Maximum distance between the Leader and the Laggard for three Brownian walkers

Satya N Majumdar\textsuperscript{1} and Alan J Bray\textsuperscript{2}

\textsuperscript{1} Université Paris Sud, CNRS, LPTMS, UMR 8626, F-91405 Orsay, France
\textsuperscript{2} School of Physics and Astronomy, University of Manchester, Manchester M13 9PL, UK
E-mail: satya.majumdar@u-psud.fr and alan.j.bray@yahoo.co.uk

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Abstract. We consider three independent Brownian walkers moving on a line. The process terminates when the leftmost walker (the ‘Leader’) meets either of the other two walkers. For arbitrary values of the diffusion constants $D_1$ (the Leader), $D_2$ and $D_3$ of the three walkers, we compute the probability distribution $P(m|y_2,y_3)$ of the maximum distance $m$ between the Leader and the current rightmost particle (the ‘Laggard’) during the process, where $y_2$ and $y_3$ are the initial distances between the Leader and the other two walkers. The result has, for large $m$, the form $P(m|y_2,y_3) \sim A(y_2,y_3)m^{-\delta}$, where $\delta = (2\pi - \theta)/(\pi - \theta)$ and $\theta = \cos^{-1}(D_1/\sqrt{(D_1 + D_2)(D_1 + D_3)})$. The amplitude $A(y_2,y_3)$ is also determined exactly.

Keywords: persistence (theory), stochastic particle dynamics (theory), diffusion

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1. Introduction

The unions of reactions of three diffusing particles (i.e. three Brownian walkers) have been much studied in the literature [1]. Such systems are often amenable to exact solution, even for arbitrary values of the diffusion constants $D_1, D_2$ and $D_3$ of the particles, whereas systems with more than three particles are not analytically tractable (one exception being the case when the particles are mutually annihilating, i.e. ‘vicious walkers’, with equal diffusion constants [2]). An example of the type of three-particle problem that can be exactly solved is the computation of the probability that the leftmost particle (with diffusion constant $D_1$) has not been touched by either of the other two particles up to time $t$. This probability has a power-law decay, $P \sim t^{-\theta_1}$, with [1], [3]–[5]

$$\theta_1 = \frac{\pi}{2(\pi - \theta)}$$

where

$$\theta = \cos^{-1} \left[ \frac{D_1}{\sqrt{(D_1 + D_2)(D_1 + D_3)}} \right].$$

In this paper we consider a related aspect of the three-particle system that has not been addressed so far. We define the initially leftmost of the three particles to be the ‘Leader’ and the rightmost of the remaining two particles to be the ‘Laggard’ (the Leader–Laggard terminology was introduced by ben Avraham et al [5]), and we again consider processes which terminate when the Leader is touched by either of the other two particles. We compute the probability distribution, over this set of processes (with given initial conditions for the particle locations), of the maximum distance, $m$, between the Leader and the Laggard. We find that this probability distribution has a power-law tail of the form $m^{-\delta}$, where $\delta$ is a nontrivial function of the walker diffusion constants $D_1, D_2$ and $D_3$. We note that, for the special case $D_1 = 0$, this distribution of the maximal distance between the Leader and the Laggard was recently computed for arbitrary $N \geq 1$ independent particles [6]. However, for $D_1 > 0$, it is not easy to generalize this method for arbitrary

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Figure 1. The trajectories of three independent Brownian walkers with initial positions $x_1$, $x_2$, and $x_3$. The process stops at the stopping time $t_s$ when the leftmost (blue) particle meets any other particle, such as the third (green) particle in the figure.

Thus we consider three Brownian particles on a line with positions \{x_1(t), x_2(t), x_3(t)\} that evolve independently with time according to the Langevin equations
\[
\frac{dx_i}{dt} = \eta_i(t)
\]
where $\eta_i(t)$ ($i = 1–3$) are independent Gaussian white noises with zero mean $\langle \eta_i(t) \rangle = 0$ and the two-time correlator, $\langle \eta_i(t) \eta_j(t') \rangle = 2D_i \delta_{i,j} \delta(t - t')$. Thus $D_i$ denotes the diffusion constant of the $i$th particle. Let the initial positions of the three particles be denoted by $x_1(0) = x_1$, $x_2(0) = x_2$ and $x_3(0) = x_3$, where $x_1 \leq x_2 \leq x_3$ (see figure 1).

