
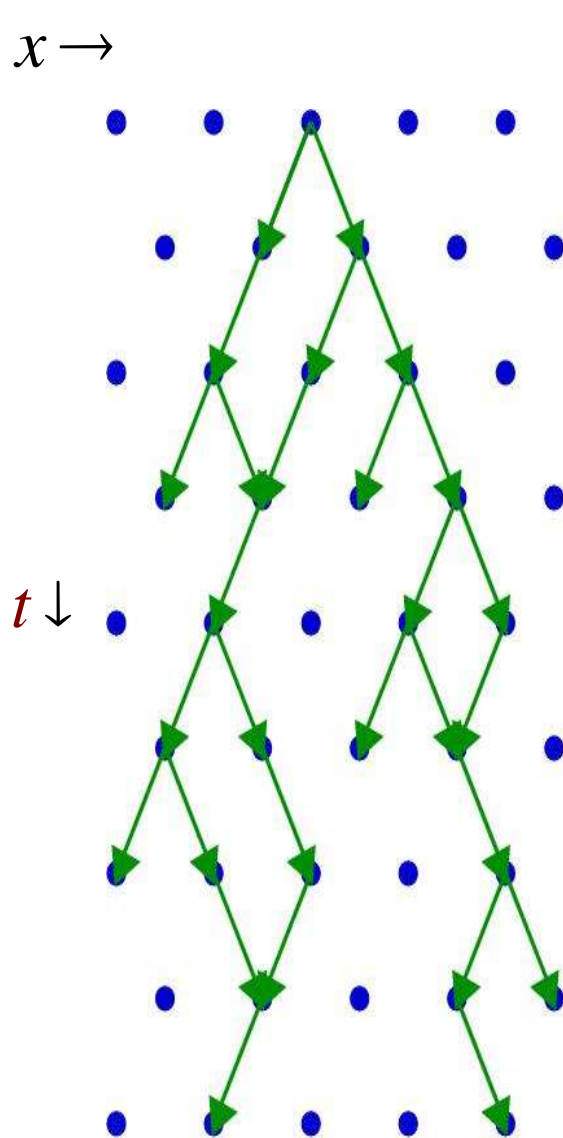


# The role of diffusion in branching and annihilating random walk models

*Géza Ódor MTA-  Hungary*

- Overview of nonequilibrium universality classes of reaction-diffusion systems
- The dynamical cluster mean-field method
- Perturbatively unexpected results for simple reaction-diffusion systems with competing reactions

# Example 1: Branching and annihilating random walks (BARW) in 1+1 d



<-- 1+1 d realization -->

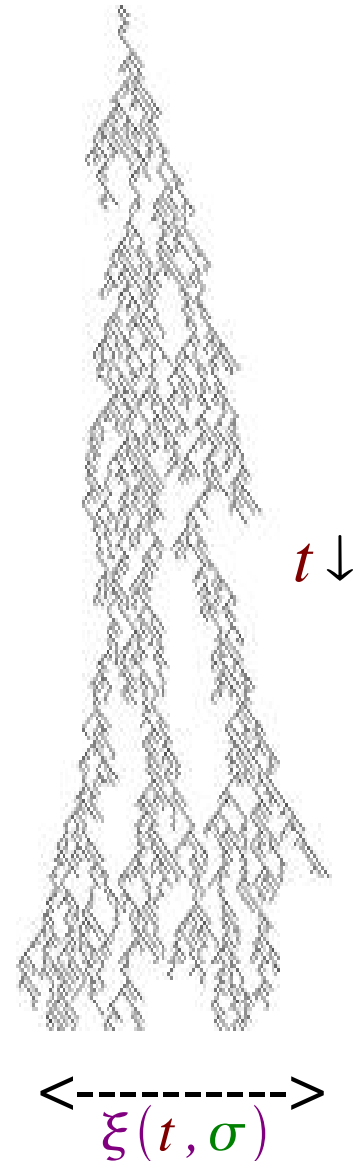
For  $n=1$  directed percolation (DP),  
 contact process, epidemic spreading  
 $\sim$  BARW1  $\sim$  BARWodd (no  $A \rightarrow 0$ )

Phase transition with DP class  
 universal behavior:

$$\rho_{\infty} \propto (\sigma - \sigma_c)^{\beta} \quad \rho(t) \propto t^{-\alpha}$$

$$\xi_{\infty} \propto (\sigma - \sigma_c)^{-\nu} \quad R \propto \xi \propto t^{z/2}$$

Well known exponents, field theory  
 Robust universality class, still lacks  
 experimental realization  
 <- sensitivity to disorder

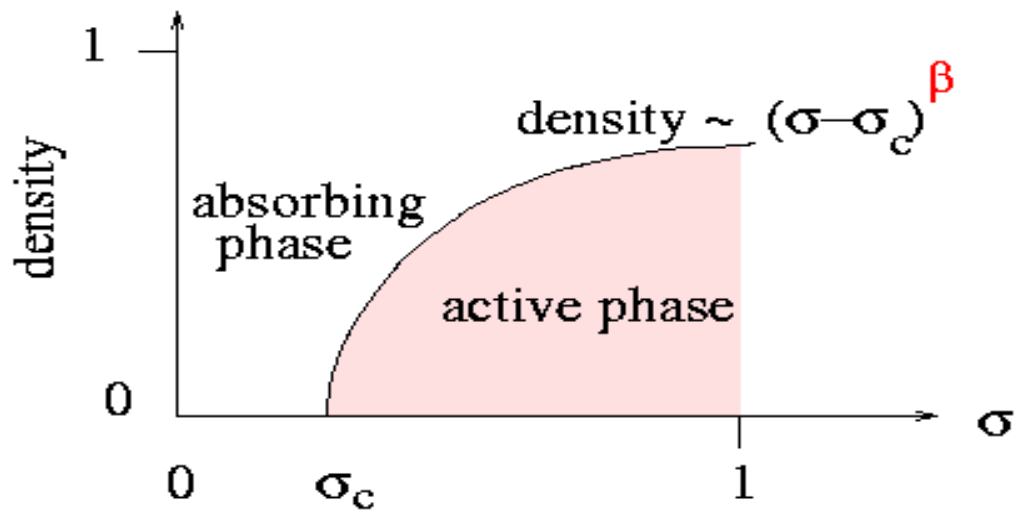
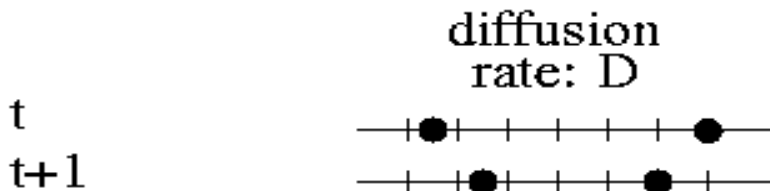
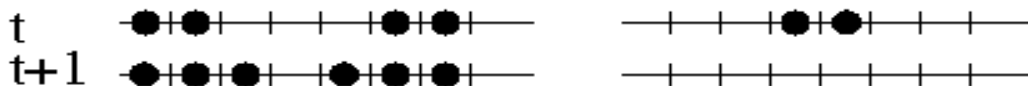


