Random walks, avalanches and branching processes

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Bernoulli random walks, a simple avalanche model, and a special branching process are essentially identical. The identity gives alternative insights into the properties of these basic model systems.

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I. INTRODUCTION

Our basic message is illustrated in the first three figures (Figs. 1, 2, 3). The first shows five different random walks which are six steps long; the second shows five different avalanches of length three; the third shows five different simple branching processes (family trees) in which six individuals are born. It is not a coincidence that there are five examples of each. A similarity of random walks, avalanches and branching processes is quite general. The similarity becomes a near identity when a) the random walks are restricted to the positive integers dates back at least to Lagrange. With such a long history, it is no surprise that no really new results are obtained here. However, our presentation derives the $a_n$ from a simple generating function which makes some calculations more streamlined.

A random walker is initially one step away from a cliff. The cliff corresponds to $j = 0$ and the walker’s original position is $j = 1$. The walker takes steps which increase $j$ (away from the cliff) with a probability $q$, and takes steps toward the cliff which decrease $j$ with a probability $(1−q)$.

What is the probability $P(n;q)$ that the walker falls off the cliff after taking exactly $2n$ steps? A couple of examples illustrate the general result. The walker will immediately fall off the cliff if his first step decreases $j$ by 1. This disastrous step is taken with probability $(1−q)$, so the probability of immediately falling is $P(0;q) = (1−q)$. For $n = 1$, the walker first takes a step in the positive direction (with probability $q$) followed by two steps in the negative $j$ direction (with probabilities $(1−q)$). Thus $P(1,q) = (1−q)^2q$. For $n = 2$ there are $a_2 = 2$ paths (1,2,1,2,1) and (1,2,3,2,1) which return the walker to the edge after 4 steps, so $P(2,q) = a_2(1−q)(q(1−q))^2$. From this, the generalization is clear.

$$P(n;q) = a_n(1−q)(q(1−q))^n$$

Knowing the $a_n$ described above allows one to calculate the probability of falling from the cliff after $n$ steps.

In many cases, one does not need to complete the algebra to guess the fate of the typical random walker. If $q < 1/2$, so that steps toward the cliff are more likely than steps away from the cliff, the walker will eventually fall. But if $q > 1/2$, the walker has a non-zero probability of never falling. The interesting case is the “critical” probability $q = 1/2$, where steps toward the cliff are just as likely as steps away from the cliff. The probability $q$ is analogous to an order parameter associated with phase transitions. For example, the mean length of the random walk diverges as $q → 1/2^−$ and the probability that the

II. RANDOM WALKS

A (Bernoulli) random walk on the positive integers \(\{j = 1, 2, 3, \ldots\}\) is a sequence in which each integer in the sequence differs from the previous one by $±1$. A specially simple set of random walks are those which start and end with $j = 1$. There is one random walk of this type with 2 steps, (1,2,1), corresponding to $n = 1$. For $n = 2$ there are two different random walks with 4 steps, (1,2,1,2,1) and (1,2,3,2,1). The number of random walks with $2n$ steps which start and end at $j = 1$ is denoted $a_n$. Thus $a_0 = a_1 = 1$ and $a_2 = 2$. There are five such walks for $n = 3$ ($a_3 = 5$). They correspond to the five walks shown in Fig. 1. The $a_n$ increase rapidly with $n$.

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FIG. 1: The five random walks on the positive integers, $j$, of $2n = 6$ steps which start and end at $j = 1$. For each walk, $n$ is horizontal and $j$ is vertical.

FIG. 2: The five avalanches on the square lattice with length $n = 3$. The dark dots corresponds to a fallen dominos which can cause a neighbor domino in the next lower row to fall with a probability $q$. Two fallen dominos force the domino in the next lower row to fall, as can been seen in the left-hand example.

FIG. 3: The five branching processes in which $2n = 6$ individuals are born. Each individual can have either zero or two offspring.

The walker will eventually fall from the cliff (the extinction probability of Eq. (11)) is a differentiable function of $q$ except at $q = 1/2$; see Fig. 4.

