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Exact correlation functions in particle-reaction models with immobile particles

Christophe Chatelain, ^a Malte Henkel, ^a Mário J. de Oliveira ^b and Tânia Tomé ^b

^aGroupe de Physique Statistique,
Département de Physique de la Matière et des Matériaux,
Institut Jean Lamour (CNRS UMR 7198), Université de Lorraine Nancy,
B.P. 70239, F - 54506 Vandœuvre les Nancy Cedex, France

 b Instituto de Física, Universidade de São Paulo, C.P. 66318, 05314-970 São Paulo SP, Brasil

E-mail:

Abstract. Exact results on particle-densities as well as correlators in two models of immobile particles, containing either a single species or else two distinct species, are derived. The models evolve following a descent dynamics through pair-annihilation where each particle interacts at most once throughout its entire history. The resulting large number of stationary states leads to a non-vanishing configurational entropy. Our results are established for arbitrary initial conditions and are derived via a generating-function method. The single-species model is the dual of the 1D zero-temperature kinetic Ising model with Kimball-Deker-Haake dynamics. In this way, both infinite and semi-infinite chains and also the Bethe lattice can be analysed. The relationship with the random sequential adsorption of dimers and weakly tapped granular materials is discussed.

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1. Introduction

Exactly solvable models have been playing an important rôle in understanding the complex behaviour of strongly interacting many-body systems, see [41, 35, 6, 45, 48, 27] and refs. therein. With very few exceptions, exactly solvable models have only been found in one spatial dimension. Such restricted dimensionalities not only present particular challenges, since standard mean-field schemes are inadequate for their description but the importance of strong fluctuation effects for the correct prediction of their long-time behaviour has been confirmed experimentally. Classic examples are the kinetics of excitons on long chains of the polymer TMMC = $(CH_3)_4N(MnCl_3)$ [33], but also in other polymers confined to quasi-one-dimensional geometries [40, 32]. Alternatively, one may study analogous phenomena on carbon nanotubes, for example the relaxation of photo-excitations [43] or the photoluminescence saturation [46]. All these systems have in common that particles move diffusively on an effectively one-dimensional lattice and upon encounter of two of them, at least one of the particles disappears with probability one. These models are solvable, for example through the by now classical method of empty intervals [6, 7, 3], and one finds for the average

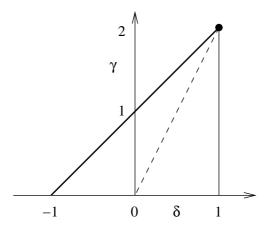


Figure 1. Parameter space of kinetic Ising chains as parametrised by γ and δ in (2). The usual Glauber dynamics corresponds to $\delta=0$ and the KDH dynamics is given by $\gamma=2\delta$ (dashed line). The zero-temperature line corresponds to $\gamma=1+\delta$ (thick line) and the infinite-temperature line to $\gamma=0$. The full circle at $\delta=1$ and $\gamma=2$ corresponds to the dynamics analysed here.

particle concentration $c(t) \sim t^{-1/2}$ [49], in agreement with the experimental results and distinct from the mean-field prediction $c_{\rm MF}(t) \sim t^{-1}$.

Similarly, one may consider the kinetics of magnetic systems. For theoretical analysis, it is often thought to be more simple to study phenomenological systems such as simple Ising models, with a probabilistic dynamics described in terms of a master equation, as is the case in the celebrate Glauber-Ising model [23]. We point out that such models are relevant for the description of the slow relaxation dynamics of real systems such as the single-chain magnet $\operatorname{Mn_2}(\operatorname{saltmen})_2\operatorname{Ni}(\operatorname{pao})_2(\operatorname{py})_2](\operatorname{ClO}_4)_2$ [11]. The configurations of the Ising chain are $\{\sigma\} = (\sigma_1, \sigma_2, \dots \sigma_L)$, with the Ising spins $\sigma_i = \pm 1$ attached to each site i of the chain. The master equation describes the sequential time-evolution of the probability $\mathbf{P}(\{\sigma\};t)$

$$\frac{\partial}{\partial t} \mathbf{P}(\{\sigma\}; t) = \sum_{i} \left[\omega_{i}(-\sigma_{i}) \mathbf{P}(\dots - \sigma_{i} \dots; t) - \omega_{i}(\sigma_{i}) \mathbf{P}(\dots \sigma_{i} \dots; t) \right]$$
(1)

where the ... means that all other spins are not affected and the choice of the rates $\omega_i(\sigma_i)$ selects a specific model. The most general form of the transition rates for the Ising chain which do not impose explicit conservation laws, keep the global \mathbb{Z}_2 -symmetry $\sigma_i \mapsto -\sigma_i$ and which only take into account the spin σ_i and its two nearest neighbours $\sigma_{i\pm 1}$, is given by

$$\omega_i(\sigma_i) = \frac{1}{2} \left[1 - \frac{\gamma}{2} \sigma_i(\sigma_{i-1} + \sigma_{i+1}) + \delta \sigma_{i-1} \sigma_{i+1} \right]$$
 (2)

where the parameters γ and δ are restricted to the intervals $0 \le \gamma \le 1 + \delta$ and $|\delta| \le 1$. This parameter space is illustrated in figure 1. One requires these transition rates to obey the *detailed balance condition*

$$\omega_i(\sigma_i)P_{\text{eq}}(\dots\sigma_i\dots) = \omega_i(-\sigma_i)P_{\text{eq}}(\dots-\sigma_i\dots)$$
(3)

where $P_{\text{eq}}(\dots \sigma_i \dots) = Z^{-1} \exp[-\mathcal{H}[\sigma]/T]$ is the equilibrium probability distribution where T denotes the temperature of the heat bath and $\mathcal{H} = -J \sum_i \sigma_i \sigma_{i+1}$ is the Ising chain Hamiltonian with an exchange coupling J. Then detailed balance implies

$$\gamma = (1 + \delta) \tanh(2J/T) \tag{4}$$

The Glauber-Ising model is specified by the choice [23]

$$\delta = 0 , \gamma = \tanh(2J/T)$$
 (5)

Here, we shall rather consider an alternative form, proposed by Kimball [31] and Deker and Haake [14] (KDH), namely

$$\delta = \frac{\gamma}{2} = \frac{\tanh(2J/T)}{2 - \tanh(2J/T)} \tag{6}$$

We remark that along the zero-temperature line $\gamma = 1 + \delta$ the detailed balance condition (3) is trivially obeyed, since both sides of equation (3) vanish (for T = 0 all stationary states are absorbing states).

Physically, the Glauber-Ising and KDH models are very different. This may be understood first from the exact relationship between the relaxation time τ and the spatial equilibrium correlation length ξ , viz.

$$\tau \sim \xi^z$$
, $z = \begin{cases} 2 & \text{; Glauber} \\ 4 & \text{; KDH} \end{cases} [14, 25, 18]$ (7)

which in both models can be established from the exactly calculable time-dependent average spin. Second, and more crucially, at T=0, the Glauber-Ising model has only two absorbing states (a feature typical of a relaxing simple magnet), whereas the KDH-model has $\sim \left((1+\sqrt{5})/2\right)^L$ [10, 13] absorbing states on a chain of L sites (a feature more typical of a relaxing glassy system, such as the Frederikson-Andersen model [22]). While almost any quantity of interest can be computed explicitly in the 1D Glauber-Ising model, see e.g. [41], for the KDH-model only global averages [31, 14] or certain global correlators and responses have been found [18]. In the KDH-model, often the corresponding equations of motion only close for certain classes of initial conditions and in the $L \to \infty$ limit [18].

Our work started from an attempt to find more exactly computable averages for the KDH-model. For the remainder of this paper, we shall restrict to zero temperature T=0, hence $\delta=1$ and $\gamma=2$ for the KDH-model. Then one can define the dual kink variable $\eta_i \in \{0,1\}$ and the rates (6) become

$$\eta_i := \frac{1 - \sigma_i \sigma_{i+1}}{2} , \quad \omega_i(\sigma_i) = \frac{1}{2} (1 - \sigma_i \sigma_{i-1}) (1 - \sigma_i \sigma_{i+1}) = 2\eta_{i-1} \eta_i$$
(8)

Single-spin flips $\sigma_i \to -\sigma_i$ are associated to the annihilation or creation of a pair of kinks

$$\eta_{i-1} \longrightarrow 1 - \eta_{i-1} , \eta_i \longrightarrow 1 - \eta_i$$
(9)

The only allowed transition is thus the annihilation of a pair of kinks. Neither creation nor diffusion of kinks are allowed. Therefore, the 1D KDH-model at T=0 is dual to a model where the sites are either empty or else occupied by a single immobile particle of a single species A, which can undergo pair-annihilation $A+A\to\emptyset+\emptyset$ with their nearest neighbours and with rate 2.

Besides being of interest in its own right as an abstract problem in many-body physics, there exist several physical motivations for the study of this model:

(i) Random sequential adsorption (RSA): In the usual RSA defined on a regular lattice, an atom adsorbed in a site excludes the adsorption of atoms in the neighbouring sites. Instead of single atoms one may define RSA of dimers on a regular lattice in which the two atoms of a dimer occupy two nearest-neighbour sites of the lattice. In one dimension the two versions are equivalent. One

then investigates quantities such as the density of particles in the stationary state [21]. If we define the variable $\overline{\eta}_i$ that takes the value 0 or 1 according to whether the site i is empty or occupied by on atom of the dimer, then the relation between this variable and the kink variable η_i is simply $\overline{\eta}_i = 1 - \eta_i$ and the transition rate of the RSA-model is that given by equation (8). A kink $(\eta_i = 1)$ corresponds therefore to an empty site $(\overline{\eta}_i = 0)$ in the RSA-formulation. Notice that not any state $\{\overline{\eta}_i\}$ is a possible configuration of dimers. However, if the initial state is a dimer configuration then any future state will also be a dimer configuration. Random sequential adsorption is a commonly encountered mechanism when macromolecules or colloïdal particles deposit on solid surfaces and when gravity effects can be neglected. It goes much beyond the often inadequate mean-field-like descriptions based on the Langmuir equation. See [44, 42] for recent reviews, including experimental tests and applications.

(ii) <u>Granular matter</u>: the particles making up granular materials rapidly relax into one of the very many blocked configurations of these systems. Under the effect of a gentle tapping, they may jump from one of these blocked states to another. These question has been raised how to formulate a statistical description of granular matter in terms of an ensemble of these blocked states. The Edwards hypothesis states that all blocked configurations ('valleys') with the same energy should be equivalent and that their number can be counted simply in terms of the configurational entropy (or 'complexity') [19]. While this proposal seems to work very well for mean-field-like models, one of the interest of exactly solvable models such as the one considered here is that because of their large number of stationary states, they have a non-vanishing complexity and hence permit a precise test of these concepts without appealing to mean-field schemes. Indeed, it has been shown that although the Edwards proposal is numerically quite accurate, it leads to predictions different from what is found in exactly solved one-dimensional systems [38, 39, 13, 8, 47, 9]. For reviews, see e.g. [24, 12].

Therefore, we shall present here exact derivations for particle-densities and some correlators, for two models undergoing a 'descent dynamics' where each individual particle only reacts *once* through the entire history. The first one simply is the pair-annihilation model $A + A \to \emptyset + \emptyset$ of diffusion-less particles, with the rate (8), and dual to the Ising model with KDH-dynamics, see sections 2 and 3. The second model describes the pair annihilation $A + B \to \emptyset + \emptyset$ of two distinct species of diffusion-less particles, see section 4. A possible application of the two-species model is related to the fact that it could be used to distinguish the two types of kinks in the Ising model, namely $\uparrow \downarrow \doteq A$ and $\downarrow \uparrow \doteq B$, such that one would have the duality correspondences

$$(\uparrow\downarrow\uparrow\longrightarrow\uparrow\uparrow\uparrow)\doteq(AB\longrightarrow\emptyset\emptyset)\quad,\quad (\downarrow\uparrow\downarrow\longrightarrow\downarrow\downarrow\downarrow)\doteq(BA\longrightarrow\emptyset\emptyset)$$

While the reaction-diffusion processes mentioned above can be treated via the *empty-interval method*, the diffusion-free models we shall be considering here can be treated by its converse [21], which is sometimes called the *full-interval method* [30]. A central quantity will be $F_n := \mathbf{P}(\underbrace{\bullet \bullet \ldots \bullet}_{n \text{ particles}})$, the probability of having n consecutive

sites occupied by a particle. It turns out that the F_n satisfy closed linear systems of equations of motion, to be derived from (8).‡ Here, we shall go beyond the calculation

‡ In contrast with the full-interval method as used in [30, 3], we do not require the condition $F_0(t) = 1$, but shall rather analytically continue the equations of motion to the case n = 0 which will then be

of mere densities. Since in the context of the empty-interval method, an efficient way to generate correlators and responses is to consider probabilities of pairs of empty sites [15, 5, 6, 13, 16, 17], we shall derive correlators by solving the equations of motion of the probabilities of pairs of groups of occupied sites, separated by a gap. Rather than restricting to rather special initial conditions such that the solutions of motion can be guessed my making an appropriate ansatz, we shall present a very general and easy-to-use generating function method which allows to derive systematically all quantities of interest for arbitrary initial conditions. The usually considered situation of initially uncorrelated particles is recovered as a special case.

This paper is organised as follows. In section 2, we consider the diffusion-free pair annihilation model with the simplifying technical assumption of spatial translation-invariance. Particle densities and pair correlators are derived exactly, for arbitrary initial conditions, via a generating function method. We shall study both the cases of an one-dimensional chain [29, 37, 38, 13] and as well the Bethe lattice [20, 34, 2] as an example of an effectively infinite-dimensional lattice. In section 3, we generalise to the case where spatial translation-invariance is no longer required. In particular, our treatment includes the case of an one-dimensional, semi-infinite system so that one can study the cross-over from the boundary towards the bulk. In section 4, we illustrate further the versatility of our generating function technique by deriving densities [34] and correlators of a two-species pair-annihilation model of immobile species A, B of particles undergoing the reaction $A + B \rightarrow \emptyset + \emptyset$. Section 5 gives our conclusions. An appendix outlines the enumeration of stationary states in the two-species model.

2. The pair-annihilation model without diffusion

Consider the diffusion-free pair-annihilation model, consisting of particles of a single species A, which sit motionless on the sites i of an infinite linear chain and which may undergo the only admissible reaction $A+A\to\emptyset+\emptyset$ with rate 2 between nearest-neighbour sites. From the master equation (1), with the rates (8), one can derive the equations of motion for the averages of interest. In general, any average $\langle f(\{\eta\})\rangle$ satisfies the evolution equation

$$\frac{\mathrm{d}}{\mathrm{d}t}\langle f(\{\eta\})\rangle = \sum_{\{\eta\}} f(\{\eta\}) \frac{\partial}{\partial t} \mathbf{P}(\{\eta\};t)$$

$$= 2 \sum_{i} \sum_{\{\eta\}} f(\{\eta\}) \Big[(1 - \eta_{i-1})(1 - \eta_{i}) \mathbf{P}(\dots (1 - \eta_{i-1}), (1 - \eta_{i}) \dots; t) \\
 - \eta_{i-1} \eta_{i} \mathbf{P}(\dots \eta_{i-1}, \eta_{i} \dots; t) \Big]$$

$$= 2 \sum_{i} \sum_{\{\eta\}} \Big[f(\dots (1 - \eta_{i-1}), (1 - \eta_{i}) \dots) - f(\{\eta\}) \Big] \eta_{i-1} \eta_{i} \mathbf{P}(\dots \eta_{i-1}, \eta_{i} \dots; t)$$

$$= 2 \sum_{i} \langle [f(\dots (1 - \eta_{i-1}(t)), (1 - \eta_{i}(t)) \dots) - f(\{\eta\})] \eta_{i-1}(t) \eta_{i}(t) \rangle \tag{10}$$

2.1. Density of n-strings

We shall concentrate on n-strings of n consecutive particles $\underbrace{\bullet \bullet \ldots \bullet}_{n \text{ particles}}$ (or kinks in the

spin formulation of the KDH-model at T=0). Their time-dependent density is

$$C_n(t) := \langle \eta_1(t)\eta_2(t)\dots\eta_n(t)\rangle \tag{11}$$

According to (10), the $C_n(t)$ satisfy the equations of motion

$$\frac{\mathrm{d}}{\mathrm{d}t}C_n(t) = -2\langle \eta_0(t)\eta_1(t)\eta_2(t)\dots\eta_n(t)\rangle
-2(n-1)\langle \eta_1(t)\eta_2(t)\dots\eta_n(t)\rangle
-2\langle \eta_1(t)\eta_2(t)\dots\eta_n(t)\eta_{n+1}(t)\rangle$$
(12)

where we used the relations $\eta_i^2 = \eta_i$ and $(1 - \eta_i)\eta_i = 0$ which follow since $\eta_i \in \{0, 1\}$.

