

Criticalidade auto-organizada *(self-organized criticality)*

Nuno Araújo

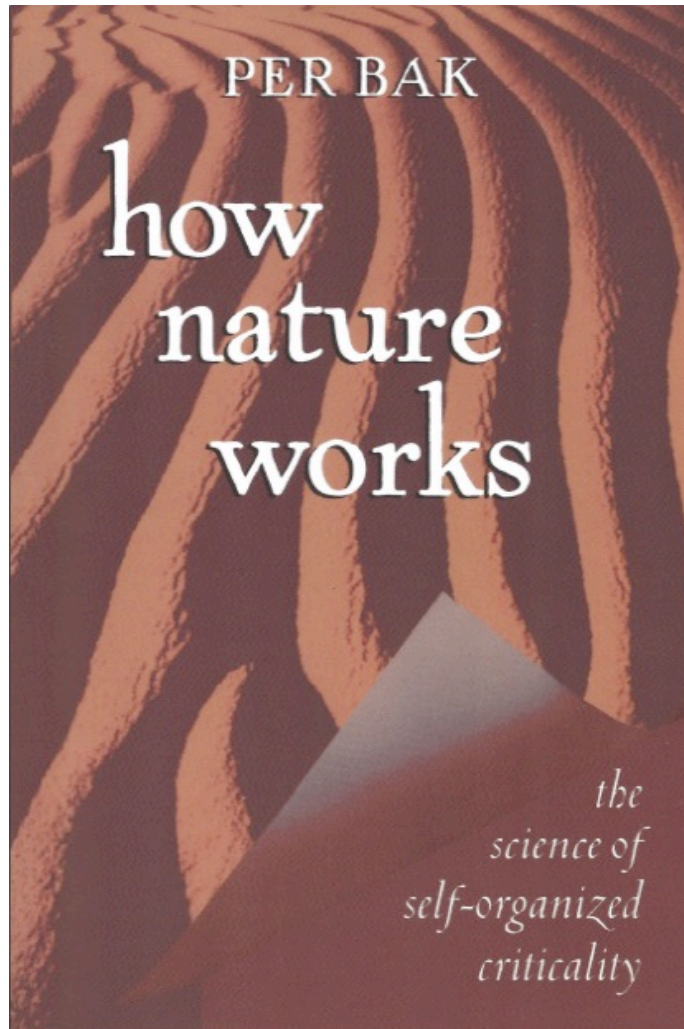
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<http://www.namaraujo.net>

