

# A Polymer in a Multi-Interface Medium

Francesco Caravenna

Università degli Studi di Padova

Università di Roma 3 ~ July 21, 2009

# References

- ▶ [CP1] F. Caravenna and N. Pétrélis  
*A polymer in a multi-interface medium*  
AAP (2009), to appear
  
- ▶ [CP2] F. Caravenna and N. Pétrélis  
*Depinning of a polymer in a multi-interface medium*  
preprint (2009) [arXiv.org: 0901.2902]

# Outline

## 1. Introduction

What is a polymer?

Interaction with the environment

## 2. The model and the main results

Definition

The free energy

Path results

## 3. Techniques and ideas from the proof

Some heuristics

A renewal theory approach

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# What is a polymer?

A **polymer** is a large molecule composed of repeating smaller units, called **monomers**, linked together to form a chain.

Polymer configurations  $\longleftrightarrow$  Trajectories of a random process

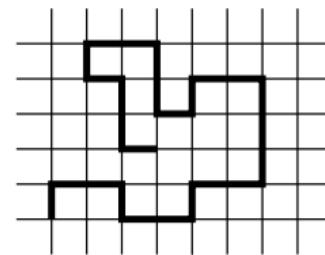
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## Self-avoiding walks

Simple symmetric random walk on  $\mathbb{Z}^d$   
conditioned to visit each site at most  
once  $\longrightarrow$  very difficult!



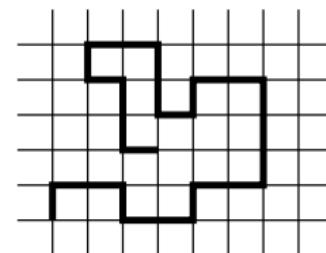
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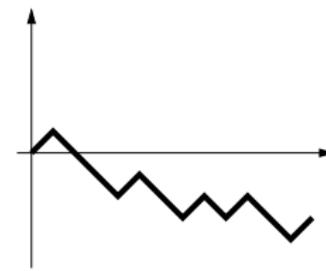
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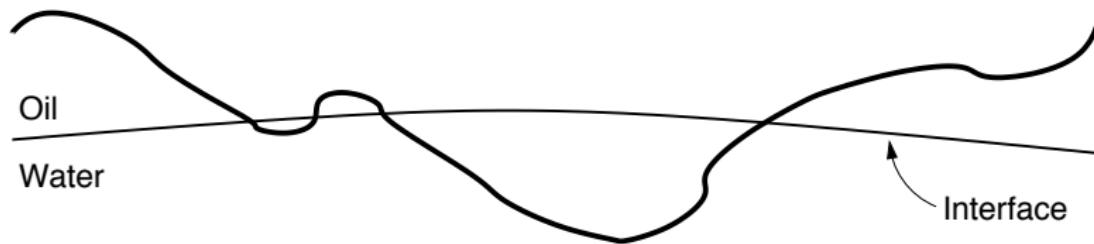
## Directed walks

Deterministic component:  $(n, S_n)$  where  
 $S_n$  is the simple symmetric random walk  
on  $\mathbb{Z}^{d-1}$   $\longrightarrow$  tractable models  
(interaction with the environment)



