

$$= 2D \sum_k e^{-2vk^2 t} \frac{1}{2vk^2} (e^{2vk^2 t} - 1)$$

$$= 2D \sum_k \frac{1}{2vk^2} (1 - e^{-2vk^2 t})$$

$$= 2D \left(\frac{1}{2v}\right)^d \int_0^\infty \frac{dk k^{d-1}}{vk^2} (1 - e^{-2vk^2 t})$$

$$\text{令 } vk^2 t = y \rightarrow y = \sqrt{vt} k$$

$$= 2D \left(\frac{1}{2v}\right)^d \frac{1}{\sqrt{vt}} (\sqrt{vt})^{d-2}$$

$$\propto \int_0^\infty \frac{y^{d-1}}{y^2} (1 - e^{-2y}) dy \quad t^{\left(\frac{d-2}{2}\right)}$$

E-W model

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

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

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

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

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

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

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

(1998)

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



即 $\dots + \vec{\eta}$

场的平均 杂度平均

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

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

性质 1. 伽利略不变性

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

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

2. $\eta = 0$ Burgers equation 可解

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

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

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

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

引入势场 $V(x)$

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

$$V(x) \rightarrow \eta(\vec{x}, t)$$

$\eta \neq 0$ 随机势中的扩散问题

3. 定义 $\vec{v} = -\nabla h$

$$\frac{\partial \vec{v}}{\partial t} + \lambda \vec{v} \cdot \nabla \vec{v} = \nu \nabla^2 \vec{v} - \nabla \eta$$

Navier-Stokes eq.

$\nabla \eta$ 随机数

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

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

correlated / colored noise



求解 perturbation $\lambda = 0$ 附近 求解

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

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

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

代入时 ϵ 系数 $\epsilon^0 \quad \ddot{y}_0 + y_0 = 0$

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

$$\epsilon^2 \quad \ddot{y}_2 + y_2 = \dot{y}_1 - \frac{1}{3} \dot{y}_0^2 \dot{y}_1$$

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

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

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

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

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

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

Singular perturbation theory

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

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

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



$$\eta(k, t) e^{ikx} + \sum_k \sum_q \frac{\lambda}{2} (iq) (i(k-q)) e^{ikx} h(q, t) h(k-q, t) \quad \text{取 } e^{ikx}$$

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

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

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

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

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

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

$$= \int e^{-i(k+k')x} \text{zD} dx \delta(t-t')$$

$$= (2\pi)^d \text{zD} \delta(k+k') \delta(t-t')$$

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

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

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

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



parisi-wa model

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

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

$$\phi(k, t) = -k^2 \phi(k, t) - m^2 \phi(k, t) + g \sum_q \phi(q, t) \phi(k-q, t) + \eta(k, t)$$

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

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

$$\langle \phi(x, t) \phi(x', t') \rangle \quad \langle \text{disorder 平均} \rangle$$

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

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

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



$g \neq 0$ propagator

— propagator G $\odot = \eta$

Y g

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



x 杂及平均

$$\phi = z \text{---} X + \begin{array}{c} X \\ / \quad \backslash \\ \text{---} \quad \text{---} \\ \backslash \quad / \\ X \end{array} + \begin{array}{c} X \\ / \quad \backslash \\ \text{---} \quad \text{---} \\ \backslash \quad / \\ X \end{array}$$

$$\langle \phi^2 \rangle = \begin{array}{c} \langle g^2 \rangle \text{平均} \\ \text{---} X \end{array} \Delta + \begin{array}{c} g^2 \Delta^2 \\ \text{---} \text{---} \\ \text{---} \end{array} + \begin{array}{c} X \\ \text{---} \end{array} \begin{array}{c} g^2 \Delta^2 \\ \text{---} \end{array} + \dots$$

$$h = \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} 2X \\ / \quad \backslash \\ \text{---} \quad \text{---} \\ \backslash \quad / \\ X \end{array}$$

时间长 $G_0 k$ 不重要

time-scale
RG time

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

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

[...]

$$\text{---} X + \begin{array}{c} X \\ / \quad \backslash \\ \text{---} \quad \text{---} \\ \backslash \quad / \\ X \end{array} + \begin{array}{c} X \\ / \quad \backslash \\ \text{---} \quad \text{---} \\ \backslash \quad / \\ X \end{array} + \dots$$



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

