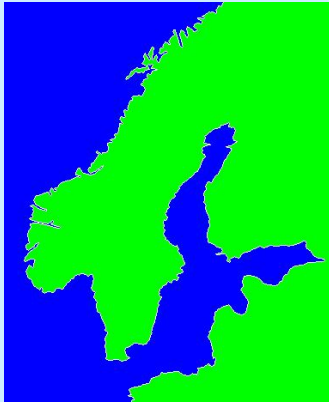


# Fractals in Nature

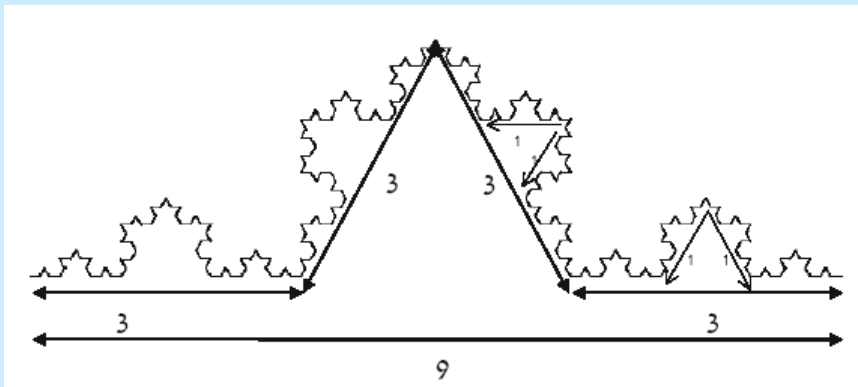
## Coastline

What is the length of the coastline for Norway ?



- When measuring with a smaller scale we get a longer coastline
- Thus, no meaning for the length!
- For a scale  $d$ , we count steps  $N(d)$  along the coast
- The total length is  $L = N(d) \cdot d$

Same for Koch curve



For linear scale of size 9 we get a length

$$L = N(d) \cdot d = 1 \cdot 9 = 9$$

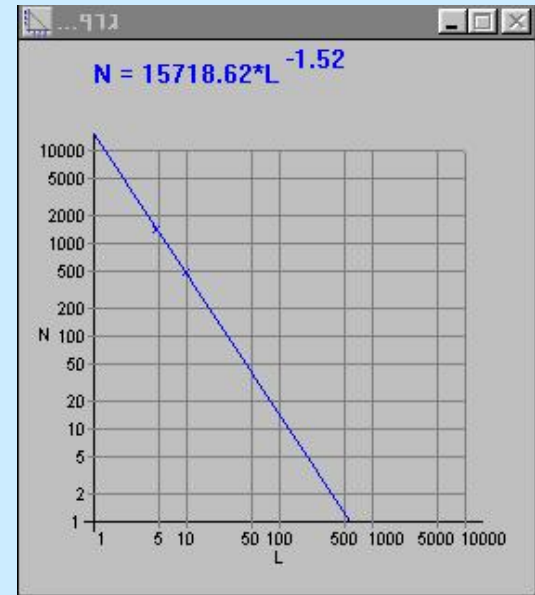
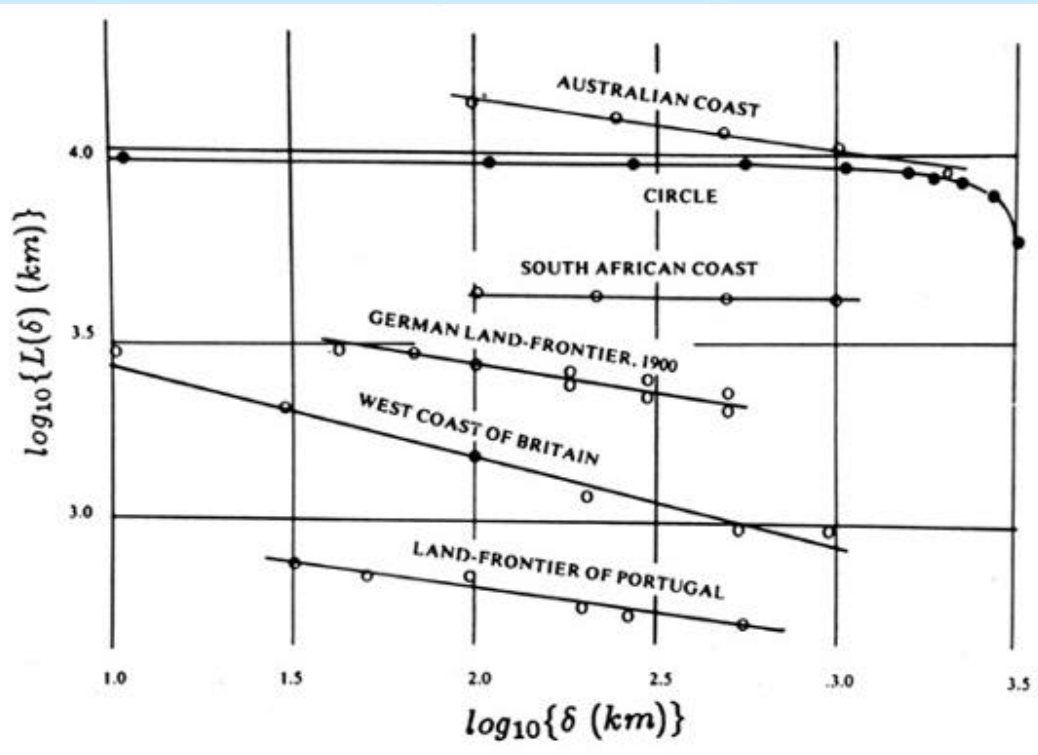
For scale 3:  $L = N(d) \cdot d = 4 \cdot 3 = 12$

