

Fredrickson Andersen 2-spin facilitated model: sharp threshold

Cristina Toninelli

Ceremade, Univ. Paris Dauphine



European Research Council
Established by the European Commission

Joint work with: I.Hartarsky, F.Martinelli

Fredrickson Andersen 2 spin facilitated model (FA-2f)

An interacting particle system on $\{0, 1\}^{\mathbb{Z}^d}$, $d \geq 2$.

0=empty, 1=occupied.

Dynamics: **birth and death of particles**

- Fix a parameter $q \in [0, 1]$
- at rate 1 each site gets a proposal to update its state to empty at rate q and to occupied at rate $1 - q$.
- the proposal is accepted **iff** the site has **at least 2 empty nearest neighbours** = *iff the kinetic constraint is satisfied*

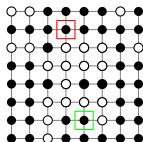
Fredrickson Andersen 2 spin facilitated model (FA-2f)

An interacting particle system on $\{0, 1\}^{\mathbb{Z}^d}$, $d \geq 2$.

0=empty, 1=occupied.

Dynamics: birth and death of particles

- Fix a parameter $q \in [0, 1]$
- at rate 1 each site gets a proposal to update its state to empty at rate q and to occupied at rate $1 - q$.
- the proposal is accepted **iff** the site has **at least 2 empty nearest neighbours** = *iff the kinetic constraint is satisfied*



FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q

FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics

FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics
 - injecting more vacancies can help filling more sites
 - coupling and censoring arguments fail

FA-2f: properties

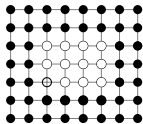
- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics
 - injecting more vacancies can help filling more sites
 - coupling and censoring arguments fail
- There exist blocked configurations

FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics
 - injecting more vacancies can help filling more sites
 - coupling and censoring arguments fail
- There exist blocked configurations
 - ergodicity issues, several invariant measures
 - relaxation is not uniform on the initial condition
 - worst case analysis is too rough and coercive inequalities fail

FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics
 - injecting more vacancies can help filling more sites
 - coupling and censoring arguments fail
- There exist blocked configurations
 - ergodicity issues, several invariant measures
 - relaxation is not uniform on the initial condition
 - worst case analysis is too rough and coercive inequalities fail
- cooperative dynamics \sim finite empty regions cannot expand

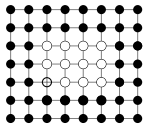


→ subtle relaxation mechanism

→ sharp slowdown for $q \downarrow 0$

FA-2f: properties

- Reversible w.r.t. Bernoulli(1-q) product measure, μ_q
- non attractive dynamics
 - injecting more vacancies can help filling more sites
 - coupling and censoring arguments fail
- There exist blocked configurations
 - ergodicity issues, several invariant measures
 - relaxation is not uniform on the initial condition
 - worst case analysis is too rough and coercive inequalities fail
- cooperative dynamics \sim finite empty regions cannot expand



→ subtle relaxation mechanism

→ sharp slowdown for $q \downarrow 0$

Several IPS tools fail → new tools needed!

Motivations from physics

Introduced in the '80's to model the **liquid/glass transition**

- **major open problem** in condensed matter physics;
- **sharp divergence of timescales**;
- **no significant structural changes**.

⇒ kinetic constraints mimic **cage effect** :
if temperature is lowered free volume shrinks ($q \leftrightarrow e^{-1/T}$)

⇒ changing the constraint: KCM

⇒ **trivial equilibrium** and yet sharp divergence of timescales
when $q \downarrow 0$, aging, heterogeneities, ... → **glassy dynamics**

Motivations from physics

- **Key question:** how do KCM time-scales diverge for $q \downarrow 0$?
- Sharp divergence \rightarrow numerical simulations do not give clear-cut answers, some of the conjectures were wrong!

2-neighbour Bootstrap Percolation

A deterministic discrete time algorithm on $\{0, 1\}^{\mathbb{Z}^d}$, $d \geq 2$:

- kill each particles that has at least 2 empty neighbours;
- iterate until reaching a stable configuration.

