Persistence in One-dimensional Ising Models with Parallel Dynamics

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(March 22, 2022)

We study persistence in one-dimensional ferromagnetic and anti-ferromagnetic nearest-neighbor Ising models with parallel dynamics. The probability $P(t)$ that a given spin has not flipped up to time $t$, when the system evolves from an initial random configuration, decays as $P(t) \sim 1/t^{p}$ with $p_{θ} \approx 0.75$ numerically. A mapping to the dynamics of two decoupled $A+A \rightarrow 0$ models yields $p_{θ} = 3/4$ exactly. A finite size scaling analysis clarifies the nature of dynamical scaling in the distribution of persistent sites obtained under this dynamics.

PACS:05.40.-a, 05.70.Ln, 02.50.-r

Recent work on the phenomenon of “persistence” has revealed a novel (and in many respects unexpected) way by which an interacting many-body system, evolving in time, retains memory of its initial state[1]. Consider a one-dimensional ferromagnetic Ising model with nearest neighbor interactions, quenched from an initially random (infinite temperature) configuration and allowed to relax to its global minimum energy (zero temperature) configuration, a state with either all spins up or all spins down. Suppose the dynamics is serial, with an attempt to update a single spin being performed at each time step. Fix one spin and ask: What is the probability that this spin has not flipped up to time $t$? This quantity, the persistence probability, was first found numerically to decay as

$$P(t) \sim \frac{1}{t^{θ_s}},$$

with $θ_s$ a new, non-trivial exponent. (The subscript refers to serial dynamics.) The numerical results suggested $θ_s \approx 0.37$ [3]; a later analytic tour de force derived $θ_s = 3/8$ exactly [3]. Later studies have established rigorously that the persistence exponent is a new exponent characterizing the dynamics; it cannot be related to either the static exponents $ν$ and $η$ or the dynamical exponent $z$ [1].

This paper discusses the problem of persistence in the context of one-dimensional Ising models with nearest neighbour interactions evolving under parallel dynamics. We consider both ferromagnetic and anti-ferromagnetic interactions, where the Hamiltonian has the form

$$H = -J \sum_{i} σ_i σ_{i+1}.$$

Without loss of generality, we take $J = 1$ for ferromagnetic interactions and $J = -1$ for the anti-ferromagnetic case. Each spin can take values $+1$ (up) or $-1$ (down). The zero temperature dynamics evolves a configuration $\{σ(t)\}$ at time $t$ to a configuration $\{σ(t+1)\}$ at time $t+1$ through the following simple rule: For ferromagnetic interactions, each spin at time $t+1$ assumes the value of one of its neighboring spins at time $t$, chosen from right or left with equal probability. For anti-ferromagnetic interactions, the above rule is modified in the following way: At time $t+1$, assign the value of each spin to the negative of the value of one of its neighboring spins, chosen from right or left with equal probability. Each such step in time constitutes a single Monte Carlo step. The parallel nature of the dynamics follows from the fact that all spins are updated together.

We have simulated parallel dynamics using the above rules on Ising systems of linear size $L = 10^2 - 10^3$ sites and for times $t \leq 10^5$, applying periodic boundary conditions. We average over a fairly large number of initial conditions, typically $10^2 - 10^3$ for the smaller lattices ($L < 10^4$), starting from configurations in which each spin is independently assigned a value $1$ or $-1$ with equal probability. We compute the standard persistence probability $P(L,t)$, defined as the probability that the spin at a given site in a system of size $L$ has not flipped up to time $t$, averaged over all sites and over an ensemble of initial conditions. For $L \rightarrow \infty$ (in practice for $t \ll L^z$), $P(L,t) \rightarrow P(t)$.

