Quantitative estimates for the effect of disorder on low-dimensional lattice systems

Ron Peled, Tel Aviv University Based on joint works with Paul Dario and Matan Harel

Beijing International Center for Mathematical Research, mini-course Lecture 1, December 4, 2023

Lattice systems with compact state space

- We discuss statistical physics systems on Z^d, aiming to develop a quantitative understanding of the effect of adding disorder to them.
- We start with the case of a compact state space.
- Setup: (1) Compact metric space *S* equipped with a Borel measure *κ*.

(2) Translation-invariant finite range and finite energy Hamiltonian H.

• As usual, for a finite domain $\Lambda \subset \mathbb{Z}^d$, at temperature T and with boundary conditions $\tau: \mathbb{Z}^d \to S$, configurations $\sigma: \mathbb{Z}^d \to S$ coinciding with τ outside Λ are sampled from the probability measure with density

$$\frac{1}{Z_{T,\Lambda,\tau}}\exp\left(-\frac{1}{T}H_{\Lambda}(\sigma)\right)$$

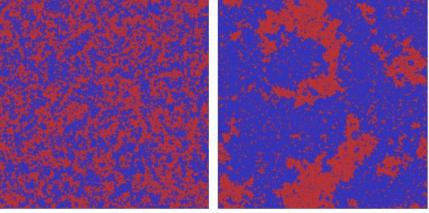
with respect to the measure $\prod_{v} d\kappa(\sigma_{v})$, where $Z_{T,\Lambda,\tau}$ is the partition function and H_{Λ} contains the terms in the Hamiltonian depending on the spins in Λ . Periodic boundary conditions and the zero-temperature limit are also allowed.

- Examples: Ising model: $S = \{-1,1\}, \kappa = \text{counting}, H(\sigma) = -\sum_{u \sim v} \sigma_u \sigma_v$
- Potts model: $S = \{1, 2, ..., q\}, \kappa = \text{counting}, H(\sigma) = -\sum_{u \sim v} 1_{\sigma_u = \sigma_v}$
- Spin O(n) model with $n \ge 2$: $S = \mathbb{S}^{n-1}$, $\kappa =$ uniform, $H(\sigma) = \sum_{u \sim v} |\sigma_u \sigma_v|^2$

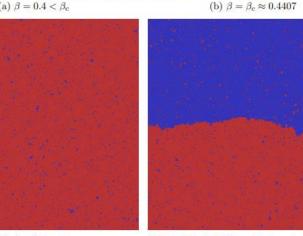
Phase transitions in pure systems I

Ising model: $S = \{-1, 1\}, \kappa = \text{counting}, H(\sigma) = -\sum_{u \sim v} \sigma_u \sigma_v$.

- The Ising model undergoes a phase transition in dimensions $d \ge 2$ as the temperature is lowered, from a disordered to an ordered state.
- Similar behavior for the q-state Potts model ($S = \{1, 2, ..., q\}, H(\sigma) = -\sum_{u \sim v} 1_{\sigma_u = \sigma_v}$).



(a) $\beta = 0.4 < \beta_c$



d=2 Potts model with q=4 at criticality. Simulation by Beffara.

Simulation from Spinka–Peled 2019

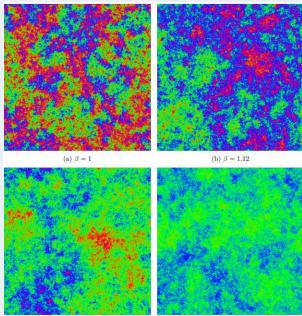
(d) $\beta = 0.5$ with Dobrushin boundary conditions

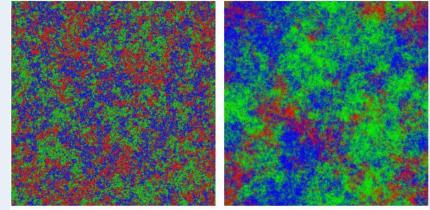
Phase transitions in pure systems II

• Spin O(n) model with $n \ge 2$: $S = \mathbb{S}^{n-1}$, $\kappa =$ uniform, $H(\sigma) = \sum_{u \sim v} |\sigma_u - \sigma_v|^2$

- Mermin–Wagner theorem: The spin O(n) model does not exhibit an ordered phase in two dimensions (even at low temperature).
- Fröhlich–Simon–Spencer theorem: A low-temperature ordered phase exists in dimensions d ≥ 3.
- In two dimensions:

n=2 (XY model): Berezinskii–Kosterlitz–Thouless transition (proof by Fröhlich–Spencer)
from exponential to power-law decay of correlations as temperature is lowered.
n=3 (Heisenberg model): Polyakov conjecture – exponential decay at all temperatures.