B. Generating function

The number of random walk paths, $a_n$, can be obtained from the condition that the walker will eventually fall from the cliff whenever $q \leq 1/2$, which is

$$\sum_{n=0}^{\infty} P(n; q) = 1 ; \quad q \leq \frac{1}{2}$$

(2)

or using Eq. (1)

$$\sum_{n=0}^{\infty} a_n (q(1-q))^n = \frac{1}{1 - q} ; \quad q \leq \frac{1}{2}$$

(3)

To obtain the coefficients $a_n$, let

$$x = q(1-q)$$

(4)

Solving the quadratic equation in $q$ yields

$$q(x) = \frac{1}{2} \left( 1 \mp \sqrt{1 - 4x} \right)$$

(5)

where the negative sign is appropriate for $q < 1/2$.

The “generating function” $S(x)$ is defined to be the function of $x$ which coincides with $1/(1-q)$ when $q \leq 1/2$.

Using Eq. (1)

$$S(x) = \frac{1}{2x} \left( 1 - \sqrt{1 - 4x} \right)$$

(6)

More generally, the negative sign of the square root in the definition of $S(x)$ means

$$S(x) = \begin{cases} 
1/(1-q(x)) & 0 \leq q \leq 1/2 \\
1/q(x) & 1/2 \leq q \leq 1
\end{cases}$$

(7)

Returning to the sum condition on the probabilities of Eq. (3), the equality of $S(x)$ and $1/(1-q)$ for $q \leq 1/2$ means

$$\sum_{n=0}^{\infty} a_n x^n = S(x)$$

(8)

not just for $q < 1/2$, but for all $0 \leq q \leq 1$. The Taylor series expansion of $\sqrt{1-4x}$ for $|x| < 1/4$ is

$$\sqrt{1-4x} = 1 - 2 \sum_{n=0}^{\infty} \frac{(2n)!}{n!(n+1)!} x^{n+1}$$

(9)

Equating coefficients of $x$ in the two power series obtained from Eq. (8) gives

$$a_n = \frac{(2n)!}{n!(n+1)!}$$

(10)

For example, $a_3 = 5$ as illustrated in Fig. 1.
C. Extinction

The extinction probability $E(q)$ is the probability that the walker eventually falls from the cliff, so

$$E(q) = \sum_{n=0}^{\infty} P(n; q) \quad (11)$$

When $q < 1/2$, we know $E(q) = 1$ (Eq. 2), and it is also $(1 - q)S(x)$ (Eq. 1 and Eq. 5). Using Eq. 7, this means

$$E(q) = \begin{cases} (1 - q)/q & q > 1/2 \\ 1 & q \leq 1/2 \end{cases} \quad (12)$$

The extinction probability for the random walk (and branching process) is the upper curve in Fig. 4.

D. Length

The generating function yields the mean number of steps in the random walk. For $q \geq 1/2$ the mean length is infinite, but for $q < 1/2$

$$\langle n \rangle = \sum_{n=0}^{\infty} nP(n, q) \quad (13)$$

is finite, and can be obtained from

$$\langle n \rangle = (1 - q) \sum_{n=0}^{\infty} na_n x^n = (1 - q)x \frac{d}{dx} \left( \sum_{n=0}^{\infty} a_n x^n \right) \quad (14)$$

Using the series expression for the generating function, Eq. 8

$$\langle n \rangle = (1 - q)x \frac{d}{dx} S(x) \quad (15)$$

One can express $\langle n \rangle$ in terms of $q$ using the relations $x = q(1 - q)$, whose $x-$derivative gives

$$(1 - 2q) \frac{dq}{dx} = 1 \quad (16)$$

and $S(x) = 1/(1 - q(x))$, which yields

$$\langle n \rangle = (1 - q) [q(1 - q)] \frac{\partial S}{\partial q} \frac{dq}{dx} = \frac{q}{1 - 2q} \quad (17)$$

This shows the divergence of $\langle n \rangle$ as $q$ approaches its critical value. Simple expressions for higher moments of the walk length can be obtained similarly.

