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Ripples in a string coupled to Glauber spins

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Each oscillator in a linear chain (a string) interacts with a local Ising spin in contact with a thermal bath. These oscillators evolve according to Glauber dynamics. Below a critical temperature, there appears an equilibrium, time-independent, rippled state in the string that is accompanied by a nonzero spin polarization. On the other hand, the system is shown to form “metastable,” nonequilibrium long-lived ripples in the string for slow spin relaxation. The system vibrates rapidly about these quasistationary states, which can be described as snapshots of a coarse-grained stroboscopic map. For moderate observation times, ripples are observed irrespective of the final thermodynamically stable state (rippled or not). Interestingly, the system can be considered as a “minimal” model to understand rippling in clamped graphene sheets.

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I. INTRODUCTION

Mechanical systems coupled to spins are used to describe structural phase transitions. Examples include the collective Jahn-Teller effect [1], structural phase transitions with a scalar order parameter exhibiting a central peak in the dynamic response function [2], and criticality in martensites and externally driven models [3]. In many of these models, the mechanical system provides a long range interaction between the spins that produces a phase transition in which the spin polarization ceases to be zero below a critical temperature. While most studies consider the effective spin system obtained after eliminating the mechanical degrees of freedom, it is interesting to focus instead on the effect of the phase transition on the mechanical system. In this paper, we consider mechanical systems coupled to Ising spins that undergo Glauber dynamics [4] in contact with a thermal bath (a single harmonic oscillator connected to Ising spins in the simplest case [5]). There is a phase transition at a critical temperature below which the spin polarization is nonzero and ripples appear in the mechanical system. These thermodynamically stable ripples are inhomogeneous stationary states of the mechanical system, which are quite simple below the critical temperature. On the other hand, there are long-lived dynamical ripples with a wide variety of shapes at any temperature provided the period of mechanical vibrations is short compared to the spin relaxation time. In this limit, the spins are frozen during long time intervals between spin flips and they fix a quasistationary state about which the mechanical system oscillates. Observations of the system may consist of time averages over intervals sufficiently long to include many oscillation periods but short compared to the intervals between spin flips. Then, these observations will sample a coarse-grained stroboscopic map consisting of successive quasistationary states that show ripples. After a much longer time during which sufficiently many spin flips have occurred and due to the dissipation introduced by the Glauber spin dynamics, the ripples eventually evolve to the simple version obtained from the equilibrium thermodynamics of the spin-mechanical system.

These considerations may apply to the evolution of ripples in suspended graphene sheets. Ripples are undulations of the sheet with characteristic amplitudes and wavelengths that, according to experiments, do not have a preferred direction [6]. Time-resolved ripples and defects in graphene sheets can be observed using aberration corrected transmission electron microscopies (TEMs) that collect data every other second, a time much longer than microscopic times such as the one it takes a sound wave to cross one lattice constant [7]. As a direct generalization of theories of defect motion in planar graphene [8], atom motion in a suspended graphene sheet may be described by the von Karman equations discretized on a hexagonal lattice [9]. Coupling the vertical motion of graphene atoms with an Ising spin located at the same lattice point may account for a spontaneous trend of the sheet to bend upward or downward. Spin dynamics adds dissipation to the von Karman equations and thus the spin relaxation time should be much longer than microscopic mechanical times. Experimental observations are taken over long time intervals and therefore should correspond to different takes of a coarse-grained stroboscopic map similar to that described in this paper.

The plan of the paper is as follows. In Sec. II, we introduce the model and study the rippling phase transition which appears therein. Section III is devoted to the analysis of the slow spin relaxation regime. In this limit, we will see that metastable long-lived ripples appear, which are different from the “static” ripples found in Sec. II. We present arguments that support that these metastable ripples are the relevant ones, in connection with the rippling of graphene sheets. The continuum limit of the model, together with the opposite limit of fast spin relaxation, is investigated in Sec. IV. Finally, we present the main conclusions of the paper in Sec. V.

