

DP and DP2

Physics of Complex Systems

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The project

In this project I present two different models that display **non equilibrium phase transition**. I simulate these models and compute their critical exponents to show that they belong to different universality class.

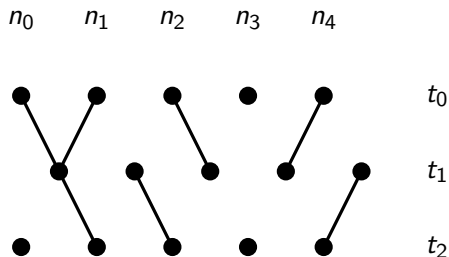
Non equilibrium phase transition

In this presentation I present two model that display a **transition with absorbing state**.

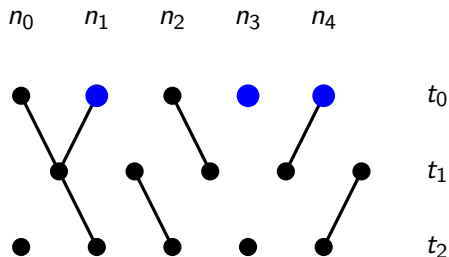
If I use the Markov Chain notation, the absorbing state S has this proprieties:

$$W_{S \rightarrow S'} = 0; \quad W_{S \rightarrow S} = 1.$$

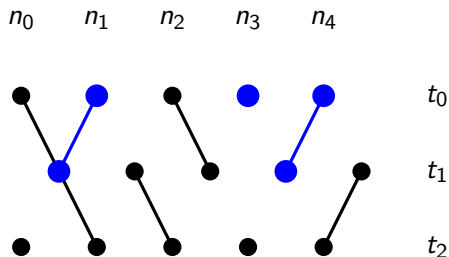
Directed Bond Percolation $d+1$



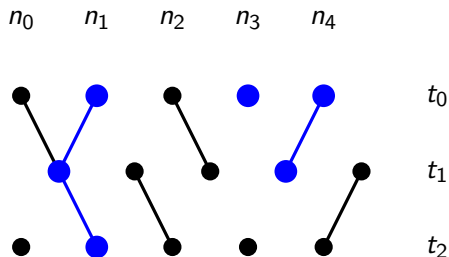
Directed Bond Percolation $d+1$



Directed Percolation (Bond)



Directed Bond Percolation $d+1$



From now on I will call A an active site and I an inactive site; p is the probability to have a bound.

$$P(A|A, A) = 1 - (1 - p)^2 \quad (1)$$

$$P(I|A, A) = (1 - p)^2 \quad (2)$$

$$P(A|A, I) = P(A|I, A) = p \quad (3)$$

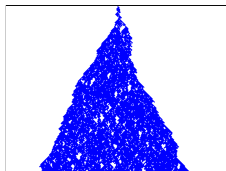
$$P(I|A, I) = P(I|I, A) = 1 - p \quad (4)$$

$$P(I|I, I) = 1 \quad (5)$$

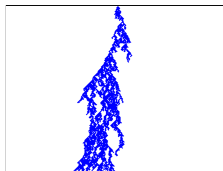
$$P(A|I, I) = 0 \quad (6)$$

DP: phase transition

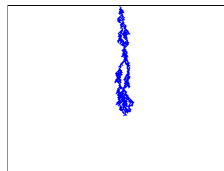
The absorbing state S is the state with all sites inactive. The only parameter of our model is p . If it is larger than a critical value p_c I have an **active state**, if it is smaller I have an **inactive state**.



(a) $p > p_c$



(b) $p = p_c$



(c) $p < p_c$

$$\langle N(t) \rangle \sim t^\theta \quad (7)$$

$$\rho(t) = \left\langle \frac{N(t)}{L} \right\rangle; \quad P(t) = \left\langle 1 - \prod_i (1 - s_i(t)) \right\rangle \quad (8)$$

$$\rho(\infty) \sim (p - p_c)^\beta; \quad P(\infty) \sim (p - p_c)^{\beta'} \quad (9)$$

