

## Crossovers in the two-dimensional Ising spin glass with ferromagnetic next-nearest-neighbour interactions

This article has been downloaded from IOPscience. Please scroll down to see the full text article.

1998 J. Phys. A: Math. Gen. 31 4657

(<http://iopscience.iop.org/0305-4470/31/20/007>)

View [the table of contents for this issue](#), or go to the [journal homepage](#) for more

Download details:

IP Address: 171.66.16.122

The article was downloaded on 02/06/2010 at 06:52

Please note that [terms and conditions apply](#).

## Crossovers in the two-dimensional Ising spin glass with ferromagnetic next-nearest-neighbour interactions

Giorgio Parisi<sup>†§</sup> Juan J Ruiz-Lorenzo<sup>†||</sup> and Daniel A Stariolo<sup>‡¶</sup>

<sup>†</sup> Dipartimento di Fisica and INFN, Università di Roma *La Sapienza*, P A Moro 2, 00185 Roma, Italy

<sup>‡</sup> Departamento de Física, Universidade Federal de Viçosa, 36570-000 Viçosa, MG, Brazil

Received 27 January 1998

**Abstract.** By means of extensive computer simulations we analyse in detail the two-dimensional  $\pm J$  Ising spin glass with ferromagnetic next-nearest-neighbour interactions. We found a crossover from ferromagnetic to ‘spin glass’-like order both from numerical simulations and analytical arguments. We also present proof of a second crossover from the ‘spin glass’ behaviour to a paramagnetic phase for the largest volume studied.

### 1. Introduction

At present it is clear that the lower critical dimension of Edwards–Anderson Ising spin glasses is at some point between  $D = 2$  and  $D = 3$  [1]. By using different numerical techniques as for instance Monte Carlo simulations, exact ground-state calculations and diagonalization of the transfer matrix, it is rather well established that the two-dimensional Ising spin glass presents a transition at  $T = 0$ . Furthermore, an experimental realization of a two-dimensional spin glass also points to a transition only at  $T = 0$  [2, 3]. However, the values of the critical exponents are still a matter of controversy [1, 4–7, 3]<sup>+</sup>.

In a recent paper Lemke and Campbell [9] studied the two-dimensional  $\pm J$  Ising spin glass with nearest-neighbours interactions adding a ferromagnetic interaction between next-nearest-neighbours. Surprisingly, they found numerical evidence for a spin glass transition at finite temperature simulating intermediate lattice sizes.

In order to gain more insight into the nature of the low-temperature properties of the model we have computed through extensive simulations a variety of global quantities as well as staggered ones (i.e. observables defined in one of the two sublattices in which the system naturally divides), like spin glass and ferromagnetic susceptibilities, specific heat, Binder cumulants, magnetizations and the spin glass order parameter.

In particular we studied how the originally stable staggered phase is destroyed by the spin glass interaction and finally we studied whether the spin glass phase is stable in the thermodynamic limit.

<sup>§</sup> E-mail address: giorgio.parsi@roma1.infn.it

<sup>||</sup> E-mail address: ruiz@chimera.roma1.infn.it

<sup>¶</sup> E-mail address: stariolo@mail.ufv.br

<sup>+</sup> Recently it has been pointed out by some authors [8] that the two-dimensional Ising spin glass shows a phase transition at finite temperature, nonetheless the scaling plots of these works are compatible with a  $T = 0$  phase transition in agreement with all the previous cited studies.

We shall show numerical proof for two different crossovers: the first from the staggered ferromagnetic phase to a spin glass phase; and the second from the spin glass phase to a paramagnetic phase.

This paper is organized as follows. In the next section we shall define the model and describe limiting cases in the parameter space. Section 3 maps the model to the random field Ising model (RFIM) and we shall obtain analytical evidences of both crossovers (moreover we shall compute the dependence of the first crossover length on the parameters of the model). In sections 4 and 5 we shall numerically study the model, finally we present our conclusions.

## 2. The model

The model we are considering is defined by the following Hamiltonian on a square lattice with periodic boundary conditions

$$H = - \sum_{\langle ij \rangle} J_{ij} S_i S_j - K \sum_{\langle\langle kl \rangle\rangle} S_k S_l \quad (1)$$

where  $\langle ij \rangle$  denotes sum over all the first nearest-neighbour pairs (distance 1) and  $\langle\langle kl \rangle\rangle$  denotes sum over all the second nearest-neighbour pairs (distance  $\sqrt{2}$ ). The couplings  $J_{ij}$  are quenched variables with  $J_{ij} = \pm\lambda$  with probability  $\frac{1}{2}$ .  $\lambda$  and  $K$  are positive constants whose ratio determines the relative strength between spin glass and ferromagnetic interactions. In the rest of the paper we fix  $K = 1$ . In order to fix the notation we also define the variance of the  $J_{ij}$  distribution as  $\sigma^2 \equiv \overline{J_{ij}^2} = \lambda^2$ .

