Scaling relation for the critical exponents of the backbone of percolation clusters

This article has been downloaded from IOPscience. Please scroll down to see the full text article.
1984 J. Phys. A: Math. Gen. 173073
(http://iopscience.iop.org/0305-4470/17/15/025)
View the table of contents for this issue, or go to the journal homepage for more

Download details:
IP Address: 129.252.86.83
The article was downloaded on 30/05/2010 at 18:14

Please note that terms and conditions apply.

## COMMENT

# Scaling relation for the critical exponents of the backbone of percolation clusters 

Muhammad Sahimi $\dagger$<br>Department of Chemical Engineering and Materials Science, University of Minnesota, Minneapolis, Minnesota 55455, USA

Received 11 June 1984


#### Abstract

We suggest that $\beta_{\mathrm{B}}$, the critical exponent of the backbone of percolation clusters, is given by $\beta_{\mathrm{B}}=\frac{1}{2}(\gamma+5 \beta)-1$, where $\gamma$ and $\beta$ are susceptibility and order parameter exponents of percolation respectively. The proposed relation agrees with the $\varepsilon$ expansion of $\beta_{\mathrm{B}}$ given by Harris and Lubensky and provides accurate estimates of $\beta_{\mathrm{B}}$ at all $d>1$. This relation may suggest that the backbone exponents are not independent of other percolation exponents. We also suggest a more general relation for the order parameter exponent of $m$-connected clusters.


Although it was hoped in the pioneering work of Broadbent and Hammersley (1957) that percolation theory would find applications in the problems of fluid flow in porous media, this idea was not developed to a large extent for many years. Only recently has some progress been made and concepts of percolation theory have been utilised to describe flow of fluids in porous media. In particular, percolation theory has been employed to explain mixing of two fluids in an unsaturated porous medium (Sahimi 1984a, Sahimi et al 1983), to describe how several immiscible fluid phases distribute themselves in a porous medium (Heiba et al 1982, 1984a, b) and how two immiscible phases displace one another (Chandler et al 1982, Wilkinson and Willemsen 1983). One of the main problems in such modelling is that only the multiply connected part of the infinite cluster supports the transport process; the rest of the cluster is the dead-end or dangling part. The biconnected part of the cluster is called the backbone (Kirkpatrick 1978). A new exponent $\beta_{\mathrm{B}}$ (sometimes called $\beta^{\prime}$ ) was introduced by Kirkpatrick (1978) to describe the fraction $B(p)$ of total sites (bonds) that belong to the backbone:

$$
\begin{equation*}
B(p) \sim\left(p-p_{c}\right)^{\beta_{\mathrm{B}}} . \tag{1}
\end{equation*}
$$

Here $p$ is the fraction of active sites (bonds) and $p_{c}$ is the percolation threshold. In analogy with the critical exponents that describe the statistics of percolation clusters, one can also define the susceptibility exponent $\gamma_{\mathrm{B}}$, correlation length exponent $\nu_{\mathrm{B}}$ and so on.

One of the main questions has been whether the critical exponents of the backbone are totally independent exponents, or are related to the traditional percolation exponents. Shlifer et al (1979) showed that the correlation length exponent is the same
†Address from August 1984: Department of Chemical Engineering, University of Southern California, University Park, Los Angeles, CA 90089, USA.
for both the percolation clusters and the backbone, i.e. $\nu=\nu_{\mathrm{B}}$. The backbone of the largest percolation cluster at $p_{c}$ is recognised to be a fractal object with a fractal dimensionality $d_{\mathrm{B}}$ which is given by (Kirkpatrick 1978)

$$
\begin{equation*}
d_{\mathrm{B}}=d-\beta_{\mathrm{B}} / \nu \tag{2}
\end{equation*}
$$

where $d$ is the dimensionality of the system. We compile in table 1 the available numerical estimates for the backbone exponents. The results of Li and Strieder (1982a, b) were obtained by the simple Monte Carlo method, while those of Kirkpatrick (1978) were obtained by Monte Carlo simulations and finite-size scaling arguments. Puech and Rammal (1983) made direct measurements of $d_{\mathrm{B}}$, while Shlifer et al (1979) employed a position-space renormalisation group method. Hong and Stanley (1983) developed low-density series expansions to estimate $\beta_{\mathrm{B}}$ and $d_{\mathrm{B}}$. Finally, Herrmann et al (1984) made a direct measurement of $d_{\mathrm{B}}$ by the new method of 'burning' introduced by Stauffer (1984). These are the only data we are aware of.

