Stochastic Resetting

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- Stochastic Resetting \implies a brief introduction
- Diffusion with Resetting: A simple model

 \Rightarrow new Nonequilibrium Steady State

 \Rightarrow unusual temporal relaxation

 \Rightarrow optimal search time to find a target

- Recent experiments using optical tweezers
- Generalisation to many-body systems
- Summary and Conclusions











Growth of bacteria on a petri dish

Extreme Events: rare but devastating









Population size gets reset by random catastrophes



population growth & reset \implies competing effects

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population growth & reset \implies competing effects

Q: Will the population size stabilize at long times ?

Is there a stationary state at long time ?

[Manrubia & Zanette, 1999]

Search problems are ubiquitous







char c = valueif (c OÚ lse if out.pr

Visual search: a face in a crowd



Visual search in psychology



Search via diffusion and resetting

Schematic search trajectory

 \rightarrow reset to O



Schematic search trajectory





Other examples of stochastic resetting

• Searching for the global minimum in a complex energy landscape via simulated annealing

empirical observation: Resetting to the initial configuration from time to time (and starting afresh) helps finding new pathways out of a metastable configuration



Random Search Problems

In the context of random search problems, a natural question thus emerges:

Q: Does stochastic resetting help in searching a target ? Does it really reduce the mean search time of a target ? To summarize:

Two principal issues when stochastic resetting is switched on in a system evolving under its own natural dynamics:

• Does the system reach a stationary state ?

• Does stochastic resetting make a random search process efficient ?

Diffusion with stochastic resetting

[M.R. Evans & S.M., PRL, 106, 160601 (2011)]

Diffusion with stochastic resetting: The model



Poissonian resetting

Time intervals between successive resettings distributed as:

 $p(au) = r e^{-r au}$

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Dynamics: In a small time interval Δt

$$x(t + \Delta t) = x_0$$
 with prob. $r\Delta t$ (resetting)
= $x(t) + \eta(t)\Delta t$ with prob. $1 - r\Delta t$ (diffusion)

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Prob. density $p_r(x, t)$ with resetting rate r > 0



 $p_r(x, t) \rightarrow \text{prob. density at time } t,$ given $p_r(x, 0) = \delta(x - x_0)$

• In the absence of resetting (r = 0):

$$p_0(x,t) = \frac{1}{\sqrt{4\pi D t}} \exp[-(x-x_0)^2/4Dt]$$

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• In the presence of resetting (r > 0):

 $p_r(x,t) = ?$

Fokker-Planck (Master) Equation

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$$\partial_t p_r(x,t) = D \,\partial_x^2 p_r(x,t) - r \,p_r(x,t) + r \,\delta(x-x_0)$$

Initial Cond.: $p_r(x,0) = \delta(x-x_0)$

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This linear equation can be solved at all t exactly by Fourier transform

Exact solution valid at all times t



• Exact solution at all times *t*:

$$p_r(x,t) = e^{-rt} p_0(x,t) + \int_0^t d\tau (r e^{-r\tau}) p_0(x,\tau)$$

where $p_0(x, \tau) = \text{diffusion propagator} = \frac{1}{\sqrt{4\pi D \tau}} \exp[-(x - x_0)^2/4D\tau]$

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• As
$$t \to \infty$$
, $p_r^{\text{st}}(x) = r \int_0^\infty p_0(x,\tau) e^{-r\tau} d\tau = \frac{\alpha_0}{2} \exp[-\alpha_0 |x - x_0|]$
where $\alpha_0 = \sqrt{r/D}$

Stationary State

Exact solution
$$\rightarrow \left| p_r^{\text{st}}(x) = \frac{\alpha_0}{2} \exp[-\alpha_0 |x - x_0|] \right|$$
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 \rightarrow nonequilibrium stationary state (NESS)

 $\Rightarrow \text{ current carrying with} \\ \text{detailed balance} \rightarrow \text{violated}$

 $p_r^{\text{st}}(x) = \alpha_0 \exp[-V_{\text{eff}}(x)]$ effective potential: $\alpha_0 |x - x_0|$

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Experimental verificaion using holographic optical tweezers

Tal-Friedman, Pal, Sekhon, Reuveni, & Roichman J. Phys. Chem. Lett. 11, 7350 (2020)