II. MODEL AND RIPPLING PHASE TRANSITION

Our mechanical system is a chain of oscillators with next-neighbor interaction, which becomes a string in the continuum
limit:
\[
\mathcal{H} = \sum_{j=0}^{N} \left[ \frac{p_j^2}{2m} + \frac{m\omega^2}{2}(u_{j+1} - u_j)^2 - f_{u_j}\sigma_j \right], \quad (1)
\]
with \(u_0 = 0 = u_{N+1}\). The \(j\)th oscillator is coupled linearly to an Ising spin \(\sigma_j = \pm 1\). The spins are in contact with a thermal bath at temperature \(T\) and flip stochastically following Glauber’s dynamics [4] at temperature \(T\). Unlike the case of a regular mass-springs chain, here each triplet is biased against the Ising system. Individual spins experience a mutual long-range interaction that gives the characteristic attempt rate for the transitions in the system: the spins have nonzero polarization for \(T < T_c\). The extrema of this potential satisfy (horizontal string, no ripples). We look for solutions \((u,p,R_j,\sigma)\) at a rate given by [4]
\[
W_j(\sigma|u,p) = \frac{\alpha}{2}(1 - \beta_j \sigma_j), \quad \beta_j = \tanh \left( \frac{f_{u_j}}{k_BT} \right). \quad (2)
\]
where \(R_j\sigma\) is the configuration obtained from \(\sigma\) by flipping the \(j\)th spin and \(k_B\) is the Boltzmann constant. The parameter \(\alpha\) gives the characteristic attempt rate for the transitions in the Ising system. Individual spins experience a mutual long-range interaction through their coupling to the string. This long-range interaction causes a phase transition of the spin system: the spins have nonzero polarization for \(T < T_c\), the counterpart for the string of which is the formation of ripples. To see this, we find the following effective potential by integrating \(e^{-\mathcal{H}/(k_BT)}\) over the spin configurations [5], with the result
\[
\mathcal{V}_{\text{eff}} = \sum_{j=0}^{N} \left[ \frac{1}{2}m\omega^2(u_{j+1} - u_j)^2 - k_BT \ln \cosh \left( \frac{f_{u_j}}{k_BT} \right) \right]. \quad (3)
\]
The extrema of this potential satisfy
\[
m\omega^2(u_{j+1} + u_{j-1} - 2u_j) + f \tanh \left( \frac{f_{u_j}}{k_BT} \right) = 0. \quad (4)
\]
Let us analyze the stability of the trivial solution \(u_j = 0\) (horizontal string, no ripples). We look for solutions \(U_j = e^{i\delta t}\) of the linearization of Eq. (4):
\[
U_{j+1} + U_{j-1} - 2U_j + \frac{f^2U_j}{m\omega^2k_BT} = 0, \quad j = 1, \ldots, N \quad (5)
\]
with clamped bc \(U_0 = U_{N+1} = 0\). The condition \(U_0 = 0\) implies that we only have to consider the imaginary part \(U_j = \sin(jk)\), whereas \(U_{N+1} = 0\) restricts the possible values of \(k\), so that only \(k_n = n\pi/(N+1), n = 1, \ldots, N+1\), are possible. Finally, if \(U_j\) solves Eq. (5), the wave number \(k\) must be related to the temperature through \(f^2/(m\omega^2k_BT) = 4\sin^2(k_n/2)\). This expression defines a set of critical temperatures \(T_c\), at which rippled solutions, characterized by a wave number \(k_n\), of Eq. (5) emerge. The largest possible critical temperature corresponds to \(n = 1\).

The dependence of this critical temperature with the system size \(N\) hinges on how the model parameters \(m, \omega, f\) scale with \(N\). Of course, these scalings depend on the details of the microscopic model, which, in some limit, can be described by the stochastic dynamics we have introduced. We assume that the frequency \(\omega \propto N\), while \(m\) and \(f\) are independent of the system size. In Sec. IV of the paper, we will show that this scaling implies that the effective critical temperature (3) and the nonlinear equation (4) have a well-defined continuum limit [10]. This is a sensible property since graphene sheets are often and successfully modeled by means of continuum elasticity [11–15]. Thus, we define \(\omega_0 = \omega/K_N\), which is of the order of unity in the large system size limit as \(N \gg 1\). Then, the critical temperature \(T_c\) remains finite as \(N \to \infty\):
\[
T_c = \frac{f^2}{m\omega_0^2k_BT}, \quad \omega_0 = \frac{\omega}{K_N}. \quad (7)
\]
Let us briefly consider other possible scalings of the Hamiltonian parameters with the system size. For other scalings, the expression (7) for the critical temperature \(T_c\) remains valid, but \(\omega_0\) is no longer of order 1. For instance, if all the parameters in the Hamiltonian (1) are independent of the system size, \(T_c\) diverges in the large system size limit \(N \gg 1\). This means that the flat configuration of the string becomes unstable for all temperatures in this limit. Nevertheless, for any finite value of \(N\), there should be an “effective” critical temperature \(T_e\), above which the flat configuration would be stable.

