KPZ ユニバーサリティクラス

T. Sasamoto

30 Jul 2015 @ 物性若手夏の学校

A review on KPZ

• Basics

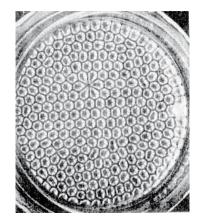
What is the KPZ equation?What is the KPZ universality class?"The KPZ equation is not really well-defined."

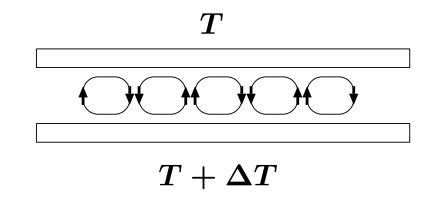
- Explicit formula for height distribution
 Tracy-Widom distributions from random matrix theory
 Behind the tractability ... Stochastic integrability
- Universality

A "generalization" of the central limit theorem "KPZ is everywhere"

0. Non-linearity and fluctuations for far-from-equilibrium systems

- Various interesting phenomena
- Dissipative structure : Benard convection





- Fundamental principle is unknown (cf Fluctuation theorem)
- Experimental developments: colloids, single electron counting, cold atom...

Nonlinearity for non-eq systems: Fermi-Pasta-Ulam

A first numerical simulation of Hamiltonian dynamics for studying ergodic properties.

- Harmonic chain is easy, but no dissipation.
- Unharmonic chain (nonlinearlity). Hamiltonian

$$H = \sum_{j=1}^{N} \frac{p_j^2}{2} + \sum_{j=1}^{N-1} V(x_{j+1} - x_j)$$

where

$$V(x) = rac{1}{2}x^2 + rac{lpha}{3}x^3 + rac{eta}{4}x^4$$

• No relaxation. Recurrence.

Refs: Fermi Pasta Ulam, Gallavotti ed "Status report" 2007

Hydrodynamics: non-linear but no noise

- Navier-Stokes equation
- Kuramoto-Shivashinsky equation

$$u_t + uu_x + u_{xx} + u_{xxxx} = 0$$

• Burgers equation

$$u_t = u_{xx} + uu_x$$

Solvable by the Cole-Hopf transformation

$$\phi = e^u \quad \Rightarrow \quad \phi_t = \phi_{xx}$$

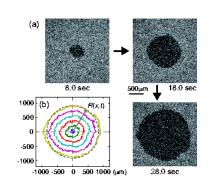
One can add noise to study fluctuations
 ⇒ Nonlinear SPDE (stochastic partial differential equation)

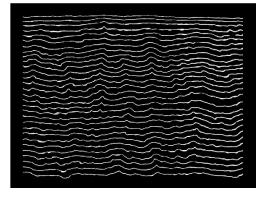
1. Basics of the KPZ equation: Surface growth

- Paper combustion, bacteria colony, crystal growth, etc
- Non-equilibrium statistical mechanics
- Stochastic interacting particle systems
- Connections to integrable systems, representation theory, etc



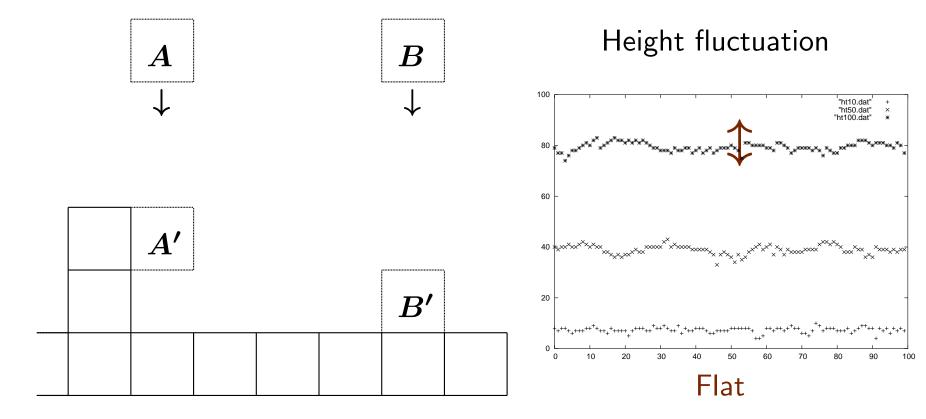






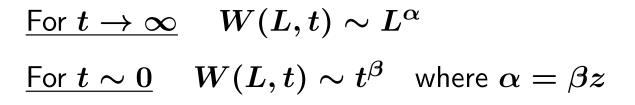
Simulation models

Ex: ballistic deposition



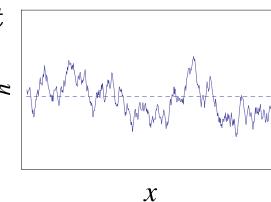
Scaling

h(x,t): surface height at position x and at time tScaling (L: system size) \ll $W(L,t) = \langle (h(x,t) - \langle h(x,t) \rangle)^2 \rangle^{1/2}$ $= L^{lpha} \Psi(t/L^z)$