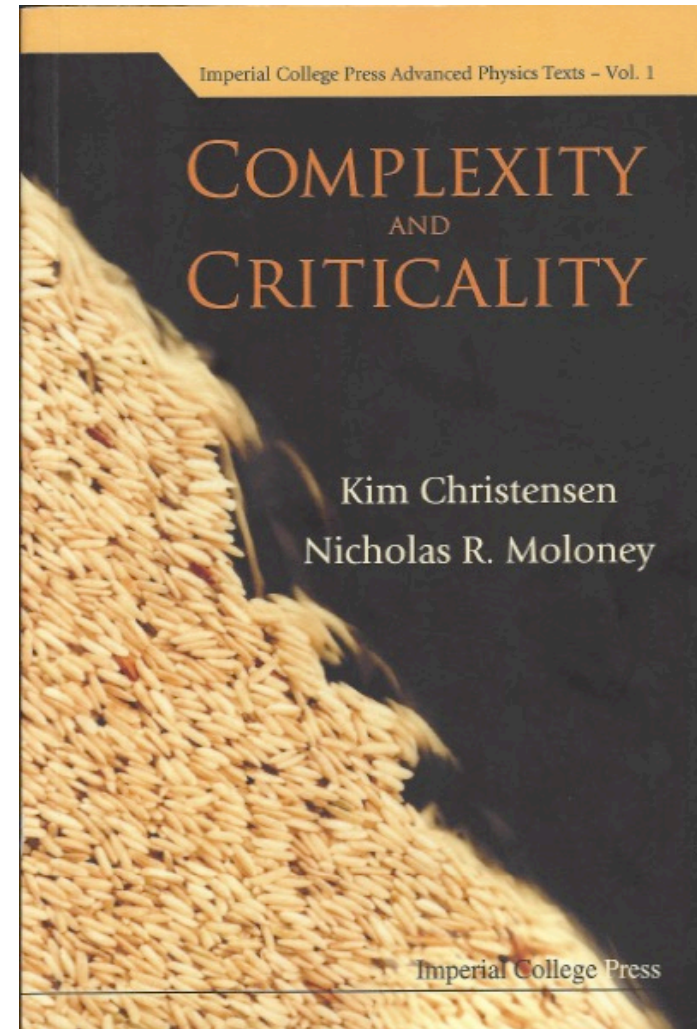


INVESTIGADOR FCT

Bibliography

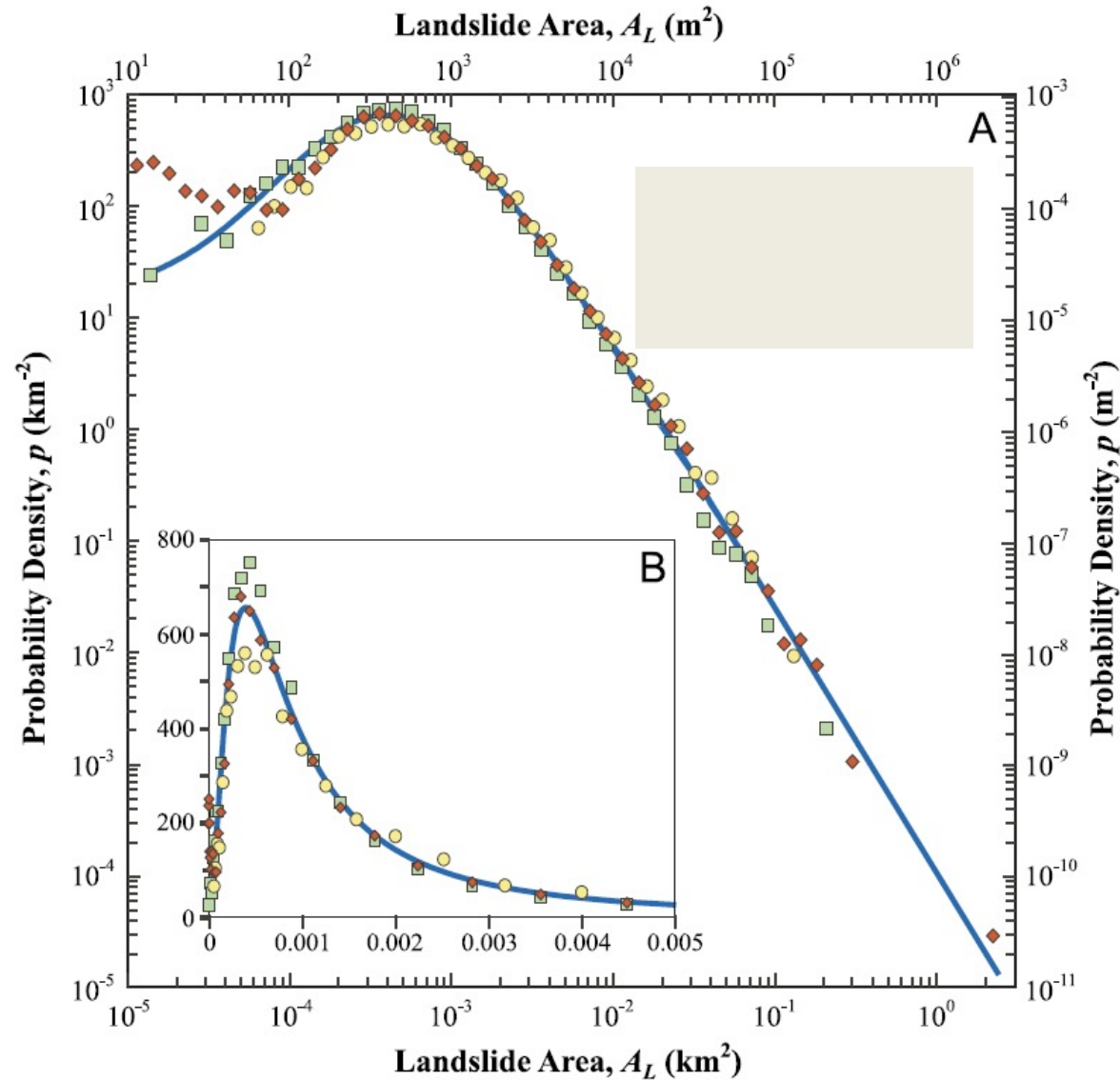


P. Bak. *How nature works*,
Copernicus (1996)



K. Christensen and N. R. Moloney. *Complexity and Criticality*,
Imperial College Press (2005)

Landslides size distribution

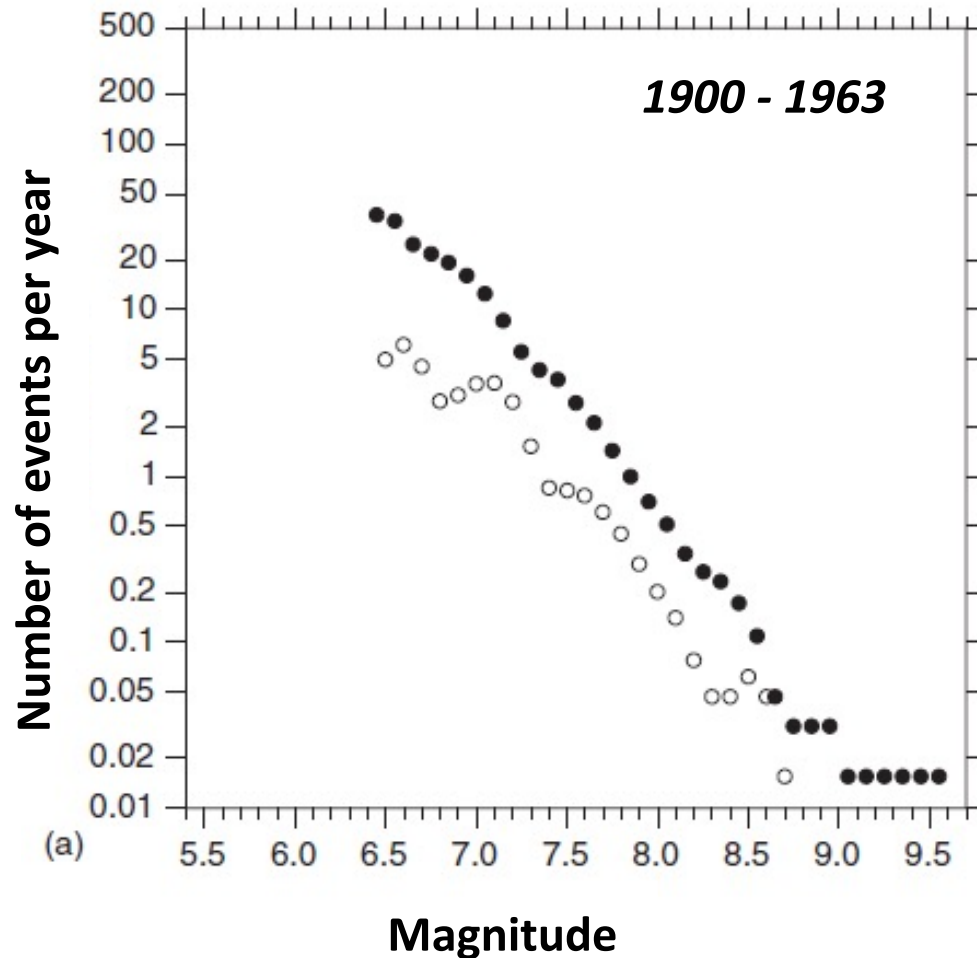


$$P(A_L) \sim A_L^{-\alpha}$$

