# The weak coupling limit of disordered copolymer models

Francesco Caravenna Università degli Studi di Milano-Bicocca

Joint work with Giambattista Giacomin (Université Paris Diderot)

Fields Institute, Toronto ~ February 15, 2011

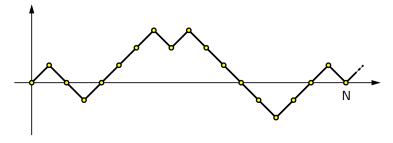


#### Outline

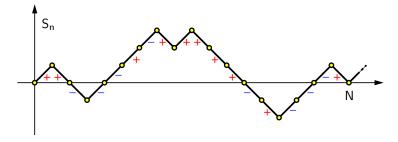
- 1. The basic copolymer model
- 2. The free energy
- 3. Generalized copolymer models
- 4. Strategy of the proof

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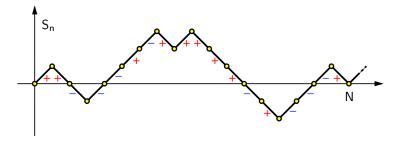
- 1. The basic copolymer model
- 2. The free energy
- Generalized copolymer models
- Strategy of the proof



▶  $S = \{S_n\}_{n \in \mathbb{N}_0}$  simple symmetric random walk on  $\mathbb{Z} \to \mathsf{law} \ \mathbf{P}$ 



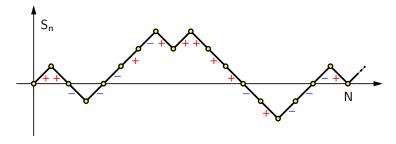
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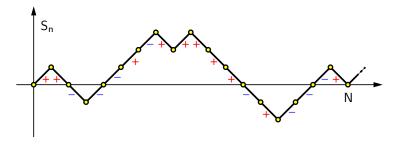


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$$\frac{\mathrm{d}\mathbf{P}_{N,\omega}}{\mathrm{d}\mathbf{P}}(S) := \frac{1}{Z_{N,\omega}} \, \exp\left( -\sum_{n=1}^N \left(\omega_n + \frac{h}{n}\right) \mathrm{sign}\left((S_{n-1},S_n)\right) \right)$$

•  $h \ge 0$  asymmetry

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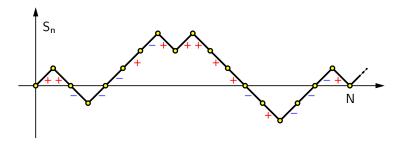


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•  $\lambda \geq 0$  interaction strength  $\sim$  (temperature) $^{-1}$  •  $h \geq 0$  asymmetry

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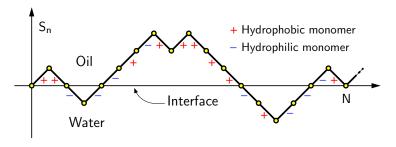
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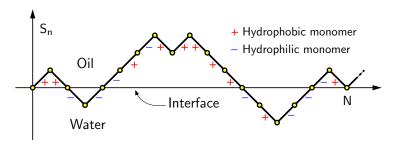
**Localization** or **Delocalization**?



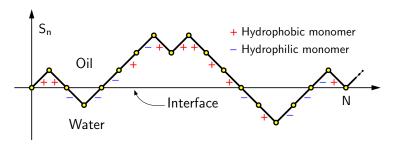
Francesco Caravenna



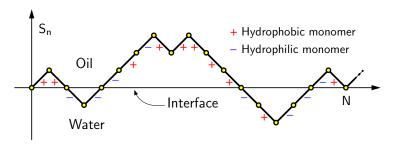
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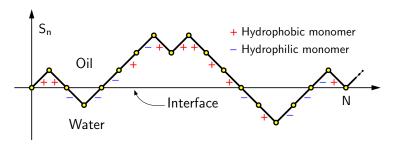


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- Several contributions in the physics literature too.



Definition of the model:  $\frac{\mathrm{d}\mathbf{P}_{N,\omega}}{\mathrm{d}\mathbf{P}}(S) := \frac{1}{Z_{N,\omega}} \, \exp\big(-H_{N,\omega}(S)\big)$ 

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The law  $P_{N,\omega}$  remains the same.

