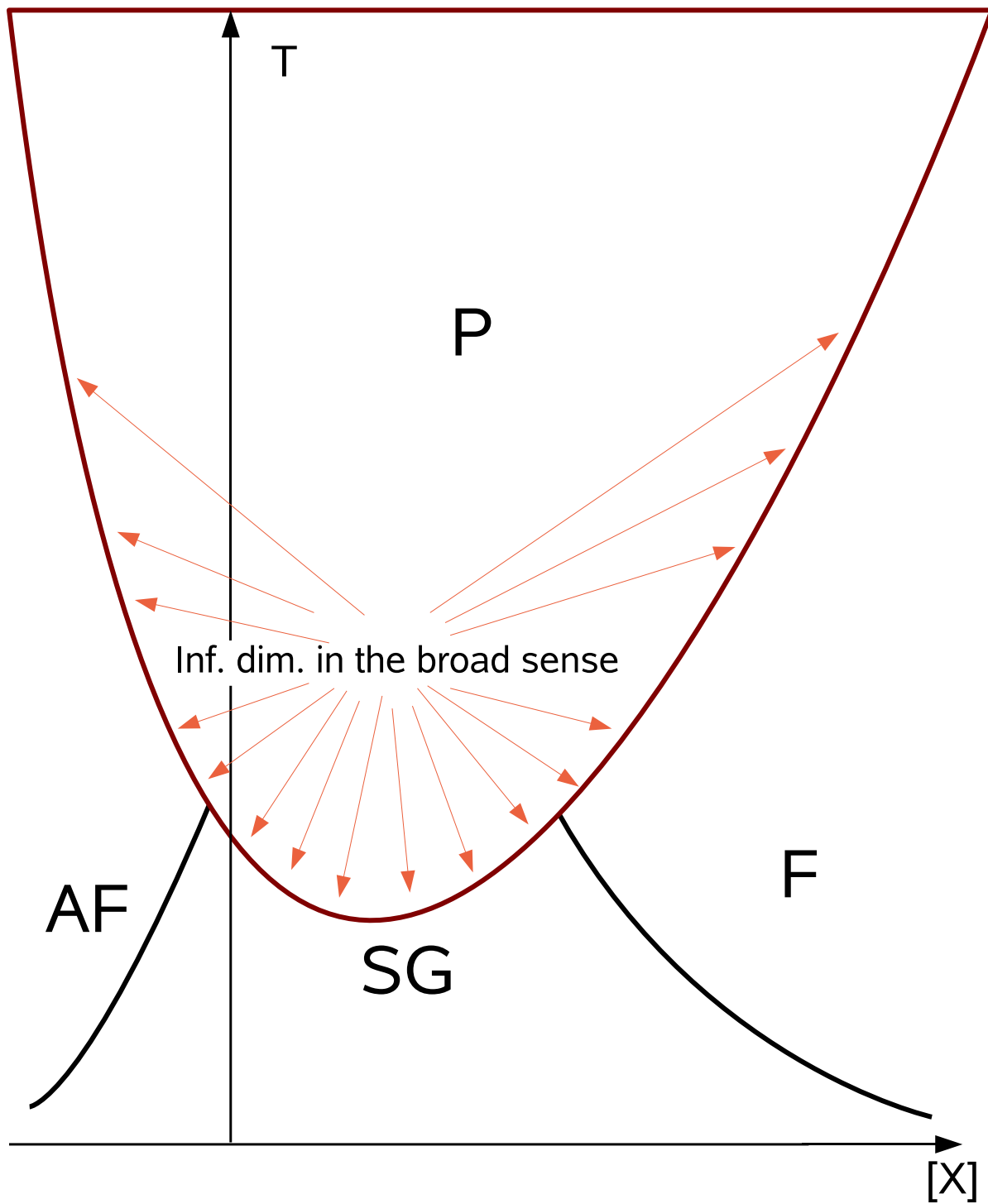
with the stable solution being given by:

$$\beta_c = \min\{\beta_c^{(SG)}, \beta_c^{(F)}\}.$$

If we solve The Related Ising Model we obtain exactly:

- if $D(\Gamma) \rightarrow \infty$ strictly: everything in the P region
- if $D(\Gamma) \rightarrow \infty$ weakly: everything on and infinitely near (above) the upper critical surface





Ex. with $D(\Gamma) \rightarrow \infty$ in the strict sense : Sherrington-Kirkpatrick model

The SK model corresponds to the spin glass over the fully connected graph and random couplings $\{J_b\}$ s. t.:

$$\int d\mu(J_b) J_b = J_0/N,$$
$$\int d\mu(J_b) (J_b - J_0/N)^2 = \tilde{J}^2/N.$$