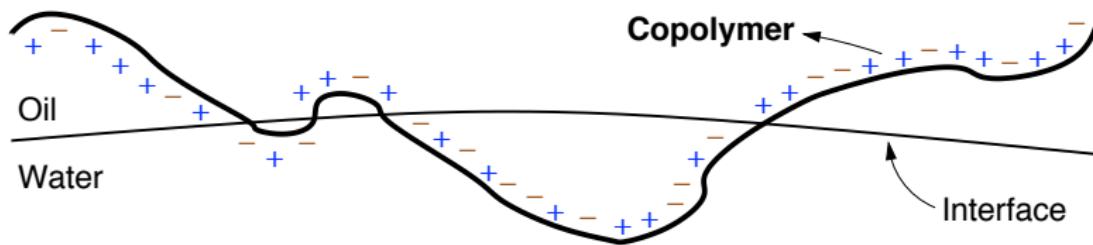
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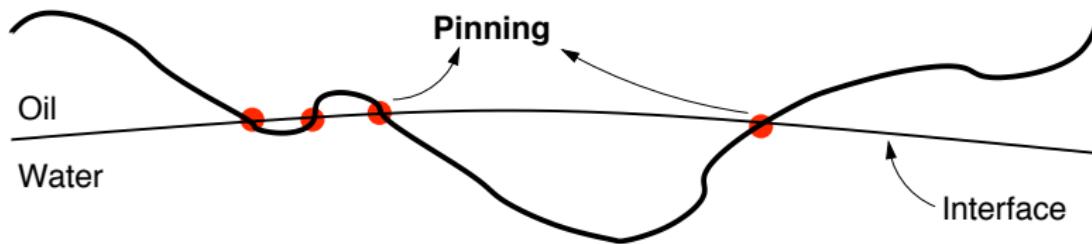
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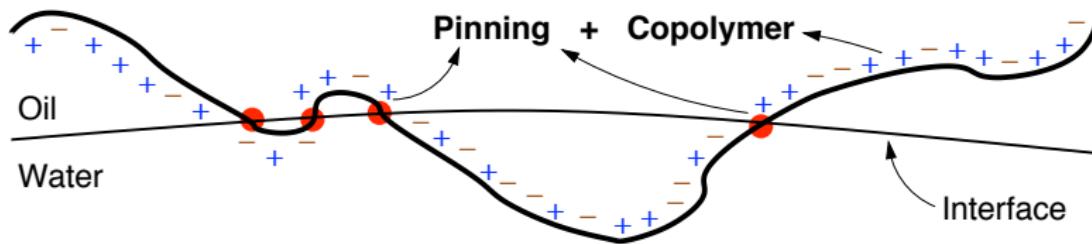
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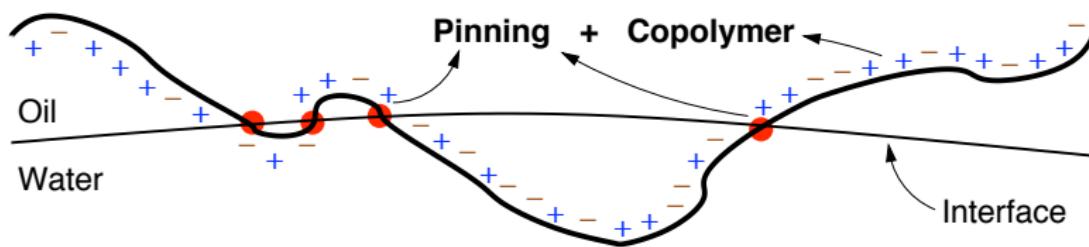
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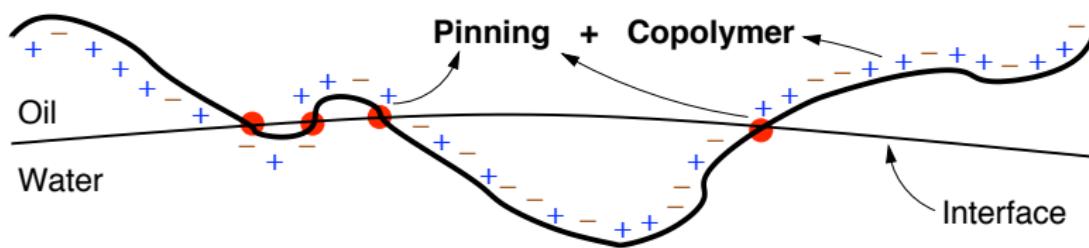


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Localization vs. delocalization? Phase transitions?

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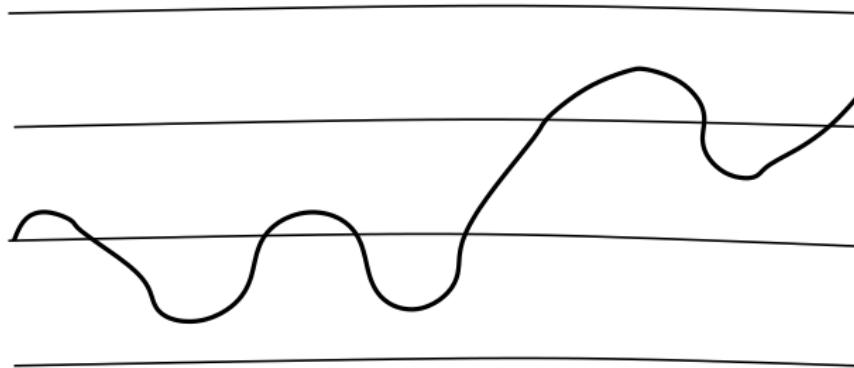
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Recent results: very good comprehension (survey: [Giacomin '07])

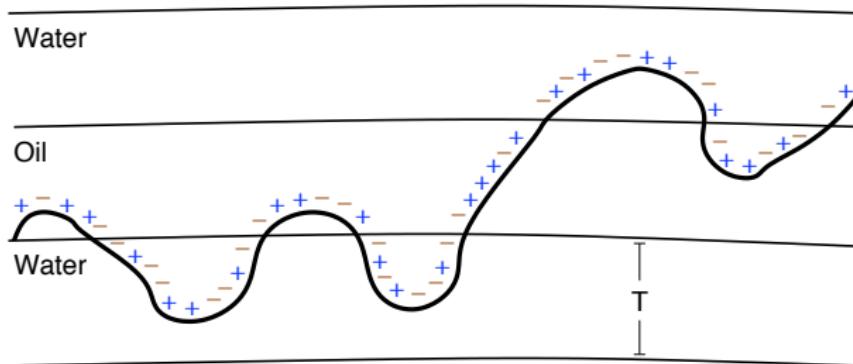
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More general environments: a **multi-interface medium**



