Non-equilibrium criticality in the synchronization of lattices of self-sustained oscillators

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SYNCHRONIZATION

- Pervasive form of emerging collective dynamics.
- <u>Examples</u>: Neurons, fireflies, applauding audiences, qubits, Josephson junctions, lasers...
- Models: Systems (including lattices and complex networks) of phase, limit-cycle, chaotic and noisy oscillators.



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SURFACE KINETIC ROUGHENING

- Universality in growth processes and other non-equilibrium phenomena.
- <u>Examples:</u> Coffee-ring formation, growth of bacterial colonies, ice-flake deposition, thin-film production...
- * <u>Models:</u> Discrete growth models and interfacial continuum equations, with thermal or quenched disorder.



* Phase field $\phi(\mathbf{x}, t)$ treated as the height $h(\mathbf{x}, t)$ of an interface growing above $\mathbf{x} \in \mathbb{R}^d$ on a *d*-dimensional substrate.

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- Analogy recently explored in some specific contexts, including bosonic systems and routes out of synchronization.
- * Mathematical connection between main models of phase oscillators and interfaces (see, e. g., A. Pikovsky, M. Rosenblum and J. Kurths, *Synchronization*, CUP, 2001).

* We study the <u>dynamical process</u> whereby an oscillator lattice synchronizes for long times by a detailed analysis of this connection.

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- * Poorly studied: traditionally, the focus has been on threshold parameter values for the transition to synchronization, and its characterization.
- * The synchronization process is endowed with <u>universal features</u> recently studied in the physics of surface kinetic roughening.
- * In fact, both synchronization and kinetic roughening are instances of <u>non-equilibrium criticality</u>.

Some background: synchronization of coupled oscillators

* Long-time dynamics of weakly coupled, nearly identical limit-cycle oscillators

$$\dot{\phi}_i = \omega_i + \frac{1}{N} \sum_{j=1}^N \Gamma(\phi_j - \phi_i), \quad i = 1, 2, ..., N$$

State given by $\phi_{i'}$ (random) intrinsic frequency $\omega_{i'}$ Γ smooth and 2π -periodic.

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S. H. Strogatz, Physica D 143, 1 (2000)

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 - For Kuramoto coupling ($\delta = 0$), $K^* \sim \sqrt{L}$, no synchronization for $L \to \infty$ (Strogatz & Mirollo, Physica D 31, 143, 1988).
 - For δ ≠ 0 finite K* for all L, attributed to the lack of odd symmetry in Γ (Ostborn, Phys. Rev. E 70, 016120, 2004).

Some background: surface kinetic roughening

Dynamics of height *h*(**x**, *t*) over substrate position **x**.
Dominant terms preserving reasonable symmetries

$$\partial_t h = \nu \, \nabla^2 h + \frac{\lambda}{2} (\nabla h)^2 + \eta$$



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The KPZ nonlinearity $(\lambda/2)(\nabla h)^2$, local surface normal growth, breaks the up-down symmetry $(h \rightarrow -h)$ of the EW equation.

A. L. Barabási and H. E. Stanley, *Fractal Concepts in Surface Growth*, CUP, 1995

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- * Apart from α and z, universality classes characterized by PDF of fluctuations around average growth t^{β} : Gaussian for EW class, Tracy-Widom (TW) for KPZ class.
- * <u>Generic Scale Invariance (GSI)</u>: Similar to the critical dynamics of the Ising model, BUT it does not require setting parameters to specific (critical) values.

Continuum limit of a system of phase oscillators on a lattice

* $\dot{\phi}_i = \omega_i + \sum_{j \in nn_i} \Gamma(\phi_j - \phi_i)$, for $\omega_i \sim g(\omega)$, with zero mean and $g(-\omega) = g(\omega)$.

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- * Generically, columnar KPZ. If $\Gamma^{(2)}(0) = 0$ ($\lambda = 0$): columnar EW (Larkin model).

Numerical results for a 1D Lattice of Kuramoto oscillators ($\delta = 0$)

* For $\delta = 0$, Kuramoto coupling $\Gamma(\Delta \phi) = K \sin(\Delta \phi)$, with odd symmetry $\Gamma(-\Delta \phi) = -\Gamma(\Delta \phi)$, makes the model up-down symmetric $(\phi_i \rightarrow -\phi_i)$.

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* Continuum-limit: columnar EW equation ($\lambda \propto \Gamma^{(2)}(0) = 0$)

$$S_{\phi}(\mathbf{k},t) = \langle |\hat{\phi}(\mathbf{k},t)|^{2} \rangle = \frac{(2\pi)^{d} 2\sigma}{\nu^{2} k^{4}} \left(1 - e^{-\nu k^{2} t}\right)^{2}$$

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Numerical results for a 1D lattice of Kuramoto-Sakaguchi oscillators $(\delta \neq 0)$

* For $\delta \neq 0$, the Kuramoto-Sakaguchi coupling $\Gamma(\phi_j - \phi_i) = K \sin(\phi_j - \phi_i + \delta)$ is not odd, $\Gamma(-\Delta \phi) \neq -\Gamma(\Delta \phi)$: the model is not up-down ($\phi \rightarrow -\phi$) symmetric.

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* Deviation from the average of $g(\omega)$ with sign opposite to that of $\sin \delta$.

* Larger slopes $\Delta \phi$ lead to a larger effective frequency.





KPZ equation with columnar noise



I. G. Szendro, J. M. López & M. A. Rodríguez, Phys. Rev. E 76, 011603 (2007)



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Dynamics of driven-dissipative bosons



J. P. Moroney & P. R. Eastham, Phys. Rev. Research 3, 043092 (2021)






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* Covariance $C_{\phi}(\mathbf{r}, t) \equiv \langle \overline{\phi}(\mathbf{x} + \mathbf{r}, t)\phi(\mathbf{x}, t) \rangle - \langle \overline{\phi}(t) \rangle^2$ (phase-phase correlations) of columnar EW ($\delta = 0$) obtained analytically, shown to be valid for all δ .

Conclusions and future work

* Synchronization is an instance of generic non-equilibrium criticality, with anomalous scaling forms studied in surface kinetic roughening.

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Generally: KPZ equation with columnar noise, faceted scaling.

* In the latter cases the fluctuations are governed by TW statistics, paradigmatic in the critical behaviour of low-dimensional strongly correlated systems.





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- * Even far from the bifurcation point, some features appear to be quite robust.
- * More details available (hopefully) soon on the arXiv...

Thank you!

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$$\partial_t \phi(\mathbf{x},t) = \omega(\mathbf{x}) + 2d\Gamma(0) + a^2 \Gamma^{(1)}(0) \sum_{k \in \mathbb{N}_d} \partial_k^2 \phi(\mathbf{x},t) + a^2 \Gamma^{(2)}(0) \sum_{k \in \mathbb{N}_d} (\partial_k \phi(\mathbf{x},t))^2 + \mathcal{O}(a^4)$$

 For a slow spatial phase variation, as occurs for K > K* well into the synchronized regime, coarse-grained description:

$$\partial_t \phi(\mathbf{x}, t) = \omega^*(\mathbf{x}) + \nu \nabla^2 \phi(\mathbf{x}, t) + \frac{\lambda}{2} [\nabla \phi(\mathbf{x}, t)]^2$$