

# Applications of Percolation Theory

Math 242 Modern Computational Math

# Groundwater Hydrology

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## Percolation Theory and Its Application to Groundwater Hydrology

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The theory of percolation, originally proposed to describe polymerization [Flory, 1941; Stockmayer, 1943] and penetration of fluids in porous media [Broadbent and Hammersley, 1957], and the subject has since been intensively studied, primarily in the field of physics [e.g., Stauffer, 1985; Balberg, 1987, and references therein]. However, little direct use of percolation theory results has been made to date in the field of hydrology [Thompson et al., 1987]. The theory has been extensively developed as a mathematical tool, and has found successful applications in many fields of science.

### 1. INTRODUCTION

The theory of percolation was first introduced some time ago to describe polymerization [Flory, 1941; Stockmayer, 1943] and penetration of fluids in porous media [Broadbent and Hammersley, 1957], and the subject has since been intensively studied, primarily in the field of physics [e.g., Stauffer, 1985; Balberg, 1987, and references therein]. However, little direct use of percolation theory results has been made to date in the field of hydrology [Thompson et al., 1987]. The theory has been extensively developed as a mathematical tool, and has found successful applications in many fields of science.

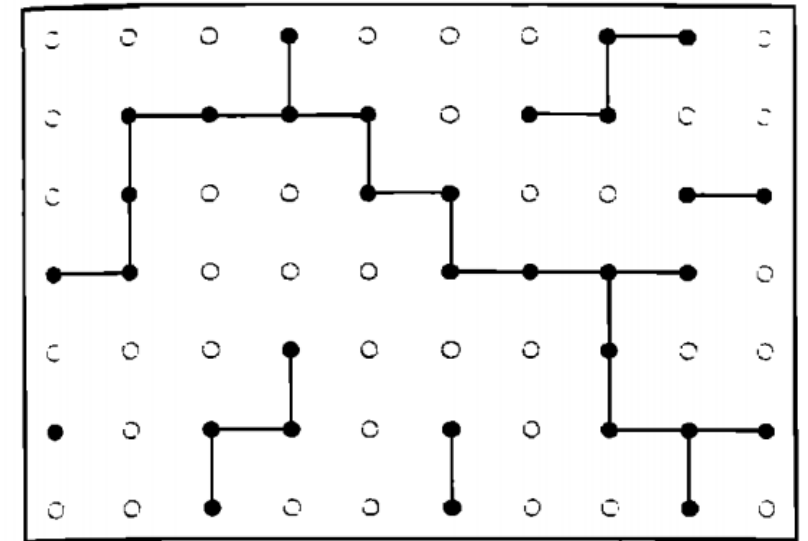


Fig. 3. An illustration of a finite lattice with various size clusters. There is one cluster, the percolation cluster, that connects the bottom and top boundaries, and the left and right boundaries, of the finite square lattice.

ogy are then briefly surveyed, followed by a review of existing and potential applications of percolation theory to

# Rock Fractures and Earthquakes

Z. L. Wu, Implications of a percolation model for earthquake 'nucleation', *Geophysical Journal International*, Volume 133, Issue 1, April 1998, Pages 104–110, <https://doi.org/10.1046/j.1365-246X.1998.1331491.x>

*Geophys. J. Int.* (1998) **133**, 104–110

## Implications of a percolation model for earthquake 'nucleation'

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### SUMMARY

A percolation model is applied to the explanation of some of the qualitative and quantitative aspects associated with the recent observations of earthquake 'nucleation'. An additional assumption is introduced that nucleation starts at the critical point of percolation. The model explains the order of magnitude of the seismic moment release during the nucleation, the dependence of the seismic moment of the main shock on the duration of the nucleation process, and the observation that the fraction of the moment release during the nucleation has no systematic variation with the size of the main shock. The model also suggests that the source time function of the nucleation phase may be complex, and also that not all earthquakes are accompanied by a nucleation process, which is supported by observational results. By assuming that there exists a scale invariance associated with the criticality, a Widom scaling model is proposed to describe the electromagnetic emission during earthquake rupture.

**Key words:** earthquake rupture, electromagnetic emission, nucleation, percolation.

### 1 INTRODUCTION

In recent years, the study of the nucleation of earthquake

### 2 PERCOLATION MODEL

There are different ways of representing the problem of earth-

# Electrical conductivity of composite materials

Eletskii, Knizhnik, Potapkin, and Kenny, "Electrical characteristics of carbon nanotube-doped composites", *Physics-Uspekhi*, 58 (3) 2015, 209-251, [doi:10.3367/ufne.0185.201503a.0225](https://doi.org/10.3367/ufne.0185.201503a.0225).

