

Avalanches

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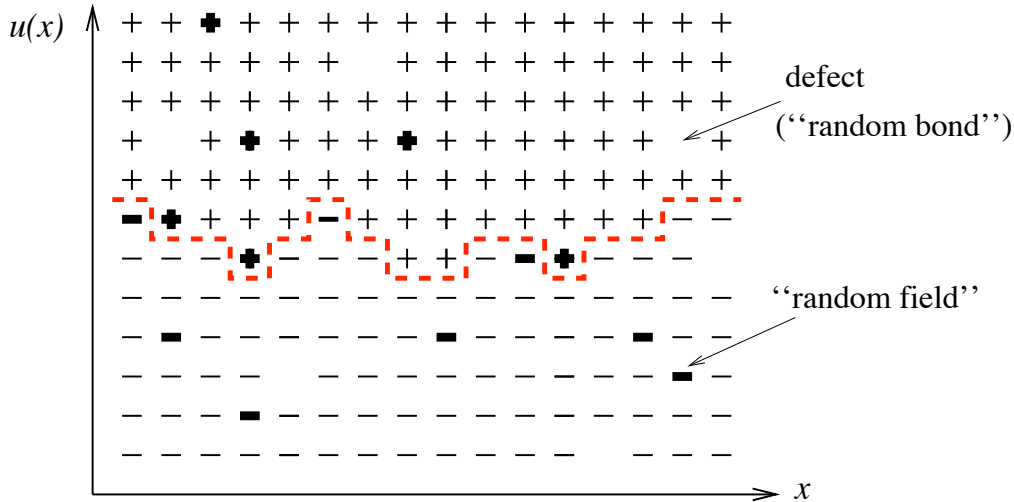
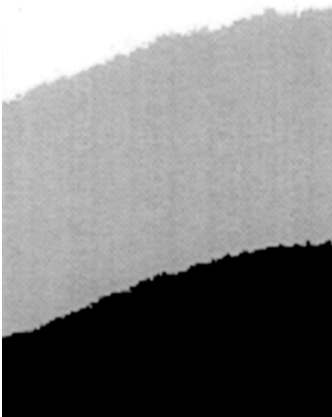
Alexander Dobrinevski, Andrei Fedorenko

Muenchen, 2.5.2012

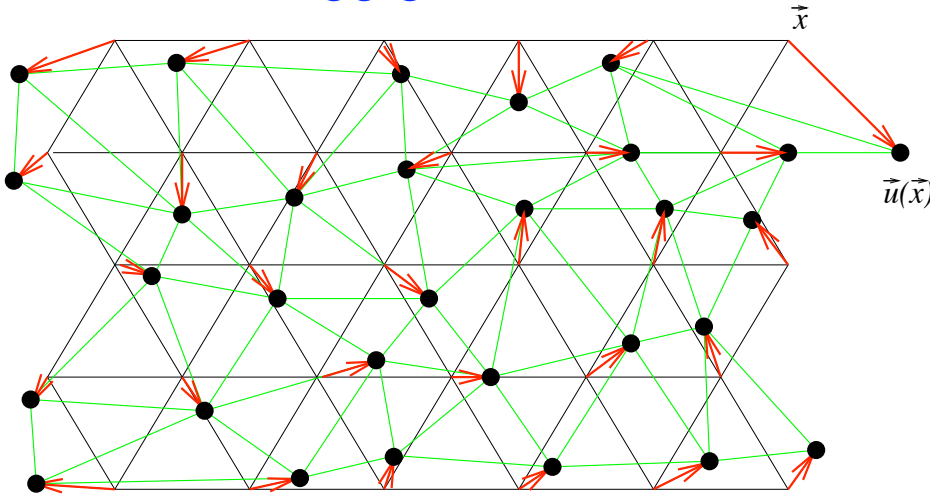
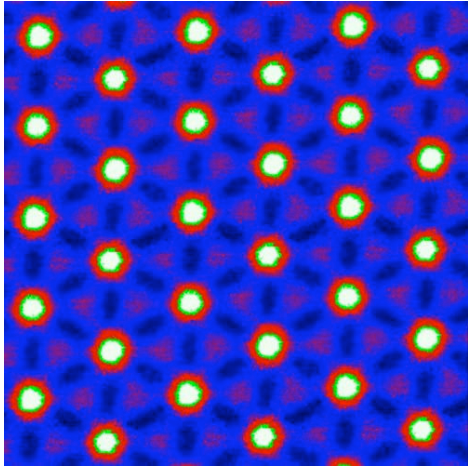
Physical Realizations

Domain-walls in magnets, temperature $T \rightarrow 0$

(Barkhausen noise)

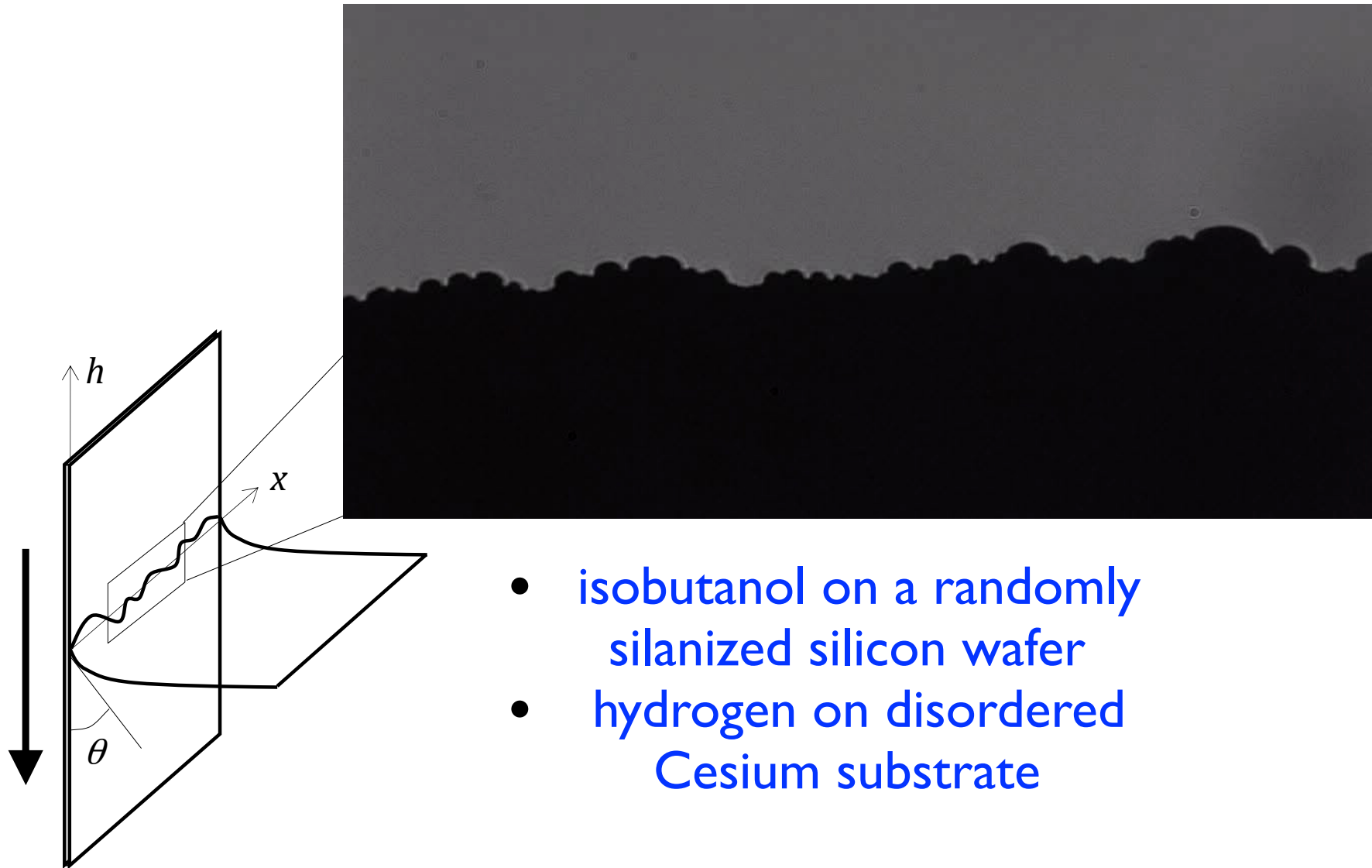


Vortex-lattice/Bragg glass



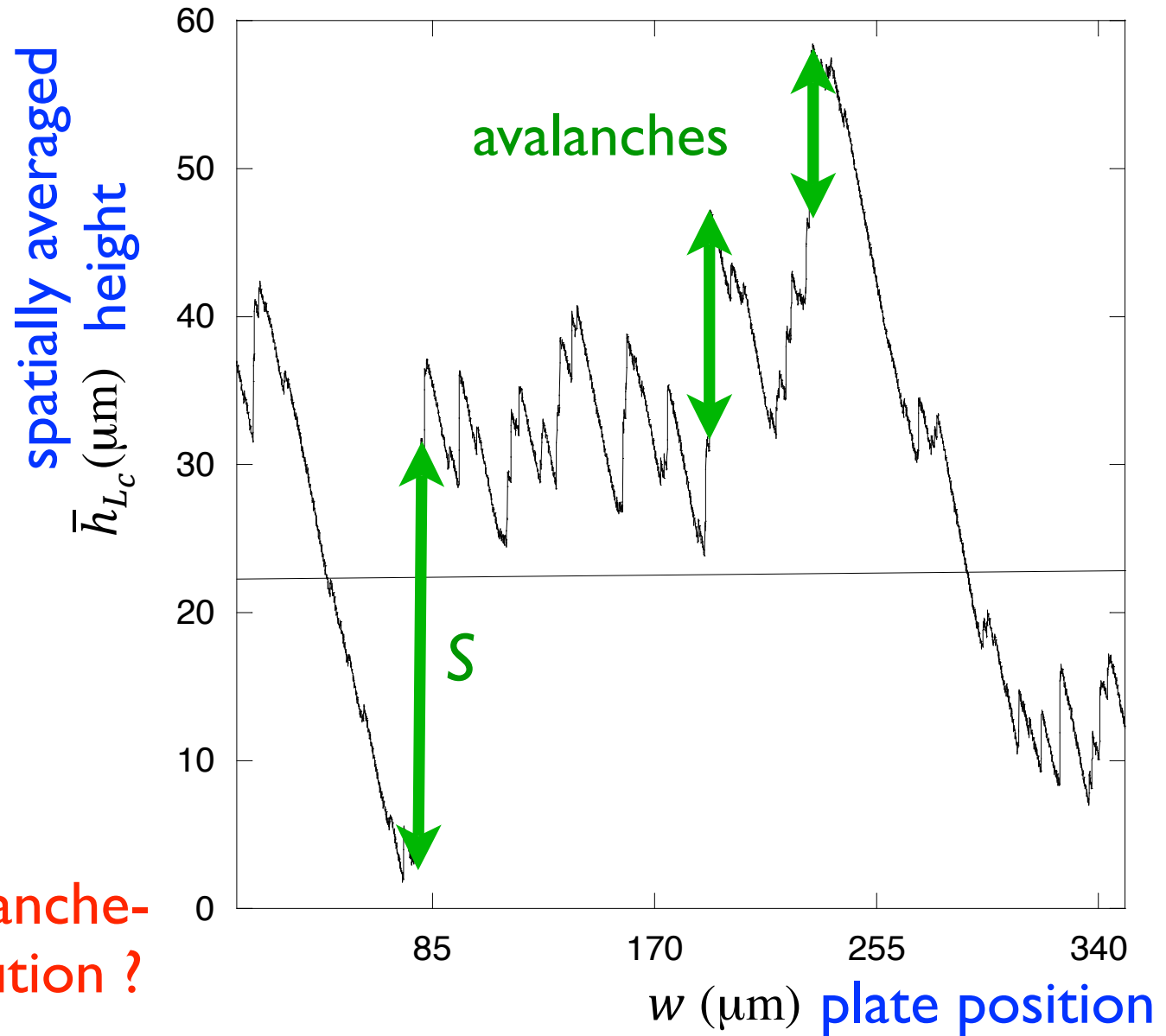
cracks - earthquakes - fracture - contact-line wetting

Contact line wetting



- isobutanol on a randomly silanized silicon wafer
- hydrogen on disordered Cesium substrate

height jumps = avalanches



what is avalanche-size distribution ?

The model



Displacement field

$$x \in \mathbb{R} \longrightarrow u(x) \in \mathbb{R}$$

Elastic energy:

$$\mathcal{H}_{\text{el}} = \frac{1}{2} \int \frac{d^d k}{2\pi} |\tilde{u}_k|^2 \varepsilon_k + \int_x \frac{m^2}{2} [u(x) - w]^2$$

for contact angle $\theta = 90^\circ$:

$\kappa^{-1} = m^{-2}$ kapillary length

$$\varepsilon_k \approx \sqrt{k^2 + \kappa^2} - \kappa$$

(instead of $\varepsilon_k = k^2$)

Disorder energy

$$\mathcal{H}_{\text{DO}} = \int d^d x V(x, u(x))$$

with correlations

$$\overline{V(x, u)V(x', u')} = \delta^d(x - x')R(u - u')$$

Simple theory for zero temperature $T = 0$

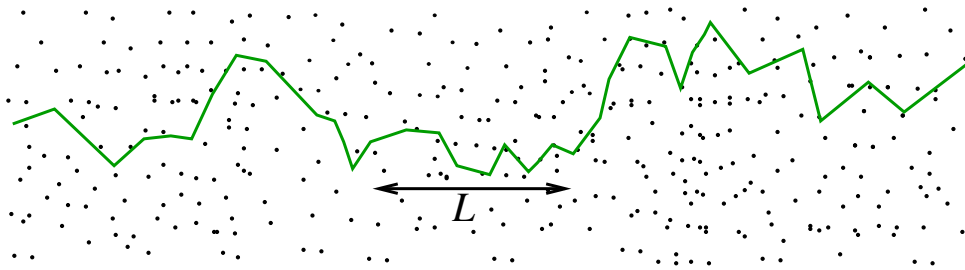
Suppose $R(u)$ is analytic. Then to all orders in perturbation theory:

$$\langle [u(x) - u(0)]^2 \rangle \sim -R''(0)x^{4-d} + O(T)$$

shift in dimension by two from thermal 2-point function

$$\langle [u(x) - u(0)]^2 \rangle = Tx^{2-d}: \text{dimensional reduction.}$$

Experimentally wrong beyond Larkin length:



elastic energy
disorder

$$\begin{aligned} \mathcal{E}_{\text{el}} &= cL^{d-2} \\ \mathcal{E}_{\text{DO}} &= \bar{f} \left(\frac{L}{r}\right)^{d/2} \\ \mathcal{E}_{\text{el}} = \mathcal{E}_{\text{DO}} &\Rightarrow L_c = \left(\frac{c^2}{\bar{f}^2} r^d\right)^{\frac{1}{4-d}} \end{aligned}$$

critical dimension is $d_c = 4$

u dimensionless in $d_c = 4 \Rightarrow$ all powers of u relevant!

