

Occurrence of normal and anomalous diffusion in polygonal billiard channels



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- Properties of billiards
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- Results

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- Definition:
 - Fixed, hard obstacles – **scatterers**

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- Motivation: transport processes
 - electron gas in metal (Lorentz 1905)

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 - hard-sphere fluid (Sinai 1960s)

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- Motivation: transport processes
 - electron gas in metal (Lorentz 1905)
 - hard-sphere fluid (Sinai 1960s)
 - one of simplest physical systems with macroscopic transport

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- Properties depend on geometry of scatterers:

circular	polygonal
Lorentz gas	Ehrenfest wind–tree model

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Lyapunov exponent > 0 (“chaotic”)	Lyapunov exponent $= 0$ (“non-chaotic”)

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- Necessary microscopic conditions for macroscopic transport?

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- Necessary microscopic conditions for macroscopic transport?
- Corners separate nearby trajectories: “randomising” effect

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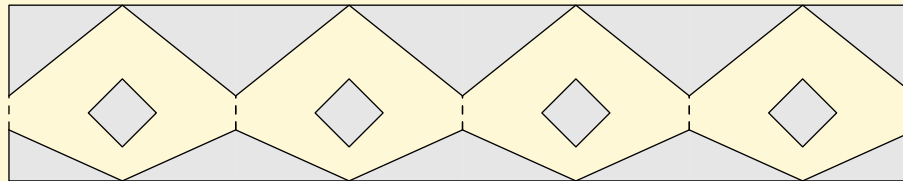
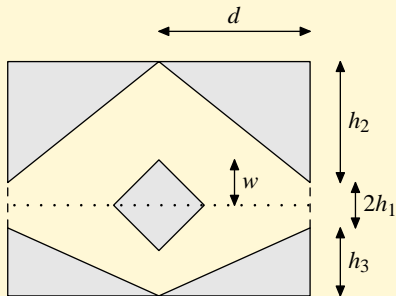
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□ Models:



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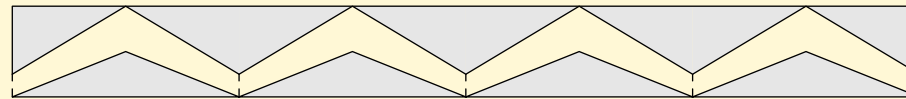
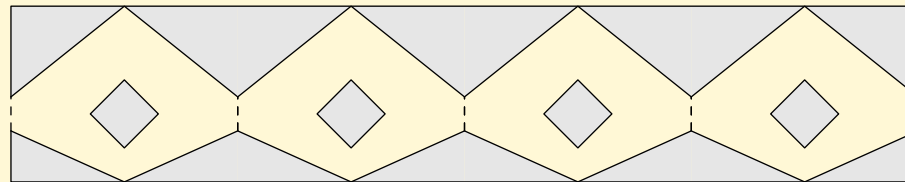
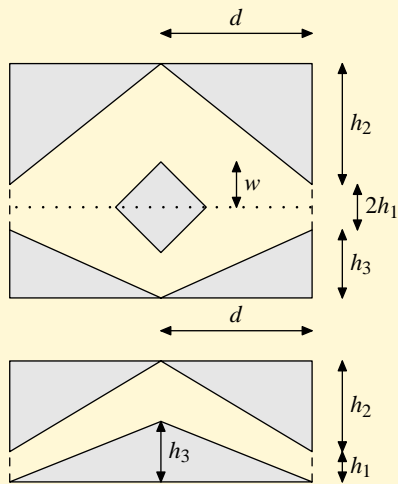
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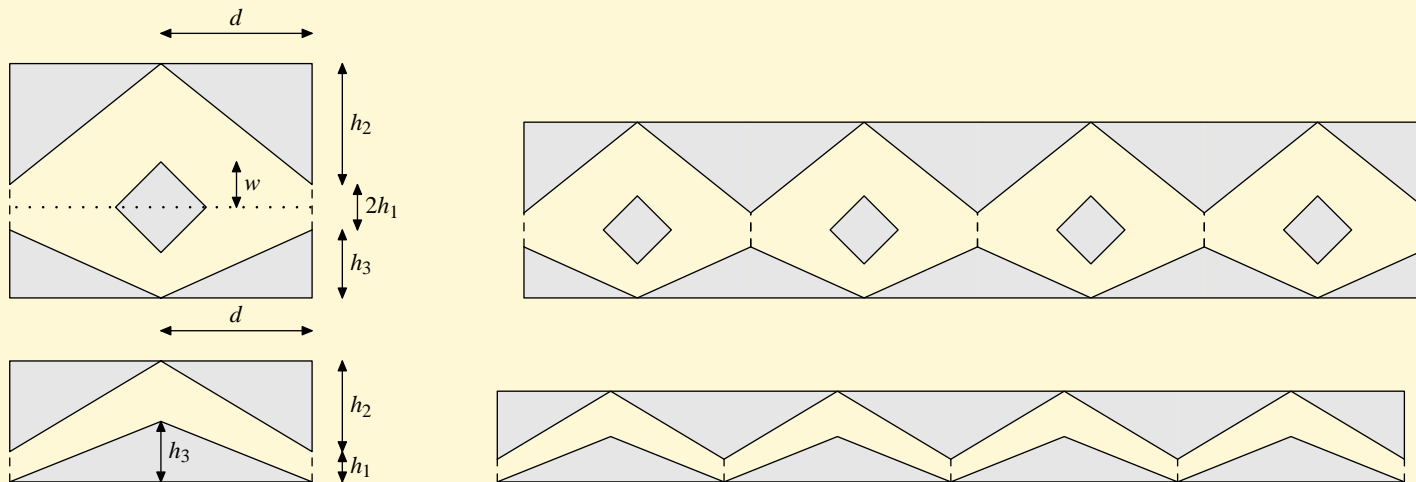
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□ Models:



□ Channels: periodic in x , bounded in y (Alonso et al. 2002)

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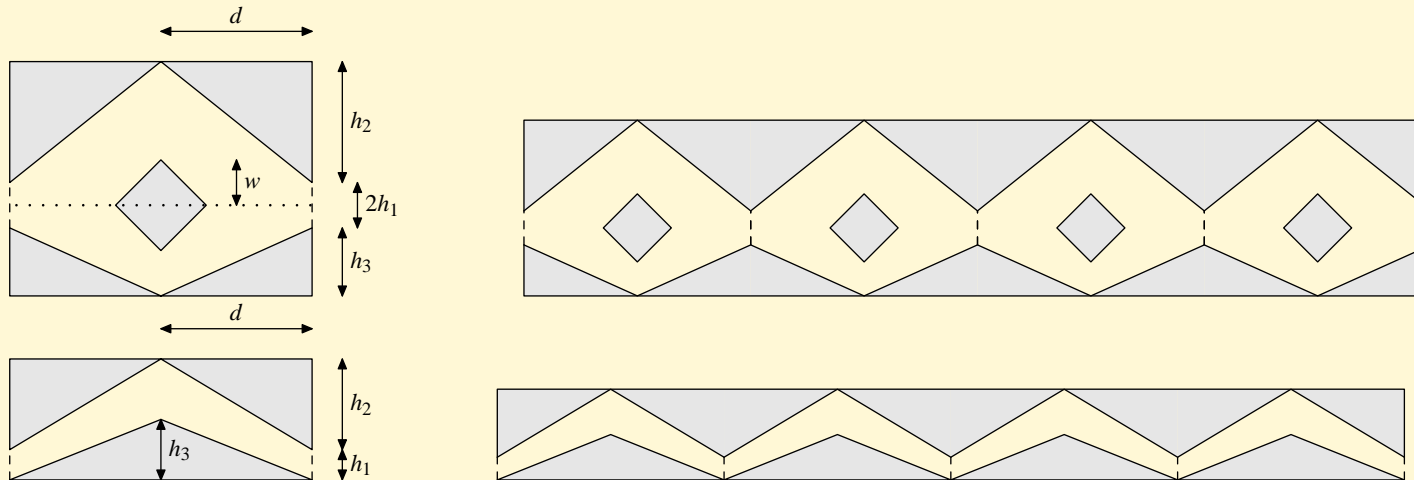
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- Channels: periodic in x , bounded in y (Alonso et al. 2002)
- Angles irrational multiples of π : no rigorous results

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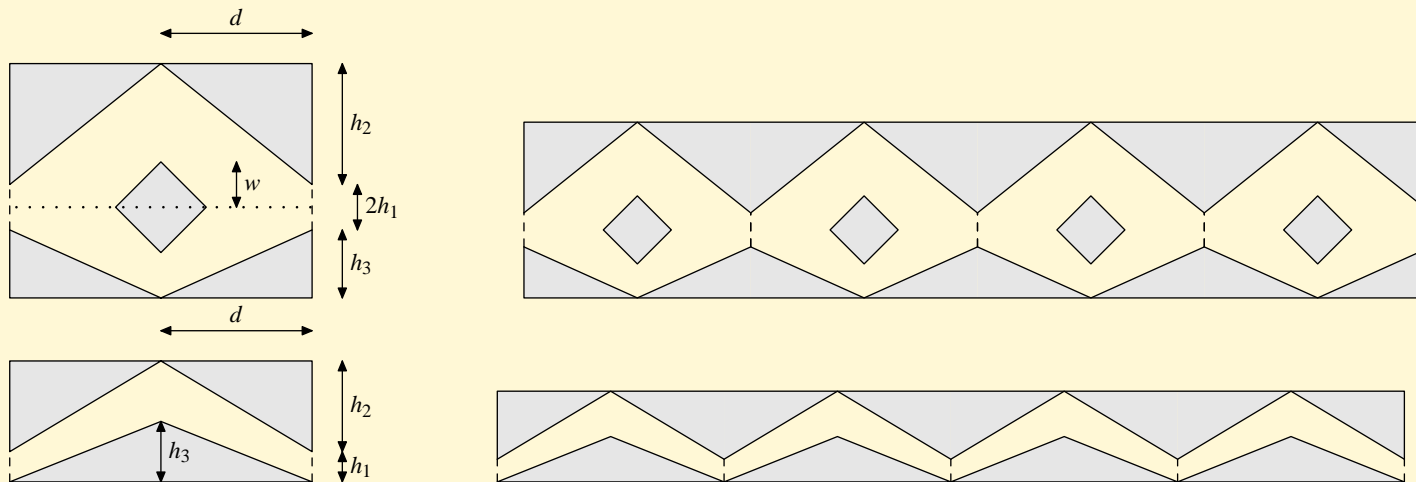
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- Intuition: more likely to have good ergodic properties

