

Large Deviations of Convex Hulls of Self-Avoiding Random Walks

Hendrik Schawe Alexander K. Hartmann Satya N. Majumdar

August 2, 2018

Large Deviations of Convex Hulls of Self-Avoiding Random Walks

Models and Methods

- Self-Avoiding Random Walks

- Large Deviation Sampling Scheme

Results

- Full Distributions

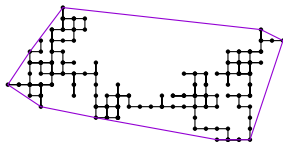
- Scaling Relation



Self-Avoiding Walks

- ▶ Different constructions with different statistics
- ▶ Helpful for polymers, percolation clusters, spanning trees, ...
- ▶ End-to-end distance
 $r \propto T^\nu, \nu \geq 1/2$
 - ▶ in contrast to standard random walk $\nu = 1/2$

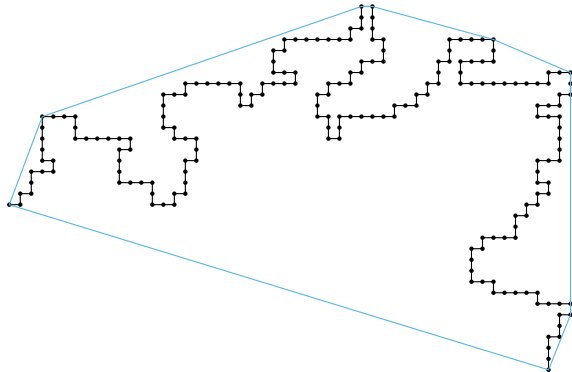
Random Walk (RW)



Self-Avoiding Walks

- ▶ Different constructions with different statistics
- ▶ Helpful for polymers, percolation clusters, spanning trees, ...
- ▶ End-to-end distance
 $r \propto T^\nu, \nu \geq 1/2$
 - ▶ in contrast to standard random walk $\nu = 1/2$
- ▶ SAW: Draw uniformly from all configurations

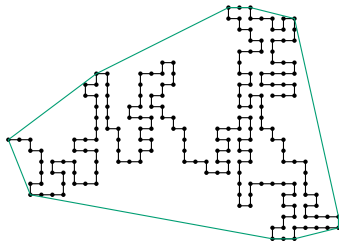
Self-Avoiding Walk (SAW), $\nu = 3/4$



Self-Avoiding Walks

- ▶ Different constructions with different statistics
- ▶ Helpful for polymers, percolation clusters, spanning trees, ...
- ▶ End-to-end distance
 $r \propto T^\nu, \nu \geq 1/2$
 - ▶ in contrast to standard random walk $\nu = 1/2$
- ▶ SAW: Draw uniformly from all configurations
- ▶ SKSAW: Growth model, do not step on visited sites

Smart Kinetic Self-Avoiding Walk (SKSAW),
 $\nu = 4/7$



“True” Self-Avoiding Walk

- ▶ Record how often each site i is visited n_i
- ▶ Step on sites with probability

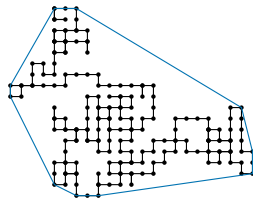
$$e^{-\beta n_i} / Z$$

with $Z = \sum_{i \in \text{neighbors}} e^{-\beta n_i}$

- ▶ For large β , it will only step on itself if it is trapped
- ▶ Edge cases:
 - ▶ $\beta = 0$ is same as standard RW
 - ▶ $\beta \gg 1$ similar SKSAW

D.J. Amit, G. Parisi, L. Peliti, Phys. Rev. B 27, 1635 (1983)

“True” Self-Avoiding Walk (TSAW), $\nu = 1/2$



“True” Self-Avoiding Walk

- ▶ Record how often each site i is visited n_i
- ▶ Step on sites with probability

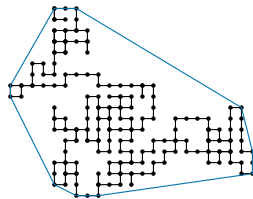
$$e^{-\beta n_i} / Z$$

with $Z = \sum_{i \in \text{neighbors}} e^{-\beta n_i}$

- ▶ For large β , it will only step on itself if it is trapped
- ▶ Edge cases:
 - ▶ $\beta = 0$ is same as standard RW
 - ▶ $\beta \gg 1$ similar SKSAW