Need functional RG!

Old idea: Wegner, Houghton (1973)

for disordered systems: D.S. Fisher (1985)

Functional renormalization group (FRG)

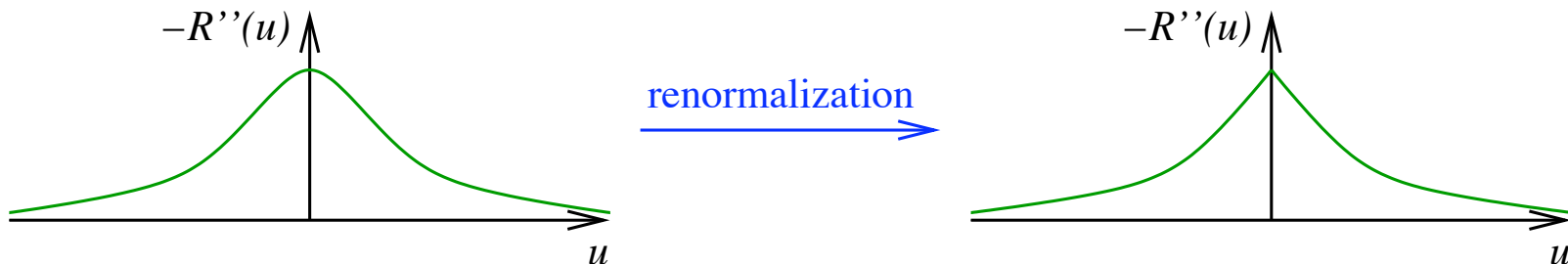
(D. Fisher 1986)

$$\frac{\mathcal{H}[u]}{T} = \frac{1}{2T} \sum_{\alpha=1}^n \left[\int_k \varepsilon_k |\tilde{u}_k^\alpha|^2 + \int_x m^2 (u^\alpha(x) - w)^2 \right] - \frac{1}{2T^2} \int_x \sum_{\alpha, \beta=1}^n R(u^\alpha(x) - u^\beta(x))$$

Functional renormalization group equation (FRG) for the disorder correlator $R(u)$ at 1-loop order:

$$-\frac{m \mathrm{d}}{\mathrm{d}m} R(u) = (\varepsilon - 4\zeta)R(u) + \zeta u R'(u) + \frac{1}{2} R''(u)^2 - R''(u)R''(0)$$

Solution for force-force correlator $-R''(u)$:



Cusp: $R'''(0) = \infty$ appears after finite RG-time (at Larkin-length)

FRG at 2-loop order

$$\begin{aligned}\partial_\ell R(u) = & (\varepsilon - 4\zeta)R(u) + \zeta uR'(u) + \frac{1}{2}R''(u)^2 - R''(u)R''(0) \\ & + \frac{1}{2}[R''(u) - R''(0)]R'''(u)^2 + \lambda \frac{1}{2}R'''(0^+)^2 R''(u)\end{aligned}$$

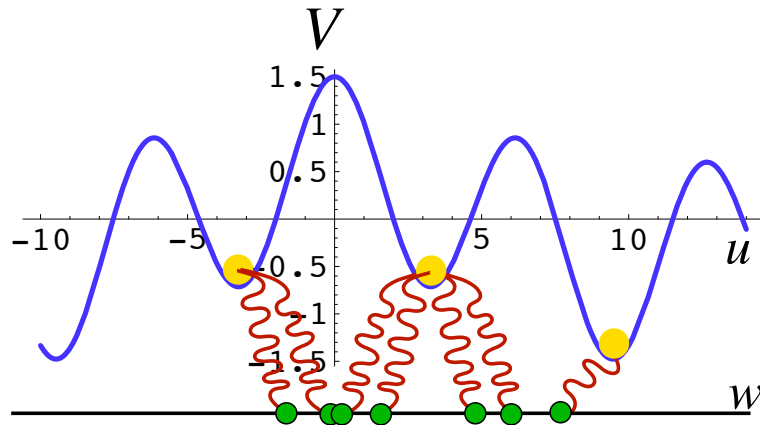
$\lambda = -1$ statics, $\lambda = 1$ (depinning)

Universality classes

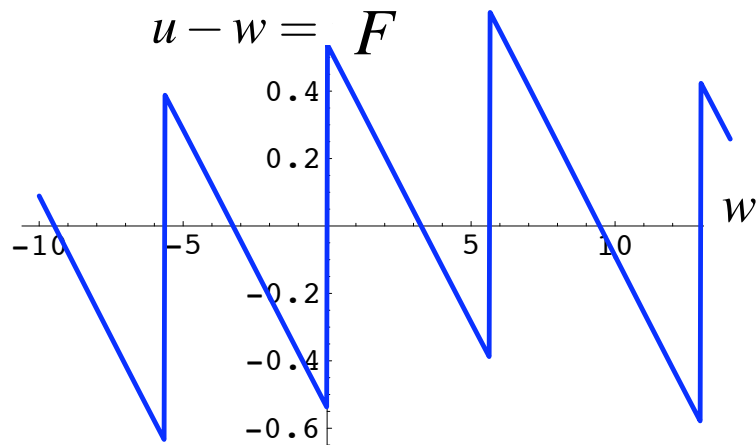
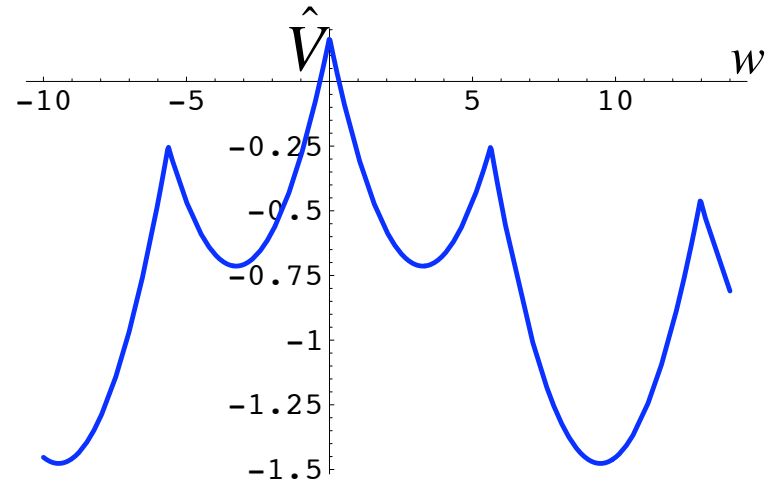
- periodic disorder
- random field disorder: $\Delta(u) = -R''(u)$ short-ranged
statics: $\zeta = \frac{\varepsilon}{3}$ (exact), depinning $\zeta = \frac{\varepsilon}{3}(1 + 0.14331\varepsilon + \dots)$
- random bond: $R(u)$ short-ranged
statics: $\zeta = 0.20829804\varepsilon + 0.006858\varepsilon^2$, dynamics \rightarrow RF

Why is a cusp necessary?

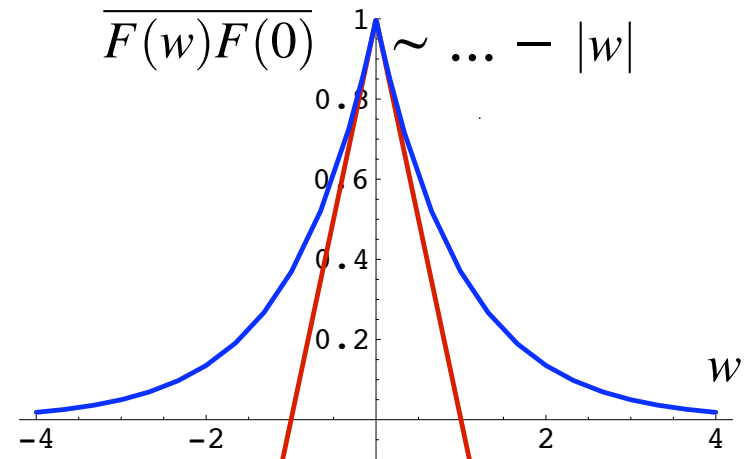
... calculate effective action for single degree of freedom...



Min



average



Renormalized Disorder Correlator in FRG

$$\mathcal{H}^w[u] = \int \frac{1}{2} [\nabla u(x)]^2 + V(x, u(x)) + \frac{m^2}{2} [u(x) - w]^2 \, d^d x$$

Local minimum $u_w(x)$ satisfies:

$$0 = \frac{\delta \mathcal{H}^w[u]}{\delta u_w(x)} = -\nabla^2 u_w(x) - F(x, u_w(x)) + m^2 [u_w(x) - w]$$

Center-of-mass u_w fluctuates around w

$$u_w - w := \frac{1}{L^d} \int [u_w(x) - w] \, d^d x = \frac{1}{L^d m^2} \int F(x, u_w(x)) \, d^d x$$

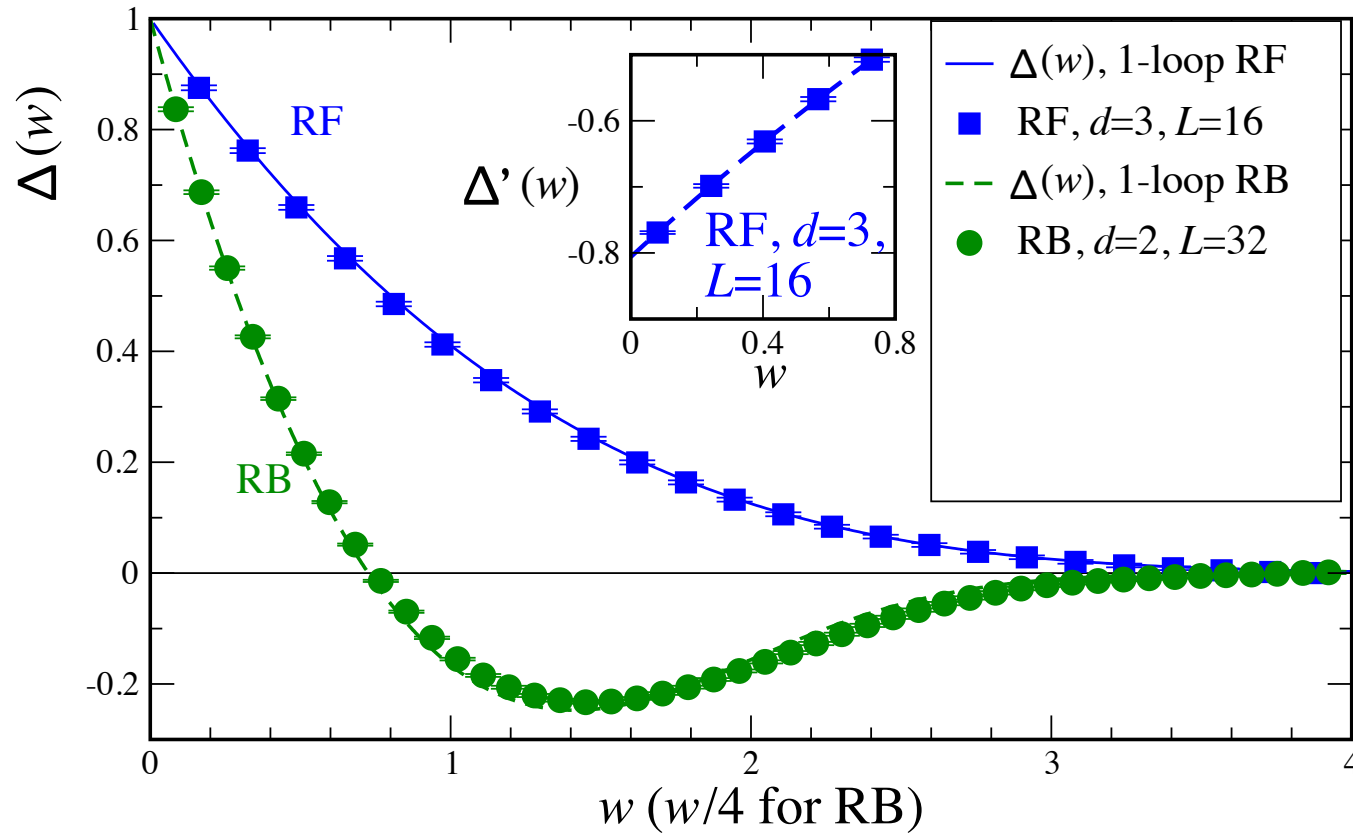
Thus naively

$$\overline{h_w h_{w'}} = \overline{[u_w - w] [u_{w'} - w']} = \frac{\Delta(w - w')}{L^d m^4}$$

FRG - Legendre-transform ... confirm this picture !

