On the growth of interfaces: dynamical scaling and beyond

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мн, **J.D. Noh** and **M. Pleimling**, Phys. Rev. **E85**, 030102(R) (2012) мн, Nucl. Phys. **B869**, 282 (2013); мн & **S. Rouhani**, J. Phys. **A46**, 494004 (2013) **N. Allegra**, **J.-Y. Fortin** and мн, J. Stat. Mech. P02018 (2014)

мн & X. Durang, J. Stat. Mech. P05022 (2015) & work in progress

Overview:

- 1. Physical ageing & interface growth
- 2. Interface growth & KPZ universality class
- 3. Interface growth on semi-infinite substrates
- 4. A spherical model of interface growth : the (first) Arcetri model
- 5. Linear responses and extensions of dynamical scaling
- 6. Form of the scaling functions & LSI
- 7. Conclusions

1. Physical ageing & interface growth

known & practically used since prehistoric times (metals, glasses) systematically studied in physics since the 1970s

⇒ <u>discovery</u> : ageing effects <u>reproducible</u> & <u>universal</u>!

occur in widely different systems

(structural glasses, spin glasses, polymers, simple magnets, \dots)

Three defining properties of ageing:

- slow relaxation (non-exponential!)
- o no time-translation-invariance (TTI)
- dynamical scaling

without fine-tuning of parameters

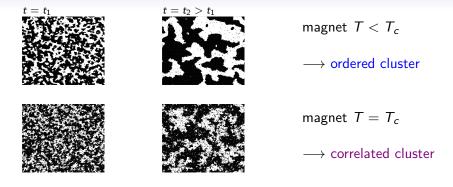
Cooperative phenomenon, far from equilibrium





Striik '78

Question : what can be learned about intrisically **irreversible** systems by studying their ageing behaviour?



growth of ordered/correlated domains, of typical linear size $% \left(1\right) =\left(1\right) \left(1\right)$

$$L(t) \sim t^{1/z}$$

dynamical exponent z : determined by equilibrium state

Interface growth

deposition (evaporation) of particles on a substrate

$$ightarrow$$
 height profile $h(t,\mathbf{r})$ slope profile $\mathbf{u}(t,\mathbf{r}) = \nabla h(t,\mathbf{r})$

Questions:

- * average properties of profiles & their fluctuations?
- * what about their relaxational properties?
- * are these also examples of physical ageing?
- ? does dynamical scaling always exist ? are there extensions ?

Analogies between magnets and growing interfaces

Common properties of critical and ageing phenomena:

- * collective behaviour,
 very large number of interacting degrees of freedom
- * algebraic large-distance and/or large-time behaviour
- * described in terms of universal critical exponents
- * very **few** relevant scaling operators
- * justifies use of extremely **simplified mathematical models** with a remarkably rich and complex behaviour
- * yet of experimental significance

see talks by T. Sasamoto and K. Takeuchi at this conference

Magnets thermodynamic equilibrium state

order parameter $\phi(t, \mathbf{r})$ phase transition, at critical temperature T_c

variance :
$$\langle (\phi(t, \mathbf{r}) - \langle \phi(t) \rangle)^2 \rangle \sim t^{-2\beta/(\nu z)}$$

relaxation, after quench to
$$T \leq T_c$$

autocorrelator
$$C(t,s) = \langle \phi(t,\mathbf{r})\phi(s,\mathbf{r}) \rangle_c$$

Interfaces

roughness:

growth continues forever

same generic behaviour throughout

 $w(t)^2 = \langle (h(t, \mathbf{r}) - \overline{h}(t))^2 \rangle \sim t^{2\beta}$

height profile $h(t, \mathbf{r})$

autocorrelator
$$C(t,s) = \langle (h(t,\mathbf{r}) - \overline{h}(t)) (h(s,\mathbf{r}) - \overline{h}(s)) \rangle$$

when
$$t, s \to \infty$$
, and $\underline{y} := t/s > 1$ fixed, expect, with $\left\{\begin{array}{l} \text{waiting time } s \\ \text{observation time } t > s \end{array}\right.$

$$C(t,s) = s^{-b} f_C(t/s) \text{ and } f_C(y) \stackrel{y \to \infty}{\sim} y^{-\lambda_C/z}$$

b,
$$\beta$$
, ν and dynamical exponent z : universal & related to stationary state autocorrelation exponent λ_C : universal & independent of stationary exponents

Magnets

exponent value $b = \begin{cases} 0 & ; T < T_c \\ 2\beta/\nu z & ; T = T_c \end{cases}$

Interfaces

 $\partial_t h = \nu \nabla^2 h + \eta$

exponent value $b = -2\beta$

models:

(a) gaussian field
$$\mathcal{H}[\phi] = -\frac{1}{2} \int d\mathbf{r} (\nabla \phi)^2$$

(b) Ising model

relaxation exactly solved d=1

such that $\tau = 0 \leftrightarrow T = T_c$

b) Ising model
$$\mathcal{H}[\phi] = -rac{1}{2}\int\!\mathrm{d}\mathbf{r}\,\left[(
abla\phi)^2 + au\phi^2 + rac{g}{2}\phi^4
ight]$$

dynamical Langevin equation (Ising):

$$\partial_t \phi = -D \frac{\delta \mathcal{H}[\phi]}{\delta \phi} + \eta$$
$$= D \nabla^2 \phi + \tau \phi + g \phi^3 + \eta$$

phase transition exactly solved
$$d=2$$

growth exactly solved
$$\underline{d} = 1$$

 $\partial_t h = \nu \nabla^2 h + \frac{\mu}{2} (\nabla h)^2 + \eta$

(b) Kardar-Parisi-Zhang (KPZ):

(a) Edwards-Wilkinson (EW):

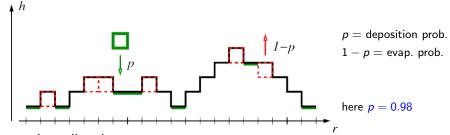
$$\eta(t, \mathbf{r})$$
 is the usual white noise, $\langle \eta(t, \mathbf{r}) \eta(t', \mathbf{r}') \rangle = 2 T \delta(t - t') \delta(\mathbf{r} - \mathbf{r}')$

SASAMOTO & SPOHN '10

Calabrese & Le Doussal '11, ...

