Interacting Particle Systems

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Graphs

By definition, a graph is a pair (Λ, E) with:

- vertex set Λ , a countable set.
- edge set E, a set whose elements are unordered pairs {i, j} with i, j ∈ Λ, i ≠ j.

Let

$$\mathcal{E} := \left\{ (i,j) : \{i,j\} \in E \right\}$$
 and $\mathcal{N}_i := \left\{ j \in \Lambda : \{i,j\} \in E \right\}.$

Example $\Lambda = \mathbb{Z}^d$. For $i = (i_1, \dots, i_d) \in \mathbb{Z}^d$, let

$$\|i\|_1 := \sum_{k=1}^d |i_k|$$
 and $\|i\|_\infty := \max_{k=1,...,d} |i_k|$ $(i \in \mathbb{Z}^d).$

For $R \ge 1$, we set

$$E^d := \{\{i,j\} : \|i-j\|_1 = 1\}, \quad E^d_R := \{\{i,j\} : 0 < \|i-j\|_\infty \le R\}.$$

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The square lattice with nearest neighbor edges



The one-dimensional integer lattice



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The square lattice with L_1 neighborhood



 (\mathbb{Z}^2, E_1^2)

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The square lattice with L_1 neighborhood



Nearest neighbor neighborhood



Range two neighborhood



Interacting particle systems

- Λ countable set
- *S* finite set *local state space*
- S^{Λ} Carthesian product set of *configurations* $x = (x(i))_{i \in \Lambda}$

lattice

with
$$x(i) \in S \forall i \in \Lambda$$
.

 $X = (X_t)_{t \ge 0}$ interacting particle system, Markov process with state space S^{Λ} .

$$X_t = (X_t(i))_{i \in \Lambda}$$
 with $X_t(i) \in S \ \forall \ i \in \Lambda$.

 \mathcal{G} collection of *local maps* $m: S^{\Lambda} \to S^{\Lambda}$. $(r_m)_{m \in \mathcal{G}}$ collection of *Poisson rates*.

generator
$$Gf(x) = \sum_{m \in \mathcal{G}} r_m \{f(m(x)) - f(x)\}.$$

Interpretation: $r_m dt$ is the probability that the map m is applied during the time interval (t, t + dt].

Example: the contact process

 $S = \{0,1\}$. Interpretation: $x \in \{0,1\}^{\Lambda}$ is a particle configuration

$$x(i) = 0$$
 means the site *i* is empty,
 $x(i) = 1$ means there is a particle at *i*.

For each $(i,j) \in \mathcal{E}$, define a branching map $\mathtt{bra}_{ij} : S^{\Lambda} \to S^{\Lambda}$ by

$$ext{bra}_{ij}x(k) := \left\{ egin{array}{cc} x(i) ee x(j) & ext{if } k=j, \ x(k) & ext{otherwise.} \end{array}
ight.$$

For each $i \in \Lambda$, define a *death map* death_i : $S^{\Lambda} \rightarrow S^{\Lambda}$ by

$$\operatorname{death}_i x(k) := \left\{ egin{array}{c} 0 & ext{if } k=i, \\ x(k) & ext{otherwise.} \end{array}
ight.$$

Rates: $r_{\mathtt{bra}_{ij}} = \lambda \quad \forall (i,j) \in \mathcal{E} \qquad r_{\mathtt{death}_i} = 1 \quad \forall i \in \Lambda.$

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 0$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 1$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 2$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 3$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 4$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 5$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 6$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 7$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 8$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 9$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 10$.

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Contact process on
$$(\mathbb{Z}^2, E^2)$$
 with $\lambda = 2$.
Time $t = 11$.

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Contact process on (\mathbb{Z}^2, E^2) with $\lambda = 2$. Time t = 12.

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Claim equilibrium density equals survival probability

$$heta(\lambda):=\mathbb{P}^{1}[X_{\infty}(0)=1]=\mathbb{P}^{1_{\{0\}}}[X_{t}
eq0 \ orall t\geq 0].$$



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Example: a finite contact process



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Example: a finite contact process



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Idea: construct a continuous time Markov chain by applying maps $m: S \rightarrow S$ at times of a Poisson process.

Let ω be a Poisson point set on $\mathcal{G} \times \mathbb{R}$ with intensity $r_m dt$.

Interpretation: for each $(m, t) \in \omega$, apply the map m at time t.

Let $\{t \ge 0 : (m, t) \in \omega\} = \{t_1, t_2, \ldots\}$ with $t_1 < t_2 < \cdots$ Then $t_1, t_2 - t_1, t_3 - t_2, \ldots$ are i.i.d. exponentially distributed with mean $1/r_m$.
Let
$$\mathbb{P}^{\mathsf{x}}[(X_t)_{t\geq 0} \in \cdot] := \mathbb{P}[(X_t)_{t\geq 0} \in \cdot \mid X_0 = x].$$

Let $P_t(x, A) := \mathbb{P}^x[X_t \in A]$ denote the transition kernel of $(X_t)_{t \ge 0}$. Semigroup property:

$$P_sP_t = P_{s+t}$$
 with $P_sP_t(x,A) := \int P_s(x,\mathrm{d}y)P_t(y,A).$

$$\mathbb{E}^{x}[f(X_t)] = \int P_t(x, \mathrm{d}y)f(y) = f(x) + tGf(x) + O(t^2)$$
, where

$$Gf(x) = \sum_{m \in \mathcal{G}} r_m \{f(m(x)) - f(x)\}.$$

is the generator of the semigroup $(P_t)_{t\geq 0}$.

