

Universality in $1 + 1$ -dimensional models

M. Hairer, G. Cannizzaro

Imperial College London

ATI, 9 May 2018

Object of study

Processes $h(x, t)$ with following properties

1. Space $x \in \mathbf{R}$ (or maybe \mathbf{Z}), time $t \in \mathbf{R}$ (or \mathbf{R}_+).
2. Translation invariant (modulo shifts) both in space and time.
3. Approximately local specifications only depending on 'shape'.

Question: When can one find exponents α, β and constants C_ε such that

$$H(x, t) = \lim_{\varepsilon \rightarrow 0} \varepsilon^\alpha h(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t$$

exists and what are possible exponents and limits?

Universality class: basin of attraction of given limit H under operation of rescaling.

Object of study

Processes $h(x, t)$ with following properties

1. Space $x \in \mathbf{R}$ (or maybe \mathbf{Z}), time $t \in \mathbf{R}$ (or \mathbf{R}_+).
2. Translation invariant (modulo shifts) both in space and time.
3. Approximately local specifications only depending on 'shape'.

Question: When can one find exponents α, β and constants C_ε such that

$$H(x, t) = \lim_{\varepsilon \rightarrow 0} \varepsilon^\alpha h(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t$$

exists and what are possible exponents and limits?

Universality class: basin of attraction of given limit H under operation of rescaling.

Object of study

Processes $h(x, t)$ with following properties

1. Space $x \in \mathbf{R}$ (or maybe \mathbf{Z}), time $t \in \mathbf{R}$ (or \mathbf{R}_+).
2. Translation invariant (modulo shifts) both in space and time.
3. Approximately local specifications only depending on 'shape'.

Question: When can one find exponents α, β and constants C_ε such that

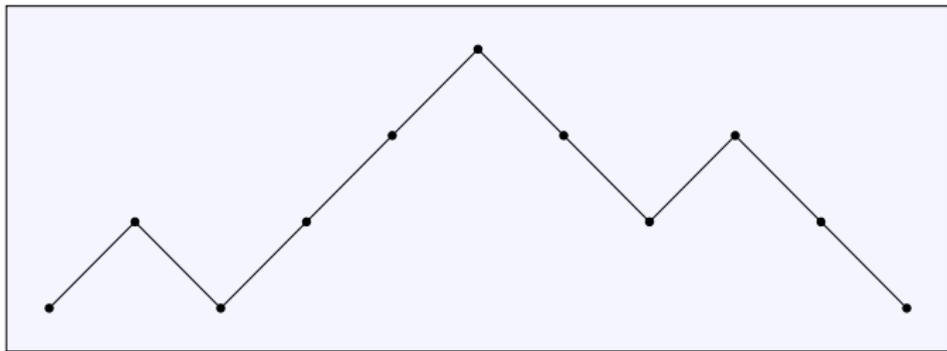
$$H(x, t) = \lim_{\varepsilon \rightarrow 0} \varepsilon^\alpha h(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t$$

exists and what are possible exponents and limits?

Universality class: basin of attraction of given limit H under operation of rescaling.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



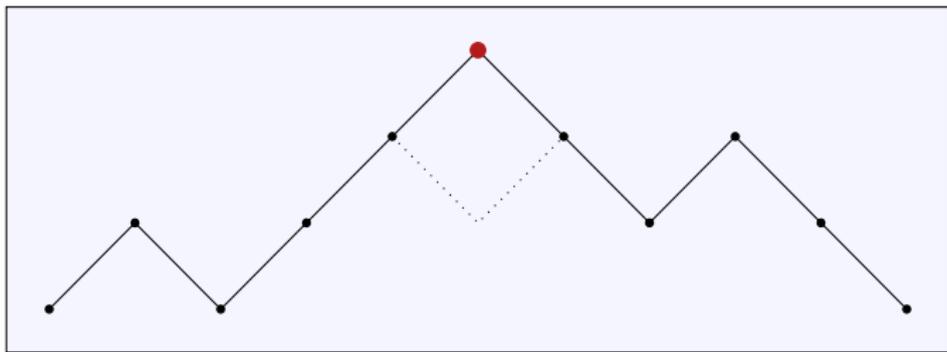
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



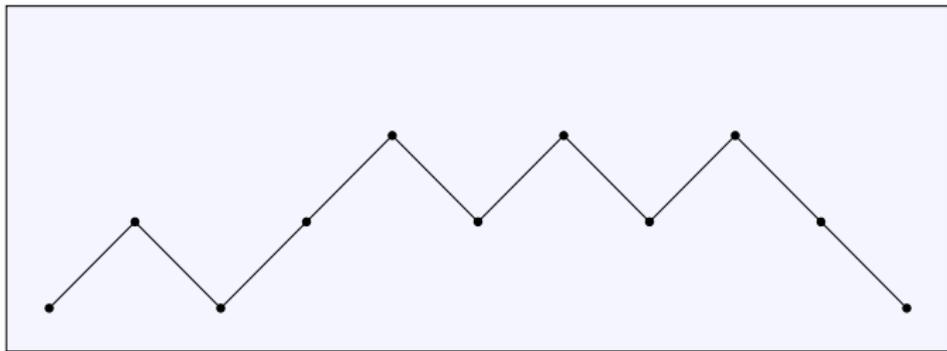
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



