

77 5. Chemical Reactions and Population Dynamics

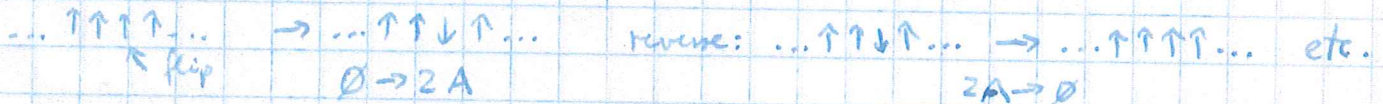
5.1. Chemical reaction kinetics, rate equations

consider individual "particles" that undergo species transformations, spontaneously or upon encountering others: "chemical reactions"

→ chemistry, biochemistry, nuclear and particle physics, population dynamics

also: kinetics of effective degrees of freedom, e.g. Ising spin chain:

view domain walls as "particles" A, spin flip kinetics → reactions



reversible reaction scheme:  $kA + lB \xrightleftharpoons[\sigma]{\lambda} mC$ ;  $k, l, m = 0, 1, 2, \dots$  integers

note: system fully characterized by (local) particle numbers  $n_\alpha = 0, 1, 2, \dots$ ;  $\alpha = A, B, C$

→ master equation for configurational probability:  $P(\{n_\alpha\}; t)$ :

$$\frac{\partial P(n_A, n_B, n_C; t)}{\partial t} = \lambda \frac{(n_A+k)!(n_B+l)!}{n_A! n_B!} P(n_A+k, n_B+l, n_C-m; t) + \sigma \frac{(n_C+m)!}{n_C!} P(n_A-k, n_B-l, n_C+m; t) - \left[ \lambda \frac{n_A! n_B!}{(n_A-k)! (n_B-l)!} + \sigma \frac{n_C!}{(n_C-m)!} \right] P(n_A, n_B, n_C; t)$$

gain →                      loss →

number of possibilities to pick  $k$  reactants in given order from  $n_A$  particles                      (different convention: independent of reactant ordering:  $\frac{n_A!}{(n_A-k)!} \rightarrow \binom{n_A}{k}$ )

any  $n_\alpha < 0$ : set  $P(\{n_\alpha\}; t) = 0$

then just rescale  $\lambda \rightarrow \frac{\lambda}{n_A!}, \sigma \rightarrow \frac{\sigma}{n_C!}$

temporal evolution of mean particle numbers  $\langle n_\alpha(t) \rangle = \sum_{n_A, n_B, n_C=0}^{\infty} n_\alpha P(n_A, n_B, n_C; t)$

terms  $\sim \lambda$ :  $\frac{d\langle n_A(t) \rangle}{dt} = \lambda \sum_{n_A, n_B, n_C} n_A \left[ \frac{(n_C+m)!}{n_C!} P(n_A-k, n_B-l, n_C+m; t) - \frac{n_A!}{(n_A-k)!} P(n_A, n_B, n_C; t) \right]$

$n_A \geq k, n_B \geq l$  here                       $n_C \geq m$  here

$= k\lambda \langle [n_C(n_C-1) \dots (n_C-m+1)](t) \rangle$                        $\leftarrow$  lift  $n_A \rightarrow n_A-k, n_B \rightarrow n_B-l, n_C \rightarrow n_C-m$

in the same way:  $\frac{d\langle n_C(t) \rangle}{dt} = \sigma \sum_{n_A, n_B, n_C} (n_C-m - n_C) \frac{n_C!}{(n_C-m)!} P(n_A, n_B, n_C; t)$

$= -m\sigma \langle [n_C(n_C-1) \dots (n_C-m+1)](t) \rangle$



$$\rightarrow -\frac{1}{k} \frac{d\langle n_A(t) \rangle}{dt} = -\frac{1}{l} \frac{d\langle n_B(t) \rangle}{dt} = \frac{1}{m} \frac{d\langle n_C(t) \rangle}{dt} = R(t)$$

(rate of reactions)

$$= \lambda \langle [n_A(n_A-1)\dots(n_A-k+1) n_B(n_B-1)\dots(n_B-l+1)](t) \rangle$$

$$- \sigma \langle [n_C(n_C-1)\dots(n_C-m+1)](t) \rangle$$

yields exact conservation laws (for  $k, l, m > 0$ ):

$$l\langle n_A(t) \rangle - k\langle n_B(t) \rangle = \text{const.}, \quad m\langle n_A(t) \rangle + k\langle n_C(t) \rangle = \text{const.}, \quad m\langle n_B(t) \rangle + l\langle n_C(t) \rangle = \text{const.}$$

stationary state:  $R(t) = 0$

further analysis requires time dependence of higher moments, correlations

$\rightarrow$  yields infinite hierarchy of coupled differential equations

for large average particle numbers  $\langle n_i(t) \rangle = \alpha(t) \gg k, l, m$

relative fluctuations small  $\rightarrow$  mean-field type factorisation

$$R(t) \approx \lambda \alpha(t)^k - \sigma \alpha(t)^m \rightarrow 0 \text{ as } t \rightarrow \infty \text{ yields}$$

stoichiometric product:  $\frac{c_{\infty}^m}{a_{\infty}^k b_{\infty}^l} = \frac{\lambda}{\sigma} \rightarrow$  reaction rate ratio  
 $\rightarrow$  law of mass action

increase forward rate  $\lambda$ , decrease  $\sigma \rightarrow$  shift stationary state towards larger  $c_{\infty}$

increase backward rate  $\sigma$ , decrease  $\lambda \rightarrow$  shift towards larger  $a_{\infty}$  and  $b_{\infty}$

irreversible limit scenarios:  $\lambda = 0 \rightarrow c_{\infty} = 0$ ;  $\sigma = 0 \rightarrow a_{\infty} b_{\infty} = 0$