- Northridge earthquake
- Umbria snowmelt
- ◆ Guatemala rainfall
- Inverse Gamma

Earthquakes

Gutenberg-Richter law

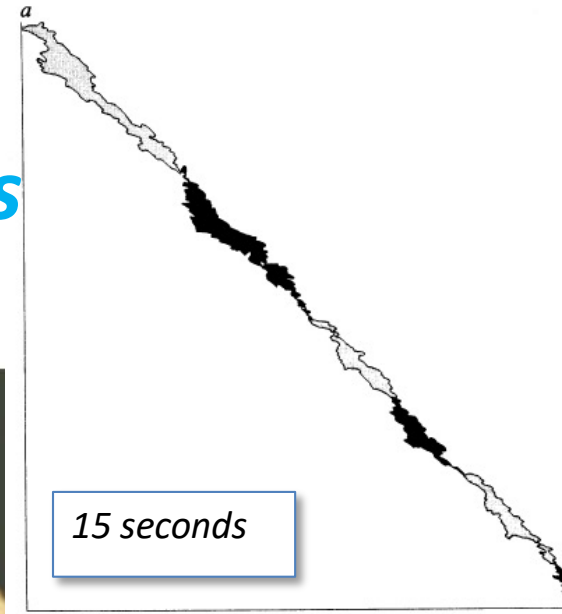
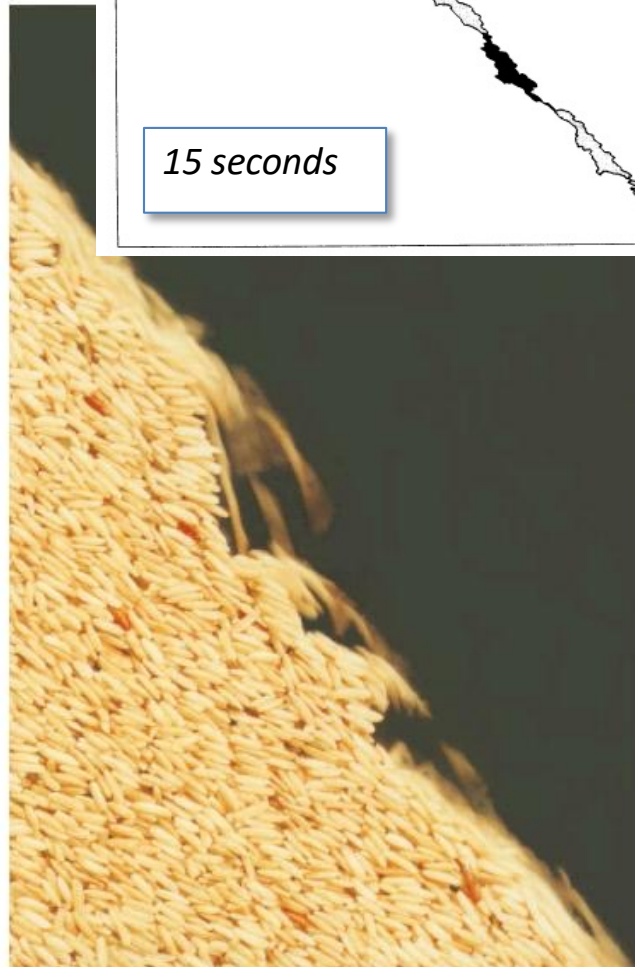


$$N(m) \sim m^{-\alpha}$$

m: Magnitude

Avalanches

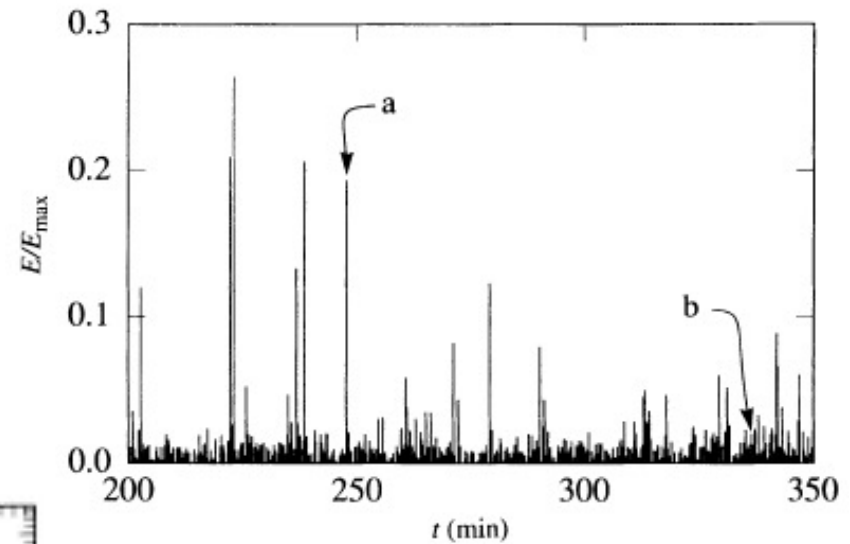
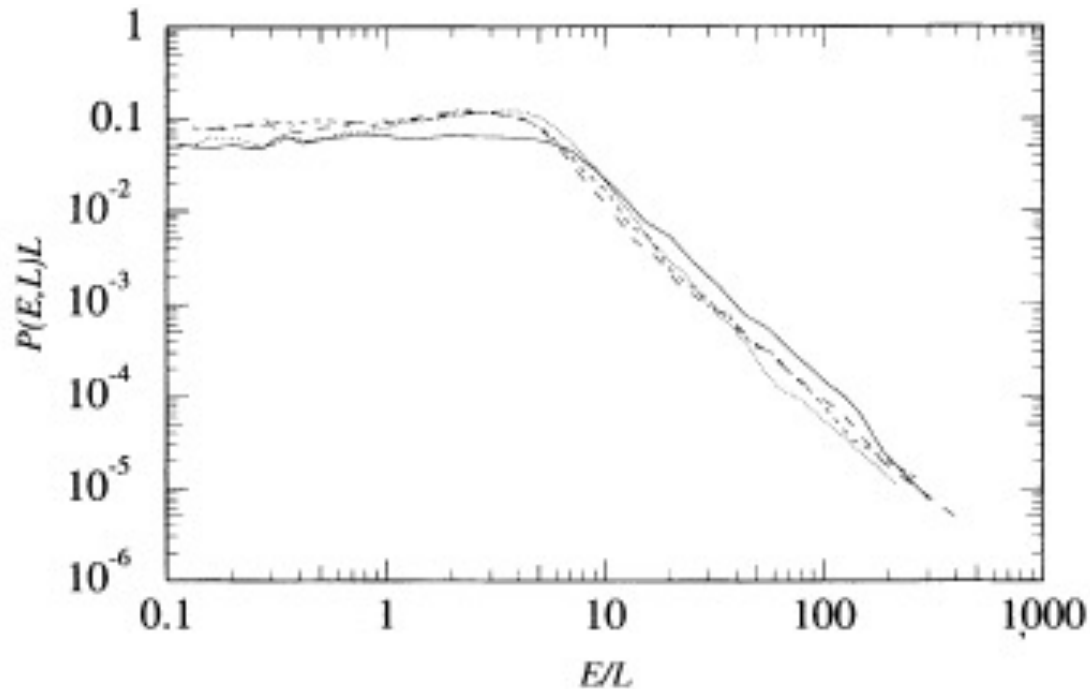
Norwegian rice piles



