Errata: A Kinetic View of Statistical Physics

Pavel L. Krapivsky, Sidney Redner, and Eli Ben-Naim (Cambridge University Press, 2010) Updated July 8, 2017

Chapter 2:

- 1. Page 13: The line above Eq. (2.3) should read: "... that $P_N(x) = \prod_N [r = (x+N)/2)] |dr/dx|$ becomes²". Then in Eq. (2.3), there should be a factor of 8Npq in the exponent, not 2Npq, and a factor of 8π in the leading square root, not 2π . (Thanks to James Silva, Tibor Antal, and David Liu.)
- 2. Page 27. As written, Eq. (2.44) is appropriate for a discrete-time random walk. For a continuous-time random walk with a unit hopping rate between neighboring sites, which is what we actually consider, the factor $\delta(t)$ in Eq. (2.44) should be replaced by e^{-2dt} , the probability that there is no hopping by time t (here d is the spatial dimension). The error in Eq. (2.44) propagates in a straightforward way throughout this section, as listed below: (Thanks to Tibor Antal.)
 - (a) The in-line equation just above (2.45) should be $P(\mathbf{r}, s) = F(\mathbf{r}, s) P(\mathbf{0}, s) + \delta_{\mathbf{r}, \mathbf{0}}/(s+2d)$, and Eq. (2.45) becomes

$$F(\mathbf{r},s) = \frac{P(\mathbf{r},s) - \delta_{\mathbf{r},\mathbf{0}}/(s+2d)}{P(\mathbf{0},s)}$$

(b) For clarity, the un-numbered equation at the top of page 28 should be written as

$$\mathcal{R} = F(\mathbf{0}, s \!=\! 0) = \int_0^\infty F(\mathbf{0}, t) \, dt \, ;$$

(c) Two lines above (2.49) should read "probability at the origin, in the limit $s \to 0$, is $P(s) \simeq 1/\sqrt{4s}$.", and Eq. (2.49) itself should be

$$F(s) \simeq 1 - \sqrt{s}$$
.

- (d) The last factor in the first un-numbered equation of page 29 should be $1/\sqrt{4s}$.
- (e) The line above (2.50) should be $t F(t) \simeq (4\pi t)^{-1/2}$, while Eq. (2.50) should be

$$F(t) \simeq rac{1}{\sqrt{4\pi}} rac{1}{t^{3/2}} \quad ext{when} \quad t o \infty.$$

- (f) In Eqs. (2.52), (2.53), and (2.54), there is no factor of 4.
- (g) The un-numbered equation after (2.56) should be

$$F(s) \simeq [1 - (6P(0))^{-1}] - \frac{\sqrt{s}}{24\pi P(0)^2} = \Re - \frac{3(1 - \Re)^2 \sqrt{s}}{2\pi}$$

In the following two sentences, the eventual return probability is $\Re = [1 - (6P(0))^{-1}]$ and the comparison should be made with Eq. (2.48). Finally Eq. (2.57) should be

$$F(t) \simeq \frac{3(1-\mathcal{R})^2}{4\pi^{3/2}} \frac{1}{t^{3/2}}$$

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- 3. Page 43, first line of Eq. (2.101). The second term on the right-hand side should read $\gamma^{-2}v_0^2(1-e^{-\gamma t})^2$. (Thanks to Nuno Araújo.)
- 4. Page 48, third line: "problem 2.32" (not 2.31).
- 5. Page 52, problem 2.3: The displayed equation should be replaced with

$$sP(n,s) - P(n,t=0) = P(n+1,s) + P(n-1,s) - 2P(n,s)$$

Furthermore, the correct expression for P(n, s) is $P(n, s) = \lambda_{-}^{|n|}/(s+2-2\lambda_{-})$ and a = 1/(s+2). In this problem, it is implicitly assumed that the random walk starts at the origin. (Thanks to Ben Snow.)

6. Page 52, problem 2.6: The correct expression for the Laplace transform is

$$P_{\pm}(x,s) = \frac{1}{\sqrt{v^2 + 4Ds}} e^{\alpha_{\mp} x}$$

- 7. Page 53, Problem 2.9: The constant C is missing the factor 2^{μ} . The correct expression is $C = -A\sqrt{\pi} \Gamma(-\mu/2)/[2^{\mu} \Gamma((1+\mu)/2)].$
- 8. Page 56, problem 2.23, the boundary condition should read c(r = a, t) = 0. (Thanks to Colin Howard.)

Chapter 3:

- 1. Page 84, line 7: The sentence should read "Consequently, in the reference frame moving at the center of mass velocity, the particle velocities asymptotically decay as ..."
- 2. Equation (3.79): On the second line, the quantity T^{a_3/a_2} should be replaced with $(T/T(0))^{a_3/a_2}$. Similarly, on the third line, the quantity T^{a_4/a_2} should be replaced with $(T/T(0))^{a_4/a_2}$.

Chapter 4

1. Page 129, 2 lines above Eq. (4.61), the inequality should read $j \gg 1$. (Thanks to Alexander Povolotsky.)

Chapter 5:

- 1. Page 166, footnote 17. The words "that is smaller" should be replaced by "not greater". Also in this footnote, the equation cited should be (5.102).
- 2. Page 169, problem 5.4. The second term on the right-hand side of the master equation should be $c_k(kM_0 + 1)$. (Thanks to Ed Reznik.)

Chapter 6

1. Page 174, the second line after Eq. (6.2) should read: "... while the second term accounts for the creation of a fragment of size x due to the breakup of a larger cluster of size y. (Thanks to Alexander Povolotsky.)

