

Contents

Preface

xiii

1	Introduction	1
1.1	Two simple examples	3
1.2	Perspective	7
1.3	Overview	11
2	Driven lattice gases: simulations	12
2.1	The basic system	13
2.2	Models of natural phenomena	15
2.3	Monte Carlo simulations	19
2.4	Quasi two-dimensional conduction	35
2.5	Correlations	44
2.6	Critical and scaling properties	50
3	Driven lattice gases: theory	61
3.1	Macroscopic evolution	62
3.2	One-dimensional conduction	65
3.3	Hydrodynamics in one dimension	73
3.4	Conduction in two dimensions	75
3.5	Arbitrary values of the field	84
3.6	Stability of the homogeneous phase	92
3.7	The layered system	92
4	Lattice gases with reaction	100
4.1	Macroscopic reaction-diffusion equations	101
4.2	The microscopic model	103
4.3	Transition to hydrodynamics	106
4.4	Nonequilibrium macroscopic states	111

4.5	Simulation results	120
4.6	Kinetic cluster theory	126
4.7	Summary of static properties	137
5	Catalysis models	141
5.1	The Ziff-Gulari-Barshad model	141
5.2	The phase diagram	143
5.3	Kinetic mean-field theory	148
5.4	Simulation methods	151
5.5	Critical behavior	158
6	The contact process	161
6.1	The model	161
6.2	The phase diagram	162
6.3	Time-dependent behavior	167
6.4	Scaling theory	169
6.5	Finite-size scaling	171
6.6	Directed percolation	175
6.7	Generalized contact processes	178
6.8	Effects of disorder	182
6.9	Operator methods	185
7	Models of disorder	189
7.1	Diffusion of microscopic disorder	190
7.2	Generalized conflicting dynamics	196
7.3	Action of external agents	199
7.4	Elementary transition rates	205
7.5	Effective Hamiltonian	208
7.6	Thermodynamics in one dimension	211
7.7	Comparison with related systems	225
7.8	Lattices of arbitrary dimension	228
8	Conflicting dynamics	238
8.1	Impure systems with diffusion	239
8.2	Impure ordering for $d \geq 1$	245
8.3	Spreading of opinion	256
8.4	Kinetic ANNNI models	264
8.5	Proton glasses and neural noise	272
8.6	Interpreting thermal baths	274

9	Particle reaction models	277
9.1	Multiparticle rules and diffusion	277
9.2	First-order transitions	280
9.3	Multiple absorbing configurations: statics	284
9.4	Multiple absorbing configurations: spreading dynamics	289
9.5	Branching annihilating random walks	294
9.6	Cyclic models	299
<i>References</i>		301
<i>Index</i>		321

Nature provides countless examples of many-particle systems maintained far from thermodynamic equilibrium. Perhaps the simplest condition we can expect to find such systems in is that of a nonequilibrium steady state; these already present a much more varied and complex picture than equilibrium states. Their instabilities, variously described as nonequilibrium phase transitions, bifurcations, and synergies, are associated with pattern formation, morphogenesis, and self-organization, which connect the microscopic level of simple interacting units with the coherent structures observed, for example, in organisms and communities.

Nonequilibrium phenomena have recently attracted considerable interest, but until recently were largely studied at a macroscopic level. Detailed investigation of phase transitions in lattice models out-of-equilibrium has blossomed over the last decade, to the point where it seems worthwhile collecting some of the better understood examples in a book accessible to graduate students and researchers outside the field. The models we study are oversimplified representations or caricatures of nature, but may capture some of the essential features responsible for nonequilibrium order in real systems.

Lattice models have played a central role in equilibrium statistics mechanics, particularly in understanding phase transitions and critical phenomena. We expect them to be equally important in nonequilibrium phase transitions, and for similar reasons: they are the most amenable to precise analysis, and allow one to isolate specific features of a system and to connect them with macroscopic properties. Equilibrium lattice models are typically specified by their energy function or Hamiltonian on configuration space; here, the models (we restrict our attention to lattice Markov processes or particle systems) are defined by a set of transition probabilities. Unlike in equilibrium, the stationary probability distribution is not known *a priori*.