Unusual temporal relaxation



$$p_r(x,t) \sim \exp[-\alpha_0 |x - x_0|] \qquad \text{for } |x - x_0| \le \xi(t) \quad (\text{NESS})$$
$$\sim \exp[-r t - |x - x_0|^2/4Dt] \quad \text{for } |x - x_0| \ge \xi(t) \quad (\text{TRANSIENT})$$

where $\alpha_0 = \sqrt{r/D}$ and $\xi(\mathbf{t}) = \sqrt{4 \, \mathbf{D} \, \mathbf{r}} \, \mathbf{t} \Rightarrow$ growing length scale



$$\begin{split} p_r(x,t) &\sim \exp[-\alpha_0 |x-x_0|] & \text{for } |x-x_0| \leq \xi(t) \quad (\text{NESS}) \\ &\sim \exp[-r t - |x-x_0|^2/4Dt] & \text{for } |x-x_0| \geq \xi(t) \text{ (TRANSIENT)} \end{split}$$

where $\alpha_0 = \sqrt{r/D}$ and $\xi(\mathbf{t}) = \sqrt{4 \, \mathbf{Dr}} \, \mathbf{t} \Rightarrow$ growing length scale

 \implies NESS gets established on larger and larger length scales





where the rate function

 $f(u) = \alpha_0 |u| \qquad \text{for } |u| \le u^* = \sqrt{4Dr}$ $= r + u^2/4D \qquad \text{for } |u| \ge u^* = \sqrt{4Dr}$



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second derivative f''(u) is discontinuous at $u = u^*$

 \implies 2-nd order dynamical phase transition

[S.M., S. Sabhapandit, G. Schehr, PRE, 91, 052131 (2015)]

Target Search: First-passage properties
Consider a 1-d Brownian walker, starting at x_0 , searching for a fixed target at 0



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• Exact solution:

$$F_0(t_f|x_0) = \frac{x_0}{\sqrt{4\pi Dt_f^3}} \exp[-x_0^2/4Dt_f] \xrightarrow[t_f \to \infty]{} \mathbf{t_f}^{-3/2}$$

• Mean capture time $\rightarrow \bar{T} = \int_0^\infty t_f F_0(t_f|x_0) dt_f = \infty$

Lévy '40, Chandrasekhar '43, Feller's book, Redner's book, ...

Diverging mean capture time for pure diffusion

The diverging mean capture time $\overline{T} \to \infty$ can traced back to trajectories that typically wander away in the direction opposite to that of the target



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Such wandering trajectories get cut-off by resetting (r > 0)

Target search via diffusion with resetting (r > 0)



Target search via diffusion with resetting (r > 0)



Exact result for the Mean capture time:

$$\overline{T} = \frac{1}{r} \left[\exp\left(\sqrt{r/D} x_0\right) - 1 \right]$$

[M.R. Evans & S.M., PRL, 106, 160601 (2011)]

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Mean capture time is ∞ for r = 0, but finite when r > 0



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diverges as $r \rightarrow 0$ and $r \rightarrow \infty$





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optimal resetting rate r^* is given by:

$$r^* = \gamma^2 \frac{D}{x_0^2}$$
 where $\gamma - 2(1 - e^{-\gamma}) = 0 \Rightarrow \gamma = 1.59362...$

[M.R. Evans and S.M., Phys. Rev. Lett. 106, 160601 (2011)]

Target search via diffusion with resetting in d > 1



stationary target of radius a at 0 in d > 2

searcher starts at $R_0 > a$, diffuses, and resets with rate r

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$$\overline{T}(r,R_0) = \frac{1}{r} \left[\left(\frac{a}{R_0} \right)^{\nu} \frac{K_{\nu}(a\sqrt{r/D})}{K_{\nu}(R_0\sqrt{r/D})} - 1 \right] \text{ where } \nu = 1 - d/2$$

 $K_{\nu}(z) \longrightarrow$ modified Bessel function

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• Once again, there is an optimal r^* that minimizes $\overline{T}(r, R_0)$ in all d

[M.R. Evans and S.M., J. Phys. A: Math. Theo. 47, 285001 (2014)]

