

Anomalous fluctuations in one dimensional interacting systems

Joint with
Júlia Komjáthy and Timo Seppäläinen

Márton Balázs

University of Bristol

Bath, 13 January, 2014.

The models

Asymmetric simple exclusion process

Zero range

Bricklayers

Hydrodynamics

Characteristics

Tool: the second class particle

Single

Many second class particles

Results

Normal fluctuations

Abnormal fluctuations

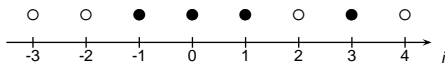
Proof

Upper bound

Lower bound

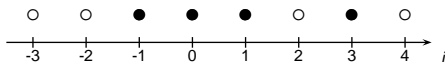
Microscopic concavity/convexity

Asymmetric simple exclusion



Bernoulli(ρ) distribution; $\omega_i = 0$ or 1 .

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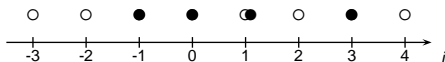
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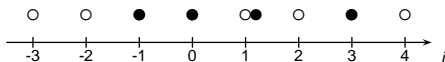
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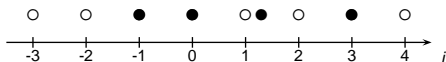
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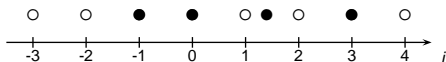
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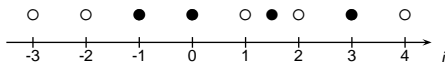
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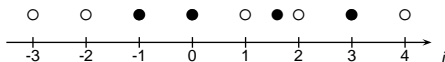
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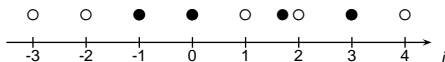
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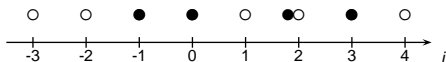
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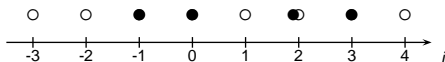
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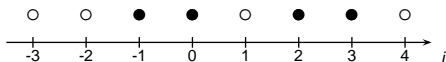
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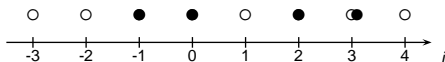
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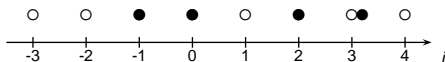
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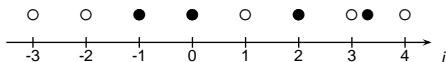
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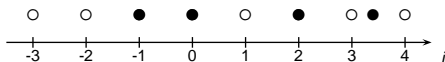
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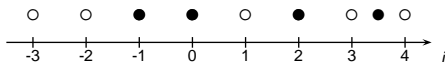
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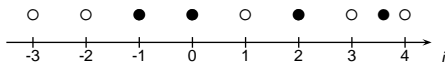
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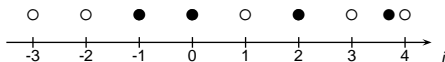
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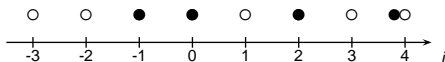
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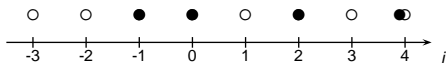
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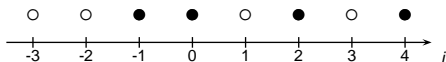
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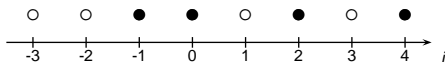
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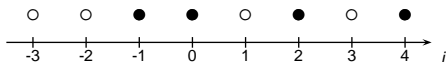
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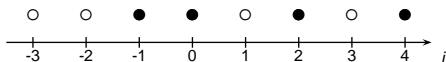
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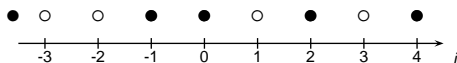
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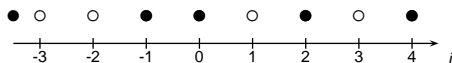
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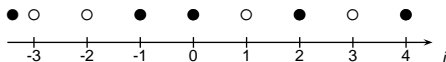
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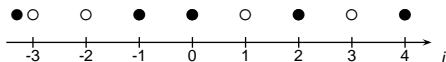
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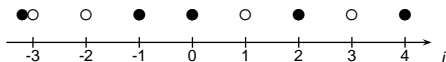
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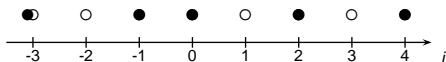
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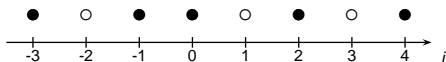
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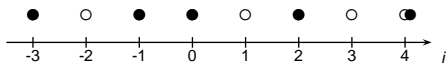
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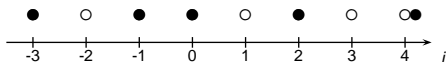
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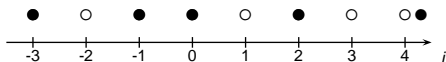
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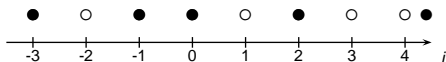
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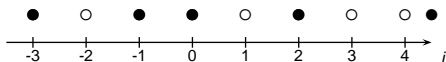
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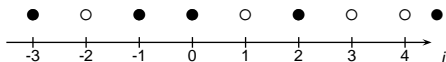
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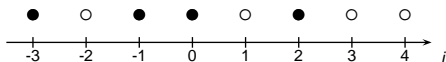
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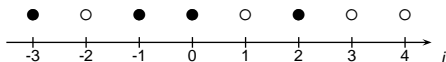
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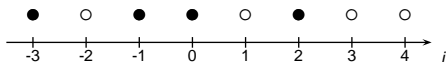
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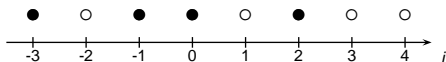
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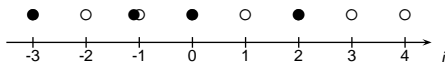
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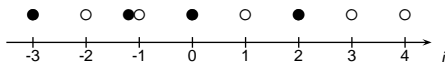
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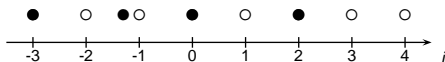
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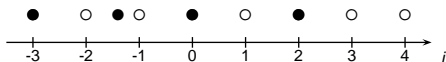
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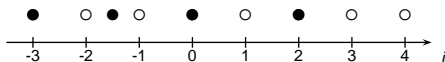
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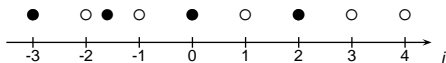
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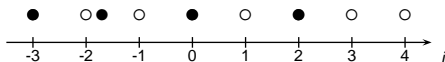
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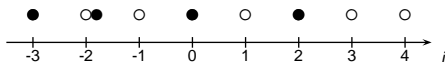
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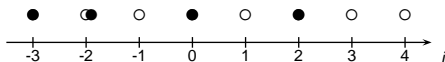
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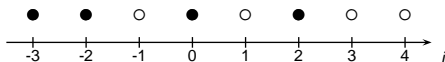
Particles try to jump

to the right with rate p ,

to the left with rate $q = 1 - p < p$.

The jump is suppressed if the destination site is occupied by another particle.

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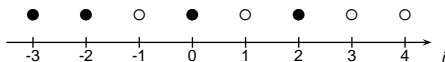
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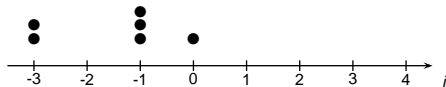
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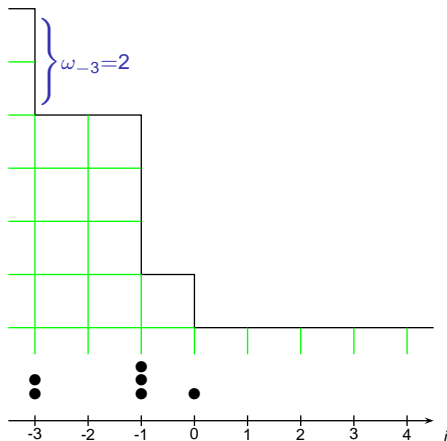
The Bernoulli(ϱ) distribution is time-stationary for any $(0 \leq \varrho \leq 1)$. Any translation-invariant stationary distribution is a mixture of Bernoullis.

The asymmetric zero range process



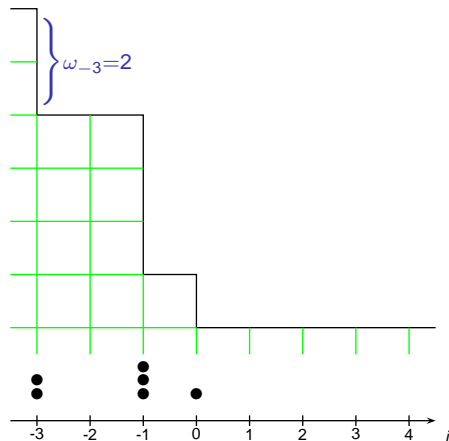
Poisson-type distribution; $\omega_i \in \mathbb{Z}^+$.

The asymmetric zero range process



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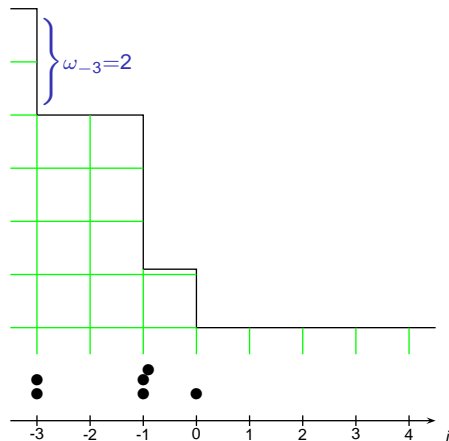
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The asymmetric zero range process