Let $y_2(t) = x_2(t) - x_1(t)$ denote the separation at time $t$ between the first and the second particle. Similarly $y_3(t) = x_3(t) - x_1(t)$ denotes the separation at time $t$ between the first and the third particle. These relative coordinates start respectively from their initial values $y_2(0) = y_2 = x_2 - x_1 \geq 0$ and $y_3(0) = y_3 = x_3 - x_1$ (see figure 1) and subsequently evolve in time via
\[
\frac{dy_2}{dt} = \eta_2(t) - \eta_1(t) = \xi_2(t)
\]
\[
\frac{dy_3}{dt} = \eta_3(t) - \eta_1(t) = \xi_3(t)
\]
where the two noises $\xi_2(t)$ and $\xi_3(t)$ are now correlated for $D_1 > 0$. Clearly $\langle \xi_2(t) \rangle = \langle \xi_3(t) \rangle = 0$, while the two-time correlators are given by
\[
\langle \xi_2(t) \xi_2(t') \rangle = 2(D_1 + D_2) \delta(t - t'),
\]
\[
\langle \xi_3(t) \xi_3(t') \rangle = 2(D_1 + D_3) \delta(t - t'),
\]
\[
\langle \xi_2(t) \xi_3(t') \rangle = 2D_1 \delta(t - t').
\]
Let \( z(t) = \max(y_2(t), y_3(t)) \) denote the span of this three-particle process at time \( t \), i.e. \( z(t) \) denotes the distance at time \( t \) between the leftmost (the Leader) and the rightmost (the Laggard) particles. We stop the process at a stopping time \( t_s \) when the Leader meets, for the first time, any of the other two particles (see figure 1 for an example of a realization of the process).

Let

\[
m = \max_{0 \leq t \leq t_s} [z(t)]
\]

(9)

denote the maximum value of the span till the stopping time \( t_s \). Note that both \( t_s \) and \( m \) change from one realization of the process to another. These two random variables are clearly correlated. Here we are interested in the probability distribution (marginal) of \( m \) only, i.e. \( P(m|y_2, y_3) \) given the initial separations \( y_2 \) and \( y_3 \). We will show that \( P(m|y_2, y_3) \) has a power-law tail for large \( m \):

\[
P(m|y_2, y_3) \simeq \frac{A(y_2, y_3)}{m^\delta}
\]

(10)

where the exponent \( \delta \) depends continuously on the three diffusion constants \( D_1, D_2 \) and \( D_3 \) and has the following exact expression:

\[
\delta = \frac{2\pi - \theta}{\pi - \theta},
\]

(11)

where \( \theta \) is given by equation (2).

We also compute the amplitude \( A(y_2, y_3) \) of this power-law decay exactly. This amplitude is evidently a symmetric function of \( y_2 \) and \( y_3 \) but its explicit expression turns out to be rather nontrivial.

2. Derivation of the result

To derive our result, it turns out to be more convenient to consider the cumulative distribution of the maximum \( m \) denoted by

\[
F(y_2, y_3|L) = \int_0^L P(m|y_2, y_3) \, dm.
\]

(12)

Thus \( F(y_2, y_3|L) \) denotes the probability that the maximum span does not exceed \( L \) till the stopping time \( t_s \), given the initial separations \( y_2 \) and \( y_3 \). The idea is to write down a backward differential equation (backward Fokker–Planck equation) for \( F(y_2, y_3|L) \), treating the initial separations \( y_2 \) and \( y_3 \) as the independent variables. To do this, we consider a typical evolution of the joint process \( \{y_2(t), y_3(t)\} \) via the Langevin equations (4) and (5), starting from the initial values \( \{y_2, y_3\} \). Let us split the full time interval \([0, t_s]\) of the evolution into two parts: over an initial infinitesimal time window \([0, \Delta \ell] \) where the joint process \( \{y_2(t), y_3(t)\} \) evolves from its initial value \( \{y_2, y_3\} \) to the new value \( \{y_2 + \Delta y_2, y_3 + \Delta y_3\} \), where

\[
\Delta y_i = \int_0^{\Delta \ell} \xi_i(t) \, dt \quad (i = 2, 3),
\]

(13)
and a subsequent interval $[\Delta t, t_s]$, where the process evolves starting from its ‘new’ initial position $\{y_2 + \Delta y_2, y_3 + \Delta y_3\}$. Using the Markov property of the evolution, it then follows that

$$ F(y_2, y_3|L) = \langle F(y_2 + \Delta y_2, y_3 + \Delta y_3|L) \rangle $$

where the angle brackets denote the average over the initial displacements $\Delta y_2$ and $\Delta y_3$.