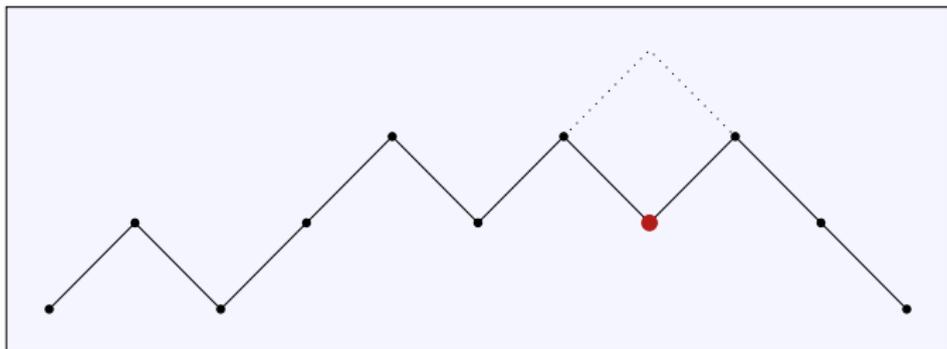
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



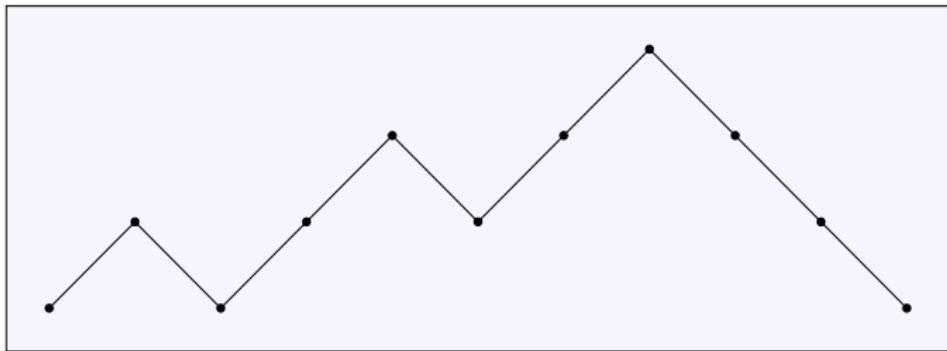
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



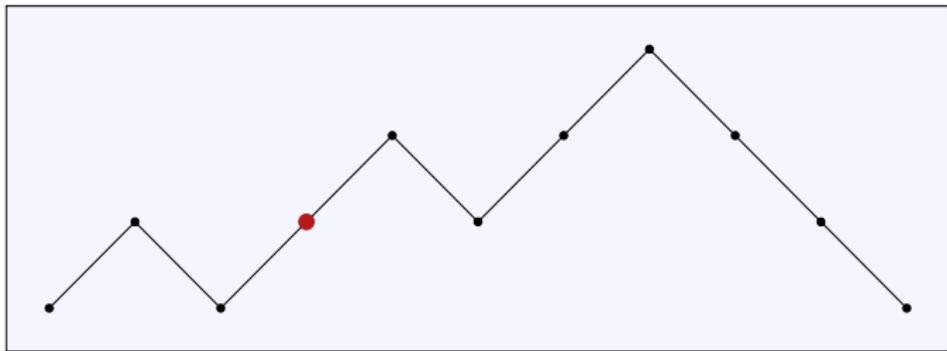
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



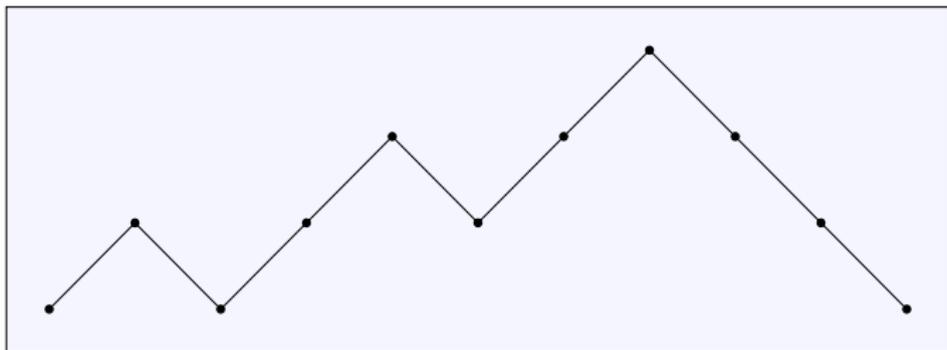
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



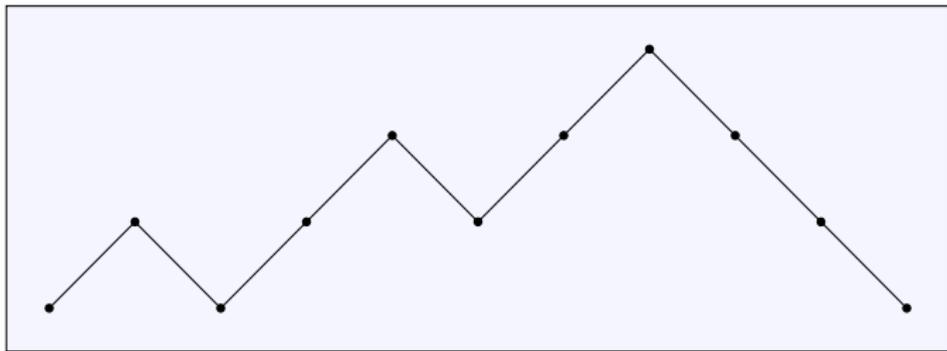
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 1

Solid-on-solid model (also SSEP): $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