The Hamiltonian of the related Ising model is

$$H_I = - \sum_{b \in \Gamma_f} J^{(I)} \sigma_{i_b} \sigma_{j_b} = - \sum_{(i,j)} J^{(I)} \sigma_i \sigma_j,$$

As is well known, for this model, depending on the sign of the coupling $J^{(I)}$, a ferromagnetic-paramagnetic or an antiferromagnetic-paramagnetic phase transition takes place at the same critical temperature given by

$$\beta_c^{(I)} |J^{(I)}| N = 1,$$

for N large, in terms of the universal quantities $w_{F/AF}^{(I)} = \pm \tanh(\beta_c^{(I)} |J^{(I)}|)$ gives

$$w_{F/AF}^{(I)} = \pm \frac{1}{N} + O\left(\frac{1}{N^3}\right)$$

On the other hand for N large the two moments give

$$\int d\mu_b(J_b) \tanh(\beta J_b) = \frac{(\beta J_0)}{N} + O\left(\frac{1}{N^3}\right).$$

and

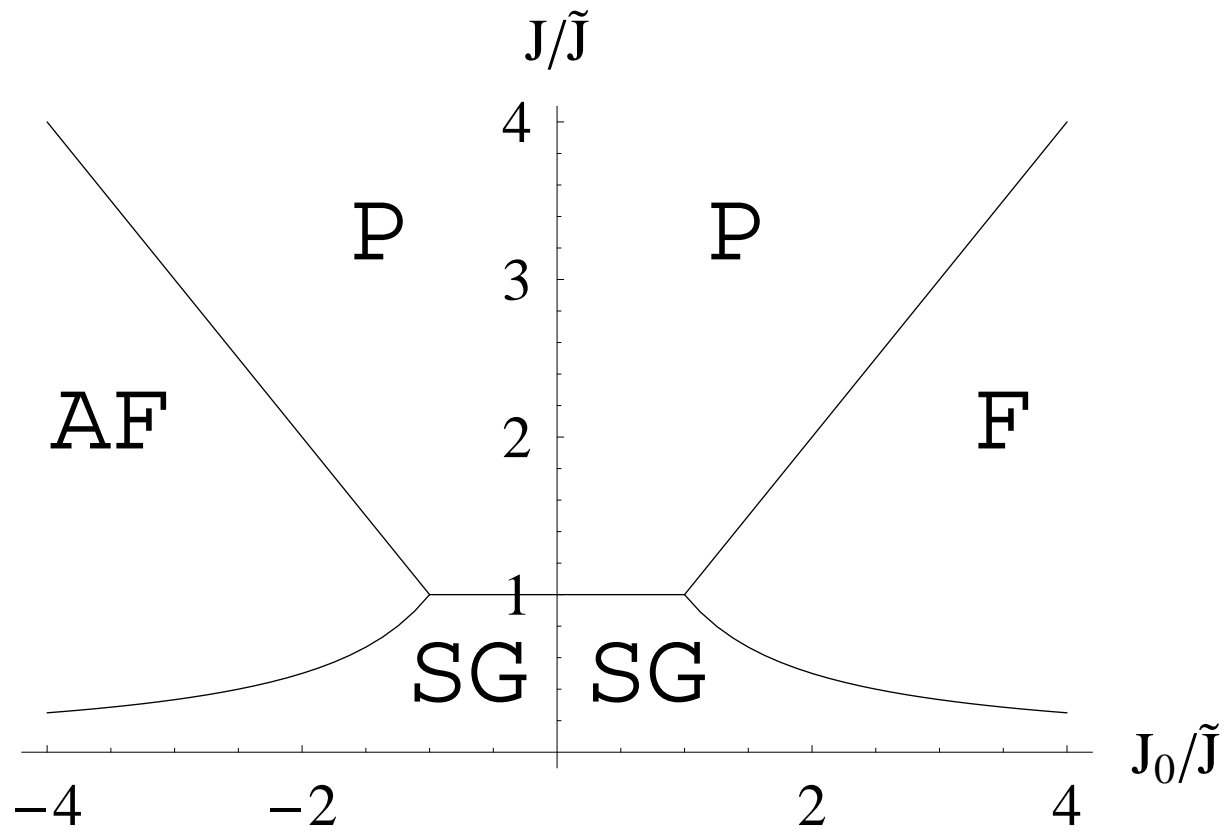
$$\int d\mu_b(J_b) \tanh^2(\beta J_b) = \frac{(\beta \tilde{J})^2}{N} + O\left(\frac{1}{N^3}\right),$$

Hence, from the equations of the mapping, in the limit $N \rightarrow \infty$, we get the following spin glass (SG) and, depending on the sign of J_0 , ferromagnetic (F) or antiferromagnetic (AF) boundaries

$$\begin{aligned} \beta_c^{(\text{SG})} \tilde{J} &= 1 \\ \beta_c^{(F/AF)} J_0 &= \pm 1. \end{aligned}$$

By taking the envelope of these curves we get the upper phase boundaries.