Measuring the cusp = effective action

PLD+KW+A. Middleton



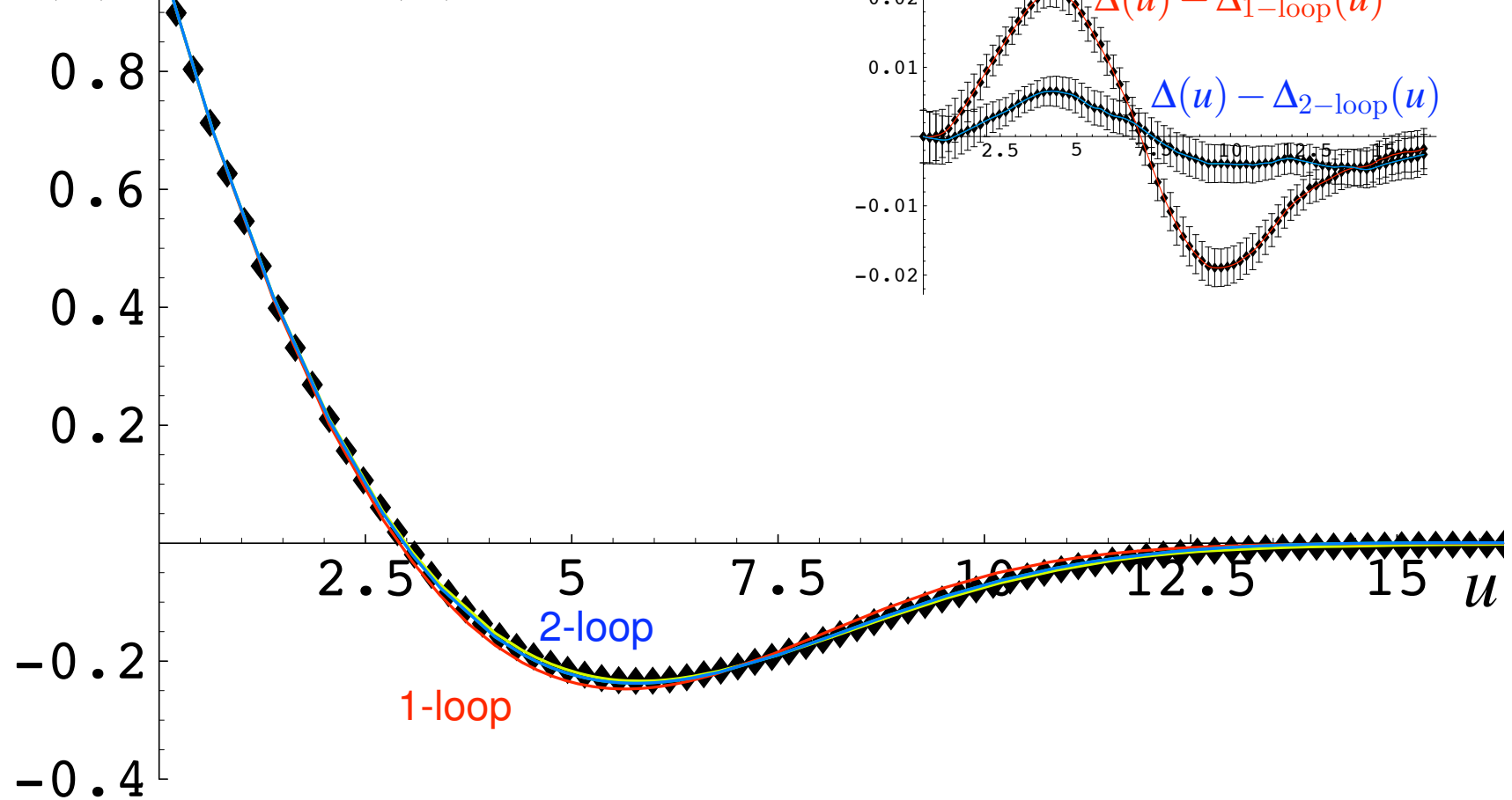
$$\Delta(w - w') = m^4 L^d \overline{[u_w - w][u_{w'} - w']}$$

Δ = renormalized disorder correlator

Random Bond (short-range correlated potential), $d = 1$

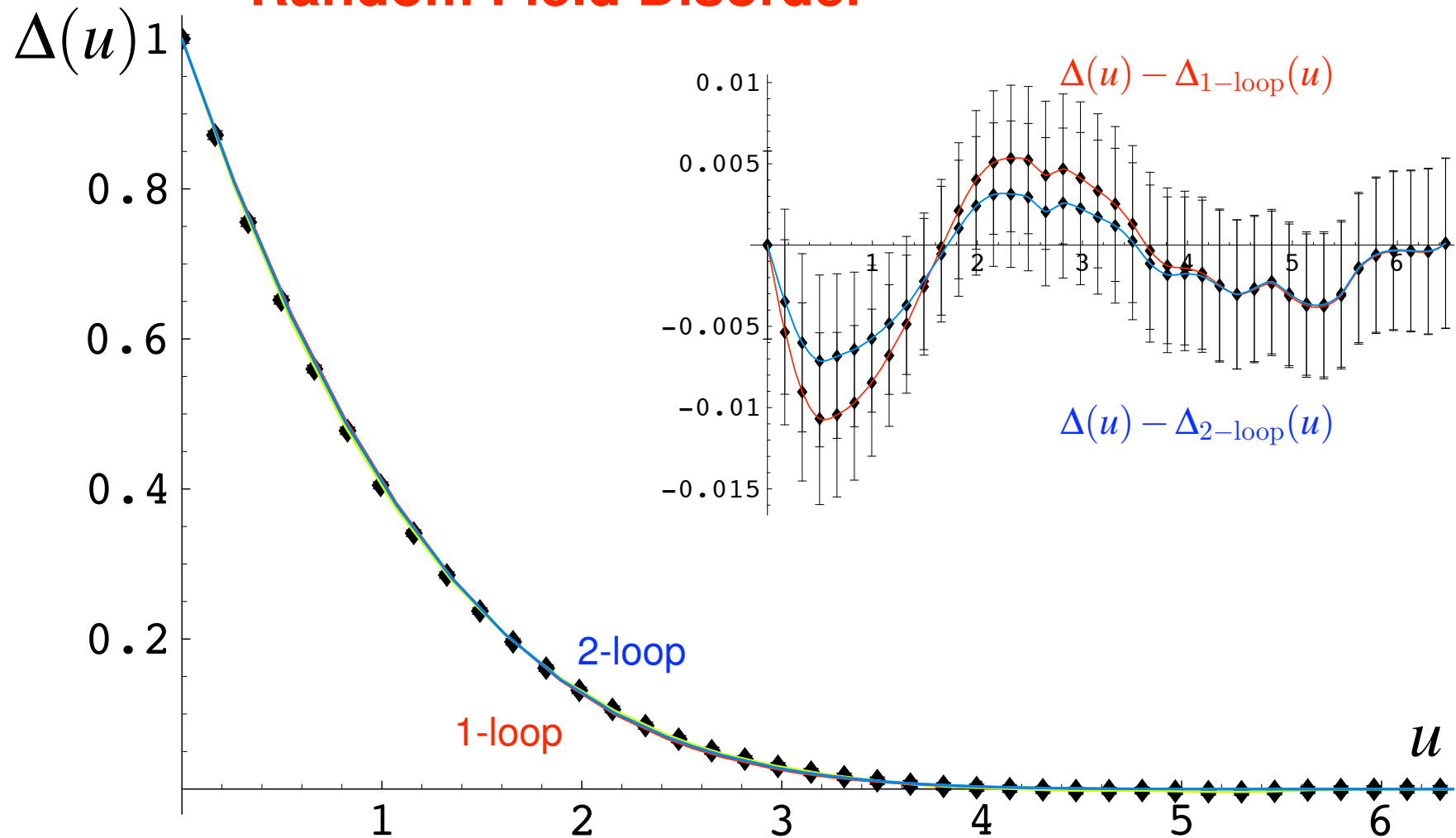
$\zeta = 0.208298\varepsilon + 0.006858\varepsilon^2$: 0.625 (1 loop), 0.687 (2 loop), $2/3$ (exact).

$$\Delta(u) = -R''(u)$$



A. Middleton, P. Le Doussal, KW, PRL 98 (2007) 155701

Random Field Disorder

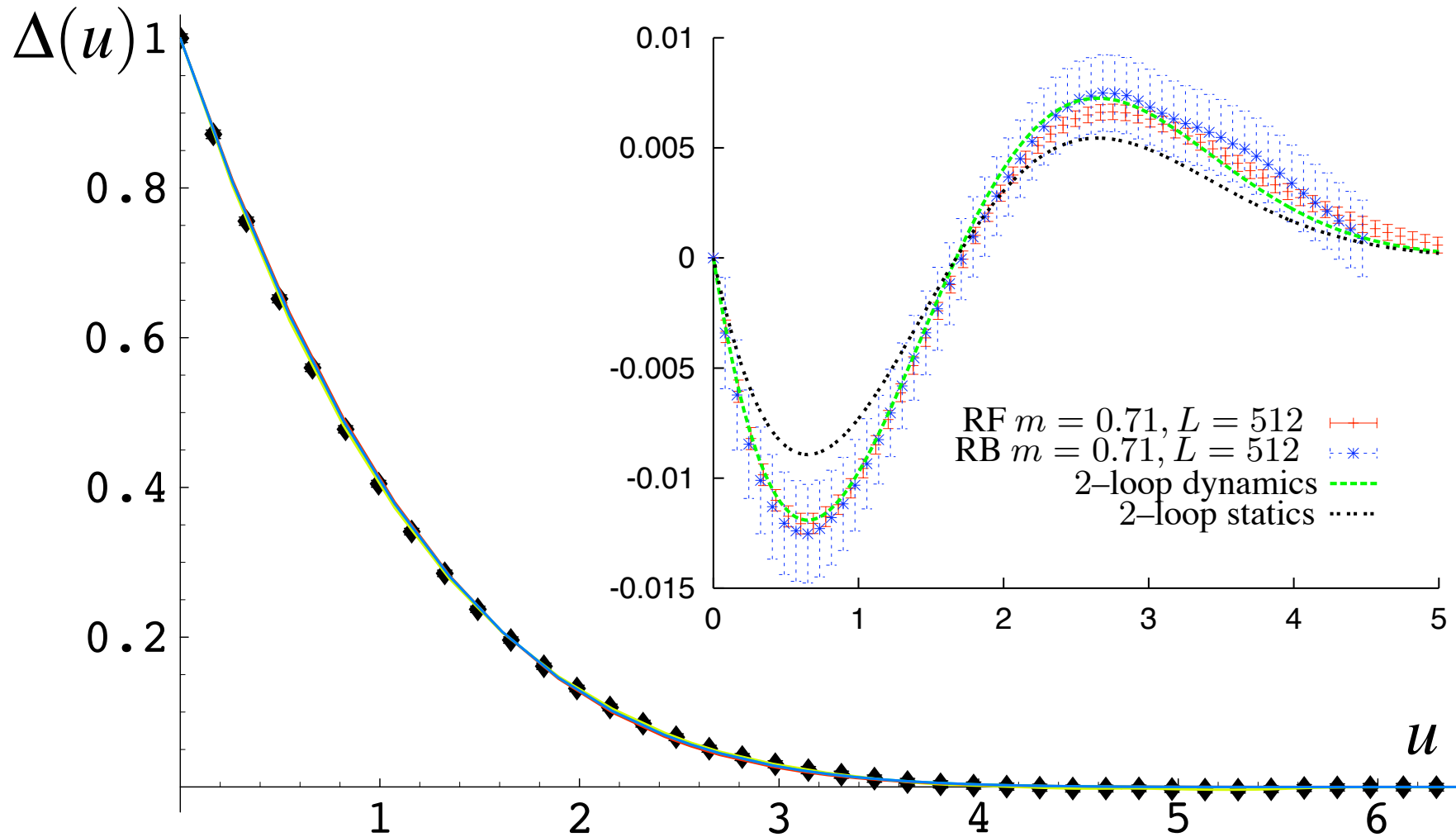


Interface in RF Ising model in $2+1$ dimensions ($d = 2, \varepsilon = 2, N = 1$)

A. Middleton, P. Le Doussal, KW, PRL 98 (2007) 155701

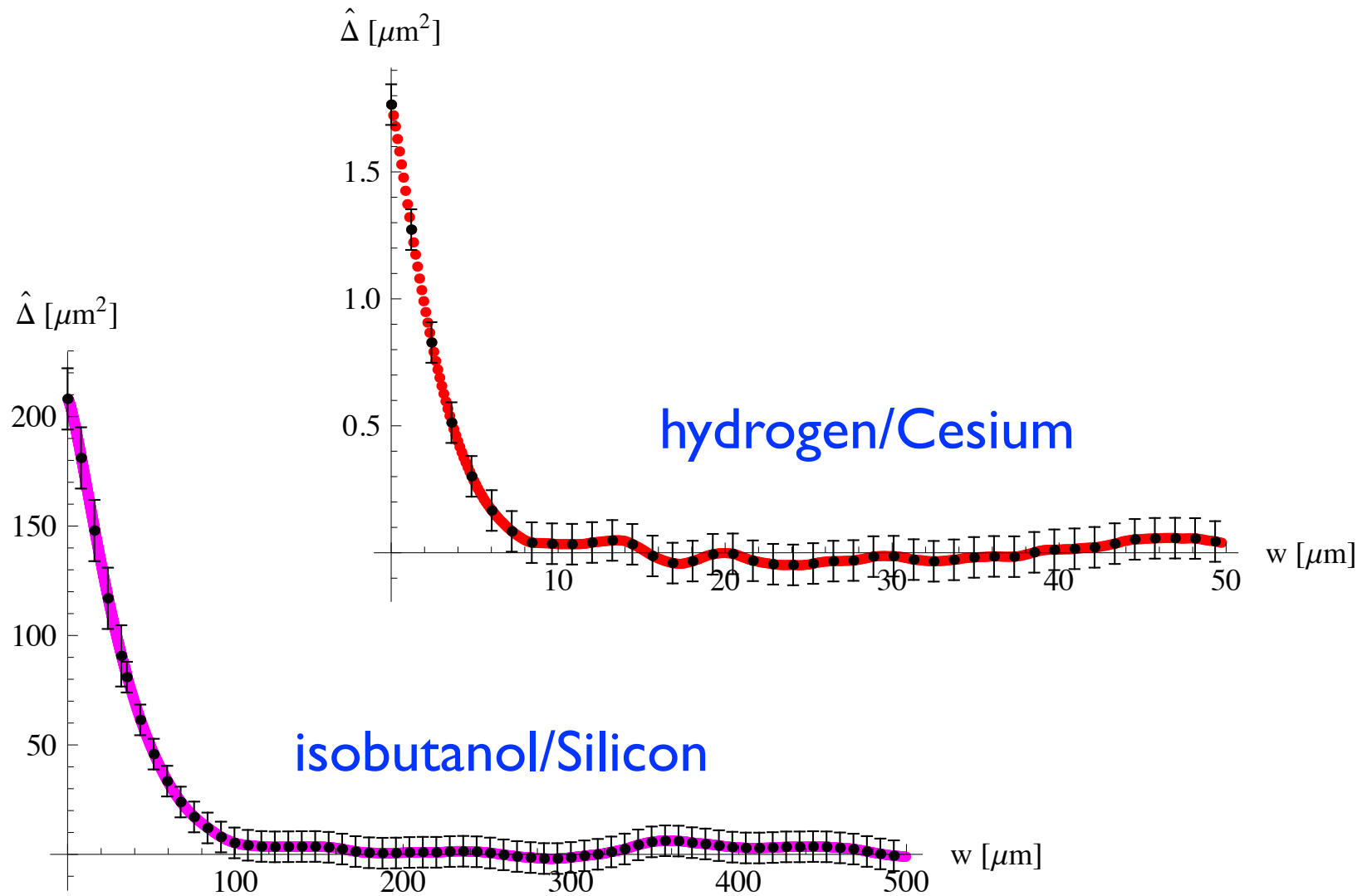
Depinning in 1+1 dimensions

$\zeta = \frac{\varepsilon}{3} + 0.04777\varepsilon^2$: 1.0 (1 loop), 1.2 ± 0.2 (2 loop), 1.25 (numerics).

