# Interacting Particle Systems 

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## October 1, 2019

## Graphs

By definition, a graph is a pair $(\Lambda, E)$ with:

- vertex set $\Lambda$, a countable set.
- edge set $E$, a set whose elements are unordered pairs $\{i, j\}$ with $i, j \in \Lambda, i \neq j$.
Let

$$
\mathcal{E}:=\{(i, j):\{i, j\} \in E\} \quad \text { and } \quad \mathcal{N}_{i}:=\{j \in \Lambda:\{i, j\} \in E\} .
$$

Example $\Lambda=\mathbb{Z}^{d}$. For $i=\left(i_{1}, \ldots, i_{d}\right) \in \mathbb{Z}^{d}$, let

$$
\|i\|_{1}:=\sum_{k=1}^{d}\left|i_{k}\right| \quad \text { and } \quad\|i\|_{\infty}:=\max _{k=1, \ldots, d}\left|i_{k}\right| \quad\left(i \in \mathbb{Z}^{d}\right)
$$

For $R \geq 1$, we set
$E^{d}:=\left\{\{i, j\}:\|i-j\|_{1}=1\right\}, \quad E_{R}^{d}:=\left\{\{i, j\}: 0<\|i-j\|_{\infty} \leq R\right\}$.

## The square lattice with nearest neighbor edges



## The one-dimensional integer lattice

$\left(\mathbb{Z}^{1}, E^{1}\right)$

## Next nearest neighbor edges



## The square lattice with $L_{1}$ neighborhood



## The square lattice with $L_{1}$ neighborhood



## Nearest neighbor neighborhood



## Range two neighborhood



## Interacting particle systems

$\Lambda$ countable set lattice
$S$ finite set local state space
$S^{\wedge}$ Carthesian product
set of configurations $x=(x(i))_{i \in \Lambda}$ with $x(i) \in S \forall i \in \Lambda$.
$X=\left(X_{t}\right)_{t \geq 0}$ interacting particle system, Markov process with state space $S^{\wedge}$.

$$
X_{t}=\left(X_{t}(i)\right)_{i \in \Lambda} \quad \text { with } \quad X_{t}(i) \in S \forall i \in \Lambda
$$

$\mathcal{G}$ collection of local maps $m: S^{\wedge} \rightarrow S^{\wedge}$.
$\left(r_{m}\right)_{m \in \mathcal{G}}$ collection of Poisson rates.

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

Interpretation: $r_{m} \mathrm{~d} t$ is the probability that the map $m$ is applied during the time interval $(t, t+\mathrm{d} t]$.

## Example: the contact process

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

$$
\begin{aligned}
& x(i)=0 \text { means the site } i \text { is empty } \\
& x(i)=1 \text { means there is a particle at } i .
\end{aligned}
$$

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

$$
\operatorname{bra}_{i j} x(k):=\left\{\begin{array}{cl}
x(i) \vee x(j) & \text { if } k=j \\
x(k) & \text { otherwise }
\end{array}\right.
$$

For each $i \in \Lambda$, define a death map death den $_{i}: S^{\wedge} \rightarrow S^{\wedge}$ by

$$
\operatorname{death}_{i} x(k):=\left\{\begin{array}{cl}
0 & \text { if } k=i \\
x(k) & \text { otherwise }
\end{array}\right.
$$

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

## The contact process

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

## The contact process

## $\sqrt{\square}$

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

## The contact process

## 4-1

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

## The contact process

## 草

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

## The contact process

## 南

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

## The contact process

## 

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

## The contact process



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

## The contact process



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

## The contact process



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

## The contact process



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

## The contact process



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

## The contact process



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

## The contact process


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

## The contact process



## The contact process



## The contact process



## The contact process



## The contact process



## The contact process



Contact process on $\left(\mathbb{Z}^{2}, E^{2}\right)$ with $\lambda=2$.
Time $t=18$.

## The contact process



Contact process on $\left(\mathbb{Z}^{2}, E^{2}\right)$ with $\lambda=2$.
Time $t=19$.

## The contact process



Contact process on $\left(\mathbb{Z}^{2}, E^{2}\right)$ with $\lambda=2$.
Time $t=20$.

## The contact process

Claim equilibrium density equals survival probability

$$
\theta(\lambda):=\mathbb{P}^{1}\left[X_{\infty}(0)=1\right]=\mathbb{P}^{1}\{0\}\left[X_{t} \neq 0 \forall t \geq 0\right] .
$$



## Example: a finite contact process



## Example: a finite contact process



## Poisson construction of interacting particle systems

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

Let $\omega$ be a Poisson point set on $\mathcal{G} \times \mathbb{R}$ with intensity $r_{m} \mathrm{~d} t$.
Interpretation: for each $(m, t) \in \omega$, apply the map $m$ at time $t$.
Let $\{t \geq 0:(m, t) \in \omega\}=\left\{t_{1}, t_{2}, \ldots\right\}$ 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 $1 / r_{m}$.