We next describe two limiting cases of the model (for  $K = 1$ ):

- For  $\lambda \rightarrow \infty$  the system is the two-dimensional spin glass for which is known that  $T_c = 0$  [1, 4–7, 3].
- When  $\lambda = 0$  the whole lattice decouples into two independent sublattices (that we shall denote hereafter as sublattices 1 and 2, the black and white sublattices on a chess board). Each sublattice is itself a two-dimensional ferromagnetic Ising model and will have a phase transition (paramagnetic–ferromagnetic) just at the Onsager temperature:  $T_c = 2/\log(1 + \sqrt{2}) \simeq 2.269$ . The order parameter of the phase transition is the so-called staggered magnetization, i.e. the magnetization of one of the two sublattices. Obviously, the probability distribution of the total magnetization of the whole lattice for low temperatures will take into account the four possible different magnetizations of the two independent sublattices.

Initially we have, when  $\lambda = 0$ , ferromagnetic order (in both sublattices), that can be affected by the introduction of spin glass couplings. The effect of these couplings is to couple (by means of a spin glass interaction) both sublattices.

In the next section we will examine analytically the effect of the introduction of random couplings (linking both sublattices) in the original stable (staggered) ferromagnetic order.

## 3. Analytic results

In this section we shall study the analogy, suggested by Lemke and Campbell [9], between the Hamiltonian defined by equation (1) and the RFIM.

We can rewrite the original Hamiltonian equation (1) in the following way

$$\mathcal{H} = - \sum_{\langle i_1 j_1 \rangle} \sigma_{i_1} \sigma_{j_1} - \sum_{\langle i_2 j_2 \rangle} \tau_{i_2} \tau_{j_2} - \sum_{i_1} \sum_{j_2(i_1)} J_{i_1 j_2} \sigma_{i_1} \tau_{j_2} \quad (2)$$

where the indices  $i_1, j_1$  ( $i_2, j_2$ ) run over the sublattice 1 (respectively 2),  $\langle i_1 j_1 \rangle$  ( $\langle i_2 j_2 \rangle$ ) denotes sum to first nearest-neighbour pairs in the sublattice 1 (respectively 2) and  $j_2(i_1)$  denotes the sum over the two nearest-neighbours ( $j_2$ 's) of the site  $i_1$  (in the two positive directions from  $i_1$ ) in the whole lattice. Moreover we have denoted the variables of the sublattice 1 (2) as  $\sigma$ 's (respectively  $\tau$ 's).

We now fix the temperature to a small value and all the spins inside the sublattice 1 are fixed in the up state. Next we will examine the cost in energy to do a compact droplet (in the sublattice 1) with all its spins flipped down, with the spins of the sublattice 2 fixed to an arbitrary configuration.

The Hamiltonian of the model with all the  $\tau$  spins fixed to an arbitrary configuration is, modulo a constant,

$$\begin{aligned} \mathcal{H}[\sigma|\tau \text{ fixed}] &= - \sum_{\langle i_1 j_1 \rangle} \sigma_{i_1} \sigma_{j_1} - \sum_{i_1} \left[ \sum_{j_2(i_1)} J_{i_1 j_2} \tau_{j_2} \right] \sigma_{i_1} \\ &\equiv - \sum_{\langle i_1 j_1 \rangle} \sigma_{i_1} \sigma_{j_1} - \sum_{i_1} h_{i_1} \sigma_{i_1} \end{aligned} \quad (3)$$

i.e. a RFIM where the magnetic field has zero mean and variance:

$$\overline{h_i h_j} = \begin{cases} 2\sigma_j^2 & \text{if } i = j \\ 0 & \text{elsewhere.} \end{cases} \quad (4)$$

In particular we can think that all the spins in the  $\tau$  sublattice are fixed up. It is easy to reproduce all the steps of the Imry–Ma argument [10, 11] (by turning on the temperature) to show that one can find large regions where it is favourable energetically to flip all the spins inside the region and hence to destroy the long-range order of sublattice 1 independently of the configuration of sublattice 2 (and vice versa).

Thus we have shown that the ferromagnetic order (in either or in both sublattices) is unstable against an infinitesimal strength of the spin glass couplings, i.e. initially the sublattices 1 and 2 are fixed to up (staggered ferromagnetic order) and we have found that for any configuration  $\tau$  the sublattice 1 disorders, and by redoing the same steps with sublattice 1 fixed (and disordered) we can see that the originally ordered sublattice 2 also disorders.