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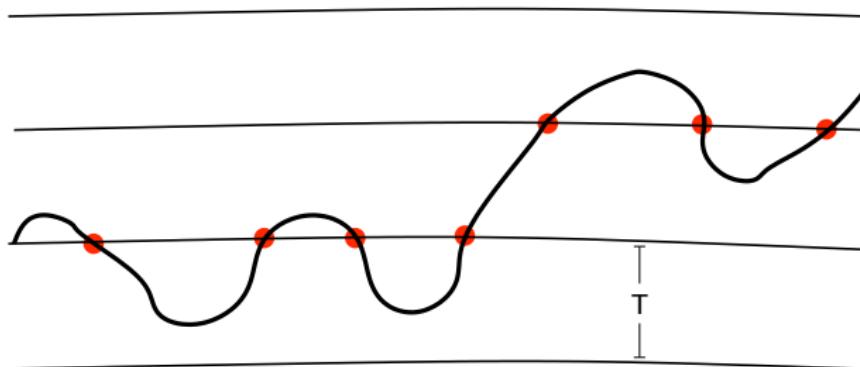
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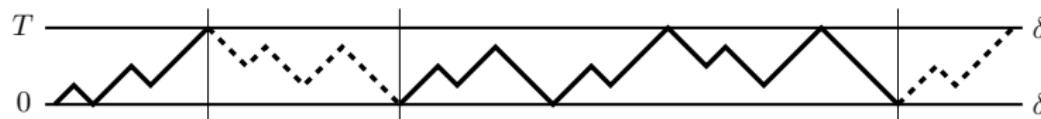
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- ▶ We focus on the **pinning** case: **homogeneous** interaction (attractive or repulsive), **general**  $T_N$ . Path behavior ?

# Polymer in a slit

Recent physical literature:

Polymer **confined between two walls and interacting with them**

- ▶ [Brak, Owczarek, Rechnitzer, Whittington; J Phys A 2005]
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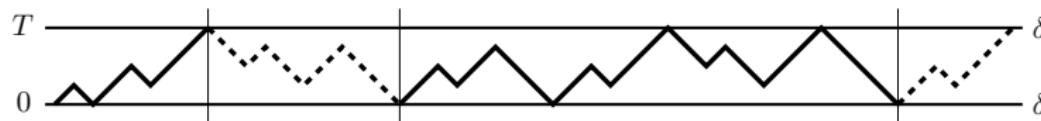


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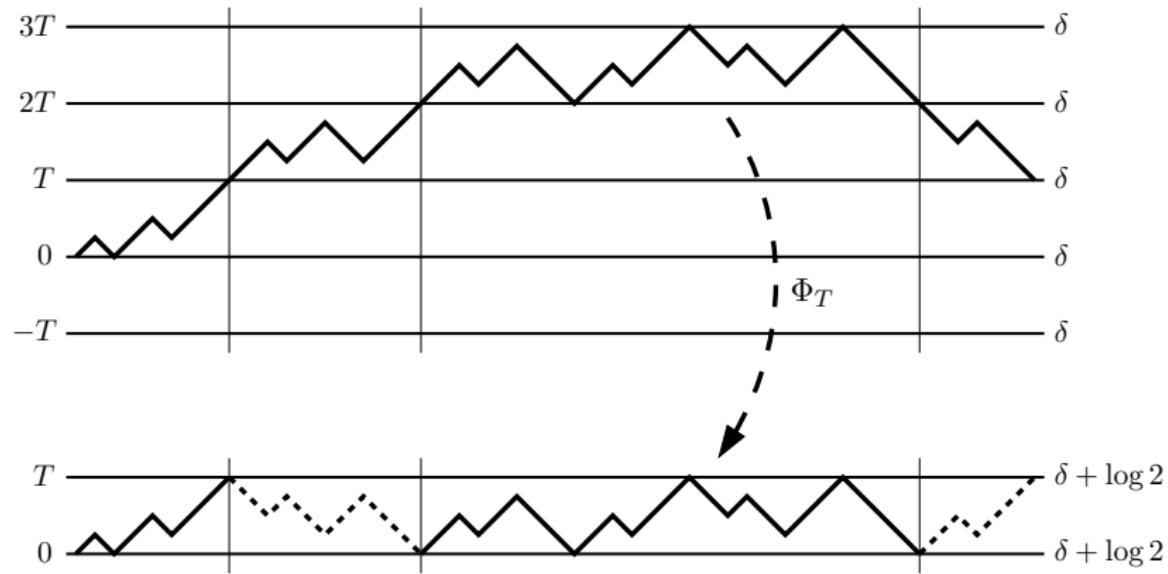
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Attraction/repulsion of interfaces by polymers

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# Definition of the model

Ingredients:

- ▶ Simple symmetric random walk  $S = \{S_n\}_{n \geq 0}$  on  $\mathbb{Z}$ :

$$S_0 := 0, \quad S_n := X_1 + \dots + X_n,$$

with  $\{X_i\}_i$  i.i.d. and  $P(X_i = +1) = P(X_i = -1) = \frac{1}{2}$ .