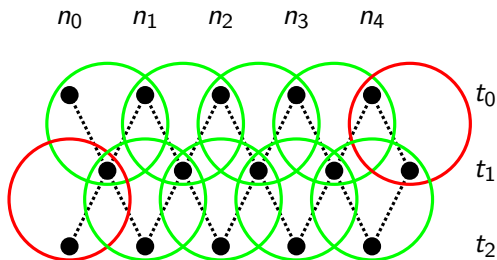
$$c_{ij} = \left\langle \lim_{t \rightarrow \infty} \frac{1}{t} \sum_{\tau=0}^t (s_i(\tau) - \bar{s})(s_j(\tau) - \bar{s}) \right\rangle \sim e^{-|i-j|/\xi_\perp} \quad (10)$$

$$c(t) = \left\langle \lim_{L \rightarrow \infty} \frac{1}{L} \sum_{i=1}^L (s_i(0) - \bar{s})(s_i(t) - \bar{s}) \right\rangle \sim e^{-t/\xi_\parallel} \quad (11)$$

$$\xi_\perp \sim |p - p_c|^{-\nu_\perp} \quad (12)$$

$$\xi_\parallel \sim |p - p_c|^{-\nu_\parallel} \quad (13)$$

Simulation in Python



For the boundary nodes:

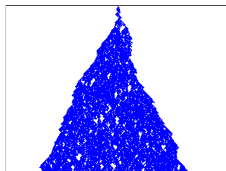
$$P(I|I) = 1; \quad P(I|A) = 1 - p; \quad P(A|A) = p$$

Simulation in Python: code

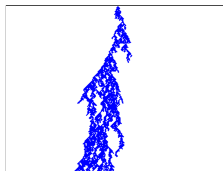
```
@njit
def simula_DP(p,L0,T):
    L = np.copy(L0)
    N = len(L0)
    H = np.zeros((T+1,N))
    H[0] = np.copy(L)
    d = 1
    cont = 1
    for t in range(T):
        L2 = np.zeros(len(L))
        if d == 1:
            # MOVE TO THE RIGHT
            d = 2
            x = L[:-1]
            y = L[1:]
            r = np.random.random(len(x))
            L2[:-1] = logic2(x,y,r,p)
            if L[-1] == 1:
                if np.random.random() < p:
                    L2[-1] = 1
            else: L2[-1] = L[-1]
            L = np.copy(L2)
        else:
            # MOVE TO THE LEFT
            d = 1
            x = L[:-1]
            y = L[1:]
            r = np.random.random(len(x))
            L2[1:] = logic2(x,y,r,p)
            if L[1] == 1:
                if np.random.random() < p:
                    L2[1] = 1
            else: L2[1] = L[1]
            L = np.copy(L2)
        H[cont] = np.copy(L)
        cont += 1
    return H
```

```
@vectorize(nopython=True)
def logic2(a,b,r1,p):
    if a == 1:
        if b == 1:
            # CASE A A
            if r1 < (1-(1-p)**2): return 1
            else: return 0
        else:
            # CASE A I
            if r1 < p: return 1
            else: return 0
    else:
        if b == 1:
            # CASE I A
            if r1 < p: return 1
            else: return 0
        else:
            # CASE I I
            return 0
```

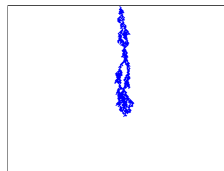
Simulation Result



(a) $p > p_c$



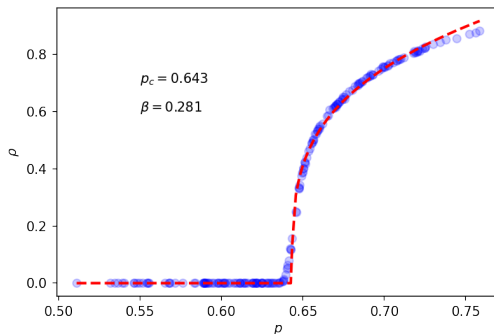
(b) $p = p_c$



(c) $p < p_c$

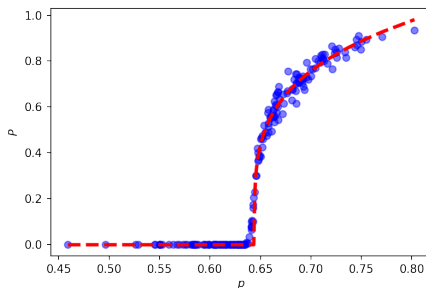
β critical exponent

$$\rho(t) = \left\langle \frac{N(t)}{L} \right\rangle; \quad \rho(\infty) \sim (p - p_c)^\beta$$



