

# Dynamical tracer–bath correlations in interacting particle systems

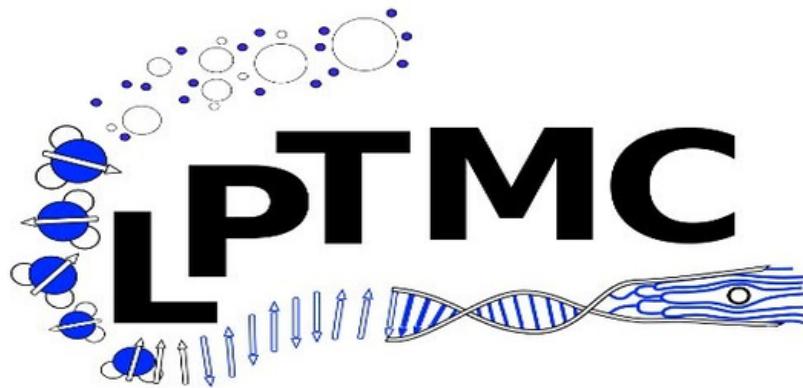
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4èmes Journées du GDR IDE

Sète, 9 September 2025

Work in collaboration with T. Berlitz, P. Illien, A. Grabsch, O. Bénichou



# Tracer particle in a thermal bath



$$m \ddot{X}(t) = -\gamma \dot{X}(t) + \zeta(t)$$

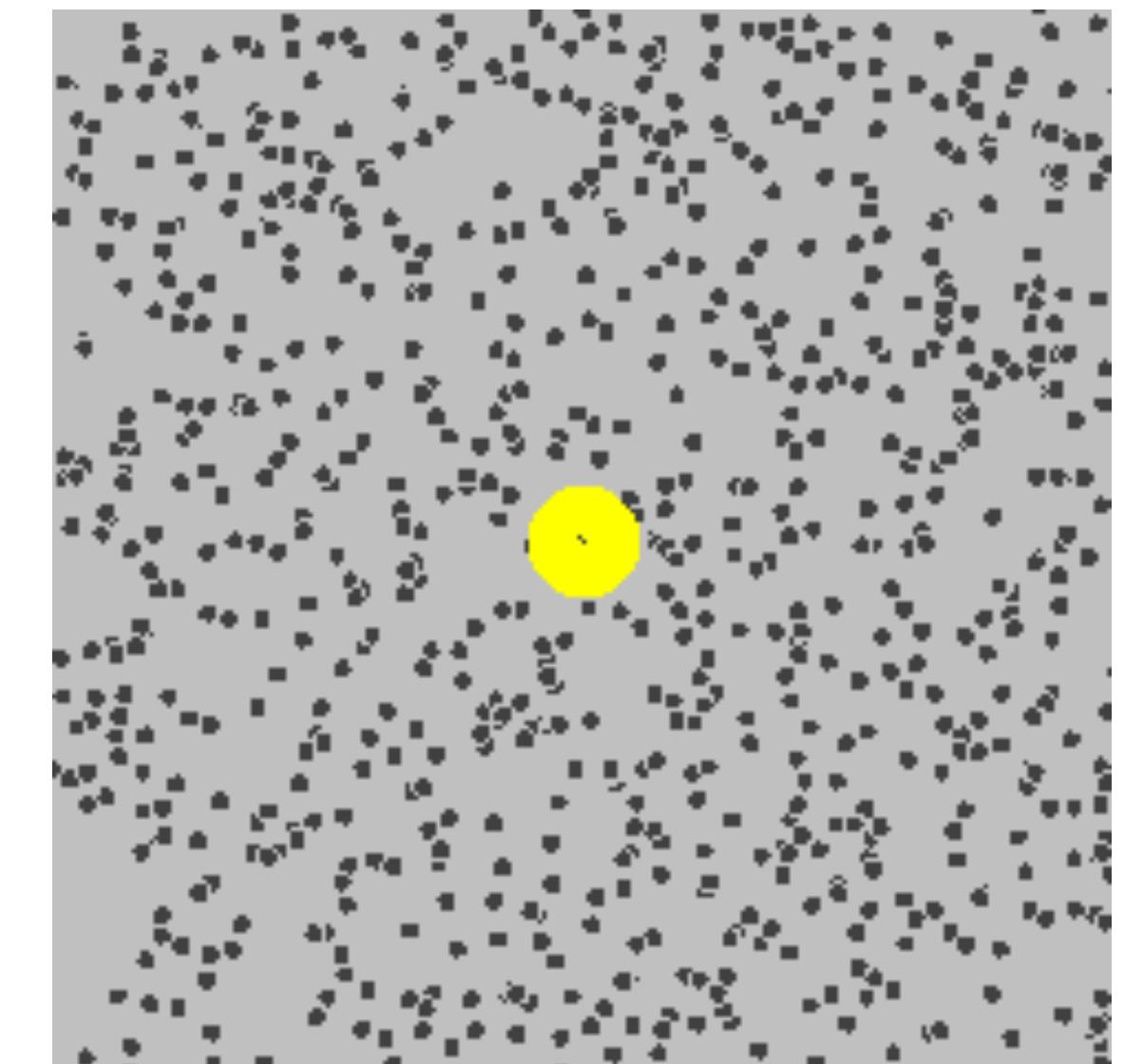
$$\langle \zeta(t)\zeta(t') \rangle = 2\gamma k_B T \delta(t - t')$$

- ✿ **Brownian motion:** bath in **equilibrium, structureless,**

no **tracer-bath** correlations,      **diffusive** behaviour

$$\langle X^n(t) \zeta(t) \rangle = 0,$$

$$\langle X^2(t) \rangle \propto t$$



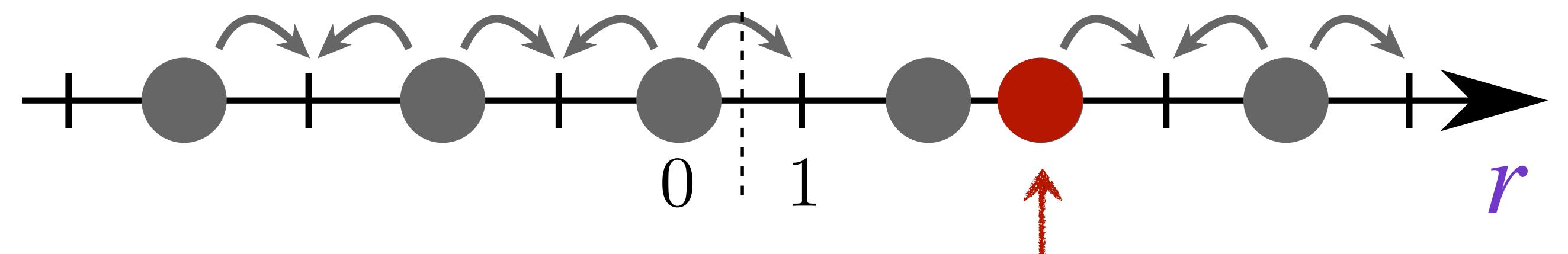
- ✿ What if particles have similar sizes?

- ✿ **Interacting particle systems:** lattice gases, interacting Brownian particles, simple liquids...

# Symmetric Exclusion Process

## as paradigmatic interacting particle system

- Particles on a lattice  
+ random hoppings (equal rates),  
only if target site is empty



- State of the system:** occupations  $\rho_r(t) = \{0,1\}$
- In 1d, **single-file** geometry  $\rightarrow$  initial order preserved
- Subdiffusive behavior of tracer

$$\langle X_t^2 \rangle \propto \sqrt{t}$$

(zeolites, confined colloids, dipolar spheres...)

$X_t$

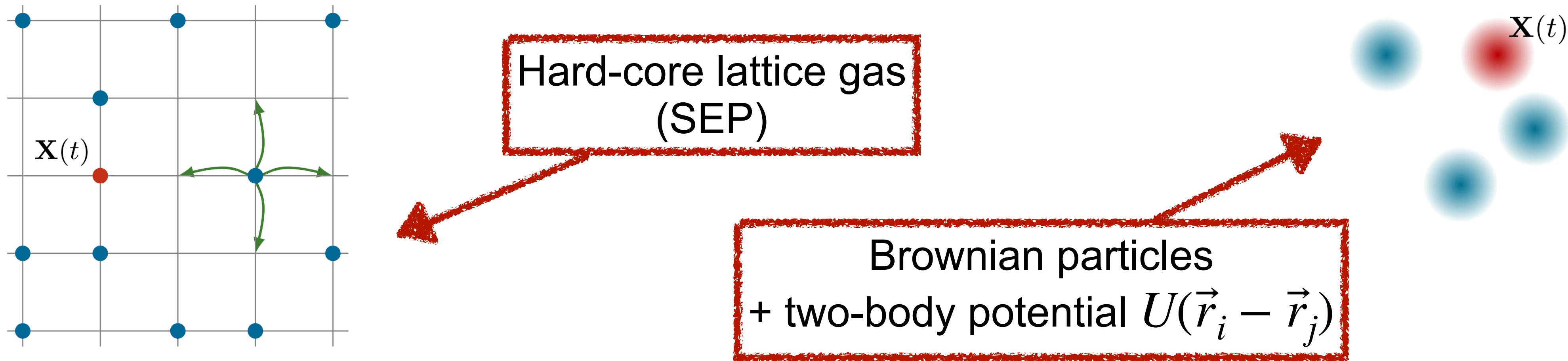
Lin, Meron, Cui, Rice, Diamant, Phys. Rev. Lett. **94** (21), 216001 (2005)

Wei, Bechinger, Leiderer, Science **287** (5453), 625-7 (2000)

Hahn, Kärger, Kukla, Phys. Rev. Lett. **76** (15), 2762-2765 (1996)

H. Spohn, *Large scale dynamics of interacting particles* (1991)

# Tracer-bath correlation profiles



- Key observable: position  $X(t)$  of a tagged particle
  - how does the displacement of the **tracer** affect the **bath** (= other particles)?
  - how does the **bath** affect the displacement of the **tracer**?

$$\partial_t \langle X^{n+1} \rangle_c = F \left[ \dots \langle X^n \rho_{X+r} \rangle_c \dots \right]$$

density of bath particles  
at distance  $r$

# Hard-core lattice gas

- Master equation  $\partial_t P(X, \underline{\rho}, t) = [\mathcal{L}_{\text{tracer}} + \mathcal{L}_{\text{bath}}] P(X, \underline{\rho}, t)$

- Multiply by  $e^{\lambda \cdot X}$  and average,

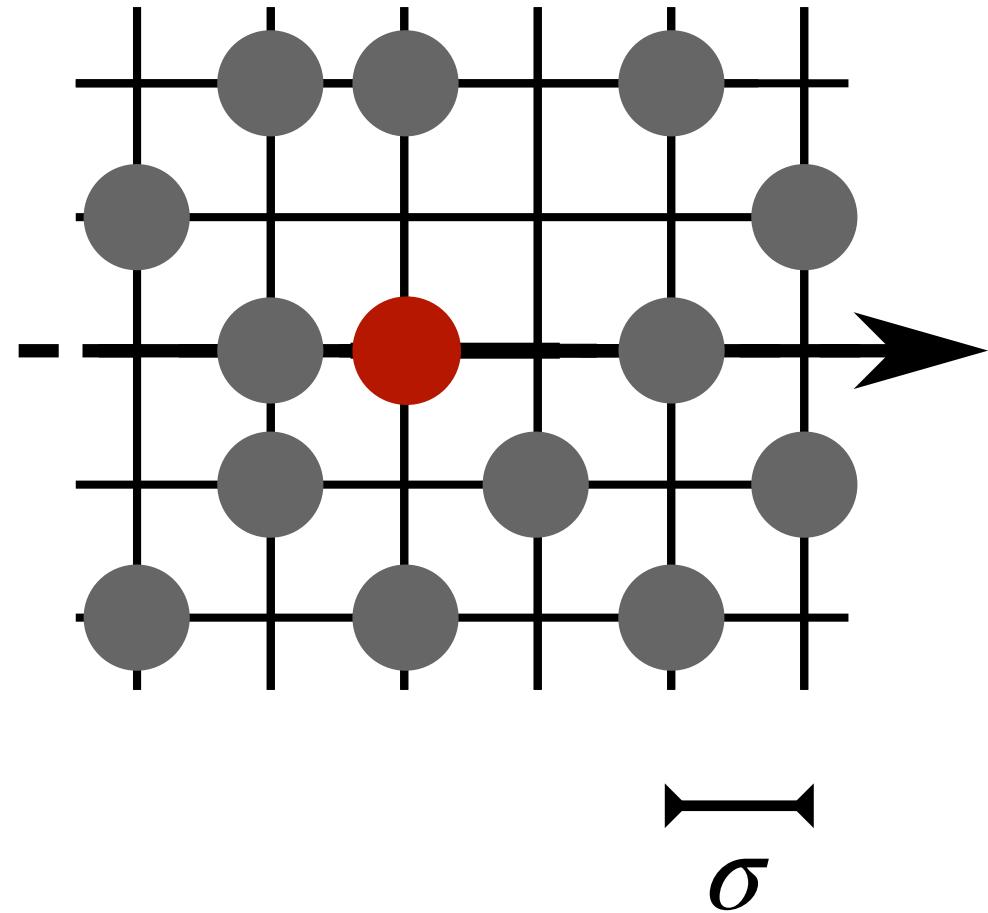
$$\partial_t \Psi(\lambda, t) = \frac{1}{2d\tau} \sum_{\mu=-d}^d \left( e^{\sigma \lambda \cdot \hat{\mathbf{e}}_\mu} - 1 \right) \left[ 1 - w_{\mathbf{e}_\mu}(\lambda, t) \right]$$

tracer cumulants

tracer-bath profiles

$$\Psi(\lambda, t) = \ln \langle e^{\lambda \cdot X} \rangle = \sum_{n=1}^{\infty} \frac{\lambda^n}{n!} \langle X^n \rangle_c,$$

$$w_r(\lambda, t) = \frac{\langle \rho_{X+r} e^{\lambda \cdot X} \rangle}{\langle e^{\lambda \cdot X} \rangle} = \sum_{n=0}^{\infty} \frac{\lambda^n}{n!} \langle \rho_{X+r} X^n \rangle_c$$



# Role of correlations with surrounding bath

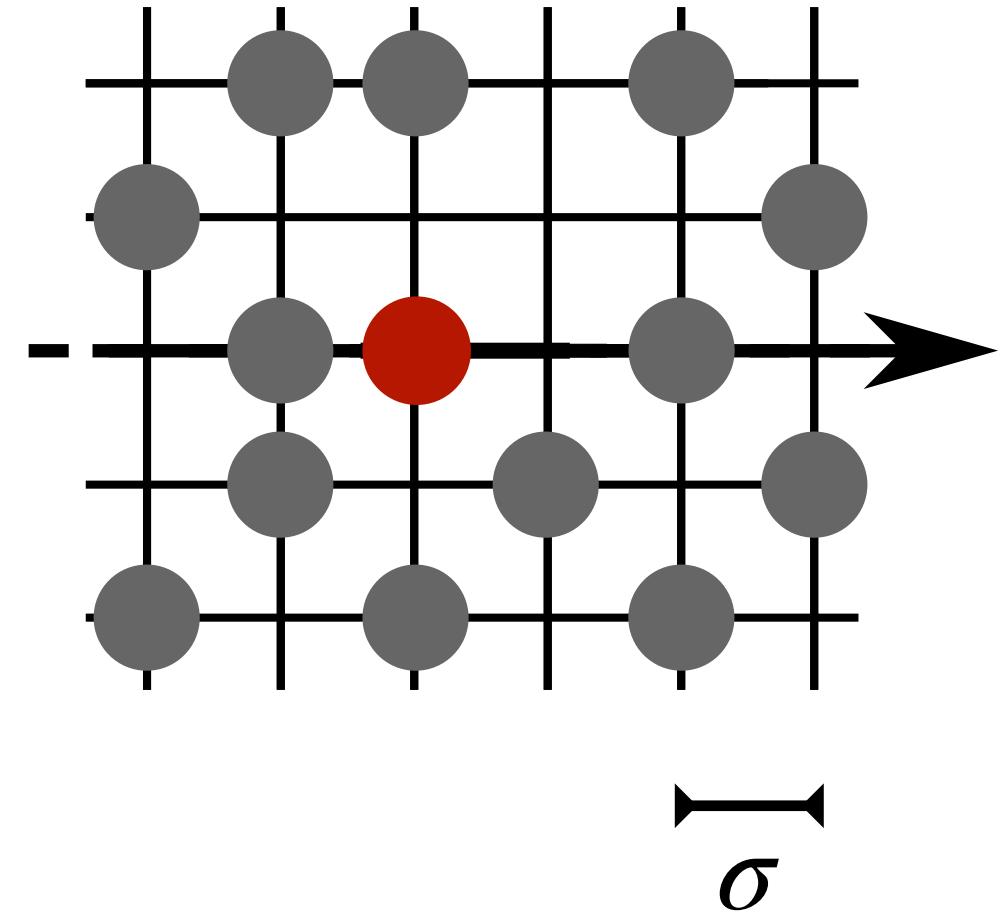
$$\partial_t \Psi(\lambda, t) = \frac{1}{2d\tau} \sum_{\mu=-d}^d \left( e^{\sigma \lambda \cdot \hat{\mathbf{e}}_\mu} - 1 \right) \left[ 1 - w_{\mathbf{e}_\mu}(\lambda, t) \right]$$

