

Hydrodynamics, density fluctuation and universality in conserved stochastic sandpiles

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Reference

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Introduction

Deriving hydrodynamics from microscopic dynamics is a fundamental problem in statistical physics.

Hydrodynamics

Why? Water flows, sand dune forms, ...

Evolution of observables (slow d.o.f)
at large spatio-temporal scales

Density fluctuations

Irregular microscopic dynamics

Sandpiles (30 years)

Self-organized Criticality

Earthquake, river network,
mountain ranges ...

“Sandpiles”

- Analogy to real sandpiles and self-organized criticality (SOC)
[Bak, Tang, and Wiesenfeld, Phys. Rev. Lett. (1987)]
- Fixed-energy, or conserved-mass, sandpiles *[Vespignani, Dickman, Munoz, and Zapperi, Phys. Rev. Lett. (1998)]*

Studies in past decades

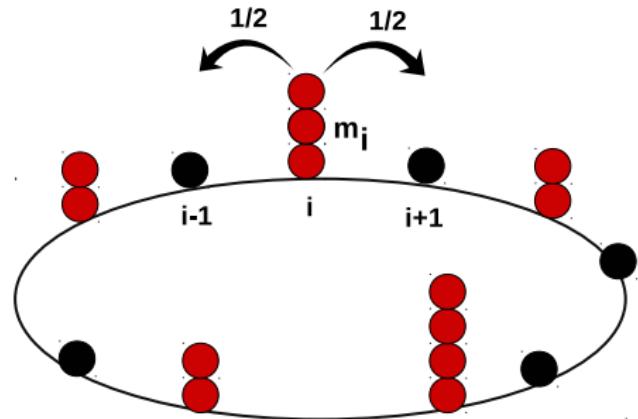
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Where do we stand?

- Particle-**transport** and density-**fluctuations**, though at the heart of the problem, are far less studied and lack general theoretical understanding.

Conserved Stochastic Sandpiles: Manna Sandpiles



- Threshold-activated lattice gases
- Total mass $M = \sum_{i=0}^L$ conserved
- An active-absorbing phase transition upon tuning density $\rho = M/L$: active site density $a(\rho) = N_a/L \neq 0$ for $\rho > \rho_c$; $a(\rho) = 0$ otherwise.

Introduction of biased Manna sandpile

- Continuous-time **dynamics** (random sequential update):

$$m_i(t + dt) = \begin{cases} m_i(t) - 2 & \text{prob. } \hat{a}_i(c_{i,0}^F + c_{i,+}^F + c_{i,-}^F)dt, \\ m_i(t) + 1 & \text{prob. } \hat{a}_{i-1}c_{i-1,0}^F dt, \\ m_i(t) + 1 & \text{prob. } \hat{a}_{i+1}c_{i+1,0}^F dt, \\ m_i(t) + 2 & \text{prob. } \hat{a}_{i-1}c_{i-1,+}^F dt, \\ m_i(t) + 2 & \text{prob. } \hat{a}_{i+1}c_{i+1,-}^F dt, \\ m_i(t) & \text{prob. } [1 - \sum dt], \end{cases}$$

- Small **biasing force** and modified rates $c_{i,0}^F = 1/2$,
 $c_{i,+}^F = (1 + F)/4$, and $c_{i,-}^F = (1 - F)/4$.
[Bertini, De Sole, Gabrielli, Jona-Lasinio, and Landim, Rev. Mod. Phys. (2015)]

- Time evolution of local density

$$\frac{\partial \rho_i}{\partial t} = (a_{i-1} - 2a_i + a_{i+1}) + F \frac{a_{i-1} - a_{i+1}}{2}.$$

- Exact, but *not* closed!

Question of universality: A long debated issue!

- Phenomenological field theory for **conserved directed percolation (CDP) universality**,

$$\begin{aligned}\frac{\partial \rho(x, t)}{\partial t} &= D_1 \frac{\partial^2 \rho(x, t)}{\partial x^2} \\ \frac{\partial a(x, t)}{\partial t} &= D_2 \frac{\partial^2 a(x, t)}{\partial x^2} + b_1 a(x, t) - b_2 a^2(x, t) \\ &\quad + \gamma a(x, t) \rho(x, t) + \text{noise term.}\end{aligned}$$

- Since long, it's believed to represent Manna sandpile.
- However, there is **no rigorous argument** yet in its favour.
- In fact, some believe Manna sandpiles belong to a different universality of **directed percolation (DP)**.

She is mysterious, and elusive so far.

Assumption of local steady state

- Activity field is *slave* to density field

$$a_i(t) = a[\rho_i(t)].$$

Continuity equation

- We get a **closed** time-evolution equation of density field, which becomes, in continuum limit,

$$\frac{\partial \rho(x, t)}{\partial t} = \frac{\partial^2 a(\rho)}{\partial x^2} - F \frac{\partial a(\rho)}{\partial x} \equiv - \frac{\partial J(\rho)}{\partial x}.$$

- Local current $J(\rho(x)) = J_{\text{diff}} + J_{\text{drift}}$ has two contributions:

$$J_{\text{diff}} \equiv -D(\rho) \frac{\partial \rho}{\partial x} \text{ and } J_{\text{drift}} \equiv \chi(\rho)F.$$

- Density-dependent* bulk-diffusion coefficient and conductivity:

$$D(\rho) = \frac{da}{d\rho} \text{ and } \chi(\rho) = a(\rho), \text{ respectively.}$$

- Hydrodynamical evolution involves only **a single variable**.