## Generator construction of interacting particle systems

Let $\mathbb{P}^{x}\left[\left(X_{t}\right)_{t \geq 0} \in \cdot\right]:=\mathbb{P}\left[\left(X_{t}\right)_{t \geq 0} \in \cdot \mid X_{0}=x\right]$.
Let $P_{t}(x, A):=\mathbb{P}^{\times}\left[X_{t} \in A\right]$ denote the transition kernel of $\left(X_{t}\right)_{t \geq 0}$.
Semigroup property:

$$
P_{s} P_{t}=P_{s+t} \quad \text { with } \quad P_{s} P_{t}(x, A):=\int P_{s}(x, \mathrm{~d} y) P_{t}(y, A)
$$

$$
\mathbb{E}^{x}\left[f\left(X_{t}\right)\right]=\int P_{t}(x, \mathrm{~d} y) f(y)=f(x)+t G f(x)+O\left(t^{2}\right), \text { where }
$$

$$
G f(x)=\sum_{m \in \mathcal{G}} r_{m}\{f(m(x))-f(x)\}
$$

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

## Voter model

$S=$ any finite local state space.
Voter map

$$
\operatorname{vot}_{j i}(x)(k):=\left\{\begin{array}{cl}
x(j) & \text { if } k=i \\
x(k) & \text { otherwise }
\end{array}\right.
$$

Generator

$$
G f(x)=\sum_{(i, j) \in \mathcal{E}} \frac{1}{\left|\mathcal{N}_{i}\right|}\left\{f\left(\operatorname{vot}_{j i x} x\right)-f(x)\right\}
$$

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

## The voter model



Time $t=0$.

## The voter model



Time $t=0.25$.

## The voter model



Time $t=0.5$.

## The voter model



Time $t=1$.

## The voter model



Time $t=2$.

## The voter model



Time $t=4$.

## The voter model



Time $t=8$.

## The voter model



Time $t=16$.

## The voter model



Time $t=31.25$.

## The voter model



Time $t=62.5$.

## The voter model



Time $t=125$.

## The voter model



Time $t=250$.

## The voter model



Time $t=500$.

## The voter model

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

Clustering in dimensions $d=1,2$.
Stable behavior in dimensions $d \geq 3$.

## The voter model



Cut of 3-dimensional model, time $t=0$.

## The voter model



Cut of 3-dimensional model, time $t=1$.

## The voter model



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

## The voter model



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

## The voter model



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

## The voter model



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

## The voter model



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

## The voter model



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

## The voter model



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

## The voter model



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

## A one-dimensional voter model



## 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

$$
\mathbb{P}[X(i)= \pm 1]=\frac{e^{\beta \pm M_{i}(x)}}{e^{\beta \pm M_{i}(x)}+e^{\beta \mp M_{i}(x)}}
$$

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

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

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

## A stochastic Ising model

Interpretation: each site $i$ with rate 1 chooses a new state according to the probability kernel $\kappa_{i}$.

When the parameter $\beta$ is large, nearby spins like have the same sign.

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

## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



## The Ising model



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## The Ising model



## The Ising model



## The Ising model



## The spontaneous magnetization

The spontaneous magnetization is defined as

$$
\begin{aligned}
m_{*}(\beta):= & \text { the equilibrium expectation of } X_{t}(0) \\
& \text { started from } X_{0}=\underline{1} .
\end{aligned}
$$

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

$$
m_{*}(\beta)= \begin{cases}\left(1-\sinh (\beta)^{-4}\right)^{1 / 8} & \text { for } \beta \geq \beta_{\mathrm{c}}:=\log (1+\sqrt{2}) \\ 0 & \text { for } \beta \leq \beta_{\mathrm{c}}\end{cases}
$$

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

## The spontaneous magnetization



## A stochastic Potts model

Instead of allowing only two states $-1,+1$, we can more generally allow $q \geq 2$ 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 $\beta$ by $2 \beta$ yields the Ising model.
On $\mathbb{Z}^{2}$ for $q>4$ the "magnetization" makes a jump at the point of the phase transition.