# Example 2 : Binary production (PCPD) model

## 1D PCPD reaction–diffusion model

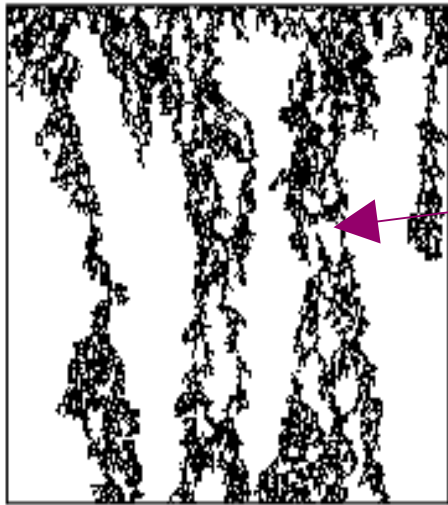
production  
 $\sigma : (1-p)(1-D)/2$

annihilation  
 $p(1-D)$

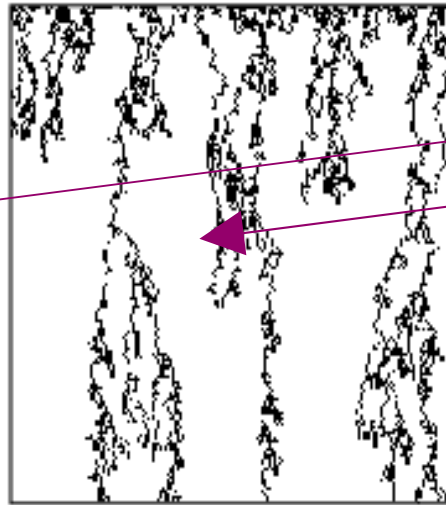


- Two absorbing states **without symmetry**, one of them is diffusive. Carlon, Henkel, Schollwöck (PRE 2001).
- Bosonic field theory ('97) failed to describe critical behavior. In the bosonic model diverging active phase.
- Fermionic model shows different critical behavior but field theory is too hard. Numerical methods show new exponents.
- No extra symmetries or conservation laws has been found to explain unexpected critical behavior

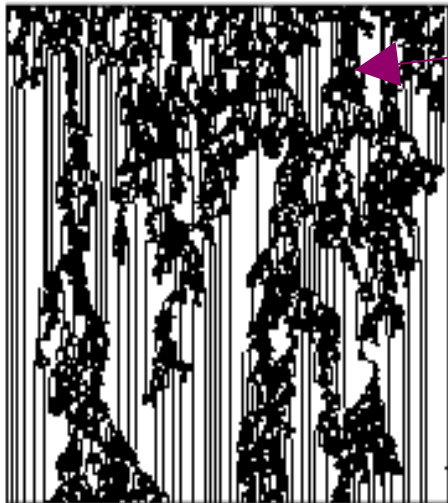
# Space-time evolution of universal nonequilibrium spreading models with absorbing states in 1+1d



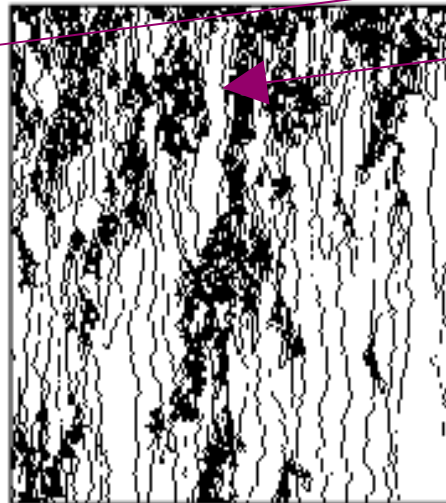
DP



BAW2



PCP



PCPD

- **Unary production spreading without and with *parity conservation*:**



- **Binary production spreading coupled to slave modes without and with *diffusion*:**



Reactive and diffusive sectors, changing exponents by varying the diffusion rate: *G. Ódor, Phys. Rev. E 62 (2000) R3027. Two classes ?*

# Critical universality classes

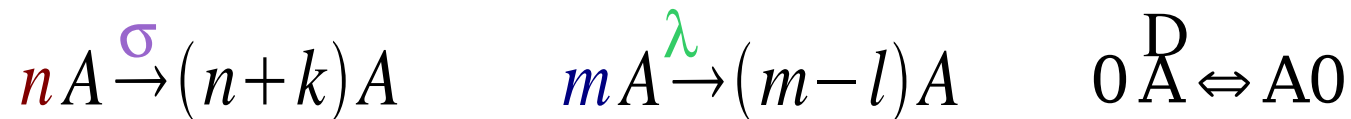
- One of the primary goals of stat. phys. is to explore nonequilibrium universality classes like in equilibrium
- Due to the lack of Gibbs distribution phase transitions (PT) may occur in low dimensions
- Which factors determine the PT universality class of a model of short range interactions ? Besides the spatial dimensions, boundaries, inhomogenities:
  - 1) Symmetries, conservation laws like in equilibrium (BAW2 ...)
  - 2) Initial conditions (temporal boundary condition) (PCP ...)
  - 3) Topological effects in low dimensions (multi-comp systems...)
  - 4) Dynamically generated long range memory (coupled systems...)
  - 5) Mean-field classes of RD :  $nA \rightarrow (n+k)A$ ,  $mA \rightarrow (m-l)A \rightarrow /$ .
  - 6) For competing dynamics (diffusion)  $\rightarrow /$ .

See also: *G. Ódor, Rev. Mod. Phys. 76 (2004) 663.*

# Mean-field classes of site restricted, one-component reaction-diffusion systems

- General, reaction-diffusion systems :

Order parameter  $\rho$



$$\partial \rho / \partial t = a k \sigma \rho^n (1-\rho)^k - a l \lambda \rho^m$$

$\rho(t) \propto t^{-\alpha}$ $\rho(\infty) \propto \epsilon^\beta$
---

- $n = m$  :  $\beta = 1, \alpha = 1/n$   $\sigma_c = l/(k+l)$
- $n < m$  :  $\beta = 1/(m-n), \alpha = 1/(m-1)$   $\sigma_c = 0$
- $n > m$  : First order transition

**$n$  and  $m$  determine the (site) mean-field class!**

**Diffusion does not play a role.**

*G. Ódor: PRE 67, 056114 (2003)*

# The dynamical, $N$ -cluster mean-field method (GMF)

- Master equation for  $n$ -point configuration probabilities of  $s_i$

$$\frac{\partial P_n(\{s_{ij}\})}{\partial t} = f(P_n(\{s_{ij}\})), \quad (1)$$

- Bayesian extension process ( $n > N$  correlations are neglected)

$$P_n(s_1, \dots, s_n) = \frac{\prod_{j=0}^{j=n-N} P_N(s_{1+j}, \dots, s_{N+j})}{\prod_{j=1}^{j=n-N} P_{N-1}(s_{1+j}, \dots, s_{N-1+j})}. \quad (2)$$

- Reduction of parameters due to symmetries. conservations

$$P_n(s_1, \dots, s_n) = \sum_{s_{n+1}} P_{n+1}(s_1, \dots, s_n, s_{n+1}),$$

$$P_n(s_1, \dots, s_n) = \sum_{s_0} P_{n+1}(s_0, s_1, \dots, s_n).$$

- If we apply GMF for one-dimensional, site restricted lattice version of BARWe. For  $N=10$  we have 528 independent variables