We next expand the right-hand side of equation (14) in a Taylor series in $\Delta t$ (to first order in $\Delta t$) using (i) $\langle \Delta y_i \rangle = 0$ (for $i = 2, 3$) and (ii) the following covariances (which follow from the delta correlators in equations (6)–(8)):

$$ \langle (\Delta y_2)^2 \rangle = 2(D_1 + D_2)\Delta t $$

(15)

$$ \langle (\Delta y_3)^2 \rangle = 2(D_1 + D_3)\Delta t $$

(16)

$$ \langle \Delta y_2 \Delta y_3 \rangle = 2D_1\Delta t $$

(17)

Keeping only terms of $O(\Delta t)$ then gives us the following partial differential equation for $F(y_2, y_3|L)$:

$$ (D_1 + D_2) \frac{\partial^2 F}{\partial y_2^2} + (D_1 + D_3) \frac{\partial^2 F}{\partial y_3^2} + 2D_1 \frac{\partial^2 F}{\partial y_2 \partial y_3} = 0. $$

(18)

Note that the information that the process stops at a certain stopping time $t_s$ is actually captured only through the boundary conditions. Equation (18) holds over the square $0 \leq y_2 \leq L$ and $0 \leq y_3 \leq L$ in the two-dimensional $(y_2, y_3)$ plane with the following boundary conditions:

$$ F(y_2 = 0, y_3|L) = 1 $$

(19)

$$ F(y_2, y_3 = 0|L) = 1 $$

(20)

$$ F(y_2 = L, y_3|L) = 0 $$

(21)

$$ F(y_2, y_3 = L|L) = 0. $$

(22)

For example, if the initial separation $y_2 = 0$ and $0 \leq y_3 \leq L$, then the process stops immediately, i.e. $t_s = 0$, since the second particle has already hit the leftmost particle. Clearly then the maximum $m = y_3$ which, with probability 1, is less than or equal to $L$. Hence the boundary condition (19). By symmetry, (20) follows. In contrast, if initially, say, $y_2 = L$ and $0 \leq y_3 \leq L$, clearly the initial value of $m$ is already $L$. So, the probability that $m$ will stay below $L$ subsequently is clearly 0, indicating the boundary condition (21). By symmetry, one then has (22). So, the technical challenge is now to solve the partial differential equation (18) inside the square $[0, L] \times [0, L]$ with the above boundary conditions in equations (19)–(22).

To proceed, we make a linear transformation that gets rid of the cross-term in equation (18). In other words, we diagonalize the covariance matrix. It turns out that a linear transformation that does the job is given by

$$ W_2 = \frac{1}{\sqrt{2 + \gamma}} \left( \frac{y_2}{\sqrt{D_1 + D_2}} + \frac{y_3}{\sqrt{D_1 + D_3}} \right) $$

(23)

$$ W_3 = \frac{1}{\sqrt{2 - \gamma}} \left( -\frac{y_2}{\sqrt{D_1 + D_2}} + \frac{y_3}{\sqrt{D_1 + D_3}} \right) $$

(24)
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Figure 2. The linear transformation in equations (23) and (24) from \((y_2, y_3)\) to the \((W_2, W_3)\) plane consists of rotation and stretching. The square \([0, L] \times [0, L]\) with vertices 0, A, B and C in the \((y_2, y_3)\) plane transforms to a parallelogram with vertices O, A’, B’ and C’ in the \((W_2, W_3)\) plane.

where

\[
\gamma = \frac{2D_1}{\sqrt{(D_1 + D_2)(D_1 + D_3)}}. \tag{25}
\]

It is easy to see that \(0 \leq \gamma \leq 2\) for all \(D_1 \geq 0, D_2 \geq 0\) and \(D_3 \geq 0\). Note also that exchanging \(y_2\) and \(y_3\), and also \(D_2\) and \(D_3\), is equivalent to letting \(W_2 \rightarrow -W_2\) and \(W_3 \rightarrow W_3\).

In terms of these new variables \((W_2, W_3)\), equation (18) becomes Laplace’s equation:

\[
\frac{\partial^2 F}{\partial W_2^2} + \frac{\partial^2 F}{\partial W_3^2} = 0. \tag{26}
\]

The original square \([0, L] \times [0, L]\) in the \((y_2, y_3)\) plane transforms into a parallelogram in the \((W_2, W_3)\) plane under the linear transformation in equations (23) and (24) (see figure 2). The vertices \((O, A, B, C) \rightarrow (O, A’, B’, C’)\) under this transformation. It is easy to check that the lengths of the edges of the parallelogram are given by

\[
l_{OA'} = l_{B'C'} = l_A = \frac{2L}{\sqrt{(4 - \gamma^2)(D_1 + D_2)}}. \tag{27}
\]

\[
l_{OC'} = l_{A'B'} = l_C = \frac{2L}{\sqrt{(4 - \gamma^2)(D_1 + D_3)}}. \tag{28}
\]

The angle \(\theta\) in figure 2 can be easily computed also:

\[
\cos \theta = \frac{\gamma}{2}. \tag{29}
\]

where \(\gamma\) is given in equation (25). Since \(0 \leq \gamma \leq 2\), it follows that \(0 \leq \theta \leq \pi/2\).

