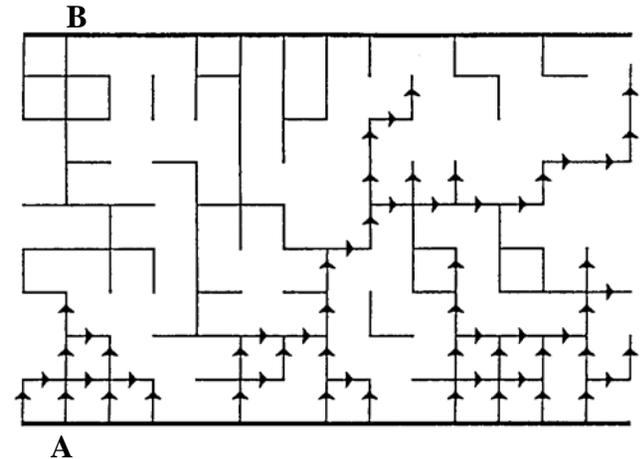


# Directed Percolation

- Bond percolation on a square lattice
- Each bond has a direction towards  $x > 0$  or  $y > 0$
- Current can flow only in the arrow direction



- ❖ Model for **forest fire** spreading under the influence of a wind
- ❖ Model for current in random **diodes** network
- ❖ Model for **surface growth**

# Directed Percolation

➤ There is a **critical**  $p=p_c$  of directed bonds

➤ For  $p < p_c$  no current flow from A to B

For  $p > p_c$  current can flow!

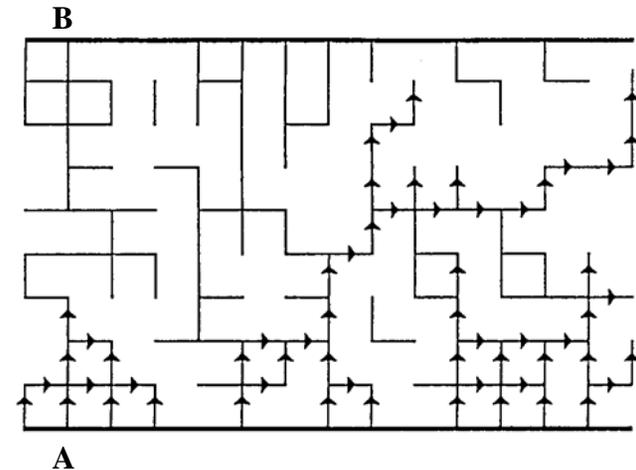
➤  $p_c$  is larger than  $p_c$  of isotropic percolation

For square lattice  $p_c = 0.6447$  (instead of  $p_c = 0.5$ )

For triangular lattice  $p_c = 0.479$  (instead of  $p_c = 0.35$ )

➤ The reason is that one needs to create a path without overhangs,  $d_{min} = 1$

(compared to  $d_{min} = 1.13$  in regular percolation)



# Directed Percolation- Two correlation lengths

- The structure of directed percolation clusters is **anisotropic**

- Two correlation length:

$\xi_{\parallel}$  -in the percolation direction ( $x>0, y>0$ )

$\xi_{\perp}$  -perpendicular to percolation direction

$$\xi_{\parallel} \sim |P - P_c|^{-\nu_{\parallel}} \quad \xi_{\perp} \sim |P - P_c|^{-\nu_{\perp}} \quad \nu_{\perp} < \nu_{\parallel}$$