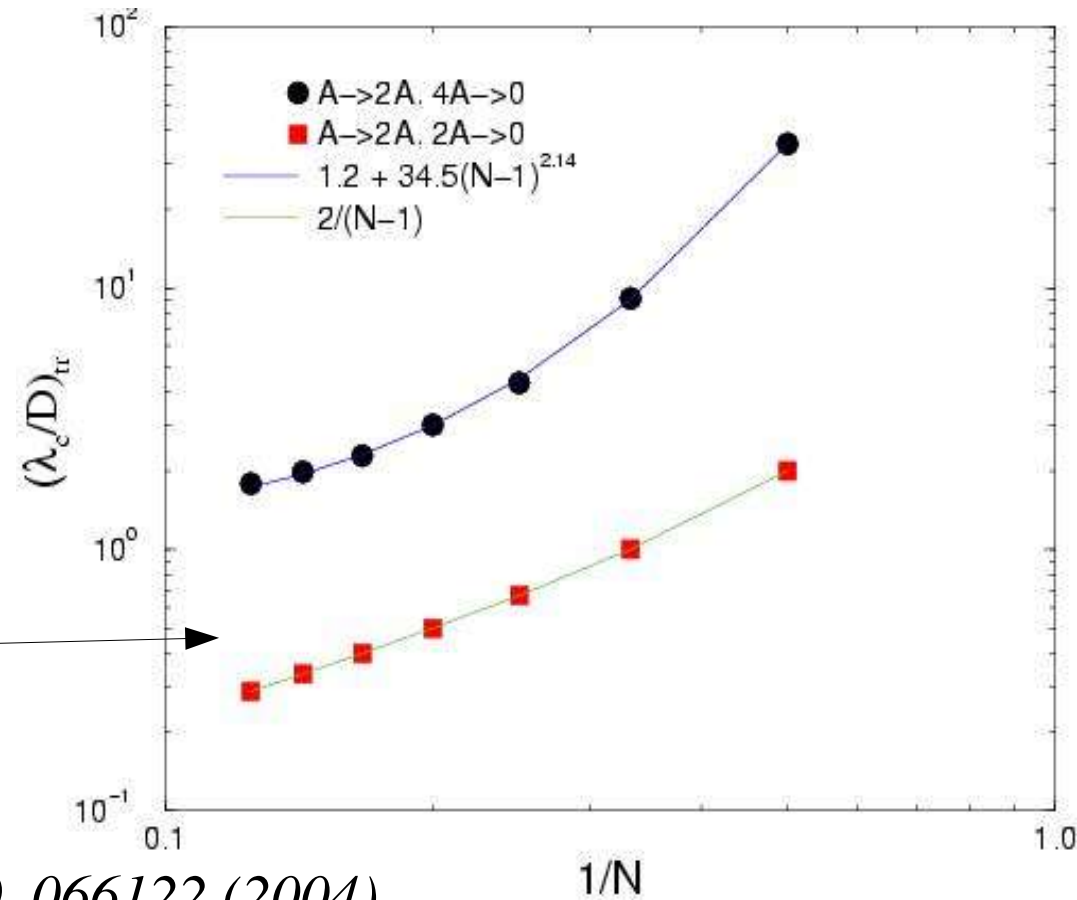
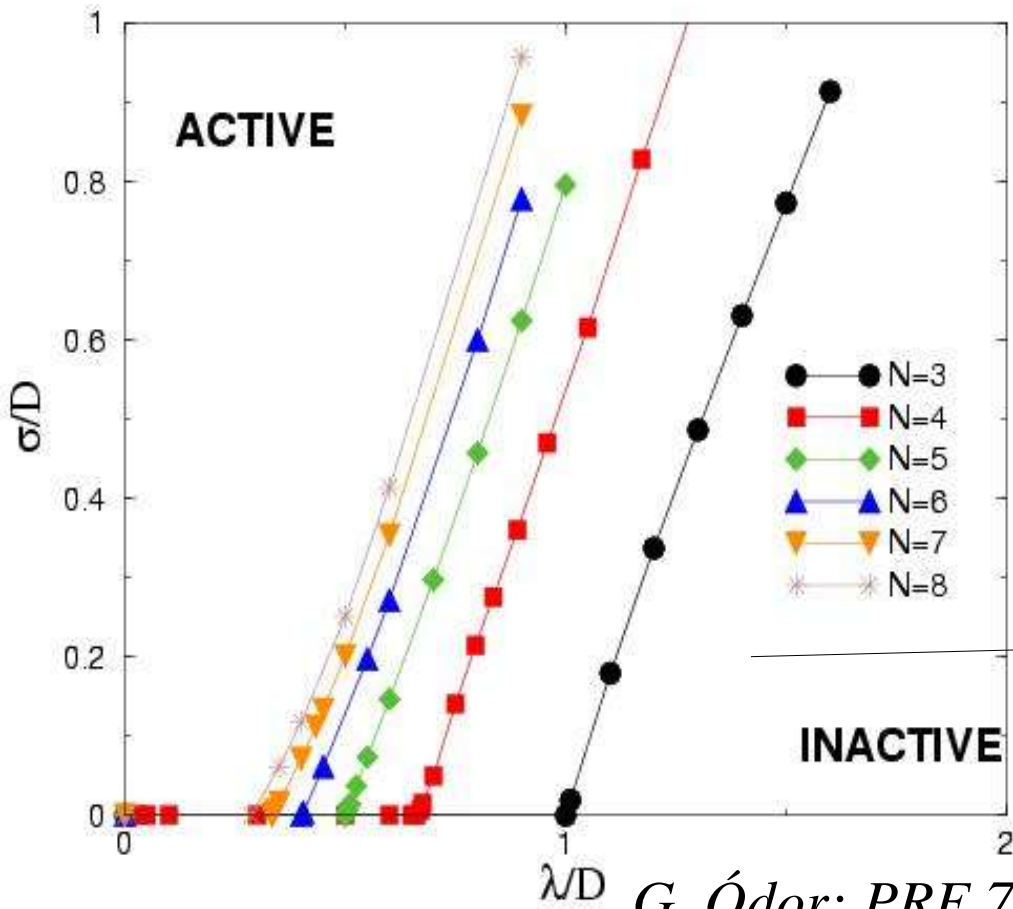
# Cluster mean-field for BARW( $m > n$ )

(site MF :  $m > n$  :  $\beta = 1/(m-n)$ ,  $\alpha = 1/(m-1)$ ,  $\sigma_c = 0$ )

1)  $A \rightarrow 2A$ ,  $2A \rightarrow 0$  :

Exact relation:  $(\lambda_c/D)_{tr} = 2/(N-1)$  found :  $(\lambda_c/D)_{tr} \rightarrow 0$  as  $N \rightarrow \text{inf}$ .

2)  $A \rightarrow 2A$ ,  $4A \rightarrow 0$  :  $(\lambda_c/D)_{tr} \rightarrow \sim 1.2$  as  $N \rightarrow \text{inf}$ .





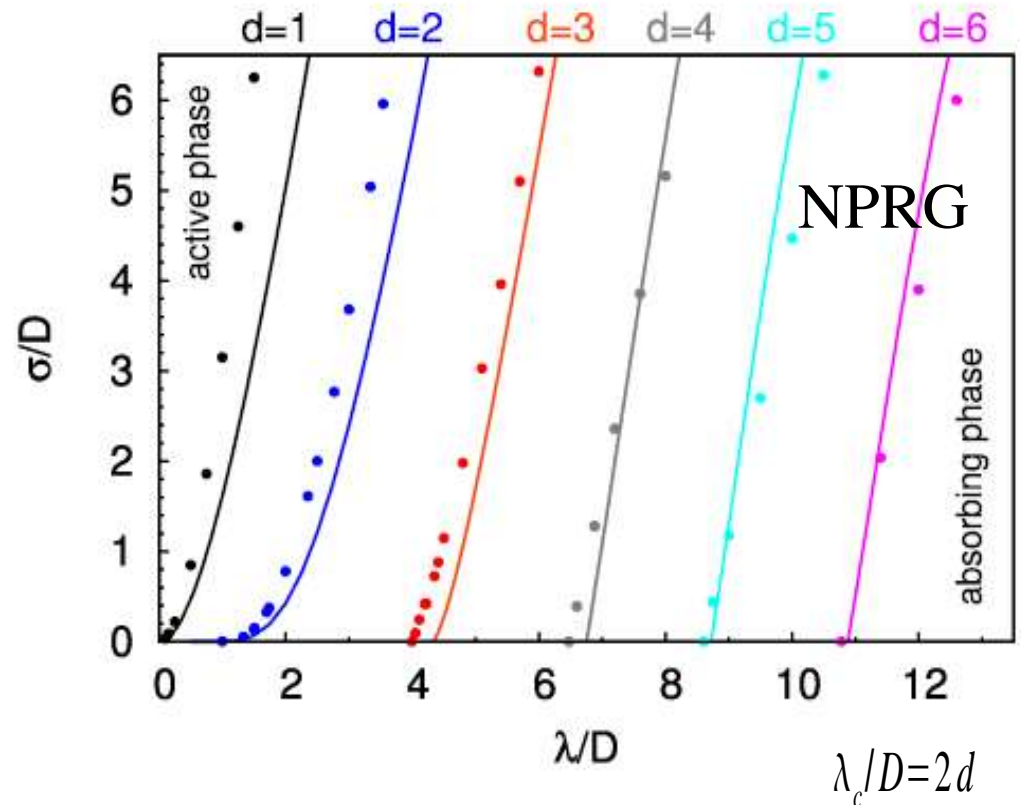
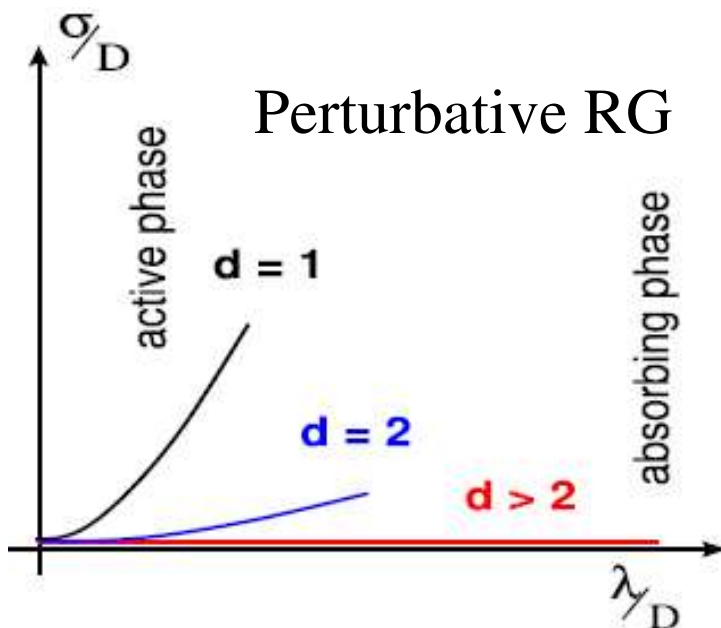
# ERG field theoretical reminder