β' critical exponent

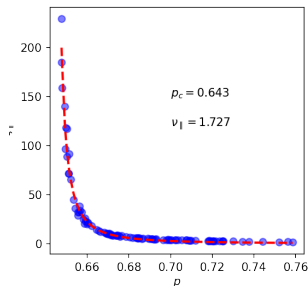
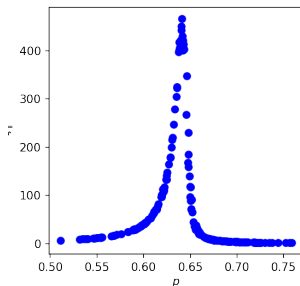
$$P(t) = \left\langle 1 - \prod_i (1 - s_i(t)) \right\rangle \quad P(\infty) \sim (p - p_c)^{\beta'}$$



$$\beta' = 0.25$$

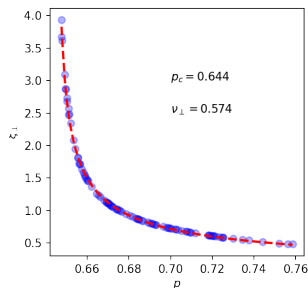
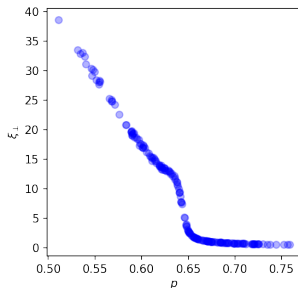
ν_{\parallel} critical exponent

$$c(t) = \left\langle \lim_{L \rightarrow \infty} \frac{1}{L} \sum_{i=1}^L (s_i(0) - \bar{s})(s_i(t) - \bar{s}) \right\rangle \sim e^{-t/\xi_{\parallel}}$$
$$\xi_{\parallel} \sim |p - p_c|^{-\nu_{\parallel}}$$

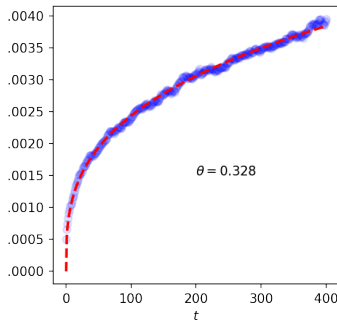
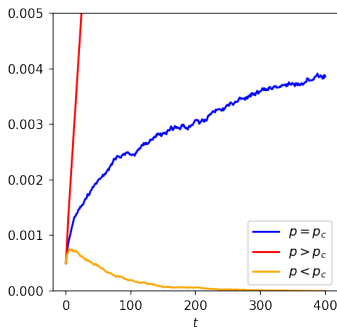


ν_{\perp} critical exponent

$$c_{ij} = \left\langle \lim_{t \rightarrow \infty} \frac{1}{t} \sum_{\tau=0}^t (s_i(\tau) - \bar{s})(s_j(\tau) - \bar{s}) \right\rangle \sim e^{-|i-j|/\xi_{\perp}}$$
$$\xi_{\perp} \sim |p - p_c|^{-\nu_{\perp}}$$



θ critical exponent : $\langle N(t) \rangle \sim t^\theta$



Question

Is there any another way to compute the critical exponents?

Phenomenological scaling theory

Reference

This part was taken from:

Haye Hinrichsen (2000) Non-equilibrium critical phenomena and phase transitions into absorbing states, *Advances in Physics*, 49:7, 815-958, DOI: 10.1080/00018730050198152

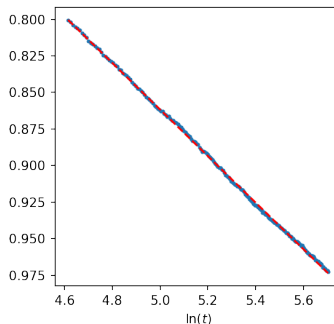
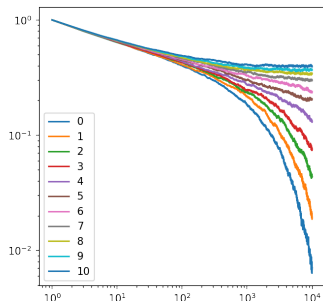
$$\Delta \rightarrow \Lambda \Delta, x \rightarrow \Lambda^{-\nu_{\perp}} x, t \rightarrow \Lambda^{-\nu_{\parallel}} t, \rho \rightarrow \Lambda^{\beta} \rho \quad (14)$$