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REVIEWS OF TOPICAL PROBLEMS

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## Electrical characteristics of carbon nanotube-doped composites

A V Eletskii, A A Knizhnik, B V Potapkin, J M Kenny

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**Abstract.** This paper reviews research into the electrical properties that are imparted to composite materials by introducing carbon nanotubes (CNTs) into their polymer matrices. Due to the large aspect ratio of CNTs, even a small amount of doping (at a level of 0.01–0.1%) is enough to increase the conductivity of the material by more than ten orders of magnitude, thus changing it from an insulator to a conductor. At low doping, charge transfer is of a percolation nature in the sense that nanotubes that are in contact with each other form conducting channels in the material. Importantly, the conductivity has a threshold nature, so that the conduction jump occurs upon an arbitrarily small increase in a doping level above the critical value. This paper summarizes experimental data on the position of the percolation

ods for and basic results obtained from the simulation of the percolation conductivity of CNT-doped composites are discussed. Particular attention is given to contact phenomena that occur at adjacent nanotube boundaries and which determine the conductivity of CNT-doped composites.

**Keywords:** polymers, composites, carbon nanotubes, electrical properties

### 1. Introduction

Polymer materials are finding applications in many technological processes and engineering systems due to their good



# Battery Chemistry

Glazier, Li, Zhou, Bond, Dahn.  
“Characterization of Disordered  $\text{Li}_{(1+x)}\text{Ti}_2\text{Fe}_{(1-3x)}\text{O}_2$  as Positive Electrode Materials in Li-Ion Batteries Using Percolation Theory.” *Chemistry of Materials*, 2015, 27 (22), 7751-7756  
[doi: 10.1021/acs.chemmater.5b03530](https://doi.org/10.1021/acs.chemmater.5b03530).

## Characterization of Disordered $\text{Li}_{(1+x)}\text{Ti}_2\text{Fe}_{(1-3x)}\text{O}_2$ as Positive Electrode Materials in Li-Ion Batteries Using Percolation Theory

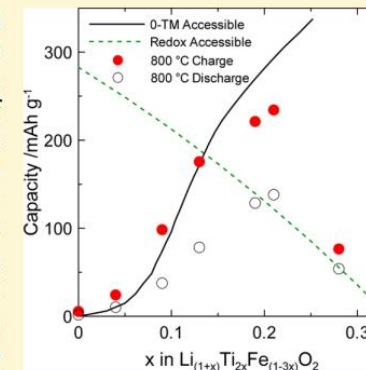
Stephen L. Glazier,<sup>†</sup> Jing Li,<sup>‡</sup> Jigang Zhou,<sup>§</sup> Toby Bond,<sup>§</sup> and J. R. Dahn<sup>\*,†,‡,||</sup>

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**ABSTRACT:** Recent theoretical and experimental works have shown that disordered positive electrode materials can function well in lithium cells. This work explores the solid solution series  $\text{Li}_{(1+x)}\text{Ti}_2\text{Fe}_{(1-3x)}\text{O}_2$  ( $0 \leq x \leq 0.333$ ) and compares the measured specific capacity variation with  $x$  to a recent theoretical model. The samples have varying degrees of cation disordering between lithium and transition metal layers that is dependent on  $x$ . The materials were characterized using induced coupled plasma optical emission spectroscopy, scanning electron microscopy, X-ray diffraction, and X-ray absorption spectroscopy (XAS) to quantify the degree of disorder and predict electrochemical performance. The specific capacities of lithium-limited samples ( $0 \leq x \leq 0.13$ ) were found to agree very well with the recently proposed percolation theory model, whereas redox-limited samples ( $0.13 \leq x \leq 0.29$ ) yielded slightly higher than expected capacities due to oxygen redox compensation characterized by oxygen K-edge XAS studies. Capacity retention was found to increase with lithium content. The voltage vs specific capacity relations for this set of materials do not suggest practicality, so this work is primarily of academic interest, but it suggests that more disordered materials should be explored.