2.1.1. General solution Throughout this section, we shall assume that the initial conditions display translation-invariance. Since we shall later follow essentially the same approach towards finding the solution, we explain it here, for the most simple case, in a little more detail, although the end result for the n-string density $C_n(t)$ is well-known, at least for uncorrelated initial conditions [29, 20, 21, 36, 37, 38, 48, 13]. The evolution equation (12) now becomes, for $n \geq 1$

$$\frac{\mathrm{d}}{\mathrm{d}t}C_n(t) = -4C_{n+1}(t) - 2(n-1)C_n(t) \tag{13}$$

To eliminate the last term in (13), let

$$C_n(t) = U_n(t)e^{-2(n-1)t} (14)$$

so that we are left with

$$\frac{\mathrm{d}}{\mathrm{d}t}U_n(t) = -4U_{n+1}(t)e^{-2t} \tag{15}$$

The exponential factor can be removed by setting $U_n(t) = u_n(s)$, where

$$s = \frac{e^{-2t} - 1}{2} \iff t = -\frac{1}{2}\ln(2s + 1) \tag{16}$$

so that, for all $n \geq 1$

$$\frac{\mathrm{d}}{\mathrm{d}s}u_n(s) = 4u_{n+1}(s) \tag{17}$$

In order to simplify the following computation, and all those shall follow later, we now define an auxiliary quantity $u_0(s)$ such that (17) is valid for all $n \ge 0$. We shall show below that $u_0(s)$ does not enter explicitly into any physical observable of interest. Equation (17) is now solved by introducing the generating function

$$F(x,s) := \sum_{n=0}^{\infty} \frac{u_n(s)}{n!} x^n \tag{18}$$

which in turn satisfies the equation

$$\frac{\partial}{\partial s}F(x,s) = \sum_{n=0}^{\infty} \frac{4u_{n+1}(s)}{n!}x^n = 4\sum_{n=1}^{\infty} \frac{u_n(s)}{(n-1)!}x^{n-1} = 4\frac{\partial}{\partial x}F(x,s)$$
(19)

which has the general solution F(x,s) = f(x+4s). Herein, the last unknown function f is fixed from the initial condition f(x) = F(x,0). We finally have

$$F(x,s) = f(4s+x) = F(x+4s,0)$$
(20)

Since the generating function F is analytic at x = 0 by construction, we can expand it according to (18) and find

$$F(x,s) = \sum_{k=0}^{\infty} \frac{u_k(0)}{k!} (4s+x)^k$$

$$= \sum_{k=0}^{\infty} \frac{u_k(0)}{k!} \sum_{n=0}^k \frac{k!}{n!(k-n)!} (4s)^{k-n} x^n$$

$$= \sum_{n=0}^{\infty} \sum_{k=n}^{\infty} u_k(0) \frac{(4s)^{k-n}}{n!(k-n)!} x^n$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \left(\sum_{n=0}^{\infty} \frac{u_{m+n}(0)}{m!} (4s)^m \right) x^n$$
(21)

where we also exchanged the order of summation and performed a change of variable in the index k. Comparing coefficients of x, it follows that for all $n \ge 0$

$$u_n(s) = \sum_{m=0}^{\infty} \frac{u_{m+n}(0)}{m!} (4s)^m$$
 (22)

Reconverting this to the function $U_n(t) = u_n(s)$, the *n*-string density $C_n(t)$ is finally

$$C_n(t) = \sum_{m=0}^{\infty} \frac{2^m}{m!} C_{m+n}(0) \left(e^{-2t} - 1 \right)^m e^{-2(n-1)t}$$
 (23)

since consideration of the $t \to 0$ limit shows that $u_n(0) = C_n(0)$ for all $n \geq 0$. Clearly, the physically relevant *n*-string densities $C_n(t)$ with $n \geq 1$ are independent of the initial value $C_0(0)$, as it should be. Eq. (23) will become an important initial condition when we shall compute correlators below.

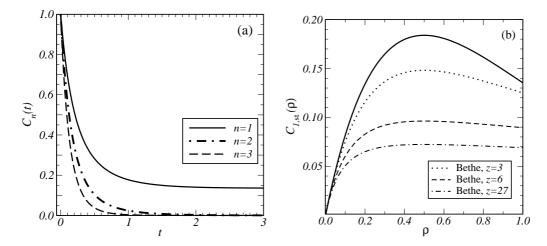


Figure 2. (a) Time-dependence of the probability $C_n(t)$ of n consecutive occupied sites, for n=[1,2,3] from top to bottom and for an initially fully occupied lattice with $\rho=1$. (b) Stationary particle-density $C_{1,\mathrm{st}}(\rho)=\lim_{t\to\infty}C_n(t)$ as a function of the initial density ρ (full line). The dashed/dotted lines gives the stationary particle-density on the Bethe lattice for several coordination numbers z.

2.1.2. Specific initial conditions Eq. (23) is our first result, and gives $C_n(t)$ in terms of the all initial n-string densities $C_n(0)$. In order to illustrate the physical content, we consider the case of initially totally uncorrelated particles, with average density ρ , such that, for $n \geq 0$

$$C_n(0) = \rho^n \tag{24}$$

Carrying out the sum in (23) is straightforward, hence

$$C_n(t) = \rho^n e^{2\rho \left(e^{-2t} - 1\right) - 2(n-1)t}$$
(25)

and shows the characteristic double exponential in the time-dependence [29, 21, 38, 48, 13].§

Two values of ρ have a particular interpretation for the KDH-model at T=0.

 $\rho = \frac{1}{2}$: this corresponds to random initial conditions for the Ising spins so that the probability of a kink is $\frac{1}{2}$.

 $\rho = 1$: this corresponds to an ordered anti-ferromagnetic state $\sigma_i = (-1)^i$, and all bonds are occupied by a kink.

In figure 2a, we show the time-evolution of the n=string density. While for n=1, the density rapidly converges towards a finite value in the limit of large times $t \to \infty$, larger n-strings (with $n \ge 2$) do not survive. In figure 2b, we show the dependence of the stationary density $C_{1,\text{st.}}(\rho) = C_1(\infty) = \rho e^{-2\rho}$ on the density ρ . The decrease of that density when $\rho \to 1$ is intuitively accounted for by observing that for ρ large,

§ We point out an important difference with the fairly similar empty-interval method, which considers the probability $E_n(t)$ of finding n consecutive empty sites, see [6]. If in addition one assumes that $E_0(t)=1$, the $E_n(t)$ obey equations of motion quite similar to (13) and which are consistent with $E_0(t)=1$ remaining valid for all times [16]. However, for the diffusion-less case under study in this paper, even if one starts from a fully occupied lattice initially, viz. $\rho=1$ and admits $C_n(0)=1$ $\forall n\geq 0$, one has $C_0(t)=e^{2t-2(1-e^{-2t})}\neq 1$.

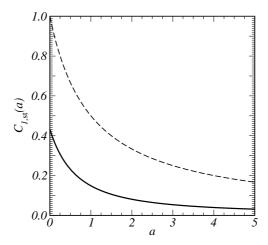


Figure 3. Stationary particle-density $C_{1,\text{St}}(a)$ (full line) which corresponds to the initial conditions $C_n(0) = (n+a)^{-1}$ (dashed line), as a function of the parameter a.

many more particles will find a partner for reaction whereas for smaller values of ρ , more isolated particles will remain. The maximal stationary density is achieved for $\rho_m = \frac{1}{2}$, where $C_{1,\text{st.}}(\frac{1}{2}) = 1/(2e) \simeq 0.1839\ldots$

Usually the initial condition for the RSA of dimers is taken as an empty lattice which corresponds to all bonds occupied by a kink. In this case $C_n(0) = 1$ and the well-known results for RSA in one dimensions can be off from (25) with $\rho = 1$, including the stationary density $C_1(\infty) = e^{-2}$. It is worth to consider distinct initial conditions for the RSA of dimers. For instance, consider a configuration of dimers constructed by placing dimers at a chain as follows. Let us denote by AB a dimer so that a configuration of dimer will be $ABAB\emptyset AB\emptyset AB\dots$ where \emptyset denotes an empty site. Walking along the sites of the chain, starting from the origin, if site i-1 is empty or occupied by a B atom the probability of site being occupied by an A atom is p and to remain empty is q = 1 - p. If site i - 1 is A, then site i will be B. This defines a Markov chain whose stationary solution is such that the density of vacant sites is $\rho = q/(2-q)$ and the probability of a sequence of n empty sites is $C_n(0) = q^n/(2-q)$ which we consider to be the initial condition. From equation (23), it follows

$$C_n(t) = \frac{q^n}{2-q} \exp\left[2q(e^{-2t} - 1) - 2(n-1)t\right] \text{ where } q = \frac{2\rho}{1+\rho}$$
 (26)

so that $C_1(\infty) = qe^{-2q}/(2-q) = \rho e^{-4\rho/(1+\rho)}$ which is a monotonically increasing function of ρ . The usual initial condition for dimers is recovered for q=1.

In order to illustrate what might happen for correlated initial conditions, we consider the example $C_n(0) = (n+a)^{-1}$ which allows for far more correlated initial clusters. Then $C_n(t) = \left[\Gamma(a+n) - \Gamma(a+n;2(1-e^{-2t}))\right] e^{2t(a+1)} (2(e^{2t}-1))^{-a-n} \xrightarrow{t\to\infty} {}_1F_1(a+1,a+2;-2)/(a+1)$ and where $\Gamma(a,z)$ is an incomplete Gamma function [1]. The stationary density is shown in figure 3. This example illustrates that because of the large number of stationary states, of the order $\sim 1.62^L$ on a lattice of L sites [10, 13, 18], macroscopic quantities such as mean particle-densities depend on the precise form of the initial condition.

A physically motivated example for a correlated initial condition is the two-species irreversible pair annihilation $A+B\to\emptyset+\emptyset$ of immobile particles A and B. If $C_{1,A}(t)$ and $C_{1,B}(t)$ denote the average densities of the particles A and B, it can be shown [34] that $C_1(t)=\frac{1}{2}\left(C_{1,A}(t)+C_{1,B}(t)\right)$ is part of a set of quantities $C_n(2t)$ which satisfy Eq. (13), but with the initial conditions

$$C_n(0) = \begin{cases} \rho^n & ; n \text{ pair} \\ \frac{1}{2}(\rho_A + \rho_B)\rho^{n-1} & ; n \text{ impair} \end{cases}, \rho = \sqrt{\rho_A \rho_B}$$
 (27)

and where $\rho_{A,B}$ are the initial average densities of the A,B-particles, respectively. We shall return to this model in much detail in section 4.

2.2. Correlation of two n-strings

We search for exact correlators of a n-string with a m-string, separated by a certain distance r, which leads us to compute the averages for observables such as $\underbrace{\bullet \bullet \ldots \bullet}_{n}$ $\underbrace{\bullet \bullet \ldots \bullet}_{m}$, where the state of the r central sites is unknown. We shall also refer to this as a 'string with a hole of r sites'.

2.2.1. String with an one-site hole In order to extend the methods of the previous subsection, we begin with the case of a single-site hole of the form $\underbrace{\bullet \bullet \dots \bullet}_n \underbrace{1}_{m}$

and the average

$$C_{n,m}^{1}(t) := \langle \eta_1(t) \dots \eta_n(t) \eta_{n+2}(t) \dots \eta_{n+m+1}(t) \rangle$$
(28)

For spatially translation-invariant initial conditions, the equation of motion is

$$\frac{\mathrm{d}}{\mathrm{d}t}C_{n,m}^{1}(t) = -2\left[C_{n+1,m}^{1}(t) + C_{n,m+1}^{1}(t) + (n+m-2)C_{n,m}^{1}(t) + 2C_{n+m+1}(t)\right]$$
(29)

In the same way as in Eq. (14), we set

$$C_n(t) = u_n(s)e^{-2(n-1)t}$$
, $C_{n,m}^1(t) = u_{n,m}^1(s)e^{-2(n+m-2)t}$ (30)

and use again the change of variables (16). The equations of motion (29) become

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{n,m}^1(s) = 2\left[u_{n+1,m}^1(s) + u_{n,m+1}^1(s) + 2(2s+1)u_{n+m+1}(s)\right]$$
(31)

and the definition of the $u_{n,m}(s)$ are extended such that they hold true for all $n,m \geq 0$. We stress that $u_{n,0}(s) \neq u_n(s) \neq u_{0,n}(s)$ are unrelated to the density of an unbroken n-string, they are rather a computational device without an obvious physical interpretation. We now introduce the generating function

$$F^{1}(x,y,s) := \sum_{n,m=0}^{\infty} \frac{u_{n,m}^{1}(s)}{n! \, m!} x^{n} y^{m}$$
(32)

and in order to derive its equation of motion, we compute

$$\frac{\partial}{\partial s} F^{1}(x,y,s) = 2 \sum_{n,m=0}^{\infty} \left[u_{n+1,m}^{1}(s) + u_{n,m+1}^{1}(s) + 2(2s+1)u_{n+m+1}(s) \right] \frac{x^{n}y^{m}}{n! \, m!}$$

$$= 2 \sum_{n=1, \atop m=0}^{\infty} u_{n,m}^{1}(s) \frac{x^{n-1}y^{m}}{(n-1)!m!} + 2 \sum_{n=0, \atop m=1}^{\infty} u_{n,m}^{1}(s) \frac{x^{n}y^{m-1}}{n!(m-1)!}$$

$$+ 4(2s+1) \sum_{n,m=0}^{\infty} \frac{u_{n+m+1}(s)}{(n+m)!} \frac{(n+m)!}{n!m!} x^{n}y^{m}$$

$$= 2 \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right) F^{1}(x,y,s) + 4(2s+1) \sum_{k=0}^{\infty} \frac{u_{k+1}(s)}{k!} (x+y)^{k}$$

$$= 2 \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} \right) F^{1}(x,y,s) + 4(2s+1) \sum_{k=1}^{\infty} \frac{u_{k}(s)}{(k-1)!} (x+y)^{k-1} \tag{33}$$

The last term involves the derivative of the generating function $F'(x,s) = \partial_x F(x,s)$, see eq. (18), of the *n*-string density without a hole. We are left with

$$\frac{\partial}{\partial s}F^{1}(x,y,s) = 2\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right)F^{1}(x,y,s) + 4(2s+1)F'(x+y,s). \tag{34}$$

Equations of this kind are conveniently solved by an appropriate change of variables. We choose $F^1(s, x, y) = g^1(\alpha, \beta, s)$ where $\alpha = 2s + x$ and $\beta = 2s + y$. With our choice, eq. (34) becomes an ordinary differential equation

$$\left(\frac{\partial}{\partial s} - 2\frac{\partial}{\partial x} - 2\frac{\partial}{\partial y}\right) F^{1}(x, y, s) = \frac{\partial g^{1}}{\partial s}(\alpha, \beta, s) = 4(2s + 1)F'(\alpha + \beta - 4s, s)$$
(35)

where α, β only enter as parameters. Using eq. (21) for F, we obtain

$$\frac{\partial g^{1}}{\partial s}(\alpha, \beta, s) = 4(2s+1) \sum_{k=1}^{\infty} \sum_{l=0}^{\infty} \frac{u_{k+l}(0)}{(k-1)!l!} (\alpha + \beta - 4s)^{k-1} (4s)^{l}$$

$$= 4(2s+1) \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} \frac{u_{k+l+1}(0)}{l! \, k!} (4s)^{l} (\alpha + \beta - 4s)^{k}$$

$$= 4(2s+1) \sum_{n=0}^{\infty} \sum_{l=0}^{n} \frac{u_{n+1}(0)}{n!} \frac{n!}{l! (n-l)!} (4s)^{l} (\alpha + \beta - 4s)^{n-l}$$

$$= 4(2s+1) \sum_{n=0}^{\infty} \frac{u_{n+1}(0)}{n!} (\alpha + \beta)^{n} \tag{36}$$