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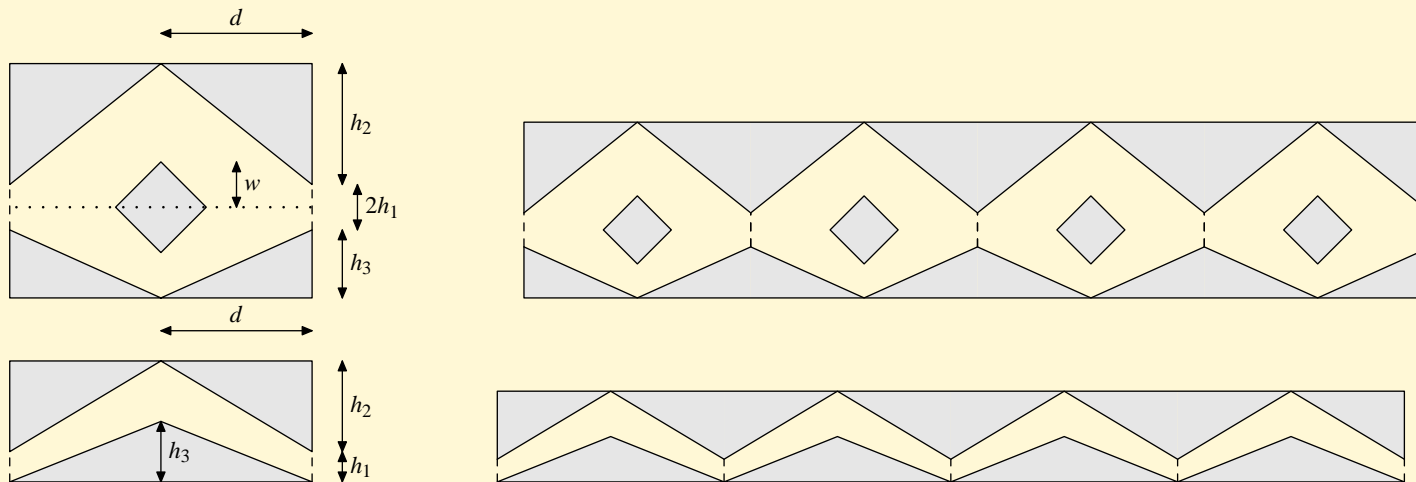
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- Jepps & Rondoni 2006

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Results: polygonal billiards, irrational angles

- Statistical properties: average $\langle \cdot \rangle$ over initial conditions

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- Diffusion: look at growth of second moment $\sigma^2(t) := \langle x(t)^2 \rangle$

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- Statistical properties: average $\langle \cdot \rangle$ over initial conditions
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condition	$\sigma^2(t)$ asymptotic	diffusion
generic	t	normal
infinite horizon	$t \log t$	marginal anomalous
parallel scatterers	$t^\alpha, \alpha > 1$	anomalous superdiffusion

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□ Finite: $\sigma^2(t) \sim 2Dt$; infinite: $\sigma^2(t) \sim t \log t$

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- Finite: $\sigma^2(t) \sim 2Dt$; infinite: $\sigma^2(t) \sim t \log t$
- $R(t) := \int_0^t \langle v(0)v(\tau) \rangle d\tau = \langle v_0 \Delta x(t) \rangle$

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- $R(t) \rightarrow D$ if D exists; $R(t) \sim \log t$ if $\langle v(0)v(t) \rangle \sim t^{-1}$

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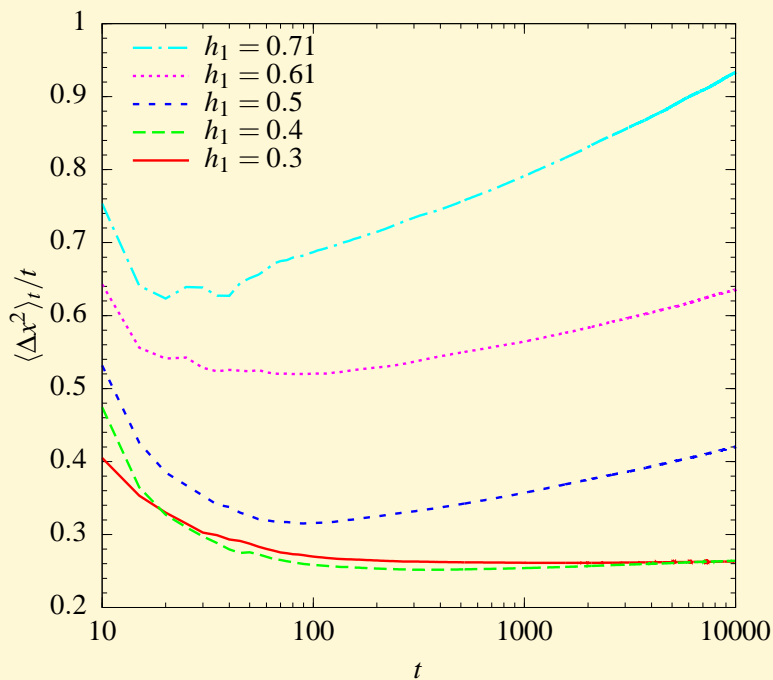
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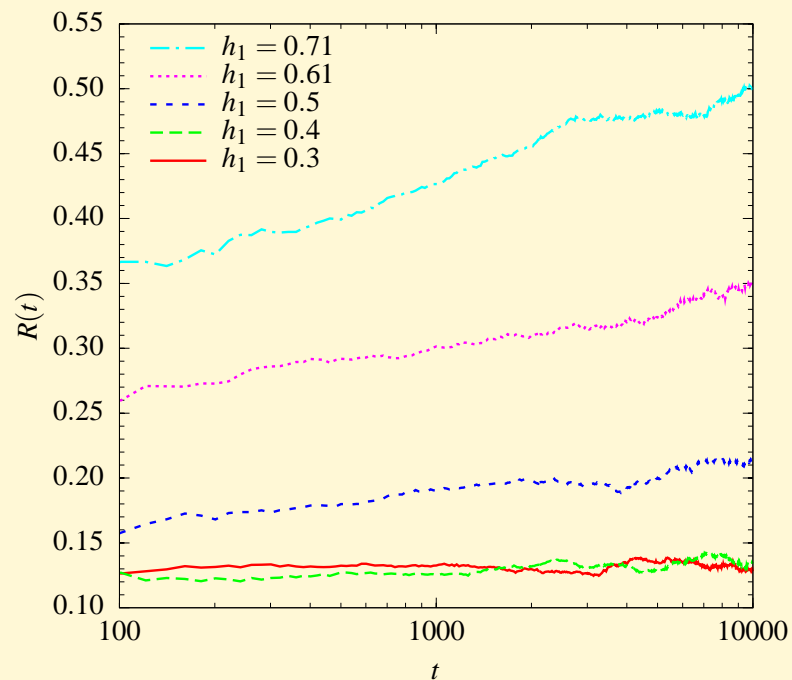
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$\sigma^2(t)/t$