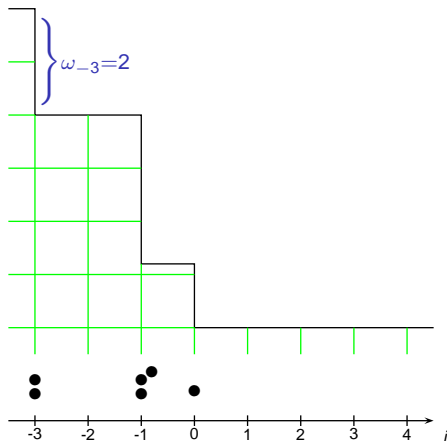
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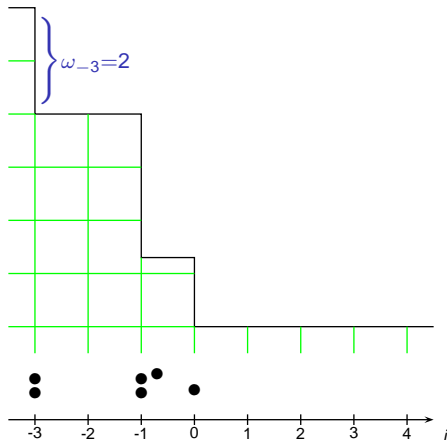
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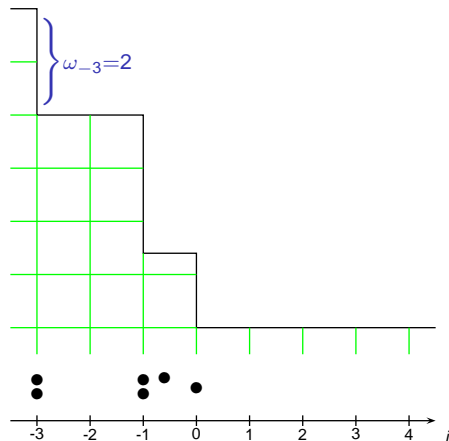
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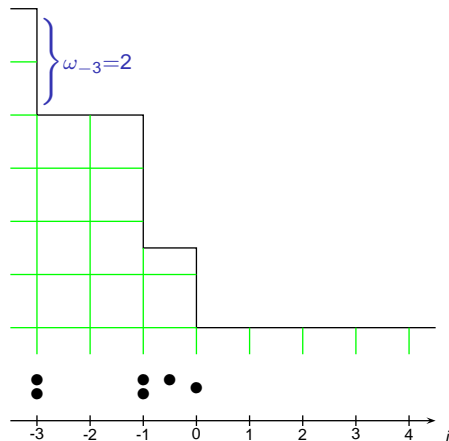
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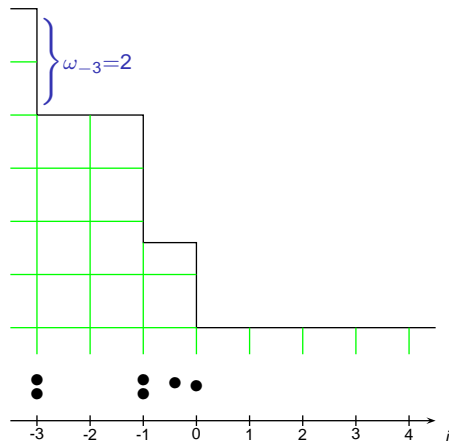
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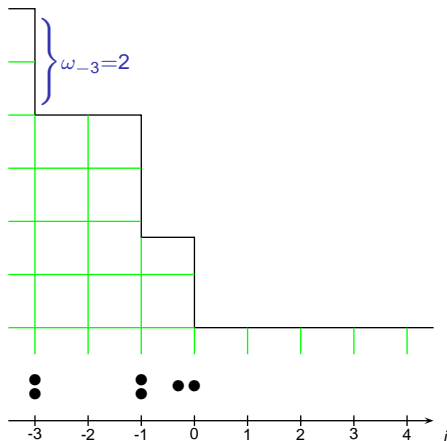
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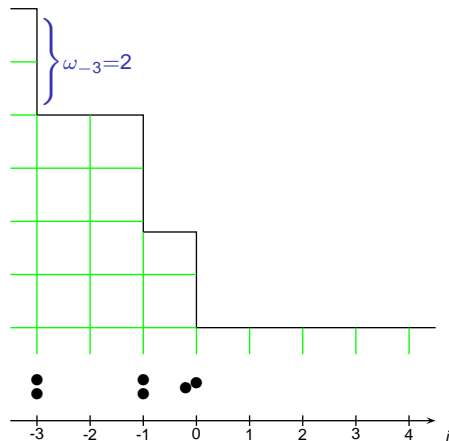
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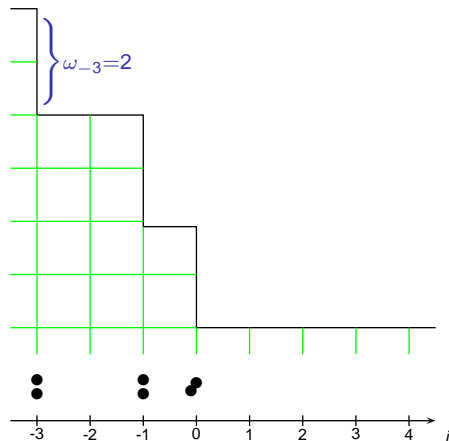
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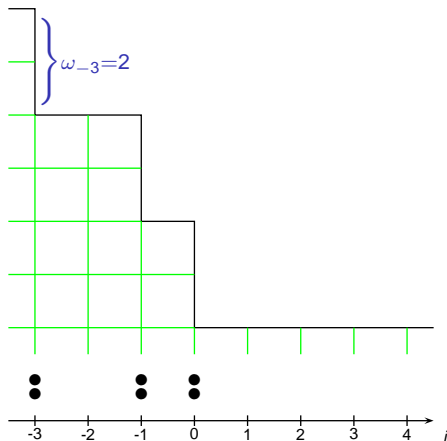
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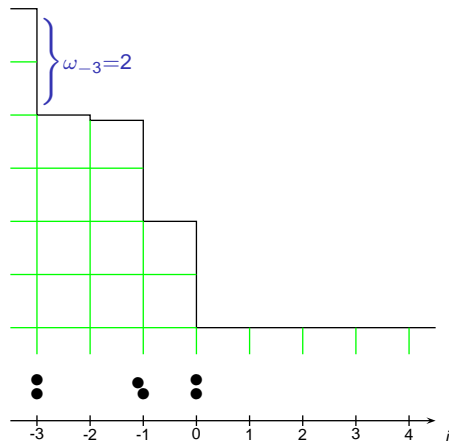
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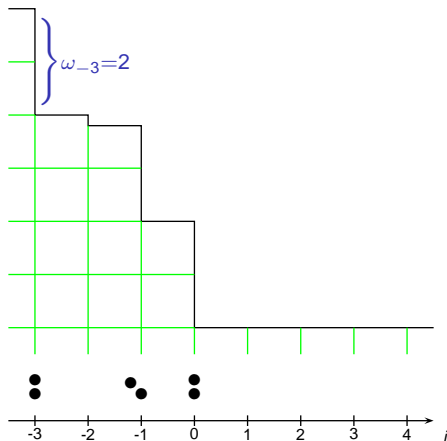
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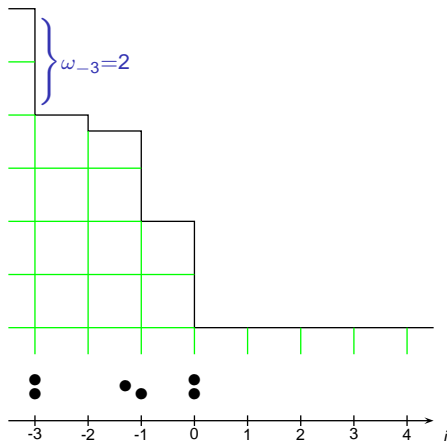
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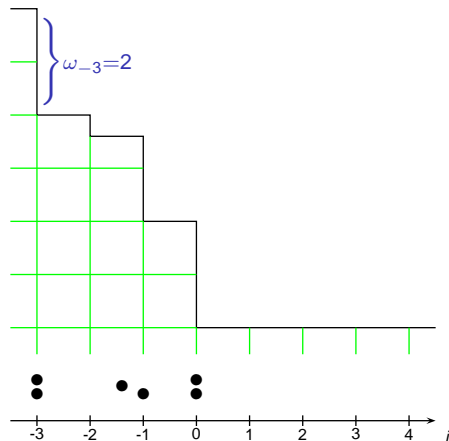
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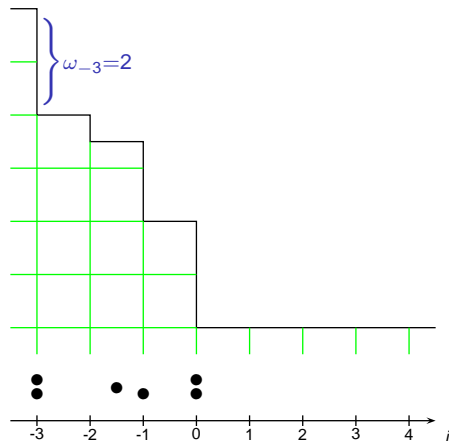
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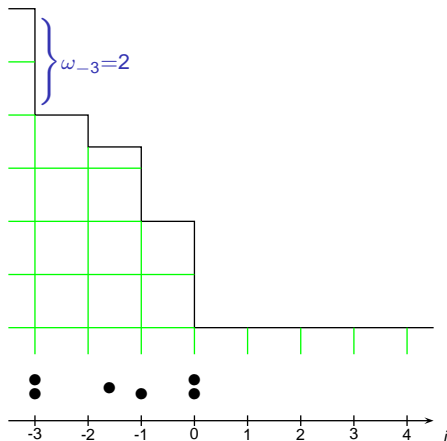
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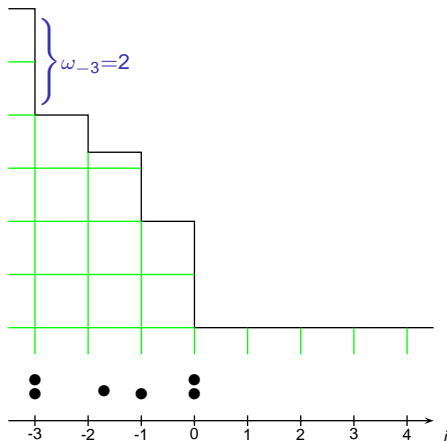