2. Interface growth & KPZ class

deposition (evaporation) of particles on a substrate \rightarrow height profile $h(t, \mathbf{r})$ generic situation : RSOS (restricted solid-on-solid) model KIM & KOSTERLITZ 89



some universality classes:

(a) KPZ
$$\partial_t h = \nu \nabla^2 h + \frac{\mu}{2} (\nabla h)^2 + \eta$$

Kardar, Parisi, Zhang 86

b) EW $\partial_t h =
u
abla^2 h + \eta^-$ Edwards, Wilkinson 82

 η is a gaussian white noise with $\langle \eta(t,\mathbf{r})\eta(t',\mathbf{r}')\rangle = 2\nu T\delta(t-t')\delta(\mathbf{r}-\mathbf{r}')$

Family-Viscek scaling on a spatial lattice of extent L^d : $\overline{h}(t) = L^{-d} \sum_i h_i(t)$

$$w^2(t;L) = \frac{1}{L^d} \sum_{i=1}^{L^d} \left\langle \left(h_j(t) - \overline{h}(t)\right)^2 \right\rangle = L^{2\alpha} f\left(tL^{-\mathbf{z}}\right) \sim \begin{cases} L^{2\alpha} & \text{; if } tL^{-\mathbf{z}} \gg 1 \\ t^{2\beta} & \text{; if } tL^{-\mathbf{z}} \ll 1 \end{cases}$$

 β : growth exponent, α : roughness exponent, $\alpha = \beta z$

limit $L \to \infty$ $C(t,s;\mathbf{r}) = \left\langle \left(h(t,\mathbf{r}) - \left\langle \overline{h}(t) \right\rangle \right) \left(h(s,\mathbf{0}) - \left\langle \overline{h}(s) \right\rangle \right) \right\rangle = s^{-b} F_C \left(\frac{t}{s}, \frac{\mathbf{r}}{s^{1/2}} \right)$

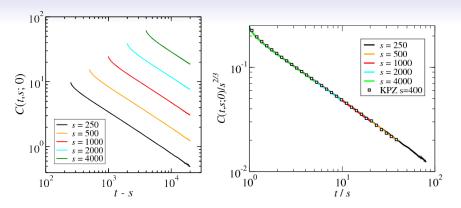
with ageing exponent :
$$b = -2\beta$$
 Kallabis & Krug 96

expect for $y = t/s \gg 1$: $F_C(y, \mathbf{0}) \sim y^{-\lambda_C/z}$ autocorrelation exponent

rigorous bound :
$$\lambda_{\mathcal{C}} \geq (d+zb)/2$$
 Yeung, Rao, Desai 96; MH & Durang 15

KPZ class, to all orders in perturbation theory $\lambda_{C} = d$, if d < 2

1D relaxation dynamics, starting from an initially flat interface



observe all
$${\bf 3}$$
 properties of ${\bf ageing}: \left\{ \begin{array}{l} {\rm slow\ dynamics} \\ {\rm no\ TTI} \\ {\rm dynamical\ scaling} \end{array} \right.$

confirm simple ageing for the 1D KPZ universality class confirm expected exponents b = -2/3, $\lambda_C/z = 2/3$

pars pro toto

KALLABIS & KRUG 96; KRECH 97; BUSTINGORRY et al. 07-10; CHOU & PLEIMLING 10; D'AQUILA & TÄUBER 11/12; MH, NOH, PLEIMLING 12...

Experiment: **universality** of interface exponents, KPZ class

model/system	d	Z	β	α
KPZ	1	3/2	1/3	1/2
Ag electrodeposition	1		$\approx 1/3$	$\approx 1/2$
slow paper cumbustion	1	1.44(12)	0.32(4)	0.49(4)
liquid crystal (flat)	1	1.34(14)	0.32(2)	0.43(6)
liquid crystal (circular)	1	1.44(10)	0.334(3)	0.48(5)
cell colony growth	1	1.56(10)	0.32(4)	0.50(5)
(almost) isotrope colloïds	1		0.37(4)	0.51(5)
autocatalytic reaction front	1	1.45(11)	0.34(4)	0.50(4)
KPZ	2	1.63(3)	0.2415(15)	0.393(4)
	2	1.63(2)	0.241(1)	0.393(3)
CdTe/Si(100) film	2	1.61(5)	0.24(4)	0.39(8)
EW sedimentation	2		0(log)	0(log)
/electrodispersion	2			

experimental results from several groups, since 1999 (mainly since 2010)

3. Interface growth on semi-infinite substrates

properties of growing interfaces near to a boundary?

 \rightarrow crystal dislocations, face boundaries \dots

Experiments : Family-Vicsek scaling not always sufficient

Ferreira et. al. 11 Ramasco et al. 00, 06 Yim & Jones 09, ...