## (B. Delamotte et al.)

General reactions:  $A \xrightarrow{\sigma} mA, kA \xrightarrow{\lambda} 0$  (Cardy & Tauber)

$$S[\phi, \hat{\phi}] = \int d^d x dt \left\{ \hat{\phi}(x, t) (\partial_t - D \nabla^2) \phi(x, t) - \lambda_k (1 - \hat{\phi}(x, t)^k) \phi(x, t)^k + \sigma_m (1 - \hat{\phi}(x, t)^m) \hat{\phi}(x, t) \phi(x, t) \right\}$$

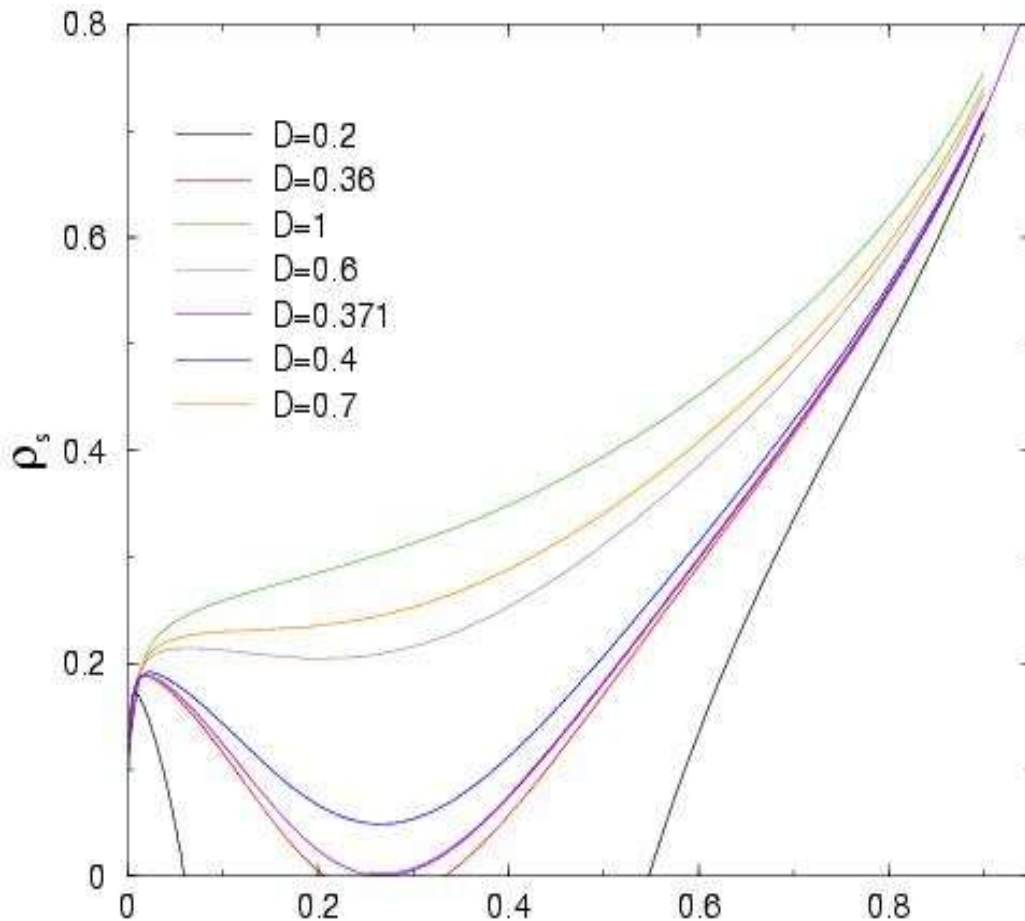
$A \rightarrow 2A, 2A \rightarrow 0$



(Canet, Chaté, Delamotte, *PRL* 2004, NPRG)

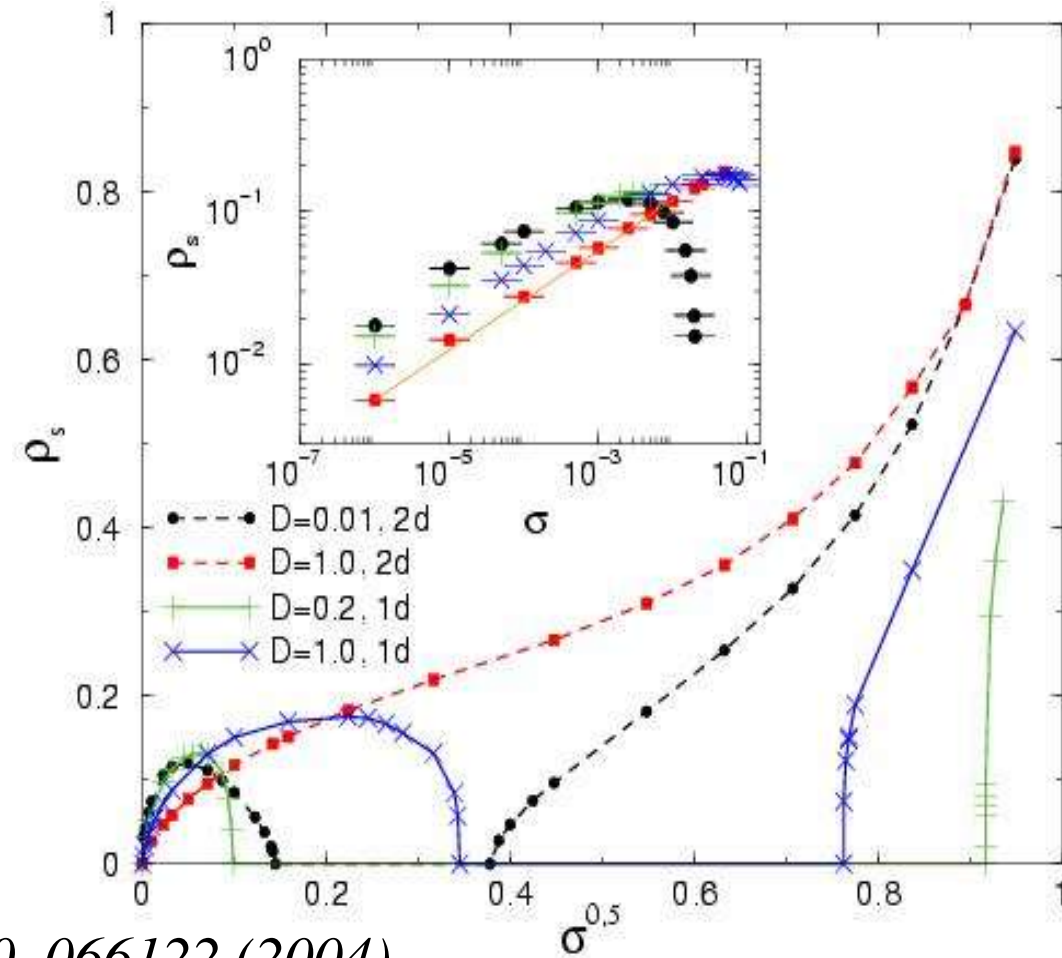
# $A \rightarrow 2A, 4A \rightarrow 0$ : Reentrant phase diagram