Laplace’s equation (26) holds inside this parallelogram in the \((W_2, W_3)\) plane with the boundary conditions: \(F = 1\) along the edges \(OA’\) and \(OC’\), and \(F = 0\) along the edges \(A’B’\) and \(B’C’\). To find the solution, we use a conformal transformation \(W(z)\) that maps the polygon in the complex \(W\) plane to an upper-half complex \(z\) plane. The conformal mapping that does this is known as the Schwarz–Christoffel transformation.

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Figure 3. The Schwarz–Christoffel transformation that maps the interior $R$ of a polygon in the complex $W$ plane onto the upper-half plane $R'$ in the complex $z$ plane. The boundary of the polygon in the $W$ plane maps onto the real axis in the $z$ plane.

3. The Schwarz–Christoffel transformation

Consider a polygon (see figure 3) in the $W$ plane having $n$ vertices at $\{w_1, w_2, \ldots, w_n\}$ with corresponding interior angles $\{\alpha_1, \alpha_2, \ldots, \alpha_n\}$. Let the points $\{w_1, w_2, \ldots, w_n\}$ map respectively into points $\{x_1, x_2, \ldots, x_n\}$ on the real axis of the $z$ plane. The Schwarz–Christoffel transformation $W = W(z)$ that maps the interior $R$ of the polygon in the $W$ plane onto the upper-half $R'$ of the $z$ plane, and the boundary of the polygon onto the real axis, is given by

$$
\frac{dW}{dz} = A(z - x_1)^{\alpha_1/\pi - 1}(z - x_2)^{\alpha_2/\pi - 1} \cdots (z - x_n)^{\alpha_n/\pi - 1}
$$

where $A$ is an arbitrary complex constant. Any three of the points $\{x_1, x_2, \ldots, x_n\}$ can be chosen at will and it is convenient to choose one point, say $x_n$, at infinity in which case the last factor in equation (30) involving $x_n$ is not present.

In our problem, we have a parallelogram in the complex $W$ plane (figure 2) with four vertices at $O$, $A'$, $B'$ and $C'$. We choose three points $x_1 = -a$ (image of $C'$), $x_2 = 0$ (image of $O$) and $x_3 = 1$ (image of $A'$) and also choose the image of $B'$ to be at infinity (see figure 4). The Schwarz–Christoffel transformation in equation (30) can then be written as

$$
\frac{dW}{dz} = A(a + z)^{\theta/\pi - 1}z^{-\theta/\pi}(1 - z)^{\theta/\pi - 1}
$$

where $A$ is still an arbitrary constant. Integrating, and using the fact that $W(0) = 0$, we get

$$
W(z) = W_2 + iW_3 = A \int_0^z t^{-\theta/\pi}[(a + t)(1 - t)]^{\theta/\pi - 1} dt.
$$

The unknown constants $A$ and the coordinate $a$ in equation (32) are determined as follows. In the complex $W = W_2 + iW_3$ plane, the coordinates of the
vertices $A'$ and $C'$ are easily determined from the parallelogram in figure 2. They are respectively $A' = (L/\sqrt{(2 + \gamma)(D_1 + D_2)}, -L/\sqrt{(2 - \gamma)(D_1 + D_2)})$ and $C' = (L/\sqrt{(2 + \gamma)(D_1 + D_3)}, L/\sqrt{(2 - \gamma)(D_1 + D_3)})$. Under the transformation $W(z)$ they get mapped to the real $z$ axis with coordinates $1$ and $-a$, respectively. Hence we get

\begin{align}
W(1) &= \frac{L}{\sqrt{(2 + \gamma)(D_1 + D_2)}} - i \frac{L}{\sqrt{(2 - \gamma)(D_1 + D_2)}} \\
&= A \int_{0}^{1} t^{-\theta/\pi} [(a + t)(1 - t)]^{\theta/\pi - 1} dt \\
&= Aa^{\theta/\pi - 1} h(1/a) \quad (36)
\end{align}

\begin{align}
W(-a) &= \frac{L}{\sqrt{(2 + \gamma)(D_1 + D_3)}} + i \frac{L}{\sqrt{(2 - \gamma)(D_1 + D_3)}} \\
&= A \int_{0}^{-a} t^{-\theta/\pi} [(a + t)(1 - t)]^{\theta/\pi - 1} dt \\
&= -Ae^{-i\theta} h(a). \quad (37)
\end{align}