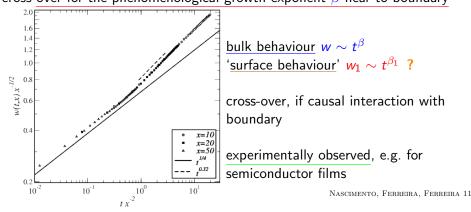
→ distinct global and local interface fluctuations

 $\begin{cases} \text{anomalous scaling}, \text{growth exponent } \beta \text{ larger than expected} \\ \text{grainy interface morphology}, \text{facetting} \end{cases}$

! analyse simple models on a **semi**-infinite substrate ! frame co-moving with average interface deep in the bulk characterise interface by

$$\left\{ egin{array}{ll} ext{height profile} & \left\langle h(t,\mathbf{r}) \right
angle & \\ ext{width profile} & w(t,\mathbf{r}) = \left\langle \left[h(t,\mathbf{r}) - \left\langle h(t,\mathbf{r})
ight
angle \right]^2
ight
angle^{1/2} & \\ \end{array}
ight.$$

cross-over for the phenomenological growth exponent eta near to boundary



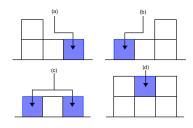
values of growth exponents (bulk & surface):

EW-class

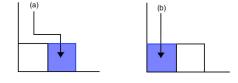
$$\beta = 0.25$$
 $\beta_{1,\text{eff}} \simeq 0.32$ Edwards-Wilkinson class $\beta \simeq 0.32$ $\beta_{1,\text{eff}} \simeq 0.35$ Kardar-Parisi-Zhang class

Allegra, Fortin, MH 14

simulations of RSOS models : well-known bulk adsorption processes (& immediate relaxation)



description of immediate relaxation if particle is adsorbed at the boundary



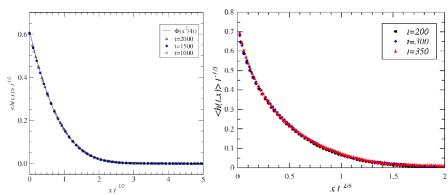
explicit boundary interactions in Langevin equation $h_1(t) = \partial_x h(t,x)|_{x=0}$

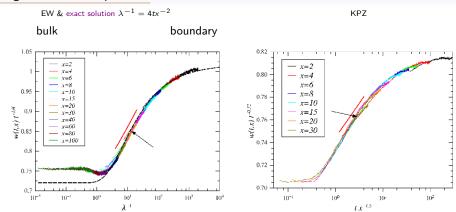
$$\left(\partial_t - \nu \partial_x^2\right) h(t,x) - \frac{\mu}{2} \left(\partial_x h(t,x)\right)^2 - \eta(t,x) = \nu \left(\kappa_1 + \kappa_2 h_1(t)\right) \delta(x)$$

$$\underline{\text{height profile}} \ \langle h(t,x) \rangle = t^{1/\gamma} \Phi \left(x t^{-1/z} \right) \ , \ \gamma = \frac{z}{z-1} = \frac{\alpha}{\alpha-\beta}$$

EW & exact solution, $\mathit{h}(t,0) \sim \sqrt{t}$ self-consistently

KPZ





same growth scaling exponents in the bulk and near to the boundary large intermediate scaling regime with effective exponent (slopes)

agreement with RG for non-disordered, local interactions

? ageing behaviour near to a boundary ?

Lopéz, Castro, Gallego 05

4. A spherical model of interface growth : the Arcetri model

? KPZ \longrightarrow intermediate model \longrightarrow EW ?

preferentially exactly solvable, and this in d > 1 dimensions

inspiration: mean **spherical model** of a ferromagnet

Berlin & Kac 52 Lewis & Wannier 52

Ising spins $\sigma_i = \pm 1$ spherical spins $S_i \in \mathbb{R}$

obey
$$\sum_i \sigma_i^2 = \mathcal{N} = \#$$
 sites spherical constraint $\left\langle \sum_i S_i^2 \right\rangle = \mathcal{N}$

hamiltonian $\mathcal{H} = -J\sum_{(i,j)} S_i S_j - \lambda \sum_i S_i^2$

Lagrange multiplier λ

exponents **non**-mean-field for 2 < d < 4 and $T_c > 0$ for d > 2

kinetics from Langevin equation

$$\partial_t \phi = -D \frac{\delta \mathcal{H}[\phi]}{\delta \phi} + \mathfrak{z}(t)\phi + \eta$$

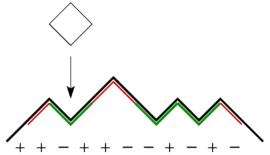
time-dependent Lagrange multiplier $\mathfrak{z}(t)$ fixed from spherical constraint all equilibrium and ageing exponents exactly known, for $T < T_c$ and $T = T_c$ Ronca 78. Coniglio & Zannetti 89. Cugliandolo, Kurchan, Parisi 94. Godreche & Luck '00.

consider **RSOS/ASEP**-adsorption process:

rigorous: continuum limit gives KPZ

Bertini & Giacomin 97

RSOS



use **not** the heights $h_n(t) \in \mathbb{N}$ on a discrete lattice, but rather the **slopes** $u_n(t) = \frac{1}{2} (h_{n+1}(t) - h_{n-1}(t)) = \pm 1$

? let $u_n(t) \in \mathbb{R}$, & impose a spherical constraint $\left| \sum_n \langle u_n(t)^2 \rangle \stackrel{!}{=} \mathcal{N} \right|$?

? consequences of the 'hardening' of a soft EW-interface by a 'spherical constraint' on the u_n ?

Arcetri model : precise formulation & simple ageing slope $\overline{u(t,x)} = \partial_x h(t,x)$ obeys Burgers' equation, MH & DURANG 15

$$\partial_t u_n(t) = \nu \left(u_{n+1}(t) + u_{n-1}(t) - 2u_n(t) \right) + \mathfrak{z}(t) u_n(t)$$

$$+ \frac{1}{2} \left(\eta_{n+1}(t) - \eta_{n-1}(t) \right)$$

$$\sum \left\langle u_n(t)^2 \right\rangle = N \qquad \langle \eta_n(t) \eta_m(s) \rangle = 2T \nu \delta(t-s) \delta_{n,m}$$

replace its non-linearity by a mean spherical condition ⇒

Extension to
$$d \ge 1$$
 dimensions : $\mathfrak{z}(t)$ Lagrange multiplier define gradient fields $u_a(t,\mathbf{r}) := \nabla_a h(t,\mathbf{r}),$ $a=1,\ldots,d$:

