

# Field theory of avalanches at depinning and relation to sandpiles

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with Pierre Le Doussal,

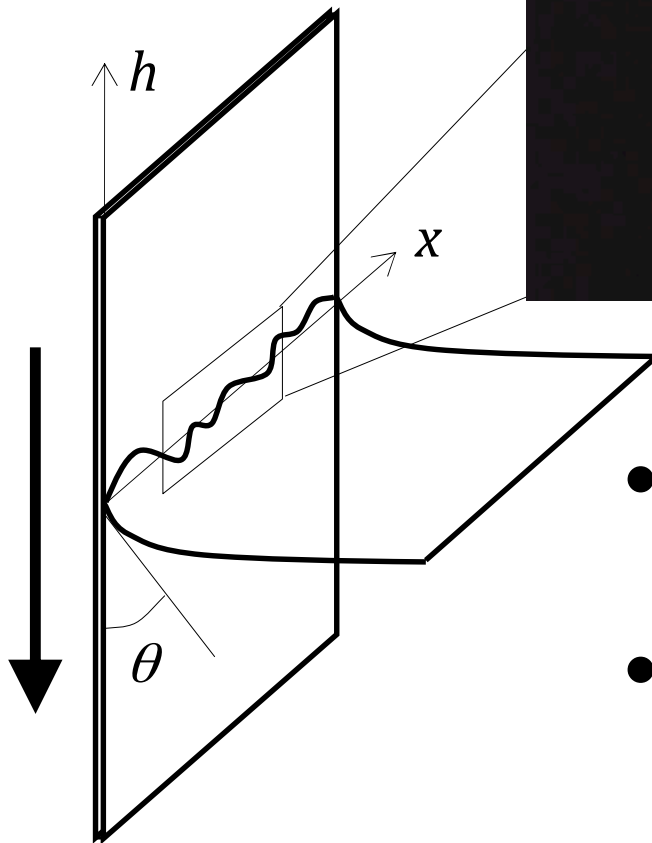
Alberto Rosso, Alain Middleton, Alejandro Kolton,  
Sébastien Moulinet, Etienne Rolley, Gianfranco Durin,  
Alexander Dobrinevski, Mathieu Delorme, Thimotée  
Thiery, Andrei Fedorenko, Markus Mueller

KITP, November 2014

<http://www.phys.ens.fr/~wiese/>

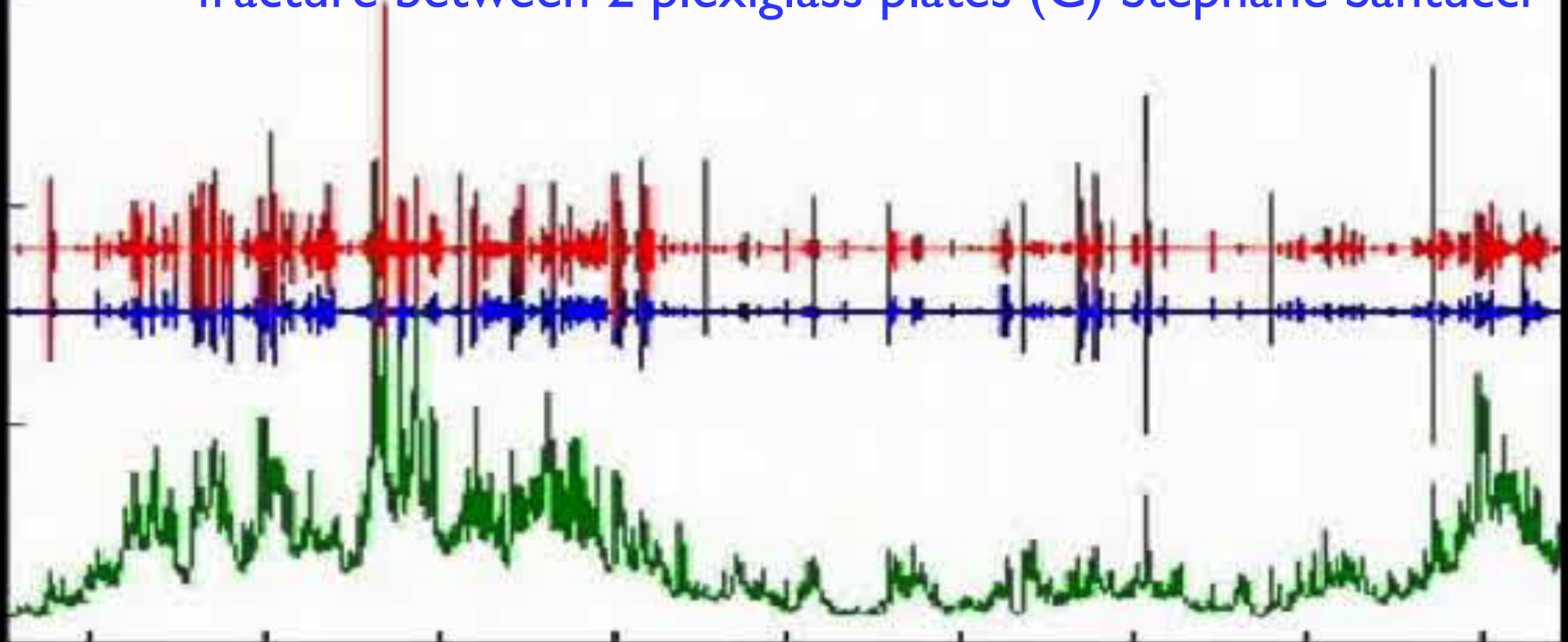
# Contact line wetting

(C) E. Rolley



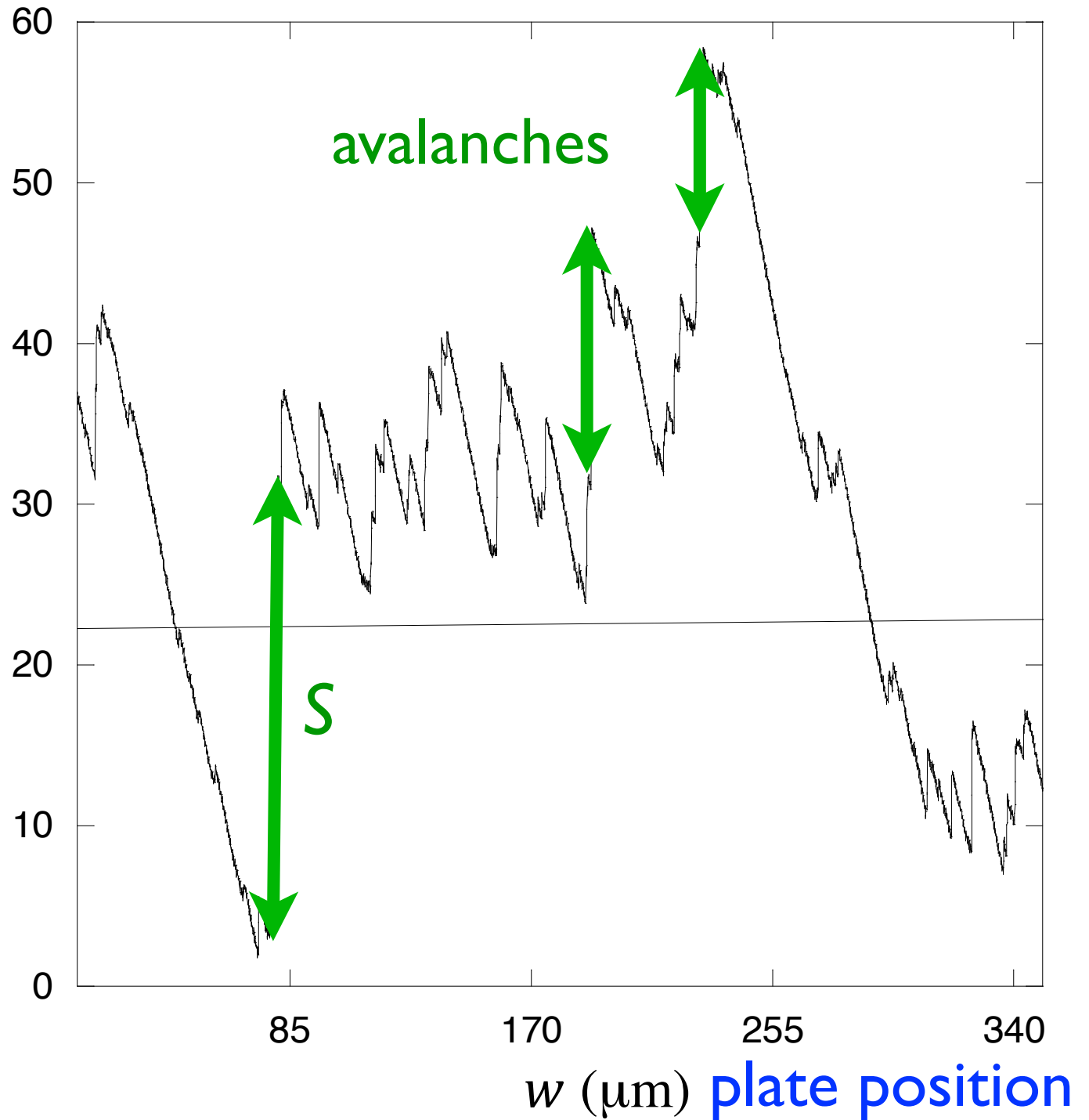
- isobutanol on a randomly silanized silicon wafer
- hydrogen on disordered Cesium substrate

fracture between 2 plexiglass plates (C) Stephane Santucci



# height jumps = avalanches

spatially averaged  
 $\bar{h}_{L_c}$  ( $\mu\text{m}$ ) height



how to  
characterise  
avalanches?

# The model



Displacement field

$$x \in \mathbb{R} \longrightarrow u(x) \in \mathbb{R}$$

Elastic energy:

$$\mathcal{H}_{\text{el}} = \frac{1}{2} \int \frac{d^d k}{2\pi} |\tilde{u}_k|^2 \varepsilon_k + \int_x \frac{m^2}{2} [u(x) - w]^2$$

for contact angle  $\theta = 90^\circ$ :

$\kappa^{-1} = m^{-2}$  kapillary length

$$\varepsilon_k \approx \sqrt{k^2 + \kappa^2} - \kappa \quad w = vt$$

(instead of  $\varepsilon_k = k^2$ )

Disorder energy

$$\mathcal{H}_{\text{DO}} = \int d^d x V(x, u(x))$$

with correlations

$$\overline{V(x, u)V(x', u')} = \delta^d(x - x')R(u - u')$$

# Functional renormalization group (FRG)

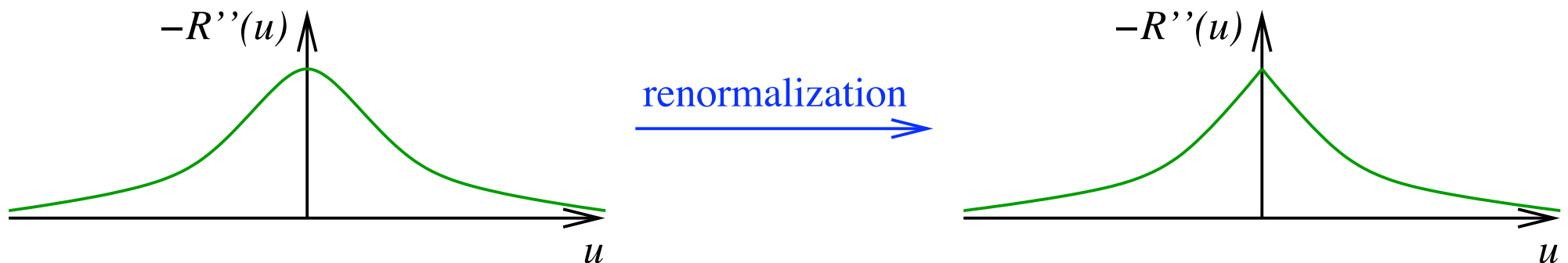
(D. Fisher 1986)

$$\frac{\mathcal{H}[u]}{T} = \frac{1}{2T} \sum_{\alpha=1}^n \left[ \int_k \varepsilon_k |\tilde{u}_k^\alpha|^2 + \int_x m^2 (u^\alpha(x) - w)^2 \right] - \frac{1}{2T^2} \int_x \sum_{\alpha, \beta=1}^n R(u^\alpha(x) - u^\beta(x))$$

Functional renormalization group equation (FRG) for the disorder correlator  $R(u)$  at 1-loop order:

$$-\frac{md}{dm} R(u) = (\varepsilon - 4\zeta)R(u) + \zeta u R'(u) + \frac{1}{2} R''(u)^2 - R''(u)R''(0)$$

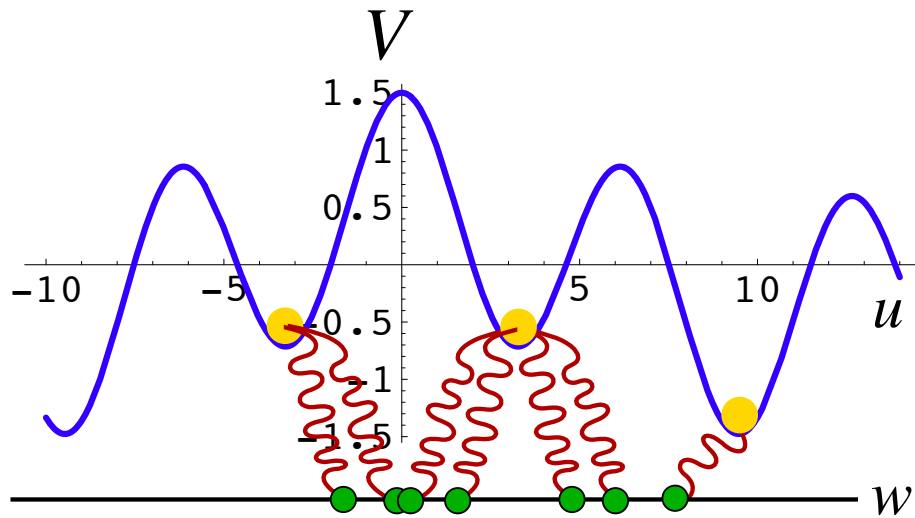
Solution for force-force correlator  $-R''(u)$ :



