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Superdiffusive bounds on self-repellent precesses in $d = 2$ — extended abstract

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Abstract

We prove superdiffusivity with multiplicative logarithmic corrections for a class of models of random walks and diffusions with long memory. The family of models includes the “true” (or “myopic”) self-avoiding random walk, self-repelling Durrett-Rogers polymer model and diffusion in the curl-field of (mollified) massless free Gaussian field in 2D. We adapt methods developed in the context of bulk diffusion of ASEP by Landim-Quastel-Salmhofer-Yau (2004).

We study the long time asymptotics of the *self repelling Brownian polymer process (SRBP)* in \mathbb{R}^d defined by the SDE

$$(0.1) \quad dX_t = dB_t(\eta_0 - \text{grad } V * l_t)(X(t))dt,$$

where B_t is standard Brownian motion in \mathbb{R}^d , $\eta_0 : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is a gradient vector field with sufficient regularity,

$$l_t(A) := |\{s \in [0, t] : X_s \in A\}|$$

is the occupation time measure of the process X_t and $V : \mathbb{R}^d \rightarrow [0, \infty)$ is a C^∞ , spherically symmetric approximate identity with sufficiently fast decay at infinity. It is assumed that $V(\cdot)$ is positive definite:

$$\hat{V}(p) = \int_{\mathbb{R}^2} e^{ip \cdot x} V(x) dx \geq 0.$$

The process is pushed by the negative gradient of its own local time, mollified by convoluting with V . The process was introduced by Durrett and Rogers in [2] and further investigated in a series of probability papers. For a survey and complete list of references see [6]. It is phenomenologically similar to the so-called *true self-avoiding random walk (TSAW)* which arose in the physics literature initiated by Amit, Parisi and Peliti in [1] and further investigated in a series of physics papers. For a survey and complete list of references see [10].

Conjectures based on scaling and renormalization group arguments regarding this family of models are the following (see e.g. [1]):

- In $d = 1$: $X(t) \sim t^{2/3}$ with intricate, non-Gaussian scaling limit.
- In $d = 2$: $X(t) \sim t^{1/2}(\log t)^{1/4}$ and Gaussian (that is Wiener) scaling limit expected.
- In $d \geq 3$: $X(t) \sim t^{1/2}$ with Gaussian (i.e. Wiener) scaling limit expected.

Some of these conjectures had been proven or at least partially settled. For results in $d = 1$ see [9], [13], [12], [8] and the survey [10]. For results in $d \geq 3$ see [3]. The present lecture concentrates on recent results on the $d = 2$ case. The complete results and proofs will appear in [11].

The natural framework of formulation of the problem and results is *the environment seen by the random walker*. Let

$$\eta_t(x) := (\eta_0 - \text{grad } V * l_t)(X(t)).$$

Then $t \mapsto \eta_t$ is a Markov process with continuous sample paths in the function space

$$\Omega = \{\omega \in C^\infty(\mathbb{R}^2 \rightarrow \mathbb{R}^2) : \text{rot } \omega \equiv 0, \|\omega\|_{k,m,r} < \infty\}$$

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where $\|\omega\|_{k,m,r}$ are the seminorms

$$\|\omega\|_{k,m,r} = \sup_{x \in \mathbb{R}^d} (1 + |x|)^{-1/r} \left| \partial_{m_1, \dots, m_d}^{|\mathbf{m}|} \omega_k(x) \right|$$

defined for $k = 1, 2$, multiindices $m = (m_1, \dots, m_d)$, $m_j \geq 0$, and $r \geq 1$.

It was proved in [8] (for $d = 1$) and [3] (for arbitrary d) that the Gaussian measure π on Ω defined by the covariances

$$\int_{\Omega} \omega_k(x) d\pi(\omega) = 0, \quad K_{kl}(x - y), \quad \text{with} \quad \hat{K}_{kl}(p) = \frac{p_k p_l}{|p|^2} \hat{V}(p)$$

is stationary and ergodic for the Markov process η_t .

The random vector field ω distributed according to π the gradient of the massless free Gaussian field smeared out by convolution with U , where $U * U = V$.

Let

$$\hat{E}(\lambda) := \int_0^\infty e^{-\lambda t} \mathbf{E}(|X_t|^2) dt.$$

The main result of [11], reported in this lecture is the following theorem.

Theorem 1. *Consider the process defined by the stochastic differential equation (0.1) in \mathbb{R}^2 and let the initial vector field η_0 be sampled from the stationary distribution π . Then there exist constants $0 < C_1, C_2 < \infty$ such that for $0 < \lambda < 1$ the following bounds hold*

$$C_1 \log |\log \lambda| \leq \lambda^2 \hat{E}(\lambda) \leq C_2 |\log \lambda|$$

Remarks: (1) Modulo Tauberian inversion, these bounds mean in real time

$$C_3 t \log \log t \leq \mathbf{E}(|X(t)|^2) \leq C_4 t \log t,$$

with $0 < C_3, C_4 < \infty$ and for t sufficiently large.

(2) The upper bound is straightforward, it follows directly from estimates on diffusion in random scenery. The superdiffusive lower bound is the main result.

The proof of Theorem 1 follows the main lines of [5]. See also [4]. However on the computational level there are notable differences. For similar recent results referring to second class particle motion in various asymmetric exclusion processes see also [7].

Full proofs are available in [11].

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