$$\partial_t u_{\mathsf{a}}(t,\mathbf{r}) = \nu \nabla_{\mathbf{r}} \cdot \nabla_{\mathbf{r}} u_{\mathsf{a}}(t,\mathbf{r}) + \mathfrak{z}(t) u_{\mathsf{a}}(t,\mathbf{r}) + \nabla_{\mathsf{a}} \eta(t,\mathbf{r})$$

$$\sum_{\mathbf{r}} \sum_{a=1}^d \left\langle u_{\mathsf{a}}(t,\mathbf{r})^2 \right\rangle = dN^d$$

interface height :
$$\widehat{u}_{a}(t,\mathbf{q})=\mathrm{i}\sin q_{a}\;\widehat{h}(t,\mathbf{q})$$
 ; $\mathbf{q}\neq\mathbf{0}$ in Fourier space

$$\omega(\mathbf{q}) = \sum_{a=1}^{d} (1 - \cos q_a), \qquad \mathbf{q} \neq \mathbf{0}$$

$$\widehat{h}(t,\mathbf{q}) = \widehat{h}(0,\mathbf{q})e^{-2t\omega(\mathbf{q})}\sqrt{rac{1}{g(t)}} + \int_0^t \mathrm{d} au \; \widehat{\eta}(au,\mathbf{q})\sqrt{rac{g(au)}{g(t)}} \, e^{-2(t- au)\omega(\mathbf{q})}$$

in terms of the auxiliary function $g(t) = \exp\left(-2\int_0^t d\tau \,\mathfrak{z}(\tau)\right)$, which satisfies Volterra equation

* for d=1, identical to 'spherical spin glass', with $T=2T_{\rm SG}$:

$$g(t) = f(t) + 2T \int_0^t d\tau \ g(\tau) f(t-\tau) \ , \ f(t) := d \frac{e^{-4t} I_1(4t)}{4t} \left(e^{-4t} I_0(4t) \right)^{d-1}$$

distributed according to Wigner's semi-circle law CUGLIANDOLO & DEAN 95

hamiltonian $\mathcal{H} = -\frac{1}{2} \sum_{i,j} J_{ij} S_i S_j$; J_{ij} random matrix, its eigenvalues

* also related to distribution of first gap of random matrices Perret & Schehr 15/16

* for 2 < d < 4, scaling functions identical to the ones of the critical

bosonic **p**air-**c**ontact **p**rocess with **d**iffusion, with rates
$$\Gamma[2A \to (2+k)A] = \Gamma[2A \to (2-k)A] = \mu \qquad k = 1,2$$

phase transition : long-range correlated surface growth for $T \leq T_c$

$$\frac{1}{T_c(d)} = \frac{1}{2} \int_0^\infty dt \ e^{-dt} t^{-1} I_1(t) I_0(t)^{d-1} \quad ; \quad T_c(1) = 2, T_c(2) = \frac{2\pi}{\pi - 2}$$

Some results: always simple ageing upper critical dimension $d^* = 2$

1. $T = T_c$, d < 2:

rough interface, width $w(t) = t^{(2-d)/4} \Longrightarrow \beta = \frac{2-d}{4} > 0$ ageing exponents $a = b = \frac{d}{2} - 1$, $\lambda_R = \lambda_C = \frac{3d}{2} - 1$; z = 2

exponents z, β, a, b same as EW, but exponent $\lambda_C = \lambda_R$ different

2.
$$T = T_c$$
, $d > 2$:

smooth interface, width $w(t) = \text{cste.} \implies \beta = 0$

againg exponents $a = b = \frac{d}{2}$, $a = b$, $a = d$, $a = 2$

ageing exponents $a=b=\frac{d}{2}-1$, $\lambda_R=\lambda_C=d$; z=2 same asymptotic exponents as EW, but scaling functions are distinct

same asymptotic exponents as EW, but scaling functions are distinct 3.
$$T < T_c$$
:

rough interface, width $w^2(t) = (1 - T/T_c)t \Longrightarrow \beta = \frac{1}{2}$ ageing exponents $a = \frac{d}{2} - 1$, b = -1, $\lambda_R = \lambda_C = \frac{d-2}{2}$; z = 2

Illustration : Shape of the height Fluctuation-Dissipation Ratio, $T = T_c$

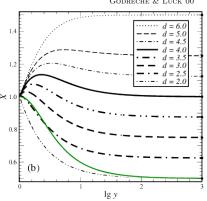
Cugliandolo, Kurchan, Parisi 94

$$X(t,s) := TR(t,s) \left/ \frac{\partial C(t,s)}{\partial s} \right. = X\left(\frac{t}{s}\right) \stackrel{t/s \to \infty}{\longrightarrow} X_{\infty} = \left\{ \begin{array}{l} d/(d+2) & ; \ 0 < d < 2 \\ d/4 & ; \ 2 < d \end{array} \right.$$

limit FDR X_{∞} is universal

-d = 0.5lg y

Godrèche & Luck 00



distinct from $X_{\rm EW,\infty}=1/2$ for all d>0

green line : $X_{\rm EW}$ for d=4

Summary of results in the (first) Arcetri model:

Captures at least some qualitative properites of growing interfaces.