Three important facts from the simple toy model

diffusion + stochastic resetting

 \implies

- Nonequilibrium stationary state (NESS)
- Unusual temporal relaxation

 \implies accompanied by a **dynamical phase transition**

• The existence of an **optimal** resetting rate *r**

 \implies renders a diffusive search **efficient**

Toy model \implies explosion of activities

- Enzymatic reactions in biology (Michaelis-Menten reaction)
- Diffusion in a confining potential/box
- · Lévy flights, Lévy walks, fractional BM with resetting
- Space-time dependent resetting rate r(x, t)
- Search via nonequilibrium reset dynamics vs. equilibrium dynamics
- Resetting dynamics of extended systems
- Memory dependent reset
- Quantum dynamics with reset
- Active particles with reset
- Cost of resetting
- Optimization of random search algorithms
- Optimal strategy for animal movements

 $\dots \implies a \text{ long list } !$

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Reviews: "Stochastic resetting and applications",

M.R. Evans, S.M., & G. Schehr, J. Phys. A. : Math. Theor. 53, 193001 (2020)

"The inspection paradox in stochastic resetting",

A. Pal, S. Kostinski & S. Reuveni, J. Phys. A. : Math. Theor. 55, 021001 (2022)

Theory of resetting \implies rapidly developing

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How about experiments?

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How about experiments?

Experiments on target search via diffusion with resetting using optical traps set-up:

Tal-Friedman, Pal, Sekhon, Reuveni, Roichman, J. Phys. Chem. Lett. 11, 7350 (2020) Besga, Bovon, Petrosvan, S.M., Ciliberto, Phys. Rev. Res. 2, 032029 (2020)



- 1. Free diffusion for an exponentially distributed period
- Switch on an optical harmonic trap and the let the particle relax to its equilibrium distribution using Engineered Swift Equilibration (ESE) technique => mimics instantaneous resetting

Steps 1 and 2 alternate ...



- 1. Free diffusion for an exponentially distributed period
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 $\overline{T}(r, b = L/\sigma) \longrightarrow \text{non-monotonic function of } r \text{ for fixed}$ $b = \frac{L}{\sigma} > b_c = 2.53..$

 \implies spinodal transition at $b = b_c$



Besga, Bovon, Petrosyan, S.M. & Ciliberto Phys. Rev. Res. 2, 032029 (2020)

Faisant, Besga, Petrosyan, Ciliberto & S.M. J. Stat. Mech. 113203 (2021)

Stochastic Resetting in a nutshell



- Natural dynamics \implies deterministic/stochastic/classical/quantum
- Resetting at random times and then natural dynamics restarts afresh
- Interval between resettings $\implies p(\tau)$ independently

⇒ renewal process

• If $p(\tau) = r e^{-r \tau} \Longrightarrow$ Poissonian resetting



Any many-body system evolving under its own stochastic dynamics:

Ex: (i) fluctuating interface with EW/KPZ dynamics(ii) Ising model with Glauber dynamics



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 $P_r(C, t) \longrightarrow$ Prob. that the system is in config. C at time t?

General Renewal Equation



Renewal equation: Setting au
ightarrow time since last resetting before t

$$P_r(C,t) = e^{-rt} P_0(C,t) + \int_0^t d\tau (r e^{-r\tau}) P_0(C,\tau)$$

[S. Gupta, S.M., G. Schehr, PRL, 112, 220601 (2014)]
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As $t \to \infty$, the nonequilibrium stationary state:

$$P_{\mathbf{r}}(C) = \int_0^\infty d\tau \left(r \, e^{-r \, \tau} \right) P_{\mathbf{0}}(C, \tau)$$

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To determine this stationary state, we need to know the full time-dependent $P_0(C, \tau)$ for the system without resetting at all times τ

 \implies makes it hard

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Few cases where analytical progress can be made

Examples: Fluctuating interfaces, Exclusion processes, N independent Brownian motions, Ising model etc.

S. Gupta, S.M., G. Schehr, PRL, 112, 220601 (2014); U. Basu, A. Kundu, A. Pal, PRE, 100, 032136 (2019); M. Magoni, S.M., G. Schehr, PRR, 2, 033182 (2020)...

