

# Ageing phenomena far from equilibrium and local dynamical symmetries

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# Contents :

- I. Ageing phenomena and dynamical scaling  
physical ageing ; scaling behaviour and exponents ; mean-field theory
- II. Local scaling with  $z = 2$   
Schrödinger and ageing algebras ; dynamical symmetry of the heat equation ; parabolic sub-algebras and dualisation ; stochastic field-theory ; computation of response functions ; tests of LSI
- III. Local scaling with  $z \neq 2$   
Axioms of LSI ; Classification of 'mass-less' case ; Construction of mass terms ; Link to factorisable scattering ? ; computation of correlation functions ( $z = 2$ ) ; tests
- IV. Recent extensions  
Conclusions

# I. Ageing phenomena and dynamical scaling

Equilibrium critical phenomena : **scale-invariance**

For sufficiently **local** interactions : extend to conformal invariance  
**space**-dependent re-scaling (angles conserved)  $\mathbf{r} \mapsto \mathbf{r}/b(\mathbf{r})$  POLYAKOV 70

In **two** dimensions :  $\infty$  many conformal transformations  
( $w \mapsto f(w)$  analytic)

$\Rightarrow$  exact predictions for critical exponents, correlators, ... BPZ 84

What about **time**-dependent critical phenomena ?

Characterised by **dynamical exponent**  $z : t \mapsto tb^{-z}$ ,  $\mathbf{r} \mapsto \mathbf{r}b^{-1}$

Can one extend to **local** dynamical scaling, with  $z \neq 1$  ?

If  $z = 2$ , the **Schrödinger group** is an example : JACOBI 1842, LIE 1881

$$t \mapsto \frac{\alpha t + \beta}{\gamma t + \delta}, \quad \mathbf{r} \mapsto \frac{\mathcal{R}\mathbf{r} + \mathbf{v}t + \mathbf{a}}{\gamma t + \delta}; \quad \alpha\delta - \beta\gamma = 1$$

$\Rightarrow$  study **ageing** phenomena as paradigmatic example

## why do materials look old after some time ?

known & practically used since prehistoric times (metals, glasses)  
systematically studied in physics since the 1970s

STRIJK '78

occur in widely different systems

(structural glasses, spin glasses, polymers, simple magnets, ...)

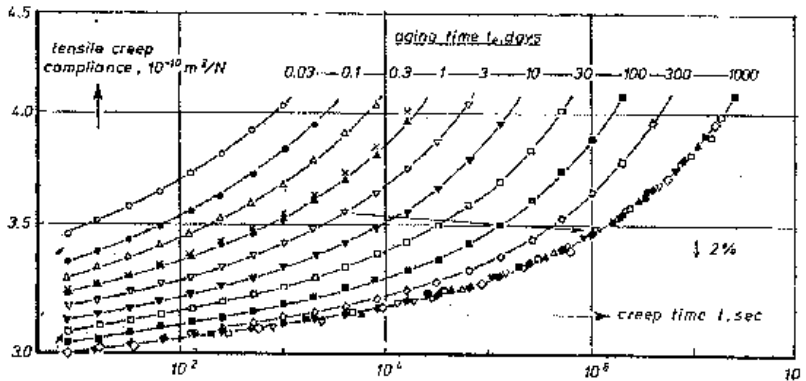
The **three defining properties** of **ageing** :

- 1 slow relaxation (non-exponential!)
- 2 **no** time-translation-invariance (TTI)
- 3 dynamical scaling

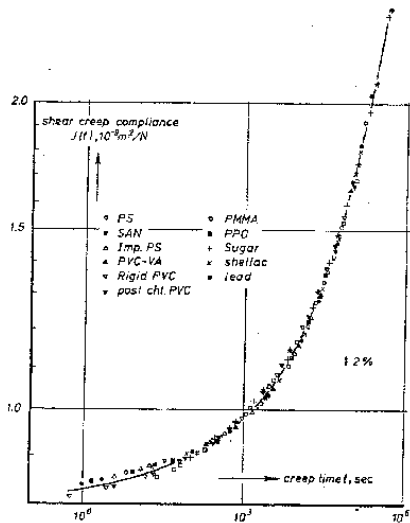
'Magnets' : **no** disorder, **no** frustration → more simple to understand

Question : what is the current evidence for larger,

local scaling symmetries ?



1. observe **slow relaxation** after quenching PVC from melt to low  $T$
  2. creep curves depend on **waiting time  $t_e$  and creep time  $t$**
  3. find master curve for all  $(t, t_e) \rightarrow$  **dynamical scaling**
- $\rightarrow$  three defining properties of **physical ageing**



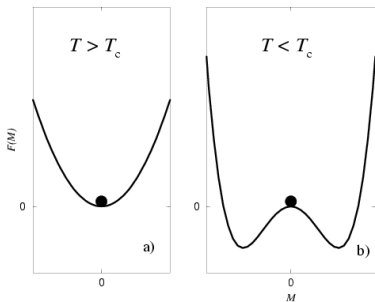
master curves of **distinct**  
 materials are **identical**

→ **Universality!**

good for theorists ...

consider a simple magnet (ferromagnet, i.e. Ising model)

- 1 prepare system initially at high temperature  $T \gg T_c > 0$
- 2 **quench** to temperature  $T < T_c$  (or  $T = T_c$ )  
→ non-equilibrium state
- 3 fix  $T$  and observe dynamics



**competition :**

at least 2 equivalent ground states  
local fields lead to rapid local ordering  
no global order, relaxation time  $\infty$

formation of ordered domains, of linear size  $L = L(t) \sim t^{1/z}$

**dynamical exponent**  $z$

$t = t_1$

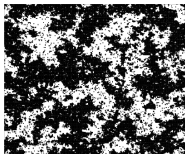
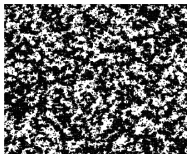


$t = t_2 > t_1$



magnet  $T < T_c$

→ ordered cluster



magnet  $T = T_c$

→ correlated cluster

growth of ordered/correlated domains, of typical linear size

$$L(t) \sim t^{1/z}$$

dynamical exponent  $z$  : determined by equilibrium state



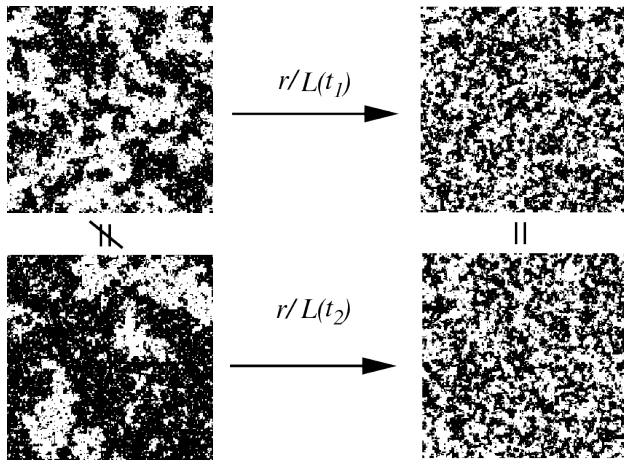
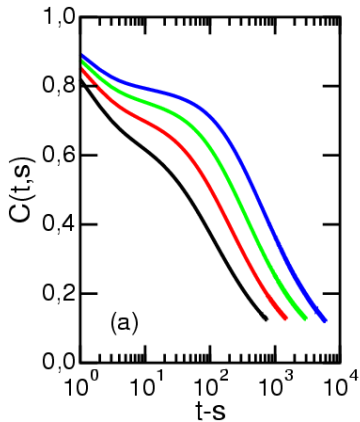
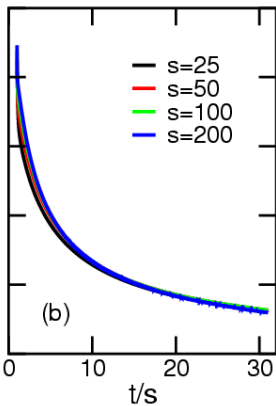


illustration of statistical self-similarity for different times  $t_1 < t_2$

# Dynamical scaling in the ageing 3D Ising model, $T < T_c$



no time-translation invariance



dynamical scaling

$C(t, s)$  : autocorrelation function, quenched to  $T < T_c$

**scaling regime** :  $t, s \gg \tau_{\text{micro}}$  and  $t - s \gg \tau_{\text{micro}}$

**Question** : derive scaling function in a model-independent way ?

# Two-time observables

time-dependent order-parameter  $\phi(t, \mathbf{r})$

two-time **correlator**  $C(t, s) := \langle \phi(t, \mathbf{r}) \phi(s, \mathbf{r}) \rangle - \langle \phi(t, \mathbf{r}) \rangle \langle \phi(s, \mathbf{r}) \rangle$

two-time **response**  $R(t, s) := \left. \frac{\delta \langle \phi(t, \mathbf{r}) \rangle}{\delta h(s, \mathbf{r})} \right|_{h=0} = \langle \phi(t, \mathbf{r}) \tilde{\phi}(s, \mathbf{r}) \rangle$

$t$  : observation time,  $s$  : waiting time

**Scaling regime** :  $t, s \gg \tau_{\text{micro}}$  and  $t - s \gg \tau_{\text{micro}}$

$$C(t, s) = s^{-b} f_C \left( \frac{t}{s} \right), \quad R(t, s) = s^{-1-a} f_R \left( \frac{t}{s} \right)$$

**asymptotics** :  $f_{C,R}(y) \sim y^{-\lambda_{C,R}/z}$  for  $y \gg 1$

$\lambda_C$  : autocorrelation exponent,  $\lambda_R$  : autoresponse exponent,  
 $z$  : dynamical exponent,  $a, b$  : ageing exponents

# How to understand these scaling forms $\rightarrow$ mean-field

Langevin eq. for order parameter  $m(t)$

$$\frac{dm(t)}{dt} = 3\lambda^2 m(t) - m(t)^3 + \eta(t) \quad , \quad \langle \eta(t)\eta(s) \rangle = 2T\delta(t-s)$$

control parameter  $\lambda^2$  :

(1) $\lambda^2 > 0$ : $T < T_c$ , (2) $\lambda^2 = 0$ : $T = T_c$ , (3) $\lambda^2 < 0$ : $T > T_c$
-----------------------------------------------------------------------------------------------------

two-time observables : **response**  $R(t, s)$ , **correlation**  $C(t, s)$

$$R(t, s) = \left. \frac{\delta \langle m(t) \rangle}{\delta h(s)} \right|_{h=0} = \frac{1}{2T} \langle m(t)\eta(s) \rangle \quad , \quad C(t, s) = \langle m(t)m(s) \rangle$$

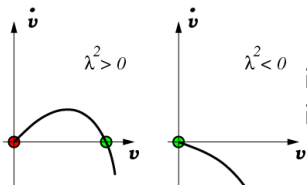
**mean-field** equation of motion (cumulants neglected) :

$$\partial_t R(t, s) = 3(\lambda^2 - v(t)) R(t, s) + \delta(t-s)$$

$$\partial_s C(t, s) = 3(\lambda^2 - v(s)) C(t, s) + 2TR(t, s)$$

with **variance**  $v(t) = \langle m(t)^2 \rangle$ ,

$\dot{v}(t) = 6(\lambda^2 - v(t))v(t)$
----------------------------------------



if  $\lambda^2 \geq 0$  : fluctuations **persist**  
 if  $\lambda^2 < 0$  : fluctuations **disappear**

in the long-time limit  $t, s \rightarrow \infty : (t > s)$

$$R(t, s) \simeq \begin{cases} 1 \\ \sqrt{s/t} \\ e^{-3|\lambda^2|(t-s)} \end{cases} ; C(t, s) \simeq T \begin{cases} 2 \min(t, s) & ; \lambda^2 > 0 \\ s\sqrt{s/t} & ; \lambda^2 = 0 \\ \frac{1}{(3|\lambda^2|)} e^{-3|\lambda^2||t-s|} & ; \lambda^2 < 0 \end{cases}$$

**fluctuation-dissipation ratio** measures distance from equilibrium

$$X(t, s) = \frac{TR(t, s)}{\partial_s C(t, s)} \simeq \begin{cases} 1/2 + O(e^{-6\lambda^2 s}) & ; \lambda^2 > 0 \\ 2/3 & ; \lambda^2 = 0 \\ 1 + O(e^{-|\lambda^2||t-s|}) & ; \lambda^2 < 0 \end{cases}$$

relaxation far from equilibrium, when  $X \neq 1$ , if  $\lambda^2 \geq 0$  ( $T \leq T_c$ )

## Consequences :

If  $\lambda^2 > 0$  : free random walk,  
the system **never reaches** equilibrium !

If  $\lambda^2 = 0$  : slow relaxation, because of critical fluctuations

In both situations : observe

- ① slow dynamics (non-exponential relaxation)
- ② time-translation-invariance **broken**
- ③ **dynamical scaling behaviour**

→ the conditions for **physical ageing** are  
**all satisfied** if  $T \leq T_c$

→ the system remains **out of equilibrium**

If  $\lambda^2 < 0$  : rapid relaxation, with finite relaxation time  
 $\tau_{\text{rel}} \sim 1/|\lambda^2|$ , towards unique equilibrium state

# Ageing exponents and $X_\infty$ for quenches to $T = T_c$

model (model A dyn.)	$d$	$z(T_c)$	$\Theta$	$\lambda_C(T_c)$	$X_\infty$	
<b>TDGL</b>	<b>1</b>	2	0.199969	0.600616		E
Ising - KDH	1	4		1		E
Ising - Glauber	<b>1</b>	2	0	1	1/2	E
	2	2.1667(5)	0.191(3)	1.588(2)	0.328(1)	
	3	2.042(6)	0.108(2)	2.78(4)	0.4	
majority voter	2	2.170(5)	0.191(2)	1.595(10)		
Potts-3	2	2.197(3)	0.072(1)	1.85(4)	0.406(1)	
<b>Potts-4</b>	2	2.290(3)	-0.047(3)	2.27(5)	0.459(8)	
<b>Turban-3</b>	2	2.383(4)	-0.03(1)	2.32(5)	0.466(3)	
		2.292(4)	-0.047(8)	2.11		
<b>Baxter-Wu</b>	2	2.294(6)	-0.186(2)	2.6(1)	0.548(15)	
		1.994(24)	-0.185(2)	2.369(2)		
Turban-4	2	2.05(10)	-1.00(5)	—	—	1 <sup>st</sup>
Blume-Capel	2	2.215(2)	-0.53(2)	3.17		
Ising FF	2	1.999(8)	0	2.006(10)	0.33(1)	
diluted Ising	3	2.62(7)	0.10(2)	2.75(7)	$\frac{1}{2} - \sqrt{\frac{3\epsilon}{424}}$	
		2.2(2)	0.10(3)	2.73(30)		
clock-6	2	2.16(4)	0.254(5)	1.45		$T_+$ $T_-$
		2.24(2)	0.314(2)	1.29		
XY	2	2 (log)	0.245(2)	1.494(5)	0.215(15)	
	3	$\approx 2$	0.16	2.68(10)	0.43(4)	
Heisenberg/dbl exch.	3	1.976(9)	0.482(3)	2.04(3)		
spherical	$< 4$	2	$1 - d/4$	$\frac{3}{2}d - 2$	$1 - 2/d$	E
	$> 4$	2	0	$d$	1/2	E

in 2D, the Potts-4, Turban-3 and Baxter-Wu models are in the same [equilibrium](#) universality class

in 1D, the TDGL and the Ising-Glauber model are **distinct**

# ageing exponents for quenches to $T < T_c$ (model A)

model	$d$	$z$	$\lambda_C$	$a$	class
Ising	2	2	1.246(20)	1/2	S
	3	2	1.60(2)	0.5	S
Potts-3	2	2	1.19(3)	0.49	S
Potts-8	2	2	1.25(1)	0.51	S
XY	3	2	1.7(1)	1/2	S
spherical	$> 2$	2	$d/2$	$d/2 - 1$	L
spherical, long-range	$> \sigma$	$\sigma$	$d/2$	$d/\sigma - 1$	L

for the  $O(n)$ -model :

$$\lambda_C = \frac{d}{2} + \left(\frac{4}{3}\right)^d (d+2) \frac{2d}{9} B\left(1 + \frac{d}{2}, 1 + \frac{d}{2}\right) \frac{1}{n} + O(n^{-2})$$