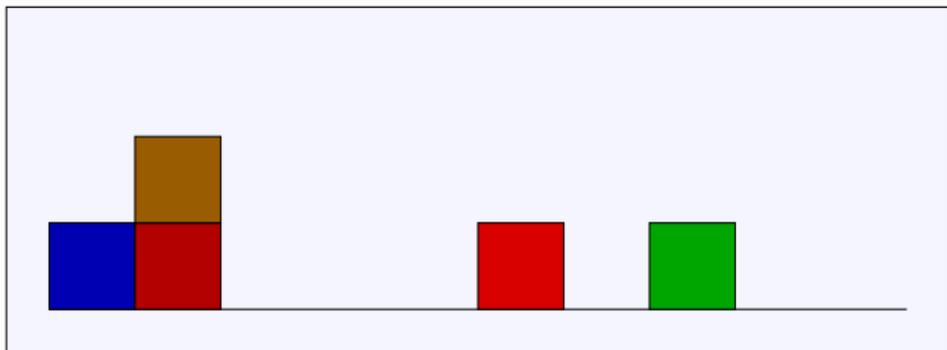
Theorem: Converges with $\alpha = 1/2$, $\beta = 2$ to Edwards-Wilkinson:

$$\partial_t H = \partial_x^2 H + \xi .$$

Symmetries: $x \leftrightarrow -x$, $t \leftrightarrow -t$, $H \leftrightarrow -H$.

Example 2

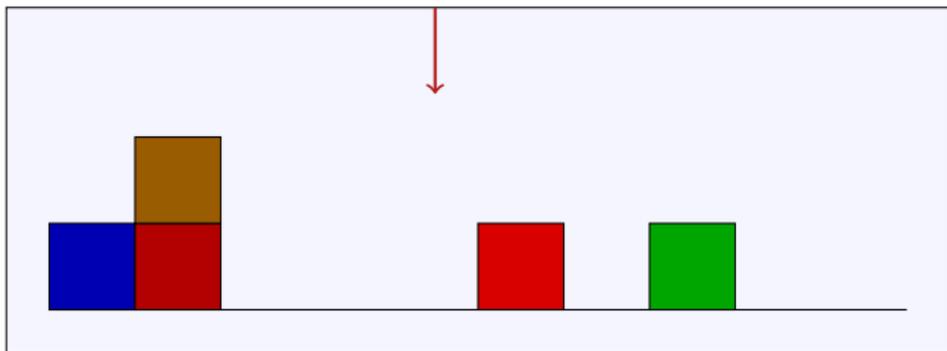
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

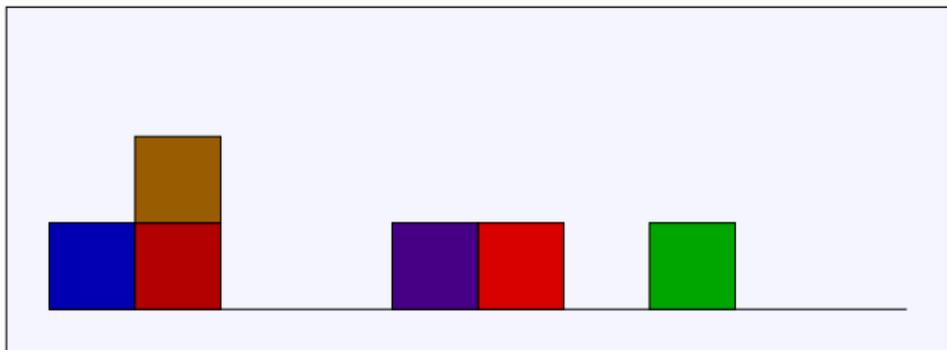
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

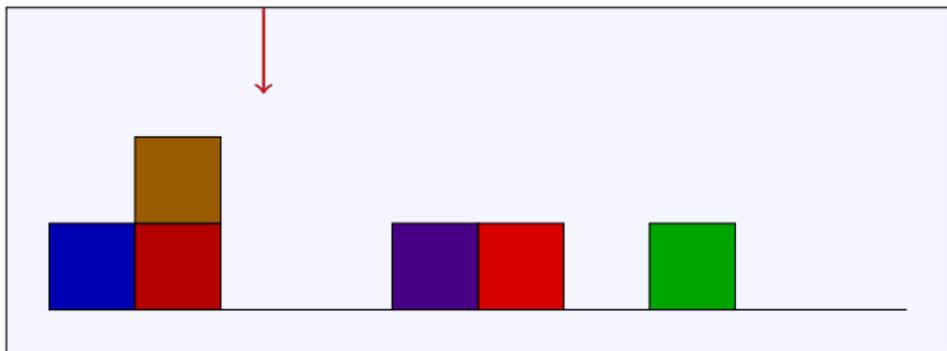
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

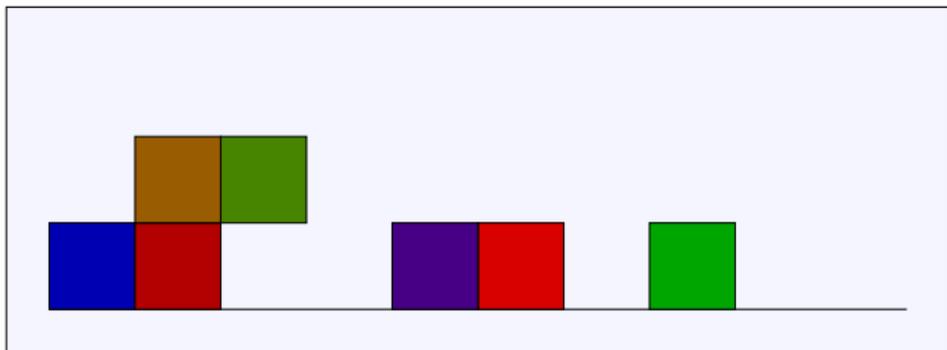
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