D.J. Amit, G. Parisi, L. Peliti, Phys. Rev. B 27, 1635 (1983)

“True” Self-Avoiding Walk (TSAW), $\nu = 1/2$

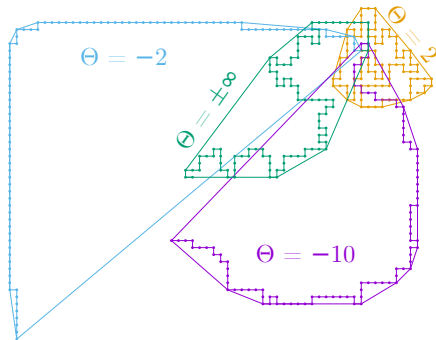


We are interested in the distribution of the area A of the **convex hull**.



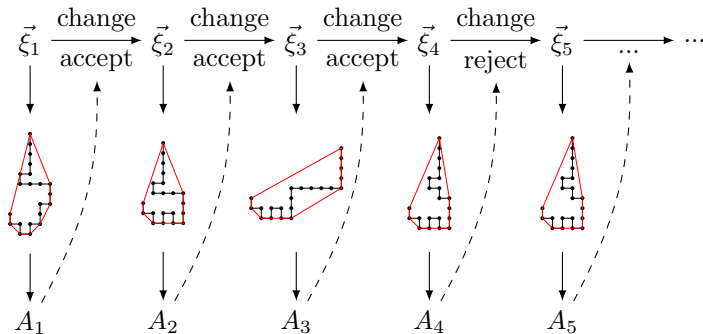
Large Deviation Sampling Scheme

- ▶ Use Metropolis algorithm with acceptance $p_{\text{acc}} = e^{-\Delta A/\Theta}$
- ▶ Treat area A of the convex hull as the “Energy”
- ▶ Simulate like a physical system at some “Temperature” Θ
- ▶ Markov chain of random number vectors $\vec{\xi}$



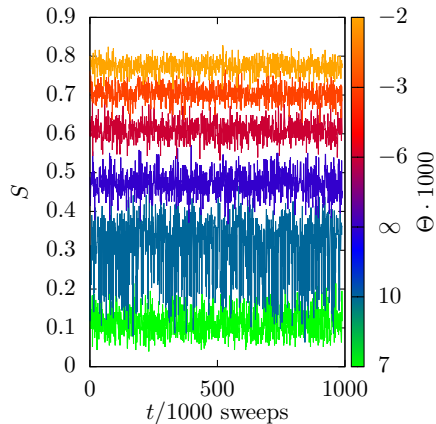
Large Deviation Sampling Scheme

- Use Metropolis algorithm with acceptance $p_{\text{acc}} = e^{-\Delta A/\Theta}$
- Treat area A of the convex hull as the “Energy”
- Simulate like a physical system at some “Temperature” Θ
- Markov chain of random number vectors $\vec{\xi}$



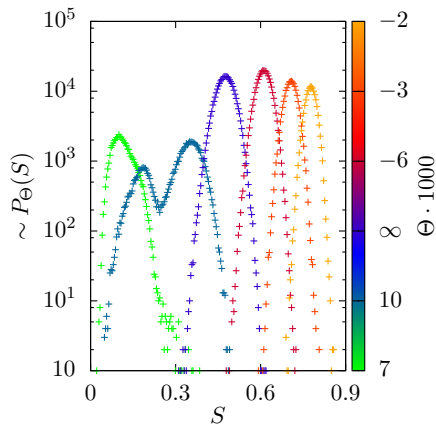
Large Deviation Sampling Scheme

- Standard MCMC using Metropolis algorithm to generate samples



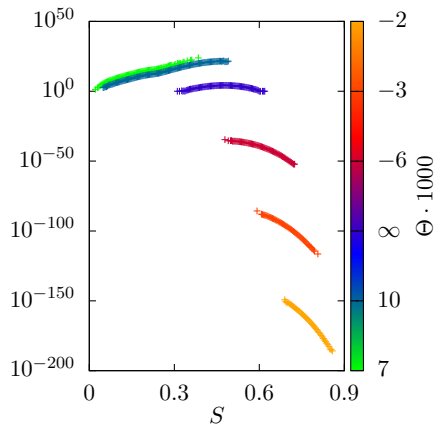
Large Deviation Sampling Scheme

- ▶ Standard MCMC using Metropolis algorithm to generate samples
- ▶ Biased histograms $P_{\Theta}(A)$