$N$ -cluster approximation



Simulations:

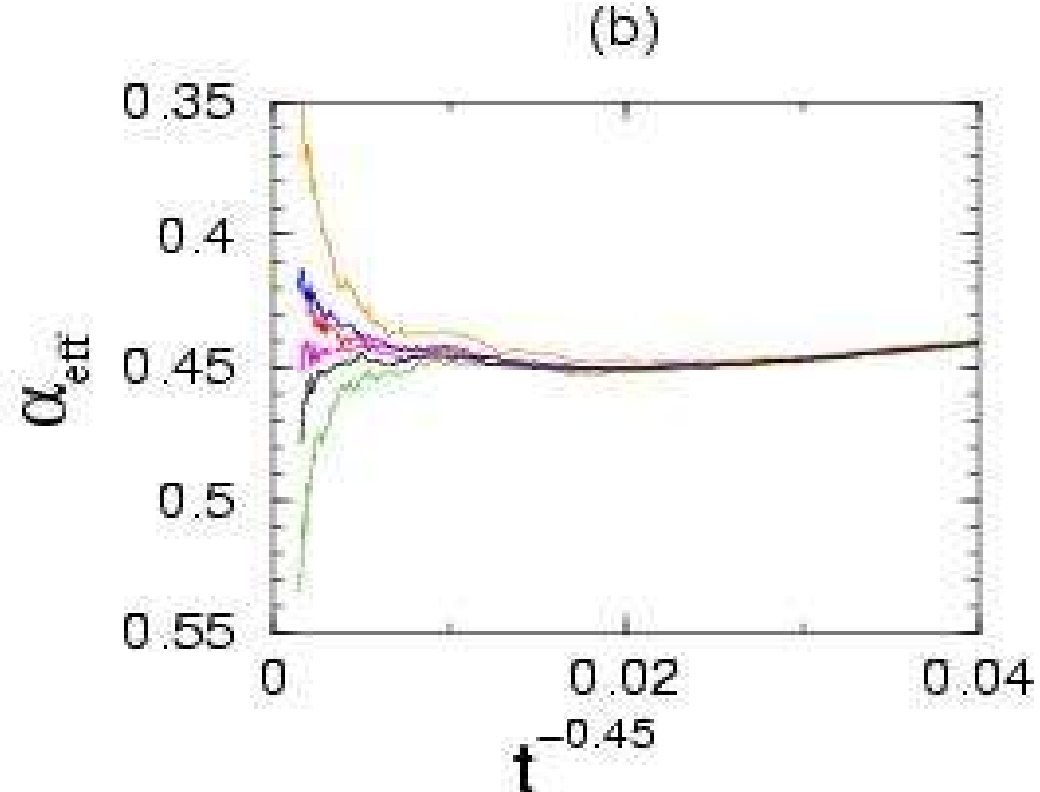
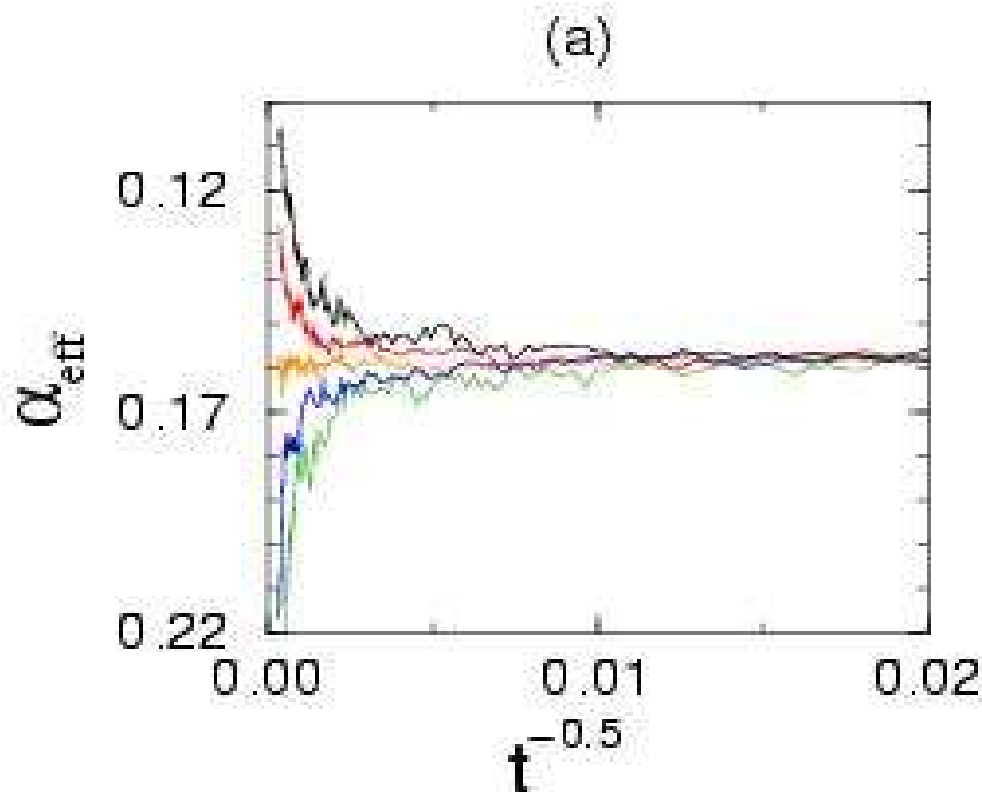
$2d: L^2=4000^2, 1d: L=10^5$



# Critical point decay at $\sigma_c > 0$ in (a): one and (b): two dimensions

DP class value in 1d:  $\alpha = 0.159464(6)$  (I. Jensen)

2d:  $\alpha = 0.4505(10)$  (Voigt and Ziff)