In many models, lpha=1/2, eta=1/3

Dynamical exponent z = 3/2: Anisotropic scaling



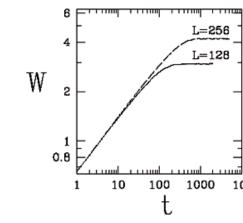


Figure 1. Interface width W versus time t for the RS (Ref. [11]) in 1 + 1 dimensions, in two different lattice

KPZ equation

h(x,t): height at position $x \in \mathbb{R}$ and at time $t \ge 0$ 1986 Kardar Parisi Zhang (not Knizhnik-Polyakov-Zamolodchikov)

$$\partial_t h(x,t) = \frac{1}{2}\lambda(\partial_x h(x,t))^2 + \nu \partial_x^2 h(x,t) + \sqrt{D}\eta(x,t)$$

where η is the Gaussian noise with mean 0 and covariance
 $\langle \eta(x,t)\eta(x',t') \rangle = \delta(x-x')\delta(t-t')$

By a simple scaling we can and will do set $\nu = \frac{1}{2}, \lambda = D = 1$. The KPZ equation now looks like

$$\partial_t h(x,t) = \frac{1}{2} (\partial_x h(x,t))^2 + \frac{1}{2} \partial_x^2 h(x,t) + \eta(x,t)$$

Most Famous(?) KPZ

• MBT-70 / KPz 70

Tank developed in 1960s by US and West Germany. MBT(MAIN BATTLE TANK)-70 is the US name and KPz(KampfPanzer)-70 is the German name.



New most famous KPZ(?) [This morning in Japan]



address: kpz.jp

"Derivation"

• Diffusion $\partial_t h(x,t) = rac{1}{2} \partial_x^2 h(x,t)$

Not enough: no fluctuations in the stationary state

• Add noise: Edwards-Wilkinson equation

$$\partial_t h(x,t) = \frac{1}{2} \partial_x^2 h(x,t) + \eta(x,t)$$

Not enough: does not give correct exponents

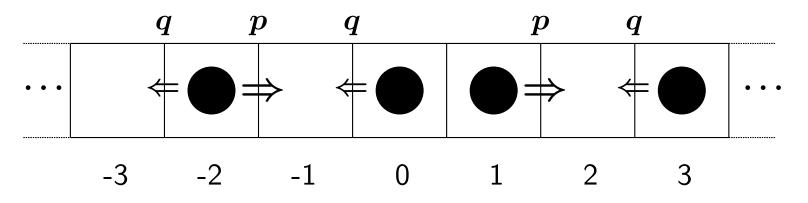
• Add nonlinearity $(\partial_x h(x,t))^2 \Rightarrow$ KPZ equation

$$\left| \begin{array}{c} \hat{b}_{t} \\ \hat{b}_{t} \\ \hat{b}_{t} \\ \hat{b}_{t} \end{array}
ight| = v \sqrt{1 + (\partial_{x}h)^{2}} \\ \simeq v + (v/2)(\partial_{x}h)^{2} + \dots \end{array}
ight|$$

Dynamical RG analysis: $ightarrow lpha = 1/2, eta = 1/3 \; ({\sf KPZ \; class})$

2: Limiting height distribution

ASEP = asymmetric simple exclusion process

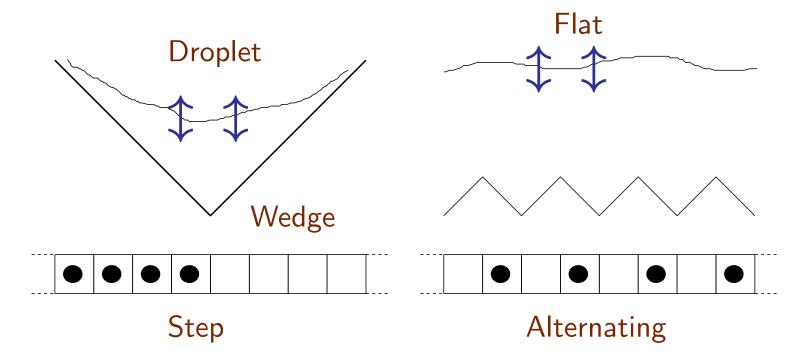


• TASEP(Totally ASEP, p=0 or q=0)

- N(x,t): Integrated current at (x,x+1) upto time t
- Bernoulli (each site is independently occupied with probability ho) is stationary

Mapping to surface growth

2 initial conditions besides stationary



Integrated current N(x,t) in ASEP \Leftrightarrow Height h(x,t) in surface growth

TASEP with step i.c.