V. Frette *et al.* *Nature* **379**, 49 (1996)
<http://folk.uio.no/malthe/Research/Sandpiles/Ricepile/Pictures/index.html>

Avalanches

Norwegian rice piles

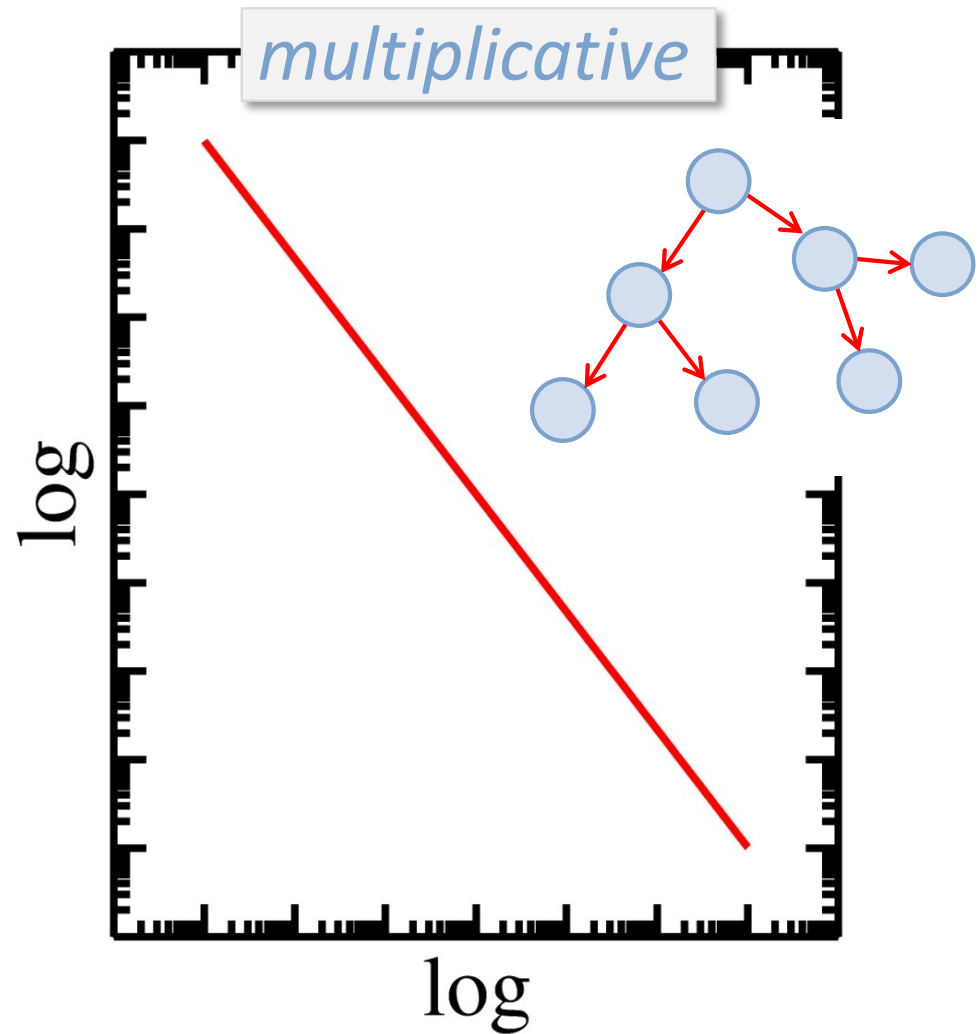
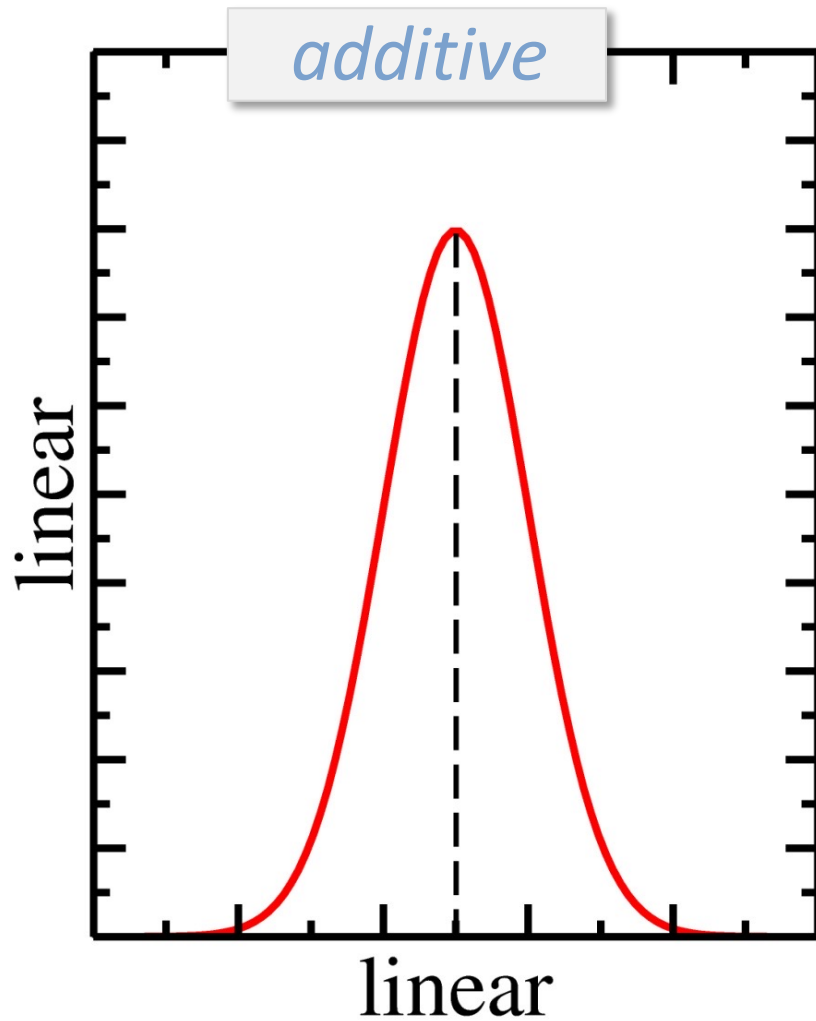