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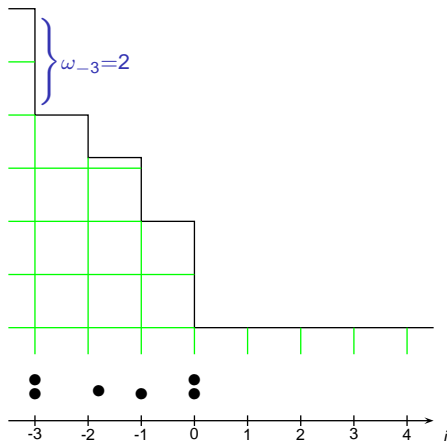
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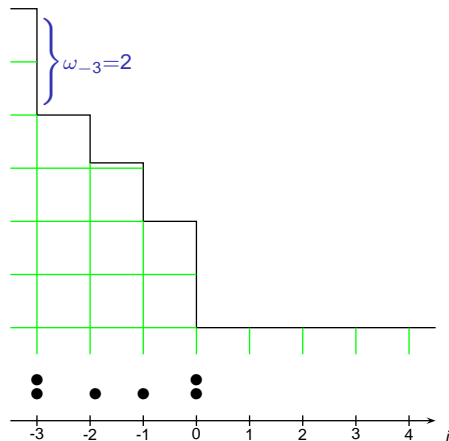
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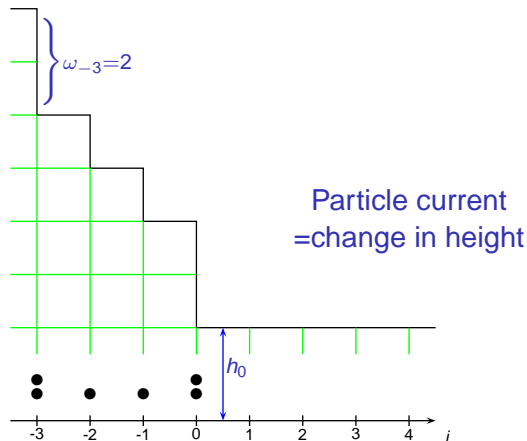
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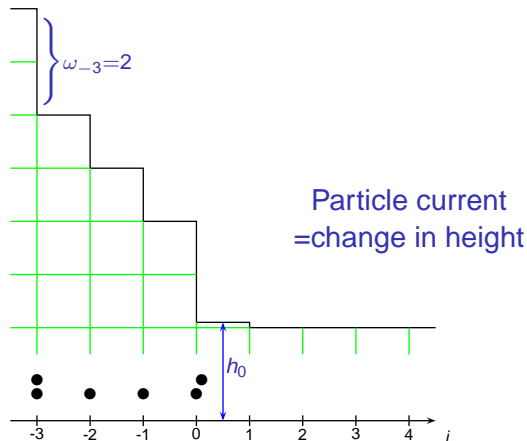
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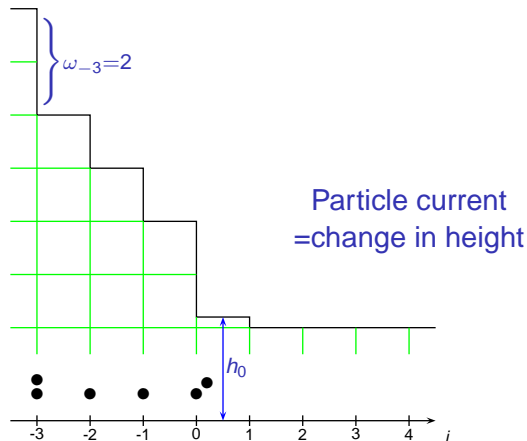
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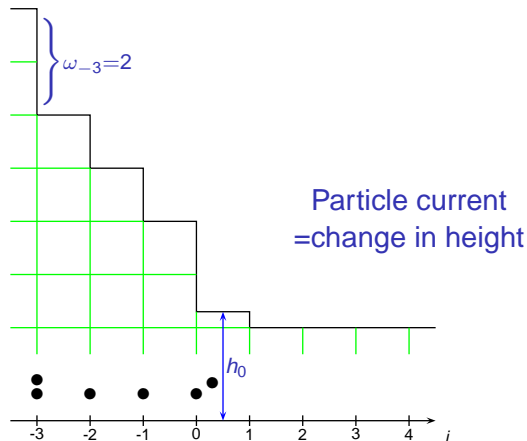
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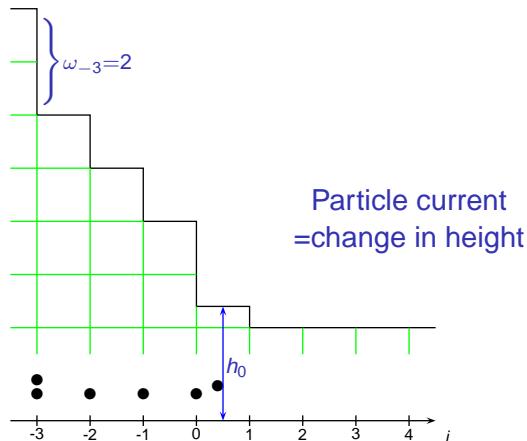
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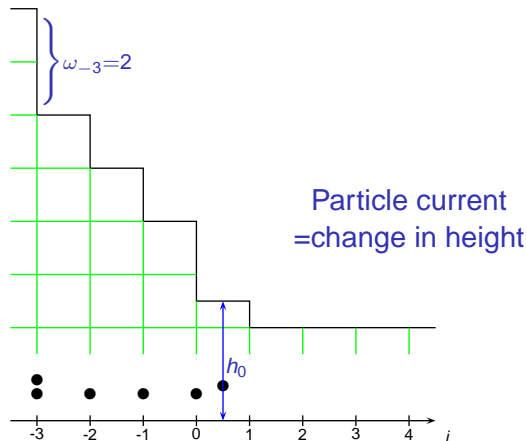
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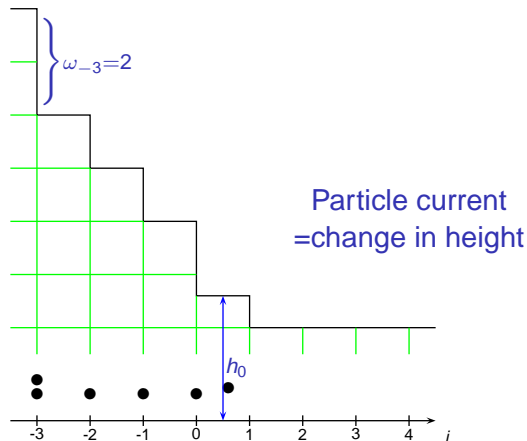
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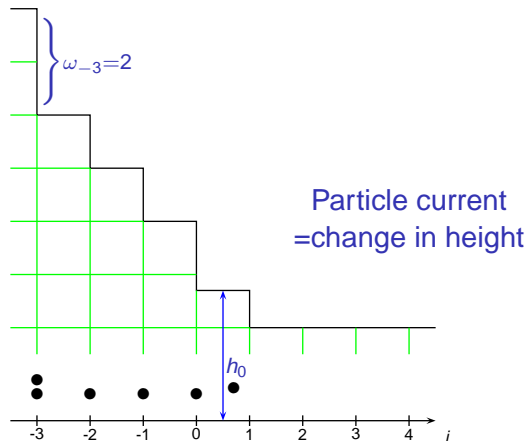
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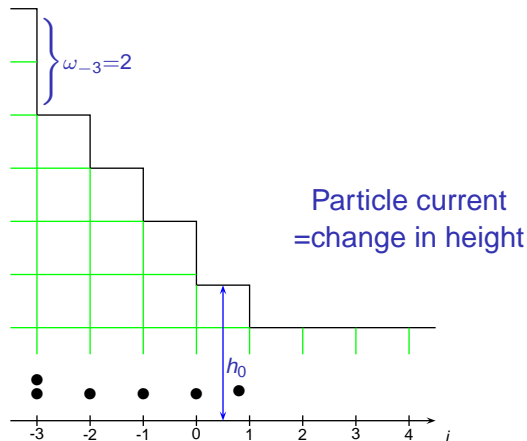
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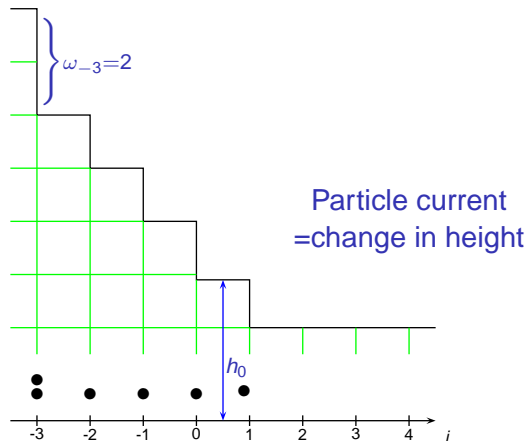
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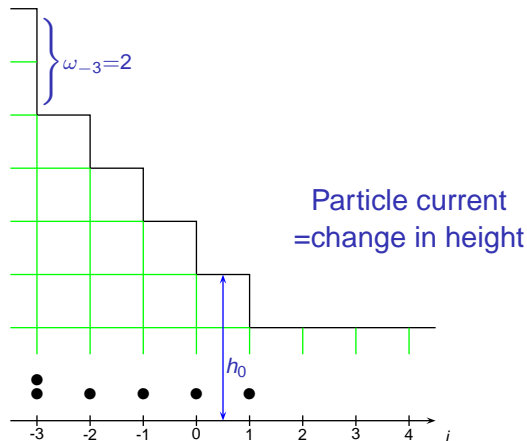
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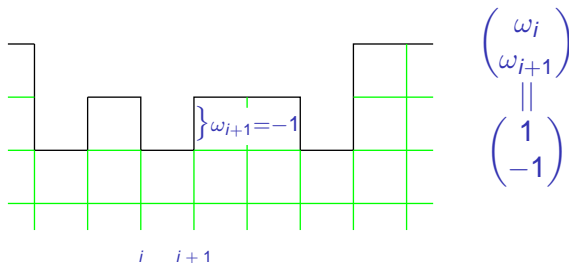
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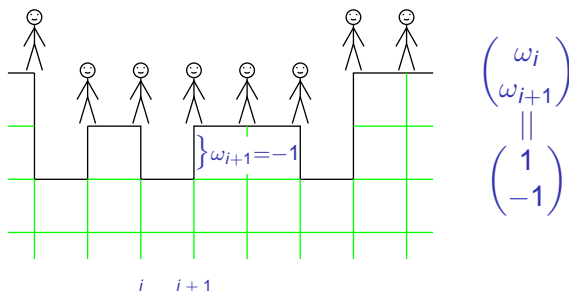
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The asymmetric bricklayers process



