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Similarity of fluctuations in systems exhibiting Self-Organized Criticality

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Abstract – The time-series of avalanches in three systems exhibiting SOC are analyzed in natural time $\chi$. In two of them, i.e., ricepiles and magnetic flux penetration in thin films of YBa$_2$Cu$_3$O$_{7-x}$, the data come from laboratory measurements, while the third one is a deterministic model mimicking stick-slip phenomena. We show that their scaled distributions for the variance $\kappa_1$ of natural time exhibit an exponential tail as previously found for the order parameter in seismicity and in other non-equilibrium or equilibrium critical systems. Upon considering the entropy $S_-$ in natural time under time reversal, the following important difference is found: In ricepiles evolving to the critical state, $S_-$ is systematically larger than the entropy $S$ in natural time, while in YBa$_2$Cu$_3$O$_{7-x}$ no systematic difference between $S_-$ and $S$ is found.

Introduction. – During the last decade, a new time domain, called natural time $\chi$, has been introduced [1] which has been shown [2] to be optimal for enhancing the signals’ localization in time-frequency space, thus reflecting that natural time reduces uncertainty and extracts signal information as much as possible. Natural time analysis (see below) has been applied to diverse complex time-series like electrocardiograms [3–5], ion currents fluctuations in biological membrane channels [1,6], the statistical properties of earthquakes [7–10], seismic electric signals [1,8,11–14], which are low-frequency electric signals that precede [15,16] earthquakes, as well as for the determination of the occurrence time of strong earthquakes [7,8,10,12,13,17–19], for a review see [20].

Chief among the advantages of using natural time analysis are the following two: First, the analysis of seismic electric signals activities revealed that natural time can identify when the system approaches criticality through the conditions

$$\kappa_1 = 0.070$$  \hspace{1cm} (1)

and

$$S, S_- < S_u = \frac{\ln 2}{2} \cdot \frac{1}{4},$$  \hspace{1cm} (2)

where $\kappa_1$ stands for the variance of natural time and $S, S_-$ for the entropy and the entropy under time reversal in natural time that will be discussed later. $S_u$ stands for the entropy of a “uniform” distribution in natural time, see below. Second, the analysis of seismicity in natural time results in a universal curve for earthquakes which interestingly exhibits [7] over four orders of magnitude features similar with those obtained in several equilibrium critical phenomena [21–23] (e.g., two dimensional Ising model) as well as in non-equilibrium systems [24–26] (e.g., three-dimensional turbulent flow).

To obtain the universal curve for seismicity, one has to define [7] an order parameter of seismicity, which is the quantity $\kappa_1$ (see also below), and study the order parameter fluctuations relative to the standard deviation of its distribution $P(\kappa_1)$. This analysis led to the conclusion [7] that the scaled distributions for various seismic regions as well as for the worldwide seismicity (e.g., see the red open circles in fig. 1) collapse on the same curve (universal). The term scaled distribution stands for $P(\kappa_1)P([\kappa_1 - \mu(\kappa_1)]/\sigma(\kappa_1))$, where $\mu(\kappa_1)$ and $\sigma(\kappa_1)$ denote the average value and the standard deviation of the $\kappa_1$ values. Such a behavior is strikingly reminiscent of the one found earlier in the analysis of non-stationary biological signals including heart rate [27], locomotor activity [28] etc, where the distributions obtained for different scales of observation fall onto a single master curve.

