

Comparison of the Scale Invariant Solutions of the Kuramoto-Sivashinsky and Kardar-Parisi-Zhang Equations in d Dimensions

Victor S. L'vov^(a) and Itamar Procaccia

Departments of Nuclear Physics and Chemical Physics, The Weizmann Institute of Science, Rehovot 76100, Israel
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It is shown that the scale invariant solutions of the KS and KPZ models of surface roughening are identical for dimensions $d < 2$, but may differ for dimensions $d \geq 2$ in the strong coupling limit. For $d \geq 2$, these models possess two different scaling solutions, one with d -independent scaling exponents $y = z = 2$, and the other with d -dependent nontrivial exponents. The first of these solutions is realizable in one of these models, but not the other. These conclusions are valid to all orders in renormalized perturbation theory.

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The dynamics of growing interfaces is discussed in $d + 1$ dimensions, where d is the dimension of the interface and 1 stands for time. The physics of growing interfaces becomes interesting (and complicated) when the d -dimensional interface wrinkles and forms a self-affine graph. There are many experimental examples of dynamical wrinkling of interfaces, ranging from two-phase flows in porous media [1] to bacterial colonies [2], but only a few theoretical models were discussed in any depth. The two models for surface roughening that have attracted most attention are the Kardar-Parisi-Zhang [3] (KPZ) and the Kuramoto-Sivashinsky [4,5] (KS) equations. The first one is driven by a random forcing and is written as

$$\partial h(\mathbf{x}, t) / \partial t = v_0 \nabla^2 h(\mathbf{x}, t) + |\nabla h(\mathbf{x}, t)|^2 + \eta(\mathbf{x}, t). \quad (1)$$

Here $h(\mathbf{x}, t)$ is the height of a growing interface and $\eta(\mathbf{x}, t)$ is a white, Gaussian random noise. The second model is completely deterministic, and is driven by inherent instabilities:

$$\partial h(\mathbf{x}, t) / \partial t = v_0 \nabla^2 h(\mathbf{x}, t) - \nabla^4 h(\mathbf{x}, t) + |\nabla h(\mathbf{x}, t)|^2. \quad (2)$$

In Eqs. (1) and (2) v_0 is a parameter, which is positive in (1) and negative in (2). In both models \mathbf{x} is a vector in d -dimensional space. The KPZ equation was derived as a continuum limit of models describing random particle additions to a growing interface. The KS equation was derived in the context of intrinsic instabilities, like flame propagation. It is linearly unstable, and nonlinearly chaotic, with bounded solutions roaming on a strange attractor forever.

From the theoretical point of view an interesting question is whether such models have scale invariant solutions in the long wavelength limit, and whether such solutions can be grouped in universality classes. Passing to Fourier representation in space and time one considers the correlation function of $h(\mathbf{k}, \omega)$, denoted by $n(\mathbf{k}, \omega)$:

$$\langle h(\mathbf{k}, \omega) h^*(\mathbf{k}', \omega') \rangle = n(\mathbf{k}, \omega) \delta(\mathbf{k} - \mathbf{k}') \delta(\omega - \omega'). \quad (3)$$

A scale invariant solution for $n(\mathbf{k}, \omega)$ is written as

$$n(\mathbf{k}, \omega) = \frac{n(\mathbf{k})}{v k^z} f\left(\frac{\omega}{v k^z}\right), \quad (4)$$

$$n(\mathbf{k}) = \int n(\mathbf{k}, \omega) \frac{d\omega}{2\pi} = \frac{n}{k^y},$$

where $v k^z$ has the dimension of ω , and (n/k^y) has the dimension of the simultaneous double correlator $n(\mathbf{k})$. One considers two models for surface roughening to be in the same universality class if for $k \rightarrow 0$ they have scale invariant solutions *with the same scaling exponents* $y(d)$ and $z(d)$ in all dimensions d .

It has been suggested before [6] that Eqs. (1) and (2) are in the same universality class. From the point of view of renormalized perturbation theory (and see below) this is possible, whenever the renormalized correlator $n(\mathbf{k}, \omega)$ is determined predominantly by the nonlinear term in the equation of motion, which is the same for Eqs. (1) and (2). It has been shown recently [7] that the scale invariant solutions of (1) and (2) are identical in $1 + 1$ dimensions, in which indeed the dominance of the nonlinear term is realized, *but they can be different in $2 + 1$ dimensions*, where the linear terms retain their relevance [8]. It thus becomes extremely interesting to ask how and where the bifurcation in the solutions of these two models arises as a function of dimensionality. The aim of this Letter is to answer this question.