- Knowing  $w_{\mathbf{e}_\mu}(\lambda, t)$  (= **response** of the bath) on neighbouring sites is enough to deduce  $\Psi(\lambda, t)$
- $\partial_t w_{\mathbf{e}_\mu}(\lambda, t) = \dots [w_{\mathbf{r}}(\lambda, t)] \dots$  generically depends on  $w_{\mathbf{r}}(\lambda, t)$  even from far away  $\mathbf{r}$

**Context:**  $w_{\mathbf{r}}(\lambda, t)$  fully understood in 1d SEP  $\longrightarrow \langle e^{\lambda \cdot X} \rangle$  as a **byproduct**

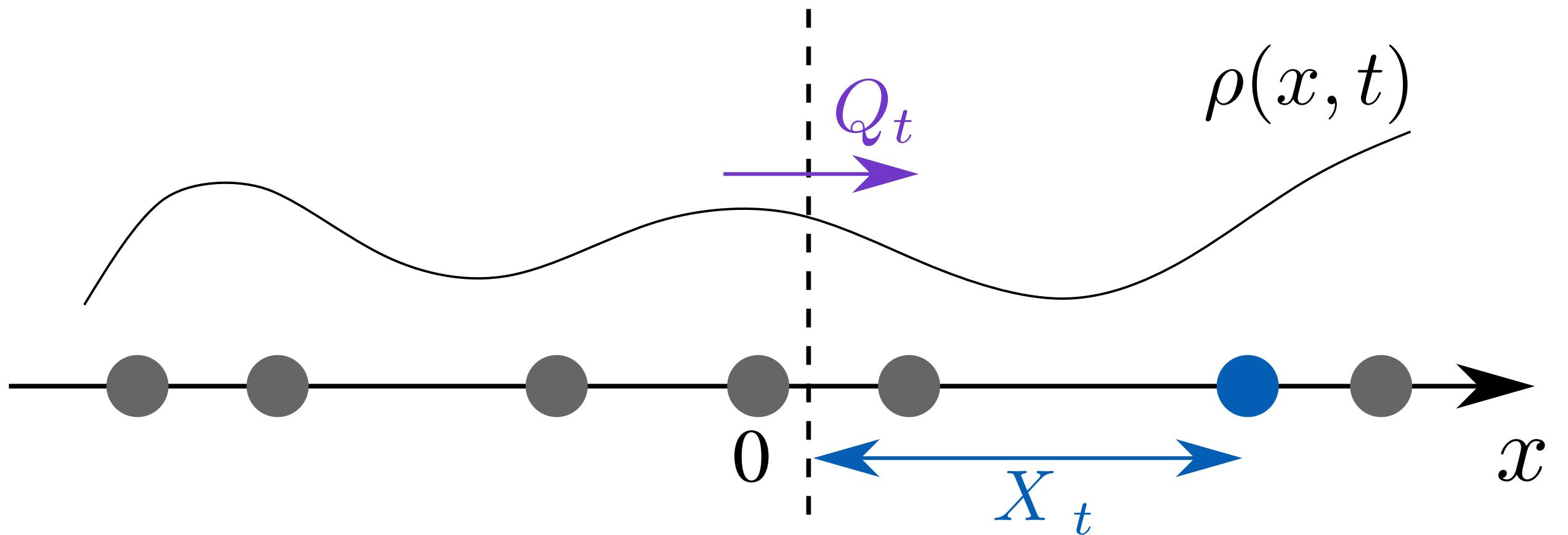
**Aim:** characterize these profiles in  $d > 1$

Grabsch, Poncet, Rizkallah, Illien, Bénichou, Sci. Adv. 8, eabm5043 (2022)



# Integrated current $Q_t$

- $Q_t$  = net # of particles crossing  $(0-1)$   
→ in  $d = 1$ ,  $\langle Q_t^2 \rangle \propto \sqrt{t}$
- A positive fluctuation of  $Q_t$  is correlated with an increase of  $\rho_r(t)$  on its r.h.s.  
→ **correlations dictate the subdiffusive behavior of  $Q_t$**
- $\langle \rho_r(t) Q_t^n \rangle$  encodes the **response** of the bath
  - bath structure
  - local observable
- Fully understood in  $1d$  SEP,  
open problem in  $d > 1$

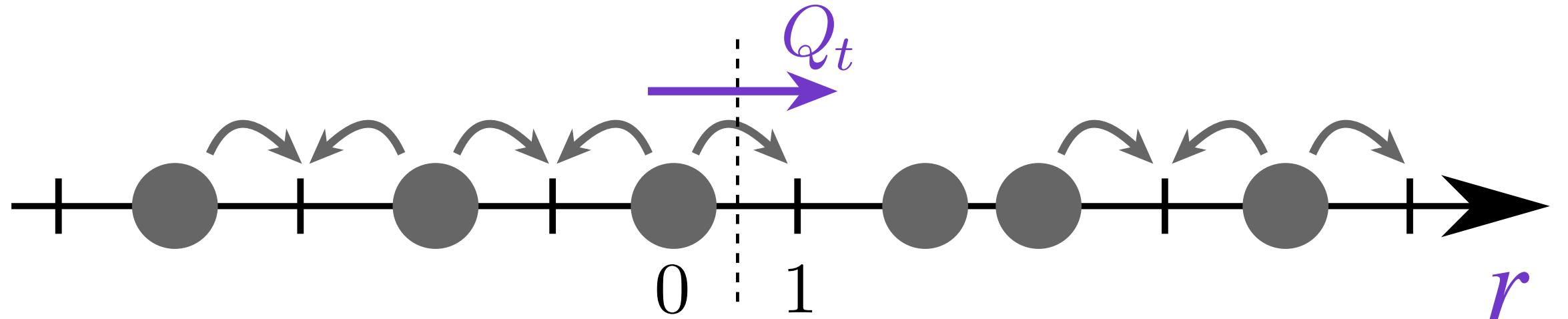


Grabsch, Poncet, Rizkallah, Illien, Bénichou, Sci. Adv. 8, eabm5043 (2022)

# **1. Current fluctuations in SEP**

- As **first step**, focus on

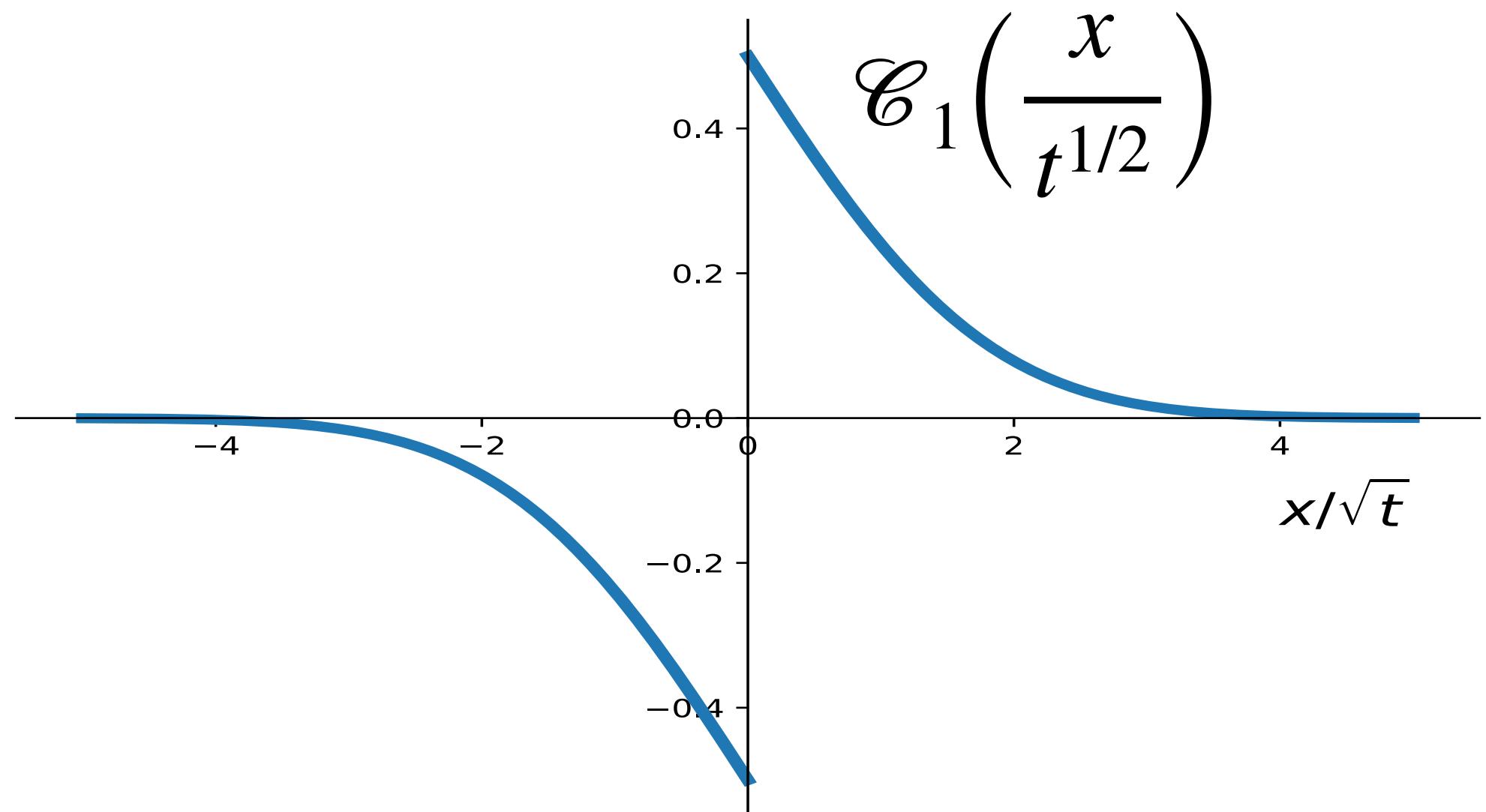
$$c_r(t) \equiv \langle Q_t \rho_r(t) \rangle$$



- Fact 1:** infinite lattice  $d = 1$  (no reservoirs, no PBC)

$$c_r(t) \xrightarrow[t \rightarrow \infty]{} \bar{\rho}(1 - \bar{\rho}) \mathcal{C}_1\left(\frac{r}{t^{1/2}}\right),$$

$$\langle Q_t^2 \rangle \propto \bar{\rho}(1 - \bar{\rho}) t^{1/2}$$



- Fact 2:** finite systems (any spatial dimension  $d$ )

$$c_{\vec{r}}(t) \xrightarrow[t \rightarrow \infty]{} c_{\vec{r}}, \quad \langle Q_t^2 \rangle \propto t$$

Recall  $\partial_t \langle Q_t^{n+1} \rangle = \dots F \left[ \langle Q_t^n \rho_{\vec{r}}(t) \rangle \right] \dots$   
 $\partial_t \langle Q_t^2 \rangle = \dots F \left[ c_{\vec{r}}(t) \right] \dots$

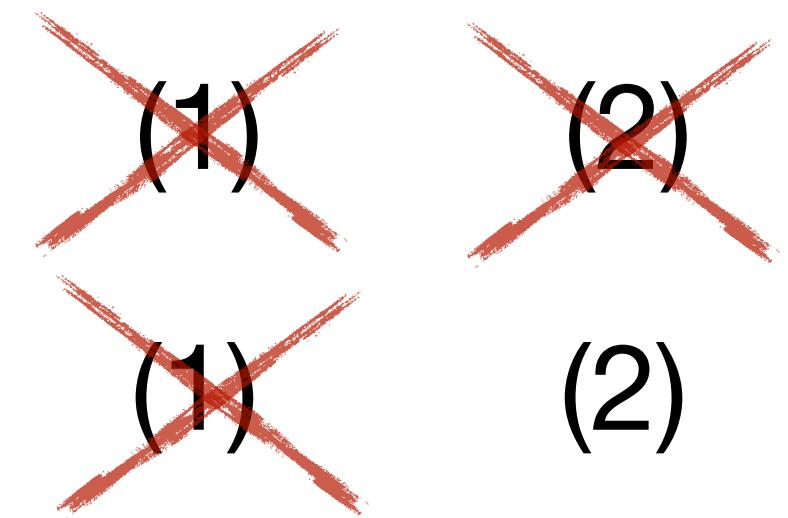
**infinite lattices in  $d > 1$  ?**

# From $d = 1$ to higher $d$ passing through the comb

1. Order-preserving (single-file)
2. Tree-like (no loops!)

Do we need both, to have  $\langle Q_t^2 \rangle \propto t^\alpha$  with  $\alpha < 1$ ?

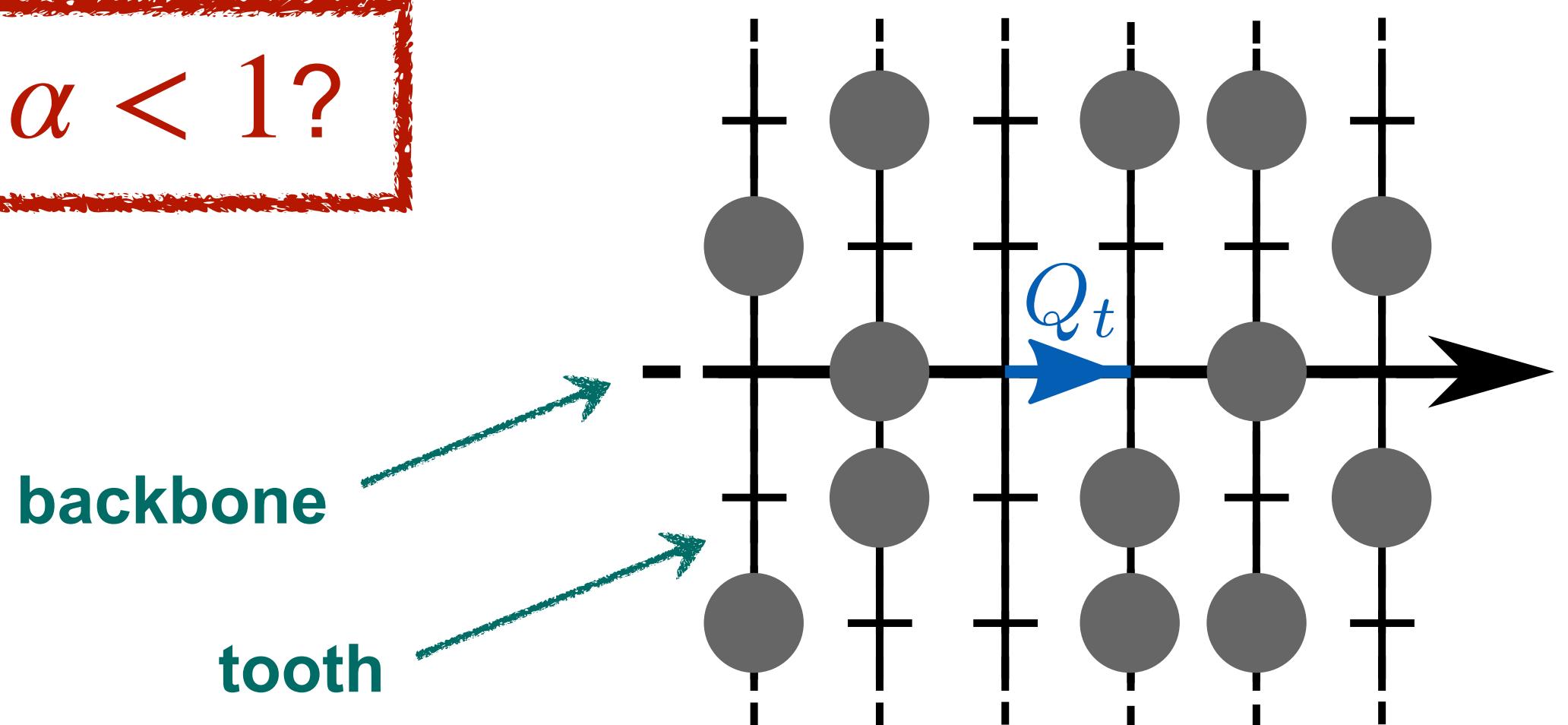
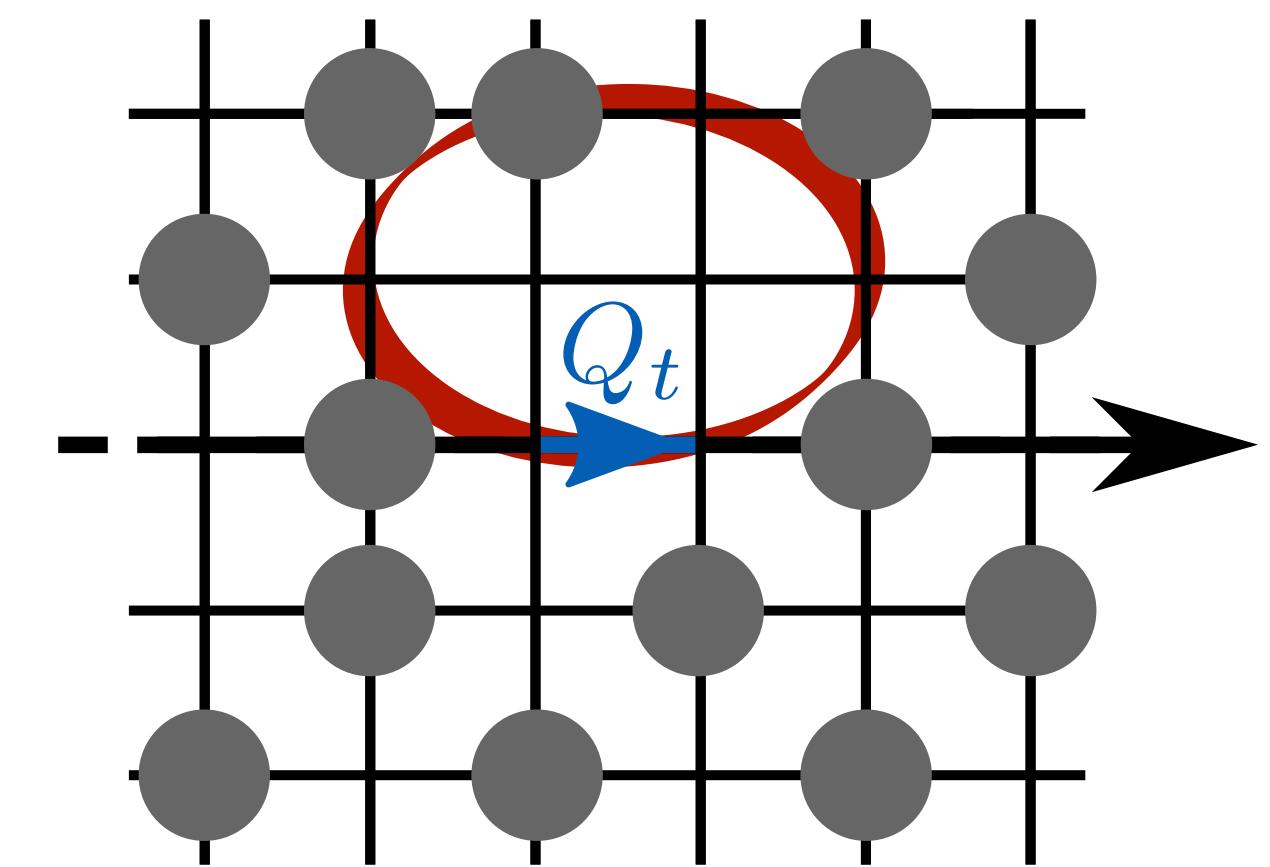
Higher  $d$  :