## II. Local scaling with $z = 2 \rightarrow$ LSI

**Question :** extend dynamical scaling to larger set of dynamical symmetries, for given  $z \neq 1$ ?

MH 92, 94, 97, 02

**motivation :**

1. conformal invariance in equilibrium critical phenomena,  $z = 1$
2. **Schrödinger-invariance** of simple diffusion,  $z = 2$

(JACOBI 1842/43), LIE 1881, APPELL 1892, GOFF 27, KASTRUP 68, HAGEN 71, NIEDERER 72

$$t \mapsto \frac{\alpha t + \beta}{\gamma t + \delta}, \quad \mathbf{r} \mapsto \frac{\mathcal{R}\mathbf{r} + \mathbf{v}t + \mathbf{a}}{\gamma t + \delta}, \quad \alpha\delta - \beta\gamma = 1$$

Lie algebra  $\mathfrak{sch}(1) = \text{Lie}(Sch(1)) = \langle X_{\pm 1,0}, Y_{\pm 1/2}, M_0 \rangle$  generators :

$$X_n = -t^{n+1}\partial_t - \frac{n+1}{2}t^n r \partial_r - \frac{n(n+1)}{4} \mathcal{M} t^{n-1} r^2 - \frac{1}{2}(n+1) \mathbf{x} t^n$$

$$Y_m = -t^{m+1/2}\partial_r - \left(m + \frac{1}{2}\right) \mathcal{M} t^{m-1/2} r$$

$$M_n = -t^n \mathcal{M}$$

also contains 'phase changes' in the wave function! (projective)

## Explanation of these generators :

$X_{-1} = -\partial_t$	time translation
$X_0 = -t\partial_t - \frac{1}{2}r\partial_r$	dilatation
$X_1 = -t^2\partial_t - tr\partial_r$	'special Schrödinger'
$Y_{-1/2} = -\partial_r$	space translation
$Y_{1/2} = -t\partial_r$	Galilei transformation

sch( $d$ ) **not** 'semi-simple' : can have **projective** representations  
**extra phase factors**, give additional terms in the generators

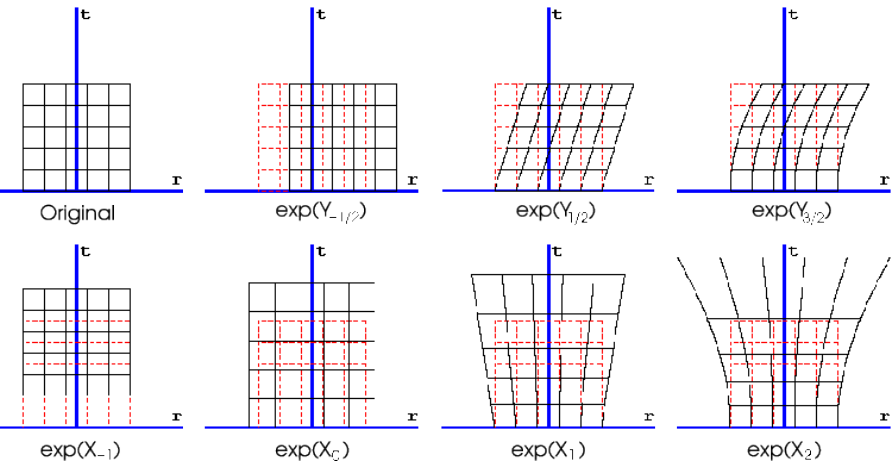
$$\begin{aligned}Y_{1/2} &= -t\partial_r - \mathcal{M}r \\X_1 &= -t^2\partial_t - tr\partial_r - \frac{1}{2}\mathcal{M}r^2 \\M_0 &= -\mathcal{M} \qquad \text{phase shift}\end{aligned}$$

and also a **further generator**  $M_0$  (**central extension**) :

$$[Y_{1/2}, Y_{-1/2}] = M_0$$

Finally, can have a scaling dimension  $\times$  : extra terms in  $X_{0,1}$ .

# Geometric illustration of a few Schrödinger transformations :



non-vanishing commutators (including central extensions)

$$\begin{aligned}[X_n, X_{n'}] &= (n - n')X_{n+n'} + \frac{c}{12}(n^3 - n)\delta_{n+n',0} \\ [X_n, Y_m] &= \left(\frac{n}{2} - m\right) Y_{n+m} \\ [X_n, M_{n'}] &= -n' M_{n+n'} \\ [Y_m, Y_{m'}] &= (m - m') M_{m+m'}\end{aligned}$$

with  $n, n' \in \mathbb{Z}$  and  $m, m' \in \mathbb{Z} + \frac{1}{2}$

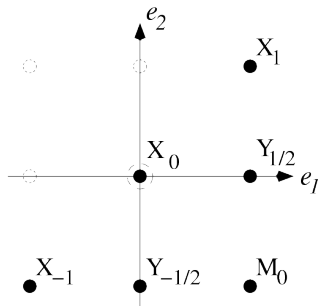
$\Rightarrow$  **Schrödinger-Virasoro algebra**  $\mathfrak{sv}(1) \supset \mathfrak{vir}$

\* contains 3 chiral fields, with  $\dim X = 2$ ,  $\dim Y = \frac{3}{2}$ ,  $\dim M = 1$

\* maximal finite-dimensional sub-algebra

$\Rightarrow$  **Schrödinger algebra**  $\mathfrak{sch}(1) = \langle X_{\pm 1,0}, Y_{\pm 1/2}, M_0 \rangle \subset \mathfrak{sv}(1)$

visualisation of commutators in a root diagramme (complexified)



$$\mathfrak{sch}(1) = \langle X_{\pm 1,0}, Y_{\pm 1/2}, M_0 \rangle \subset B_2$$

associate root vector  $\mathbf{x} \longleftrightarrow X$  generator

vector addition  $\mathbf{x} + \mathbf{x}' \longleftrightarrow [X, X']$  commutator

if  $\mathbf{x} + \mathbf{x}' \notin \text{diagramme}$ , then  $[X, X'] = 0$

if  $\mathbf{x} + \mathbf{x}' = \mathbf{x}'' \in \text{diagramme}$ , then  $[X, X'] \sim X''$   
(modulo generators from Cartan subalgebra  $\mathfrak{h}$ )

subalgebras  $\longleftrightarrow$  convex set under vector addition

subalgebra isomorphisms  $\longleftrightarrow$  discrete (Weyl) symmetries of diagramme

# Dynamical symmetry I : $\mathfrak{sch}(d)$

1D Schrödinger operator :

$$\mathcal{S} = 2\mathcal{M}\partial_t - \partial_r^2$$

(free) Schrödinger/heat equation :

$$\mathcal{S}\phi = 0$$

$$[\mathcal{S}, Y_{\pm 1/2}] = [\mathcal{S}, M_0] = [\mathcal{S}, X_{-1}] = 0$$

$$[\mathcal{S}, X_0] = -\mathcal{S}$$

$$[\mathcal{S}, X_1] = -2t\mathcal{S} + 2\mathcal{M}\left(x - \frac{1}{2}\right)$$

infinitesimal change :  $\delta\phi = \varepsilon\mathcal{X}\phi$ ,

$$\mathcal{X} \in \mathfrak{sch}(d), |\varepsilon| \ll 1$$

**Lemma** : If  $\mathcal{S}\phi = 0$  and  $x = x_\phi = \frac{1}{2}$ , then  $\mathcal{S}(\mathcal{X}\phi) = 0$ . NIEDERER '72

$\mathfrak{sch}(d)$  maps solutions of  $\mathcal{S}\phi = 0$  onto solutions.

# Schrödinger-covariant two-point functions

two-point function  $R = R(t, s; \mathbf{r}_1, \mathbf{r}_2) := \langle \phi_1(t, \mathbf{r}_1) \widetilde{\phi}_2(s, \mathbf{r}_2) \rangle$

**physical assumption** : co-variance under Schrödinger transformations

$\Rightarrow$  set of **linear** 1<sup>st</sup>-order differential eqs. :  $\mathcal{X}R = 0$ ;  $\mathcal{X} \in \text{sch}(d)$

Each  $\phi_i$  characterized by (i) scaling dimension  $x_i$ , (ii) mass  $\mathcal{M}_i$

a) space & time translations :  $R = R(\tau; \mathbf{r})$ ,  $\tau = t - s$ ,  $\mathbf{r} = \mathbf{r}_1 - \mathbf{r}_2$

b) Galilei (1D) :

$$\begin{aligned} Y_{1/2}R &= \left[ -t_1 \frac{\partial}{\partial r_1} - \mathcal{M}_1 r_1 - t_2 \frac{\partial}{\partial r_2} - \mathcal{M}_2 r_2 \right] R \\ &= [(-\tau \partial_r - \mathcal{M}_1 r) - r_2 (\mathcal{M}_1 + \mathcal{M}_2)] R \stackrel{!}{=} 0 \end{aligned}$$

spatial translation-invariance  $\Rightarrow$  any explicit reference to  $r_2$  **must** disappear!

$$(-\tau \partial_r - \mathcal{M}_1 r) R(t, \mathbf{r}) = 0 \quad (1)$$

$$(\mathcal{M}_1 + \mathcal{M}_2) R(t, \mathbf{r}) = 0 \quad (2)$$

$$R(\tau, \mathbf{r}) = f(\tau) \underbrace{\exp \left[ -\frac{\mathcal{M}_1 \mathbf{r}^2}{2 \tau} \right]}_{\text{heat kernel}} \underbrace{\delta(\mathcal{M}_1 + \mathcal{M}_2)}_{\text{Bargman rule}}$$

c) scaling :

(use  $\partial_i := \partial/\partial t_i$  and  $D_i := \partial/\partial r_i$ )

$$\begin{aligned} X_0 R &= \left[ -t_1 \partial_1 - \frac{1}{2} r_1 D_1 - t_2 \partial_2 - \frac{1}{2} r_2 D_2 - \frac{1}{2} (x_1 + x_2) \right] R \\ &= \left[ -\tau \partial_\tau - \frac{1}{2} r \partial_r - \frac{1}{2} (x_1 + x_2) \right] R \stackrel{!}{=} 0 \end{aligned}$$

hence  $\boxed{f(\tau) = f_0 \tau^{-(x_1+x_2)/2}}$ ,

$f_0 = \text{cste.}$



d) 'special' :

$$\begin{aligned}
 X_1 R &= \left[ -t_1^2 \partial_1 - t_2^2 \partial_2 - t_1 r_1 D_1 - t_2 r_2 D_2 - \frac{\mathcal{M}_1}{2} r_1^2 - \frac{\mathcal{M}_2}{2} r_2^2 - x_1 t_1 - x_2 t_2 \right] R \\
 &= \left[ \left( -\tau^2 \partial_\tau - \tau r \partial_r - \frac{\mathcal{M}_1}{2} r^2 - x_1 \tau \right) - \frac{1}{2} r_2^2 \underbrace{(\mathcal{M}_1 + \mathcal{M}_2)}_{=0} \right. \\
 &\quad \left. + 2t_2 \underbrace{\left( -\tau \partial_\tau - \frac{1}{2} r \partial_r - \frac{1}{2} (x_1 + x_2) \right)}_{=0} + r_2 \underbrace{(-\tau \partial_r - \mathcal{M}_1 r)}_{=0} \right] R \\
 &= \left[ -\tau^2 \partial_\tau - \tau r \partial_r - \frac{\mathcal{M}_1}{2} r^2 - x_1 \tau \right] R(\tau, r) \stackrel{!}{=} 0
 \end{aligned}$$

use the decompositions  $t_1^2 - t_2^2 = (t_1 - t_2)^2 + 2t_2(t_1 - t_2)$   
 $t_1 r_1 - t_2 r_2 = (t_1 - t_2)(r_1 - r_2) + t_2(r_1 - r_2) + r_2(t_1 - t_2)$

combine with previous conditions :  $\tau r (x_1 - x_2) R(\tau, r) = 0$

$f_0 = \delta_{x_1, x_2} r_0$ , with  $r_0 = \text{cste}$ .

# Schrödinger-covariant three-point functions

two possible forms :

$$\langle \phi_1(t_1, \mathbf{r}_1) \phi_2(t_2, \mathbf{r}_2) \phi_3(t_3, \mathbf{r}_3) \rangle = \delta_{\mathcal{M}_1 + \mathcal{M}_2 + \mathcal{M}_3, 0} \exp \left[ -\frac{\mathcal{M}_1 r_{13}^2}{2 t_{13}} - \frac{\mathcal{M}_2 r_{23}^2}{2 t_{23}} \right] \\ \times t_{13}^{-x_{13,2}/2} t_{23}^{-x_{23,1}/2} t_{12}^{-x_{12,3}/2} \Psi_{12,3} \left( \frac{(\mathbf{r}_{13} t_{23} - \mathbf{r}_{23} t_{13})^2}{t_{12} t_{13} t_{23}} \right)$$

$$\langle \phi_1(t_1, \mathbf{r}_1) \phi_2(t_2, \mathbf{r}_2) \phi_3(t_3, \mathbf{r}_3) \rangle = \delta_{\mathcal{M}_1 + \mathcal{M}_2 + \mathcal{M}_3, 0} \exp \left[ -\frac{\mathcal{M}_2 r_{12}^2}{2 t_{12}} - \frac{\mathcal{M}_3 r_{13}^2}{2 t_{13}} \right] \\ \times t_{13}^{-x_{13,2}/2} t_{23}^{-x_{23,1}/2} t_{12}^{-x_{12,3}/2} \Psi_{1,23} \left( \frac{(\mathbf{r}_{13} t_{12} - \mathbf{r}_{12} t_{13})^2}{t_{12} t_{13} t_{23}} \right)$$

with  $t_{ab} := t_a - t_b$ ,  $\mathbf{r}_{ab} := \mathbf{r}_a - \mathbf{r}_b$  and  $x_{ab,c} := x_a + x_b - x_c$

$\Psi_{12,3}$  and  $\Psi_{1,23}$  are arbitrary differentiable functions

# Ageing-covariant two-point functions I

$\mathfrak{sch}$ -covariance **cannot** be used for ageing, since it contains time-translations  $X_{-1}$ !

restrict to **ageing algebra**  $\text{age}(1) := \langle X_{0,1}, Y_{\pm 1/2}, M_0 \rangle \subset \mathfrak{sch}(1)$

**NEW physical assumption** : covariance under **ageing** transformations  
 $\Rightarrow$  set of **linear** 1<sup>st</sup>-order differential eqs. :  $\mathcal{X}R = 0$ ;  $\mathcal{X} \in \text{age}(d)$   
Each  $\phi_i$  characterized by (i) scaling dimension  $x_i$ , (ii) mass  $\mathcal{M}_i$

a) space translations :  $R = R(u, v; \mathbf{r})$ ,  $u = t - s$ ,  $v = t/s$ ,  $\mathbf{r} = \mathbf{r}_1 - \mathbf{r}_2$

b) Galilei (1D) :  $(-u\partial_r - \mathcal{M}_1 r)R - r_2(\mathcal{M}_1 + \mathcal{M}_2)R = 0$

$$R(u, v; \mathbf{r}) = f(u, v) \exp \left[ -\frac{\mathcal{M}_1}{2} \frac{r^2}{u} \right] \delta(\mathcal{M}_1 + \mathcal{M}_2)$$

c) scaling & special : (restrict to autoresponse, i.e.  $\mathbf{r} = \mathbf{0}$ )

$$\begin{aligned}\left(u\partial_u + \frac{1}{2}(x_1 + x_2)\right) \bar{R}(u, v) &= 0 \\ u\left(v\partial_v + \frac{x_1 - x_2}{2}\right) \bar{R}(u, v) &= 0\end{aligned}$$

the solution is found in a factorised form  $\bar{R}(u, v) = r_1(u)r_2(v)$

$$f(u, v) = r_0 u^{-(x_1+x_2)/2} v^{(x_2-x_1)/2},$$

$r_0 = \text{cste.}$ , **no** constraint on  $x_{1,2}$

HPGL '01; MH '02

# Ageing-covariant two-point functions II

$\text{age}(d)$  admits more general representations than  $\text{sch}(d)$ !