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examples: • single-species annihilation  $kA \xrightarrow{\lambda} lA, k > l \geq 0$

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mean-field rate equation ( $k \rightarrow k-l$  above):  $\frac{da(t)}{dt} = -(k-l)\lambda a(t)^k$

solution for  $k=1$  ("radioactive" decay):  $a(t) = a_0 e^{-\lambda t}, a_0 = a(0)$   
 $(l=0)$

$$k \geq 2: \quad (k-l)\lambda t = - \int_{a_0}^{a(t)} \frac{da}{a^k} = \frac{1}{k-1} [a(t)^{1-k} - a_0^{1-k}]$$

$$\text{yields } a(t) = \frac{1}{\left[ a_0^{1-k} + (k-l)\lambda t \right]^{\frac{1}{k-1}}}$$

$t \gg \frac{1}{\lambda a_0^{k-1}} \rightarrow$  algebraic decay  
independent of  $a_0$



- two-species pair annihilation  $A + B \xrightarrow{\lambda} \emptyset$  (no reactions among just the A or B species)

rate equations:  $\frac{da(t)}{dt} = \frac{db(t)}{dt} = -\lambda a(t)b(t)$

note conservation law (even local):  $c(t) = a(t) - b(t) = c_0 = \text{const}$

- equal  $a_0 = b_0 \rightarrow c_0 = 0$ :  $a(t) = b(t) = \frac{a_0}{1 + a_0 \lambda t}$  (as for  $A + A \rightarrow \emptyset$ )  
power law

-  $c_0 = a_0 - b_0 > 0$ :  $a_{\infty} = c_0, b_{\infty} = 0$

exponential approach:  $a(t) - c_0 \sim b(t) \sim e^{-\lambda c_0 t}$

$\rightarrow c_0 = 0$  resembles critical point with algebraic replacing exponential decay

- competing particle decay and production processes  $A \xrightarrow{\mu} \emptyset, A \xrightarrow{\sigma} A + \dots$

rate equation:  $\frac{da(t)}{dt} = (\sigma - \mu) a(t) - \lambda a(t)^2$

-  $\sigma < \mu$ :  $a(t) \xrightarrow{t \rightarrow \infty} e^{-(\mu - \sigma)t} \rightarrow 0$  empty, absorbing state  
 (reactions cease when  $a = 0$ )

note: absorbing state is unique stationary state in finite system

-  $\sigma > \mu$ :  $a(t) \xrightarrow{t \rightarrow \infty} a_{\infty} = \frac{\sigma - \mu}{\lambda}$ , approached exponentially, with characteristic rate  $\sim \sigma - \mu$

in infinite system (i.e., spatially extended):  $\sigma_c = \mu$  is genuine critical point, continuous non-equilibrium active-absorbing phase transition (requires thermodynamic limit first, then  $t \rightarrow \infty$ )

define critical exponents:  $a_{\infty} \sim (\sigma - \sigma_c)^{\beta}$ ,  $\sigma > \sigma_c$ ; here  $\beta = 1$   
 $a_c(t) \sim t^{-\alpha}$ ,  $\sigma = \sigma_c$ ; here  $\alpha = 1$

add diffusive spreading.  $\rightarrow$  mean-field reaction-diffusion model

local particle density:  $\frac{\partial a(\vec{x}, t)}{\partial t} = (\sigma - \mu + D \nabla^2) a(\vec{x}, t) - \lambda a(\vec{x}, t)^2$

note: still mass-action factorization, correlations neglected

in population dynamics: Fisher-Kolmogorov equation



characteristic correlation length:  $\xi = \sqrt{\frac{D}{|\sigma - \mu|}}$

diffusive relaxation time:  $t = \frac{1}{|\sigma - \mu|} = \xi^2 / D$

define generally:  $\xi \sim |\sigma - \sigma_c|^{-\nu}$ ; here  $\nu = \frac{1}{2}$

dynamic scaling exponent:  $t_s \sim \xi^z$ ; here  $z = 2$  (diffusion)

near critical point: fluctuations strong, correlations crucial,  $a \approx 0$   
 $\rightarrow$  expect modified critical exponents ( $d < d_c$ )