2000 Johansson

As $t
ightarrow \infty$

$$N(0,t) \simeq rac{1}{4}t - 2^{-4/3}t^{1/3}\xi_2$$

Here N(x = 0, t) is the integrated current of TASEP at the origin and ξ_2 obeys the GUE Tracy-Widom distribution;

$$F_2(s) = \mathbb{P}[\xi_2 \leq s] = \det(1 - P_s K_{\mathrm{Ai}} P_s)$$

where P_s : projection onto the interval $[s,\infty)$ and $K_{
m Ai}$ is the Airy kernel

0.5

0.4

0.3

0.2

0.1

-2

S

0

2

Tracy-Widom distributions

Random matrix theory, Gaussian ensembles

H: N imes N matrix

$$P(H)dH = rac{1}{Z_{Neta}}e^{-rac{eta}{2}{
m Tr}H^2}$$

GOE(real symmetric, $\beta = 1$), **GUE**(hermitian, $\beta = 2$).

Joint eigenvalue distribution

$$P_{Neta}(x_1, x_2, \dots, x_N) = rac{1}{Z_{Neta}} \prod_{1 \le i < j \le N} (x_i - x_j)^eta \prod_{i=1}^N e^{-rac{eta}{2}x_i^2}$$

• Average density ... Wigner semi-circle

Largest eigenvalue distribution

Largest eigenvalue distribution of Gaussian ensembles

$$\mathbb{P}_{N\beta}[x_{\max} \le s] = \frac{1}{Z_{N\beta}} \int_{(-\infty,s]^N} \prod_{i < j} (x_i - x_j)^{\beta} \prod_i e^{-\frac{\beta}{2}x_i^2} dx_1 \cdots dx_i$$

Scaling limit (expected to be universal)

$$\lim_{N o \infty} \mathbb{P}_{Neta} \left[(x_{ ext{max}} - \sqrt{2N}) \sqrt{2} N^{1/6} < s
ight] = F_eta(s)$$

GUE (GOE) Tracy-Widom distribution

Tracy-Widom distributions GUE Tracy-Widom distribution

$$F_2(s) = \det(1 - P_s K_2 P_s)$$

where P_s : projection onto $[s,\infty)$ and K_2 is the Airy kernel

$$K_2(x,y) = \int_0^\infty \mathrm{d}\lambda \mathrm{Ai}(x+\lambda)\mathrm{Ai}(y+\lambda)$$

Painlevé II representation

$$F_2(s) = \exp\left[-\int_s^\infty (x-s) u(x)^2 dx
ight]$$

where u(x) is the solution of the Painlevé II equation

$$rac{\partial^2}{\partial x^2}u=2u^3+xu, \quad u(x)\sim {
m Ai}(x)\quad x
ightarrow\infty$$