For scale 1:  $L = N(d) \cdot d = 16 \cdot 1 = 16$

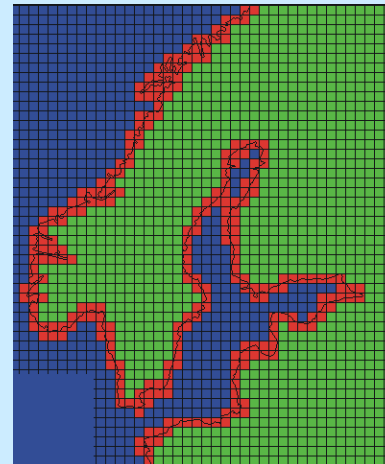
# Coastline

From **box dimension**: the number of boxes needed to cover the coastline

$$N(d) = Ad^{-d_f}$$



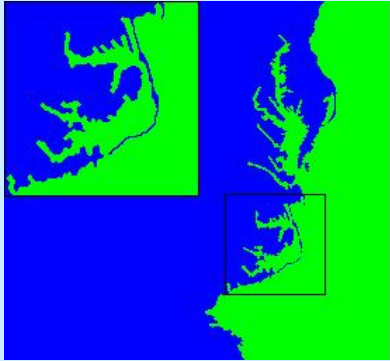
- How many boxes of size  $\epsilon$  are needed to cover the coast -  $N(\epsilon)$
- Richardson (1961) found that the length of coast depends on ruler and suggested the scaling law  $\equiv$  fractal



## Random fractals

In nature there exist many examples of random fractals.

Examples:



Coast lines



Rivers



Mountains



Clouds



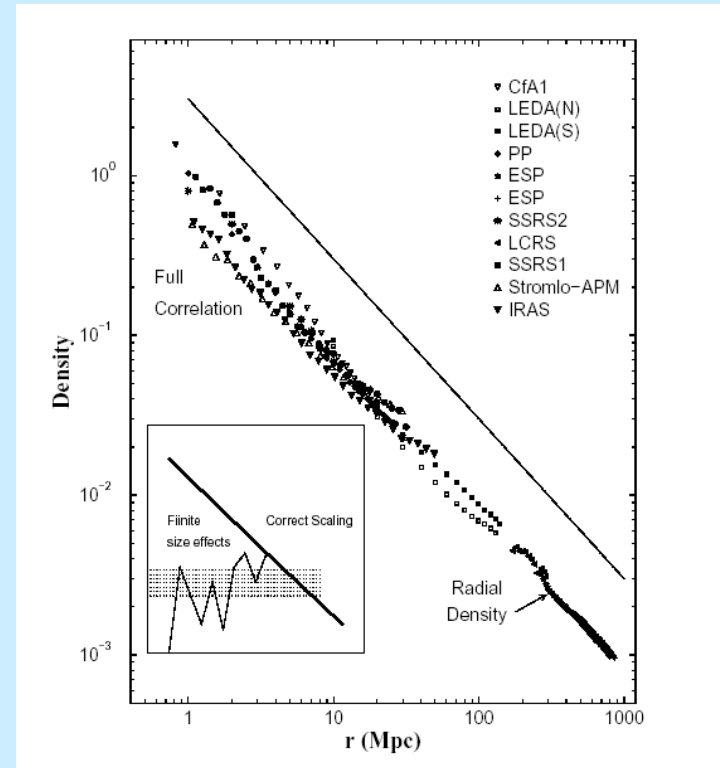
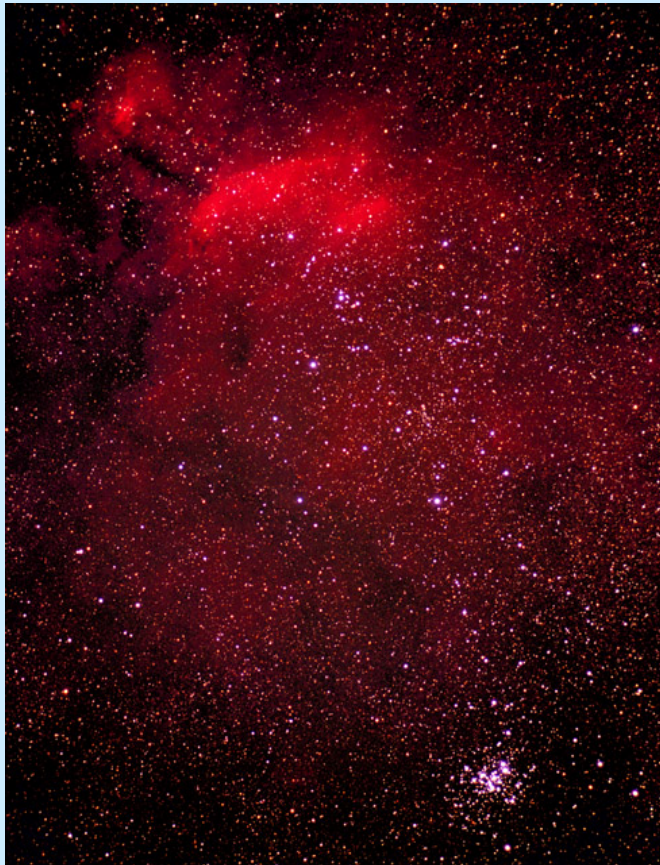
Lightening



Neurons

# Galaxies

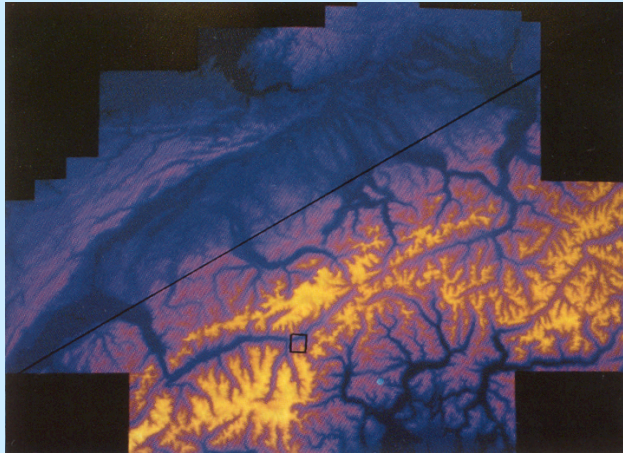
- ✱ From 1900 astronomers found clusters of stars and galaxies
- ✱ Novel results (Pietronero, 1992) show fractal features for the galaxies
- ✱ For **random distribution** of stars or galaxies the fractal dimension would be  $d_f = 3$ .
- ✱ Observations for length scales up to 20 Mpc ( $1\text{pc} \equiv 3.08 \cdot 10^3 \text{ km}$ ) yield  $d_f \cong 1.23 \pm 0.04$



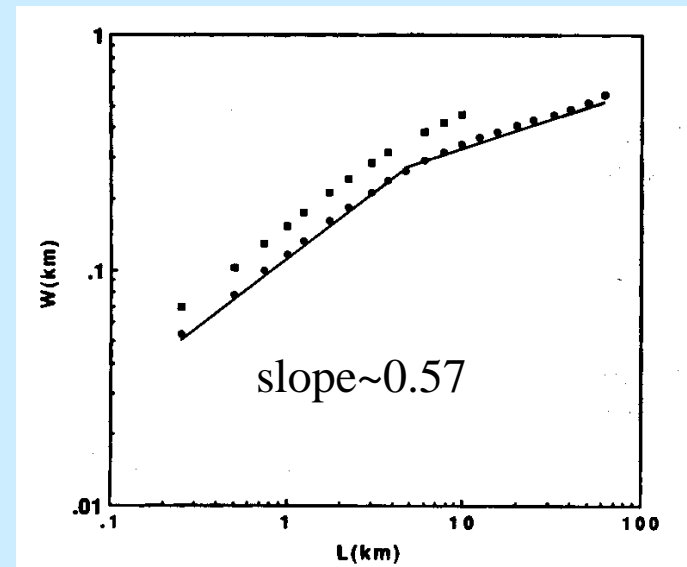
# Fractal aspects of the Swiss landscape