Moreover, following Binder [12], we should expect that there exists a crossover length  $R_c$  such that for  $R < R_c$  the staggered ferromagnetic order is stable but this order is unstable for scales  $R > R_c$ . The analytical expression for an RFIM with ferromagnetic coupling  $K$  and uncorrelated magnetic field with variance  $\sigma_h^2$  is [12]

$$R_c \propto \exp \left[ C \left( \frac{K}{\sigma_h} \right)^2 \right] \quad (5)$$

where  $C$  is a constant ( $O(1)$ ), and so for our particular model (where  $K = 1$  and  $\sigma_h^2 = 2\sigma_j^2$ ), we finally obtain

$$R_c \simeq \exp \left[ \frac{C}{2\sigma_j^2} \right] = \exp \left[ \frac{C}{2\lambda^2} \right]. \quad (6)$$

Obviously when  $\lambda$  is infinitesimally small (i.e. we put an infinitesimal amount of spin glass disorder in the model) the crossover ratio is exponentially large and ferromagnetic order will only be destabilized in extremely large systems. Nevertheless, in the thermodynamic limit the spin glass disorder is always relevant.

Finally, we can estimate that for  $\lambda = 0.5$  (the value that we have used in our numerical simulations presented in this work)  $R_c \simeq 7$ , assuming that  $C$  is just 1.

At this point for  $L > R_c$ , where  $L$  is the linear size of the system, the picture is the following: both sublattices are broken in clusters (inside of them all the spins, in average, point in the same direction) of size less than  $R_c$  interacting between them. From the Imry–Ma argument it is clear that the ‘effective’ interaction between these clusters is short range (i.e. it could be very large but not infinite). Consequently, we have a two-dimensional spin glass with short-range interactions. This phase can be thought of as a frozen disordered phase (like the spin glass phase) where the clusters play the role of the spin in the usual spin glass phase.

However, we know that there exists no spin glass order at finite temperature for short range spin glasses in two dimensions, and so we conclude that there must be a second crossover from the spin glass behaviour to paramagnetic behaviour as the size of the system increases. We need only a correlation length greater than the range of the interaction between the clusters to return to the usual short range spin glass in two dimensions that has no phase transition. In the next sections we will try to put this fact in more quantitative grounds.

#### 4. Numerical simulations and observables

We have simulated, using the Metropolis algorithm, systems with linear sizes ranging from  $L = 4$  to  $L = 48$  and averaging over 200 to 10 000 samples depending on the size. The largest lattice size simulated in reference [9] used in the computation of their Binder cumulant was  $L = 12$ .

In all the runs we have used an annealing procedure from higher temperatures to the lower ones in order to thermalize the system. In table 1 we report the statistics we have used. We have performed in the annealing procedure for all the temperatures the same number of thermalization steps ( $N_T$ ), shown in table 1.

For a given temperature we run  $N_T$  steps for thermalization and measure during  $2N_T$ . We then lower the temperature and repeat the process always with the same  $N_T$ . We shall return to the issue of the thermalization time at the end of this section.

In the following paragraphs we will describe the observables that we have measured in our numerical simulations.

We have measured the global ( $m$ ) and staggered ( $m_s$ ) magnetizations:

$$m \equiv \frac{1}{L^2} \sum_i S_i \quad m_s \equiv \frac{2}{L^2} \sum_{i_1} S_{i_1} \quad (7)$$

where the sum runs over all the lattice sites ( $i$ ) and over a sublattice ( $i_1$ ) respectively.

**Table 1.** Description of our runs. The step in temperatures was 0.1 in all runs. (\*) means that for the  $L = 48$  lattice in the measure of the staggered overlap we have only simulated 100 samples.

$L$	$T$ 's	Samples	Thermalization time
4	[1.5,4.0]	10 000	10 000
6	[1.5,4.0]	10 000	10 000
8	[1.5,4.0]	4000	30 000
16	[1.5,3.0]	1633	30 000
24	[1.5,3.0]	700	60 000
32	[1.5,3.0]	1576	90 000
48	[1.4,2.5]	426(*)	900 000

In order to calculate spin glass quantities we have simulated two replicas  $\alpha$  and  $\beta$  in parallel with the same disorder. The overlaps between the replicas, global ( $q$ ) and staggered ( $q_s$ ), are:

$$q \equiv \frac{1}{L^2} \sum_i S_i^\alpha S_i^\beta \quad q_s \equiv \frac{2}{L^2} \sum_{i_1} S_{i_1}^\alpha S_{i_1}^\beta \quad (8)$$

where, again, the sum runs over all the lattice sites ( $i$ ) and over one of the two sublattices ( $i_1$ ) respectively.