$$\rho(\Lambda^{-\nu_{\parallel}} t) = \Lambda^{\beta} \rho(t) \Rightarrow \rho(t) = t^{-\beta/\nu_{\parallel}} \rho(1) \sim t^{-\delta} \quad (15)$$

$$p(t, \Delta, N) \sim \Delta t^{-\delta} f(\delta t^{1/\nu_{\parallel}}, V t^{-d/z}) \quad (16)$$

p_c and δ

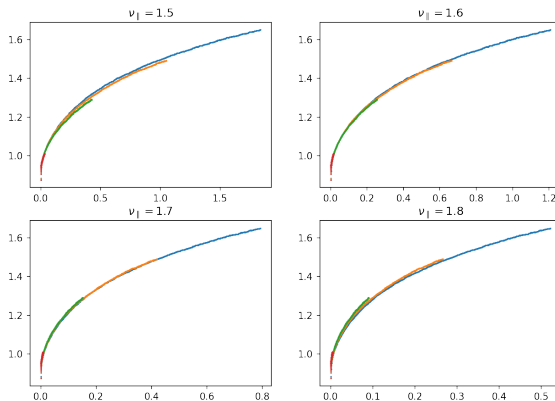
From the first method I observed that p_c should be inside the range $[0.64, 0.65]$. So I compute $\rho(t)$ for different values in this range and I chose the one that is more straight in a log-log plot. After that I compute δ .



$$p_c = 0.645; \quad \delta = 0.159$$

$\nu_{||}$ and β

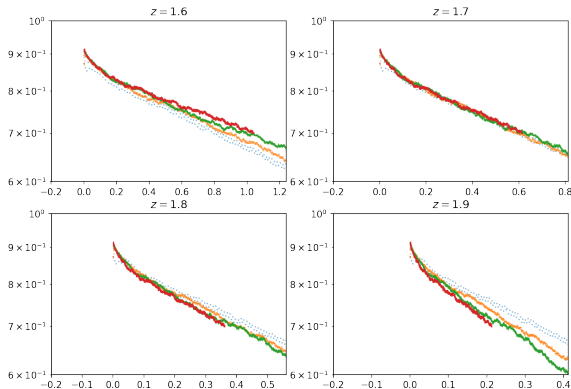
For different values of $\Delta > 0$ I compute $\rho(t, \Delta)$ and then I plot ρt^δ as a function of $t\Delta^{\nu_{||}}$. We tune $\nu_{||}$ until all the curves collapse.



$$\nu_{||} = 1.7; \quad \beta = \nu_{||} \cdot \delta = 0.27$$

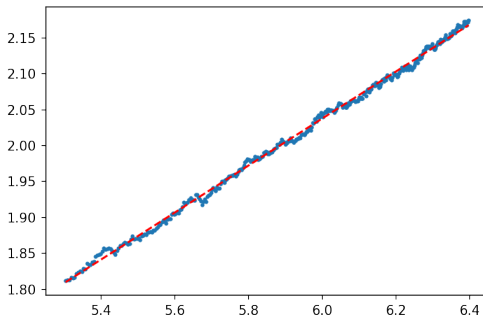
For different values of N I compute $\rho(t, N)$ and then I plot ρt^{δ} as a function of t/N^z .

We tune z until all the curves collapse.



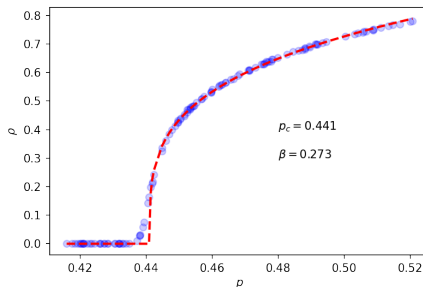
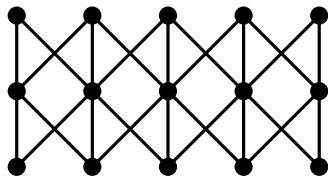
$$z = 1.7; \quad \nu_{\perp} = \nu_{\parallel}/z = 1.$$

Using $p_c = 0.645$ and starting from a single site active I compute $\langle N(t) \rangle$ that scales like t^θ .



$$\theta = 0.327$$

We simulate a DP model with three links. This model is in the DP universality class so it has the same critical exponents.