Remarkably, the dependence on s is merely the rather simple explicit one, such that the integration readily gives

$$g^{1}(\alpha, \beta, s) = 4(s^{2} + s) \sum_{n=0}^{\infty} \frac{u_{n+1}(0)}{n!} (\alpha + \beta)^{n} + g^{1}(\alpha, \beta, 0)$$

$$= 4(s^{2} + s) \sum_{n=0}^{\infty} \frac{u_{n+1}(0)}{n!} (\alpha + \beta)^{n} + \sum_{n,m=0}^{\infty} \frac{u_{n,m}^{1}(0)}{n! \, m!} \alpha^{n} \beta^{m}$$
(37)

 \parallel To find these, recall that the homogeneous equation $(\partial_s - 2\partial_x - 2\partial_y)F = 0$ admits any function F = f(2s + x, 2s + y) as solution, see e.g. [28].

where the integration constant appears as the additional term $g^1(\alpha, \beta, 0)$. We next express this generating function in terms of the original variables x, y and s:

$$F^{1}(x,y,s) = 4(s^{2} + s) \sum_{n=0}^{\infty} \frac{u_{n+1}(0)}{n!} (4s + x + y)^{n} + \sum_{n,m=0}^{\infty} \frac{u_{n,m}^{1}(0)}{n! \, m!} (2s + x)^{n} (2s + y)^{m}$$

$$= 4(s^{2} + s) \sum_{k,l,m=0}^{\infty} \frac{u_{k+l+m+1}(0)}{k! \, l! \, m!} (4s)^{k} x^{l} y^{m}$$

$$+ \sum_{k,l=0}^{\infty} \sum_{n=k}^{\infty} \sum_{m=l}^{\infty} \frac{u_{n,m}^{1}(0)}{k! \, (n-k)! \, l! \, (m-l)!} (2s)^{n-k} x^{k} (2s)^{m-l} y^{l}$$
(38)

The identification with the definition of the generating function (32) leads to

$$u_{n,m}^{1}(s) = 4(s^{2} + s) \sum_{k=0}^{\infty} \frac{u_{k+n+m+1}(0)}{k!} (4s)^{k} + \sum_{k,l=0}^{\infty} \frac{u_{n+k,m+l}^{1}(0)}{k! \, l!} (2s)^{k+l}$$
(39)

the unique solution of eq. (31). We also see that neither $u_{n,0}^1(0)$, nor $u_{0,m}^1(0)$ nor $u_0(0)$ enter into the observables $u_{n,m}^1(s)$ with $n,m \geq 1$, as it should be. After performing the changes (16) and (14), the desired correlator becomes

$$C_{n,m}^{1}(t) = \left(e^{-4t} - 1\right) \sum_{k=0}^{\infty} \frac{u_{k+n+m+1}(0)}{k!} 2^{k} \left(e^{-2t} - 1\right)^{k} e^{-2(n+m-2)t} + \sum_{k,l=0}^{\infty} \frac{u_{n+k,m+l}^{1}(0)}{k! \, l!} \left(e^{-2t} - 1\right)^{k+l} e^{-2(n+m-2)t}$$

$$(40)$$

Finally, since the first line can be expressed in terms of $C_n(t)$, using (23), and since $C_{n,m}^1(0) = u_{n,m}^1(0)$, the final solution is

$$C_{n,m}^{1}(t) = (1 - e^{4t}) C_{n+m+1}(t) + \sum_{l=0}^{\infty} \frac{C_{n+k,m+l}^{1}(0)}{k! \, l!} (e^{-2t} - 1)^{k+l} e^{-2(n+m-2)t}$$
(41)

In the special case of a set of initially uncorrelated particles, with average density ρ (or uncorrelated kinks in the KDH-model), we have $C_{n,m}^1(0) = \rho^{n+m}$, $C_n(0) = \rho^n$ and the (n,m)-correlator for a hole of size r=1 reads

$$C_{n,m}^{1}(t) = \rho^{n+m} \left[\rho \left(e^{-4t} - 1 \right) + 1 \right] e^{2\rho \left(e^{-2t} - 1 \right) - 2(n+m-2)t}$$
(42)

As expected, a finite value in the stationary limit $t \to \infty$ is only found for n = m = 1.

2.2.2. <u>String with a hole of r sites</u> We now consider the (n, m)-correlator of two strings of particles (kinks) separated by a hole consisting of r > 1 sites and define the average

$$C_{n,m}^{r}(t) := \langle \eta_1(t) \dots \eta_n(t) \eta_{n+r+1}(t) \dots \eta_{n+m+r}(t) \rangle$$

$$\tag{43}$$

Assuming translation-invariant initial conditions, the equation of motion is, see also [13]

$$\frac{\mathrm{d}}{\mathrm{d}t}C_{n,m}^{r}(t) = -2\left[C_{n+1,m}^{r}(t) + C_{n,m+1}^{r}(t) + (n+m-2)C_{n,m}^{r}(t) + C_{n+1,m}^{r-1}(t) + C_{n,m+1}^{r-1}(t)\right](44)$$

As before, we split off an exponential factor. The same changes as before are applied:

$$C_{n,m}^r(t) = u_{n,m}^r(s)e^{-2(n+m-2)t}, \quad (r > 1)$$
 (45)

and change the time according to (16) such that the equations of motion become

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{n,m}^{r}(s) = 2\left[u_{n+1,m}^{r}(s) + u_{n,m+1}^{r}(s) + u_{n+1,m}^{r-1}(s) + u_{n,m+1}^{r-1}(s)\right](46)$$

We also introduce the generating function

$$F^{r}(x,y,s) := \sum_{n,m=0}^{\infty} \frac{u_{n,m}^{r}(s)}{n! \, m!} x^{n} y^{m}$$
(47)

whose evolution equation is, for $r \geq 2$

$$\frac{\partial}{\partial s}F^{r}(x,y,s) = 2\sum_{n,m=0}^{\infty} \left[u_{n+1,m}^{r}(s) + u_{n,m+1}^{r}(s) + u_{n+1,m}^{r-1}(s) + u_{n,m+1}^{r-1}(s) \right] \frac{x^{n}y^{m}}{n!\,m!}$$

$$= 2\sum_{n=1,\atop m=0}^{\infty} u_{n,m}^{r}(s) \frac{x^{n-1}y^{m}}{(n-1)!\,m!} + 2\sum_{n=0,\atop m=1}^{\infty} u_{n,m}^{r}(s) \frac{x^{n}y^{m-1}}{n!\,(m-1)!}$$

$$+ 2\sum_{n=1,\atop m=0}^{\infty} u_{n,m}^{r-1}(s) \frac{x^{n-1}y^{m}}{(n-1)!\,m!} + 2\sum_{n=0,\atop m=1}^{\infty} u_{n,m}^{r-1}(s) \frac{x^{n}y^{m-1}}{n!\,(m-1)!}$$

$$= 2\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right) \left(F^{r}(x,y,s) + F^{r-1}(x,y,s)\right) \tag{48}$$

As before for the case r=1, this is solved by changing variables according to $\alpha=2s+x$ and $\beta=2s+y$ such that the function $F^r(x,y,s)=g^r(\alpha,\beta,s)$ obeys the recursion relation

$$\left(\frac{\partial}{\partial s} - 2\frac{\partial}{\partial x} - 2\frac{\partial}{\partial y}\right) F^{r}(x, y, s) = \frac{\partial g^{r}}{\partial s}(\alpha, \beta, s) = 2\left(\frac{\partial}{\partial \alpha} + \frac{\partial}{\partial \beta}\right) g^{r-1}(\alpha, \beta, s) \tag{49}$$

We express this recursion in integral form for $g^r(\alpha, \beta, s)$

$$g^{r}(\alpha, \beta, s) = 2 \int ds \left(\frac{\partial}{\partial \alpha} + \frac{\partial}{\partial \beta} \right) g^{r-1}(\alpha, \beta, s)$$
 (50)

In order to evaluate this, we consider first a few special cases. In the special case r=2, the expression (37) of $g^1(\alpha,\beta,s)$ leads to

$$g^{2}(\alpha, \beta, s) = 16 \left(\frac{s^{3}}{3} + \frac{s^{2}}{2} \right) \sum_{n=0}^{\infty} \frac{u_{n+2}(0)}{n!} (\alpha + \beta)^{n}$$

$$+ 2s \sum_{n,m=0}^{\infty} \left[u_{n+1,m}^{1}(0) + u_{n,m+1}^{1}(0) \right] \frac{\alpha^{n} \beta^{m}}{n! \, m!}$$

$$+ g^{2}(\alpha, \beta, 0)$$

$$(51)$$

since

$$\frac{\partial}{\partial \alpha} \left[\sum_{n=0}^{\infty} \frac{u_{n+1}(0)}{n!} (\alpha + \beta)^n \right] = \sum_{n=1}^{\infty} \frac{u_{n+1}(0)}{(n-1)!} (\alpha + \beta)^{n-1} = \sum_{n=1}^{\infty} \frac{u_{n+2}(0)}{n!} (\alpha + \beta)^n$$
 (52)

Expanding $g^2(\alpha, \beta, 0)$ as

$$g^{2}(\alpha, \beta, 0) = \sum_{n,m=0}^{\infty} u_{n,m}^{2}(0) \frac{\alpha^{n} \beta^{m}}{n! \, m!}$$
 (53)

and applying (50) once more, we find

$$g^{3}(\alpha, \beta, s) = 64 \left(2\frac{s^{4}}{4!} + \frac{s^{3}}{3!} \right) \sum_{n=0}^{\infty} \frac{u_{n+3}(0)}{n!} (\alpha + \beta)^{n}$$

$$+ 2s^{2} \sum_{n,m=0}^{\infty} \left[u_{n+2,m}^{1}(0) + 2u_{n+1,m+1}^{1}(0) + u_{n,m+2}^{1}(0) \right] \frac{\alpha^{n} \beta^{m}}{n! \, m!}$$

$$+ 2s \sum_{n,m=0}^{\infty} \left[u_{n+1,m}^{2}(0) + u_{n,m+1}^{2}(0) \right] \frac{\alpha^{n} \beta^{m}}{n! \, m!}$$

$$+ g^{3}(\alpha, \beta, 0)$$

$$(54)$$

By further iterating the procedure, we conclude that the general result is

$$g^{r}(\alpha, \beta, s) = 4^{r} \left(2 \frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) \sum_{n=0}^{\infty} \frac{u_{n+r}(0)}{n!} (\alpha + \beta)^{n}$$

$$+ \sum_{l=1}^{r} \frac{(2s)^{r-l}}{(r-l)!} \sum_{n,m=0}^{\infty} \left[\sum_{i=0}^{r-l} \frac{(r-l)!}{i!(r-l-i)!} u_{n+i,m+r-l-i}^{l}(0) \right] \frac{\alpha^{n} \beta^{m}}{n! \, m!}$$
 (55)

and one can indeed check that this solves the recursion (50). Next, we express this result in terms of x, y and s:

$$F^{r}(x,y,s) = 4^{r} \left(2 \frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) \sum_{n=0}^{\infty} \frac{u_{n+r}(0)}{n!} (4s + x + y)^{n}$$

$$+ \sum_{l=1}^{r} (2s)^{r-l} \sum_{n,m=0}^{\infty} \left[\sum_{i=0}^{r-l} \frac{u_{n+i,m+r-l-i}^{l}(0)}{i! (r-l-i)!} \right] \frac{(2s+x)^{n} (2s+y)^{m}}{n! m!}$$

$$= \sum_{a,b=0}^{\infty} \left(4^{r} \left(2 \frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) \sum_{c=0}^{\infty} \frac{u_{a+b+c+r}(0)}{c!} (4s)^{c} \right) \frac{x^{a} y^{b}}{a! b!}$$

$$+ \sum_{a,b=0}^{\infty} \left(\sum_{l=1}^{r} (2s)^{r-l} \sum_{n=a_{r}}^{\infty} \left[\sum_{i=0}^{r-l} \frac{u_{n+i,m+r-l-i}^{l}(0)}{i! (r-l-i)!} \right] \frac{(2s)^{n-a} (2s)^{m-b}}{(n-a)! (m-b)!} \frac{x^{a} y^{b}}{a! b!}$$

$$(56)$$

in order to identify the coefficients, after an additional rearrangement of the sums

$$u_{n,m}^{r}(s) = 4^{r} \left(\frac{s^{r}}{p!} + 2\frac{s^{r+1}}{(p+1)!}\right) u_{n+m+r}(s)$$

$$+ \sum_{k,l=0}^{\infty} \frac{(2s)^{k+l}}{k!} \sum_{q=0}^{r-1} \sum_{q'=0}^{q} u_{n+k+q-q',m+l+q'}^{r-q}(0) \left(\begin{array}{c} q \\ q' \end{array}\right) \frac{(2s)^{q}}{q!}$$
 (57)

For any fixed initial condition, this gives the unique solution of eq. (46). The final correlator is obtained after performing the transformations (16) and then (45) and relating the initial coefficients $C_{n,m}^r(0) = u_{n,m}^r(0)$

$$C_{n,m}^{r}(t) = e^{-2(n+m-2)t} \sum_{k,l=0}^{\infty} \sum_{q=0}^{r-1} \sum_{q'=0}^{q} {q \choose q'} C_{n+k+q-q',m+l+q'}^{r-q}(0) \frac{(e^{-2t}-1)^{k+l+q}}{k! \ l! \ q!} + 2^{r} \left(\frac{(e^{-2t}-1)^{r}}{r!} + \frac{(e^{-2t}-1)^{r+1}}{(r+1)!} \right) e^{2(r+1)t} C_{n+m+r}(t)$$
 (58)

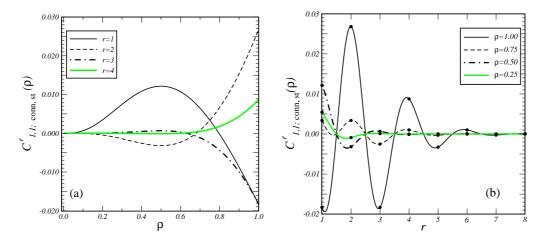


Figure 4. Stationary connected particle-particle correlator $C_{1,1;\text{conn., st.}}^r$ (a) Dependence on the initial density ρ , for several values of the particle distance r. (b) Continuous interpolation of the dependence on the particle distance r, for several values of the density ρ . The full dots give the values for r integer.

where we also used the explicit expression (23) for the *n*-string density $C_n(t)$. This exact expression of the (n, m)-correlator $C_{n,m}^r(t)$ of two strings, separated by a distance r, for any initial condition, is the main result of this section.

In the special case of initially uncorrelated particles with average density ρ , one has $C_{n,m}^r(0) = \rho^{n+m}$ so that evaluation of the sums in (58) leads to

$$C_{n,m}^{r}(t) - C_{n}(t)C_{m}(t) = \frac{\rho^{n+m}}{r!}e^{-2(n+m-2)t} \left(2\rho\left(e^{-2t} - 1\right)\right)^{r} \times \left[\frac{r+e^{-2t}}{r+1}\exp\left(2\rho\left(e^{-2t} - 1\right)\right) - {}_{1}F_{1}\left(r, r+1; 2\rho\left(1-e^{-2t}\right)\right)\right]$$
(59)

where ${}_1F_1$ is the confluent hyper-geometric function [1], in agreement with earlier results [13]. For a fixed time t, we observe a factorial decrease with r of the connected correlator, which is one of the main differences with what would have been predicted for weakly tapped granular matter using Edwards' hypothesis which gives a more slow exponential decay [19, 13, 24]. For $r \gg 1$ large, we find once more the double exponential time-dependence. For the first few values of r, we illustrate in figure 4 some aspects of the connected correlator $C_{n,m}^r(t) - C_n(t)C_m(t)$ in the stationary limit $t \to \infty$. In figure 4a the dependence on ρ is indicated for some small values of r, whereas in figure 4b, the dependence on the distance r is continuously interpolated from (59). Clearly, the non-trivial correlations decay very rapidly with increasing r such that in the stationary state, only very short-ranged correlations persist.

2.3. Densities of n-strings on Bethe lattices

We now consider a Bethe lattice¶ with z links per node, see figure 5, and we are interested in n-string averages $C_n(t) := \langle \eta_i(t) \eta_j(t) \eta_k(t) \dots \rangle$ composed of a string of n contiguous kinks. The evolution equation for $C_n(t)$ involves three kinds of terms

¶ Following [4], the term 'Bethe lattice' denotes the deep interior of the Cayley tree such that the strong surface effects of the latter do not arise for the Bethe lattice.