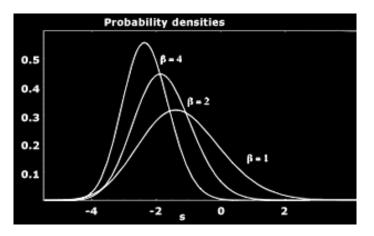
GOE Tracy-Widom distribution

$$F_1(s)=\exp\left[-rac{1}{2}\int_s^\infty u(x)dx
ight](F_2(s))^{1/2}$$

GSE Tracy-Widom distribution

$$F_4(s)=\cosh\left[-rac{1}{2}\int_s^\infty u(x)dx
ight](F_2(s))^{1/2}$$

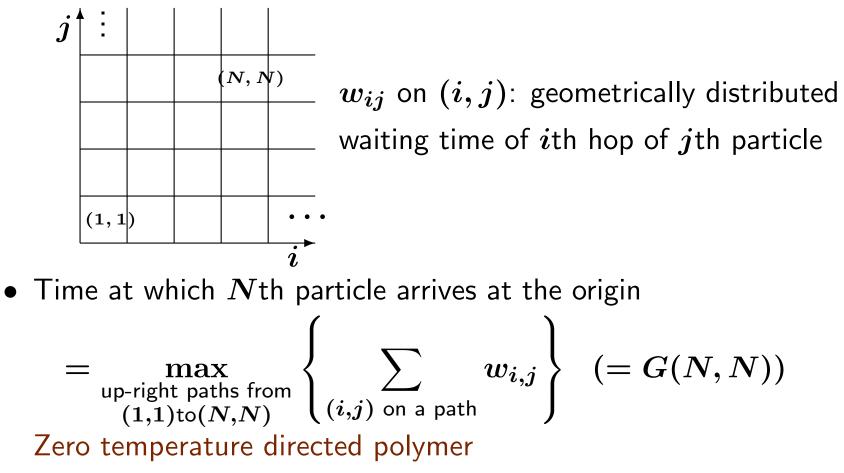
Figures for Tracy-Widom distributions



Step TASEP and random matrix

• Generalize to discrete TASEP with parallel update.

A waiting time is geometrically distributed.



LUE formula for TASEP

- By RSK algorithm a matrix of size $N \times N$ with non-negative integer entries is mapped to a pair of semi-standard Young tableau with the same shape λ with entries from $\{1, 2, \ldots, N\}$, with $G(N, N) = \lambda_1$.
- When the jth particle does ith hop with parameter $\sqrt{a_i b_j}$, the measure on λ is given by the Schur measure

$$rac{1}{Z} s_\lambda(a) s_\lambda(b)$$

• Using a determinant formula of the Schur function and taking the continuous time limit, one gets

$$\mathbb{P}[N(t) \ge N] = rac{1}{Z_N} \int_{[0,t]^N} \prod_{i < j} (x_i - x_j)^2 \prod_i e^{-x_i} dx_1 \cdots dx_N$$

Generalizations

- Flat (or alternating) case: GOE TW distribution
- Stationary case: F_0 distribution \Rightarrow Geometry dependence of the limiting distributions (Sub-universality classes of the KPZ class)
- Multi-point distributions: Airy₂, Airy₁ processes
- Other models: Polynuclear growth (PNG) model

Universality: Takeuchi-Sano experiments

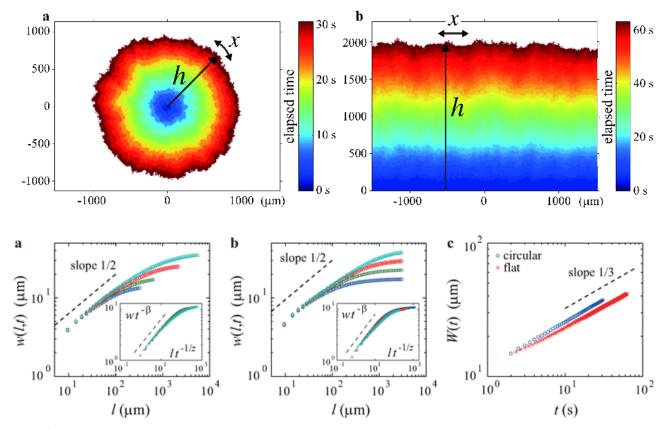


Figure 2 | Family-Vicsek scaling. a,b, Interface width w(l, t) against the length scale l at different times t for the circular (a) and flat (b) interfaces. The four data correspond, from bottom to top, to t = 2.0 s, 4.0 s, 12.0 s and 30.0 s for the panel a and to t = 4.0 s, 10.0 s, 25.0 s and 60.0 s for the panel b. The insets show the same data with the rescaled axes. c, Growth of the overall width $W(t) \equiv \sqrt{\langle [h(x,t) - \langle h \rangle]^2 \rangle}$. The dashed lines are guides for the eyes showing the exponent values of the KPZ class.