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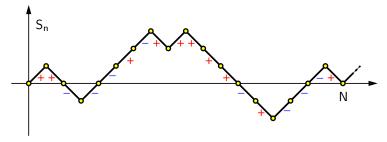
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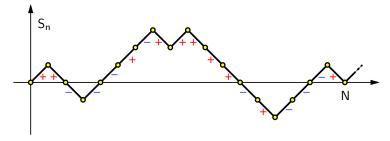
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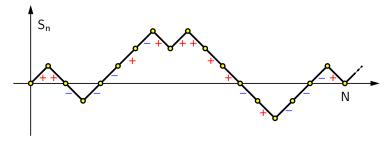
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Generalized copolymer models

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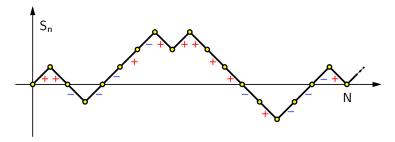
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The basic copolymer model

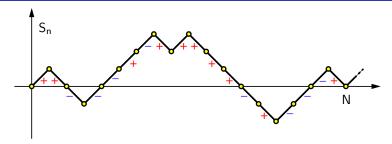


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$$\frac{\mathrm{d}\tilde{\mathbf{P}}_{t,\beta}}{\mathrm{d}\tilde{\mathbf{P}}}(B) := \frac{1}{\tilde{Z}_{t,\omega}} \, \exp\left(-2\lambda \int_0^t (\mathrm{d}\beta_s + h \, \mathrm{d}s) \, \mathbf{1}_{\{B_s < 0\}}\right)$$





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Discrete model:  $-2\lambda \sum_{n=1}^{N} (\omega_n + h) \mathbf{1}_{\{(S_{n-1}, S_n) < 0\}}$ 

The proof

#### Outline

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Restricting on paths that stay always in the upper half-plane gives

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(This definition does correspond to sharply different path behaviors)

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# The phase diagram: discrete model

#### **Theorem**

The regions  $\mathcal{L}$  and  $\mathcal{D}$  are separated by a strictly increasing, continuous critical line  $h_c(\cdot)$ :

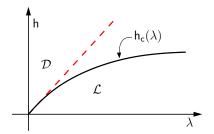
$$\mathcal{L} = \{(\lambda, h) : h < h_c(\lambda)\} \qquad \mathcal{D} = \{(\lambda, h) : h \ge h_c(\lambda)\}.$$

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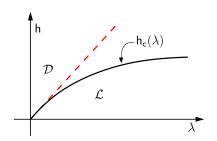
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Generalized copolymer models



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We have  $h_c(0) = 0$  and

$$\underline{h}(\lambda) \leq h_c(\lambda) \leq \overline{h}(\lambda)$$

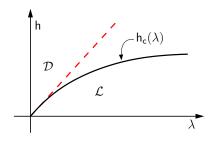
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$$\underline{h}'(0+) = \frac{2}{3}, \quad \overline{h}'(0+) = 1 - \epsilon.$$

### The phase diagram: continuum model

The continuum free energy  $\tilde{F}(\lambda, h)$  is defined analogously:

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By Brownian scaling  $\tilde{F}(a\lambda, ah) = a^2 \tilde{F}(\lambda, h)$  for all  $a, \lambda, h \ge 0$ .

### The phase diagram: continuum model

The continuum free energy  $\tilde{F}(\lambda, h)$  is defined analogously:

$$ilde{\mathtt{F}}(\lambda,h) := \lim_{t o \infty} rac{1}{t} \, ilde{\mathbb{E}} \left( \log ilde{Z}_{t,eta} 
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This time existence is highly non-trivial.

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Therefore  $\tilde{h}_c(\cdot)$  is a straight line:  $\tilde{h}_c(\lambda) = \tilde{m} \lambda$ .

#### Theorem ([BdH 97])

For all  $\lambda, h \geq 0$ 

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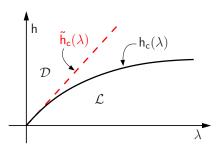
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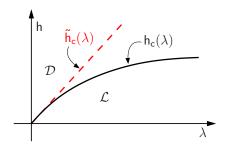
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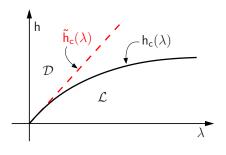
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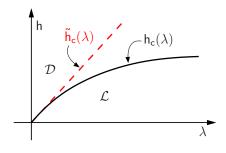
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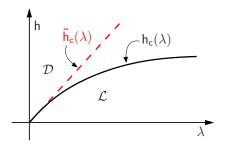
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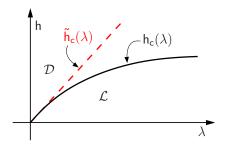
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- Long, difficult, technical (but beautiful) proof. Not an easy consequece of invariance principles!
- Convergence of the slope does not follow from free energy.
- Universality phenomenon for small coupling constants ... unfortunately for just one discrete model. Generalization?