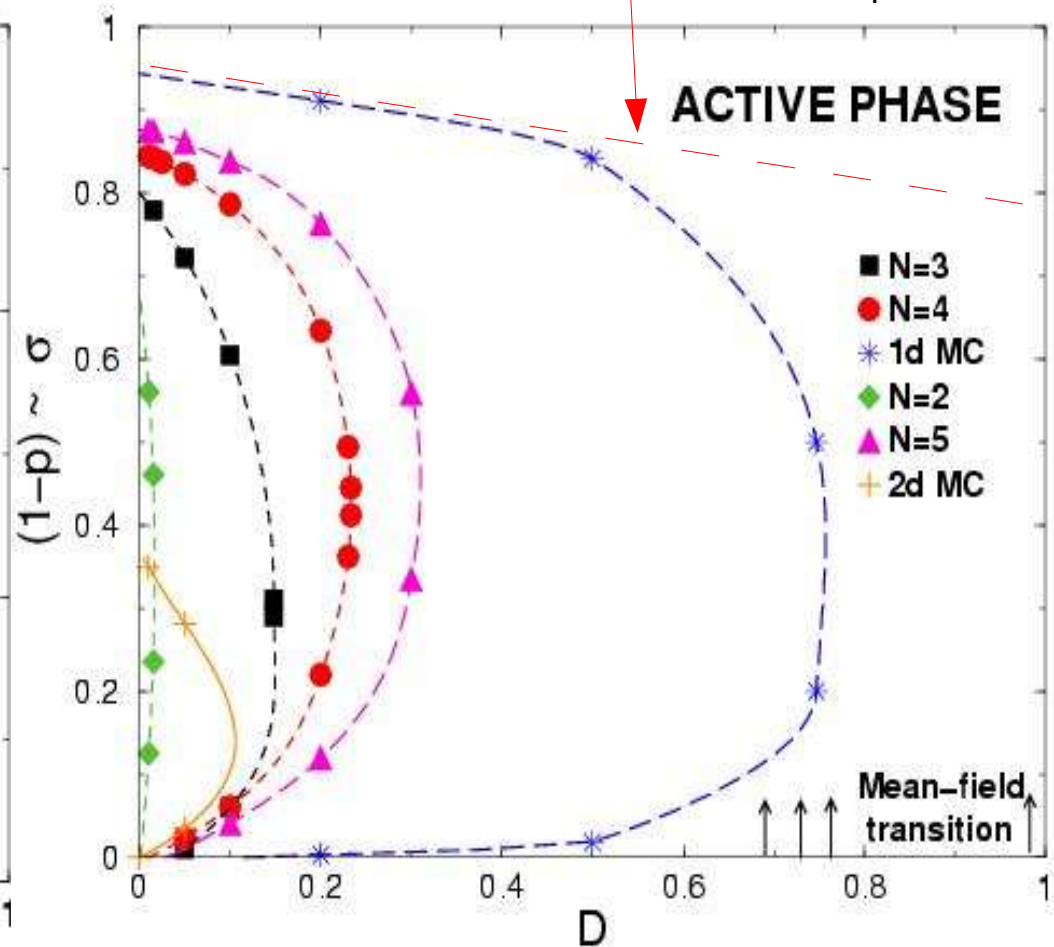
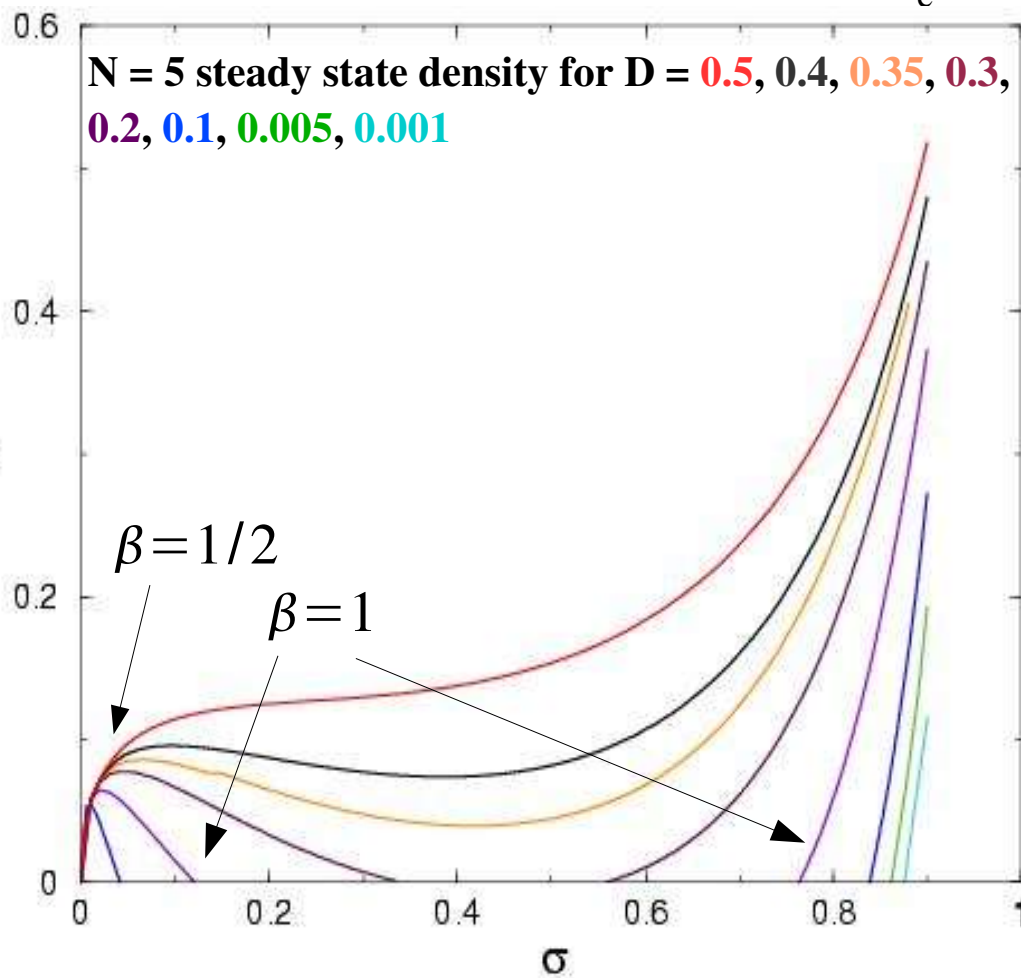
For low diffusions (and high d) the  $A \rightarrow 2A \rightarrow 3A \rightarrow 4A \rightarrow 0$  process becomes relevant! Unexpected by perturbative RG.

# Cluster approximations for: $2A \rightarrow 3A$ , $2A \rightarrow 0$ model

Steady state density for  $N \geq 2$  (diffusion dependence).

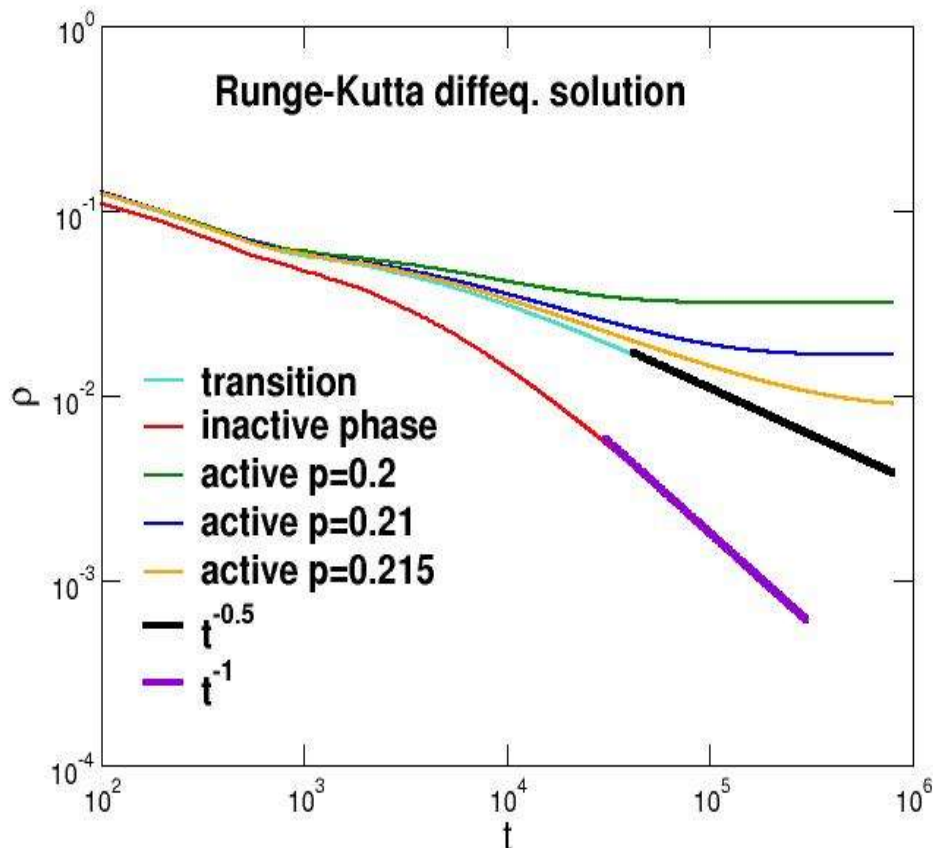
Unexpected phase transitions for  $\sigma_c > 0$ , with  $\beta=1$  (for  $n < m$  site MF:  $\sigma_c = 0$ )

Perturbative RG expectations



# Cluster approximations for: $2A \rightarrow 3A$ , $4A \rightarrow 0$ model

Density decay solution for  $N = 3$  at  $D=0.05$  near  $\sigma_c > 0$  critical point with exponent  $\alpha = 0.5$  ( $2A \rightarrow 3A$ ,  $2A \rightarrow 0$  (PCPD) behavior)