- * phenomenology of relaxation analogous to domain growth in simple magnets \implies dynamical scaling form of simple ageing
- * existence of a critical point $T_c(d) > 0$ for all d > 0 as a magnet
- * at $T = T_c$, rough interface for d < 2, smooth interface for d > 2; upper critical dimension $d^* = 2$
- * at $T=T_c$, d<2, the stationary exponents (β,z) are those of EW, but the non-stationary ageing exponents are different explicit example for expectation from field-theory renormalisation group in domain growth of independent exponents λ_{CR}

different from EW and KPZ classes, where $\lambda_{C}=d$ for all d<2 KRECH 97

- * at $T = T_c$, d > 2, distinct from EW, although all exponents agree
- * for d = 1, equivalent to p = 2 spherical spin glass
- * at $T=T_c$ and 2 < d < 4, same ageing behaviour as at the multicritical point of the bosonic pair-contact process with diffusion (BPCPD)
- * for $T < T_c$, distinct universality class

5. Linear responses and extensions of dynamical scaling

extend Family-Viscek scaling to two-time responses :

analogue: TRM integrated response in magnetic systems

two-time integrated response :

MH, NOH, PLEIMLING 12

- * sample **A** with deposition rates $p_i = p \pm \epsilon_i$, up to time s,
- * sample **B** with $p_i = p$ up to time s; then switch to common dynamics $p_i = p$ for all times t > s

$$\chi(t,s;\mathbf{r}) = \int_0^s du \, R(t,u;\mathbf{r}) = \frac{1}{L} \sum_{j=1}^L \left\langle \frac{h_{j+r}^{(\mathbf{A})}(t;s) - h_{j+r}^{(\mathbf{B})}(t)}{\epsilon_j} \right\rangle = s^{-\mathbf{a}} F_\chi \left(\frac{t}{s}, \frac{|\mathbf{r}|^z}{s}\right)$$

with a: ageing exponent

expect for
$$y=t/s\gg 1$$
 : $F_R(y,\mathbf{0})\sim y^{-\lambda_R/z}$ autoresponse exponent

? Values of these exponents ?

Effective action of the KPZ equation :

$$\mathcal{J}[\phi,\widetilde{\phi}] = \int dt d\mathbf{r} \left[\widetilde{\phi} \left(\partial_t \phi - \nu \nabla^2 \phi - \frac{\mu}{2} (\nabla \phi)^2 \right) - \nu T \widetilde{\phi}^2 \right]$$

 \implies Very special properties of KPZ in d = 1 spatial dimension!

Exact critical exponents $\beta=1/3$, $\alpha=1/2$, z=3/2, $\lambda_C=1$ KPZ 86; KRECH 97

related to precise symmetry properties :

A) tilt-invariance (Galilei-invariance)

kept under renormalisation!

 \Rightarrow exponent relation $\alpha + z = 2$

B) time-reversal invariance

Forster, Nelson, Stephen 77

MEDINA, HWA, KARDAR, ZHANG 89 (holds for any dimension d)

Lvov, Lebedev, Paton, Procaccia 93 Frey, Täuber, Hwa 96

 $\underline{\text{special}}$ property in 1D, where also $\alpha = \frac{1}{2}$

Special KPZ symmetry in 1D: let $v = \frac{\partial \phi}{\partial r}$, $\widetilde{\phi} = \frac{\partial}{\partial r} \left(\widetilde{p} + \frac{v}{2T} \right)$

$$\mathcal{J} = \int dt dr \left[\widetilde{p} \partial_t v - \frac{\nu}{4T} (\partial_r v)^2 - \frac{\mu}{2} v^2 \partial_r \widetilde{p} + \nu T (\partial_r \widetilde{p})^2 \right]$$

is invariant under time-reversal

$$t\mapsto -t$$
 , $v(t,r)\mapsto -v(-t,r)$, $\widetilde{p}\mapsto +\widetilde{p}(-t,r)$

 \Rightarrow fluctuation-dissipation relation for $t\gg s$

$$TR(t,s;r) = -\partial_r^2 C(t,s;r)$$

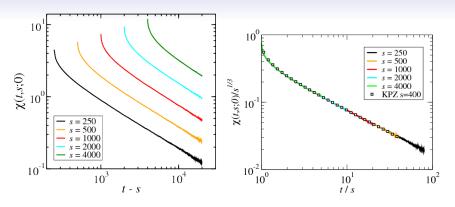
distinct from the equilibrium FDT $TR(t-s) = \partial_s C(t-s)$

Kubo

Combination with ageing scaling, gives the ageing exponents :

$$\lambda_R = \lambda_C = 1$$
 and $1 + a = b + \frac{2}{z}$

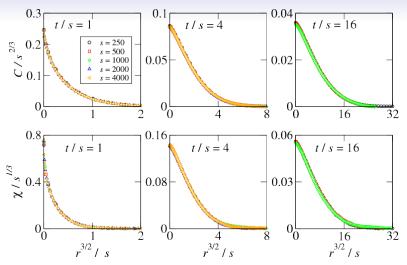
Kallabis, Krug 96 mh, Noh, Pleimling 12



observe all **3** properties of **ageing** : $\begin{cases} \text{slow dynamics} \\ \text{no TTI} \\ \text{dynamical scaling} \end{cases}$ exponents a=-1/3, $\lambda_R/z=2/3$, as expected from FDR

N.B.: numerical tests for 2 models in KPZ class

Simple ageing is also seen in space-time observables



correlator
$$C(t, s; r) = s^{2/3} F_C\left(\frac{t}{s}, \frac{r^{3/2}}{s}\right)$$

integrated response $\chi(t, s; r) = s^{1/3} F_\chi\left(\frac{t}{s}, \frac{r^{3/2}}{s}\right)$

confirm z = 3/2

6. Form of the scaling functions & LSI

Question: ? Are there model-independent results on the **form** of universal scaling functions ?

'Natural' starting point : try to draw analogies with conformal invariance at equilibrium

⇒ 'normally' works for sufficiently 'local' theories

What about time-dependent critical phenomena ?

Cardy 85, MH 93

Theorem: Consideration of the 'deterministic part' of the Janssen-de Dominicis action permits to reconstruct the full time-dependent responses and correlators, from the dynamical symmetries of the 'deterministic part'.