(a) $\beta = 2$

XY model simulation from

Spinka–Peled 2019

(b) $\beta = 10$

Heisenberg model simulation from Spinka–Peled 2019

(c) $\beta = 1.5$

Disordered lattice systems

- Noised observables: Let $f: S^{\mathbb{Z}^d} \to \mathbb{R}^m$, for some $m \ge 1$, be a bounded measurable function depending on the spins in a finite neighborhood of the origin. Disorder: Let $(\eta_v)_{v \in \mathbb{Z}^d}$ be independent standard *m*-dimensional Gaussian vectors. Disordered Hamiltonian: $H^{\eta}(\sigma) = H(\sigma) - \lambda \sum_v \eta_v \cdot f(\mathcal{T}_v(\sigma))$ where $\mathcal{T}_v(\sigma)$ is the configuration σ translated by v.
- Examples: Random-field Ising model: m = 1 and $f(\sigma) = \sigma_0$. Thus

$$H^\eta(\sigma) = -\sum_{u\sim v} \sigma_u \sigma_v - \lambda \sum_v \eta_v \sigma_v$$

• Edwards-Anderson spin glasses: $S = \{-1,1\}, \kappa = \text{counting}, f(\sigma) = (\sigma_{e_j} \sigma_0)_{j=1}^{\alpha}$.

$$H^\eta(\sigma) = -\lambda \sum_{u \sim v} \eta_{u,v} \sigma_u \sigma_v$$

• Random-field *q*-state Potts model: m = q and $f(\sigma) = (1_{\sigma_0=1}, ..., 1_{\sigma_0=q})$. Thus

$$H^{\eta}(\sigma) = -\sum_{u \sim v} \mathbf{1}_{\sigma_u = \sigma_v} - \lambda \sum_{v} \sum_{k=1}^{q} \eta_{v,k} \mathbf{1}_{\sigma_v = k}$$

• Random-field spin O(n) model, $n \ge 2$: m = n and $f(\sigma) = \sigma_0$ (with $\mathbb{S}^{n-1} \subset \mathbb{R}^n$),

$$H^{\eta}(\sigma) = \sum_{u \sim v} |\sigma_u - \sigma_v|^2 - \lambda \sum_{v} \eta_v \cdot \sigma_v$$

5

Imry-Ma phenomenon

- Imry-Ma (1975) considered the effects of disorder for the random-field Ising and spin O(n) models, and predicted that in low dimensions, an arbitrarily small disorder strength λ causes the models to lose their ordered phase, as follows: The random-field Ising model is disordered at all temperatures for d ≤ 2. The random-field spin O(n) model is disordered at all temperatures for d ≤ 4.
- Aizenman-Wehr (1989) proved the predictions as part of a general statement.
- Notation: Write Λ_L ≔ {−L, ..., L}^d. For each disorder η, write ⟨·⟩_μ for the thermal expectation according to a Gibbs measure μ of the η-disordered system. Write ℙ and 𝔅 for the probability and expectation operator over η.
- Theorem (Aizenman-Wehr, special case): For a disordered lattice system with compact state space (as discussed above) in dimensions d = 1, 2, at temperature $0 \le T < \infty$ and disorder strength $\lambda > 0$, the limit

$$\lim_{L\to\infty}\frac{1}{L^d}\sum_{\nu\in\Lambda_L^d}\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\mu}$$

exists and has the same value for all Gibbs measures μ and almost all η . The same holds in dimensions $1 \le d \le 4$ for the spin O(n) models with $n \ge 2$.

• Our goal: Develop a quantitative understanding of this phenomenon.