2-neighbour Bootstrap Percolation

A deterministic discrete time algorithm on $\{0, 1\}^{\mathbb{Z}^d}$, $d \geq 2$:

- kill each particles that has at least 2 empty neighbours;
- iterate until reaching a stable configuration.

If the initial configuration is distributed with μ_q

→ $\forall q > 0$ the stable configuration is a.s. empty [Van Enter '88]

→ τ_0^{BP} = first time at which the origin is emptied

$$\text{for } q \downarrow 0 \text{ w.h.p. } \tau_0^{\text{BP}} = \exp\left(\frac{\lambda(d)}{q^{1/(d-1)}}(1 - o(1))\right)$$

- $\lambda(2) = \pi^2/18$ [Holroyd '08]
- $\lambda(d) = \dots \forall d > 2$ [Balogh Bollobas Duminil-Copin Morris '12]

Back to FA2f: our results

Theorem [Hartarsky, Martinelli, C.T. '20]

As $q \downarrow 0$, w.h.p. for the stationary FA-2f model on \mathbb{Z}^d it holds

$$\tau_0 = \exp\left(\frac{d \times \lambda(d)}{q^{1/(d-1)}}(1 - o(1))\right), \quad d \geq 2$$

the same result holds for $\mathbb{E}_{\mu_q}(\tau_0)$. Thus, w.h.p. $\tau_0 = (\tau_0^{\text{BP}})^{d+o(1)}$.

Back to FA2f: our results

Theorem [Hartarsky, Martinelli, C.T. '20]

As $q \downarrow 0$, w.h.p. for the stationary FA-2f model on \mathbb{Z}^d it holds

$$\tau_0 = \exp\left(\frac{d \times \lambda(d)}{q^{1/(d-1)}}(1 - o(1))\right), \quad d \geq 2$$

the same result holds for $\mathbb{E}_{\mu_q}(\tau_0)$. Thus, w.h.p. $\tau_0 = (\tau_0^{\text{BP}})^{d+o(1)}$.

Remark

- This is not a corollary of the BP result: the emptying/occupying mechanism of FA-2f has no counterpart in BP!
- We settle contrasting conjectures in physics literature

High level ideas

- Relaxation is driven by the motion of **unlikely and large patches of empty sites** \Rightarrow **droplets**

High level ideas

- Relaxation is driven by the motion of **unlikely and large patches of empty sites** \Rightarrow **droplets**

$$\rho_D := \exp\left(-\frac{d \times \lambda(d)}{q^{1/d-1}}(1 + o(1))\right), \quad L_D := \text{poly}\left(\frac{1}{q}\right)$$

- Droplets move in any direction

High level ideas

- Relaxation is driven by the motion of **unlikely and large patches of empty sites** \Rightarrow **droplets**

$$\rho_D := \exp\left(-\frac{d \times \lambda(d)}{q^{1/d-1}}(1 + o(1))\right), \quad L_D := \text{poly}\left(\frac{1}{q}\right)$$

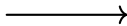
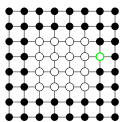
- Droplets move in any direction isn't this a contradiction with "finite empty regions cannot expand"?!**

High level ideas

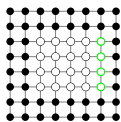
- Relaxation is driven by the motion of **unlikely and large patches of empty sites** \Rightarrow **droplets**

$$\rho_D := \exp\left(-\frac{d \times \lambda(d)}{q^{1/d-1}}(1 + o(1))\right), \quad L_D := \text{poly}\left(\frac{1}{q}\right)$$

- Droplets move in any direction** **isn't this a contradiction with "finite empty regions cannot expand"?!**



. . . 1 adjacent \circ allows expansion!