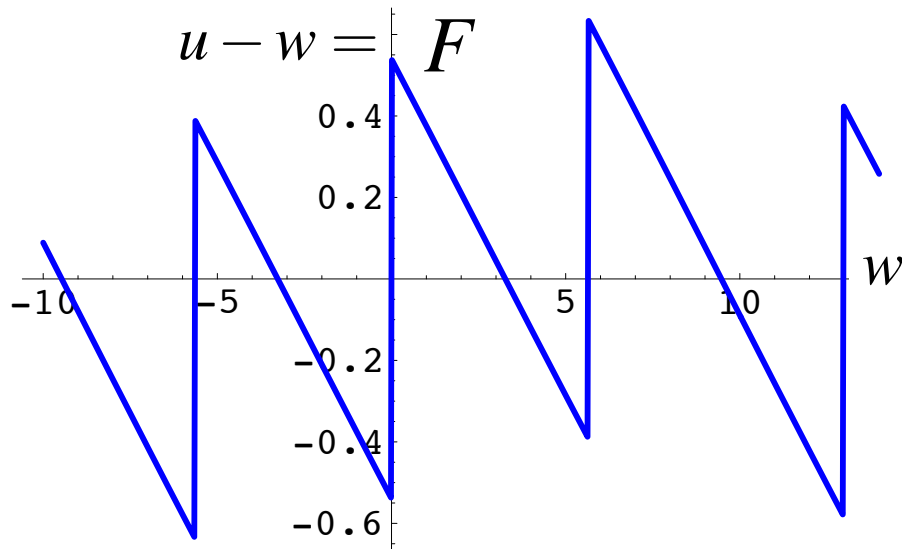
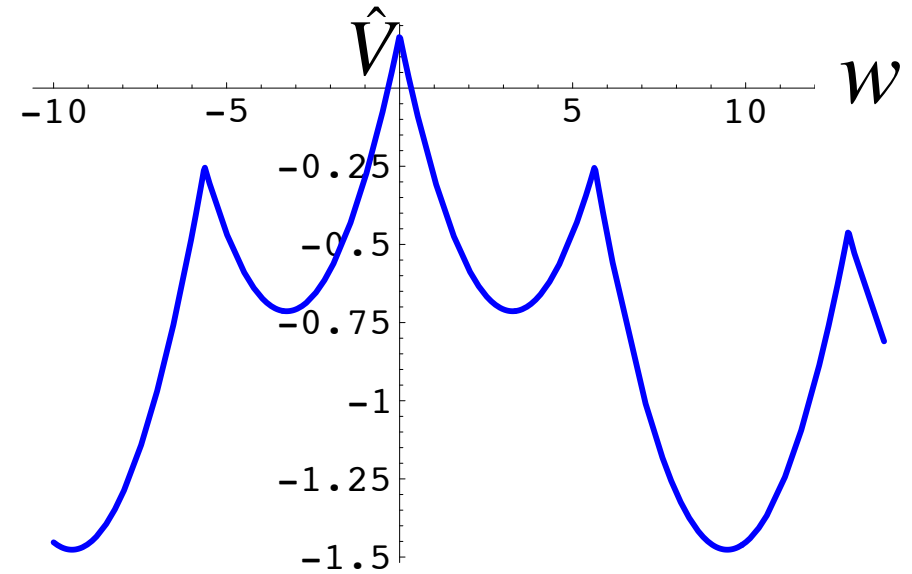
Cusp:  $R''''(0) = \infty$  appears after finite RG-time (at Larkin-length)

# Why is a cusp necessary?

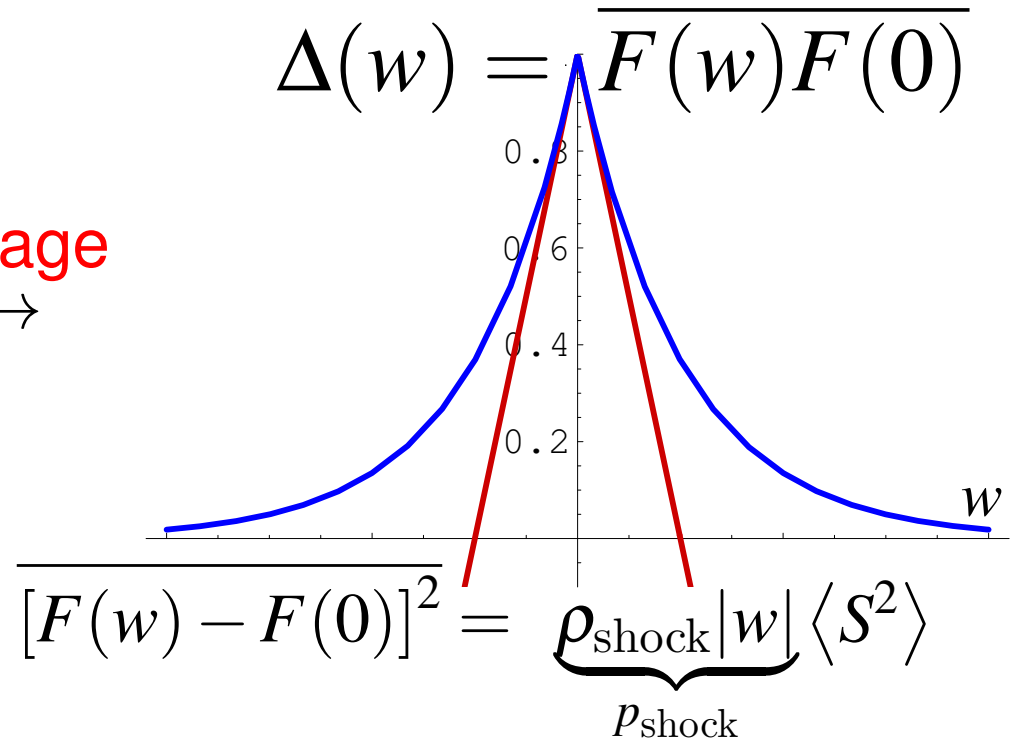
... calculate effective action for single degree of freedom...



Min  
→



average  
→



# Renormalized Disorder Correlator in FRG

$$\mathcal{H}^w[u] = \int \frac{1}{2} [\nabla u(x)]^2 + V(x, u(x)) + \frac{m^2}{2} [u(x) - w]^2 \, d^d x$$

Local minimum  $u_w(x)$  satisfies:

$$0 = \frac{\delta \mathcal{H}^w[u]}{\delta u_w(x)} = -\nabla^2 u_w(x) - F(x, u_w(x)) + m^2 [u_w(x) - w]$$

Center-of-mass  $u_w$  fluctuates around  $w$

$$u_w - w := \frac{1}{L^d} \int [u_w(x) - w] \, d^d x = \frac{1}{L^d m^2} \int F(x, u_w(x)) \, d^d x$$

Thus naively

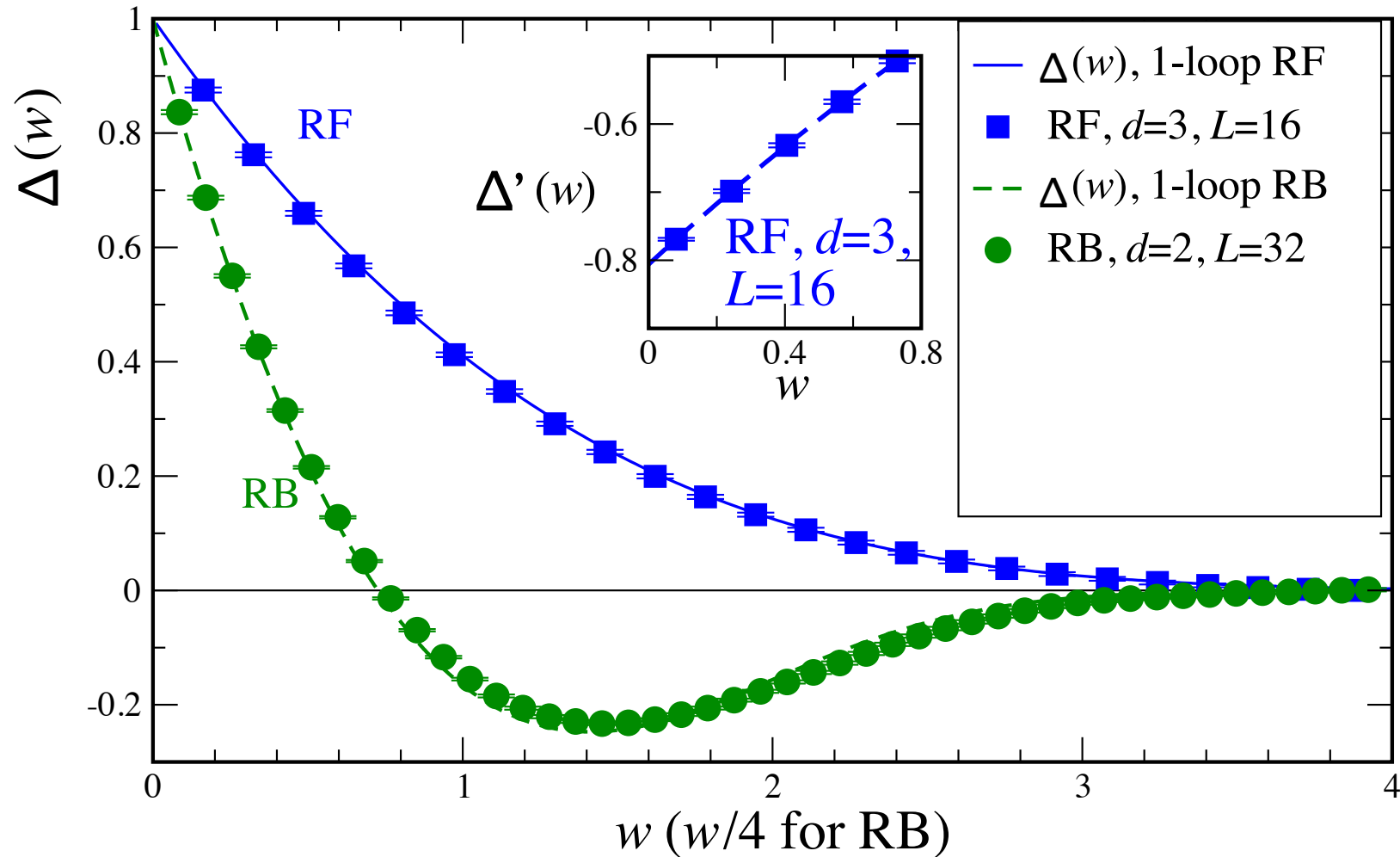
$$\overline{h_w h_{w'}} = \overline{[u_w - w] [u_{w'} - w']} = \frac{\Delta(w - w')}{L^d m^4}$$

FRG - Legendre-transform ... confirm this picture !