## The Potts model



## The Potts model



## The Potts model



## The Potts model



## The Potts model



## The Potts model



## The Potts model



$$
\beta=1.2, \text { time } t=32 .
$$

## The Potts model



## The Potts model



## The Potts model



## The Potts model



## A one-dimensional Potts model



In one-dimensional Potts models, the cluster size remains bounded in time even at very high $\beta$ (= low temperature).

## The biased voter model

In the biased voter model with two states $\{0,1\}$, each organism $i$ changes its type $X_{t}(i)$ with the rates
$0 \mapsto 1 \quad$ with rate $(1+s) \cdot$ fraction of type 1 neighbors,
$1 \mapsto 0 \quad$ 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.

## The biased voter model

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

## The biased voter model

## z

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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



Biased voter model with $s=0.2$. Time $t=90$.

## The biased voter model



Biased voter model with $s=0.2$. Time $t=100$.

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model



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

## The biased voter model

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

## The biased voter model

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

## The biased voter model



A one-dimensional biased voter model with bias $s=0.2$.

## The biased voter model

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

$$
0 \mapsto 1 \quad \text { with rate }(1+s) \cdot \text { fraction of type } 1 \text { neighbors, }
$$

$1 \mapsto 0 \quad$ with rate 1 • fraction of type 0 neighbors

$$
+d
$$

where $s>0$ gives type 1 an advantage and $d \geq 0$ 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 $d$.

## The biased voter model



## A rebellious voter model

The rebellious voter map is defined as

$$
\operatorname{rvot}_{k j i}(x)(I):=\left\{\begin{array}{cl}
1-x(i) & \text { if } I=i \text { and } x(k) \neq x(j), \\
x(I) & \text { otherwise. }
\end{array}\right.
$$

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

$$
\begin{aligned}
G f(x):= & \alpha \sum_{i}\left\{f\left(\operatorname{vot}_{i, i+1}(x)\right)-f(x)\right\} \\
& +\alpha \sum_{i}\left\{f\left(\operatorname{vot}_{i, i-1}(x)\right)-f(x)\right\} \\
& +(1-\alpha) \sum_{i}\left\{f\left(\operatorname{rvot}_{i-1, i, i+1}(x)\right)-f(x)\right\} \\
& +(1-\alpha) \sum_{i}\left\{f\left(\operatorname{rvot}_{i+1, i, i-1}(x)\right)-f(x)\right\} .
\end{aligned}
$$

## A rebellious voter model



Process with $\alpha=0.8$ behaves more or less as a voter model.

## A rebellious voter model



In the process with $\alpha=0.3$, cluster size remains bounded in time.

## 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 $\mathrm{rw}_{i j}:\{0,1\}^{\mathbb{Z}} \rightarrow\{0,1\}^{\mathbb{Z}}$

$$
\mathrm{rw}_{i, j} x(k):=\left\{\begin{array}{cl}
0 & \text { if } k=i, \\
x(i) \vee x(j) & \text { if } k=j, \\
x(k) & \text { otherwise } .
\end{array}\right.
$$

The process with generator

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

describes coalescing random walks.

## Coalescing random walks



## Reaction diffusion models

In analogy with the branching map

$$
\operatorname{bra}_{i j} x(k):=\left\{\begin{array}{cl}
x(i) \vee x(j) & \text { if } k=j, \\
x(k) & \text { otherwise }
\end{array}\right.
$$

we can also define a cooperative branching map

$$
\operatorname{coop}_{i i^{\prime} j} x(k):=\left\{\begin{array}{cl}
\left(x(i) \wedge x\left(i^{\prime}\right)\right) \vee x(j) & \text { if } k=j \\
x(k) & \text { otherwise }
\end{array}\right.
$$

## Branching and coalescing random walks



## Cooperative branching and coalescence



Cooperative branching rate 2.2.

## Cooperative branching



## A cancellative system

Two more maps of interest are the annihilating random walk map

$$
\operatorname{arw}_{i j} x(k):=\left\{\begin{array}{cl}
0 & \text { if } k=i \\
x(i)+x(j) \bmod (2) & \text { if } k=j \\
x(k) & \text { otherwise }
\end{array}\right.
$$

and the annihilating branching map

$$
\operatorname{abra}_{i j} x(k):=\left\{\begin{array}{cl}
x(i)+x(j) \bmod (2) & \text { if } k=j \\
x(k) & \text { otherwise }
\end{array}\right.
$$

## A cancellative system



## A cancellative system



A system of branching annihilating random walks.

## Killing

Define a killing map as

$$
\operatorname{kill}_{i j} x(k):=\left\{\begin{array}{cl}
(1-x(i)) \wedge x(j) & \text { if } k=j \\
x(k) & \text { otherwise }
\end{array}\right.
$$

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

## Branching and killing