Random-field Ising model

• Random-field Ising model Hamiltonian: $H^{\eta}(\sigma) = -\sum_{u \sim v} \sigma_u \sigma_v - \lambda \sum_v \eta_v \sigma_v$

- The disordered model still satisfies the usual monotonicity (FKG) properties. In particular, the model has maximal and minimal Gibbs measures $\mu^{\eta,+}$ and $\mu^{\eta,-}$, arising in the thermodynamic limit from constant boundary conditions. The Aizenman-Wehr theorem implies that $\mu^{\eta,+} = \mu^{\eta,-}$ in two dimensions η -almost surely, so that the model has a unique Gibbs measure.
- A natural quantitative parameter is $m_L \coloneqq \mathbb{E}(\langle \sigma_0 \rangle_{\Lambda_L}^+)$ where $\langle \cdot \rangle_{\Lambda_L}^+$ denotes the thermal expectation in $\{-L, ..., L\}^2$ with +1 boundary conditions.
- A bound of the form $m_L \leq \exp(-c(\lambda, T)L)$ is relatively simple for large disorder strength λ or high temperatures T, so interested in small λ and low temperature.
- Results: In dimension d = 2: $m_L \le \frac{C(\lambda)}{\sqrt{\log \log L}}$ (Chatterjee 2017), $m_L \le \frac{C(\lambda)}{L^{c(\lambda)}}$ (Aizenman-P. 2018) and finally

$$m_L \le C(\lambda) \exp\left(-\frac{L}{\ell(\lambda)}\right)$$

proved at zero temperature by Ding-Xia 2019 and then at positive temperature by Ding-Xia 2019 and Aizenman-Harel-P. 2019.

• Still open to determine correlation length $\ell(\lambda)$ for small λ . Proof implies $\ell(\lambda) \le e^{e^{1/\lambda^2}}$ (Bar-Nir 2022). Ding-Wirth (2020): Correlation length $= e^{\Theta(\lambda^{-\frac{4}{3}})}$ in another sense. ⁷

Random-field Ising and Potts models

- Dimension d ≥ 3, weak disorder (small λ): Imbrie 1985 (zero temperature) and Bricmont-Kupiainen 1988 (all temperatures) established long-range order in the random-field Ising model. A shorter argument was given recently by Ding-Zhuang (2021), also extending the result to the random-field Potts model.
- Ding-Liu-Xia (2022), making use of Ding-Song-Sun (2023), extend the long-range order result to all temperatures lower than the critical temperature of non-disordered Ising model. Ding-Huang-Xia (2023) investigate the critical scaling for the disorder at the critical temperature of the non-disordered Ising model.
- Rigas (2022) extended part of the correlation length result of Ding-Wirth to the random-field Potts model.

Quantitative results

- The other models discussed (Potts, spin-glasses, spin O(n)) do not share the monotonicity properties of the random-field Ising model and the proof techniques break down for them. Indeed, even the choice of which quantity to bound is non-obvious since it is unclear which boundary conditions τ maximize or minimize the average $\langle f(\mathcal{T}_v(\sigma)) \rangle_{\Lambda_L^2}^{\tau}$ and, indeed, it may be that these boundary conditions depend on the disorder η and on L and v. We obtain the following results.
- Theorem (Dario-Harel-P 2020+): For each two-dimensional disordered lattice system of the type described above, at temperature 0 ≤ T < ∞ and disorder strength λ > 0, there exists C > 0 so that for all L ≥ 2,

$$\mathbb{E}\left(\sup_{\tau_1,\tau_2:\mathbb{Z}^2\to S}\left\|\frac{1}{L^2}\sum_{\nu\in\Lambda_L^2}\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_L^2}^{\tau_1}-\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_L^2}^{\tau_2}\right\|\right)\leq \frac{C}{(\log\log L)^{\frac{1}{4}}}$$

For the *d*-dimensional random-field spin O(n) model with $n \ge 2$, at temperature $0 \le T < \infty$ and disorder strength $\lambda > 0$, there exists C > 0 so that for all $L \ge 2$,

$$\mathbb{E}\left(\sup_{\tau:\mathbb{Z}^{d}\to S}\left\|\frac{1}{L^{d}}\sum_{\nu\in\Lambda_{L}^{d}}\langle\sigma_{\nu}\rangle_{\Lambda_{L}^{d}}^{\tau}\right\|\right) \leq C \begin{cases} L^{-\frac{1}{3}} & d=2\\ L^{-\frac{1}{5}} & d=3\\ (\log\log L)^{-\frac{1}{2}} & d=4 \end{cases}$$

Uniqueness problem

• Conjecture: For a disordered lattice system with compact state space (as discussed above) in dimension d = 2, at temperature $0 \le T < \infty$ and disorder strength $\lambda > 0$, it holds that η -almost surely, for all vertices $v \in \mathbb{Z}^2$, the value of

 $\langle f(\mathcal{T}_{v}(\sigma)) \rangle_{\mu}$

is the same for all Gibbs measures μ of the η -disordered system.