S = any finite local state space.

Voter map

$$\operatorname{vot}_{ji}(x)(k) := \begin{cases} x(j) & \text{if } k = i, \\ x(k) & \text{otherwise,} \end{cases}$$

Generator

$$Gf(x) = \sum_{(i,j)\in\mathcal{E}} \frac{1}{|\mathcal{N}_i|} \{f(\operatorname{vot}_{ji} x) - f(x)\}.$$

Interpretation: each site with rate 1 copies the state of a uniformly chosen neighbor.

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Time t = 0.25.

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Time t = 0.5.



Time t = 1.

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Time t = 2.



Time t = 4.

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Time t = 8.

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Time t = 16.

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Time t = 31.25.

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Time t = 62.5.

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Time t = 125.

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Time t = 250.

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Time t = 500.

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The behavior of the voter model strongly depends on the dimension.

Clustering in dimensions d = 1, 2.

Stable behavior in dimensions $d \ge 3$.

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Cut of 3-dimensional model, time t = 2.

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Cut of 3-dimensional model, time t = 4.

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Cut of 3-dimensional model, time t = 8.

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Cut of 3-dimensional model, time t = 16.

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Cut of 3-dimensional model, time t = 32.

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Cut of 3-dimensional model, time t = 64.

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Cut of 3-dimensional model, time t = 125.

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Cut of 3-dimensional model, time t = 250.

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A one-dimensional voter model



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A stochastic Ising model

 $S = \{-1, +1\}$ spin. For any $x \in S^{\wedge}$, we call $M_i(x) := \sum_{j \in \mathcal{N}_i} x(j)$

the *local magnetization* around $i \in \Lambda$. Let $\kappa_i(x, \cdot)$ denote the law of a random variable X such that

$$\mathbb{P}[X(i)=\pm 1]=rac{e^{eta\pm M_i(x)}}{e^{eta\pm M_i(x)}+e^{eta\mp M_i(x)}},$$

and X(j) = x(j) a.s. for all $j \neq i$. Then κ_i is a local probability kernel and

$$Gf(x) = \sum_{i \in \Lambda} \left(\int \kappa_i(x, \mathrm{d}y) f(y) - f(x) \right)$$

defines the generator of a *stochastic Ising model* with *Glauber dynamics*.

Interpretation: each site *i* with rate 1 chooses a new state according to the probability kernel κ_i .

When the parameter β is large, nearby spins like have the same sign.

We start the process in product measure for different values of β and see what happens.



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The spontaneous magnetization is defined as

$$m_*(\beta) :=$$
 the equilibrium expectation of $X_t(0)$
started from $X_0 = \underline{1}$.

For the model on (\mathbb{Z}^2, E^2) , Onsager (1944) proved

$$m_*(eta) = \left\{ egin{array}{ll} (1-\sinh(eta)^{-4})^{1/8} & ext{ for } eta \geq eta_{ ext{c}} := \log(1+\sqrt{2}), \ 0 & ext{ for } eta \leq eta_{ ext{c}}. \end{array}
ight.$$

For \mathbb{Z}^3 , the graph of $m_*(\beta)$ looks roughly similar with $\beta_c \approx 0.442$ but no explicit formulas are known.

The spontaneous magnetization



Instead of allowing only two states -1, +1, we can more generally allow $q \ge 2$ states $1, \ldots, q$.

Each person i chooses a new state at times of a Poisson process with rate 1.

The probability that the newly chosen state is $k \in \{1, \ldots, q\}$ equals

$$\frac{e^{\beta M_i(k)}}{\sum_{m=1}^q e^{\beta M_i(m)}},$$

where $M_i(k)$ denotes the number of neighbors of *i* that are in the state *k*.

Setting q = 2 and replacing β by 2β yields the Ising model.

On \mathbb{Z}^2 for q > 4 the "magnetization" makes a jump at the point of the phase transition.



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 $\beta = 1.2$, time t = 8.

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 $\beta = 1.2$, time t = 16.

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 $\beta = 1.2$, time t = 64.

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A one-dimensional Potts model



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In the *biased* voter model with two states $\{0, 1\}$, each organism *i* changes its type $X_t(i)$ with the rates

- $0\mapsto 1$ with rate $(1+s)\cdot$ fraction of type 1 neighbors,
- $1\mapsto 0$ with rate $1\cdot$ fraction of type 0 neighbors,

where s > 0 gives type 1 a (small) advantage.