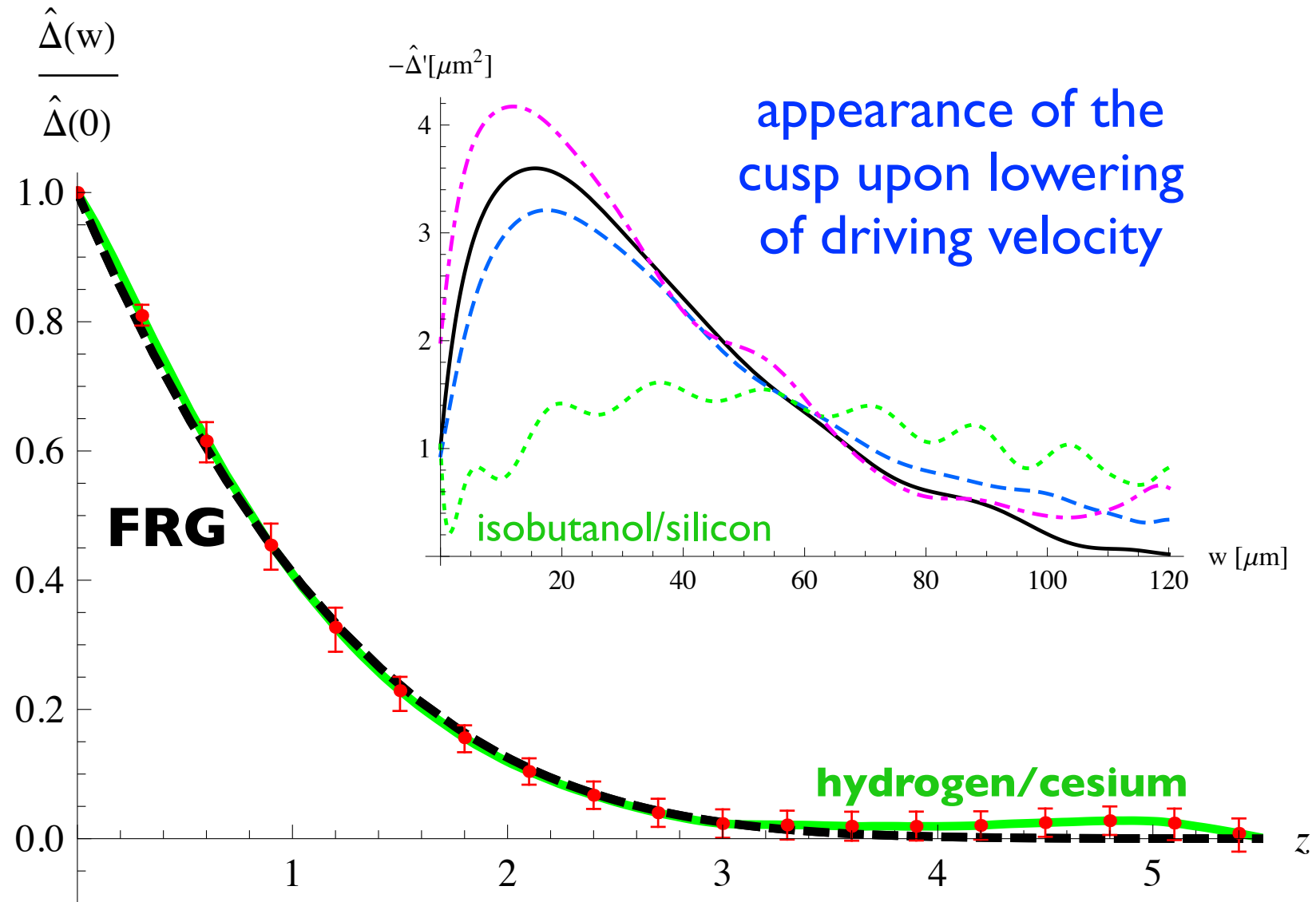


A. Rosso, P. Le Doussal, KW, PRB 75 (2007) 220201

Experiments on contact line



The renormalized force-force correlator

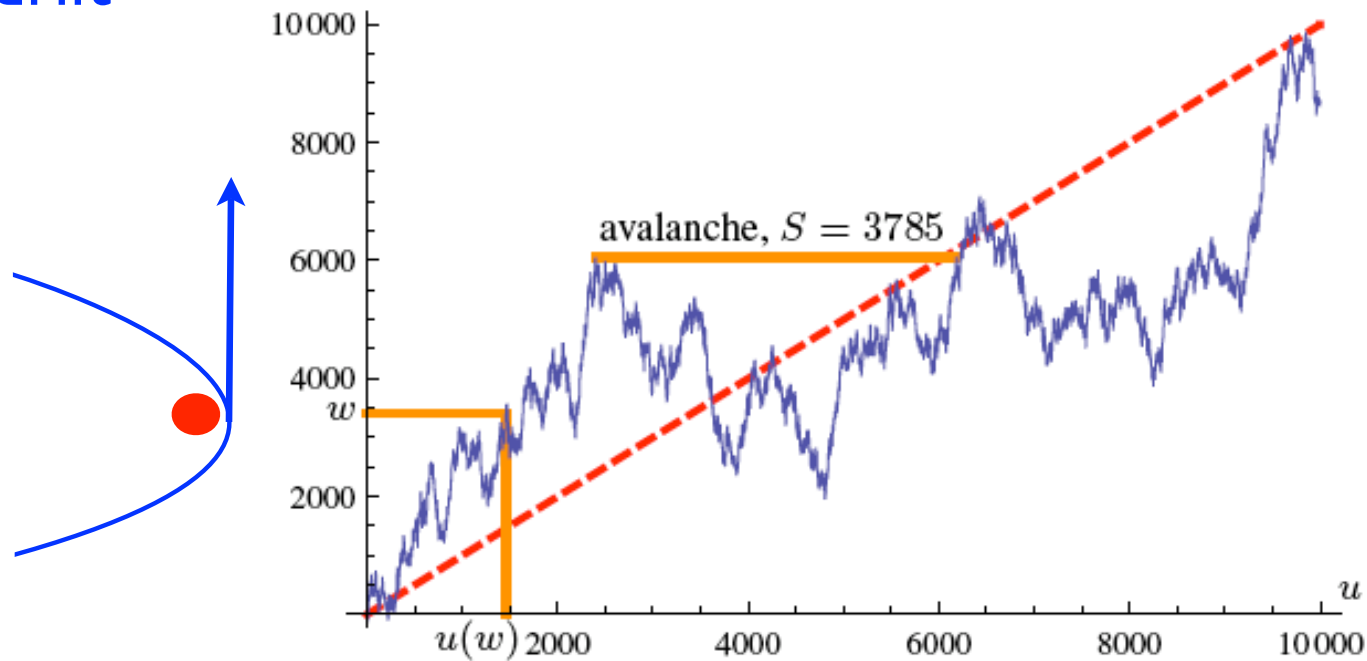


Avalanches

- avalanches appear in many systems: contact-lines, vortex lattices, domain walls, earthquakes, etc.
- Self-Organized Criticality (SOC)
- Abelian Sandpile Model (ASM) is best-known example
- ASM is equivalent to:
 - uniform spanning trees (UST)
 - loop-erased random walks (LERW)
- Mean-Field (MF) treatment available (Galton process)
- conjecture by Middleton-Narayan that Charge-Density Waves (CDW) are equivalent to ASM
 - leads to field-theory conjecture (Fedorenko, Le Doussal Wiese), with predictions for sub-leading logs in $d=4$.
 - recently checked in numerical simulations by Grassberger
- Decaying Burgers turbulence

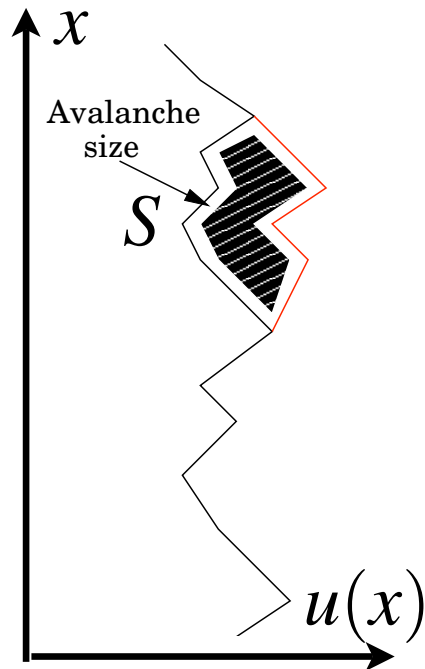
The Galton process

- old question: survival probability of male line (Galton, Watson 1873)
- equivalent: driven particle in random force landscape which itself is a Brownian = records with drift



$$P(S) \sim S^{-3/2} e^{-S/S_m}$$

Slope at the cusp and avalanche size moments



$$\rho \langle S \rangle |w - w'| = L^d \overline{|u_w - u_{w'}|} = L^d |w - w'|$$

#avalanches/unit length

$$\begin{aligned} \rho \langle S^2 \rangle |w - w'| &\approx L^{2d} \overline{|u_w - u_{w'}|^2} \\ &\approx 2L^d \frac{|\Delta'(0^+)|}{m^4} |w - w'| \end{aligned}$$

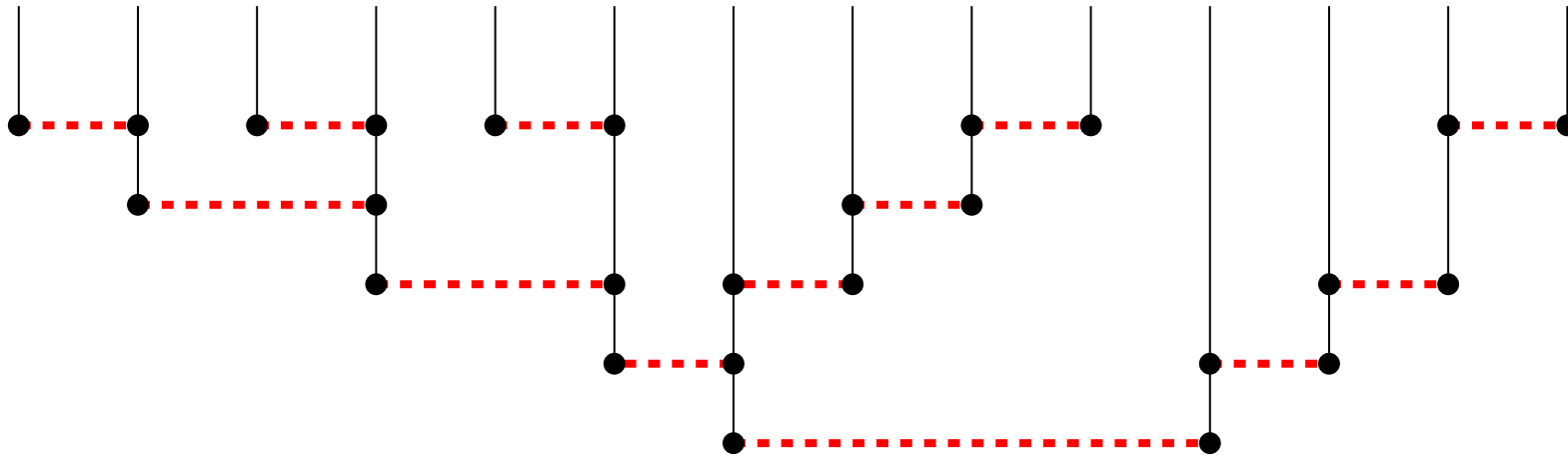
together:
(exact)

$$S_m := \frac{\langle S^2 \rangle}{2 \langle S \rangle} = \frac{|\Delta'(0^+)|}{m^4}$$

Generating function for avalanche size moments

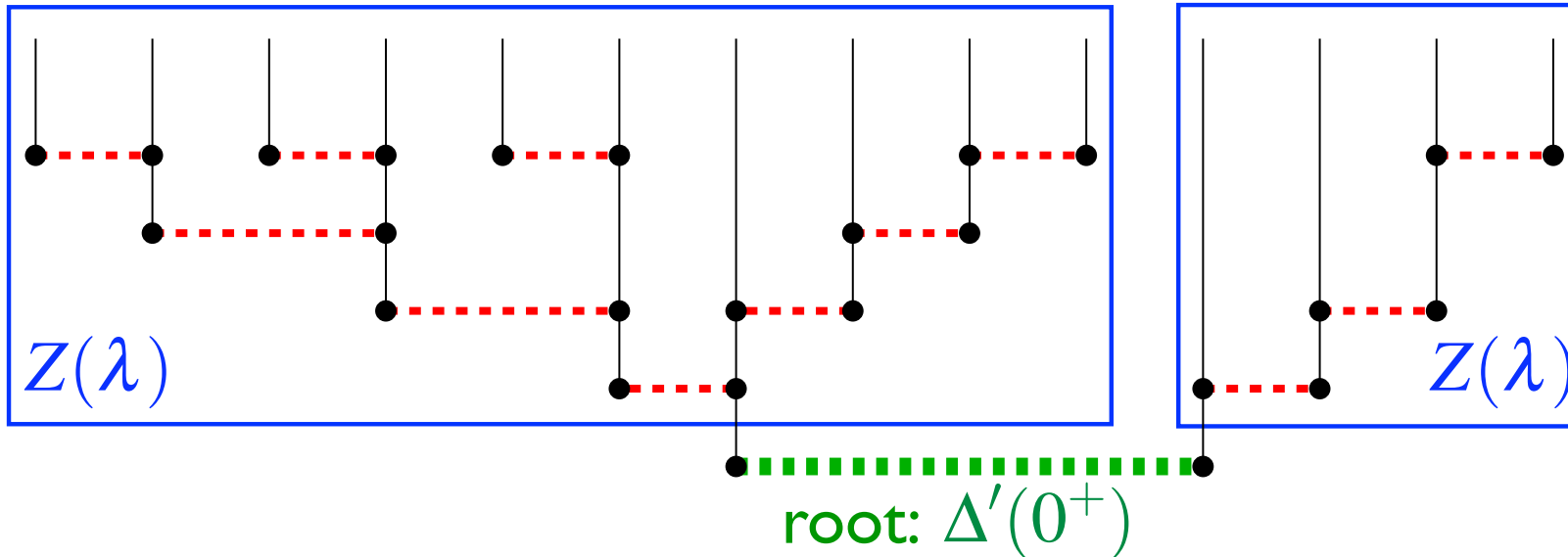
$$Z(\lambda) = \frac{1}{\langle S \rangle} \left(\langle e^{\lambda S} \rangle - 1 - \lambda \langle S \rangle \right)$$

$$\overline{e^{\lambda[u(w)-w-u(0)]}} - 1 = Z(\lambda)w + O(w^2) \quad \text{for } w > 0$$