The integrals can be organized in a uniform way by defining a function

\begin{equation}
h(a) = \int_{0}^{1} t^{-\theta/\pi} [(1 + at)(1 - t)]^{\theta/\pi - 1} dt \quad (35)
\end{equation}

in terms of which

\begin{align}
\frac{L}{\sqrt{(2 + \gamma)(D_1 + D_2)}} - i \frac{L}{\sqrt{(2 - \gamma)(D_1 + D_2)}} &= Aa^{\theta/\pi - 1} h(1/a) \quad (36) \\
\frac{L}{\sqrt{(2 + \gamma)(D_1 + D_3)}} + i \frac{L}{\sqrt{(2 - \gamma)(D_1 + D_3)}} &= -Ae^{-i\theta} h(a). \quad (37)
\end{align}
Writing $A = A_1 + iA_2$ and matching the real and imaginary parts determines $A_1$ and $A_2$ as

$$A_1 = \frac{1}{h(a)} \frac{L}{\sqrt{(2 + \gamma)(D_1 + D_3)}}$$

(38)

$$A_2 = -\frac{1}{h(a)} \frac{L}{\sqrt{(2 - \gamma)(D_1 + D_3)}}.$$  

(39)

This also determines $a$ via the relation

$$a^{\theta/\pi - 1} \frac{h(1/a)}{h(a)} = \sqrt{D_1 + D_3}.$$  

(40)

Note that under the exchange $2 \leftrightarrow 3$, $a \leftrightarrow 1/a$.

Writing $A = A_1 + iA_2 = |A|e^{i\beta}$, it is easy to check that

$$|A| = \frac{1}{h(a)} \frac{2L}{\sqrt{(4 - \gamma^2)(D_1 + D_3)}}.$$  

(41)

which, using equation (40), can be written in a symmetrized form:

$$|A| = \frac{2La^{(\pi - \theta)/2\pi}}{[(4 - \gamma^2)h(a)h(1/a)\sqrt{(D_1 + D_2)(D_1 + D_3)}]^{1/2}}.$$  

(42)

The phase $\beta$ is given by $\tan \beta = A_2/A_1 = -\sqrt{(2 + \gamma)/(2 - \gamma)}$. Using $\cos \theta = \gamma/2$, one then finds

$$\beta = \frac{\theta - \pi}{2}.$$  

(43)

The knowledge of $A = |A|e^{i\beta}$ and $a$ (via equation (40)) then fully determines the conformal transformation $W(z)$ in equation (32).

Once we have determined the appropriate conformal transformation in (32), we then need to solve Laplace’s equation $\nabla^2 F = 0$ in the upper-half complex $z$ plane (note that Laplace’s equation remains invariant under conformal transformation). The appropriate boundary conditions on the real axis of the $z$ plane are: $F(x, 0) = 0$ for $x < -a$ and $x > 1$, and $F(x, 0) = 1$ for $-a \leq x \leq 1$. The solution of Laplace’s equation in the upper-half $z$ plane can be written down explicitly in terms of the boundary values by using Poisson’s formula:

$$F(x, y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{F(x', 0) \, dx'}{y^2 + (x - x')^2}. $$  

(44)

Using our boundary conditions mentioned above and performing the integral we get the explicit solution in the complex $z$ plane:

$$F(z) = F(x, y) = \frac{1}{\pi} \left[ \tan^{-1} \left( \frac{x + a}{y} \right) - \tan^{-1} \left( \frac{x - 1}{y} \right) \right].$$  

(45)

To obtain the solution in terms of the original coordinates $(y_2, y_3)$, we need to express $(x, y)$ in terms of $(W_2, W_3)$ (or equivalently $(y_2, y_3)$) using equations (23) and (24), and then use the inverse of the conformal transformation $W(z)$ in equation (32). This is rather tedious and far from illuminating. Instead, in section 4, we derive the asymptotic solution for the distribution of the maximum for large $L$. In this asymptotic limit, it turns out that one can explicitly invert the conformal transformation.

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4. Large \( L \) limit: the tail of the maximum distribution

Returning to the original cumulative distribution \( F(y_2, y_3|L) \) of the maximum, \( m \), we note that the \( L \) dependence can be absorbed by rescaling the initial separations \( y_2 \rightarrow y_2/L \) and \( y_3 \rightarrow y_3/L \). In other words, the distribution is only a function of the dimensionless variables \( z_2 = y_2/L \) and \( z_3 = y_3/L \):

\[
F(y_2, y_3|L) = F(z_2 = y_2/L, z_3 = y_3/L). \tag{46}
\]

