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On the number of common sites visited by N random walkers

Loïc Turban

Université de Lorraine, Institut Jean Lamour, UMR 7198, Vandœuvre lès Nancy, F-54506, France

Majumdar and Tamm [Phys. Rev. E **86** 021135 (2012)] recently obtained analytical expressions for the mean number of *common* sites $W_N(t)$ visited up to time t by N independent random walkers starting from the origin of a d-dimensional lattice. In this short note I show how the different regimes and the corresponding asymptotic power laws can be retrieved using the notion of fractal intersection.

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In their recent work [1], Majumder and Tamm computed analytically the mean number of *common* sites $W_N(t)$ visited at time t by N independent random walkers starting from the origin of a d-dimensional lattice at t = 0. Three distinct regimes were obtained for the large-t behavior:

$$W_N(t) \sim t^{d/2} \quad \text{for } d < 2 \\ \sim t^{N-d(N-1)/2} \quad \text{for } 2 < d < d_c(N) \\ \sim \text{const.} \quad \text{for } d > d_c(N) = \frac{2N}{N-1}.$$
(1)

The exponent governing the asymptotic time-dependence of $W_N(t)$ is continuously varying with N and d between the lower critical dimension $d'_c = 2$ and the upper critical dimension $d_c(N)$. Logarithmic corrections appear exactly at the critical dimensions with $W_N(t) \sim t/[\ln t]^N$ in $d = d'_c = 2$ and $W_N(t) \sim \ln t$ in $d = d_c(N)$ (with N > 1).

In this note I show how the long-time power-law behavior of $W_N(t)$ given in Eq. (1) can be simply recovered using an heuristic argument based on the notion of fractal intersection.

In the problem at hand the common sites visited by the N random walkers belong to a fractal object which is the intersection of the N independent random walks. Let $d_f=2$ denote the fractal dimension of a single random walk and $\overline{d_f} = d - d_f \ge 0$ its fractal codimension. According to Mandlebrot [2] the codimension of the intersection of N independent random fractals is given by

$$\overline{d_f(N)} = \min\left(d, N \,\overline{d_f}\right) \ge 0. \tag{2}$$

Below the lower critical dimension $d'_c = d_f$, $\overline{d_f}$ and $\overline{d_f(N)}$ vanish, giving

$$d_f(N) = d - \overline{d_f(N)} = d, \qquad d < d'_c = d_f.$$
(3)

The upper critical dimension $d_c(N)$ corresponds to the equality of the two terms on the right in Eq. (2) so that

$$d_c(N) = \frac{Nd_f}{N-1}.$$
(4)

Above this value $\overline{d_f(N)} = d$, leading to

$$d_f(N) = 0, \qquad d > d_c(N).$$
 (5)

Between the two critical dimensions $\overline{d_f(N)} = N \overline{d_f}$ applies and one finds

$$d_f(N) = Nd_f - d(N-1), \qquad d_f < d < d_c(N).$$
 (6)

The radius of a walk, R(t), typically grows as t^{1/d_f} such that

$$W_N(t) \sim R(t)^{d_f(N)} \sim t^{d_f(N)/d_f}$$
. (7)

Collecting these results, one finally obtains

$$W_N(t) \sim t^{d/d_f} \quad \text{for } d < d_f$$

$$\sim t^{N-(N-1)d/d_f} \quad \text{for } d_f < d < d_c(N)$$

$$\sim \text{const.} \quad \text{for } d > d_c(N) = \frac{d_f N}{N-1}, \qquad (8)$$

in complete agreement with Eq. (1) for the random walks with $d_f = 2$.

Note that the logarithmic growth of $W_N(t)$ at the upper critical dimension $d_c(N)$ can be obtained by working with the fractal density of the intersection [3]

$$\rho_N(r) \sim \frac{d[r^{d_f(N)}]}{d[r^d]} \sim r^{-\overline{d_f(N)}}, \qquad r \le R(t).$$
(9)

Then:

$$W_N(t) \sim \int_a^{R(t)} \rho_N(r) r^{d-1} dr \sim \int_a^{R(t)} r^{d_f(N)-1} dr$$
. (10)

At the upper critical dimension $d_f(N)$ vanishes so that:

$$W_N(t) \sim \ln \frac{R(t)}{a} \sim \ln t \,. \tag{11}$$

These results are expected to apply as well in the case of subdiffusive or superdiffusive diffusion processes [4] with the appropriate value for the fractal dimension of the N walks, $d_f \neq 2$. For directed walks, an extension of the rules of fractal intersection to *anisotropic* fractals is needed.

- S. N. Majumdar and M. V. Tamm, Phys. Rev. E 86, 021135 (2012).
- [2] B. B. Mandelbrot, *The Fractal Geometry of Nature* (Freeman, San Francisco, 1982) p. 329–330 and 365.
- [3] L. Turban, Mean number of encounters of N random walkers and intersection of strongly anisotropic fractals, arXiv:1304.4106.
- [4] See for example J.-P. Bouchaud and A. Georges, Phys. Rep. 195, 127 (1990); R. Metzler and J. Klafter, *ibid.* 339, 1 (2000).