$R(t)$

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Fine structure of distributions

- Diffusion: ‘spreading out’ of distributions

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- Diffusion: ‘spreading out’ of distributions
- Probability density $\rho_t(x)$ of particle positions

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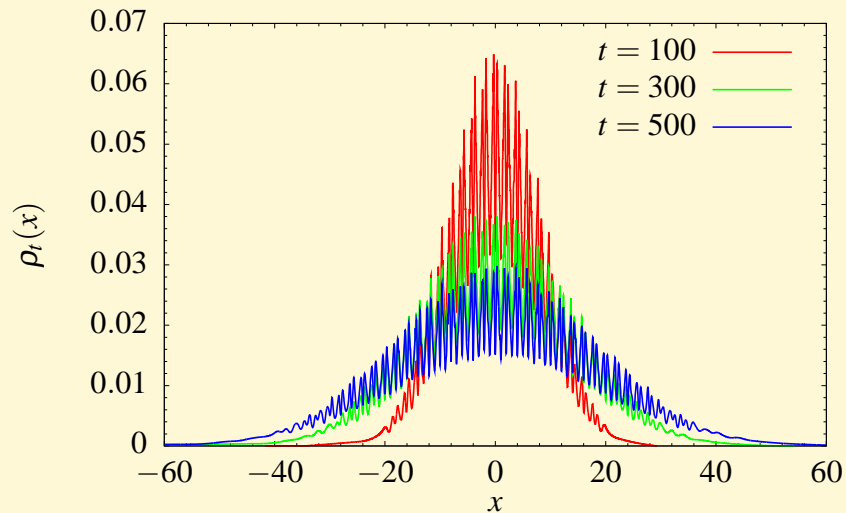
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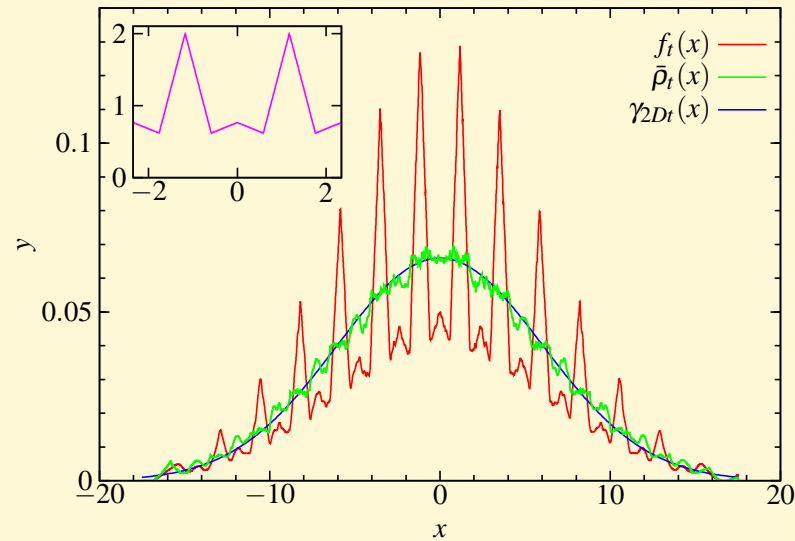
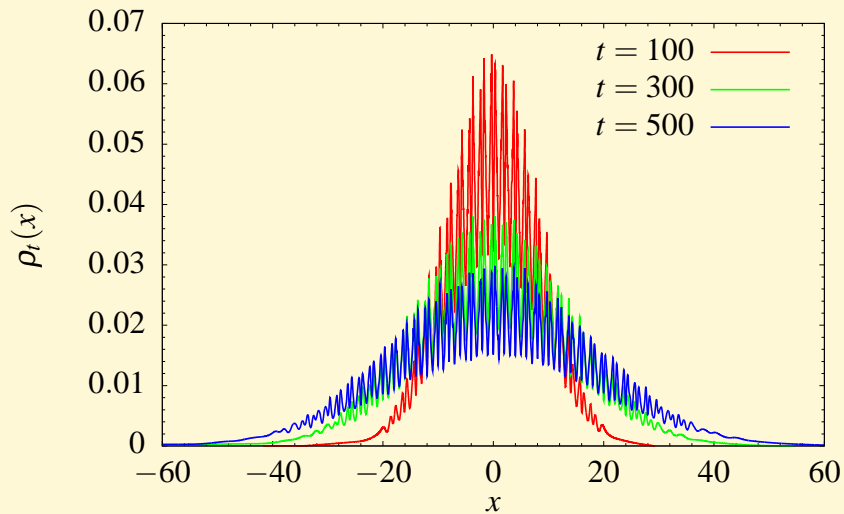
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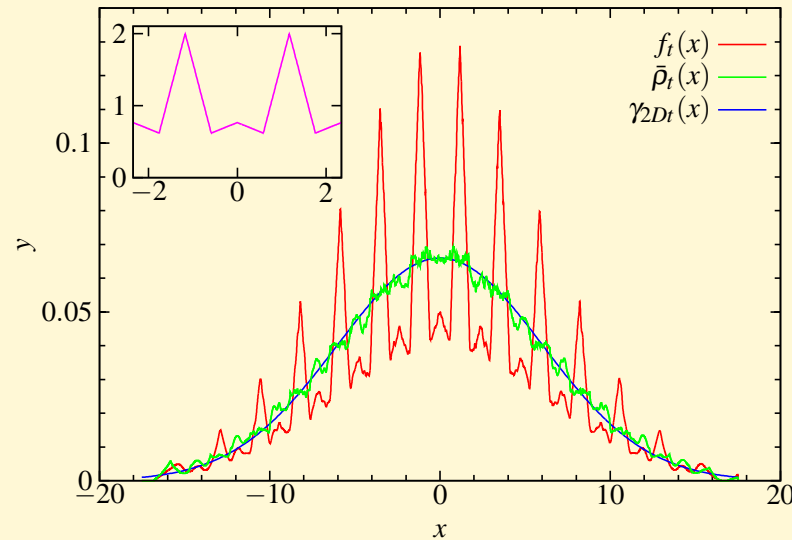
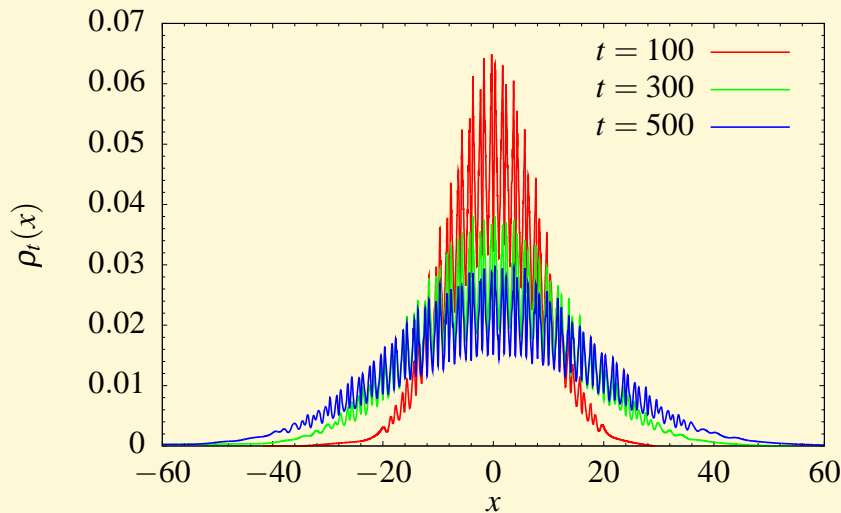
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Fine structure of distributions

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- Demodulate by available height $h(x)$:

$$f_t(x) := \frac{\rho_t(x)}{h(x)}$$

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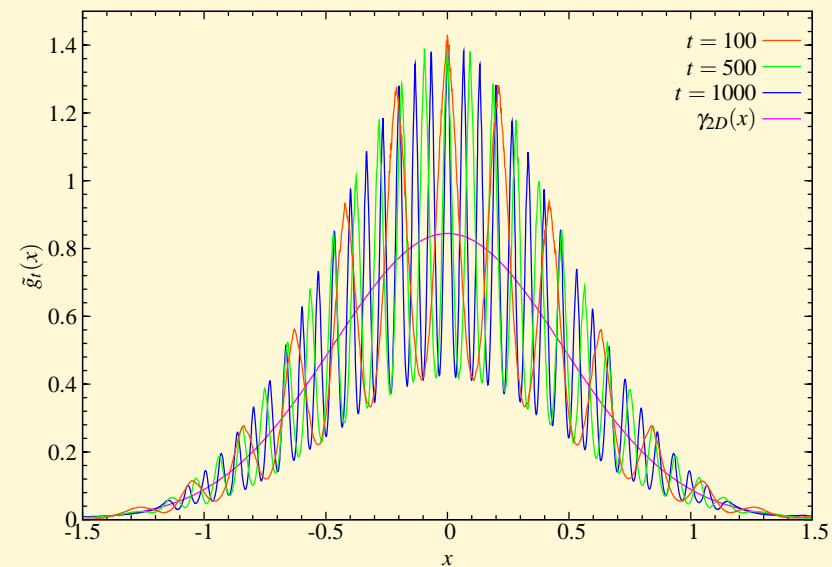
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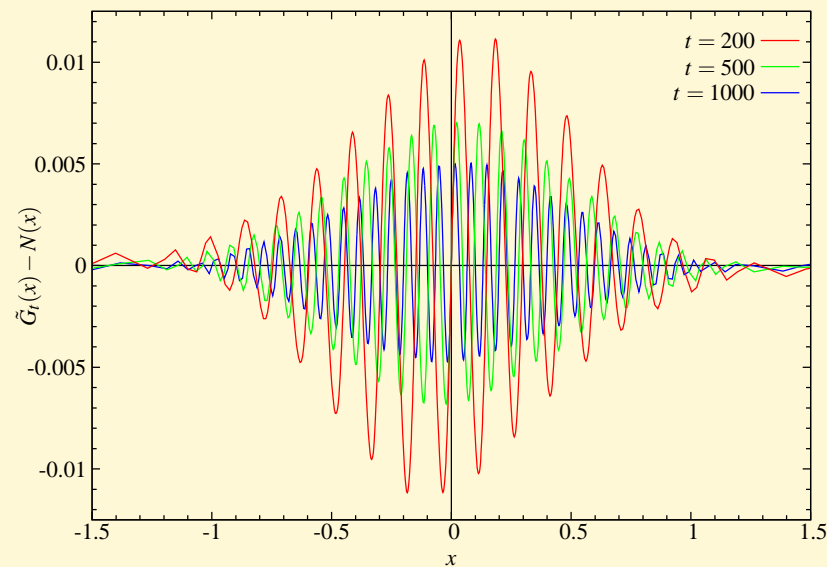
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Weak convergence (Lorentz gas channel)



rescaled densities
 $\tilde{f}_t(x) := \sqrt{t} f_t(x\sqrt{t})$



distance of
cumulative distribution
from normal

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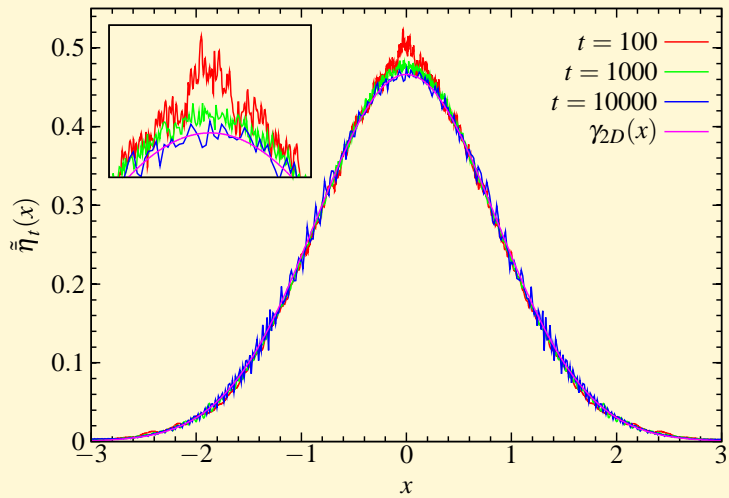
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Central limit theorem