### Lotka-Volterra predator-prey competition and coexistence

"predator"  $A \xrightarrow{\lambda} \emptyset$ , "prey"  $B \xrightarrow{\sigma} B+B$ , "predation"  $A+B \xrightarrow{\lambda} A+A$

coupled mean-field rate equations:

$$\left. \begin{aligned} \frac{da(t)}{dt} &= -\mu a(t) + \lambda a(t)b(t) \\ \frac{db(t)}{dt} &= \sigma b(t) - \lambda a(t)b(t) \end{aligned} \right\} \begin{aligned} \text{eliminate time: } \frac{da}{db} &= \frac{(\lambda b - \mu)a}{(\sigma - \lambda a)b} \\ \text{separate variables:} & \\ \left(\frac{\sigma}{a} - \lambda\right) da &= \left(\lambda - \frac{\mu}{b}\right) db \end{aligned}$$

integrate:  $K(t) = \lambda [a(t)b(t)] - \sigma \ln a(t) - \mu \ln b(t) = K_0 = \text{const.}$   
 conserved first integral

$\rightarrow$  regular nonlinear population oscillations, fixed by initial densities

stationary states:  $- a = b = 0$  empty, absorbing; complete extinction

$- a = 0, b \rightarrow \infty$  Malthusian prey explosion

$- a_c = \frac{\sigma}{\lambda}, b_c = \frac{\mu}{\lambda}$  species coexistence, yet never reached

linearize  $a(t) = a_c + \delta a(t), b(t) = b_c + \delta b(t)$

$$\rightarrow \frac{d\delta a(t)}{dt} = \sigma \delta b(t), \quad \frac{d\delta b(t)}{dt} = -\mu \delta a(t)$$

gives  $\frac{d^2 \delta a(t)}{dt^2} = -\sigma \mu \delta a(t)$  harmonic oscillator, frequency  $\omega = \sqrt{\sigma \mu}$

stochastic simulations: erratic oscillations about  $a_c, b_c$

on lattice: spreading activity, fronts (never followed by individuals)



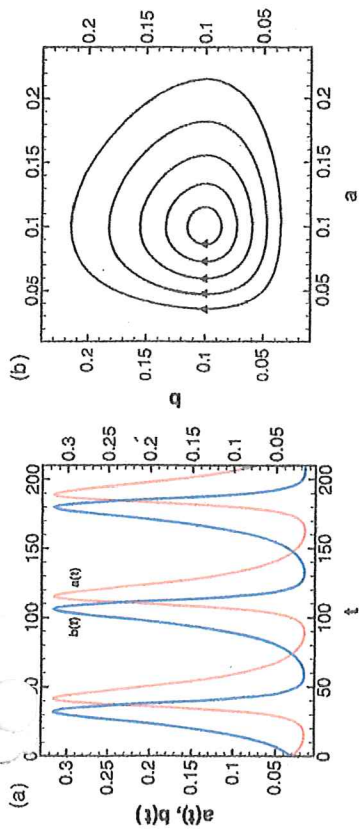


Figure 1. (a) Predator  $a(t)$  (red) and prey  $b(t)$  (blue) population oscillations resulting from the deterministic Lotka-Volterra equations (2), all computed with rates  $\sigma = 0.1$ ,  $\mu = 0.1$ , and  $\lambda = 1$ . (b) Several periodic orbits in the  $a$ - $b$  phase plane. The oscillatory kinetics is determined by the initial conditions.

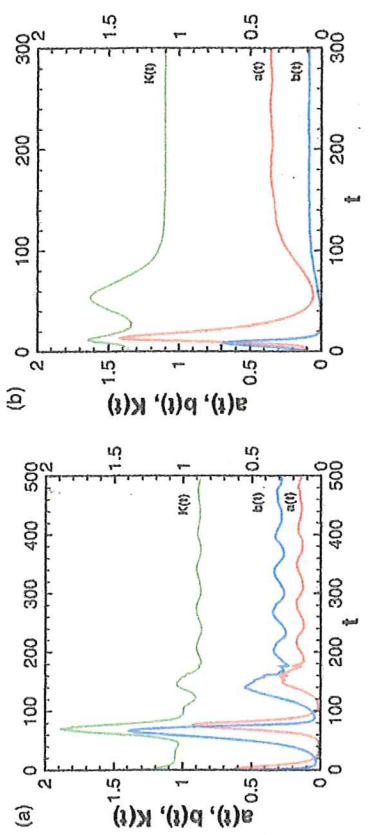


Figure 4. Early time evolution for the population density of predators  $a(t)$  (red), prey  $b(t)$  (blue), and the quantity  $K(t)$  (green) defined in (3) from two single runs on a  $1024 \times 1024$  lattice, both starting with a random distribution with rates (a)  $\sigma = 0.1$ ,  $\mu = 0.2$ , and  $\lambda = 1.0$ , and (b)  $\sigma = 0.4$ ,  $\mu = 0.1$ , and  $\lambda = 1.0$ .

