Restricted random walk model as a new testing ground for the applicability of q-statistics

U. TIRNAKLI\textsuperscript{1}, H. J. JENSEN\textsuperscript{2(a)} and C. TSALLIS\textsuperscript{3,4}

\textsuperscript{1} Department of Physics, Faculty of Science, Ege University - 35100 Izmir, Turkey
\textsuperscript{2} Complexity & Networks Group and Department of Mathematics, Imperial College London, South Kensington Campus - London SW7 2AZ, UK, EU
\textsuperscript{3} Centro Brasileiro de Pesquisas Físicas and National Institute of Science and Technology for Complex Systems Rua Dr. Xavier Sigaud 150, 22290-180 Rio de Janeiro, Brazil
\textsuperscript{4} Santa Fe Institute - 1399 Hyde Park Road, Santa Fe, NM 87501, USA

received 8 July 2011; accepted 26 September 2011
published online 9 November 2011

PACS 05.20.-y - Classical statistical mechanics
PACS 05.40.Fb - Random walks and Levy flights
PACS 02.60.Cb - Numerical simulation; solution of equations

Abstract - We present exact results obtained from Master Equations for the probability function $P(y, T)$ of sums $y = \sum_{t=1}^{T} x_t$ of the positions $x_t$ of a discrete random walker restricted to the set of integers between $-L$ and $L$. We study the asymptotic properties for large values of $L$ and $T$. For a set of position-dependent transition probabilities the functional form of $P(y, T)$ is with very high precision represented by $q$-Gaussians when $T$ assumes a certain value $T^* \propto L^2$. The domain of $y$ values for which the $q$-Gaussian apply diverges with $L$. The fit to a $q$-Gaussian remains of very high quality even when the exponent $a$ of the transition probability $g(x) = |x/L|^a + p$ with $0 < p < 1$ is different from 1, although weak, but essential, deviation from the $q$-Gaussian does occur for $a \neq 1$. To assess the role of correlations we compare the $T$ dependence of $P(y, T)$ for the restricted random walker case with the equivalent dependence for a sum $y$ of uncorrelated variables $x$ each distributed according to $1/g(x)$.

Introduction. - The central-limit theorem states that appropriately scaled sums of independent random variables will be distributed according to a Gaussian [1,2]. The random walker is the prototype example of a stochastic Gaussian process [3,4]. The standard random walker is characterized by transition constant probabilities, which are independent of position and time. Here we point out that for a certain class of position-dependent transition probabilities correlations arise, which lead to deviations away from Gaussian behavior. There exists already a large amount of evidence, which points to $q$-Gaussians as the relevant high-quality approximates for the functional form for the distribution function in a range of cases where correlations play an essential role [5]. The evidence for the relevance of the $q$-Gaussian is however often derived from numerical experiments in which fluctuations limits the accuracy and therefore the precision of the fit to the $q$-Gaussian form (analytical exceptions to this frequent difficulty can be found in [6]). Moreover we believe the random walk example we discuss here to be highly generic. It is related to, e.g., particles moving in a confining potential or to more branching processes subject to resource limitations.

Here we present an investigation of the sum $y = \sum_{t=1}^{T} x_t$ of positions $x_t$ passed through by a Restricted Random Walker (RRW). The underlying stochastic process is sufficiently simple to allow exact numerical solution of the Master Equation (ME) for the probability distribution $P(y, T)$. This ensures a very high-precision fit to the $q$-Gaussian form and thereby a very accurate determination of the relevant parameters. We find that a broad range of transition probabilities for the random walker leads to $q$-Gaussians with $q$ parameters depending on transition probabilities. Since the ME can be easily handled in exact numerically form, the RRW model is an excellent laboratory for understanding the conditions under which

\textsuperscript{[a]}E-mail: h.jensen@imperial.ac.uk
sums of correlated random variables are distributed as $q$-Gaussians:
\[ P(y) = \begin{cases} 
  P(0) \left[ 1 - \beta(1-q)y^2 \right]^{1/2} & \text{for } \beta(1-q)y^2 < 1, \\
  0, & \text{otherwise},
\end{cases} \]
where $q < 3$ and $\beta > 0$ are parameters [7] (for $q \geq 3$ normalizability is lost). As $q \to 1$ the function $P(y)$ approaches the Gaussian.