Recently, it has been shown [19] that the value $\kappa_1 = 0.070$ can be considered as quantifying the extent of the
organization of a complex system at the onset of the critical stage [19]. This conclusion was drawn by analyzing in natural time, a simple deterministic SOC system [29,30] introduced to describe avalanches in stick-slip phenomena which belongs to the same universality class as the train model for earthquakes introduced by Burridge and Knopoff [31]. Here, we investigate whether the characteristic exponential tail found in the universal curve of seismicity (see fig. 1) as well as the conditions of eq. (2) are satisfied for SOC systems. For this purpose, both theoretical and experimental data are analyzed. In particular, the theoretical data come from the SOC model studied in ref. [19] (this, for the sake of convenience, will be hereafter labeled BK SOC system). As for the experimental data, we make use of the recent well-controlled experiments performed in refs. [32,33] on three-dimensional (3D) ricepiles as well as on the measurements on a thin film of YBa$_2$Cu$_3$O$_{7-x}$ reported in ref. [34]. The ricepiles are very close to the prototype [35] sandpile model of SOC, e.g., see refs. [32,33,36,37], whereas the critical state in superconductors has been proposed (e.g., see ref. [38]) to be a SOC system in view of the following strong analogy between sandpiles and superconductors. As first pointed out by de Gennes [39], when a type-II superconductor is put in a slowly ramped external field, magnetic vortices start to penetrate the sample from its edges. These vortices get pinned by crystallographic defects (e.g., dislocations), leading to the build-up of a flux gradient which is only marginally stable in a similar fashion as is the slope in a slowly growing sandpile. Hence, it can happen that small changes in the applied field can result in large rearrangements of flux in the sample, known as flux avalanches [40–42]. Natural time analysis of the avalanches in these two experimental systems has been performed in ref. [43] (on the basis of the measurements reported in ref. [37] for ricepiles and in ref. [34] for the thin films of YBa$_2$Cu$_3$O$_{7-x}$) which led to the following conclusions: Both systems obey eq. (1) and their entropy $S$ in natural time is smaller than the entropy $S_0$ if a reasonable estimation error is adopted. No investigation of the entropy $S_-$ under time reversal has been attempted at that time.

Natural time analysis. Background. – Let us now briefly summarize the natural time analysis employed here. In a time-series comprising of $N$ avalanches the natural time $\chi_k = k/N$ serves as an index [1] for the occurrence of the $k$-th avalanche. The evolution of the pair $(\chi_k, Q_k)$, where $Q_k$ is the size of the avalanche, is studied [7,8,12,43] by means of the normalized power spectrum given by

$$\Pi(\omega) = \left| \sum_{k=1}^{N} p_k \exp\left(i\omega\frac{k}{N}\right) \right|^2,$$

where $p_k$ stands for $p_k = Q_k / \sum_{n=1}^{N} Q_n$, $\omega = 2\pi\phi$ and $\phi$ denotes the natural frequency. In natural time analysis the properties of $\Pi(\omega)$ or $\Pi(\phi)$ are studied [7] for natural frequencies $\phi$ less than 0.5. This is so, because in this range of $\phi$, $\Pi(\omega)$ or $\Pi(\phi)$ reduces to a kind of characteristic function for the probability distribution $p_k$ in the context of probability theory, e.g., see ref. [20]. According to the probability theory, the moments of a distribution and hence the distribution itself can be approximately determined once the behavior of the characteristic function of the distribution is known around zero. For $\omega \to 0$, eq. (3) leads to [1,7]

$$\Pi(\omega) \approx 1 - \kappa_1 \omega^2,$$

where $\kappa_1$ is the variance of $\chi$ given by

$$\kappa_1 = \sum_{k=1}^{N} p_k \chi_k^2 - \left( \sum_{k=1}^{N} p_k \chi_k \right)^2.$$

It has been proposed [7] that the quantity $\Pi(\omega)$ for $\omega \to 0$ (or $\kappa_1$) can be considered as an order parameter for seismicity since its value changes abruptly when a main shock occurs (cf. in this case the quantity $Q_k$ for an earthquake is considered proportional to the energy released during the earthquake, e.g., see refs. [7,10,19]). It has been shown [1] that the seismic electric signals activities (critical dynamics) have spectra $\Pi(\omega)$ that in the region $0 < \phi < 0.5$ scatter around

$$\Pi(\omega) = \frac{18}{5\omega^2} - \frac{6\cos \omega}{5\omega^2} - \frac{12\sin \omega}{5\omega^3},$$

Fig. 1: (Color online) The scaled distribution $\sigma(\kappa_1) P(y)$ vs. $y = (\mu(\kappa_1) - \kappa_1)/\sigma(\kappa_1)$ for the BK SOC system (green) with $L = 1024$ sites together with the corresponding curves for the 3D ricepile (solid blue circles) and the YBa$_2$Cu$_3$O$_{7-x}$ (cyan squares) experimental data. The red open circles correspond to the worldwide seismicity as reported in ref. [7], whereas the black (blue) solid lines correspond to the scaled distribution of the order parameter for the 2D Ising model of linear dimension $L = 256(128)$ at (inverse temperature parameter) $\beta = 0.4707$, which have been shown [22] to share a similar exponential tail with the corresponding curves for the 2D XY, 3D Ising and the 2D three-state Potts model. They have been drawn as a guide to the eye.
Similarity of fluctuation in systems exhibiting SOC