Simulations in 1 and 2 dimension support  $N$ -cluster results:

*G. Ódor, PRE 69, 036112 (2004)*

*G. Ódor: PRE 70, 026119 (2004)*

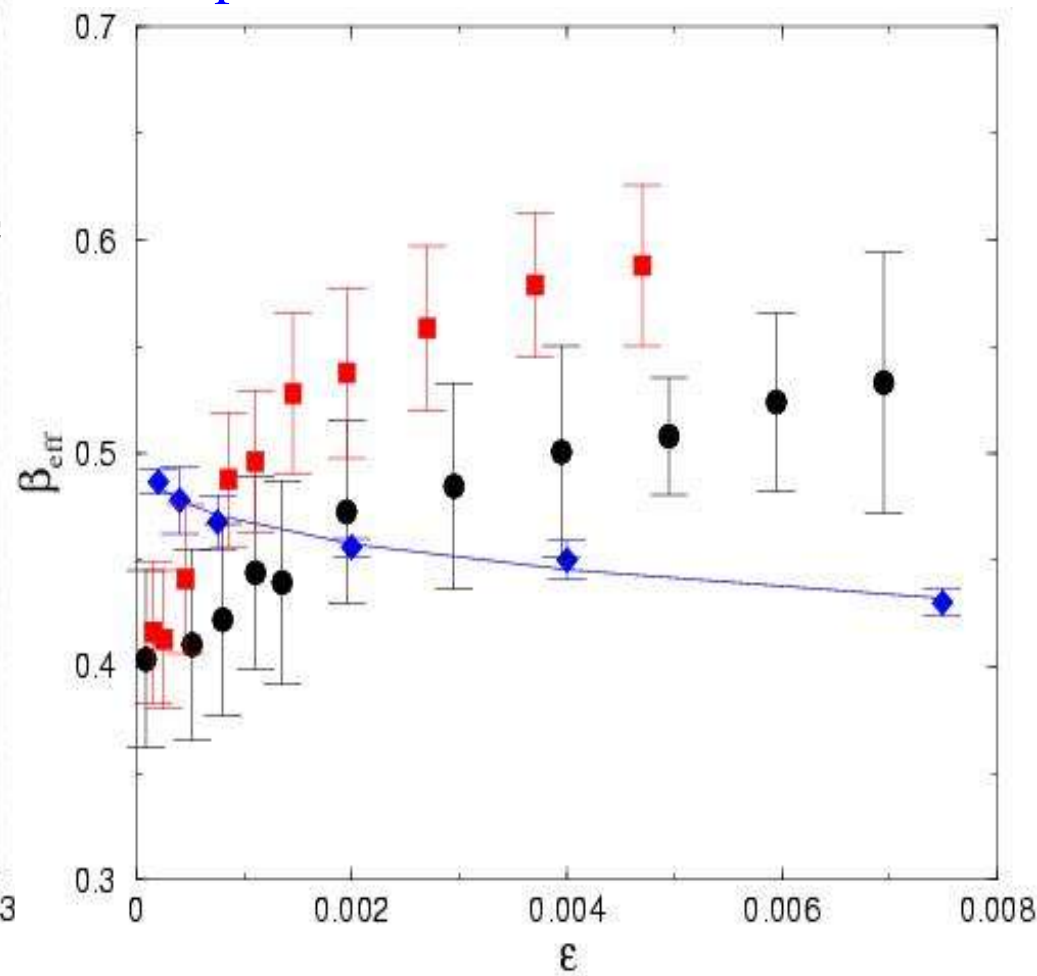
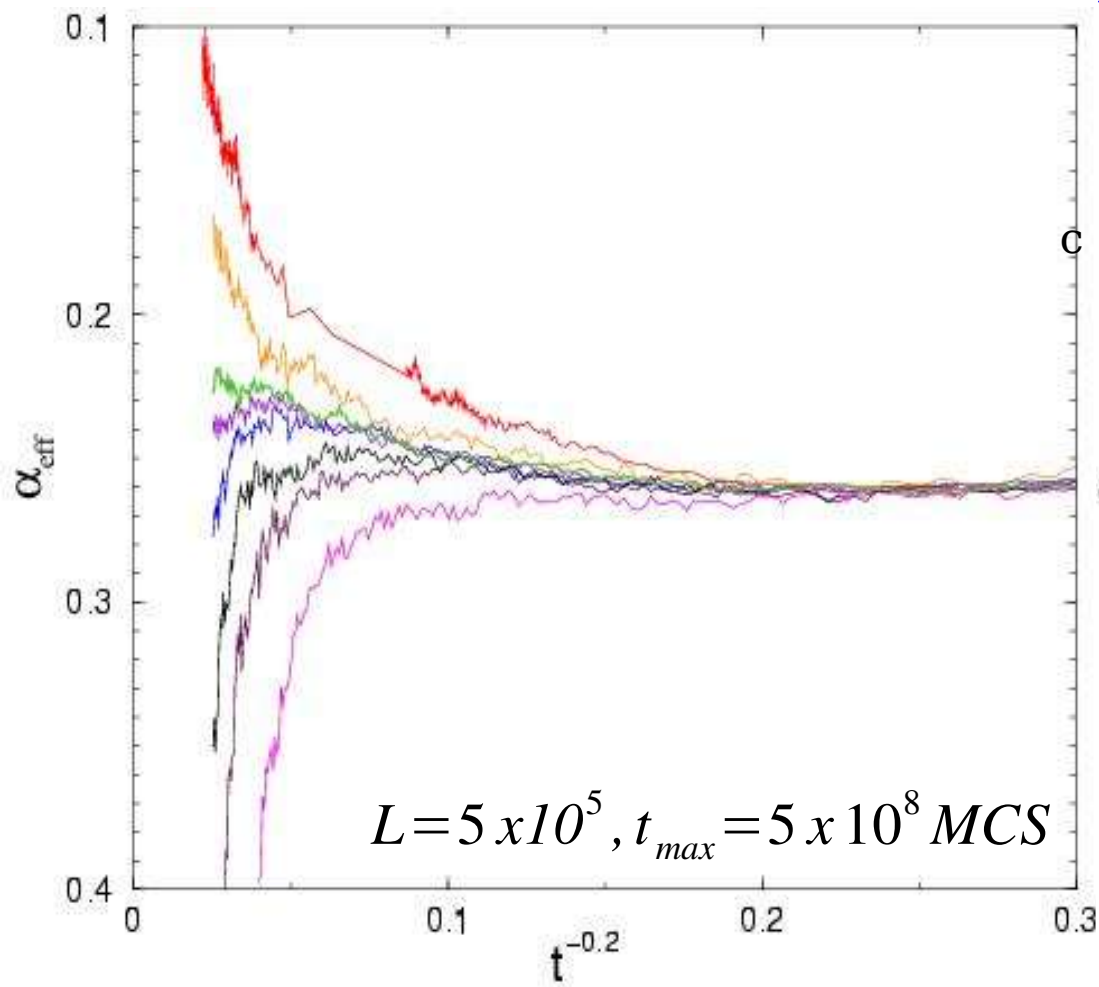
Unexpected by perturbative RG

For low diffusions the  $2A \rightarrow 3A \rightarrow 4A \rightarrow 0$  process becomes relevant !

# Simulation results for the $2A \rightarrow 3A, 4A \rightarrow 0$ model in 1 dimension

Density decay local exponents with :  $\alpha = 0.21(2)$  ( $\sim$  PCPD), at  $D = 0.5, \sigma_c = 0.42075$ .