**generalise** form of  $X_n$  with  $n \geq 0$  : PICONE & MH 04; MH, ENSS, PLEIMLING 06

$$X_n = -t^{n+1} \partial_t - \frac{n+1}{2} t^n r \partial_r - \frac{n(n+1)}{4} \mathcal{M} t^{n-1} r^2 - \left[ \frac{1}{2} (n+1) x + n \xi \right] t^n$$

**physical assumption** : covariance under **generalised ageing** transformations

$\Rightarrow$  set of **linear** 1<sup>st</sup>-order differential eqs. :  $\boxed{\mathcal{X}R = 0}$ ;  $\mathcal{X} \in \text{age}(d)$

Each  $\phi_i$  characterized by (i) 1<sup>st</sup> scaling dimension  $x_i$ ,  
(ii) 2<sup>nd</sup> scaling dimension  $\xi_i$ , (iii) mass  $\mathcal{M}_i$

a) space translations :  $R = R(t, s; \mathbf{r})$ ,  $\mathbf{r} = \mathbf{r}_1 - \mathbf{r}_2$

b) Galilei :  $R = r(t, s) \exp \left[ -\frac{\mathcal{M}_1}{2} \frac{r^2}{t-s} \right] \delta(\mathcal{M}_1 + \mathcal{M}_2)$

c) scaling & special : (with  $y := t/s$ )

$$r(t, s) = r_0 s^{-(x_1+x_2)/2} y^{\xi_2+(x_2-x_1)/2} (y-1)^{-(x_1+x_2)/2-\xi_1-\xi_2}$$

Expected scaling form  $R(t, s; \mathbf{r}) = s^{-1-a} f_R \left( \frac{t}{s}, \frac{\mathbf{r}}{(t-s)^{1/z}} \right)$

with  $f_R(y, \mathbf{0}) \sim y^{-\lambda_R/z}$  for  $y \gg 1$

age( $d$ )-covariant two-point function :

MH *et al.* '06

$$R(t, s; \mathbf{r}) = r_0 s^{-1-a} \left( \frac{t}{s} \right)^{1+a'-\lambda_R/z} \left( \frac{t}{s} - 1 \right)^{-1-a'} \exp \left( -\frac{\mathcal{M}_1}{2} \frac{\mathbf{r}^2}{t-s} \right)$$

with  $1+a = \frac{x_1+x_2}{2}$ ,  $a' - a = \xi_1 + \xi_2$ ,  $\lambda_R = 2(x_1 + \xi_1)$ ,  $\mathcal{M}_1 + \mathcal{M}_2 = 0$

a) can derive **causality condition**  $t > s$

MH & UNTERBERGER '03

$\Rightarrow R$  is physically a **response function**

$$R(t, s; \mathbf{r}) = \lim_{h \rightarrow 0} \frac{\delta \langle \phi(t, \mathbf{r}) \rangle}{\delta h(s, \mathbf{0})} = \langle \phi(t, \mathbf{r}) \tilde{\phi}(s, \mathbf{0}) \rangle$$

b) in stochastic field-theory, the 'response field'  $\tilde{\phi}$  has formally a

**negative mass**  $\mathcal{M}_{\tilde{\phi}} = -\mathcal{M}_{\phi}$   $\implies$  Bargman rule explained

## Dynamical symmetry II : $\text{age}(d)$

1D Schrödinger operator :  $\mathcal{S} = 2\mathcal{M}\partial_t - \partial_r^2 + 2\mathcal{M} \left(x + \xi - \frac{1}{2}\right) t^{-1}$

generalised 'Schrödinger equation' :

$$\mathcal{S}\phi = 0$$

extra potential term arises in several models (e.g. spherical model)  
if time-translations ( $X_{-1} = -\partial_t$ ) are included, then  $\xi = 0$

$$[\mathcal{S}, Y_{\pm 1/2}] = [\mathcal{S}, M_0] = 0$$

$$[\mathcal{S}, X_0] = -\mathcal{S}$$

$$[\mathcal{S}, X_1] = -2t\mathcal{S}$$

infinitesimal change :  $\delta\phi = \varepsilon\mathcal{X}\phi$ ,

$$\mathcal{X} \in \text{age}(d), |\varepsilon| \ll 1$$

**Lemma** : If  $\mathcal{S}\phi = 0$ , then  $\mathcal{S}(\mathcal{X}\phi) = 0$ .

NIEDERER '74; MH & STOIMENOV '11

$\text{age}(d)$  maps solutions of  $\mathcal{S}\phi = 0$  onto solutions .

# Dualisation

**idée** : treat the mass  $\mathcal{M}$  as a variable, define 'dual' coordinate  $\zeta$

$$\phi(t, \mathbf{r}) = \phi_{\mathcal{M}}(t, \mathbf{r}) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} d\zeta e^{-i\mathcal{M}\zeta} \psi(\zeta, t, \mathbf{r})$$

trade projective representation for 'true' representation in auxiliary space

$$X_n = -t^{n+1} \partial_t - \frac{n+1}{2} t^n \mathbf{r} \cdot \partial_{\mathbf{r}} - (n+1) \frac{x}{2} t^n + i \frac{n(n+1)}{4} t^{n-1} \mathbf{r}^2 \partial_{\zeta}$$

$$Y_m = -t^{m+1/2} \partial_{\mathbf{r}} + i \left( m + \frac{1}{2} \right) t^{m-1/2} \mathbf{r} \partial_{\zeta}$$

$$M_n = i t^n \partial_{\zeta}$$

Generators live at the boundary of  $(d+3)$ -dim. Lorentzian space

e.g. MINIC & PLEIMLING 08, FUERTES & MOROZ 09, LEIGH & HOANG 09

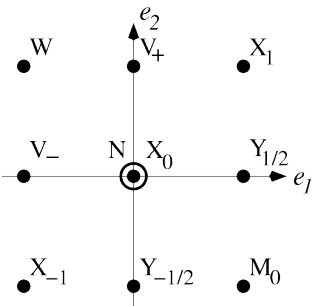
The Schrödinger/heat equation becomes  $\mathcal{S}\psi = 0$ , explicitly

$$\mathcal{S}\psi = 2i \frac{\partial^2 \psi}{\partial \zeta \partial t} + \frac{\partial^2 \psi}{\partial \mathbf{r}^2} = 0$$



visualisation of extension of  $\mathfrak{sch}(1)$  from a root diagramme

$$\mathfrak{sch}(1) = \langle X_{\pm 1,0}, Y_{\pm 1/2}, M_0 \rangle \subset B_2 \cong \mathfrak{conf}(3)$$



new coordinates  $\xi = (\xi_{-1}, \xi_0, \xi_1)$

$$\zeta = \frac{1}{2}(\xi_0 + i\xi_{-1}), \quad t = \frac{1}{2}(-\xi_0 + i\xi_{-1}), \quad r = \sqrt{\frac{i}{2}} \xi_1$$

Schrödinger/heat equation

$$\partial_\mu \partial^\mu \Psi(\xi) = 0 \quad \text{with} \quad \psi(\zeta, t, r) = \Psi(\xi)$$

has conformal dynamical symmetry

$\Rightarrow$  include **new generators**  $V_{\pm}, W, N$

MH & UNTERBERGER 03

in general, can extend  $\mathfrak{sch}(d) \subset \mathfrak{conf}(d+2)_{\mathbb{C}}$

explicit form of the new generators :

$$\begin{aligned}V_+ &= -2tr\partial_t - 2\zeta r\partial_\zeta - (r^2 + 2i\zeta t)\partial_r - 2xr & V_- &= -\zeta\partial_r + ir\partial_t \\W &= -\zeta^2\partial_\zeta - \zeta r\partial_r + \frac{i}{2}r^2\partial_t - x\zeta & N &= -t\partial_t + \zeta\partial_\zeta\end{aligned}$$

1D Schrödinger operator :  $\mathcal{S} = 2M_0X_{-1} - Y_{-1/2}^2 = 2i\partial_\zeta\partial_t + \partial_r^2$

Schrödinger/heat equation

$$\mathcal{S}\psi = 0$$

$$[\mathcal{S}, V_-] = [\mathcal{S}, N] = 0$$

$$[\mathcal{S}, V_+] = 2(1 - 2x)\partial_t - 4r\mathcal{S}$$

$$[\mathcal{S}, W] = i(1 - 2x)\partial_r - 2\zeta\mathcal{S}$$

infinitesimal change :  $\delta\psi = \varepsilon\mathcal{X}\psi$ ,  $\mathcal{X} \in \text{conf}(3)_{\mathbb{C}}, |\varepsilon| \ll 1$

**Lemma** : If  $\mathcal{S}\psi = 0$  and  $x = x_\psi = \frac{1}{2}$ , then  $\mathcal{S}(\mathcal{X}\psi) = 0$ .

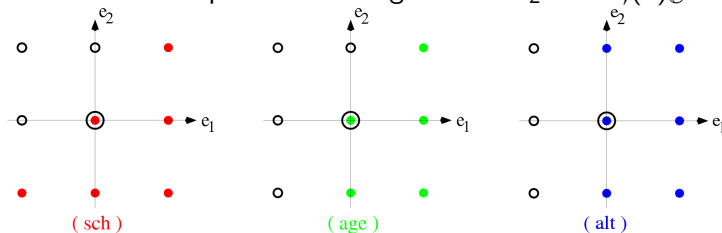
$\text{conf}(d+2)_{\mathbb{C}}$  maps solutions of  $\mathcal{S}\psi = 0$  onto solutions

# Parabolic subalgebras of $B_2$

**Parabolic subalgebra** : the sum of the Cartan subalgebra  $\mathfrak{h}$  and the positive roots.

**positive roots** : all roots to the right of a straight line through  $\mathfrak{h}$

Classification of parabolic subalgebras of  $B_2 \cong \mathfrak{conf}(3)_{\mathbb{C}}$  :



1. **extended ageing**  $\widetilde{\mathfrak{age}}(1) := \mathfrak{age}(1) + \mathbb{C}N$   
= **minimal** standard parabolic subalgebra
2. **extended Schrödinger**  $\widetilde{\mathfrak{sch}}(1) := \mathfrak{sch}(1) + \mathbb{C}N$
3. **extended conformal Galilean (altern)**  $\widetilde{\mathfrak{alt}}(1) := \mathfrak{alt}(1) + \mathbb{C}N$

in auxiliary space, use conformal invariance  $\langle \Psi_1(\xi_1) \Psi_2(\xi_2) \rangle = \Psi_0 \delta_{x_1, x_2} |\xi_1 - \xi_2|^{-2x_1}$

$$\langle \psi_1(\zeta_1, t_1, \mathbf{r}_1) \psi_2(\zeta_2, t_2, \mathbf{r}_2) \rangle = \langle \Psi_1(\xi_1) \Psi_2(\xi_2) \rangle = \psi_0 \delta_{x_1, x_2} (t_1 - t_2)^{-x_1} \left( \zeta_1 - \zeta_2 + \frac{i}{2} \frac{(\mathbf{r}_1 - \mathbf{r}_2)^2}{t_1 - t_2} \right)^{-x_1}$$

Physical convention : positive mass  $\mathcal{M} > 0$  of field  $\phi$

If scaling dimension  $x_1 > 0$ , then derive causal form (2P) :

$$\begin{aligned} \langle \phi_1(t_1, \mathbf{r}_1) \phi_2^*(t_2, \mathbf{r}_2) \rangle &= \int_{\mathbb{R}^2} d\zeta_1 d\zeta_2 e^{-i\mathcal{M}_1 \zeta_1 + i\mathcal{M}_2 \zeta_2} \langle \psi_1(\zeta_1, t_1, \mathbf{r}_1) \psi_2(\zeta_2, t_2, \mathbf{r}_2) \rangle \\ &= \phi_0 \delta_{x_1, x_2} \delta_{\mathcal{M}_1, \mathcal{M}_2} \mathcal{M}_1^{1-x_1} \Theta(t_1 - t_2) (t_1 - t_2)^{-x_1} \exp\left(-\frac{\mathcal{M}_1}{2} \frac{(\mathbf{r}_1 - \mathbf{r}_2)^2}{t_1 - t_2}\right) \end{aligned}$$

If scaling dimensions  $x_1 > 0$ , and  $x_2 > 0$ , then derive causal form (3P) :

$$\begin{aligned} \langle \phi_1(t_1, \mathbf{r}_1) \phi_2(t_2, \mathbf{r}_2) \phi_3^*(t_3, \mathbf{r}_3) \rangle &= C_{12,3} \delta(\mathcal{M}_1 + \mathcal{M}_2 - \mathcal{M}_3) \\ &\times \Theta(t_1 - t_3) \Theta(t_2 - t_3) (t_1 - t_2)^{-x_{12,3}/2} (t_1 - t_3)^{-x_{13,2}/2} (t_2 - t_3)^{-x_{23,1}/2} \\ &\times \exp\left[-\frac{\mathcal{M}_1}{2} \frac{(\mathbf{r}_1 - \mathbf{r}_3)^2}{t_1 - t_3} - \frac{\mathcal{M}_2}{2} \frac{(\mathbf{r}_2 - \mathbf{r}_3)^2}{t_2 - t_3}\right] \\ &\times \Psi_{12,3} \left( \frac{1}{2} \frac{[(\mathbf{r}_1 - \mathbf{r}_3)(t_2 - t_3) - (\mathbf{r}_2 - \mathbf{r}_3)(t_1 - t_3)]^2}{(t_1 - t_2)(t_2 - t_3)(t_1 - t_3)} \right) \end{aligned}$$

Causality requires at least the parabolic subalgebras of  $\text{conf}(d+2)_{\mathbb{C}}$

# An infinite-dimensional extension of $\widetilde{\mathfrak{sch}}(1)$

**extended** Schrödinger-Virasoro algebra

$$\widetilde{\mathfrak{sv}}(1) := \langle X_n, Y_m, M_n, N_n \rangle_{n \in \mathbb{Z}, m \in \mathbb{Z} + \frac{1}{2}} \supset \mathfrak{sv}(1)$$

additional non-vanishing commutators, beyond those of  $\mathfrak{sv}(1)$  :

$$[X_n, N_{n'}] = -n' N_{n+n'}, \quad [Y_m, N_n] = -Y_{m+n'}, \quad [M_n, N_{n'}] = -2N_{n+n'}$$

admissible **central extensions** :

$$n, n' \in \mathbb{Z}$$

$$[X_n, X_{n'}] = (n - n')X_{n+n'} + \frac{c}{12}(n^3 - n)\delta_{n+n',0}$$

$$[N_n, N_{n'}] = \kappa n \delta_{n+n',0}$$

$$[X_n, N_{n'}] = -n' N_{n+n'} + \alpha n^2 \delta_{n+n',0}$$

**maximal** finite-dimensional sub-algebra :  $\widetilde{\mathfrak{sch}}(1) = \mathfrak{sch}(1) + \mathbb{C}N_0$

# Stochastic field-theory

theoretical approach : **Langevin equation** (model A of HOHENBERG & HALPERIN 77)

$$2\mathcal{M} \frac{\partial \phi}{\partial t} = \Delta \phi - \frac{\delta \mathcal{V}[\phi]}{\delta \phi} + \eta$$

order-parameter  $\phi(t, \mathbf{r})$  **non**-conserved

$\mathcal{M}$  : kinetic coefficient

$\mathcal{V}$  : Landau-Ginsbourg potential

$\eta$  : gaussian noise, centered and with variance

$$\langle \eta(t, \mathbf{r}) \eta(t', \mathbf{r}') \rangle = 2T \delta(t - t') \delta(\mathbf{r} - \mathbf{r}')$$

**fully disordered** initial conditions (centred gaussian noise)

Langevin equations do **not** have non-trivial dynamical symmetries!