Data analysis and discussion. – In a time-series of avalanches comprising \(W\) events, the following procedure was followed: Starting from the first avalanche, we calculate the \(\kappa_1\) values using \(N = 6\) to 40 consecutive events (including the first one). We next turn to the second

\[ S(\epsilon) = S_u + \left( \frac{6 \ln 2 - 5}{72} \right) \epsilon + O(\epsilon^2), \] (11)

where \(S_u \equiv \ln 2 - \frac{1}{4} \approx 0.0966\) is the entropy of the “uniform” distribution. Since \(S(-\epsilon)\) simply equals \(S(\epsilon)\), we observe that an increasing trend in \(p(\chi; \epsilon)\), i.e., \(\epsilon > 0\), corresponds to \(S(-\epsilon)\) values higher than \(S(\epsilon)\).

\[ \rho = \frac{1}{4} + \frac{\epsilon}{2} \left( \frac{1}{2} + \frac{\epsilon}{12} \right) \ln \left( \frac{1}{2} + \frac{\epsilon}{12} \right). \] (10)

Expanding eq. (10) around \(\epsilon = 0\), we obtain that

\[ S(\epsilon) = S_u + \left( \frac{6 \ln 2 - 5}{72} \right) \epsilon + O(\epsilon^2), \] (11)

where \(S_u \equiv \ln 2 - \frac{1}{4} \approx 0.0966\) is the entropy of the “uniform” distribution. Since \(S(-\epsilon)\) simply equals \(S(\epsilon)\), we observe that an increasing trend in \(p(\chi; \epsilon)\), i.e., \(\epsilon > 0\), corresponds to \(S(-\epsilon)\) values higher than \(S(\epsilon)\).
Fig. 4: (Color online) The values of the entropy $S$ (blue) and the entropy under time reversal $S_-$ (green) in natural time as a function of the number of avalanches for the BK SOC system with $L = 1024$ sites. The horizontal black line corresponds to $S_u$. For the reader’s convenience, the inset shows the excerpt $N > 30 \times 10^3$ in an expanded scale.

avalanche, and repeat the calculation of $\kappa_1$. After sliding, event by event, through the whole time-series, the calculated $\kappa_1$ values enable the construction of the probability density function $P(\kappa_1)$. As mentioned, the study of the scaled distribution $\sigma(\kappa_1)P(y)$ vs. $y = [\kappa_1 - \mu(\kappa_1)]/\sigma(\kappa_1)$ for the long-term seismicity has revealed [7] an exponential tail similar to that obtained upon studying the order parameter fluctuations for several equilibrium and nonequilibrium systems. In fig. 1, we reproduce with red open circles the scaled distribution obtained [7] from the worldwide seismicity together with that obtained from finite-size 2D Ising systems [21–23]. We now plot in the same figure, the scaled distributions obtained from the three SOC systems investigated here: First, the green curve in fig. 1 corresponds to the results obtained from the BK SOC system. It has been obtained by analyzing time-series of $W = 10^5$ avalanches when a system of $L = 1024$ sites is at SOC (note that in order to examine the reliability—in the sense suggested in ref. [44]— that the same holds for other values of $L$, we examined the probability that the scaled distribution for $L = 512$ and $L = 4096$ could originate from the same set as the one for $L = 1024$; according to the u-test of independence of two samples performed by means of ref. [45], the corresponding probabilities are 48% and 70%, respectively, pointing to the conclusion that more or less the green curve in fig. 1 does not practically depend on $L$). We observe that for at least three orders of magnitude the scaled distribution for the BK SOC system exhibits an “exponential tail” similar to that observed for the other correlated systems. The latter tail is of profound importance, as already mentioned in refs. [7,24], since it shows that the probability for a rare fluctuation being greater from the mean by five standard deviations, is orders of magnitude higher than in the Gaussian case. Second, the solid blue circles in fig. 1 show the results for $W = 1321$ avalanches of three-dimensional ricepiles at criticality (measured in ref. [33], e.g., see their fig. 4.2). An inspection of these results reveals that, at least for two orders of magnitude, the characteristic exponential tail is again present. Third, the cyan squares in fig. 1, which result from the analysis of the time-series of the magnetic flux avalanches ($W = 140$) measured [34] in a thin film of YBa$_2$Cu$_3$O$_{7-x}$, seem to scatter (“wander”) around the exponential tail found in the other two SOC systems.