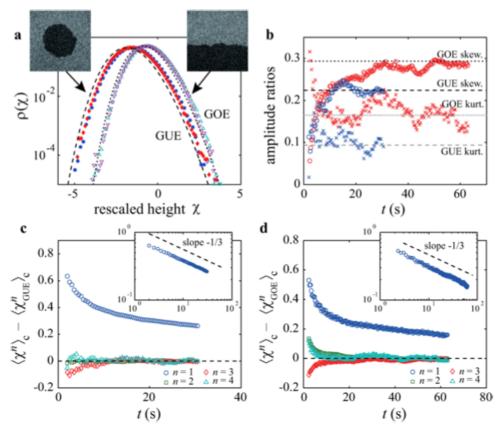


Figure 3 | Universal fluctuations. a, Histogram of the rescaled local height $\chi = (h - v_m t)/(\Gamma t)^{1/5}$. The blue and red solid symbols show the histograms for the circular interfaces at t = 10 s and 30 s; the light blue and purple open symbols are for the flat interfaces at t = 20 s and 60 s, respectively. The dashed and dotted curves show the GUE and GOE TW distributions, respectively. Note that for the GOE TW distribution χ is multiplied by $2^{-2/5}$ in view of the theoretical prediction³¹. b, The skewness (circle) and the kurtosis (cross) of the distribution of the interface fluctuations for the circular (blue) and flat (red) interfaces. The dashed and dotted lines indicate the values of the skewness and the kurtosis of the GUE and GOE TW distributions³¹. c, d, Differences in the cumulants between the experimental data $\langle \chi^2 \rangle_c$ and the corresponding TW distributions $\langle \chi^2_{\text{CUE}} \rangle_c$ for the circular interfaces (d). The insets show the same data for n = 1 in logarithmic scales. The dashed lines are guides for the eyes with the slope -1/3.

See Takeuchi Sano Sasamoto Spohn, Sci. Rep. 1,34(2011)

3. Back to KPZ equation: Cole-Hopf transformation If we set

$$Z(x,t) = \exp\left(h(x,t)
ight)$$

the KPZ equation (formally) becomes

$$\frac{\partial}{\partial t}Z(x,t) = \frac{1}{2}\frac{\partial^2 Z(x,t)}{\partial x^2} + \eta(x,t)Z(x,t)$$

This can be interpreted as a (random) partition function for a directed polymer in random environment η .



The polymer from the origin: $Z(x,0) = \delta(x) = \lim_{\delta \to 0} c_{\delta} e^{-|x|/\delta}$ corresponds to narrow wedge for KPZ.

The KPZ equation is not well-defined

• With $\eta(x,t)$ " = "dB(x,t)/dt, the equation for Z can be written as (Stochastic heat equation)

$$dZ(x,t) = \frac{1}{2} \frac{\partial^2 Z(x,t)}{\partial x^2} dt + Z(x,t) \times dB(x,t)$$

Here B(x,t) is the cylindrical Brownian motion with covariance $dB(x,t)dB(x',t) = \delta(x-x')dt$.

• Interpretation of the product $Z(x,t) \times dB(x,t)$ should be Stratonovich $Z(x,t) \circ dB(x,t)$ since we used usual calculus. Switching to Ito by $Z(x,t) \circ dB(x,t) = Z(x,t)dB(x,t) + dZ(x,t)dB(x,t)$, we encounter $\delta(0)$. • On the other hand SHE with Ito interpretation from the beginning

$$dZ(x,t) = \frac{1}{2} \frac{\partial^2 Z(x,t)}{\partial x^2} dt + Z(x,t) dB(x,t)$$

is well-defined. For this Z one can define the "Cole-Hopf" solution of the KPZ equation by $h = \log Z$. So the well-defined version of the KPZ equation may be written as

$$\partial_t h(x,t) = \frac{1}{2} (\partial_x h(x,t))^2 + \frac{1}{2} \partial_x^2 h(x,t) - \infty + \eta(x,t)$$

• Hairer found a way to define the KPZ equation without but equivalent to Cole-Hopf (using ideas from rough path and renormalization). Also a new RG approach by Kupiainen.

4. Explicit formula for the 1D KPZ equation

Thm (2010 TS Spohn, Amir Corwin Quastel)

For the initial condition $Z(x,0) = \delta(x)$ (narrow wedge for KPZ)

$$\langle e^{-e^{h(0,t)+rac{t}{24}-\gamma_t s}}
angle = \det(1-K_{s,t})_{L^2(\mathbb{R}_+)}$$

where $\gamma_t = (t/2)^{1/3}$ and $K_{s,t}$ is

$$K_{s,t}(x,y) = \int_{-\infty}^{\infty} \mathrm{d}\lambda rac{\mathrm{Ai}(x+\lambda)\mathrm{Ai}(y+\lambda)}{e^{\gamma_t(s-\lambda)}+1}$$