Galilei-invariance is broken by interactions with the thermal bath

dipole anisotropy of cosmic microwave background

? compare results of **deterministic** symmetries to **stochastic** models ?

take Langevin equation as classical equation of motion JANSSEN 92, DE DOMINICIS,...

$$\langle A \rangle = \int \mathcal{D}\phi \mathcal{D}\eta P[\eta] \delta((2M\partial_t - \Delta)\phi + \mathcal{V}'[\phi] - \eta) A[\phi]$$

introduce auxiliary field  $\tilde{\phi}$ , integrate out **gaussian** noise  $\eta$

$\Rightarrow$  arrive at **effective field-theory**, with **action**  $\mathcal{J}$  and averages

$$\langle A \rangle := \int \mathcal{D}\phi \mathcal{D}\tilde{\phi} A[\phi, \tilde{\phi}] \exp(-\mathcal{J}[\phi, \tilde{\phi}])$$

$$\mathcal{J}[\phi, \tilde{\phi}] = \underbrace{\int \tilde{\phi}(2M\partial_t - \Delta)\phi + \tilde{\phi}\mathcal{V}'[\phi]}_{\mathcal{J}_0[\phi, \tilde{\phi}] : \text{deterministic}} \underbrace{- T \int \tilde{\phi}^2 - \int \tilde{\phi}_{t=0} C_{init} \tilde{\phi}_{t=0}}_{+ \mathcal{J}_b[\tilde{\phi}] : \text{noise (bruit)}}$$

$\tilde{\phi}$  : response field ;

$$C(t, s) = \langle \phi(t)\phi(s) \rangle, R(t, s) = \langle \phi(t)\tilde{\phi}(s) \rangle$$

deterministic averages :  $\langle A \rangle_0 := \int \mathcal{D}\phi \mathcal{D}\tilde{\phi} A[\phi, \tilde{\phi}] \exp(-\mathcal{J}_0[\phi, \tilde{\phi}])$

masses :

$$\mathcal{M}_\phi = -\mathcal{M}_{\tilde{\phi}}$$

**Theorem** : **IF**  $\mathcal{J}_0$  is Galilei- and spatially translation-invariant,  
*then* Bargman superselection rules

BARGMAN 54

$$\left\langle \phi_1 \cdots \phi_n \tilde{\phi}_1 \cdots \tilde{\phi}_m \right\rangle_0 \sim \delta_{n,m}$$

**Illustration** : computation of a response function

PICONE & MH 04

$$\begin{aligned} R(t, s) &= \left\langle \phi(t) \tilde{\phi}(s) \right\rangle = \left\langle \phi(t) \tilde{\phi}(s) e^{-\mathcal{J}_b[\tilde{\phi}]} \right\rangle_0 \\ &= \left\langle \phi(t) \tilde{\phi}(s) \right\rangle_0 = R_0(t, s) \end{aligned}$$

Bargman rule  $\implies$  response function does **not** depend on noise !

**left side** : computed in **stochastic** models

**right side** : local scale-symmetry of **deterministic** equation

**Comparison** of results of assumed **deterministic** age( $d$ )-symmetry  
with explicit **stochastic** models/experiments **justified**.



# choice of the (quasi-)primary operators ?

Finite transformation calculated from  $\text{age}(d)$  :

$$t = \beta(t'), \mathbf{r} = \mathbf{r}' \sqrt{\frac{d\beta(t')}{dt'}} \text{ and } \beta(0) = 0$$

$$\phi(t, \mathbf{r}) = \dot{\beta}(t')^{-x/2} \underbrace{\left( \frac{d \ln \beta(t')}{d \ln t'} \right)^{-\xi}}_{\text{extra transformation}} \underbrace{\exp \left[ -\frac{\mathcal{M} \mathbf{r}'^2}{4} \frac{d \ln \dot{\beta}(t')}{dt'} \right]}_{\text{mass term}} \phi'(t', \mathbf{r}')$$

reduce to usual age-primary operator  $\Phi(t, \mathbf{r}) := t^{-2\xi/z} \phi(t, \mathbf{r})$ .

Then  $\boxed{\Phi(t) = \dot{\beta}(t')^{-(x+2\xi)/z} \Phi'(t')}$ , transforms as a sch-primary.

**out of equilibrium**, have 2 **distinct** scaling dimensions,  $x$  and  $\xi$ .

## Examples :

a) **mean-field equation**  $\partial_t m = \Delta m + 3(\lambda^2 - v(t))m$  reduces to diffusion equation  $\partial_t \Phi = \Delta \Phi$  via

$$m(t, \mathbf{r}) = \Phi(t, \mathbf{r}) \exp \int_0^t d\tau 3(\lambda^2 - v(\tau))$$

$$\text{two cases : } \begin{cases} \text{if } T = T_c \Leftrightarrow \lambda^2 = 0 : \Phi(t) \sim t^{1/2} m(t) \\ \text{if } T < T_c \Leftrightarrow \lambda^2 > 0 : \Phi(t) \sim 1 \cdot m(t) \end{cases}$$

$\Rightarrow$  **magnetisation**  $m(t)$  and **sch-primary operator**  $\Phi(t)$  **distinct**

b) **kinetic spherical model** equation, quenched to  $T \leq T_c$

GODRÈCHE & LUCK '00

$$\partial_t \phi(t) = \Delta \phi(t) - v(t)\phi(t) + \text{noise} , \quad v(t) \sim t^{-1}$$

gauge transformation  $\Phi(t) = \phi(t) \exp \left[ - \int_0^t d\tau v(\tau) \right]$ ,  
gives diffusion eq. for  $\Phi$

c) kinetic Glauber-Ising model at  $T = T_c$

1D Glauber-Ising model, at  $T = 0$

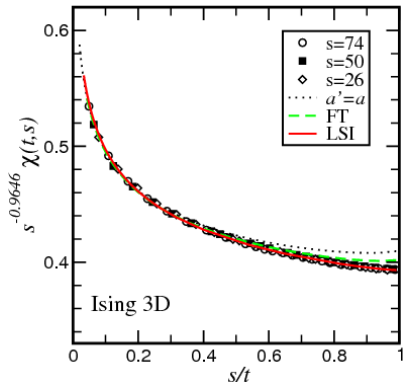
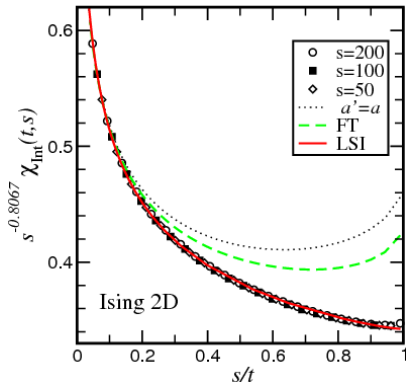
exact two-time response function of the order-parameter  
valid for both disordered and long-range initial conditions

LIPPIELLO & ZANNETTI 00, GODRÈCHE & LUCK 00, MH & SCHÜTZ 04

$$R(t, s; r) = R(t, s) \exp\left(-\frac{1}{4} \frac{r^2}{t-s}\right), \quad R(t, s) = \frac{1}{\pi} \sqrt{\frac{1}{2s(t-s)}}$$

read off :  $a = 0, a' = -1/2, \lambda_R = 1, z = 2, \mathcal{M} = 1/2$ .

**Observation :** the **hidden assumption**  $a = a'$ , uncritically taken over from equilibrium, is often **invalid** out of equilibrium. Observables **cannot** always be identified with scaling operators.



LSI with  $a \neq a'$  : comparison with Ising data (momentum space!)  
 at  $T = T_c$  and two-loop  $\varepsilon$ -expansion (FT)  $\rightarrow$  resummation needed?

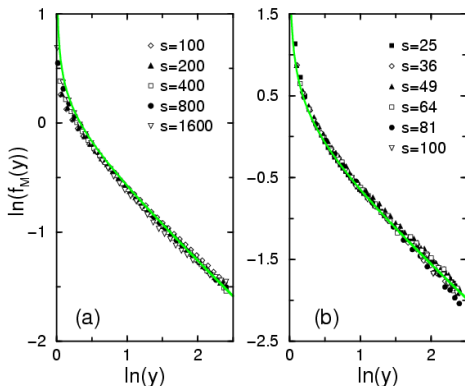
One has  $a' - a = -1/2$  in 1D (exact result) and  
 $a' - a = -0.187(20)$  in 2D and  $a' - a = -0.022(5)$  in 3D

Some known values of  $a$ ,  $a'$  and  $\lambda_R/z$  at  $T = T_c$ .

model	$d$	$a$	$a' - a$	$\lambda_R/z$	Réf.
Ising	1	0	$-1/2$	$1/2$	GODRÈCHE & LUCK 00
	2	0.115	$-0.17(2)$	$0.732(5)$	H & P 03
	3	0.506	$-0.022(5)$	$1.36(2)$	H & P 03
EA spin glass	3	0.060(4)	$-0.76(3)$	$0.38(2)$	H & P 05
FA	1	1	$-3/2$	2	MAYER <i>et al</i> 06
	$> 2$	$1 + d/2$	$-2$	$2 + d/2$	MAYER <i>et al</i> 06
contact proc.	1	$-0.681$	$0.270(10)$	$1.76(5)$	H, E & P 06
NEKIM	1	$-0.430(2)$	$0.00(1)$	$1.9(2)$	ODOR 06
voter Potts-3	2	$\approx 0.11$	$-0.1$	$\approx 0.82$	CHATELAIN <i>et al</i> 11
OJK model	$\geq 2$	$(d - 1)/2$	$-1/2$	$d/4$	MAZENKO 04

$\implies$  :  $a \neq a'$  should be the generic case.

# Tests of $R$ in 2D/3D Glauber-Ising models



$$\begin{aligned}\chi_{\text{TRM}}(t, s) &= \int_0^s du R(t, u) \\ &= s^{-a} f_M(t/s)\end{aligned}$$

integrated response  
(thermoremanent  
susceptibility)

MH & PLEIMLING 03

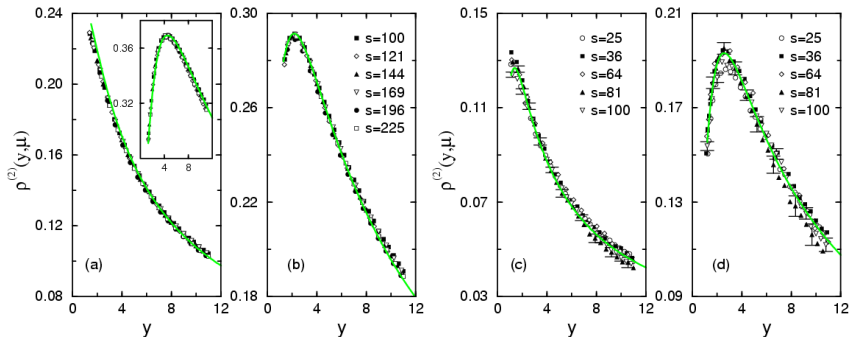
$\chi_{\text{TRM}}(t, s)$  for the Glauber-Ising model compared to LSI  
(a) 2D,  $T = 1.5$ , (b) 3D,  $T = 3$   $T < T_c$ , hence  $z = 2$   
compare data from **master equation** with local scale-symmetry

also **works** for (i)  $q$ -states 2D Potts model  
(ii) 2D/3D XY model

LORENZ & JANKE 07

ABRIET & KAREVSKI 04

# Test space-time behaviour (parameter-free !):



spatio-temporally integrated response Ising model  $T < T_c$

(a,b)  $2D; \mu = 1, 2, 4$

(c,d)  $3D; \mu = 1, 2$ ,

$$\int_0^s du \int_0^{\sqrt{\mu s}} dr r^{d-1} R(t, u; \mathbf{r}) = s^{d/2-a} \rho^{(2)}(t/s, \mu)$$

MH & PLEIMLING, PHYS. REV. **E68**, 065101(R) (2003)

analogous results in the  $q$ -states  $2D$  Potts model

LORENZ & JANKE, EUROPHYS. LETT. **77**, 10003 (2007)

### III. Local scale-invariance for $z \neq 2$

Extend known cases  $z = 1, 2 \implies$  **axioms of LSI** :

MH 97/02, BAUMANN & MH 07

- 1 Möbius transformations in time (generator  $X_n$ )

$$t \mapsto t' = \frac{\alpha t + \beta}{\gamma t + \delta} ; \quad \alpha\delta - \beta\gamma = 1$$

require commutator :  $[X_n, X_{n'}] = (n - n')X_{n+n'}$

- 2 Dilatation generator :  $X_0 = -t\partial_t - \frac{1}{z}\mathbf{r} \cdot \partial_{\mathbf{r}} - \frac{x}{z}$   
Implies simple power-law scaling  $L(t) \sim t^{1/z}$  (**no glasses!**).
- 3 Spatial translation-invariance  $\rightarrow 2^e$  family  $Y_m$  of generators.
- 4  $X_n$  contain phase terms from the scaling dimension  $x = x_\phi$
- 5  $X_n, Y_m$  contain further 'mass terms' (**Galilei!**)
- 6 finite number of independent conditions for  $n$ -point functions.



how to carry out this programme (outline) : decomposition

$$X_n = \underbrace{X_n^{(I)}}_{-t^{n+1}\partial_t} + \underbrace{X_n^{(II)}}_{-a_n(t,r)\partial_r} + \underbrace{X_n^{(III)}}_{-b_n(t,r)+\text{'mass'}} , \quad Y_n = \underbrace{Y_n^{(I)}}_{=0} + Y_n^{(II)} + \underbrace{Y_n^{(III)}}_{\text{'mass'}}$$

Initial conditions :  $a_{-1} = b_{-1} = 0$  and  $a_0 = r/z$ ,  $b_0 = x/z$ .

Requirement : Consistency of the commutators ! drop masses

1.  $[X_n, X_{-1}] \stackrel{!}{=} (n+1)X_{n-1}$  implies

$$\frac{\partial a_n}{\partial t} = (n+1)a_{n-1} , \quad \frac{\partial b_n}{\partial t} = (n+1)b_{n-1}$$

2.  $[X_n, X_0] \stackrel{!}{=} nX_n$  implies

$$\left(n + \frac{1}{z}\right) a_n = t \frac{\partial a_n}{\partial t} + \frac{r}{z} \frac{\partial a_n}{\partial r} , \quad n b_n = t \frac{\partial b_n}{\partial t} + \frac{r}{z} \frac{\partial b_n}{\partial r}$$

3.  $[X_n, X_1] \stackrel{!}{=} (n-1)X_{n+1}$  gives final form of  $a_n$  and  $b_n$

$\Rightarrow$  solve these recurrences explicitly !

**Theorem** : LSI without 'masses'

MH 02

Commutators  $[X_n, X_{n'}] = (n - n')X_{n+n'}$ ,  $[X_n, Y_m] = \left(\frac{n}{z} - m\right) Y_{n+m}$   
 with  $n, n' \in \mathbb{Z}$  and  $m \in \mathbb{Z} - 1/z$  have **only** the realisations :

$z$	$X_n = -t^{n+1}\partial_t - \frac{n+1}{z}t^n r \partial_r - \frac{(n+1)x}{z}t^n - \frac{n(n+1)}{2}B_{10}t^{n-1}r^z$ $Y_{k-1/z} = -t^k \partial_r - \frac{z^2}{2}kB_{10}t^{k-1}r^{-1+z}$
$2$	$X_n = -t^{n+1}\partial_t - \frac{1}{2}(n+1)t^n r \partial_r - \frac{1}{2}(n+1)xt^n$ $- \frac{n(n+1)}{2}B_{10}t^{n-1}r^2 - \frac{(n^2-1)n}{6}B_{20}t^{n-2}r^4$ $Y_{k-1/2} = -t^k \partial_r - 2kB_{10}t^{k-1}r - \frac{4}{3}k(k-1)B_{20}t^{k-2}r^3$
$1$	$X_n = -t^{n+1}\partial_t - A_{10}^{-1}[(t + A_{10}r)^{n+1} - t^{n+1}]\partial_r$ $- (n+1)xt^n - \frac{n+1}{2}\frac{B_{10}}{A_{10}}[(t + A_{10}r)^n - t^n]$ $Y_{k-1} = -(t + A_{10}r)^k \partial_r - \frac{k}{2}B_{10}(t + A_{10}r)^{k-1}$

free parameters (two in each case) :  $z, A_{10}, B_{10}, B_{20}$

## Three distinct algebras emerge :

### 1. generic z :

$$[X_n, X_{n'}] = (n - n')X_{n+n'} \quad , \quad [X_n, Y_m] = \left(\frac{n}{z} - m\right) Y_{n+m}$$

with  $n \in \mathbb{Z}$  and  $m \in \mathbb{Z} - 1/z$ .