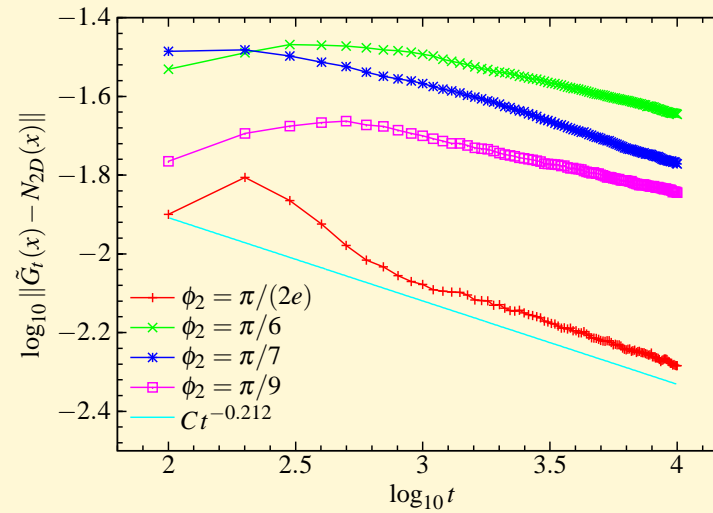
demodulated, \sqrt{t} -rescaled

polygonal: distance $\sim t^{-0.21}$

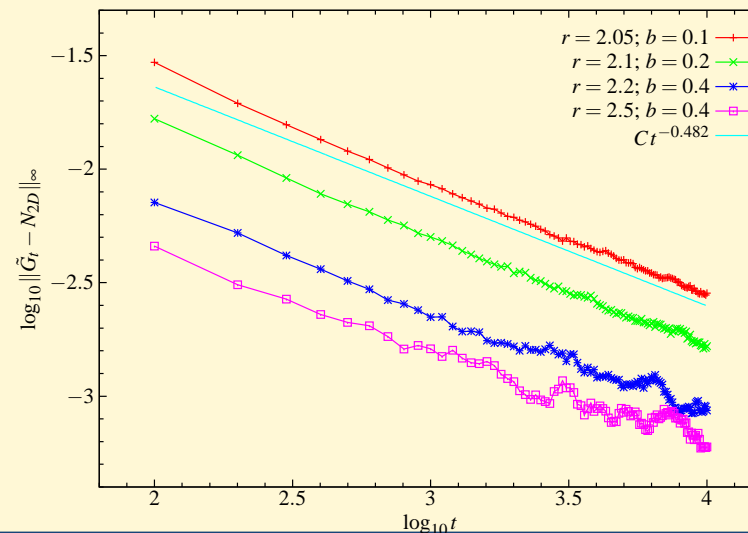
Lorentz: distance $\sim t^{-0.48}$

Pène (2002): faster than $t^{-1/6}$

Heuristic: slower than $t^{-1/2}$



max. distance from normal



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Anomalous super-diffusion

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- Qualitative
- Crossover

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- Anomalous diffusion $\sigma^2(t) \sim t^\alpha$ when parallel scatterers

