Strong fluctuation effects for annihilating/coalescing Brownian particles

Oleg Zaboronski (In collaboration with R. Tribe, B. Garrod, M. Poplavskyi)

Department of Mathematics, University of Warwick

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Outline









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Annihilating/Coalescing Brownian motions



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- Correlation functions: $\rho_t^{(n)}(x_1, \dots, x_n) d^d x_1 \dots d^d x_n$

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Statistics of ABM's, CBM's

 Some contributors: Smoluchowski, Glauber, Bramson, Lebowitz, Griffeath, Doi, Zeldovich, Ovchinnikov, Peliti, Droz, Lee, Cardy, Kesten, Derrida, Hakim, Pasquier, ben Avraham, Masser

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- Dynamical RG analysis (with R. Rajesh and C. Connaughton):

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$$d = 1$$
: $\rho_t^{(n)} \sim t^{-\frac{n}{2} - \frac{n(n-1)}{4}}$
• $d = 2$: $\rho_t^{(n)} \sim \left(\frac{\log(t)}{t}\right)^n (\log(t))^{-\frac{n(n-1)}{2}}$

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• Aim: confirm $\gamma_n = \frac{n(n-1)}{2}$ - the spectrum of anomalous dimensions - rigorously

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- Exact equations: $\dot{\rho}^{(n)} = F_n[\rho^{(n)}, \rho^{(n+1)}]$ (Hopf chain)

Exact solvability (coalescing case)

• Idea: find a set of observables $(\Phi^{(n)})_{n\geq 1}$ such that

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• Observe:

$$(\partial_t - \sum_{k=1}^{2n} \partial_k^2) \Phi_t^{(2n)} = 0 \text{ for } x_1 < \ldots < x_{2n}$$

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$$\left(\Phi_t^{(2n)}(\ldots, x_k = x_{k+1}, \ldots) = \Phi_t^{(2n-2)}(\ldots, x_{k-1}, x_{k+2}, \ldots) \right)$$

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• Observe: • $\left(\partial_t - \sum_{k=1}^{2n} \partial_k^2\right) \Phi_t^{(2n)} = 0 \text{ for } x_1 < \ldots < x_{2n}$ • $\Phi_t^{(2n)}(\ldots, x_k = x_{k+1}, \ldots) = \Phi_t^{(2n-2)}(\ldots, x_{k-1}, x_{k+2}, \ldots)$ • $\rho_t^{(n)}(x_1, x_3, \ldots, x^{2n-1}) = \left(\prod_{k=1}^n (-\partial_{2k}) \Phi_t^{(2n)}\right)|_{(x_{2m}=x_{2m-1}, m=1, 2, \ldots, n)}$

• Claim:
$$\Phi_t^{(2n)}(x_1, \dots, x_{2n}) = \mathsf{Pf}_{1 \le i < j \le 2n} \left(\Phi_t^{(2)}(x_i, x_j) \right)$$

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- Correlation functions can be obtained by differentiation:

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• K_t is a 2-by-2 matrix kernel of the form

$$\mathcal{K}_t(x,y) = \begin{pmatrix} \Phi_t^{(2)}(x,y) & \partial_2 \Phi_t^{(2)}(x,y) \\ \partial_1 \Phi_t^{(2)}(x,y) & \partial_1 \partial_2 \Phi_t^{(2)}(x,y) \end{pmatrix} \quad \text{for } x < y$$

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• Distributions of particles of this type are called *Pfaffian point* processes

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- Compare $\Phi_t^{(2n)}$ with similar observables for ASEP (Borodin, Corwin, Sasamoto)

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 - $\Phi_t^{(2)}(y,z) = \frac{2}{1+\theta} \operatorname{erfc}\left(\frac{y-z}{\sqrt{t}}\right)$
 - For $\theta = 1$, this is the bulk scaling limit of the law of real eigenvalues in the real Ginibre ensemble (Borodin-Sinclair, Forrester-Nagao)