### ■ INTRODUCTION

Large-scale lithium-ion batteries are becoming more in demand for use in automotive and energy storage applications. In order to fulfill these demands, new materials must be cheaper and have high energy density, long life, and good safety. New positive electrode materials are, therefore, of interest for their

to in the literature, channels, defined by Lee et al. as  $n$ -TM, where  $n$  is the number of transition metals around the tetrahedral sites ( $n = 0-4$ ).<sup>4</sup> The word channel may misrepresent the geometry and path of Li through these tetrahedra; therefore, the term site will be used in this work in place of channel. In traditional ordered-layered structures, like  $\text{LiCoO}_2$ , only 1-TM and 3-TM sites are present and Li migrates

# Animal Habitats

Boswell, Britton, and Franks, "Habitat fragmentation, percolation theory, and the conservation of a keystone species", *Proceedings of the Royal Society B: Biological Sciences* vol. 265, 1409 (1998): 1921–1925. [doi:10.1098/rspb.1998.0521](https://doi.org/10.1098/rspb.1998.0521).

## Habitat fragmentation, and the conservation of

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Many species survive in specialized habitats. When the habitat is fragmented, the risk of extinction looms. In this paper, we use percolation theory to model habitat fragmentation. We then develop a stochastic, spatially explicit model of habitat fragmentation on a keystone species (the red squirrel). Our results suggest that species may become extinct if the habitat is fragmented; this has important implications for conservation strategies may not be as successful as is currently thought of as the saviour for fragmented environments.

**Keywords:** habitat fragmentation; habitat corridors; percolation theory

### 1. INTRODUCTION

The tropical rainforests are the most important ecosystems of all in terms of biodiversity (May 1990) and they are being destroyed at an increasing rate (Gradwohl & Greenberg 1988; Laurance & Bierregaard 1997). Because habitat destruction is the major cause of species extinction (Ehrlich & Ehrlich 1981; Wilson 1992; Lawton & May 1995), this is the greatest conservation crisis. There have been many studies on the effect of habitat loss for mammals, but there have been comparatively few studies for insects (but see Laurance & Bierregaard 1997). This lack of attention to invertebrates is surprising given

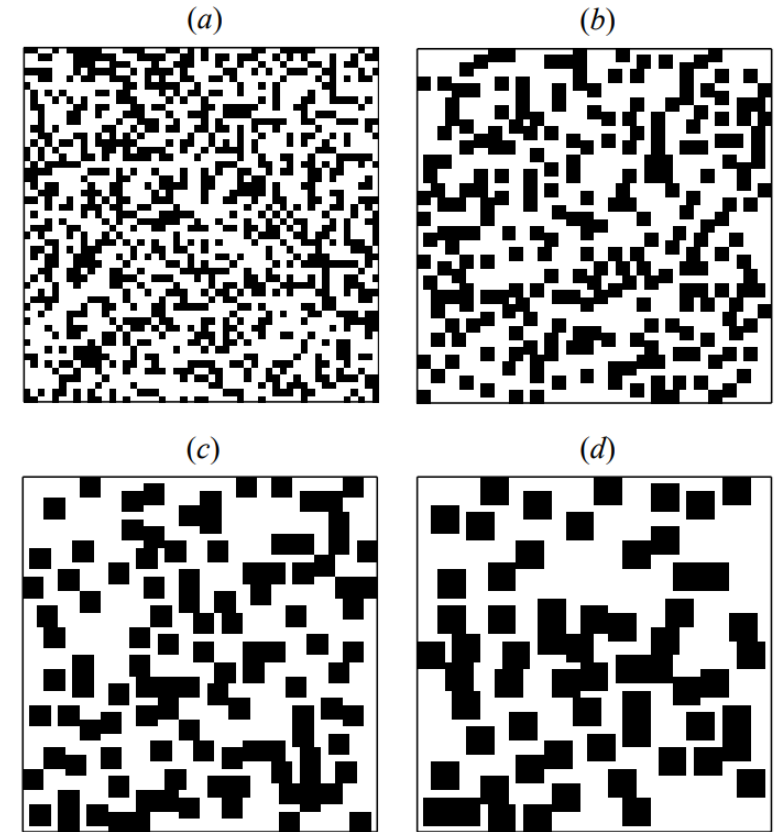


Figure 5. The effect of ‘randomly’ removing 40% of the habitat from a  $50 \times 50$  lattice. The black patches represent the removed habitat; the white patches represent forested areas. (a) The patches are removed totally at random. (b) The patches are removed in blocks of four patches (i.e.  $2 \times 2$ ). (c) The patches are removed in blocks of  $3 \times 3$ . (d) Patches removed in blocks of  $4 \times 4$ .

model strongly suggests that there are critical thresholds both in the size of habitat islands and in the number of degraded patches within such habitat islands, beyond



# Spread of Disease

Davis, Trapman, Leirs, *et al.* The abundance threshold for plague as a critical percolation phenomenon. *Nature* 454, 634–637 (2008).