$$P(E) \sim E^{-\alpha}$$

E: Avalanche size
L: Pile size

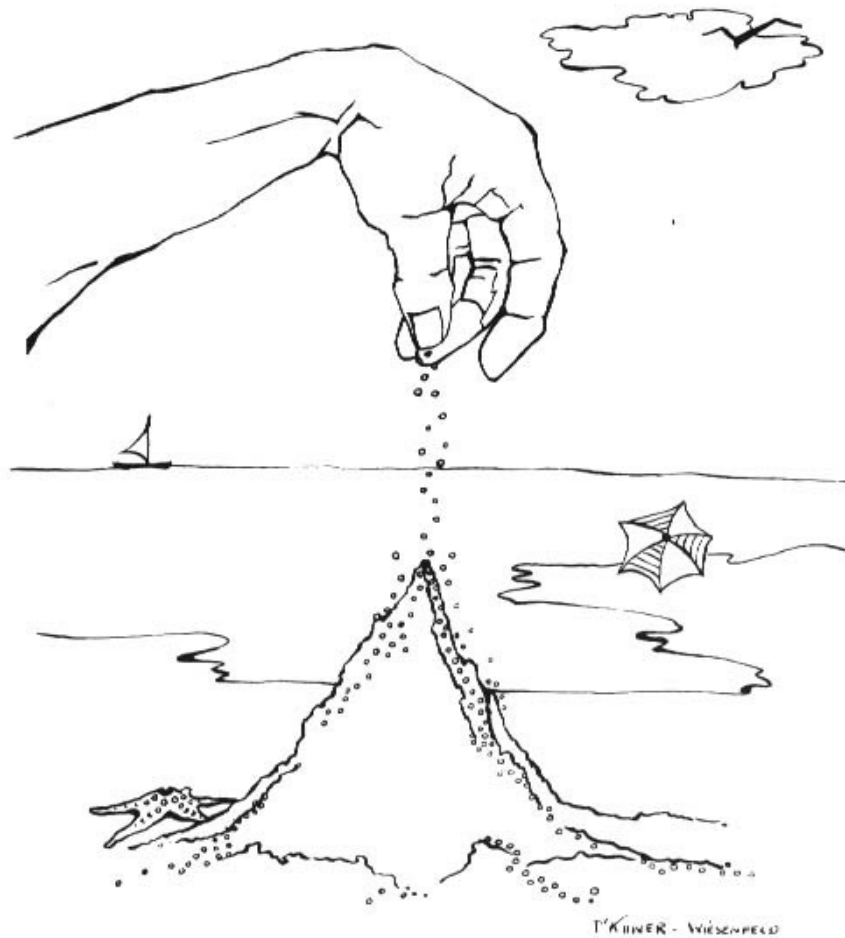
Additive vs. multiplicative processes

Gaussian vs. Power law



Sandpile model

Bak-Tang-Wiesenfeld (BTW) model



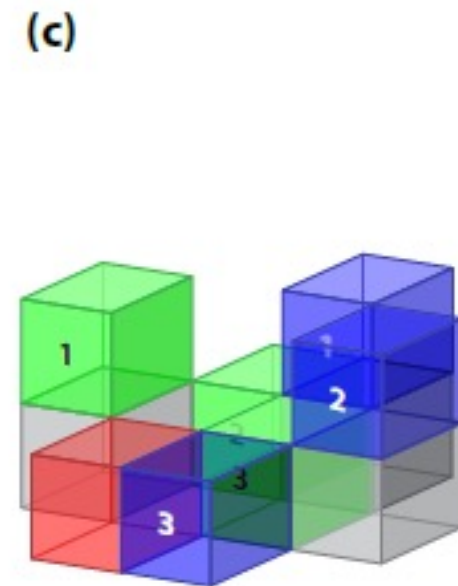
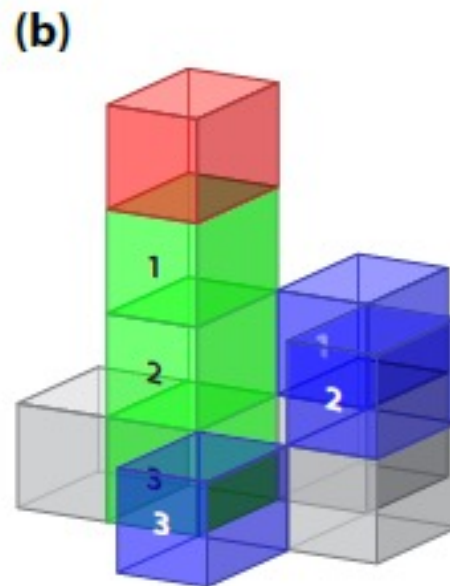
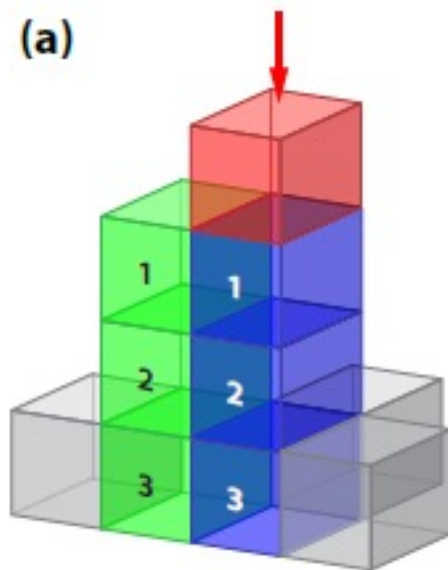
P. Bak, C. Tang, and K. Wiesenfeld. *Phys. Rev. Lett.* **59**, 381 (1987)