• The conjecture is equivalent to the following finite-volume statement:

$$\lim_{L \to \infty} \sup_{\tau_1, \tau_2: \mathbb{Z}^2 \to S} \left\| \langle f(\sigma) \rangle_{\Lambda_L^2}^{\tau_1} - \langle f(\sigma) \rangle_{\Lambda_L^2}^{\tau_2} \right\| = 0, \qquad \eta - \text{almost surely}$$

- The value of $\mathcal{T}_{v}(\sigma)$ itself need not be unique in general systems. For instance, a global sign flip applied to σ in a spin glass system (with Hamiltonian $H^{\eta}(\sigma) = -\lambda \sum_{u \sim v} \eta_{u,v} \sigma_{u} \sigma_{v}$) takes one Gibbs measure to another.
- Applied to two-dimensional spin glasses at zero temperature, the conjecture implies the conjecture that the spin glass system has a unique ground-state pair.

Partial uniqueness result

- Due to the disorder in the systems considered, it does not make sense to consider translation-invariant Gibbs measures. Instead, the following notion of translationcovariant Gibbs measures has been proposed.
- A measurable map ρ from the disorder variables η to the Gibbs measures of the η disordered system is called a translation-covariant Gibbs measure if $\rho(\mathcal{T}_{\nu}(\eta)) = \mathcal{T}_{\nu}(\rho(\eta))$

for all vertices $v \in \mathbb{Z}^d$ (the translation \mathcal{T}_v naturally extends to Gibbs measures).

- Compactness arguments (Aizenman-Wehr, Newman-Stein) show that translationcovariant Gibbs measures always exist for the disordered systems considered above (as barycenters of translation-covariant metastates).
- Theorem: For a disordered lattice system with compact state space (as discussed above) in dimension d = 2, at temperature $0 \le T < \infty$ and disorder strength $\lambda > 0$, it holds that η -almost surely, for all vertices $v \in \mathbb{Z}^2$, the value of $\langle f(\mathcal{T}_v(\sigma)) \rangle_{\rho(\eta)}$

is the same for all translation-covariant Gibbs measures ρ .

• Corollary: For the two-dimensional spin glass model at zero temperature, if there exists a translation-covariant extremal Gibbs measure then there is a unique translation-covariant Gibbs measure up to a global sign flip.

Proof sketch for compact state space

• Theorem recalled: For the above disordered systems with compact state space in two dimensions, at $0 \le T < \infty$ and $\lambda > 0$, there exists C > 0 so that for all $L \ge 2$,

$$\mathbb{E}\left(\sup_{\tau_{1},\tau_{2}:\mathbb{Z}^{2}\to S}\left\|\frac{1}{L^{2}}\sum_{\nu\in\Lambda_{L}^{2}}\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_{L}^{2}}^{\tau_{1}}-\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_{L}^{2}}^{\tau_{2}}\right\|\right)\leq\frac{C}{(\log\log L)^{\frac{1}{4}}}$$

• To simplify, assume $f(\sigma) = f(\sigma_0) \in \mathbb{R}$ and fix T > 0. Write $Z^{\eta}_{T,\Lambda,\tau}$ for the partition function at temperature T, in a finite $\Lambda \subset \mathbb{Z}^2$ and with boundary conditions τ . Thus

$$Z^{\eta}_{T,\Lambda,\tau} \coloneqq \int e^{-\frac{1}{T}H^{\eta}_{\Lambda}(\sigma)} \prod_{\nu \in \Lambda} d\kappa(\sigma_{\nu}) \prod_{\nu \in \Lambda^{c}} \delta_{\tau_{\nu}}(\sigma_{\nu})$$

with $H^{\eta}_{\Lambda}(\sigma)$ the terms in the Hamiltonian $H^{\eta}(\sigma) = H(\sigma) - \lambda \sum_{\nu} \eta_{\nu} f(\mathcal{T}_{\nu}(\sigma))$ depending on the spins in Λ . Let $F^{\eta}_{\Lambda}(\tau) \coloneqq \frac{T}{|\Lambda|} \log Z^{\eta}_{T,\Lambda,\tau}$ be minus the free energy.