S-K phase diagram



Ex. with $D(\Gamma) \rightarrow \infty$ in the weak sense: Bethe lattice

Spin glass model defined over a Bethe lattice of coordination number q .

The related Ising model is the homogeneous Ising model over a regular Bethe lattice with coordination number q for which the exact solution is known (e.g. Baxter)

$$w_F^{(I)} = \tanh\left(\beta_c^{(I)} J^{(I)}\right) = \frac{1}{q-1},$$

Therefore, by using the equation of the mapping we find that a spin glass (SG) and a disordered ferromagnetic (F) transitions take place at $\beta_c^{(SG)}$ and $\beta_c^{(F)}$ solutions of:

$$\begin{aligned} \int d\mu(J_b) \tanh\left(\beta_c^{(F)} J_b\right) &= \frac{1}{q-1}, & P - F, \\ \int d\mu(J_b) \tanh^2\left(\beta_c^{(SG)} J_b\right) &= \frac{1}{q-1}, & P - SG \end{aligned}$$

Generalization: $d\mu(J_b) \rightarrow \{d\mu_b(J_b)\}$

Let define as many different $J_b^{(I)}$ as many are the different $d\mu_b$.
 Let be $z_b^{(I)} = \tanh(\beta J_b^{(I)})$ and let

$$G_I(\{z_b^{(I)}\}) = 0$$

represents the equation (possibly vectorial) for the critical surface of the related Ising model. It describes a transition between the P phase and an ordered F/AF phase. The upper critical temperature of the spin glass model is given by

$$\beta_c = \min\{\beta_c^{(\text{SG})}, \beta_c^{(\text{F/AF})}\}$$

where $\beta_c^{(\text{SG})}$ and $\beta_c^{(\text{F/AF})}$ satisfy

$$G_I\left(\left\{\int d\mu_b(J_b)\tanh^2(\beta_c^{(\text{SG})}J_b)\right\}\right) = 0,$$

$$G_I\left(\left\{\int d\mu_b(J_b)\tanh(\beta_c^{(\text{F/AF})}J_b)\right\}\right) = 0.$$

Note that the last two equations describe completely the upper critical surface.

So, for example, in a case with two families of bonds b_1 and b_2 , the equation

$$G_I \left(\int d\mu_{b_1}(J_{b_1}) \tanh(\beta J_1), \int d\mu_{b_2}(J_{b_2}) \tanh^2(\beta J_2) \right) = 0$$

does not describe any upper critical surface; there are no intermediate situations between Eqs. (1) and (1).

Equations (1) - (1) give the exact critical P-SG and P-F/AF temperatures. In the case of a homogeneous measure, the suffix F and AF stay for disordered ferromagnetic and anti-ferromagnetic phases, respectively. In the general case, such a distinction is possible only in the positive and negative sectors where one has respectively $\int d\mu_b(J_b) \tanh(\beta_c^{(F/AF)} J_b) > 0$ or $\int d\mu_b(J_b) \tanh(\beta_c^{(F/AF)} J_b) < 0$, for any bond, whereas, for the other sectors, we use the symbol F/AF only to stress that the transition is not P-SG.

Near the upper critical surface, the mapping allows also to determine coexistence surfaces and correlation functions.

Random Models onto Random Graphs

Given an ensemble of graphs $\mathbf{g} \in \mathcal{G}$ distributed with $P(\mathbf{g})$, define

$$H_{\mathbf{g}}(\{\sigma_i\}; \{J_b\}) \equiv - \sum_{b \in \Gamma_{\mathbf{g}}} J_b \sigma_{i_b} \sigma_{j_b}$$

The free energy F and the physics are now given by

$$-\beta F \equiv \sum_{\mathbf{g} \in \mathcal{G}} P(\mathbf{g}) \int d\mathcal{P}(\{J_b\}) \log(Z_{\mathbf{g}}(\{J_b\})),$$

$Z_{\mathbf{g}}(\{J_b\})$ is the partition function of the quenched system onto the graph realization $\Gamma_{\mathbf{g}}$

$$Z_{\mathbf{g}}(\{J_b\}) = \sum_{\{\sigma_b\}} e^{-\beta H_{\mathbf{g}}(\{\sigma_i\}; \{J_b\})},$$

and $d\mathcal{P}(\{J_b\})$ is again a product measure over all the possible bonds b given in terms of a normalized measure $d\mu \geq 0$

$$d\mathcal{P}(\{J_b\}) \equiv \prod_{b \in \Gamma_f} d\mu(J_b), \quad \int d\mu(J_b) = 1.$$