Contrary to the voter model, even if we start with just a single organism of type 1, there is a positive probability that type 1 never dies out.

Models spread of advantageous mutation.

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Biased voter model with s = 0.2. Time t = 0.



Biased voter model with s = 0.2. Time t = 10.

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Biased voter model with s = 0.2. Time t = 20.



Biased voter model with s = 0.2. Time t = 30.

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Biased voter model with s = 0.2. Time t = 40.

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Biased voter model with s = 0.2. Time t = 50.

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Biased voter model with s = 0.2. Time t = 60.

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Biased voter model with s = 0.2. Time t = 70.

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Biased voter model with s = 0.2. Time t = 80.



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Biased voter model with s = 0.2. Time t = 110.

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Biased voter model with s = 0.2. Time t = 120.

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Biased voter model with s = 0.2. Time t = 130.

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Biased voter model with s = 0.2. Time t = 140.

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Biased voter model with s = 0.2. Time t = 150.

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Biased voter model with s = 0.2. Time t = 160.

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We can extend the biased voter model by also allowing spontaneous jumps from 1 to 0.

$0\mapsto 1$	with rate $(1+s)\cdot$ fraction of type 1 neighbors,
$1\mapsto 0$	with rate $1\cdot fraction$ of type 0 neighbors
	+ d,

where s > 0 gives type 1 an advantage and $d \ge 0$ is a *death rate*. This models the fact that genes may become disfunctional due to deleterious mutations.

Whether 1's have a positive probability to survive now depends in a nontrivial way on s and d.



A rebellious voter model

The rebellious voter map is defined as

$$\operatorname{rvot}_{kji}(x)(l) := \begin{cases} 1-x(i) & \text{if } l=i \text{ and } x(k) \neq x(j), \\ x(l) & \text{otherwise.} \end{cases}$$

The *rebellious voter model* is the one-dimensional model with generator

$$Gf(x) := \alpha \sum_{i} \{f(\operatorname{vot}_{i,i+1}(x)) - f(x)\} \\ + \alpha \sum_{i} \{f(\operatorname{vot}_{i,i-1}(x)) - f(x)\} \\ + (1 - \alpha) \sum_{i} \{f(\operatorname{rvot}_{i-1,i,i+1}(x)) - f(x)\} \\ + (1 - \alpha) \sum_{i} \{f(\operatorname{rvot}_{i+1,i,i-1}(x)) - f(x)\}.$$

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A rebellious voter model



A rebellious voter model



Reaction diffusion models

Another rich class of models are *reaction diffusion models*.

These are systems of particles that perform independent random walks and interact when they are near to each other.

Let $X_t(i) = 1$ (resp. 0) signify the presence (resp. absence) of a particle and consider the maps $rw_{ij} : \{0,1\}^{\mathbb{Z}} \to \{0,1\}^{\mathbb{Z}}$

$$\mathbf{rw}_{i,j} \mathbf{x}(k) := \begin{cases} 0 & \text{if } k = i, \\ \mathbf{x}(i) \lor \mathbf{x}(j) & \text{if } k = j, \\ \mathbf{x}(k) & \text{otherwise.} \end{cases}$$

The process with generator

$$G = \frac{1}{2} \sum_{i \in \mathbb{Z}} \left\{ f(\texttt{rw}_{i,i+1}x) - f(x) \right\} + \frac{1}{2} \sum_{i \in \mathbb{Z}} \left\{ f(\texttt{rw}_{i,i-1}x) - f(x) \right\}$$

describes coalescing random walks.

Coalescing random walks



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In analogy with the branching map

$$ext{bra}_{ij}x(k) := \left\{ egin{array}{cc} x(i) \lor x(j) & ext{if } k=j, \ x(k) & ext{otherwise,} \end{array}
ight.$$

we can also define a cooperative branching map

$$\operatorname{coop}_{ii'j} x(k) := \begin{cases} (x(i) \wedge x(i')) \lor x(j) & \text{if } k = j, \\ x(k) & \text{otherwise.} \end{cases}$$

Branching and coalescing random walks



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Cooperative branching and coalescence



Cooperative branching



Two more maps of interest are the annihilating random walk map

$$\operatorname{arw}_{ij} x(k) := \left\{ egin{array}{ll} 0 & ext{if } k=i, \ x(i)+x(j) \mod(2) & ext{if } k=j, \ x(k) & ext{otherwise}, \end{array}
ight.$$

and the annihilating branching map

$$abra_{ij}x(k) := \begin{cases} x(i) + x(j) \mod(2) & \text{if } k = j, \\ x(k) & \text{otherwise,} \end{cases}$$

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A cancellative system



A cancellative system



Define a killing map as

$$ext{kill}_{ij} x(k) := \left\{ egin{array}{cc} (1-x(i)) \wedge x(j) & ext{if } k=j, \ x(k) & ext{otherwise}, \end{array}
ight.$$

which says that the particle at i, if present, kills any particle at j.

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Branching and killing