Explicit formula for the height distribution Thm

$$h(x,t) = -x^2/2t - \frac{1}{12}\gamma_t^3 + \gamma_t\xi_t$$

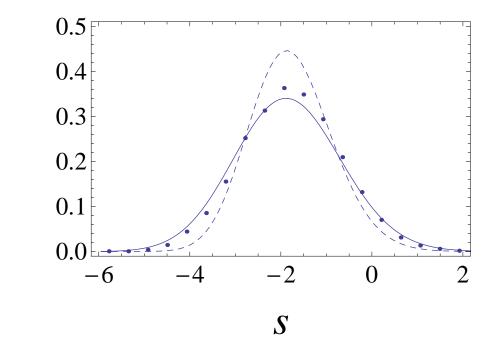
where $\gamma_t = (t/2)^{1/3}$. The distribution function of ξ_t is

$$egin{aligned} F_t(s) &= \mathbb{P}[\xi_t \leq s] = 1 - \int_{-\infty}^\infty \expig[-\mathrm{e}^{\gamma_t(s-u)}ig] \ & imesig(\det(1-P_u(B_t-P_{\mathrm{Ai}})P_u) - \det(1-P_uB_tP_u)ig)\mathrm{d}u \end{aligned}$$

where $P_{\mathrm{Ai}}(x,y) = \mathrm{Ai}(x)\mathrm{Ai}(y)$, P_u is the projection onto $[u,\infty)$ and the kernel B_t is

$$B_t(x,y) = \int_{-\infty}^{\infty} \mathrm{d}\lambda rac{\mathrm{Ai}(x+\lambda)\mathrm{Ai}(y+\lambda)}{e^{\gamma_t\lambda}-1}$$

Finite time KPZ distribution and TW



—: exact KPZ density $F_t'(s)$ at $\gamma_t = 0.94$

---: Tracy-Widom density

• In the large t limit, F_t tends to the GUE Tracy-Widom distribution F_2 from random matrix theory.

Derivation of the formula by replica approach Dotsenko, Le Doussal, Calabrese

Feynmann-Kac expression for the partition function,

$$Z(x,t) = \mathbb{E}_x \left(e^{\int_0^t \eta(b(s),t-s)ds} Z(b(t),0)
ight)$$

Because η is a Gaussian variable, one can take the average over the noise η to see that the replica partition function can be written as (for narrow wedge case)

$$\langle Z^N(x,t)
angle = \langle x|e^{-H_Nt}|0
angle$$

where H_N is the Hamiltonian of the (attractive) δ -Bose gas,

$$H_N = -rac{1}{2}\sum_{j=1}^N rac{\partial^2}{\partial x_j^2} - rac{1}{2}\sum_{j
eq k}^N \delta(x_j-x_k).$$

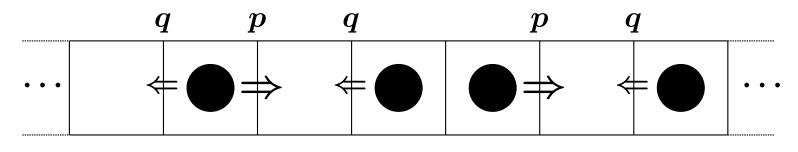
We are interested not only in the average $\langle h \rangle$ but the full distribution of h. We expand the quantity of our interest as

$$\langle e^{-e^{h(0,t)+rac{t}{24}-\gamma_t s}}
angle = \sum_{N=0}^\infty rac{\left(-e^{-\gamma_t s}
ight)^N}{N!} \left\langle Z^N(0,t)
ight
angle e^{Nrac{\gamma_t^3}{12}}$$

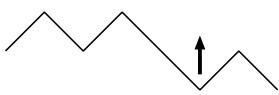
Using the integrability (Bethe ansatz) of the δ -Bose gas, one gets explicit expressions for the moment $\langle Z^n \rangle$ and see that the generating function can be written as a Fredholm determinant. But for the KPZ, $\langle Z^N \rangle \sim e^{N^3}$!

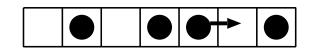
One should consider regularized discrete models.

5. Discrete models: ASEP ASEP = asymmetric simple exclusion process



- -3 -2 -1 0 1 2 3
- TASEP(Totally ASEP, p=0 or q=0)
- N(x,t): Integrated current at (x, x + 1) upto time t
 ⇔ height for surface growth
- In a certain weakly asymmetric limit
 ASEP ⇒ KPZ equation

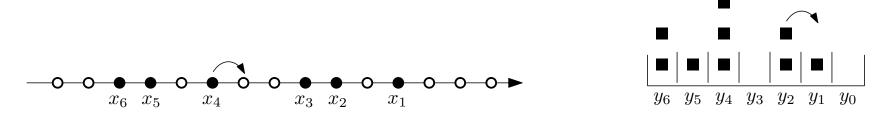




q-TASAEP and q-TAZRP

• *q*-TASEP 2011 Borodin-Corwin

A particle i hops with rate $1 - q^{x_{i-1} - x_i - 1}$.