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The asymmetric bricklayers process

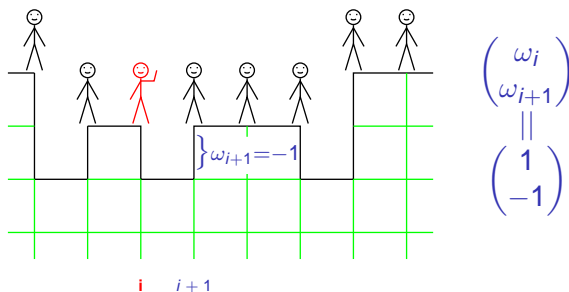


Poisson-type distribution; $\omega_i \in \mathbb{Z}$.

a brick is added **with rate** $p \cdot [r(\omega_i) + r(-\omega_{i+1})]$
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$$(r(\omega) \cdot r(1 - \omega) = 1; \quad r \text{ non-decreasing; } q = 1 - p < p).$$

The asymmetric bricklayers process



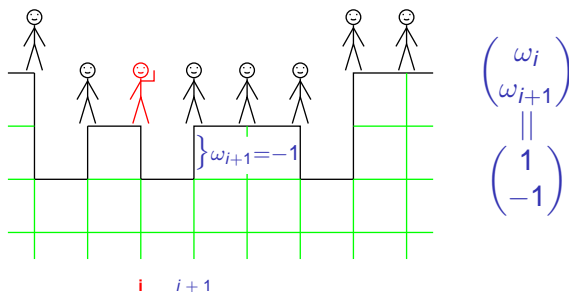
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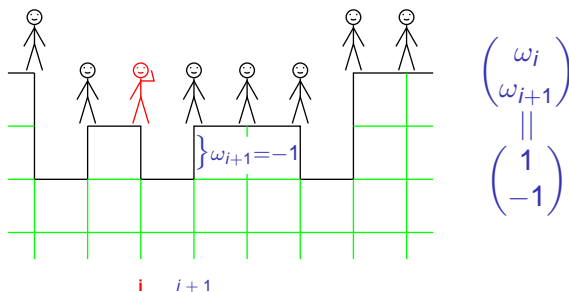
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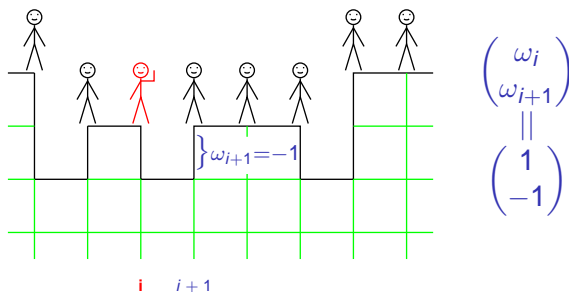
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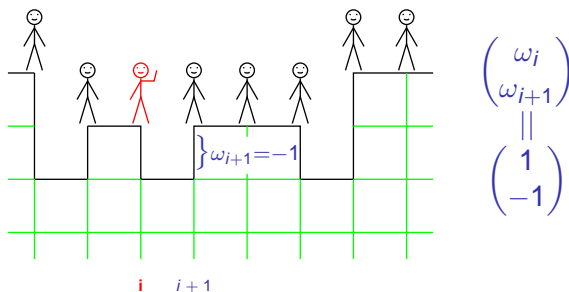
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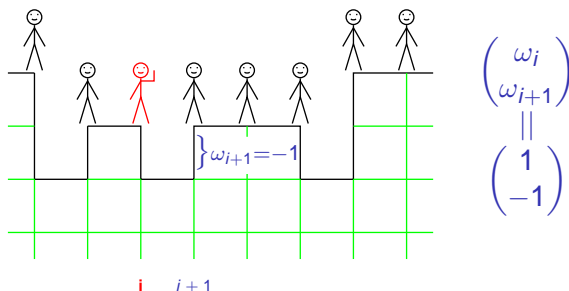
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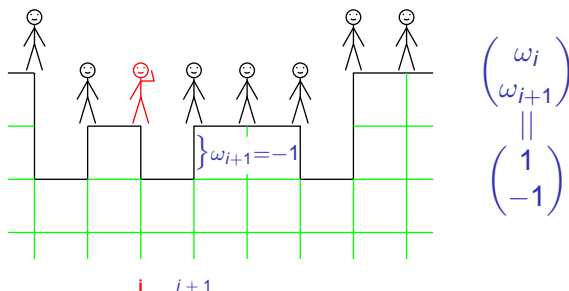
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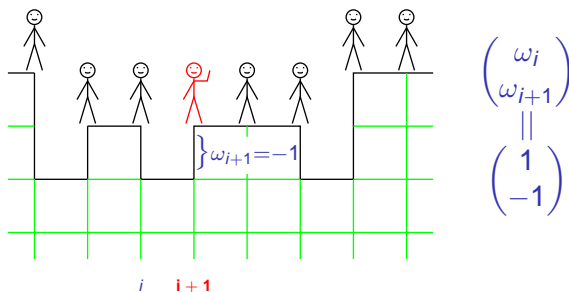
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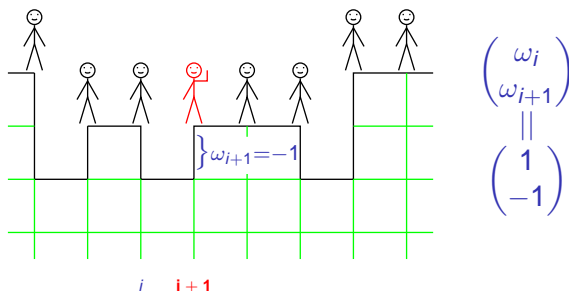
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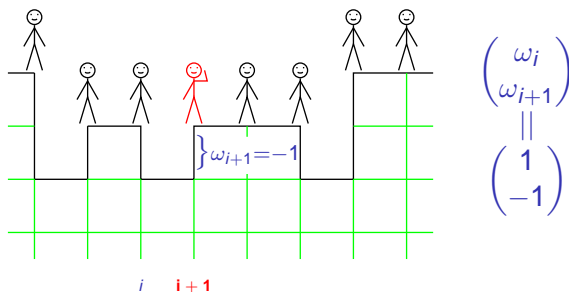
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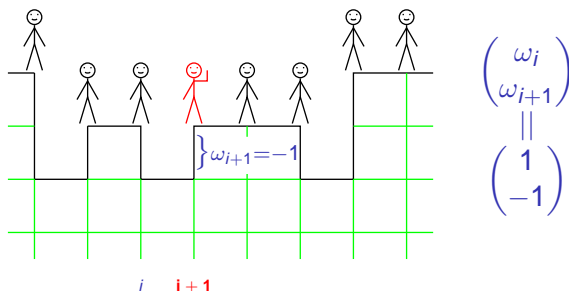
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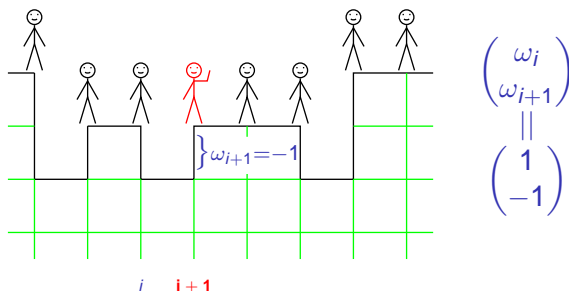
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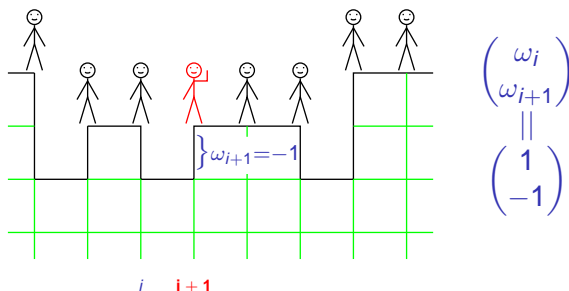
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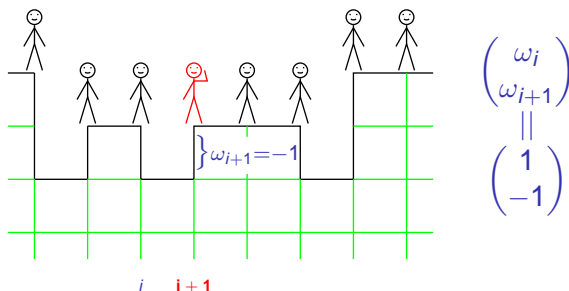
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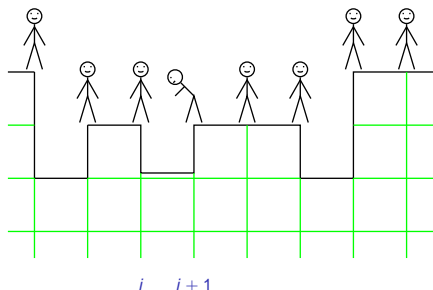
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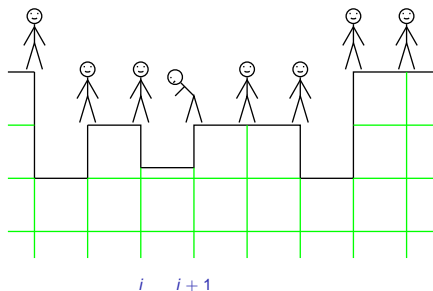
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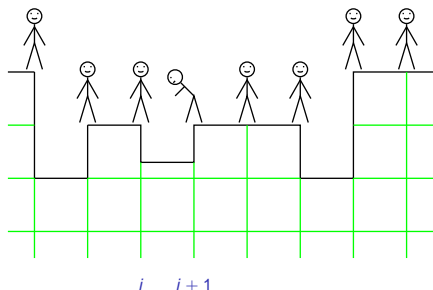
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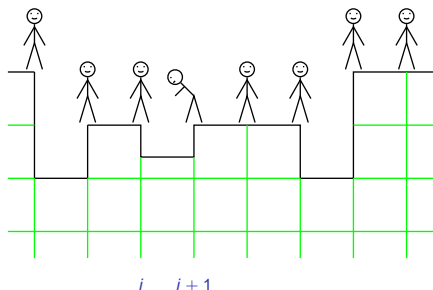
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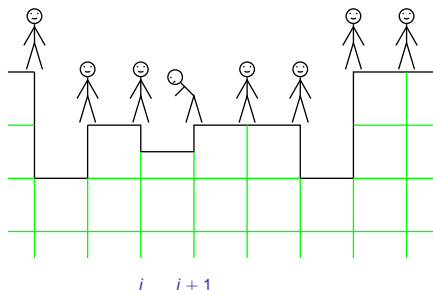
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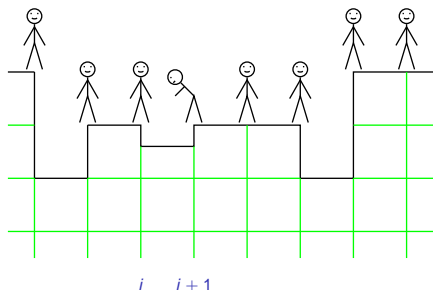
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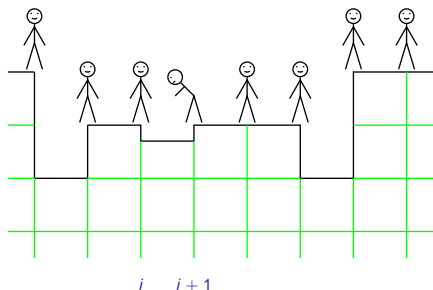
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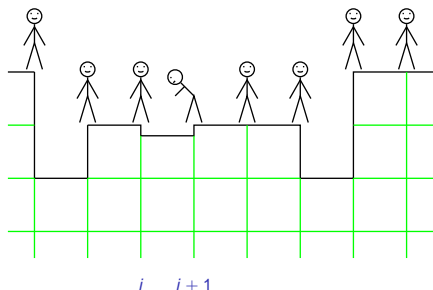
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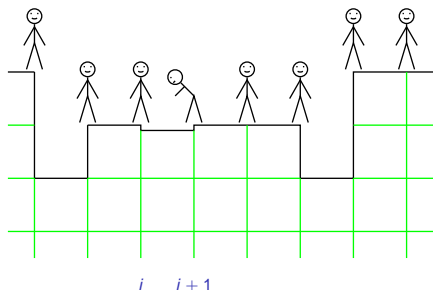
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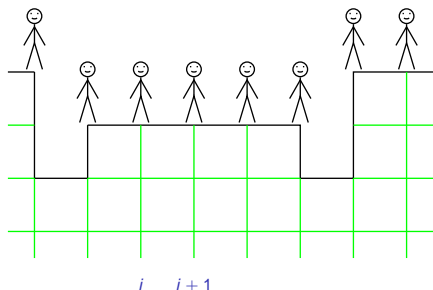
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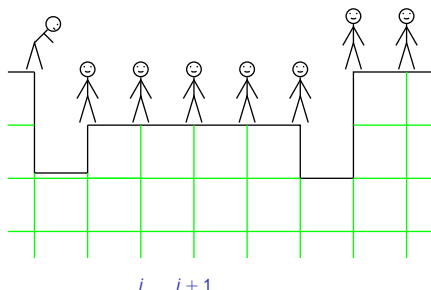
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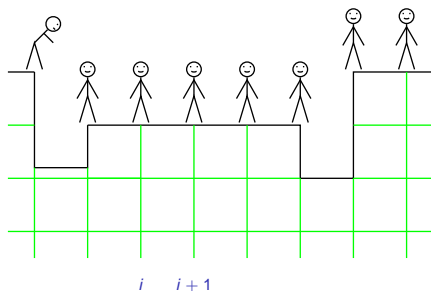
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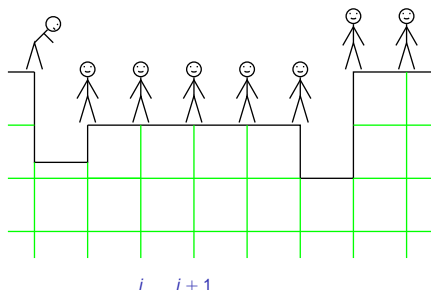
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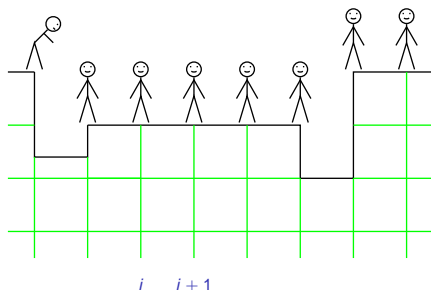
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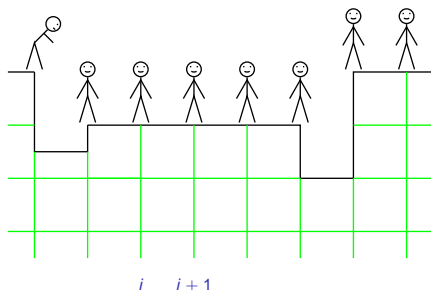