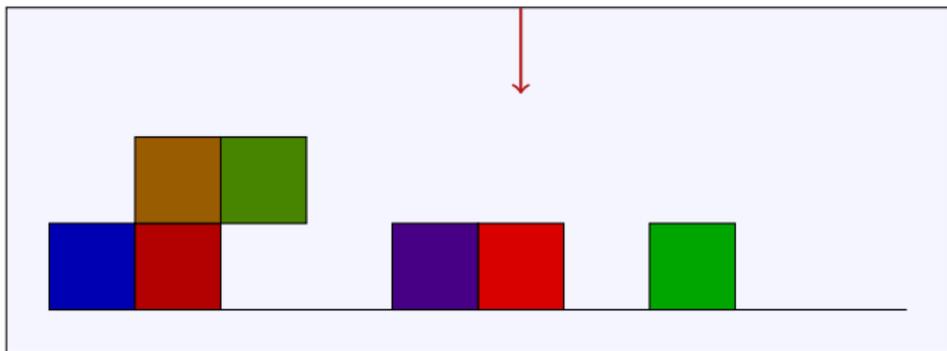
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

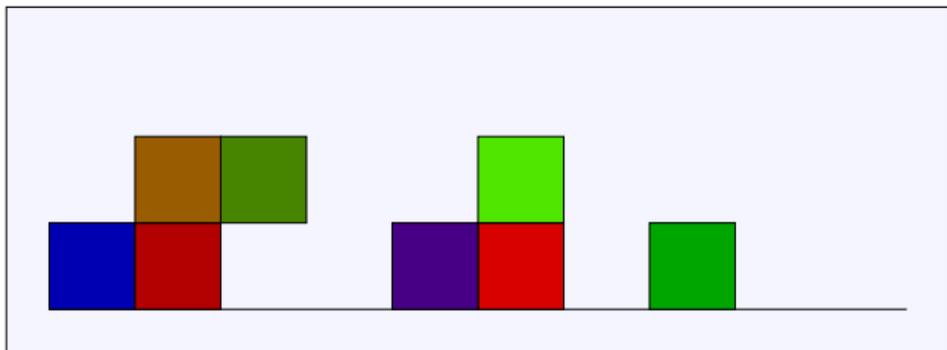
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

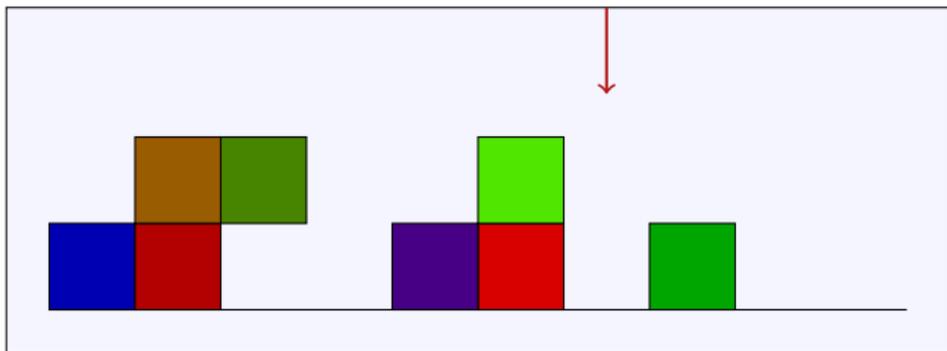
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

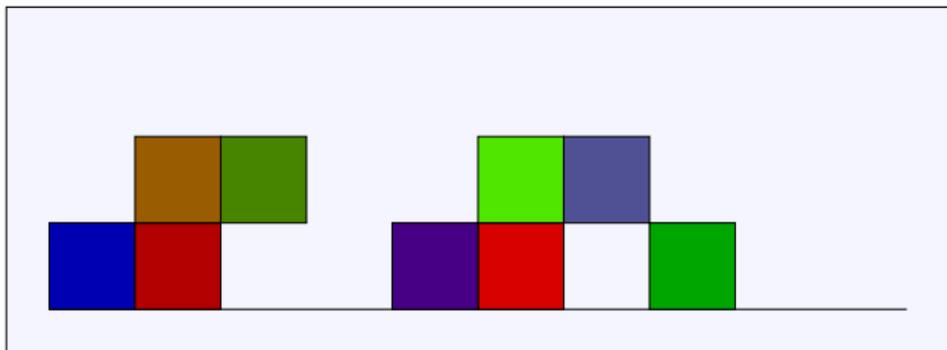
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

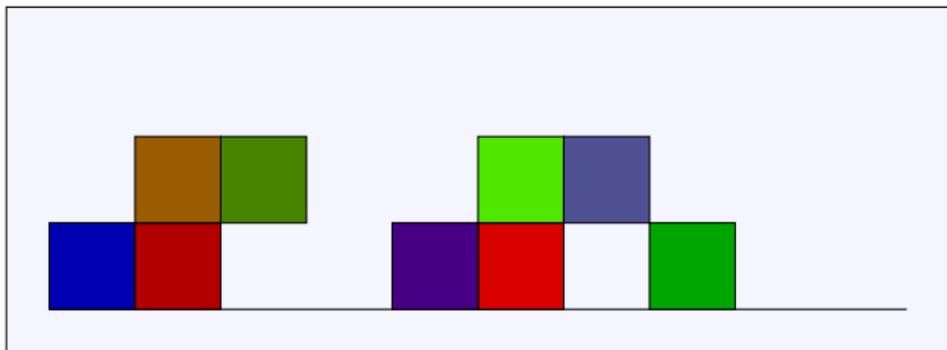
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