• q-TAZRP 1998 TS Wadati

The dynamics of the gaps $y_i = x_{i-1} - x_i - 1$ is a version of totally asymmetric zero range process in which a particle hops to the right site with rate $1 - q^{y_i}$. The generator of the process can be written in terms of q-boson operators.

• N(x,t): Integrated current for q-TAZRP

Rigorous replica

2012 Borodin-Corwin-TS

- Rigorous replica: the one for KPZ (which is not rigorous) can be thought of as a shadow of the rigorous replica for ASEP or *q*-TAZRP.
- For ASEP, the duality is related to $U_q(sl_2)$ symmetry.
- More generalizations (q-Racah).

6. Various generalizations and developments

- Flat case: Le Doussal, Calabrese (replica), Ortmann et al The limiting distribution is GOE TW F_1
- Multi-point case: Dotsenko (replica), Johansson
- Stochastic integrability...Connections to quantum integrable systems

quantum Toda lattice, XXZ chain, Macdonald polynomials...

Polymer and Toda lattice

O'Connell

Semi-discrete finite temperature directed polymer · · · quantum Toda lattice

Partition function

$$Z_t^N(eta) = \int_{0 < t_1 < ... < t_{N-1} < t} \expeta \left(\sum_{i=1}^N (B_i(t_i) - B_i(t_{i-1})
ight)$$

 $B_i(t)$: independent Brownian motions

Macdonald process

2011 Borodin, Corwin

• Measure written as

$$rac{1}{Z}P_{\lambda}(a)Q_{\lambda}(b)$$

where P, Q are Macdonald polynomials.

- A generalization of Schur measure
- Includes Toda, Schur and KPZ as special and limiting cases
- Non-determinantal but expectation value of certain "observables" can be written as Fredholm determinants.

Stationary 2pt correlation

Not only the height/current distributions but correlation functions show universal behaviors.

ullet For the KPZ equation, the Brownian motion is stationary.h(x,0)=B(x)

where $B(x), x \in \mathbb{R}$ is the two sided BM.

• Two point correlation

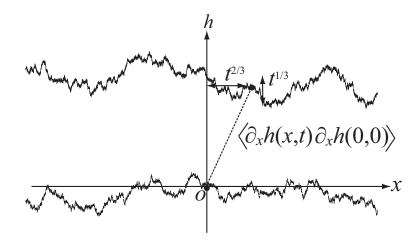
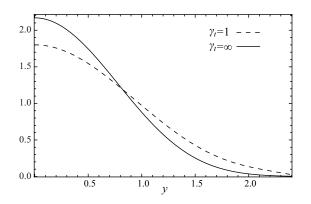


Figure from the formula

Imamura TS (2012) (cf also Borodin, Corwin, Ferrari, Veto)
$$\langle \partial_x h(x,t) \partial_x h(0,0)
angle = rac{1}{2} (2t)^{-2/3} g_t''(x/(2t)^{2/3})$$

The figure can be drawn from the exact formula (which is a bit involved though).



Stationary 2pt correlation function $g_t''(y)$ for $\gamma_t := (\frac{t}{2})^{\frac{1}{3}} = 1$. The solid curve is the scaling limit g''(y).

7. Universality

- A simplest example of universality is the central limit theorem.
 For any independent random variables with moment conditions CLT holds.
- The Tracy-Widom distributions appear in various contexts (Universality). Understanding of universality of TW distributions from the context of random matrix theory has been developed. Its universality from the context of surface growth or directed polymer has been much less well understood.
- The KPZ universality and the universality of the KPZ equation
- KPZ behavior for Kuramoto-Shibasinsky?

Beijeren-Spohn Conjecture

 The scaled KPZ 2-pt function would appear in rather generic 1D multi-component systems

This would apply to (deterministic) 1D Hamiltonian dynamics with three conserved quantities, such as the Fermi-Pasta-Ulam chain with $V(x) = \frac{x^2}{2} + \alpha \frac{x^3}{3!} + \beta \frac{x^4}{4!}$. There are two sound modes with velocities $\pm c$ and one heat mode with velocity 0. The sound modes would be described by KPZ; the heat mode by $\frac{5}{3}$ -Levy.