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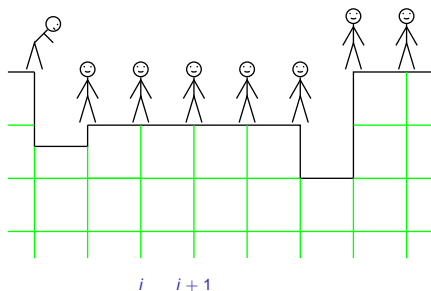
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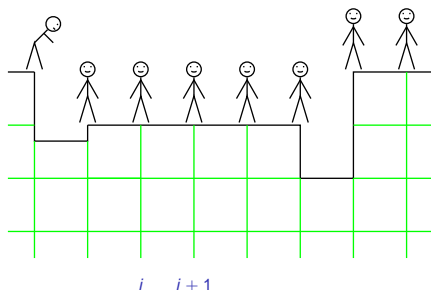
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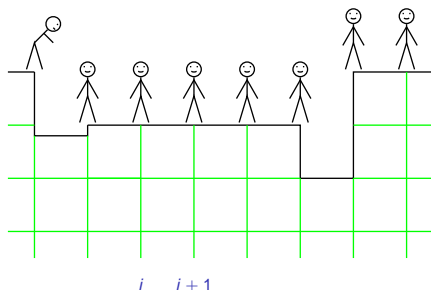
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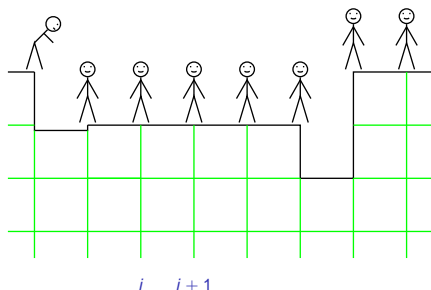
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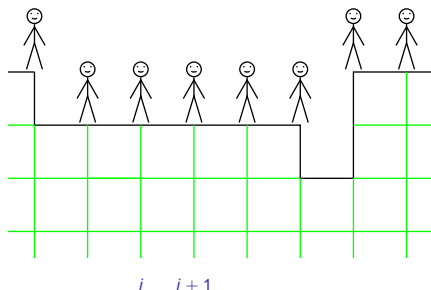
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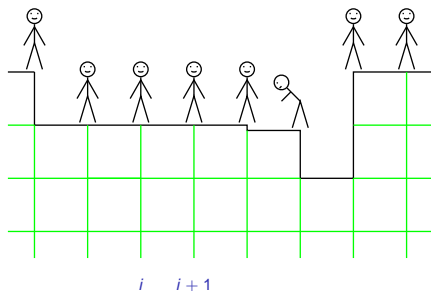
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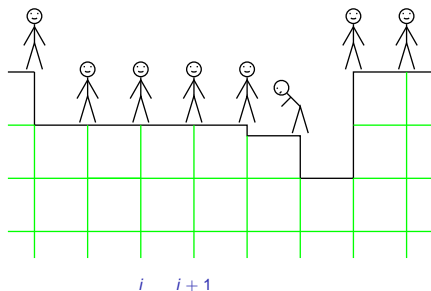
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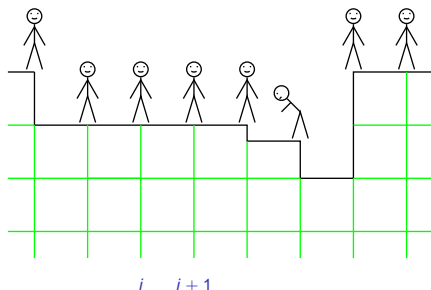
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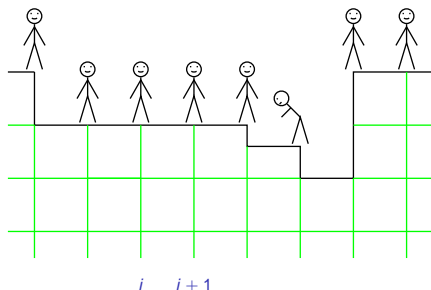
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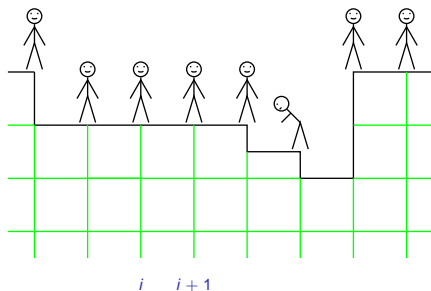
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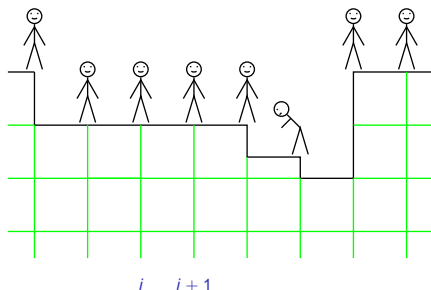
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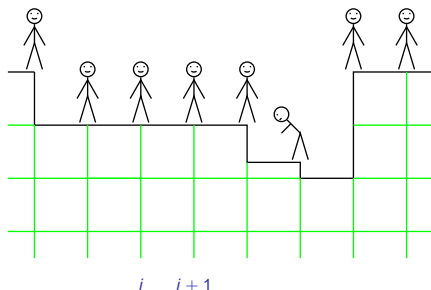
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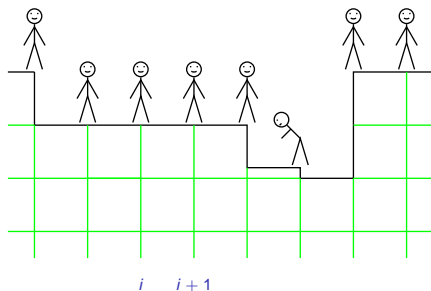
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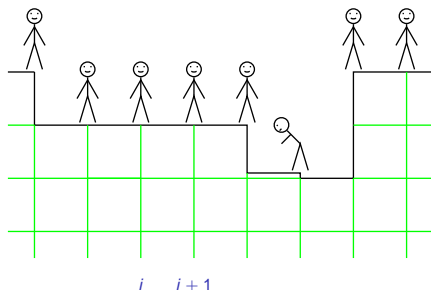
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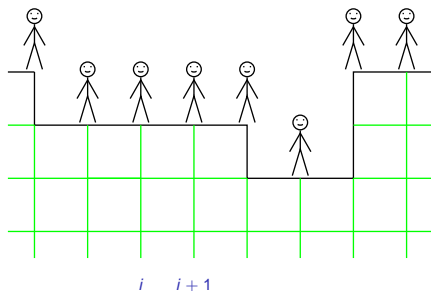
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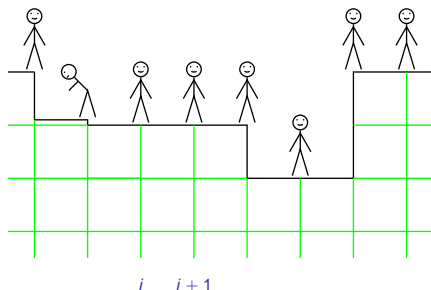
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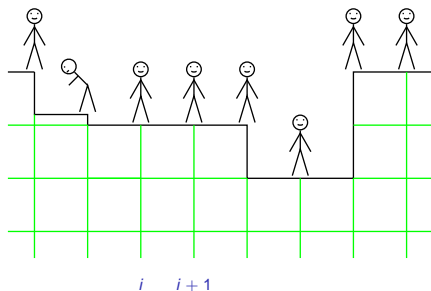
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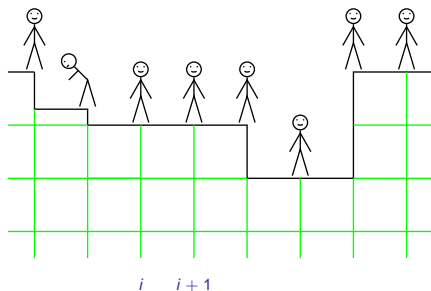
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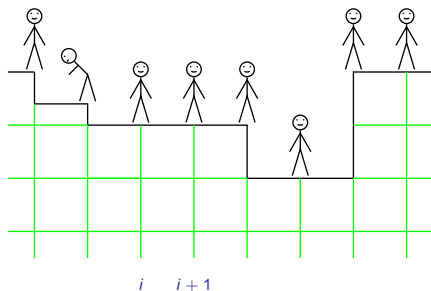
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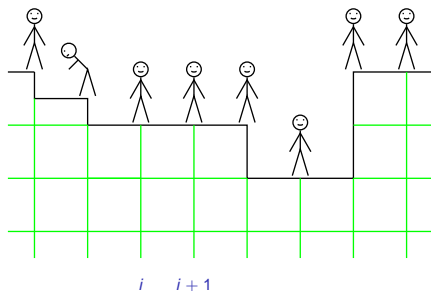
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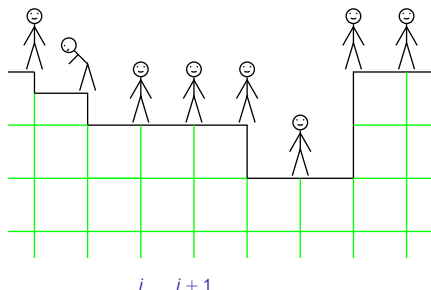
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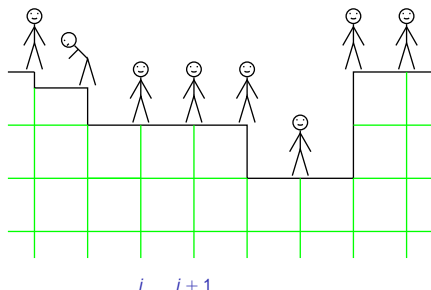
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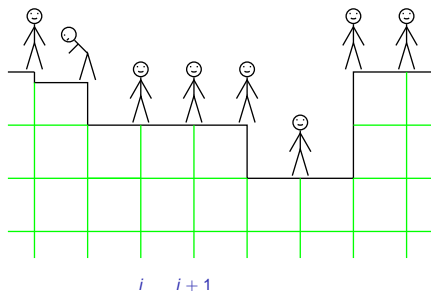
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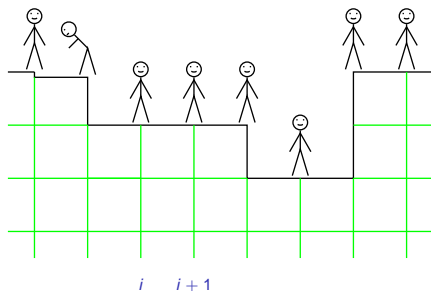
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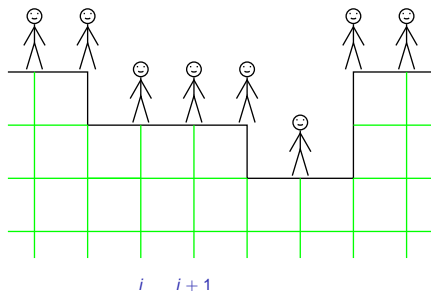
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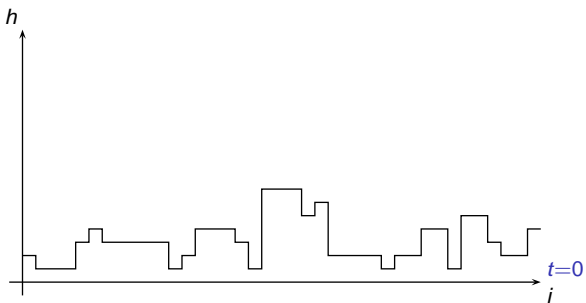
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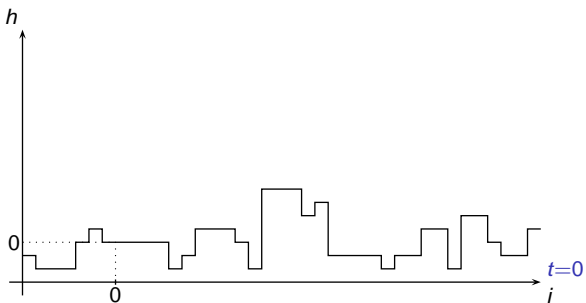
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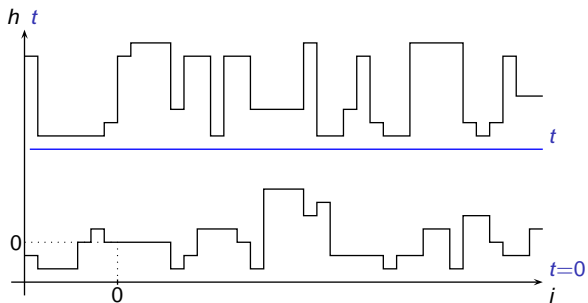
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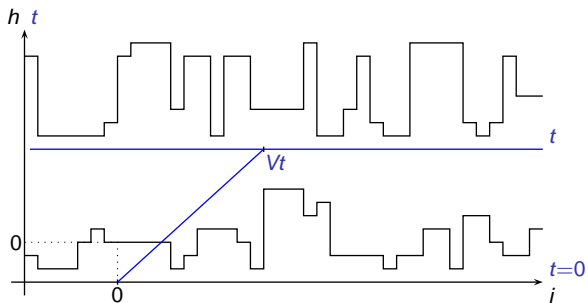
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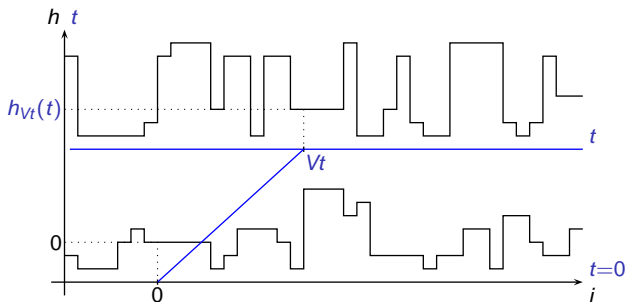
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$h_{Vt}(t)$ = height as seen by a moving observer of velocity V .
 = net number of particles passing the window $s \mapsto Vs$.