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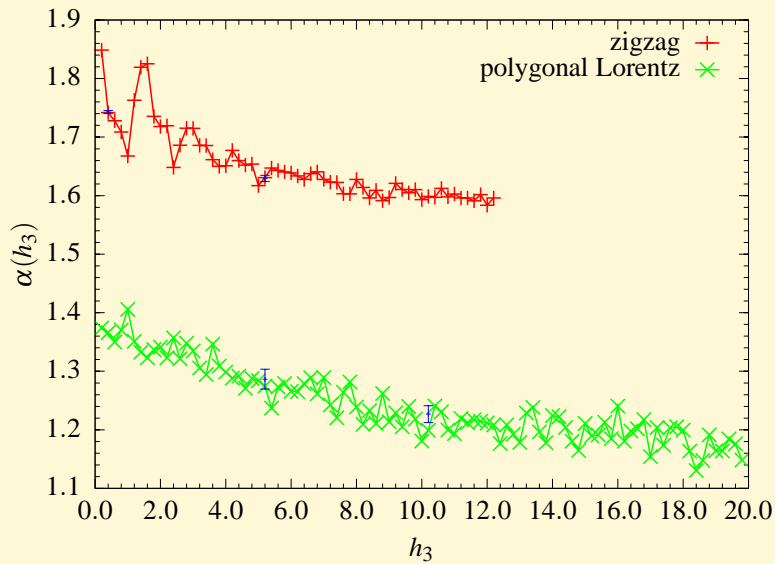
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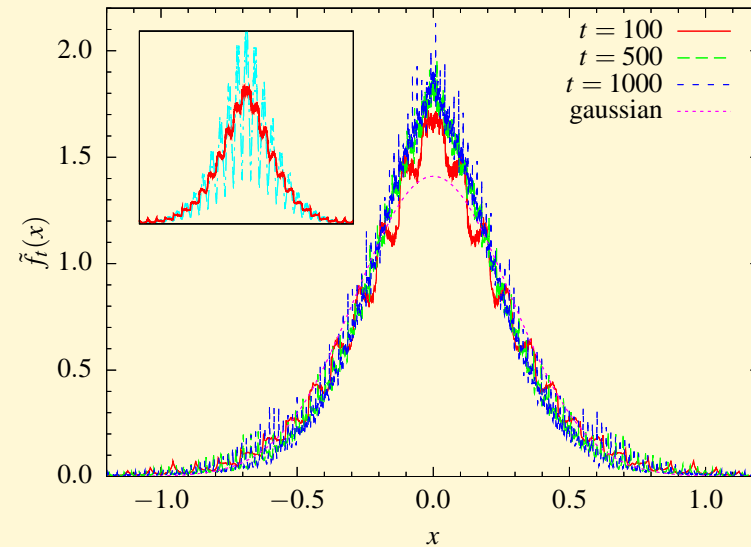
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exponent α



rescaled densities $\tilde{f}_t(x) := t^{\alpha/2} f_t(xt^{\alpha/2})$

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- What is reason for anomalous diffusion?

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- ❑ What is reason for anomalous diffusion?
- ❑ Families of **propagating periodic orbits**

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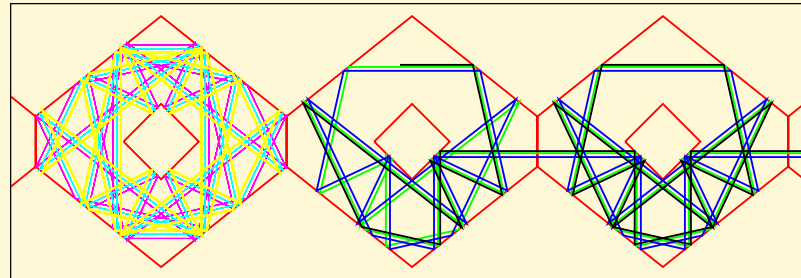
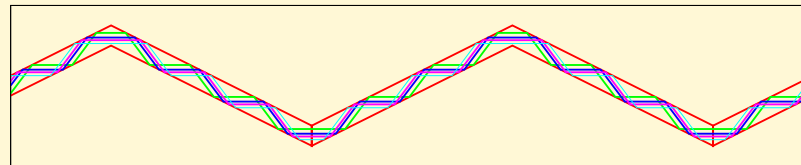
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- Much more likely when parallel scatterers