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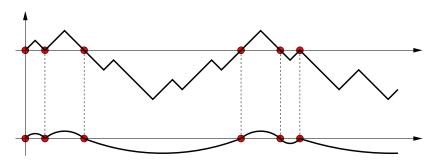
#### Outline

- 1. The basic copolymer mode
- 2. The free energy
- 3. Generalized copolymer models
- Strategy of the proof

## Beyond the simple random walk

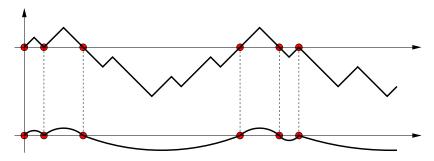
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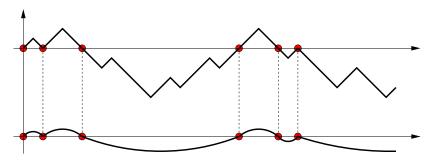


▶ Return times to zero  $\{\tau_k\}_{k\geq 0}$ : renewal process on  $2\mathbb{N}_0$  IID inter-arrivals with polynomial tails:  $\mathbf{P}(\tau_1=2n)\sim cn^{-3/2}$ 



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- **Excursions** signs: fair coin tossing (independent of  $\{\tau_k\}_{k\geq 0}$ )

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▶ General renewal process  $\tau = \{\tau_k\}_{k \geq 0}$  on  $2\mathbb{N}_0$  with

$$\mathbf{P}(\tau_1 = 2n) = \frac{L(n)}{n^{1+\alpha}}, \quad \alpha \in (0,1), \ L(\cdot) \text{ slowly varying } (\star)$$

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#### Discrete Bessel-like process $(c_{\alpha} = 1/2 - \alpha)$

$$\mathbf{P}(S_{n+1} = x \pm 1 | S_n = x) = \frac{1}{2} \left( 1 \pm \frac{c_{\alpha}}{x} + o\left(\frac{1}{x}\right) \right) \text{ yields (*) asymp.}$$

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Francesco Caravenna

The charges are generalized to any real IID sequence  $\{\omega_n\}_{n\in\mathbb{N}}$  with

$$\mathbb{E}\left(e^{t\omega_1}\right)<\infty\quad\forall t\in\left(-\epsilon,+\epsilon\right),\qquad\mathbb{E}(\omega_1)=0\,,\quad\mathbb{E}(\omega_1^2)=1\,.$$

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$$\frac{\mathrm{d}\mathbf{P}_{N,\omega}}{\mathrm{d}\mathbf{P}}(\Delta) := \frac{1}{Z_{N,\omega}} \exp\left(-2\lambda \sum_{n=1}^{N} (\omega_n + h) \Delta_n\right)$$

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Note that  $F(\cdot, \cdot)$  and  $h_c(\cdot)$  do depend on the choice of P and  $\mathbb{P}$ 

### The continuum $\alpha$ -copolymer model

For  $\alpha = \frac{1}{2}$  we have BM  $\{B_t\}_{t>0}$ , or better  $\tilde{\Delta} = \{\tilde{\Delta}_t = \mathbf{1}_{\{B_t<0\}}\}_{t>0}$ 

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From  $\tilde{ au}^{\alpha}$  we obtain  $(\tilde{\Delta}^{\alpha}=\{\tilde{\Delta}^{\alpha}_t\}_{t\geq 0},\tilde{\mathbf{P}})$  (For  $\alpha=\frac{1}{2}$  we recover BM)

Francesco Caravenna Disordered copolymer models February 15, 2011

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Generalized copolymer models

### The continuum $\alpha$ -copolymer model: free energy

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Non-trivial, highly technical proof (also for  $\alpha = \frac{1}{2}$ )

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### Theorem [CG]

 $\tilde{F}^{\alpha}(\lambda, h)$  exists and is self-averaging

- Non-trivial, highly technical proof (also for  $\alpha = \frac{1}{2}$ )
- Kingman's super-additive ergodic theorem for a modified  $\tilde{Z}^{\alpha}_{t,\omega}$



The continuum charges  $(\{d\beta_s\}_{s\geq 0}, \tilde{\mathbb{P}})$  are always white noise

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- ► Continuity theory of Gaussian processes plays essential role

# The continuum $\alpha$ -copolymer model: scaling limit

Scaling properties of  $\beta_s$  and  $\tilde{\Delta}_s^{\alpha} \longrightarrow \tilde{F}^{\alpha}(a\lambda, ah) = a^2 \tilde{F}^{\alpha}(\lambda, h)$ .