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essential tool: Bargman superselection rule of 'deterministic part'

$\textbf{Time} \text{-} dependent \ critical \ phenomena \ \& \ ageing$

Characterised by dynamical exponent $z: t \mapsto tb^{-z}, r \mapsto rb^{-1}$

? Can one extend to **local** dynamical scaling, with $z \neq 1$?

For z = 2, example of the Schrödinger group: Jacobi 1842, Lie 1881

$$t \mapsto \frac{\alpha t + \beta}{\gamma t + \delta}$$
, $\mathbf{r} \mapsto \frac{\mathcal{D}\mathbf{r} + \mathbf{v}t + \mathbf{a}}{\gamma t + \delta}$; $\alpha \delta - \beta \gamma = 1$

⇒ study **ageing** phenomena as paradigmatic example essential: (i) **absence** of TTI & (ii) **Galilei**-invariance

Transformation $t\mapsto t'$ with $\beta(0)=0$ and $\dot{\beta}(t')\geq 0$ and

$$t = \beta(t')$$
, $\phi(t) = \left(\frac{\mathrm{d}\beta(t')}{\mathrm{d}t'}\right)^{-\mathbf{x}/z} \left(\frac{\mathrm{d}\ln\beta(t')}{\mathrm{d}t'}\right)^{-2\xi/z} \phi'(t')$

out of equilibrium, have 2 distinct scaling dimensions, $\boxed{\mathsf{x}}$ and $\boxed{\xi}$.

mean-field for magnets: expect $\left\{ \begin{array}{l} \xi = 0 \text{ in ordered phase } T < T_c \\ \xi \neq 0 \text{ at criticality } T = T_c \end{array} \right.$ NB: if TTI (equilibrium criticality), then $\xi = 0$.

Dynamical symmetry I : Schrödinger algebra $\mathfrak{sch}(d)$

dynamical symmetries of Langevin equation (deterministic part !)

Schrödinger operator in
$$d$$
 space dimensions : $S = 2M\partial_t - \partial_r \cdot \partial_r$

(free) Schrödinger/heat equation (noiseless) Edwards-Wilkinson equation
$$[\mathcal{S}, \mathbf{Y}_{\pm 1/2}] = [\mathcal{S}, M_0] = [\mathcal{S}, X_{-1}] = [\mathcal{S}, \mathcal{R}] = 0$$

$$[\mathcal{S}, X_0] = -\mathcal{S}$$

$$[\mathcal{S}, X_1] = -2t\mathcal{S} + 2\mathcal{M}\left(x - \frac{d}{2}\right)$$

infinitesimal change :
$$\delta\phi=arepsilon\mathcal{X}\phi$$
,

$$\mathcal{X} \in \mathfrak{sch}(d), |\varepsilon| \ll 1$$

 $\mathcal{S}\phi = 0$

Lemma : If
$$\mathcal{S}\phi=0$$
 and $x=x_\phi=rac{d}{2}$, then $\mathcal{S}(\mathcal{X}\phi)=0$. Lie 1881, Niederer '72

 $\mathfrak{sch}(d)$ maps solutions of $\mathcal{S}\phi=0$ onto solutions .

Dynamical symmetry II: ageing algebra age(d)

1D Schrödinger operator :
$$S = 2M\partial_t - \partial_r^2 + 2M(x + \xi - \frac{1}{2})t^{-1}$$

generalised 'Schrödinger equation':

$$\mathcal{S}\phi=0$$

extra potential term arises in several models, without time-translations (e.g. 1D Glauber-Ising, spherical & Arcetri models)

if time-translations $(X_{-1}=-\partial_t)$ are included, then $\xi=0$

$$[S, Y_{\pm 1/2}] = [S, M_0] = 0$$
$$[S, X_0] = -S$$
$$[S, X_1] = -2tS$$

infinitesimal change : $\delta \phi = \varepsilon \mathcal{X} \phi$,

$$\mathcal{X} \in \mathfrak{age}(d), |\varepsilon| \ll 1$$

Lemma : If $S\phi = 0$, then $S(X\phi) = 0$.

Niederer '74; mh & Stoimenov '11

 $\mathfrak{age}(d)$ maps solutions of $\mathcal{S}\phi=0$ onto solutions .

Example for the t^{-1} -term in Langevin eq. : Arcetri model

continuous slopes $u_i \in \mathbb{R}^d$, constraint $\sum_{i \in \Lambda} \mathbf{u}_i^2 = d\mathcal{N}$ for d > 0 phase transition $T_c(d) > 0$, exponents not mean-field if d < 2

spherical constraint :
$$\langle \sum_{i \in \Lambda} u_i^2 \rangle = d\mathcal{N}$$

Langevin equation, with Lagrange multiplier $\mathfrak{z}(t)$ & centered gaussian noise $\eta_i(t)$

$$\frac{\partial u_{a}(t,\mathbf{r})}{\partial t} = \nu \Delta u_{a}(t,\mathbf{r}) + \frac{1}{3}(t)u_{a}(t,\mathbf{r}) + \partial_{a}\eta(t,\mathbf{r}) , \quad \langle \eta(t,\mathbf{r})\eta(s,\mathbf{r}') \rangle = 2\nu T\delta(t-s)\delta(\mathbf{r}-\mathbf{r}')$$

set
$$g(t) := \exp\left(2\int_0^t dt' \, \mathfrak{z}(t')\right)$$
, spherical constraint gives Volterra eq.

$$g(t) = f(t) + 2T\int_0^t d\tau \, f(t-\tau)g(\tau) \, , \quad f(t) = \frac{de^{-4t}I_1(4t)}{4t} \left(e^{-4t}I_0(4t)\right)^{d-1}$$

find for $T \leq T_c : g(t) \stackrel{t \to \infty}{\sim} t^{-F} \Leftrightarrow 3(t) \sim \frac{F}{2} t^{-1}$ quite analogous to spherical model of a ferromagnet