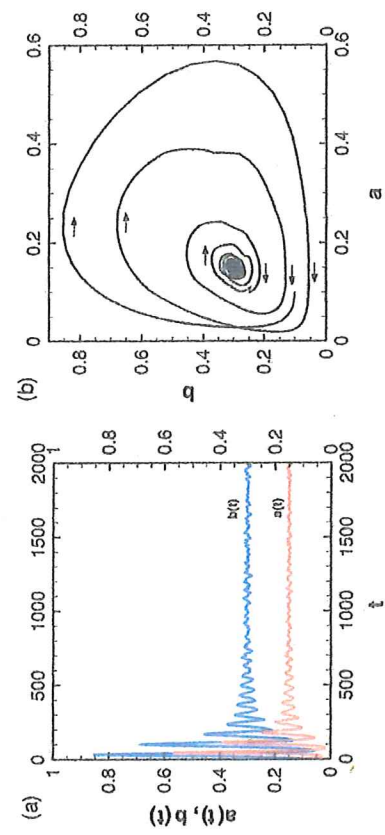


Figure 5. (a) Predator  $a(t)$  (red) and prey  $b(t)$  (blue) densities versus time in a simulation run on a  $1024 \times 1024$  lattice, with random initial distribution, and rates  $\sigma = 0.1$ ,  $\mu = 0.2$ ,  $\lambda = 1.0$ , and

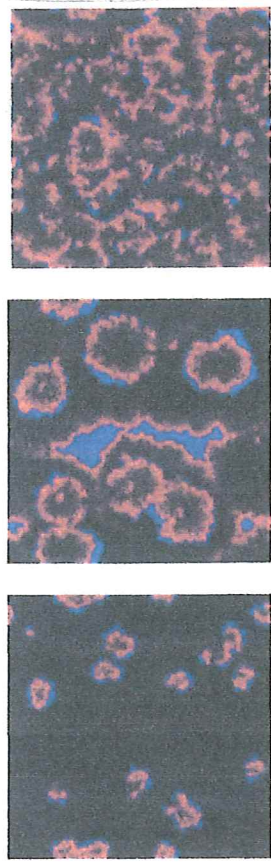


Fig. 2. (Color online.) Snapshots of the time evolution (time increases from left to right) of the two-dimensional SLLVM model in the species coexistence phase, when the fixed point is a focus. The red, blue, and dark dots respectively represent the prey, predators, and empty lattice sites. The rates here are  $D = 0$ ,  $\sigma = 4.0$ ,  $\mu = 0.1$ , and  $\lambda = 2.2$ . The system is initially homogeneous with densities  $a(0) = b(0) = 1/3$  and the lattice size is  $512 \times 512$ .

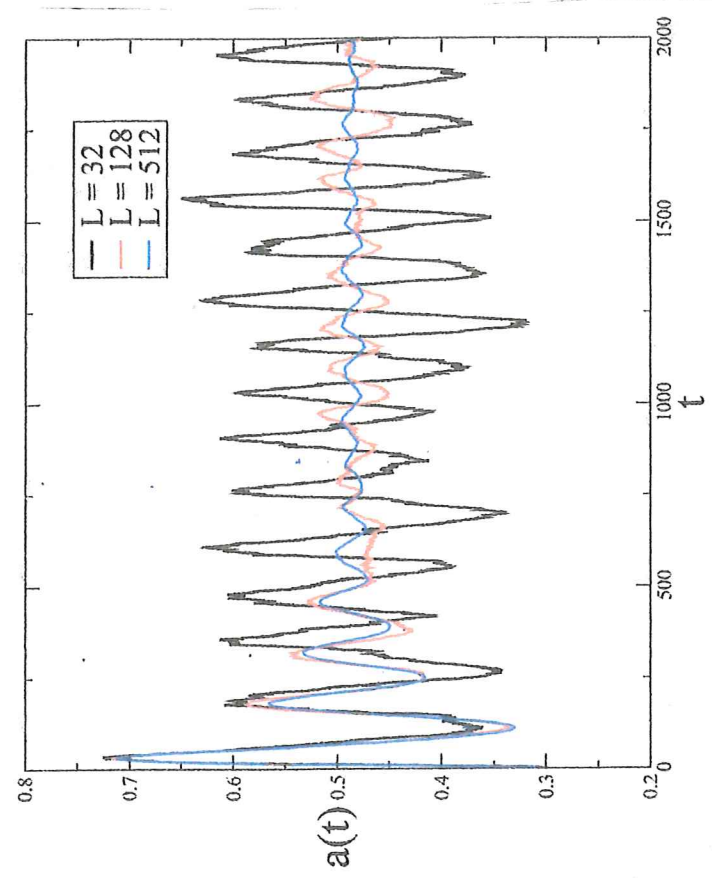


Fig. 7. (Color online.) The density of the predators  $a(t)$  vs.  $t$  on two-dimensional lattices (measured for single realizations) with  $L = 32$ , 128 and 512. The values of the stochastic parameters are  $D = 0$ ,  $\lambda = 1$ ,  $\sigma = 4$ , and  $\mu = 0.1$ . Initially the particles are homogeneously distributed with densities  $a(0) = b(0) = 0.3$ .