**Restricted Random Walk Model.** – We consider a one-dimensional symmetric random walk confined to the integers between $-L$ and $L$. The motion of the walker is controlled by the following time evolution:
\[ x_{t+1} = \begin{cases} 
  x_t + 1 & \text{with probability } g(x)/2, \\
  x_t - 1 & \text{with probability } g(x)/2, \\
  x_t & \text{with probability } 1 - g(x).
\end{cases} \]
We concentrate on the following form:
\[ g(x) = \min\left\{ \frac{x}{L}, p, 1 \right\}, \]
with reflective boundary conditions: If $x_{t+1} > L$ ($<-L$) we let $x_{t+1} = x_t + 1$ ($x_t - 1$). We find numerically that the first return time (defined as the time elapsed until the walker, who leaves its $x = 0$ position, returns to the zero position again, and note we do not include walkers who remain at $x = 0$ for all times) distribution for these RRW behaves asymptotically like $P(T) \sim T^{-\gamma}$, with $\gamma = 2$, i.e. different from the exponent $\gamma = 3/2$ for ordinary RW.

We study the sum $y = \sum_{t=1}^{T} x_t$ in the limit $p \to 0$ for values of the exponent $\alpha = 0.75, 1$ and $1.25$. For $p \to 1$ and $L \to \infty$ the process reduces to the ordinary random walk.

The highly restrictive nature of the RRW is clearly seen from the $6$ trajectories shown in fig. 1 in the case $L = 120$ (with $a = 1$ and $p = 5 \cdot 10^{-6}$). For comparison we present the trajectories of an ordinary random walk on $x_{t+1} = x_t + 1$ with probability $1/2$ and $x_t$ confined to $-L, -L + 1, \ldots, L - 1, L$. The figure shows that the vanishing transition probability $g(x)$ near $x = 0$ makes the RRW non-ergodic leaving most of the phase space empty.

It is straightforward to derive a Master Equation for the distribution $P(x, t)$
\[ P_x(x, t+1) = P_x(x, t) + \frac{1}{2} g(x-1)P_x(x-1, t) + \frac{1}{2} g(x+1)P_x(x+1, t) - g(x)P_x(x, t) \]
subject to the appropriate boundary conditions at $|X| = L$. The inset in fig. 1 exhibits a solution of the equation. We will discuss $P(x, t)$ in a more extended publication, here we now turn our attention to another distribution.

Let $P(y, x, T)$ denote the probability that $\sum_{t=1}^{T} x_t = y$ and $x_T = x$. The time evolution of this simultaneous probability is controlled by the following ME:
\[ P(y, x; t+1) = P(y, x; t) + \sum_{\Delta \in \{-1, 0, 1\}} \left[ W(y, x; y - (x - \Delta), x - \Delta) \times P(y - (x - \Delta), x - \Delta; t) \right] - W(y + x + \Delta, x + \Delta; y, x)P(y, x; t) \]
where
\[ W(z, \Delta) = \begin{cases} 
  g(z)/2, & \text{if } \Delta = \pm 1, \\
  1 - g(z), & \text{if } \Delta = 0.
\end{cases} \]
By substituting $g(x)$ we obtain the following simple equation:
\[ P(y, x; T+1) = \frac{1}{2} \left[ g(x-1)P(y - (x + 1), x + 1; T) + g(x+1)P(y - (x - 1), x - 1; T) \right] + (1 - g(x))P(y - x, x; T) \]
The relevant boundary conditions are straightforward but lengthy to write down.

