

A class of $(2 + 1)$ -dimensional growth processes with explicit stationary measure

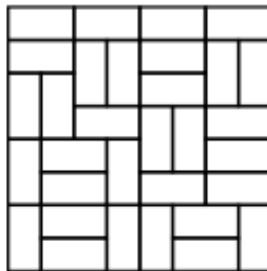
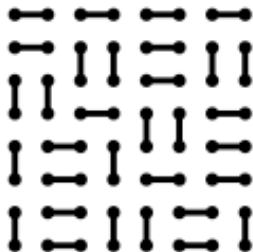
F. Toninelli, CNRS and Université Lyon 1

GGI, june 23, 2015

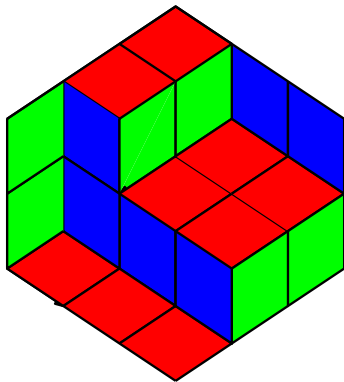
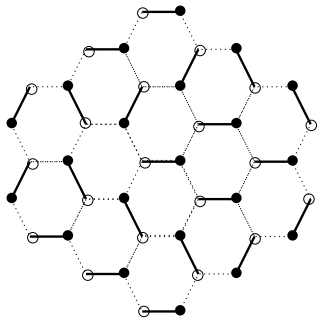
Plan

- Dimer models (perfect matchings) and height function
- Irreversible dynamics: a $(2 + 1)$ -d random growth model
- Speed and fluctuations

Perfect matchings of bipartite planar graphs



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Ergodic Gibbs measures [Kenyon-Okounkov-Sheffield]

- Choose $\rho = (\rho_1, \rho_2, \rho_3)$ with $\rho_i \in (0, 1)$, $\rho_1 + \rho_2 + \rho_3 = 1$. There exists a unique translation invariant, ergodic Gibbs measure π_ρ s.t. the density of horizontal, NW and NE lozenges are ρ_1, ρ_2, ρ_3 .

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$$\pi_\rho(\mathbf{1}_{e \in M}; \mathbf{1}_{e' \in M}) \approx |e - e'|^{-2}$$

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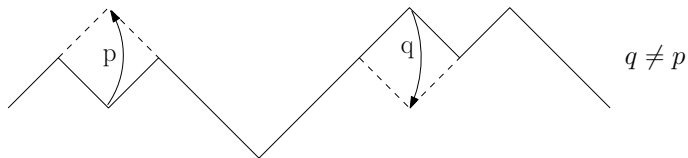
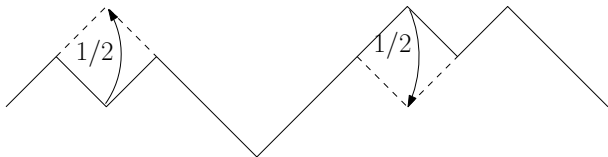
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- height function converges to GFF: if $\int_{\mathbb{R}^2} \varphi(x) dx = 0$ then

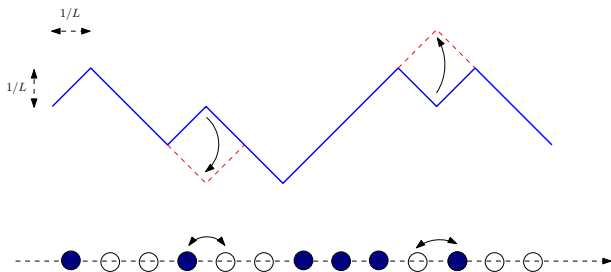
$$\epsilon^2 \sum_x \varphi(\epsilon x) h_x \xrightarrow{\epsilon \rightarrow 0} \int \varphi(x) X(x) dx$$

with $\langle X(x)X(y) \rangle = -\frac{1}{2\pi^2} \log |x - y|$.