The magnetic global and staggered susceptibilities (without the  $\beta$  factor) are defined as:

$$\chi \equiv L^2 [\overline{\langle m^2 \rangle} - (\overline{\langle |m| \rangle})^2] \quad \chi_s \equiv \frac{L^2}{2} [\overline{\langle m_s^2 \rangle} - (\overline{\langle |m_s| \rangle})^2]. \quad (9)$$

The spin glass or overlap susceptibilities ( $\chi_q, \chi_q^s$ ) are defined by:

$$\chi_q \equiv L^2 [\overline{\langle q^2 \rangle} - (\overline{\langle |q| \rangle})^2] \quad \chi_q^s \equiv \frac{L^2}{2} [\overline{\langle q_s^2 \rangle} - (\overline{\langle |q_s| \rangle})^2]. \quad (10)$$

We have also measured the Binder cumulants of the magnetization: global  $g_m$  and staggered  $g_m^s$ ,

$$g_m \equiv \frac{1}{2} \left[ 3 - \frac{\overline{\langle m^4 \rangle}}{(\overline{\langle m^2 \rangle})^2} \right] \quad g_m^s \equiv \frac{1}{2} \left[ 3 - \frac{\overline{\langle m_s^4 \rangle}}{(\overline{\langle m_s^2 \rangle})^2} \right] \quad (11)$$

and Binder parameters of the overlaps: global  $g_q$  and staggered  $g_q^s$ ,

$$g_q \equiv \frac{1}{2} \left[ 3 - \frac{\overline{\langle q^4 \rangle}}{(\overline{\langle q^2 \rangle})^2} \right] \quad g_q^s \equiv \frac{1}{2} \left[ 3 - \frac{\overline{\langle q_s^4 \rangle}}{(\overline{\langle q_s^2 \rangle})^2} \right]. \quad (12)$$

Finally the specific heat is defined by:

$$C_V \equiv \frac{1}{L^2} (\overline{\langle \mathcal{H}^2 \rangle} - \overline{\langle \mathcal{H} \rangle}^2). \quad (13)$$

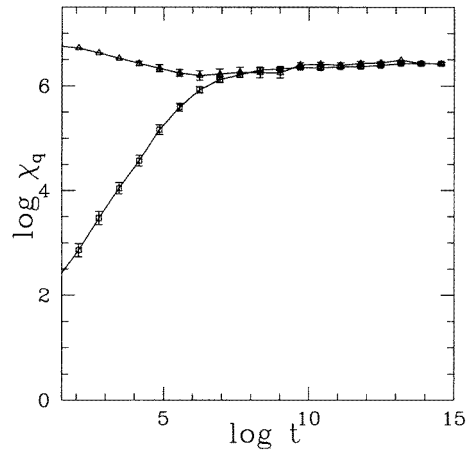
In order to determine a safe thermalization time,  $N_T$  (written in table 1) we have used the method proposed by Bhatt and Young [5] which consists of running, at the lowest temperature, with ordered (all spins up) and high temperature initial configurations and monitoring the behaviour of the susceptibilities (in our case the non-connected overlap susceptibility) with the Monte Carlo time. When the two curves reach the same plateau we can say that the system has thermalized. In figures 1 and 2 we show this procedure for two of our biggest lattices and at the lower temperatures simulated (i.e.  $L = 32$  and  $T = 1.5$  and  $L = 48$  and  $T = 1.4$  respectively).

We remark that we have used for *all* temperatures of the annealing procedure the value that we have computed for the lower one (reported in table 1).

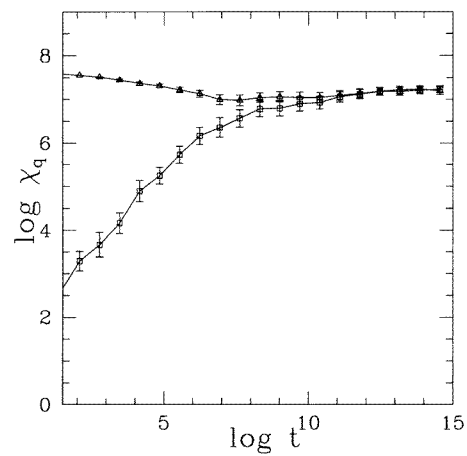
## 5. Numerical results

### 5.1. Crossover from ferromagnetic to spin glass

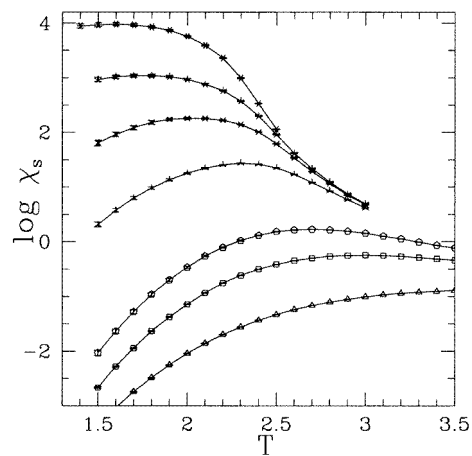
In this section we will show numerical proof of the first crossover: from a staggered ferromagnetic phase to a 'spin glass' phase.



