

Extreme Value Statistics of $1/f$ Noises generated by 2d Gaussian Free Field: Statistical Mechanics Approach

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References:

Y V F, J-P Bouchaud : J. Phys.A: Math.Theor 41 (2008), 372001 (12pp)

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Summary of standard extreme-value statistics:

² Let z_1, \dots, z_N be i.i.d. random variables with probability density function $p(z)$. Let $y_N = \max_{i=1, \dots, N} z_i$ be **maximum** of the set, and $F_N(y) = \text{Prob}(y_N < y)$ be the **distribution of the maximum**. Then for $N \rightarrow \infty$ the distribution approaches a **scaling form** $F_N(y) \approx F_1[(y - a_N)/b_N]$ where a_N, b_N depend on $p(z)$ but the shape of F_1 is **universal**, and given by

$$F_1(y) = \begin{cases} \approx e^{-y} & \text{Gumbel class: } z < 1 \text{ and } p(z \rightarrow 1) \gg Ae^{-z^\alpha}; \alpha > 0 \\ \approx e^{-y^{-\alpha}} & \text{Fréchet class: } z < 1 \text{ and } p(z \rightarrow 1) \gg Az^{-(\alpha+1)} \\ \approx 1 - (y/a)^\alpha & \text{Weibull class: } z < a \text{ and } p(z \rightarrow a) \gg A(a-z)^{\alpha-1} \end{cases}$$

The result is rather robust if variables are short-range correlated. In particular, for Gaussian-distributed variables with $\langle z_i z_j \rangle = 0$ the **Gumbel** distribution is known to be valid as long as $C(j_i, j_j) = \langle z_i z_j \rangle \lesssim \text{const} = \ln |j_i - j_j|$ for $|j_i - j_j| \rightarrow \infty$.

Very few explicit results exist for extrema of **strongly correlated variables**, as e.g. for Brownian motion by **Majumdar & Comtet**, or for the largest eigenvalues of random matrices by **Tracy & Widom**.

Gaussian Free Field: definition:

² Given any domain \mathbf{D} consider the **Laplace** operator Δ and denote $e_j(\mathbf{x})$ and $\lambda_j > 0$ for $j = 1; 2; \dots; 1$ its eigenfunctions/eigenvalues corresponding to the Dirichlet boundary conditions. Then the functions $e_j(\mathbf{x}) = \rho_j^{-1/2} e_j(\mathbf{x})$ form an orthonormal basis of the Hilbert space H w.r.t. the so-called **Dirichlet** scalar product

$$(f; g) = \int_{\mathbf{D}} \nabla f \cdot \nabla g$$

Gaussian Free Field: examples:

2 GFF on the interval $\mathbb{D} = [0; 1]$. Eigenf./eigenv. for the Laplacian $\mathbb{C} = i \frac{d^2}{dx^2}$ (Dirichlet b.c.): $e_n(x) = \sqrt{2} \sin n\pi x$; $\lambda_n = -\pi^2 n^2$. The corresponding GFF is given by the random Fourier series $V(x) = \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \sin n\pi x$, with the covariance given by the Green function $G(x_1; x_2) = \min(x_1; x_2)[1 - \max(x_1; x_2)]$ - **Brownian bridge**.