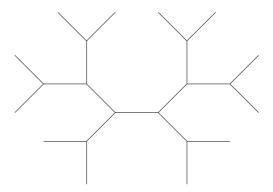


Figure 5. A small portion of the Bethe lattice with z = 3 neighbours.

[34, 48]: two terms $(z-1)C_{n+1}(t)$ due to the action of the transition rates on the tail or the head of the string, (n-1) terms $C_n(t)$ corresponding to the action of the transition rates on two neighbouring kinks of the string and (n-2) terms associated to branching of the string. In the following, we shall make the important assumption that these last terms can be approximated by $C_{n+1}(t)$, i.e. that the correlation depends only on the number of kinks and not on their relative arrangement. This holds true if this condition is realised by the initial conditions. The equation of motion then reduces to

$$\frac{\mathrm{d}}{\mathrm{d}t}C_n(t) = -2(n-1)C_n - 2(n(z-2)+2)C_{n+1}$$
(60)

We see that the special case z=2 reduces to the case of the linear chain studied above. To eliminate the first term in (60), let

$$C_n(t) = u_n(s)e^{-2(n-1)t} (61)$$

and with the change of variables (16) we have the equations of motion, for all $n \geq 0$

$$\frac{\mathrm{d}}{\mathrm{d}s}u_n(s) = 2(n(z-2)+2)u_{n+1}(s) \tag{62}$$

As in previous subsections, we introduce the generating function

$$F(x,s) := \sum_{n=0}^{\infty} \frac{u_n(s)}{n!} x^n \tag{63}$$

Applying the equation of motion (62) we find analogously to the chain the equation

$$\frac{\partial}{\partial s} F(x,s) = 2 \sum_{n=0}^{\infty} [n(z-2)+2] \frac{u_{n+1}(s)}{n!} x^{n}$$

$$= 2 \sum_{n=1}^{\infty} [(n-1)(z-2)+2] \frac{u_{n}(s)}{(n-1)!} x^{n-1}$$

$$= 2 \left[(z-2) \sum_{n=1}^{\infty} u_{n}(s) \frac{x^{n-1}}{(n-2)!} + 2 \sum_{n=1}^{\infty} u_{n}(s) \frac{x^{n-1}}{(n-1)!} \right]$$

$$= 2 \left[(z-2) x \frac{\partial^{2}}{\partial x^{2}} + 2 \frac{\partial}{\partial x} \right] F(x,s) \tag{64}$$

This PDE is solved by separation ansatz F(x,s) = f(x)g(s) so that Eq. (64) becomes

$$\frac{g'(s)}{g(s)} = 2\left[(z-2)x \frac{f''(x)}{f(x)} + 2\frac{f'(x)}{f(x)} \right] = -\lambda \tag{65}$$

leading to $g(s) = e^{-\lambda s}$ and an equation for f(x)

$$2(z-2)xf''(x) + 4f'(x) + \lambda f(x) = 0$$
(66)

that can be recast as a Bessel equation whose solution is

$$f(x) = B_{\lambda} x^{\frac{1}{2} \left(\frac{z-4}{z-2}\right)} J_{-\frac{z-4}{z-2}} \left(\sqrt{\frac{2\lambda x}{z-2}} \right) + C_{\lambda} x^{\frac{1}{2} \left(\frac{z-4}{z-2}\right)} Y_{-\frac{z-4}{z-2}} \left(\sqrt{\frac{2\lambda x}{z-2}} \right)$$
(67)

where J and Y are the Bessel functions of the first and second kinds. The Bessel function $z^{-\nu}Y_{\nu}(z)$ is always non-analytic at the origin z=0. Such a behaviour is incompatible with the analyticity built into the generating function F(x,s) by construction. Hence we must have $C_{\lambda}=0$ for any λ . Moreover, negative values of λ are not allowed since they would induce a complex generating function. It remains

$$F(x,s) = \int_0^\infty d\lambda \, B_{\lambda} x^{\frac{1}{2}(1 - \frac{2}{z - 2})} J_{\frac{2}{z - 2} - 1} \left(\sqrt{\frac{2\lambda x}{z - 2}} \right) e^{-\lambda s}$$
 (68)

Introducing the series expansion of the Bessel function

$$F(x,s) = \int_0^\infty d\lambda \, B_\lambda x^{\frac{z-4}{2(z-2)}} \left[\frac{\lambda x}{2(z-2)} \right]^{\frac{4-z}{2(z-2)}} \left[\sum_{n=0}^\infty \frac{(-1)^n}{n! \Gamma\left(n + \frac{2}{z-2}\right)} \left(\frac{\lambda x}{2(z-2)} \right)^n \right] e^{-\lambda s}$$

$$= \sum_{n=0}^\infty \frac{x^n}{n!} \int_0^\infty d\lambda \, B_\lambda \frac{(-1)^n}{\Gamma\left(n + \frac{2}{z-2}\right)} \left(\frac{\lambda}{2(z-2)} \right)^{n + \frac{1}{z-2} - \frac{1}{2}} e^{-\lambda s}$$
(69)

we can identify the coefficients u_n of the generating function

$$u_n(s) = \frac{(-1)^n}{\Gamma\left(n + \frac{2}{z-2}\right) \left[2(z-2)\right]^{n + \frac{1}{z-2} - \frac{1}{2}}} \int_0^\infty d\lambda \, B_\lambda \lambda^{n + \frac{1}{z-2} - \frac{1}{2}} e^{-\lambda s}$$
(70)

We note that, since $s \in [-1; 0]$, the convergence of the integral requires that B_{λ} decays sufficiently fast (at least exponentially). In the following, we shall relate the B_{λ} to the initial conditions $u_n(0)$. First, note that the initial time coefficient $u_n(0)$ is given by

$$u_n(0) = \frac{(-1)^n}{\Gamma\left(n + \frac{2}{z-2}\right) \left[2(z-2)\right]^{n + \frac{1}{z-2} - \frac{1}{2}}} \int_0^\infty d\lambda \, B_\lambda \, \lambda^{n + \frac{1}{z-2} - \frac{1}{2}}$$
 (71)

Expanding now the exponential in the time-dependent coefficients (70) and identify $u_n(0)$, we obtain

$$u_{n}(s) = \frac{(-1)^{n}}{\Gamma\left(n + \frac{2}{z-2}\right) \left[2(z-2)\right]^{n + \frac{1}{z-2} - \frac{1}{2}}} \int_{0}^{\infty} d\lambda \, B_{\lambda} \, \lambda^{n + \frac{1}{z-2} - \frac{1}{2}} \left[\sum_{k=0}^{\infty} \frac{(-\lambda s)^{k}}{k!}\right]$$

$$= \sum_{k=0}^{\infty} \frac{(-1)^{n+k} s^{k}}{k! \Gamma\left(n + \frac{2}{z-2}\right) \left[2(z-2)\right]^{n + \frac{1}{z-2} - \frac{1}{2}}} \int_{0}^{\infty} d\lambda \, B_{\lambda} \, \lambda^{n+k + \frac{1}{z-2} - \frac{1}{2}}$$

$$= \sum_{k=0}^{\infty} \frac{\left[2(z-2)\right]^{k}}{k!} \frac{\Gamma\left(n + k + \frac{2}{z-2}\right)}{\Gamma\left(n + \frac{2}{z-2}\right)} u_{n+k}(0) s^{k}$$

$$(72)$$

Because of the asymptotic relation $x^{b-a}\Gamma(x+a)/\Gamma(x+b) = 1+O(1/x)$ [1, Eq. (6.1.47)], in the limit $z \to 2$ one recovers the result (22) or the linear chain. The final density of the *n*-string is obtained after performing the transformations (16) and (61):

$$C_n(t) = \sum_{k=0}^{\infty} \frac{(z-2)^k}{k!} \frac{\Gamma\left(n+k+\frac{2}{z-2}\right)}{\Gamma\left(n+\frac{2}{z-2}\right)} C_{n+k}(0) \left(e^{-2t}-1\right)^k e^{-2(n-1)t}$$
(73)

since $u_n(0) = C_n(0)$. This is the main result of this subsection.

For the special case of initially uncorrelated particles such that $C_n(0) = \rho^n$, we reproduce the well-known form [20, 34, 2]

$$C_n(t) = \rho^n e^{-2(n-1)t} \left[1 + (z-2)\rho \left(1 - e^{-2t} \right) \right]^{-(2+(z-2)n)/(z-2)}$$
 (74)

which in the limit $z \to 2$ indeed reproduces (25). We also see that for $z \ge 3$, the characteristic double-exponential time-dependence becomes a simple exponential behaviour. This means that the double-exponential forms we have found are a peculiar feature of one-dimensional diffusion-free systems. In figure 2b we illustrate the dependence of the stationary particle-density $C_{1,\mathrm{st}}(\rho)$ on the initial density ρ , for several values of z. Upon increasing z, this becomes increasingly like the mean-field result.

3. Pair-annihilation model: the semi-infinite case

We now extend the considerations of section 2 to the case when the initial conditions are no longer required to be translation-invariant. At the end, we shall use this to derive densities and correlators of n-strings for a semi-infinite system.

3.1. Densities of n-strings with inhomogeneous initial conditions

When initial conditions are no longer invariant under translation, one has to keep track of the first site of the string

$$C_{a:n}(t) := \langle \eta_a(t)\eta_{a+1}(t)\dots\eta_{a+n-1}(t)\rangle \tag{75}$$

where $n \in \mathbb{N}$ as before and $a \in \mathbb{Z}$ runs over all sites of the infinite chain. The evolution equation (12) reads

$$\frac{\mathrm{d}}{\mathrm{d}t}C_{a;n}(t) = -2(n-1)C_{a;n}(t) - 2C_{a-1;n+1}(t) - 2C_{a;n+1}(t) \tag{76}$$

Following the same steps as in the previous section, we set

$$C_{a;n}(t) = u_{a;n}(s) e^{-2(n-1)t}$$
(77)

and change time according to (16) such that the equations of motion read, for all $n \ge 0$

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{a;n}(s) = 2u_{a-1;n+1}(s) + 2u_{a;n+1}(s) \tag{78}$$

Assuming for the time being a spatially infinite system, we introduce the generating function

$$F(p,x,s) := \sum_{n=0}^{\infty} \sum_{a=-\infty}^{\infty} \frac{u_{a;n}(s)}{n!} p^a x^n$$
 (79)

The evolution equation becomes

$$\frac{\partial}{\partial s}F(p,x,s) = 2\sum_{a=-\infty}^{\infty} \sum_{n=0}^{\infty} \frac{u_{a-1;n+1}(s)}{n!} p^a x^n + 2\sum_{a=-\infty}^{\infty} \sum_{n=0}^{\infty} \frac{u_{a;n+1}(s)}{n!} p^a x^n
= 2\sum_{n=0}^{\infty} \sum_{a=-\infty}^{\infty} \frac{u_{a;n}(s)}{n!} p^{a+1} x^{n-1} + 2\sum_{n=1}^{\infty} \sum_{a=-\infty}^{\infty} \frac{u_{a;n}(s)}{n!} p^a x^{n-1}
= 2(1+p) \frac{\partial}{\partial x} F(p,x,s)$$
(80)

where the variable p appears only as a parameter. Consequently, and taking the initial condition into account, the generating function has the form

$$F(p, x, s) = F(p, 2(1+p)s + x, 0)$$
(81)

Expanding according to (79) and using Newton's multinomial formula

$$F(p,x,s) = \sum_{a=-\infty}^{\infty} \sum_{n=0}^{\infty} \frac{u_{a;n}(0)}{n!} p^{a} \left(2(1+p)s + x \right)^{n}$$

$$= \sum_{a=-\infty}^{\infty} \sum_{n=0}^{\infty} \frac{u_{a;n}(0)}{n!} p^{a} \left[\sum_{m,k,l=0}^{\infty} \delta_{n,m+k+l} \frac{n!}{m! \, k! \, l!} (2s)^{m} (2ps)^{k} x^{l} \right]$$

$$= \sum_{a=-\infty}^{\infty} \sum_{m,k,l=0}^{\infty} \frac{u_{a;m+k+l}(0)}{m! \, k! \, l!} p^{a} (2s)^{m+k} p^{k} x^{l}$$

$$= \sum_{a=-\infty}^{\infty} \sum_{l=0}^{\infty} \sum_{m,k=0}^{\infty} \frac{p^{a} x^{l}}{l!} \sum_{m,k=0}^{\infty} \frac{u_{a-k;m+k+l}(0)}{m! \, k!} (2s)^{m+k}$$
(82)

By comparison with eq. (79), we find

$$u_{a;n}(s) = \sum_{m,k=0}^{\infty} \frac{u_{a-k;m+k+n}(0)}{m! \, k!} (2s)^{m+k}$$
(83)

and we finally obtain the desired n-string density

$$C_{a;n}(t) = \sum_{m k=0}^{\infty} \frac{C_{a-k;m+k+n}(0)}{m! \, k!} \left(e^{-2t} - 1 \right)^{m+k} \, e^{-2(n-1)t} \tag{84}$$

As seen above in section 2, only for n = 1 a non-vanishing particle-density persists. The particular case of homogeneous initial conditions (23) is recovered when setting $C_{a-k;m+k+n}(0) = C_{m+k+n}(0)$ and rearranging indices.

We illustrate the physical content by considering the initial condition

$$C_{a;n}(0) = \Theta(a)\rho^n$$
, $\Theta(a) = \begin{cases} 1 & ; \text{ if } a \ge 0\\ 0 & ; \text{ if } a < 0 \end{cases}$ (85)

which describes a semi-infinite system confined to the positive half-axis $a \geq 0$ and with uncorrelated particles of average density ρ . First, our result gives an interpolation between the particle density $C_{0;1}(t) = \rho \exp\left(\rho\left(e^{-2t}-1\right)\right) \xrightarrow{t\to\infty} \rho e^{-\rho}$ right at the surface and the form (25) $C_{\infty;1}(t) = \rho \exp\left(2\rho\left(e^{-2t}-1\right)\right) \xrightarrow{t\to\infty} \rho e^{-2\rho}$ deep in the bulk. Right at the surface, the stationary particle density varies monotonously with ρ

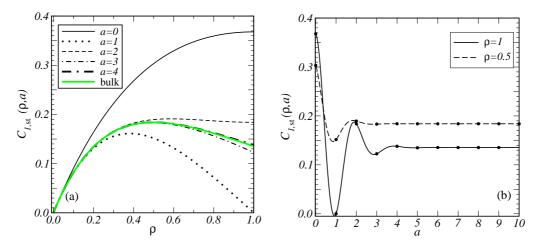


Figure 6. (a) Stationary particle-density $C_{1,\mathrm{st}}(\rho,a)$ on a semi-infinite chain, as a function of the initial density ρ for the distances a=[0,2,4,3,1] from the boundary at a=0, from top to bottom (dash-dotted lines for $a\geq 1$). (b) Continuous interpolation of the dependencies of $C_{1,\mathrm{st}}(\rho,a)$ on a, for several values of ρ . The full dots give the values of $C_{1,\mathrm{st}}(\rho,a)$ for a integer.

which is no longer the case if one penetrates into the lattice, see figure 6a. From (84), we find for the stationary particle density

$$C_{1,\text{st}}(\rho; a) := \lim_{t \to \infty} C_1(t) = \rho e^{-\rho} \sum_{k=0}^{a} \frac{(-\rho)^k}{k!}$$
$$= \rho e^{-2\rho} \left[1 + (-1)^a \rho^{1+a} {}_1 F_1(a+1, a+2; \rho) / \Gamma(a+2) \right]$$
(86)

In figure 6, several aspects of this stationary density are displayed. Figure 6a shows the dependence on ρ for several distances a from the boundary. The asymptotic bulk form is rapidly reached, a few lattice sites away from the surface are sufficient. However, the approach towards to bulk is not monotonous. The approach towards the bulk becomes considerably slower with increasing initial particle-density. Figure 6b shows the dependence of the stationary density on the penetration depth a, for a fixed value of ρ . We clearly observe an oscillatory behaviour as a function of a. This is natural, since in the stationary state both nearest neighbours of an occupied site must be empty, which leads to an effective anti-correlation of the particles.