## 5.2. Pair annihilation: depletion zones and particle segregation

so far: system well-mixed, reactions just limited by reaction rates

in spatial setting: particles may need to reach each other to enable reactions upon encounter

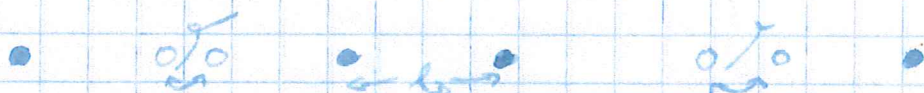
consider diffusive particle spreading and simplest single-space

binary reaction process: pair annihilation  $A + A \rightarrow \emptyset$

recall recurrence properties of random walks:

- dimension  $d < 2$ : recurrence probability to origin is 1

→ particles remain in neighborhood, reactions carve out "depletion zone"



reactions eventually become diffusion-limited at low density

moreover, annihilations generate particle anti-correlations:

closeby neighbors quickly annihilate, remaining survivors well separated

characteristic length scale: diffusion length  $l_D = \sqrt{2Dt}$

associated particle density:  $a(t) \sim \frac{1}{l_D^d} \sim (2Dt)^{-d/2}$

- $d > 2$ : finite escape probability, system effectively well-mixed

→ expect mean-field rate equation prediction  $a(t) \sim (2\lambda t)^{-1}$

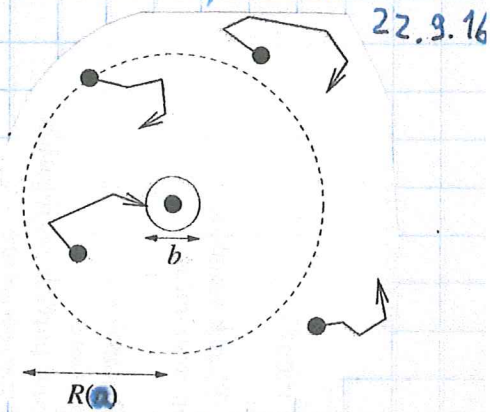
- $d = d_c = 2$ : "critical dimension" same power law predicted

refined self-consistent treatment:

Smoluchowski theory:

continuous diffusion model, relative diffusivity for two particles:  $2D$

distance  $R \leftarrow b$ : "reaction radius"  
→ annihilation with probability 1





solve stationary, radial diffusion equation; i.e. Laplace's equation:

$$0 = \nabla^2 a(r) = \frac{d^2 a(r)}{dr^2} + \frac{d-1}{r} \frac{da(r)}{dr}$$

with boundary conditions  $a(r=b) = 0$ ,  $a(r) \xrightarrow{r \rightarrow \infty} a_\infty$

•  $d > 2$ : try  $a(r) \sim r^s \rightarrow s(s-1) + (d-1)s = 0 \rightarrow s = 0, 2-d$

$$\rightarrow a(r) = a_\infty \left[ 1 - \left( \frac{b}{r} \right)^{d-2} \right]$$

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flux at reaction sphere, with  $K_d = \frac{2\pi^{d/2}}{\Gamma(d/2)}$  (surface area of unit sphere in  $d$  dimensions)

$$2DK_d \frac{b^{d-1}}{a_\infty} \left. \frac{da(r)}{dr} \right|_{r=b} = 2DK_d (d-2) b^{d-2} = 2\lambda_{\text{eff}}$$

effective reaction rate

$\rightarrow$  self-consistent rate equation:  $\frac{da(t)}{dt} = -2\lambda_{\text{eff}} a(t)^2$

yields  $a(t) = \frac{a_0}{1 + 2\lambda_{\text{eff}} a_0 t}$  mean-field power law but  $\lambda_{\text{eff}} \sim D$ , vanishes as  $d \rightarrow 2$

•  $d < 2$ : at typical particle spacing:  $a(R) = \frac{1}{V(R)} = \frac{1}{\frac{K_d}{d} R^d} \rightarrow R(a) = \left( \frac{d}{K_d a} \right)^{1/d}$

need new boundary condition:  $a(r=R) = a_\infty$

$$\rightarrow a(r) = a_\infty \frac{\left( \frac{r}{b} \right)^{2-d} - 1}{\left( \frac{R(a)}{b} \right)^{2-d} - 1}$$

$$\text{reaction sphere flux: } 2DK_d \frac{b^{d-1}}{a_\infty} \left. \frac{da(r)}{dr} \right|_{r=b} = 2DK_d (2-d) b^{d-2} \frac{1}{\left( \frac{R(a)}{b} \right)^{2-d} - 1}$$

$$\text{dilute, low density: } R(a) \gg b \rightarrow 2DK_d (2-d) R(a)^{d-2} = 2DK_d^{2/d} (2-d) \left( \frac{a}{d} \right)^{\frac{d}{2}-1} = 2\lambda_{\text{eff}}(a)$$

effective reaction rate depends on density:  $\lambda_{\text{eff}}(a) = \lambda_R a^{\frac{d}{2}-1}$ ,  $\lambda_R \rightarrow 0$  as  $d \rightarrow 2$

$\rightarrow$  "renormalized" rate equation:  $\frac{da(t)}{dt} = -2\lambda_R a(t)^{1+\frac{d}{2}}$

$$\text{solution: } a(t) = \frac{a_0}{\left( 1 + \frac{4}{d} \lambda_R a_0^{\frac{d}{2}} t \right)^{d/2}} \xrightarrow{t \gg \frac{1}{\lambda_R a_0^{\frac{d}{2}}}} \left( \frac{4}{d} \lambda_R t \right)^{-\frac{d}{2}}$$

thus  $\lambda_{\text{eff}}(t) \sim (Dt)^{\frac{d}{2}-1}$  decreases with time

• at  $d_c = 2$ :  $a(t) \sim \frac{1}{16\pi D t} \ln \frac{8DE}{b^2}$  logarithmic correction to mean-field power law