Table 1. Comparison of predicted values of backbone exponent $\beta_{\mathrm{B}}$ and its fractal dimensionality $d_{\mathrm{B}}$ with the available data.

| $d$ | $\beta$ | $\nu$ | $\beta_{\mathrm{B}}$ (predicted) | $\beta_{\mathrm{B}}$ (data) | $d_{\mathrm{B}}$ (predicted) | $d_{\mathrm{B}}$ (data) |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
|  |  |  |  | $0.43 \pm 0.02^{\mathrm{b}}$ |  | $1.63 \pm 0.01^{\mathrm{d}}$ |
| 2 | $\frac{5}{36}$ | $\frac{4}{3}$ | $39 / 72 \simeq 0.542^{\mathrm{a}}$ | $0.38 \pm 0.02^{\mathrm{c}}$ | $153 / 96 \simeq 1.594^{\mathrm{a}}$ | $1.68 \pm 0.02^{\mathrm{f}}$ |
|  |  |  |  | $0.50 \pm 0.02^{\mathrm{d}}$ |  | $1.60 \pm 0.05^{\mathrm{s}}$ |
| 3 | 0.42 | 0.88 | 0.960 | $0.50-0.60^{\mathrm{e}}$ |  | $1.80 \pm 0.04^{\mathrm{h}}$ |
|  |  |  |  | $0.9 \pm 0.1^{\mathrm{e}}$ | 1.910 | $1.77 \pm 0.07^{\mathrm{g}}$ |
| 4 | 0.62 | 0.66 | 1.250 | $1.1 \pm 0.2^{\mathrm{e}}$ | 2.106 | $1.83 \pm 0.08^{\mathrm{h}}$ |
| 5 | 0.84 | 0.57 | 1.685 | - | $1.89+0.14^{\mathrm{h}}$ |  |
| $\geqslant 6$ | 1 | $\frac{1}{2}$ | 2 | 2 | 2.044 | $1.93 \pm 0.16^{\mathrm{h}}$ |

${ }^{\text {a }}$ This is the predicted value if equation (5) is valid at $d=2 .{ }^{\mathrm{b}} \mathrm{Li}$ and Strieder (1982a), ${ }^{\mathrm{c}} \mathrm{Li}$ and Strieder
 ${ }^{\mathrm{h}}$ Hong and Stanley (1983). ${ }^{1}$ Larson and Davis (1982).

Harris (1983) and Harris and Lubensky (1983) (hereafter referred to as HL) have recently developed a field-theoretic approach to the backbone problem and derived an $\varepsilon$ expansion $(\varepsilon=6-d)$ for the backbone exponents. In particular, they have shown that

$$
\begin{equation*}
\beta_{\mathrm{B}}=2 \beta+\nu \psi^{(2)}, \tag{3}
\end{equation*}
$$

where $\beta$ is the critical exponent of percolation probability and $\psi^{(2)}$ is a crossover exponent describing the correlation function of the backbone. According to these authors $\psi^{(2)}$ is an independent exponent and thus the critical exponents of the backbone cannot be described in terms of the exponents of the infinite cluster. They also obtained to order $\varepsilon^{2}, \psi^{(2)}=2 \varepsilon^{2} / 49$, which then yields

$$
\begin{equation*}
\beta_{\mathrm{B}}=2-2 \varepsilon / 7+65 \varepsilon^{2} / 6174+\ldots \tag{4}
\end{equation*}
$$

This result means that $d_{\mathrm{B}}=2+\varepsilon / 21+\ldots$, i.e. $d_{\mathrm{B}}$ has a non-monotonic dependence on $d$.

In this paper we present a simple relation which relates $\beta_{\mathrm{B}}$ to $\beta$ and $\nu$. The proposed relation agrees with the $\varepsilon$ expansion of $\beta_{\mathrm{B}}$, equation (4). This agreement suggests strongly that the proposed equation may be exact, although we do not have any rigorous proof. Therefore, if our scaling relation is exact, all backbone critical exponents can be described in terms of those of the infinite cluster and thus $\psi^{(2)}$ is not an independent exponent. The proposed scaling relation is given by

$$
\begin{equation*}
\beta_{\mathrm{B}}=\frac{1}{2}(\nu d+3 \beta)-1 . \tag{5}
\end{equation*}
$$