A convenient formal device to investigate the scale invariant solutions of equations like (1) and (2) is the renormalized perturbation theory *à la* Wyld [9]. In order to employ this approach one introduces the Green's function $G(\mathbf{k}, \omega)$, defined as the response of the nonlinear system to a vanishingly small external perturbation $\delta f(\mathbf{k}', \omega')$:

$$G(\mathbf{k}, \omega) \delta(\mathbf{k} - \mathbf{k}') \delta(\omega - \omega') = \langle \delta h(\mathbf{k}, \omega) / \delta f(\mathbf{k}', \omega') \rangle.$$

In terms of $G(\mathbf{k}, \omega)$ and the dressed correlator $n(\mathbf{k}, \omega)$ one derives the Dyson-Wyld equations:

$$G(\mathbf{k}, \omega) = [\omega - i\gamma_{\mathbf{k}} - \Sigma(\mathbf{k}, \omega)]^{-1}, \quad (5a)$$

$$n(\mathbf{k}, \omega) = |G(\mathbf{k}, \omega)|^2 [\Phi(\mathbf{k}, \omega) + \eta^2]. \quad (5b)$$

In these equations $\gamma_{\mathbf{k}}$ is the bare linear part, which is $\gamma_{\mathbf{k}} = -\nu_0 k^2$ for Eq. (1) and $\gamma_{\mathbf{k}} = (|\nu_0|k^2 - k^4)$ for Eq. (2). The term η^2 is the strength of the noise in KPZ, and is zero in the case of KS. The mass operators $\Sigma(\mathbf{k}, \omega)$ and $\Phi(\mathbf{k}, \omega)$ are the “self-energy” and “intrinsic noise,” respectively, which are infinite expansions in terms of $G(\mathbf{k}, \omega)$ and $n(\mathbf{k}, \omega)$. The first diagrams appearing in the expansion of $\Sigma(\mathbf{k}, \omega)$ and $\Phi(\mathbf{k}, \omega)$ are the same for KPZ and KS. They are shown in Fig. 1. We reiterate that at this level of description the only difference between KPZ and KS as it appears in Eqs. (5) is the form of $\gamma_{\mathbf{k}}$, and the existence of an external random forcing in the case of KPZ.

We shall examine the scale invariant solutions of Eqs. (5) using first the lowest-order diagrams; after deriving our results, we shall demonstrate their validity to all orders. The main point to understand is that there can be two different types of scale invariant solutions, that we term “local” and “nonlocal.” The local solutions are obtained when the contributions to a given k behavior come mainly from fluctuations whose wave vector is of the order of k . Nonlocal solutions are dominated by interactions of fluctuations of a given k vector with short wavelength fluctuations close to the ultraviolet (UV) cutoff. Mathematically, the local solutions are obtained when all the integrals in the series converge. The nonlocal solutions are obtained in our case when the integrals diverge in the UV. We discuss now these two classes of solutions in the lowest-order diagrams.

Consider the diagrams in Fig. 1 in d dimensions, and substitute the scaling form (4) for $n(\mathbf{k}, \omega)$, and for $G(\mathbf{k}, \omega)$ the form $G(\mathbf{k}, \omega) = (1/\nu k^z)g(\omega/\nu k^z)$. The result is

$$\Sigma^{(2)}(\mathbf{k}, \omega) = - \int \mathbf{k}_1 \cdot (\mathbf{k} + \mathbf{k}_1)(\mathbf{k} + \mathbf{k}_1) \cdot \mathbf{k} \frac{1}{\nu k_1^z} g\left(\frac{\omega_1}{\nu k_1^z}\right) \frac{n}{\nu |\mathbf{k} + \mathbf{k}_1|^{z+y}} f\left(\frac{\omega + \omega_1}{\nu |\mathbf{k} + \mathbf{k}_1|^z}\right) d^d k_1 d\omega_1, \tag{6}$$

$$\Phi^{(2)}(\mathbf{k}, \omega) = \frac{1}{2} \int [\mathbf{k}_1 \cdot (\mathbf{k} - \mathbf{k}_1)]^2 \frac{n}{\nu k_1^{z+y}} f\left(\frac{\omega_1}{\nu k_1^z}\right) \frac{n}{\nu |\mathbf{k} + \mathbf{k}_1|^{z+y}} f\left(\frac{\omega + \omega_1}{\nu |\mathbf{k} + \mathbf{k}_1|^z}\right) d^d k_1 d\omega_1. \tag{7}$$

The nonlocal solutions are obtained by asserting that the integrals are dominated by the high end of the k_1 range, i.e., $k_1 \sim k_{\max} \gg k$, and of $\omega_1 \sim \omega_{\max} \sim k_{\max}^z \gg \omega$; then we find

$$\Sigma^{(2)}(\mathbf{k}, \omega) \sim C_1 n k^2 (k_{\max})^a / \nu, \tag{8}$$

$$\Phi^{(2)}(\mathbf{k}, \omega) \sim C_2 n^2 (k_{\max})^b / \nu, \tag{9}$$

where

$$a = 2 + d - y - z, \quad b = 4 + d - 2y - z. \tag{10}$$

The nonlocal solution required that a and b were positive. On the other hand, if a and b were negative, the main contribution to the integrals would arise from the local region $k_1 \sim k$. It is easy to see by power counting that the result in that case must be