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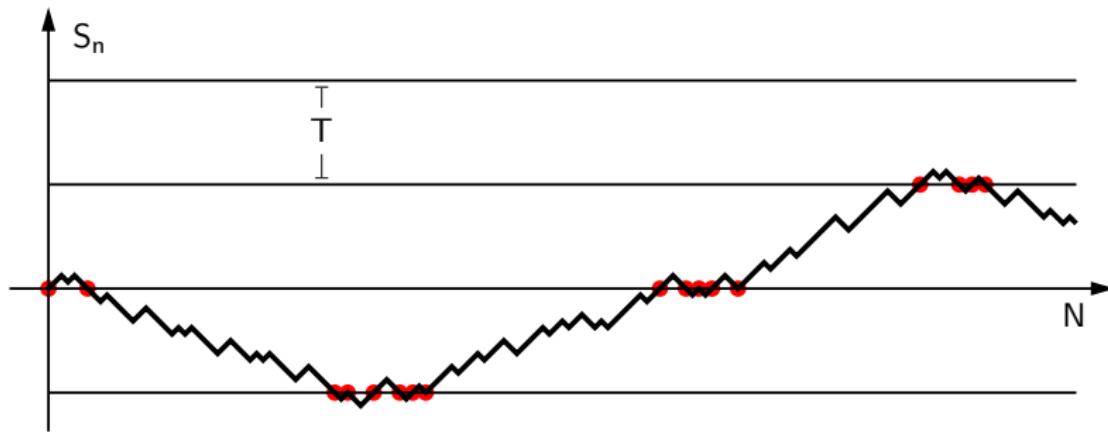
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## Penalisation of a random walk

# The free energy

The **free energy**  $\phi(\delta, \{T_n\}_n)$  encodes the exponential asymptotic behavior of the **partition function**  $Z_{N,\delta}^{T_N}$  as  $N \rightarrow \infty$ :

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$\phi$  is a **generating function**: if  $\phi'(\delta, \{T_n\}_n)$  exists

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If  $\phi(\delta, \{T_n\}_n)$  is non-analytic in  $\delta \in \mathbb{R}$  there is a **phase transition**

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## Theorem ([CP1])

$$\phi(\delta, \{T_n\}_n) = \phi(\delta, T_\infty) = \begin{cases} (Q_{T_\infty})^{-1}(e^{-\delta}) & \text{if } T_\infty < +\infty \\ (Q_\infty)^{-1}(e^{-\delta} \wedge 1) & \text{if } T_\infty = +\infty \end{cases}$$

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- ▶  $\phi(\delta, T_\infty)$  is analytic on  $\mathbb{R}$ : no phase transitions
- ▶  $\phi'(\delta, T_\infty) > 0$  for every  $\delta \in \mathbb{R}$ : positive density of contacts

$$L_N \sim \phi'(\delta, T_\infty) \cdot N \quad (\text{conj. diffusive behavior of } S_N)$$

# The free energy: further results

If  $T_N \rightarrow \infty$

- ▶ Phase transition (only) at  $\delta = 0$ 
  - ▶ If  $\delta \leq 0$  then  $\phi(\delta, \infty) = \phi'(\delta, \infty) \equiv 0 \implies L_N = o(N)$

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- ▶ Same path behavior? NO!
- ▶ If  $\delta < 0$  then  $Z_{N,\delta}^{T_N} = \exp(o(N))$ .

# The free energy: further results

If  $T_N \rightarrow \infty$

- ▶ Phase transition (only) at  $\delta = 0$ 
  - ▶ If  $\delta \leq 0$  then  $\phi(\delta, \infty) = \phi'(\delta, \infty) \equiv 0 \longrightarrow L_N = o(N)$
  - ▶ If  $\delta > 0$  then  $\phi'(\delta, \infty) > 0 \longrightarrow L_N \sim \phi'(\delta, \infty) \cdot N$
- ▶ Every  $\{T_n\}_n \rightarrow \infty$  yields the same free energy as if  $T_n \equiv \infty$  (homogeneous pinning model)  $\longrightarrow$  same density of visits
- ▶ Same path behavior? NO!
- ▶ If  $\delta < 0$  then  $Z_{N,\delta}^{T_N} = \exp(o(N))$ . In fact

$$Z_{N,\delta}^{T_N} \approx \frac{\text{(const.)}}{N^{3/2}} f\left(\frac{\sqrt{N}}{T_N}\right) g\left(\frac{N^{1/3}}{T_N}\right),$$

improving known results for the polymer in a slit.

