

Scaling invariance for the diffusion coefficient in a billiard system

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INTRODUCTION & AIM

Diffusion is a fundamental stochastic process used to describe transport across diverse systems, from epidemiology to particle physics. This study investigates the diffusion coefficient D in a time-dependent oval billiard, a dynamical system characterized by a mixed phase space and the phenomenon of Fermi Acceleration. We aim to analyze the transition from unbounded energy growth in the conservative case to a stationary state induced by dissipation. By deriving analytical expressions for the probability distribution function and D , we demonstrate that the diffusion coefficient exhibits scaling invariance and can be described by a generalized homogeneous function. This approach allows us to define scaling laws and critical exponents, providing a novel framework for understanding the mechanisms underlying phase transitions in chaotic billiards.

METHOD

We studied a time-dependent oval-shaped billiard defined by the boundary $R_b(\theta, t) = 1 + \epsilon[1 + \eta \cos(t)] \cos(p\theta)$. The parameter ϵ controls the geometry and non-integrability (chaos), while η dictates the amplitude of the temporal perturbation.

The particle's dynamics are described by a four-dimensional nonlinear mapping $T(\theta_n, \alpha_n, |\vec{V}_n|, t_n)$. To suppress the unlimited energy growth (Fermi Acceleration) and induce a phase transition, dissipation was introduced via a restitution coefficient $\gamma < 1$, which affects the normal component of the particle's velocity during collisions. Assuming a fully chaotic phase space, the stochastic spread of particles was modeled using the diffusion to obtain the probability distribution function $P(V, n)$. This allowed us to analytically derive the mean squared displacement and formulate the diffusion coefficient $D(n)$ as a function of the collision number and control parameters.

$$\frac{\partial P(V, n)}{\partial n} = \frac{\partial D}{\partial V} \frac{\partial P}{\partial V} + D \frac{\partial^2 P}{\partial V^2}$$

$$P(V, n) = \frac{\tau}{\sqrt{4\pi Dn}} \left[e^{-\frac{(V-V_0)^2}{4Dn}} - e^{-\frac{(V+V_0)^2}{4Dn}} \right]$$

FUTURE WORK / REFERENCES

This work is part of the project "Properties of phase transitions in stochastic billiards", aiming to extend the current methodology to other systems. The project, was awarded a Fulbright Doctoral Dissertation Research Award/2026. Authors declare funding from CAPES and FAPESP [1] da Fonseca, A. K. P., et. al. (2025). Transition from bounded to unbounded energy in a time-dependent billiard. *Physical Review E*, 111(5), 05 [2] da Fonseca, A. K. P., Oliveira, D. F. M., & Leonel, E. D. (2025). Scaling invariance for the diffusion coefficient in a billiard system. *arXiv preprint*. Available at: <https://arxiv.org/abs/2507.06395>