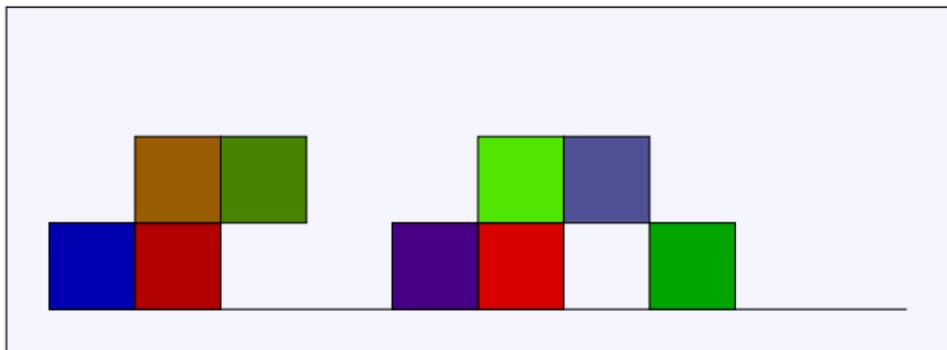
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

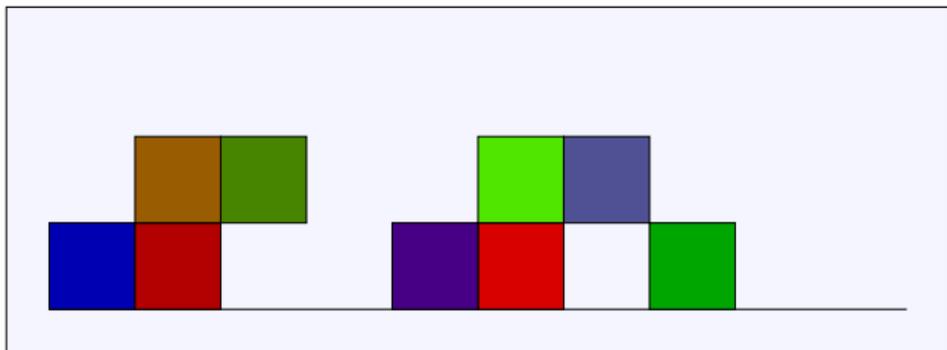
Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Example 2

Ballistic deposition: $h: \mathbf{Z} \times \mathbf{R} \rightarrow \mathbf{Z}$



Conjecture: Converges with $\alpha = 1/2$, $\beta = 3/2$, limit: “KPZ fixed point”. Surprisingly hard to show: characterisation of conjectured limit only last year! Symmetries: $x \leftrightarrow -x$, $(t \leftrightarrow -t \ \& \ H \leftrightarrow -H)$.

Common properties of limits

1. Translation invariant (modulo shifts) both in space and time.
2. **Strictly** local specifications: space-time Markov property.
3. Scale invariance:

$$\varepsilon^\alpha H(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t \stackrel{\text{law}}{=} H(x, t)$$

(Relatively easy to check in both examples.) Imposes very strong constraints!

Time only: Stable Lévy processes are **only** possible limits.

Space-time: No known classification in general. (Exception: $2D$ conformal field theories.)

Common properties of limits

1. Translation invariant (modulo shifts) both in space and time.
2. **Strictly** local specifications: space-time Markov property.
3. Scale invariance:

$$\varepsilon^\alpha H(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t \stackrel{\text{law}}{=} H(x, t)$$

(Relatively easy to check in both examples.) Imposes very strong constraints!

Time only: Stable Lévy processes are **only** possible limits.

Space-time: No known classification in general. (Exception: $2D$ conformal field theories.)

Common properties of limits

1. Translation invariant (modulo shifts) both in space and time.
2. **Strictly** local specifications: space-time Markov property.
3. Scale invariance:

$$\varepsilon^\alpha H(x/\varepsilon, t/\varepsilon^\beta) - C_\varepsilon t \stackrel{\text{law}}{=} H(x, t)$$

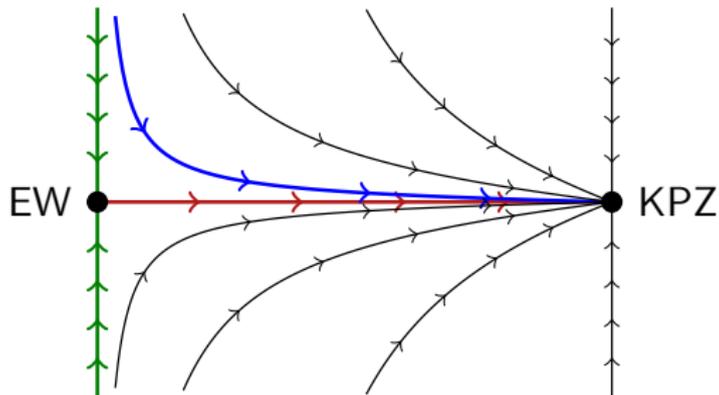
(Relatively easy to check in both examples.) Imposes very strong constraints!

Time only: Stable Lévy processes are **only** possible limits.

Space-time: No known classification in general. (Exception: $2D$ conformal field theories.)