This means that the limit \( L \rightarrow \infty \) is equivalent to taking limits \( y_2 \rightarrow 0 \) and \( y_3 \rightarrow 0 \), since \( L \) always appears through the scaling combinations \( y_2/L \) and \( y_3/L \). Therefore, to extract the tail \( L \rightarrow \infty \) of the distribution \( F(y_2, y_3|L) \), we can just take the limits \( y_2 \rightarrow 0 \) and \( y_3 \rightarrow 0 \) or, equivalently, \( W_2 \rightarrow 0 \) and \( W_3 \rightarrow 0 \) in the complex \( W \) plane. This also means that we are focusing on the solution of Laplace’s equation near \( z \rightarrow 0 \) in the complex \( z \) plane, since \( W(0) = 0 \). The conformal transformation \( W(z) \) in equation (32) simplifies considerably for small \( z \) since the integral for small \( z \) can be trivially performed to give, in leading order for small \( z \):

\[
W(z) \simeq \frac{Aa^{\theta/\pi -1}}{(1 - \theta/\pi)} z^{1-\theta/\pi} \tag{47}
\]

which can then be easily inverted. Writing \( W = W_2 + iW_3 = |W|e^{i\phi}, \ z = |z|e^{i\psi}, \ A = |A|e^{i\beta} \) and using \( |A| \) from equation (42), straightforward algebra gives

\[
|z| = \frac{B}{L^{\pi/(\pi-\theta)}} |W|^\pi/(\pi-\theta) \tag{48}
\]

\[
\phi = \frac{\pi}{\pi - \theta}(\psi - \beta) \tag{49}
\]

where the constant \( B \) can be expressed explicitly as

\[
B = \sqrt{a} \left( \frac{\pi - \theta}{2\pi} \right)^{\pi/(\pi-\theta)} [(4 - \gamma^2)h(a)h(1/a)\sqrt{(D_1 + D_2)(D_1 + D_3)}]^{\pi/2(\pi-\theta)}. \tag{50}
\]

Once this inversion is achieved, we can take the small \( z \) limit of the explicit solution in equation (45) that is, to leading order

\[
F(x, y) \simeq 1 - \frac{1}{\pi} \frac{1 + a}{a} y. \tag{51}
\]

Using \( y = |z| \sin \phi \), where \( |z| \) and \( \phi \) are given in equations (48) and (49), respectively, we can then express the asymptotic solution as

\[
F(y_2, y_3|L) \simeq 1 - \frac{1}{\pi} \frac{1 + a}{a} \frac{B}{L^{\pi/(\pi-\theta)}} |W|^{\pi/(\pi-\theta)} \sin \left( \frac{\pi(\psi - \beta)}{\pi - \theta} \right) \tag{52}
\]

where \( |W| = \sqrt{W_2^2 + W_3^2} \). Using \( \beta = (\theta - \pi)/2 \) from equation (43), one can simplify further. Finally, taking the derivative with respect to \( L \) and putting \( L = m \), we obtain the tail of the pdf of the maximum \( m \):

\[
P(m|y_2, y_3) \simeq \frac{A(y_2, y_3)}{m^\delta}; \quad \text{where} \quad \delta = \frac{2\pi - \theta}{\pi - \theta} \tag{53}
\]

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and the amplitude $A(y_2, y_3)$ has the explicit expression

$$A(y_2, y_3) = \frac{1}{\pi} \left( \frac{\pi - \theta}{\pi} \right)^{\theta/(\pi - \theta)} \frac{D_1 D_2 + D_2 D_3 + D_3 D_1}{\sqrt{(D_1 + D_2)(D_1 + D_3)}} \left( h(a) h(1/a) \right)^{\gamma/2(\pi - \theta)}$$

$$\times \left( \sqrt{a} + \frac{1}{\sqrt{a}} \right) |W|^{\pi/(\pi - \theta)} \cos \left( \frac{\pi}{\pi - \theta} \psi \right)$$

where we recall that $\cos \theta = \gamma/2 = D_1/\sqrt{(D_1 + D_2)(D_1 + D_3)}$, $h(a) = \int_0^1 t^{-\theta/\pi} [(1 - t)(1 + at)]^{\theta/\pi - 1} dt$ and $a$ is determined from equation (40). In terms of the original initial separations $y_2$ and $y_3$ we also have

$$|W|^2 = \frac{[(D_1 + D_3)y_2^2 + (D_1 + D_2)y_3^2 - 2D_1 y_2 y_3]}{(D_1 D_2 + D_2 D_3 + D_3 D_1)}$$

and

$$\tan \psi = \sqrt{\frac{2 + \gamma}{2 - \gamma} \left[ y_3 \sqrt{D_1 + D_2} - y_2 \sqrt{D_1 + D_3} \right]}.$$  