RESULTS & DISCUSSION

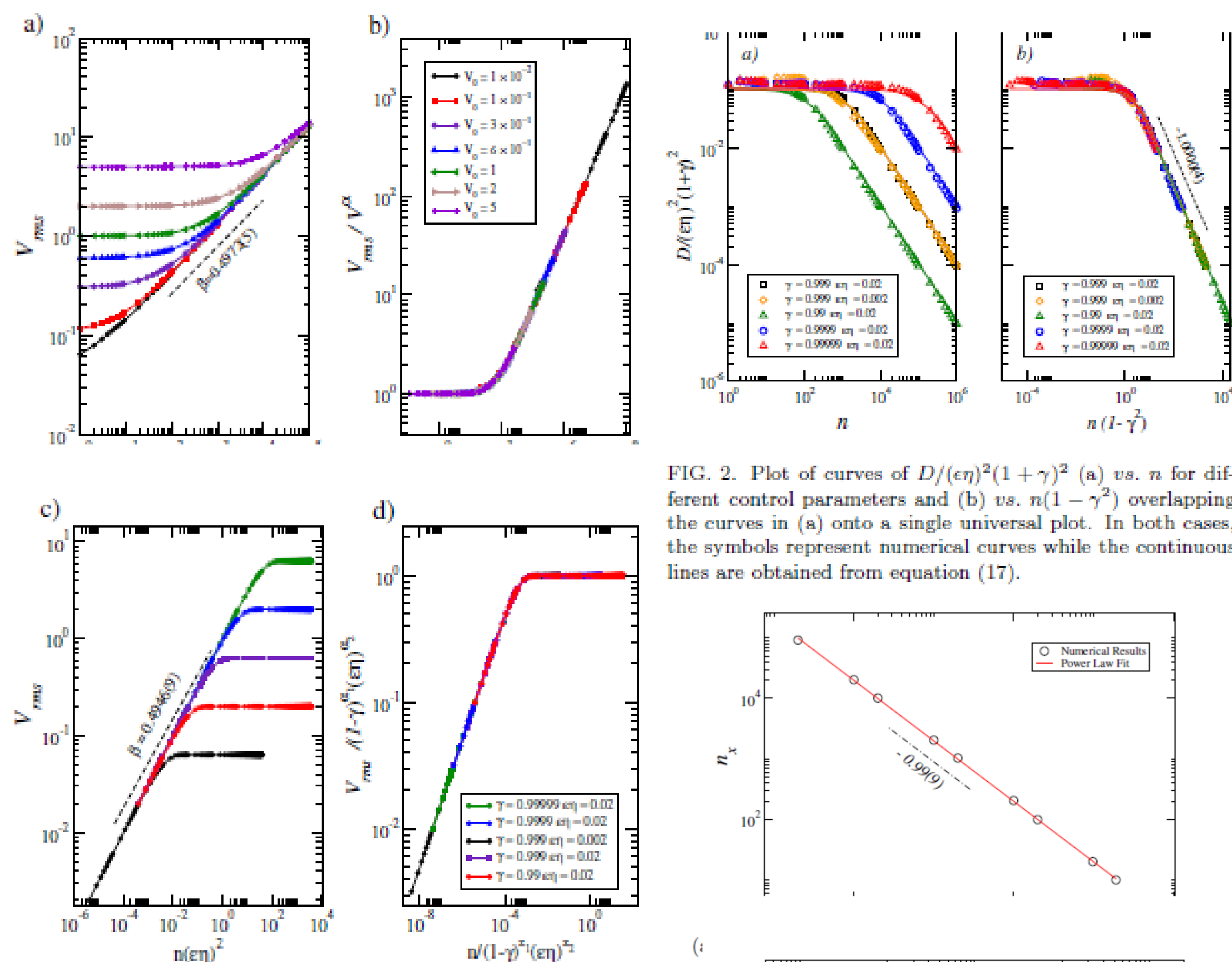


FIG. 2. Plot of curves of $D/(\epsilon\eta)^2(1+\gamma)^2$ (a) vs. n for different control parameters and (b) vs. $n(1-\gamma)^2$ overlapping the curves in (a) onto a single universal plot. In both cases, the symbols represent numerical curves while the continuous lines are obtained from equation (17).

FIG. 1. (Color online) V_{rms} vs. n for (a) the conservative case with $\epsilon = 0.08$, $p = 3$, $\eta = 0.5$ and different values of V_0 and (c) the dissipative case for initial velocity $V_0 = 10^{-5}$ for different values of γ and $\eta\epsilon$. (b) and (d) present the overlap of the curves in (a) and (c), respectively, onto single universal curves using the adequate scaling transformations.

$$D = \frac{1}{n+1} \left(\frac{V_0^2}{4} - \frac{(1+\gamma)}{4(1-\gamma)} \eta^2 \epsilon^2 \right) \times \left[\frac{1 - e^{-\frac{(\gamma^2-1)(n+1)}{2}}}{1 - e^{-\frac{(\gamma^2-1)}{2}}} \right] \frac{(\gamma^2-1)}{4}$$