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Therefore 
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Generalized copolymer models

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Theorem [CG] (For any discrete  $\alpha$ -copolymer model)

$$\lim_{a\downarrow 0} \frac{F(a\lambda, ah)}{a^2} = \tilde{F}^{\alpha}(\lambda, h) \qquad \lim_{\lambda\downarrow 0} \frac{h_c(\lambda)}{\lambda} = \tilde{m}^{\alpha}$$

Generalized copolymer models

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#### **Theorem**

For all  $\lambda, h > 0$  and  $\epsilon \in (0,1)$  there exists  $a_0 > 0$  s.t. for all  $a < a_0$ 

$$\tilde{\mathrm{F}}^{lpha}\left(rac{\lambda}{1+\epsilon},rac{h}{1-\epsilon}
ight) \leq rac{\mathrm{F}\left(a\lambda,ah
ight)}{a^2} \, \leq \, \tilde{\mathrm{F}}^{lpha}\left((1+\epsilon)\lambda,(1-\epsilon)h
ight)$$

### Outline

- 1. The basic copolymer mode
- 2. The free energy
- 3. Generalized copolymer models
- 4. Strategy of the proof

Goal:  $\forall \lambda, h > 0$ ,  $\epsilon \in (0,1)$  one has for  $a \ll 1$ 

$$\frac{1}{a^2}\mathrm{F}\left(a\lambda,ah\right)\leq \frac{1}{a^2}\tilde{\mathrm{F}}\left((1+\epsilon)a\lambda,(1-\epsilon)ah\right)$$

(and viceversa, with  $F \leftrightarrow \tilde{F}$ ).

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$$F(\lambda, h) := \lim_{N \to \infty} \frac{1}{N} \mathbb{E} \log \mathbf{E} \left[ \exp \left( -H_N(\lambda, h) \right) \right]$$

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It suffices to show that  $H_N \simeq \tilde{H}_N$ :  $\forall C > 0$ , for  $a \ll 1$ 

$$\limsup_{N \to \infty} \frac{1}{N} \log \mathbb{E} \mathbf{E} \left[ \exp \left( - C \big( H_N \big( a \lambda, a h \big) - \tilde{H}_N \big( a \lambda, (1 - \epsilon) a h \big) \, \big) \right) \right] \leq 0$$

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Proof in four steps:  $H_N =: H_N^0 \times H_N^1 \times H_N^2 \times H_N^3 \times H_N^4 := \tilde{H}_N$ 

4 L P 4 CP P 4 E P 4 E P 5 E \*) U(\*)

The basic copolymer model

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Generalized copolymer models

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Francesco Caravenna Disordered copolymer models February 15, 2011

#### Heuristics

Recall that  $\Delta_n = \mathbf{1}_{\{(\mathcal{S}_{n-1},\mathcal{S}_n) < 0\}}$  and

$$-H_N^0(a\lambda,ah)=-2a\lambda\sum_{n=1}^N(\omega_n+ah)\Delta_n$$

Recall that  $\Delta_n = \mathbf{1}_{\{(S_{n-1},S_n)<0\}}$  and

$$-H_{t/a^2}^0(a\lambda,ah) = -2a\lambda \sum_{n=1}^{t/a^2} (\omega_n + ah)\Delta_n$$

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We need to show that  $\approx$  can be made  $\approx$ .

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Recall that  $\Delta_n = \mathbf{1}_{\{(S_{n-1},S_n)<0\}}$  and

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where in  $\Delta_n^{\eta,\delta}$  we replace the microscopic return times  $\tau_n$  by coarse-grained return times on blocks of size  $\eta/a^2$ , skipping  $\delta/\eta \gg 1$  blocks between consecutive coarse-grained returns.

Generalized copolymer models

### The proof

The basic copolymer model

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Showing that  $H_N^0 \simeq H_N^1$  is delicate and very technical.



### Step 2: From discrete charges to the white noise.

 $H_N^2$  is obtained from  $H_N^1$  by replacing the charges  $\omega_n$  by i.i.d. N(0,1) (discrete white noise).

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#### Step 3: From the renewal process to the regenerative set.

 $H_N^3$  is obtained from  $H_N^2$  by replacing  $\Delta_n^{\eta,\delta}$  by an analogous coarse-grained version  $\tilde{\Delta}_t^{\eta,\delta}$  of the continuous-time process  $\tilde{\Delta}_t$ .

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 $H_N^4 = \tilde{H}_N$  is obtained from  $H_N^4$  by replacing  $\tilde{\Delta}_t^{\eta,\delta}$  by the original (non coarse-grained) continuous-time process  $\hat{\Delta}_t$ .



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This step is analogous to step 1.