We now investigate the functional shape of the distribution $P(y, T) = \sum_{x} P(y, x, T)$ for different values of $a$, $L$ and $T$, for the typical value $p = 5 \cdot 10^{-6}$. In fig. 2 we plot a typical case from where the perfect agreement between
the probability function \( P(y, T^*) \) obtained from simulations is completely in accord with the exact results. The number of experiments used in our simulations are \( 2 \cdot 10^6 \).

Fig. 2: (Colour on-line) Exact and simulation results of the case \( a = 1 \), \( L = 120 \) and \( p = 5 \cdot 10^{-6} \). It is clearly seen that the probability function \( P(y, T^*) \) is described by the \( q \)-Gaussian. The scaling of \( T^* \) is chosen to optimize the fit to the \( q \)-Gaussian. The scaling of \( T^* \) is given in the right inset.

Fig. 3: (Colour on-line) The case \( a = 1 \) for \( L = 120, 140 \) and 160 with \( p = 5 \cdot 10^{-6} \). The main panel shows the probability function \( P(y, T^*) \). The center of the function is shown in detail in the left inset. The time \( T^* \) is chosen to optimize the fit to the \( q \)-Gaussian. The scaling of \( T^* \) is given in the right inset.

the exact and simulation results is evident. Figure 3 is concerned with the case \( a = 1 \) for different values of \( L \). For fixed \( L \) we determine the value \( T^* \) for which an optimal fit to a \( q \)-Gaussian is possible. For \( T > T^* \) values, each curve will start to exceed the \( q \)-Gaussian tails before the fast drop region, due to the finite-size, is being achieved. It is also interesting to analyze the relationship between \( T^* \) and \( L \). We find that \( T^* \sim L^2 \), a behavior identical to the ordinary scaling that relates time and distance for diffusive processes.

Since we have an exact numerical solution we can investigate with great accuracy the nature of the convergence to the \( q \)-Gaussian as we increase the domain \( L \) of the random walker. In fig. 4 we demonstrate that as \( L \) is increased a trajectory in the \( T^*-q-\beta \) parameter space exists along which \( P(y, T^*, L) \) becomes increasingly well described by a \( q \)-Gaussian. The figure contains the scaling combination \( Y = \ln_q[P(y, T)/P(0, T)]/|\beta_s| \), where \( s = yP(0), \ln_q(x) = (x^{1-q} - 1)/(1 - q) \) is the \( q \)-logarithm and the scaling parameter \( s_{\text{max}} \) is defined as the value of each \( L \) for which \( Y \) significantly starts to deviate from the \( -1 \) line, namely when \( Y + 1 > 0.004 \). If the dependence on \( y \) is exactly \( q \)-Gaussian, we would have \( Y = -1 \) for all \( y \). An appropriate scaling of \( x \)-axis yields a clear data collapse. For all values of \( L \) we observe the deviation from \(-1\) to be no more than a few parts in a 1000 and as \( L \) increases the curves indeed approaches the line \( Y = -1 \) for large values of the argument \( y \). The oscillations about the \( Y = -1 \) curve exhibit a subtle dependence on \( L \). Careful inspection of the top panel in fig. 4 reveals that for increasing values of \( L \) the curves actually approach the \( Y = -1 \) line for both small and large values of the argument \( s/s_{\text{max}} \).

We therefore believe that asymptotically the distribution \( P(y, T^*) \) indeed becomes very well described by the \( q \)-Gaussian functional form. It is unfortunately numerically impossible for us to reach very large \( L \)-values.

This suggests the distribution \( P(y, T^*, L) \) asymptotically is described by the \( q \)-Gaussian form if one let the pair \((L,T)\) vary appropriately. We localize these very precise \( q \) and \( \beta \) values so that the curves are as symmetric as possible along the \(-1\) line. Using the \( q \) values given in fig. 4, we obtain an exponential dependence on \( L \) from where one can predict the asymptotic value \( \lim_{L \to \infty} q(L) = q_c \simeq 2.351 \), which is evident from fig. 5. It is interesting to note that for values \( 5/3 < q < 3 \) the variance diverges.