# Measuring the cusp = effective action

A. Middleton+PLD+KW, PRL 98 (2007) 155701

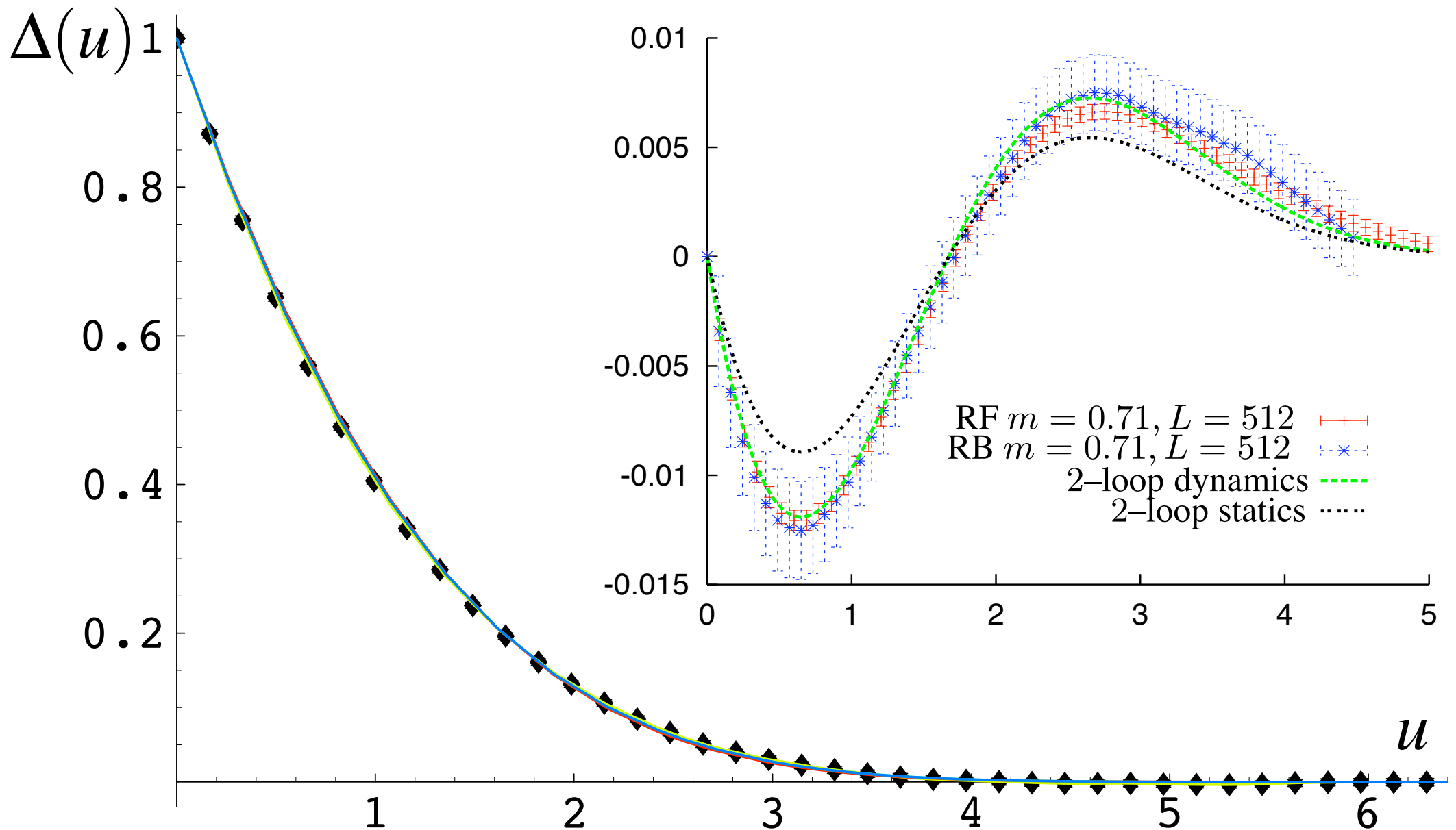


$$\Delta(w - w') = m^4 L^d \overline{[u_w - w][u_{w'} - w']}$$

$\Delta$  = renormalized disorder correlator

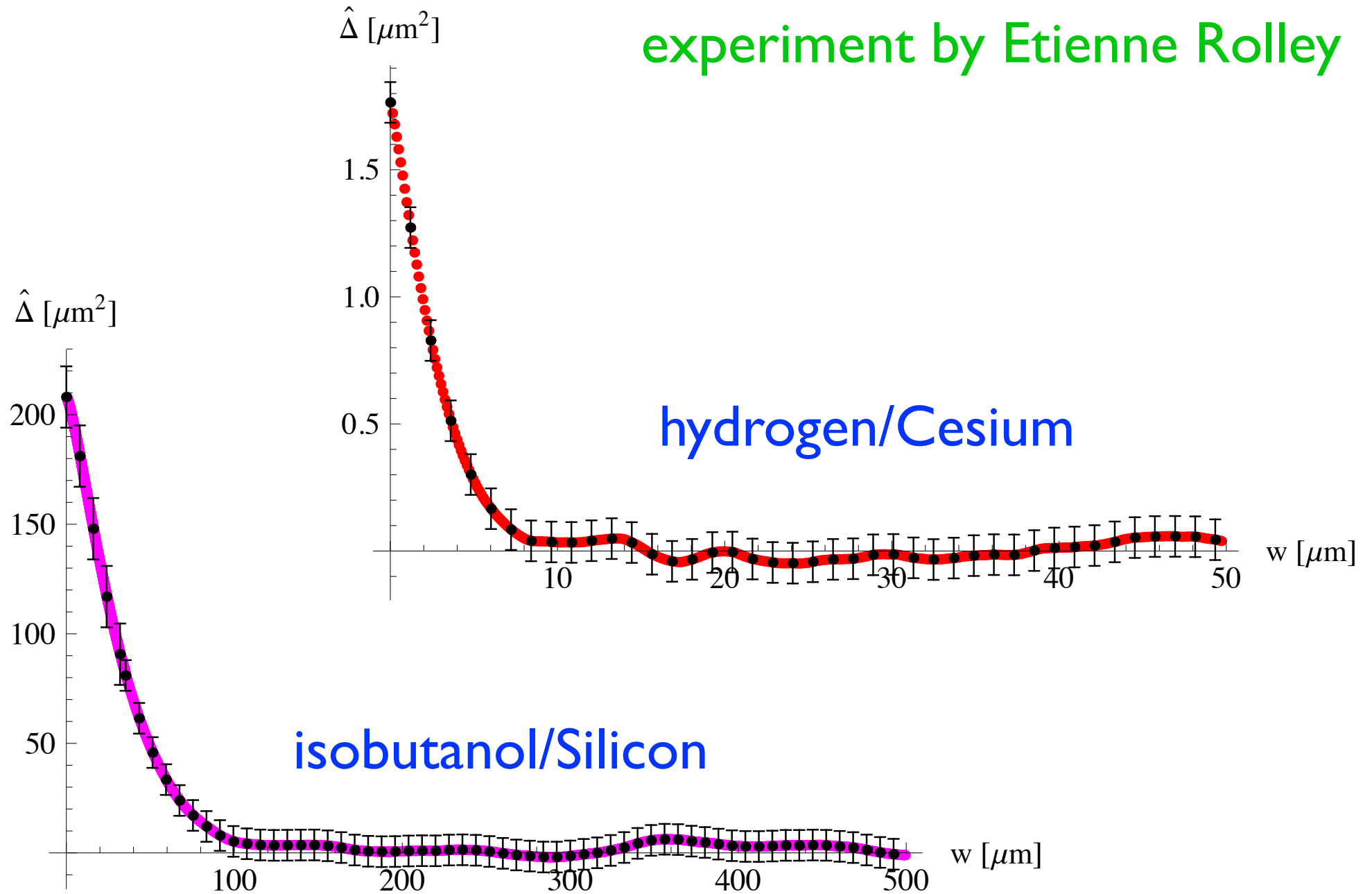
# Depinning in 1+1 dimensions

$\zeta = \frac{\varepsilon}{3} + 0.04777\varepsilon^2$ : 1.0 (1 loop),  $1.2 \pm 0.2$  (2 loop), 1.25 (numerics).

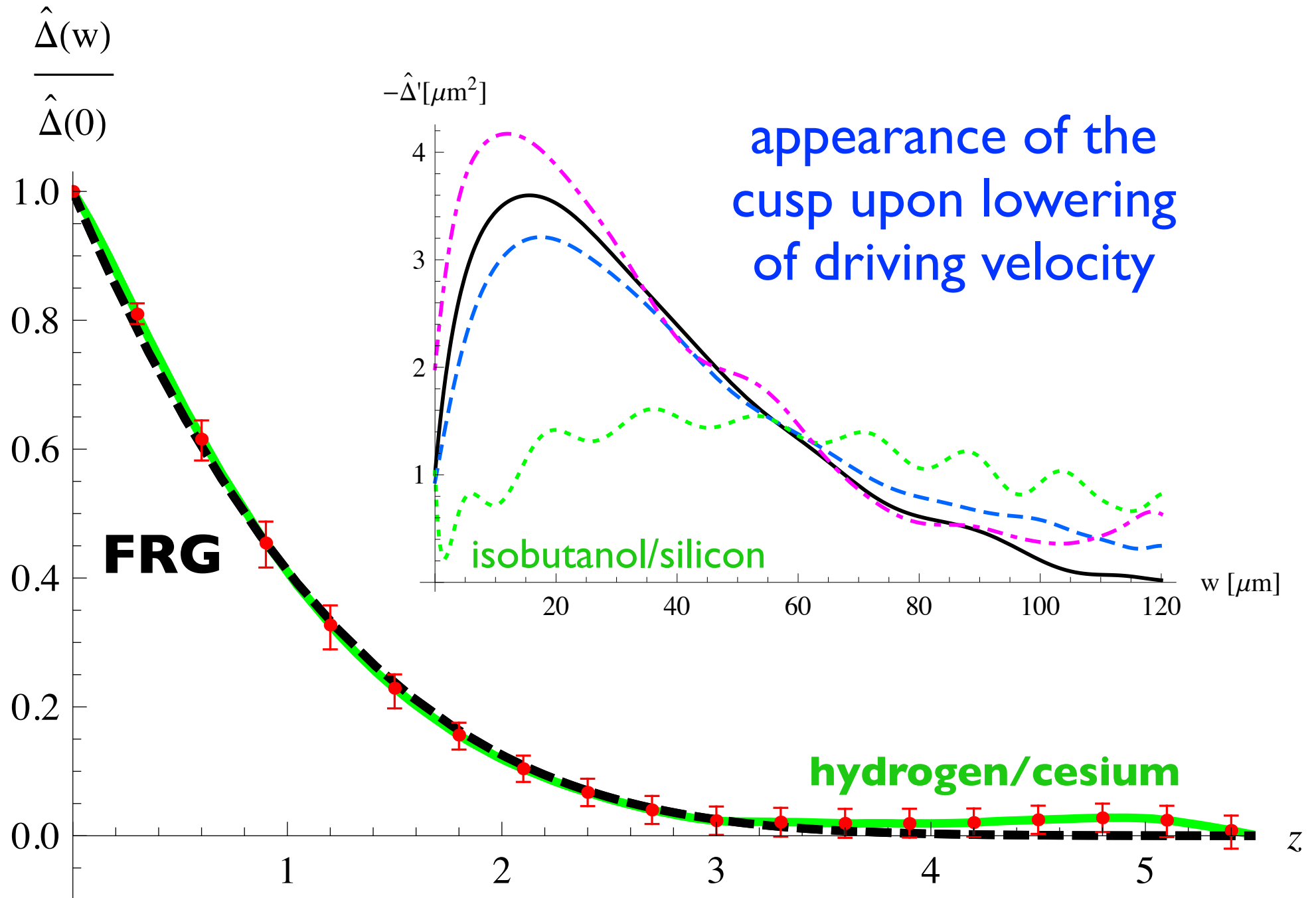


# Experiments on contact line

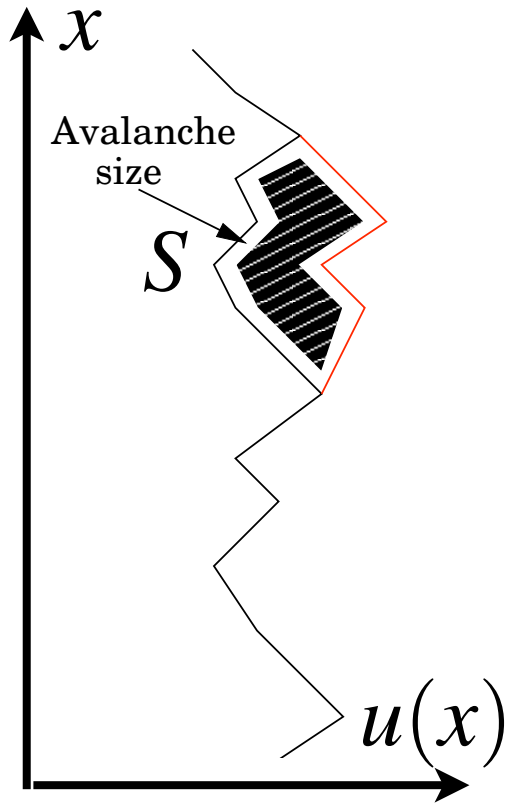
experiment by Etienne Rolley



# The renormalized force-force correlator



# Slope at the cusp and avalanche size moments



$$\rho \langle S \rangle |w - w'| = L^d \overline{|u_w - u_{w'}|} = L^d |w - w'|$$

#avalanches/unit length

$$\begin{aligned} \rho \langle S^2 \rangle |w - w'| &\approx L^{2d} \overline{|u_w - u_{w'}|^2} \\ &\approx 2L^d \frac{|\Delta'(0^+)|}{m^4} |w - w'| \end{aligned}$$

together:  
(exact)