Tree resummation (I)

Rooted trees:



Resummation:
$$Z(\lambda) = \lambda - \Delta'(0^+)Z(\lambda)^2$$

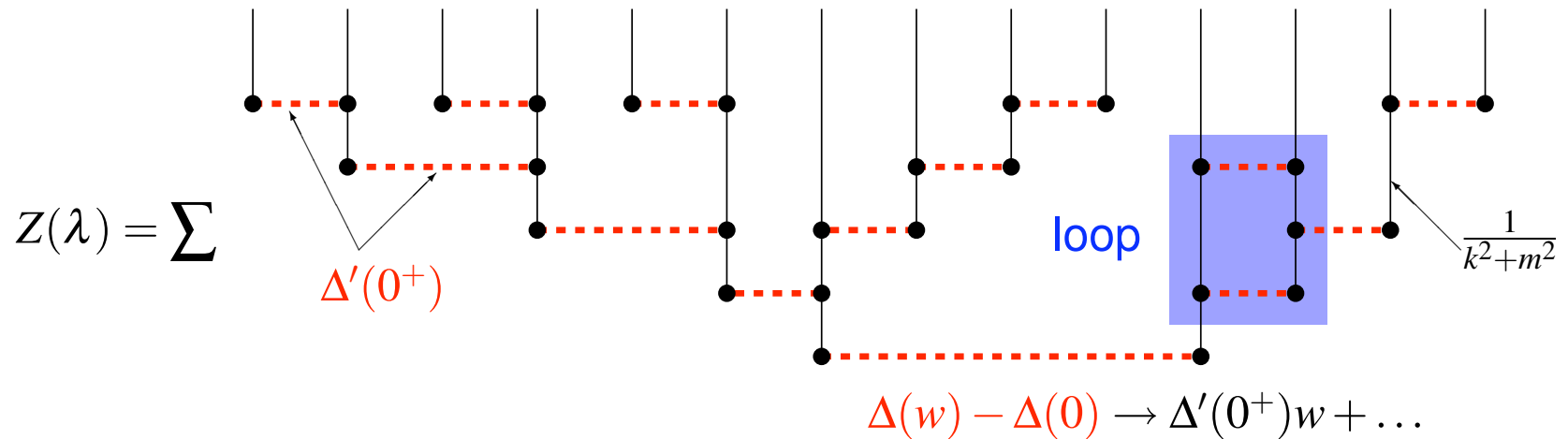
sufficient for $N=1$ avalanche-size distribution

FRG-calculation

calculate the generating function $Z(\lambda)$ of avalanche-sizes S :

$$Z(\lambda) = \frac{1}{\langle S \rangle} \left(\langle e^{\lambda S} \rangle - 1 - \lambda \langle S \rangle \right)$$

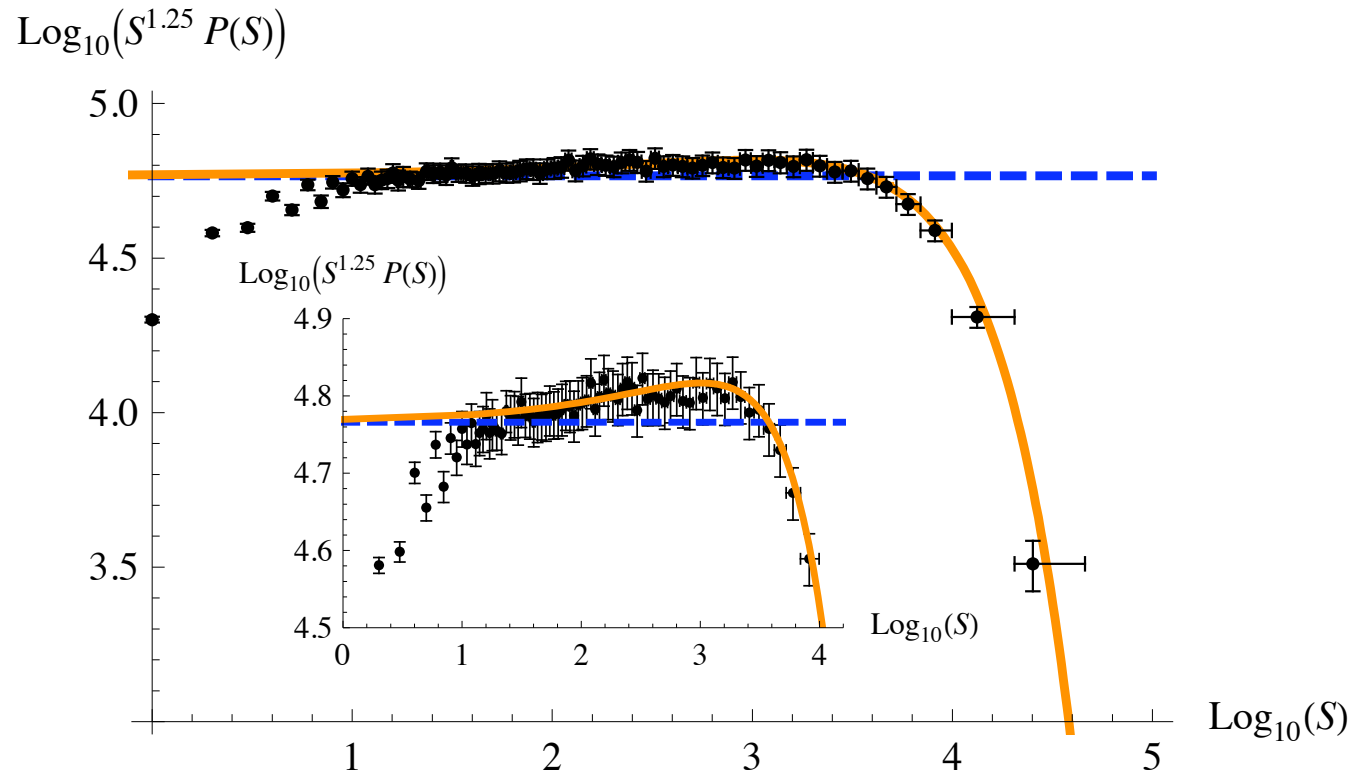
$$\overline{e^{\lambda[u(w)-w-u(0)]}} - 1 = Z(\lambda)w + O(w^2) \quad \text{for } w > 0.$$



Recursion Relation:

$$Z(\lambda) = \lambda - \underbrace{\Delta'(0^+)Z(\lambda)^2}_{\text{trees}} + \frac{\Delta''(0)}{\Delta'(0^+)} \sum_{n \geq 3} (n+1)2^{n-2} \int_k \underbrace{\frac{[-\Delta'(0^+)Z(\lambda)]^n}{(k^2+1)^n}}_{\text{loops with } n \text{ outgoing legs}},$$

Avalanche distribution



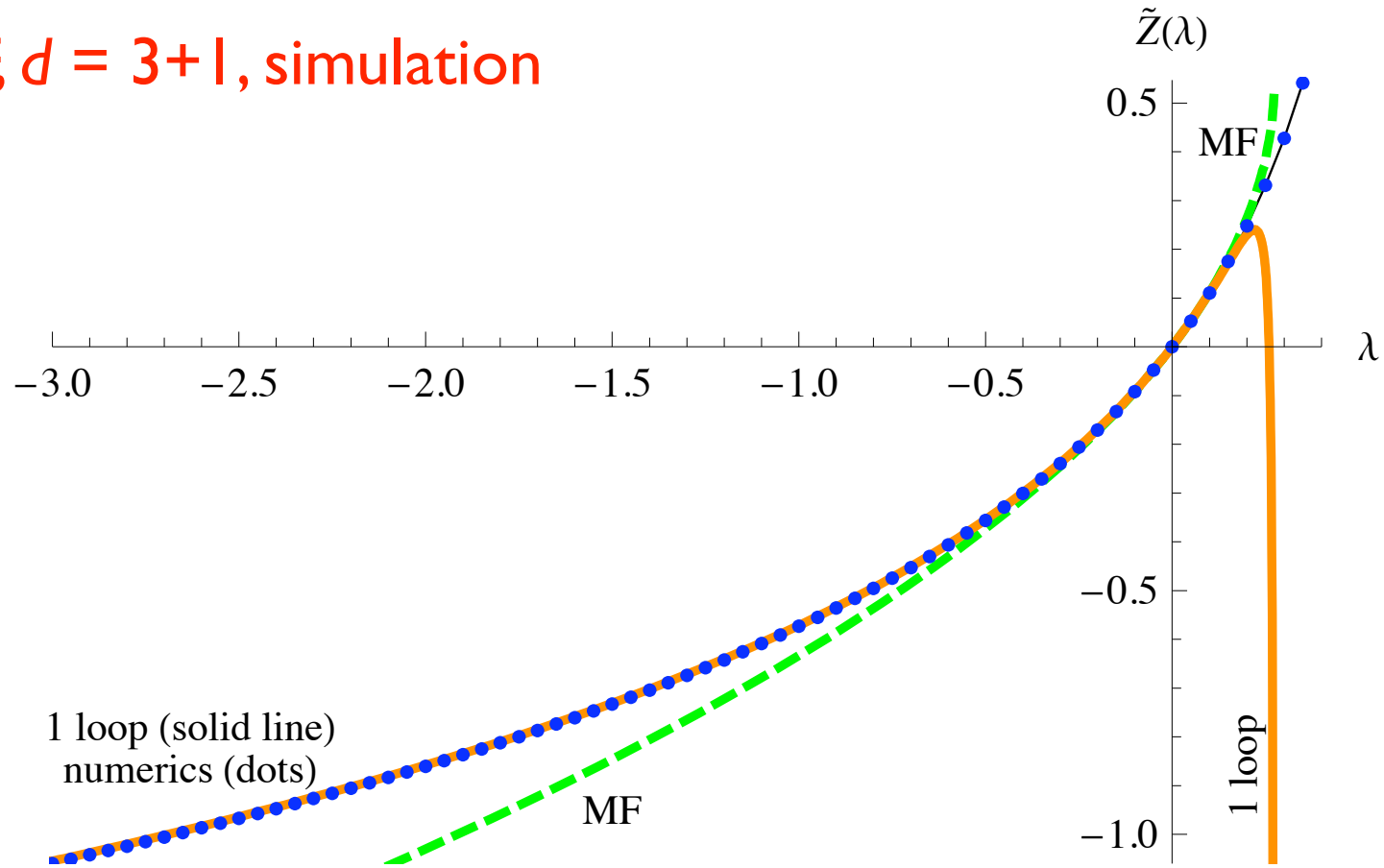
$$P(S) = \frac{\langle S \rangle}{2\sqrt{\pi}} S_m^{\tau-2} A S^{-\tau} \exp \left(C \sqrt{\frac{S}{S_m}} - \frac{B}{4} \left[\frac{S}{S_m} \right]^\delta \right)$$

$$\tau = \frac{3}{2} - \frac{1}{8}(\varepsilon - \zeta) + \dots$$

$$\delta = 1 + \frac{1}{4}(\varepsilon - \zeta) + \dots$$

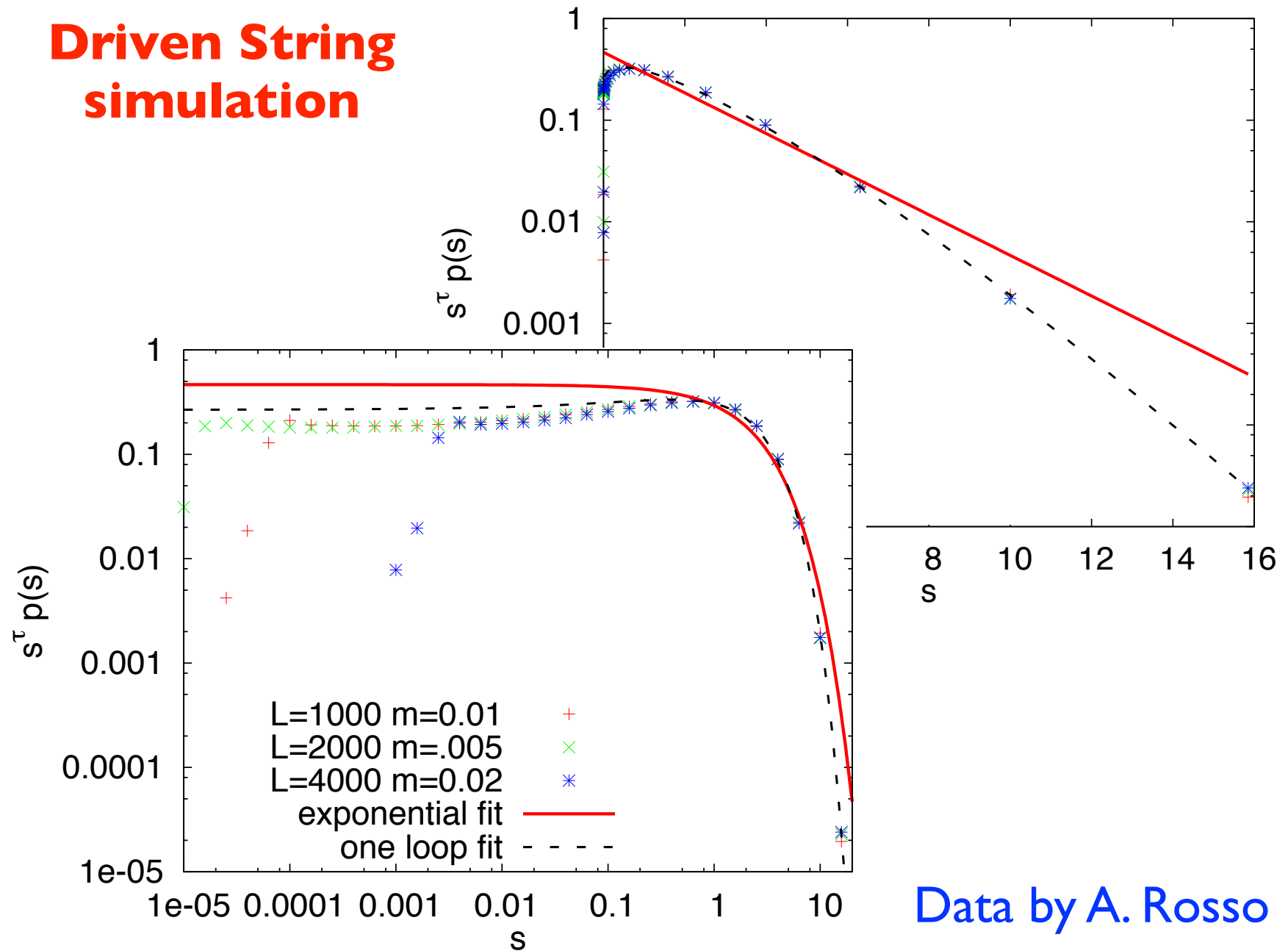
Numerical results for RF
interface in $d = 3 + 1$
P. Le Doussal, A. Middleton, KW
arXiv:0803.1142