Application to Unconstrained Random Graphs

For unconstrained random graphs we have

$$P(\mathbf{g}) = \prod_{b \in \Gamma_f} P(g_b).$$

In this case it is useful to define the effective coupling \tilde{J}_b :

$$\tilde{J}_b \equiv J_b \cdot g_b, \quad J_b \in \mathcal{R}, \quad g_b = 0, 1,$$

correspondingly:

$$d\tilde{\mu}(\tilde{J}_b) = d\mu(J_b) \cdot P(g_b), \quad d\tilde{\mathcal{P}}(\{\tilde{J}_b\}) = P(\mathbf{g}) \cdot d\mathcal{P}(\{J_b\})$$

so that

$$d\tilde{\mathcal{P}}(\{\tilde{J}_b\}) = \prod_{b \in \Gamma_f} d\tilde{\mu}(\tilde{J}_b), \quad \int d\tilde{\mu}(\tilde{J}_b) f(\cdot) = \sum_{g_b=0,1} \int d\mu(J_b) f(\cdot),$$

and the mapping can be applied as we had
a single effective graph Γ_P

$$\Gamma_P \equiv \{b \in \Gamma_f : P(g_b = 1) \neq 0\}$$

Application to Unconstrained Random Graphs: Erdős-Reny

Random model defined over Poissonian graphs with cN bonds.

$$H(\{\sigma_i\}; \{J_b\}) \equiv - \sum_{i < j} J_{i,j} g_{i,j} \sigma_i \sigma_j = - \sum_{i < j} \tilde{J}_{i,j} \sigma_i \sigma_j, \quad \text{where}$$

$$P(g_{i,j}) = \frac{c}{N} \delta_{g_{i,j},1} + \left(1 - \frac{c}{N}\right) \delta_{g_{i,j},0},$$

where

$$c = \langle k \rangle, \quad \text{the average degree.}$$

What is the Related Ising Model of this random model?

Application to Unconstrained Random Graphs: Erdős-Reny

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What is the Related Ising Model of this random model?

$$H^{(I)}(\{\sigma_i\}; J^{(I)}) \equiv -J^{(I)} \sum_{i < j} \sigma_i \sigma_j,$$

The Fully Connected Model ($\Gamma_P = \Gamma_f$)!

We can solve exactly the uniform and fully connected model:

$$m_I = \tanh \left[\beta^{(I)} J^{(I)} N m_I + \beta^{(I)} h \right],$$

from which in particular we get its critical temperature

$$N \beta_c^{(I)} J^{(I)} = 1 \quad \Rightarrow \quad w_F^{(I)} = \tanh(\beta_c^{(I)} J^{(I)}) = \tanh\left(\frac{1}{N}\right) = \frac{1}{N}$$

By applying the equations of the mapping

$$\int d\tilde{\mu}(\tilde{J}_b) \tanh(\beta_c^{(F)} \tilde{J}_b) = w_F^{(I)}, \quad \text{P - F}$$

$$\int d\tilde{\mu}(\tilde{J}_b) \tanh^2(\beta_c^{(\text{SG})} \tilde{J}_b) = w_F^{(I)}, \quad \text{P - SG}$$

with $d\tilde{\mu}(\tilde{J}_b) = d\mu(J_b) \cdot P(g_b)$, $d\mu(J_b)$ arbitrary and $P(g_b = 1) = \frac{c}{N}$,

we find:

$c \int d\mu(J_b) \tanh(\beta_c^{(F)} J_b) = 1, \quad \text{P - F}$	Viana and Bray 1985
$c \int d\mu(J_b) \tanh^2(\beta_c^{(\text{SG})} J_b) = 1, \quad \text{P - SG}$	

Critical Behavior

The mapping is rigorously defined only for $\beta \leq \beta_c = \min(\beta_c^{(F)}, \beta^{(AF)})$. However, except for the free energy, by analytic continuation below β_c we get very easily good estimations of the effective fields

$$\begin{aligned} m^{(F)} &= \tanh \left[c \int d\mu(J_b) \tanh(\beta J_b) m^{(F)} \right], \\ m^{(SG)} &= \tanh \left[c \int d\mu(J_b) \tanh^2(\beta J_b) m^{(SG)} \right], \end{aligned}$$

where $m^{(SG)} = \sqrt{qEA}$.

As expected, the critical behavior of the Ising model over the E.- R. random graph is Mean-Field-like.