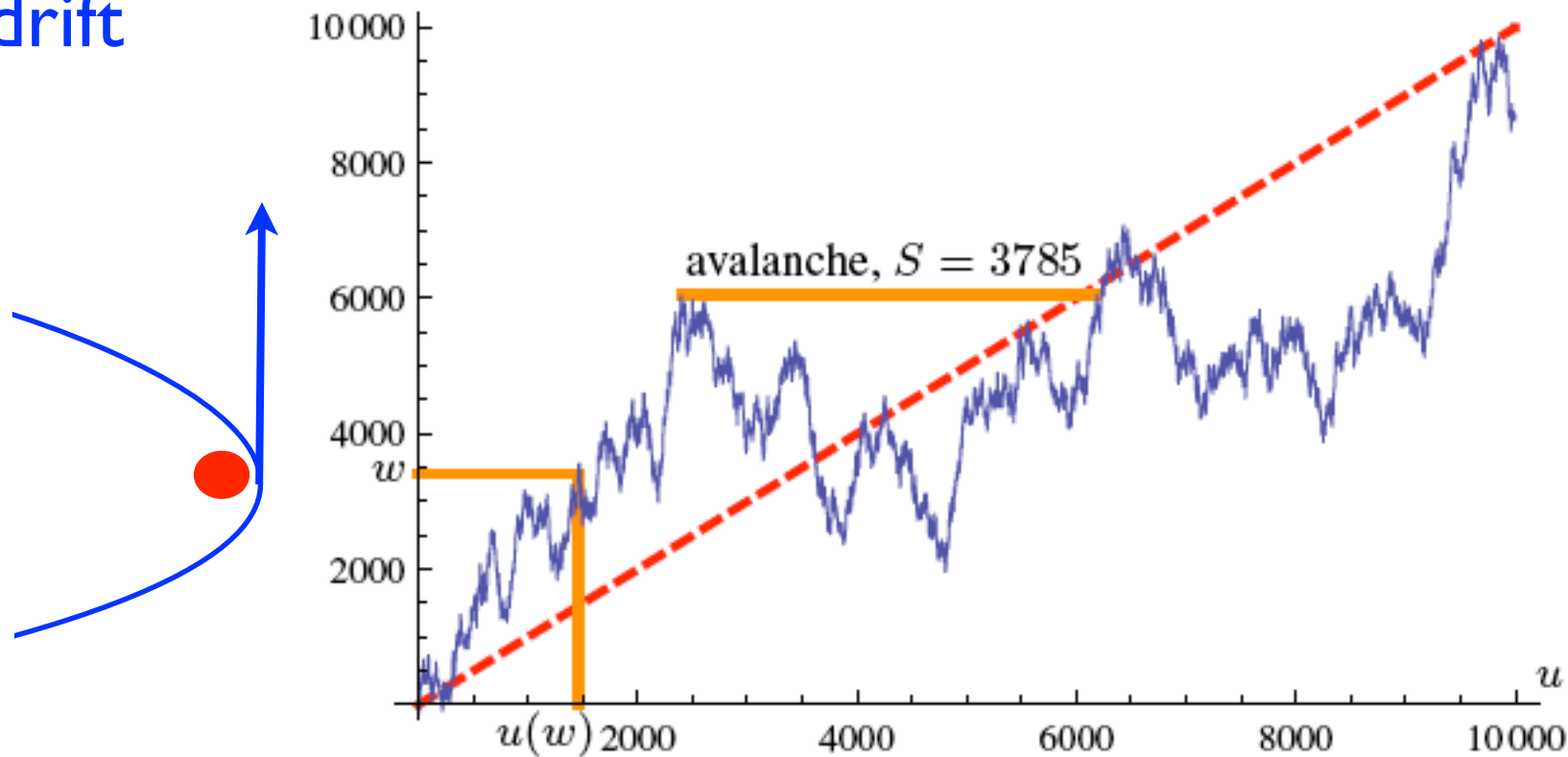
$$S_m := \frac{\langle S^2 \rangle}{2 \langle S \rangle} = \frac{|\Delta'(0^+)|}{m^4}$$

# Avalanches

- avalanches appear in many systems: contact-lines, vortex lattices, domain walls, earthquakes, etc.
- Oldest example: Galton process
- Galton process = Mean Field (MF) = ABBM model
- Brownian force model (BFM) = starting point for field theory
- center-of-mass mode of BFM = ABBM
- avalanches in SK model are different ( $\tau = 1$ ) (M. Mueller, PLD, KW)
- Self-Organized Criticality (SOC)
- Manna model: mapping on disordered elastic manifolds

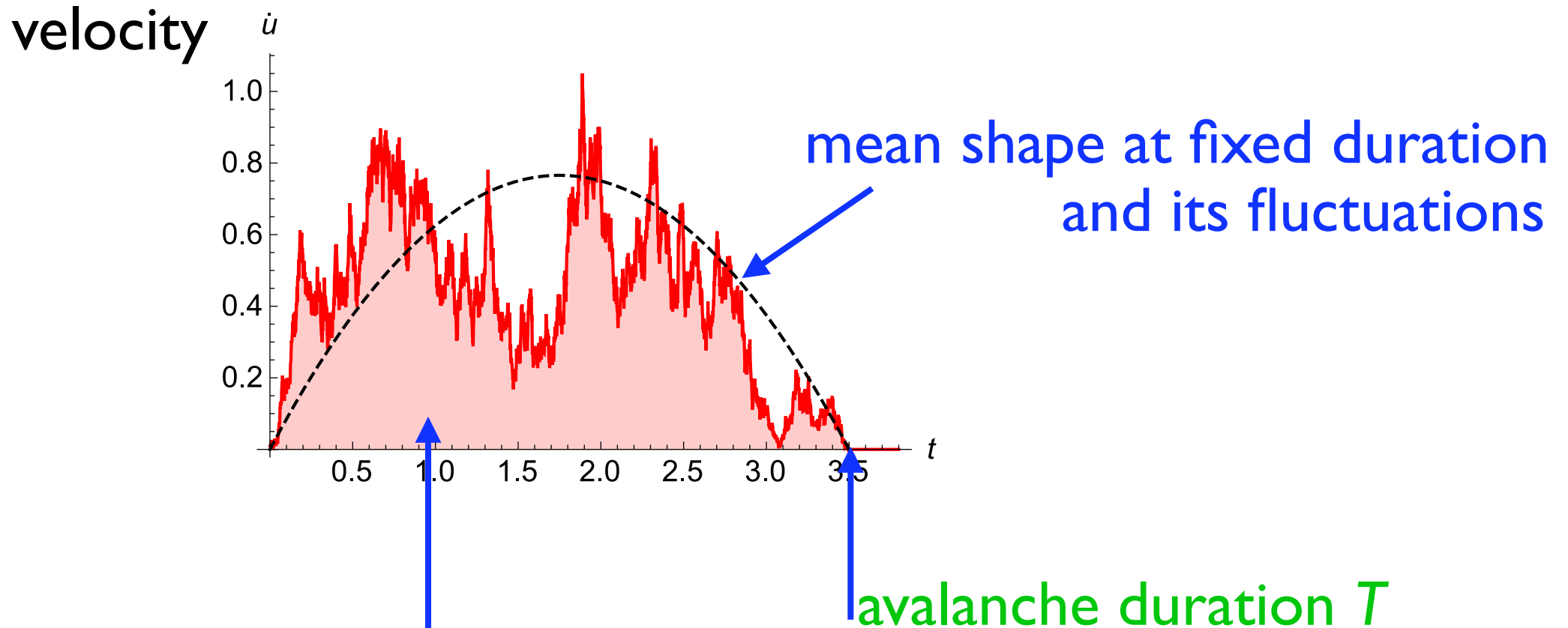
# The Galton process

- old question: survival probability of male line (Galton, Watson 1873)
- equivalent: driven particle in random force landscape which itself is a Brownian = records with drift



$$P(S) \sim S^{-3/2} e^{-S/S_m}$$

# Avalanche observables



avalanche size  $S = \text{area under curve}$



# The ABBM model

B. Alessandro, C. Beatrice, G. Bertotti and A. Montorsi, J. Applied Phys. 68 (1990) 2901; ibid, 2908

A particle subjected to force which is a random walk:

$$\begin{aligned}\partial_t \dot{u}(t) &= m^2 [v - \dot{u}(x, t)] + \partial_t F(u(t)) & \langle [F(u) - F(u')]^2 \rangle &= |u - u'| \\ \partial_t F(u(t)) &= \sqrt{\dot{u}(t)} \xi(t), & \langle \xi(t) \xi(t') \rangle &= \delta(t - t')\end{aligned}$$

**The Brownian force model (BFM)** PLD+KW

$$\begin{aligned}\partial_t \dot{u}(x, t) &= \nabla^2 \dot{u}(x, t) + m^2 [v - \dot{u}(x, t)] + \partial_t F(u(x, t), x) \\ \partial_t F(u(x, t), x) &= \sqrt{\dot{u}(x, t)} \xi(x, t) & \langle \xi(x, t) \xi(x', t') \rangle &= \delta^d(x - x') \delta(t - t')\end{aligned}$$

**Short-ranged rough disorder** A. Dobrinevski, PLD+KW

$$\begin{aligned}\partial_t F(u(x, t), x) &= -\gamma \dot{u}(x, t) F(u(x, t), x) + \sqrt{\dot{u}(x, t)} \xi(x, t) \\ \overline{F(u, x) F(u', x')} &= \delta^d(x - x') \frac{e^{-\gamma |u - u'|}}{2\gamma} & \text{disorder correlator} \\ & & \text{in steady state}\end{aligned}$$

# The ABBM model

B. Alessandro, C. Beatrice, G. Bertotti and A. Montorsi, J. Applied Phys. 68 (1990) 2901; ibid, 2908

A particle subjected to force which is a random walk:

$$\partial_t \dot{u}(t) = m^2 [v - \dot{u}(x, t)] + \partial_t F(u(t)) \quad \langle [F(u) - F(u')]^2 \rangle = |u - u'|$$

$$\partial_t F(u(t)) = \sqrt{\dot{u}(t)} \xi(t), \quad \langle \xi(t) \xi(t') \rangle = \delta(t - t')$$

**MF = model for 1 degree of freedom = ABBM**

## Key Results

size and duration distributions

$$\mathcal{P}(S) \simeq S^{-3/2} e^{-\frac{S}{4Sm}} \quad \mathcal{P}(T) \simeq 1/\sinh^2\left(\frac{T}{2T_m}\right) \sim T^{-2}$$

steady state velocity distribution

$$\mathcal{P}(\dot{u}) \simeq \dot{u}^{\nu-1} e^{-\dot{u}/\dot{u}_m}$$

shape at fixed duration  $T$  (small durations):

$$\langle \dot{u}(t) \rangle_T = t(1 - t/T)$$

shape at fixed size  $S$  (any size)  $\langle \dot{u}(t) \rangle_S = \sqrt{S} e^{-t^2/S}$

# The Brownian force model (BFM)

PLD+KW, EPL 97 (2012) 46004; Phys. Rev. E 88 (2013) 022106

$$\partial_t \dot{u}(x, t) = \nabla^2 \dot{u}(x, t) + m^2 [v - \dot{u}(x, t)] + \partial_t F(u(x, t), x)$$

$$\partial_t F(u(x, t), x) = \sqrt{\dot{u}(x, t)} \xi(x, t) ,$$

$$\langle \xi(x, t) \xi(x', t') \rangle = \delta^d(x - x') \delta(t - t')$$

(space dependent) field theory formulation for dynamics

## THEOREM 1

the zero mode of the field theory is the same random process as ABBM

## THEOREM 2

The field theory of this process = sum of all tree diagrams

# Short-ranged rough disorder

AD+PLD+KW

$$\partial_t \dot{u}(x, t) = \nabla^2 \dot{u}(x, t) + m^2 [v - \dot{u}(x, t)] + \partial_t F(u(x, t), x)$$

force is an Ornstein-Uhlenbeck process

$$\partial_t F(u(x, t), x) = -\gamma \dot{u}(x, t) F(u(x, t), x) + \sqrt{\dot{u}(x, t)} \xi(x, t)$$

$$\langle \xi(x, t) \xi(x', t') \rangle = \delta^d(x - x') \delta(t - t')$$

equivalent to (we use  $\dot{u}(x, t) \geq 0$ )

$$\partial_u F(u, x) = -\gamma F(u, x) + \tilde{\xi}(u, x)$$

$$\langle \tilde{\xi}(u, x) \tilde{\xi}(u', x') \rangle = \delta(u - u') \delta(x - x')$$

disorder correlator in steady state is short-ranged

$$\overline{F(u, x) F(u', x')} = \delta^d(x - x') \frac{e^{-\gamma|u-u'|}}{2\gamma}$$

# A tiny little bit of field theory...

Langevin equation

$$\eta \partial_t u(x, t) = \nabla^2 u(x, t) + m^2 [w - u(x, t)] + F(x, u(x, t))$$

this is now a theory of the velocity, not of the position:

$$S = \int_{x,t} \tilde{u}(x, t) \left[ \eta \partial_t \dot{u}(x, t) - \nabla^2 \dot{u}(x, t) + m^2 (w - \dot{u}(x, t)) \right] - \lambda(x, t) \dot{u}(x, t) \\ - \int_{x,t,t'} \tilde{u}(x, t) \tilde{u}(x, t') \partial_t \partial_{t'} \Delta(u(x, t) - u(x, t'))$$

Disorder Vertex:

$$\begin{aligned} & \partial_t \partial_{t'} \Delta(v(t - t') + u_{xt} - u_{xt'}) \\ &= (v + \dot{u}_{xt}) \partial_{t'} \Delta'(v(t - t') + u_{xt} - u_{xt'}) \\ &= (v + \dot{u}_{xt}) \Delta'(0^+) \partial_{t'} \text{sgn}(t - t') + \dots \end{aligned}$$

simplifies to

$$S_{\text{dis}}^{\text{tree}} = \Delta'(0^+) \int_{xt} \tilde{u}_{xt} \tilde{u}_{xt} (v + \dot{u}_{xt})$$

simple local cubic theory = Brownian Force model (BFM)

# Avalanche Instanton

Since the action is linear in  $\dot{u}(x,t)$ , the instanton equation

$$\frac{\delta \mathcal{S}[\dot{u}, \tilde{u}]}{\dot{u}(x,t)} = 0 \quad \text{is exact:}$$

$$(\partial_t - m^2 + \nabla^2)\tilde{u}(x,t) + |\Delta'(0^+)|\tilde{u}(x,t)^2 = -\lambda(x,t)$$

For  $\lambda(x,t) = \lambda\delta(t)$  and setting  $m^2 = |\Delta'(0^+)| = 1$ :

$$(\partial_t - 1)\tilde{u}_t + \tilde{u}_t^2 = -\lambda\delta(t)$$

**Solution** 
$$\tilde{u}_t = \frac{\lambda}{\lambda + (1 - \lambda)e^{-t}}\theta(-t)$$

$$Z_{\text{tree}}(\lambda) = \left\langle e^{\lambda\dot{u}(t)} - 1 \right\rangle \Big|_{t=0} = \int_{t<0} \tilde{u}_t = -\ln(1 - \lambda)$$

$$\mathcal{P}_{\text{tree}}(\dot{u}) = \frac{e^{-\dot{u}}}{\dot{u}}$$

**MF**  
**= ABBM**  
**for COM**  
**observables**

higher-point functions also possible.