In the following, we will restrict ourselves to the case \(\omega_0 = O(1)\), independent of the system size. There is a well-defined phase transition at \(T = T_c\), then we define a dimensionless temperature \(\theta = T/T_c\). For \(T > T_c\), \(\theta > 1\), the trivial solution of (4) is linearly stable, and for \(T < T_c\), \(\theta < 1\), it is unstable and there appear stable nonuniform states corresponding to static ripples in the string. Using nondimensional variables \(u_j^* = u_j/(k_BT) = m\omega_0^2u_j/f\) and omitting the asterisks so as not to clutter the formulas, the first such state is proportional to the sinusoidal mode with \(k_1\):
\[
u_j = \pm 2\sqrt{1 - \theta} \sin \left( \frac{\pi j}{N+1} \right) + O(1 - |\theta|), \quad (8)
\]
in the limit as the reduced temperature \(\theta\) tends to 1 from below. Equation (8) is derived in Appendix A, making use of bifurcation theory. According to Appendix A, initial conditions that are not orthogonal to \(\sin[j\pi/(N+1)]\) decay to (8) as \(e^{-\delta t/2}\) for \(\delta = \alpha/\omega_0 < 2\) and \(\theta \sim 1\). At the lower critical
temperatures \( \theta_n = \sin^2 k_1 / \sin^2 k_n < 1, n > 1 \), other nonuniform forms proportional to the sinusoidal modes with \( k = k_n \) (\( n - 1 \) interior nodes) bifurcate from the trivial solution. These nonuniform solutions have a nonzero spin polarization \( \langle \sigma_j \rangle \sim \tan h[ f u_j / (k_B T_n)] \) and therefore the critical temperatures \( \theta_n \) are associated with cooperative Jahn-Teller phase transitions, in which coupling to phonons (the string) breaks the symmetry of a doubly degenerated electronic state (the spins) \([1]\). Numerical simulations of the spin-string system confirm this. Below \( T_c \), stable string configurations are stationary, nonuniform, and exhibit ripples. To test the bifurcation theory, we have performed stochastic simulations at temperatures \( \theta > 1 \) and \( \theta = 0.9 \) for \( \delta = 0.1 \) and \( N = 10^4 \). In Fig. 1, we show how an initially flat string at rest evolves to a state close to \((8)\). The initial conditions are random spins, such that the average spin polarization has a sinusoidal shape and a horizontal, zero-velocity string profile. A qualitatively analogous behavior is found for the majority of initial spin configurations, but for some of them the unstable flat string configuration is stable, whereas the stationary states with \( n - 1 \) internal nodes that bifurcate from the flat string configuration at temperatures \( T_n \) are unstable.

III. SLOW SPIN RELAXATION

Additional insight can be obtained in the limit \( \delta = \alpha / \omega_0 \ll 1 \), in which the spin flip rate is slow compared to the characteristic string frequency. In the following, we will use a dimensionless time \( t^* = \alpha \theta t \), and omit the asterisks as before. Then, the \( u_j \)'s obey the equation of motion

\[
\ddot{u}_j - K_N^2 (u_{j+1} + u_{j-1} - 2u_j) = \sigma_j
\]

for \( j = 1, \ldots, N \) with boundary conditions \( u_0 = u_{N+1} = 0 \) (\( \ddot{u} = d^2 u / dt^2 \)). The spins \( \sigma_j \) are stochastic variables which flip at a rate \( W_j(\sigma(u,p)) = \delta (1 - \beta_j \sigma_j) / 2, \beta_j = \tanh(u_j / \theta) \), \( \theta = T / T_c \) instead of \((2)\). Let us consider a trajectory of the system for given initial states of the string and spins. Since the spin flip rate is very small, the spins are frozen at fixed values during time intervals that are long compared to the longest oscillation period of the string. During the time interval before the spin flip occurs, we may split the solution of \((9)\) in a quasistationary and a time-dependent part according to (see Appendix B)