Cartoon in 1 + 1 dimension

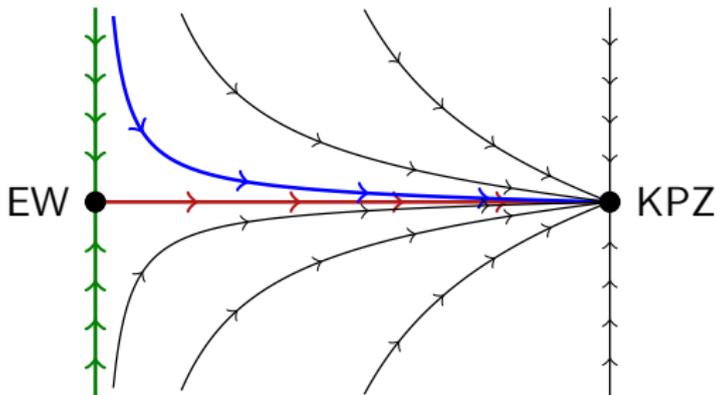
Schematic evolution of 'space of models' under 'zooming out':



Can we understand red line and blue region? Weaker form of universality.

Cartoon in 1 + 1 dimension

Schematic evolution of 'space of models' under 'zooming out':



Can we understand **red line** and **blue region**? Weaker form of universality.

Weak universality conjecture

Consider family of models $\alpha \mapsto h_\alpha$ such that h_0 is in EW class and h_α is in KPZ class for $\alpha \neq 0$.

Conjecture: If α is 'correctly' parametrised, one can find C_ε such that

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{1/2} h_\varepsilon(x/\varepsilon, t/\varepsilon^2) - C_\varepsilon t \rightarrow \hat{h}(t, x)$$

with

$$\partial_t \hat{h} = \partial_x^2 \hat{h} + (\partial_x \hat{h})^2 + \xi .$$

Question: What is a natural such family containing Ballistic Deposition?

Weak universality conjecture

Consider family of models $\alpha \mapsto h_\alpha$ such that h_0 is in EW class and h_α is in KPZ class for $\alpha \neq 0$.

Conjecture: If α is 'correctly' parametrised, one can find C_ε such that

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{1/2} h_\varepsilon(x/\varepsilon, t/\varepsilon^2) - C_\varepsilon t \rightarrow \hat{h}(t, x)$$

with

$$\partial_t \hat{h} = \partial_x^2 \hat{h} + (\partial_x \hat{h})^2 + \xi .$$

Question: What is a natural such family containing Ballistic Deposition?

Weak universality conjecture

Consider family of models $\alpha \mapsto h_\alpha$ such that h_0 is in EW class and h_α is in KPZ class for $\alpha \neq 0$.

Conjecture: If α is 'correctly' parametrised, one can find C_ε such that

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{1/2} h_\varepsilon(x/\varepsilon, t/\varepsilon^2) - C_\varepsilon t \rightarrow \hat{h}(t, x)$$

with

$$\partial_t \hat{h} = \partial_x^2 \hat{h} + (\partial_x \hat{h})^2 + \xi .$$

Question: What is a natural such family containing Ballistic Deposition?

A natural family

Ballistic deposition can be written as

$$h(t_+, x) = \max\{h(t, x-1), h(t, x+1), h(t, x) + 1\} .$$

Idea: Introduce 'inverse temperature' $\beta > 0$ and consider

$$h_\beta(t_+, x) \in \{h_\beta(t, x-1), h_\beta(t, x+1), h_\beta(t, x) + 1\} ,$$
$$\mathbf{P}(h_\beta(t_+, x) = y) \propto \exp(\beta y) .$$

The process h_∞ is BD. What is h_0 and what does it rescale to?

Symmetries: $x \leftrightarrow -x$, $H \leftrightarrow -H$.

A natural family

Ballistic deposition can be written as

$$h(t_+, x) = \max\{h(t, x-1), h(t, x+1), h(t, x) + 1\} .$$

Idea: Introduce 'inverse temperature' $\beta > 0$ and consider

$$h_\beta(t_+, x) \in \{h_\beta(t, x-1), h_\beta(t, x+1), h_\beta(t, x) + 1\} ,$$
$$\mathbf{P}(h_\beta(t_+, x) = y) \propto \exp(\beta y) .$$

The process h_∞ is BD. What is h_0 and what does it rescale to?

Symmetries: $x \leftrightarrow -x, H \leftrightarrow -H$.

A natural family

Ballistic deposition can be written as

$$h(t_+, x) = \max\{h(t, x-1), h(t, x+1), h(t, x) + 1\} .$$

Idea: Introduce 'inverse temperature' $\beta > 0$ and consider

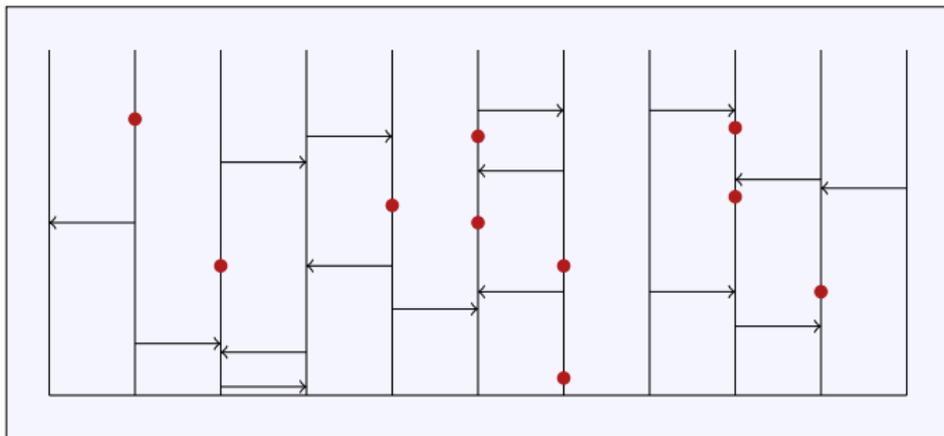
$$h_\beta(t_+, x) \in \{h_\beta(t, x-1), h_\beta(t, x+1), h_\beta(t, x) + 1\} ,$$
$$\mathbf{P}(h_\beta(t_+, x) = y) \propto \exp(\beta y) .$$

The process h_∞ is BD. What is h_0 and what does it rescale to?