3.2. Correlation of two n-strings with inhomogeneous initial conditions

3.2.1. String with an one-site hole Analogously to section 2, it is useful to consider first a (n, m)-correlator of two strings which are separated by a hole of a single site. Consider the averages

$$C_{a;n,m}^{1}(t) := \langle \eta_a \eta_{a+1} \dots \eta_{a+n} \eta_{a+n+2} \dots \eta_{a+n+m} \rangle$$

$$(87)$$

which satisfies the equation of motion

$$\frac{\mathrm{d}}{\mathrm{d}t}C_{a;n,m}^{1}(t) = -2(n+m-2)C_{a;n,m}^{1}(t)
-2C_{a-1;n+1,m}^{1}(t) - 2C_{a;n,m+1}^{1}(t) - 4C_{a;n+m+1}(t)$$
(88)

which naturally generalises (29). As usual, we define $C_{a;n,m}^1(t) = u_{a;n,m}^1(s)e^{-2(n+m-2)t}$ and also use (16) to obtain

$$\frac{\mathrm{d}}{\mathrm{d}s} u_{a;n,m}^1(s) = u_{a-1;n+1,m}^1(s) + u_{a;n,m+1}^1(s) + 2(2s+1)u_{a;n+m+1}(s) \tag{89}$$

The next step is the definition of the appropriate generating function

$$F^{1}(p,x,y,s) := \sum_{a=-\infty}^{\infty} \sum_{n=0}^{\infty} \frac{u_{a;n,m}^{1}(s)}{n! \ m!} p^{a} x^{n} y^{m}$$

$$\tag{90}$$

which can be shown, after a calculation analogous to the ones in section 2, to satisfy the equation

$$\frac{1}{2}\frac{\partial F^1(p,x,y,s)}{\partial s} = p\frac{\partial F^1(p,x,y,s)}{\partial x} + \frac{\partial F^1(p,x,y,s)}{\partial y} + 2(2s+1)F'(p,x+y,s)(91)$$

where F = F(p, x, s) is defined in (79) and $F' = \partial_x F$. To solve this, we perform the change of variables

$$G^{1}(p,\alpha,\beta,s) := F^{1}(p,x,y,s) , \alpha := 2(1+p)s + x + y , \beta := x - py$$
 (92)

and find the simplified equation

$$\frac{1}{2}\frac{\partial G^{1}(p,\alpha,\beta,s)}{\partial s} = 2(2s+1)F'(p,\alpha-2(1+p)s,s) = 2(2s+1)F'(p,\alpha,0)$$
(93)

where in the last step eq. (81) was used. Integration gives

$$G^{1}(p,\alpha,\beta,s) = 4s(s+1)F'(p,\alpha,0) + G^{1}(p,\alpha,\beta,0)$$
(94)

and from the initial condition and the definition of G^1 , we also have

$$G^{1}(p,\alpha,\beta,0) = F^{1}\left(p, \frac{p\alpha+\beta}{1+p}, \frac{\alpha-\beta}{1+p}, 0\right)$$
(95)

Inserting and converting back to the original variables, a straightforward but just a little tedious computation leads to

$$F^{1}(p, x, y, s) = 2s(s+1) \sum_{a=-\infty}^{\infty} \sum_{m=0}^{\infty} \frac{u_{a;m+1}(0)}{m!} \left[2(1+p)s + x + y \right]^{m} p^{a}$$

$$+ \sum_{a=-\infty}^{\infty} \sum_{n,m=0}^{\infty} \frac{u_{a;n,m}^{1}(0)}{n! \ m!} \left[2ps + x \right]^{n} \left[2s + y \right]^{m} p^{a}$$

$$= \sum_{a=-\infty}^{\infty} \sum_{n,m=0}^{\infty} \frac{p^{a}x^{n}y^{m}}{n! \ m!} \left[\sum_{\ell=0}^{\infty} \frac{(2s)^{\ell}}{\ell!} \sum_{k=0}^{\ell} \binom{\ell}{k} u_{a-k;n+k,m-\ell+k}^{1}(0) \right]$$

$$+ 2s(s+1) \sum_{a=-\infty}^{\infty} \sum_{n,m=0}^{\infty} \frac{p^{a}x^{n}y^{m}}{n! \ m!} \left[\sum_{k=0}^{\infty} \frac{(2s)^{k}}{k!} \sum_{k\ell=0}^{k} \binom{k}{\ell} u_{a-\ell;n+k+m+1}(0) \right]$$

$$(96)$$

and from which we can read off the coefficients

$$u_{a;n,m}^{1}(s) = \sum_{\ell,k=0}^{\infty} \frac{(2s)^{\ell+k}}{\ell! \ k!} u_{a-\ell;n+\ell,m+k}^{1}(0)$$

$$+ 2s(s+1) \sum_{k=0}^{\infty} \frac{(2s)^{k}}{k!} \sum_{\ell=0}^{k} \binom{k}{\ell} u_{a-\ell;n+k+m+1}(0)$$

$$= \sum_{\ell,k=0}^{\infty} \frac{(2s)^{\ell+k}}{\ell! \ k!} u_{a-\ell;n+\ell,m+k}^{1}(0) + 2s(s+1) u_{a;n+m+1}(s)$$
(97)

At this point, it is an useful exercise to check that this is indeed the unique solution of the equation of motion (89).

3.2.2. <u>String with a hole of r sites</u> We are looking for the general (n, m)-correlator of two strings, separated by a hole of r sites, defined by

$$C_{a;n,m}^{r}(t) := \langle \eta_a \eta_{a+1} \dots \eta_{a+n} \eta_{a+n+r+1} \dots \eta_{a+n+m+r} \rangle$$
(98)

and which satisfies the equation of motion, with $r \geq 2$

$$\frac{\mathrm{d}}{\mathrm{d}t}C_{a;n,m}^{r}(t) = -2(n+m-2)C_{a;n,m}^{r}(t)
-2C_{a-1;n+1,m}^{r}(t) - 2C_{a;n,m+1}^{r}(t) - 2C_{a;n+1,m}^{r-1}(t) - 2C_{a;n,m+1}^{r-1}(t)$$
(99)

This may be simplified as usual by defining $C_{a;n,m}^r(t) = u_{a;n,m}^r(s) e^{-2(n+m-2)t}$ and using (16), we obtain, for $r \ge 2$

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{a;n,m}^{r}(s) = u_{a-1;n+1,m}^{r}(s) + u_{a;n,m+1}^{r}(s) + u_{a;n+1,m}^{r-1}(s) + u_{a;n,m+1}^{r-1}(s)$$
(100)

In principle, we could again define a generating function and solve the corresponding differential equation. However, the great similarity between the results of sections 2 and 3 allows us to write down immediately the expected solution

$$u_{a;n,m}^{r}(s) = \sum_{\ell,k=0}^{\infty} \frac{(2s)^{\ell+k}}{\ell! \ k!} \sum_{q=0}^{r-1} \sum_{q'=0}^{q} u_{a-\ell;n+\ell+q-q',m+k+q'}^{r-q}(0) \begin{pmatrix} q \\ q' \end{pmatrix} \frac{(2s)^{q}}{q!} + 4^{r} \left(\frac{s^{r}}{r!} + 2\frac{s^{r+1}}{(r+1)!}\right) u_{a;n+m+r}(s)$$

$$(101)$$

valid for $n, m \in \mathbb{N}$, $a \in \mathbb{Z}$ and all integers $r \geq 1$. Here, we have also used the solution (83) for string-densities without a hole. Indeed, it is a straightforward matter to verify that this expression indeed solves eq. (100) and it obviously satisfies the required initial condition for s = 0. Hence we have found, for any fixed initial condition, the unique solution of (100). For a rapid check, note that in the case of spatially translation-invariant initial conditions, we recover our previous result (57). Finally, we find the desired (n, m)-correlator, valid for all $n, m \in \mathbb{N}$, $a \in \mathbb{Z}$ and $r \geq 1$

$$C_{a;n,m}^{r}(t) = 2^{r} \left(\frac{\left(e^{-2t} - 1\right)^{r}}{r!} + \frac{\left(e^{-2t} - 1\right)^{r+1}}{(r+1)!} \right) e^{2(r+1)t} C_{a;n+m+r}(t)$$

$$+ e^{-2(n+m-2)t} \sum_{\ell=0}^{\infty} \sum_{q=0}^{r-1} \sum_{q'=0}^{q} C_{a-\ell;n+\ell+q-q',m+k+q'}^{r-q}(0) \left(\begin{array}{c} q \\ q' \end{array} \right) \frac{\left(e^{-2t} - 1\right)^{k+\ell+q}}{k! \ \ell! \ q!}$$
 (102)

which is the second central result of this work.

We illustrate the physical content of this result for initially uncorrelated particles of average density ρ , confined to the right half-plane. Then the initial correlator is $C_{a;n,m}^r(0) = \rho^{n+m}\Theta(a)$ and the initial density was given in (85). The stationary connected particle-particle correlator is read off from (102), where $\Gamma(a,z)$ is an incomplete Gamma function [1],

$$C_{a;1,1}^{r} - C_{a;1}(\infty)C_{a+r+1;1}(\infty)$$

$$= \rho^{2}e^{-2\rho}\frac{\Gamma(1+a,-\rho)}{\Gamma(1+a)} \left[\frac{e^{-\rho}\Gamma(1+r,-2\rho)}{\Gamma(1+r)} - \frac{e^{-2\rho}\Gamma(1+r+a,-\rho)}{\Gamma(1+r+a)} - \frac{2^{r}(-\rho)^{r}}{\Gamma(r+2)} \right]$$
(103)

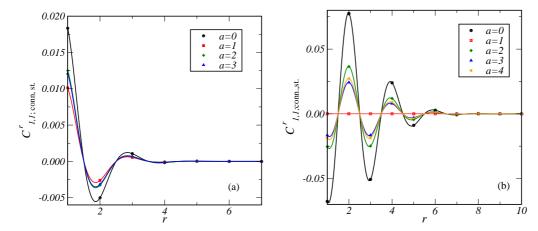


Figure 7. Stationary connected particle-particle correlator $C_{1,1;\text{conn., st}}^r$ from eq. (103), for the initial densities (a) $\rho = 1/2$ and (b) $\rho = 1$, and for several penetration depths a, counted from the boundary. The full symbols give the values for r integer.

and depends not only on the distance r between the particles but also on the penetration depth a of the leftmost one. This connected correlator therefore describes correlations between a particle close to the surface and another one more deeply situated in the bulk. In figure 7, the connected stationary particle-particle correlator and its factorial spatial decay is displayed for two values of the particle-density. It shape strongly evolves with changes of the penetration depth a.

4. Two-species annihilation model without diffusion

We now consider two species of immobile particles, denoted by A and B that can occupy the nodes of an infinite chain. The only admissible reaction is the pair-annihilation between nearest-neighbour particles: $A+B\to\emptyset+\emptyset$, with rate 1. As in the single-species model treated above, the number of stationary states on a chain of L sites grows exponentially with L and is of the order $\sim \left(\sqrt{2}+1\right)^L$, see eqs. (A.5,A.7) in the appendix for details. If $\eta_i \in \{\emptyset,A,B\}$ denotes the occupation of the i-th site, the transition rates in the master equation (1) read

$$\omega_i(\{\eta\} \to \{\eta'\}) = \sum_i \left[\delta_{\eta_i, A} \delta_{\eta_{i+1}, B} + \delta_{\eta_i, B} \delta_{\eta_{i+1}, A} \right] \delta_{\eta'_i, \emptyset} \delta_{\eta'_{i+1}, \emptyset} \prod_{j \notin \{i, i+1\}} \delta_{\eta_j, \eta'_j}$$
(104)

4.1. Probability of a n-string ABABAB...

4.1.1. General solution Since reactions occur whenever AB-pairs meet, we consider the probability of having sequences of n particles, consisting of uninterrupted pairs ABABAB... or BABABA...

$$A_{n} = \mathbf{P}\left(\underbrace{ABABAB...}_{n \text{ sites}}\right) = \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B}\delta_{\eta_{3},A}\delta_{\eta_{4},B}...\rangle$$

$$B_{n} = \mathbf{P}\left(\underbrace{BABABA...}_{n \text{ sites}}\right) = \langle \delta_{\eta_{1},B}\delta_{\eta_{2},A}\delta_{\eta_{3},B}\delta_{\eta_{4},A}...\rangle$$
(105)

Starting from the master equation

$$\frac{\mathrm{d}}{\mathrm{d}t}\mathbf{P}(\{\eta\};t) = \sum_{\{\eta'\}} \left[\mathbf{P}(\{\eta'\};t)\omega_i(\{\eta'\}\to\{\eta\}) - \mathbf{P}(\{\eta\};t)\omega_i(\{\eta\}\to\{\eta'\})\right]$$
(106)

the evolution equation of A_n is

$$\frac{\mathrm{d}}{\mathrm{d}t}A_{n} = \sum_{\{\eta\},\{\eta'\}} \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \left[\mathbf{P}(\{\eta'\};t)\omega_{i}(\{\eta'\}\to\{\eta\}) - \mathbf{P}(\{\eta\};t)\omega_{i}(\{\eta\}\to\{\eta'\})\right]$$

$$= -\sum_{\{\eta\},\{\eta'\}} \left(\delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots - \delta_{\eta'_{1},A}\delta_{\eta'_{2},B} \dots\right)\omega_{i}(\{\eta\}\to\{\eta'\})\mathbf{P}(\{\eta\};t)$$

$$= -\sum_{\{\eta\},\{\eta'\}} \sum_{i} \left(\delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots - \delta_{\eta'_{1},A}\delta_{\eta'_{2},B} \dots\right) \left[\prod_{j\notin\{i,i+1\}} \delta_{\eta_{j},\eta'_{j}}\right]$$

$$\times \left(\delta_{\eta_{i},A}\delta_{\eta_{i+1},B} + \delta_{\eta_{i},B}\delta_{\eta_{i+1},A}\right)\delta_{\eta'_{i},\emptyset}\delta_{\eta'_{i+1},\emptyset}\mathbf{P}(\{\eta\};t) \tag{107}$$

The two terms in the parenthesis cancel unless j=i or j=i+1. When it is the case, the second term vanishes because of the factor $\delta_{\eta'_i,\emptyset}\delta_{\eta'_{i+1},\emptyset}$. It remains

$$\frac{\mathrm{d}}{\mathrm{d}t}A_{n} = -\sum_{\{\eta\}} \sum_{i=0}^{n+1} \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \left(\delta_{\eta_{i},A}\delta_{\eta_{i+1},B} + \delta_{\eta_{i},B}\delta_{\eta_{i+1},A}\right) \mathbf{P}(\{\eta\};t)$$

$$= \sum_{i=0}^{n+1} \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \left(\delta_{\eta_{i},A}\delta_{\eta_{i+1},B} + \delta_{\eta_{i},B}\delta_{\eta_{i+1},A}\right) \rangle$$

$$= -B_{n+1} - (n-1)A_{n} - A_{n+1} \tag{108}$$

where the first term is due to a transition rate acting on the first site of the string (meaning that a B was present in front), the second to transitions in the bulk and the last to an annihilation involving only the last site. Analogously, B_n satisfies the evolution equation

$$\frac{\mathrm{d}}{\mathrm{d}t}B_n = -A_{n+1} - (n-1)B_n - B_{n+1} \tag{109}$$

We obtain a set of two coupled differential equations similar to (13). The method of solution close follows the one used in the previous sections. We perform the following change of variables

$$A_n(t) = u_n(s)e^{-(n-1)t}$$
, $B_n(t) = v_n(s)e^{-(n-1)t}$; $s := e^{-t} - 1$ (110)

so that the equations of motion become, for all $n \geq 0$

$$\frac{\mathrm{d}}{\mathrm{d}s}u_n(s) = u_{n+1}(s) + v_{n+1}(s) , \quad \frac{\mathrm{d}}{\mathrm{d}s}v_n(s) = v_{n+1}(s) + u_{n+1}(s)$$
 (111)

These two equations can be decoupled by the further change of variables

$$X_n(s) := u_n(s) - v_n(s) , Y_n(s) := u_n(s) + v_n(s)$$
 (112)

for which the evolution equations read

$$\frac{\mathrm{d}}{\mathrm{d}s}X_n(s) = 0 \ , \ \frac{\mathrm{d}}{\mathrm{d}s}Y_n(s) = 2Y_{n+1}(s)$$
 (113)

The first equation gives trivially $X_n(s) = X_n(0)$ while the second one reduces to (17), up to a time-rescaling so that we have $Y_n(s) = C_n(s/2)$, with the proper identification of the initial condition. Adapting (23), we find

$$u_n(s) = \frac{1}{2} (X_n(s) + Y_n(s)) = \frac{1}{2} X_n(0) + \frac{1}{2} \sum_{m=0}^{\infty} \frac{2^m}{m!} Y_{m+n}(0) (e^{-t} - 1)^m$$

$$v_n(s) = \frac{1}{2} (Y_n(s) - X_n(s)) = -\frac{1}{2} X_n(0) + \frac{1}{2} \sum_{m=0}^{\infty} \frac{2^m}{m!} Y_{m+n}(0) (e^{-t} - 1)^m$$
(114)

and the probabilities of the two n-strings finally are

$$A_n(t) = \frac{1}{2} \left[A_n(0) - B_n(0) + \sum_{m=0}^{\infty} \frac{2^m}{m!} \left(A_{n+m}(0) + B_{n+m}(0) \right) \left(e^{-t} - 1 \right)^m \right] e^{-(n-1)t}$$

$$B_n(t) = \frac{1}{2} \left[B_n(0) - A_n(0) + \sum_{m=0}^{\infty} \frac{2^m}{m!} \left(A_{n+m}(0) + B_{n+m}(0) \right) \left(e^{-t} - 1 \right)^m \right] e^{-(n-1)t}$$

$$(115)$$

This is the first main result of this section.