\[
\begin{align*}
\bar{u}_j(t) &= u_j^0 + v_j(t), \\
\bar{u}_j(t) &= \frac{1}{K_N^2} \left[ \sum_{l=1}^{N} \left( 1 - \frac{l}{N+1} \right) \delta_j - \sum_{l=1}^{j-1} (j - l) \delta_l \right], \\
v_j(t) &= \sum_{n=1}^{N} \left[ A_n \cos(\Omega_n t) + B_n \sin(\Omega_n t) \right] \phi_{n,j},
\end{align*}
\]

where

\[
\begin{align*}
\Omega_n &= 2 K_N \sin \left( \frac{\pi n}{2 (N+1)} \right), \\
\phi_{n,j} &= \sqrt{\frac{2}{N+1}} \sin \left( \frac{\pi n j}{N+1} \right), \\
A_n &= \sum_{j=1}^{N} \left[ u_j(0) - u_j^0 \right] \phi_{n,j}, \\
B_n &= \sum_{j=1}^{N} \bar{u}_j(0) \phi_{n,j}.
\end{align*}
\]

The string profiles in \((10)\) represent vibrations of the string about the quasistationary configuration in \((11)\), the longest period of which is \( 2 \pi / (\Omega_1 = 1 \) is the lowest frequency). Now, let the first spin that flips after \( t^* = 0 \) be \( \sigma_{j_1} \), which changes sign at time \( t_1 \). Immediately after \( t_1 \), the right-hand side \( \text{RHS} \) of \((9)\) should be replaced by \( \sigma_j - 2 \delta_j \sigma_j \theta_t (t - t_1) \), where \( \theta_t(x) = 1 \) for \( x \geq 0 \), \( \theta_t(x) = 0 \) for \( x < 0 \) is the unit step function. The changes in \( u_j^0 \) and \( v_j(t) \) due to the spin flip at \( t_1 \) are

\[
\begin{align*}
\Delta u_j^0 &= 2 \sigma_{j_1} K_N \left[ \Theta(j - j_1 - 1)(j - j_1) - (1 - \frac{j_1}{N+1}) \right], \\
\Delta v_j &= \sum_{n=1}^{N} \left[ \sum_{l=1}^{N} \Delta u_l^0 \phi_{l,j} \right] \phi_{n,j} \cos(\Omega_n (t - t_1)),
\end{align*}
\]

respectively, for \( t > t_1 \). Successive spin flips produce changes similar to \((16)\) and \((17)\) in the quasistationary and time-dependent parts of \( u_j(t) \), respectively, at times \( t_2, t_3, \ldots \) with \( t_i - t_{i-1} = O((N \delta)^{-1}) \). Time averages over sufficiently long time intervals that are short compared to \((N \delta)^{-1} \) eliminate \( v_j(t) \). Thus, successive snapshots of averaged string profiles coincide with updated quasistationary \( u_j^0 \) profiles. The latter constitute a coarse-grained stroboscopic map showing how the ripples in the string evolve to their final stable configurations: the horizontal string for \( \theta > 1 \) or a simple paraboliclike profile above or below the horizontal string for \( \theta < 1 \). Figure 2 depicts snapshots of the coarse-grained stroboscopic map for
rate graphene sheets [7], data are taken in long time intervals time-resolved experiments such as those with suspended the string eventually approaches the flat configuration. In

is reached in a much longer time larger than $10^4$. See also movie stable configuration corresponding to a string without internal nodes flips which change the quasistationary string profile are indicated.

or (b) randomly distributed. The times corresponding to the spin

The initial configuration consists of a flat string at rest, and the spins are (a) initially distributed in seven spin domains of alternating sign or (b) randomly distributed. The times corresponding to the spin flips which change the quasistationary string profile are indicated. Ripples with several domains persist for long times, whereas the stable configuration corresponding to a string without internal nodes is reached in a much longer time larger than $10^4$. See also movie in the Supplemental Material illustrating how the string oscillates about quasistationary configurations given by the coarse-grained stroboscopic map [17].