(Remember: particle current = change in height.)

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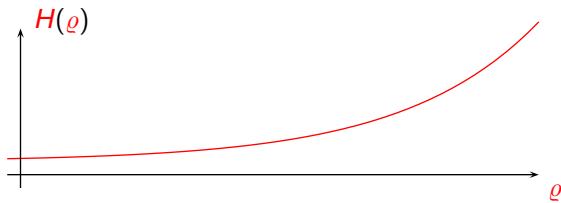
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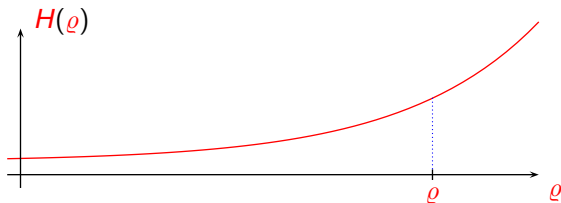


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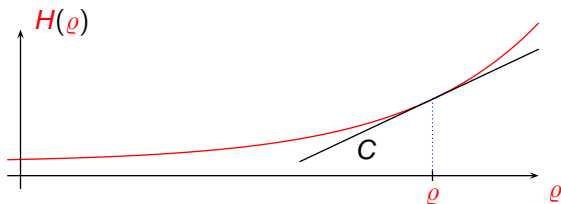


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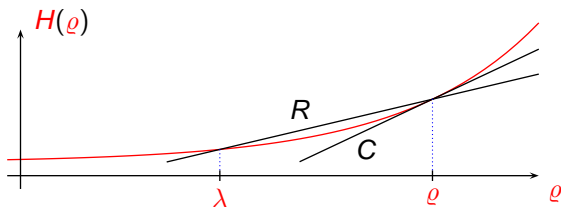
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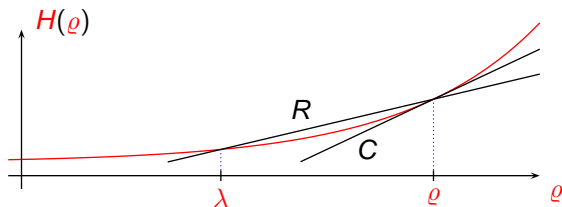
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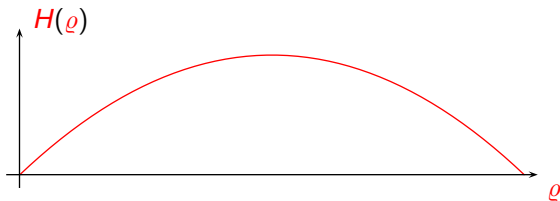
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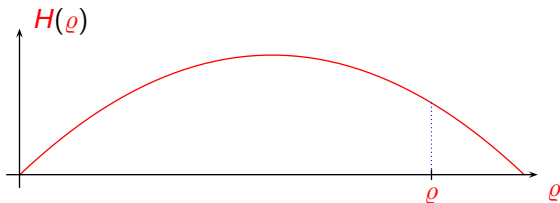


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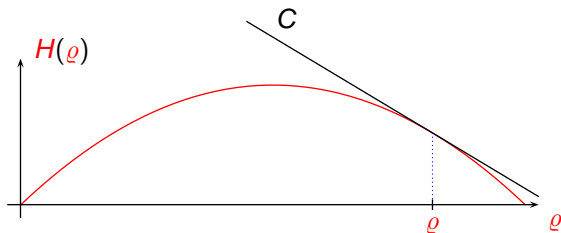


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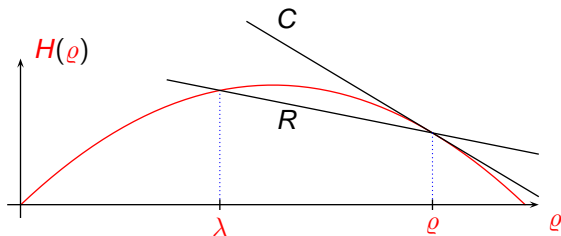
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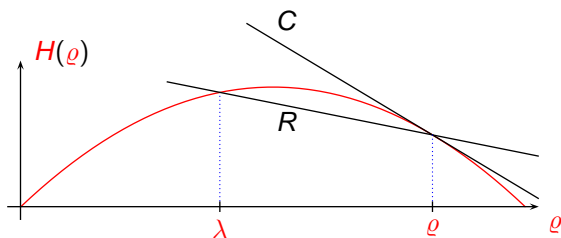
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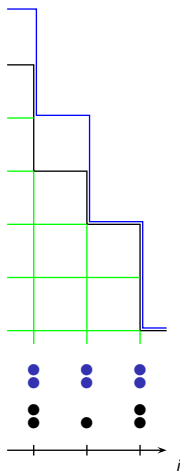
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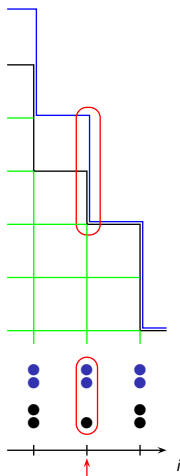
Tool: the second class particle

States ω and ω' only differ at one site.



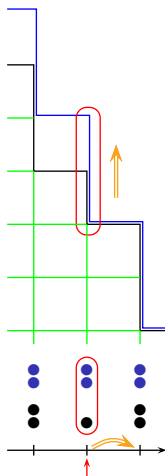
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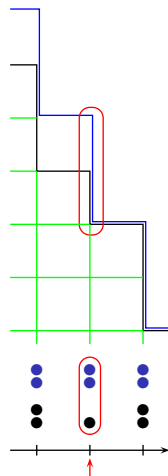
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Growth on the right:
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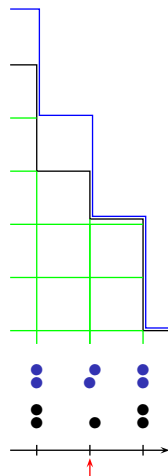
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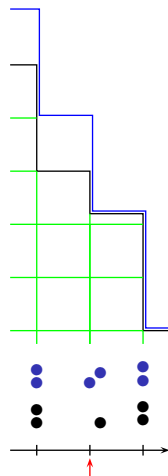
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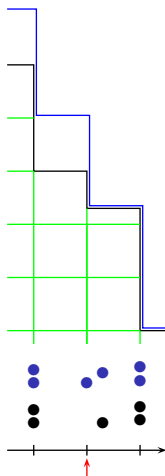
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$\text{rate} \leq \text{rate}$

with rate:

Tool: the second class particle

States ω and ω' only differ at one site.



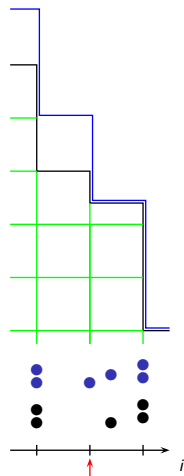
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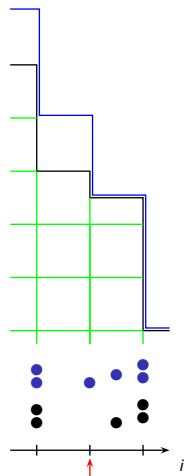
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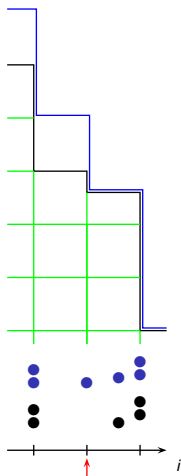
Growth on the right:

$\text{rate} \leq \text{rate}$

with rate:

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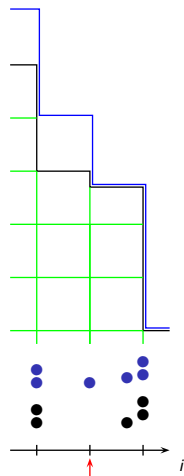
Growth on the right:

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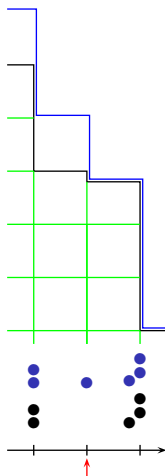
Growth on the right:

$\text{rate} \leq \text{rate}$

with rate:

Tool: the second class particle

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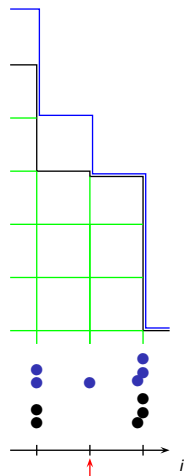
Growth on the right:

$\text{rate} \leq \text{rate}$

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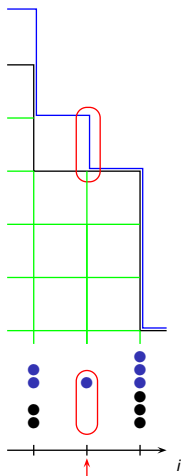
Growth on the right:

$\text{rate} \leq \text{rate}$

with rate:

Tool: the second class particle

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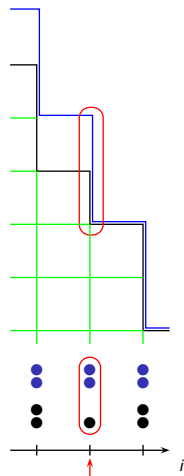
Growth on the right:

$\text{rate} \leq \text{rate}$

with rate:

Tool: the second class particle

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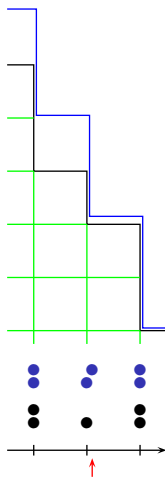
Growth on the right:

$\text{rate} \leq \text{rate}$

with $\text{rate} - \text{rate}$:

Tool: the second class particle

States ω and ω' only differ at one site.



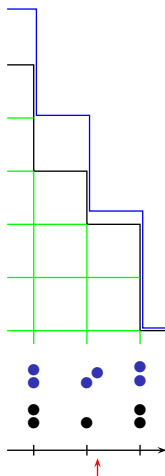
Growth on the right:

$\text{rate} \leq \text{rate}$

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Tool: the second class particle

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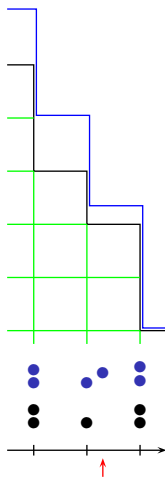
Growth on the right:

$\text{rate} \leq \text{rate}$

with $\text{rate} - \text{rate}$:

Tool: the second class particle

States ω and ω' only differ at one site.