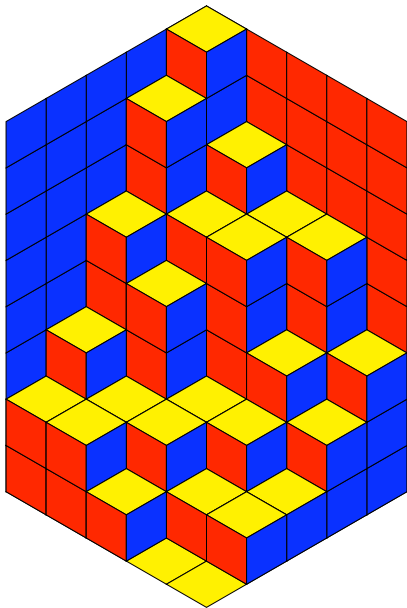
Symmetric vs. asymmetric random dynamics

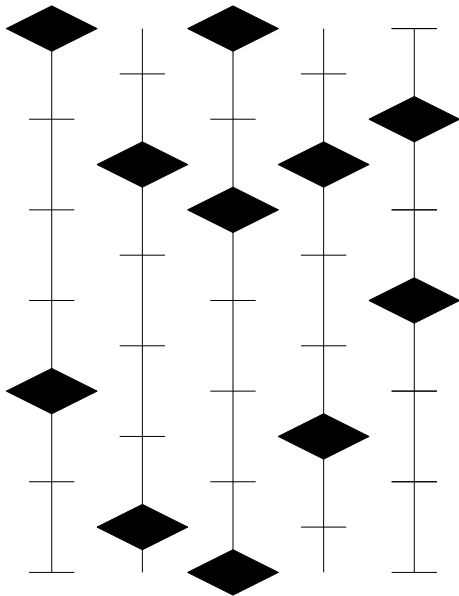


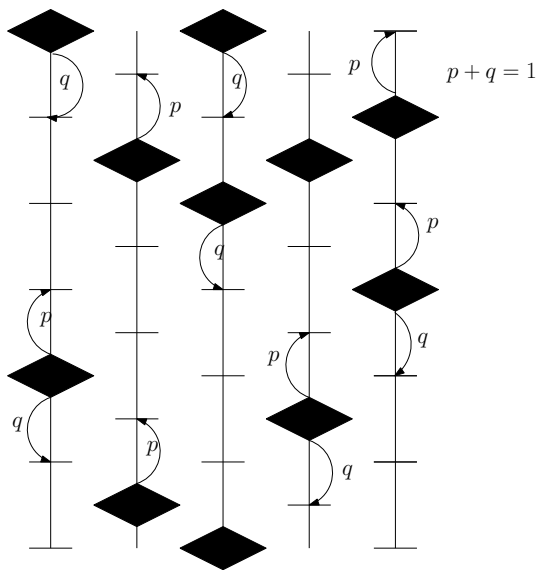
For $d = 1$: Symmetric vs. Asymmetric Simple Exclusion Process



In both SSEP/ASEP, Bernoulli(ρ) are invariant.
 For $p \neq q$, irreversibility (particle flux).







Asymmetric cube deposition/evaporation dynamics

- If $p = q$, Gibbs states are invariant (no surprise; reversibility)
- if $p \neq q$, stationary states presumably very different from π_ρ . Numerical simulations [Forrest-Tang-Wolf 1992] show $\approx t^{0.24\dots}$ growth of height fluctuations.

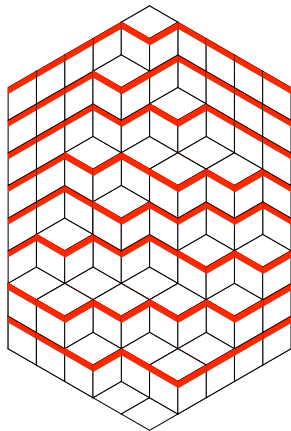
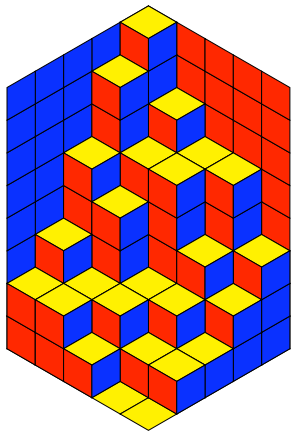
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- large-scale dynamics should be described by “isotropic two-dimensional KPZ equation”:

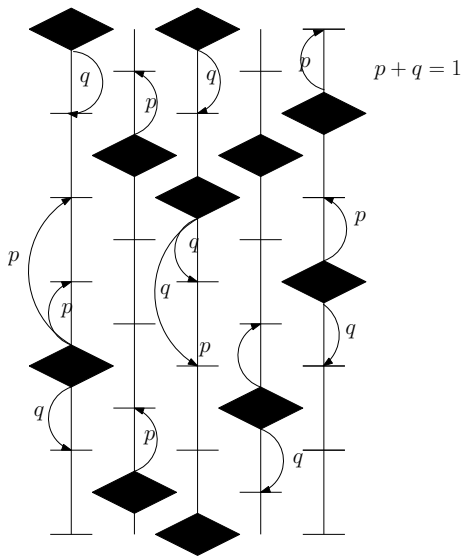
$$\partial_t h = \nu \Delta h + Q(\nabla h) + \text{white noise}$$

with Q a positive-definite quadratic form (whatever mathematical sense this equation has...)