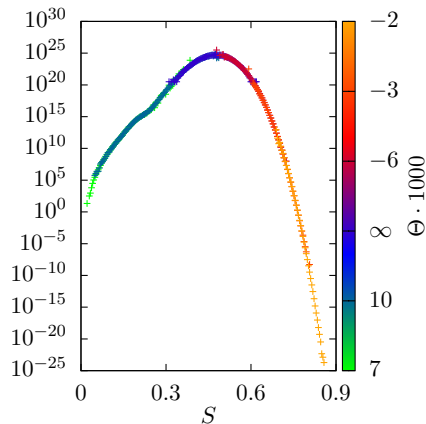
Large Deviation Sampling Scheme

- ▶ Standard MCMC using Metropolis algorithm to generate samples
- ▶ Biased histograms $P_{\Theta}(A)$
- ▶ Undo bias
$$P(A) = e^{A/\Theta} Z(\Theta) P_{\Theta}(A)$$



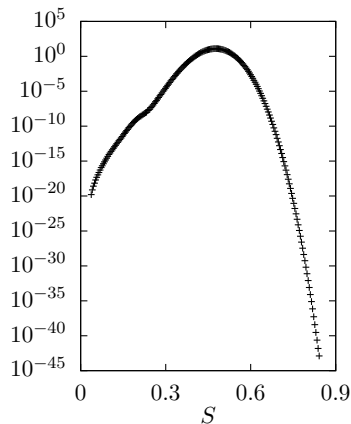
Large Deviation Sampling Scheme

- ▶ Standard MCMC using Metropolis algorithm to generate samples
- ▶ Biased histograms $P_{\Theta}(A)$
- ▶ Undo bias
$$P(A) = e^{A/\Theta} Z(\Theta) P_{\Theta}(A)$$
- ▶ Determine free parameter $Z(\Theta)$ by continuity



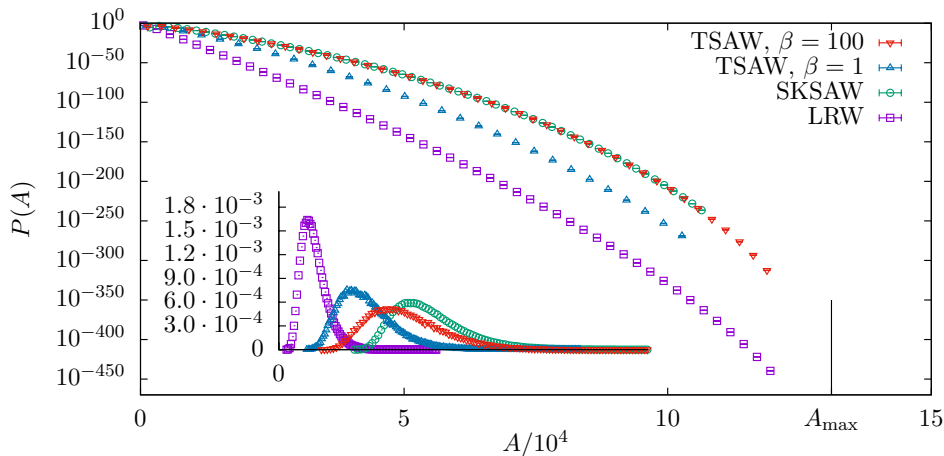
Large Deviation Sampling Scheme

- ▶ Standard MCMC using Metropolis algorithm to generate samples
- ▶ Biased histograms $P_{\Theta}(A)$
- ▶ Undo bias
$$P(A) = e^{A/\Theta} Z(\Theta) P_{\Theta}(A)$$
- ▶ Determine free parameter $Z(\Theta)$ by continuity
- ▶ Normalization for the actual distribution



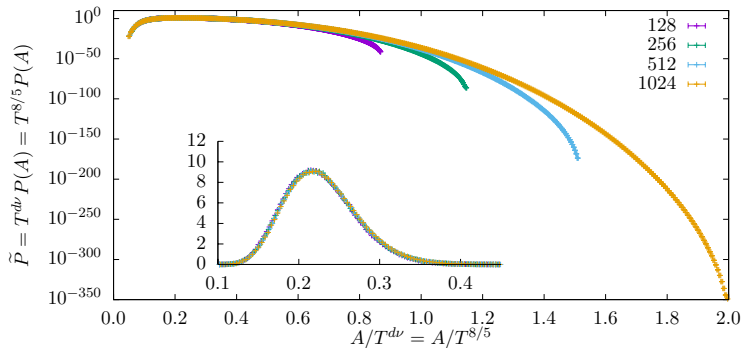
Full Distributions

- ▶ Large deviation tail is a region of extended walks $\rightarrow$ no trapping
- ▶ Without trapping TSAW with large values of β are basically the same as SKSAW
- ▶ Smaller values of β interpolate to standard RW case