This model has two inactive kind of sites l_1, l_2 . In this way the system has 2 inactive states and so it belongs to a **different universality class**.

The **new** update rules:

$$P(A|A, A) = 1 - (1 - p)^2$$

$$P(I_k|A, A) = (1 - p)^2/2$$

$$P(A|A, I_k) = P(A|I_k, A) = p$$

$$P(I_k|A, I_k) = P(I_k|I_k, A) = 1 - p$$

$$P(I_k|I_k, I_k) = 1$$

$$P(A|I_k, I_k) = 0$$

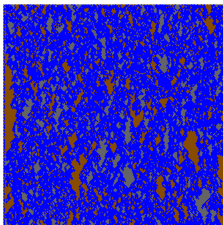
$$P(I_k|I_1, I_2) = P(I_k|I_2, I_1) = 0$$

$$P(A|I_1, I_2) = P(A|I_2, I_1) = 1$$

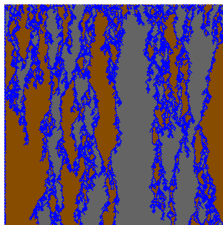
Simulation in Python: code

```
1 @vectorize(nopython=True)
2 def logic(a,b,r1,r2,p):
3     if a == 0:
4         if b == 0:
5             # CASE A A
6             if r1 < (1-(1-p)**2): return 0
7             elif r2 < 0.5: return 1
8             else: return 2
9         elif b == 1:
10            # CASE A I1
11            if r1 < p: return 0
12            else: return 1
13        else:
14            # CASE A I2
15            if r1 < p: return 0
16            else: return 2
17    elif a == 1:
18        if b == 0:
19            # CASE I1
20            if r1 < p: return 0
21            else: return 1
22        elif b == 1:
23            #CASE I1 I1
24            return 1
25        else:
26            #CASE I1 I2
27            return 0
28    else:
29        if b == 0:
30            # CASE A I2
31            if r1 < p: return 0
32            else: return 2
33        elif b == 1:
34            #CASE I2 I1
35            return 0
36        else:
37            #CASE I2 I2
38            return 2
```

Simulation results



(a) $p > p_c$



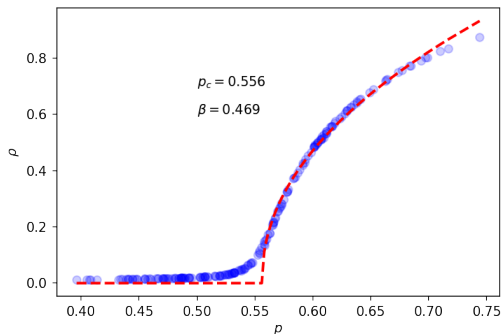
(b) $p = p_c$



(c) $p < p_c$

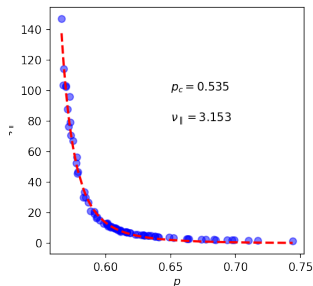
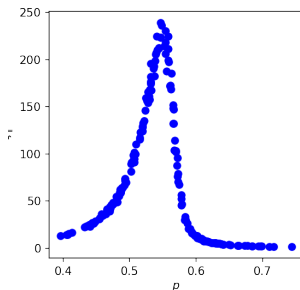
β critical exponent

$$\rho(t) = \left\langle \frac{N(t)}{L} \right\rangle; \quad \rho(\infty) \sim (p - p_c)^\beta$$



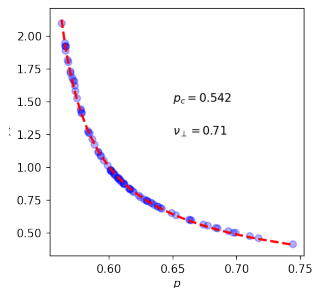
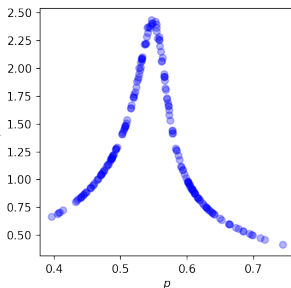
ν_{\parallel} critical exponent

$$c(t) = \left\langle \lim_{L \rightarrow \infty} \frac{1}{L} \sum_{i=1}^L (s_i(0) - \bar{s})(s_i(t) - \bar{s}) \right\rangle \sim e^{-t/\xi_{\parallel}}$$
$$\xi_{\parallel} \sim |p - p_c|^{-\nu_{\parallel}}$$