Giovanni Dietler and Yi-Cheng Zhang

Physica A 191 (1992) 213-219



*slope*  $\approx 0.57$

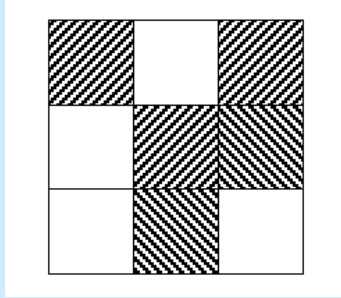




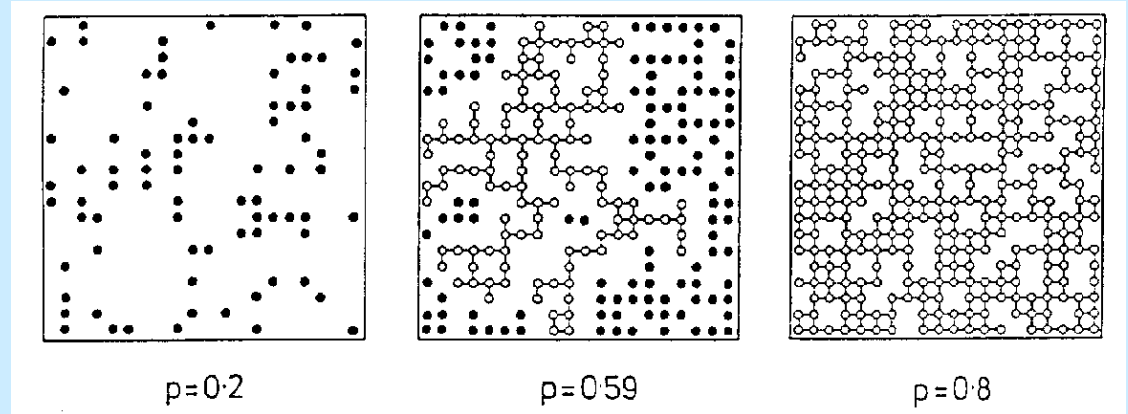
# Percolation

- ✓ Model for disordered media

$P=1/2$



- ✓ Each site is occupied with probability  $p$  and empty with probability  $1-p$



- ✓ For low  $p$  – small clusters
- ✓ For large  $p$  – big clusters – **Infinite cluster**
- ✓ At  $p=p_c$  a transition from small clusters to infinite clusters
- ✓ **Occupied** and **empty** sites can represent different **physical** properties, e.g.
  - occupied** – **conductors**
  - empty** – **isolators**
- ✓ Current can flow only on conductors
  - below  $p_c$  – isolator
  - above  $p_c$  – conductor

} Isolator-conductor phase transition
- ✓  $p_c$  – called “**critical concentration**” – above which current cannot flow
- ✓  $p_c$  – called also “**percolation threshold**”

## Percolation

### More examples

✓ **Occupied** sites – superconductors  
  **Empty** sites – conductors      } Superconductor – conductor phase transition (at  $p_c$ )

✓ **Occupied** sites – magnets  
  **Empty** sites – paramagnets      } Magnet - paramagnet phase transition (at  $p_c$ )

✓ **Occupied** sites – working computers  
  **Empty** sites – damaged computers      } Internet network phase transition

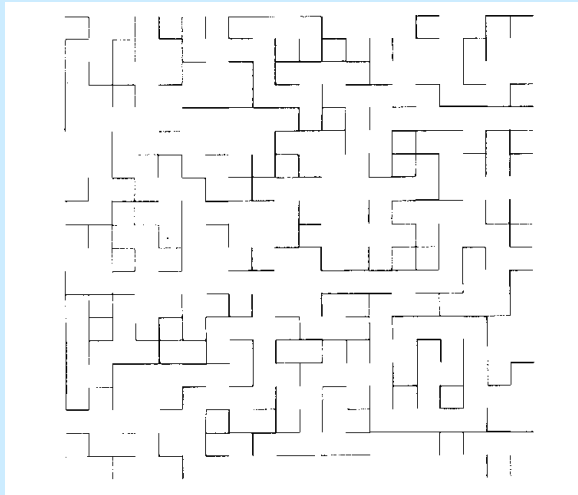
✓ Comparison with thermal phase transition