As a check on our general result, we consider the special case when the first particle is immobile, i.e., $D_1 = 0$, and let us also assume, for simplicity, $D_2 = D_3 = D$. In this case, $\gamma = 0$ and hence $\theta = \pi/2$. The exponent $\delta = (2\pi - \theta)/(\pi - \theta) = 3$. Since, under the exchange $D_2 \leftrightarrow D_3$, $a \leftrightarrow 1/a$, it follows that for $D_2 = D_3$, $a = 1/a = 1$. Hence

$$h(1) = \int_0^1 t^{-1/2} (1 - t^2)^{-1/2} dt = \frac{1}{2\sqrt{2\pi}} \Gamma^2 (1/4).$$

From equation (56), we have $\tan \psi = (y_3 - y_2)/(y_3 + y_2)$. Hence

$$\cos \left( \frac{\pi}{\pi - \theta} \psi \right) = \cos(2\psi) = \frac{2y_2 y_3}{y_2^2 + y_3^2}.$$  

From equation (55), we have $|W|^2 = (y_2^2 + y_3^2)/D$. Putting all these expressions in equation (54) gives

$$A(y_2, y_3) = \frac{1}{4\pi^2} \Gamma^4 (1/4) y_2 y_3.$$  

Hence, the tail of the pdf of the maximum $m$ decays as a power law:

$$P(m | y_2, y_3) \simeq B_2 \frac{y_2 y_3}{m^3}; \quad \text{where} \quad B_2 = \frac{1}{4\pi^2} \Gamma^4 (1/4) = 4.376 \, 88 \cdots$$

in perfect agreement with the exact result obtained for this special case in [6].

Let us also present the explicit result for another natural case when all the three particles have the same diffusion constant $D_1 = D_2 = D_3 = D$. It follows from equation (18) that the distribution of $m$ is independent of $D$, as $D$ drops out of the equation. In this case, we get from equation (25) $\gamma = 1$ and hence $\theta = \cos^{-1} (1/2) = \pi/3$. Hence $\delta = (2\pi - \theta)/(\pi - \theta) = 5/2$. Also, for $D_2 = D_3$, we have $a = 1$. Using this in equation (35) and performing the integral, we get, for $\theta = \pi/3$, $h(1) = \Gamma^2 (1/3)/2\Gamma (2/3)$. Then, equations (53) and (54) provide us with the explicit results for the tail:

$$P(m | y_2, y_3) \simeq \frac{A(y_2, y_3)}{m^{3/2}}$$

$$\text{where} \quad A(y_2, y_3) = \frac{1}{4\pi^2} \Gamma^4 (1/3) y_2 y_3.$$  

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where the amplitude is given by
\[ A(y_2, y_3) = C(y_2^2 + y_3^2 - y_2 y_3)^{3/4} \cos \left( \frac{3}{2} \tan^{-1} \left( \frac{\sqrt{3} y_3 - y_2}{y_3 + y_2} \right) \right); \]
where
\[ C = \frac{\Gamma^3(1/3)}{\pi \sqrt{3} \Gamma^3/2(2/3)} = 2.2423 \cdots. \] 

5. Discussion and summary

In this paper we have derived the probability distribution, \( P(m|y_2, y_3) \), for the maximum distance \( m \) between the Leader and the Laggard in a system of three Brownian walkers, where \( y_2 \) and \( y_3 \) are initial distances between the Leader and the other two particles. The probability distribution is defined over the set of processes that terminate when the Leader is touched (for the first time) by either of the other two particles. The result has, for large \( m \), the power-law form
\[ P(m|y_2, y_3) \sim A(y_2, y_3)m^{-\delta}, \] 
where
\[ \delta = \frac{2\pi - \theta}{\pi - \theta} \] 
and \( \theta \) depends on the diffusion constants via equation (2).

We began this paper by discussing the seemingly unrelated problem of the survival probability \( P(t) \) of the Leader, quoting the result \( P(t) \sim t^{-\theta_1} \), with \( \theta_1 = \pi/2(\pi - \theta) \), where \( \theta \) is the same quantity that appears in equation (64). In fact, we will show that the two probabilities are closely related and, moreover, one can determine the exponent \( \delta \) by a simple scaling argument.

Consider the more general function \( Q(t|y_2, y_3, L) \), which is the survival probability of the Leader in a scenario where the process terminates either when the Leader is touched by one of the other two particles or when one of the separations \( y_2(t) \) or \( y_3(t) \) reaches the value \( L \) (where \( y_2 \) and \( y_3 \) are the initial values of these separations, as before). We can regard \( y_2(t) \) and \( y_3(t) \) as the coordinates of a particle diffusing inside the square \( 0 \leq y_2(t), y_3(t) \leq L \) \((n = 2, 3)\). We define the particle as surviving if the process terminates by either \( y_2(t) \) or \( y_3(t) \) reaching the value \( L \), or perishing if the process terminates by one of these coordinates reaching zero.