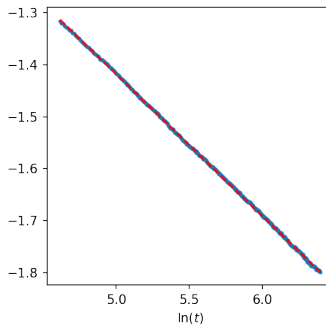
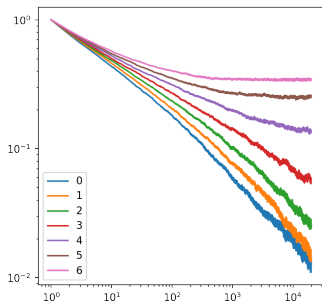


ν_{\perp} critical exponent

$$c_{ij} = \left\langle \lim_{t \rightarrow \infty} \frac{1}{t} \sum_{\tau=0}^t (s_i(\tau) - \bar{s})(s_j(\tau) - \bar{s}) \right\rangle \sim e^{-|i-j|/\xi_{\perp}}$$
$$\xi_{\perp} \sim |p - p_c|^{-\nu_{\perp}}$$

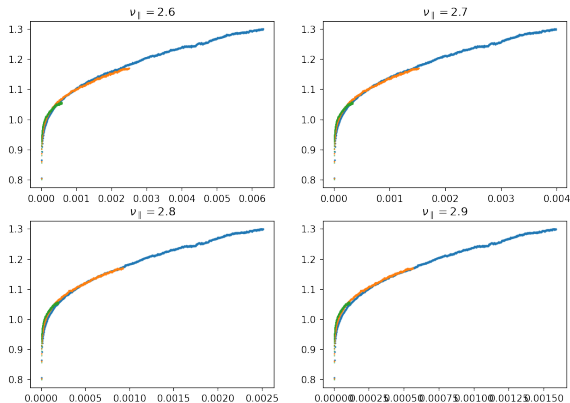


From the first method I observed that p_c should be inside the range $[0.5, 0.6]$. So I compute $\rho(t)$ for different values in this range and I chose the one that is more straight in a log-log plot. After that I compute δ .



$$p_c = 0.55; \quad \delta = 0.27$$

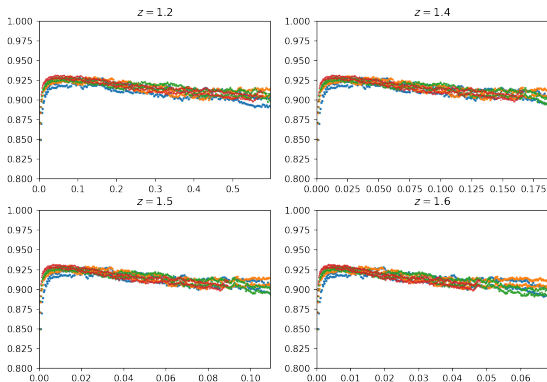
For different values of $\Delta > 0$ I compute $\rho(t, \Delta)$ and then I plot ρt^{δ} as a function of $t \Delta^{\nu_{\parallel}}$. We tune ν_{\parallel} until all the curves collapse.



$$\nu_{\parallel} = 2.8; \quad \beta = \nu_{\parallel} \cdot \delta = 0.76$$

For different values of N I compute $\rho(t, N)$ and then I plot ρt^{δ} as a function of t/N^z .

We tune z until all the curves collapse.



$$z = 1.5; \quad \nu_{\perp} = \nu_{\parallel} / z = 1.9$$

Conclusion

exp	DP	DP2	DP	DP2
β	2.7	0.76	0.276	0.92
ν_{\parallel}	1.7	2.8	1.73	3.2
ν_{\perp}	1.	1.9	1.10	1.83
δ	0.159	0.27	0.159	0.287
z	1.7	1.5	1.58	1.7
θ	0.327	/	0.313	/

Remark

As expected DP and DP2 belongs to different universality class since they have a different number of absorbing states.