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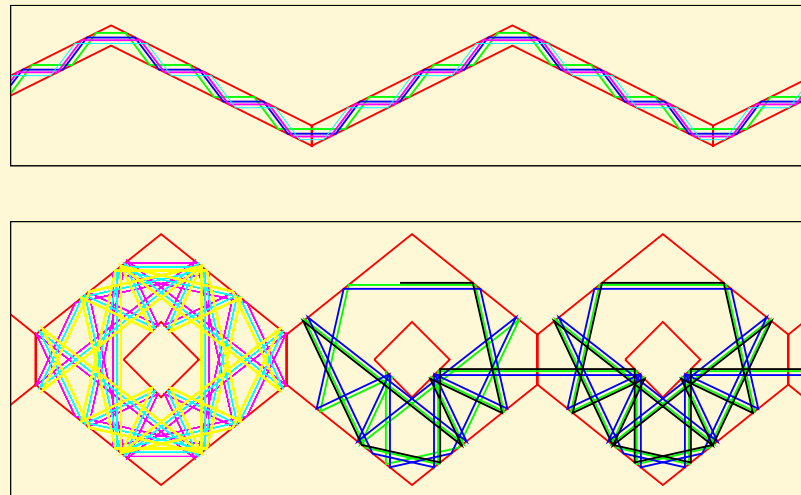
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- What is reason for anomalous diffusion?
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- Much more likely when parallel scatterers
- Model with continuous-time random walks
(DPS+HL 2006, Schmiedeberg & Stark 2006)

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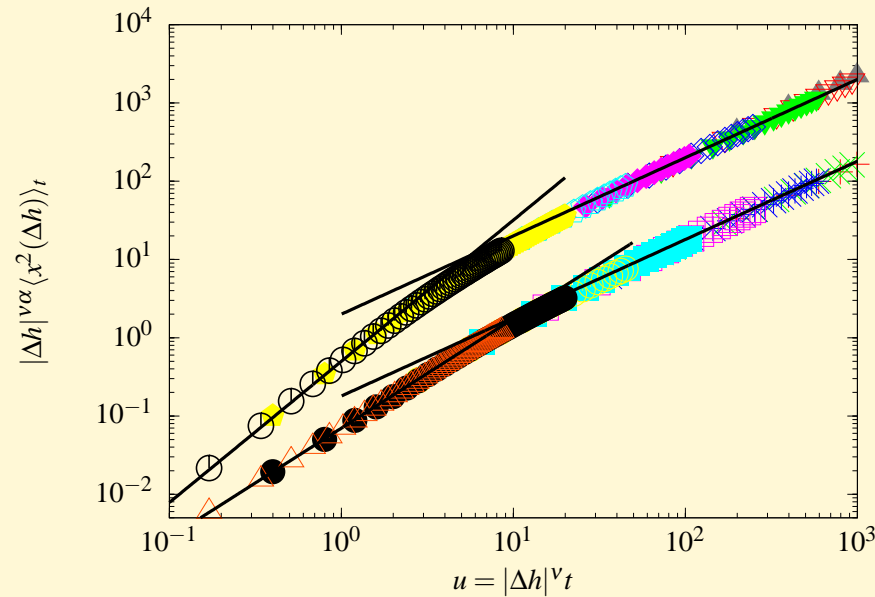
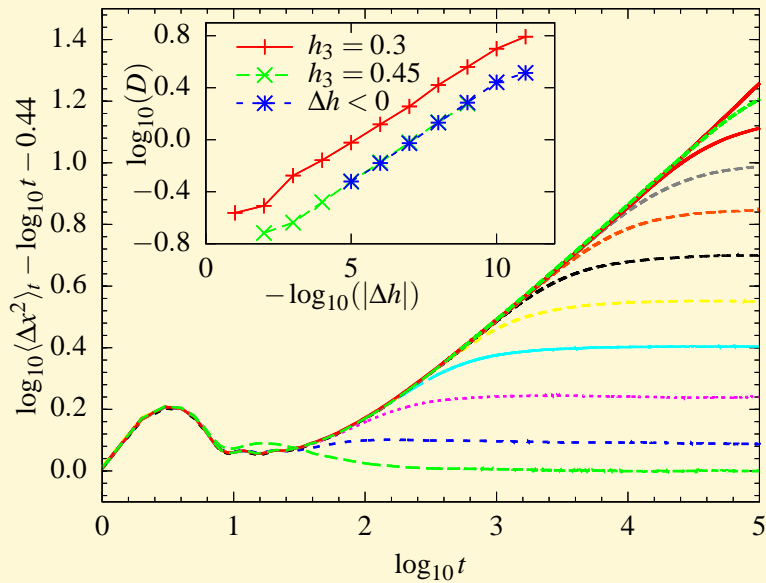
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Crossover from normal to anomalous



$$\square \quad \langle x^2(\Delta h) \rangle_t \sim \begin{cases} D(\Delta h)t & \text{for } t > T_c; \\ t^\alpha & \text{for } t < T_c; \end{cases} \quad T_c \sim |\Delta h|^{-v}$$

□ Data collapse of $|\Delta h|^{v\alpha} \langle x^2(\Delta h) \rangle_t$ as function of $u := |\Delta h|^v t$:

$$\phi(u) \sim \begin{cases} u & \text{for } u \gg 1 \\ u^\alpha & \text{for } u \ll 1 \end{cases}$$

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- Conclusions:
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- **Outlook:**
 - Analytical understanding beyond random walks

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- Universidad Nacional Autónoma de México

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- ❑ Universidad Nacional Autónoma de México
- ❑ University of Warwick

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- ❑ Robert MacKay

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- ❑ Robert MacKay
- ❑ Thanks for your attention!

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- ❑ University of Warwick
- ❑ Robert MacKay

- ❑ Thanks for your attention!

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