RF, $d = 3 + 1$, simulation



$$\begin{aligned}
 Z(\lambda) &= \overbrace{\frac{1}{2} \left[1 - \sqrt{1 - 4\lambda} \right]}^{\text{MF = trees}} \\
 &\quad - \underbrace{\frac{\Delta''(0)}{4\sqrt{1 - 4\lambda}} \left[\log(1 - 4\lambda)(3\lambda + \sqrt{1 - 4\lambda} - 1) - 2(2\lambda + \sqrt{1 - 4\lambda} - 1) \right]}_{\text{1 loop}} + \dots
 \end{aligned}$$

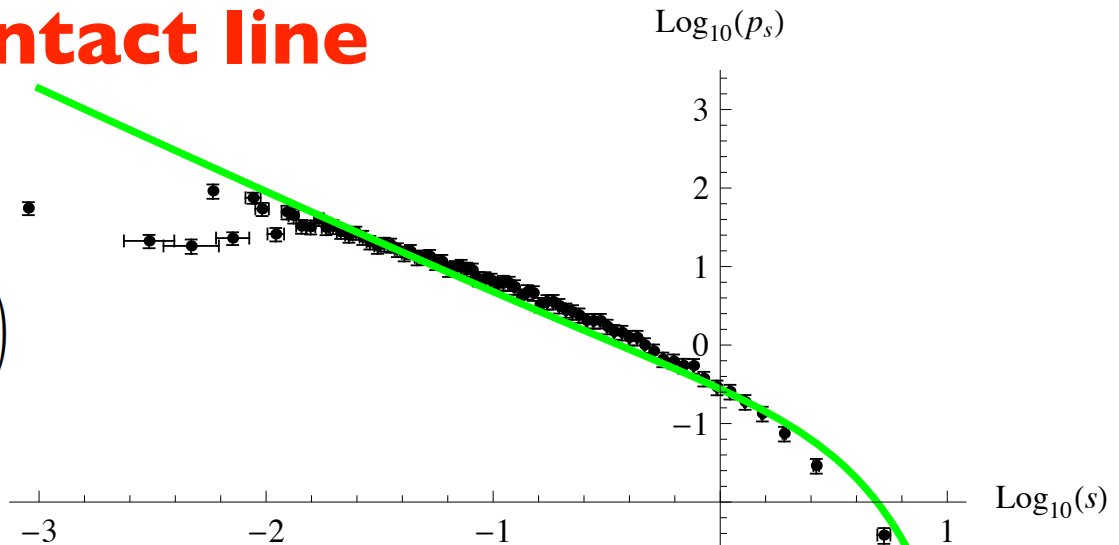
Driven String simulation



Data by A. Rosso

Experiments contact line

$$P(S) = A' \frac{\langle S \rangle}{2\sqrt{\pi}} S_m^{-2} \left[\left(\frac{S}{S_m} \right)^{-\tau} + D' \right] \times \exp \left(C' \sqrt{\frac{S}{S_m}} - \frac{B'}{4} \left[\frac{S}{S_m} \right]^{\delta'} \right)$$



$$\frac{\epsilon_q}{\kappa\gamma} = \frac{\sin(\theta) \cos(\varphi)}{t} + \frac{(r^2 - 1) [t(r + t) + 1] \sin^2(\theta)}{t(r^2 + 3rt + 3t^2 - 1)}$$

$$t = \sqrt{\frac{\sin(\theta + \varphi) + 1}{2}}, \quad r = \sqrt{1 + \frac{q^2}{\kappa^2}}$$



I-loop

data

MF/tree

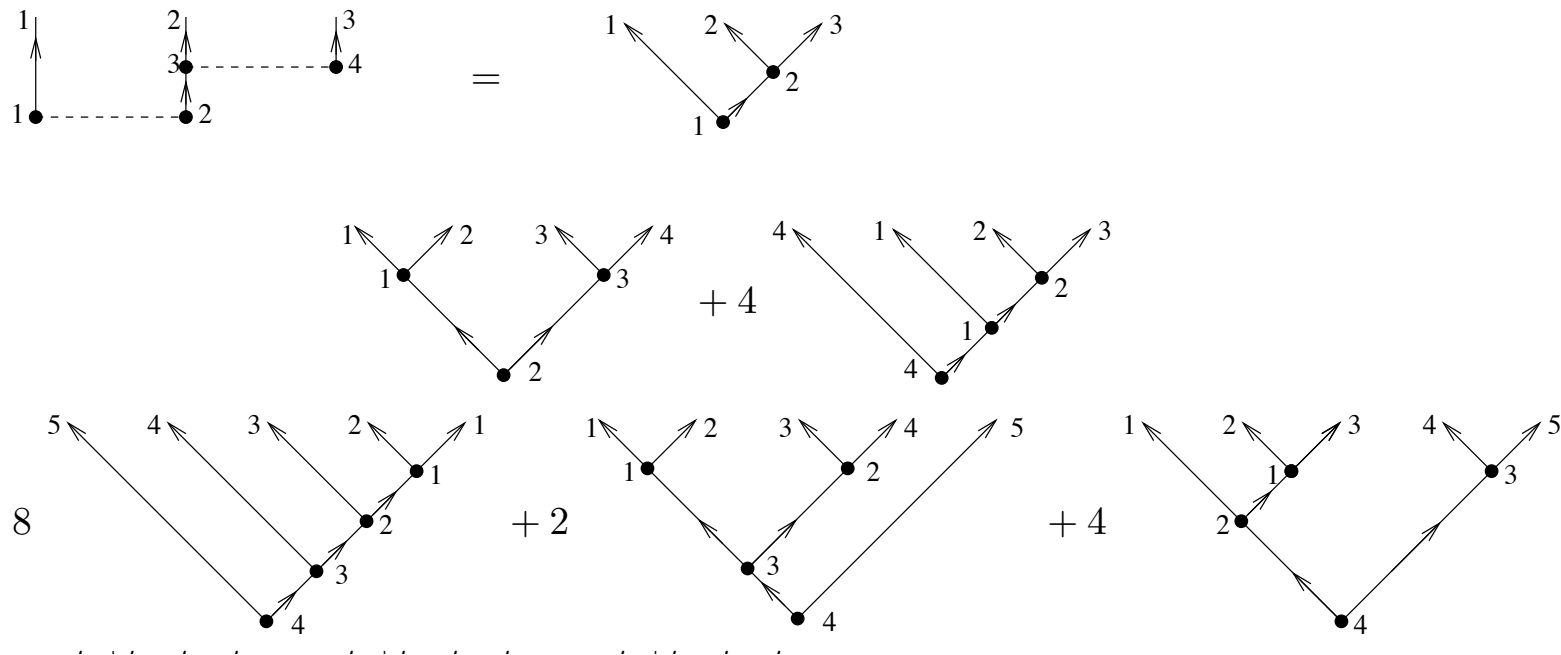
$$Z(\lambda) := \int_0^\infty dS p(S) \left[e^{\lambda S} - 1 \right]$$

Velocity distribution in an avalanche

classical Langevin equation

$$\begin{aligned} \eta \partial_t u(x,t) &= - \frac{\delta \mathcal{H}[u(t)]}{\delta u(t)} \\ &= \nabla^2 u(x,t) + m^2 [w - u(x,t)] - \partial_u V(x, u(x,t)) \end{aligned}$$

moments are again trees...



A little field theory

$$S_0 = \int_{xt} \tilde{u}_{xt} (\eta \partial_t - \nabla_x^2 + m^2) \dot{u}_{xt}$$

$$S_{\text{dis}} = -\frac{1}{2} \int_{xtt'} \tilde{u}_{xt} \tilde{u}_{xt'} \partial_t \partial_{t'} \Delta(v(t-t') + u_{xt} - u_{xt'})$$

Disorder Vertex

$$\begin{aligned} & \partial_t \partial_{t'} \Delta(v(t-t') + u_{xt} - u_{xt'}) \\ &= (v + \dot{u}_{xt}) \partial_{t'} \Delta'(v(t-t') + u_{xt} - u_{xt'}) \\ &= (v + \dot{u}_{xt}) \Delta'(0^+) \partial_{t'} \text{sgn}(t-t') + \dots \end{aligned}$$

simplifies to

$$S_{\text{dis}}^{\text{tree}} = \Delta'(0^+) \int_{xt} \tilde{u}_{xt} \tilde{u}_{xt} (v + \dot{u}_{xt})$$

!!! simple cubic theory !!!

Avalanche Instanton

If $\lambda(x, t) = \lambda \delta(t)$ then the instanton equation is

$$(\partial_t - 1)\tilde{u}_t + \tilde{u}_t^2 = -\lambda\delta(t)$$

Solution

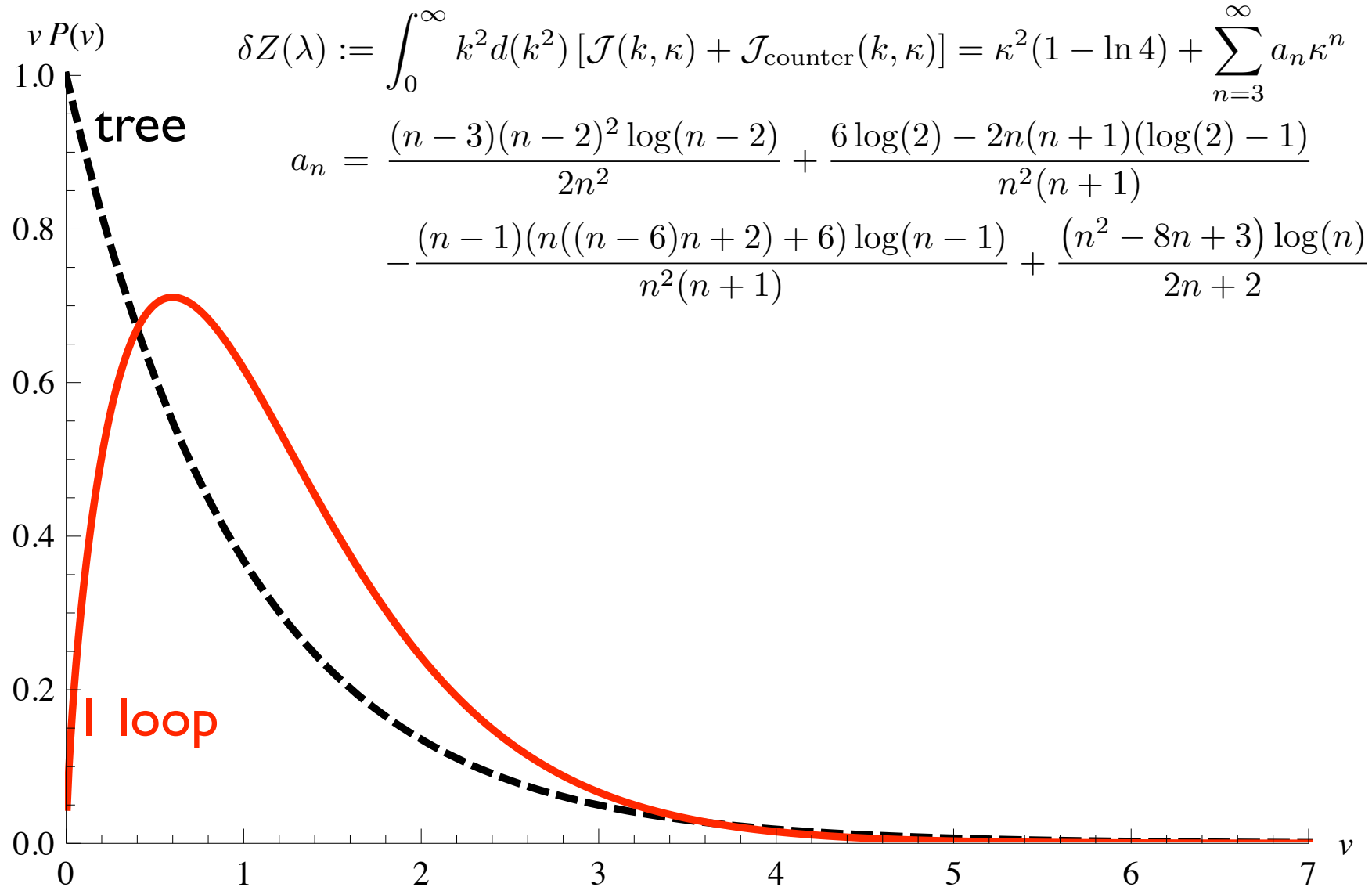
$$\tilde{u}_t = \frac{\lambda}{\lambda + (1 - \lambda)e^{-t}}\theta(-t)$$

$$Z_{\text{tree}}(\lambda) = \left\langle e^{\lambda \dot{u}(t)} - 1 \right\rangle \Big|_{t=0} = \int_{t < 0} \tilde{u}_t = -\ln(1 - \lambda)$$

$$\mathcal{P}_{\text{tree}}(\dot{u}) = \frac{e^{-\dot{u}}}{\dot{u}}$$

higher-point functions also possible.