Comb lattice :



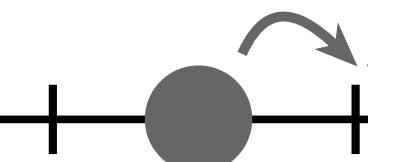
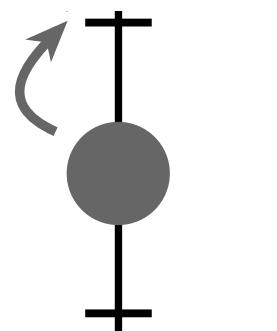
Transport in porous media,  
subdiffusion (even single particle!)



Bénichou, Illien, Oshanin, Sarracino, Voituriez, Phys. Rev. Lett. 115, 220601 (2015)  
Ben-Avraham, Havlin, *Diffusion and reactions in fractals and disordered systems* (2000)

# Microscopic calculation

- Master equation

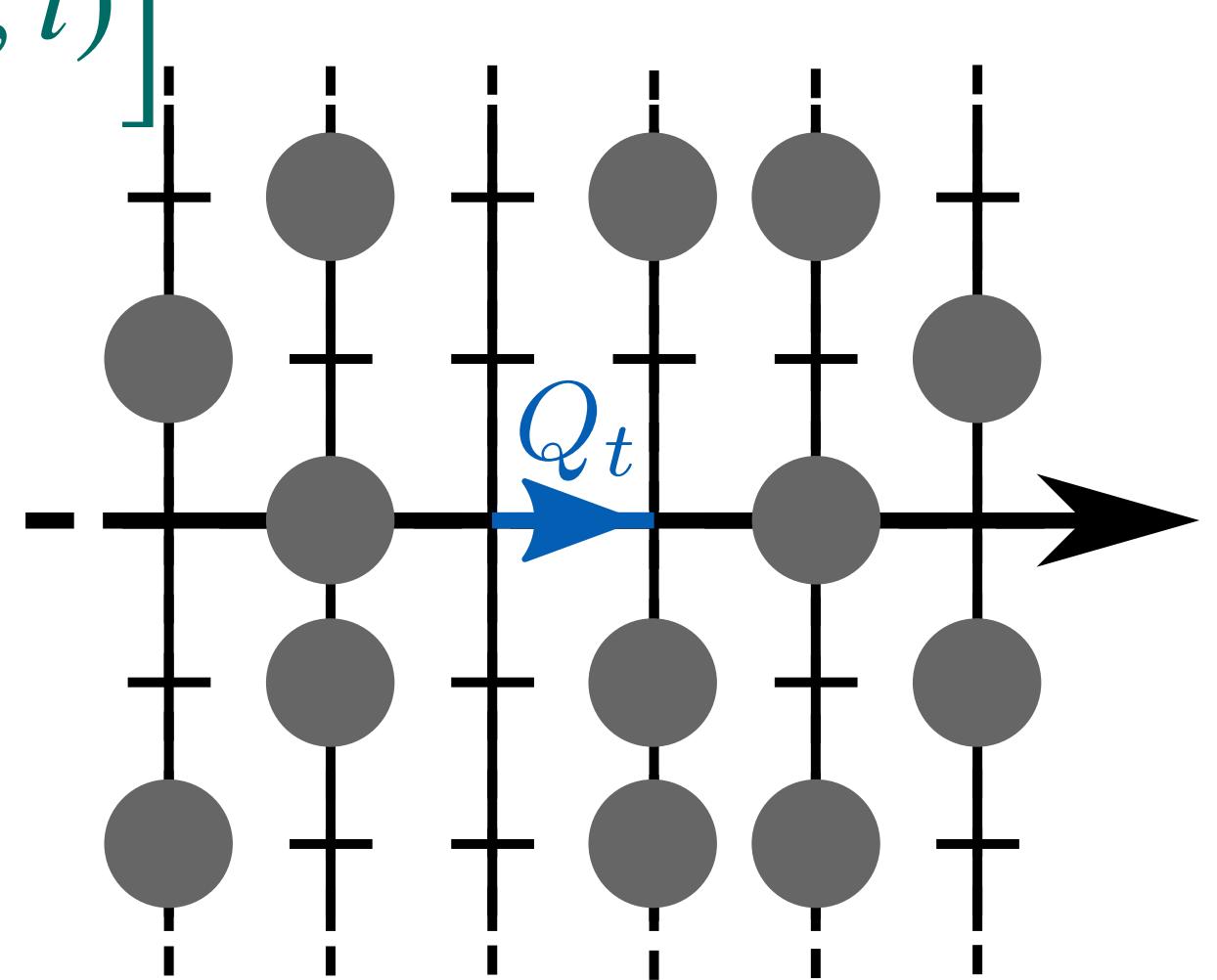
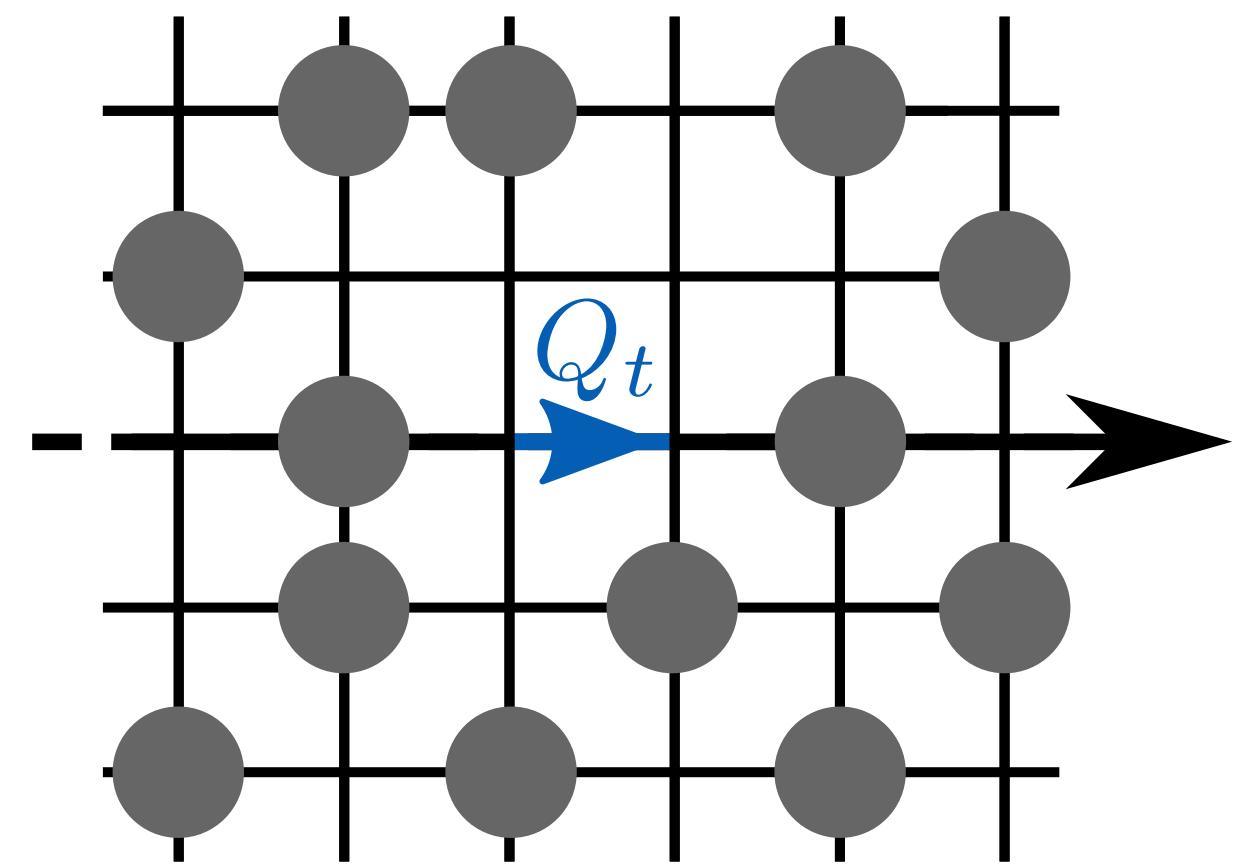


$$\partial_t P_t(\underline{\rho}) = \sum_{x,y} \left[ P(\underline{\rho}^{x,y+}, t) - P(\underline{\rho}, t) \right] + \sum_{x,y} \left[ P(\underline{\rho}^{x+,y}, t) - P(\underline{\rho}, t) \right]$$

- Look for moments, e.g.  $\partial_t \langle Q_t^2 \rangle = \dots [c_{\vec{r}}(t)] \dots$

- Find exact closed equations  $\partial_t c_{\vec{r}}(t)$  for  $c_{\vec{r}}(t) = \langle Q_t \rho_{\vec{r}}(t) \rangle$

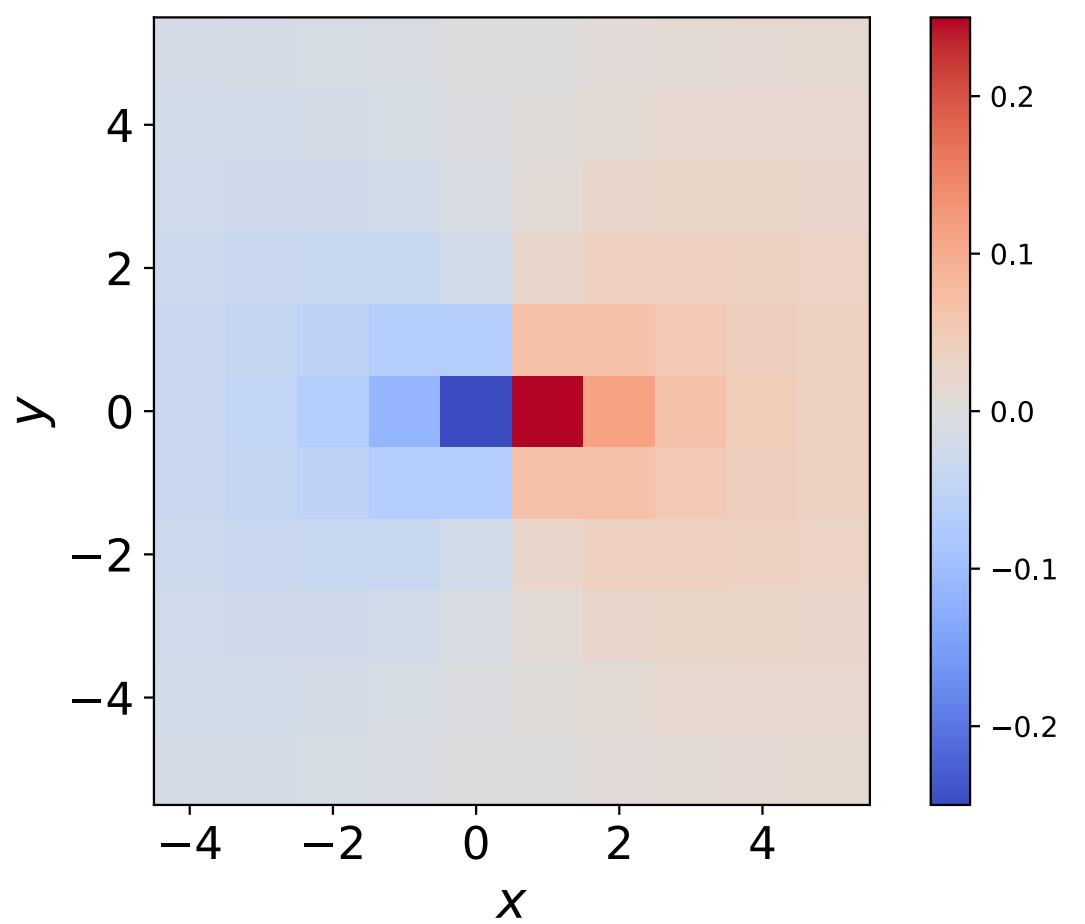
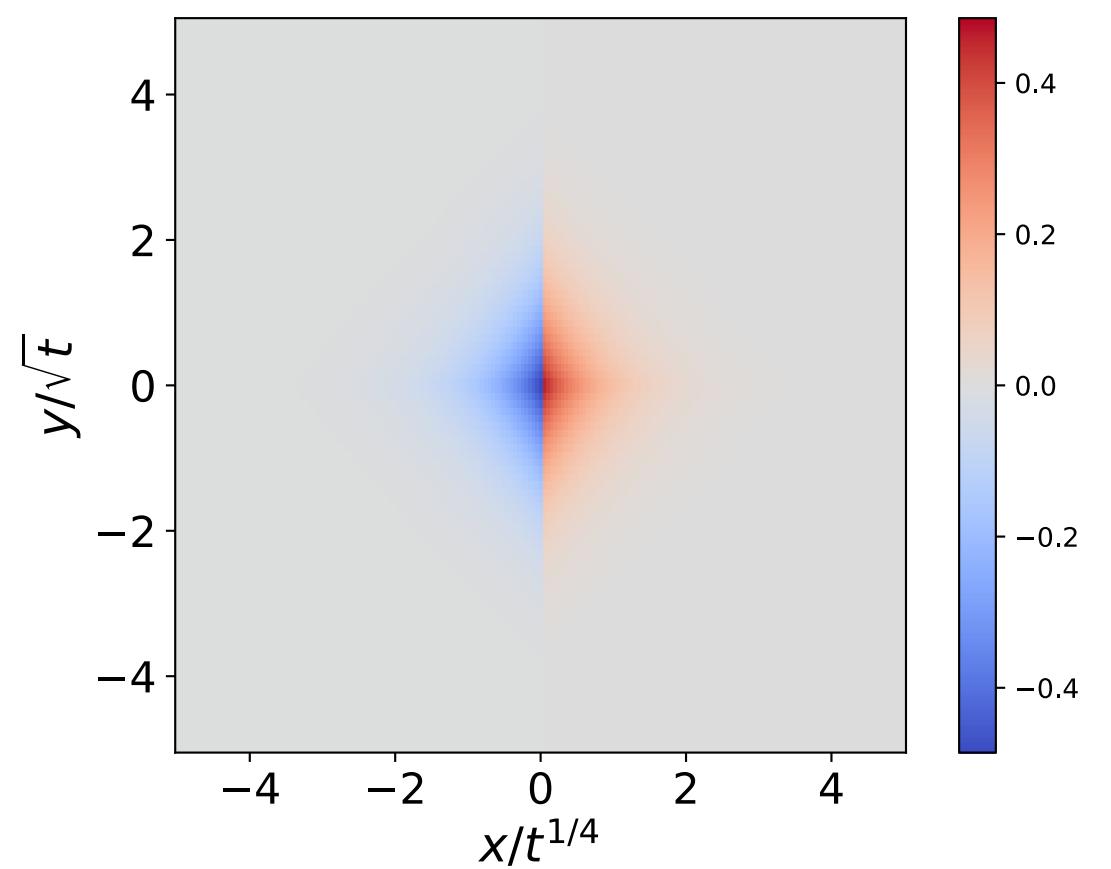
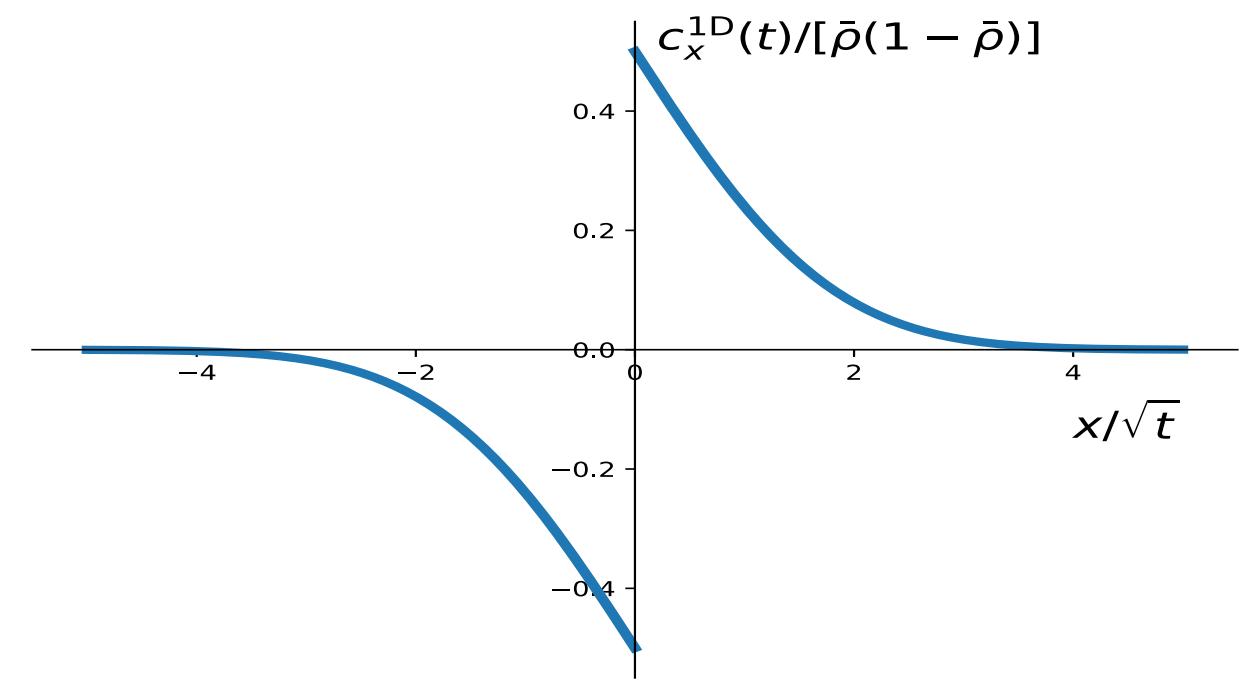
- Solve them in Fourier-Laplace (self-consistently)