# Scaling laws

suppose that there is a small- $m$  limit of response to kick

$$\lim_{m \rightarrow 0} \frac{\delta u(x, t)}{\delta f} = \text{finite} \iff \tilde{u}(x, t) \text{ unrenormalized}$$

This implies a plethora of scaling laws:

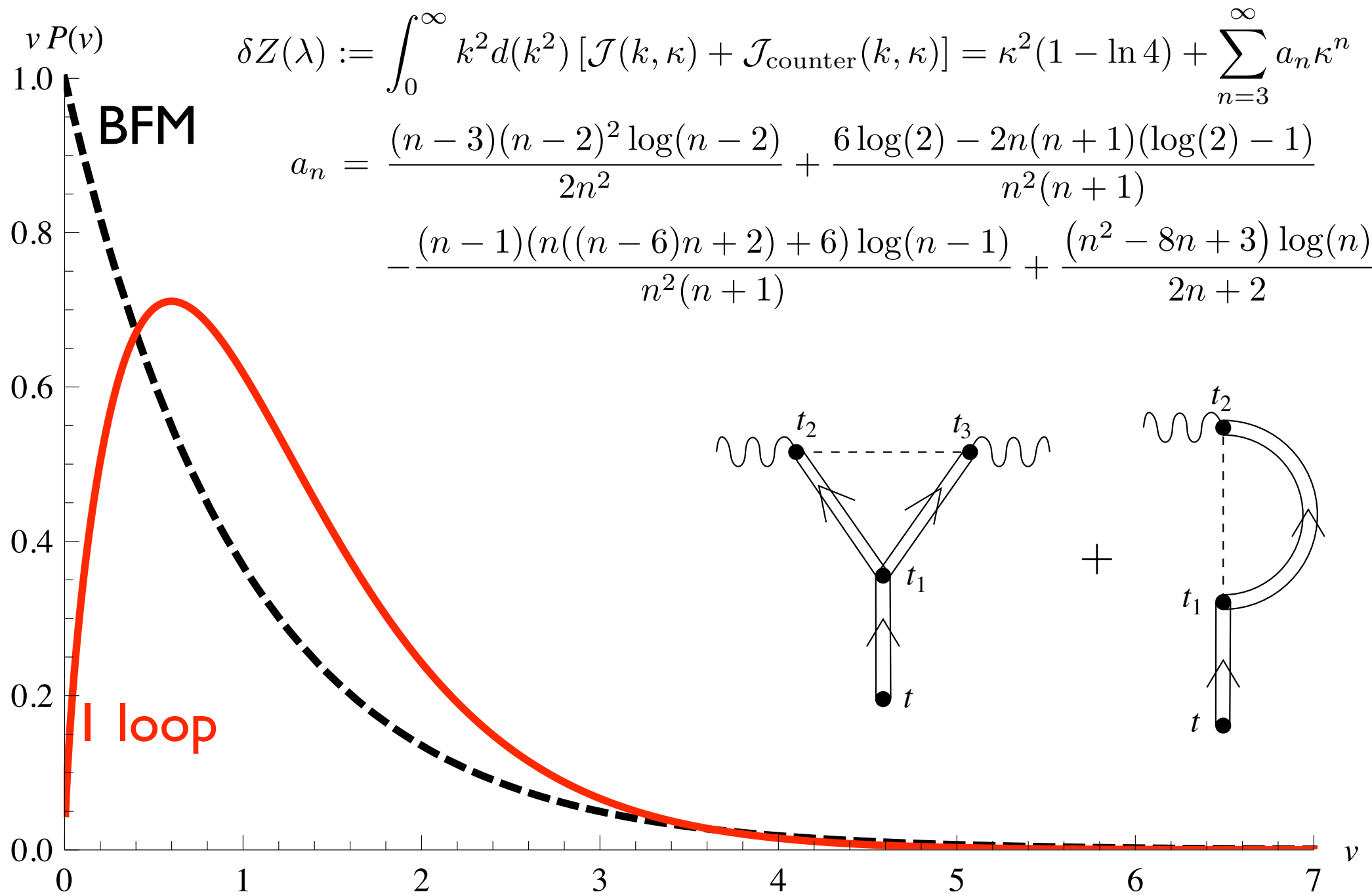
	$\mathcal{P}(S)$	$\mathcal{P}(S_\phi)$	$\mathcal{P}(T)$	$\mathcal{P}(\dot{u})$	$\mathcal{P}(\dot{u}_\phi)$
	$S^{-\tau}$	$S_\phi^{-\tau_\phi}$	$T^{-\alpha}$	$\dot{u}^{-a}$	$\dot{u}_\phi^{-a_\phi}$
SR	$\tau = 2 - \frac{2}{d+\zeta}$	$\tau_\phi = 2 - \frac{2}{d_\phi+\zeta}$	$\alpha = 1 + \frac{d-2+\zeta}{z}$	$a = 2 - \frac{2}{d+\zeta-z}$	$a_\phi = 2 - \frac{2}{d_\phi+\zeta-z}$
LR	$\tau = 2 - \frac{1}{d+\zeta}$	$\tau_\phi = 2 - \frac{1}{d_\phi+\zeta}$	$\alpha = 1 + \frac{d-1+\zeta}{z}$	$a = 2 - \frac{1}{d+\zeta-z}$	$a_\phi = 2 - \frac{1}{d_\phi+\zeta-z}$

	$d$	$\zeta$	$z$	$\tau$	$\tau_\phi$	$\alpha$	$a$	$\gamma$
SR	1	1.25	1.433	1.11	0.4	1.17	-0.45	1.57
	2	0.75	1.56	1.27	-0.67	1.48	0.32	1.76
	3	0.35	1.75	1.40	-3.71	1.77	0.75	1.91
LR	1	0.39	0.77	1.28	-0.56	1.51	0.39	1.81