If we use (Amit 1976, Priest and Lubensky 1976) $\beta=1-\varepsilon / 7-61 \varepsilon^{2} / 12348$ and $\nu=$ $\frac{1}{2}+5 \varepsilon / 84+589 \varepsilon^{2} / 37044$ in equation (5), the result agrees with equation (4). This calls for the calculation of higher-order terms of the $\varepsilon$ expansion of $\psi^{(2)}$ to assess further the validity of equation (5). The plausible guess (Kirkpatrick 1978) $\beta_{\mathrm{B}}=2 \beta$ breaks down at $\varepsilon^{2}$ order. Equation (5) can also be written as $\beta_{\mathrm{B}}=\frac{1}{2}(\gamma+5 \beta)-1$, so that it will also be valid above six dimensions, the upper critical dimensionality of percolation.

In table 1 we list the predictions of equation (5) for $\beta_{\mathrm{B}}$; we also calculate the fractal dimensionality $d_{\mathrm{B}}$ of the backbone, the results of which are also listed in table 1. Equation (5) correctly predicts that $d_{\mathrm{B}}$ is a non-monotonic function of $d$. Equation (5) is not valid at $d=1$ where one expects to have $\beta_{\mathrm{B}}=0$. HL pointed out that their field-theoretic derivation of (3) breaks down at a dimensionality $d_{l}$ which they estimated to be $d_{l} \simeq 3$. In a previous paper (Sahimi 1984b) we expressed the opinion that $d_{l}$ is the dimensionality at which $d_{\mathrm{f}}=2$, where $d_{\mathrm{f}}=d-\beta / \nu$ is the fractal dimensionality of the largest percolation cluster at $p_{c}$; this then means that $d_{l} \simeq 2.2$. From equations (3) and (5) we obtain $\nu \psi^{(2)}=\Delta / 2-1$, where $\Delta=\beta+\gamma$ is the 'gap' exponent. Since $\nu \psi^{(2)}>0$, we must have $\Delta>2$, i.e. $d>1.65$. But we suggest that equation (5) may be valid for $d_{\mathrm{f}} \geqslant 2$, i.e. for $\Delta / \nu \geqslant 2$. If we assume that (5) is also valid at $d=2$, we obtain $\beta_{\mathrm{B}}(d=2)=39 / 72 \approx 0.541$. This is consistent with the result of Kirkpatrick (1978), $0.5<\beta_{\mathrm{B}}(d=2)<0.6$, and not too much larger than the estimate of Shlifer et al (1979), $\beta_{\mathrm{B}}(d=2)=0.50 \pm 0.02$. The predicted value of $\beta_{\mathrm{B}}(d=2)$ also implies that $d_{\mathrm{B}}(d=2)=$ $153 / 72 \simeq 1.594$, in excellent agreement with the estimate of Herrmann et al (1984), $d_{\mathrm{B}}=1.60 \pm 0.05$. It is also not too different from other estimates of $d_{\mathrm{B}}$ (see table 1). The work of HL also indicates that the backbone exponents obey the usual scaling and hyperscaling laws, e.g. $2 \beta_{\mathrm{B}}+\gamma_{\mathrm{B}}=\nu d$. Thus we obtain a simple equation for $\gamma_{\mathrm{B}}$ :

$$
\begin{equation*}
\gamma_{B}=2-3 \beta \tag{6}
\end{equation*}
$$

Equation (5) is certainly much more accurate in estimating $d_{\mathrm{B}}$ than the equation $d_{\mathrm{B}}=\ln (d+1) / \ln 2$, which is the prediction of the Sierpinski gasket model of the backbone (Gefen et al 1981). It also provides more accurate estimates of $d_{\mathrm{B}}$ than the present series estimates of Hong and Stanley (1983).

One can more generally study $m$-connected clusters in which two sites which are widely separated are connected to each other by $m$ independent paths of active sites. One can define, in a similar manner, the order parameter $\beta^{(m)}$ for these clusters so that $\beta^{(1)}=\beta$ and $\beta^{(2)}=\beta_{\mathrm{B}}$. Similarly, the correlation function of the $m$-connected clusters is described by an exponent $\psi^{(m)}$.