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$$\frac{S_N}{C_\delta (e^{-\frac{c_\delta}{2} T_N} T_N) \sqrt{N}} \implies N(0, 1)$$

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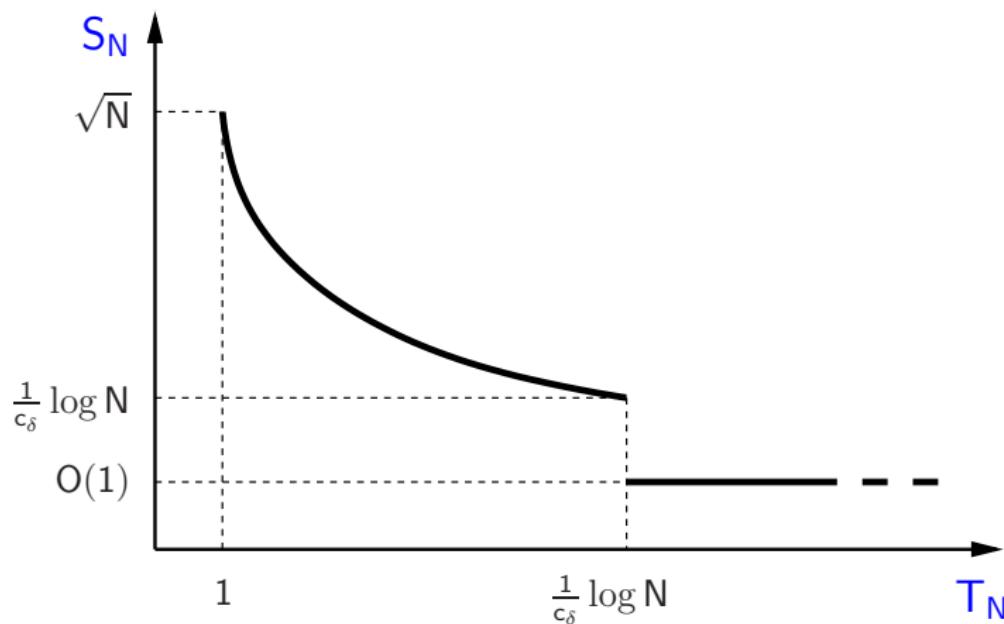
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$$\lim_{L \rightarrow \infty} \sup_{N \in 2\mathbb{N}} \mathbf{P}_{N,\delta}^{T_N}(|S_N| > L) = 0$$

# Path results: the attractive case $\delta > 0$



- Sub-diffusive scaling ( $T_N \rightarrow \infty$ )
- Transition at  $T_N \approx \log N$

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with  $Z \sim N(0, 1)$

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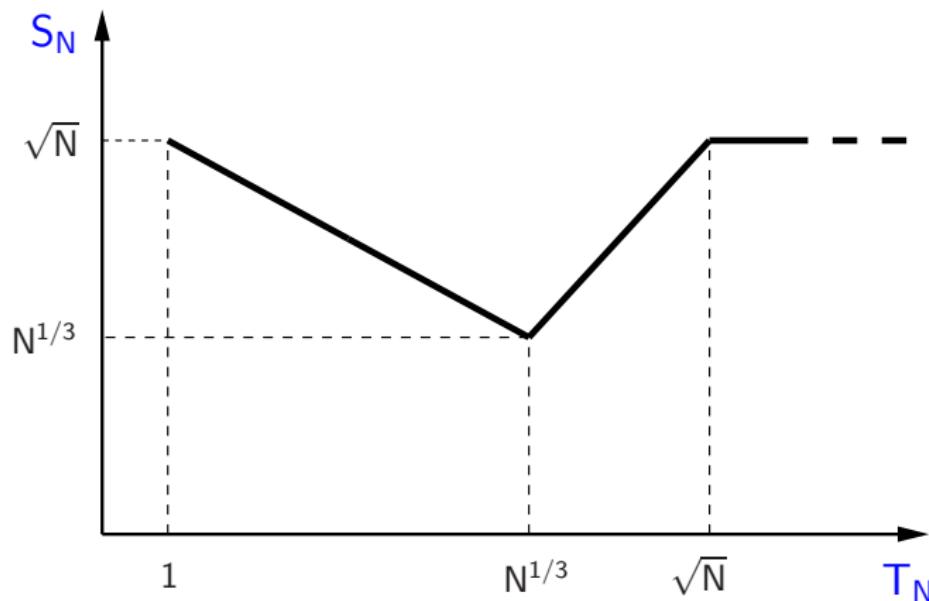
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- ▶ If  $T_N \sim (\text{const.})N^{1/3} \rightarrow O(1)$  visited interfaces.
- ▶ If  $T_N \gg N^{1/3} \rightarrow 1$  visited interface,  $L_N = O(1)$ .