P. Bak. *How nature works: the science of self-organized criticality*. Springer-Verlag, New York, USA (1996)

Sandpile model

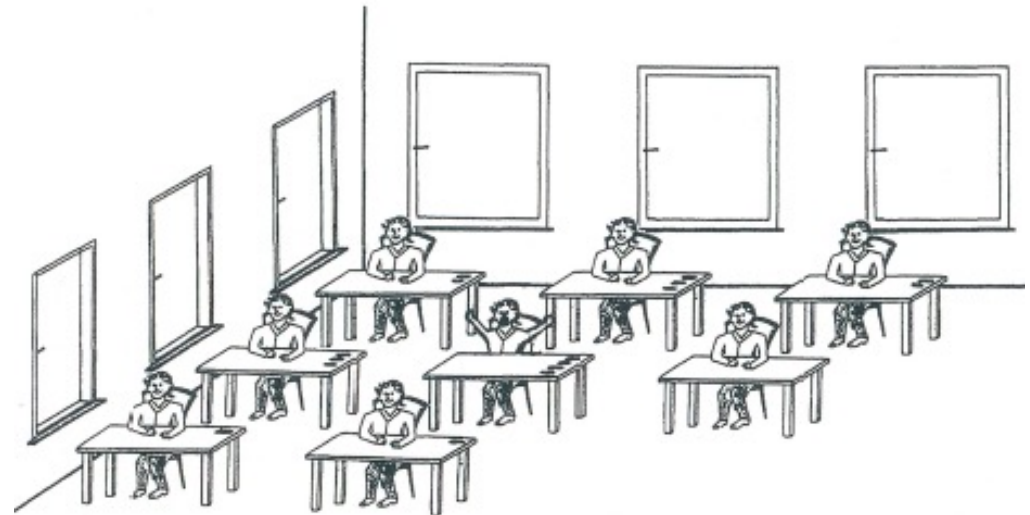
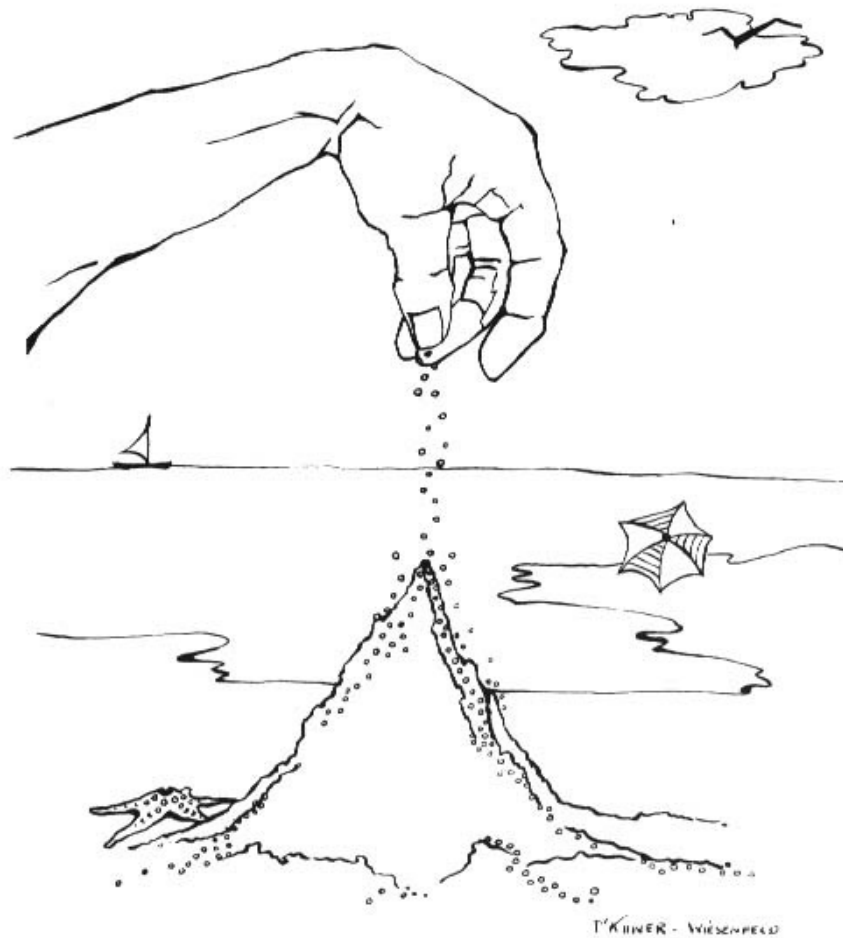
BTW model

- slowly *driven*;
- *store* mass (or energy);
- local *threshold*;
- *relax* intermittently.



Sandpile model

Bak-Tang-Wiesenfeld (BTW) model



P. Bak, C. Tang, and K. Wiesenfeld. *Phys. Rev. Lett.* **59**, 381 (1987)
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Sandpile model