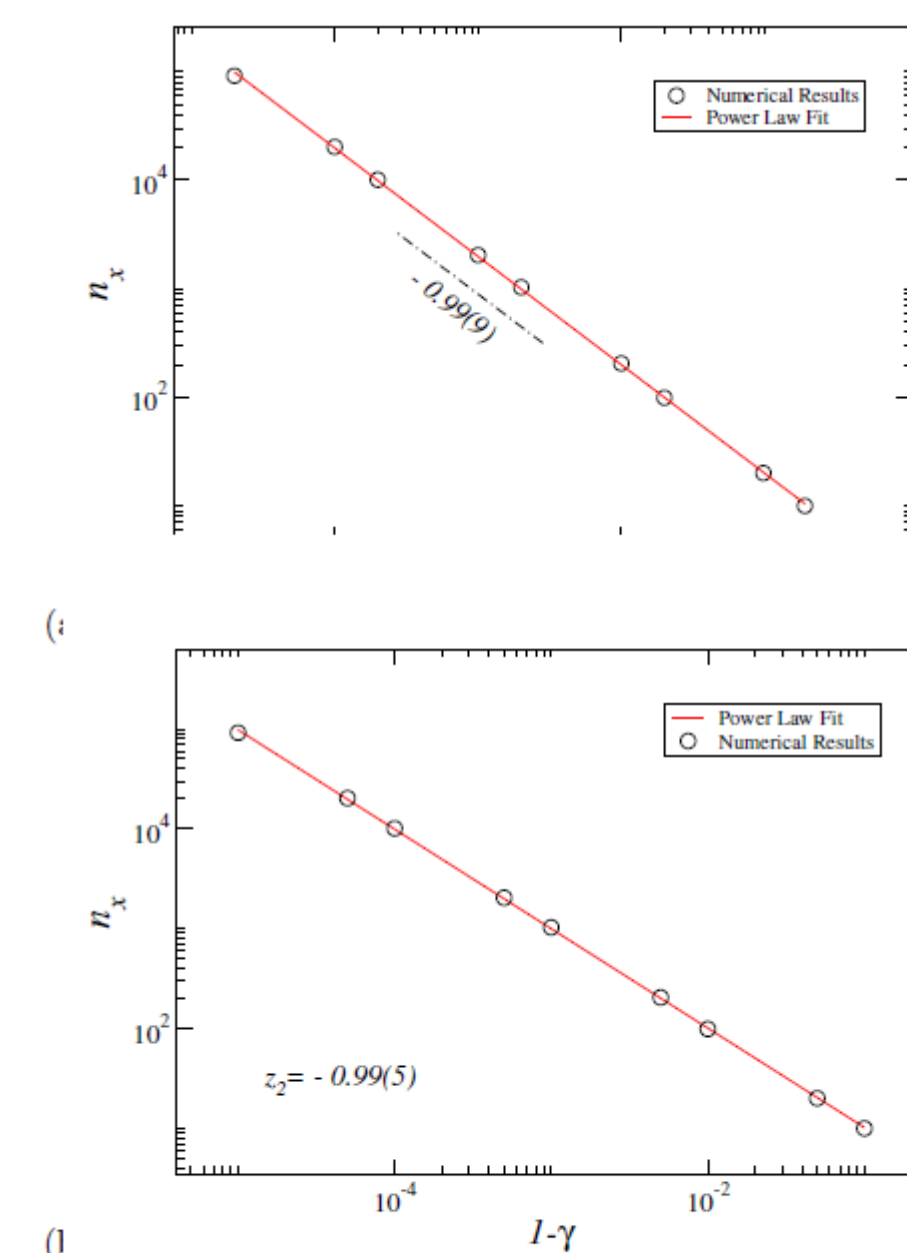


FIG. 3. (a) Plot of $D(n)$ vs. $(1-\gamma)^2$. A power law fitting yielded an exponent of $-0.99(9)$. (b) Plot of $D(n)$ vs. $(1-\gamma)$ with a power law fit giving $z_2 = -0.99(5)$.

CONCLUSION

1. Dissipation suppresses Fermi acceleration, transitioning the system to a stationary state.
2. The diffusion coefficient $D(n)$ is constant initially but decays after a crossover iteration. Analytical solutions for $D(n)$ match the numerical data perfectly.
3. $D(n)$ exhibits strong scaling invariance concerning the system's control parameters.
4. A generalized homogeneous function accurately describes this scale-invariant behavior.
5. Analytical critical exponents, including $\beta = -1$, confirm the phase transition mechanics.