Fig. 1 shows the persistence probability $P(t)$ for a ferromagnetic Ising system of linear size $L = 10^3$, evolving under parallel dynamics. $P(t)$ exhibits a power law tail with an exponent $θ_p \approx 0.75$. The behavior is identical for anti-ferromagnetic interactions. For comparison, the corresponding plot for serial dynamics is shown on the same figure; the exponent, as advertised, is $θ_s = 3/8$ to within numerical resolution. The exponent $θ_p = 3/8$ is also obtained for anti-ferromagnetic interactions under serial dynamics. It is thus natural to guess that $θ_p = 3/4 = 2θ_s$, and that $θ_p$ as well as $θ_s$ remain unaltered when ferromagnetic interactions are replaced by anti-ferromagnetic interactions.
Coarsening in ferromagnetic Ising models with serial dynamics occurs through the motion and annihilation of domain walls separating spins with different orientations. Spins located at domain walls have no preference for either orientation. A given spin flips if it is crossed by a domain wall. Thus, persistence in this context is equivalent to the probability that a specified site has not been crossed by a domain wall up to time $t$. If the domain walls in this problem are interpreted as particles of type $A$, the following simple reaction-diffusion scheme describes the motion and annihilation of domain walls: $A + A \rightarrow 0$, with particles diffusing at each time step and annihilating on contact.

The problem of persistence with serial dynamics then translates simply into the following: Given a chosen site at time $t = 0$ and an initial configuration of $A$ particles, corresponding to domain walls in the initial configuration, what is the probability that an $A$ particle has not crossed that site up to time $t'$? Such a redefinition of the problem recasts the question in terms of the essential ingredients of the dynamics, the motion and interaction of domain walls. It is natural to look for the analog of such domain walls in the case of parallel dynamics to understand the conjectured relationship $\theta_p = 3/4 = 2\theta_s$.

Consider first the ferromagnetic case and divide configurations of spins into the following categories: unstable spins, implying that they will definitely flip in the next time step, stable spins implying that they will not flip in the next time step, and “zero-field” spins, which may or may not flip, with either possibility occurring with probability $1/2$. An unstable spin $\sigma_i$ at site $i$ has both neighbors in the state $-\sigma_i$, while stable spins point in the same direction as their neighbors. Zero-field sites, on the other hand, have one neighbor pointing up while the other points down. As a consequence, flipping the spin at a zero-field site costs no energy.

These zero-field sites are the analogs, for parallel dynamics, of domain walls in the ferromagnetic Ising model with serial dynamics, in a sense which we make precise below. Stable sites belong to domains which are either all up or all down. A spin in the bulk of such a domain can only increase its energy if it flips; it is thus not updated through the zero-temperature dynamics. Unstable sites, for the case of ferromagnetic interactions, are associated with an anti-ferromagnetic arrangement of spins of the form: ...,10101010 ..., where the notation “1” indicates an up spin and “0” indicates a down spin. Note that all sites interior to such a region will flip in the next time step. Within a region of unstable sites, spin histories follow a two-cycle; each spin flips once in each time-step. Sites within such regions cannot contribute to persistence, for they cannot be persistent beyond a single time step. It is obvious that persistence of spin configurations at late times can only be associated with spins which lie deep within stable regions.

It is useful for the ensuing discussion to divide the one dimensional lattice into two inter-penetrating sublattices $A$ and $B$. For example, we may take all even-numbered sites as forming the $A$ sublattice and odd-numbered sites as constituting the $B$ sublattice. The state of sublattice $A(B)$ at any time $t$ is determined by the state of sublattice $B(A)$ at $t - 1$. The initial states of sublattices $A$ and $B$ are uncorrelated with each other.

We will argue below that the persistence of a site $i$ on a given sublattice at times $t = 1, 3, 5, ... (2m + 1)$ is determined by the configuration of zero-field sites on the other sublattice, while at times $t = 2, 4, 6, ... 2m$, it is determined by the configuration of zero-field sites on its own sublattice. With this in mind, it is useful to distinguish zero-field sites on sublattices $A$ from those on sublattice $B$. Call every zero-field site on the $A$ sublattice an $A$ particle and every zero-field site on the $B$ sublattice, a $B$ particle, at time $t = 0$. Fig. 2 illustrates a sequence of configurations at succeeding instants of time through which an initial state evolves. The letters $A$ and $B$ indicate the positions of zero-field sites on the $A$ and $B$ sublattices.