As a preparation for the computation of the correlators below, we also define the generating functions

$$F(x,s) := \sum_{n=0}^{\infty} u_n(s) \frac{x^n}{n!} , \quad G(x,s) := \sum_{n=0}^{\infty} v_n(s) \frac{x^n}{n!} ,$$

$$X(x,s) := \sum_{n=0}^{\infty} X_n(s) \frac{x^n}{n!} , \quad Y(x,s) := \sum_{n=0}^{\infty} Y_n(s) \frac{x^n}{n!}$$
(116)

which are to be found by solving the differential equations

$$\frac{\partial F}{\partial s} = \frac{\partial F}{\partial x} + \frac{\partial G}{\partial x} = \frac{\partial G}{\partial s} , \quad \frac{\partial X}{\partial s} = 0 , \quad \frac{\partial Y}{\partial s} = 2\frac{\partial Y}{\partial x}$$
 (117)

In particular, we see that the equations for X(x,s) and Y(x,s) decouple and we recognise those already treated in section 2. We are thus back to (115).

4.1.2. Homogeneous initial conditions We assume that A and B particles are initially randomly distributed on the lattice without any correlation among them. If the densities are denoted ρ_A and ρ_B (such that $1 - \rho_A - \rho_B$ is the initial density of vacant sites) then

$$A_n(0) = \rho_A^{[(n+1)/2]} \rho_B^{[n/2]} = (\rho_A \rho_B)^{n/2} \left[\frac{1 + (-1)^n}{2} + \frac{1 - (-1)^n}{2} \sqrt{\frac{\rho_A}{\rho_B}} \right]$$

$$B_n(0) = \rho_B^{[(n+1)/2]} \rho_A^{[n/2]} = (\rho_A \rho_B)^{n/2} \left[\frac{1 + (-1)^n}{2} + \frac{1 - (-1)^n}{2} \sqrt{\frac{\rho_B}{\rho_A}} \right]$$
(118)

where [x] is the largest integer smaller than x. The densities of the n-strings follow from (115)

$$A_{n}(t) = \frac{1}{2} (\rho_{A}\rho_{B})^{n/2} e^{-(n-1)t} \left\{ \left[\left(1 + \frac{1}{2} \frac{\rho_{A} + \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right) e^{2\sqrt{\rho_{A}\rho_{B}}} (e^{-t} - 1) + \frac{1}{2} \frac{\rho_{A} - \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right] + (-1)^{n} \left[\left(1 - \frac{1}{2} \frac{\rho_{A} + \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right) e^{-2\sqrt{\rho_{A}\rho_{B}}} (e^{-t} - 1) - \frac{1}{2} \frac{\rho_{A} - \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right] \right\}$$

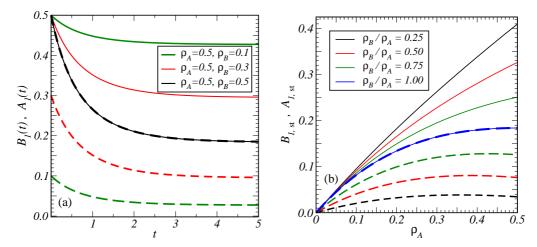


Figure 8. (a) Time-dependence of the particle-concentrations $a(t) = A_1(t)$ (full lines), with $\alpha = 0.5$ and $\beta = [0.1, 0.3, 0.5]$ from top to bottom and $b(t) = B_1(t)$ (dashed lines) with $\alpha = 0.5$ and $\beta = [0.1, 0.3, 0.5]$ from bottom to top. (b) Stationary particle-densities $a(\infty) = A_{1,\text{st}}$ (full lines) and $b(\infty) = B_{1,\text{st}}$ (dashed lines) as a function of the initial density ρ_A and for the ratios $\rho_B/\rho_A = [0.25, 0.50, 0.75, 1.00]$ from top to bottom for the A-particles and from bottom to top for the B-particles.

$$B_{n}(t) = \frac{1}{2} (\rho_{A}\rho_{B})^{n/2} e^{-(n-1)t} \left\{ \left[\left(1 + \frac{1}{2} \frac{\rho_{A} + \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right) e^{2\sqrt{\rho_{A}\rho_{B}}} \left(e^{-t} - 1 \right) - \frac{1}{2} \frac{\rho_{A} - \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right] + (-1)^{n} \left[\left(1 - \frac{1}{2} \frac{\rho_{A} + \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right) e^{-2\sqrt{\rho_{A}\rho_{B}}} \left(e^{-t} - 1 \right) + \frac{1}{2} \frac{\rho_{A} - \rho_{B}}{\sqrt{\rho_{A}\rho_{B}}} \right] \right\}$$
(119)

and which for n = 1 reproduces the known result [34].

In figure 8a, the relaxation of the particle-densities $A_1(t)$ and $B_1(t)$ towards their stationary values is illustrated. In figure 8b, the stationary densities are shown themselves, as a function of the initial parameters $\rho_{A,B}$.

4.2. Correlations between two strings ABAB... separated by one site

We now consider the probability to observe two strings separated by a single-site hole

$$A_{n,m}^{1} := \mathbf{P}(\underbrace{ABABAB \dots \boxed{1} \dots ABABAB \dots})$$

$$= \begin{cases} \langle \delta_{\eta_{1},A} \delta_{\eta_{2},B} \dots \delta_{\eta_{n},A} \delta_{\eta_{n+2},A} \delta_{\eta_{n+3},B} \delta_{\eta_{n+4},A} \dots \rangle & ; \text{ if } n \text{ impair} \\ \langle \delta_{\eta_{1},A} \delta_{\eta_{2},B} \dots \delta_{\eta_{n},B} \delta_{\eta_{n+2},B} \delta_{\eta_{n+3},A} \delta_{\eta_{n+4},B} \dots \rangle & ; \text{ if } n \text{ pair} \end{cases} (120)$$

By definition, the leftmost particle is A (thus the name of this quantity). The first block consists of n particles of alternating species A and B. The second block similarly consists of m particles of alternating types. The important point is that the last particle of the first block is the same as the first of the second one. The particles on even (odd) sites are all of the same type. The state of the site in the hole is unknown. In the same manner, we also define the quantity

$$B_{n,m}^{1} := \mathbf{P}\left(\underbrace{BABABA...}_{n \text{ sites}} \mathbf{1} \underbrace{...BABABA...}_{m \text{ sites}}\right)$$

$$= \begin{cases} \langle \delta_{\eta_{1},B}\delta_{\eta_{2},A}...\delta_{\eta_{n},B} \delta_{\eta_{n+2},B}\delta_{\eta_{n+3},A}\delta_{\eta_{n+4},B}...\rangle & ; \text{ if } n \text{ impair} \\ \langle \delta_{\eta_{1},B}\delta_{\eta_{2},A}...\delta_{\eta_{n},A} \delta_{\eta_{n+2},A}\delta_{\eta_{n+3},B}\delta_{\eta_{n+4},A}...\rangle & ; \text{ if } n \text{ pair} \end{cases} (121)$$

but here, the leftmost particle is B. By exchanging A and B particles, $A_{n,m}^1$ is transformed into $B_{n,m}^1$. The equations of motion are obtained using (107)

$$\frac{\mathrm{d}}{\mathrm{d}t}A_{n,m}^{1} = -B_{n+1,m}^{1} - (n-1)A_{n,m}^{1} - 2A_{n+m+1} - (m-1)A_{n,m}^{1} - A_{n,m+1}^{1}$$

$$\frac{\mathrm{d}}{\mathrm{d}t}B_{n,m}^{1} = -A_{n+1,m}^{1} - (n-1)B_{n,m}^{1} - 2B_{n+m+1} - (m-1)B_{n,m}^{1} - B_{n,m+1}^{1}$$
(122)

where A_n and B_n are the correlations of a string of particles without holes previously calculated. Next, we perform the habitual change of variables $s = e^{-t} - 1$ and

$$A_{n,m}^{1}(t) = u_{n,m}^{1}(s) e^{-(n+m-2)t} , B_{n,m}^{1}(t) = v_{n,m}^{1}(s) e^{-(n+m-2)t}$$
(123)

while for the non-interrupted A_n and B_n , we use again (110). This leads to

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{n,m}^{1}(s) = v_{n+1,m}^{1}(s) + 2(s+1)u_{n+m+1}(s) + u_{n,m+1}^{1}(s)$$

$$\frac{\mathrm{d}}{\mathrm{d}s}v_{n,m}^{1}(s) = u_{n+1,m}^{1}(s) + 2(s+1)v_{n+m+1}(s) + v_{n,m+1}^{1}(s)$$
(124)

This set of equations cannot be decoupled at this point by defining linear combinations of them as in (112). We therefore introduce the generating functions

$$F^{1}(x,y,s) := \sum_{n,m=0}^{\infty} u_{n,m}^{1}(s) \frac{x^{n} y^{m}}{n!m!} , \quad G^{1}(x,y,s) := \sum_{n,m=0}^{\infty} v_{n,m}^{1}(s) \frac{x^{n} y^{m}}{n!m!}$$
 (125)

and recall the definition (116) of F(x,s) and G(x,s) for the correlation without hole. Multiplying the evolution equations by $\frac{x^ny^m}{n!m!}$ and using the fact that

$$\sum_{n,m=0}^{\infty} u_{n+m+1} \frac{x^n y^m}{n!m!} = \sum_{k=0}^{\infty} u_{k+1} \frac{(x+y)^k}{k!} = \sum_{k=1}^{\infty} u_k \frac{(x+y)^{k-1}}{(k-1)!} = \left[\sum_{k=0}^{\infty} u_k \frac{(x+y)^k}{k!}\right]' (126)$$

we obtain (with $F'(x,s) = \partial_x F(x,s)$ and $G'(x,s) = \partial_x G(x,s)$)

$$\frac{\partial F^{1}}{\partial s} = \frac{\partial G^{1}}{\partial x} + 2(s+1)F'(x+y) + \frac{\partial F^{1}}{\partial y}$$

$$\frac{\partial G^{1}}{\partial s} = \frac{\partial F^{1}}{\partial x} + 2(s+1)G'(x+y) + \frac{\partial G^{1}}{\partial y}$$
(127)

Letting now

$$X^{1}(x, y, s) = F^{1}(x, y, s) - G^{1}(x, y, s),$$

$$Y^{1}(x, y, s) = F^{1}(x, y, s) + G^{1}(x, y, s)$$
(128)

the set of equations decouples

$$\partial_s X^1 = (-\partial_x + \partial_y) X^1 + 2(s+1) X'(x+y,s)
\partial_s Y^1 = (\partial_x + \partial_y) Y^1 + 2(s+1) Y'(x+y,s)$$
(129)

where X(x,s) = F(x,s) - G(x,s) and Y(x,s) = F(x,s) + G(x,s). The solutions of the homogeneous PDEs are

$$X^{1}(x, y, s) = X^{1}(s - x, s + y)$$
, $Y^{1}(x, y, s) = Y^{1}(s + x, s + y)$ (130)

In the following, we denote $\alpha_{\pm} := s \pm x$ and $\beta := s + y$ and we perform the following change of variables

$$X^{1}(x, y, s) = x^{1}(\alpha_{-}, \beta, s) , Y^{1}(x, y, s) = y^{1}(\alpha_{+}, \beta, s)$$
 (131)

Since

$$\partial_s X^1 - (-\partial_x + \partial_y) X^1 = \partial_s x^1 + \left(\frac{\mathrm{d}\alpha_-}{\mathrm{d}s} + \frac{\mathrm{d}\alpha_-}{\mathrm{d}x}\right) \partial_{\alpha_-} x^1 + \left(\frac{\mathrm{d}\beta}{\mathrm{d}s} - \frac{\mathrm{d}\beta}{\mathrm{d}y}\right) \partial_{\beta} x^1 = \partial_s x^1 (132)$$

and

$$X'(x+y,s) = \frac{\mathrm{d}}{\mathrm{d}x} \sum_{n=0}^{\infty} X_n(0) \frac{(x+y)^n}{n!}$$

$$= \sum_{n=1}^{\infty} X_n(0) \frac{(x+y)^{n-1}}{(n-1)!}$$

$$= \sum_{n=0}^{\infty} X_{n+1}(0) \frac{(x+y)^n}{n!}$$

$$= \sum_{n=0}^{\infty} X_{n+1}(0) \frac{(-\alpha_- + \beta)^n}{n!}$$

$$= \sum_{n=0}^{\infty} (-1)^n X_{n+m+1}(0) \frac{\alpha_-^n \beta^m}{n! \, m!}$$
(133)

because X_n does not depend on s according to (113), the equation of motion for x^1 becomes

$$\partial_s x^1(\alpha_-, \beta, s) = 2(s+1) \sum_{n,m=0}^{\infty} (-1)^n X_{n+m+1}(0) \frac{\alpha_-^n \beta^m}{n! \, m!} \,. \tag{134}$$

This is readily integrated and gives

$$x^{1}(\alpha_{-},\beta,s) = (s^{2} + 2s) \sum_{n,m=0}^{\infty} (-1)^{n} X_{n+m+1}(0) \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!} + x^{1}(\alpha_{-},\beta,0)$$
(135)

The last term is written as a series

$$x^{1}(\alpha_{-},\beta,0) = \sum_{n,m=0}^{\infty} (-1)^{n} X_{n,m}^{1}(0) \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!}$$
(136)

The presence of the oscillating factor $(-1)^n$ is required for $X_{n,m}^1(0)$ to be equal to the initial value of X^1 , as can be verified a-posteriori. Its origin can be found in the fact that $\alpha_- = s - x$ leading to a factor $(-x)^n$ in the serie when t and thus s vanishes. The generating function X^1 is now

$$X^{1}(x,y,s) = x^{1}(s-x,s+y,s)$$

$$= \sum_{n,m=0}^{\infty} (-1)^{n} \left[(s^{2}+2s)X_{n+m+1}(0) + X_{n,m}^{1}(0) \right] \frac{(s-x)^{n}(s+y)^{m}}{n! \, m!}$$
(137)

$$= \sum_{n,m,k,l=0}^{\infty} (-1)^{n+k} \left[(s^2 + 2s) X_{n+m+k+l+1}(0) + X_{n+k,m+l}^1(0) \right] \frac{s^{k+l}(-x)^n y^m}{n! \, k! \, m! \, l!}$$

$$= \sum_{n,m,k,l=0}^{\infty} \left[(s^2 + 2s) X_{n+m+k+l+1}(0) \frac{(-s)^k s^l}{k! \, l!} + (-1)^k X_{n+k,m+l}^1(0) \frac{s^{k+l}}{k! \, l!} \right] \frac{x^n y^m}{n! \, m!}$$

$$= \sum_{n,m=0}^{\infty} \left[(s^2 + 2s) X_{n+m+1}(0) + \sum_{k,l=0}^{\infty} (-1)^k X_{n+k,m+l}^1(0) \frac{s^{k+l}}{k! \, l!} \right] \frac{x^n y^m}{n! \, m!}$$

where we have used the fact that

$$\sum_{k,l=0}^{\infty} a_{k+l} \frac{(-s)^k s^l}{k! \, l!} = \sum_{n=0}^{\infty} \frac{a_n}{n!} \sum_{k=0}^n \frac{n!}{k! \, (n-k)!} (-s)^k s^{n-k} = \sum_{n=0}^{\infty} \frac{a_n}{n!} 0^n = a_0$$
 (138)