**Only if  $B_{10} = 0$  :**  $\implies [Y_m, Y_{m'}] = 0$ .

In this case, **if  $z = 2/N$**  and furthermore  $N \in \mathbb{N}$ , **then**

finite-dimensional subalgebra  $\langle X_{\pm 1,0}, Y_{-N/2, -N/2+1, \dots, N/2} \rangle$

MH, PHYS. REV. LETT. **78**, 1940 (1997)

called nowadays by string theorists 'spin-1 algebra'

**But if  $B_{10} \neq 0$  :** **difficult** closure problem, see below.

2.  $z = 2$ . The Schrödinger algebra.

or  $N = 1$

then have **two** dimensional parameters  $B_{10}$  and  $B_{20}$

Find closed infinite-dimensional extension of  $\mathfrak{sch}(1)$  :

MH '02

define **three** families of charges

$$Z_n^{(0)} := -2t^n, Z_m^{(1)} := -2t^{m-1/2}r \text{ and } Z_n^{(2)} := -nt^{n-1}r^2$$

$$[Y_m, Y_{m'}] = (m - m')(4B_{20}Z_{m+m'}^{(2)} + B_{10}Z_{m+m'}^{(0)})$$

$$[X_n, Z_{n'}^{(0,2)}] = -n'Z_{n+n'}^{(0,2)}, [X_n, Z_m^{(1)}] = -(n/2 - m)Z_{n+m'}^{(1)}$$

$$[Y_m, Z_{m'}^{(1)}] = -Z_{m+m'}^{(0)}, [Y_m, Z_n^{(2)}] = -nZ_{m+n}^{(1)}$$

Recover **Schrödinger-Virasoro algebra**

$$\mathfrak{sv}(1) = \langle X_n, Y_m, M_n \rangle_{n \in \mathbb{Z}, m \in \mathbb{Z} + \frac{1}{2}} \supset \mathfrak{sch}(1) \text{ for } B_{20} = 0 \text{ and } B_{10} = \mathcal{M}/2.$$

? physical applications of these infinite-dimensional symmetries ?

3.  $z = 1$ . Around the conformal galilean algebra or  $N = 2$ . MH '07,'02

Then  $[Y_n, Y_{n'}] = A_{10}(n - n')Y_{n+n'}$ , in  $d = 1$  dimensions.

\* If  $A_{10} \neq 0$ , then **isomorphic** to  $\text{vect}(S^1) \times \text{vect}(S^1) \cong \text{conf}(2)$ .

$$X_n = \ell_n + \bar{\ell}_n, \quad Y_n = A_{10}\bar{\ell}_n$$

\* Invariant Schrödinger operator  $\mathcal{S} = -A_{10}\partial_t + \partial_r$ . (with  $x = B_{10}/2A_{10}$ )

\* Set  $A_{10} =: \mu$  and  $B_{10} =: 2\gamma$ .

**Quasi-primary** operator  $\phi_i$  characterised by the triplet  $(x_i, \mu_i, \gamma_i)$ .

$$\langle \phi_1 \phi_2 \rangle = \delta_{x_1, x_2} \delta_{\mu_1, \mu_2} \delta_{\gamma_1, \gamma_2} f_0 t_{12}^{-2x_1} \left( 1 + \mu_1 \frac{r_{12}}{t_{12}} \right)^{-2\gamma_1/\mu_1}$$

$$\langle \phi_1 \phi_2 \phi_3 \rangle = f_{123} t_{13}^{-x_{13,2}} t_{23}^{-x_{23,1}} t_{12}^{-x_{12,3}} \left( 1 + \mu \frac{r_{13}}{t_{13}} \right)^{-\gamma_{13,2}/\mu} \left( 1 + \mu \frac{r_{23}}{t_{23}} \right)^{-\gamma_{23,1}/\mu} \left( 1 + \mu \frac{r_{12}}{t_{12}} \right)^{-\gamma_{12,3}/\mu}$$

and **Bargman rule**  $\mu_1 = \mu_2 = \mu_3 =: \mu$  **universal constant**.

**Distinct** from the two- and three-point functions of conformal invariance.

In the limit  $A_{10} = \mu \rightarrow 0$ , **contraction** to **altern-Virasoro algebra**

$$\mathfrak{av}(1) \supset \mathfrak{alt}(1) \equiv \text{CGA}(1).$$

or 'full **conformal galilean algebra**' HAVAS & PLEBANSKI '78, MH '97, NEGRO *et al.* '97,...

In  $d$  space dimensions, generators of  $\mathfrak{av}(d) \supset \text{CGA}(d) \equiv \mathfrak{alt}(d)$  ( $\gamma \in \mathbb{R}^d$ )

$$X_n = -t^{n+1} \partial_t - (n+1)t^n \mathbf{r} \cdot \nabla - (n+1)t^n x - n(n+1)t^{n-1} \gamma \cdot \mathbf{r}$$

$$Y_n^{(j)} = -t^{n+1} \partial_j - (n+1)t^n \gamma_j$$

$$R_0^{(jk)} = -(r_j \partial_k - r_k \partial_j) - (\gamma_j \partial_{\gamma_k} - \gamma_k \partial_{\gamma_j}); \quad j \neq k \quad \text{CHERNIHA & MH '10}$$

with abbreviations  $\partial_j = \frac{\partial}{\partial r_j}$ . Non-vanishing commutators :

$$[X_n, X_m] = (n-m)X_{n+m}, \quad [X_n, Y_m^{(j)}] = (n-m)Y_{n+m}^{(j)}, \quad [R_0^{(jk)}, Y_m^{(\ell)}] = \delta^{j,\ell} Y_m^{(k)} - \delta^{k,\ell} Y_m^{(j)}$$

\* **two** Virasoro-like **independent** central charges OVSIENKO & ROGER 98

\* **contract** two- & three-point functions (limit  $\mu \rightarrow 0$ ), find

MH '02; MARTELLI & TASHIKAWA 09, BAGCHI, MANDAL & GOPAKUMAR 09, HOSSEINY & ROUHANI 10,...

$$\langle \phi_1 \phi_2 \rangle = \delta_{x_1, x_2} \delta_{\gamma_1, \gamma_2} f_0 t_{12}^{-2x_1} \exp \left[ -2 \frac{\gamma_1 \cdot \mathbf{r}_{12}}{t_{12}} \right]$$

$$\langle \phi_1 \phi_2 \phi_3 \rangle = f_{123} t_{13}^{-x_{13,2}} t_{23}^{-x_{23,1}} t_{12}^{-x_{12,3}} \exp \left[ -\frac{\gamma_{12,3} \cdot \mathbf{r}_{12}}{t_{12}} - \frac{\gamma_{23,1} \cdot \mathbf{r}_{23}}{t_{23}} - \frac{\gamma_{31,2} \cdot \mathbf{r}_{31}}{t_{31}} \right]$$

with  $x_{ij,k} := x_i + x_j - x_k$  and  $\gamma_{ij,k} := \gamma_i + \gamma_j - \gamma_k$ .

\* For  $d = 2$  so-called **exotic** central extension of CGA(2), but incompatible with  $\infty$ -dim. extension of CGA(2)  $\subset \mathfrak{ab}(2)$

LUKIERSKI, STICHEL, ZAKREWSKI 06/07

known (conditionally) invariant non-linear hydrodynamic equations

( $\neq$  Navier-Stokes)

ZHANG & HÓRVATHY '09, CHERNIHA & MH '10

\* *similar classification* from a **geometric** point of view, using the Newton-Cartan formalism

DUVAL & HÓRVATHY 09

# A possible construction of mass terms for generic $z$ (set $B_{10} = 0$ )

Extend to  $z \neq 1, 2$  by **generators with mass terms**, for  $d = 1$  :

$$Y_{1-1/z} := -t\partial_r - \mu zr\nabla_r^{2-z} - \gamma z(2-z)\partial_r\nabla_r^{-z} \quad \text{Galilei}$$

$$X_1 := -t^2\partial_t - \frac{2}{z}tr\partial_r - \frac{2(x+\xi)}{z}t - \mu r^2\nabla_r^{2-z} \quad \text{special} \\ -2\gamma(2-z)r\partial_r\nabla_r^{-z} - \gamma(2-z)(1-z)\nabla_r^{-z}$$

- depend on two parameters  $\gamma, \mu$  and on two dimensions  $x, \xi$
- contains fractional derivative ( $\widehat{f}$  : Fourier transform)

$$\nabla_r^\alpha f(\mathbf{r}) := i^\alpha \int_{\mathbb{R}^d} \frac{d\mathbf{k}}{(2\pi)^d} |\mathbf{k}|^\alpha e^{i\mathbf{r}\cdot\mathbf{k}} \widehat{f}(\mathbf{k})$$

- some properties :  $\nabla_r^\alpha \nabla_r^\beta = \nabla_r^{\alpha+\beta}$ ,  $[\nabla_r^\alpha, r_i] = \alpha \partial_{r_i} \nabla_r^{\alpha-2}$   
 $\nabla_r^\alpha \exp(i\mathbf{q}\cdot\mathbf{r}) = i^\alpha |\mathbf{q}|^\alpha \exp(i\mathbf{q}\cdot\mathbf{r})$



**Fact 1** : simple algebraic structure :

$$[X_n, X_{n'}] = (n - n')X_{n+n'} \quad , \quad [X_n, Y_m] = \left(\frac{n}{z} - m\right) Y_{n+m}$$

→ Generate  $Y_m$  from  $Y_{-1/z} = -\partial_r$ .

**Fact 2** : LSI-invariant Schrödinger operator :

$$\mathcal{S} := -\mu\partial_t + z^{-2}\nabla_r^z$$

Let  $x_0 + \xi = 1 - 2/z + (2 - z)\gamma/\mu$ . Then  $[\mathcal{S}, Y_m] = 0$  and

$$[\mathcal{S}, X_0] = -\mathcal{S} \quad , \quad [\mathcal{S}, X_1] = -2t\mathcal{S} + \frac{2\mu}{z}(x - x_0)$$

⇒  $\boxed{\mathcal{S}\phi = 0}$  is **lsi-invariant** equation, if  $x_\phi = x_0$ .

**Physical assumption** (hidden & **approximate**) : equations of motion remain of first order in  $\partial_t$ , even after renormalisation.

### Fact 3 : non-trivial conservation laws :

iterated commutator with  $G := Y_{1-1/z}$ ,  $\text{ad } G. = [., G]$

$$M_\ell := (\text{ad } G)^{2\ell+1} Y_{-1/z} = a_\ell \mu^{2\ell+1} \nabla_r^{(2\ell+1)(1-z)+1}$$

For  $z = 2$ ,  $a_\ell = 0$  if  $\ell \geq 1$ . For a  $n$ -point function  $F^{(n)} = \langle \phi_1 \dots \phi_n \rangle$ ,  $M_\ell F^{(n)} = 0$  gives in momentum space

$$\left( \sum_{i=1}^n \mu_i^{2\ell-1} |\mathbf{k}_i|^{2\ell-(2\ell-1)z} \right) \widehat{F}^{(n)}(\{t_i, \mathbf{k}_i\}) = 0$$

$$\left( \sum_{i=1}^n \mathbf{k}_i \right) \widehat{F}^{(n)}(\{t_i, \mathbf{k}_i\}) = 0$$

$\implies$  momentum conservation & conservation of  $|\mathbf{k}|^\alpha$  !

analogous to relativistic factorisable scattering

ZAMOLODCHIKOV<sup>2</sup> 79, 89

equil. analogy : 2D Ising model at  $T = T_c$  in magnetic field

**Consequence** : a  $\text{Isi}$ -covariant  $2n$ -point function  $F^{(2n)}$  is only non-zero, if the 'masses'  $\mu_i$  can be arranged in pairs  $(\mu_i, \mu_{\sigma(i)})$  with  $i = 1, \dots, n$  such that  $\boxed{\mu_i = -\mu_{\sigma(i)}}$ .

generalised Galilei-invariance with  $z \neq 2 \implies$  integrability

**Corollary 1** : Bargman rule :  $\langle \phi_1 \dots \phi_n \tilde{\phi}_1 \dots \tilde{\phi}_m \rangle_0 \sim \delta_{n,m}$

**Corollary 2** : treat (linear) stochastic equations with  $\text{Isi}$ -invariant deterministic part, reduction formulæ

**Corollary 3** : response function noise-independent

$$R(t, s; \mathbf{r}) = R(t, s) \mathcal{F}^{(\mu_1, \gamma_1)}(|\mathbf{r}|(t-s)^{-1/z})$$

$$R(t, s) = r_0 s^{-a} \left(\frac{t}{s}\right)^{1+a'-\lambda_R/z} \left(\frac{t}{s} - 1\right)^{-1-a'}$$

$$\mathcal{F}^{(\mu, \gamma)}(\mathbf{u}) = \int_{\mathbb{R}^d} \frac{d\mathbf{k}}{(2\pi)^d} |\mathbf{k}|^\gamma \exp(i\mathbf{u} \cdot \mathbf{k} - \mu|\mathbf{k}|^z)$$

**Corollary 4** :

Correlators obtained from factorised 4-point responses.

# How to test the foundations of LSI

theory is built on :

- a) simple scaling – domain sizes  $L(t) \sim t^{1/z}$
- b) invariance under Möbius transformation  $t \mapsto t/(\gamma t + \delta)$
- c) Galilei-invariance generalised to  $z \neq 2$

together with spatial translation-invariance

⇒ extended Bargman rules

⇒ factorisation of  $2n$ -point functions

Möbius transformation	autoresponse $R(t, s)$
generalised Galilei-invariance	space-time response $R(t, s; \mathbf{r})$
factorisation	two-time correlation function

# Correlation functions for $z = 2$

find  $C(t, s) = \langle \phi(t)\phi(s) \rangle = \langle \phi(t)\phi(s)e^{-\mathcal{J}_b[\tilde{\phi}]} \rangle_0$  from Bargman rule

$$C(t, s) = \frac{a_0}{2} \int_{\mathbb{R}^d} d\mathbf{R} R_0^{(3)}(t, s, 0; \mathbf{R}) \quad \text{initial}$$
$$+ \frac{T}{2\mathcal{M}} \int_0^\infty du \int_{\mathbb{R}^d} d\mathbf{R} R_0^{(3)}(t, s, u; \mathbf{R}) \quad \text{thermal}$$

$$R_0^{(3)}(t, s, u; \mathbf{r}) = \left\langle \phi(t, \mathbf{y})\phi(s, \mathbf{y})\tilde{\phi}^2(u, \mathbf{r} + \mathbf{y}) \right\rangle_0$$

$\mathfrak{sch}(d)$ -invariance fixes three-point  $R_0^{(3)}$  function up to an unknown scaling function  $\Psi \implies$  how to obtain a prediction for  $f_C(y)$ ?

**Theorem** : LSI with  $z = 2 \implies \lambda_C = \lambda_R$  PICONE & MH 04  
agrees with a different argument of BRAY and with all models

**hypotheses** : a) consider  $\mathcal{M}$  as a further variable GIULINI 96  
b) extend  $\mathfrak{sch}(d)$  to conformal algebra  $\mathfrak{conf}(d + 2)$

# 1D Schrödinger equation $\rightarrow$ 3D Laplace equation

new generators  $N, V_{\pm}, W$

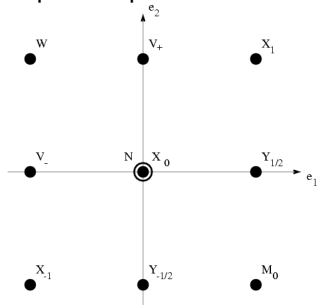
conformal inv. of diffusion equation :

$$[S, N] = [S, V_-] = 0$$

extra conditions :  $NR_0^{(3)} = V_-R_0^{(3)} = 0$

fix  $\Psi$ .