$$S \sim_{S \ll 1} T^\gamma$$

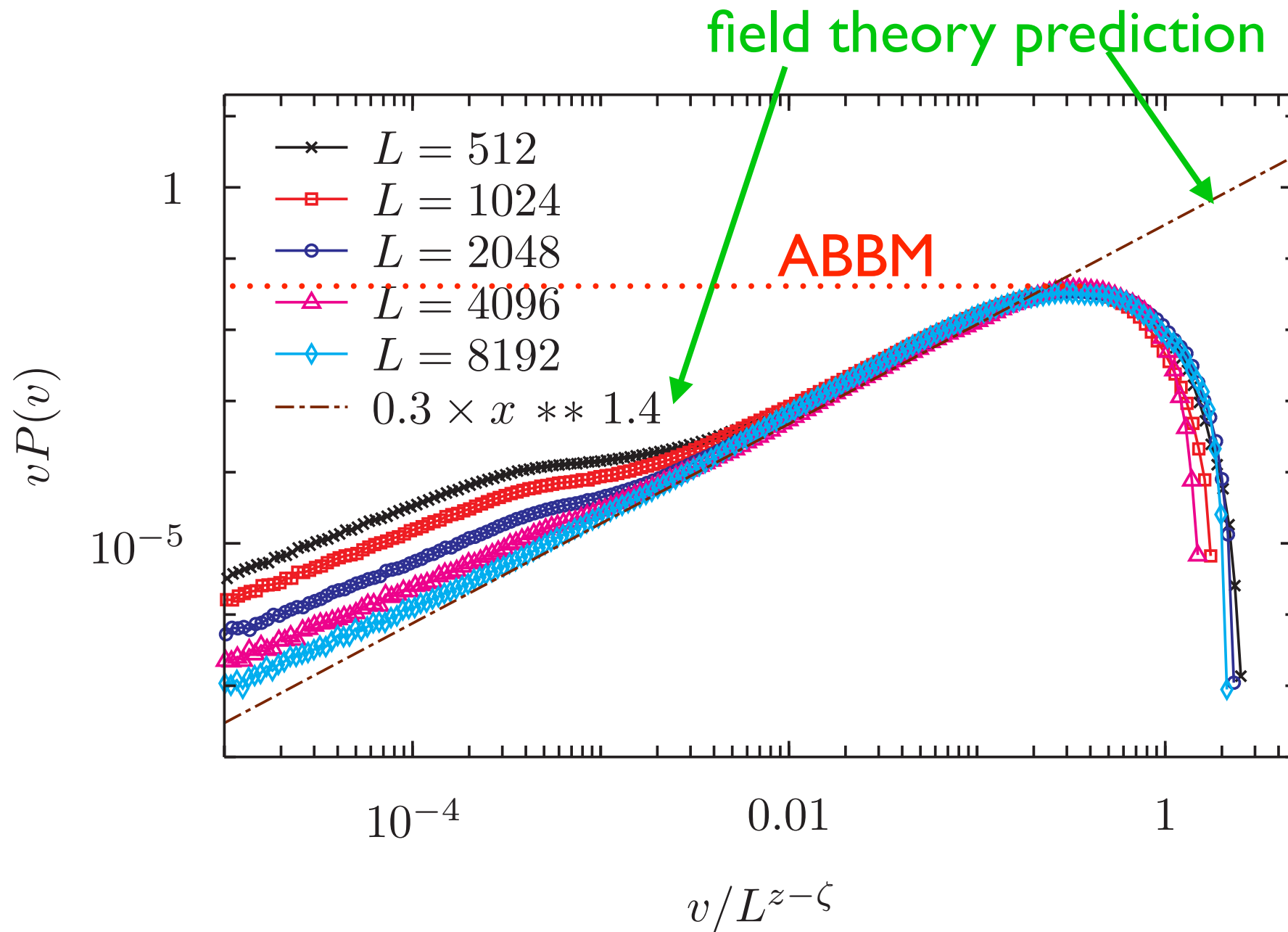
$$\gamma = \frac{d + \zeta}{z}$$

# Velocity distribution in avalanche: **tree + loops**





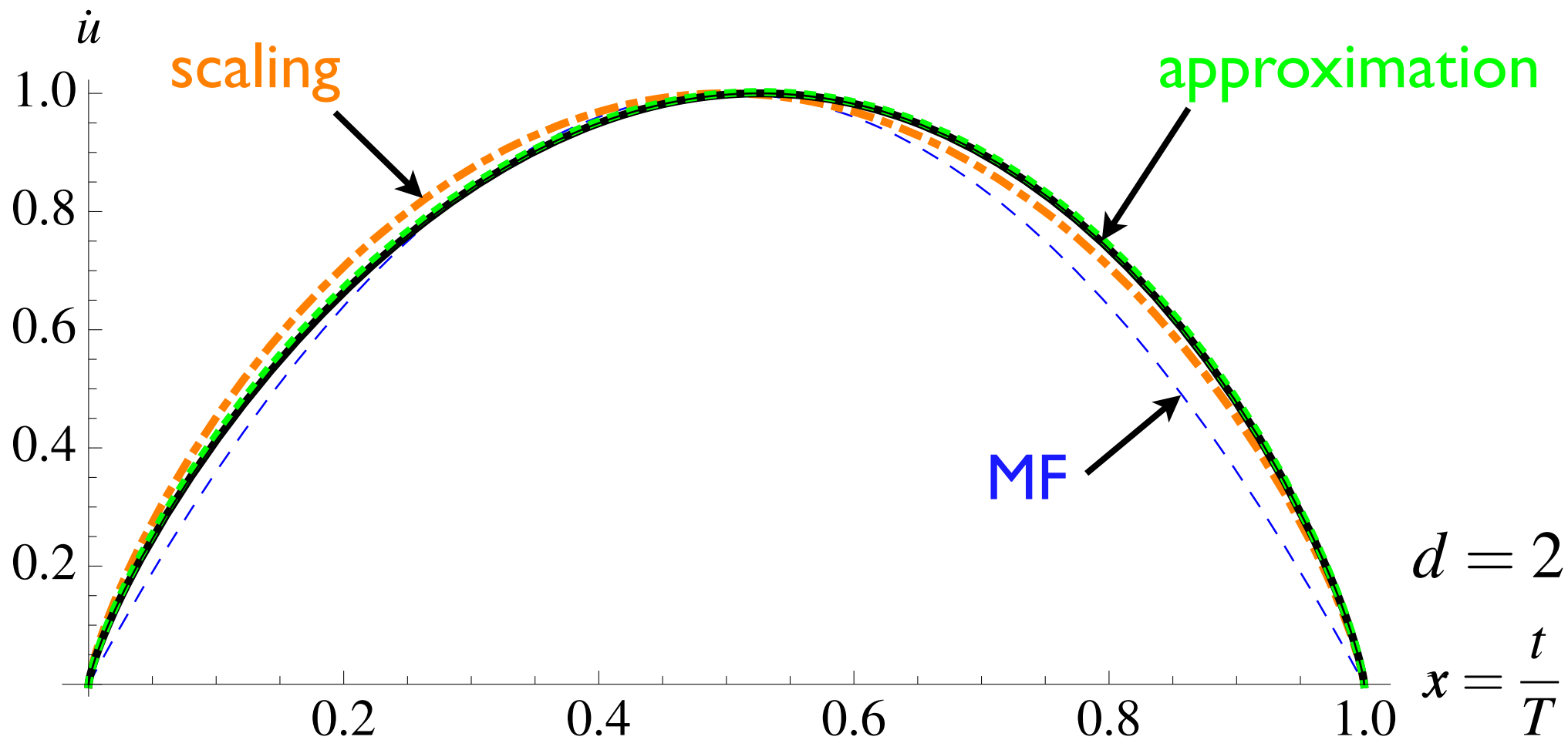
# Preliminary data by Alejandro Kolton



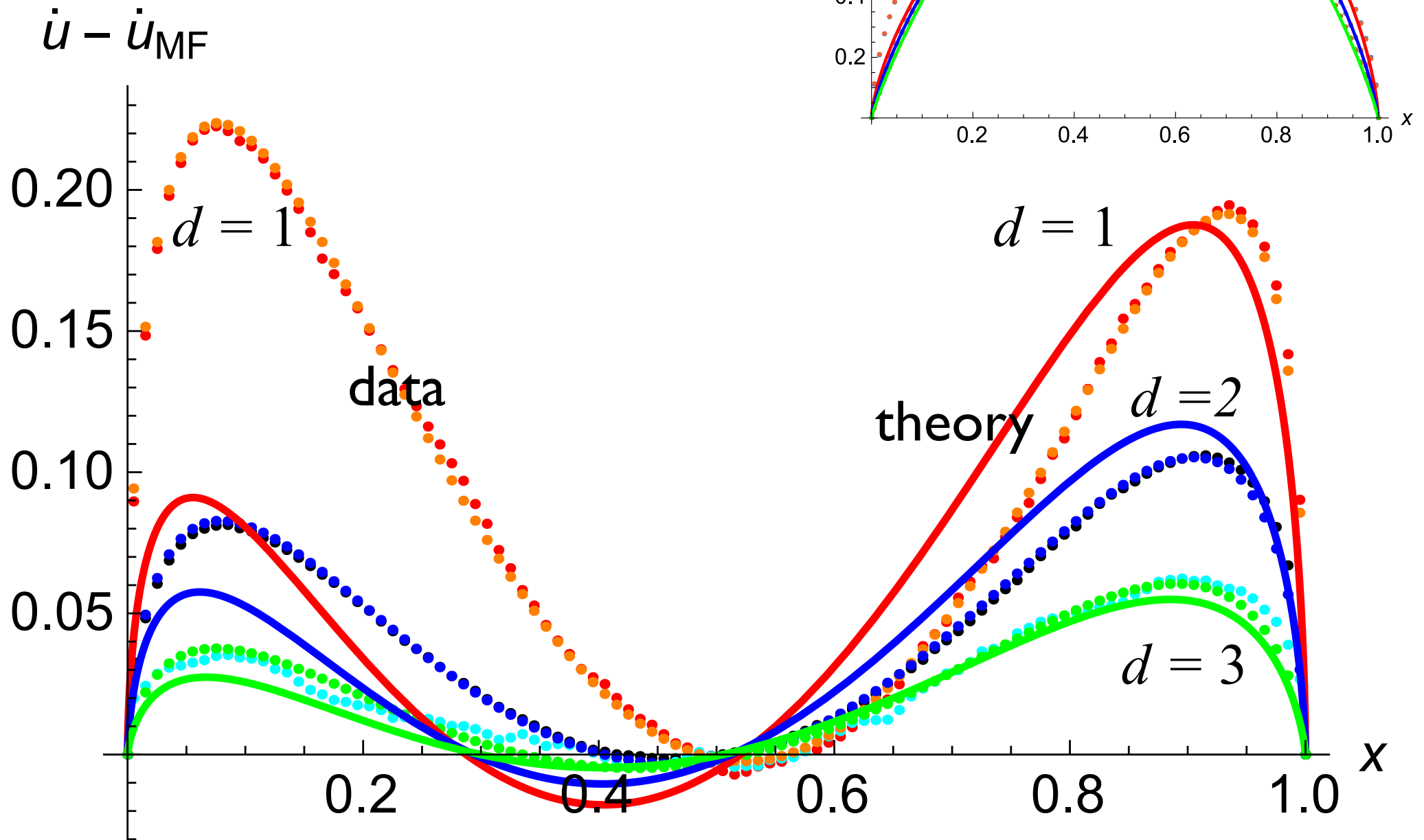
# Shape at fixed duration

$$\left\langle \dot{u} \left( x = \frac{t}{T} \right) \right\rangle = \mathcal{N} [Tx(1-x)]^{1+\frac{2\alpha}{d_c}} \exp \left( \frac{8\alpha}{d_c} \left[ \text{Li}_2(1-x) - \text{Li}_2 \left( \frac{1-x}{2} \right) + \frac{x \log(2x)}{x-1} + \frac{(x+1) \log(x+1)}{2(1-x)} \right] \right)$$

$$\langle \dot{u}(x) \rangle \simeq [Tx(1-x)]^{\gamma-1} \exp \left( \mathcal{A} \left[ \frac{1}{2} - x \right] \right) \quad \mathcal{A} \approx -0.336 \left( 1 - \frac{d}{d_c} \right)$$

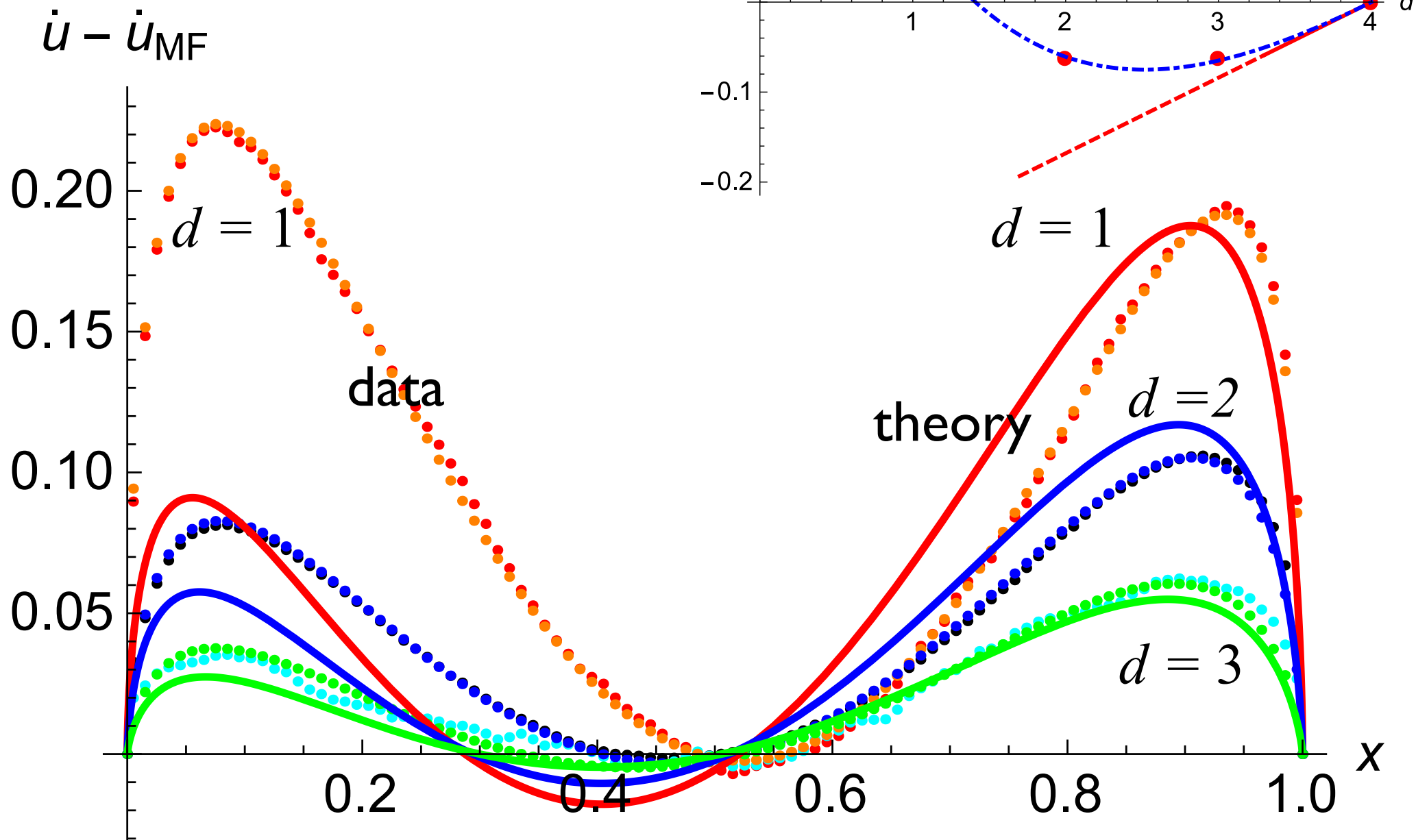


# The shape at fixed duration data by Lasse Laurson

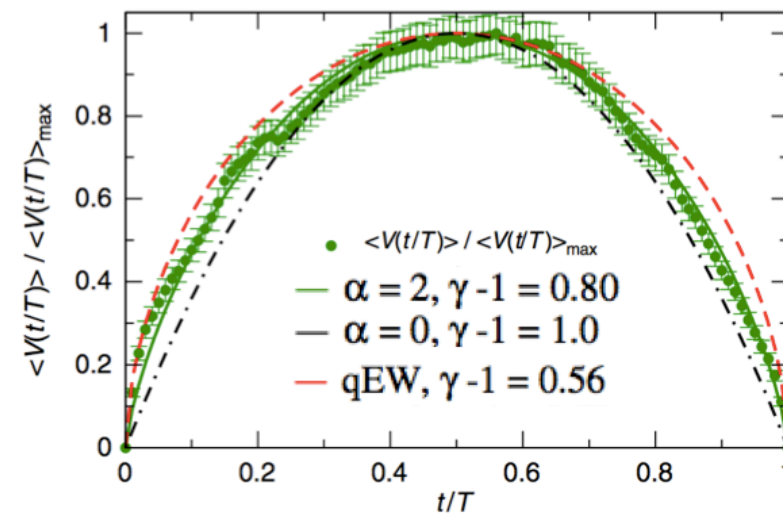
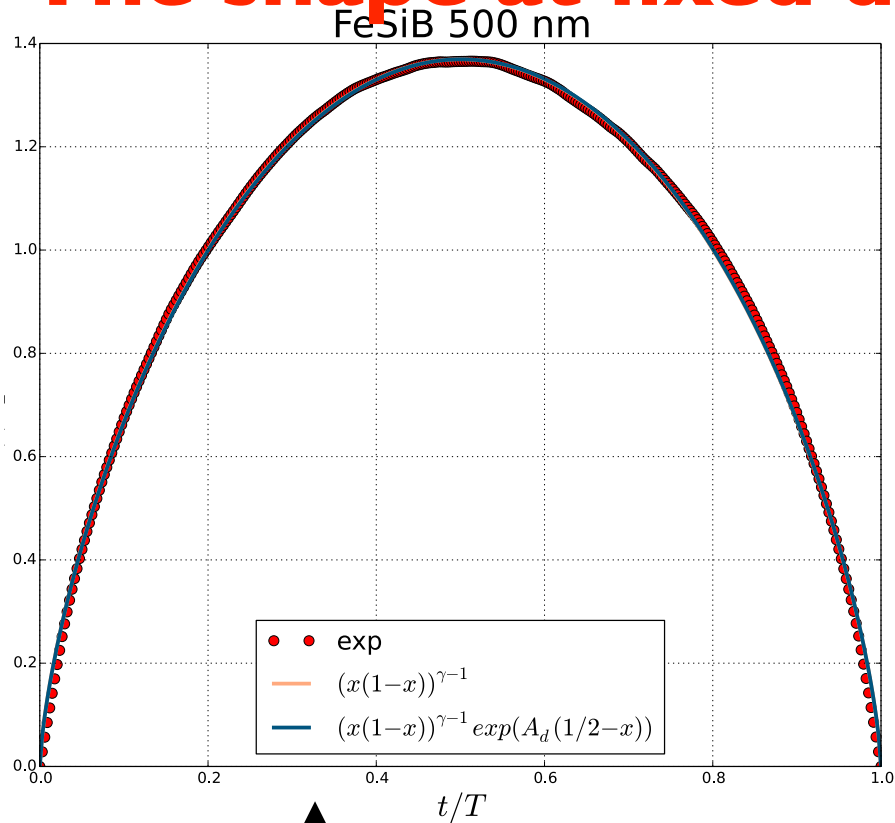