IV. CONTINUUM LIMIT AND FAST SPIN RELAXATION

Further analysis of string ripples can be done in the continuum limit $N \to \infty$. From (1) and (2), we obtain equations for the averages of $u_j$ and $\sigma_j$. If we split the variables $u_j = \bar{u}_j + \Delta u_j$, where $\bar{u}_j = \langle u_j \rangle$, set $\bar{q}_j = \langle \sigma_j \rangle$, and ignore the fluctuations $\Delta u_j$ in the limit $N \to \infty$, we get the following nondimensional macroscopic equations:

$$\ddot{\bar{u}}_j = K_b^2 (\bar{u}_{j+1} + \bar{u}_{j-1} - 2\bar{u}_j) + \bar{q}_j,$$

$$\ddot{\bar{q}}_j = \delta \left( \tanh\left( \frac{\bar{u}_j}{\theta} \right) - \bar{q}_j \right),$$

for $j = 1, \ldots, N$. We now set $\bar{u}_j(t) = \bar{u}(x,t)$ with $x = j/K_N$ and take the continuum limit. Then, Eqs. (18) and (19) become

$$\frac{\partial^2 \bar{u}}{\partial t^2} - \frac{\partial^2 \bar{u}}{\partial x^2} = \bar{q}, \quad \frac{\partial \bar{q}}{\partial t} + \delta \bar{q} = \delta \tanh\left( \frac{\bar{u}}{\theta} \right),$$

to be solved with the boundary conditions $\bar{u}(0,t) = \bar{u}(\pi,t) = 0$. In the limit $\delta \gg 1$ (fast relaxation of the spins compared to the string time scale), we can approximate the second equation in (20) by $\bar{q} \approx \tanh(\bar{u}/\theta)$ with $x = \int_0^1 \frac{\bar{u}}{\bar{q}} \, dx$ and insert this in the first equation. The result is

$$\frac{d^2 \bar{u}}{dt^2} + \frac{1}{\delta \theta \cosh^2\left( \frac{x}{\theta} \right)} \frac{\partial \bar{u}}{\partial t} - \delta \tanh\left( \frac{\bar{u}}{\theta} \right) = 0,$$

the stationary solutions of which satisfy the equation

$$\frac{d^2 \bar{u}}{dx^2} + \tanh\left( \frac{\bar{u}}{\theta} \right) = 0,$$

which is the continuum limit of Eq. (4). A stability analysis of the flat solution $\bar{u}(x) = 0$ can be done along the same lines of the study of its discrete version (4). The result is that the flat solution $\bar{u}(x) = 0$ is stable for $\theta > 1$, while

$$\bar{u}(x) = \pm 2\sqrt{1-\theta} \sin x + O(1-\theta)$$

is the stable string state just below $\theta = 1$. Of course, Eq. (23) is the continuum limit of the discrete expression (8). Moreover, this solution can be rederived by analyzing the minima of the continuum limit of the effective potential (3):

$$\mathcal{V}_{\text{eff}} \sim \frac{Nk_BT_c}{\pi} \int_0^\pi dx \left[ \frac{1}{2} \left( \frac{\partial u}{\partial x} \right)^2 - \theta \ln \cosh\left( \frac{u}{\theta} \right) \right].$$
where $u$ is written in the same nondimensional units as $\tilde{u}$. The condition for a profile to be an extremum of the effective potential is nothing but the nonlinear equation (22). The small damping term in (21) stabilizes the flat solution $u(x)=0$ above the critical temperature and the stationary ripple solutions below it. The consistency of the scaling introduced in Sec. II must be stressed: in the continuum limit, the effective potential is an extensive quantity, proportional to the system size $N$.

The opposite limit of $\delta \ll 1$ has already been studied using the coarse-grained stochastic map. It is interesting to note that we obtain a nonlinear Duffing equation from a two-term expansion of the hyperbolic functions in (21). Similar nonlinear equations have been recently proposed to model graphene resonators on a phenomenological basis [11,16].