**Figure 1.** The non-connected overlap susceptibility against the Monte Carlo time in a double logarithmic scale for one of the lower temperature that we have simulated ( $T = 1.5$ ) and for  $L = 32$ . The number of samples is 100. The upper curve is from a configuration with all the spins up and the lower curve is with the starting configuration chosen at random. One can say that the system has thermalized when there is no difference between the two curves and both stay on a plateau. We have chosen thermalization time  $t = 90\,000$  (i.e.  $\log t = 11.4$ ).

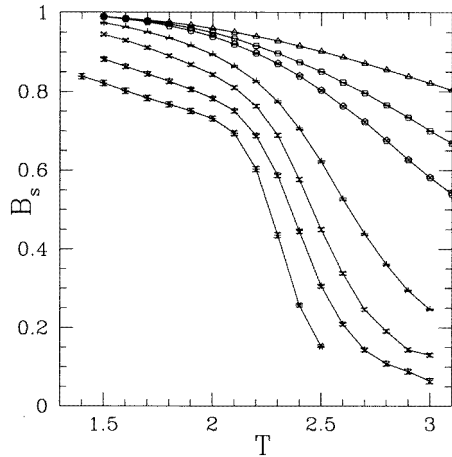


**Figure 2.** The non-connected overlap susceptibility against the Monte Carlo time in a double logarithmic scale for the lowest temperature that we have simulated ( $T = 1.4$ ) and for the largest lattice  $L = 48$ . The number of samples was 25. The upper curve is from a configuration with all the spins up and the lower curve is with the starting configuration chosen randomly. We have chosen thermalization time  $t = 900\,000$  (i.e.  $\log t = 13.7$ ).



**Figure 3.** Susceptibility of the staggered magnetization as a function of the temperature. The lattice sizes are (bottom to top): 4, 6, 8, 16, 24, 32 and 48. Here and in the rest of the figures we have used the following symbols for the lattices:  $L = 4$  triangle,  $L = 6$  square,  $L = 8$  pentagon,  $L = 16$  three-line star,  $L = 24$  four-line star,  $L = 32$  five-line star and  $L = 48$  six-line star.

It is natural to study this crossover examining first the susceptibility and the Binder cumulant of the staggered magnetization, figures 3 and 4 respectively. They are the observables that at  $\lambda = 0$  describe the paramagnetic-staggered ferromagnetic phase transition.



**Figure 4.** Binder cumulant of the staggered magnetization as a function of the temperature. The lattice sizes are (bottom to top in the right part of the plot): 48, 32, 24, 16, 8, 6 and 4.

**Table 2.** Maximum of  $\chi_s(L, T)$  in temperature and the temperature at which  $\chi_s(L, T)$  reaches the maximum.

$L$	$T(\chi_s^{\max})$	$\chi_s^{\max}$
8	2.7(1)	1.255(4)
16	2.3(1)	4.21(2)
24	2.0(1)	9.6(2)
32	1.8(2)	19.9(4)
32	1.6(2)	54(2)

In figure 3 it is possible to see how the point where the staggered susceptibility reaches the maximum drifts quickly to zero with increasing system size. Moreover, in figure 4 there is no crossing of the Binder cumulant: this gives stronger evidence that this parameter (the staggered magnetization) does not show a phase transition at finite temperature, i.e. in the thermodynamic limit  $\langle |m_s| \rangle = 0$  for all temperatures different from zero.

More quantitatively, from the data of table 2 it is clear that the temperatures in which  $\chi_s$  reaches the maximum, that we denote as  $T(\chi_s^{\max})$ , goes to zero following a power law:

$$T(\chi_s^{\max}) \propto L^{-0.29(4)} \quad (14)$$

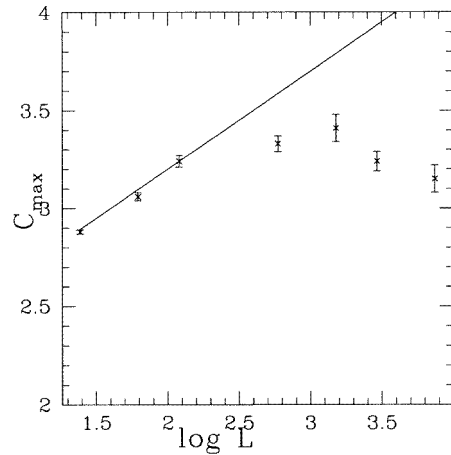
using only the data of the lattices: 8, 16, 24, 32 and 48. This fit has  $\chi^2/\text{DF} = \frac{0.5}{3}$ , where DF means for the number of degrees of freedom in the fit.