2. Page 179, Eq. (6.21): Replace $M_k(s)$ with $c_k(s)$.

Chapter 7:

- 1. Page 205, paragraph 3 lines after Eq. (7.13): replace "fragmentation" of an (x + 1)-void by ..." with "fragmentation" of an y-void, with $y \ge (x + 1)$, by ...". (Thanks to Alexander Povolotsky.)
- 2. Page 223, two lines above Eq. (7.61). The equation reference should be to (7.60) not (7.61).

Chapter 8:

- 1. Page 240, 5 lines from the bottom and also the last line: replace Section 2.5 with Section 2.7. (Thanks to Alexander Povolotsky.)
- 2. Page 243, unnumbered equation below (8.23), second line should be

$$\frac{\sqrt{6}}{64\,\pi^3}\,\Gamma\left(\frac{1}{24}\right)\,\Gamma\left(\frac{5}{24}\right)\,\Gamma\left(\frac{7}{24}\right)\,\Gamma\left(\frac{11}{24}\right)$$

- 3. Page 251, Eq. (8.54). Here σ_m is the initial spin value at site m.
- 4. Page 252, 8 lines after Eq. (8.56) the text should read: "... satisfies a specified initial condition $G_k(t=0)$ and the...". Then in the first line of Eq. (8.57), $G_\ell(0)$ should be replaced by an arbitrary set of constants, say A_ℓ . Then in lines 2 and 3 of this equation $G_\ell(0)$ refers to the specified arbitrary initial condition.
- 5. Page 274, problem 8.3(c) should read: You may need to compute integrals of the form

$$\int_0^\infty e^{-x} \left[I_0(x) - I_1(x) \right] dx \quad \text{and} \quad \int_0^\infty e^{-2x} I_0(x) \left[I_0(x) - I_1(x) \right] dx \,.$$

The three integrals given in the text are divergent, but their differences given above are convergent.

Chapter 9:

1. Page 317, first line. Replace "n exclusion points" with "n exclusion zones". (Thanks to Alexander Povolotsky.)

Page 302, problem 9.19(e). The text should read: "Let g(x,t) be the density of islands".

Chapter 10:

- 1. Page 331, the inline equation just above Eq. (10.20) should read: $3\psi(x) \left(\int_x^{\infty} \psi(y) \, dy\right)^2$. Then in Eq. (10.20), the factor $\frac{1}{3}$ on the right-hand side should not appear.
- 2. Page 341, long displayed equation inside the box: In the second line, the factor $\exp[N(F(x_0)]]$ should be $\exp[NF(x_0)]$. In the third line, \simeq should be = and the factor $\exp[N|F(x_0)|]$ should be $\exp[NF(x_0)]$. (The absolute value is superfluous.)

3. Page 334, problem 10.2. The metastable-state energies are incorrect. For the uniform distribution the energy should be $\mathcal{E}_{\mathcal{M}} = -\frac{5}{12}$ (instead of $-\frac{17}{36}$). For the exponential distribution the energy should be $\mathcal{E}_{\mathcal{M}} = -\frac{8}{9}$ (instead of $-\frac{26}{27}$).

Chapter 12:

- 1. Page 376: The first eigenvalue for the fourth fixed point is $\lambda_1 = -1$. (Thanks to Nuno Araújo.)
- 2. Page 385: The subsection title should be "Bimolecular reaction" not "Biomolecular reaction". (Thanks to Alexander Povolotsky.)
- 3. Page 393: The second term inside the first bracket on the right-hand side should be $\frac{2}{V}$. (Thanks to Naoki Masuda.)
- 4. Page 396, line 8: The reference should be to problem 2.20.

Chapter 13:

- 1. Pages 423–4: Second line from the bottom on page 423, the formula should read $[Q_{n+1}^k \widehat{Q}_n^k]/2$. On page 424, line 5, the formula should read $[Q_n^k - \widehat{Q}_n^k]/2$.
- 2. Page 438, exercise 13.7. The text of this problem should be updated as follows: Consider aggregation with a spatially localized source. Complete the discussion in the text for general spatial dimension and show that the total number of clusters asymptotically grows as

$$\mathcal{N} \sim \begin{cases} \ln t & d = 1 \\ (\ln t)^2 & d = d_c = 2 \\ \sqrt{t} & d = 3 \\ t/\ln t & d = d^c = 4 \\ t & d > 4 \end{cases}$$

It further follows from (13.84) that the stationary cluster density is given by

$$N \sim \begin{cases} r^{-1} & d = 1\\ r^{-2} \ln r & d = d_c = 2\\ r^{-2} & d = 3\\ r^{-2} (\ln r)^{-1} & d = d^c = 4\\ r^{-(d-2)} & d > 4 \end{cases}$$

In one and two dimensions, one cannot use the reaction-diffusion equation approach, Eq. (13.74), to establish these results. Instead, try to derive these behaviors heuristically using the results from diffusion-controlled aggregation in low spatial dimensions.

Hint: Argue that the naive reaction term, N^2 in (13.74), should be replaced by $N^2/\ln(1/N)$ in two dimensions and by N^3 in one dimension. Then repeat the analysis in the main text and deduce $N \sim r^{-2}\ln(r)$ in two dimensions and $N \sim r^{-1}$ in one dimension. Notice that the asymptotic $\mathcal{N} \sim (\ln t)^2$ differs from the (erroneous!) result in the top line of (13.85) which was derived using (13.75b) in two dimensions, $N \sim r^{-2}$.

- 3. Page 393: The second term inside the first bracket on the right-hand side of Eq. (12.50) should be $\frac{2}{V}$. (Thanks to Naoki Masuda.)
- 4. Page 396, line 8: The reference should be to problem 2.20.

Chapter 14:

1. Page 453, Eq. (14.27). The correct form of the right-hand side of this equation is

$$\frac{N}{2} + \frac{1}{N-1}$$