$\Rightarrow f_C(y)$  explicitly known



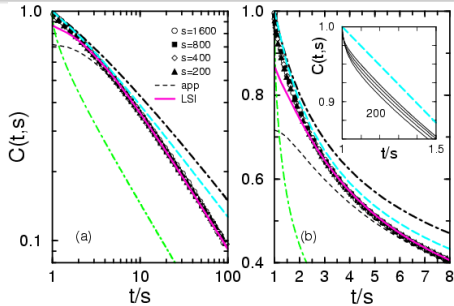
MH, PICONE, PLEIMLING 04

**simple special case : free field-theory :**

PICONE & MH 04, MH & BAUMANN 07

$$f_C(y) \approx \begin{cases} [(y+1)^2/(4y)]^{-\lambda_C/2} & ; T < T_c \\ \int_0^1 dv v^{\lambda_C-2-2a'-2\mu} [(y-v)(1-v)]^{a'-b-2\mu} & ; T = T_c \\ \times (y+1-2v)^{b-2a'-1+2\mu} y^{1+a'-\lambda_C/2} & \end{cases}$$

NB :  $\tilde{\phi}^2$  treated a composite field  $\Rightarrow \mu$  free parameter



Autocorrelation in the 2D  
Ising model,  $T < T_c$

**LSI** : prediction from `conf(3)`

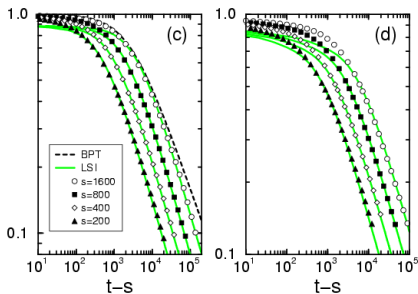
**BPT** : gaussian closed form

BRAY & PURI 91, TOYOKI 92

**LM** : perturbative schemes

LIU & MAZENKO 91, MAZENKO 98

**app** : free-field approximation



lower row :

**left** :  $T = 0$ , **right** :  $T = 1.5$

MH, PICONE, PLEIMLING, EUROPHYS. LETT. **68**, 191 (2004)

also works for  $q$ -states 2D Potts model

LORENZ & JANKE 07

Test in the 1D **Glauber-Ising model**, at  $T = T_c = 0$  :

$$C(t, s) = \frac{2}{\pi} \arctan \sqrt{\frac{2}{t/s - 1}} \quad \text{exact L\& Z 00, G\& L 00, H\& S 04}$$
$$\stackrel{!}{=} C_0 \int_0^1 dv v^{2\mu} \left[ \left[ \frac{t}{s} - 1 \right] (1 - v) \right]^{-2\mu - 1/2} \left[ \frac{t}{s} + 1 - 2v \right]^{2\mu}$$

choose  $\mu = -1/4$  and  $C_0 = \sqrt{2}/\pi$ .

similarly : (i) spherical model, (ii) XY model for  $T \rightarrow 0$  (spin waves) (iii) linear voter model (iv) random walk

### Conclusion :

- **no** local scaling in **full** Langevin equation
- local scaling in **deterministic** part  $\rightarrow$  reduction formulæ
- **hidden** local scaling symmetry, at least when  $z = 2$
- physical origin of Galilei-invariance ?



Correlators obtained from **factorised** 4-point responses :

$$C(t, s) = \langle \phi(t)\phi(s) \rangle = \langle \phi(t)\phi(s)e^{-\mathcal{J}_b[\tilde{\phi}]} \rangle_0$$

example : contribution of 'initial' noise at time  $u$  :

$$\begin{aligned} C_{\text{init}}(t, s; \mathbf{r}) &= \int_{\mathbb{R}^{2d}} d\mathbf{R}d\mathbf{R}' \underbrace{F^{(4)}(t, s, u; \mathbf{r}, \mathbf{R}, \mathbf{R}')}_{\text{4-pt function}} \underbrace{C(u, \mathbf{R} - \mathbf{R}')}_{\text{'initial' correlator}} \\ &= c_0 (ts)^{2\xi/z+F} s^{4\tilde{x}/z-2F} (t-s)^{-2(2\xi+x)/z} \\ &\quad \times \int_{\mathbb{R}^d} d\mathbf{k} |\mathbf{k}|^{2\beta} \exp[i\mathbf{r} \cdot \mathbf{k} - \alpha|\mathbf{k}|^z(t-s)] \hat{C}(s, \mathbf{k}) \end{aligned}$$

where we have also sent  $u \rightarrow s$ .

Relevant, e.g. for **phase-ordering kinetics**  $\rightarrow z = 2$  BRAY & RUTENBERG 94

**Ising model**, more precise 'initial' correlator : Ohta, Jasnow, Kawasaki '82

$$C(t; \mathbf{r}) = \frac{2}{\pi} \arcsin \left( \exp \left[ -\frac{\mathbf{r}^2}{L(t)^2} \right] \right)$$

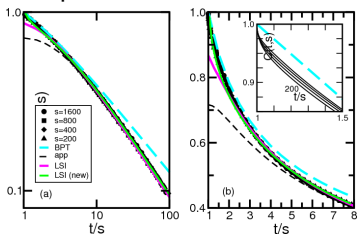
2D Ising model,  $T < T_c$  : autocorrelator in the scaling limit

$$C(y, s) = C_0 y^\rho (y - 1)^{-\rho - \lambda_c/z} \int_0^\infty dx e^{-x} f_\nu \left( \sqrt{\frac{x}{y-1}} \right)$$

$$f_\nu(\sqrt{u}) = \int_0^\infty dv \arcsin(e^{-\nu v}) J_0(\sqrt{uv})$$

parameters to be fitted :  $\rho, \nu$ .

$$z = 2$$



of practical importance :  
 'good' choice of 'initial' correlations  
 $C_{\text{ini}}(\mathbf{r}) = c_0 \delta(\mathbf{r})$  not sufficient

BAUMANN & MH 10

$\implies$  for the first time, a theoretical calculation for  $C(t, s)$   
 reproduces the simulations for **all**  $t/s$  !

## IV. Recent extensions

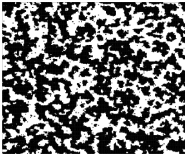
A) logarithmic extension of age-invariance

ARXIV.1009.4139

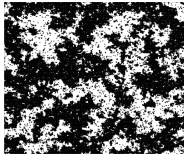
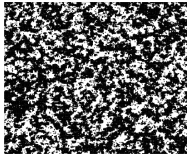
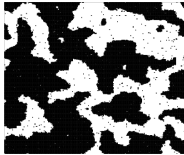
B) non-local representations

MH & S. STOIMENOV, NUCL. PHYS. **B847**, 612 (2011)

$t = t_1$



$t = t_2 > t_1$

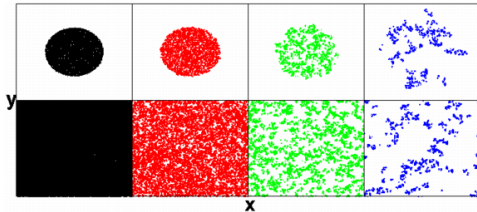


magnet  $T < T_c$

→ ordered cluster

magnet  $T = T_c$

→ correlated cluster



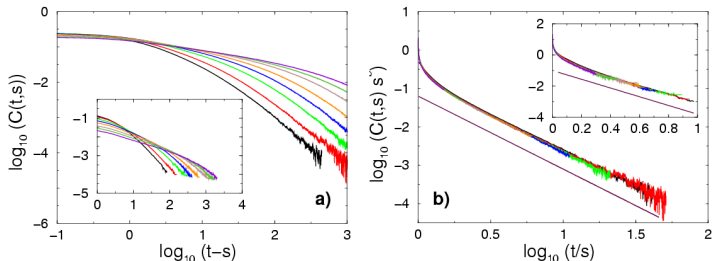
critical contact process

⇒ cluster dilution

voter model, contact process, ...

# A.1 Critical contact process (directed percolation)

ageing and scaling for  $C(t, s)$  : **critical** contact process



main figures :  $1D$ , insets :  $2D$

observe all **3** properties of **ageing** :  $\left\{ \begin{array}{l} \text{slow dynamics} \\ \text{no TTI} \\ \text{dynamical scaling} \end{array} \right.$

contrast to critical magnets :  $a \neq b \implies$  **no** finite FDR!

# numerical values of some non-equilibrium exponents

contact process (CP)  $A \rightarrow 2A, A \rightarrow \emptyset$ , parity-conserved model (PC)  $A \leftrightarrow 3A, 2A \rightarrow \emptyset$ , diffusion-coagulation (DC)  $2A \rightarrow A$

	$d$	$a$	$b$	$\lambda_C/z$	$\lambda_R/z$	
CP	1	-0.68(5)	0.32(5)	1.85(10)	1.85(10)	TMRG [1]
		-0.57(10)	0.3189	1.9(1)	1.9(1)	MC [2]
		-0.6810			1.76(5)	MC [3]
		-0.6810	0.3189	1.7921	1.7921	scal [5]
	2	0.3(1)	0.901(2)	2.8(3)	2.75(10)	MC [2]
		-0.198(2)	0.901(2)	2.58(2)	2.58(2)	scal [5]
			0.9(1)	2.5(1)		exp [6]
> 4	$d/2 - 1$	$d/2$		$d/2 + 2$	MF [2]	
PC	1	-0.430(4)	0.570(4)	1.9(1)	1.9(2)	MC [4]
		-0.430(4)	0.570(4)	1.86(1)	1.86(1)	scal
DC	1	$-1/2$	1	2	2	exact [7]

[1] ENSS *et. al.* 04; [2] RAMASCO *et. al.* 04; [3] HINRICHSSEN 06; [4] ÓDOR 06;

[5] BAUMANN & GAMBASSI 07; [6] TAKEUCHI *et. al.* 09; [7] DURANG, FORTIN, MH 11

in the contact process  $\boxed{1 + a = b}$  :  $\Leftarrow$  **rapidity-reversal symmetry** of stationary state of CP  $\Rightarrow$  **specific property** !

**why** does  $1 + a = b$  also hold in the PC class ?

$\Rightarrow$  try **new form of FDR** !

ENNS *et. al.* 04 ; BAUMANN & GAMBASSI 07

$$\Xi(t, s) := \frac{R(t, s)}{C(t, s)} = \frac{f_R(t/s)}{f_C(t/s)}, \quad \Xi_\infty := \lim_{s \rightarrow \infty} \left( \lim_{t \rightarrow \infty} \Xi(t, s) \right)$$

**universal** function,  $\frac{1}{\Xi} \neq 0$  measures distance to stationary state

in  $d = 4 - \varepsilon$  dimensions, from an one-loop calculation

B & G 07

$$\Xi_\infty = 2 \left[ 1 - \varepsilon \left( \frac{119}{480} - \frac{\pi^2}{120} \right) \right] + O(\varepsilon^2)$$

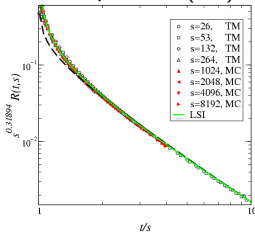
quantitatively consistent with TMRG estimate  $\Xi_\infty = 1.15(5)$  in 1D.

NB :  $1 + a = b$  **invalid** in other non-equilibrium universality classes  $\Rightarrow$  need different forms of FDR !

BAUMANN *et. al.* 05 ; DURANG & MH 09, DURANG *et al.* 11

## Particle models : comparison of $R(t, s)$ with LSI-prediction :

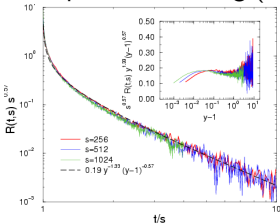
contact process (CP)



CP :  $a' - a \simeq 0.27$

MH, ENSS, PLEIMLING 06  
ENSS 06 ; HINRICHSEN 06

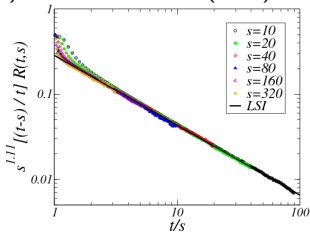
nonequil. kinetic Ising (PC)



PC :  $a' - a \simeq 0.00(1)$

ÓDOR 06

voter Potts-3 (VP3)



VP3 :  $a' - a \simeq -0.1$

CHATELAIN *et al.* 11

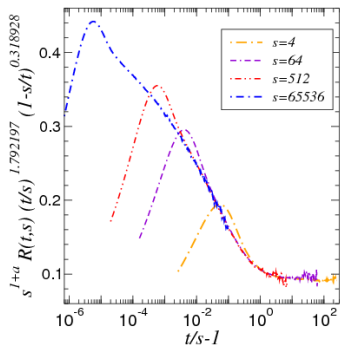
? is this good general agreement already conclusive ?

**Observation** : the **hidden assumption**  $a = a'$ , uncritically taken over from equilibrium, is often **invalid** out of equilibrium.

Observables **cannot** always be identified with scaling operators.



# 1D critical contact process (TMRG data)



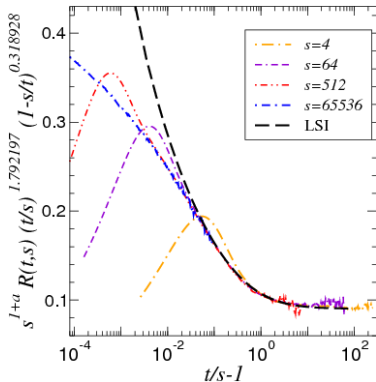
study more closely the limit  $t, s \rightarrow \infty$ ,  $y = t/s$  fixed ; let  $y \rightarrow 1$

$$R(t, s) = s^{-1-a} f_R \left( \frac{t}{s} \right), \quad h_R(y) := f_R(y) y^{\lambda_R/z} (1 - 1/y)^{1+a}$$

observe good collapse of data, when  $y = t/s$  large enough

LSI with  $a = a'$  predicts :  $h_R(y) = f_0 = \text{cste.}$

$\Rightarrow$  reproduces TMRG data for  $y \gtrsim 3 - 4$



$$h_R(y) := f_R(y) y^{\lambda_R/z} (1 - 1/y)^{1+a} \stackrel{\text{LSI}}{=} f_0 (1 - 1/y)^{a-a'}$$

with the choice  $a' - a = 0.26$ , LSI works well for  $y \gtrsim 1.1$  but **systematic deviations**, still **inside the ageing scaling region**, for smaller values of  $y = t/s$  (down to  $y \simeq 1.001$ )!

**Question** : improve the prediction of local scale-invariance (LSI)?

## A.2 Logarithmic conformal invariance

generalise conformal invariance  $\rightarrow$  doublets  $\Psi = \begin{pmatrix} \psi \\ \phi \end{pmatrix}$

scalars : **generators** :  $\ell_n = -w^{n+1}\partial_w - (n+1)w^n\Delta$ ,

$\Delta$  : **conformal weight**

**commutator** :  $[\ell_n, \ell_m] = (n-m)\ell_{n+m}$  ;  $n, m \in \mathbb{Z}$

**invariance** : Laplace equation  $\boxed{\mathcal{S}\psi = \partial_w\partial_{\bar{w}}\psi = 0}$

is conformally invariant for  $\Delta = \bar{\Delta} = 0$  since

$$[\mathcal{S}, \ell_n] = -(n+1)w^n\mathcal{S} - (n+1)nw^{n-1}\Delta\partial_{\bar{w}}$$

doublets :

GURARIE '93

generators  $\ell_n = -w^{n+1}\partial_w - (n+1)w^n \begin{pmatrix} \Delta & 1 \\ 0 & \Delta \end{pmatrix}$

'Laplace' equation  $\mathcal{S}\Psi = \begin{pmatrix} 0 & \partial_w\partial_{\bar{w}} \\ 0 & 0 \end{pmatrix} \Psi = 0$

invariance  $[\mathcal{S}, \ell_n] = -(n+1)w^n\mathcal{S} - (n+1)nw^{n-1} \begin{pmatrix} 0 & \Delta \\ 0 & 0 \end{pmatrix} \partial_{\bar{w}}$

define **two-point correlators** :

GURARIE '93, RAHIMI TABAR *et al.* '97

$$F := \langle \phi_1(w_1)\phi_2(w_2) \rangle, \quad G := \langle \phi_1(w_1)\psi_2(w_2) \rangle, \quad H := \langle \psi_1(w_1)\psi_2(w_2) \rangle$$

**(a)** translation-invariance ( $\ell_{-1}$ ) :

$$F = F(w), G = G(w), H = H(w), \quad w = w_1 - w_2$$

**(b)** dilatation-invariance & special invariance for  $F(w)$

$$\left. \begin{array}{l} \ell_0 : (-w\partial_w - \Delta_1 - \Delta_2) F(w) = 0 \\ \ell_1 : (-w^2\partial_w - 2w\Delta_1) F(w) = 0 \end{array} \right\} \Rightarrow w(\Delta_1 - \Delta_2)F(w) = 0$$

**if**  $F(w) \neq 0$ , then  $\boxed{\Delta_1 = \Delta_2}$ .

**(c)** dilatation-invariance & special invariance for  $G(w)$

$$\left. \begin{array}{l} \ell_0 : (-w\partial_w - \Delta_1 - \Delta_2) G(w) = F(w) \\ \ell_1 : (-w^2\partial_w - 2w\Delta_1) G(w) = 0 \end{array} \right\} \Rightarrow (\Delta_1 - \Delta_2)G(w) = F(w)$$

one has :  $\boxed{F(w) = 0 \text{ and } \Delta_1 = \Delta_2}$ .