Similarly, the second equation (129) gives

$$\partial_{s}y^{1} = 2(s+1)\sum_{n=0}^{\infty} Y_{n+1}(s) \frac{(x+y)^{n}}{n!}$$

$$= 2(s+1)\sum_{n,l=0}^{\infty} Y_{n+l+1}(0) \frac{(2s)^{l}(x+y)^{n}}{n! \, l!}$$

$$= 2(s+1)\sum_{n,l=0}^{\infty} Y_{n+l+1}(0) \frac{(2s)^{l}(\alpha_{+}+\beta-2s)^{n}}{n! \, l!}$$

$$= 2(s+1)\sum_{n,m,k,l=0}^{\infty} Y_{n+m+k+l+1}(0) \frac{(2s)^{l}\alpha_{+}^{n}\beta^{m}(-2s)^{k}}{n! \, m! \, k! \, l!}$$

$$= 2(s+1)\sum_{n,m=0}^{\infty} Y_{n+m+1}(0) \frac{\alpha_{+}^{n}\beta^{m}}{n! \, m!}$$
(139)

where we have used (114). Again the s-dependence disappears and the integration leaves

$$y^{1}(\alpha_{+}, \beta, s) = (s^{2} + 2s) \sum_{n,m=0}^{\infty} Y_{n+m+1}(0) \frac{\alpha_{+}^{n} \beta^{m}}{n! \, m!} + y^{1}(\alpha_{+}, \beta, 0) \quad (140)$$

The last term is written as a series

$$y^{1}(\alpha_{+}, \beta, 0) = \sum_{n,m=0}^{\infty} Y_{n,m}^{1}(0) \frac{\alpha_{+}^{n} \beta^{m}}{n! \, m!}$$
(141)

The generating function Y^1 is thus

$$Y^{1}(x,y,s) = y^{1}(s+x,s+y,s)$$

$$= \sum_{n,m=0}^{\infty} \left[(s^{2}+2s)Y_{n+m+1}(0) + Y_{n,m}^{1}(0) \right] \frac{(s+x)^{n}(s+y)^{m}}{n! \, m!}$$

$$= \sum_{n,m,k,l=0}^{\infty} \left[(s^{2}+2s)Y_{n+m+k+l+1}(0) + Y_{n+k,m+l}^{1}(0) \right] \frac{s^{k+l}x^{n}y^{m}}{n! \, m! \, k! \, l!}$$

$$= \sum_{n,m=0}^{\infty} \left[(s^{2}+2s)\sum_{k=0}^{\infty} Y_{n+m+k+1}(0) \frac{(2s)^{k}}{k!} + \sum_{k,l=0}^{\infty} Y_{n+k,m+l}^{1}(0) \frac{s^{k+l}}{k! \, l!} \right] \frac{x^{n}y^{m}}{n! \, m!}$$

Taking the sum and the difference of (138) and (143), we recover the generating functions F^1 and G^1 and then the coefficients $u_{k,l}^1$ and $v_{k,l}^1$ by identifying the coefficients of $\frac{x^n y^m}{n! \, m!}$:

$$u_{n,m}^{1}(s) = \frac{1}{2} \left(X_{n,m}(s) + Y_{n,m}(s) \right) = \frac{s^{2} + 2s}{2} \left[X_{n+m+1}(0) + \sum_{k=0}^{\infty} Y_{n+m+k+1}(0) \frac{(2s)^{k}}{k!} \right] + \frac{1}{2} \sum_{k,l=0}^{\infty} \left((-1)^{k} X_{n+k,m+l}^{1}(0) + Y_{n+k,m+l}^{1}(0) \right) \frac{s^{k+l}}{k! \, l!}$$

$$(143)$$

and

$$v_{n,m}^{1}(s) = \frac{1}{2} \left(Y_{n,m}(s) - X_{n,m}(s) \right) = \frac{s^{2} + 2s}{2} \left[-X_{n+m+1}(0) + \sum_{k=0}^{\infty} Y_{n+m+k+1}(0) \frac{(2s)^{k}}{k!} \right] + \frac{1}{2} \sum_{k,l=0}^{\infty} \left((-1)^{k+1} X_{n+k,m+l}^{1}(0) + Y_{n+k,m+l}^{1}(0) \right) \frac{s^{k+l}}{k! \, l!}$$

$$(144)$$

Applying now the transformations $s = e^{-t} - 1$ and (123), we finally obtain

$$A_{n,m}^{1}(t) = \frac{1}{2} \left[\left(e^{-t} - 1 \right) \left(e^{-t} + 1 \right) \left(X_{n+m+1}(0) + \sum_{k=0}^{\infty} Y_{n+m+k+1}(0) \frac{2^{k} \left(e^{-t} - 1 \right)^{k}}{k!} \right) + \sum_{k,l=0}^{\infty} \left((-1)^{k} X_{n+k,m+l}^{1}(0) + Y_{n+k,m+l}^{1}(0) \right) \frac{\left(e^{-t} - 1 \right)^{k+l}}{k! \, l!} \right] e^{-(n+m-2)t}$$

$$(145)$$

and

$$B_{n,m}^{1}(t) = \frac{1}{2} \left[\left(e^{-t} - 1 \right) \left(e^{-t} + 1 \right) \left(-X_{n+m+1}(0) + \sum_{k=0}^{\infty} Y_{n+m+k+1}(0) \frac{2^{k} \left(e^{-t} - 1 \right)^{k}}{k!} \right) + \sum_{k,l=0}^{\infty} \left((-1)^{k+1} X_{n+k,m+l}^{1}(0) + Y_{n+k,m+l}^{1}(0) \right) \frac{\left(e^{-t} - 1 \right)^{k+l}}{k! \, l!} \right] e^{-(n+m-2)t}$$

$$(146)$$

4.3. Correlations between two strings ABAB... separated by r sites

We now consider the probability to observe two strings separated by a hole of $r \ge 2$ sites and define

$$A_{n,m}^{r} := \mathbf{P}\left(\underbrace{ABABAB \dots \mathbf{r}}_{n \text{ sites}} \dots ABABAB \dots}\right)$$

$$= \begin{cases} \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \delta_{\eta_{n},A} \delta_{\eta_{n+r+1},A}\delta_{\eta_{n+r+2},B}\delta_{\eta_{n+r+3},A} \dots \rangle & ; & \text{if n impair, r impair} \\ \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \delta_{\eta_{n},B} \delta_{\eta_{n+r+1},B}\delta_{\eta_{n+r+2},A}\delta_{\eta_{n+r+3},B} \dots \rangle & ; & \text{if n pair, r impair} \\ \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \delta_{\eta_{n},A} \delta_{\eta_{n+r+1},B}\delta_{\eta_{n+r+2},A}\delta_{\eta_{n+r+3},B} \dots \rangle & ; & \text{if n impair, r pair} \\ \langle \delta_{\eta_{1},A}\delta_{\eta_{2},B} \dots \delta_{\eta_{n},B} \delta_{\eta_{n+r+1},A}\delta_{\eta_{n+r+2},B}\delta_{\eta_{n+r+3},A} \dots \rangle & ; & \text{if n impair, r pair} \end{cases}$$

The leftmost particle is again A (thus the name of this quantity). The first block consists in n particles of alternating types A and B. The hole corresponds to r sites. The second block consists in m particles of alternating types. The important point is

that the particle types in the second block is completely determined by the first block. If n + r is odd, the first particle of the second block is B while it is A if n + r is even. The state of the r sites in the hole in unknown. In the same way, we also define the quantity

$$B_{n,m}^{r} := \mathbf{P}\left(\underbrace{BABABA\dots}_{n \text{ sites}} \mathbf{r} \underbrace{\dots BABABA\dots}_{m \text{ sites}}\right)$$
(148)

$$= \begin{cases} \langle \delta_{\eta_1,B}\delta_{\eta_2,A}\dots\delta_{\eta_n,B}\;\delta_{\eta_{n+r+1},B}\delta_{\eta_{n+r+2},A}\delta_{\eta_{n+r+3},B}\dots\rangle &; & \text{if n impair, r impair} \\ \langle \delta_{\eta_1,B}\delta_{\eta_2,A}\dots\delta_{\eta_n,A}\;\delta_{\eta_{n+r+1},A}\delta_{\eta_{n+r+2},B}\delta_{\eta_{n+r+3},A}\dots\rangle &; & \text{if n pair, r impair} \\ \langle \delta_{\eta_1,B}\delta_{\eta_2,A}\dots\delta_{\eta_n,B}\;\delta_{\eta_{n+r+1},A}\delta_{\eta_{n+r+2},B}\delta_{\eta_{n+r+3},A}\dots\rangle &; & \text{if n impair, r pair} \\ \langle \delta_{\eta_1,A}\delta_{\eta_2,B}\dots\delta_{\eta_n,B}\;\delta_{\eta_{n+r+1},B}\delta_{\eta_{n+r+2},A}\delta_{\eta_{n+r+3},B}\dots\rangle &; & \text{if n pair, r pair} \end{cases}$$

In spite of these complex-looking definitions, the equations of motions have the relatively simple form, found by using (107)

$$\frac{\mathrm{d}}{\mathrm{d}t}A_{n,m}^{r} = -B_{n+1,m}^{r} - (n-1)A_{n,m}^{r} - A_{n+1,m}^{r-1} - A_{n,m+1}^{r-1} - (m-1)A_{n,m}^{r} - A_{n,m+1}^{r}
\frac{\mathrm{d}}{\mathrm{d}t}B_{n,m}^{r} = -A_{n+1,m}^{r} - (n-1)B_{n,m}^{r} - B_{n+1,m}^{r-1} - B_{n,m+1}^{r-1} - (m-1)B_{n,m}^{r} - B_{n,m+1}^{r}
(149)$$

As before, a first simplification is obtained by making the change of variables

$$A^r_{n,m}(t) = u^r_{n,m}(s)e^{-(n+m-2)t} \ , \ B^r_{n,m}(t) = v^r_{n,m}(s)e^{-(n+m-2)t} \ ; \ s = e^{-t} - 1 \ \ (150)^{-1}$$
 and we have

$$\frac{\mathrm{d}}{\mathrm{d}s}u_{n,m}^{r}(s) = v_{n+1,m}^{r}(s) + u_{n+1,m}^{r-1}(s) + u_{n,m+1}^{r-1}(s) + u_{n,m+1}^{r}(s)$$

$$\frac{\mathrm{d}}{\mathrm{d}s}v_{n,m}^{r}(s) = u_{n+1,m}^{r}(s) + v_{n+1,m}^{r-1}(s) + v_{n,m+1}^{r-1}(s) + v_{n,m+1}^{r}(s)$$
(151)

As before, we assume these equations to be valid for all $n, m \geq 0$ and emphasise that $u_{n,0}^r \neq u_{0,n}^r \neq u_{0,n}^r$ and similarly for the v. We then can introduce the generating functions

$$F^{r}(x,y,s) = \sum_{n,m=0}^{\infty} u_{n,m}^{r}(s) \frac{x^{n}y^{m}}{n!m!} , \quad G^{r}(x,y,s) = \sum_{n,m=0}^{\infty} v_{n,m}^{r}(s) \frac{x^{n}y^{m}}{n!m!}$$
 (152)

Multiplying the evolution equations by $\frac{x^n y^m}{n!m!}$, we obtain

$$\partial_s F^r = \partial_x G^r + \partial_y F^r + (\partial_x + \partial_y) F^{r-1}
\partial_s G^r = \partial_x F^r + \partial_y G^r + (\partial_x + \partial_y) G^{r-1}$$
(153)

Letting now

$$X^{r}(x, y, s) := F^{r}(x, y, s) - G^{k}(x, y, s),$$

$$Y^{r}(x, y, s) := F^{r}(x, y, s) + G^{k}(x, y, s)$$
(154)

the set of equations decouples

$$\partial_s X^r = (-\partial_x + \partial_y) X^r + (\partial_x + \partial_y) X^{r-1}$$

$$\partial_s Y^r = (\partial_x + \partial_y) Y^r + (\partial_x + \partial_y) Y^{r-1}$$
(155)

As before in the case r=1, and following standard techniques [28], we denote $\alpha_{\pm} := s \pm x$ and $\beta := s + y$ and we perform the following change of variables

$$X^{r}(x, y, s) = x^{r}(\alpha_{-}, \beta, s) , Y^{r}(x, y, s) = y^{r}(\alpha_{+}, \beta, s)$$
 (156)

Since the relation (132) holds also for X^r , the PDE for x^r is

$$\partial_s x^r(\alpha_-, \beta, s) = (\partial_x + \partial_y) X^{r-1} = (-\partial_{\alpha_-} + \partial_\beta) x^{r-1}$$
(157)

The case r=2 is obtained from (135):

$$\partial_s x^2(\alpha_-, \beta, s)$$

$$= (-\partial_{\alpha_{-}} + \partial_{\beta}) \sum_{n=0}^{\infty} \left[(s^{2} + 2s)(-1)^{n} X_{n+m+1}(0) + (-1)^{n} X_{n,m}^{1}(0) \right] \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!}$$
(158)

$$=\sum_{n,m=0}^{\infty} \left[2(s^2+2s)(-1)^n X_{n+m+2}(0) - (-1)^{n+1} X_{n+1,m}^1(0) + (-1)^n X_{n,m+1}^1(0) \right] \frac{\alpha_-^n \beta^m}{n! \, m!}$$

which leads after integration to

$$x^2(\alpha_-, \beta, s) = x^2(\alpha_-, \beta, 0)$$

$$+\sum_{n,m=0}^{\infty} (-1)^n \left[2\left(\frac{s^3}{3} + s^2\right) X_{n+m+2}(0) + X_{n+1,m}^1(0)s + X_{n,m+1}^1(0)s \right] \frac{\alpha_-^n \beta^m}{n! \, m!}$$
 (159)

where

$$x^{2}(\alpha_{-},\beta,0) = \sum_{n,m=0}^{\infty} (-1)^{n} X_{n,m}^{2}(0) \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!}$$
(160)

We can infer the solution for a general \boldsymbol{r} :

$$x^{r}(\alpha_{-}, \beta, s) = \sum_{n,m=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) (-1)^{n} X_{n+m+r}(0) \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!}$$

$$+ \sum_{n,m=0}^{\infty} (-1)^{n} \sum_{l=0}^{k-1} \sum_{n=0}^{l} \frac{l!}{p! \, (l-p)!} X_{n+p,m+l-p}^{r-l}(0) \frac{s^{l}}{l!} \frac{\alpha_{-}^{n} \beta^{m}}{n! \, m!}$$

$$(161)$$

Expressing now this quantity in terms of the original variable x and y leads to

$$X^{r}(x, y, s) = x^{r}(s - x, s + y, s)$$

$$= \sum_{n,m=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) (-1)^{n} X_{n+m+r}(0) \frac{(s-x)^{n} (s+y)^{m}}{n! \, m!}$$

$$+ \sum_{n,m=0}^{\infty} (-1)^{n} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! \, (l-p)!} X_{n+p,m+l-p}^{r-l}(0) \frac{s^{l}}{l!} \frac{(s-x)^{n} (s+y)^{m}}{n! \, m!}$$

$$= \sum_{\substack{n,m,\\a,b=0}}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) (-1)^{a} X_{n+m+a+b+r}(0) \frac{s^{a+b} x^{n} y^{m}}{n! \, m! \, a \, b!}$$

$$+ \sum_{\substack{n,m,\\a,b=0}}^{\infty} (-1)^{a} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! \, (l-p)!} X_{n+p+a,m+l-p+b}^{r-l}(0) \frac{s^{l}}{l!} \frac{s^{a+b} x^{n} y^{m}}{n! \, a! \, m! \, b!}$$

$$= \sum_{n,m=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) X_{n+m+r}(0) \frac{x^{n} y^{m}}{n! \, m!}$$

$$+ \sum_{\substack{n,m,\\a,b=0}}^{\infty} (-1)^{a} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! \, (l-p)!} X_{n+p+a,m+l-p+b}^{r-l}(0) \frac{s^{l}}{l!} \frac{s^{a+b} x^{n} y^{m}}{n! \, a! \, m! \, b!}$$

$$(162)$$

where we have used (138).

