# Strong fluctuation effects for annihilating/coalescing Brownian particles 

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\text { April } 18,2018
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## Outline

(1) The model
(2) One dimension
(3) Two dimensions
(4) Conclusions

Dubna CNES, April 2018

## Annihilating/Coalescing Brownian motions



- Particles (balls for $d>1$ ) perform independent BM's on $\mathbb{R}^{d}$ until they meet


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- 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):
- $d=1: \rho_{t}^{(n)} \sim t^{-\frac{n}{2}-\frac{n(n-1)}{4}}$
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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: $\dot{\rho}^{(n)}=F_{n}\left[\rho^{(n)}, \rho^{(n+1)}\right]$ (Hopf chain)


## Exact solvability (coalescing case)

- Idea: find a set of observables $\left(\Phi^{(n)}\right)_{n \geq 1}$ such that
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\Phi_{t}^{(2 n)}\left(x_{1}, \ldots, x_{2 n}\right):=\operatorname{Prob}\left(N_{t}\left(x_{2 i-1}, x_{2 i}\right)=0, i=1, \ldots n\right)
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(3) $\rho_{t}^{(n)}\left(x_{1}, x_{3}, \ldots, x^{2 n-1}\right)=$

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\left.\left(\prod_{k=1}^{n}\left(-\partial_{2 k}\right) \Phi_{t}^{(2 n)}\right)\right|_{\left(x_{2 m}=x_{2 m-1}, m=1,2, \ldots, n\right)}
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## Solution

- Claim: $\Phi_{t}^{(2 n)}\left(x_{1}, \ldots, x_{2 n}\right)=\operatorname{Pf}_{1 \leq i<j \leq 2 n}\left(\Phi_{t}^{(2)}\left(x_{i}, x_{j}\right)\right)$


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- Compare this with correlation functions for free fermions
- Correlation functions can be obtained by differentiation:
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(2) $K_{t}$ is a 2-by-2 matrix kernel of the form

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K_{t}(x, y)=\left(\begin{array}{cc}
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- Distributions of particles of this type are called Pfaffian point processes


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


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- $\rho_{t}^{(n)}\left(x_{1}, \ldots, x_{K}\right) \stackrel{t \uparrow \infty}{\sim} c_{n} t^{-\frac{n}{2}-\frac{n(n-1)}{4}} \prod_{i<j}\left|x_{i}-x_{j}\right|$ - nonlinear scaling


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


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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



- What is the probability
$p_{N C}^{(n)}(\mathbf{x}, t)$ 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 $t \rightarrow \infty$ ?


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$-\binom{n}{2} \frac{1}{t \log (t)} p_{N C}^{(n)}(\mathbf{x}, t)$
- Conclusion: $p_{N C}^{(n)}(\mathbf{x}, t)=c^{(n)}(\mathbf{x}) \log (t)^{-n(n-1) / 2}$ as $t \rightarrow \infty$


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(3) $\rho_{t-s(t)}^{(n)} \sim \rho_{t-s(t)}^{(1) n}$


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(1) 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 $t$
(2) $s(t) \sim t / \log (t)^{\alpha}, s(t) \rightarrow \infty$ as $t \rightarrow \infty ; s(t) \ll t$
(3) $\rho_{t-s(t)}^{(n)} \sim \rho_{t-s(t)}^{(1) n}$
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## Coalescing Brownian disks in 2d

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(1) $\rho_{t}^{(n)} \sim p_{N C}^{(n)}(s(t)) \rho_{t-s(t)}^{(n)}$
(5) $\rho_{t}^{(n)} \sim p_{N C}^{(n)}(t) \rho_{t}^{(1) n} \sim \log (t)^{n-n(n-1) / 2} / t^{n}$


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


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