Application to Unconstrained Random Graphs: Small World

Random model defined over a Small World Graph. Poissonian graphs with cN bonds superimposed onto a one dimensional ring:

$$H(\{\sigma_i\}; \{J_b\}) \equiv -J_0 \sum_i \sigma_i \sigma_{i+1} - \sum_{i < j} J_{i,j} c_{i,j} \sigma_i \sigma_j, \quad \text{where}$$

$$P(c_{i,j}) = \frac{c}{N} \delta_{c_{i,j},1} + \left(1 - \frac{c}{N}\right) \delta_{c_{i,j},0}.$$

What is the related Ising model of this random model?

Application to Unconstrained Random Graphs: Small World

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$$P(c_{i,j}) = \frac{c}{N} \delta_{c_{i,j},1} + \left(1 - \frac{c}{N}\right) \delta_{c_{i,j},0}.$$

What is the related Ising model of this random model?

$$H^{(I)}(\{\sigma_i\}; J_0^{(I)}, J^{(I)}) \equiv -J_0^{(I)} \sum_i \sigma_i \sigma_{i+1} - J^{(I)} \sum_{i < j} \sigma_i \sigma_j,$$

Fully Connected superimposed onto a one dimensional ring!

We can solve exactly this model. Its critical surface is given by

$$N\beta_c^{(I)} J^{(I)} e^{2\beta_c^{(I)} J_0^{(I)}} = 1$$

By applying the Mapping Substitutions to $J^{(I)}$ and $J_0^{(I)}$:

$$\begin{cases} \tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_{i,j}) \tanh(\beta J_{i,j}), \\ \tanh(\beta^{(I)} J_0^{(I)}) \rightarrow \int d\mu(J_0) \tanh(\beta J_0), \end{cases} \quad \text{P - F}$$

and

$$\begin{cases} \tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_{i,j}) \tanh^2(\beta J_{i,j}), \\ \tanh(\beta^{(I)} J_0^{(I)}) \rightarrow \int d\mu(J_0) \tanh^2(\beta J_0), \end{cases} \quad \text{P - SG}$$

with $d\mu(J'_0) = \delta(J'_0 - J_0)$, we find

$$c \int d\mu(J_b) \tanh(\beta_c^{(F)} J_b) e^{2\beta_c^{(F)} J_0} = 1, \quad \text{P - F}$$

Nikoletopoulus et al 2004

$$c \int dJ_b f(J_b) \tanh^2(\beta_c^{(SG)} J_b) \cosh(2\beta_c^{(SG)} J_0) = 1, \quad \text{P - SG}$$

And similarly to the previous case we can write readily the equations for the effective fields $m^{(F)}$ and $m^{(SG)} = \sqrt{qEA}$.

Application to Unconstrained Random Graphs: Small World in general

We can even approximately solve the related Ising model directly by the mean-field approach. In general, given a Poissonian random graph superimposed onto a d -dimensional hypercube lattice with couplings J_0 , we have:

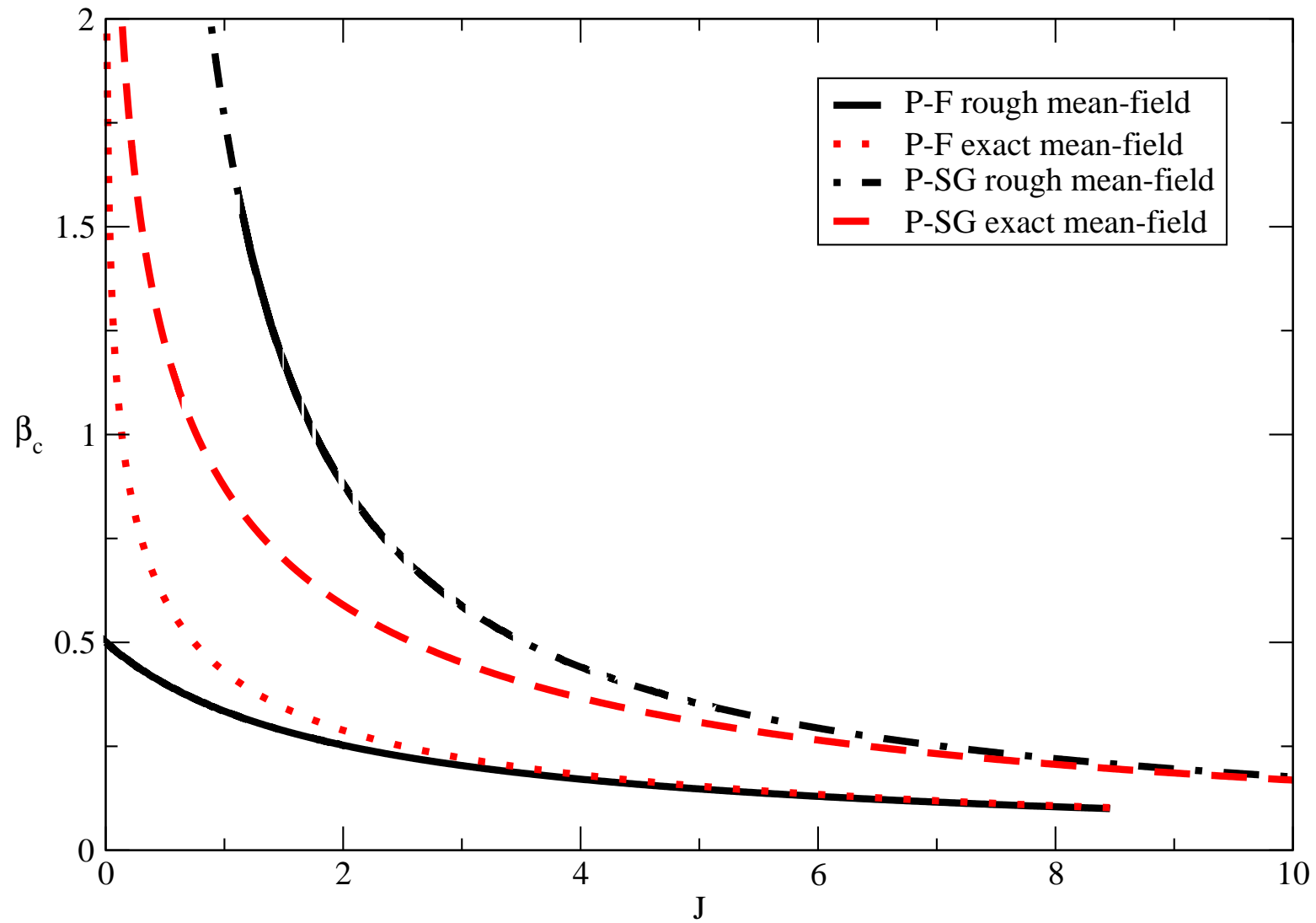
$$m_I \simeq \tanh \left[\beta^{(I)} J^{(I)} N m_I + 2d \beta^{(I)} J_0^{(I)} m_I \right],$$

from which by applying the mapping we get

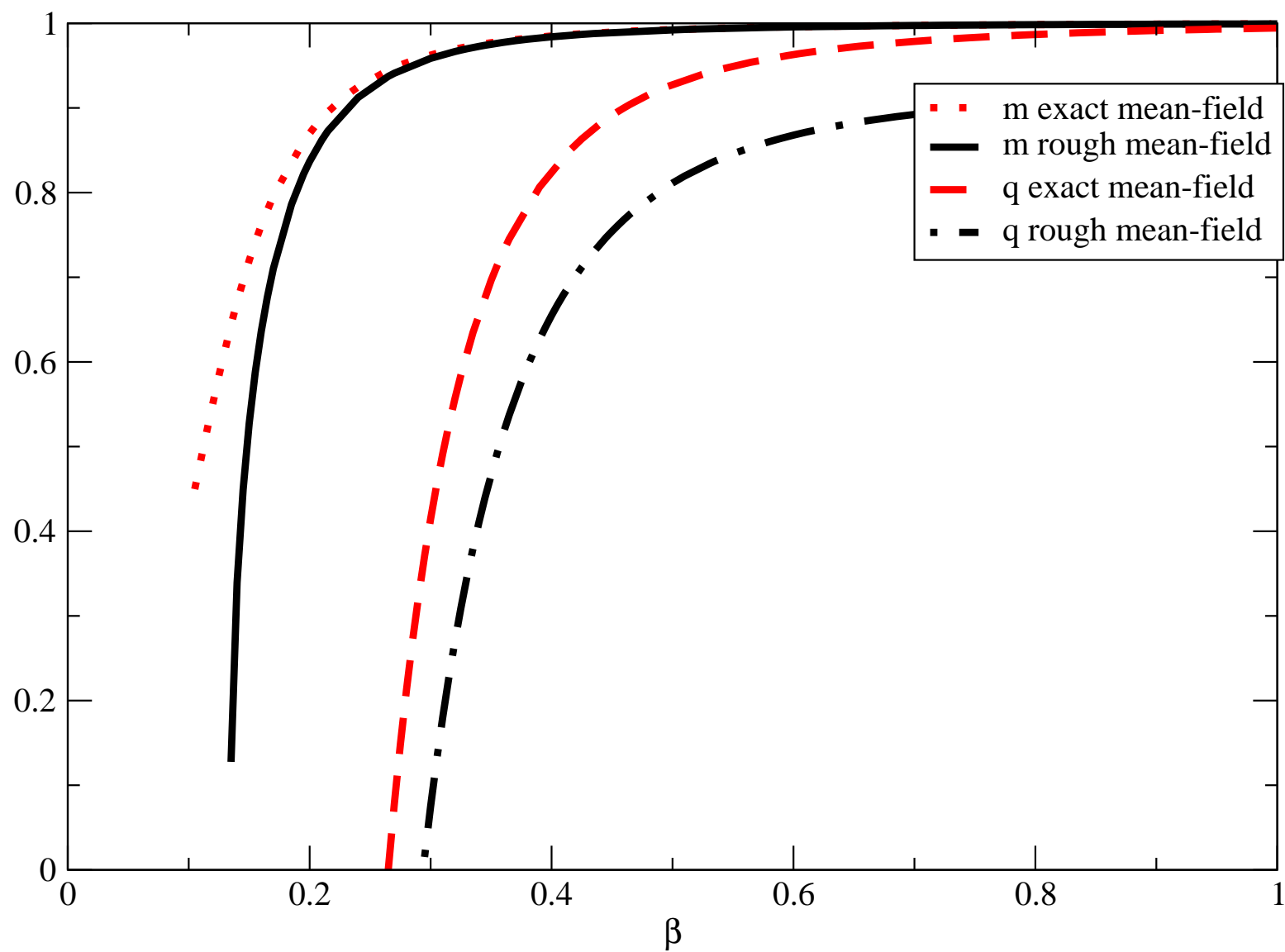
$$m^{(F)} \simeq \tanh \left[c \int d\mu(J_b) \tanh(\beta J_b) m^{(F)} + 2d \beta J_0 m^{(F)} \right],$$
$$m^{(SG)} \simeq \tanh \left[c \int d\mu(J_b) \tanh(\beta J_b) m^{(SG)} + 2d \tanh^{-1}(\tanh^2(\beta J_0)) m^{(SG)} \right].$$