(d) dilatation-invariance & special invariance for  $H(w)$

with  $\Delta := \Delta_1 = \Delta_2$

$$\left. \begin{array}{l} \ell_0 : (-w\partial_w - 2\Delta) H(w) = G(w) + G(-w) \\ \ell_1 : (-w^2\partial_w - 2w\Delta) H(w) = 2wG(w) \end{array} \right\} \Rightarrow G(w) = G(-w)$$

Consequences :

$$G(w) = G(-w) = G_0|w|^{-2\Delta}$$
$$w \frac{dH(w)}{dw} + 2\Delta H(w) + 2G_0|w|^{-2\Delta} = 0$$

and finally

$$H(w) = (H_0 - 2G_0 \ln |w|) |w|^{-2\Delta}$$

Logarithmic conformal invariance has been found in

- critical  $2D$  percolation
- disordered systems
- sand-pile models

CARDY '92, WATTS 96, MATHIEU & RIDOUX '07-'08

CAUX *et al.* '96

RUELLE *et al.* '08-'10

## A.3 Logarithmic Schrödinger-invariance

as for logarithmic conformal invariance, construct doublets  $\psi = \begin{pmatrix} \psi \\ \phi \end{pmatrix}$

Formally, scaling dimension  $x$  becomes a Jordan matrix :

$$x \mapsto \begin{pmatrix} x & 1 \\ 0 & x \end{pmatrix}$$

can repeat exactly the same calculation to find co-variant two-point (reponse) functions :

$$F := \langle \phi_1(t_1, \mathbf{r}) \phi_2(t_2, \mathbf{0}) \rangle, \quad G := \langle \phi_1(t_1, \mathbf{r}) \psi_2(t_2, \mathbf{0}) \rangle,$$

$$H := \langle \psi_1(t_1, \mathbf{r}) \psi_2(t_2, \mathbf{0}) \rangle$$

and one obtains, with  $t = t_1 - t_2$

HOSSEINY & ROUHANI '10

$$F = 0, \quad G = G_0 |t|^{-x} \exp \left[ -\frac{\mathcal{M} \mathbf{r}^2}{2t} \right],$$

$$H = (H_0 - G_0 \ln |t|) |t|^{-x} \exp \left[ -\frac{\mathcal{M} \mathbf{r}^2}{2t} \right]$$

## A.4 Logarithmic ageing-invariance

Schrödinger-invariance cannot be a dynamical symmetry for ageing, since it contains time-translations  $X_{-1}$ !

Go to **ageing algebra**  $\text{age}(d) := \langle X_{1,0}, Y_{\pm 1/2}^{(j)}, M_0, R_0^{(jk)} \rangle_{j,k=1,\dots,d}$

Need generalised form of generator

$$X_n = -t^{n+1} \partial_t - \frac{n+1}{2} t^n \mathbf{r} \cdot \nabla_{\mathbf{r}} - \frac{\mathcal{M}}{2} (n+1) n t^{n-1} \mathbf{r}^2 - \frac{n+1}{2} x t^n - (n+1) n \xi t^n$$

construct **logarithmic ageing-invariance** by the formal changes :

$$x \mapsto \begin{pmatrix} x & x' \\ 0 & x \end{pmatrix}, \quad \xi \mapsto \begin{pmatrix} \xi & \xi' \\ \xi'' & \xi \end{pmatrix}$$

concentrate on time-dependence

$$X_0 = -t\partial_t - \frac{1}{2} \begin{pmatrix} x & x' \\ 0 & x \end{pmatrix}, \quad X_1 = -t^2\partial_t - t \begin{pmatrix} x + \xi & x' + \xi' \\ \xi'' & x + \xi \end{pmatrix}$$

and compute commutator

$$[X_1, X_0] = X_1 + \frac{1}{2}t x' \xi'' \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \stackrel{!}{=} X_1 \implies \boxed{x' \xi'' \stackrel{!}{=} 0}$$

$x' = 0$  : either,  $\begin{pmatrix} \xi & \xi' \\ \xi'' & \xi \end{pmatrix} \rightarrow \begin{pmatrix} \xi_+ & 0 \\ 0 & \xi_- \end{pmatrix}$  is diagonalisable  
 $\implies$  non-logarithmic case.

Or else, it reduces to a Jordan form  $\implies$  2<sup>nd</sup> case.

$\xi'' = 0$  : simultaneous Jordan forms  $\implies$  generic case.  
(one can arrange for  $x' = 0$  or  $x' = 1$ ).

we can always arrange for  $\xi'' = 0$ .



invariant Schrödinger equation  $\mathcal{S}\Psi = 0$ , with :

$$\mathcal{S} := \left( 2\mathcal{M}\partial_t - \nabla_{\mathbf{r}}^2 + \frac{2\mathcal{M}}{t} \left( x + \xi - \frac{d}{2} \right) \right) \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

If  $x + \xi = d/2$ , have also log-invariance under  $\mathfrak{sch}(d)$ .

Co-variant two-point functions :

$$\begin{aligned} F &= F(t_1, t_2) &:= &\langle \phi_1(t_1)\phi_2(t_2) \rangle \\ G_{12} &= G_{12}(t_1, t_2) &:= &\langle \phi_1(t_1)\psi_2(t_2) \rangle \\ G_{21} &= G_{21}(t_1, t_2) &:= &\langle \psi_1(t_1)\phi_2(t_2) \rangle \\ H &= H(t_1, t_2) &:= &\langle \psi_1(t_1)\psi_2(t_2) \rangle \end{aligned}$$

co-variance conditions (with  $\partial_i = \partial/\partial t_i$ ) :

$$\begin{aligned} \left[ t_1 \partial_1 + t_2 \partial_2 + \frac{1}{2}(x_1 + x_2) \right] F(t_1, t_2) &= 0 \\ \left[ t_1^2 \partial_1 + t_2^2 \partial_2 + (x_1 + \xi_1)t_1 + (x_2 + \xi_2)t_2 \right] F(t_1, t_2) &= 0 \\ \left[ t_1 \partial_1 + t_2 \partial_2 + \frac{1}{2}(x_1 + x_2) \right] G_{12}(t_1, t_2) + \frac{x_2'}{2} F(t_1, t_2) &= 0 \\ \left[ t_1^2 \partial_1 + t_2^2 \partial_2 + (x_1 + \xi_1)t_1 + (x_2 + \xi_2)t_2 \right] G_{12}(t_1, t_2) + (x_2' + \xi_2')t_2 F(t_1, t_2) &= 0 \\ \left[ t_1 \partial_1 + t_2 \partial_2 + \frac{1}{2}(x_1 + x_2) \right] G_{21}(t_1, t_2) + \frac{x_1'}{2} F(t_1, t_2) &= 0 \\ \left[ t_1^2 \partial_1 + t_2^2 \partial_2 + (x_1 + \xi_1)t_1 + (x_2 + \xi_2)t_2 \right] G_{21}(t_1, t_2) + (x_1' + \xi_1')t_1 F(t_1, t_2) &= 0 \\ \left[ t_1 \partial_1 + t_2 \partial_2 + \frac{1}{2}(x_1 + x_2) \right] H(t_1, t_2) + \frac{x_1'}{2} G_{12}(t_1, t_2) + \frac{x_2'}{2} G_{21}(t_1, t_2) &= 0 \\ \left[ t_1^2 \partial_1 + t_2^2 \partial_2 + (x_1 + \xi_1)t_1 + (x_2 + \xi_2)t_2 \right] H(t_1, t_2) \\ + (x_1' + \xi_1')t_1 G_{12}(t_1, t_2) + (x_2' + \xi_2')t_2 G_{21}(t_1, t_2) &= 0 \end{aligned}$$

8 eqs. for 4 functions in 2 variables  $\Rightarrow$  expect **unique solution**, up to normalisations.

Solve these via the following **ansatz**, with  $y := t_1/t_2$ .

Set  $\mathcal{F}(y) := y^{\xi_2 + (x_2 - x_1)/2} (y - 1)^{-(x_1 + x_2)/2 - \xi_1 - \xi_2}$ . Then

$$\begin{aligned}F(t_1, t_2) &= t_2^{-(x_1 + x_2)/2} \mathcal{F}(y) f(y) \\G_{12}(t_1, t_2) &= t_2^{-(x_1 + x_2)/2} \mathcal{F}(y) \sum_{j \in \mathbb{Z}} \ln^j t_2 \cdot g_{12,j}(y) \\G_{21}(t_1, t_2) &= t_2^{-(x_1 + x_2)/2} \mathcal{F}(y) \sum_{j \in \mathbb{Z}} \ln^j t_2 \cdot g_{21,j}(y) \\H(t_1, t_2) &= t_2^{-(x_1 + x_2)/2} \mathcal{F}(y) \sum_{j \in \mathbb{Z}} \ln^j t_2 \cdot h_j(y)\end{aligned}$$

must find the functions  $f, g_{12,j}, g_{21,j}, h_j$  ; where  $j \in \mathbb{Z}$

### Results :

(1) :  $f(y) = f_0 = \text{cste.}$

standard form of LSI

(2) : consider  $G_{12}$ . Dilatation-covariance ( $X_0$ ) gives

$$\left( g_{12,1}(y) + \frac{1}{2} x_2' f(y) \right) + \sum_{j \neq 0} (j+1) \ln^j t_2 \cdot g_{12,j+1}(y) = 0$$

Must hold true for all times  $t_2$ . The only non-vanishing terms are :

$$g_{12}(y) := g_{12,0}(y) \quad , \quad \gamma_{12}(y) := g_{12,1}(y) = -\frac{1}{2} x_2' f(y)$$

Co-variance under the special transformations ( $X_1$ ) gives

$$\sum_{j \in \mathbb{Z}} \ln^j t_2 \left( y(y-1) \frac{dg_{12,j}(y)}{dy} + (j+1) g_{12,j+1}(y) \right) + (x_2' + \xi_2') f(y) = 0$$

for all times  $t_2$  and leads to

$$y(y-1) \frac{dg_{12}(y)}{dy} + \left( \frac{x_2'}{2} + \xi_2' \right) f(y) = 0$$

(3) : consider  $G_{21}$ . We find the only non-vanishing terms

$$g_{21}(y) := g_{21,0}(y) \quad , \quad \gamma_{21}(y) := g_{21,1}(y) = -\frac{1}{2}x_1' f(y)$$

and the differential equation

$$y(y-1) \frac{dg_{21}(y)}{dy} + (x_1' + \xi_1') y f(y) - \frac{1}{2} x_1' f(y) = 0$$

(4) : consider  $H$ . We find the only non-vanishing terms  $h_0(y)$  and

$$h_1(y) = -\frac{1}{2}(x_1' g_{12}(y) + x_2' g_{21}(y))$$

$$h_2(y) = \frac{1}{4} x_1' x_2' f(y)$$

and the differential equation

$$y(y-1) \frac{dh_0(y)}{dy} + \left( (x_1' + \xi_1') y - \frac{1}{2} x_1' \right) g_{12}(y) + \left( \frac{1}{2} x_2' + \xi_2' \right) g_{21}(y) = 0$$

The remaining differential equations have the solutions :

$$g_{12}(y) = g_{12,0} + \left( \frac{x'_2}{2} + \xi'_2 \right) f_0 \ln \left| \frac{y}{y-1} \right|$$

$$g_{21}(y) = g_{21,0} - \left( \frac{x'_1}{2} + \xi'_1 \right) f_0 \ln |y-1| - \frac{x'_1}{2} f_0 \ln |y|$$

$$h_0(y) = h_0 - \left[ \left( \frac{x'_1}{2} + \xi'_1 \right) g_{21,0} + \left( \frac{x'_2}{2} + \xi'_2 \right) g_{12,0} \right] \ln |y-1| - \left[ \frac{x'_1}{2} g_{21,0} - \left( \frac{x'_2}{2} + \xi'_2 \right) g_{12,0} \right] \ln |y| \\ + \frac{1}{2} f_0 \left[ \left( \left( \frac{x'_1}{2} + \xi'_1 \right) \ln |y-1| + \frac{x'_1}{2} \ln |y| \right)^2 - \left( \frac{x'_2}{2} + \xi'_2 \right)^2 \ln^2 \left| \frac{y}{y-1} \right| \right]$$

where  $f_0, g_{12,0}, g_{21,0}, h_0$  are normalisation constants. **Summary :**

$$F(t_1, t_2) = t_2^{-(x_1+x_2)/2} \mathcal{F}(y) f_0$$

$$G_{12}(t_1, t_2) = t_2^{-(x_1+x_2)/2} \mathcal{F}(y) \left( g_{12}(y) - \ln t_2 \cdot \frac{x'_2}{2} f_0 \right)$$

$$G_{21}(t_1, t_2) = t_2^{-(x_1+x_2)/2} \mathcal{F}(y) \left( g_{21}(y) - \ln t_2 \cdot \frac{x'_1}{2} f_0 \right)$$

$$H(t_1, t_2) = t_2^{-(x_1+x_2)/2} \mathcal{F}(y) \left( h_0(y) - \ln t_2 \cdot \frac{1}{2} (x'_1 g_{12}(y) + x'_2 g_{21}(y)) \right. \\ \left. + \ln^2 t_2 \cdot \frac{x'_1 x'_2}{4} f_0 \right)$$

# Retour to ageing phenomena

we find the **co-variant two-point** (auto-response) **functions**  
(with  $y = t/s$ ) :

$$\langle \phi(t)\tilde{\phi}(s) \rangle = s^{-(x+\tilde{x})/2} f(y)$$

$$\langle \phi(t)\tilde{\psi}(s) \rangle = s^{-(x+\tilde{x})/2} (g_{12}(y) + \ln s \cdot \gamma_{12}(y))$$

$$\langle \psi(t)\tilde{\phi}(s) \rangle = s^{-(x+\tilde{x})/2} (g_{21}(y) + \ln s \cdot \gamma_{21}(y))$$

$$\langle \psi(t)\tilde{\psi}(s) \rangle = s^{-(x+\tilde{x})/2} (h_0(y) + \ln s \cdot h_1(y) + \ln^2 s \cdot h_2(y))$$

all scaling functions explicitly known

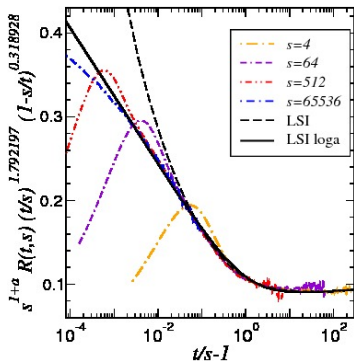
**Question :** **1D directed percolation described by logarithmic LSI ?**

as motivated by the applications of logarithmic conformal invariance to  $2D$  critical normal percolation

assumption :  $R(t, s) = \langle \psi(t) \tilde{\psi}(s) \rangle$

good collapse  $\Rightarrow$  **no** logarithmic corrections  $\Rightarrow$   $x' = \tilde{x}' = 0$

$$h_R(y) = \left(1 - \frac{1}{y}\right)^{a-a'} \left[ h_0 - g_{12,0} \tilde{\xi}' \ln(1 - 1/y) - g_{21,0} \xi' \ln(y - 1) - \frac{1}{2} f_0 \tilde{\xi}'^2 \ln^2(1 - 1/y) + \frac{1}{2} f_0 \xi'^2 \ln^2(y - 1) \right]$$



find empirically :  
very small amplitude of  
 $\ln^2$ -terms

$$\Rightarrow f_0 = 0$$

require both  $\xi \neq 0$ ,  $\tilde{\xi}' \neq 0$

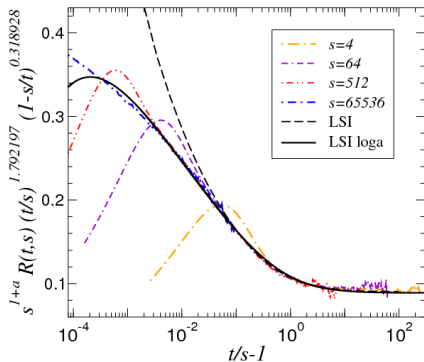
logar. LSI works at least down to  $y \simeq 1.002$ , with  $a' - a \simeq -0.002$ .