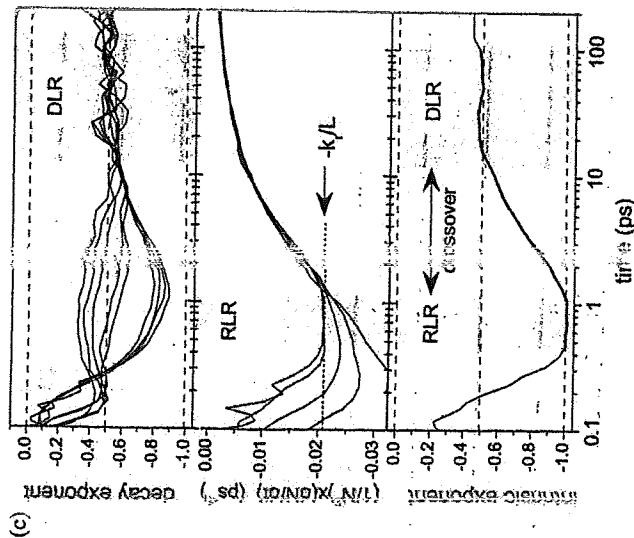
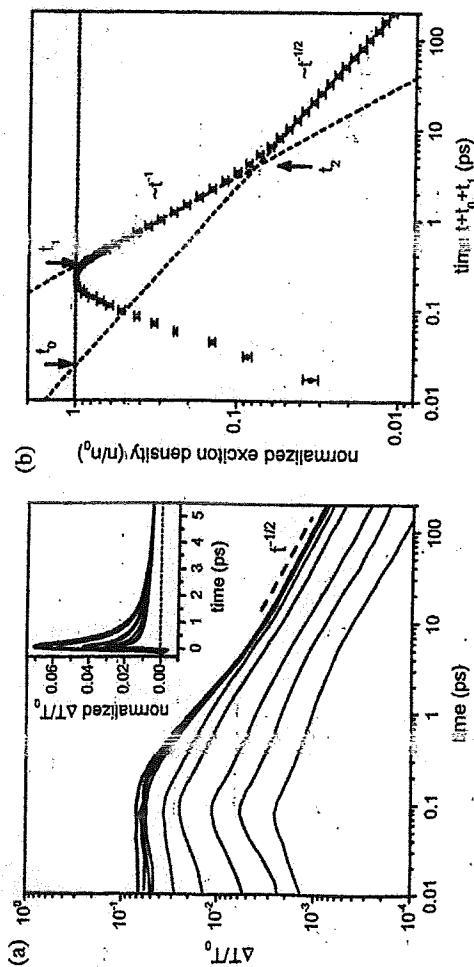


Fig. 9.8 Experimental data for exciton recombination in single-walled carbon nanotubes showing the crossover from reaction- to diffusion-limited scaling: (a) decay of the excitation density, proportional to the differential transmission  $\Delta T/T_0$  at various laser pulse energies (bottom to top: 0.19, 0.48, 1.1, 4.0, 12, 40, 60, 80, and 104 nJ; inset: same data normalized to the amplitude at long time); (b) normalized excitation concentration  $n(t)/n_0$  plotted against the scaling time  $t + t_0 + t_1$ ; and (c) upper panel: evolution of the effective decay exponent ( $n(t) \sim t^{-\alpha_{eff}}$ ) for the highest excitation levels (decreasing from top to bottom); lower panel: intrinsic exponent given by the measured exponent multiplied by  $(t + t_0 + t_1)/t$ , with the heavy line indicating the experimentally determined crossover function [Figures adapted with permission from: J. Allam, M. T. Sajjad, R. Sutton, *et al.*, *Phys. Rev. Lett.* **111**, 197401 (2013)].

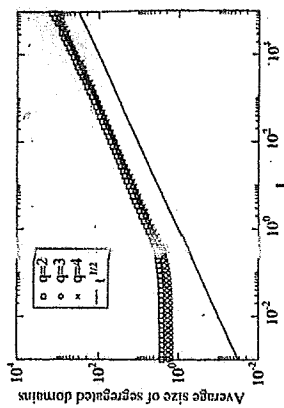
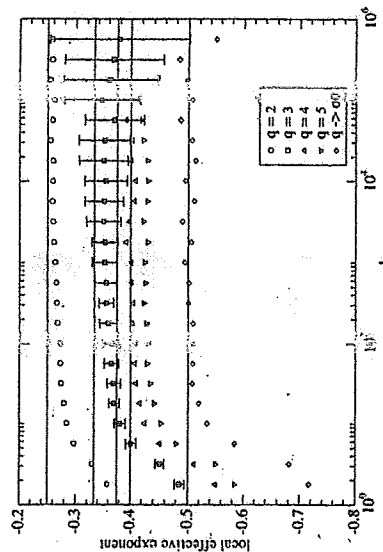