The same procedure has now to be applied to the calculation of y^r . Similarly to (132), the PDE for y^r is

$$\partial_s y^r(\alpha_+, \beta, s) = (\partial_x + \partial_y) Y^{r-1} = (\partial_{\alpha_+} + \partial_\beta) y^{r-1}$$
(163)

The case r = 2 is obtained from (140):

$$\partial_s y^2(\alpha_+, \beta, s) = (\partial_{\alpha_+} + \partial_{\beta}) \sum_{n,m=0}^{\infty} \left[(s^2 + 2s) Y_{n+m+1}(0) + Y_{n,m}^1(0) \right] \frac{\alpha_+^n \beta^m}{n! \, m!}$$

$$= \sum_{n,m=0}^{\infty} \left[2(s^2 + 2s) Y_{n+m+2}(0) + Y_{n+1,m}^1(0) + Y_{n,m+1}^1(0) \right] \frac{\alpha_+^n \beta^m}{n! \, m!} (164)$$

which leads after integration to

$$y^{2}(\alpha_{+},\beta,s) = y^{2}(\alpha_{+},\beta,0) + \sum_{n=-0}^{\infty} \left[2\left(\frac{s^{3}}{3} + s^{2}\right) Y_{n+m+2}(0) + Y_{n+1,m}^{1}(0)s + Y_{n,m+1}^{1}(0)s \right] \frac{\alpha_{+}^{n}\beta^{m}}{n! \, m!}$$
(165)

where

$$y^{2}(\alpha_{+}, \beta, 0) = \sum_{n,m=0}^{\infty} Y_{n,m}^{2}(0) \frac{\alpha_{+}^{n} \beta^{m}}{n! \, m!}$$
(166)

We can infer the solution for a general r:

$$Y^{r}(\alpha_{+}, \beta, s) = \sum_{n,m=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) Y_{n+m+r}(0) \frac{\alpha_{+}^{n} \beta^{m}}{n! \, m!}$$

$$+ \sum_{n,m=0}^{\infty} \sum_{l=0}^{r-1} \sum_{n=0}^{l} \frac{l!}{p! \, (l-p)!} Y_{n+p,m+l-p}^{r-l}(0) \frac{s^{l}}{l!} \frac{\alpha_{+}^{n} \beta^{m}}{n! \, m!}$$

$$(167)$$

Expressing now this quantity in terms of the original variables x and y leads to

$$Y^{r}(x,y,s) = y^{r}(s+x,s+y,s)$$

$$= \sum_{n,m=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{k}}{r!}\right) Y_{n+m+r}(0) \frac{(s+x)^{n}(s+y)^{m}}{n! \, m!}$$

$$+ \sum_{n,m=0}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! \, (l-p)!} Y_{n+p,m+l-p}^{k-l}(0) \frac{s^{l}}{l!} \frac{(s-x)^{n}(s+y)^{m}}{n! \, m!}$$

$$= \sum_{n,m,c=0}^{\infty} 2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!}\right) Y_{n+m+c+r}(0) \frac{(2s)^{c} x^{n} y^{m}}{n! \, m! \, c!}$$

$$+ \sum_{n,m}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! \, (l-p)!} Y_{n+p+a,m+l-p+b}^{r-l}(0) \frac{s^{l}}{l!} \frac{s^{a+b} x^{n} y^{m}}{n! \, a! \, m! \, b!}$$

$$(168)$$

Finally, the original generating functions $F^r=\frac{1}{2}(X^r+Y^r)$ and $G^r=\frac{1}{2}(-X^r+Y^r)$ can be formed and the coefficients $u^r_{n,m}$ and $v^r_{n,m}$ extracted from their series expansions. We find

$$u_{n,m}^{r} = \frac{1}{2} \left[2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) \left[X_{n+m+r}(0) + \sum_{c=0}^{\infty} Y_{n+m+c+r}(0) \frac{(2s)^{c}}{c!} \right] \right.$$

$$\left. + \sum_{a,b=0}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! (l-p)!} \left[(-1)^{a} X_{n+p+a,m+l-p+b}^{r-l}(0) + Y_{n+p+a,m+l-p+b}^{r-l}(0) \right] \frac{s^{l+a+b}}{l! \ a! \ b!} \right]$$

$$v_{n,m}^{r} = \frac{1}{2} \left[2^{r} \left(\frac{s^{r+1}}{(r+1)!} + \frac{s^{r}}{r!} \right) \left[-X_{n+m+r}(0) + \sum_{c=0}^{\infty} Y_{n+m+c+r}(0) \frac{(2s)^{c}}{c!} \right] \right]$$

$$+ \sum_{a,b=0}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \frac{l!}{p! (l-p)!} \left[(-1)^{a+1} X_{n+p+a,m+l-p+b}^{r-l}(0) + Y_{n+p+a,m+l-p+b}^{r-l}(0) \right] \frac{s^{l+a+b}}{l! \ a! \ b!} \right]$$

The correlations follow, for all integers $r \geq 1$

$$A_{n,m}^{r}(t) = \frac{1}{2} \left[2^{r} \left(\frac{(e^{-t} - 1)^{r+1}}{(r+1)!} + \frac{(e^{-t} - 1)^{r}}{r!} \right) \right]$$

$$\times \left[(A_{n+m+r}(0) - B_{n+m+r}(0)) + \sum_{c=0}^{\infty} (A_{n+m+c+r}(0) + B_{n+m+c+r}(0)) \frac{2^{c} (e^{-t} - 1)^{c}}{c!} \right]$$

$$+ \sum_{a,b=0}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \left[(1 + (-1)^{a}) A_{n+p+a,m+l-p+b}^{r-l}(0) + (1 - (-1)^{a}) B_{n+p+a,m+l-p+b}^{r-l}(0) \right]$$

$$+ (1 - (-1)^{a}) B_{n+p+a,m+l-p+b}^{r-l}(0) \left[\frac{(e^{-t} - 1)^{l+a+b}}{p! (l-p)! a! b!} \right] e^{-(n+m-2)t}$$

and

$$B_{n,m}^{r}(t) = \frac{1}{2} \left[2^{r} \left(\frac{(e^{-t} - 1)^{r+1}}{(r+1)!} + \frac{(e^{-t} - 1)^{r}}{r!} \right) \right]$$

$$\times \left[B_{n+m+r}(0) - A_{n+m+r}(0) + \sum_{c=0}^{\infty} \left(A_{n+m+c+r}(0) + B_{n+m+c+r}(0) \right) \frac{2^{c} (e^{-t} - 1)^{c}}{c!} \right]$$

$$+ \sum_{a,b=0}^{\infty} \sum_{l=0}^{r-1} \sum_{p=0}^{l} \left[\left(1 - (-1)^{a} \right) A_{n+p+a,m+l-p+b}^{r-l}(0) + \left(1 + (-1)^{a} \right) B_{n+p+a,m+l-p+b}^{r-l}(0) \right] \frac{(e^{-t} - 1)^{l+a+b}}{r! (l-n)! a! b!} e^{-(n+m-2)t}$$

which is our last result. In the stationary state, only the density-density correlations $A_{1,1}^r$ and $B_{1,1}^r$ survives.

4.3.1. Homogeneous initial conditions As before, we assume that A and B particles are initially randomly distributed on the lattice without any correlation among them. The densities being denoted ρ_A and ρ_B , the initial correlations reads

$$A_{nm}^{r}(0) = (\rho_{A}\rho_{B})^{(n+m)/2} \left[\frac{1 + (-1)^{n}}{2} + \frac{1 - (-1)^{n}}{2} \sqrt{\frac{\rho_{A}}{\rho_{B}}} \right]$$

$$\times \left[\frac{1 + (-1)^{m}}{2} + \frac{1 - (-1)^{m}}{2} \left(\frac{1 + (-1)^{n+r}}{2} \sqrt{\frac{\rho_{A}}{\rho_{B}}} + \frac{1 - (-1)^{n+r}}{2} \sqrt{\frac{\rho_{B}}{\rho_{A}}} \right) \right]$$

$$(172)$$

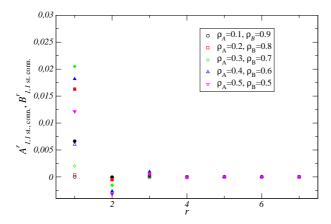


Figure 9. Stationary connected particle-particle correlator $A_{1,1;\text{conn., st}}^r$ (open symbols) and $B_{1,1;\text{conn., st}}^r$ (full symbols) with respect to the distance r between the two particles. The different symbols correspond to different values of the initial densities

$$\begin{split} B^r_{nm}(0) &= (\rho_A \rho_B)^{(n+m)/2} \left[\frac{1 + (-1)^n}{2} + \frac{1 - (-1)^n}{2} \sqrt{\frac{\rho_B}{\rho_A}} \right] \\ &\times \left[\frac{1 + (-1)^m}{2} + \frac{1 - (-1)^m}{2} \left(\frac{1 + (-1)^{n+r}}{2} \sqrt{\frac{\rho_B}{\rho_A}} + \frac{1 - (-1)^{n+r}}{2} \sqrt{\frac{\rho_A}{\rho_B}} \right) \right] \end{split}$$

The connected density-density correlations in the stationnary state, as given by (170) and (171) in the limit $t \to +\infty$, are plotted in figure 9. Qualitatively, the behaviour is similar to the one found above in the single-species model.

5. Conclusions

We have been studying densities and correlators in interacting-particle models with immobile particles and irreversible reactions which have an exponentially large number of stationary states. These models are relevant in the context of RSA or else for weakly tapped granular systems, since they have a non-vanishing configurational entropy (or 'complexity'). The main results are as follows. In the case of a single type of particle with the annihilation reaction $A + A \rightarrow \emptyset + \emptyset$, we have computed exactly:

- (i) the density (23) of the *n*-strings on the infinite chain
- (ii) the string-string correlator (58) of two n-strings on the infinite chain
- (iii) the density (73) of the *n*-strings on the Bethe lattice with arbitrary coordination $z \geq 2$
- (iv) the density (84) of the n-strings without translation-invariance, including the semi-infinite chain
- (v) the string-string correlator (102) of two n-strings without translation-invariance, including the semi-infinite chain

In the case of two species of particles A and B evolving through the reaction $A+B\to\emptyset+\emptyset$, we obtained the

(i) density (115) of AB-strings of total length n,

(ii) the string-string correlator (170,171)

All these results are given for arbitrary physically admissible initial configurations. Setting n=1, they include explicit expressions for the average particle-densities and their correlators. In the special situation of initially uncorrelated particles of prescribed densities, we reproduce all previously obtained results [29, 20, 21, 34, 36, 37, 38, 48, 13, 2] as special cases.

In general, one observes a rapid relaxation in time, typically described by a double exponential form when considering particles on a chain; and by a factorial (rather than exponential) decrease of the connected spatial correlators. In the vicinity of a boundary, the results deviate strongly from what is found deep in the bulk. In comparison with the KDH model which originally motivated this work, the kink densities and correlators under consideration here are distinct from the slowly relaxing global observables examined before [18]. It would be interesting to see whether one might identify a 'dual' to the two-species annihilation model of which global variables could be treated in a way analogous to the KDH-model. The two-species model offers the further possibility to analyse segregation phenomena.

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Appendix. Number of stationary states in the two-species model

Generalising the discussion of the single-species model [10, 13, 26, 27], we briefly outline the analogous computation of the number of stationary states on a chain of L sites in the two-species pair-annihilation model of section 4. The counting is based on the observation that stationary states cannot contain neither AB nor BA pairs on nearest-neighbour sites.

First, consider an <u>open chain</u>. Let S_L be the number of stationary states for a chain of L sites, and let $A_L := \mathbf{N}\left(A \boxed{\mathbf{L}-1}\right)$ denote the number of stationary states on a chain of L sites where the leftmost site is occupied by an A-particle. Similarly define $B_L = \mathbf{N}\left(B \boxed{\mathbf{L}-1}\right)$ and $O_L := \mathbf{N}\left(\emptyset \boxed{\mathbf{L}-1}\right)$, such that $S_L = A_L + B_L + O_L$. For small lattices, one has $S_0 := 1$ and $S_1 = 3$, $S_2 = 7$, $S_3 = 17$, $S_4 = 41$ The three contributions to S_L satisfy the recursions

$$O_{L} = \mathbf{N} \left(\emptyset \boxed{\mathbf{L} - 1} \right) = \mathbf{N} \left(\emptyset \emptyset \boxed{\mathbf{L} - 2} \right) + \mathbf{N} \left(\emptyset A \boxed{\mathbf{L} - 2} \right) + \mathbf{N} \left(\emptyset B \boxed{\mathbf{L} - 2} \right)$$

$$= O_{L-1} + A_{L-1} + B_{L-1} = S_{L-1}$$
(A.1)

$$A_L = \mathbf{N} \left(A \boxed{\mathbf{L} - 1} \right) = \mathbf{N} \left(A \emptyset \boxed{\mathbf{L} - 2} \right) + \mathbf{N} \left(A A \boxed{\mathbf{L} - 2} \right) = O_{L-1} + A_{L-1}$$
 (A.2)

$$B_L = \mathbf{N} \left(B \boxed{\mathbf{L} - 1} \right) = \mathbf{N} \left(B \emptyset \boxed{\mathbf{L} - 2} \right) + \mathbf{N} \left(B B \boxed{\mathbf{L} - 2} \right) = O_{L-1} + B_{L-1}$$
 (A.3)

and collecting terms, we have the recursion

$$S_L = 2S_{L-1} + O_{L-1} = 2S_{L-1} + S_{L-2} \tag{A.4}$$

The solution is readily found, for all $L \geq 0$

$$S_L = \frac{1}{2} \left(1 + \sqrt{2} \right)^{L+1} + \frac{1}{2} \left(1 - \sqrt{2} \right)^{L+1} \stackrel{L \gg 1}{\simeq} 1.207 \left(1 + \sqrt{2} \right)^L. \tag{A.5}$$

Second, consider a <u>periodic chain</u>. The number of stationary states is denoted by $\overline{S}_L = \overline{A}_L + \overline{B}_L + \overline{O}_L$, where $\overline{A}_L := \mathbf{N} \left(A \boxed{\mathbf{L}\text{-}1} \right)$ denotes the number of stationary states on a periodic chain of L sites where one of the particles is of species A and the trait indicates the periodic boundary conditions. \overline{B}_L and \overline{O}_L are defined similarly. For small lattices, one has $\overline{S}_1 = 3$, $\overline{S}_2 = 7$, $\overline{S}_3 = 15$, $\overline{S}_4 = 35$, Now, if one of the sites is empty, this opens the chain so that the number of stationary states is equal to the one of an open chain of L-1 sites, hence $\overline{O}_L = S_{L-1} = O_L$. Furthermore

$$\overline{A}_{L} = \mathbf{N} \left(A \boxed{L-1} \middle\| \right) = \mathbf{N} \left(A \boxed{L-2} \emptyset \middle\| \right) + \mathbf{N} \left(A \boxed{L-2} A \middle\| \right)
= \mathbf{N} \left(\emptyset A \boxed{L-2} \middle\| \right) + \mathbf{N} \left(A A \boxed{L-2} \middle\| \right)
= A_{L-1} + \mathbf{N} \left(A \boxed{L-2} \middle\| \right) = A_{L-1} + \overline{A}_{L-1}$$
(A.6)

since for the counting of the stationary states the pair AA acts in the same way as a single A-particle. Similarly, $\overline{B}_L = B_{L-1} + \overline{B}_{L-1}$. Adding these contributions, we find

$$\overline{S}_{L} = S_{L-1} + A_{L-1} + B_{L-1} + \overline{A}_{L-1} + \overline{B}_{L-1}
= \overline{S}_{L-1} + 2(S_{L-1} - S_{L-2})
= 1 + \left(1 + \sqrt{2}\right)^{L} + \left(1 - \sqrt{2}\right)^{L} \stackrel{L \gg 1}{\simeq} \left(1 + \sqrt{2}\right)^{L}$$
(A.7)

where the expression in the last line, valid for $L \ge 1$, is obtained by using (A.5).

As found previously for the single-species model [10, 18, 27], the number of stationary states is on an open chain about 20% larger than for a periodic chain.

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