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Example: N noninteracting particles in a switching optical trap

M. Biroli, H. Larralde, S. M., G. Schehr, PRL, 130, 207101 (2023)

Exp. protocol for resetting using optical traps

- 1. Free diffusion of *N* noninteracting particles during an exponentially distributed period
- 2. Switch on an optical harmonic trap and the let the particles relax to their equilibrium distribution ⇒ mimics instantaneous resetting

Steps 1 and 2 alternate ...





Consider *N* Brownian motions (independent) that are simultaneously reset with rate r to the origin



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$$P_{r}^{\mathrm{st}}(\{x_{i}\}) = r \int_{0}^{\infty} d\tau \, e^{-r \, \tau} \prod_{i=1}^{N} \frac{1}{\sqrt{4\pi D \tau}} \, e^{-x_{i}^{2}/4D \tau}$$



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The joint distribution does not factorize \implies correlated resetting gas

M. Biroli, H. Larralde, S. M., G. Schehr, PRL, 130, 207101 (2023)



Joint distribution:

$$P_{r}^{\rm st}(\{x_{i}\}) = r \int_{0}^{\infty} d\tau \, e^{-r\tau} \prod_{i=1}^{N} p_{0}(x_{i},\tau)$$
$$p_{0}(x,\tau) = \frac{1}{\sqrt{4\pi D\tau}} \, e^{-x_{i}^{2}/4D\tau}$$

In this model, interactions between particles are not built-in, but the correlations are generated by the dynamics (simultaneous resetting), that persist all the way to the stationary state



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The gas is **strongly** correlated in the NESS

 $\langle x_i^2 x_j^2 \rangle - \langle x_i^2 \rangle \langle x_j^2 \rangle = 4 \frac{D^2}{r^2} \Longrightarrow$ attractive all-to-all interaction



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The stationary joint distribution has a CIID structure \implies Solvable

$$P_r^{\mathrm{st}}(x_1, x_2, \ldots, x_N) = \int_{-\infty}^{\infty} du h(u) \prod_{i=1}^{N} p(x_i | u)$$

$\textbf{CIID} \Longrightarrow \text{Conditionally Independent and Identically Distributed}$

Joint distribution:

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Despite **strong correlations**, several physical observables can be computed **exactly** in the NESS due to the **CIID** structure

- Compute any observable for the ideal gas ⇒ I.I.D variables with distribution p₀(x, τ) parametrized by τ ⇒ easy
- Average over the random parameter τ using $p(\tau) = r e^{-r\tau}$

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Despite **strong correlations**, several physical observables can be computed **exactly** in the NESS due to the **CIID** structure

- Compute any observable for the ideal gas ⇒ I.I.D variables with distribution p₀(x, τ) parametrized by τ ⇒ easy
- Average over the random parameter τ using $p(\tau) = r e^{-r\tau}$

Examples:

- Average density
- Distribution of the k-th maximum: Order statistics
- Spacing distribution
- Full Counting Statistics

M. Biroli, H. Larralde, S. M., G. Schehr, PRL, 130, 207101 (2023)

Average Density



Joint distribution:

$$P_r^{\rm st}(\{x_i\}) = r \int_0^\infty d\tau \, e^{-r\tau} \prod_{i=1}^N p_0(x_i,\tau)$$
$$p_0(x,\tau) = \frac{1}{\sqrt{4\pi D\tau}} \, e^{-x_i^2/4D\tau}$$

Average density:

 $\rho(x,N) = \frac{1}{N} \sum_{i=1}^{N} \langle \delta(x_i - x) \rangle = \int P_r^{\mathrm{st}}(x, x_2, \dots, x_N) dx_2 dx_3 \dots dx_N$

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$$= r \int_0^\infty d\tau \, e^{-r\tau} \, p_0(x, \tau) = \frac{\alpha_0}{2} \, \exp[-\alpha_0 |x|]$$
where $\alpha_0 = \sqrt{r/D}$

 \implies same as the single particle position distribution

Extreme statistics and the gap/spacing distribution



• Global maximum (rightmost particle): $M_1 = \max\{x_1, x_2, \dots, x_N\}$

$$\begin{aligned} &\operatorname{Prob}.[M_1 = w | N] \to \frac{1}{L_N} f\left(\frac{w}{L_N}\right) \text{ where } L_N = \sqrt{\frac{4 D \ln N}{r}} \text{ and} \\ & \mathbf{f}(\mathbf{z}) = \mathbf{2} \, \mathbf{z} \, \mathbf{e}^{-\mathbf{z}^2} \text{ with } z \geq 0 \end{aligned}$$