E. Long walks

The properties of the system for large $n$ can be obtained from Stirling’s approximation. Applied to Eq. (10), it gives

$$a_n \rightarrow \frac{4^n}{\sqrt{\pi} n^{3/2}} \quad (18)$$

From this,

$$P(n; q) \rightarrow (1 - q) \frac{4^n}{\sqrt{\pi} n^{3/2}} (q(1 - q))^n \quad (19)$$

The interesting properties of these probabilities occur near the critical value of $q$, so define

$$\delta = 2q - 1 \quad (20)$$

Then for small $\delta^2$, using

$$(1 - \delta^2)^{1/\delta^2} \rightarrow e^{-1} \quad (21)$$

gives

$$P(n; q) \rightarrow \frac{1}{2\sqrt{\pi n^{3/2}}} \exp \left( -\delta^2 n \right) \quad (22)$$

Thus either a positive or negative $\delta$ leads to an exponential decay in the probability that the random walker will fall from the cliff after $n$ steps. Of course the reason for the exponential decay of $P(n; q)$ depends on the sign of $\delta$. For positive $\delta$, the walker will probably be far from the cliff for large $n$. For negative $\delta$, the walker will probably have already fallen for large $n$. Only for the critical $q$, corresponding to $\delta = 0$, do the probabilities decrease as a power in $n$

$$P(n; 1/2) \rightarrow \frac{1}{2\sqrt{\pi} n^{3/2}} \quad (23)$$
The $3/2$ exponent is a characteristic of random walks seen in many contexts. This exponent appears even in some complex many-body problems. At the critical $q = 1/2$, the probability that the walker survives at least $n$ steps is obtained from summing the $P(m; 1/2)$. Approximating this sum by the integral

$$\sum_{m=n}^{\infty} P(m; 1/2) \to \frac{1}{\sqrt{\pi n}} \quad (24)$$

### III. AVALANCHE

We use the language of falling dominos for this avalanche model. Viewed on a diagonal, a square lattice of dominos is a series of rows labeled by $k$. The domino at a site in row $k$ is influenced only by the two nearest-neighbor dominos in row $(k - 1)$. The falling probability of a domino depends on the number of nearest-neighbor fallen dominos. A domino in row $k$ will fall with a probability $p$ which is

$$p = 0 \quad \text{no neighbor fallen in row } (k - 1)$$
$$p = q \quad \text{one neighbor fallen in row } (k - 1)$$
$$p = 1 \quad \text{two neighbors fallen in row } (k - 1)$$

The $q$ which determines whether or not a domino with a single neighbor will fall plays the same role as the $q$ in the random walk.

#### A. Examples

Start with a single fallen domino. The avalanche of length one corresponds to no additional toppled dominos. Its probability is $(1 - q)^2$ because neither neighbor of the initial domino falls. If the first domino causes a single domino in the next row to fall, but no others fall, the avalanche has length two. There are two such avalanches, corresponding to falling to the right and the left. Each has a probability $(1 - q)^2 (q(1 - q))$. The five avalanches of length three are shown in Fig. 2. Each of the five has a probability $(1 - q)^2 (q(1 - q))^2$. In general, one can check to see that each avalanche of length $n > 0$ has a probability $(1 - q)^2 (q(1 - q))^n$.

#### B. Equivalence

The equivalence of avalanches and random walks is not complete because there is no avalanche of length zero. With this exception, one can ascribe a one-to-one correspondence between the avalanches and the random walks. As an avalanche develops, its left border moves to the left with a probability $q$, and it moves to the right with probability $1 - q$. Similarly, the right border moves to the right with probability $q$ and to the left with probability $1 - q$. This observation is valid even when the left and right borders coincide, as is the case for all but one of the avalanches in Fig. 2. Reading an avalanche top to bottom and left to right yields a random walk as follows:

1. For all avalanches, there is an initial step from $j = 1$ to $j = 2$.
2. After the initial step, each row of falling dominos in the avalanche corresponds to two steps in the random walk.
3. For each row, consider first the left boundary. If this boundary moves to the left, the corresponding random walk step is $j \to j + 1$. If the left boundary moves to the right, $j \to j - 1$.
4. The next step in the random walk is determined by the right boundary of the same row of the avalanche. Right movement of the right boundary corresponds to $j \to j + 1$ and left movement of the right boundary corresponds to $j \to j - 1$.
5. The avalanche is terminated by a final step from $j = 2$ to $j = 1$.

The avalanches in Fig. 2 correspond to the random walks in Fig. 1 with the same order. One can check to see that this process works in reverse; each random walk of $(2n)$ steps is associated with a unique avalanche of length $n$. The one exception is the absence of an avalanche of length zero.