# Results

- $d = 1$      $c_r(t) \xrightarrow[t \rightarrow \infty]{} \bar{\rho}(1 - \bar{\rho}) \mathcal{C}_1\left(\frac{r}{t^{1/2}}\right)$   
 $\langle Q_t^2 \rangle = n_1 \bar{\rho}(1 - \bar{\rho}) t^{1/2}$
- Comb     $c_{\vec{r}}(t) \xrightarrow[t \rightarrow \infty]{} \bar{\rho}(1 - \bar{\rho}) \mathcal{C}_c\left(\frac{x}{t^{1/4}}, \frac{y}{t^{1/2}}\right)$   
 $\langle Q_t^2 \rangle = n_c \bar{\rho}(1 - \bar{\rho}) t^{3/4}$
- $d = 2$      $c_{\vec{r}}(t) \xrightarrow[t \rightarrow \infty]{} \bar{\rho}(1 - \bar{\rho}) \mathcal{C}_2(\vec{r})$   
 $\langle Q_t^2 \rangle = n_2 \bar{\rho}(1 - \bar{\rho}) t$

$\boxed{\langle Q_t^2 \rangle \propto t \text{ requires loops!}}$



# Microscopic path-integral representation

$$\rho_{\vec{r}}(t + dt) - \rho_{\vec{r}}(t) = dt \sum_{\vec{\nu}} \left( \vec{j}_{\vec{r}-\vec{\nu}}(t) - \vec{j}_{\vec{r}}(t) \right) \cdot \vec{\nu},$$

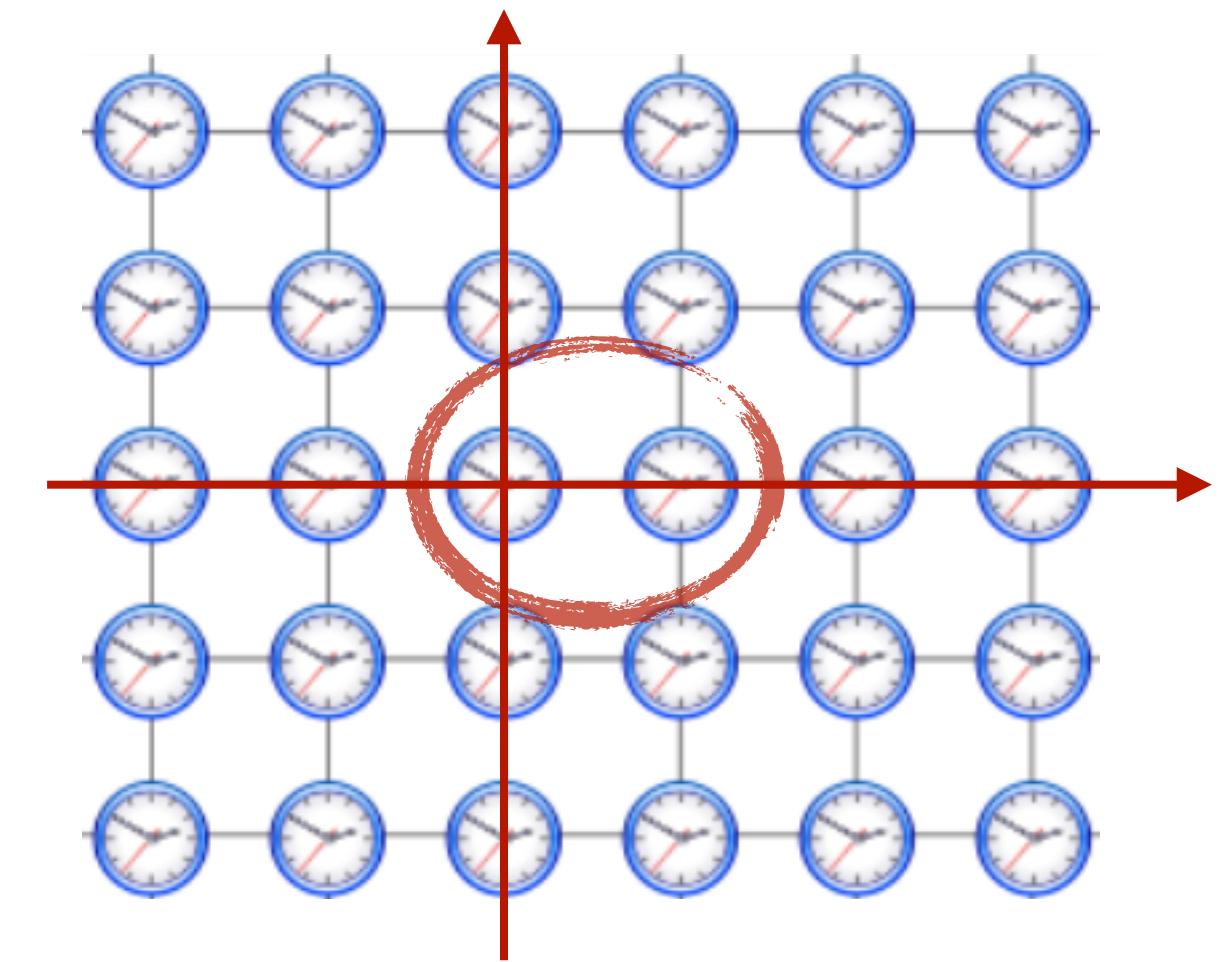
$$\vec{j}_{\vec{r}}(t) dt = \sum_{\vec{\nu}} [\rho_{\vec{r}}(1 - \rho_{\vec{r}+\vec{\nu}}) \xi_{\vec{r},\vec{\nu}}(t) - \rho_{\vec{r}+\vec{\nu}}(1 - \rho_{\vec{r}}) \xi_{\vec{r}+\vec{\nu},-\vec{\nu}}(t)] \vec{\nu},$$

equivalent to the M.E. if Poissonian noise is  $\xi_{\vec{r},\vec{\mu}}(t) = \begin{cases} 1 & \text{prob. } \gamma dt, \\ 0 & \text{prob. } 1 - \gamma dt. \end{cases}$

Usual MSR machinery gives

$$\langle e^{\lambda Q_T} \rangle = \int \mathcal{D}\theta_{\vec{r}} \mathcal{D}\vec{\varphi}_{\vec{r}} e^{-S[\rho_{\vec{r}}, \vec{j}_{\vec{r}}, \theta_{\vec{r}}, \vec{\varphi}_{\vec{r}}] + \lambda Q_T} \longrightarrow$$

$$Q_T = \int_0^T dt \left( \vec{j}_{\vec{r}=0}(t) \right)_1$$



# Microscopic path-integral representation

- Saddle-point eqs are **difference equations** for  $\rho_{\vec{r}}, \vec{j}_{\vec{r}}, \theta_{\vec{r}}, \vec{\varphi}_{\vec{r}}$ , to be solved order by order, e.g.

$$\vec{j}_{\vec{r}} = \vec{j}_{\vec{r}}^{(0)} + \lambda \vec{j}_{\vec{r}}^{(1)} + \dots$$

$$\langle e^{\lambda Q_T} \rangle = \int \mathcal{D}\theta_{\vec{r}} \mathcal{D}\vec{\varphi}_{\vec{r}} e^{-S[\rho_{\vec{r}}, \vec{j}_{\vec{r}}, \theta_{\vec{r}}, \vec{\varphi}_{\vec{r}}] + \lambda Q_T}$$

- Turn out to relax to a **stationary** limit,

$$\mathcal{S} = \int_0^T dt \mathcal{L}[\{\rho, \vec{j}, \theta, \vec{\varphi}\}] \simeq T \mathcal{L}^*[\{\rho^*, \vec{j}^*, \theta^*, \vec{\varphi}^*\}]$$

- Can be used to recover

$$\langle e^{\lambda Q_T} \rangle \simeq \exp\{-T[\mathcal{L}^* - \lambda(\vec{j}_{\vec{r}=\vec{0}}^*)_1]\} \quad \xrightarrow{\textcolor{red}{\longrightarrow}} \quad \langle Q_t^2 \rangle = 2\gamma \left(1 - \frac{1}{d}\right) \bar{\rho}(1 - \bar{\rho}) t$$

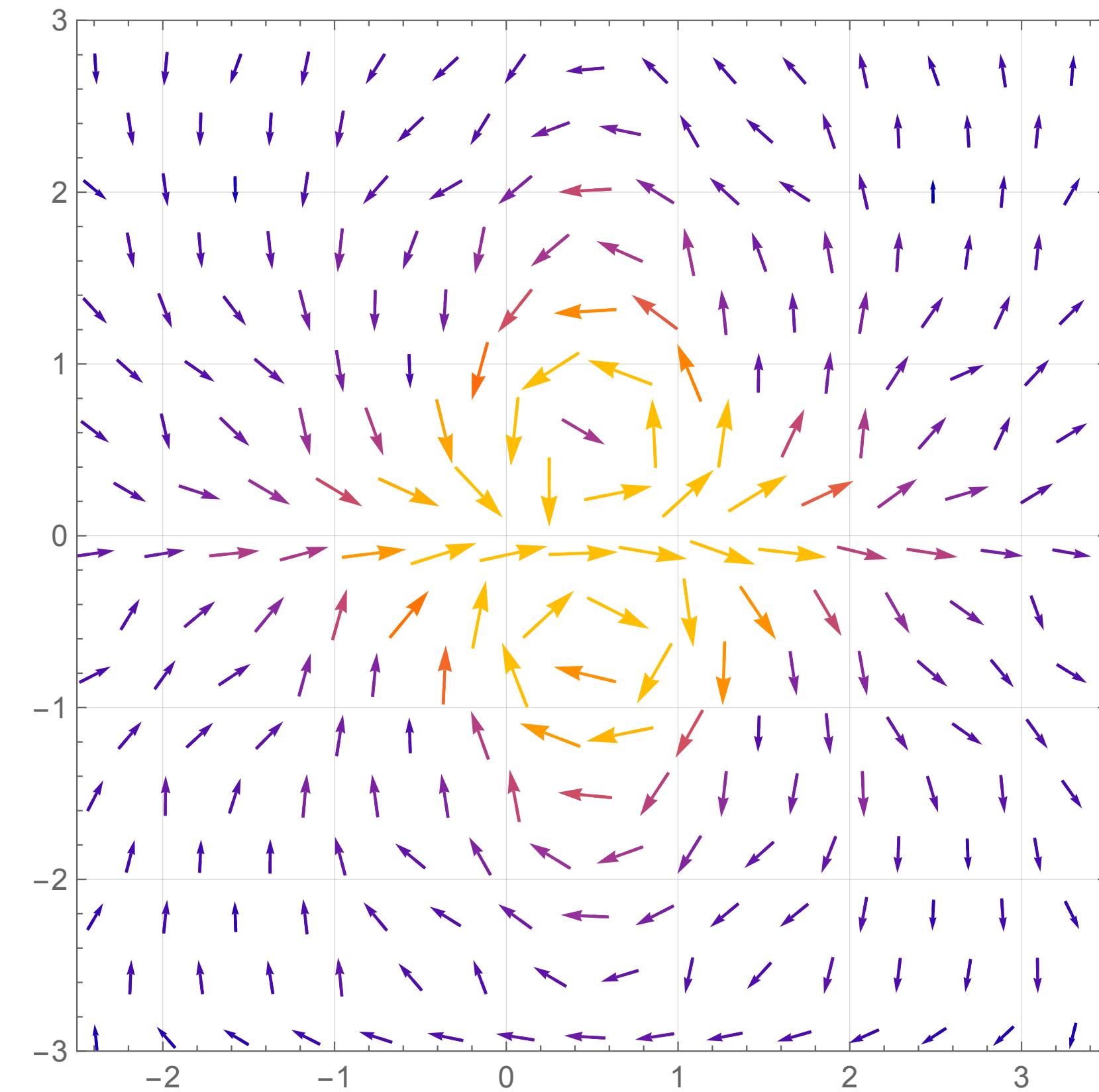
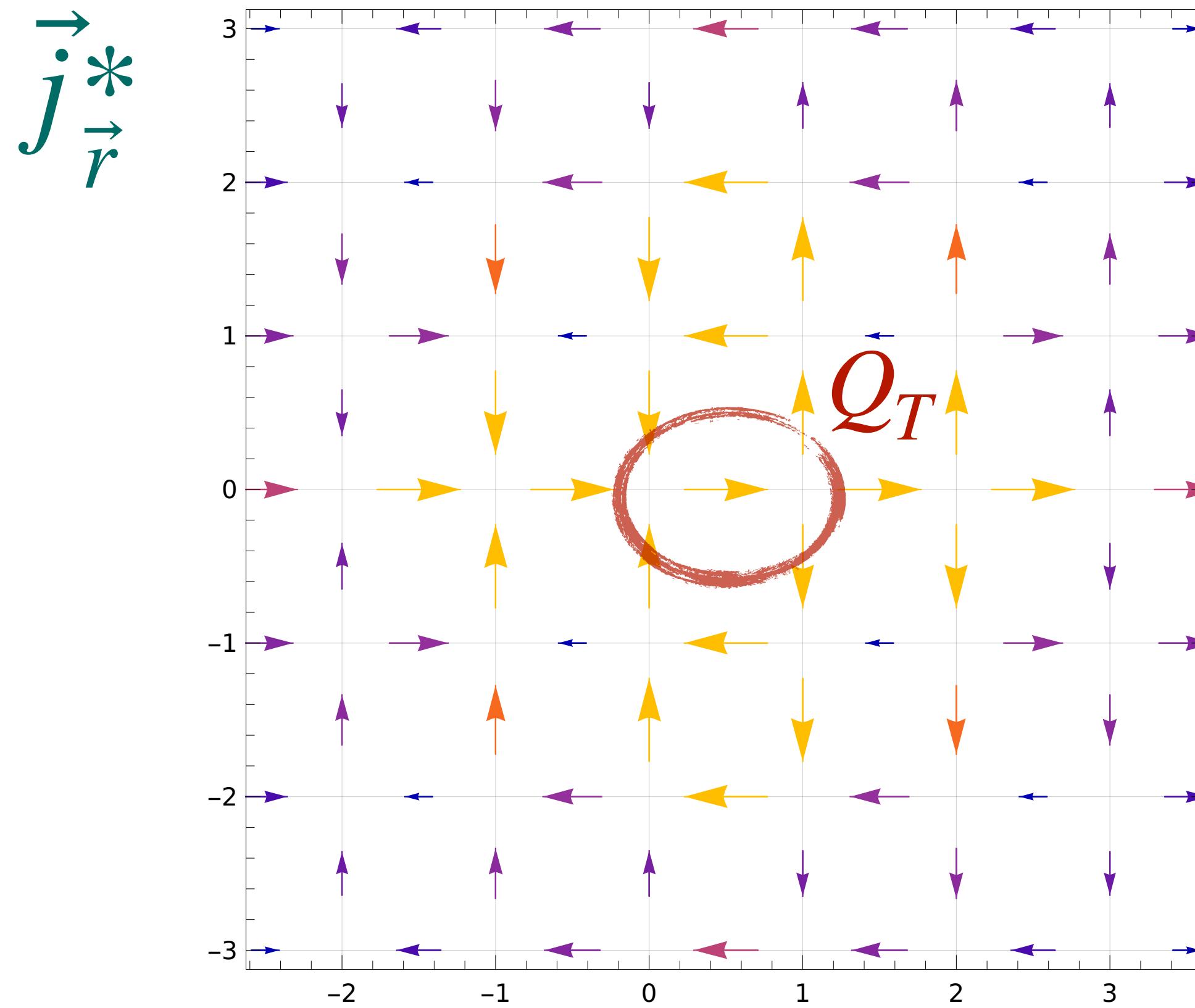
correlation  
profile

$$\xrightarrow{\hspace{1cm}} \langle \rho_{\vec{r}}(t) e^{\lambda Q_T} \rangle / \langle e^{\lambda Q_T} \rangle \simeq \rho_{\vec{r}}^*(t)$$

optimal  
profile

# Role of loops

$$\frac{\langle \vec{j}_{\vec{r}}(t) e^{\lambda Q_T} \rangle}{\langle e^{\lambda Q_T} \rangle} \simeq \vec{j}_{\vec{r}}^*(t) \rightarrow \langle \vec{j}_{\vec{r}}(t) Q_T \rangle$$