**solid-liquid**

critical temperature  $T_c$

below  $T_c$  – order (infinite cluster)

above  $T_c$  – disorder (small clusters)

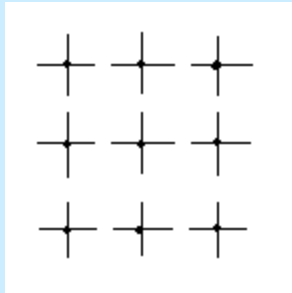


## Bond Percolation

- ✓ Bonds are occupied randomly with probability  $p$
- ✓ At  $p_c$  an infinite cluster of bonds appears
- ✓ Model for **random resistor network**: bonds are cut randomly

## Bond Percolation - Examples

### Chemistry - polymerization



- ✓ Branching molecules can perform larger molecules by activating more and more bonds
- ✓ Assume that probability to activate a bond is  $p$ 
  - below  $p_c$  – small macromolecules
  - above  $p_c$  – large macromolecules (system size)
- ✓ Called **sol-gel** transition

**Gel** – infinite cluster – elastic (like food gels) – above  $p_c$

**Sol** – viscous fluid – below  $p_c$

- ✓ Example – **boiled egg**
  - heating – activates more bonds between molecules

### Biology – epidemic spreading

- ✓ Epidemic starts with a single sick person that can infect its neighbors with probability  $p$  (per unit time)
- ✓ Neighbors can infect their neighbors
- ✓ If  $p$  is small the epidemic stops. Above  $p_c$  the epidemic spreads to large populations
- ✓ Model also for **fire spreading** in a forest



- ✓ Percolation aspects are important in many systems in Nature: amorphous and porous materials (e.g. rocks), branched polymers, fragmentation, galaxies structure, earthquakes, anomalous properties of water, simulations of oil recovery from porous rocks.

## Percolation Threshold

- ✓ Site and bond percolation can be defined for all **lattices** and for all  $d$
- ✓ In general a **bond** has more neighbors than a **site**

**Example:** square lattice site has 4 neighbors  
bond has 6 neighbors

Thus, big clusters of **bonds** are easier generated than for **sites**

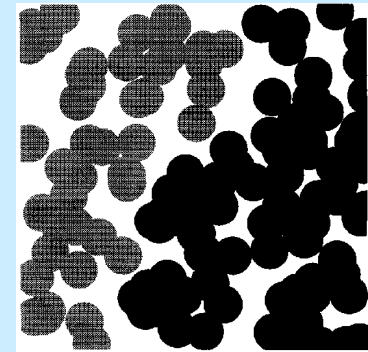
$$\Rightarrow p_c \text{ for } \textit{bonds} < p_c \text{ for } \textit{sites} \quad \text{for the same lattice}$$

- ✓ **Example:**  $p_c = 1/2$  for bond percolation  
 $p_c = 0.593$  for site percolation } on square lattice

Percolation		Lattice
bond - $p_c$	site - $p_c$	
$2 \sin \frac{\pi}{18}$	$\frac{1}{2}$	Triangle
$\frac{1}{2}$	0.5927	Square
0.2488	0.3116	Cubic

## Continuum Percolation

- ✓ Natural example – continuum percolation
- ✓ Two components not on a lattice
- ✓ **Example:** take a conducting plate  
make circular holes randomly



- ✓ Called: Swiss Cheese Model
- ✓  $P_c = 0.312 \pm 0.005$  for  $d=2$ ;  $p_c = 0.034$  for  $d=3$   
above  $p_c$  – conductor  
below  $p_c$  – insulator
- ✓ Model for porous materials

## Historical remarks

- ✓ First work on percolation – Flory + Stockmayer (1941-1943)  
studied **gelation** or **polymerization**
- ✓ Name **percolation** – Broadbent and Hammersley (1957)  
studied flow of liquid in porous media  
presented several concepts in percolation
- ✓ The developments in **phase transition** (1960's), **series expansion** (Domb), **renormalization group**, **scaling theory** and **universality** by Wilson (Nobel Prize), Fisher and Kadanoff – helped to develop **percolation theory** and understand the percolation as a critical phenomena
- ✓ Fractal concept (Mandelbrot, 1977) – new tools (fractal geometry) together with computer development  $\Rightarrow$  pushed forward the percolation theory
- ✓ Still – many **open questions** exist !