#### C. Avalanche properties

The near equivalence between avalanches and random walks allows us to simply derive avalanche properties. Two basic observations make this possible. 1) the number of avalanches of length $n > 0$ is the same as the number of random walks with $2n$ steps; 2) the probability of an avalanche of length $n$, is $(1 - q)^2 (q(1 - q))^n$, which is $1/q$ times the probability of a corresponding random walk. Thus the probability of any avalanche of length $n > 0$ is (using Eq. 1)

$$Q(n; q) = \frac{1}{q} P(n; q) \quad (25)$$

For $q < 1/2$ these probabilities sum to unity, just as they did for the random walks.

The length of the avalanche for $q < 1/2$ is obtained immediately from the length of the random walk (Eq. 17)

$$\langle n \rangle_a = \sum_{n=1}^{\infty} nQ(n, q) = \frac{1}{q} \sum_{n=0}^{\infty} nP(n, q) = \frac{1}{1 - 2q} \quad (26)$$

where the subscript $a$ stands for "avalanche". For small $q$, the difference between the mean length of the random walk and the mean length of the avalanche reflects the
IV. BRANCHING PROCESS

One of the many applications of branching processes is to biology. The early work of Galton and Watson posed the problem in the context of the survival of family names. A pseudo-biological description of the simplified branching process considered here postulates a species reproducing asexually. Each individual in this species has two offspring with a probability \( q \), and zero offspring with a probability \((1-q)\). Starting with a single individual, this reproduction mechanism leads to family trees of the type shown in Fig. 3.

A. Examples

If the initial individual fails to reproduce, the family tree is a single point. This occurs with probability \((1-q)\). The probability that two offspring are produced, but they both fail to produce a third generation is \(q(1-q)^2\). There are two ways that a total of four offspring could be produced, since either of the two first-generation descendants could produce two more individuals before the family dies out. The probability for each of these possibilities is \(q^2(1-q)^3\). The five possible family trees which produce a total of six descendants are shown in Fig. 3. Each of these has probability \(q^3(1-q)^4\). In general, each factor of \(q\) leads to two new individuals. The family tree terminates when the number of reproduction failures exceeds the number of successes by one. Thus any family tree characterized by \(2n\) descendants has a probability \(q^n(1-q)^{n+1}\). These are exactly the probabilities of the random walks of \(2n\) steps.

B. Equivalence

One can ascribe a one-to-one correspondence between the branching processes and the random walks. Reading a family tree from top to bottom and left to right yields a random walk as follows:

1. An individual reproducing corresponds to \(j \rightarrow j+1\) in the random walk.
2. An individual failing to reproduce corresponds to \(j \rightarrow j-1\) in the random walk.
3. The last individual failing to reproduce corresponds to a termination of the random walk.

The family trees in Fig. 3 correspond to the random walks in Fig. 1, with the same order. One can check to see that this process works in reverse; each random walk of \(2n\) steps is associated with a unique family tree with \(2n\) descendants.

C. Branching Process Properties

The exact one-to-one correspondence between the number of descendants in the branching process and the number of steps in a random walk means all the results obtained from the random walk can be applied directly to the branching process. In particular, for \(q < 1/2\), the mean number of descendants is exactly the same as the mean number of steps in the random walk. For \(q > 1/2\) the extinction probability of a family tree is exactly the same as the extinction probability, \(E(q)\) for the random walk. For the critical case \(q = 1/2\), Eqs. (23) and (24) apply without alterations. Thus for large \(n\), the probability of the family tree terminating after \(2n\) descendants are born is proportional to \(n^{-3/2}\) and the probability that at least \(2n\) descendants are born is proportional to \(n^{-1/2}\).

D. Generations

The family trees of a branching process can be characterized by the number of generations as well as the number of descendants. For example, of the five family trees of Fig. 3, the first survives only two generations. The other four survive three generations.