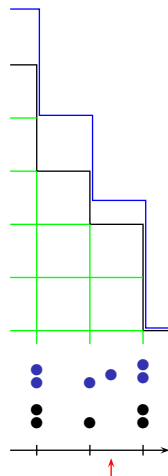
Growth on the right:

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with $\text{rate} - \text{rate}$:

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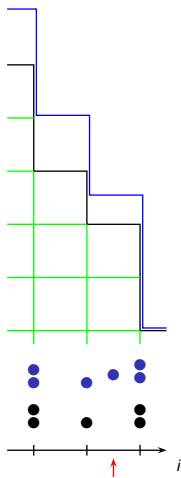
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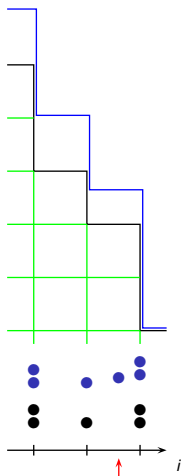
Growth on the right:

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Tool: the second class particle

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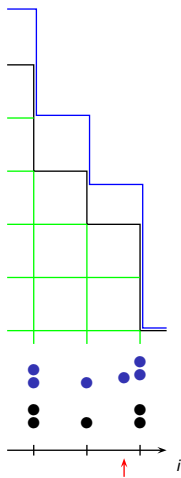
Growth on the right:

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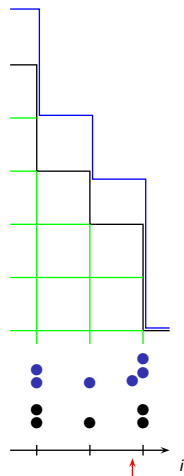
Growth on the right:

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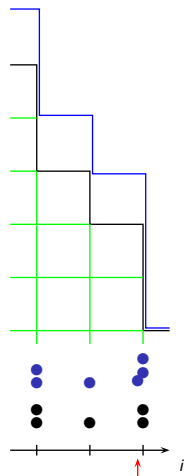
Growth on the right:

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with $\text{rate} - \text{rate}$:

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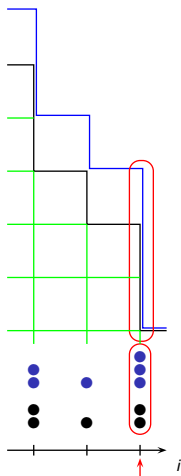
Growth on the right:

$\text{rate} \leq \text{rate}$

with $\text{rate} - \text{rate}$:

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Growth on the right:

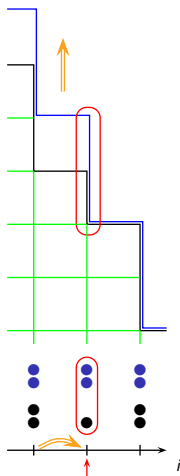
$\text{rate} \leq \text{rate}$

with $\text{rate} - \text{rate}$:

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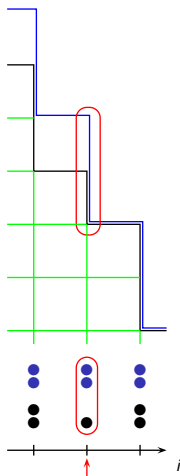
Growth on the left:
rate \geq rate



Tool: the second class particle

States ω and ω' only differ at one site.

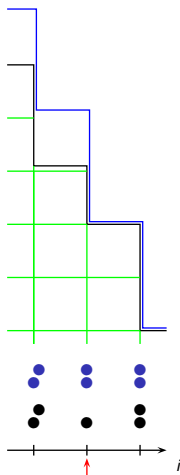
Growth on the left:
 $\text{rate} \geq \text{rate}$
 with rate :



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States ω and ω' only differ at one site.

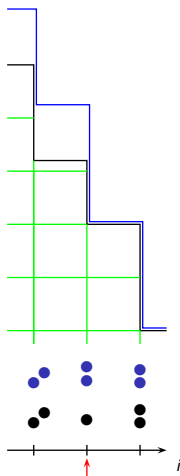
Growth on the left:
 $\text{rate} \geq \text{rate}$
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States ω and ω' only differ at one site.

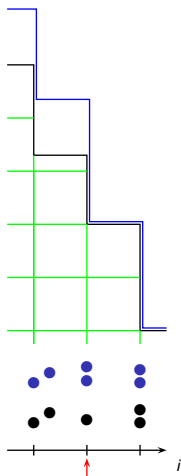
Growth on the left:
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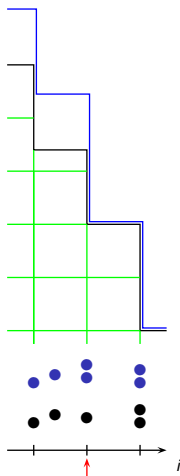
Growth on the left:
 $\text{rate} \geq \text{rate}$
 with rate :



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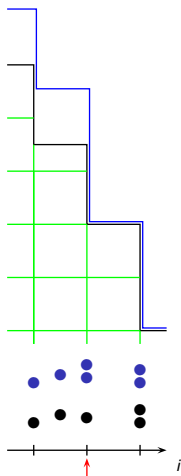
Growth on the left:
 $\text{rate} \geq \text{rate}$
 with rate :



Tool: the second class particle

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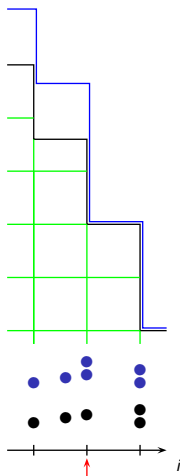
Growth on the left:
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 with rate :



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States ω and ω' only differ at one site.

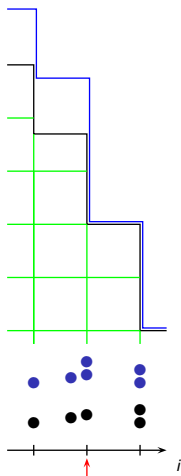
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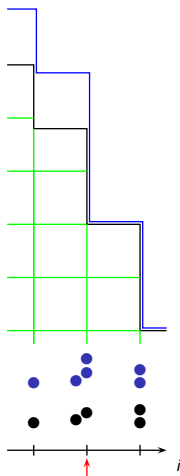
Growth on the left:
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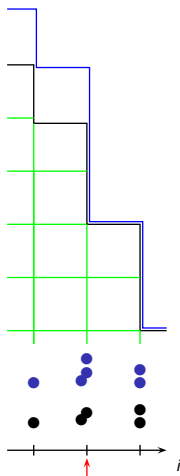
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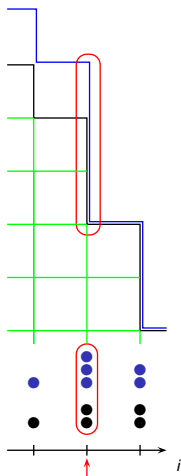
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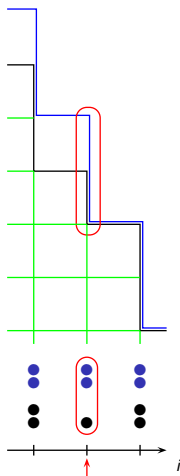
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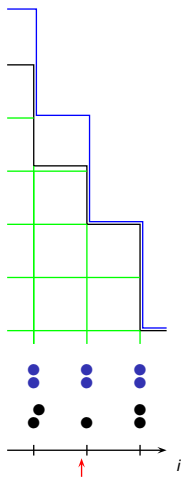
Growth on the left:
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 with $\text{rate} - \text{rate}$:



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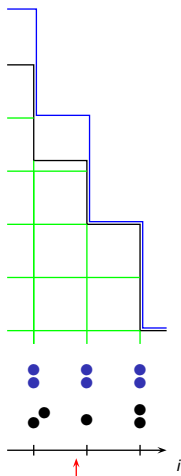
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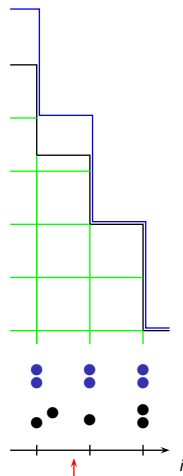
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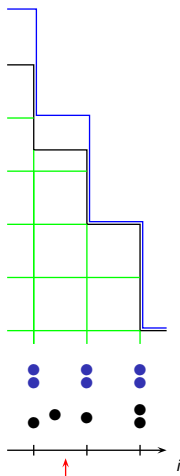
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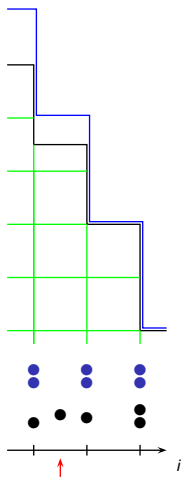
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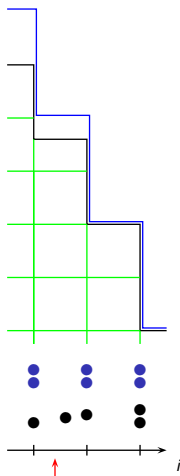
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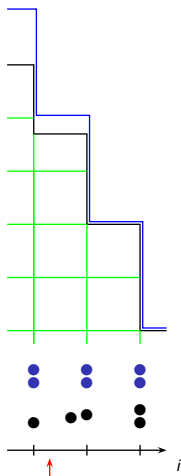
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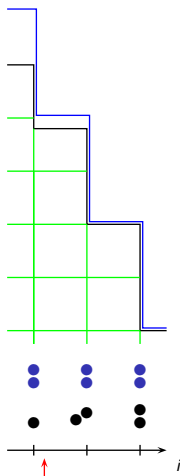
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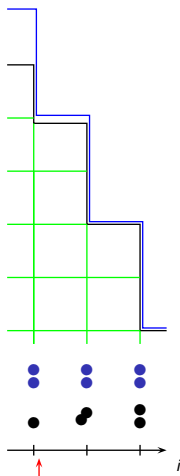
Growth on the left:
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 with $\text{rate} - \text{rate}$:



Tool: the second class particle

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Growth on the left:
 $\text{rate} \geq \text{rate}$
 with $\text{rate} - \text{rate}$:



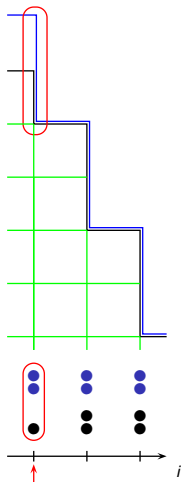
Tool: the second class particle

States ω and $\tilde{\omega}$ only differ at one site.

Growth on the left:

rate \geq rate

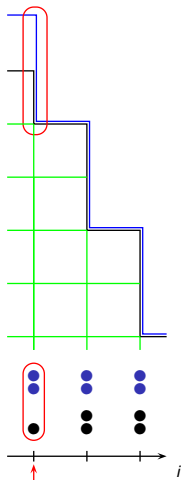
with rate-rate:



Tool: the second class particle

States ω and $\tilde{\omega}$ only differ at one site.

Growth on the left:
 $\text{rate} \geq \text{rate}$
 with $\text{rate} - \text{rate}$:



A single discrepancy \uparrow , the *second class particle*, is conserved.
 Its position at time t is $Q(t)$.