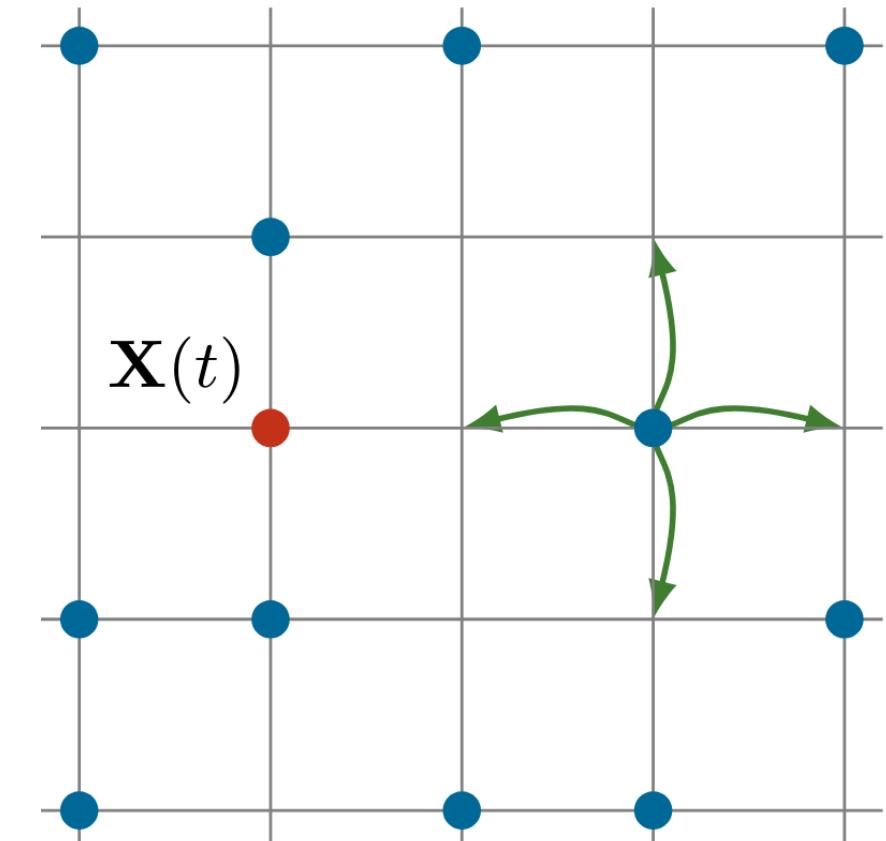
**looped** structure of the lattice allows for **vortex** configurations, and thus for  $\langle Q_t^2 \rangle \propto t$

## **2. Tracer-bath correlations**

# Hard-core lattice gas

in  $d$  dimensions:  $\langle X_t \rho_{X+r}(t) \rangle$

- Using the ME, write an equation for  $g_r(t) = \langle X_t \rho_{X+r}(t) \rangle \rightarrow$  **not closed!**
- $\partial_t g_r(t) = (\dots)$  can be closed upon **decoupling** (exact for large/small  $\bar{\rho}$ )



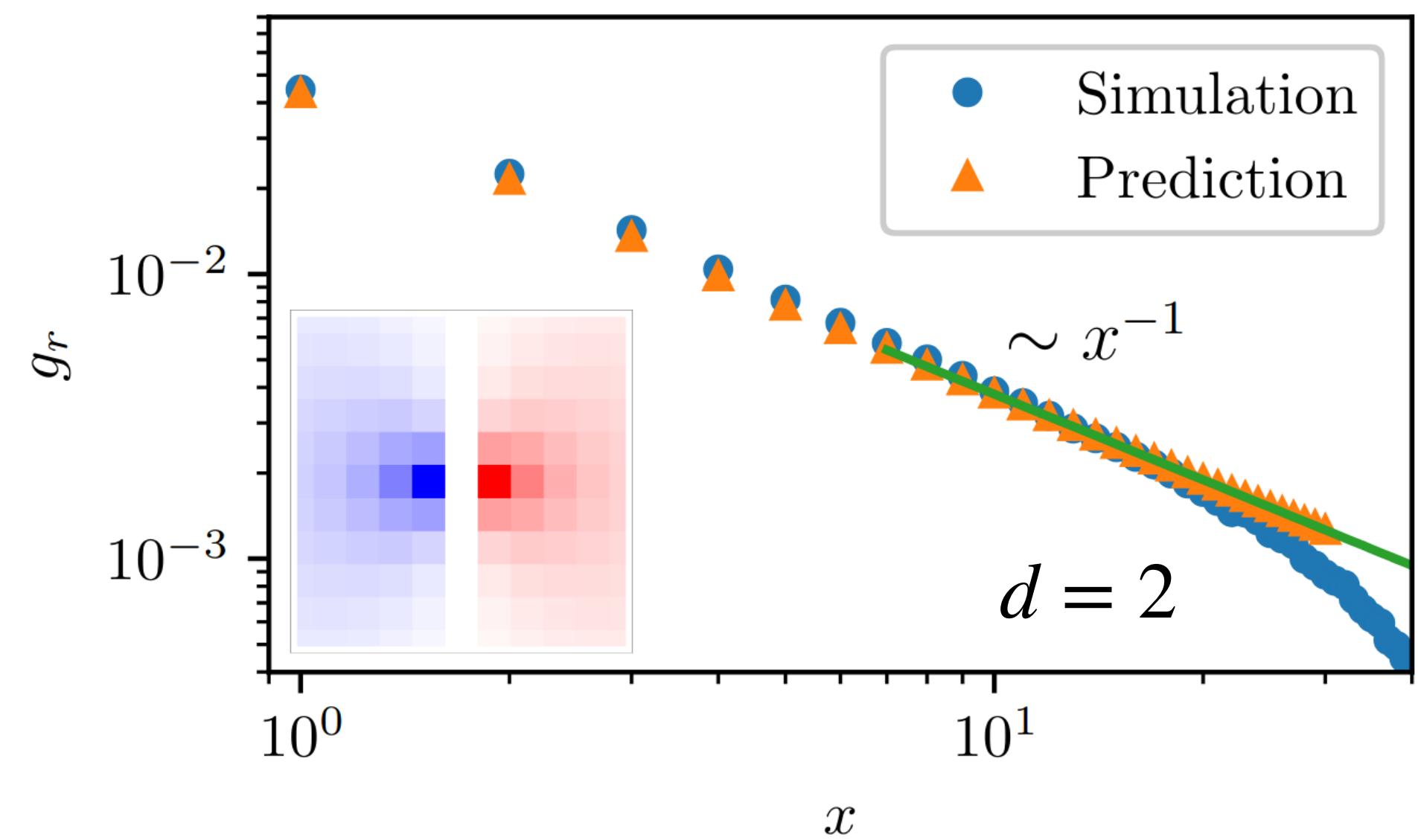
$$\langle \rho_{X+r} \rho_{X+r'} \rangle \simeq \langle \rho_{X+r} \rangle \langle \rho_{X+r'} \rangle$$

$$\langle X_t \rho_{X+r} \rho_{X+r'} \rangle \simeq \langle X_t \rho_{X+r} \rangle \langle \rho_{X+r'} \rangle + \langle X_t \rho_{X+r'} \rangle \langle \rho_{X+r} \rangle$$

- Solve for  $g_r(t) \rightarrow g_r$  at long  $t$ . For large  $x = \mathbf{r} \cdot \hat{\mathbf{e}}_1$ ,

$$g_x \sim x^{1-d}$$

**Q:** is this specific to SEP?



Bénichou, Illien, Oshanin, Sarracino, Voituriez, Phys. Rev. Lett. 115, 220601 (2015)

D. Venturelli, P. Illien, A. Grabsch, O. Bénichou, arXiv:2411.09326 (to appear in Phys. Rev. Lett.)

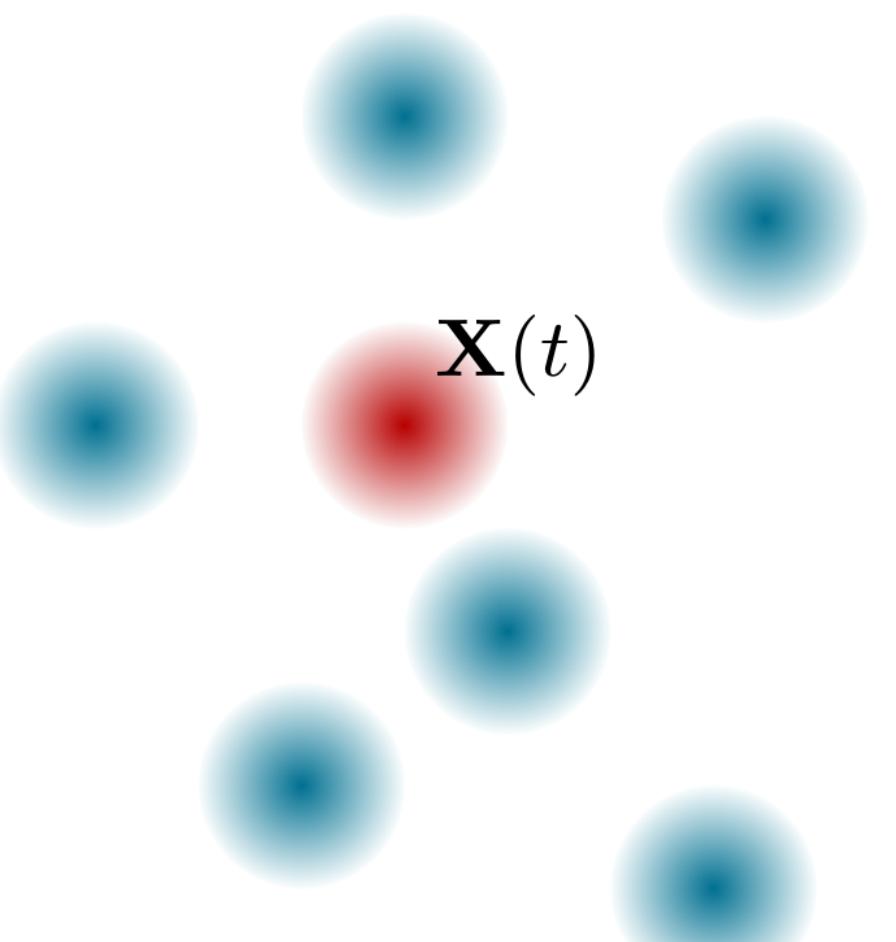
# Interacting Brownian particles

$$\dot{\mathbf{X}}_i(t) = -\mu \sum_{j \neq i} \nabla_i U(\mathbf{X}_i(t) - \mathbf{X}_j(t)) + \boldsymbol{\eta}_i(t),$$

$$\langle \boldsymbol{\eta}_i(t)^T \boldsymbol{\eta}_j(t') \rangle = 2\mu T \delta_{ij} \delta(t - t') I_d$$

- **Tracer**  $i = 0$  (omitted)
- Dean-Kawasaki equation for  $\rho(\mathbf{r}, t) = \sum_{i=1}^N \delta(\mathbf{r} - \mathbf{X}_i(t))$ ,  
$$\partial_t \mathbf{X}(t) = -\mu \nabla_{\mathbf{X}} \mathcal{F}[\rho, \mathbf{X}] + \boldsymbol{\eta}_0(t),$$
  
$$\partial_t \rho(\mathbf{r}, t) = \mu \nabla \cdot \left[ \rho(\mathbf{r}, t) \nabla \frac{\delta \mathcal{F}}{\delta \rho(\mathbf{r}, t)} \right] + \nabla \cdot \left[ \rho^{\frac{1}{2}}(\mathbf{r}, t) \boldsymbol{\xi}(\mathbf{r}, t) \right],$$

$$\mathcal{F}[\rho, \mathbf{X}] = T \int d\mathbf{x} \rho(\mathbf{x}) \log\left(\frac{\rho(\mathbf{x})}{\rho_0}\right) + \frac{1}{2} \int d\mathbf{x} d\mathbf{y} \rho(\mathbf{x}) U(\mathbf{x} - \mathbf{y}) \rho(\mathbf{y}) + \int d\mathbf{y} \rho(\mathbf{y}) U(\mathbf{y} - \mathbf{X})$$



V. Démery et al., New J. Phys. 16 (2014) 053032

hard-core lattice gas

# Tracer statistics from tracer-bath profiles

$$\partial_t \Psi(\lambda, t) = \frac{1}{2d\tau} \sum_{\mu=-d}^d \left( e^{\sigma\lambda \cdot \hat{e}_\mu} - 1 \right) \left[ 1 - w_{e_\mu}(\lambda, t) \right]$$

- How does  $\Psi(\lambda, t) = \ln \langle e^{\lambda \cdot \mathbf{X}(t)} \rangle$  evolve?