Velocity distribution in avalanche: tree + loops



Decaying Burgers

$$\partial_t \vec{v}(\vec{r}, t) + [\vec{v}(\vec{r}, t) \cdot \nabla] \vec{v}(\vec{r}, t) = \nu \nabla^2 \vec{v}(\vec{r}, t)$$

inviscid limit $\nu \rightarrow 0$

curl-free velocity field: $\vec{v}(\vec{r}, t) = \nabla V(\vec{r}, t)$

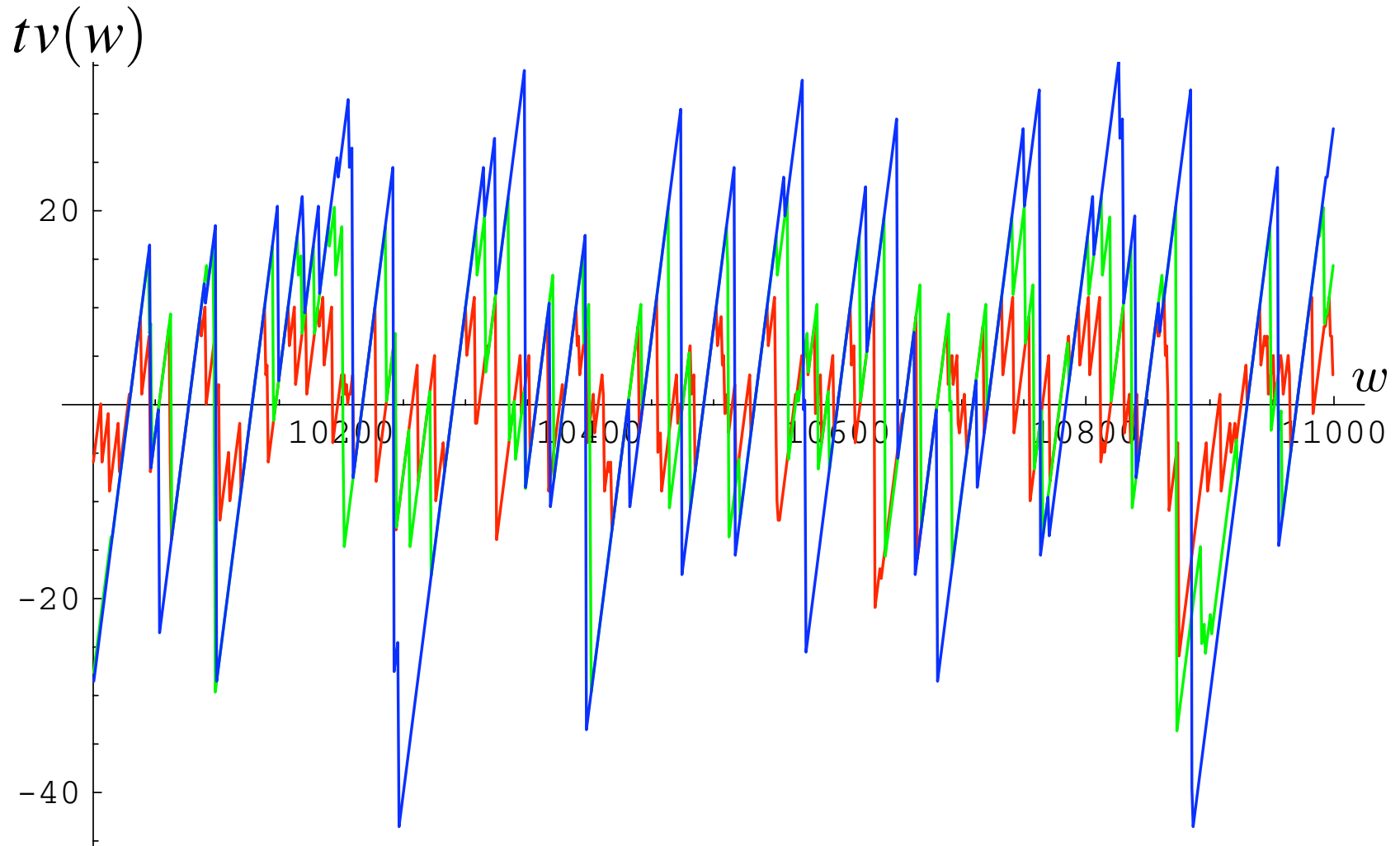
in practice: specify $V(\vec{r}, t = 0)$

Solution

$$V(\vec{r}, t) = \min_{\vec{u}} \left[\frac{1}{2t} (\vec{u} - \vec{r})^2 + V(\vec{u}, t = 0) \right]$$

particle in parabola with curvature $m^2 = \frac{1}{t}$

Decaying Burgers



Decaying Burgers with random walk initial condition

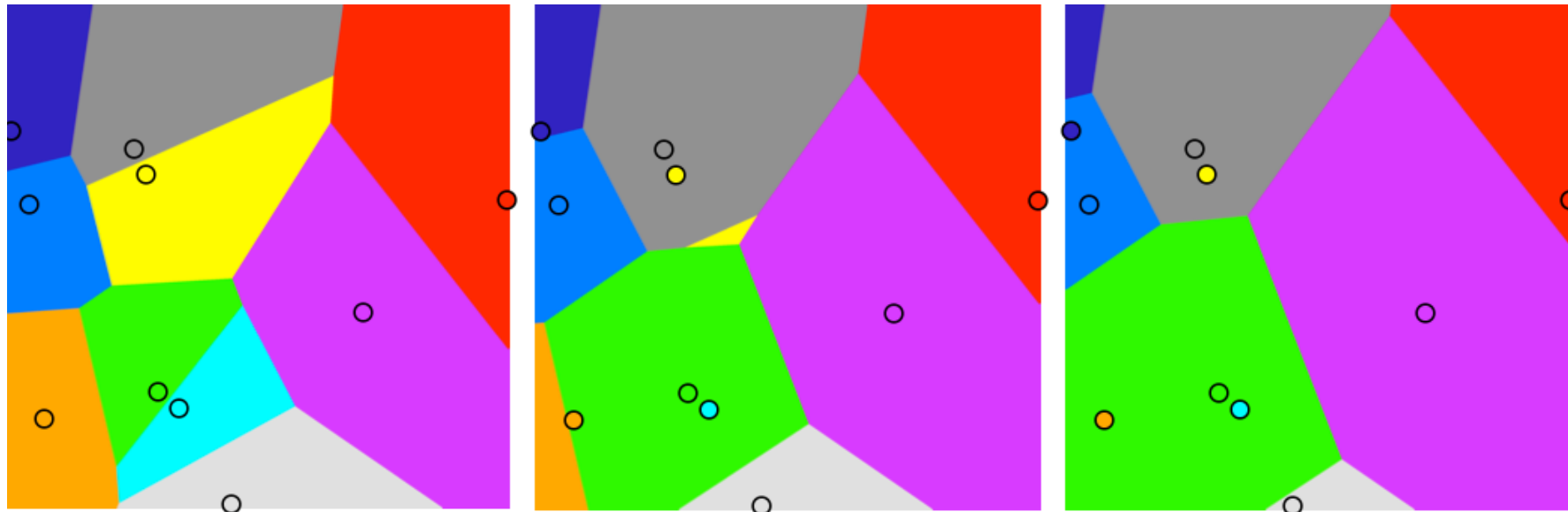
$$d = 1 : \quad \frac{1}{2} \left\langle [v(r, t = 0) - v(r', t = 0)]^2 \right\rangle = A|r - r'|$$

$$\Delta(r) = \Delta(0) - A|r - r|$$

FRG magic: $\Delta(r)$ does not renormalize!

\Rightarrow tree result is exact

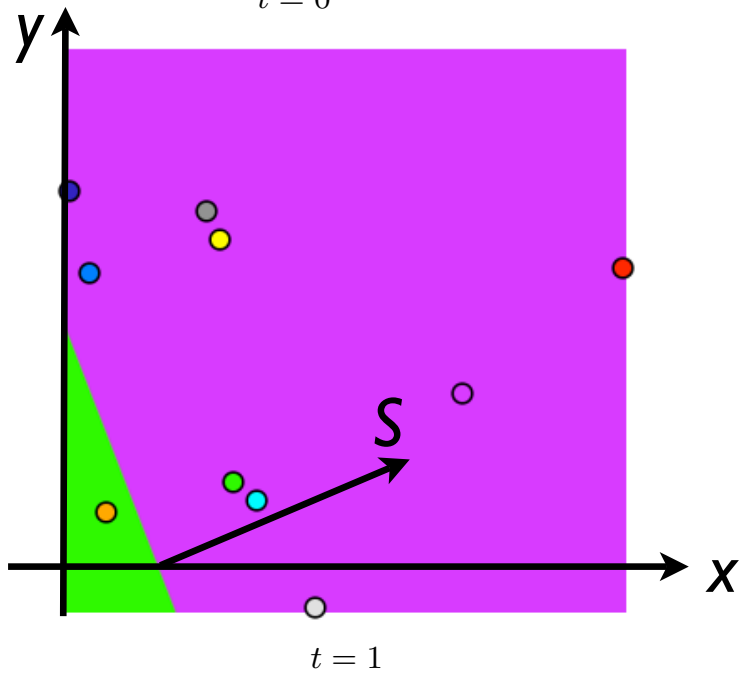
$$P(S) = \frac{e^{-S/S_m}}{S^{3/2}} \quad S_m = At^2$$



$t = 0$

$t = 0.045$

$t = 0.1$

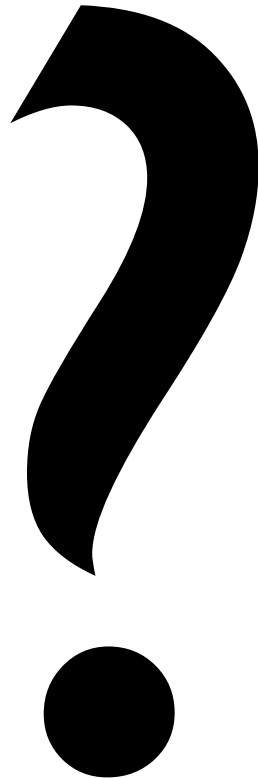


$t = 1$

Decaying Burgers in 2d

shocks merge upon
increasing time

Analytical Results for Decaying Burgers in 2 dimensions



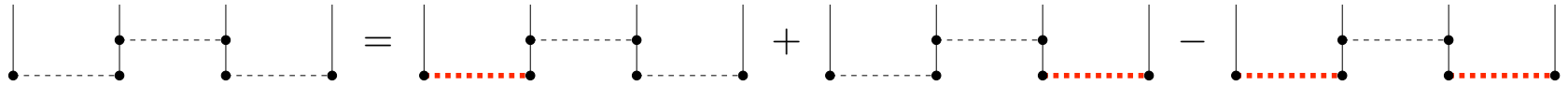
Analytical Results for Decaying Burgers in 2 dimensions

Functional RG still exact for

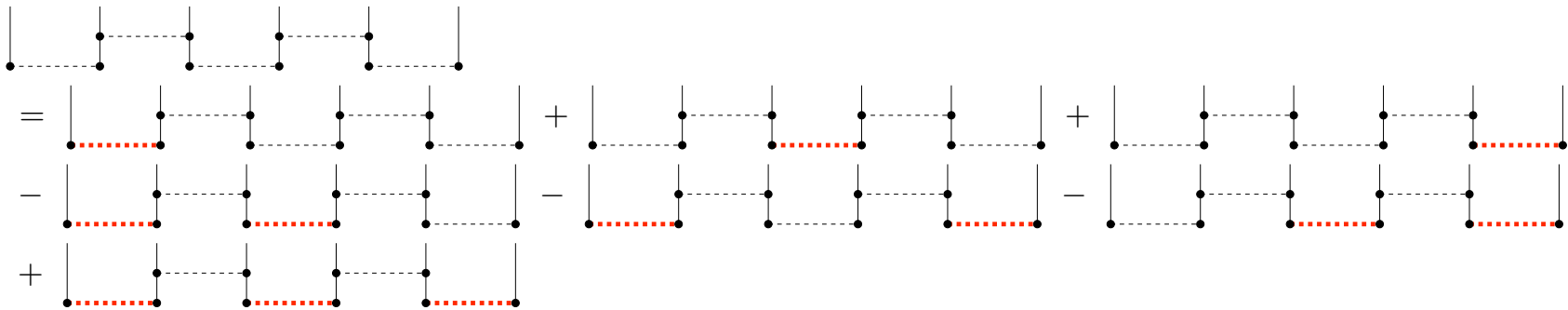
$$\frac{1}{2} \left\langle [\vec{v}(\vec{r}, t = 0) - \vec{v}(\vec{r}', t = 0)]^2 \right\rangle = A |\vec{r} - \vec{r}'|$$

but tree summation becomes difficult, since non-rooted trees contribute

Tree resummation (2): several “roots”



standard recursion relation overcounts - correct



more complicated consistency relation

$$\vec{\lambda} \vec{u} = \lim_{\nu \rightarrow 0} \frac{1}{\nu} \ln \left(e^{-\nu \sum_{i,j} r_{ij} \frac{\partial}{\partial u_i} \frac{\partial}{\partial u_j}} e^{\frac{1}{\nu} Z(\vec{\lambda}, \vec{u})} \right)$$

$$\vec{\lambda}\vec{u} = \lim_{v \rightarrow 0} \frac{1}{v} \ln \left(e^{-v \sum_{i,j} r_{ij} \frac{\partial}{\partial u_i} \frac{\partial}{\partial u_j}} e^{\frac{1}{v} Z(\vec{\lambda}, \vec{u})} \right)$$

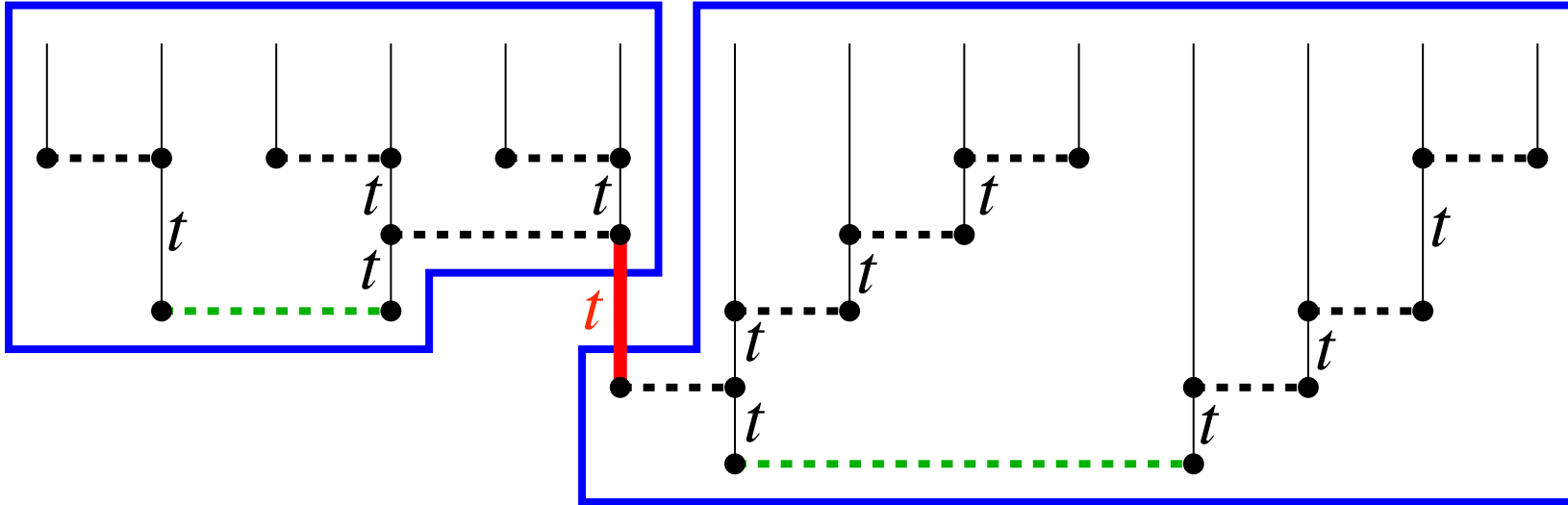
$$\begin{aligned} \vec{\lambda}\vec{u} = & \bullet - \bullet\text{---}\bullet + 2 \bullet\text{---}\bullet\text{---}\bullet - \left[\frac{4}{3} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet \end{array} + 4 \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet \right] \\ \Leftrightarrow & + \left[\frac{2}{3} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} + 8 \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet + 8 \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet \end{array} \right] \\ & - \left[\frac{4}{15} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} + 4 \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} + 16 \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet + \frac{16}{3} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} \right. \\ & \left. + \frac{64}{3} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} + \frac{32}{3} \begin{array}{c} \bullet \\ \vdots \\ \bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet\text{---}\bullet \\ \vdots \\ \bullet \end{array} \right] + \dots \end{aligned}$$

$$\vec{u}\vec{\lambda} = Z_\lambda(y) + \sum_{ij} r_{ij} \partial_i Z_\lambda(y) \partial_j Z_\lambda(y)$$

$$\Leftrightarrow r_{ij} = \frac{1}{2} \left[\frac{u_i u_j}{|\vec{u}|} + \delta_{ij} |\vec{u}| \right] \frac{h'''(0)}{m^4}$$

$$y_i = u_i - 2r_{ij} \partial_j Z_\lambda(y)$$

Tree resummation (3)