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• Gap between the two rightmost particles d1

Prob. $[d_1 = g|N] \rightarrow \frac{1}{l_N} h\left(\frac{g}{l_N}\right)$ where $l_N = \sqrt{\frac{D}{r \ln N}}$ and $h(z) = 2 \int_0^\infty du \, e^{-u^2 - z/u}$ with $z \ge 0$

Extreme statistics and the gap/spacing distribution



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Gap between the two rightmost particles d₁

Prob. $[d_1 = g|N] \rightarrow \frac{1}{l_N} h\left(\frac{g}{l_N}\right)$ where $l_N = \sqrt{\frac{D}{r \ln N}}$ and $\mathbf{h}(\mathbf{z}) = \mathbf{2} \int_0^\infty d\mathbf{u} \, \mathbf{e}^{-\mathbf{u}^2 - \mathbf{z}/\mathbf{u}}$ with $z \ge 0$

Non-exponential tail: $h(z) \sim \exp[-3 (z/2)^{2/3}]$ as $z \to \infty$

M. Biroli, H. Larralde, S. M., G. Schehr, PRL, 130, 207101 (2023)





N noninteracting particles in a harmonic trap



N noninteracting particles in a harmonic trap

(1) Protocol 1: Stiffness of the harmonic trap changes from $\mu_1 \rightarrow \mu_2$ with rate r_1 and $\mu_2 \rightarrow \mu_1$ with rate r_2

 \implies drives the system into a correlated NESS

Biroli, Kulkarni, S.M., Schehr, PRE, 109, L032106 (2024)



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Biroli, Kulkarni, S.M., Schehr, PRE, 109, L032106 (2024)

- (2) Protocol 2: The center of the harmonic trap performs a stochastic motion
 - \implies drives the system into a correlated NESS

Sabhapandit, S.M., J. Phys. A: Math. Theor. 57, 335003 (2024)



In both protocols, the NESS has the CIID (conditionally independent and identically distributed) structure

$$P_{\mathrm{st}}(x_1, x_2, \ldots, x_N) = \int_{-\infty}^{\infty} du h(u) \prod_{i=1}^{N} p(x_i | u)$$

This CIID structure \implies solvable for various observables

Biroli, Kulkarni, S.M., Schehr, PRE, 109, L032106 (2024); Sabhapandit, S.M., J. Phys. A: Math. Theor. 57, 335003 (2024); Kulkarni, S.M., Sabhapandit, arXiv: 2407.20342

• A brief and partial overview of Stochastic Resetting a rapidly evolving field of research

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- Leads to ⇒ new nonequilibrium stationary state (NESS)

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Simultaneous resetting of independent particles

 \implies nontrivial correlations in the NESS

• Geometrical properties of the territory covered by a resetting Brownian motion

Span, Convex hull, no. of distinct sites visited etc.

S.M., F. Mori, H. Schawe, G. Schehr, PRE, 103, 022135 (2021); M. Biroli, F. Mori, S.M., J. Phys. A 55, 244001 (2022)

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Boyer & Solis-Salas (2014); Boyer, Evans & S.M. (2017); Falcon-Cortes, Boyer, Giuggioli, S.M. (2017), Boyer & S.M. (2024)...

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• Resetting Brownian motion with constraints: resetting Brownian bridges and its optimal properties

B. De Bruyne, S.M. & G. Schehr, PRL, 128, 200603 (2022); N. Smith & S.M., J. Stat. Mech 053212 (2022)

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• First-passage resetting

De Bruyne, Randon-Furling, Redner (2020)
- Applications of resetting in stochastic optimal control theory
 - B. De Bruyne & F. Mori (2022); F. Mori & L. Mahadevan, arXiv:2311.18813

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• Cost of resetting and Entropy production

Fuchs, Goldt, Seifert (2016),....., Pal, Kusmierz, Reuveni (2020); Bodrova & Sokolov (2020); Mori, Olsen, Krishnamurthy (2023); Sunil, Blythe, Evans, S.M (2023), Olsen, Gupta, Mori, Krishnamurthy (2924); Olsen, Gupta (2024).....