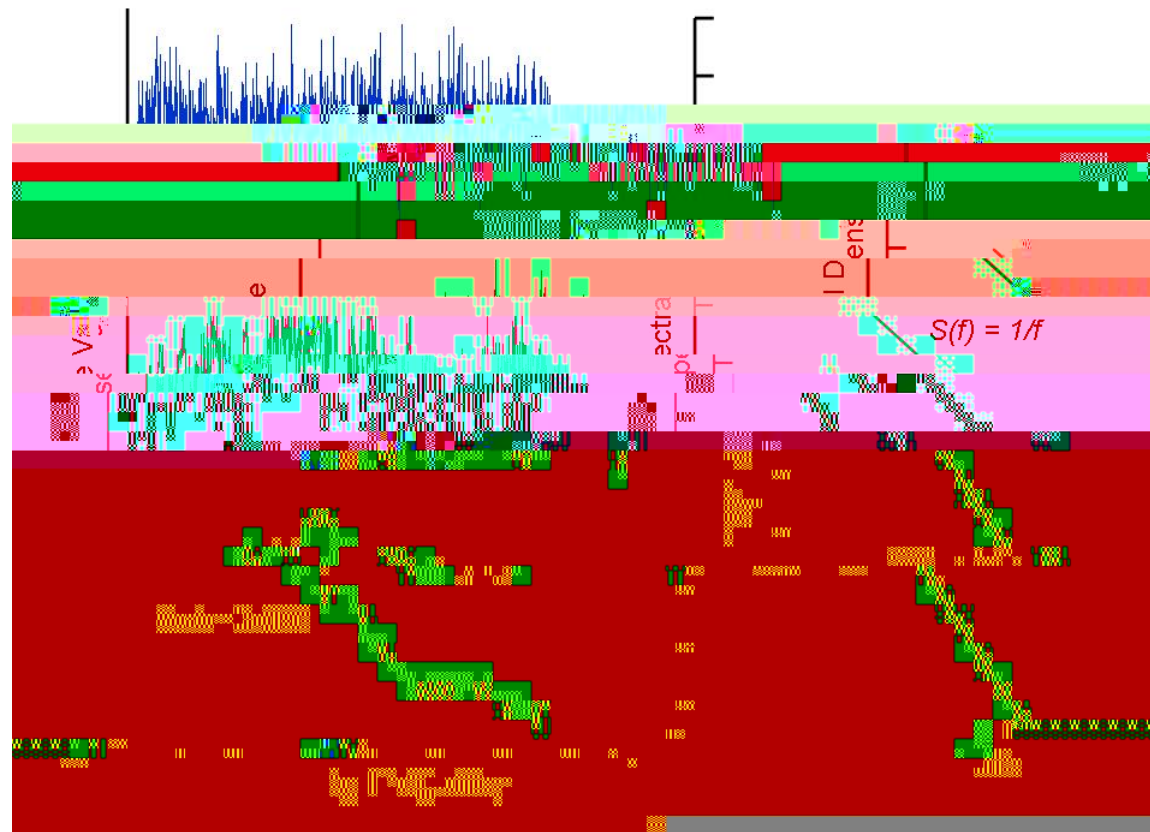
2 GFF on the two-dimensional disk: $\mathbb{D} = \{z \mid |z| < L\}$ where $z = x + iy$. The Green function is given by $G(z_1; z_2) = \frac{1}{2\pi} \ln \frac{L|z_1 - z_2|}{|z_1 - \bar{z}_2|}$. In particular, for any two points $z_1, z_2 \in \mathbb{D}$ (i.e. well inside the disk) we recover the **full-plane** formula

$$G(z_1; z_2) = \frac{1}{2\pi} \ln \frac{|z_1 - z_2|}{|z_1 - \bar{z}_2|}, \quad P[V(x)] \propto \exp \left\{ -\frac{1}{2} \int_{\mathbb{D}} [r V(x)]^2 dx \right\}$$

2 Using the full-plane logarithmic **GFF** we can construct various one-dimensional Gaussian random processes with **logarithmic** correlations. In particular, sampling the values of such **GFF** along a circle of unit radius with coordinates $z = e^{it}$; $t \in [0; 2\pi)$ we get a Gaussian process with mean zero and the covariance

$$\langle V(t_1) V(t_2) \rangle = \frac{1}{2\pi} \ln \left| \frac{e^{it_1} - e^{it_2}}{e^{it_1} - \bar{e}^{it_2}} \right|$$

Such a process turns out to be equivalent to the random Fourier series of the form $V(t) = \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} (V_n e^{int} + \bar{V}_n e^{-int})$, where V_n, \bar{V}_n are i.i.d. **complex** Gaussian variables with variance $\langle V_n \bar{V}_n \rangle = 1$. As the power associated with a given Fourier harmonic with index n decays like $1/n$ such signals are known as $1/f$ **noises** believed to be **ubiquitous in Nature**.



Problem:

² Given an instance of the full-plane $2D$ **Gaussian free field**:

$$P[V(\mathbf{x})] \propto \exp \left[-\frac{1}{8\pi g^2} \int [r V(\mathbf{x})]^2 d^2 \mathbf{x} \right]$$

characterized by the covariance

$$\langle V(\mathbf{x}_1) V(\mathbf{x}_2) \rangle = \frac{1}{2g^2} \ln \left| \frac{|\mathbf{x}_1 - \mathbf{x}_2|}{|\mathbf{x}_1| |\mathbf{x}_2|} \right|$$

we wish to understand the statistics of its **minima/maxima** along various curves in the plane, and ultimately in various planar domains.

² The problem turns out to be intimately connected to the mechanism of **freezing transitions** in disordered systems theory (Random Energy Models, Dirac fermions in random magnetic field). It has also interesting relations to **Liouville Quantum Gravity** & conformal field theory, to **multifractal** random measures, **1/f noises**, and processes arising in turbulence and mathematical finance, as well as to various aspects of **Random Matrix Theory**.

Idea of the method: We concentrate on considering samples of the full-plane Gaussian Free Field (2d **GFF**) along **planar curves** C parametrised by $\mathbf{x}(t) = (x(t); y(t))$ with real $t \in [a; b]$.