Symmetries: $x \leftrightarrow -x$, $H \leftrightarrow -H$.

Graphical construction

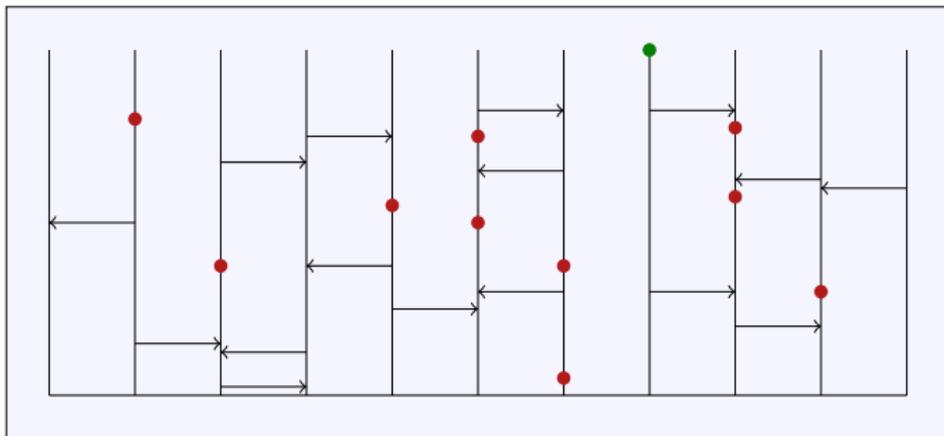
Nice graphical construction of h_0 :



Scaling limit: coalescing (backwards) Brownian motions with superimposed Brownian fluctuations. Exponents $\alpha = 1$, $\beta = 2$.

Graphical construction

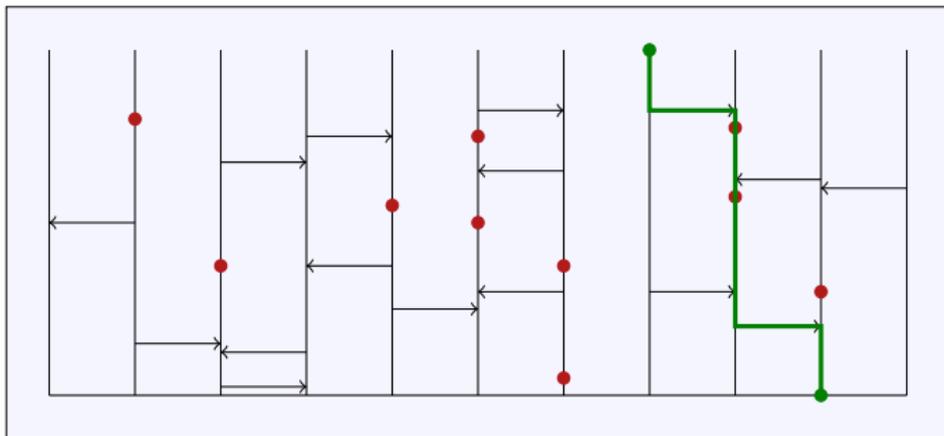
Nice graphical construction of h_0 :



Scaling limit: coalescing (backwards) Brownian motions with superimposed Brownian fluctuations. Exponents $\alpha = 1$, $\beta = 2$.

Graphical construction

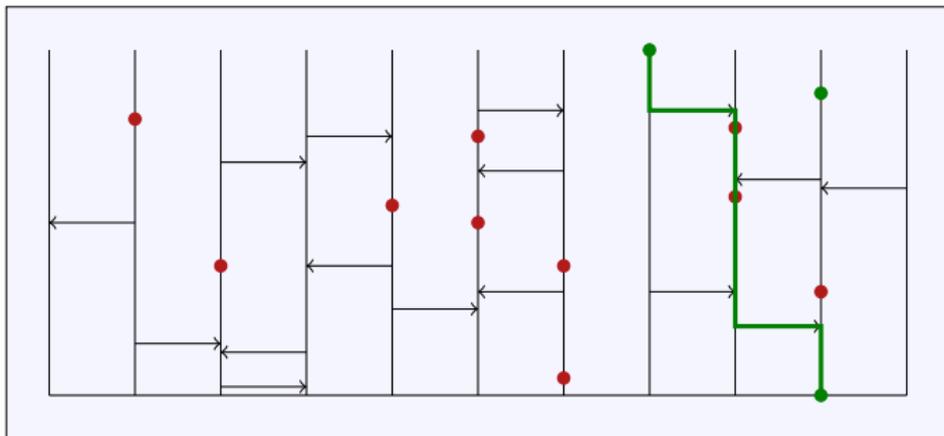
Nice graphical construction of h_0 :



Scaling limit: coalescing (backwards) Brownian motions with superimposed Brownian fluctuations. Exponents $\alpha = 1$, $\beta = 2$.