Fig. 9.12 Monte Carlo results for  $q$ -species pair annihilation reactions, obtained with random initial conditions on one-dimensional lattices with  $10^5$  sites, averaged over 50 simulation runs. (a) Local effective density decay exponent  $-\alpha_{eff}(q, t)$  for  $q = 2, 3, 4, 5$  different species, and for  $q \rightarrow \infty$  (i.e.,  $A + A \rightarrow \emptyset$ ); (statistical) error bars are indicated for  $q = 3$ . Note the rather slow approach to the asymptotic predictions (9.104), shown as straight lines, except for the single-species annihilation reaction. (b) Growth  $\sim t^{1/2}$  of the average domain size of the single-species segregated regions for  $q = 2, 3$ , and 4 in one dimension. [Figures reproduced with permission from: H. J. Hilhorst, O. Deloubrière, M. J. Washenberger, and U. C. Täuber, *J. Phys. A: Math. Gen.* **37**, 7063 (2004); DOI: 10.1088/0305-4470/37/28/001; copyright (2004) by Inst. of Physics Publ.]

$$\alpha_{eff}(t) = \frac{\partial \ln a(t)}{\partial \ln t}$$



• two-species pair annihilation  $A+B \xrightarrow{\lambda} \emptyset$

- unequal initial densities  $a_0 \neq b_0$ ,  $c_0 = a_0 - b_0 = a(t) - b(t)$  conserved  
depletion zones should modify exponential relaxation for  $d \leq 2$ :

$$\ln[a(t) - c_0] \sim \ln b(t) \sim \begin{cases} -\lambda c_0 t & d > 2 \\ -(Dt)^{d/2} & d < 2 \\ -\frac{Dt}{\ln(Dt)} & d = 2 \end{cases}$$

anticonditions produced by reaction kinetics slow relaxation down

→ "stretched exponential" diffusion-limited decay

- equal initial densities  $a_0 = b_0$ ,  $c_0 = 0$

local density difference obeys diffusion equation  $\frac{\partial c(\vec{x}, t)}{\partial t} = DV^2 c(\vec{x}, t)$

solution of general initial value problem: use Green's function

$$c(\vec{x}, t) = \int d^d x' G(\vec{x} - \vec{x}', t) c(\vec{x}', 0), \quad G(\vec{x}, t) = \frac{\Theta(t)}{(4\pi Dt)^{d/2}} e^{-\frac{x^2}{4Dt}}$$

(straightforward extension of our one-dimensional analysis)

assume initially random, Poisson distribution for A and B particles:

$$a(\vec{x}, 0) = a_0 = b(\vec{x}, 0)$$

—: average over initial conditions

$$\overline{a(\vec{x}, 0) a(\vec{x}', 0)} = a_0^2 + a_0 b(\vec{x} - \vec{x}') = \overline{b(\vec{x}, 0) b(\vec{x}', 0)}, \quad \overline{a(\vec{x}, 0) b(\vec{x}', 0)} = a_0^2$$

$$\rightarrow \overline{c(\vec{x}, 0) c(\vec{x}', 0)} = 2a_0^2 + 2a_0 b(\vec{x} - \vec{x}') - 2a_0^2 = 2a_0 b(\vec{x} - \vec{x}')$$

$$\begin{aligned} \text{and } \overline{c(\vec{x}, t)^2} &= \int d^d x' G(\vec{x} - \vec{x}', t) \int d^d x'' G(\vec{x} - \vec{x}'', t) \overline{c(\vec{x}', 0) c(\vec{x}'', 0)} \\ &= 2a_0 \int d^d x' G(\vec{x} - \vec{x}', t)^2 = \frac{2a_0}{(4\pi Dt)^d} \int d^d x' e^{-\frac{(\vec{x} - \vec{x}')^2}{2Dt}} \underbrace{d^d x'}_{=(2\pi Dt)^d} \underbrace{\Theta(t)}_{=(8\pi Dt)^d} = \frac{2a_0 \Theta(t)}{(8\pi Dt)^d} \end{aligned}$$

distribution of  $c$  will be a Gaussian, with width  $\sqrt{c^2}$ :

$$P(c) = \frac{1}{\sqrt{2\pi c^2}} e^{-c^2/2c^2} \rightarrow \overline{|c|} = \frac{2}{\sqrt{2\pi c^2}} \int_0^\infty c e^{-c^2/2c^2} dc = \sqrt{\frac{2}{\pi} c^2}$$



→ average local density excess:  $\langle c(\vec{r}, t) \rangle = 2 \sqrt{\frac{\lambda_0}{\pi}} (8\pi D t)^{-d/4} \Theta(t)$

• dimensions  $d > 4$ : density excess decays faster than  $a(t) \sim b(t) \sim \frac{1}{t}$

→ densities largely uniform, mean-field theory applies

•  $d < d_c = 4$ : density excess decays slower than mean-field density

→ fluctuations dictate long-time behavior

system segregates into A/B rich domains,

separated by reaction fronts,  $a(t) \sim b(t) \sim (Dt)^{-d/4}$



note: special initial conditions, e.g. in one dimension:

... ~~ABABAB~~... → ... ~~ABAB~~... AB-correlations preserved by dynamics

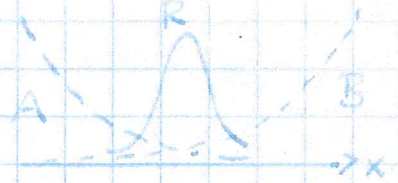
→ A/B distinction meaningless,  $a(t) \sim (Dt)^{-1/2}$

• reaction front scaling properties:

steady-state approximation: fixed particle current  $J$

$$\text{i.e. } \left( \frac{\partial a(\vec{x})}{\partial x}, \frac{\partial b(\vec{x})}{\partial x} \right) \rightarrow \begin{cases} (-J, 0) & x \rightarrow -\infty \\ (0, J) & x \rightarrow +\infty \end{cases}$$

$$\text{so } c(\vec{x}) = -Jx$$



$d > 2$ : use reaction-diffusion equation,  $b(\vec{x}) = -c(\vec{x}) + a(\vec{x}) = -Jx + a(\vec{x})$

$$0 = D \frac{\partial^2 a(\vec{x})}{\partial x^2} - \lambda Jx a(\vec{x}) - \lambda a(\vec{x})^2 \quad \text{render dimensionless by}$$

$$\text{rescaling } x = \left( \frac{D}{\lambda J} \right)^{1/3} y, a(x) = \left( \frac{D J^2}{\lambda} \right)^{1/3} g(y) \rightarrow \frac{\partial^2 g}{\partial y^2} - \gamma g - g^2 = 0$$

$$\rightarrow \text{scaling solution: } a(\vec{x}) = \left( \frac{D J^2}{\lambda} \right)^{1/3} g \left( \left( \frac{\lambda}{D} \right)^{1/3} x, \vec{x}_\perp \right)$$

$$\text{front width } w(\gamma) = \left( \frac{D}{\lambda J} \right)^{1/3}$$

$$\text{reactivity, reaction front density } R(\vec{x}) = \lambda a(\vec{x}) b(\vec{x}) = (2D^2 \gamma^4)^{1/3} g^2 \left( \left( \frac{\lambda}{D} \right)^{1/3} x, \vec{x}_\perp \right)$$

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$$\text{general scaling form: } R(\vec{x}) = J^{\beta'} \hat{R} \left( J^{\alpha'} x, \vec{x}_\perp \right), w(\gamma) \sim J^{-\alpha'}$$

$d > 2$ : mean-field exponents  $\alpha' = \frac{1}{3}, \beta' = \frac{4}{3}$

$$d \leq d_c = 2: \quad \alpha' = \frac{1}{d+1}, \beta' = \frac{d+2}{d+1}$$



temporal scaling: under time scale separation

front motion much slower than relaxation to quasi-stationary state

$$\rightarrow \lambda(t) \sim \frac{\alpha(t)}{L_D(t)} \sim (Dt)^{-\frac{d}{4}-\frac{1}{2}} = (Dt)^{-\lambda'/\alpha'}, \quad \lambda' = \frac{d+2}{4(d+1)}$$

$$w(t) \sim \lambda(t)^{-\alpha'} = (Dt)^{\lambda'}$$

segregated domains grow as  $L_D(t) \sim (Dt)^{1/2}$

$$\rightarrow \text{relative front width } \frac{w(t)}{L_D(t)} \sim (Dt)^{\lambda' - \frac{1}{2}} = (Dt)^{-\frac{d}{4(d+1)}}$$

sharpenes as  $t \rightarrow \infty$

q-species pair annihilation:  $A_i + A_j \rightarrow \emptyset, 1 \leq i < j \leq q$

considers all equal initial densities, reaction rates, diffusivities

• dimension  $d \geq 2$ : no conservation laws for  $q \geq 3$

$$\rightarrow \text{decay just as for } A+A \rightarrow \emptyset \text{ since } d_S(q) = \frac{q}{q-1}$$

indeed for  $q \rightarrow \infty$ : no alike particles ever meet

$\rightarrow$  species distinction irrelevant

•  $d=1$ : species segregation occurs, algebraic density decay:

$$n_i(t) \sim \underbrace{t^{-\alpha(q)}}_{\text{segregation}} + C \underbrace{t^{-1/2}}_{\text{depletion zones}}, \quad \alpha(q) = \frac{q-1}{2}$$

$$\rightarrow \text{concretely } \alpha(2) = \frac{1}{4} \text{ with } d_S(2) = 4; \quad \alpha(\infty) = \frac{1}{2}$$

$$\text{reaction zone width exponent } \lambda'(q) = \frac{2q-1}{4q}, \quad \lambda'(2) = \frac{3}{8}$$

again, special initial conditions can be constructed, e.g.  $d=1, q=4$ :

... ABCDABCD...  $\rightarrow$  no alike particles ever adjacent

$\rightarrow$  scaling as for  $A+A \rightarrow \emptyset$

cyclic variants:  $A+B \rightarrow \emptyset, B+C \rightarrow \emptyset, C+D \rightarrow \emptyset, A+D \rightarrow \emptyset$

$\rightarrow$  identify C with A, D with B  $\rightarrow$  as for  $A+B \rightarrow \emptyset$