An alternative interpretation :  $R(t, s) = \langle \psi(t) \tilde{\psi}(s) \rangle$

good collapse  $\Rightarrow$  **no** logarithmic corrections  $\Rightarrow$   $x' = \tilde{x}' = 0$

$$h_R(y) = \left(1 - \frac{1}{y}\right)^{a-a'} \left[ h_0 - g_{12,0} \tilde{\xi}' \ln(1 - 1/y) - \frac{1}{2} f_0 \tilde{\xi}'^2 \ln^2(1 - 1/y) - g_{21,0} \xi' \ln(y - 1) + \frac{1}{2} f_0 \xi'^2 \ln^2(y - 1) \right]$$



**no** logarithmic growth  
for  $y \rightarrow \infty$

$$\Rightarrow \xi' = 0$$

only  $\tilde{\xi}' \neq 0$  remains!

**logar. LSI** works at least down to  $y \simeq 1.005$ , with  $a' - a \simeq 0.17$ .

## B.1. Non-local representations of $\mathfrak{age}(1)$ , $z = n \neq 2$

existing local scale-transformations for  $z \neq 2$  have in general generators of higher than first order

Consider simple situation with  $z = n \neq 2$  and  $d = 1$  : ( $n \in \mathbb{N}$ )

$$X_0 = -\frac{n}{2}t\partial_t - \frac{1}{2}r\partial_r - \frac{x}{2}$$

$$X_1 = -\frac{n}{2}t^2\partial_t\partial_r^{n-2} - tr\partial_r^{n-1} - \frac{1}{2}\mu r^2 - (x + \xi)t\partial_r^{n-2}$$

$$Y_{-1/2} = -\partial_r$$

$$Y_{1/2} = -t\partial_r^{n-1} - \mu r$$

$$M_0 = -\mu$$

Schrödinger operator :

$$\mathcal{S} = n\mu\frac{\partial}{\partial t} - \frac{\partial^n}{\partial r^n} + 2\mu\left(x + \xi + \frac{n-1}{2}\right)\frac{1}{t}$$

Dynamical symmetry :

$$[S, X_0] = -\frac{n}{2}S \quad , \quad [S, X_1] = -nt\partial_r^{n-2}S$$

Commutator relations of  $\mathfrak{alg}(1)$  are satisfied, with **one exception** :

$$[X_1, Y_{1/2}] = \frac{n-2}{2}t^2\partial_r^{n-3}S$$

Function space : construct **equivalence classes** with respect to Schrödinger equation  $S\phi = 0$

For each  $n \in \mathbb{N}$ , have on the **restricted space** of solutions of  $S\phi = 0$  a representation of  $\mathfrak{alg}(1)$ . Contains standard space-translations and dilatations (vector fields), but Galilei- and special transformations are **non-local**.

## B.2. Finite transformations : Lie series

formal Lie series :  $F(\epsilon, t, r) = e^{-\epsilon Y_{1/2}} F(0, t, r)$ , similarly for  $X_1$ .

Gives the initial-value problems :

$$\begin{aligned} & (\partial_\epsilon - t\partial_r^{n-1} - \mu r) F(\epsilon, t, r) = 0, \text{ for } Y_{1/2} \\ & \left( \partial_\epsilon - \frac{n}{2} t^2 \partial_t \partial_r^{n-2} - tr \partial_r^{n-1} - xt \partial_r^{n-2} - \frac{1}{2} \mu r^2 \right) F(\epsilon, t, r) = 0, \text{ for } X_1 \end{aligned}$$

with the initial condition  $F(0, t, r) = \phi(t, r)$ . In particular :

time coordinate :  $\phi(t, r) = t$  with  $x = \xi = 0, \mu = 0$

space coordinate :  $\phi(t, r) = r$  with  $x = \xi = 0, \mu = 0$

by analogy with the standard representation with  $z = n = 2$ .

# Rigid transformations & standard Galilei-transformations

$$(\partial_\epsilon - t\partial_r - \mu r) F(\epsilon, t, r) = 0 \quad , \quad F(0, t, r) = \phi(t, r) \quad , \quad n = 2$$

In Fourier space :

$$\widehat{\phi}(t, k) \mapsto \widehat{F}(\epsilon, t, k) = \widehat{\phi}(t, k + i\mu\epsilon) \exp \left[ -\frac{1}{2}\mu t\epsilon + itk\epsilon \right]$$

In direct space, this becomes

$$\begin{aligned} \phi(t, r) \mapsto F(\epsilon, t, r) &= \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} dk \widehat{\phi}(t, k + i\mu\epsilon) e^{ik(r+t\epsilon)} e^{\mu t\epsilon^2/2} \\ &= \frac{1}{2\pi} \int_{\mathbb{R}} dr' \phi(t, r') e^{\mu r'\epsilon - \mu t\epsilon^2/2} \underbrace{\int_{\mathbb{R}} dk e^{ik(r-r'+t\epsilon)}}_{2\pi\delta(r+t\epsilon-r')} \\ &= \phi(t, r + t\epsilon) e^{\mu(r+t\epsilon)\epsilon - \mu t\epsilon^2/2} \end{aligned}$$

For  $\mu = 0$ , **rigid shifts**  $t \mapsto t$  and  $r \mapsto r + t\epsilon$ .

**Comparison** of the standard, local, **Galilei transformation**  $Y_{1/2}$  with  $z = n = 2$  and the generalised, **non-local**, transformation  $Y_{1/2}$  for  $z = n > 2$ , with the initial distribution in the restricted function space, and  $\mu = 0$  :

$\phi(t, r)$	non-local, $n > 2$	local, $n = 2$	
$t^m$	$t^m$	$t^m$	$m \in \mathbb{N}$
$r^k$	$r^k$	$(r + t\epsilon)^k$	$1 \leq k \leq n - 2$
$r^{n-1}$	$r^{n-1} + (n-1)! t\epsilon$	$(r + t\epsilon)^{n-1}$	

- $t^m$  is always invariant
- in the local case rigid transformation of  $r^k$
- $r$  is invariant for the non-local case
- but some of the higher 'moments' transform !

$\implies$  looks analogous to transformation of a distribution function of coordinates, rather than a local transformation of coordinates itself!

**Comparison** of the standard, local, **special transformation**  $X_1$  with  $z = n = 2$  and the generalised, **non-local**, transformation  $X_1$  for  $z = n > 2$ , within the restricted function space : ( $m \in \mathbb{N}$ ,  $\mu = 0$ )

$\phi$	non-local		local
	$n = 3$	$n = 4$	$n = 2$
$t^m$	$t^m$	$t^m$	$t^m / (1 - t\epsilon)^{m+x+\xi}$
$r$	$r$	$r$	$r / (1 - t\epsilon)^{1+x+\xi}$
$r^2$	$r^2 + 2tr\epsilon$	$r^2 + 2(x + \xi)t\epsilon$	$r / (1 - t\epsilon)^{2+x+\xi}$
$r^3$	$+ (\frac{3}{2} + x + \xi)t^2\epsilon^2$	$r^3 + 6(x + \xi + 1)t\epsilon$	$r / (1 - t\epsilon)^{3+x+\xi}$

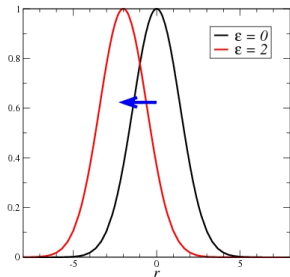
- rigid transformations of  $t^m$  and  $r^k$  in the local case
- all moments  $t^m$  invariant in the non-local case
- $r$  invariant in the non-local case
- but the moment  $r^{n-1}$  does transform !

# Illustration for $Y_{1/2}$ in the case $n = 3$

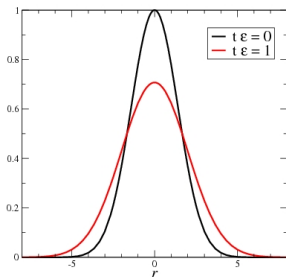
$$F(\epsilon, t, r) = \frac{1}{\sqrt{4\pi t\epsilon}} \int_{\mathbb{R}} dr' \phi(t, r') \\ \times \exp \left[ -\frac{1}{4t\epsilon} \left( (r - r' - t\mu\epsilon^2)^2 - 4\mu tr'\epsilon^2 - \frac{4}{3}\mu^2 t^2 \epsilon^4 \right) \right]$$

compare standard/generalised Galilei-transformation of a gaussian :

standard Galilei,  $z=2$



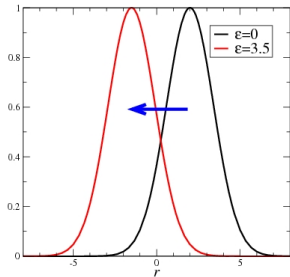
generalised Galilei,  $z=3$



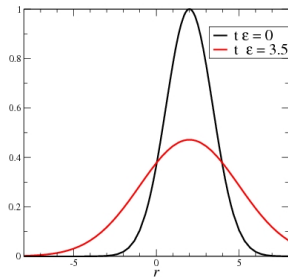


similarly, compare the transformation of a shifted gaussian :

standard Galilei, shifted,  $z=2$



generalised Galilei, shifted,  $z=3$



- local case : rigid shift, form unchanged
- non-local case : width increases, centre unchanged

similar expressions are known for  $z = 4$

Analogous integral representations can be derived for the **finite special transformation**  $X_1$  (with  $\mu = 0$ ) :

$$\begin{aligned}
 F(\epsilon, t, r) &= \frac{1}{2\pi} \int_{\mathbb{R}^2} dk dr' e^{ik(r-r')} \left(1 + \frac{tk\epsilon}{2i}\right)^{2(1-x-\xi)} \\
 &\times \phi \left( t \left(1 + \frac{tk\epsilon}{2i}\right)^{-3}, r' \left(1 + \frac{tk\epsilon}{2i}\right)^{-2} \right) \\
 &\text{if } z = n = 3
 \end{aligned}$$

$$\begin{aligned}
 F(\epsilon, t, r) &= \frac{1}{2\pi} \int_{\mathbb{R}^2} dk dr' e^{ik(r-r') - (x+\xi-2)\epsilon tk^2} \phi \left( e^{-2\epsilon tk^2} t, e^{-\epsilon tk^2} r' \right) \\
 &\text{if } z = n = 4
 \end{aligned}$$

## B.3 Co-variant two-point functions

$$F = F(t_1, t_2; r_1, r_2) = \langle \phi_1(t_1, r_1) \phi_2(t_2, r_2) \rangle$$

Distinguish the cases (i)  $n$  even and (ii)  $n$  odd. Set  $XF = 0$ .

(1)  $n$  even. Variables :  $u := t_1 - t_2$ ,  $v := t_1/t_2$ ,  $r := r_1 - r_2$

$$F = F(u, v, r) = t_2^{-(x_1+x_2)/n} f\left(ru^{-1/n}\right) \\ \times (v-1)^{-\frac{2}{n}[(x_1+x_2)/2+\xi_1+\xi_2-n+2]} v^{-\frac{1}{n}[x_2-x_1+2\xi_2-n+2]}$$

(2)  $n$  odd. Variables :  $u := t_1 + t_2$ ,  $v := t_1/t_2$ ,  $r := r_1 - r_2$ .

$$F = F(u, v, r) = t_2^{-(x_1+x_2)/n} f\left(ru^{-1/n}\right) \\ \times (v+1)^{-\frac{2}{n}[(x_1+x_2)/2+\xi_1+\xi_2-n+2]} v^{-\frac{2}{n}[x_2-x_1+\xi_1-\xi_2]}$$

In **both cases**, the last scaling function  $f$  is given by :

$$f^{(n-1)}(y) + \mu_1 y f(y) = 0$$

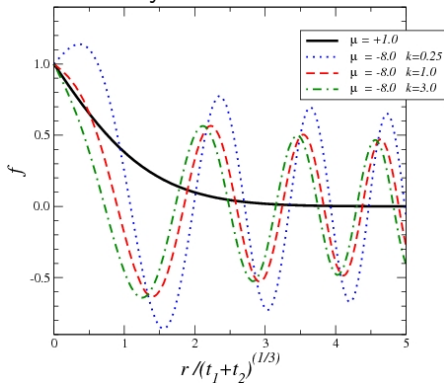
general solution in terms of hypergeometric functions  ${}_0F_{n-2}$ .

Illustration for the case  $z = n = 3$  :

$$f(y) = f_1 \text{Ai} \left( -\mu_1^{1/3} y \right) \quad ; \quad \mu_1 > 0$$

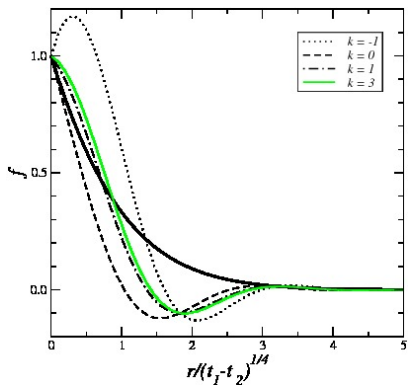
$$f(y) = f_1 \text{Ai} \left( |\mu_1|^{1/3} y \right) + f_1 k \text{Bi} \left( |\mu_1|^{1/3} y \right) \quad ; \quad \mu_1 < 0$$

sign of  $\mu_1$  might be used to distinguish between non-conserved and conserved dynamics



$f$  independent of scaling dimensions  $\implies$  **super-universality**

similar results are found in the case  $z = n = 4$  :



$f$  independent of scaling dimensions  $\implies$  **super-universality**

# Tests of LSI for $z \neq 2$ :

- spherical model with conserved order-parameter,  $T = T_c$ ,  
 $z = 4$  BAUMANN & MH 06
- Mullins-Herring model for surface growth,  $z = 4$   
RÖTHLEIN, BAUMANN, PLEIMLING 06
- spherical model with long-ranged interactions,  $T \leq T_c$ ,  
 $0 < z = \sigma < 2$  CANNAS ET AL. 01; BAUMANN, DUTTA, MH 07; DUTTA 08
- ferromagnets at their critical point (Ising, XY),  $z \approx 2.0 - 2.2$   
MH, ENSS, PLEIMLING 06; ABRIET & KAREVSKI 04
- critical particle-reaction models (DP?, NEKIM, Voter-Potts-3),  
 $z \approx 1.6 - 2$  ÓDOR 06; CHATELAIN, DE OLIVEIRA, TOMÉ 11
- particle-reaction models with Lévy-flight transport,  
 $0 < z = \eta < 2$  DURANG & MH 09

important : consideration of invariant differential equation

NB : **all** of the exactly solved models in this list are **markovian** !

# Conclusions & Outlook

topics not discussed here :

- calculation of two-time correlators
- extend  $\mathfrak{sch}(d)$  to  $\mathfrak{conf}(d+2)$
- new algebras (conformal galiléen, exotic conformal galiléen)
- relationship with string theory – AdS/CFT correspondence
- $\mathfrak{age}(d)$ ,  $\mathfrak{sch}(d)$  have  $\infty$ -dimensional extensions
- how to generalise towards arbitrary values of  $z \neq 2$
- non-local representations and fractional derivatives for  $z \neq 2$
- logarithmic ageing/Schrödinger invariance

unsolved open questions :

- justify hypothesis of Galilei-invariance
- locality problems (global persistence & Markov property)
- prove LSI for non-linear equations
- how to treat LSI in master equations?