$$\partial_t \Psi(\lambda, t) = \lambda^2 \mu T + \mu \lambda \cdot \int d^d r U(\mathbf{r}) \nabla_{\mathbf{r}} w(\mathbf{r}, \lambda, t),$$

with the profile

$$w(\mathbf{r}, \lambda, t) = \frac{\langle \rho(\mathbf{r} + \mathbf{X}(t), t) e^{\lambda \cdot \mathbf{X}(t)} \rangle}{\langle e^{\lambda \cdot \mathbf{X}(t)} \rangle} = \langle \rho(\mathbf{r} + \mathbf{X}(t), t) \rangle + \lambda \cdot \langle \mathbf{X}(t) \rho(\mathbf{r} + \mathbf{X}(t), t) \rangle + \mathcal{O}(\lambda^2)$$

average bath density profile

tracer-bath correlation profile

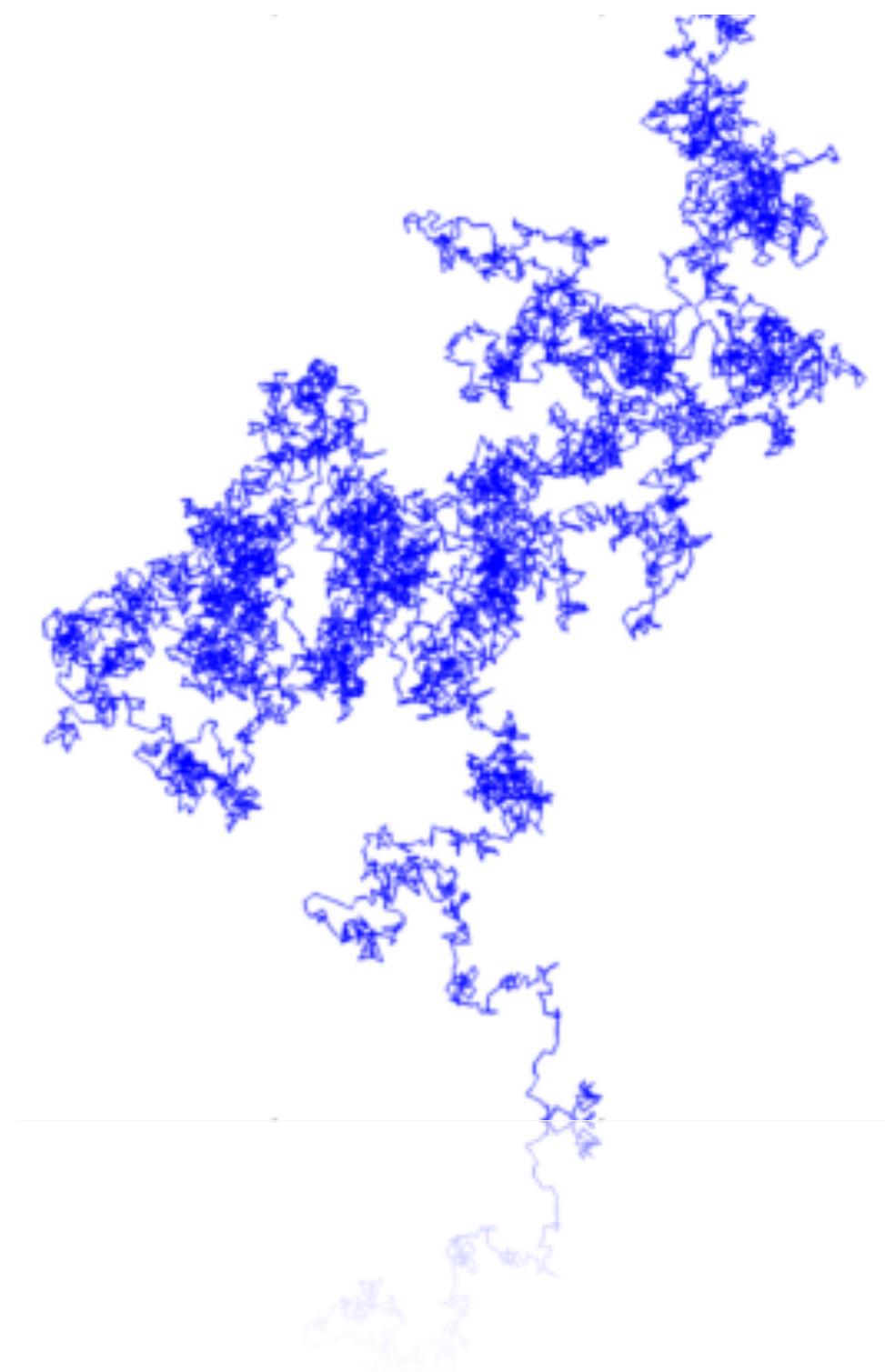
# Beware of zero modes

- For simple liquids, stationary quantities are computed as

$$\langle \mathbf{X} \rho(\mathbf{x} + \mathbf{X}) \rangle \propto \int \mathcal{D}\rho \int d\mathbf{X} e^{-\frac{1}{T}\mathcal{F}[\rho, \mathbf{X}]} [\mathbf{X} \rho(\mathbf{x} + \mathbf{X})] = 0$$

upon defining  $\rho'(\mathbf{x}) = \rho(\mathbf{x} + \mathbf{X})$ .

- Thermodynamic quantities only depend on  $|\mathbf{X}_i - \mathbf{X}_j|$ , whereas  $[\mathbf{X} \rho(\mathbf{x} + \mathbf{X})]$  depends also on **COM**
- Trivial zero!  $\rightarrow$  Need to use EOM to predict stationary profiles.



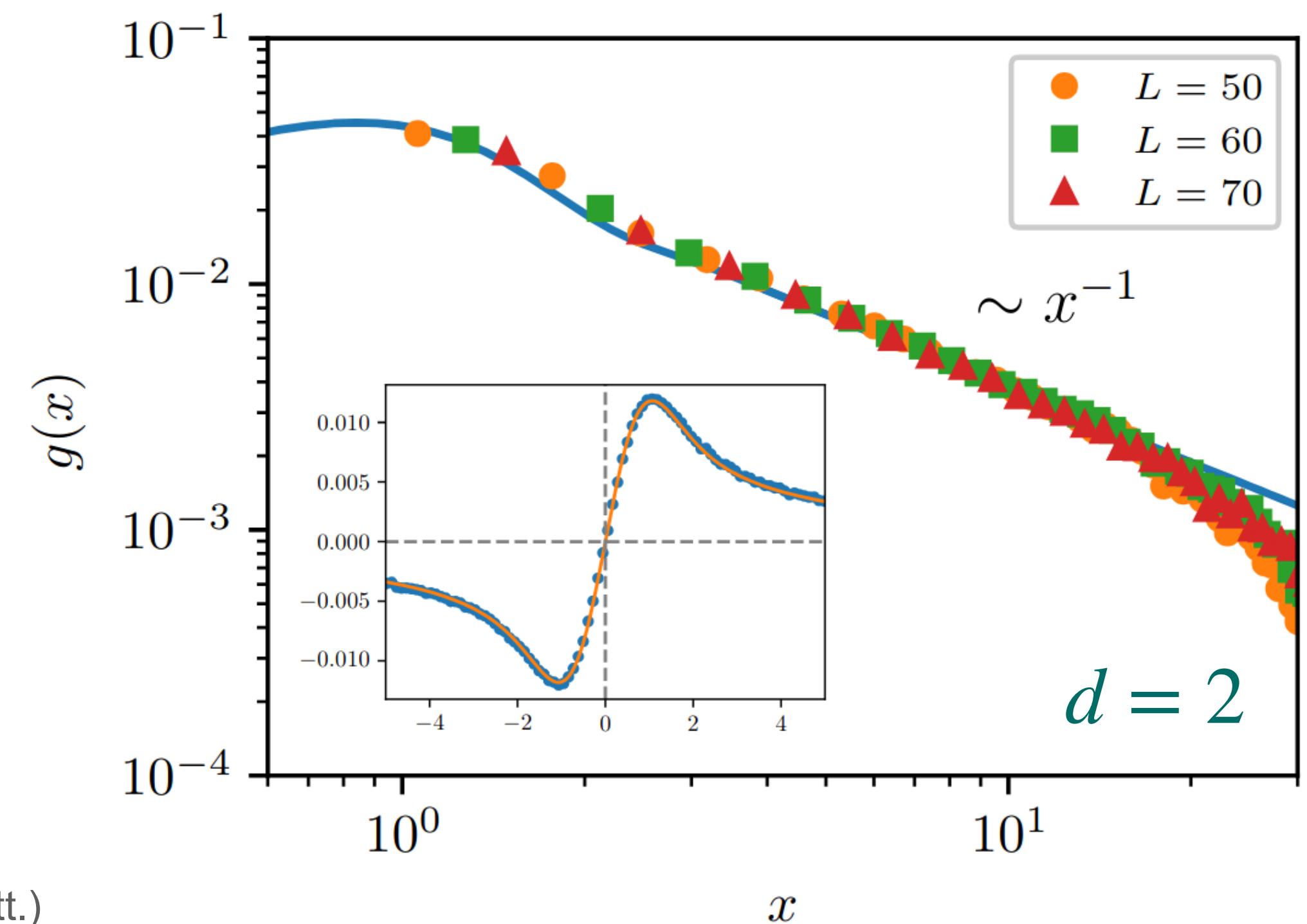
# Stationary tracer-bath profile $\langle X \rho_{X+r} \rangle$

- $\rho(\mathbf{r}, t) = \rho_0 + \sqrt{\rho_0} \phi(\mathbf{r}, t) \rightarrow$  linearize the DK eqs assuming  $\phi/\sqrt{\rho_0} \ll 1$
- From coupled eqs for  $\partial_t \mathbf{X}(t)$  and  $\partial_t \phi(\mathbf{r}, t)$ , write one for

$$g(\mathbf{r}, t) = \hat{\mathbf{e}}_1 \cdot \langle \mathbf{X}(t) \rho(\mathbf{r} + \mathbf{X}(t), t) \rangle$$

- Solve for  $g(\mathbf{r})$  perturbatively, in the stationary limit
- At large distance  $x = \mathbf{r} \cdot \hat{\mathbf{e}}_1$ ,

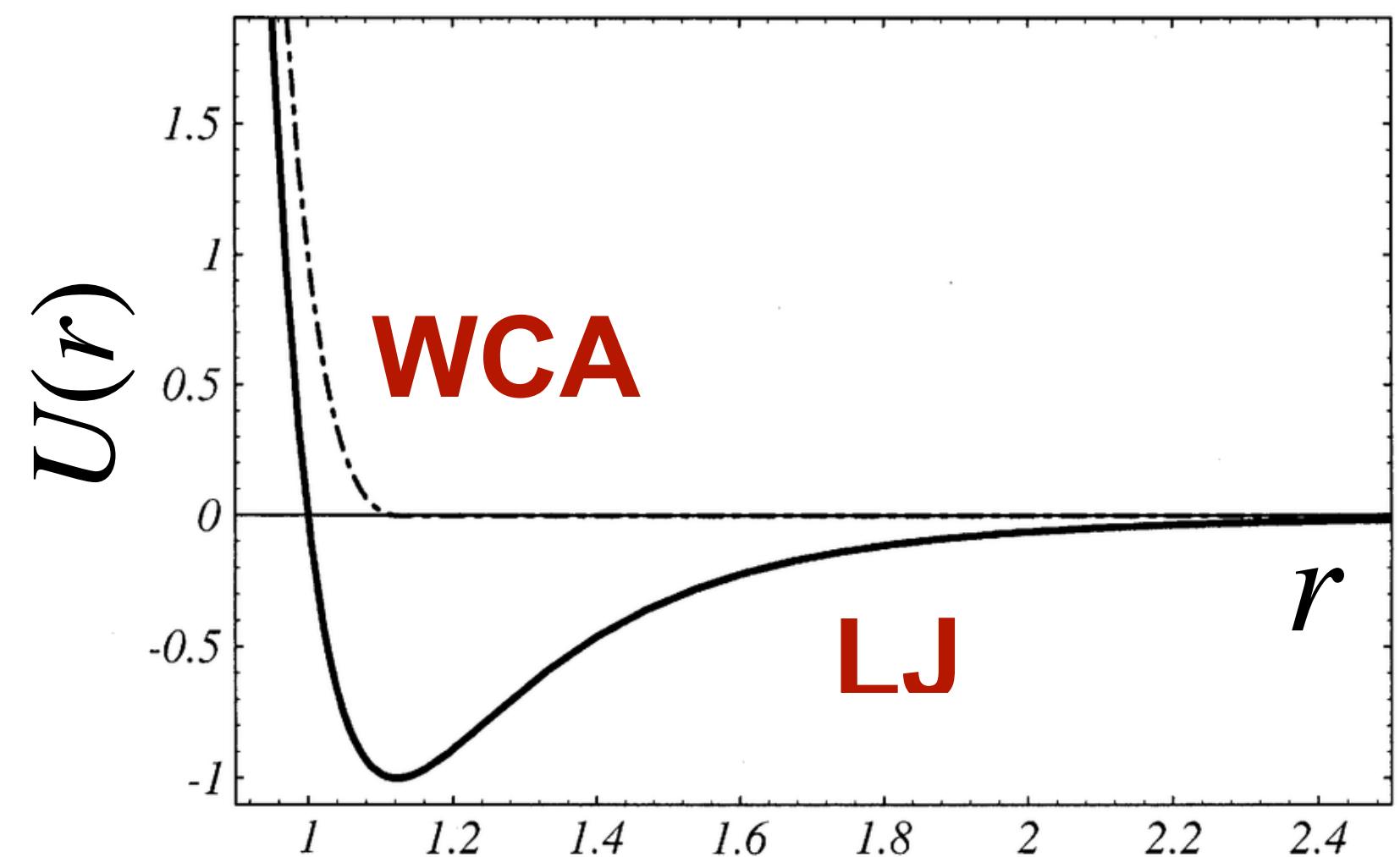
$$g(x) \sim x^{1-d}$$



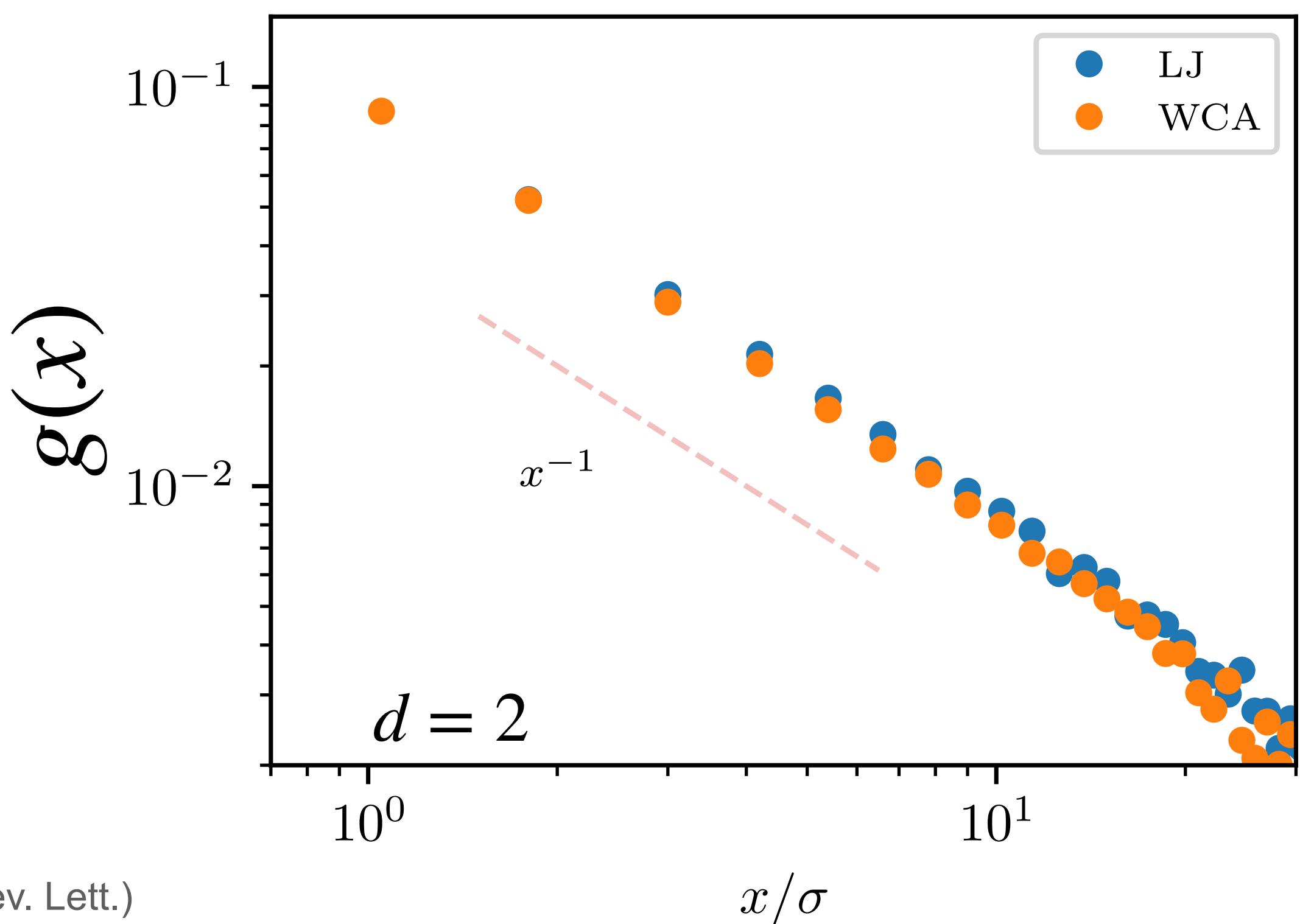
# Lennard-Jones fluids

## stationary tracer-bath profile

- Strong **repulsion** beyond linearised D-K theory
- Simulate** LJ and WCA suspensions



*Short-distance details of interactions  
irrelevant for large-distance behaviour  
of the bath response?*