Fig. 4: (Colour on-line) The case \( a = 1 \) and \( p = 5 \cdot 10^{-6} \) with \( L \) values between \( L = 90 \) to 160. The lower panel shows the data collapse when the \( x \)-axis is appropriately scaled. The upper panel shows a zoomed region around the \( Y = -1 \) line. In the inset the scaling of \( s_{\text{max}} \) with \( L \) is given. The straight line is \( s_{\text{max}} = AL^C \) with \( A = 0.2726 \) and \( C = 1.7828 \).
towardstheordinaryGaussianinstarkcontrasttothecorrelatedcase(leftpanelinfig.7)wherethe

\[ P(y,T) \]

grows towards the q-Gaussian as \( T \) is increased up to very large values of \( T \). For the uncorrelated sum

no trajectory \((L,T^*)\) which for \( L \to \infty \) takes one to the q-Gaussian exists.

**Conclusions.** – We have presented the hitherto most simple setting in which q-Gaussians control asymptotic behavior. We conclude that the q-Gaussian behavior is brought about by the strong correlations and the high reluctance for the walker to move away from the central region of its domain.

The numerical exact solution of Master Equations allows us to present high-precision data for the probability function of sums of correlated random variables derived from a restricted random walk (RRW) with position-dependent transition probabilities. When the range of the walker \( L \) and the number of terms in the sum \( T \) is scaled according to \( T = 1.54L^2 \), q-Gaussians are observed over an increasingly broad interval. For non-linear transition probabilities we are able to identify a subtle oscillatory behavior away from the pure q-Gaussian form. Given the relative simplicity of the RRW it appears likely that the relation between transition probability and the value of \( q \) and the existence of oscillatory corrections to the q-Gaussian asymptote can be unraveled analytically. The RRW model presented in the present letter promises this way to significantly increase our understanding of the mechanisms responsible for the often encountered q-Gaussians.

The very weak dependence of \( q \) on \( T^*(L) \) and the subtle oscillations in the \( a = 1 \) case and the more essential oscillations present for \( a \neq 1 \) indicates that the true exact mathematical asymptote might not strictly be q-Gaussian but rather some functional form resembling a q-Gaussian to a high degree of accuracy. It is only because we have numerically iterated the Master Equations exactly that we are able to identify this very slight difference. In studies relying on simulations or observational data the accuracy may not be sufficient to resolve these details and one would conclude that a q-Gaussian is an excellent approximation of the observed behavior.
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![Graph](image)

Fig. 7: (Colour on-line) Comparison of the $T$ dependence for fixed values of $L$ with $p = 5 \cdot 10^{-6}$ for the correlated (left panel) and the uncorrelated (right panel) $P(y, T)$ distribution (see text for the details).

Let us recall that $q$-Gaussians have been found previously for more complex processes than the random walk to be able to provide very high-quality approximations to relevant distributions. The case $q < 1$ was considered in [8,9] where the authors found for two (scale-invariant) probabilistic models that the large-size limiting distributions are amazingly close to $q$-Gaussians, but are not exactly $q$-Gaussians [10]. The work in ref. [6] provides an analytic example of large-size limiting distributions that are $q$-Gaussians. We stress that even if $q$-Gaussians are not always the exact analytic form of the probability distributions in question, it is highly intriguing why they provide such exceptionally high-accuracy approximations in a large number of cases where correlations are sufficiently strong to make the central limit theorem inapplicable.

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HJJ and CT warmly thank the organizers of the 2nd Greek-Turkish Conference on Statistical Mechanics and Dynamical Systems (Marmaris-Rhodos, 5-12 September 2010), where this work was initiated. HJJ is grateful for discussions with G. Pruessner. The numerical calculations were performed in part at TUBITAK ULAKBIM, High Performance and Grid Computing Center (TR-Grid e-Infrastructure). This work has been supported by Ege University under the Research Project No. 2009FEN077. Partial support by CNPq and Faperj (Brazilian agencies) is acknowledged as well.

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