# Path results: the repulsive case $\delta < 0$



- Sub-diffusive if  $1 \ll T_N \ll \sqrt{N}$
- Transitions  $T_N \approx N^{1/3}, \sqrt{N}$

# Outline

## 1. Introduction

What is a polymer?

Interaction with the environment

## 2. The model and the main results

Definition

The free energy

Path results

## 3. Techniques and ideas from the proof

Some heuristics

A renewal theory approach

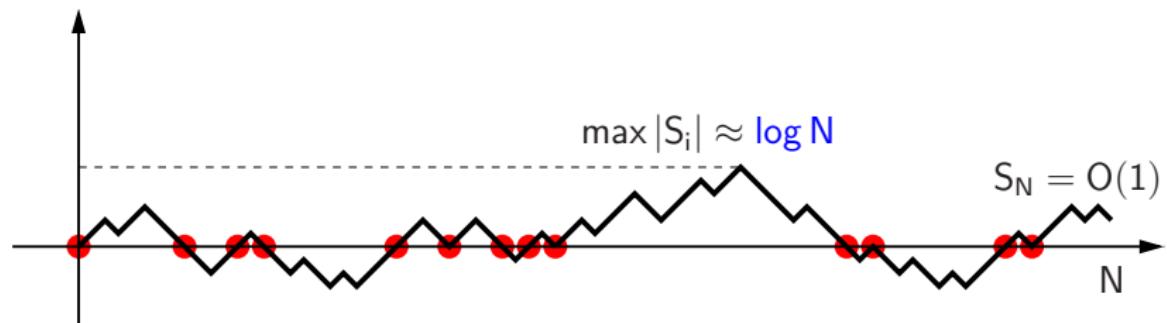
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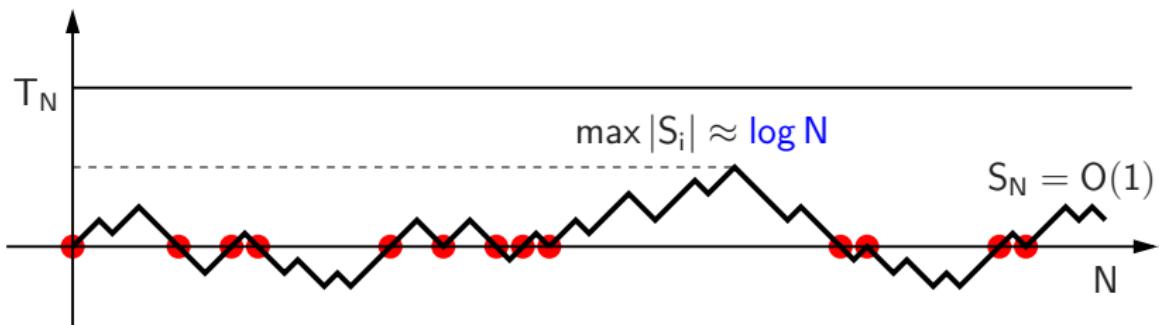
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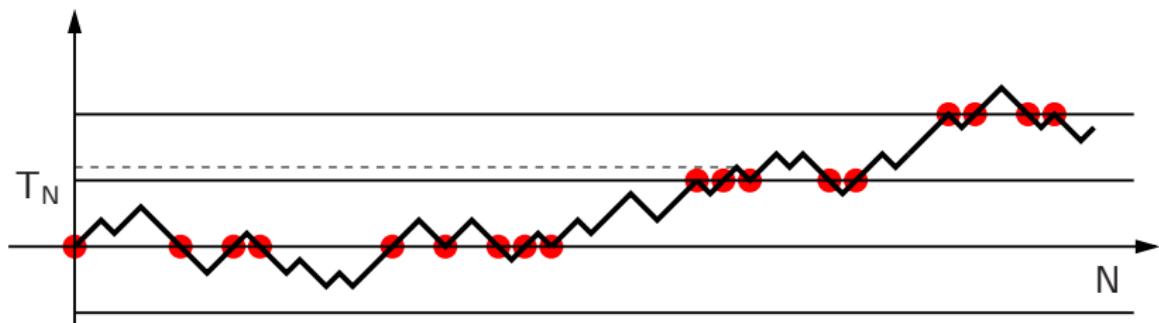