High level ideas

- Relaxation is driven by the motion of **unlikely and large patches of empty sites** \Rightarrow **droplets**

$$\rho_D := \exp\left(-\frac{d \times \lambda(d)}{q^{1/d-1}}(1 + o(1))\right), \quad L_D := \text{poly}\left(\frac{1}{q}\right)$$

- Droplets move in any direction isn't this a contradiction with "finite empty regions cannot expand"?!**
- Motion requires **few additional empty sites** \rightarrow this **good environment is very likely** for large droplets ($q \downarrow 0$)

High level ideas

- $\tau_0 \sim$ time for the droplet to arrive near the origin

High level ideas

- $\tau_0 \sim$ time for the droplet to arrive near the origin
- motion of droplets \sim **coalescing + branching + SSEP**

$$\rightarrow \tau_0 \sim 1/\rho_D$$

High level ideas

- $\tau_0 \sim$ time for the droplet to arrive near the origin
- motion of droplets \sim **coalescing + branching + SSEP**

$$\rightarrow \tau_0 \sim 1/\rho_D$$

- $\tau_0^{\text{BP}} \sim$ distance of droplet to origin

$$\rightarrow \tau_0^{\text{BP}} \sim 1/\rho_D^{1/d} \sim \tau_0^{1/d}$$

How do optimal droplets look like? the $d=2$ case

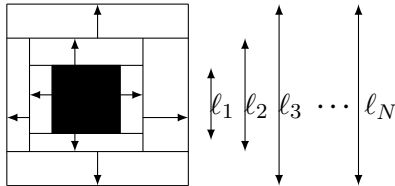
Two key steps:

- identify optimal droplets (... what does optimal means?)
- study the droplet motion and identify its time-scale

Optimal droplets are regions of size $\text{poly}(1/q)$ that contain:

- ① a segment of $\sim 1/\sqrt{q}$ empty sites \Rightarrow **core**
- ② additional empty sites allowing the core to move inside the droplet without creating a larger empty core
 \Rightarrow **super-good dust**

Super-good dust: multi-scale construction



$$\ell_n := e^{n\sqrt{q}}/\sqrt{q}, \quad N = 8|\log q|/\sqrt{q} \rightarrow \ell_N = L_D = q^{-17/2+o(1)}$$

- black square = no double rows fully occupied + one row with no consecutive filled sites (the core)
- vertical arrow = no double rows fully occupied
- horizontal arrow = no double columns fully occupied

More precisely...

A multi-scale definition

- $\ell_n := e^{n\sqrt{q}}/\sqrt{q}$, $N = 8|\log q|/\sqrt{q}$
→ $\ell_N = L_D = (1/q)^{17/2+o(1)}$
- a rectangle R is of class n if
 - R is a single site for $n = 0$;
 - $R = \ell_m \times h$ with $h \in (\ell_{m-1}, \ell_m]$ for $n = 2m$;
 - $R = w \times \ell_m$ with $w \in (\ell_m, \ell_{m+1}]$ for $n = 2m + 1$
- Super-good (SG) rectangles:
 - a rectangle of class 0 is SG if it is empty;
 - a rectangle of class n is SG if it contains a SG rectangle R' of class $n - 1$ (the core) AND it satisfies *traversability conditions* elsewhere, i.e. no double column/raw fully occupied.

Droplets are defined as $\ell_N \times \ell_N$ SG rectangles

How do droplets move in a good environment?

- A droplet **coalesces** with a nearby droplet on time

$$T \sim \exp\left(\frac{|\log q|^3}{q^{1/(2d-2)}}\right)$$

How do droplets move in a good environment?

- A droplet **coalesces** with a nearby droplet on time

$$T \sim \exp\left(\frac{|\log q|^3}{q^{1/(2d-2)}}\right)$$

- a droplet **creates** a new droplet nearby on time

$$\rho_D^{-1} \sim \exp\left(\frac{d \times \lambda(d)}{q^{1/(d-1)}}\right)$$

How do droplets move in a good environment?

- A droplet **coalesces** with a nearby droplet on time

$$T \sim \exp\left(\frac{|\log q|^3}{q^{1/(2d-2)}}\right)$$

- a droplet **creates** a new droplet nearby on time

$$\rho_D^{-1} \sim \exp\left(\frac{d \times \lambda(d)}{q^{1/(d-1)}}\right)$$

- droplets can move by deforming themselves like amoeba (i.e. rearranging the position of the super-good dust) \rightarrow a droplet and a non-droplet **swap position** on time $T \ll \rho_D^{-1}$

How do droplets move in a good environment?

