

$$\begin{aligned}
 &= 2D \sum_k e^{-2\sqrt{k^2}t} \frac{1}{2\sqrt{k^2}} (e^{2\sqrt{k^2}t} - 1) \\
 &= 2D \sum_k \frac{1}{2\sqrt{k^2}} (1 - e^{-2\sqrt{k^2}t}) \\
 &= 2D \left(\frac{1}{2\pi}\right)^d \int_0^\infty \frac{dk k^{d-1}}{\sqrt{k^2}} (1 - e^{-2\sqrt{k^2}t}) \\
 &\stackrel{?}{=} \sqrt{k^2 t} = y^2 \rightarrow y = \sqrt{vt} k \\
 &= 2D \left(\frac{1}{2\pi}\right)^d \frac{1}{v} (\sqrt{vt})^{d-2} \\
 &\propto \int_0^\infty \frac{y^{d-1}}{y^2} (1 - e^{-2y}) dy + t^{(d-2)/2}
 \end{aligned}$$

E-W model

$$\frac{\partial h}{\partial t} = v \nabla^2 h + \gamma \quad \text{动量空间 Brown motion}$$

$$\frac{\partial h(k, t)}{\partial t} = -vk^2 h(k, t) + \gamma(k, t)$$

$$\frac{\partial f}{\partial t} = -\mu f + \gamma \quad \langle \gamma(k, t), \gamma(-k, t') \rangle = 2\delta(k) \delta(t-t')$$

$$f(t) = f(0) e^{-\mu t} + \int_0^t e^{-\mu(t-t')} \gamma(t') dt'$$

$$\sigma^2 = \langle (h(x, t) - \bar{h}(x, t))^2 \rangle \propto t^6$$

$$\text{KPEZ equation} \quad \frac{\partial \phi}{\partial t} = v \partial^2 \phi + \left(\frac{\nu}{2}\right) (\partial \phi)^2 + \eta$$

$$\dot{\phi} = \partial^2 \phi - m^2 \phi + g \phi^2 + \eta$$

$$\frac{\partial t}{\partial t} \vec{V} + \lambda_1 (\vec{V} \cdot \nabla) \vec{V} + \lambda_2 (\nabla \cdot \vec{V}) \vec{V} + \lambda_3 \nabla \vec{V}^2 = \alpha \vec{V} + \beta |\vec{V}|^2 \vec{V} -$$



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$\partial P + \dots + \vec{y}$
场的平均 年度平均

$$\text{KPZ} \quad \frac{\partial h}{\partial t} = v \nabla^2 h + \frac{\lambda}{2} (\nabla h)^2 + \eta$$

$$\langle \eta(\vec{x}, t) \eta(\vec{x}', t') \rangle = 2D \delta(\vec{x} - \vec{x}') \delta(t - t')$$

性质 1. 伽利略不变性

$$t' = t \quad \vec{h}' = \vec{h} + \sum \vec{x}$$

$$\vec{x}' = \vec{x} + \lambda \sum \vec{t}$$

2. $\eta=0$ Burgers equation 可解

$$\frac{\partial h}{\partial t} = v \nabla^2 h + \frac{\lambda}{2} (\nabla h)^2$$

$$W = e^{\frac{\lambda}{2v} h} \quad \frac{\partial W}{\partial t} = \frac{\lambda}{2v} \frac{\partial h}{\partial t} W$$

$$\frac{\partial W}{\partial x} = \frac{\lambda}{2v} \frac{\partial h}{\partial x} W \rightarrow \frac{\partial W}{\partial t} = v \partial^2 W$$

$$h = \frac{2v}{\lambda} \ln W$$

引入势场 $V(x)$

$$\frac{\partial W}{\partial t} = v \partial^2 W + V(x) W$$

$V(\vec{x}) \rightarrow \eta(\vec{x}, t)$ $\eta \neq 0$ 随机势中的扩散问题

3. 定义 $\vec{v} = -\nabla h \quad \frac{\partial \vec{v}}{\partial t} + \lambda \vec{v} \cdot \nabla \vec{v} = v \nabla^2 \vec{v} - \nabla \eta$
Navier-Stokes eq. $\nabla \eta$ 随机数

$$\langle \nabla \eta(\vec{x}, t) \nabla \eta(\vec{y}, t') \rangle \sim \delta(\vec{x} - \vec{y}) \delta(t - t') \nabla \cdot D_j$$

$$\langle \eta(\vec{k}, w) \eta(\vec{k}', w') \rangle \sim f(k, k') \delta(\vec{k} + \vec{k}') \delta(w + w')$$

correlated/color noise



求解 perturbation $\lambda = 0$ 附近 求解

$$\text{平均 } \langle yy \rangle \sim \int \phi \phi \phi e^{-s} / \int \phi \phi e^{-s}$$

$$\ddot{y} + y = \Sigma (\dot{y} - \frac{1}{3} \dot{y}^3) \quad \text{Rayleigh eq.}$$