- Standard facts: 1) $F^{\eta}_{\Lambda}(\tau)$ is a convex function of η .
- 2) For each Λ : $\sup_{\tau_1,\tau_2} \left| F_{\Lambda}^{\eta}(\tau_1) F_{\Lambda}^{\eta}(\tau_2) \right| \leq \frac{C|\partial\Lambda|}{|\Lambda|}.$
- 3) Write $\eta = (\hat{\eta}_{\Lambda}, \eta_{\Lambda}^{\perp})$ where $\hat{\eta}_{\Lambda} \coloneqq \frac{1}{|\Lambda|} \sum_{v \in \Lambda} \eta_{v}$ and $\eta_{\Lambda,v}^{\perp} \coloneqq \eta_{v} \hat{\eta}_{\Lambda}$. Then $\frac{\partial}{\partial \hat{\eta}_{\Lambda}} F_{\Lambda}^{(\hat{\eta}_{\Lambda}, \eta_{\Lambda}^{\perp})}(\tau) = \frac{\lambda}{|\Lambda|} \sum_{v} \langle f(\mathcal{T}_{v}(\sigma)) \rangle_{\Lambda}^{\tau}$, with the sum over terms involving spins in Λ

Proof sketch II

- Lemma: Let Λ satisfy $|\partial\Lambda| \le C\sqrt{|\Lambda|}$. Then for each $\delta > 0$, $\mathbb{P}\left(\sup_{\tau_1,\tau_2:\mathbb{Z}^d\to S} \left| \frac{\lambda}{|\Lambda|} \sum_{\nu} f\left(\mathcal{T}_{\nu}\left(\sigma_{\Lambda,\tau_1}^{\eta}\right)\right) - f\left(\mathcal{T}_{\nu}\left(\sigma_{\Lambda,\tau_2}^{\eta}\right)\right) \right| < 2\delta\right) \ge \exp\left(-\frac{C\lambda^2}{\delta^4}\right)$
- Proof sketch: Claim: Let $g: \mathbb{R} \to \mathbb{R}$ be a convex 1-Lipschitz function. Set $N_r(g) \coloneqq \{h: \mathbb{R} \to \mathbb{R} \text{ convex } 1-\text{Lipschitz } \mid \|h - g\|_{\infty} \leq r\}.$ Then for each $r, \delta > 0$.

$$\operatorname{Leb}(\{x \in \mathbb{R} \mid \exists h \in N_r(f), |h'(x) - g'(x)| \ge \delta\}) \le \frac{cr}{\delta^2}$$

• Fix $\tau_0: \mathbb{Z}^2 \to S$ and let $g(x) \coloneqq F_{\Lambda}^{(x,\eta_{\Lambda}^{\perp})}(\tau_0)$. Then for all $\tau, F_{\Lambda}^{(\cdot,\eta_{\Lambda}^{\perp})}(\tau) \in N_{\underline{C|\partial\Lambda|} |\Lambda|}(g)$. Thus, the Claim implies that

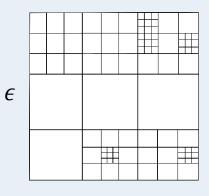
$$\operatorname{Leb}\left(\left\{x \in \mathbb{R} \mid \exists \tau : \mathbb{Z}^2 \to S, \quad \left|\frac{\partial}{\partial \hat{\eta}_{\Lambda}} g_{\Lambda}^{(x,\eta_{\Lambda}^{\perp})}(\tau) - \frac{\partial}{\partial \hat{\eta}_{\Lambda}} g_{\Lambda}^{(x,\eta_{\Lambda}^{\perp})}(\tau_0)\right| \ge \delta\right\}\right) \le \frac{C\lambda |\partial \Lambda|}{|\Lambda|\delta^2} \le \frac{C\lambda}{\sqrt{|\Lambda|}\delta^2}$$