These numerical results support our previous analytic result that the staggered ferromagnetic phase is unstable against an infinitesimal perturbation of the kind of a spin glass interaction between the two sublattices.

Moreover, we have predicted the presence of a crossover between the staggered ferromagnetic phase and a ‘spin-glass’-like phase for lattices of linear sizes of order 10. To see this crossover we can analyse the specific heat. All the lattice sizes show a maximum near the Onsager temperature ( $T_c = 2.26$ ). We will see that these maxima are the ‘souvenir’ of the staggered phase transition. In particular we can examine the scaling of the maxima, that we denote  $C_{\max}(L)$ , against the lattice size. The result is given in figure 5. In this figure we have also plotted the finite size scaling prediction for the pure Ising model ( $\lambda = 0$ ) that is

$$C_{\max}(L) \propto \log L. \quad (15)$$





**Figure 5.** The maximum specific heat as a function of  $L$  for  $L = 4, 6, 8, 16, 24, 32$  and  $48$ . We have marked the finite-size scaling prediction of a logarithmic divergence for the pure model ( $\lambda = 0$ ). The straight line has been obtained from a fit to the formula  $A \log L + B$  using  $L = 4, 6$  and  $8$ .

It is clear from figure 5 that up to  $L = 8$  the data follow in good agreement the prediction of the pure model (i.e. up to  $L = 8$  the low-temperature region is staggered ferromagnetic). But between  $L = 8$  and  $L = 16$  the system crosses over to a different behaviour where there is no divergence of the specific heat, i.e.  $\alpha < 0$ . This result is in very good agreement with our analytical estimate  $R_c \simeq 7$ .

Hence, this plot shows us clearly a first crossover between the staggered ferromagnetic phase and a ‘spin glass’ like phase. In the first part of the crossover the specific heat diverges logarithmically ( $\alpha = 0$ ) whereas in the second part of the crossover the specific heat does not diverge ( $\alpha < 0$ ).

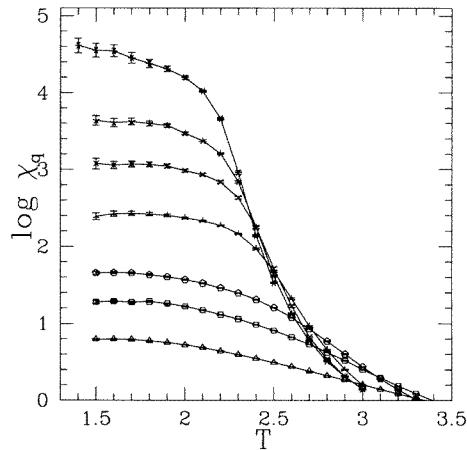
It is clear that the task that remains is to check that effectively what we have named as a ‘spin glass’ phase has really the properties of a spin glass phase.

To do this we can study the susceptibility and the Binder parameter of the total overlap. In a spin glass phase the magnetization is zero but not the overlap, that becomes the order parameter. If the low-temperature phase is spin glass the overlap susceptibility should peak near the transition temperature and the value of the peak should grow with some power of the lattice size (more precisely as  $L^{\gamma/\nu}$ ). Moreover, the analysis of the Binder cumulant should show a clear crossing between curves of different lattice sizes.

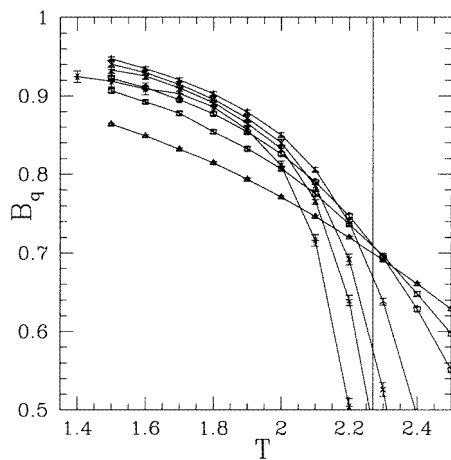
In figures 6 and 7 we show the data for the susceptibility and Binder parameter of the total overlap. We can see again the crossover staggered spin glass in figure 7. The curves of the lattice sizes 4, 6 and 8 cross practically at the critical temperature of the pure model ( $\lambda = 0$ , vertical line). If we examine the crossing point of pairs of lattices for growing sizes, we observe that these crossing points drift to lower temperatures. For instance, the crossing point of the 16 and 32 lattices is near  $T = 1.9$ . This suggests that the limit of this sequence of crossing points may be zero. This would imply that the spin glass phase is unstable and is crossing over to a paramagnetic phase.