Inspection of Fig. 2 leads to the following understanding: Zero-field sites are located at (i) the interface between two stable regions, in which case this interface is composed of two adjacent zero-field sites - this is the case for the model with serial dynamics in which case $A$ particles represent the bound pair of zero-field sites, (ii) the interface between a stable and an unstable region, in which...
case there is a single zero-field site and (iii) the interface between two unstable regions, in which case there is again a pair of adjacent zero-field sites. The motion of zero-field sites corresponds to the expansion/contraction of one or the other domain it separates. Zero-field sites can also annihilate, leading to the coalescence and shrinkage of domains, as the system coarsens under the dynamics.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{Fig2.png}
\caption{Time evolution of the zero-field sites on A and B sublattices: the configuration at the earliest time corresponds to the bottom row and each successive row is a later time do not react with each other. Only particles of the same kind, \textit{i.e.} A or B, can annihilate.}
\end{figure}

It is thus obvious that the non-trivial dynamics associated with the persistence phenomenon can only be associated with the zero-field sites, for such sites constitute the boundaries between unstable and stable regions. It is also obvious that sites which are persistent till time \(t\) can only be associated with regions which are stable up to time \(t\), \textit{i.e.} regions which are stable at \(t = 0\) but which are not crossed by a zero-field site upto time \(t\). The problem of persistence in the case of parallel dynamics can thus be discussed precisely as in the serial case, with the dynamics of the simple domain walls in the serial case being replaced by a somewhat more complex dynamics in the parallel case, which we deal with below.

We now establish the following crucial ingredient of this model which enables the exact calculation of \(\theta_p\), using the known result for \(\theta_s\) and the mapping onto the equivalent reaction diffusion problem: Only particles of the same type (A or B) can annihilate each other. They are transparent to particles of the other type. Thus, the problem of the motion of zero-field sites in this model reduces to the problem of two \textit{decoupled} \(A + A \to 0\) and \(B + B \to 0\) models, with the initial number of A’s and B’s being set by the initial conditions. This is clearly evident from Fig. 2 if we look at the configurations at even or odd time steps and at even or odd lattice sites. Our use of periodic boundary conditions implies that \(N(A)\) and \(N(B)\) are always even, where \(N(A), N(B)\) represent the number of particles of type \(A\) or \(B\) at any time.

The \textit{single} conservation law of the \(A + A \to 0\) model, the conservation of particle number \(N(A)\) mod 2, is replaced by two conservation laws in this model: \(\text{mod}(N(A), 2) = 0\) and \(\text{mod}(N(B), 2) = 0\), where \(N(A)\) and \(N(B)\) are the numbers of A and B particles in any configuration of the model. It is useful to note the following: while the properties conventionally computed for the reaction diffusion scheme \(A + A \to 0\) refers to sequential dynamics, these results generalize trivially to parallel dynamics. This is a consequence of the fact that particle moves are independent of each other in this model. Only the reaction itself, in which two A particles on the same site annihilate each other, has different interpretations in parallel and serial dynamics, but this ambiguity is easily removed through a simple redefinition of the time and length-scales.

For the \(A + A \to 0\) model, the density of A particles decreases as

\[
N(A) \sim 1/t^{1/2}
\]

In the context of the Ising model with parallel dynamics, this result implies that \(N(A)\) and \(N(B)\) as defined above and at times \(t, t+2, t+4, \ldots\) are conserved modulo 2 and decay \textit{separately} as \(1/t^{1/2}\), with a prefactor which depends on the initial concentration. This result accords with results obtained for this model by Privman[4]; we have checked this numerically as well. Also note the following: If we consider only the persistence of sites on a given sublattice, at only even or odd time steps \textit{i.e.} \(t = 0, 2, 4, \ldots 2m\) or \(t = 1, 3, 5, \ldots 2m + 1\), this will decay as \(P(t) \sim 1/t^{3/8}\), reflecting the fact that this dynamics maps \textit{exactly} onto the \(A + A \to 0\) dynamics. This is consistent with our numerics.

We now use these results to argue the following. Consider, for concreteness, the persistence of a spin on the A sublattice at some time \(t\) after the quench from infinite temperature. The persistence probability is then simply the probability that the site in question has not been crossed by an A particle up to time \(t\) or a B particle up to time \(t - 1\). Since these probabilities are independent, (the dynamics of A and B particles decouples), this joint probability is simply the product of the independent probabilities that the site is persistent with respect to the motion of both A and B particles, implying

\[
P(t) \sim \frac{1}{t^{3/8}} \times \frac{1}{(t - 1)^{3/8}} \sim \frac{1}{t^{3/4}}
\]

yielding the persistent exponent for parallel dynamics \(\theta_{par} = 3/4\) exactly, consistent with the numerical data.