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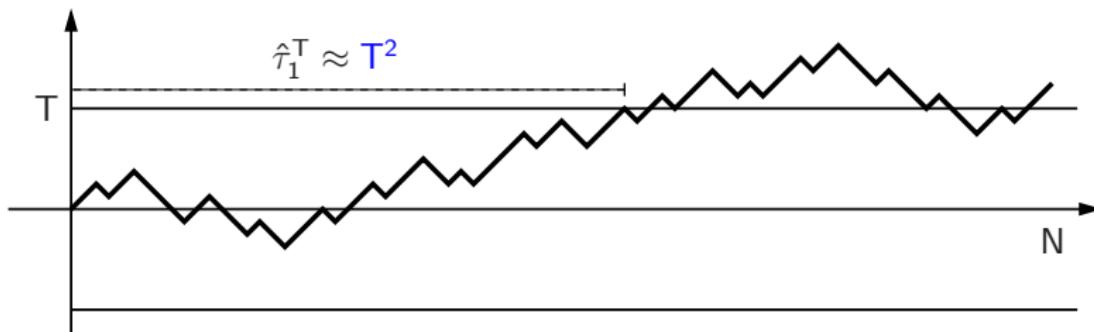
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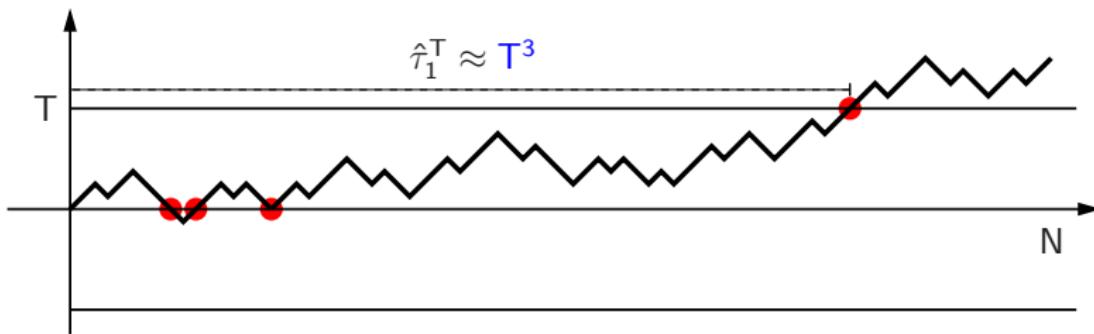
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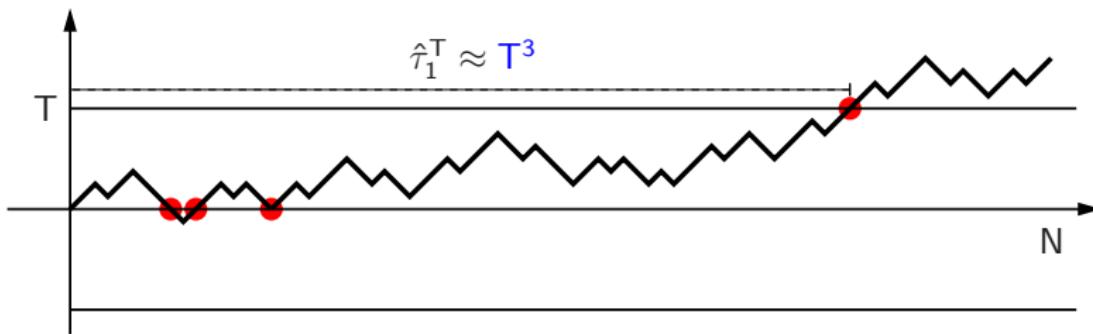