For this general time-dependent problem, one can easily derive the backward Fokker–Planck equation
\[ \frac{\partial Q}{\partial t} = (D_1 + D_2) \frac{\partial^2 Q}{\partial y_2^2} + (D_1 + D_3) \frac{\partial^2 Q}{\partial y_3^2} + 2D_1 \frac{\partial^2 Q}{\partial y_2 \partial y_3}, \] 
which is a natural generalization of equation (18). The boundary conditions are
\[ Q(t|y_2 = 0, y_3, L) = 0, \] 
\( Q(t|y_2, y_3 = 0, L) = 0, \) 
\[ Q(t|y_2 = L, y_3, L) = 1, \] 
\[ Q(t|y_2, y_3 = L, L) = 1. \]
Making the same change of variables as in equations (23) and (24) leads to the diffusion equation
\[
\frac{\partial Q}{\partial t} = \frac{\partial^2 Q}{\partial W_2^2} + \frac{\partial^2 Q}{\partial W_3^2},
\]
(70)

instead of the Laplace equation. In addition, the boundary conditions are different from (19)–(22), in that the ones and zeros on the right-hand side have been interchanged (due to the way we have defined ‘surviving’ and ‘perishing’).

After the transformation to the \( W \) variables, the square domain is mapped to the parallelogram depicted in figure 2. Now consider the limit \( L \to \infty \). In this limit the problem reduces to calculating the survival probability of a particle diffusing in an infinite wedge of opening angle \( \mu = \pi - \theta \). The survival probability for this case is known to decay, for large \( t \), as \([1, 3, 4]\) \( Q(t) \sim t^{-\pi/2\mu} = t^{-\pi/(2(\pi-\theta))} \). For finite \( L \), dimensional analysis gives, for large \( t \) and \( L \)
\[
Q_L(t) = t^{-\pi/2(\pi-\theta)} G(t/L^2),
\]
(71)

where \( G(x) \) is a scaling function. In the limit \( t \to \infty \), the \( t \) dependence must drop out, giving \( Q_L(\infty) \sim L^{-\pi/(\pi-\theta)} \). The relationship between \( Q_L \) and the function \( F(y_2, y_3|L) \) introduced in the main part of this paper is simply \( Q_L = 1 - F \), since both satisfy the same equation but with ‘complementary’ boundary conditions (where the ones and zeros are interchanged between equations (19)–(22) and (66)–(69)). We deduce that, for large \( L \)
\[
F(y_2, y_3|L) \to 1 - \frac{K}{L^{\pi/(\pi-\theta)}},
\]
(72)
in agreement with equation (52), where \( K \) is an unknown constant. The full solution obtained earlier fixes the value of this constant via equation (54). Differentiating with respect to \( L \) (and setting \( L = m \)) gives the probability distribution of the largest Leader–Laggard distance, \( P(m|y_2, y_3) \sim m^{-\delta} \), with \( \delta = (2\pi - \theta)/(\pi - \theta) \) as in equation (53).

We conclude by noting that the scaling analysis above as well as our exact solution for the three-particle problem also confirms a general scaling result recently obtained in [7] for arbitrary self-affine stochastic processes. Consider a self-affine stochastic process \( x(t) \) in the semi-infinite geometry \( x > 0 \) with an absorbing boundary condition at \( x = 0 \). The self-affine property simply means \( x(t) \sim t^H \), where \( H \) is called the Hurst exponent associated with the process. Let \( Q(t) \) denote the persistence probability of the process, i.e. the probability that the process stays positive up to time \( t \) and let \( Q(t) \sim t^{-\theta_1} \) for large \( t \), where \( \theta_1 \) is the persistence exponent [8]. Let \( m \) denote the distribution of the maximum \( m \) of the process till its first-passage time through the origin. Then, in [7], it was argued that quite generically \( P(m) \sim m^{-\delta} \) for large \( m \) where the exponent \( \delta \) is related to the persistence exponent \( \theta_1 \) via the scaling relation
\[
\delta = 1 + \frac{\theta_1}{H}.
\]
(73)

In our problem, the effective stochastic process \( z(t) = \max(y_2(t), y_3(t)) \) denoting the span of the process is indeed a self-affine process with \( H = 1/2 \) since it represents pure diffusion. Also, from the above discussion, we have seen that the persistence probability \( Q(t) \sim t^{-\theta_1} \),
for large $t$ with $\theta_1 = \pi/2(\pi - \theta)$, where $\theta$ is given in equation (2). Hence, the general scaling relation in equation (73) predicts that $\delta = 1 + 2\theta_1 = (2\pi - \theta)/(\pi - \theta)$, which is indeed verified by the exact solution presented in this paper.

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