- The clusters are therefore self affined

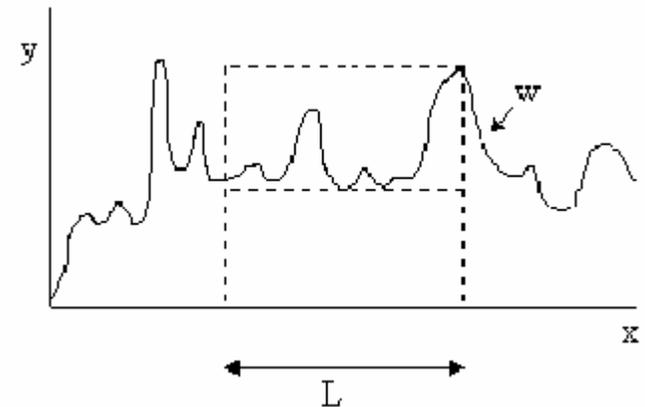
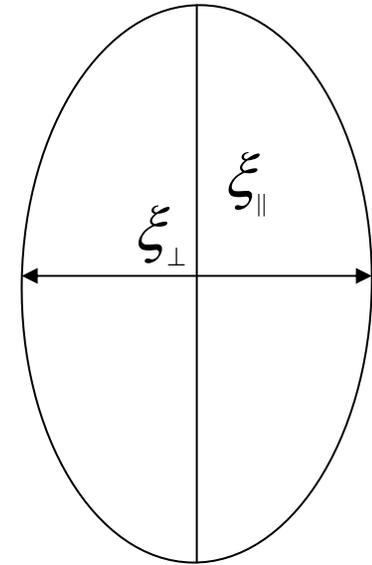
- For  $d = 2$ :  $\nu_{\perp} \cong 1.097$   $\nu_{\parallel} \cong 1.733$

- A directed path will have a width  $w \propto L^{\alpha}$

$$w \sim \xi_{\perp} \quad L \sim \xi_{\parallel}$$

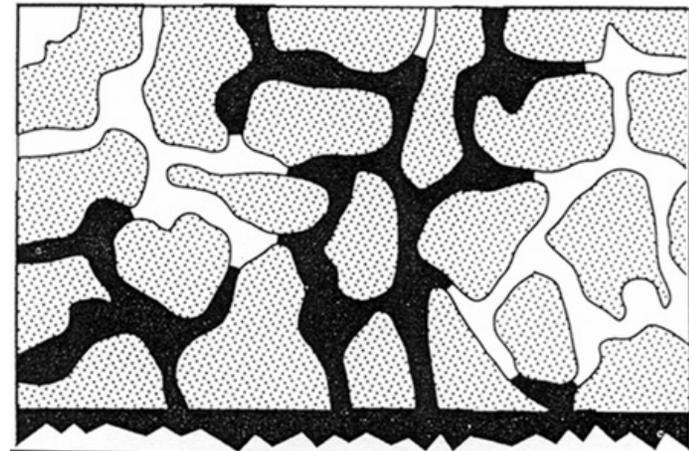
$$\xi_{\perp} \propto |P - P_c|^{-\nu_{\perp}} \propto \xi_{\parallel}^{\nu_{\perp}/\nu_{\parallel}} \sim \xi_{\parallel}^{0.67}$$

Thus  $w \sim L^{0.63}$



# Invasion Percolation

- ❖ Flow of water into a porous media full of oil
- ❖ To extract oil from **oil field** usually one inserts water with high pressure in one hole and oil comes out from another hole
- ❖ Water and oil are incompressible fluids therefore when water invades into the rock oil comes out.



# Invasion Percolation Model

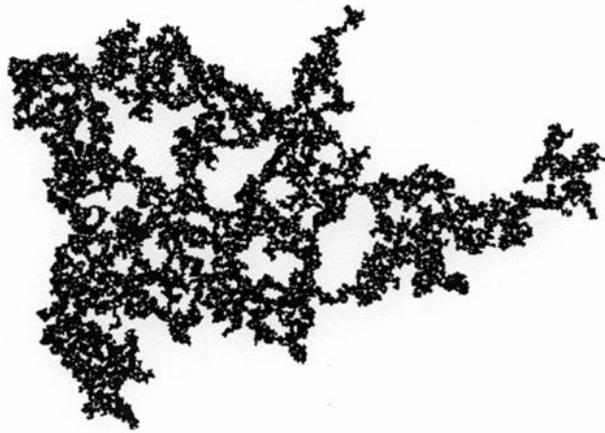
- ❖ A lattice  $L \times L$  full of oil
- ❖ Water invades from left bar
- ❖ Random numbers represent the resistance to **invasion**
- ❖ Water invades step by step in the **smallest** resistance sites
- ❖ This model is equivalent to PRIM and KRUSKAL algorithms for finding the “**minimum spanning tree**”