The mapping establishes clearly that on unconstrained random graphs, the Universal Mean-Field-like critical behavior takes place!

Small World, $D=1$, $c=2$, $J_0=1$, P-F and P-SG lines



Effective fields m and q_{EA} $J_0=1, J=6, c=2$



Application to Complex Networks

In this case, the graphs $\Gamma_{\mathbf{g}}$ are drawn out from an ensemble \mathcal{G} with some given distribution $P(\mathbf{g})$ characterized by some given constrain \Rightarrow this implies that the $\{g_b\}$ are no longer independent random variables

$$P(\mathbf{g}) \neq \prod_{b \in \Gamma_f} P(g_b).$$

\Rightarrow the mapping cannot be applied to this ensemble.

However, in any fixed (quenched) sample $\Gamma_{\mathbf{g}}$ the $\{J_b\}$ are again independent, ($g_b \equiv 1$ if $b \in \Gamma_{\mathbf{g}}$) so that we have

$$d\mathcal{P}_{\Gamma_{\mathbf{g}}}(\{J_b\}) = \prod_{b \in \Gamma_{\mathbf{g}}} d\mu(J_b)$$

and the mapping can be applied to the single graph if $\Gamma_{\mathbf{g}}$ is infinite dimensional in the weak sense *a.s.w.r.* to $P(\mathbf{g})$. If now the graphs obey to a self-average property, we can simply exploit the solution known for the complex graph with uniform coupling.

In particular, if we consider the random graphs where the only constraint is $p(k)$, for a uniform coupling we have

Dorogovtsev et al 2002 - Leone et al 2002:

$$\tanh(\beta_c^{(I)} J^{(I)}) = \frac{\langle k \rangle_p}{\langle k^2 \rangle_p - \langle k \rangle_p},$$

and by applying the mapping we get the exact P-F and P-SG critical lines for a complex network with coupling disorder:

$\int d\mu(J_b) \tanh(\beta_c^{(F)} J_b) = \frac{\langle k \rangle_p}{\langle k^2 \rangle_p - \langle k \rangle_p}, \quad \text{P - F}$ <p style="text-align: center; color: red; margin: 0;"><i>Kim et al 2005 – Ostilli 2006</i></p> $\int d\mu(J_b) \tanh^2(\beta_c^{(SG)} J_b) = \frac{\langle k \rangle_p}{\langle k^2 \rangle_p - \langle k \rangle_p}, \quad \text{P - SG}$
--

As in the previous cases, we can study also the critical behavior of the coupling disordered model by the effective substitutions

$$\tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_b) \tanh(\beta J_b), \quad \text{P - F},$$

$$\tanh(\beta^{(I)} J^{(I)}) \rightarrow \int d\mu(J_b) \tanh^2(\beta J_b), \quad \text{P - SG},$$

to be plugged into the expressions of the related Ising model.

