

## Supplemental Information for “Numerical construction of the Aizenman-Wehr metastate”

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This note illustrates the lack of measurable size-corrections on the computation of the  $\zeta$  exponent reported on the main text.

As explained in the main text, once the system size  $L$  is effectively taken to infinity, the MAS susceptibility  $\chi_\rho(W, R)$  still depends on the window sizes  $R$  and  $W$ . The scaling relation

$$\chi_\rho(W, R \rightarrow \infty) \propto W^\zeta \quad (1)$$

defines the  $\zeta$  exponent, but it is inconvenient for numerical work (where both  $W$  and  $R$  are finite). Fortunately, finite-size scaling solves this problem [1].

Indeed, we expect for finite  $R$  and  $W$  (see main text), a scaling behaviour

$$\chi_\rho(W, R) = R^\zeta f(W/R). \quad (2)$$

Consistency with Eq. (1) is obtained if the scaling function  $f(x = W/R)$  scales in the limit  $x \rightarrow 0$  as a power law  $f(x) \sim x^\zeta$ .

Eq. (2) is expected to be exact only in the limit of large  $W$  and  $R$  [1], hence one needs to check for size corrections. We do so with the quotients method [2–4], which produces *effective*  $\zeta$  estimates at a well defined lengthscale. The size dependence can be assessed later on. Specifically, take two sizes-pairs  $(W_1, R_1)$ ,  $(W_2, R_2)$  with the same value of  $W/R$ , which ensures the cancellation of scaling functions in the quotient

$$\frac{\chi_\rho(W_2 = xR_2, R_2)}{\chi_\rho(W_1 = xR_1, R_1)} = \left( \frac{W_2 f(x)}{W_1 f(x)} \right)^\zeta = \left( \frac{W_2}{W_1} \right)^\zeta. \quad (3)$$

$W/R$	$L/R$	$(W_1, W_2)$	$\zeta^{\text{eff}}$
1/2	2	(4,6)	2.18(40)
2/3	2	(4,8)	2.59(22)
1	2	(8,12)	2.37(26)
		(6,8)	2.14(37)
		(6,12)	2.28(18)

TABLE I. The effective  $\zeta$  exponent, Eq. (3), depends on the two lengths  $W_1$  and  $W_2$  and on the ratio  $W_1/R_1 = W_2/R_2$ .

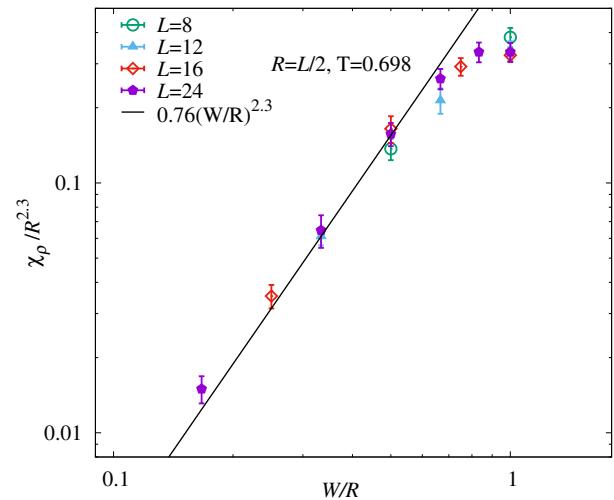


FIG. 1. Illustration of the scaling in Eq. (2) (data from main text). At small values of the scaling variable  $x = W/R$  the scaling function behaves as a power law  $f(x) \propto x^\zeta$ .

The resulting determination of  $\zeta$ , see Table I, is fully compatible with the main-text result  $\zeta = 2.3(3)$ . Furthermore, no significant size-dependence emerges from Table I. Besides, a power law with the main-text  $\zeta$  estimation interpolates the data nicely in the region of  $x < 0.75$ , see Fig. 1.

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