Scaling

Usually the whole distribution scales like the end-to-end distance r and the dimension of the observable (not just the mean)



G. Claussen, A.K. Hartmann, S.N. Majumdar, Phys. Rev. E 91, 052104 (2015)

H. Schawe, A.K. Hartmann, S.N. Majumdar, Phys. Rev. E 96, 062101 (2017)

H. Schawe, A.K. Hartmann, S.N. Majumdar, Phys. Rev. E 97, 062159 (2018)



Further Results and Conclusion

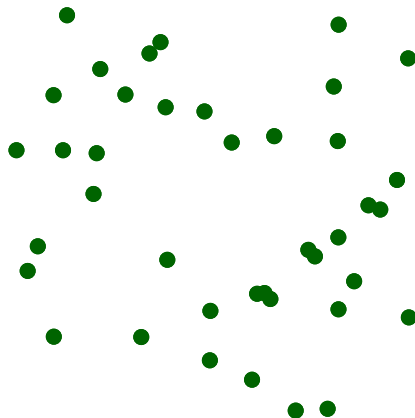
- ▶ ν can be used to scale the whole distribution (not just the means)
- ▶ The tail behavior is given by $P_T(A) \approx e^{-T\Phi}$ with $\Phi(A) \propto A^{1/d(1-\nu)}$
- ▶ TSAW is the exception where the main part behavior does not predict the far tail behavior – at least for large β





Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

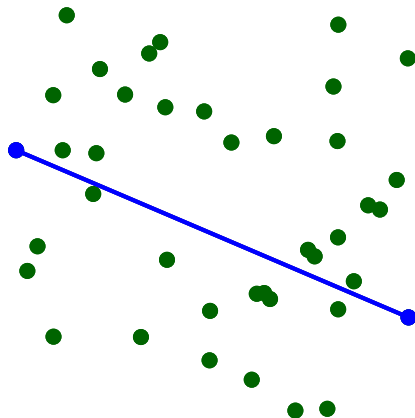


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

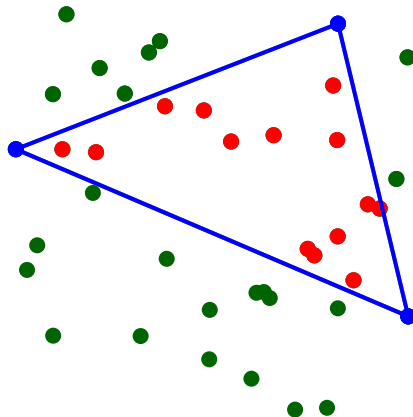


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

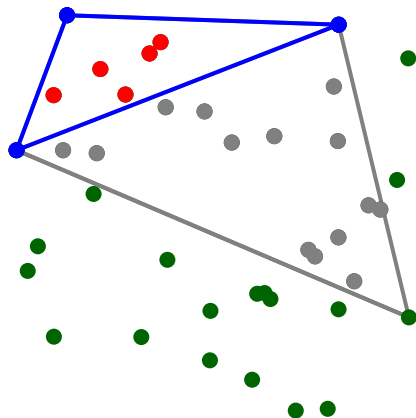


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

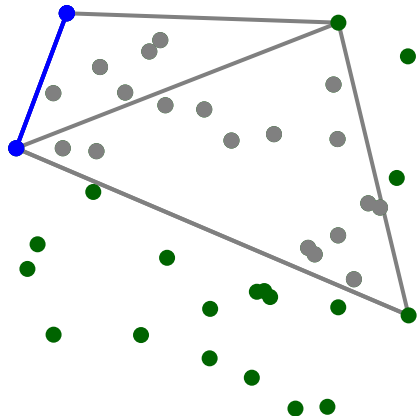


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

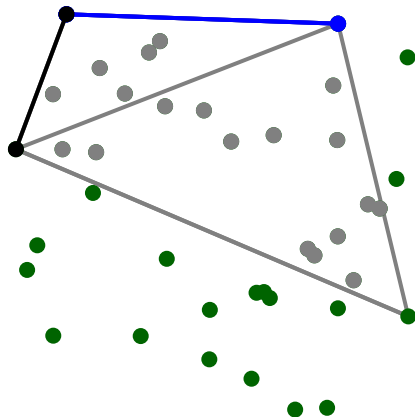


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V

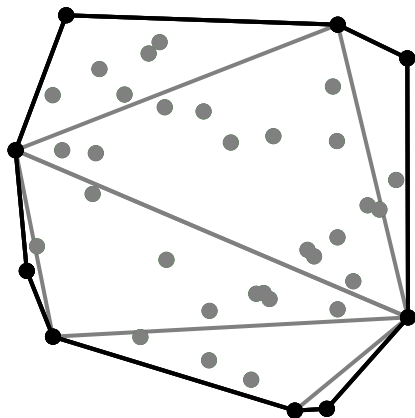


E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)



Convex Hulls

- ▶ Characterizes point set
- ▶ Smallest convex polygon containing every point
- ▶ Home range of animals
- ▶ Spatial extend of epidemics
- ▶ Construction of Voronoi Diagrams / Delaunay Triangulations
- ▶ Look at area A , circumference L or volume V



E. Dumonteil, S.N. Majumdar, A. Rosso, A. Zoia, PNAS, 110, 4239 (2013)

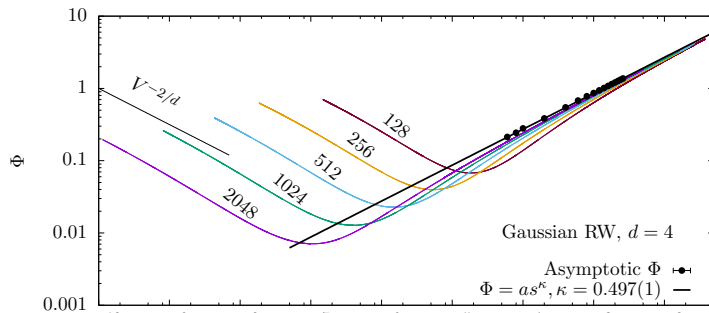


Large Deviation Principle and Rate Function Φ

- ▶ Assume Φ is a power law and simple scaling argument

$$\Phi = -\frac{1}{T} \ln P(S/S_{\max}) \propto \left(\frac{S}{S_{\max}} \right)^{1/d(1-\nu)}$$

- ▶ Works very well for off-lattice Gaussian walks
- ▶ Works reasonably well for SKSAW, SAW and LERW
- ▶ But does not work for TSAW with large β

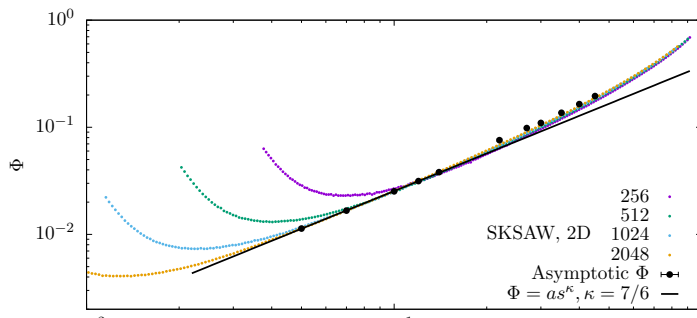


Large Deviation Principle and Rate Function Φ

- ▶ Assume Φ is a power law and simple scaling argument

$$\Phi = -\frac{1}{T} \ln P(S/S_{\max}) \propto \left(\frac{S}{S_{\max}} \right)^{1/d(1-\nu)}$$

- ▶ Works very well for off-lattice Gaussian walks
- ▶ Works reasonably well for SKSAW, SAW and LERW
- ▶ But does not work for TSAW with large β



Large Deviation Principle and Rate Function Φ

- ▶ Assume Φ is a power law and simple scaling argument

$$\Phi = -\frac{1}{T} \ln P(S/S_{\max}) \propto \left(\frac{S}{S_{\max}} \right)^{1/d(1-\nu)}$$

- ▶ Works very well for off-lattice Gaussian walks
- ▶ Works reasonably well for SKSAW, SAW and LERW
- ▶ But does not work for TSAW with large β