“time” evolution equation

$$\partial_t Z(\vec{\lambda}, \vec{u}) = -\frac{\partial}{\partial u} Z(\vec{\lambda}, \vec{u}) \frac{\partial}{\partial \lambda} Z(\vec{\lambda}, \vec{u})$$

$$Z_{t=0}(\vec{\lambda}, \vec{u}) = \vec{\lambda} \cdot [\Delta(0) - \Delta(\vec{u})] \cdot \vec{\lambda}$$

Results

Finite moments

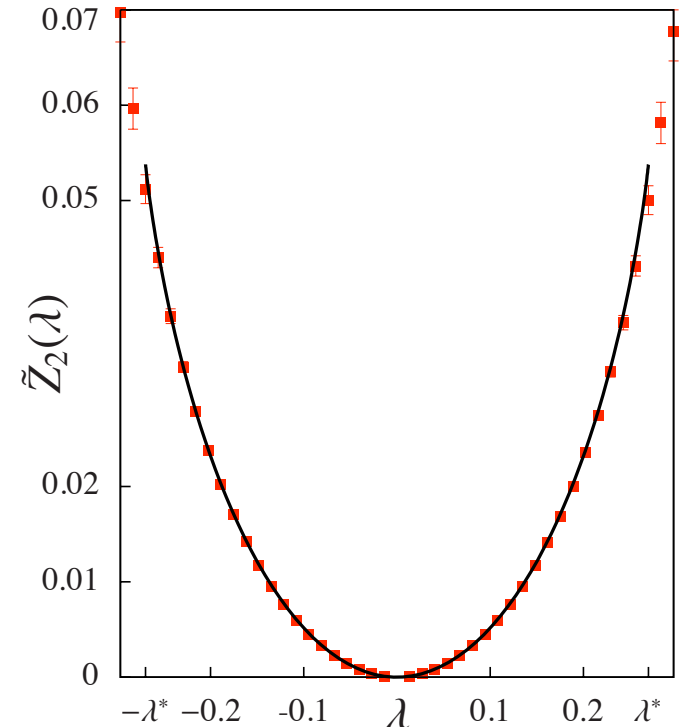
$$\begin{aligned} \frac{Z(\vec{\lambda}, \vec{u})}{|\vec{u}|} &= \lambda_1 + \frac{1}{2} [\lambda_1^2 + \vec{\lambda}^2] + 2\lambda_1 \vec{\lambda}^2 + \left[\frac{3}{2} (\vec{\lambda}^2)^2 + \frac{9}{2} \vec{\lambda}^2 \lambda_1^2 - \lambda_1^4 \right] + \left[-\frac{3}{2} \lambda_1^5 + 3\lambda_1^3 \vec{\lambda}^2 + \frac{25}{2} \lambda_1 (\vec{\lambda}^2)^2 \right] \\ &+ \frac{3}{16} [13\lambda_1^6 - 93\lambda_1^4 \vec{\lambda}^2 + 259\lambda_1^2 (\vec{\lambda}^2)^2 + 45(\vec{\lambda}^2)^3] + [14\lambda_1^7 - 57\lambda_1^5 \vec{\lambda}^2 + 72\lambda_1^3 (\vec{\lambda}^2)^2 + 103\lambda_1 (\vec{\lambda}^2)^3] \\ &+ \frac{1}{16} [977(\vec{\lambda}^2)^4 + 9017\lambda_1^2 (\vec{\lambda}^2)^3 - 3611\lambda_1^4 (\vec{\lambda}^2)^2 + 287\lambda_1^6 \vec{\lambda}^2 + 194\lambda_1^8] \\ &+ \frac{1}{8} [7741(\vec{\lambda}^2)^4 \lambda_1 + 10644(\vec{\lambda}^2)^3 \lambda_1^3 - 10842(\vec{\lambda}^2)^2 \lambda_1^5 + 4548(\vec{\lambda}^2) \lambda_1^7 - 651\lambda_1^9] + O(\lambda^9) \end{aligned}$$

Universal ratio

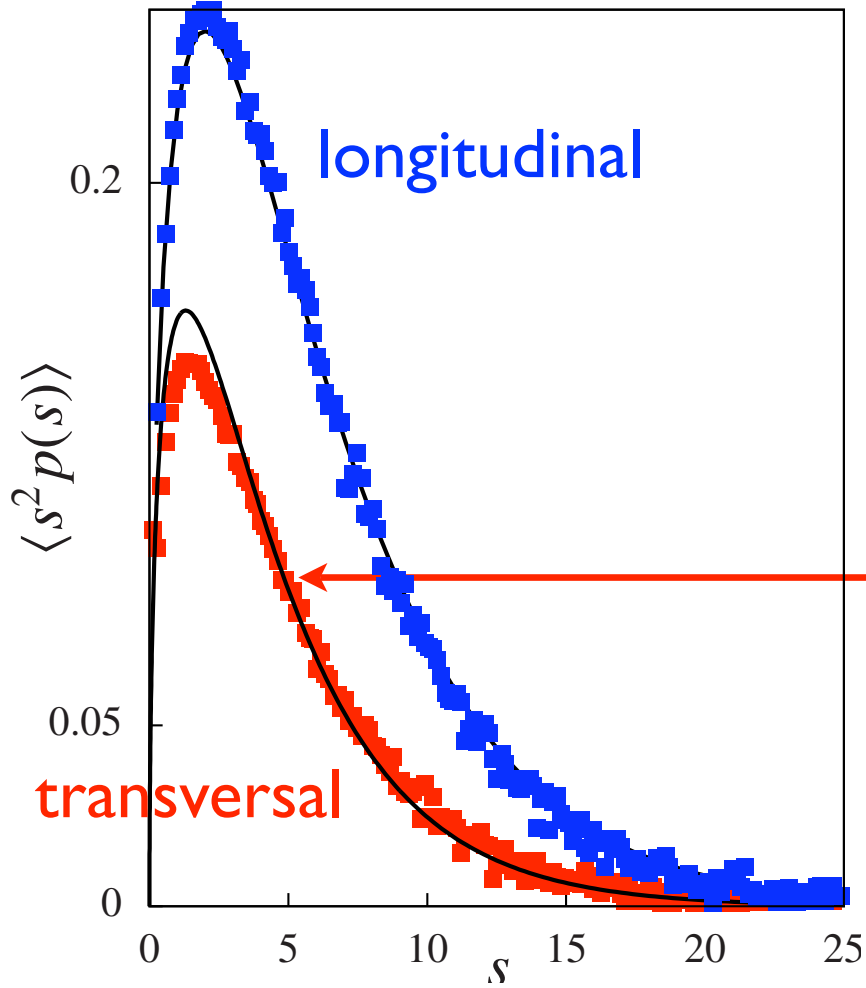
$$\frac{\langle S_x^2 \rangle}{\langle S_{\perp}^2 \rangle} = \frac{2}{\langle s_{\perp}^2 \rangle} = \frac{2}{D-1}$$

Generating function (y direction)

$$\begin{aligned} \lambda(\theta) &= \sin \theta \frac{\sqrt{5 - \cos(4\theta)} + 2}{[1 - \cos(2\theta) + \sqrt{5 - \cos(4\theta)}]^2} \\ \tilde{Z}_2(\theta) &= \frac{\cos \theta}{2} \frac{\sqrt{5 - \cos(4\theta)} - 2}{1 - \cos(2\theta) + \sqrt{5 - \cos(4\theta)}} \end{aligned}$$



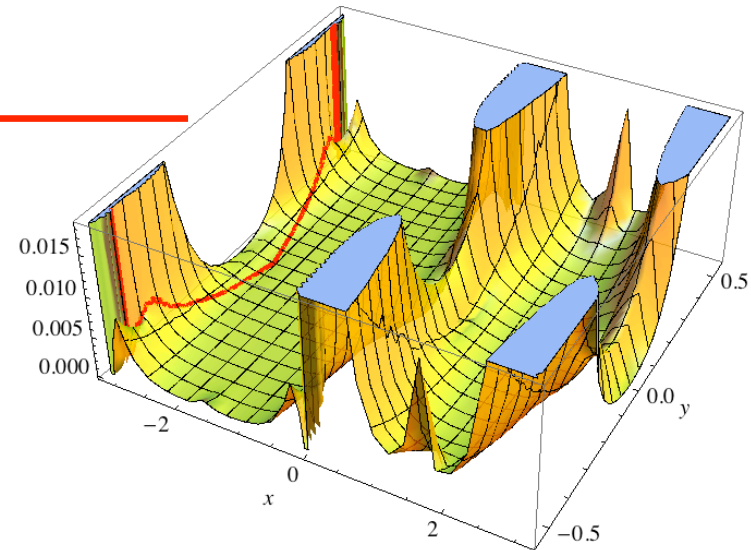
Probability distribution function for shocks



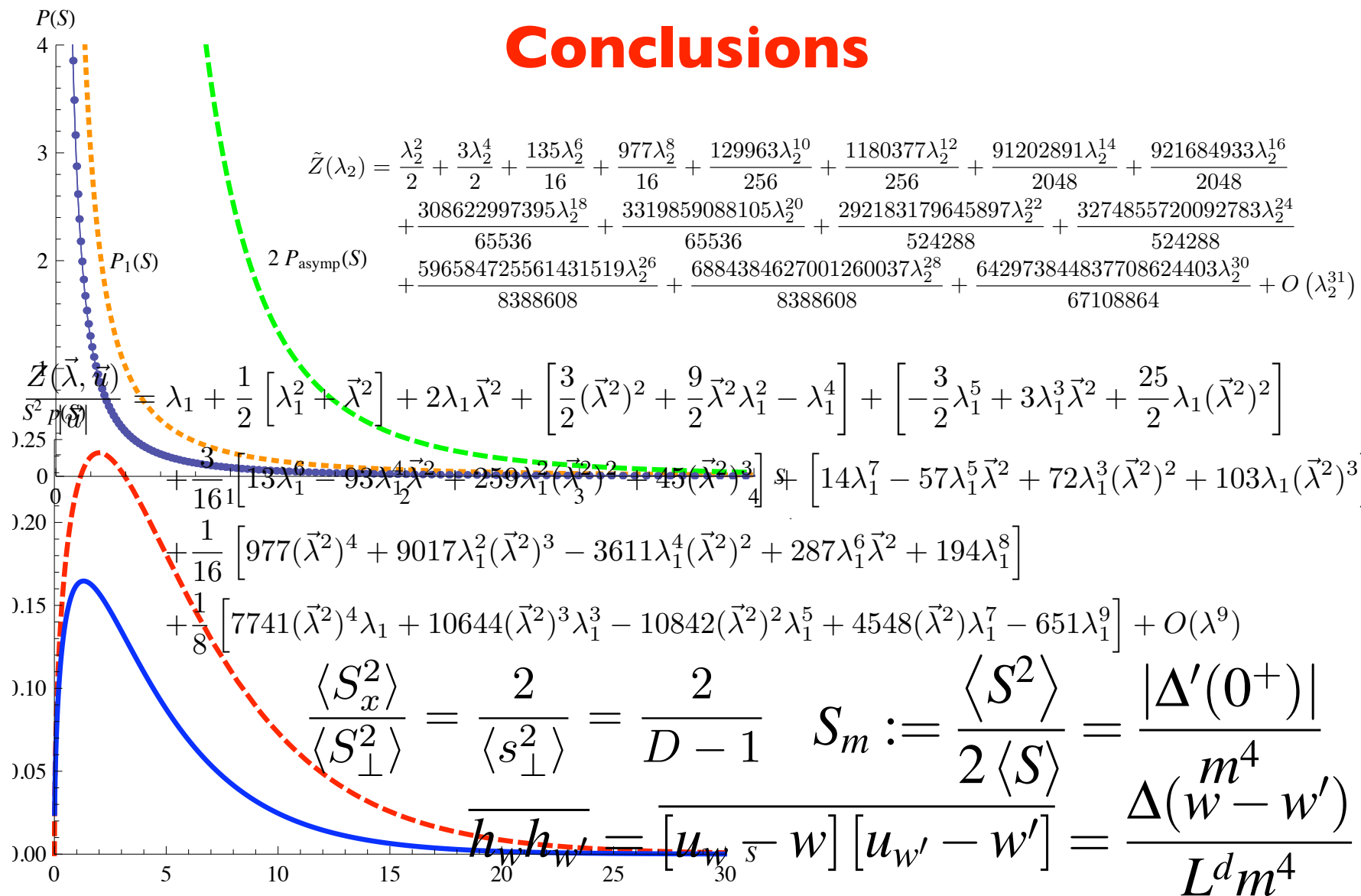
$$s \rightarrow \infty$$

$$1.73040189364e^{-0.269806s}$$

$$s^{5/2}$$



Conclusions



??? WHERE ARE THE EXPERIMENTS ???