Given a measure $d^{1/2}(t) = \frac{1}{2} dt$, we consider the integral

$$Z_{-} = z^{-2g^2} \int_a^b e^{-V_2(\mathbf{x}(t))} d^{1/2}(t); \quad z > 0$$

where $V_2(\mathbf{x})$ is the regularized version of the 2d **GFF** with a short scale cutoff $\epsilon > 1$, i.e. zero mean and the covariance

$$\langle V_2(\mathbf{x}) V_2(\mathbf{x}^0) \rangle = \frac{1}{2} \begin{cases} 2g^2 \ln |\mathbf{x} - \mathbf{x}^0|; & |\mathbf{x} - \mathbf{x}^0| > \epsilon \\ 2g^2 \ln(\epsilon^{-2}); & |\mathbf{x} - \mathbf{x}^0| < \epsilon \end{cases}$$

The integral is to be interpreted as the **partition function** of the associated **Random Energy Model** at the temperature $T = \epsilon^{-1}$. This is to be studied in the limit $\epsilon \rightarrow 0$.

Guiding example: CIRCULAR LOGARITHMIC MODEL:

Let the contour \mathcal{C} be the unit circle: $x(t) = \cos t; y(t) = \sin t$, with $t \in [0; 2\pi)$. Sample the 2d Gaussian Free Field at M equidistant points along the circle with $t_k = \frac{2\pi}{M}(k - 1); k = 1; \dots; M$

As the distance $\|x_1 - x_2\|$ between a pair of points is simply $2j \sin \frac{t_1 - t_2}{2}$, we deal with the collection of M normally distributed variables with covariances

$$\langle V_k V_m \rangle = \frac{1}{2} g^2 \ln \left(\frac{2}{\sin \frac{t_k - t_m}{2}} \right)$$

Observation: The positive integer moments $\langle Z^n \rangle$; $n = 1; 2; \dots$ of the partition function $Z = \prod_{i=1}^M e^{-V_i}$ for the circular logarithmic model in the high-temperature phase $\beta = -2g^2 < 1$ turn out to be given in the thermodynamic limit $M \rightarrow \infty$ by

$$\langle Z_{circ}^n \rangle = \begin{cases} M^{1+\beta n^2} O(1) & n > 1-\beta \\ M^{(1+\beta)n} D_n(\beta) & n < 1-\beta \end{cases}$$

where $D_n(\beta)$ is the **Dyson-Morris** Integral

$$D_n(\beta) = \frac{1}{(2^{1/4})^n} \int_0^{2^{1/4}} d\mu_1 \dots \int_0^{2^{1/4}} d\mu_n$$

Outcome of the analysis:

The probability density $P(Z)$ of the partition function $Z_{circ}(\beta) \sim Z$ in the high-temperature phase $\beta = \beta_c g^2 < 1$ consists of two pieces. The **"body"** of the distribution is given by:

$$P(Z) = \frac{1}{Z} \frac{1}{Z} \left(\frac{Z_e}{Z} \right)^{\frac{1}{2}} e^{-i \left(\frac{Z_e}{Z} \right)^{\frac{1}{2}}}; \quad Z \lesssim M^2$$

which has a pronounced maximum at $Z \gg Z_e = \frac{M^{1+\beta}}{i(1-i\beta)} \lesssim M^2$, and the powerlaw decay at $Z_e \lesssim Z \lesssim M^2$.

At $Z \gtrsim M^2$ the above expression is replaced by the **lognormal tail**:

$$P(Z) = \frac{M}{4^{1/4} \beta \ln M} \frac{1}{Z} f \left(\frac{1}{2} \frac{\ln Z}{\ln M} \right) e^{-i \frac{1}{4 \ln M \beta} \ln^2 Z} \quad \text{where } f(x) \gg O(1) \text{ for } x \gg O(1)$$

Now we define $z = Z/Z_e$, put the coupling constant $g = 1$ and consider the generating function

$$g_{-}(x) = \int_0^{\infty} \exp(-xZ) P(Z) dZ; \quad \beta = 1 = T$$

Freezing scenario: In the high-temperature phase $\beta < \beta_c = 1$ the generating function $g_\beta(x)$ can be found explicitly and turned out to satisfy a remarkable **duality relation**:

$$g_\beta(x) = \int_0^1 dt \exp \left(- \sum_i t_i e^{-x t_i} \right) \quad ; \quad g_\beta(x) = g_{\frac{1}{\beta}}(x) :$$

This however does not allow to continue to $\beta > \beta_c$ regime. The phase transition at $\beta = \beta_c$ is believed to be described by the following **freezing scenario**: $g_\beta(x)$ **freezes** to the **temperature independent** profile $g_{\beta_c}(x)$ in the "glassy" phase $T < T_c$. The scenario is supported by

(i) a heuristic **real-space renormalization group arguments** for the logarithmic models (**Carpentier, Le Doussal '01**) revealing an analogy to the **travelling wave** analysis of polymers on disordered trees (**Derrida, Spohn 1989**)

(ii) **duality** which implies

$$\partial_\beta g_\beta(x) \Big|_{\beta=\beta_c} = 0 \quad ; \quad \text{for all } x$$

showing that the "temperature flow" of this function vanishes at the critical point $\beta = \beta_c = 1$

(iii) our **numerics**.