Moreover, the overlap susceptibility does not present a sharp maximum as a function of the temperature (see the  $L = 24, 32$  and  $48$  curves). We can extract one conclusion of this fact.

- As long as the spin glass is stable we will again expect that  $\chi_q(T)$  should show a sharp maximum as a function of  $T$ , or at least that we have independent spin glass order in both sublattices (i.e. some sort of staggered spin glass order). From figure 6 it is clear that  $\chi_q$  does not show a sharp peak in the region that we have simulated (see, for instance, the  $L = 32$  and  $L = 48$  data). Moreover the crossing point of the Binder cumulant of the total



**Figure 6.** Susceptibility of the total overlap against the temperature. The lattice sizes are (top to bottom): 48, 32, 24, 16, 8, 6 and 4. From this figure it is clear that  $\chi_q$  for  $L = 16, 24, 32$  and 48 does not show a maximum.



**Figure 7.** Binder parameter of the total overlap against the temperature. The lattice sizes are (bottom to top in the right part of the plot): 48, 32, 24, 16, 8, 6 and 4. We have marked with a vertical line the Onsager temperature.

overlap of two different lattices is drifting to lower values of the temperature, and so we pass to discuss the second possible option: spin glass order on both sublattices. In this case the staggered overlap susceptibility should have a sharp peak at an intermediate temperature which characterizes a phase transition between a paramagnetic phase and a spin glass one.

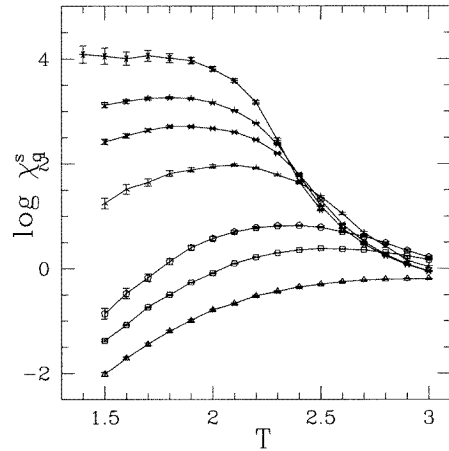
To study this issue in more detail, in section 5.2 we will examine the overlap defined only in one of the two sublattices.

### 5.2. Crossover from spin glass to paramagnetic

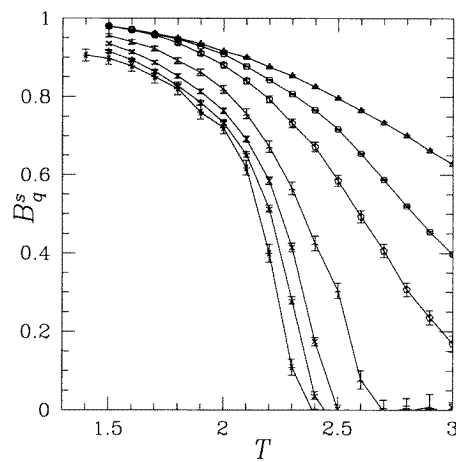
In figures 8 and 9 we show the susceptibility and the Binder cumulant of the staggered overlap (i.e. the overlap computed only in one of the two sublattices).

It is clear that these two figures are similar to figures 3 and 4. For example, there is no crossing in the Binder cumulant. We remark that we have performed small statistic on the  $L = 48$  lattice and so we obtain large errors. Taking into account only the lattice sizes  $L = 4, 6, 8, 16, 24$  and 32 the effect is clear: the thermodynamical Binder cumulant goes to zero for all the temperatures simulated.

The ‘apparent’ critical temperature (defined as the value where  $\chi_q^s$  reaches the maximum)



**Figure 8.** Susceptibility of the staggered overlap against the temperature. The lattice sizes are (bottom to top): 48, 32, 24, 16, 8 and 4.



**Figure 9.** Binder parameter of the staggered overlap against the temperature. The lattice sizes are (bottom to top): 48, 24, 32, 16, 8, and 4.

**Table 3.** Maximum in temperature of the staggered overlap susceptibility  $\chi_q^s(L, T)$ , and the temperature at which  $\chi_q^s(L, T)$  reaches the maximum. For  $L = 48$  the error bars do not permit a safe estimate of the maximum.