- A droplet **coalesces** with a nearby droplet on time

$$T \sim \exp\left(\frac{|\log q|^3}{q^{1/(2d-2)}}\right)$$

- a droplet **creates** a new droplet nearby on time

$$\rho_D^{-1} \sim \exp\left(\frac{d \times \lambda(d)}{q^{1/(d-1)}}\right)$$

- droplets can move by deforming themselves like amoeba (i.e. rearranging the position of the super-good dust) \rightarrow a droplet and a non-droplet **swap position** on time $T \ll \rho_D^{-1}$

\implies A generalised CBSEP motion

From heuristics to proof: hints for the upper bound

- ① *Hitting times* \leftrightarrow *Dirichlet eigenvalues*
- ② renormalize on the droplet size

From heuristics to proof: hints for the upper bound

- 1 Hitting times \leftrightarrow Dirichlet eigenvalues
- 2 renormalize on the droplet size

$$\rightarrow \tau_0 \leq T_{\text{rel}}^{\text{FA-2f,D}} T_{\text{rel}}^{\text{g-CBSEP}}$$

$T_{\text{rel}}^{\text{FA-2f,D}}$ = relaxation time of the FA-2f chain inside a droplet
 $T_{\text{rel}}^{\text{g-CBSEP}}$ = relaxation time of the g-CBSEP chain

From heuristics to proof: hints for the upper bound

① Hitting times \leftrightarrow Dirichlet eigenvalues

② renormalize on the droplet size

$$\rightarrow \tau_0 \leq T_{\text{rel}}^{\text{FA-2f,D}} T_{\text{rel}}^{\text{g-CBSEP}}$$

$T_{\text{rel}}^{\text{FA-2f,D}}$ = relaxation time of the FA-2f chain inside a droplet

$T_{\text{rel}}^{\text{g-CBSEP}}$ = relaxation time of the g-CBSEP chain

③ establish the following Poincaré inequalities

$$\rightarrow T_{\text{rel}}^{\text{FA-2f,D}} \leq e^{O(\log q)/q^{1/(2d-2)}} \quad T_{\text{rel}}^{\text{g-CBSEP}} \leq \rho_D^{-1} \log \rho_D$$

From heuristics to proof: hints for the upper bound

① Hitting times \leftrightarrow Dirichlet eigenvalues

② renormalize on the droplet size

$$\rightarrow \tau_0 \leq T_{\text{rel}}^{\text{FA-2f,D}} T_{\text{rel}}^{\text{g-CBSEP}}$$

$T_{\text{rel}}^{\text{FA-2f,D}}$ = relaxation time of the FA-2f chain inside a droplet

$T_{\text{rel}}^{\text{g-CBSEP}}$ = relaxation time of the g-CBSEP chain

③ establish the following Poincaré inequalities

$$\rightarrow T_{\text{rel}}^{\text{FA-2f,D}} \leq e^{O(\log q)/q^{1/(2d-2)}} \quad T_{\text{rel}}^{\text{g-CBSEP}} \leq \rho_D^{-1} \log \rho_D$$

$$\rightarrow \tau_0 \leq \exp \left(\frac{d \times \lambda(d)}{q^{1/(d-1)}} (1 - o(1)) \right)$$

What happens if we change constraint?

- FA-2f is one example of KCM, τ is constraint dependent

What happens if we change constraint?

- FA-2f is one example of KCM, τ is constraint dependent
- our mathematical tools are very flexible, we prove **universality results in $d = 2$ for all KCM**
[Hartarsky, Marêché, Martinelli, Morris, C.T. '19 - '20- '21+]

What happens if we change constraint?

- FA-2f is one example of KCM, τ is constraint dependent
- our mathematical tools are very flexible, we prove **universality results in $d = 2$ for all KCM**
[Hartarsky, Marêché, Martinelli, Morris, C.T. '19 - '20- '21+]
- **relaxation is always driven by large rare droplets but their motion can be very different from CBSEP!**

Ex. Duarte-KCM:

$d = 2$, constraint = at least 2 empty among N,W,S neighbours

$$\tau_0 = e^{\Theta\left(\frac{(\log q)^4}{q^2}\right)} \gg \tau_0^{\text{BP}} = e^{\Theta\left(\frac{(\log q)^2}{q}\right)}$$

$$\rightarrow \tau_0 \gg (\tau_0^{\text{BP}})^c \quad \forall c$$

[Marêché, Martinelli, C.T. '20]

Thanks for your attention!