Verification of hydrodynamics

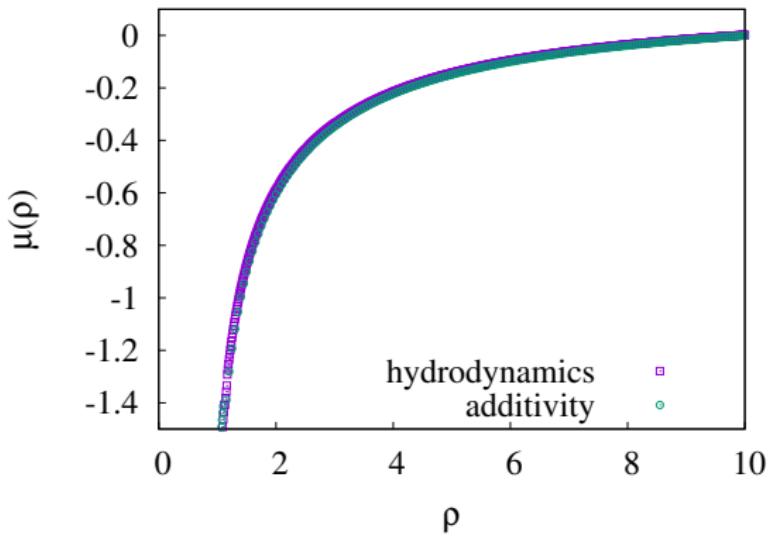
- Macroscopic fluctuation theory [*Bertini et. al., Phys. Rev. Lett. (2001)*] predicts an Einstein relation,

$$\lim_{v \rightarrow \infty} \frac{\langle m^2 \rangle - \langle m \rangle^2}{v} \equiv \sigma^2(\rho) = \frac{\chi(\rho)}{D(\rho)}.$$

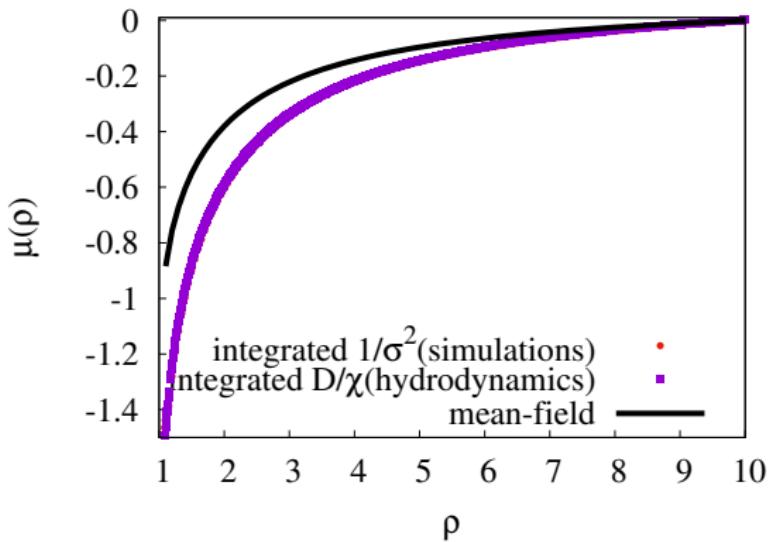
Manna sandpiles: Chemical potential $\mu(\rho)$ vs. density ρ

- We verify integrated form of Einstein relation,

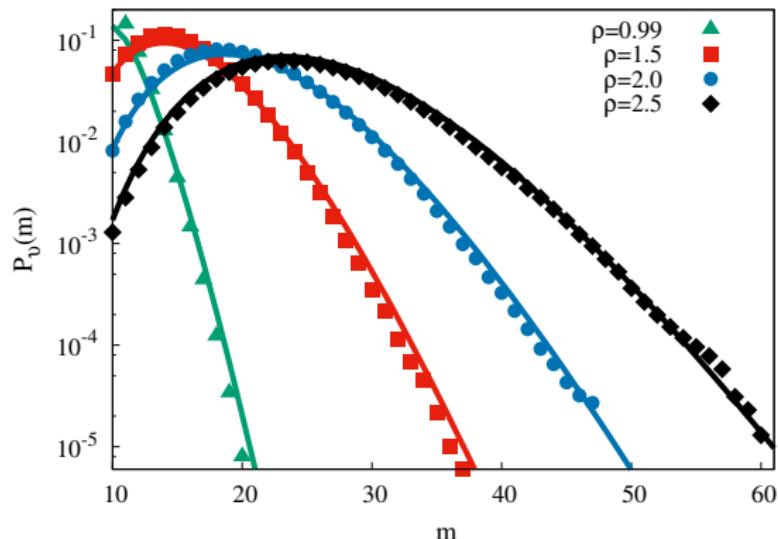
$$\mu(\rho) = \int_{\rho_0}^{\rho} \frac{1}{\sigma^2(\rho)} d\rho = \int_{\rho_0}^{\rho} \frac{D(\rho)}{\chi(\rho)} d\rho.$$



Comparison with mean-field theory



Manna sandpiles: Subsystem mass distribution $P_v(m)$



- $P_v(m) \simeq \text{const.} \frac{e^{-\nu h(m/v)}}{m}.$

Scaling relations

- $\frac{d\rho}{d\mu} = \sigma^2(\rho) \sim (\rho - \rho_c)^\delta$ with $\delta = 1$.
- $\tau_r \sim \xi^2/D \Rightarrow z = 2 + \frac{\beta-1}{\nu_\perp}$.

She is simple and beautiful!

- A remarkable hydrodynamic structure
- An equilibrium-like Einstein relation
- Two scaling relations
- Manna sandpiles do not belong to DP universality.

Thank You.