$L$	$T(\chi_{qs}^{\max})$	$\chi_{qs}^{\max}$
8	2.4(1)	2.27(3)
16	2.1(1)	7.2(2)
24	1.9(1)	15.1(3)
32	1.6(2)	28(2)

goes to zero following the law

$$T(\chi_{qs}^{\max}) \propto L^{-0.23(5)} \quad (16)$$

where we have used  $L = 8, 16, 24$  and  $32$  in the fit that has  $\chi^2/DF = \frac{0.8}{2}$ . The data used in this fit has been reported in table 3.

Within the statistical error the exponent is the same as in the staggered magnetization. We can compare this figure with that computed for the two-dimensional spin glass [5]:  $1/\nu = 0.38(6)$ . If we are seeing the pure two-dimensional spin glass transition which

occurs at  $T = 0$ , then we will expect a behaviour of the apparent critical temperature like  $T_{\text{app}} \propto L^{-0.38(6)}$ , which is, within the statistical error, the law that we have found for this model (equation (16))<sup>†</sup>: the difference between the two exponents is 0.15(8) (i.e. almost two standard deviations). Obviously our simulations were done in a range of temperatures far away of the critical point ( $T = 0$ ).

Both figures 8 and 9 suggest that the phase transition is at  $T = 0$ . In other words, there is not a spin glass phase in the sublattices 1 and 2. The whole system seems to be crossing over to a paramagnetic phase.

## 6. Conclusions

We have studied the two-dimensional Ising spin glass model with next-nearest-neighbour interactions both analytical and numerically.

We have analytically obtained that the system should present two different crossovers as the volume grows: the first one from a staggered ferromagnetic phase to a spin glass phase for intermediate sizes, and a second crossover between this spin glass phase to a paramagnetic one that will dominate the physics in the thermodynamic limit. Moreover we have obtained the dependence of the first crossover length (staggered-spin glass) on the parameters of the system.

Then we have checked this scenario by performing extensive numerical simulations. We have clearly established the first crossover (staggered-spin glass) and have found strong proof of the second (spin glass paramagnetic). In particular, the exponent that governs the shift of the maxima of the spin glass susceptibility is compatible with the known value for the pure two-dimensional spin glass.

## Acknowledgments

We have run mainly using ALPHA Workstations but the large lattices were run in the RTNN parallel machine<sup>‡</sup>. We acknowledge the RTNN project for permitting us to use the RTNN computer. JJR-L was supported by an EC HMC (ERBFMBICT950429) grant and thanks L A Fernández for interesting discussions. DAS was partially supported by Conselho Nacional de Desenvolvimento Científico e Tecnológico (CNPq), Brazil.

## References

- [1] Marinari E, Parisi G and Ruiz-Lorenzo J J 1997 Numerical simulations of spin glass systems *Spin Glasses and Random Fields* ed A P Young (Singapore: World Scientific) p 130
- [2] Dekker C, Arts A F M, de Wijn H W, van Duynveldt A J and Mydosh J A 1988 *Phys. Rev. Lett.* **61** 1780  
Dekker C, Arts A F M and de Wijn H W 1988 *Phys. Rev. B* **38** 8985  
Dekker C, Arts A F M, de Wijn H W, van Duynveldt A J and Mydosh J A 1989 *Phys. Rev. B* **40** 11 243
- [3] Mydosh J A 1993 *Spin Glasses: an Experimental Introduction* (London: Taylor and Francis)
- [4] Rieger H 1995 *Annual Review of Computational Physics II* (Singapore: World Scientific) p 295
- [5] Bhatt R N and Young A P 1988 *Phys. Rev. B* **37** 5606
- [6] Kawashima N, Hatano N and Suzuki M 1992 *J. Phys. A: Math. Gen.* **25** 4985
- [7] Rieger H, Steckemetz B and Schreckenberg M 1994 *Europhys. Lett.* **27** 485  
Rieger H, Santen L, Blasum U, Diehl M and Jünger M 1996 *J. Phys. A: Math. Gen.* **29** 3939  
Kawashima N and Rieger H 1997 *Europhys. Lett.* **39** 85
- [8] Shirakura T and Matsubara F 1997 *Phys. Rev. Lett.* **79** 2755

<sup>†</sup> The shift of the apparent critical temperature follows a law:  $T_c(L) - T_c \propto L^{-1/\nu}$ .

<sup>‡</sup> A parallel machine composed of 32 Pentium-Pro<sup>®</sup> processors at Zaragoza University.

- [9] Lemke N and Campbell I A 1996 *Phys. Rev. Lett.* **76** 4616
- [10] Imry Y and Ma S K 1975 *Phys. Rev. Lett.* **35** 1399
- [11] Nattermann T 1997 Theory of the random field Ising model *Spin Glasses and Random Fields* ed A P Young (Singapore: World Scientific)
- [12] Binder K 1983 *Z. Phys. B* **50** 343