Critical Dynamics of Self-Organizing Eulerian Walkers.

R.R. Shcherbakov, V.I. Papoyan, A.M. Povolotsky

Bogoliubov Laboratory of Theoretical Physics, Joint Institute for Nuclear Research, 141980 Dubna, Russia.

(December 31, 2021)

The model of self-organizing Eulerian walkers is numerically investigated on the square lattice. The critical exponents for the distribution of a number of steps ($\tau_1$) and visited sites ($\tau_2$) characterizing the process of transformation from one recurrent configuration to another are calculated using the finite-size scaling analysis. Two different kinds of dynamical rules are considered. The results of simulations show that both the versions of the model belong to the same class of universality with the critical exponents $\tau_1 = \tau_2 = 1.75 \pm 0.1$.

PACS number(s): 05.70.Ln, 05.40.+j, 02.70.-c

To understand the nature and physical origins of the Self-Organized Criticality (SOC) \[1\], a number of different models have been suggested in the last few years. Typically, these models evolve according to the prescribed dynamical rules into the SOC state where they show spatio-temporal self-similarity and are characterized by long range correlations. In the critical state, the systems pass from one stable configuration to another through the avalanches which play an essential role in the organization of the dynamical criticality.

In this letter, we numerically investigate critical dynamics of a new cellular automaton model recently proposed by Priezzhev, Dhar et al \[2\]. This model has some common features with the well-known Abelian Sandpile Model (ASM) \[3\] but differs in rules which govern the motion of particles on the lattice.

The model of the self-organizing Eulerian walkers on the square lattice is defined as follows. We associate with each site $i$ of the two-dimensional $L \times L$ lattice an arrow directed up, right, down or left from $i$. We start with an arbitrary initial configuration of arrows on the lattice. Initially, we drop a particle on the randomly chosen site $i$. The succeeding steps the particle performs are determined by the following rules:

i) the particle coming to a site $j$ turns the arrow clockwise by the right angle,

ii) then makes a step along the new direction of the arrow to the neighbor site,

iii) if the new direction points out the lattice, the particle leaves the system.

These rules are applied until the particle eventually leaves the lattice. Then, we go on by adding a new particle and so on. In this type of dynamics, the movement of the particle affects the medium and in turn is affected by the medium.

On the lattice with closed boundary conditions, the particle never leaves the system and finally gets into a limit cycle in which it passes each bond in both directions only once. The walks of this type are known as Euler circuits \[3\].

Let us consider the lattice with open boundary conditions. The set of bonds marked by arrows form a graph $G$. Adding the particles followed by their movement through the lattice changes the configuration of arrows and organizes the system into the SOC state \[2\]. This critical state is a collection of recurrent configurations of a Markov process because the motion of a succeeding particle depends only on the final configuration of arrows produced by its predecessor. Each element of this recurrent set can be obtained from the previous one by adding a particle followed by its movement and leaving the lattice. It turns out that for any recurrent configuration, the graph $G$ is a spanning tree on the lattice. Thus, the set of recurrent configurations is in the one-to-one correspondence with spanning trees \[4\].

At each intermediate step, the moving particle can destroy a spanning tree and form a loop of arrows. At this moment the system leaves the recurrent set. Eventually, after finite number of steps the particle reconstructs the structure of a spanning tree. The interval between the destruction and restoration of the spanning tree can be called an avalanche of cyclicity. During the walk of the particle, the system passes several times from one recurrent configuration to another through the avalanches of cyclicity. This process is similar to the avalanche dynamics of sand in the ASM where avalanches also reconstruct the recurrent configurations (or spanning trees as the correspondence between the recurrent set of ASM and spanning trees does exist as well).

At the beginning of an avalanche of cyclicity the last turned arrow closes a loop. Then, the trajectory of the particle covers the interior of the loop. During this walk each inner arrow turns four times, whereas the arrows forming the loop turn in such a way that the direction of the loop gets reversed. It might occur that a moving particle, after escaping from one closed loop, may form a new loop. Due to this structure of the walk, the number of steps in an avalanche is equal to $k(4n + 1)$, where $k$ is the number of loops constituting the avalanche and $n = 0, 1, \ldots$. It is possible to prove that the avalanche may consist of only one or two loops. This fact explains the line doubling in the distribution of the steps in the avalanche of cyclicity (Fig.1).