### V. CONCLUSIONS

We have shown that stable ripples appear in a one-dimensional (1D) string when each oscillator is coupled to an Ising spin and the latter are in contact with a thermal bath at temperature $T$. Below a critical temperature, the thermodynamically stable string profile is not flat, but nonuniform without internal nodes. In spite of the simplicity of the thermodynamically stable state, more complex ripples appear when the spin flip rate is much smaller than the oscillator period. Although strictly speaking these ripples are evolving in time, they are very long-lived metastable states. The ripples are snapshots of a coarse-grained stochastic map depicting the average of the rapid string motion over long time intervals. Whether the final thermodynamically stable state is the flat or bent string, ripples should be observed on reasonable time intervals at any temperature.

The system considered here is far from being a realistic model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. The system considered here is far from being a realistic model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene sheet. However, the free chemical bonds of the carbon lattice in the latter may be assimilated to our model of a graphene shee
the solution of which is
\[ A(s) = \text{sign}(A(0)) \sqrt{\frac{2(N+1)\theta_2}{1 + e^{-2\theta_2 s} \left( \frac{2(N+1)\theta_2}{A(0)^2} - 1 \right)}}. \]  
(A17)

As \( s \to \infty \), \( A(s) \) vanishes for \( \theta_2 = -1 \) and it tends to \( \pm \sqrt{2(N+1)} \) for \( \theta_2 = 1 \). This is the typical behavior of a supercritical pitchfork bifurcation of stable nonuniform stationary spin and string profiles from the trivial solution.

For \( \theta_2 < 1 \), we obtain the corresponding profiles of the string and the spin systems by inserting (A17) in (A12) and (A3) and restoring \( \theta = 1 - \epsilon \theta_2 \) and the original time variable:
\[ u_j = q_j = 2 \text{sign}(A(0)) \sqrt{1 - \theta} \sin \left( \frac{\pi j}{N+1} \right) + O(1 - \theta), \]  
(A18)
\[ \epsilon A(0) = \sqrt{\frac{2}{N+1}} \sum_{j=1}^{N} q_j(0) \sin \left( \frac{\pi j}{N+1} \right), \]  
(A19)

In (A18), we have ignored exponentially small terms proportional to \( e^{-\delta t}/2 \). Even when \( \delta \ll 1 \), these terms decay much faster than the exponential \( e^{-2(1-\theta)t} \) in (A18) as \( (1 - \theta) \to 0 \).

As \( t \to \infty \), the stationary profiles vanish only at the end points of the string:
\[ u_j = q_j = 2 \text{sign}(A(0)) \sqrt{1 - \theta} \sin \left( \frac{\pi j}{N+1} \right) + O(1 - \theta), \]  
(A20)

For \( A(0) = 0 \), the above equation should be understood as giving \( u_j = q_j = 0 \) for all \( j \) because the solution of Eq. (A16) with the initial condition \( A(0) = 0 \) is \( A(s) = 0 \) for all \( s \). Thus, the flat string configuration is stabilized for initial conditions such that \( A(0) = 0 \); for any other different condition, the system eventually reaches one of the two symmetrical rippled profiles without internal nodes.

Similar calculations at the critical temperatures
\[ T_n = \frac{f^2 K_n^2}{k_B m_0^2 \Omega_n^2}, \quad \Omega_n = \sin \left( \frac{\pi n}{2(N+1)} \right) \sin \left( \frac{\pi j_n}{2(N+1)} \right), \]  
(A21)
yield the following bifurcating stationary profiles:
\[ u_j = q_j = 2 \text{sign}(A(0)) \sqrt{\theta_n - \theta} \sin \left( \frac{\pi j_n}{N+1} \right) + O(|\theta_n - \theta|), \]  
(A22)

where \( \theta_n = T_n / T_c \). In the continuum limit, (A22) becomes
\[ u(x) = q(x) = \pm 2 \sqrt{\theta_n - \theta} / n \sin(nx) + O(|\theta_n - \theta|), \]  
(A23)

with \( \theta_n = 1/n^2, \ n = 1, 2, \ldots \). The profiles (A23) vanish at \( n - 1 \) interior points in \( 0 \leq x \leq \pi \).