$$\Sigma^{(2)}(\mathbf{k}, \omega) \sim C_3 n k^{2+a} / \nu, \tag{11}$$

$$\Phi^{(2)}(\mathbf{k}, \omega) \sim C_4 n^2 k^b / \nu. \tag{12}$$

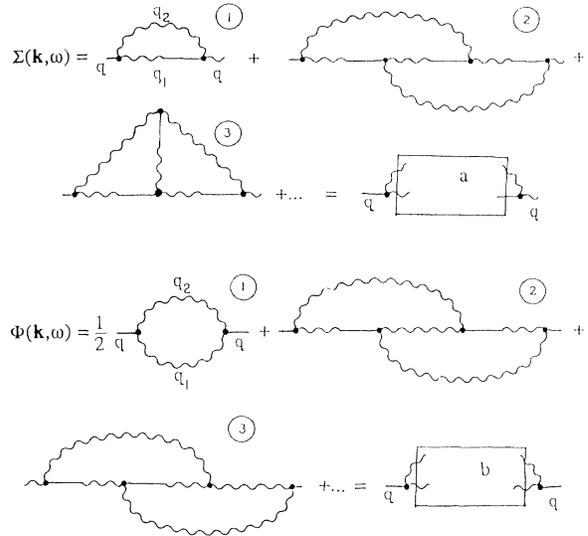


FIG. 1. The first diagrams in the infinite series expansion of the self-energy Σ and the intrinsic noise strength Φ . If the series is cut after the diagrams denoted by 1, one gets the one-loop approximation. The symbolic resummation of the series is also shown. The structure of this symbolic diagram is used in the argument extending our results to all orders in perturbation theory.

When the local solutions hold, one finds well-known scaling relations [10]. Use the fact that $\Sigma^{(2)}(\mathbf{k}, \omega) \sim k^z$ together with (11) to derive

$$2z + y = 4 + d. \tag{13}$$

Of course, this single relation is not sufficient to evaluate y and z in all dimensions. In 1+1 dimensions it is known theoretically that $y = 2$ and therefore $z = \frac{3}{2}$. In 2+1 dimensions there are only numerical results [11] which indicate that $y \approx 2.8$, and therefore z has to be about 1.6. On the other hand, in the nonlocal case, Eqs. (8) and (9) together with (5) lead to

$$G(\mathbf{k}, \omega) = \frac{1}{\omega - i\nu k^2}, \quad n(\mathbf{k}, \omega) = \frac{\Phi}{\omega^2 + (\nu k^2)^2}. \tag{14}$$

Accordingly, in this case $y = z = 2$, independent of d . The unknown constant ν becomes an effective viscosity. Equation (8) furnishes an estimate for ν and n , in the

out that the numerical evidence about KS realizing the nonlocal solution is correct, then the theoretical reason for the exclusion of the local solution for this model may be related to the matching of the local solution in the ir region to the UV part of the spectrum. In KS the UV spectrum is characterized by a local maximum at the fastest growing mode, followed by a fast decay due to the hyperviscosity term.

In summary, we showed that KPZ and KS have two types of strong coupling scaling solutions, with different scaling exponents. The window of locality in the z - d plane has been calculated. The nonlocal solution does not exist below two dimensions. Above two dimensions, both solutions exist, but the nonlocal one can be realized by one model but not the other. We have no proof that the local solution cannot be realized by KS, and therefore at this point we can only refer to numerical simulations to suggest that KS realizes the nonlocal solutions at dimensions $d=2$ and higher.

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Science.

- ^(a)Permanent address: Institute of Automation and Electrometry, Academy of Science of Russia, 630090 Novosibirsk, Russia.
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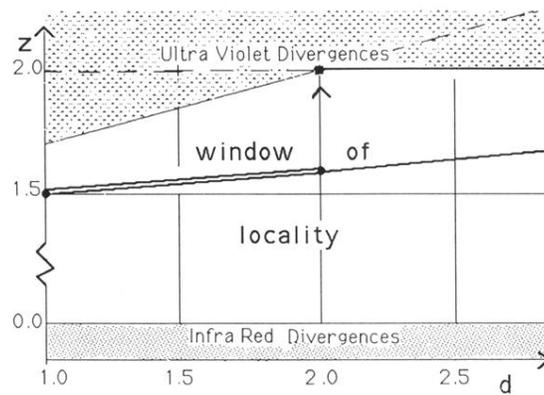


FIG. 2. The schematic trajectories of the static exponent z for the local and nonlocal solutions as a function of dimensionality d . Between $d=1$ and $d=2$ the trajectories of KPZ and KS are glued together: Only local solutions exist. Exactly at $d=2$ the nonlocal solution with $z=2$ for all $d > 2$ gets born. The figure shows the window of locality bounded from below by $z=0$ (below this line there exist ir divergences). The window is bounded from above by the line $z=(4+d)/3$ for $d < 2$ and by $z=2$ for $d > 2$. The known results for the local and nonlocal values of z are shown as dots and as a square at $d=1$ and $d=2$, respectively.