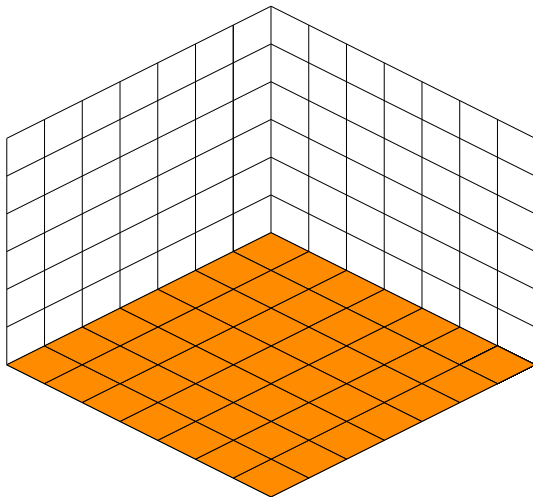
Coupled simple exclusions with constraints



A two-dimensional generalization of Hammersley process

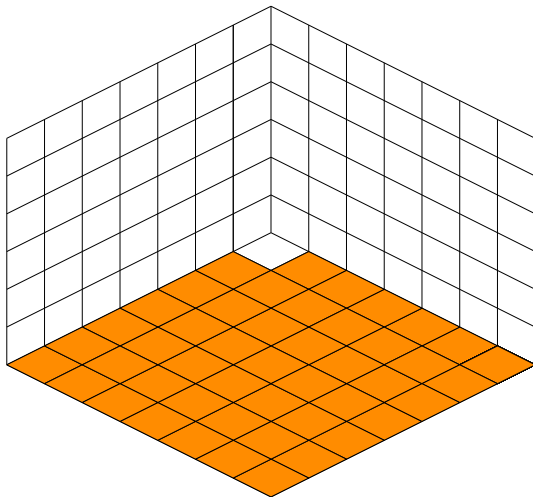


Dynamics well defined?



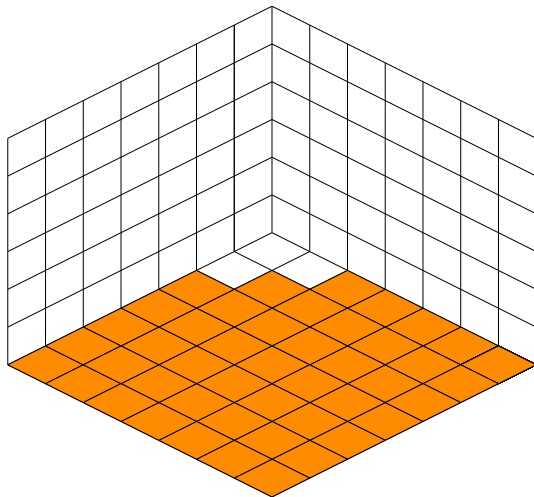
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For some slopes ρ (technical restrictions) I can actually prove better:

$$\mathbb{P}_{\pi_\rho}(|h_x(t) - h_x(0) - (\rho - q)tv| \geq A\sqrt{\log t}) = O(1/A^2).$$

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- Generalization to domino tilings

Comments

- A. Borodin, P. L. Ferrari [BF '08] study totally asymmetric case ($q = 1, p = 0$) and special (and deterministic) initial condition.

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Exact computations (explicit kernel for some time-space correlations)

- large-scale dynamics should be described by “**anisotropic** two-dimensional KPZ equation”:

$$\partial_t h = \nu \Delta h + Q(\nabla h) + \text{white noise}$$

with Q a $(+, -)$ -definite quadratic form.

Physics literature [Wolf '91]: non-linearity irrelevant.