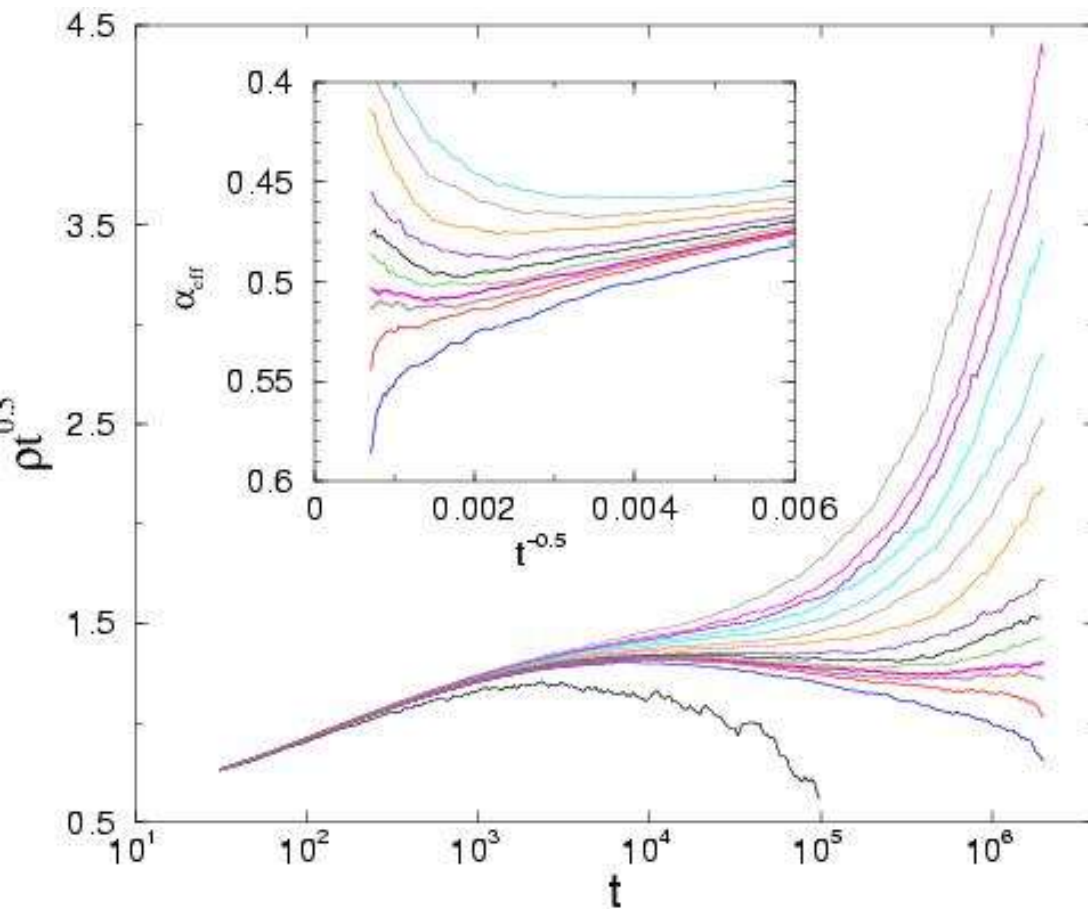
Steady state local exponents near  $\sigma_c = 0.42$  for  $D = 0.5, 0.2$ , with  $\beta = 0.40(2)$  ( $\sim$  PCPD). For  $D = 0.9$ : only mean-field with  $\beta = 1/2$ .  $2A \rightarrow 0$  process becomes irrelevant !



# Simulation results for the $2A \rightarrow 3A$ , $4A \rightarrow 0$ model in 2 dimensions

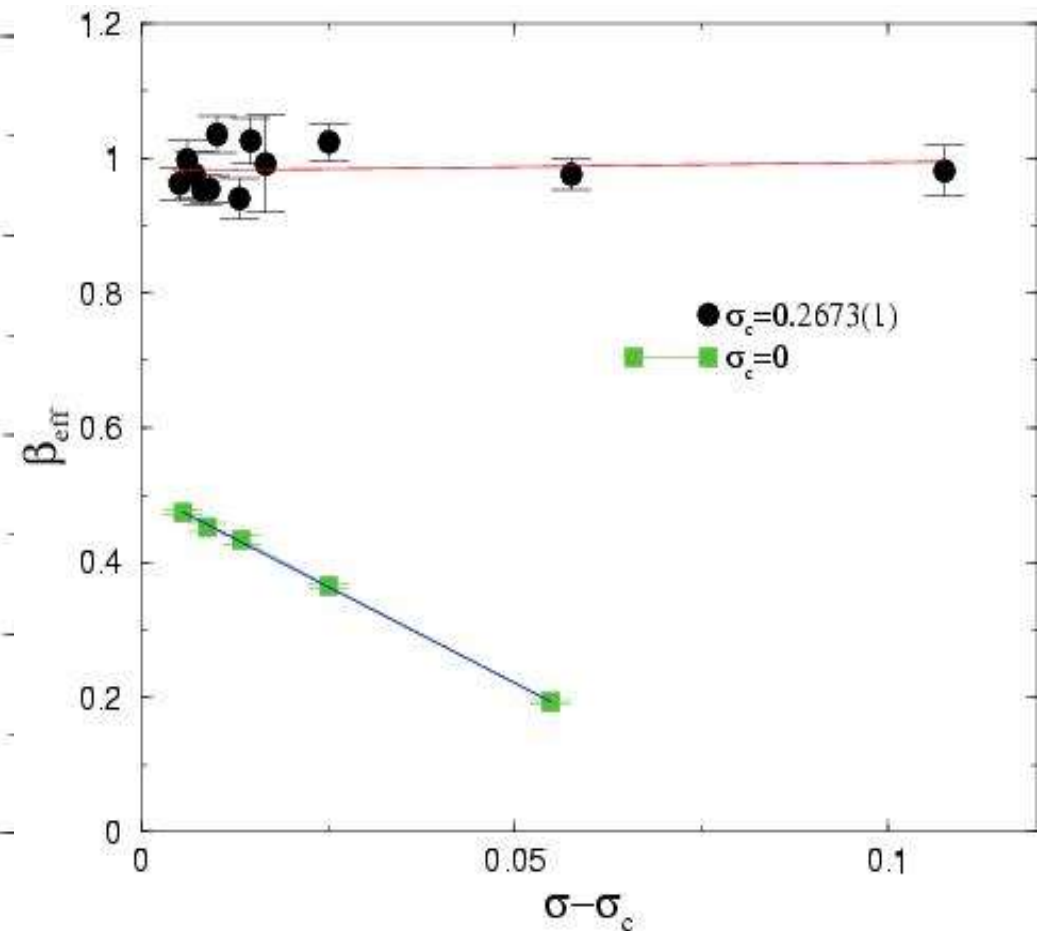
Density decay local exponents with :  
 $\alpha = 0.50(1)$  (MF-PCPD) at  $\sigma_c = 0.26715$

$L = 7000, t_{max} = 2 \times 10^6$  MCS,  $D = 0.05$



Steady state local exponents at  $D = 0.05$   
 with  $\beta = 0.98(2)$  (MF-PCPD).

For  $D = 0.9$ : only mean-field with  $\beta = 1/2$ .  
 $2A \rightarrow 0$  process becomes irrelevant !



# Summary

- In  $nA \rightarrow (n+k)$ ,  $mA \rightarrow (m-l)A$  type reaction-diffusion systems the mean-field universality class is determined by the number of reacting particles  $(n, m)$
- Diffusion may become relevant in case of competing reactions by changing the phase diagram and introducing nontrivial fixed points
- Diffusion dependence has been found in similar systems:
  - *R. Dickman*:  $A \rightarrow 2A$ ,  $3A \rightarrow 0$ , *PRA*42, 6985 (1990)
  - *M. Paessens, G. Schütz* : bosonic PCPD, *JPA*37, 4709 (2004)
  - *N. Menyhárd, G. Ódor* : NEKIM-A, *PRE*68, 056106 (2003)
- **Perturbative RG results may not hold for low Diffusion and high dim !**
- References : *G. Ódor*: *PRE* 67, (2003) 056114  
*G. Ódor*: *PRE* 67, (2003) 016111  
*G. Ódor*: *PRE* 69, (2004) 036112  
*G. Ódor*: *Rev. Mod. Phys.* 76, (2004) 663 (*cond-mat/0205644*)  
*G. Ódor*: *PRE* 70, (2004) 026119  
*G. Ódor*: *PRE* 70, (2004) 066122