In what remains, we examine whether the conditions of eq. (2) hold for the SOC systems under study. Figure 2(b) depicts the values of $S$ and $S_-$ as a function of the number of consecutive avalanches $N$ shown in fig. 2(a). The latter were measured in ref. [33] (see their fig. 5.1) as a three-dimensional ricepile gets progressively closer to SOC. We observe that $S_-$ is systematically larger than $S$. This reflects that on the average the size of avalanches increases as the system approaches SOC, thus being more or less in agreement with the behavior expected from eq. (11). Moreover, if we study the values of $S$ and $S_-$ for $N > 65$—which corresponds to the conventional time ($t = 2.4 \times 10^4$ s) identified in ref. [33] as the time at which the system enters the critical state—we find that the average value (standard deviation) of $S$ is $S = 0.070(6)$ whereas the corresponding value for the entropy under time reversal is $S_- = 0.089(18)$. Thus, returning to the relation (2), it seems that although the condition $S < S_u$ is systematically obeyed, the other condition $S_- < S_u$ is only marginally valid as it is violated roughly for 25% of the
data. Note that $\kappa_1$ results in $\kappa_1 = 0.070(8)$, hence being in accordance with eq. (1) as well as with the $\kappa_1$ value, $\kappa_1 = 0.07(1)$, reported in ref. [43].

Figure 3 depicts how the values of $S$ and $S_-$ vary when the magnetic flux avalanches measured by Aegerter et al. [34] in a thin film of YBa$_2$Cu$_3$O$_{7-x}$ are analyzed in natural time. Notice that Aegerter et al. [34] measured the magnetic flux avalanches after the steady SOC state had been reached, thus the situation essentially differs from that in the 3D ricepile data of fig. 2(a). Actually, we now find that the systematic excess of $S_-$ compared to $S$, found in fig. 2(b), is absent. This is so, because in YBa$_2$Cu$_3$O$_{7-x}$ we observe that it is unclear which of the two quantities $S$ or $S_-$ is larger, which may reflect that stationarity has been reached. This is fortified by the fact that the $t$-test of independence of the two samples of $S$ and $S_-$ made using the software of ref. [45] resulted in 24% probability that $S$ and $S_-$ come from the same random set. Moreover, if we study the values of $S$ and $S_-$ (for $N > 40$ so that to minimize the initial variation due to the small number of avalanches $N$), we find that the average values (standard deviations) result in $S = 0.090(4)$ and $S_- = 0.090(13)$. Thus, the conditions of the relation (2) are marginally satisfied for this system at SOC.

We now finally examine the validity of eq. (2) in the case of the avalanches obtained from the BK SOC system. The results obtained are shown in fig. 4. We observe that in this case the average values obtained together with the standard deviations in parentheses are $S = 0.094(6)$ and $S_- = 0.096(9)$. Hence, both $S$ and $S_-$ are very close to the value $S_0$ of the “uniform” distribution, thus they only marginally satisfy the conditions of eq. (2).

Conclusions. – In summary, the time-series of avalanches have been analyzed in natural time in three systems that exhibit SOC. In two of them, i.e., ricepiles and magnetic flux penetration in type-II superconductors, the data come from laboratory measurements, while the third one is a deterministic model mimicking stick-slip phenomena. The main conclusions are: First, their scaled distributions for the variance $\kappa_1$ of natural time share—at least over two orders of magnitude—an exponential tail already observed for the scaled distribution of the order parameter of seismicity as well as for the corresponding distributions of other equilibrium and non-equilibrium critical systems like 2D Ising model and 3D turbulence. Second, in all three SOC systems investigated, their entropy $S$ in natural time seems to be smaller than that of the “uniform” distribution. Third, concerning the entropy $S_-$ under time reversal, the following important difference emerges: In ricepiles (see fig. 2(b)), $S_-$ is systematically larger than $S$, which probably reflects that the system is still evolving towards the SOC state, while in the YBa$_2$Cu$_3$O$_{7-x}$ case—which has already reached the SOC state—no systematic difference between $S_-$ and $S$ is found. The latter behavior is also observed for the deterministic model mimicking stick-slip phenomena studied here, i.e., the BK SOC model. As for the $S_-$ value itself, the condition $S_+ < S_0$ should be considered with care, since it may be violated in some cases. Even in such cases, however, a safe upper bound of $S_-$ does not seem to differ from $S_0$ by more than 30%, leading to $S_+ < 1.3S_0$.

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