To test the validity of the mapping onto the two non-interacting species of particles (A and B) out-
lined above, we have simulated the associated reaction-diffusion model independently and computed, numerically, the analog of the persistence probability for the Ising case. This is done by computing the probability that a given site is crossed by a particle of neither type up to time $t$; the exponent obtained numerically tallies precisely with our result above.

How do these results generalize to the antiferromagnetic Ising model with parallel dynamics? These results are unaltered as a consequence of the following simple mapping of configurations: Replacing all spins on one sublattice, say the $A$ sublattice, through $\{\sigma_A\} \rightarrow -\{\sigma_A\}$, changes the sign of the exchange interaction $J$, mapping the problem with the new variables into the ferromagnetic problem. This gauge symmetry relates configurations pairwise; every update for the ferromagnetic case is an allowed update for the anti-ferromagnet with the same weight. Thus none of the conclusions here are altered and the persistence exponent is independent of the sign of the exchange interaction $J$.

Recently, there has been considerable interest in the spatial scaling properties of persistence $\theta$. Numerical work on the 1-dimensional $A + A \rightarrow 0$ model, which describes the Ising model with serial dynamics, shows the existence of a non-trivial fractal structure in the spatial distribution of persistent sites at long times. These results can be recast in terms of a dynamical scaling form for $P(L, t)$,

$$P(L, t) = L^{-\theta_x} f(t/L^z),$$

where $z$ is the dynamic exponent and $f(x) \sim x^{-\theta_x}$ for $x \ll 1$ while it is constant for large $x$. One consequence of this form is that persistent sites at long times and for length scales $\ell \ll t^{1/z}$ constitute a fractal with fractal dimension $d_f = d - \theta_x = 0.25$. We have used $z = 2$, valid for $A + A \rightarrow 0$ dynamics.

Does such structure exist for the parallel version of Ising persistence? Our data for $P(L, t)$ are consistent with Eq.(3), with $\theta_x$ replaced by $\theta_p$ and $z \approx 2$, as shown in the scaling plot of Fig. 3. This illustrates the validity of the dynamical scaling ansatz for persistence under parallel dynamics. (Data collapse here is, however, inferior in comparison to the serial case). Using the result of the previous paragraph, this would indicate a fractal dimension of $-0.5$, a-priori an unphysical result. This result can be attributed to the fact that we are looking at the persistence of a site under two independent processes. Consider the set of sites persistent with respect to the motion of $A$ and $B$ particles separately: each will form a fractal with the same fractal dimension $d_f$. The intersection of these two fractals represents those sites persistent with respect to the motion of both $A$ and $B$ particles. Assuming that $A$ and $B$ particles are initially uncorrelated, the dimension of the intersection set is then $2d_f - d = -0.5$, as above. We conclude that persistent sites in the parallel dynamics version of the Ising model do not exhibit spatial scaling of the type seen in the serial version of the model, a result corroborated by the work of Bray and O’Donoghue and Manoj and Ray.

One implication of this result is that both the average number and average density of persistent sites in a system of size $L$ should decay with $L$ for parallel dynamics, in contrast to the serial case. We have verified this numerically; see the inset to Fig. 3. (In contrast, the mass of a truly fractal object increases with scale while its density decreases.) Thus, a large system has no persistent sites, at sufficiently long times, for most initial conditions. The power-law tail of $P(L, t)$ is then associated with an even-smaller fraction, as $L$ increases, of initial states, whose associated persistent sites survive for longer and longer times.

In conclusion, we have studied persistence in one-dimensional Ising models with parallel dynamics. We have obtained the persistence exponent $\theta_p = 3/4$ exactly and studied the spatio-temporal correlations of persistent sites. These results relied on an exact mapping to the dynamics of two decoupled $A + A \rightarrow 0$ models. It would be interesting to see if similar arguments exist and are useful in the discussion of persistence with parallel dynamics in other models.
We thank G. Manoj, A. Dhar, D. Dhar and M. Barma for useful discussions. The Associateship programme at the Institute of Mathematical Sciences, Chennai facilitated discussions which led to this work. This research was supported in part by the National Science Foundation under Grant No. PHY99-07949.

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