• Since $\widehat{\eta}_{\Lambda} \coloneqq \frac{1}{|\Lambda|} \sum_{\nu \in \Lambda} \eta_{\nu}$ is Gaussian with standard deviation $\frac{1}{\sqrt{|\Lambda|}}$ we conclude that $\mathbb{P}\left(\sup_{\tau:\mathbb{Z}^{d}\to S} \left| \frac{\lambda}{|\Lambda|} \sum_{\nu} f\left(\mathcal{T}_{\nu}\left(\sigma_{\Lambda,\tau}^{\eta}\right)\right) - f\left(\mathcal{T}_{\nu}\left(\sigma_{\Lambda,\tau_{0}}^{\eta}\right)\right) \right| < \delta\right) \ge \exp\left(-\frac{C\lambda^{2}}{\delta^{4}}\right)$

Proof sketch III

Let $L \ge 2$. Call a set $\Lambda' \subset \Lambda_L \epsilon$ -fluctuative if $\sup_{\tau_1, \tau_2: \mathbb{Z}^d \to S} \left| \frac{\lambda}{|\Lambda'|} \sum_{v} f\left(\mathcal{T}_v\left(\sigma_{\Lambda', \tau_1}^{\eta}\right) \right) - f\left(\mathcal{T}_v\left(\sigma_{\Lambda', \tau_2}^{\eta}\right) \right) \right| < \epsilon$

•



• Perform a fractal percolation: Set $\delta \coloneqq \frac{C\sqrt{\lambda}}{(\log \log L)^{\frac{1}{4}}}$ and $k = C\lambda/\delta$.

Partition Λ_L into k squares. Then partition each of these into k squares and so on until reaching squares of constant size. A square in this recursive partition is taken if it is 4δ -fluctuative and the squares containing it are not 4δ -fluctuative.

• Define $B \coloneqq \{v \in \Lambda_L \mid v \text{ is not in a taken square}\}$. Then

$$\sup_{\tau_{1},\tau_{2}:\mathbb{Z}^{d}\to S}\left|\frac{\lambda}{|\Lambda_{L}|}\sum_{v}f\left(\mathcal{T}_{v}\left(\sigma_{\Lambda_{L},\tau_{1}}^{\eta}\right)\right)-f\left(\mathcal{T}_{v}\left(\sigma_{\Lambda_{L},\tau_{2}}^{\eta}\right)\right)\right|\leq 4\delta+\frac{C|B|}{|\Lambda_{L}|}$$

• It remains to show that $\mathbb{P}(v \in B) \leq \delta$. Write $\Lambda_0(v) \supset \Lambda_1(v) \supset \Lambda_2(v) \supset \cdots$ for the partition squares containing v. Since $|\Lambda_{\ell+1}(v)| \leq c\delta |\Lambda_{\ell}(v)|/\lambda$, one concludes that

$$\{v \in B\} \subset \bigcap_{\ell} \{\Lambda_{\ell}(v) \setminus \Lambda_{\ell+1}(v) \text{ is not } 2\delta - \text{fluctuative}\}$$

 The events in the intersection are independent since the annuli are disjoint. 14 The previous lemma bounds their probabilities, concluding the proof.

Non-compact case: Random-field random surfaces

- We now discuss the effect of disorder on systems with non-compact state space. • Our focus is on random surface models.
- Let $(\eta_v)_{v \in \mathbb{Z}^d}$ be independent standard Gaussian random variables. •
- A real-valued random-field random surface is the model on $\phi: \mathbb{Z}^d \to \mathbb{R}$ with Hamiltonian

$$H^{\eta}(\phi) = \sum_{u \sim v} V(\phi_u - \phi_v) - \lambda \sum_{v} \eta_v \phi_v$$

where V: $\mathbb{R} \to \mathbb{R}$ is a measurable even function termed the potential. The case $V(x) = x^2$ is the real-valued random-field Gaussian free field.