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Resetting in classical many-body systems

Durang, Henkel, Park (2014), Gupta, S.M., Schehr (2014); Basu, Kundu, Pal (2019); Magoni, S.M., Schehr (2020); Krapivsky, Vilk, Meerson (2022); Biroli, Larralde, S.M., Schehr (2023), Di Bello, Hartmann, S.M., Mori, Rosso, Schehr (2023), Biroli, Kulkarni, S.M., Schehr (2023) ...

- Applications of resetting in stochastic optimal control theory B. De Bruyne & F. Mori (2022); F. Mori & L. Mahadevan, arXiv:2311.18813
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• Resetting in Quantum many-body systems

Mukherjee, Sengupta, S.M. (2018); Rose, Touchette, Lesanovsky, Garrahan (2018); Perfetto, Carollo, Magoni & Lesanovsky (2021); Yin, Barkai (2022); Dubey, Chetrite, Dhar (2022); Turkeshi, Dalmonte, Fazio, Schiro (2022); Kulkarni, S.M. (2023), Kulkarni, S.M. & Sabhapandit (2024) ...

⇒ An optimally chosen resetting rate enhances quantum entanglement between qubits

Ongoing collaboration between LPTMS, Munich, Tel-Aviv and ICTS (Bangalore) using IBM quantum computer

Stochastic Resetting \rightarrow rich and interesting static/dynamic phenomena

Journal of Physics A: Mathematical and Theoretical

Stochastic Resetting: Theory and Applications In Celebration of the 10th Anniversary of 'Diffusion with Stochastic Resetting'

Guest Editors

Anupam Kundu International Centre for Theoretical Sciences, Bengaluru, India Shlomi Reuveni Tel Aviv University, Israel

Scope

Restart is a simple and natural mechanism that has emerged as an overreaching topic in physics, chemistry, biology, ecology, engineering and economics. Since the inaugural work of Evans and Majumdar (Evans M R and Majumdar S N 2011, *Phys. Rev. Lett.* **106**, 160601) a substantial amount of research has been carried out on stochastic resetting and its applications. This work spans different contexts starting from first-passage and search theory, stochastic thermodynamics, optimization theory, and all the way to quantum mechanics. Further connections have been made to animal foraging, protein-DNA interactions, coagulation-diffusion processes, chemical reaction processes, as well as to stock-market and population dynamics which display colossal crashes, i.e., resetting events. While most studies to date have been theoretical, several experimental groups have now entered the playing field, which marks the dawn of a new era.

The goal of this issue is to report new and original advancements made on stochastic resetting and applications, to open novel research directions and to attract additional researchers to work in the exciting field of stochastic resetting.

Collaborators

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- D. Boyer, H. Larralde, A. Falcon-Cortes, G. Marcado-Vasquez (UNAM, Mexico)
- S. Ciliberto & group (ENS-Lyon, France)
- F. den Hollander (Leiden University, The Netherlands)
- M. R. Evans, J. Whitehouse, R. A. Blythe, J. Sunil (Edinburgh University, UK)
- L. Giuggioli (Bristol, UK)
- A. K. Hartmann (Oldenburg Univ,, Germany)
- M. Kulkarni, A. Kundu (ICTS, Bangalore), S. Gupta (TIFR, Mumbai)
- L. Kusmierz (Inst. of Phys., Krakow, Poland \rightarrow Riken Center, Japan)
- K. Mallick (IPHT, Saclay, France)
- J. M. Meylahn, H. Touchette (Stellenbosch University, South Africa)
- B. Mukherjee, K. Sengupta (IACS, Kolkata, India)
- G. Oshanin (Sorbonne Université, Paris, France)
- S. Sabhapandit (RRI, Bangalore, India)
- H. Schawe (Cergy-Pontoise, France)
- G. Schehr (LPTHE, Sorbonne University, France)
- G. Tucci & A. Gambassi (SISSA, Trieste, Italy)
- N. R. Smith (Ben-Gurion Univ., Israel)



S. N. Majumdar and G. Schehr (Oxford University Press, 2024)

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