According to the work of HL one has, to order $\varepsilon^{2}, \psi^{(m)}=m(m-1) \varepsilon^{2} / 49$ and one also has $\beta^{(m)}=m \beta+\nu \psi^{(m)}$. We propose that

$$
\begin{equation*}
\beta^{(m)}=\frac{1}{4}\left[\left(m^{2}-m\right) \nu d+\left(5 m-m^{2}\right) \beta\right]-\frac{1}{2}\left(m^{2}-m\right), \tag{7}
\end{equation*}
$$

which reduces to (5) for $m=2$. This equation too agrees with the $\varepsilon$ expansion of $\beta^{(m)}$ given by HL. In a previous paper (Sahimi 1984b) we observed that the percolation
equation (5), we obtain $t=(\nu d+3 \beta) / 2$. This relation for $t$ is similar in its dependence on $\nu$ and $\beta$ to the Alexander-Orbach conjecture (Alexander and Orbach 1982), $t=[(3 d-4) \nu-\beta] / 2$. These two relations yield very similar results for $d \geqslant d_{l}$, although they cannot be equal for general $d$. Even if our proposed equations (5) and (7) turn out to be only approximate formulae, they are certainly much more accurate than any Flory-like approximations which usually break down in order $\varepsilon$. For example, a Flory approximation for $d_{f}$, the fractal dimension of the largest percolation cluster at $p_{c}$, yields (Isaacson and Lubensky 1980) $d_{f}=d / 2+1$, i.e. $d_{f}=4-\varepsilon / 2$, in complete disagreement with the results of Amit (1976) and Priest and Lubensky (1976).

With the aid of equation (5), which can be written as $\beta_{\mathrm{B}}=(\gamma+5 \beta) / 2-1$, so that it will also be valid above six dimensions, one can obtain accurate estimates for $\bar{d}_{\mathrm{s}}$, the spectral dimension of the backbone. $\bar{d}_{\mathrm{s}}$ is given by $\bar{d}_{\mathrm{s}}=2\left(\nu d-\beta_{\mathrm{B}}\right) /\left(2 \nu+t-\beta_{\mathrm{B}}\right)$. The results are also listed in table 1 . These results show that the spectral dimension of the backbone varies continuously between $d=2$ and $d=6$, in contrast with the spectral dimension of the largest percolation cluster at $p_{\mathrm{c}}$ which remains approximately constant.

This work was supported in part by the US Department of Energy.

## References

Alexander S and Orbach R 1982 J. Physique Lett. 43 L625
Amit D J 1976 J. Phys. A: Math. Gen. 91441
Broadbent S R and Hammersley J M 1957 Proc. Camb. Phil. Soc. 53629
Chandler R, Koplik J, Lerman K and Willemsen J F 1982 J. Fluid Mech. 119249
Gefen Y, Aharony A, Mandelbrot B B and Kirkpatrick S 1981 Phys. Rev. Lett. 471771
Harris A B 1983 Phys. Rev. B 282614
Harris A B and Lubensky T C 1983 J. Phys. A: Math. Gen. 16 L365
Heiba A A, Davis H T and Scriven L E 1984a Society of Petroleum Engineers preprint 12690
Heiba A A, Sahimi M, Scriven L E and Davis H T 1982 Society of Petroleum Engineers preprint 11015

- 1984b SPEJ in press

Herrmann H J, Hong D C and Stanley H E 1984 J. Phys. A: Math. Gen. 17 L261
Hong D C and Stanley H E 1983 J. Phys. A: Math. Gen. 16 L475
Isaacson J and Lubensky T C 1980 J. Physique Lett. 41 L469
Kirkpatrick S 1978 AIP Conf. Proc. 4099
Larson R G and Davis H T 1982 J. Phys. C: Solid State Phys. 152327
Li P and Strieder W 1982a J. Phys. C: Solid State Phys. 156591
-_ 1982b J. Phys. C: Solid State Phys. 15 L1235
Priest R G and Lubensky T C 1976 Phys. Rev. B 134159 (Corrigendum 197614 5125)
Puech L and Rammal R 1983 J. Phys. C: Solid State Phys. 16 L 1197
Sahimi M 1984a in Random Walks and Their Applications to the Physical and Biological Sciences ed M F Shlesinger and B J West (New York: AIP) p 189

- 1984b J. Phys. A: Math. Gen. 17 L601

Sahimi M, Davis H T and Scriven L E 1983 Chem. Eng. Commun. 23329
Shlifer G, Klein W, Reynolds P J and Stanley H E 1979 J. Phys. A: Math. Gen. 12 L169
Stauffer D 1984 Introduction to Percolation Theory (London: Taylor and Francis) to be published
Wilkinson D and Willemsen J F 1983 J. Phys. A: Math. Gen. 163365