# The shape at fixed duration

data by Lasse Laurson

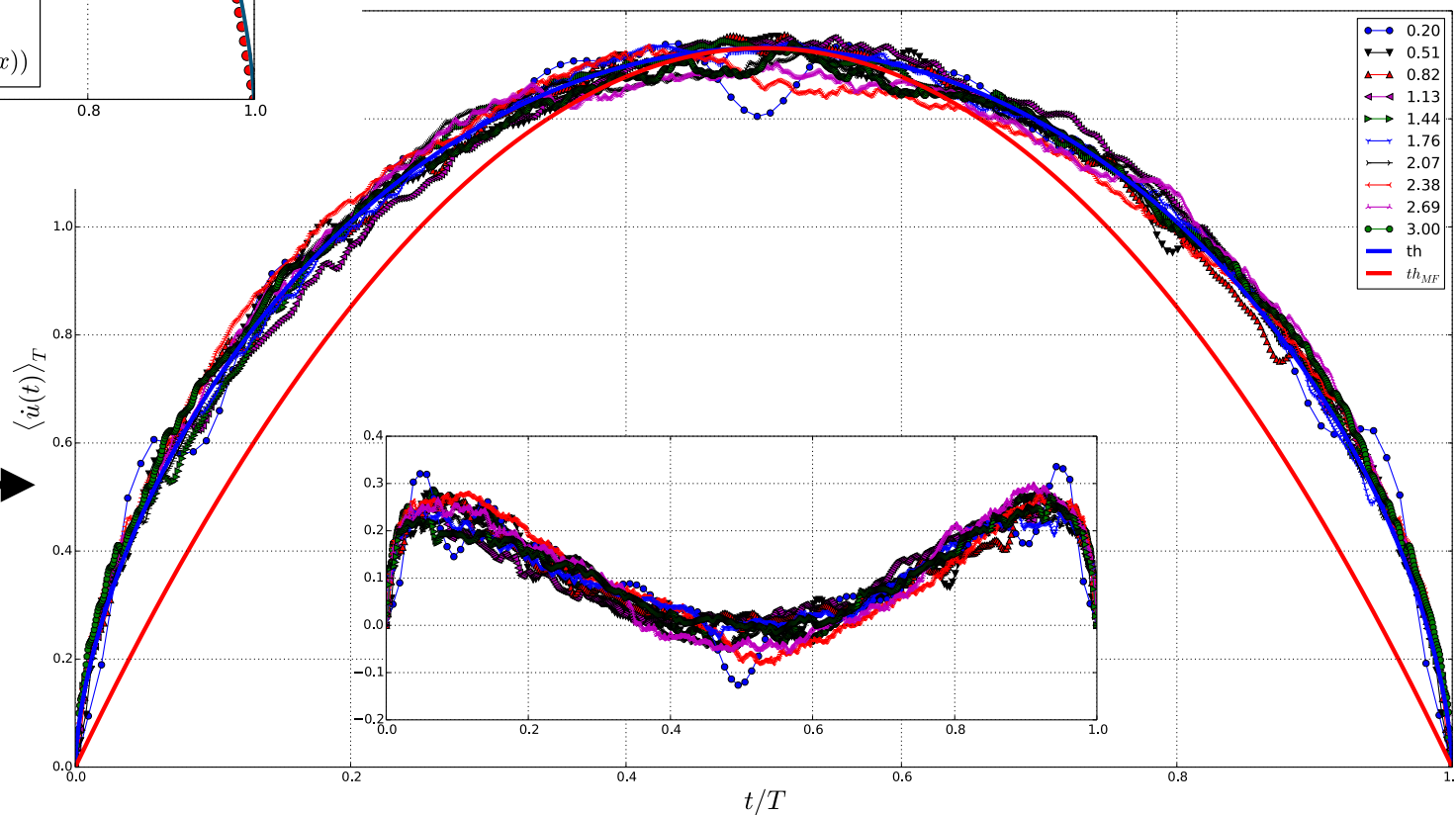


# The shape at fixed duration



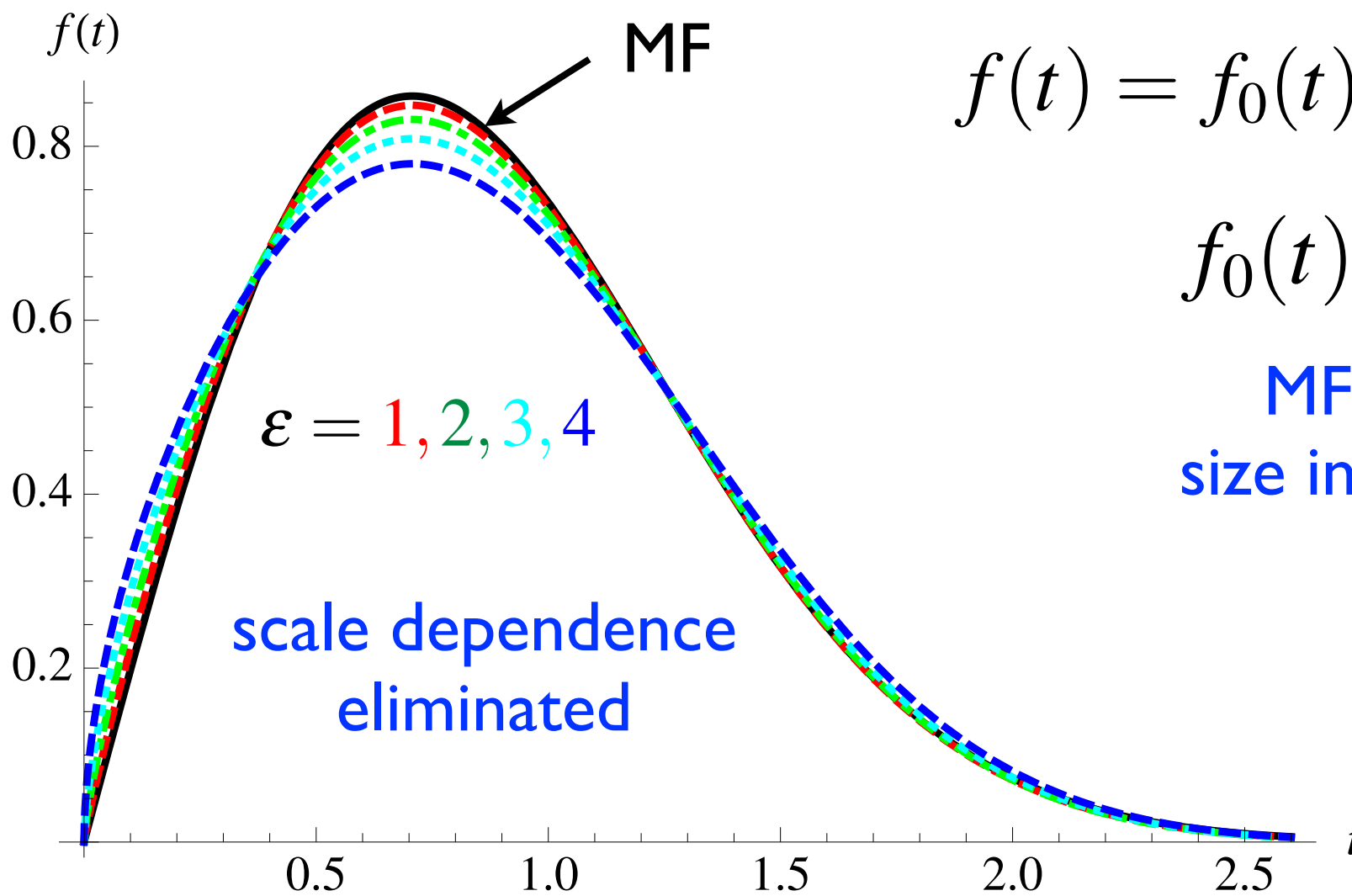
fracture: S. Santucci

data: G. Durin,  
F. Bohn  
Barkhausen  
results



# Shape at fixed (small) size

$$\dot{u}(t, S) = S \left( \frac{S}{S_m} \right)^{-\frac{1}{\gamma}} f \left( \frac{t}{\tau_m} / \left( \frac{S}{S_m} \right)^{\frac{1}{\gamma}} \right)$$



$$f(t) = f_0(t) + \frac{\alpha}{2} \delta f(t)$$

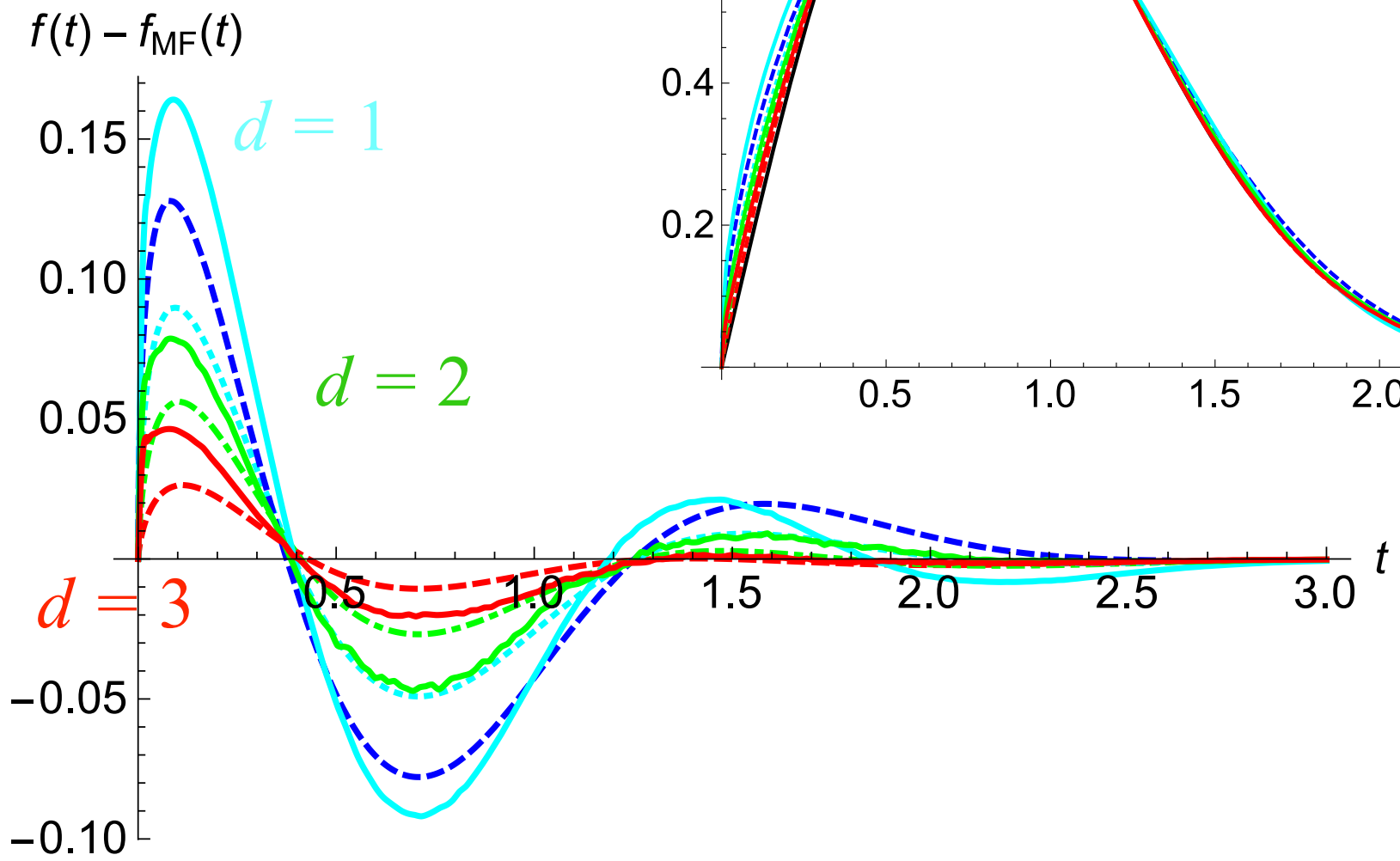
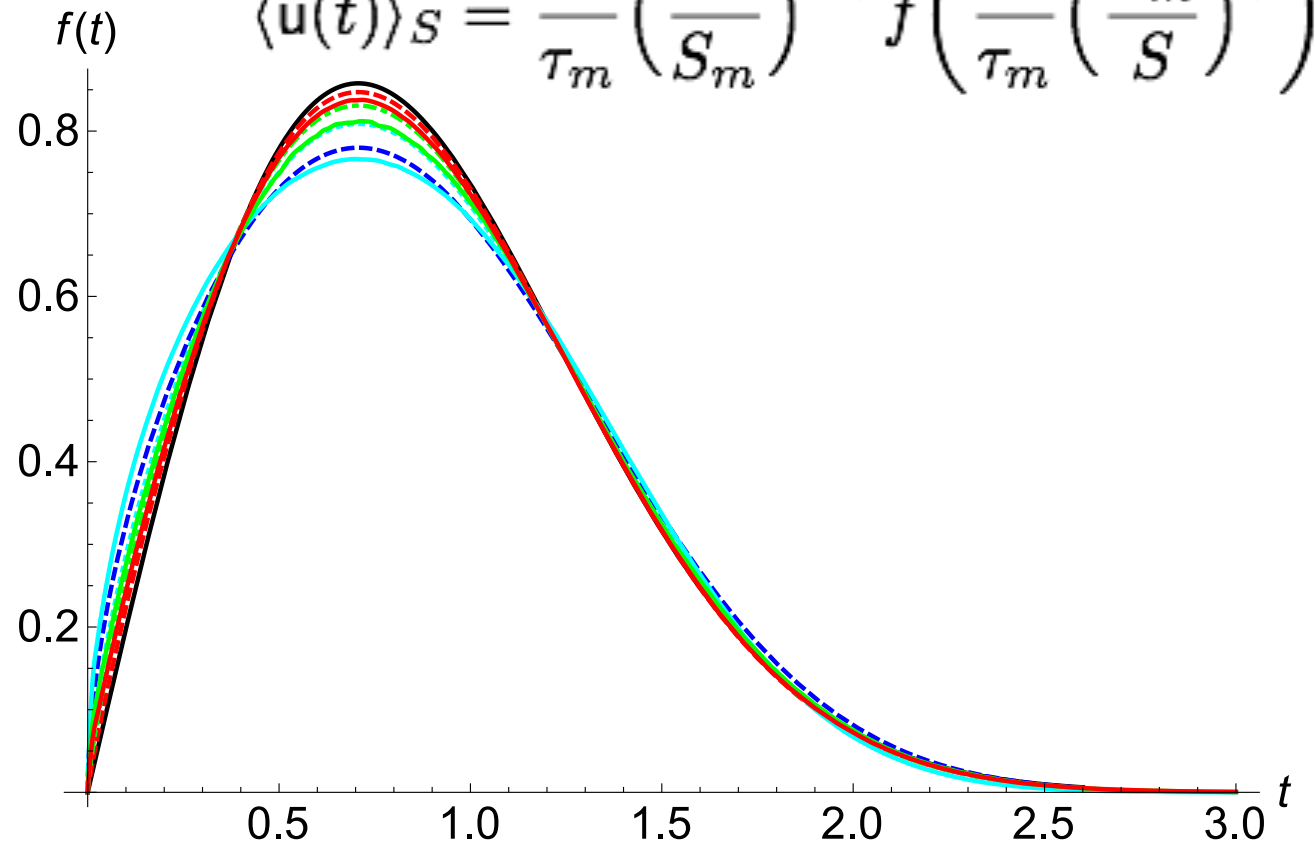
$$f_0(t) = 2te^{-t^2}$$