0.55	0.01	0.64	0.16	0.88
0.33	0.81	0.84	0.19	0.23
0.38	0.25	0.09	0.42	0.65
0.91	0.19	0.50	0.22	0.40
0.09	0.02	0.47	0.28	0.30

0.55	0.01	0.64	0.16	0.88
7	0.81	0.84	9	0.23
6	4	5	8	0.65
0.91	3	0.50	0.22	0.40
1	2	0.47	0.28	0.30

# Invasion Percolation

- ❖ Since oil and water are **incompressible** liquids, regimes of oil surrounded by water can not be invaded any more
- ❖ Oil can be **trapped** in the porous media
- ❖ For  $d=2$   $d_f=1.82 < d_f=1.896$  of regular percolation  
 $d_{min}=1.22 > d_{min}=1.13$  of regular percolation
- ❖ These changes are due to the trapping
- ❖ For  $d=3$   $d_f=2.5$  close to regular percolation



# Anomalous Laws of Transport

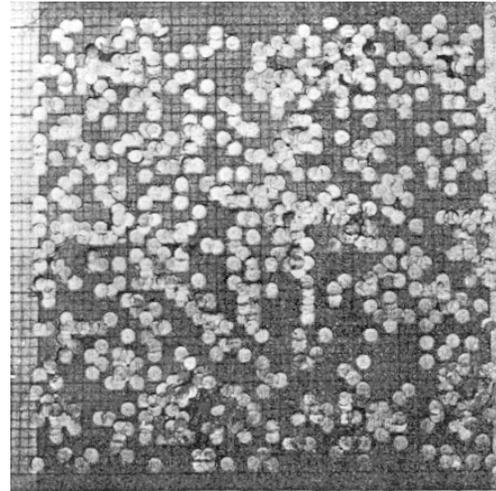
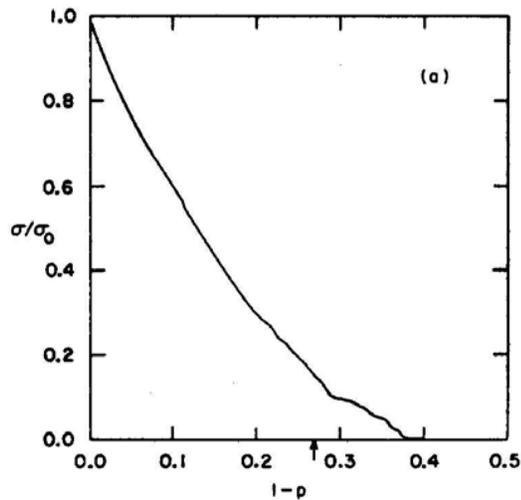
- ❖ Due to fractal nature of percolation clusters physics laws such as diffusion, elasticity, conductivity become anomalous
- ❖ This is fractals do not have “translational symmetry” like crystals but “scale invariance” symmetry

## Diffusion and Conductivity:

- ❖ Since percolation is a critical phenomena we expect physical laws will be a power of  $P-P_c$  near criticality
- ❖ The first experiment (Last and Thouless, 1971) measured conductivity  $\sigma$  is a diluted two dimensional conductive material.

$$\sigma \sim (p - p_c)^\mu$$

$$P_c \approx 0.6 \quad \mu \approx 1$$



Conductive paper with concentration of  $1-p = 0.268$  holes

The conductivity as a function of concentration of holes

In  $d=3$  the conductance of a mixture of AgCl (bad conductor) of concentration  $1-p$  and AgI of concentration  $p$

$$\sigma \sim (p - p_c)^\mu$$

$$P_c \approx 0.85$$

$$\mu \approx 2.3$$

$$(d = 3)$$

## Simulations:

- ❖ Generate LXL lattice resistance
- ❖ Each bond has a unit
- ❖ Remove randomly  $1-p$  of the bond
- ❖ Calculate the total resistance  $R \equiv \frac{1}{\sigma}$  as a function of  $P$