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Schrödinger- & ageing-covariant two-point functions

two-point function
$$R = R(t, s; \mathbf{r}_1 - \mathbf{r}_2) := \langle \phi_1(t, \mathbf{r}_1) \widetilde{\phi}_2(s, \mathbf{r}_2) \rangle$$

Each ϕ_i characterized by (i) scaling dimensions x_i , ξ_i (ii) mass \mathcal{M}_i

* from Schrödinger-invariance

$$R(t, s, \mathbf{r}) = r_0 \delta_{\mathbf{x}_1, \mathbf{x}_2} s^{-1-a} \left(\frac{t}{s} - 1\right)^{-1-a} \exp\left[-\frac{\mathcal{M}_1}{2} \frac{\mathbf{r}^2}{t - s}\right]$$

* from ageing-invariance

$$R(t,s;\mathbf{r}) = r_0 s^{-1-a} \left(\frac{t}{s}\right)^{1+a'-\lambda_R/2} \left(\frac{t}{s}-1\right)^{-1-a'} \exp\left(-\frac{\mathcal{M}_1}{2} \frac{\mathbf{r}^2}{t-s}\right)$$

with
$$1 + a = \frac{x_1 + x_2}{2}$$
, $a' - a = \xi_1 + \xi_2$, $\lambda_R = 2(x_1 + \xi_1)$, $\underbrace{\mathcal{M}_1 + \mathcal{M}_2 = 0}_{\text{Bargman rule}}$

can derive causality condition t > s

 $_{\rm MH}$ & Unterberger 03, mh 14

1D KPZ: find
$$R(t,s) = \left\langle \psi(t)\widetilde{\psi}(s) \right\rangle$$
 from 'logarithmic partner' of order parameter (ψ,ϕ)

order parameter (ψ,ϕ) MH scaling dimensions become Jordan matrices $\begin{pmatrix} x & x' \\ 0 & x \end{pmatrix}$, $\begin{pmatrix} \xi & \xi' \\ 0 & \xi \end{pmatrix}$ and similarly for response fields

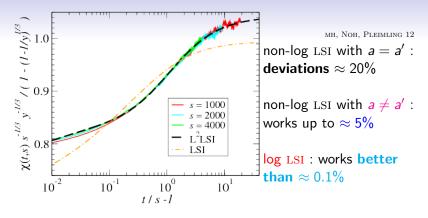
- * good collapse \Rightarrow **no** logarithmic corrections $\Rightarrow x' = \tilde{x}' = 0$
- * **no** logarithmic factors for $y\gg 1\Rightarrow \left\lfloor \xi'=0\right\rfloor$
- \Rightarrow only $\widetilde{\xi'}=1$ remains

$$f_R(y) = y^{-\lambda_R/z} \left(1 - \frac{1}{y}\right)^{-1 - a'} \left[h_0 - g_0 \ln\left(1 - \frac{1}{y}\right) - \frac{1}{2} f_0 \ln^2\left(1 - \frac{1}{y}\right)\right]$$

find integrated autoresponse $\chi(t,s)=\int_0^s \mathrm{d}u\ R(t,u)=s^{1/3}f_\chi(t/s)$

$$f_{\chi}(y) = y^{1/3} \left\{ A_0 \left[1 - \left(1 - \frac{1}{y} \right)^{-a'} \right] + \left(1 - \frac{1}{y} \right)^{-a'} \left[A_1 \ln \left(1 - \frac{1}{y} \right) + A_2 \ln^2 \left(1 - \frac{1}{y} \right) \right] \right\}$$

with free parameters A_0 , A_1 , A_2 and a' — for the 1D KPZ class, use $\frac{\lambda_R}{z} - a = 1$



R	a'	A_0	A_1	A_2
$\langle \phi \widetilde{\phi} angle$ – LSI	-0.500	0.662	0	0
$ \langle \phi \widetilde{\psi} \rangle - L^1 LSI $	-0.500	0.663	$-6 \cdot 10^{-4}$	0
$ \langle \psi \widetilde{\psi} \rangle - L^2 LSI $	-0.8206	0.7187	0.2424	-0.09087

logarithmic LSI fits data at least down to $y \simeq 1.01$, with $a' - a \approx -0.4873$ (can we make a conjecture?)

7. Conclusions

- * long-time dynamics of growing interfaces naturally evolves towards dynamical scaling & ageing
- * phenomenology very similar to ageing phenomena in simple magnets
- * subtleties in the precise scaling forms & space-dependent profiles
- * shape of two-time response functions compatible with extended forms of dynamical scaling, according to LSI
- * in certain cases logarithmic contributions in the scaling functions (but without logarithmic corrections to scaling):
 - \Rightarrow implications for interpretation of numerical data for the 2D KPZ,

where $\lambda_{C, {\rm eff}}
eq \lambda_{R, {\rm eff}}
eq 2$. Halpin-Healy et al. 14, Ódor et al. 14

proving dynamical symmetries can remain a delicate affair!





$$\widehat{h}(t,\mathbf{q}) = \widehat{h}(0,\mathbf{q})e^{-2t\omega(\mathbf{q})}\sqrt{\frac{1}{g(t)}} + \int_0^t d\tau \ \widehat{\eta}(\tau,\mathbf{q})\sqrt{\frac{g(\tau)}{g(t)}} e^{-2(t-\tau)\omega(\mathbf{q})}$$

in terms of the auxiliary function $g(t) = \exp\left(-2\int_0^t d\tau \, \mathfrak{z}(\tau)\right)$, which satisfies Volterra equation

$$g(t) = f(t) + 2T \int_0^t d\tau \ g(\tau) f(t-\tau) \ , \ f(t) := d \frac{e^{-4t} I_1(4t)}{4t} \left(e^{-4t} I_0(4t) \right)^{d-1}$$