$$y = y_0 + \Sigma y_1 + \Sigma^2 y_2 + \dots$$

$$\text{代入得此系数} \quad \Sigma^0 \quad \dot{y}_0 + y_0 = 0$$

$$\Sigma^1 \quad \ddot{y}_1 + y_1 = \dot{y}_0 - \frac{1}{3} \dot{y}_0^3$$

$$\Sigma^2 \quad \ddot{y}_2 + y_2 = \dot{y}_1 - \square [y_0^2 \dot{y}_1]$$

$$y_0 = A \cos(t + \theta)$$

$$\ddot{y}_1 + y_1 = A \cos(t + \theta) + \dots$$

$$\ddot{y}_1 + y_1 = A \cos[(1+y)t + \theta]$$

$$y_1 = A \cos[(1+y)t + \theta] \quad [1 - k(1+y)^2] = A$$

$$y_1 = \frac{A}{1 - k(1+y)^2} \cos[(1+y)t + \theta]$$

$$\cos(t + \theta) + t \sin(t + \theta)$$

Singular perturbation theory

$$h(x, t) = \sum_k e^{ikx} h(k, t)$$

$$y(x, t) = \sum_k e^{ikx} y(k, t)$$

$$\sum_k \left(\frac{\partial}{\partial t} h(k, t) \right) e^{ikx} = \sum_k v k^2 e^{ikx} h(k, t) +$$



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$$\eta(k, t) e^{ikx} + \sum_k \sum_q \frac{1}{2} (i\eta)(i(k-q)) e^{i(k-q)x} h(q, t)$$

$$h(k-q, t) \quad \text{取 } e^{ikx}$$

$$\frac{\partial h(k, t)}{\partial t} = -vk^2 h(k, t) \eta(k, t) - \sum_q \frac{1}{2} q(k-q)$$

$$h(q, t) h(k-q, t)$$

$$\eta(k, t)$$

$$\langle \phi_{-k} \phi_k \rangle \quad \langle \phi_k \phi_q \rangle \sim \frac{\delta_{k+q}}{k^2 + m^2}$$

$$\langle \eta(k, t) \eta(k', t') \rangle$$

$$\eta(x, t) = \sum_k e^{ikx} \eta(k, t), \quad \eta(k, t) = \frac{1}{2D} \int e^{-ikx} \eta(x, t) dx$$

$$= \int e^{-ikx - ik'y} \langle \eta(x, t) \eta(y, t') \rangle dx dy$$

$$= \int e^{-i(k+k')x} 2D \delta(k+k') \delta(t-t')$$

$$= (2\pi)^d 2D \delta(k+k') \delta(t-t')$$

$$G_0 = e^{-vk^2 t} H(t)$$

$$h(k, t) = G_0(k, t) h(k, 0) + \int_0^t G_0(k, t-\tau)$$

$$\eta(k, \tau) d\tau - \frac{1}{2} \sum_q q \cdot (h-q) \int_0^t G_0(k, t-\tau)$$

$$h(q, \tau) h(k-q, \tau) d\tau$$



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parisi-wu model

$$\phi = \partial^2 \phi - m^2 \phi + g \phi^2 + \eta$$

$$\langle \eta(x, t) \eta(x', t') \rangle = 2 \delta(x-x') \delta(t-t')$$

$$\dot{\phi}(k, t) = -k^2 \phi(k, t) - m^2 \phi(k, t) +$$

$$g \sum_q \square \phi(q, t) \phi(k-q, t) + \eta(k, t)$$

$$\text{when } g=0 \quad \phi(x, t) = \int G(x-y, t-\tau) \eta(y, \tau) dy d\tau$$

$$\phi(x, t) = \int G(x-y, t-\tau) [\eta(y, \tau) + g \phi^2(y, \tau)] dy d\tau$$

$$\langle \phi(x, t) \phi(x', t') \rangle \underset{\text{disorder}}{\stackrel{s}{\longrightarrow}} \text{平局}$$

$$\langle \phi(x, t), \phi(x', t') \rangle = \int G(x-y, t-\tau) G(x'-y, t'-\tau)$$

$$\langle \eta(y, \tau) \eta(y', \tau') \rangle dy dy' d\tau d\tau'$$

$$= 2 \int G(x-y; t-\tau)^2 dy d\tau$$

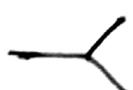


$g \neq 0$ propagator

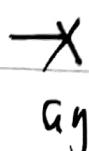


propagator G

$\otimes : \eta$



g



$$\int G(x-y, t-\tau) \eta(y, \tau) dy d\tau$$



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X 杂质平均

$$\phi := \rightarrow X + \text{branching diagram} + \text{branching diagram}$$

$$\langle \phi^2 \rangle = \rightarrow X D^+ - \text{loop diagram} g^2 D^2$$

$$+ \text{loop diagram} g^2 D^2 + \text{loop diagram} g^2 D^2 + \dots$$

$$h = \rightarrow \frac{1}{k} + \frac{1}{k} \text{branching diagram} \frac{1}{k} g X$$

时间 τ $G_0 h$ 不重要time-scale
 R_G time

$$a = a_0$$

$$h = G_0 y - \frac{1}{2} q(k-q) G_0 h \cdot h$$

$$= G_0 y - \frac{1}{2} q(k-q) G_0 [G_0 y - \frac{1}{2} q(k-q) G_0 h \cdot h]$$

[...]

$$-X + \text{branching diagram} + \text{branching diagram} + \dots$$



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Note

$$\text{平均 } \int \langle h^2(x, t) \rangle dx = 6^2$$

100% 200% 300%

Avg 100% 200% 300%

100% 200% 300% 400%



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