# Average density profile under steady driving

- Stationary density profile in the frame of the tracer,

$$\varphi(\mathbf{x}, t) = \langle \rho(\mathbf{x} + \mathbf{X}(t), t) \rangle$$

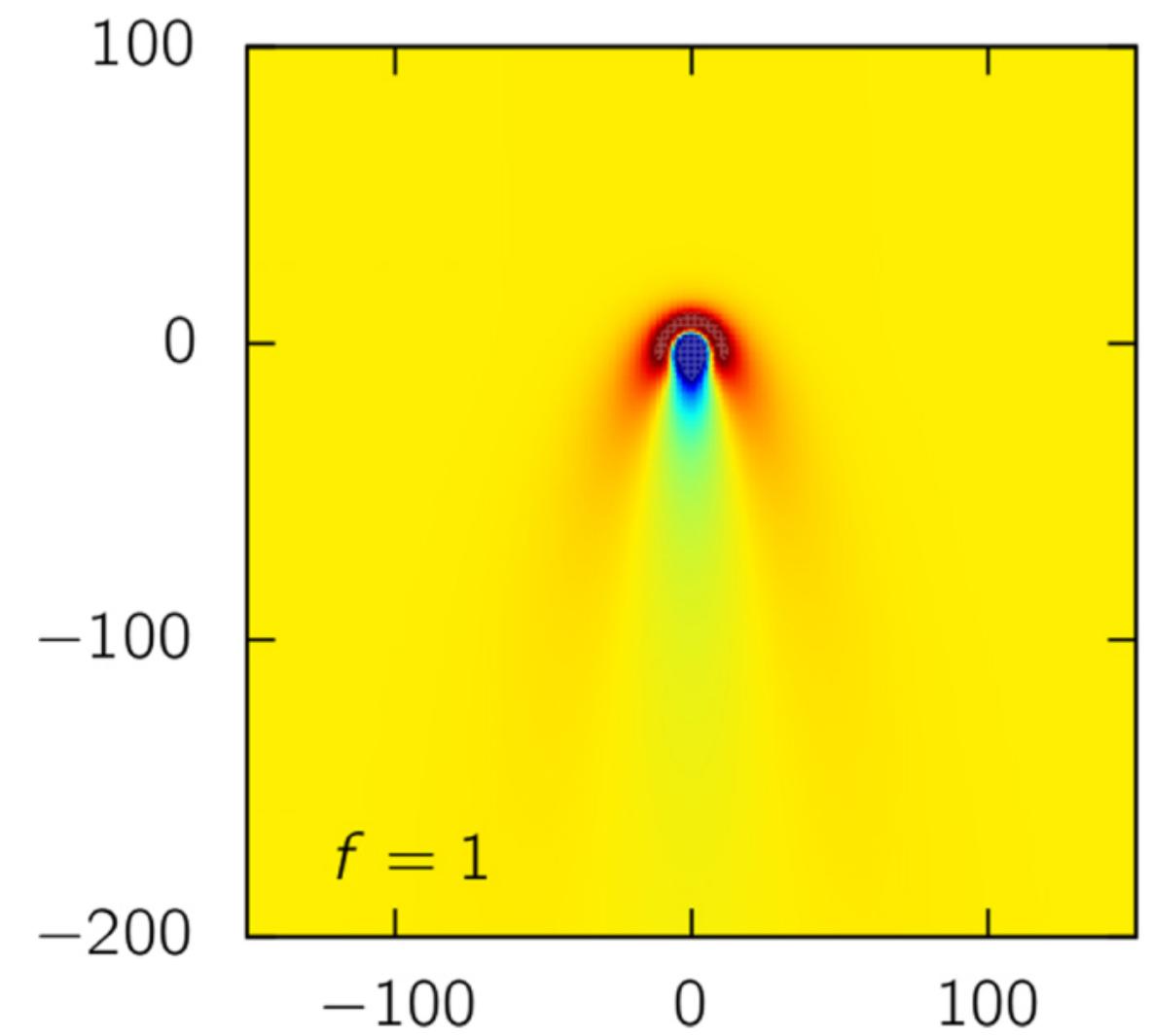
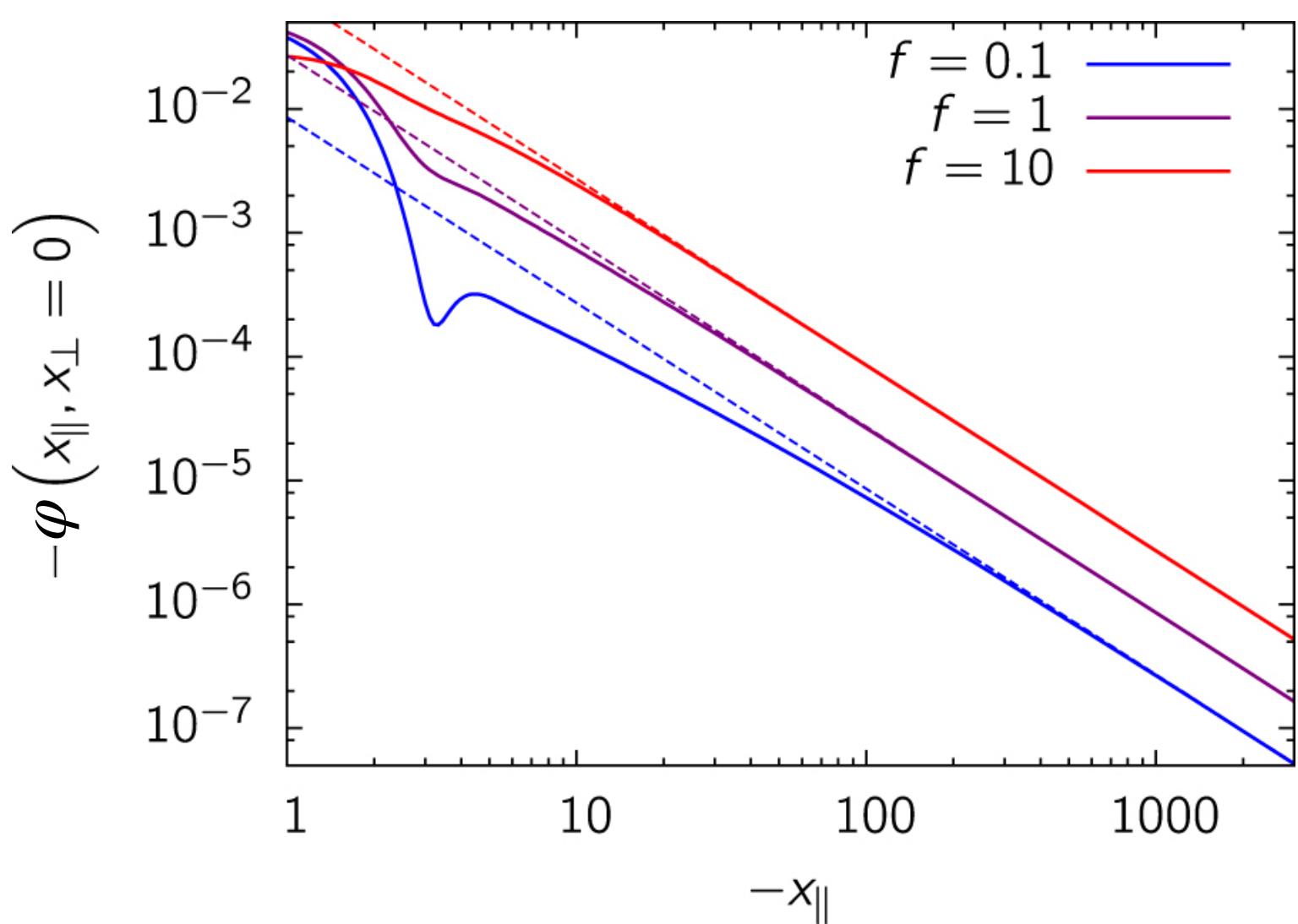
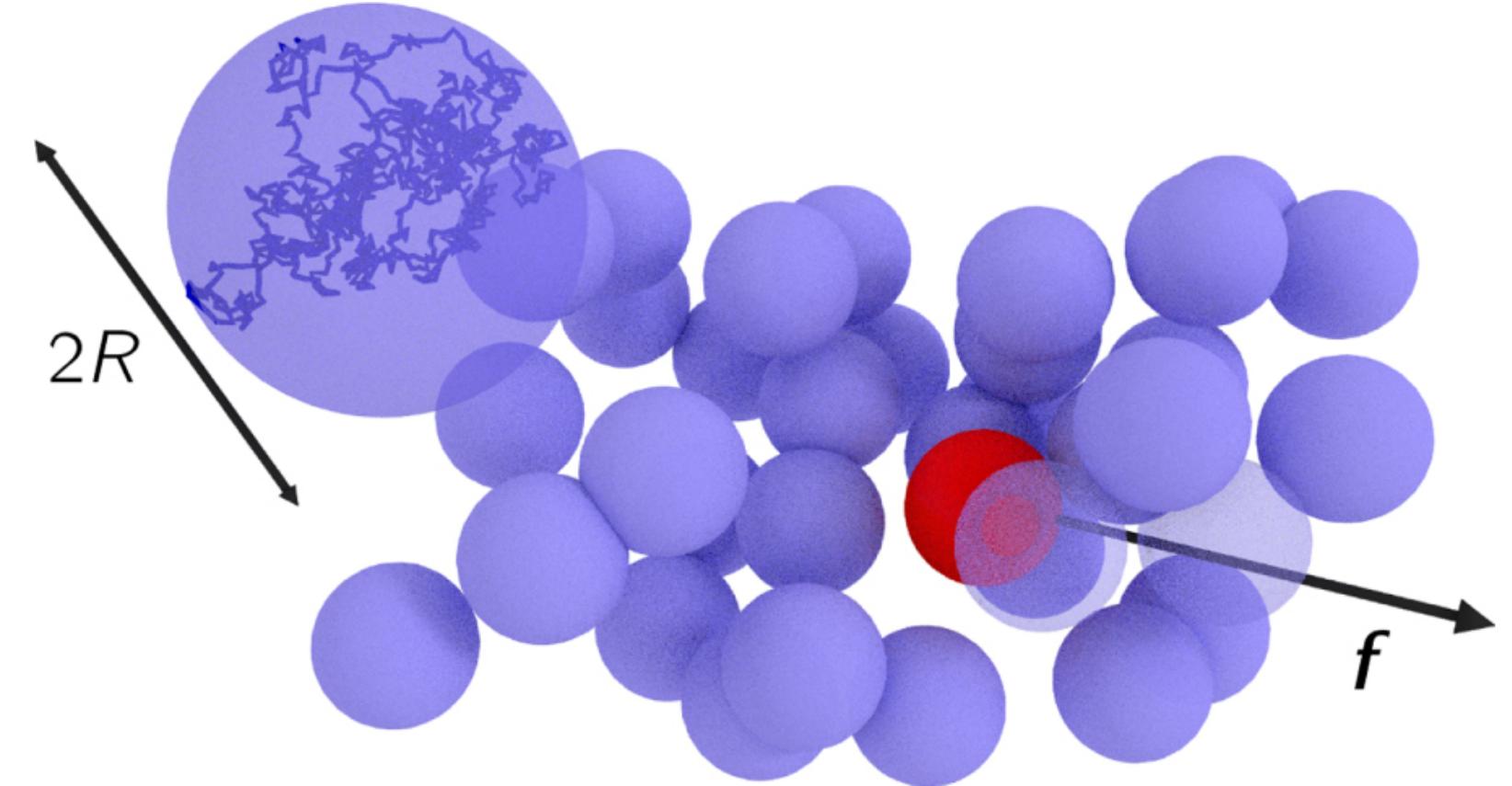
- For  $x_{||} \rightarrow -\infty$ ,

$$\varphi(x_{||}, \mathbf{x}_{\perp} = \mathbf{0}) \sim -|x_{||}|^{-\frac{1+d}{2}}$$

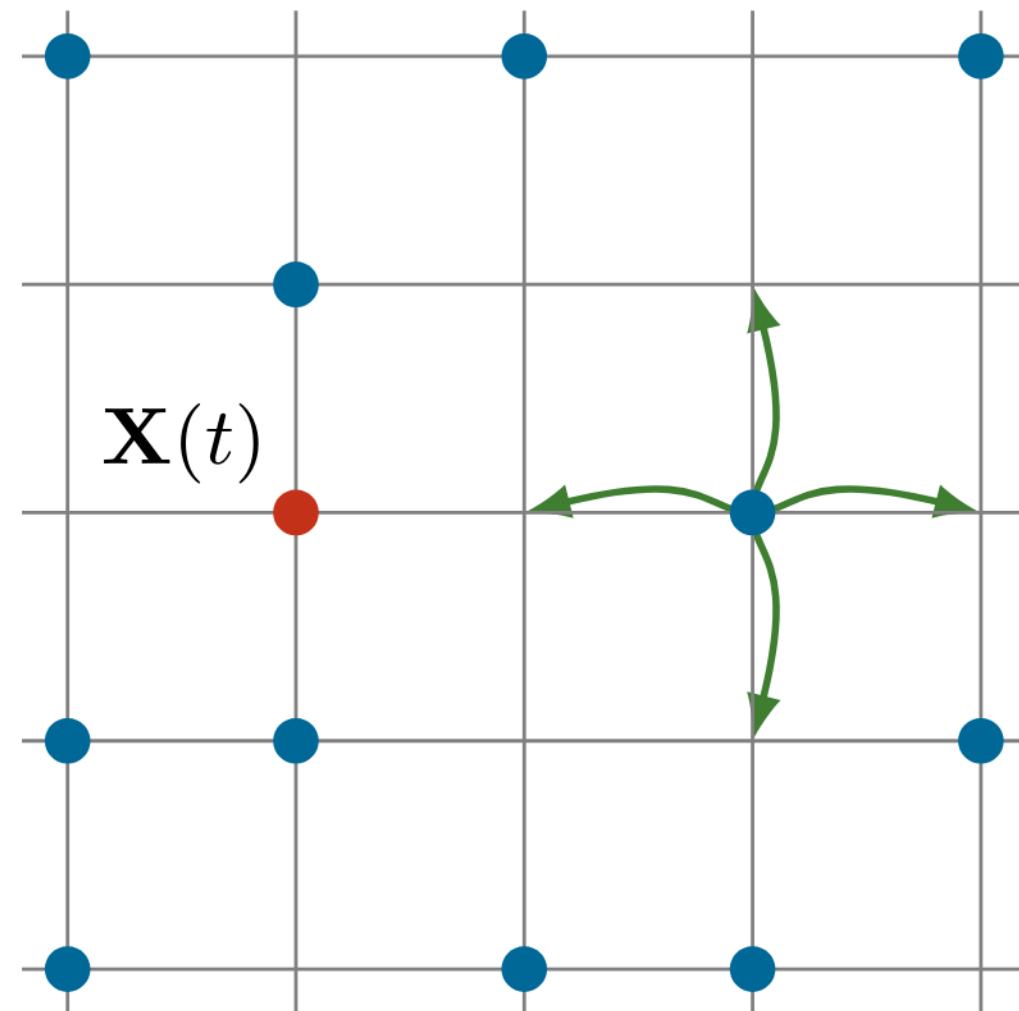
both for discrete and continuum

V. Démery et al., New J. Phys. **16** (2014) 053032

O. Bénichou et al., Phys. Rev. Lett. **84**, 511 (2000)



# A common language for diffusive systems?

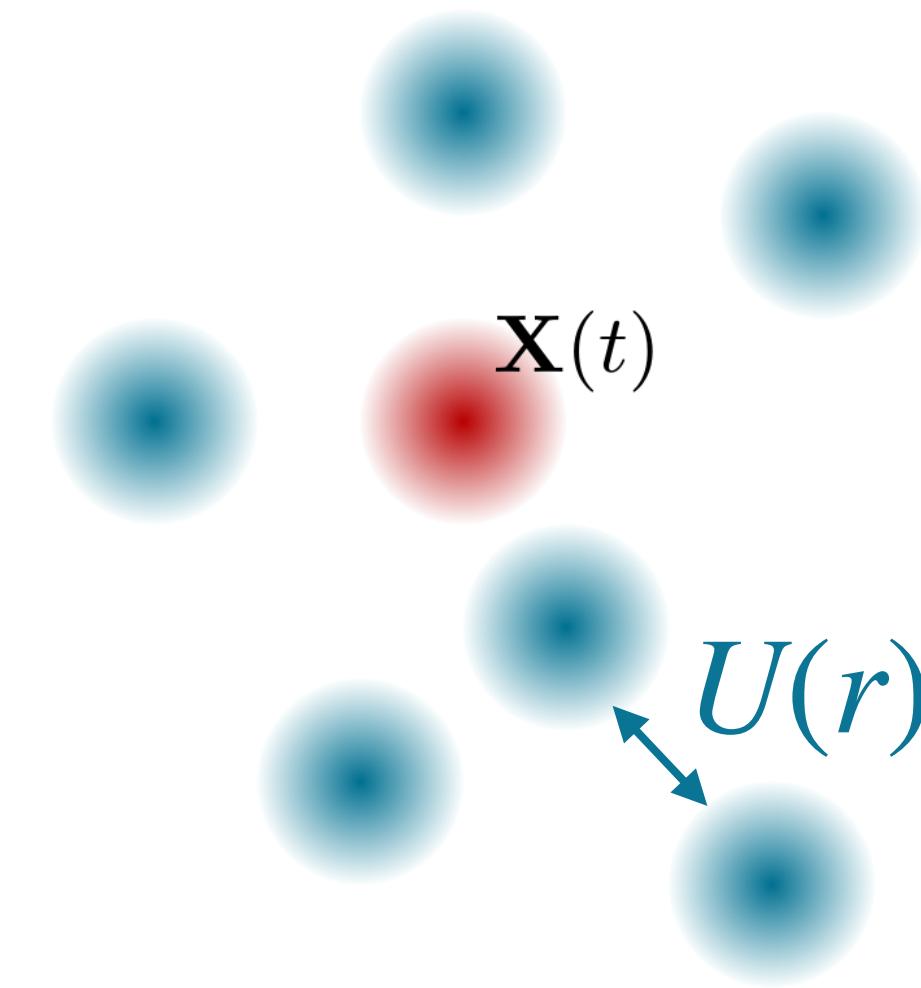


master equation

large-distance behaviour  
of tracer-bath correlations

$$\langle X \rho_{X+r} \rangle_c$$

??