Key ingredients of the “proof”

1. High temperature expansion

2. Replica trick : $z^n, n \in \mathbb{R} \rightarrow z^n, n \in \mathbb{N}$

3. Or, alternatively, $\log(z) = \log(1 + (z - 1)) = \sum_n \frac{(-1)^{n-1}}{(z-1)^n}$

4. $D(\Gamma) \rightarrow \infty$

There is no functional to be extremized \Rightarrow as a consequence:

NO ANSATZ IS REQUIRED!

High Temperature Expansion

$$Z(\{J_b\}) = 2^N \prod_{b \in \Gamma} \cosh(K_b) \sum_{\gamma} \prod_{b \in \gamma} \tanh(K_b),$$

where the sum runs over all the multipolygon (closed paths) γ and

$$K_b \equiv \beta J_b.$$

Averaging over the disorder we have

$$\int d\mathcal{P}(\{J_b\}) \log(Z(\{J_b\})) = \int d\mathcal{P}(\{J_b\}) \log\left(2^N \prod_{b \in \Gamma} \cosh(K_b)\right) + \int d\mathcal{P}(\{J_b\}) \log\left(\sum_{\gamma} \prod_{b \in \gamma} \tanh(K_b)\right),$$

from which we get

$$-\beta F = N \log(2) + \sum_{b \in \Gamma} \int d\mu_b \log(\cosh(K_b)) + \phi,$$

where the non trivial part ϕ is given by

$$\phi \equiv \int d\mathcal{P}(\{J_b\}) \log\left(\sum_{\gamma} \prod_{b \in \gamma} \tanh(K_b)\right).$$

Replica Trick

Let

$$P(\{\tanh(K_b)\}) \equiv \sum_{\gamma} \prod_{b \in \gamma} \tanh(K_b).$$

To evaluate the free energy we need to consider the averages of P^n for $n \in \mathbb{N}$

$$P^{(n)} \equiv \int d\mathcal{P}(\{J_b\}) P^n(\{\tanh(K_b)\}).$$

The free energy term ϕ can be obtained in terms of $P^{(n)}$, via the replica method:

$$\phi = \lim_{n \rightarrow 0} \frac{P^{(n)} - 1}{n}.$$

Exploiting $D \rightarrow \infty$

Let us consider a measure $d\mu$ with zero average. The general evaluation of the term $P^{(2n)}$ is a formidable task, in which one has to deal with $2n$ paths which can overlap in all the possible ways with $0, 2, \dots, 2n$ overlaps. Nevertheless, if $D \rightarrow \infty$ strictly, up to terms $O(1/D)$ the only possible overlap correspond to the “two to two” one \Rightarrow in the thermodynamic limit we have

$$P^{(2n)} \propto \left(P \left(\tanh^2(K_b) \right) \right)^n, \forall \beta \leq \beta_c^{(\text{SG})}.$$

If $D(\Gamma) \rightarrow \infty$ only weakly, the above equality holds only in the left-limit $\beta \rightarrow \beta_c^{(\text{SG})-}$. For this last statement it is crucial to use the fact that:

The critical behavior of the system is determined by the paths of arbitrarily large length

By using the last equation with the replica formula we have

$$\phi \propto \phi_I(\tanh^2(K_b))$$

and the mapping follows immediately.

Conclusions and Outlooks

- An exact and general method to get the upper critical surface and the upper critical behavior of quenched models
- No ansatz
- In the P phase we can solve as many random models as many non random models we are able to solve, analytically or numerically

- A method particularly suitable for models defined over networks. In particular we have:
 - Great simplification
 - No tree-like ansatz required! (The related Ising model is Fully Connected)
 - For models on Poissonian Graphs: A clear Universal Mean-Field-like behavior
 - For Complex Networks we are able to study exactly the random versions ($d\mu(J_b) \neq \delta(J'_b - J_b)dJ'_b$)

Open problems

- Generalization to other (non Ising) models? (for p -spin models is already clear)
- What happens adding h ? Can we formulate the mapping rigorously also when $h \neq 0$?
- What happens when there are important constraints on the $\{g_b\}$? The effective substitution $\langle k \rangle_p \rightarrow \frac{\langle k^2 \rangle_p}{\langle k \rangle_p}$ works well for power law distributions not too flat, $\gamma \geq 5$. Can we formulate the mapping more in general?

References

Mainly for the strict infiniteness:

M. Ostilli, J. Stat. Mech. (2006) P10004

Application to random graphs:

M. Ostilli, J. Stat. Mech. (2006) P10005

For the weak infiniteness:

M. Ostilli, arXiv:0706.1949