**APPENDIX B: SPLITTING OF \( u_j(t) \) IN THE LIMIT \( \alpha \ll \omega_0 \)**

The stationary part \( u_j^s(t) \) of \( u_j(t) \) satisfies
\[ -K_N^2(u_{j+1}^s + u_{j-1}^s - 2u_j^s) = \sigma_j \]  
(B1)

for \( j = 1, \ldots, N \) according to Eq. (9) of the main text. Defining \( w_j = u_{j+1}^s - u_j^s \), (B1) becomes
\[ w_j - w_{j-1} = -\frac{\sigma_j}{K_N^2}, \]  
(B2)

the solution of which is
\[ u_{j+1} - u_j = w_j = u_1 - \frac{1}{K_N^2} \sum_{l=1}^{j-1} \sigma_l \]  
(B3)
because \( u_0 = 0 \), due to the boundary condition \( u_0 = 0 \). Summing (B3) from 1 to \( j - 1 \), we find
\[ u_j = j u_1 - \frac{1}{K_N^2} \sum_{l=1}^{j-1} l \sigma_l. \]  
(B4)
The other boundary condition \( u_{N+1} = 0 \) yields
\[ u_1 = \frac{1}{(N+1)K_N^2} \sum_{l=1}^{N} l \sigma_l. \]  
(B5)

These formulas can be simplified using summation by parts:
\[ \sum_{l=1}^{j-1} l \sigma_l = \sum_{k=1}^{j-1} \sigma_k - \sum_{k=1}^{l} (l - 1) \sigma_k, \]  
(B6)

Substituting this in (B4) and (B5), we obtain
\[ u_j = \frac{1}{K_N^2} \left[ j \sum_{l=1}^{N} \left( 1 - \frac{l}{N+1} \right) \sigma_l - \sum_{l=1}^{j-1} (j - l) \sigma_l \right], \]  
(B7)

which is Eq. (11) for \( u_j = u_j^s \).

To find \( v_j(t) = u_j(t) - u_j^s \), we note that it satisfies Eq. (9) with zero RHS and insert in that equation the eigenvector expansion
\[ v_j(t) = \sum_{n=1}^{N} V_{n,j}(t) \phi_{n,j}, \]  
(B8)
\[ -K_N^2(\phi_{n,j+1} + \phi_{n,j-1} - 2\phi_{n,j}) = \Omega_n^2 \phi_{n,j}, \]  
(B9)

where eigenfrequencies \( \Omega_n \) and eigenvectors \( \phi_{n,j} \) are given by Eqs. (13) and (14), respectively. Equation (B9) can be checked by direct computation. The eigenvectors \( \phi_{n,j} \) of the discrete Laplacian satisfy the orthogonality condition
\[ \sum_{n=1}^{N} \phi_{n,j} \phi_{m,j} = \delta_{nm}. \]  
(B10)

The result is
\[ V_{n,j} + \Omega_n^2 V_{n,j} = 0, \]  
(B11)

producing \( V_{n,j} = A_n \cos(\Omega_n t) + B_n \sin(\Omega_n t) \), which, inserted in (B8), yields Eq. (12). Equation (13) of the main text, giving \( A_n \) and \( B_n \), follows from the initial conditions for \( u_j(t) \) and the orthogonality condition (B10) for the eigenvectors \( \phi_{n,j} \).
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[10] In the continuum limit, the equation of motion \( \ddot{u}_j - \omega^2 (u_{j+1} + u_{j-1} - 2u_j) = f \sigma_j / m \) becomes the wave equation \( \ddot{u}/\partial t^2 = c^2 \partial^2 u/\partial x^2 = f \sigma/m \), with \( u_j(t) = u(x,t) \) and \( c = \omega \lambda \), provided \( x = \lambda j j L/N \) is finite as \( j \) and \( N \) go to infinity and \( L \) is the string length. A finite wave velocity implies that \( \omega \propto N \). Different scalings of the parameters may produce the same result of a size-independent critical temperature. For instance, a finite \( T_c \) is also obtained for \( \omega \propto N \), \( m \propto 1/N \), and \( f \propto 1/\sqrt{N} \).

In both cases, we find a finite wave velocity \( c = \omega L/N \sim \omega L/(\pi K_N) = \omega_0 L/\pi \) in the continuum limit.

See Supplemental Material at http://link.aps.org/supplemental/10.1103/PhysRevE.85.031125 for movies showing the time evolution of the string, corresponding to the different physical situations depicted in Figs. 1 and 2.