<https://doi.org/10.1038/nature07053>.

nature

Vol 454 | 31 July 2008 | doi:10.1038/nature07053

## LETTERS

### The abundance threshold for plague as a critical percolation phenomenon

S. Davis<sup>1</sup>, P. Trapman<sup>2</sup>, H. Leirs<sup>3,4</sup>, M. Begon<sup>5</sup> & J. A. P. Heesterbeek<sup>1</sup>

Percolation theory is most commonly associated with the slow flow of liquid through a porous medium, with applications to the physical sciences<sup>1</sup>. Epidemiological applications have been anticipated for disease systems where the host is a plant or volume of soil<sup>2,3</sup>, and hence is fixed in space. However, no natural examples have been reported. The central question of interest in percolation theory<sup>4</sup>, the possibility of an infinite connected cluster, corresponds in infectious disease to a positive probability of an epidemic. Archived records of plague (infection with *Yersinia pestis*) in populations of great gerbils (*Rhombomys opimus*) in Kazakhstan have been used to show that epizootics only occur when more than about 0.33 of the burrow systems built by the host are occupied by family groups<sup>5</sup>. The underlying mechanism for this abundance threshold is unknown. Here we present evidence that it is a percolation threshold, which arises from the difference in scale between the movements that transport infectious fleas between family groups and the vast size of contiguous landscapes colonized by gerbils. Conventional theory predicts that abundance thresholds for the spread of infectious disease arise when transmission between hosts is density dependent such that the basic reproduction number ( $R_0$ ) increases with abundance, attaining 1 at the threshold. Percolation thresholds, however, are separate, spatially explicit thresholds that indicate long-range connectivity in a system and do not coincide with  $R_0 = 1$ . Abundance thresholds are the theoretical basis for attempts to manage infectious disease by reducing the abundance of susceptible individuals, and this has been the basis of control of plague in gerbils.

To explain this, we begin with a sketch of percolation theory. We then describe aspects of the population biology of great gerbils, and the landscapes they inhabit, which suggest percolation theory is an appropriate approach to understanding plague epizootics. A network model is then elaborated. The purpose of this model is to bring together three spatial scales: (i) that of flea movements responsible for plague transmission between family groups of great gerbils; (ii) the dimensions of the contiguous landscapes inhabited by great gerbils; and (iii) the scale at which plague monitoring is conducted in Kazakhstan. We argue that the network model shows how the three spatial scales are together responsible for the empirical observation of an abrupt threshold for plague.

Percolation theory concerns the behaviour of connected clusters in random networks<sup>4</sup>. Whether an infectious disease will spread among a population of hosts that have a fixed position in space and may only infect their nearest neighbours is well recognized as a percolation problem<sup>14,15</sup>. Equally recognized is the relevance of percolation theory to epidemics on networks in general, and lattice models in particular<sup>16–18</sup>. Among empiricists, the theory has been used to postulate the existence of spatial thresholds for the spread of fungal parasites of plants<sup>2</sup>.

A simple case of percolation is when bonds form independently between adjacent points on the plane square lattice with probability  $p$ . In network terminology, each point on the lattice is a vertex and if a bond is present there is said to be an open edge between the two vertices. A 'cluster' is then defined as a set of vertices connected by open edges. Percolation occurs when the probability of infection is high enough that a single cluster of infected individuals spans the entire system.

Lecture Notes in Physics 880

Allen Hunt  
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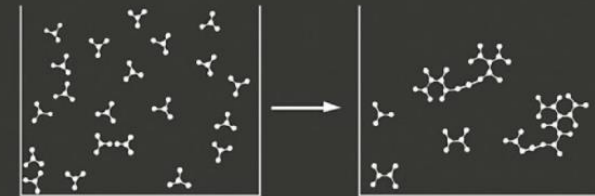

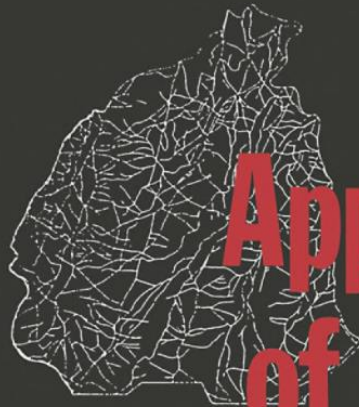
# Percolation Theory for Flow in Porous Media

*Third Edition*

With Forewords by John Selker,  
Robert Horton and Muhammad Sahimi

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# Applications of Percolation Theory



MUHAMMAD SAHIMI

  
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