* for d=1, identical to 'spherical spin glass', with $T=2T_{\rm SG}$: hamiltonian $\mathcal{H} = -\frac{1}{2} \sum_{i,j} J_{ij} S_i S_i$; J_{ij} random matrix, its eigenvalues

distributed according to Wigner's semi-circle law Cugliandolo & Dean 95 * also related to distribution of first gap of random matrices Perret & Schehr 15/16

a further auxiliary function : $F_{\mathbf{r}}(t) := \prod_{n=1}^{d} e^{-2t} I_{r_n}(2t)$ I_n : modified Bessel function for initially uncorrelated heights and initially flat interface

height autocorrelator : $C(t,s) = \langle h(t,\mathbf{r})h(s,\mathbf{r})\rangle_c = \frac{2F_0(t+s)}{\sqrt{g(t)g(s)}} + \frac{2T}{\sqrt{g(t)g(s)}} \int_0^s d\tau \, g(\tau)F_0(t+s-2\tau)$

interface width: $w^2(t) = C(t, t) = \frac{2F_0(2t)}{g(t)} + \frac{2T}{g(t)} \int_0^t d\tau \, g(\tau) F_0(2t - 2\tau)$

slope autocorrelator :
$$A(t,s) = \sum_{a=1}^d \left\langle u_a(t,\mathbf{r}) u_a(s,\mathbf{r}) \right\rangle_c = \frac{2f((t+s)/2)}{\sqrt{g(t)g(s)}} + \int_0^s \mathrm{d}\tau \, \frac{2Tg(\tau)}{\sqrt{g(t)g(s)}} f((t+s)/2 - \tau)$$

height response : $R(t, s; \mathbf{r}) = \frac{\delta \langle h(t, \mathbf{r}) \rangle}{\delta j(s, 0)} \Big|_{i=0} = \Theta(t-s) \sqrt{\frac{g(s)}{g(t)}} F_{\mathbf{r}}(t-s)$

slope autoresponse : $Q(t, s; \mathbf{0}) = \Theta(t - s) \sqrt{\frac{g(s)}{g(t)}} f((t - s)/2)$ * correspondence of 1D A/ model with spherical spin glass : spins $S_i \leftrightarrow \text{slopes } u_n$

spin glass autocorrelator $C_{\rm SG}(t,s) = \frac{1}{\mathcal{N}} \sum_{i=1}^{\mathcal{N}} \overline{\langle S_i(t) S_i(s) \rangle} = A(t,s)$ spin glass response $R_{\rm SG}(t,s) = \sum_{i=1}^{\mathcal{N}} \frac{\delta \overline{\langle S_i(t) \rangle}}{\delta h_i(s)} \Big|_{h=0} = 2Q(t,s)$ * kinetics of heights $h_n(t)$ in model AI driven by phase-ordering of the spherical spin glass $\equiv 3D$ kinetic spherical model

Relationship with the critical diffusive bosonic pair-contact process (BPCPD)

HOWARD & TÄUBER 97; HOUCHMANDZADEH 02; PAESSENS & SCHÜTZ 04; BAUMANN, MH, PLEIMLING, RICHERT 05

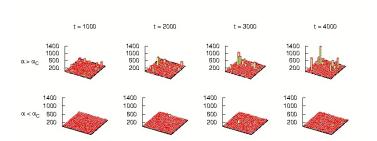
- * each site of a hypercubic lattice is occupied by $n_i \in \mathbb{N}_0$ particles
- * single particles hop to a nearest-neighbour site with diffusion rate D

* on-site reactions, with rates $\Gamma[2A \to (2+k)A] = \Gamma[2A \to (2-k)A] = \mu$ k is either 1 or 2

* control parameter $\alpha := k^2 \mu / D$

 \implies for d>2, particles cluster on a few sites only, if $\alpha>\alpha_{\it C}$

Figure : 2D section of BPCPD in d=3; height of columns \sim particle number BAUMANN 07 \Longrightarrow fluctuations grow with t when $\alpha > \alpha_C$ & are bounded for $\alpha < \alpha_C$



bosonic creation operator $a^{\dagger}(t, \mathbf{r})$, commutator $[a(t, \mathbf{r}), a^{\dagger}(t, \mathbf{r}')] = \delta(\mathbf{r} - \mathbf{r}')$ ⇒ average particle number is constant!

$$n(t,\mathbf{r}) = \langle a^\dagger(t,\mathbf{r})a(t,\mathbf{r}) \rangle = \langle a(t,\mathbf{r}) \rangle =
ho_0 = \mathrm{cste}.$$

clustering transition at $\alpha = \alpha_C$, caracterised by changes in the variance.

$$\overline{C}(t,s) := \left\langle a^{\dagger}(t,\mathbf{r})a(s,\mathbf{r})\right\rangle - \rho_0^2 \overset{t,s\to\infty}{\simeq} \left\langle n(t,\mathbf{r})n(s,\mathbf{r})\right\rangle - \rho_0^2 = s^{-b}f_C(t/s)$$

 $ar{R}(t,s) := \left. \frac{\delta \left\langle a(t,\mathbf{r}) \right\rangle}{\delta j(s,\mathbf{r})} \right|_{t=0} = s^{1-a} f_R(t/s)$ obey simple ageing for $\alpha \leq \alpha_C$. Precisely at the clustering transition

$$\alpha = \alpha_C$$
, for $2 < d < 4$, the scaling functions are **identical** :

BPCPD: b+1 = a = d/2 - 1 Arcetri: b = a = d/2 - 1 $f_{R,BPCPD}(y) = (y-1)^{d-2} = f_{R,Arc}(y)$ $f_{C,BPCPD}(y) = (y+1)^{-d/2} {}_{2}F_{1}\left(\frac{d}{2},\frac{d}{2};\frac{d}{2}+1;\frac{2}{1+y}\right) = f_{C,Arc}(y)$

N.B.: for d > 4, Arcetri \neq BPCPD \neq EW, although all exponents, up to b, agree.