• Now there have been several attempts to confirm this by numerical simulations. Mendl, Spohn, Dhar, Beijeren, ...

Mendl Spohn [cf: Poster by Sonoda] MD simulations for shoulder potential $V(x) = \infty \ (0 < x < \frac{1}{2}), 1(\frac{1}{2} < x < 1), \ 0(x > 1)$

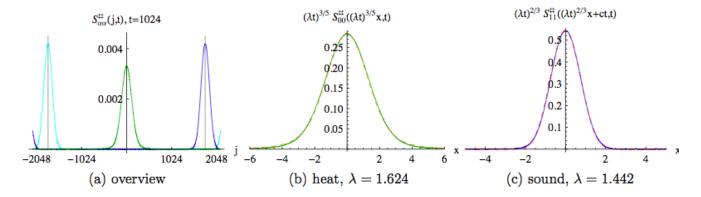


Figure 1: (Color online) MD simulation of an equal mass chain with shoulder potential as defined in Eq. (2.2) and parameters N = 4096, p = 1.2, $\beta = 2$, at t = 1024. (a) Diagonal matrix entries, $S^{\sharp}_{\alpha\alpha}(j,t)$, of the correlator. The gray vertical lines show the sound speed predicted from theory. The tails of the sound peaks reappear on the opposite side due to periodic boundary conditions. (b) Rescaled heat and (c) right sound peak. The theoretical scaling exponents are used and λ is fitted numerically to minimize the L^1 -distance between simulation and prediction. The dashed orange curve is the predicted $\frac{5}{3}$ -Levy distribution $f_{L,5/3}$ and the dashed red curve shows f_{KPZ} .

Stochastic model

The conjecture would hold also for stochastic models with more than one conserved quantities.

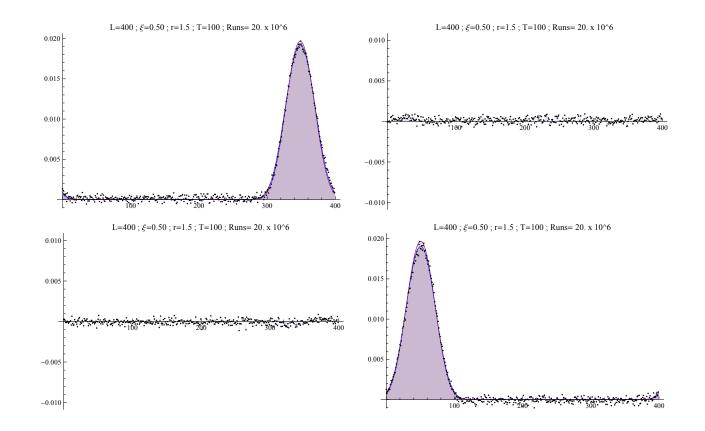
Arndt-Heinzel-Rittenberg(AHR) model (1998)

• Rules

$$+ 0 \xrightarrow{\alpha} 0 + 0 + 0 \xrightarrow{\alpha} - 0 \xrightarrow{\alpha} -$$

- Two conserved quantities (numbers of + and particles).
- Exact stationary measure is known in a matrix product form.

2013 Ferrari TS Spohn



The KPZ 2pt correlation describes those for the two modes. Proving the conjecture for this process seems already difficult.

KPZ in higher dimension?

In higher dimensions, there had been several conjectures for exponents. There are almost no rigorous results. 2012 Halpin-Healy

New extensive Monte-Carlo simulations in 2D on the distributions.

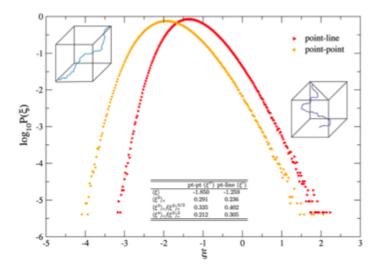


FIG. 4 (color online). Universal PDFs: 2 + 1 DPRM *point-point* and *point-line* geometries. Table inset: Distribution moments.

New universal distributions?

8. Summary

- KPZ equation is a model equation to describe surface growth. It is one of the simplest non-equilibrium statistical mechanical models with non-linearity, noise and many degrees of freedom.
- It is an exactly solvable non-equilibrium statistical mechanical model. In a sense it plays a similar role as the Ising model in equilibrium statistical mechanics.
- There is a strong universality associated with the KPZ equation. The applicability of the KPZ universality seems expanding than originally thought. It may appear in your problems too! Theoretical understanding of its universality is still an interesting outstanding problem.