Assuming validity of such scenario for the problem in hand, one finds the frozen profile for the circular model:

$$g_c^{circ}(x) = 2e^{x^2} K_1(2e^{x^2})$$

where $K_1(z)$ is the Macdonald function. This allows to reconstruct the **distribution of the free energy** $f = -i^{-1} \ln z$ for any $T < T_c$. The corresponding formula takes a form of an infinite series:

$$P_{> \frac{1}{c}}^{CLM}(f) = \frac{1}{2^{1/4}} \int_0^1 e^{i s f} \frac{1}{i (1 + \frac{i s}{c})} i^{2\mu} \left(1 + \frac{i s}{c}\right)^{\mu} ds$$

$$= i \frac{d}{df} \left[1 + \sum_{n=1}^{\infty} \frac{e^{n^{-c} f}}{n!(n-1)!} \left(\frac{1}{i} \right)^{\mu} \left(-c f + \frac{1}{n} \right) \left(2\tilde{A}(n+1) + \frac{-c}{n} \tilde{A}(n-1) \right) \right]^{\mu}$$

where $\tilde{A}(x) = \int_0^x (x-t)^{-1} dt$. In the zero temperature limit $\beta \rightarrow \infty$ the free energy distribution yields the **extreme value probability density**.

The minimum of the random potential is simply given by $V_{min} = i \lim_{T \rightarrow 0} f = const + x$, with known $const$ and the probability density of x related to the frozen profile $g_c(x)$ by

$$p(x) = i g_c^0(x) = i \frac{d}{dx} \left[2e^{x/2} K_1(2e^{x/2}) \right] \quad (1)$$

This is different from **Gumbel** distribution $p_{Gum}(x) = i \frac{d}{dx} \exp \left[-Be^{Ax} \right]$.



$$\frac{dt}{1 - i\epsilon} \int_{\mathbb{R}} \frac{e^{-i\epsilon t} \Gamma(-X)}{\Gamma(X)}$$

for $\epsilon \in \mathbb{R}$, $\epsilon > 0$, for $[0; 1]$ interval without weight: $a = b = 0$: Let $- < -c = 1$. Introduce the

$$\frac{1}{2} e^{i\epsilon t}$$

Fateev, Zamolodchikov, Zamolodchikov 2000

In this way we arrive to

$$M(s) = A^{-2} (s+1)(2s+1) \frac{1}{4} \Gamma(s)$$

$$\Gamma \frac{(1+s)(2s+1) \Gamma(\frac{1}{2} + s) \Gamma(\frac{3}{2} + s) \Gamma(\frac{1}{2} + \frac{3}{2} + s)}{\Gamma(s + \frac{1}{2}) \Gamma(s)^2}$$

with $A = \frac{\Gamma(\frac{1}{2})^2 \Gamma(\frac{3}{2})}{\Gamma(\frac{3}{2} + \frac{1}{2}) \Gamma(\frac{3}{2}) \Gamma(\frac{3}{2} + \frac{3}{2})}$. To guarantee that we have found the correct continuation, we have checked

(i) **positivity**: $M(s)$ given above is finite and positive on the interval $s \in [0; +\infty[$ that is all real moments $n = 1; s < 1$ exist.

(ii) **convexity**: on this interval $\frac{d^2}{ds^2} \ln M(s) > 0$.

(iii) For **integer** values of s gives back known positive/negative moments.

We can use the above expression to extend the **duality relation**:

$$g(x) = g_1(x) :$$

to the case of the interval $[0; 1]$.

Conclusions & Discussions:

- ² Using the methods of statistical mechanics we were able to extract the explicit expressions for distributions of extrema of the Gaussian Free Field sampled along (i) circles of unit radius and (ii) intervals of unit length. The distributions are manifestly **non-Gumbel** and show **universal backward tail**. The results are expected to describe extreme value statistics for $1=f$ signals, and in this way could be

Our method was based on a few assumptions, most importantly (i) freezing scenario for REM-type models, and (ii) ability to continue Selberg integrals away from positive integers to the complex plane (can be put on the rigorous basis by a method developed recently in **D. Ostrovsky Comm. Math. Phys. 288 (2009) 287-310**)

It remains a challenge:

- ² to verify/justify the freezing scenario
- ² to understand universality of the results for other $1d$ curves
- ² to access extreme value statistics of GFF in 2D domains.

Related work in progress:

Statistics of velocities in **decaying Burgers turbulence** with correlated initial conditions $\langle v(x)v(x^0) \rangle \gg |x - x^0|^{-2}$.