The properties of different generations in the branching process can be described using a different generating function, \(f_1(s)\), defined as

\[
f_1(s) = (1-q) + qs^2\tag{29}
\]

The term independent of \(s\) in \(f_1(s)\) is the probability of zero descendants in the first generation, and the coefficient of the \(s^2\) term is the probability of two descendants in the first generation. A sequence of functions defined through iteration

\[
f_{n+1}(s) = f_1(f_n(s))\tag{30}
\]

describes the properties of subsequent generations. For example

\[
f_2(s) = f_1(f_1(s)) = (1-q) + q((1-q)+qs^2)^2\tag{31}
\]
Grouping the terms in powers of $s$ gives

$$f_2(s) = ((1 - q) + 1(1 - q)^2) + (2q^2(1 - q)) s^2 + q^4 s^4$$

(32)

The term independent of $s$ in $f_2(s)$ is the probability of zero descendants in the second generation, and the coefficients of $s^2$ and $s^4$ represent the probabilities of two and four descendants. This pattern repeats in the way one would expect, and further iterations of $f_n(s)$ describe the probabilities in later generations.

The recursion relation for the generations can be used to obtain the extinction probability. Of course, this alternative approach gives the same result as obtained in Eq. (12), but with a different insight. From the viewpoint of generations, the extinction probability is

$$E(q) = \lim_{k \to \infty} f_k(0)$$

(33)

because $f_k(0)$ is the probability of zero descendants in generation $k$. Iteration of Eq. (30), staring with $f_1(0)$, converges to the “attractive fixed point” which is $E(q)$. At the fixed point, iterations do not change the value so

$$E(q) = f_1 (E(q))$$

(34)

or

$$(1 - q) + g (E(q)^2) = E(q)$$

(35)

Iterations converge to the smaller of the two solutions of this quadratic equation. As expected, this again yields the extinction probability of Eq. (12).

At the critical probability, $q = 1/2$, the extinction probability is unity. We can examine the rate at which $f_k(0)$ approaches unity as $k$ becomes large. Let

$$g_k = 1 - f_k(0)$$

(36)

Then the iteration of Eq. (30) becomes

$$g_{k+1} = g_k - \frac{1}{2} g_k^2$$

(37)

For large $k$, $g_k$ varies slowly with $k$ and Eq. (37) is approximated by

$$\frac{d}{dk} \left( \frac{1}{g_k} \right) = \frac{1}{2}$$

(38)

from which

$$g_k \approx \frac{2}{k}$$

(39)

Thus the probability that a family tree will survive $k$ generations approaches $2/k$ when $k$ is large.

A comparison of the probability of surviving at least $k$ generations and the probability of having at least $n$ descendants (obtained from Eq. (24)) allows us to relate the number of descendants to the number of generations. Equating these probabilities (valid through a central limit theorem valid for large $n$ and $k$) means

$$\frac{2}{k} \approx \frac{1}{\sqrt{n \pi}}$$

(40)

or

$$n \approx \frac{k^2}{4\pi}$$

(41)

Thus at the critical probability, a family tree which survives a large number of generations will have produced a total number of individuals proportional to the square of the number of generations.

V. COMMENTS

There are several alternative methods for obtaining the random walk counts, $a_n$, which play a central role in this work. A method analogous to the method of images is given in the book by Rudnick and Gaspari.

Many authors have noted the similarity of a variety of systems related to random walks, and our avalanche model is formally equivalent to a number of other models. Domany and Kinzel described many of these relationships in terms of generalized Ising models. In their language, the avalanche region described here is the “wetted” region. The avalanche is also equivalent to a “sandpile” model. Carbone and Stanley noted that the avalanche can also be described as the difference of two random walks, corresponding to the motion of the two edges of the avalanche. Jonsson and Wheater made similar observations, and related real avalanches to random walks, but with a different physical interpretation.

The early considerations of branching processes by Watson and Galton were concerned with male offspring, since only men (in Victorian times) preserved the family name. An interesting history is Kendall’s article “Branching processes since 1873” Today, applying the analysis to mitochondrial DNA, the concern would be with females. One can argue that the critical value of $q = 1/2$ for branching processes is the natural choice for biological applications because (over long times) most populations neither expand nor contract. The suggestion that the critical value of $q$ is “natural” is vaguely related to the more general concept of “self-organized criticality.” An example paper which relates avalanches, self-organized criticality and branching processes is . Of course branching processes have other applications where the critical $q$ is not a natural choice. This includes applications to nuclear chain reactions and polymerization. More general branching processes are related to random walks where the changes in $j$ are not simply $\pm 1$. More thorough, formal and general treatments of branching processes are covered in a number of texts, of which the book by Harris is a standard.

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