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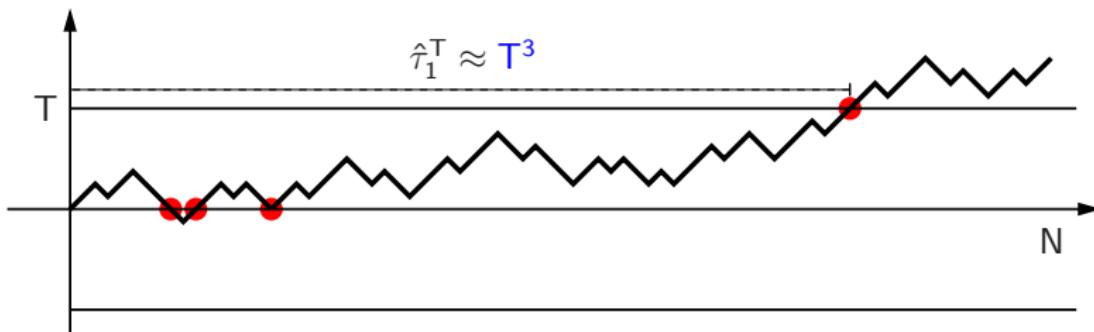
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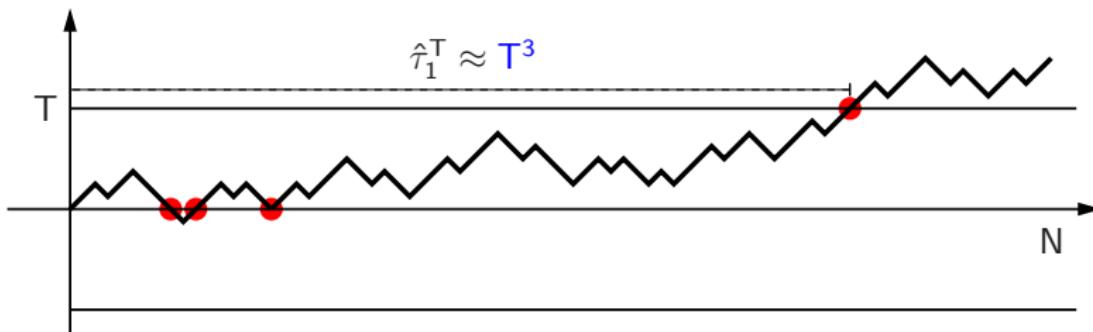
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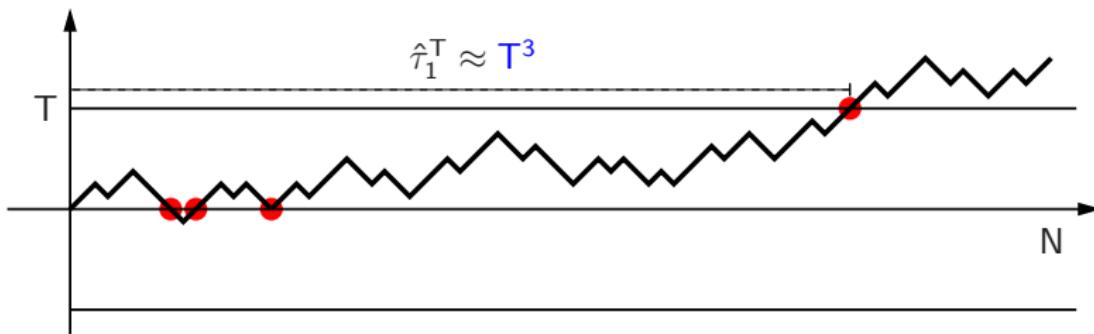
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# A renewal theory approach

Let  $\tau_1^T, \tau_2^T, \tau_3^T \dots$  be the points at which  $S_n$  visits an interface

$$\tau_{k+1}^T := \inf \{n > \tau_k^T : S_n - S_{\tau_k^T} \in \{-T, 0, T\}\} \quad (T \text{ is fixed})$$

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Note that under  $P$

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For  $\delta > 0$ , we have  $\phi(\delta, T) \rightarrow \phi(\delta, \infty) > 0$  as  $T \rightarrow \infty$ , hence

$$K_{\delta,T}(n) \approx e^{-\phi(\delta,\infty)n}$$

# A renewal theory approach

Under the polymer measure  $\mathbf{P}_{N,\delta}^T$  the process  $\{\tau_n^T\}_{n \in \mathbb{N}}$  is not even time-homogeneous . . . however for large  $N$  it is nearly a renewal process with a different law  $\mathcal{P}_{\delta,T}$

$$K_{\delta,T}(n) := \mathcal{P}_{\delta,T}(\tau_1^T = n) = e^\delta P(\tau_1^T = n) e^{-\phi(\delta, T)n}$$

For  $\delta > 0$ , we have  $\phi(\delta, T) \rightarrow \phi(\delta, \infty) > 0$  as  $T \rightarrow \infty$ , hence

$$K_{\delta,T}(n) \approx e^{-\phi(\delta, \infty)n}$$

For  $\delta < 0$ , we have  $\phi(\delta, T) \approx -\frac{\pi^2}{2T^2} + \frac{C_\delta}{T^3}$  as  $T \rightarrow \infty$ , hence

$$\tau_1^T \approx \begin{cases} O(1) \text{ with probab. } e^\delta & \left[ K_{\delta,T}(n) \approx \frac{1}{n^{3/2}} \right] \\ O(T^3) \text{ with probab. } 1 - e^\delta & \left[ K_{\delta,T}(n) \approx \frac{1}{T^3} e^{-\frac{C_\delta}{T^3}n} \right] \end{cases}$$

# Strategy of the proof

The law of  $\tau^T \cap [0, N] = \{\tau_1^T, \dots, \tau_{L_N}^T\}$  is the same

under  $\mathbf{P}_{N,\delta}^T(\cdot | N \in \tau^T)$  and  $\mathcal{P}_{\delta,T}(\cdot | N \in \tau^T)$

$\mathcal{P}_{\delta,T}$  does not depend explicitly on  $N$  ( $\mathbf{P}_{N,\delta}^{T_N} \implies \mathcal{P}_{\delta,T}$ )

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- Good estimates on  $q_T(n)$  and on the free energy  $\phi(\delta, T)$
- Uniform renewal theorems

Thanks.