To investigate the avalanche process in the models of self-organizing Eulerian walkers, we studied them numerically with high statistics. For each distribution of
avalanches we considered up to $30 \cdot 10^6$ events on the square lattices of linear size $L$ from 120 to 400. Simulations always started from the regular initial configuration in which all arrows were directed up.

In Fig.2, we present the double logarithmic plot of the distribution $P(s)$ of the number of visited sites in the avalanche for the lattice size $L = 400$. The analysis of the data shows that this distribution obeys the power law

$$P(s) \sim s^{-\tau_s}.$$  \hspace{1cm} (1)

To estimate the critical exponents, we have performed the finite-size scaling analysis [6,7] assuming the distribution functions scale with the lattice size $L$ as

$$P(x, L) = L^{-\beta} f(x/L^\nu),$$  \hspace{1cm} (2)

where $f(y)$ is a universal scaling function and $\beta$ and $\nu$ are critical exponents which describe the scaling of the distribution function.

To reduce the fluctuations of the data, we integrated each distribution over exponentially increasing bin lengths. For the integrated bin distribution we have [8]

$$D(s) = \int P(x) dx \sim s^{-(\tau_s - 1)}.$$  \hspace{1cm} (3)

Plotting $D(s, L)L^{\beta_s}$ versus $s L^{-\nu_s}$ on a double logarithmic scale, as is shown in Fig.3 for the different lattice sizes $L$, we obtained that the best data collapse corresponds to $\beta_s = 1.5 \pm 0.05, \nu_s = 2.0 \pm 0.05$ (Fig.4). The scaling relation for the critical exponents $\tau_s = \beta_s/\nu_s + 1$ gives the value $\tau_s = 1.75 \pm 0.05$.

In the same way, we investigated the distribution $P(l)$ of the number of steps performed by the particle in the avalanche for the different lattice sizes $L$. There is an explicit power law behavior in these distributions (Fig.1)

$$P(l) \sim l^{-\tau_l}$$  \hspace{1cm} (4)

with the finite size cutoff. We applied the finite-size scaling analysis to the integrated distributions and obtained $\tau_l = 1.7 \pm 0.05$ from the best data collapse.

We also investigated a slightly modified model. The difference from the previous one is in the order of turns of the arrow. In the case when the turns form the sequence (up-down-left-right-up), we found a similar power law for avalanche distributions.

To find critical exponents of this power law from finite-size scaling analysis, we integrated again these distributions over exponentially increasing bin lengths. The critical exponents $\tau_l = 1.72 \pm 0.05$ and $\tau_s = 1.8 \pm 0.05$ have been obtained from the best data collapse for the distribution of steps and visited sites, respectively.

In conclusion, we numerically investigated the model of self-organizing Eulerian walkers on the square lattice. The dynamics of the model organizes the medium of the system and builds up spatio-temporal complexity. We obtained explicit power law distributions in two slightly different versions of the model. We calculated the critical exponents for the distribution of a number of visited sites ($\tau_s$) and number of steps ($\tau_l$) in avalanches of cyclicity. These exponents are equal within a small uncertainty. We argue that the critical exponents for these models within small errors belongs to the same class of universality and have a surprisingly large value $1.75 \pm 0.1$ in comparison with the known exponent for the ASM ($\tau = 5/4$).

**ACKNOWLEDGMENTS**

We would like to thank V.B.Priezzhev for valuable discussions and critical reading of the manuscript.

One of us (R.R.S) was partially supported by International Soros Science Educational Program.

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* On leave of absence from Theoretical Department, Yerevan Physics Institute, 375036 Yerevan, Armenia.

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FIG. 1 The distribution $P(l)$ of the number of steps in avalanches on the square lattice of the linear size $L = 400$.

FIG. 2 The distribution $P(s)$ of the number of visited sites in avalanches on the square lattice of the linear size $L = 400$.

FIG. 3 The integrated distributions $D(s)$ for the eight lattice sizes with $L$ ranging from 120 to 400.

FIG. 4 The finite-size scaling for the integrated distributions $D(s)$. 
FIG. 1. The distribution $P(l)$ of the number of steps in avalanches on the square lattice of the linear size $L = 400$. 
FIG. 2. The distribution $P(s)$ of the number of visited sites in avalanches on the square lattice of the linear size $L = 400$. 
FIG. 3. The integrated distributions $D(s)$ for the eight lattice sizes with $L$ ranging from 120 to 400.
FIG. 4. The finite-size scaling for the integrated distributions $D(s)$. 

$log_{10}(D(s) L^{2/3})$

$log_{10}(s L^{-\varepsilon s})$