Comments

- BF '08 obtain hydrodynamic limit and $\sqrt{\log t}$ Gaussian fluctuations

$$\lim_{L \rightarrow \infty} \frac{1}{L} \mathbb{E} h(xL, yL, \tau L) = \mathbf{h}(x, y, \tau)$$

with

$$\partial_\tau \mathbf{h} = v(\nabla \mathbf{h})$$

and

$$\frac{1}{\sqrt{\log L}} [h(xL, yL, \tau L) - \mathbb{E}(h(xL, yL, \tau L))] \Rightarrow \mathcal{N}(0, \sigma^2);$$

moreover, convergence of local statistics to that of a Gibbs measure.

Invariance on the torus

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From the torus to the infinite graph

Difficulty: show that “information does not propagate instantaneously” \implies coupling between torus dynamics and infinite volume dynamics

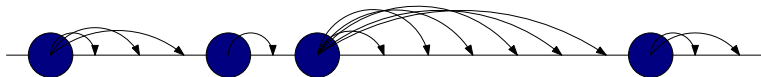
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Key fact:

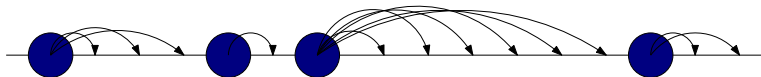
Lemma: The probability of seeing an inter-particle gap $\geq \log R$ within distance R from the origin before time 1 is $O(R^{-K})$ for every K .

Comparison with the Hammersley process (HP)



Seppäläinen '96: if spacing between particle n and $n + 1$ is $o(n)$, then dynamics well defined.

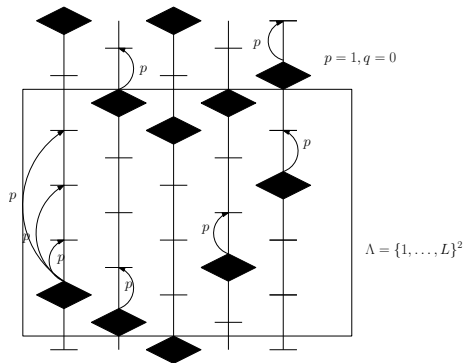
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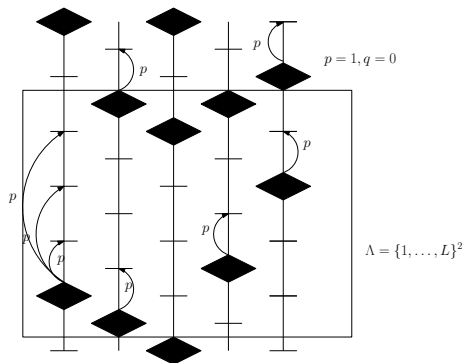
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Lozenge dynamics \sim infinite set of coupled Hammersley processes.
Comparison: lozenges move less than HP particles

Fluctuations



Fluctuations



Let $Q_\Lambda(t) = \sum_{x \in \Lambda} (h_x(t) - h_x(0))$.

$$\frac{d}{dt} \langle Q_\Lambda(t) \rangle = \langle K_\Lambda(\sigma_t) \rangle := \left\langle \sum_x |V(x, \uparrow) \cap \Lambda|(t) \right\rangle = v|\Lambda|$$

Fluctuations

Similarly, one can prove

$$\begin{aligned} \frac{d}{dt} \langle (Q_\Lambda(t) - \langle Q_\Lambda(t) \rangle)^2 \rangle &= 2 \langle (Q_\Lambda(t) - \langle Q_\Lambda(t) \rangle) (K_\Lambda(\sigma_t) - \pi_\rho(K_\Lambda)) \rangle \\ &\quad + \pi_\rho \left(\sum_x |V(x, \uparrow) \cap \Lambda|^2 \right) \\ &\leq 2 \sqrt{\langle (Q_\Lambda(t) - \langle Q_\Lambda(t) \rangle)^2 \rangle} \sqrt{\text{Var}_{\pi_\rho}(K_1)} + O(L^2) \end{aligned}$$

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Equilibrium estimate:

$$\text{Var}_{\pi_\rho}(K_1) = O(L^{2+\delta}) \quad \text{or} \quad = O(L^2 \log L) \quad \text{for some slopes.}$$

Fluctuations

Therefore,

$$\frac{d}{dt} \langle (Q_\Lambda(t) - \langle Q_\Lambda(t) \rangle)^2 \rangle \leq 2\sqrt{\langle (Q_\Lambda(t) - \langle Q_\Lambda(t) \rangle)^2 \rangle} L^{1+\delta} + O(L^2)$$

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If we choose $L = T$ we get instead $\psi(T) = O(T^\delta)$ as wished.

Thanks!