- We also study the integer-valued random-field Gaussian free field which has the • same Hamiltonian as above with $V(x) = x^2$ but restricts to $\phi: \mathbb{Z}^d \to \mathbb{Z}$.
- Our goal the localization/delocalization properties of these disordered surfaces. ٠
- Without disorder: the gradient of these surfaces localizes in all dimensions $d \ge 1$. • On Λ_L^d , real-valued surfaces delocalize with variance L when d = 1 and with variance $\log L$ when d = 2 while staying localized for $d \ge 3$. The integer-valued GFF behaves similarly except for a roughening transition when d = 2, from localized to logarithmic delocalization as the temperature increases. ¹⁵

Random-field random surfaces: results

Theorem (Dario-Harel-P 2020+): Consider the real-valued random-field random surfaces above at all temperatures 0 ≤ T < ∞ and all disorder strengths λ > 0 on Λ^d_L with zero boundary conditions. Assume 0 < c₋ ≤ V'' ≤ c₊ < ∞. Then

- Discrete Gradient:
$$\mathbb{E}\left(\left\langle\frac{1}{L^d}\sum_{\{u,v\}\in E(\Lambda_L^d)}(\phi_u-\phi_v)^2\right\rangle\right) \approx \begin{cases} L & d=1\\ \log L & d=2\\ 1 & d\geq 3 \end{cases}$$

- Height fluctuations:
$$\mathbb{E}(\langle \phi_0 \rangle^2) \approx \begin{cases} L^{4-d} & d = 1,2,3 \\ \log L & d = 4 \\ 1 & d \ge 5 \end{cases}$$

• Theorem (Dario-Harel-P 2020+): The integer-valued random-field Gaussian free field, at all temperatures $0 \le T < \infty$ and disorder strengths $\lambda > 0$, satisfies the gradient estimate above, and, when d = 1,2, satisfies

$$\mathbb{E}\left(\left|\frac{1}{L^d}\sum_{\nu\in\Lambda_L^d}\phi_{\nu}^2\right|\right)\approx L^{4-d}$$

Additionally, this expectation is bounded in L in dimensions $d \ge 3$ at low temperatures and small disorder strength $\lambda > 0$.

Random-field random surfaces: previous results

- Bovier-Külske studied a random field Solid-On-Solid model in which the disorder enters differently from the way it is introduced here. They proved a certain form of delocalization in two dimensions (Bovier-Külske 1996) and localization in three and higher dimensions (Bovier-Külske 1994).
- Külske and Orlandi 2006 prove that for all deterministic fields η , a random surface with field η will delocalize with at least logarithmic variance in two dimensions, when the potential V satisfies $\sup V(x) < \infty$.
- Van Enter and Külske 2008 proved a form of delocalization for the gradients of the random-field random surface for a wide class of potentials in two dimensions. The result is non-quantitative.

They further proved a lower bound on the rate of correlation decay for gradient Gibbs measures, when they exist, in three dimensions.

- Cotar and Külske proved the existence of translation-covariant gradient Gibbs measures for random-field random surfaces in dimensions d ≥ 3 (Cotar and Külske 2012) and their uniqueness for each given expected tilt (Cotar and Külske 2015), for a large class of potentials.
- Later results: Dario 2023 (thermodynamic limit), Sakagawa 2023 (maximum). ¹⁷

Open questions

• For disordered systems with compact state space, improve the bounds on

$$\mathbb{E}\left(\sup_{\tau_{1},\tau_{2}:\mathbb{Z}^{d}\to S}\left\|\frac{1}{L^{d}}\sum_{\nu\in\Lambda_{L}^{d}}\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_{L}^{d}}^{\tau_{1}}-\langle f(\mathcal{T}_{\nu}(\sigma))\rangle_{\Lambda_{L}^{d}}^{\tau_{2}}\right\|\right)$$

If the sum is performed over a concentric box of half the size, does it decay exponentially fast with L in two dimensions at all T and $\lambda > 0$?

- Uniqueness conjecture: For two-dimensional disordered systems, for each $v \in \mathbb{Z}^2$, η -almost surely, the value of $\langle f(\mathcal{T}_v(\sigma)) \rangle_{\mu}$ is the same for all Gibbs measures μ .
- Is there a Berezinskii-Kosterlitz-Thouless type transition as the disorder strength lowers (i.e., transition from exponential to power-law decay) for the random-field spin O(n) models with n = 2 in dimensions d = 3 or d = 4? What about $n \ge 3$?
- What is the localization/delocalization behavior of the integer-valued random-field Gaussian free field in dimensions d ≥ 3 at high disorder strength λ?
 Conjecture: Delocalization in dimension d = 3 and localization when d ≥ 5.
 Thus we conjecture a roughening transition in the disorder strength for d = 3.