Simple exclusion process



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Motivations

- "Simple" lattice systems
- Stochastic non–equilibrium systems
- Steady states depends on initial state, boundary conditions, and internal parameters
- Bulk and boundary perturbations may induce phase transition in steady state and dynamic behaviour

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• Heat conduction, diffusion, sand pile models, avalanches,

Random walk on 1d-lattice



 $P_l(t)$ probability that the particle is at site l at time t

$$\frac{\mathrm{d}P_l(t)}{\mathrm{d}t} = W_+ P_{l-1} + W_- P_{l+1} - (W_+ + W_-)P_l = J_{l-1/2} - J_{l+1/2}$$

$$J_{l+1/2} = W_+ P_l - W_- P_{l+1}; \qquad J_{l-1/2} = W_+ P_{l-1} - W_- P_l$$

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the asymmetric simple exclusion process (ASEP)



 $n_l=0,1$ occupation number, $\rho_l(t)\equiv \langle n_l(t)\rangle$

$$\frac{\mathrm{d}\rho_l(t)}{\mathrm{d}t} = \left\langle J_{l-1/2} - J_{l+1/2} \right\rangle$$

$$J_{l+1/2} = W_+ n_l (1 - n_{l+1}) - W_- n_{l+1} (1 - n_l)$$

$$J_{l-1/2} = W_+ n_{l-1} (1 - n_l) - W_- n_l (1 - n_{l-1})$$

ASEP: mean field approximation

$$\langle n_l(t)n_{l\pm 1}(t)\rangle = \langle n_l(t)\rangle \langle n_{l\pm 1}(t)\rangle = \rho_l(t)\rho_{l\pm 1}(t)$$

$$\begin{aligned} \frac{\mathrm{d}\rho_l(t)}{\mathrm{d}t} &= W_+\rho_{l-1}(1-\rho_l) + W_-\rho_{l+1}(1-\rho_l) - W_+\rho_l(1-\rho_{l+1}) - W_-\rho_l(1-\rho_{l-1}) \\ \frac{\mathrm{d}\rho_0(t)}{\mathrm{d}t} &= \alpha(1-\rho_0) + W_-\rho_1(1-\rho_0) - \gamma\rho_0 - W_+\rho_0(1-\rho_1) \\ \frac{\mathrm{d}\rho_N(t)}{\mathrm{d}t} &= \delta(1-\rho_N) + W_+\rho_{N-1}(1-\rho_N) - \beta\rho_N - W_-\rho_N(1-\rho_{N-1}) \end{aligned}$$

 $a = L/N, x = la, \nu = a(W_{+} - W_{-}), D = a^{2}(W_{+} + W_{-})/2$

$$\frac{\partial \rho}{\partial t} = \frac{\partial}{\partial x} \left(D \frac{\partial \rho}{\partial x} - \nu \rho (1 - \rho) \right)$$

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ASEP: mean field approximation II

Steady state: $\partial_t \rho = 0$ Boundary conditions

$$0 = \alpha(1-\rho_0) + W_-\rho_1(1-\rho_0) - \gamma\rho_0 - W_+\rho_0(1-\rho_1)$$

$$0 = \delta(1-\rho_N) + W_+\rho_{N-1}(1-\rho_N) - \beta\rho_N - W_-\rho_N(1-\rho_{N-1})$$

$$\rho(0) = \frac{W_+ - W_- + \alpha + \gamma - \sqrt{(\alpha - \gamma - W_+ + W_-)^2 + 4\alpha\gamma}}{2(W_+ - W_-)}$$

$$\rho(L) = \frac{W_+ - W_- - \beta - \delta + \sqrt{(\beta - \delta - W_+ + W_-)^2 + 4\beta\delta}}{2(W_+ - W_-)}$$

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ASEP: mean field approximation III

$$N = 100, W_{+} = 1, W_{-} = 0.75, \rho_{A} = 0.75, \rho_{B} = 0.25,$$



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$$\delta = \gamma = 0$$

$$\tilde{\alpha} = \alpha / (W_+ - W_-)$$

$$\tilde{\beta} = \beta / (W_+ - W_-)$$



- velocity of a single-motor (in a many body system) $v = J/\rho$
- in mean-field approximation $J = (W_{+} - W_{-})a\rho(1 - a\rho), \text{ where } \rho$ depends on the phase

• Thus

$$v = \begin{cases} v_0 - a\alpha & (\text{LD}) \\ a\beta & (\text{HD}) \\ v_0/2 & (\text{MC}) \end{cases}$$

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• where $v_0 = a(W_+ - W_-)$

$$\begin{split} \delta &= \gamma = 0 \\ \tilde{\alpha} &= \alpha / (W_+ - W_-) \\ \tilde{\beta} &= \beta / (W_+ - W_-) \end{split}$$



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- Low-density phase (LD): In this regime characterized by $\tilde{\alpha} < \min(\tilde{\beta}, 1/2)$, the injection process is rate-limiting. The bulk density is $\rho = \tilde{\alpha}/a$ and the average current is $J = (W_+ W_-)\tilde{\alpha}(1 \tilde{\alpha})$
- High-density phase (HD): When $\tilde{\beta} < \min(\tilde{\alpha}, 1/2)$, the density $\rho = (1 \tilde{\beta})/a$ and the current $J = (W_+ W_-)\tilde{\beta}(1 \tilde{\beta})$, are functions of the rate-limiting extraction step.
- Maximal current phase (MC): For $\tilde{\alpha} > 1/2$ and $\tilde{\beta} > 1/2$, the bulk behaviour is independent of the boundary conditions, and one finds $\rho = 1/(2a)$ and the maximum possible current $J = (W_+ W_-)/4$.

The low- and high-density phases are separated by the line $\tilde{\alpha} = \beta$, across which the bulk density is discontinuous. The density profile on this line is a mixed-state of shock profiles interpolating between the lower density $\rho = \tilde{\alpha}/a$ and the higher density $\rho = (1 - \tilde{\beta})/a$.



FIG. 3. Motion of a shock in an ensemble average of the lattice gas. To the left (right) of the domain wall, particles are distributed homogeneously with an average density $\rho_-(\rho_+)$ on each lattice site. The corresponding stationary currents j_{\pm} determine the drift velocity $\nu_+[Eq.(7)]$ of the shock.

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