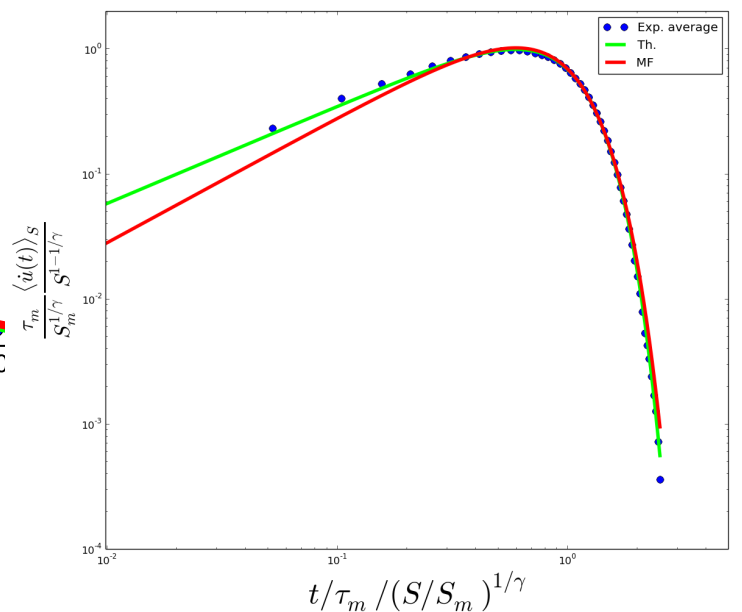
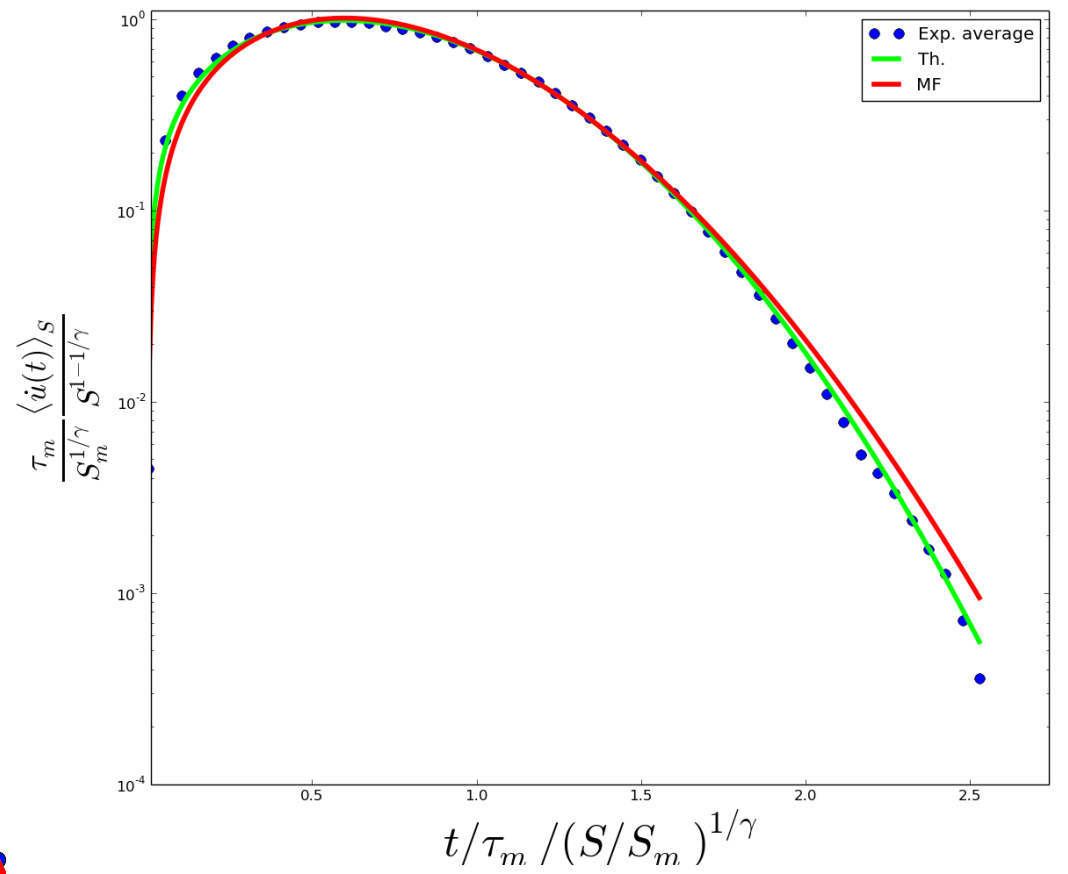
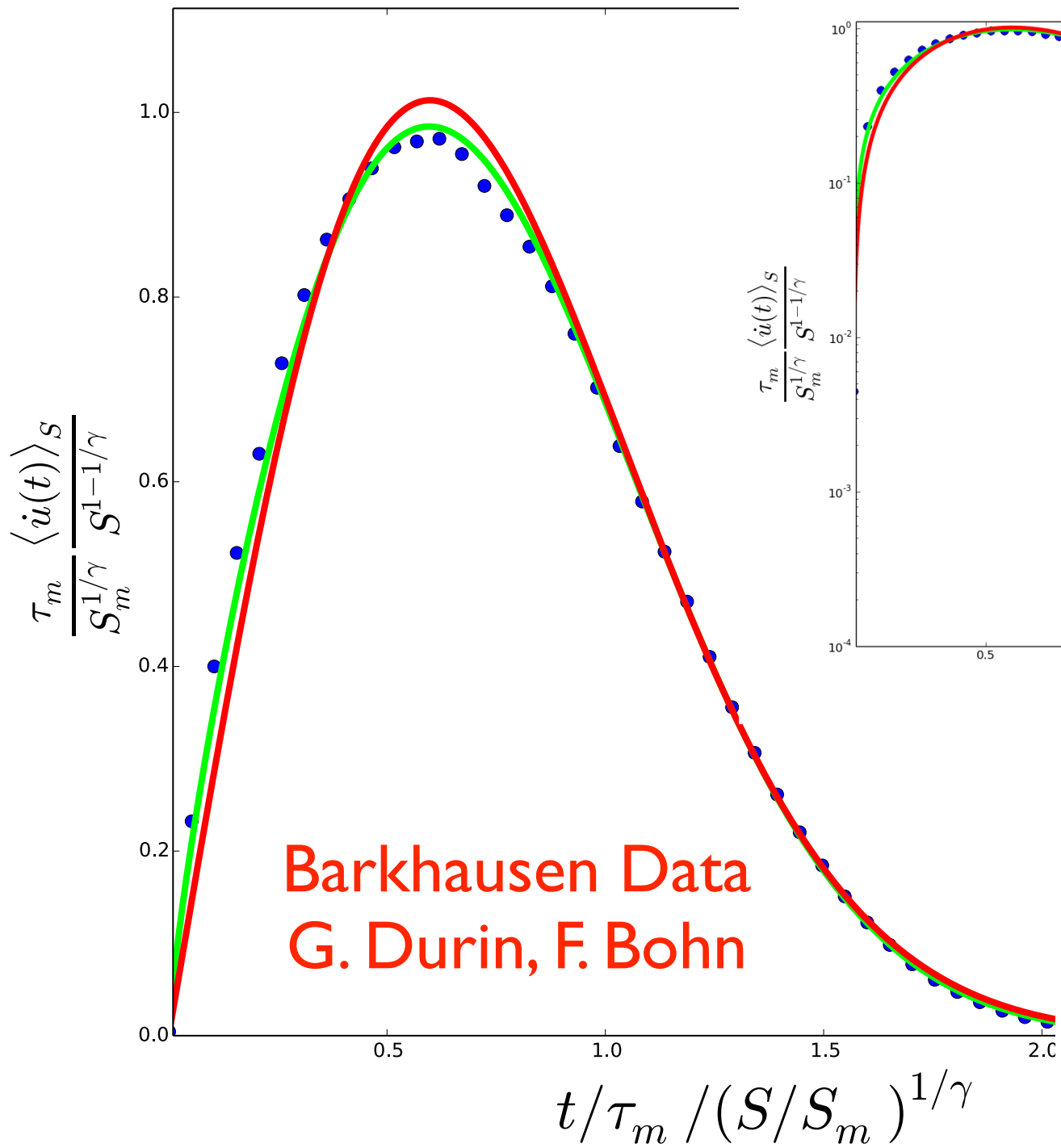
MF shape is  
size independent!

# The shape at fixed size

data (Lasse) = solid  
theory = dashed

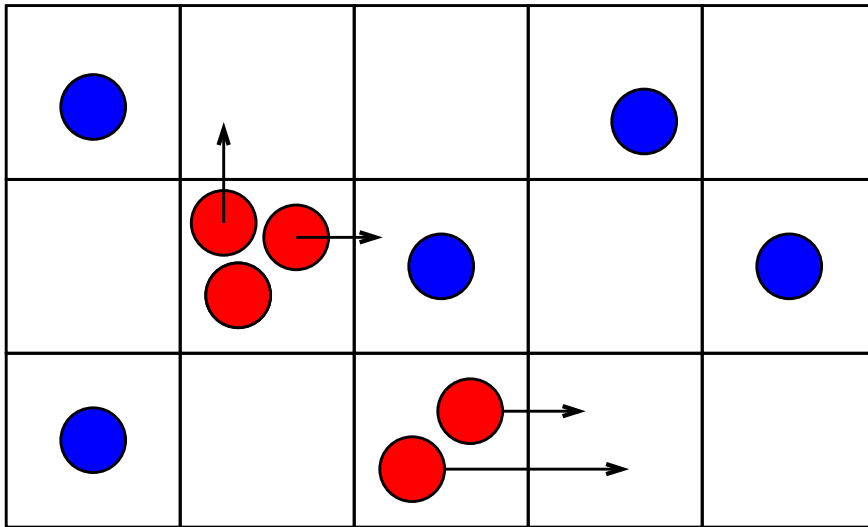
$$\langle \dot{u}(t) \rangle_S = \frac{S}{\tau_m} \left( \frac{S}{S_m} \right)^{-\frac{1}{\gamma}} f \left( \frac{t}{\tau_m} \left( \frac{S_m}{S} \right)^{\frac{1}{\gamma}} \right)$$







# Relation to Manna sandpiles



Manna sandpile rule: If 2 or more grains are on a site, topple them to randomly chosen neighbours.

2 grains can end up on same site.

## The CDP field theory

activity

$$\partial_t \rho(x, t) = [n(x, t) - 1] \rho(x, t) - \rho(x, t)^2$$

number  
of grains

$$+ \nabla^2 \rho(x, t) + \sqrt{\rho(x, t)} \xi(x, t)$$

$$\partial_t n(x, t) = (\nabla^2 - m^2) \rho(x, t)$$

“dissipation”

$$\langle \xi(x, t) \xi(x', t') \rangle = \delta^d(x - x') \delta(t - t')$$

noise

# The CDP field theory

PLD+KW,  
arXiv:1410.1930

activity

$$\partial_t \rho(x, t) = [n(x, t) - 1] \rho(x, t) - \rho(x, t)^2$$

number  
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$$+ \nabla^2 \rho(x, t) + \sqrt{\rho(x, t)} \xi(x, t)$$

$$\partial_t n(x, t) = (\nabla^2 - m^2) \rho(x, t)$$

“dissipation”

$$\langle \xi(x, t) \xi(x', t') \rangle = \delta^d(x - x') \delta(t - t')$$

noise

Change of variables to random manifold:

$$\dot{u}(x, t) := \rho(x, t) , \quad F(x, t) = \rho(x, t) - n(x, t) + 1$$

leads to

$$\partial_t \dot{u}(x, t) = (\nabla^2 - m^2) \dot{u}(x, t) + \partial_t F(x, t)$$

$$\partial_t F(x, t) = -F(x, t) \dot{u}(x, t) + \sqrt{\dot{u}(x, t)} \xi(x, t)$$

an interface in a short-range correlated disorder!

# Some references for our work on Avalanches

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# Conclusions

- ABBM model = MF model for avalanches
- Brownian force model (BFM) = field theory
- zero-mode of BFM equivalent to ABBM = MF
- field theory can be constructed in an expansion around the upper critical dimension
- non-trivial scaling relations and functions in all dimensions
- Manna sandpile = CDP = disordered elastic manifolds
- many theoretical results in search for high-precision experiments