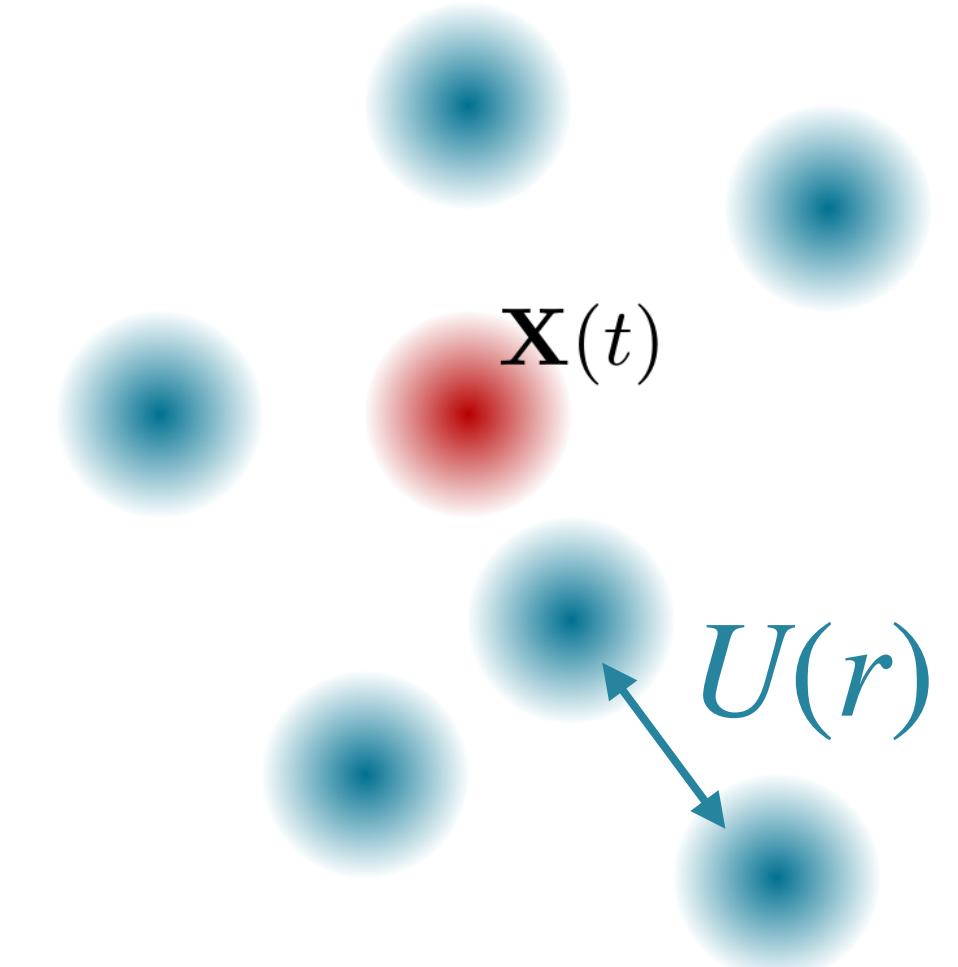
Dean-Kawasaki theory

# Macroscopic fluctuation theory for interacting Brownian particles

$$\partial_t \rho(x, t) = \partial_x [D(\rho) \partial_x \rho + \sqrt{\sigma(\rho)} \eta(x, t)]$$

diffusion                    mobility                    white Gaussian noise

- Large-scale properties of **diffusive** systems
- Example:**  $D(\rho) = 1$  and  $\sigma(\rho) = 2\rho(1 - \rho)$  for SEP



(1) Who are  $D(\rho)$  and  $\sigma(\rho)$  for generic  $U(r)$ ?

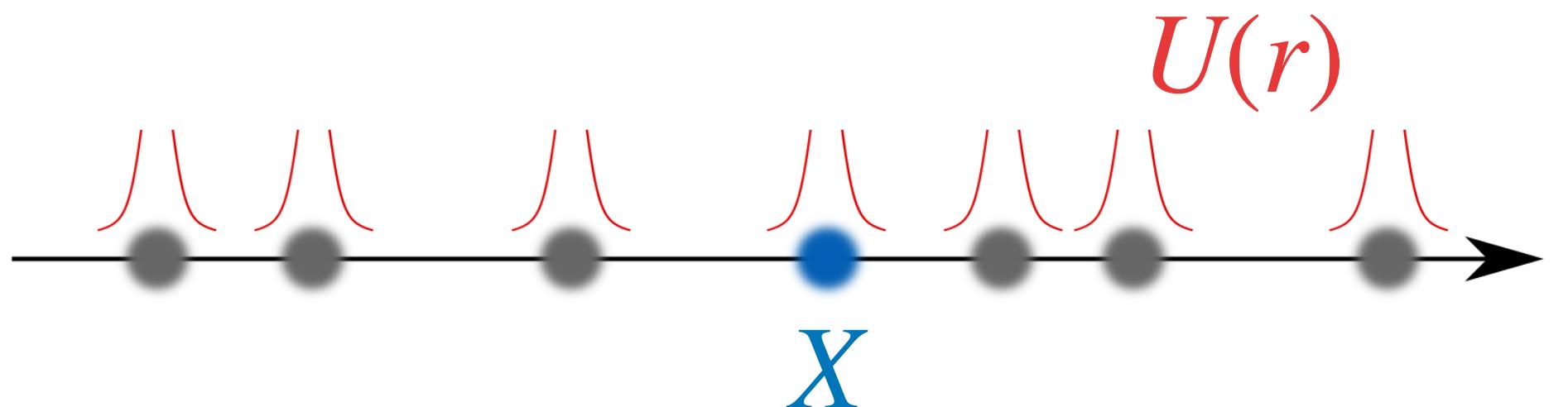
$$\dot{\mathbf{X}}_i = -\mu \sum_{j \neq i} \nabla_i U (\mathbf{X}_i - \mathbf{X}_j) + \sqrt{2\mu k_B T} \boldsymbol{\eta}_i,$$

$$\sigma(\rho) = 2\mu k_B T \rho, \quad D(\rho) = \mu \partial_\rho P(\rho)$$

equilibrium pressure,  
conceptually solved problem  
(e.g. virial expansion)

# Macroscopic fluctuation theory for interacting Brownian particles

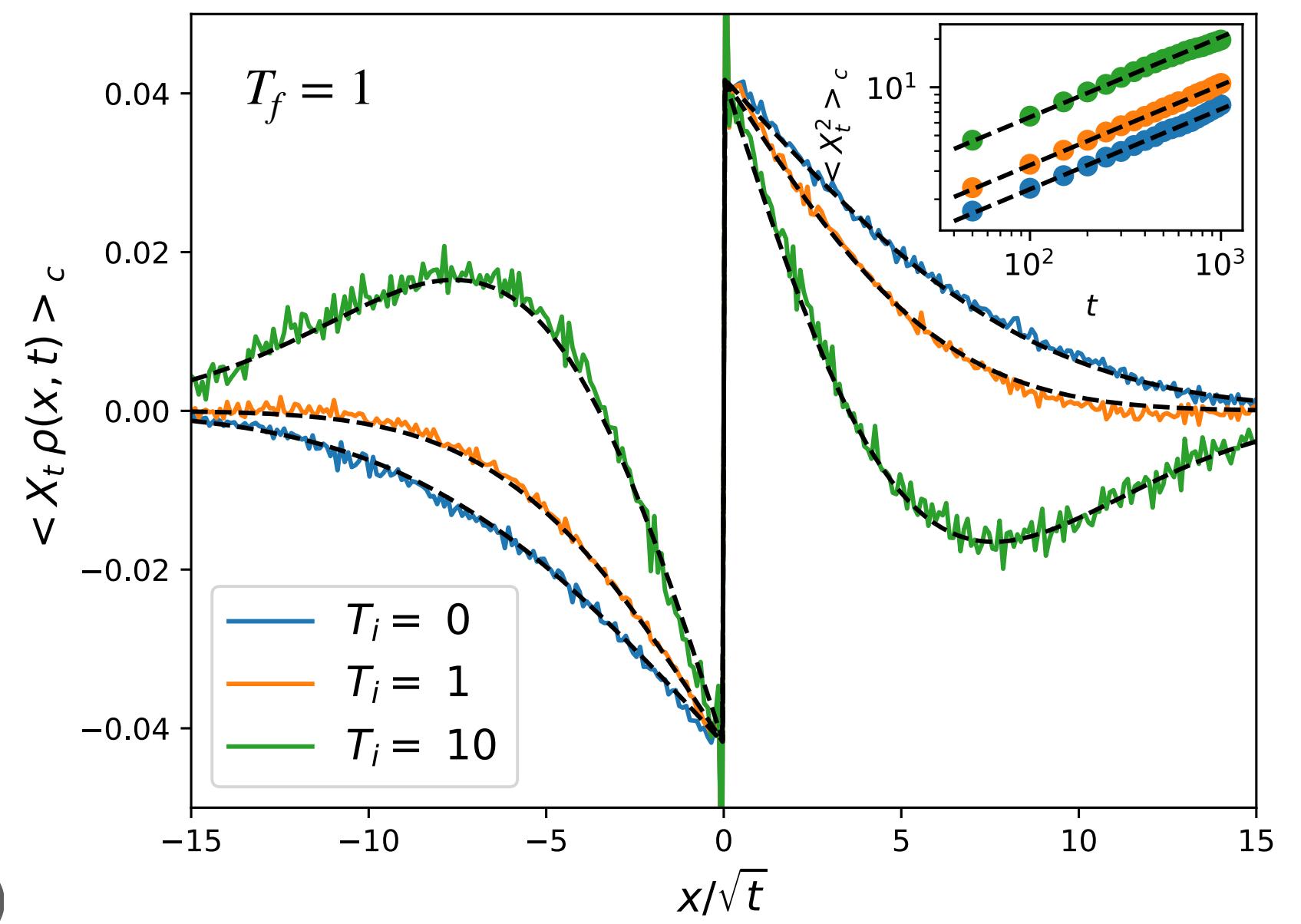
$$\partial_t \rho(x, t) = \partial_x [D(\rho) \partial_x \rho + \sqrt{\sigma(\rho)} \eta(x, t)]$$



## (2) Tracer-bath correlation profiles?

- In **single-file** systems,  $X = X[\rho]$  (conservation # of particles)
- $\langle X \rho(X + x) \rangle$  from large-deviations approach
- Even after a temperature quench

**Open problem:** how do we couple  $X$  and  $\rho$  in  $d > 1$  ?



# To sum up

**Spatial correlation profiles are worth checking out!**

- $\langle Q_t^n \rho_r(t) \rangle$  give info on **response** of the bath in interacting particle systems (e.g. role of **loops**),
- and give access to **moments** of the current  $Q_t$ , e.g.  $\langle Q_t^2 \rangle$  on infinite lattices in  $d > 1$ .
- Tracer-bath profiles  $\langle X_t^n \rho_{X+r}(t) \rangle$  encode the **response** of the bath and control tracer statistics
- $\langle X_t \rho_{X+r}(t) \rangle \sim r^{1-d}$  **universal** wrt short-range 2-body interaction type
- Captured by **macroscopic fluctuation theory**?

J. Stat. Mech. (2024) 113208

arXiv:2411.09326 (to appear in Phys. Rev. Lett.)

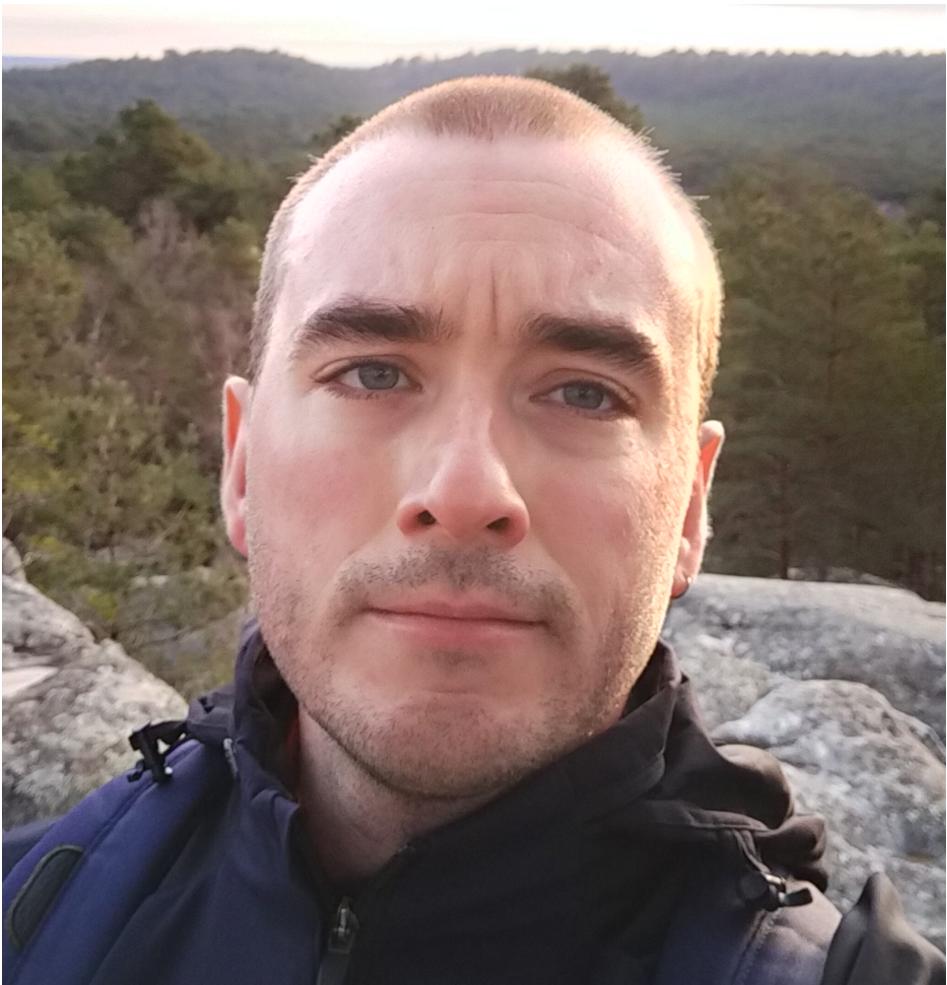
arXiv:2504.08560 (to appear in Phys. Rev. Lett.)

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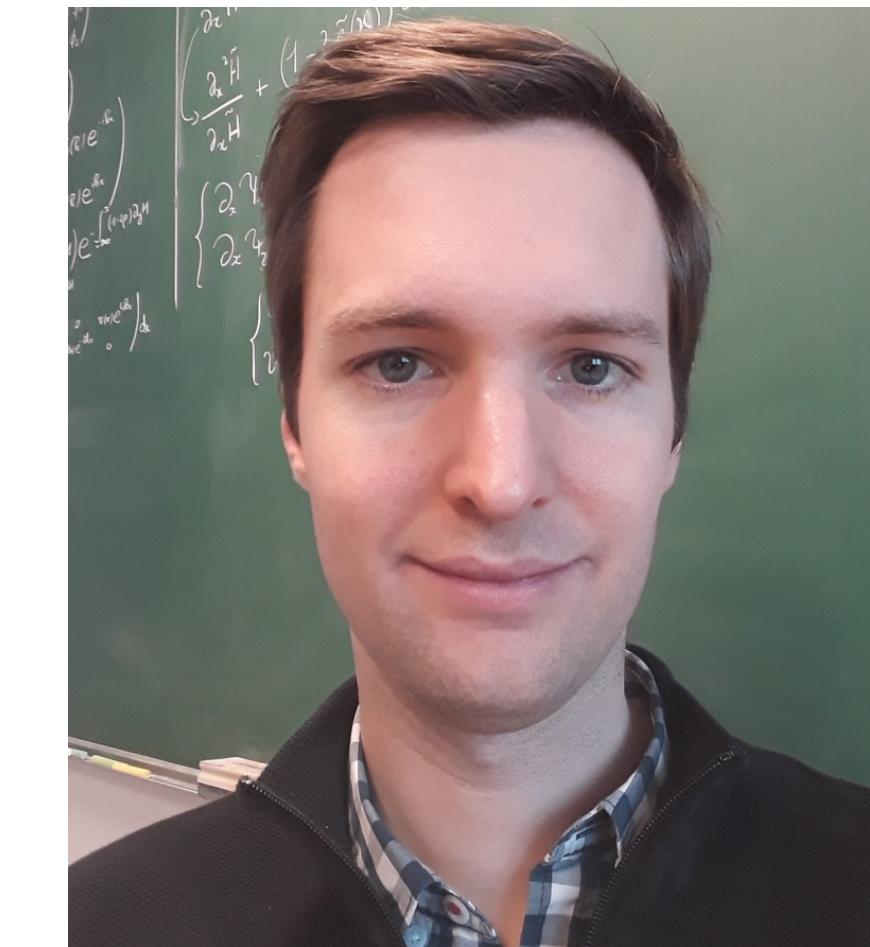
# Thanks!



Pierre Illien



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Aurélien Grabsch



Olivier Bénichou