BTW model

$$z(x, y) \rightarrow z(x, y) + 1$$

if $z(x, y) > z_c$ **then**
avalanche

1	2	0	2	3
2	3	2	3	0
1	2	3	3	2
3	1	3	2	1
0	2	2	1	2

1	2	0	2	3
2	3	2	3	0
1	2	4	3	2
3	1	3	2	1
0	2	2	1	2

1	2	0	2	3
2	3	3	3	0
1	3	0	4	2
3	1	4	2	1
0	2	2	1	2

1	2	0	2	3
2	3	3	4	0
1	3	2	0	3
3	2	0	4	1
0	2	3	1	2

1	2	0	3	3
2	3	4	0	1
1	3	2	2	3
3	2	1	0	2
0	2	3	2	2

1	2	1	3	3
2	4	0	1	1
1	3	3	2	3
3	2	1	0	2
0	2	3	2	2

1	3	1	3	3
3	0	1	1	1
1	4	3	2	3
3	2	1	0	2
0	2	3	2	2

1	3	1	3	3
3	1	1	1	1
2	0	4	2	3
3	3	1	0	2
0	2	3	2	2

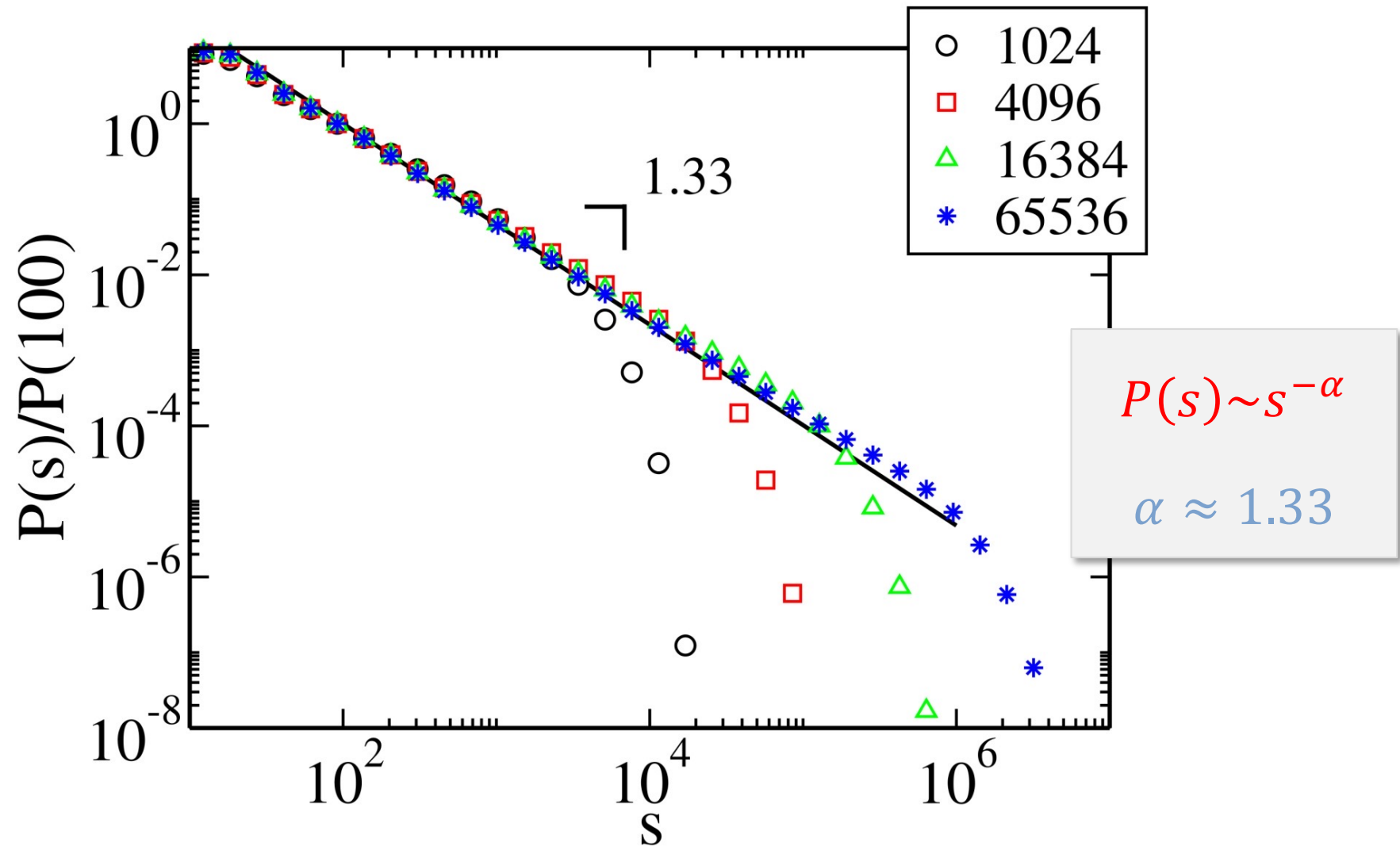
1	3	1	3	3
3	1	2	1	1
2	1	0	3	3
3	3	2	0	2
0	2	3	2	2

1	3	1	3	3
3	■	■	■	1
2	■	■	■	3
3	3	■	■	2
0	2	3	2	2

$$z_c = 4$$

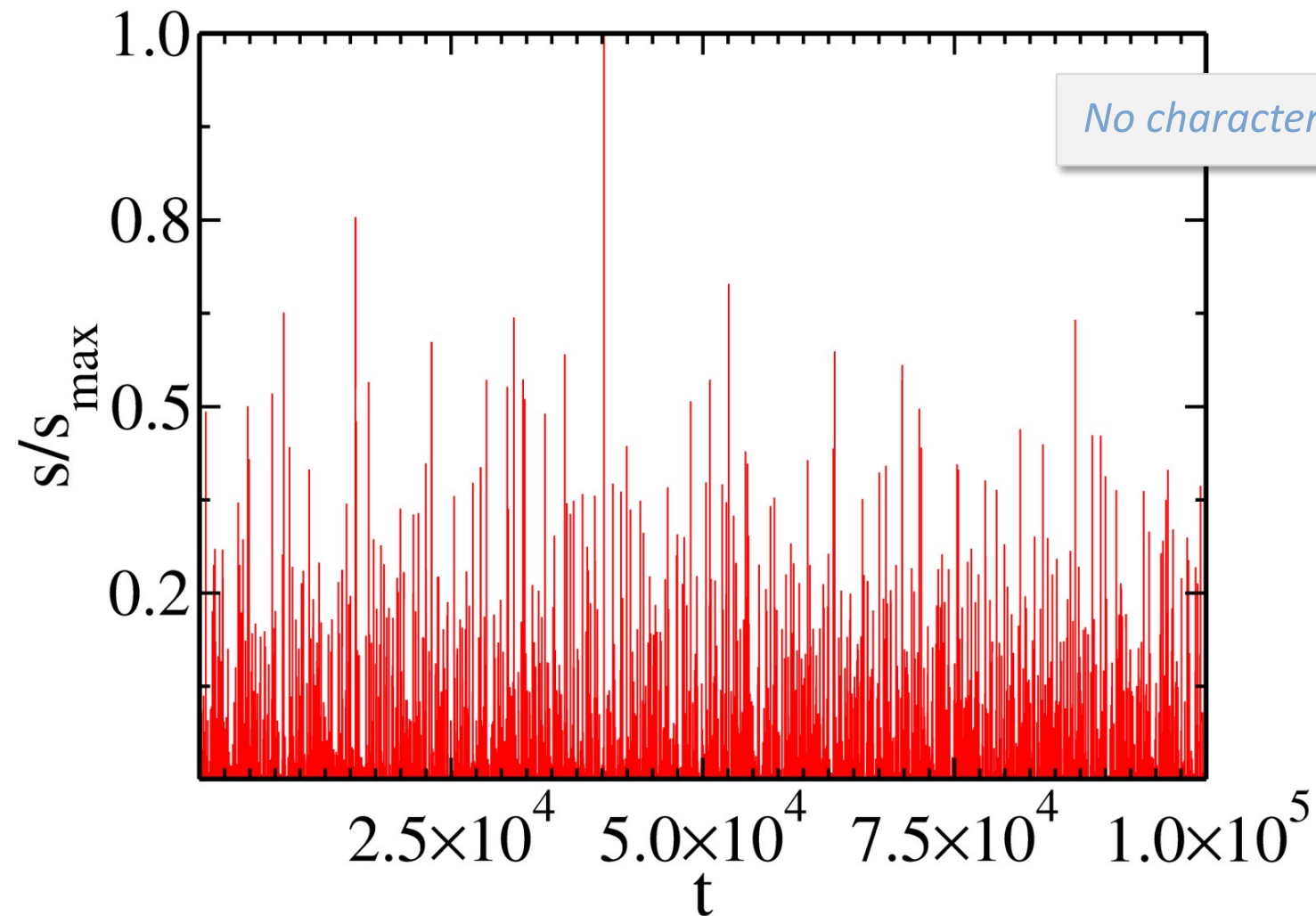
BTW model

Avalanche-size distribution



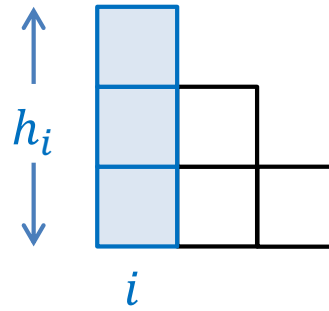
BTW

Distribution of waiting time



BTW model

1D



Boundary conditions:

- **sealed** at the left;
- **open** at the right.

$$i = 1, 2, \dots, L$$

$$z_i = h_i - h_{i+1}, \text{ and } h_{L+1} = 0$$

Threshold: $z_c^i \equiv z_c = 1$

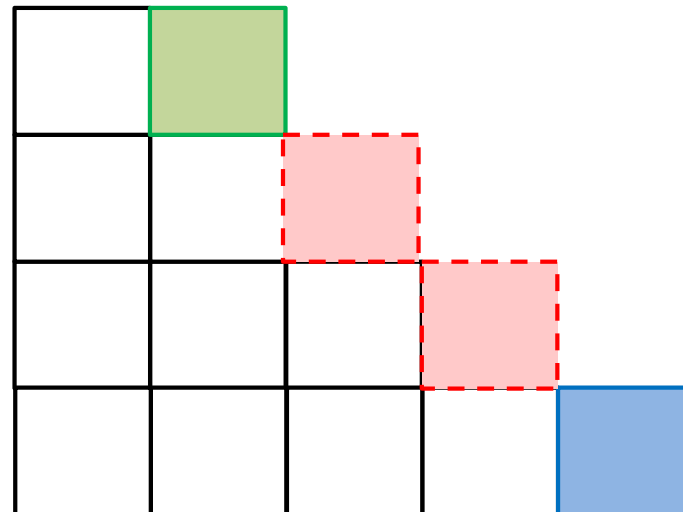
Drive: $h_i \rightarrow h_i + 1$

if $z_i > z_c$ **then avalanche**

$$h_i \rightarrow h_i - 1$$

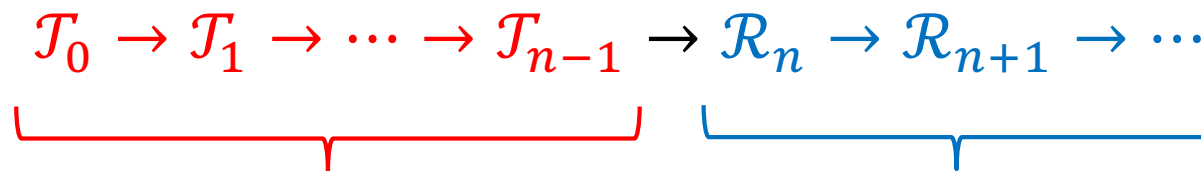
$$h_{i+1} \rightarrow h_{i+1} + 1$$

Repeat until all $z_i < z_c$



BTW model

Stable configurations



Transient

... are not found when the system has entered the set \mathcal{R} .

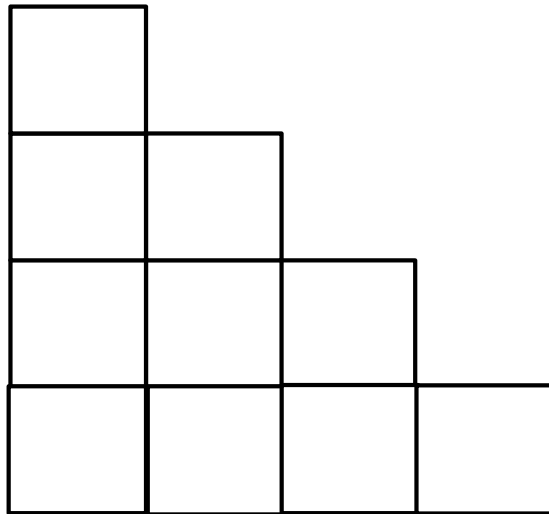
Recurrent

... are revisited indefinitely.

BTW model

Stable configurations (1D)

There is *only one* recurrent configuration

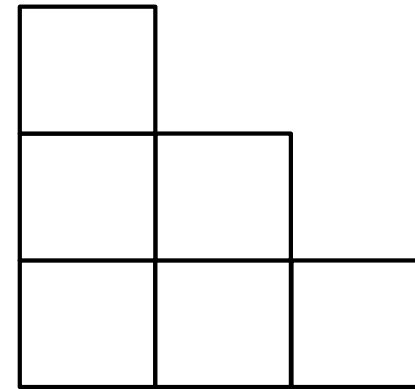


$$\langle influx \rangle = \langle outflux \rangle$$

BTW model

Avalanche size distribution (1D)

$$\left. \begin{array}{l} s_{max} = L \\ 1 \leq s \leq L \\ s = L + 1 - i \end{array} \right\} \langle s \rangle = \frac{L + 1}{2}$$



$$P(s, L) = \begin{cases} \frac{1}{L}, & 1 \leq s \leq L \\ 0, & \text{otherwise} \end{cases}$$

BTW model mean field

$i = 1, 2, \dots, N$

Related to
dissipation

Threshold: $h_c^i \equiv h_c = n/\alpha_n$

Drive: $h_i \rightarrow h_i + 1$

if $h_i > h_c$ **then avalanche**

$h_i \rightarrow h_i - h_c$
 $h_j \rightarrow h_j + 1$, for n sites

Repeat until all $h_i < h_c$

There are $N_s = (h_c)^N$ stable configurations.

Probability $P(h)$ that a site contains h units:

$$P(h) = \frac{1}{h_c} \quad h = 1, \dots, h_c$$

$$\langle h \rangle = \sum_{h=1}^{h=h_c} h P(h) = \frac{h_c + 1}{2}$$

The probability of initiating an avalanche: $P(h_c)$

$$\langle \text{influx} \rangle = \frac{1}{P(h_c)} = h_c$$

$$\langle \text{outflux} \rangle = (1 - \alpha_n) h_c \langle s \rangle$$



$$\langle s \rangle = \frac{1}{(1 - \alpha_n)}$$