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 - $\rho_t^{(n)}(x_1, \dots, x_K) \stackrel{t\uparrow\infty}{\sim} c_n t^{-\frac{n}{2} \frac{n(n-1)}{4}} \prod_{i < j} |x_i x_j|$ nonlinear scaling

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• $K(y,z) = 1 + \int_y^z \int_{-\infty}^y \frac{u-v}{\sqrt{2\pi}} e^{-\frac{(u-v)^2}{2}} \operatorname{erfc}\left(\frac{u+v}{\sqrt{2}}\right) dudv$

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- For $\theta = 0$, this is the edge scaling limit of the law of real eigenvalues in the real Ginibre ensemble (Borodin-Sinclair)

Non-coalescing Brownian disks in 2d



Typical non-collision event

• What is the probability $p_{NC}^{(n)}(\mathbf{x}, t)$ that *n* non-interacting Brownian disks of radius 1 with initial positions x_1, x_2, \ldots, x_n do not overlap before time *t*, where $t \to \infty$?

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 ∂_x p⁽ⁿ⁾_x(**x**, t) -

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$$-\binom{n}{2}\frac{1}{t\log(t)}p_{NC}^{(n)}(\mathbf{x},t) =$$

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∂_t p⁽ⁿ⁾_{NC}(**x**, t) =

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$$-\binom{n}{2}\frac{1}{t\log(t)}p_{NC}^{(n)}(\mathbf{x},t)$$

• Conclusion: $p_{NC}^{(n)}(\mathbf{x},t) = c^{(n)}(\mathbf{x})\log(t)^{-n(n-1)/2}$ as $t \to \infty$

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 - If there are *n* particles at time *t* at positions $x_1, x_2, ..., x_n$, there must exist *n* particles at time t - s(t) at well separated positions, which do not meet before *t*

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 $\hbox{ or } s(t) \sim t/\log(t)^{\alpha} \text{, } s(t) \rightarrow \infty \text{ as } t \rightarrow \infty \text{; } s(t) << t$

- $\rho_t^{(1)} \sim \log(t)/t$ (Bramson-Lebowitz a rigorous version of Smoluchowski theory)
- Bootstrapping to this:
 - If there are *n* particles at time *t* at positions x_1, x_2, \ldots, x_n , there must exist *n* particles at time t s(t) at well separated positions, which do not meet before *t*

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$$\begin{array}{l} \textbf{2} \quad \textbf{s}(t) \sim t/\log(t)^{\alpha}, \ \textbf{s}(t) \rightarrow \infty \ \text{as} \ t \rightarrow \infty; \ \textbf{s}(t) << t \\ \textbf{3} \quad \rho_{t-s(t)}^{(n)} \sim \rho_{t-s(t)}^{(1) \ n} \end{array}$$

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, $s(t) \to \infty$ as $t \to \infty$; $s(t) << t$
3 $\rho_{t=s(t)}^{(n)} \sim \rho_{t=s(t)}^{(1)n}$

$$p_t^{(n)} \sim p_{NC}^{(n)}(s(t)) \rho_{t-s(t)}^{(n)}$$

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$$\begin{array}{l} \textcircled{2} \quad s(t) \sim t/\log(t)^{\alpha}, \ s(t) \to \infty \ \text{as} \ t \to \infty; \ s(t) << t \\ \textcircled{2} \quad \rho_{t-s(t)}^{(n)} \sim \rho_{t-s(t)}^{(1) \ n} \\ \textcircled{2} \quad \rho_{t}^{(n)} \sim \rho_{NC}^{(n)}(s(t))\rho_{t-s(t)}^{(n)} \\ \textcircled{2} \quad \rho_{t}^{(n)} \sim \rho_{NC}^{(n)}(s(t))\rho_{t}^{(1) \ n} \sim \log(t)^{n-n(n-1)/2}/t^{n} \end{array}$$

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• Asymptotically exact non-linear scaling can be established both for *d* = 1 and *d* = 2.

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