

10. Exercise sheet to the lecture “Statistical Physics Far from Equilibrium”

Exercise 23: Universal form of the height-difference correlation function

Using the approach explained in the lectures, determine the scale factor θ that makes the scaling function \mathcal{G} in the relation

$$G(r, s) = \langle (h(x, t) - h(x + r, t + s))^2 \rangle = A|r|\mathcal{G}(|r|/|\theta s|^{3/2}) \quad (1)$$

manifestly universal (model-independent) for models in the KPZ universality class. Here $A = \frac{D}{2\nu}$ is the model-dependent parameter governing the stationary height distribution, and θ should be expressed in terms of A and the coefficient λ of the KPZ nonlinearity.

Exercise 24: Poly-nuclear growth I

In the one-dimensional PNG-model ‘islands’ of unit height and zero width nucleate randomly at rate Γ per unit time and length. Once created, the two edges of the island spread laterally at speed c . The state of the system can therefore be described by the number and positions of left- and right-moving steps. When two islands collide they merge, and correspondingly a pair of steps is annihilated.

- a.) We assume (and will prove below in Exercise 25) that left- and right moving steps form an ‘ideal gas’ of uncorrelated particles moving at speed $\pm c$. Denoting the densities of left- and right-moving steps by ρ_L and ρ_R , the balance between pairwise creation and annihilation in the steady state implies that

$$2c\rho_L\rho_R = \Gamma. \quad (2)$$

Moreover, the average slope u of the surface and the growth velocity V are related to ρ_L and ρ_R by

$$u = \rho_L - \rho_R, \quad V = c(\rho_L + \rho_R). \quad (3)$$

Explain why the relations (2,3) are true, and use them to compute the inclination-dependent growth velocity $V(u)$ for the one-dimensional PNG-model [compare also to Exercise 16 c.).

- b.) The PNG-model is easily generalized to $d+1$ dimensions¹. Islands nucleate at rate Γ per unit time and d -dimensional area, and spread isotropically at speed c as d -dimensional spheres. Use dimensional analysis to show that

$$V(0) \sim (\Gamma c^d)^{\frac{1}{d+1}}. \quad (4)$$

¹W. van Saarloos and G.H. Gilmer, Phys. Rev. B **33** (1986) 4927.

Exercise 25: Poly-nuclear growth II

We now consider the one-dimensional PNG model at zero slope ($u = 0$) but on a *finite* substrate of length L with periodic boundary conditions². At $u = 0$, the numbers of left- and right-moving steps are equal; since steps are created and annihilated in pairs, this condition is preserved by the dynamics. The microscopic configuration \mathcal{C} of the system is then determined by the positions $\mathcal{C} = \{x_1, \dots, x_N, y_1, \dots, y_N\}$ of N left-moving (x_i) and right-moving (y_i) steps; note that N is a fluctuating quantity. The probability of a given configuration is denoted by $P_N(\mathcal{C}, t)$. It satisfies the master equation

$$\begin{aligned} \frac{\partial}{\partial t} P_N(\mathcal{C}, t) = & c \sum_{i=1}^N \left(\frac{\partial}{\partial x_i} - \frac{\partial}{\partial y_i} \right) P_N(\mathcal{C}, t) + \\ & + 2c \int_0^L dz P_{N+1}(x_1, \dots, x_N, z, y_1, \dots, y_N, z, t) - L\Gamma P_N(\mathcal{C}, t), \end{aligned} \quad (5)$$

where the first term on the RHS describes the motion of the steps, and the second term describes the pairwise annihilation of steps at a position z .

- a.) We make the ansatz that the stationary distribution $P_N^*(\mathcal{C})$ is constant on the subspaces Ω_N of fixed N , i.e.

$$P_N^*(\mathcal{C}) = \frac{1}{Z} Q_N. \quad (6)$$

Show that this ansatz solves (5) and that $Q_N = \eta^{2N}$ with $\eta = \sqrt{\Gamma/2c}$.

- b.) The normalization constant Z in (6) is defined by

$$Z(L, \eta) = \sum_{N=0}^{\infty} Q_N v_N, \quad (7)$$

where $v_N = \int_{\Omega_N} dx_1 \dots dx_N dy_1 \dots dy_N$ is the volume of the subspace Ω_N . Show that $Z(L, \eta) = I_0(2L\eta)$, where I_0 is a modified Bessel function.

Hint: Steps of equal sign are indistinguishable.

- c.) Using the second relation in (3), show that the stationary growth velocity is given by

$$V(u = 0, L) = 2c\eta \frac{I_0'(2\eta L)}{I_0(2\eta L)}. \quad (8)$$

Verify that for $\eta L \gg 1$ this reduces to the result derived above in Exercise 24 a.). Evaluate the expression (8) in the opposite limit $\eta L \ll 1$, and interpret the result: Why is $V \sim L$ in this case?

²C.H. Bennett et al., J. Stat. Phys. **24** (1981) 419; N. Goldenfeld, J. Phys. A **17** (1984) 2807.