Graphical construction

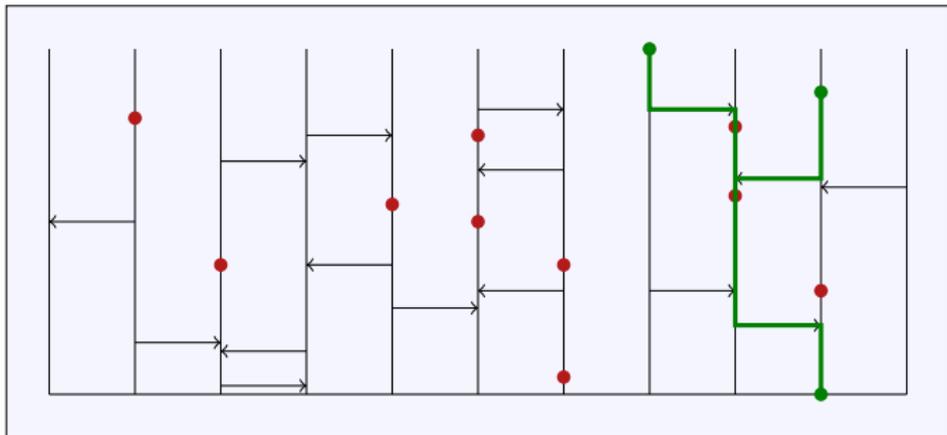
Nice graphical construction of h_0 :



Scaling limit: coalescing (backwards) Brownian motions with superimposed Brownian fluctuations. Exponents $\alpha = 1$, $\beta = 2$.

Graphical construction

Nice graphical construction of h_0 :



Scaling limit: coalescing (backwards) Brownian motions with superimposed Brownian fluctuations. Exponents $\alpha = 1$, $\beta = 2$.

Some properties of H

For fixed t , one has

$$\lim_{y \rightarrow x} \frac{H(t, y) - H(t, x)}{y - x} \stackrel{\text{law}}{=} \text{Cauchy}(1) .$$

In stationary case $H(t, y) - H(t, x) \stackrel{\text{law}}{=} \text{Cauchy}(y - x)$.

Question: Is $H(t, \cdot)$ a Cauchy process? **No.**

Theorem: The law of $(H(t, x))_{x \in [0,1]}$ is singular with respect to the law of the Cauchy process.

Some properties of H

For fixed t , one has

$$\lim_{y \rightarrow x} \frac{H(t, y) - H(t, x)}{y - x} \stackrel{\text{law}}{=} \text{Cauchy}(1) .$$

In stationary case $H(t, y) - H(t, x) \stackrel{\text{law}}{=} \text{Cauchy}(y - x)$.

Question: Is $H(t, \cdot)$ a Cauchy process? **No.**

Theorem: The law of $(H(t, x))_{x \in [0,1]}$ is singular with respect to the law of the Cauchy process.

Some properties of H

For fixed t , one has

$$\lim_{y \rightarrow x} \frac{H(t, y) - H(t, x)}{y - x} \stackrel{\text{law}}{=} \text{Cauchy}(1) .$$

In stationary case $H(t, y) - H(t, x) \stackrel{\text{law}}{=} \text{Cauchy}(y - x)$.

Question: Is $H(t, \cdot)$ a Cauchy process? **No.**

Theorem: The law of $(H(t, x))_{x \in [0,1]}$ is singular with respect to the law of the Cauchy process.

Some properties of H

For fixed t , one has

$$\lim_{y \rightarrow x} \frac{H(t, y) - H(t, x)}{y - x} \stackrel{\text{law}}{=} \text{Cauchy}(1) .$$

In stationary case $H(t, y) - H(t, x) \stackrel{\text{law}}{=} \text{Cauchy}(y - x)$.

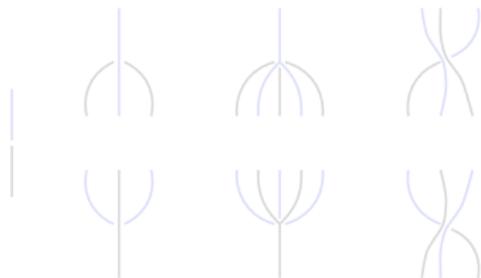
Question: Is $H(t, \cdot)$ a Cauchy process? **No.**

Theorem: The law of $(H(t, x))_{x \in [0,1]}$ is singular with respect to the law of the Cauchy process.

Link with Brownian web

Dual web: shocks.

7 types of possible points in Brownian web:

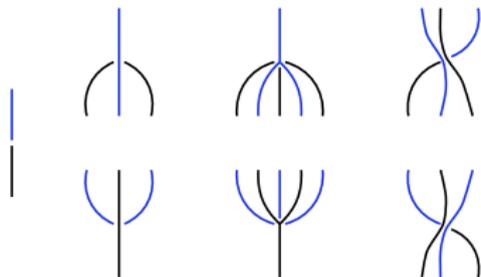


All play a role in the lifespan of a singularity and its basin of attraction!

Link with Brownian web

Dual web: shocks.

7 types of possible points in Brownian web:

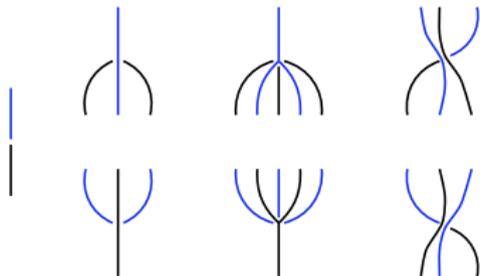


All play a role in the lifespan of a singularity and its basin of attraction!

Link with Brownian web

Dual web: shocks.

7 types of possible points in Brownian web:



All play a role in the lifespan of a singularity and its basin of attraction!

The end

Thank you for
your attention!