Tool: the second class particle

Theorem (B. - Seppäläinen; also ideas from B. Tóth, H. Spohn and M. Prähofer)

Started from (*almost*) equilibrium,

$$\mathbf{E}(Q(t)) = C \cdot t$$

in the whole family of processes.

$$C = H'(\varrho)$$

<

$$R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

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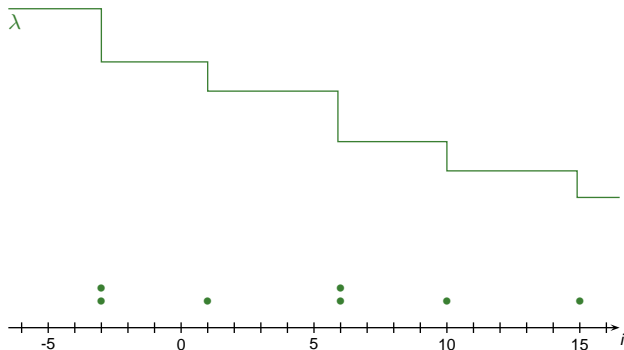
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$$C = H'(\varrho) = \mathbf{E}Q/t \quad < \quad R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

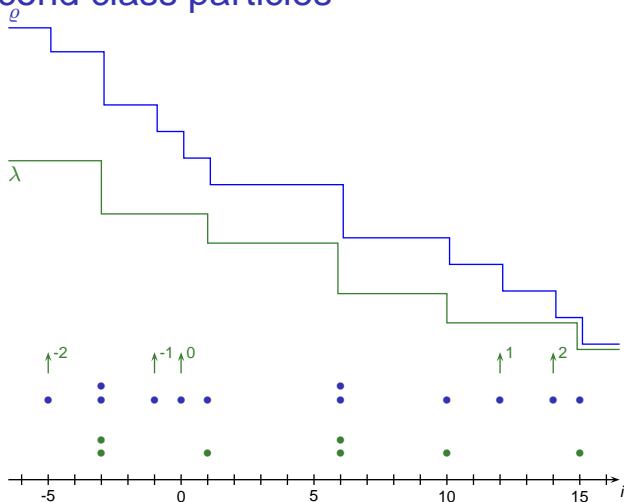
Many second class particles



$$C = H'(\varrho) = \mathbf{E}Q/t \quad <$$

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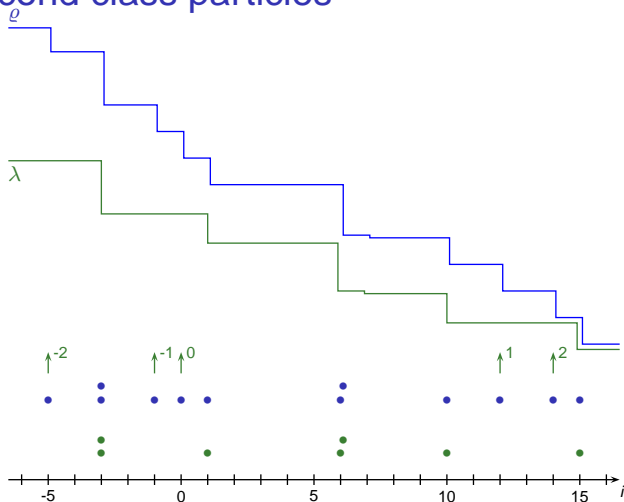
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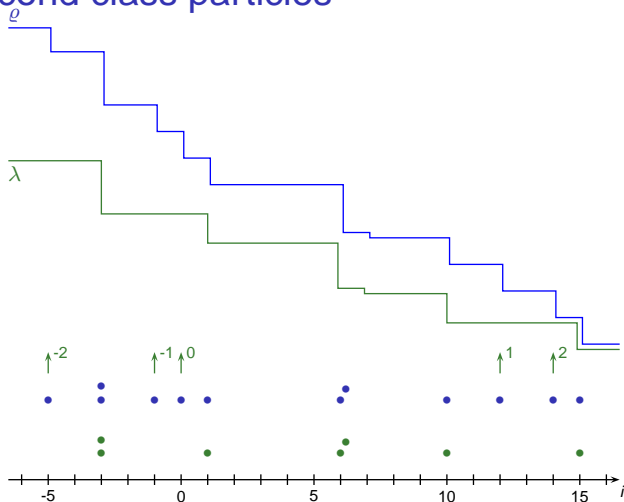
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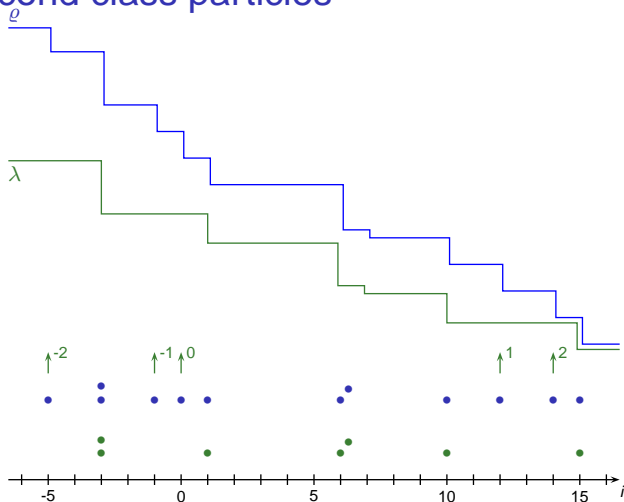
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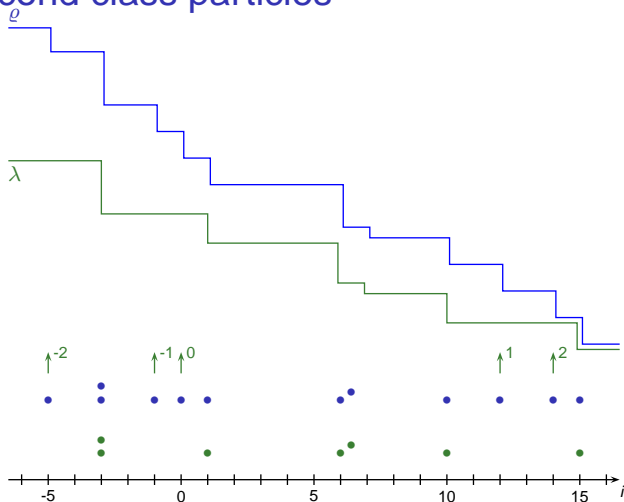
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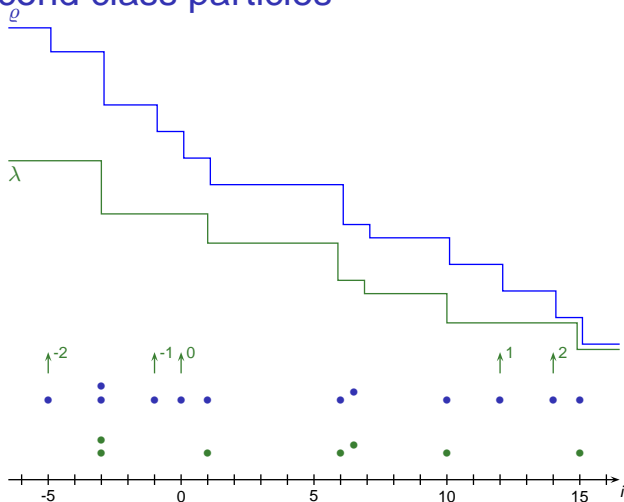
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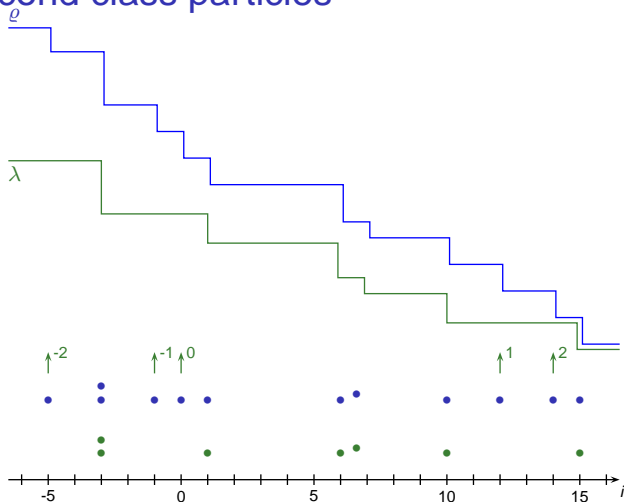
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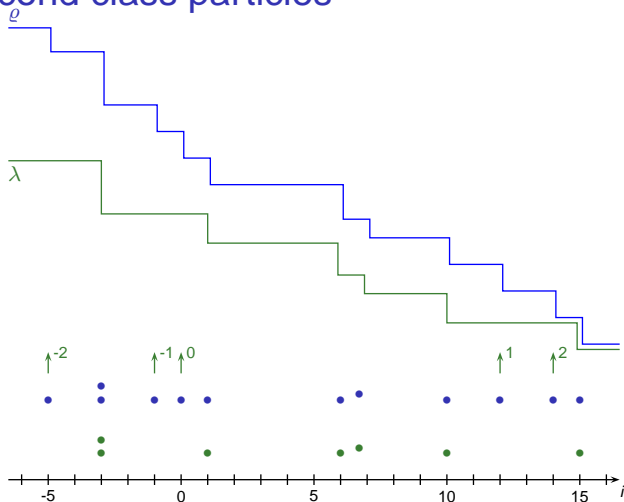
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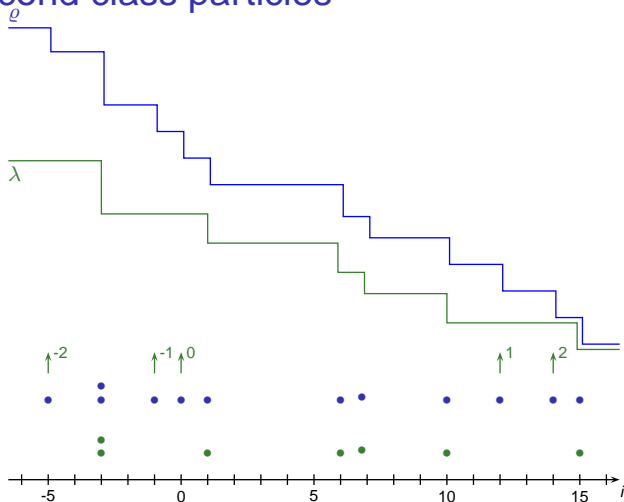
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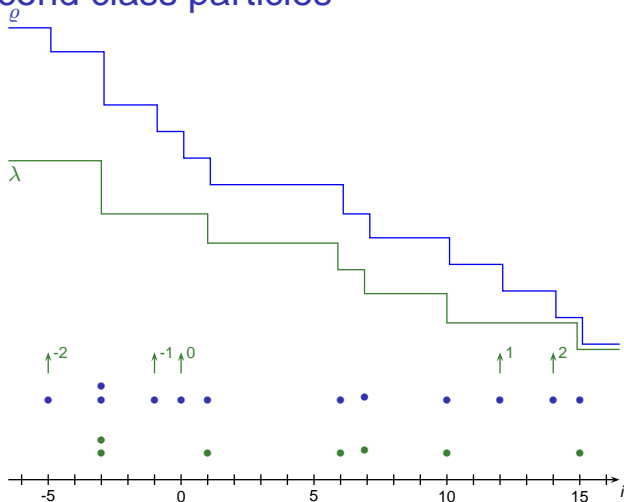
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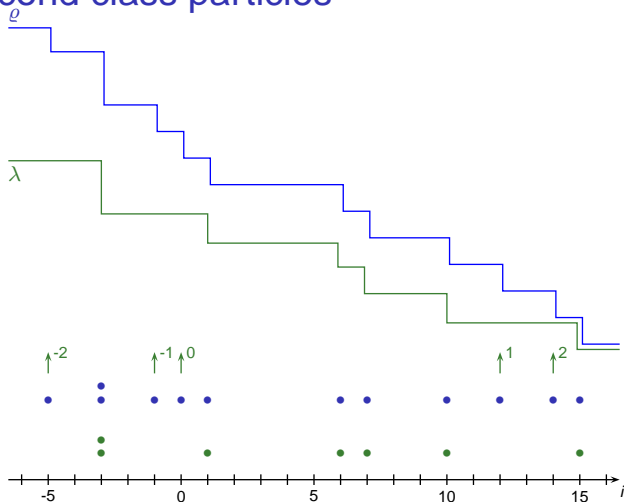
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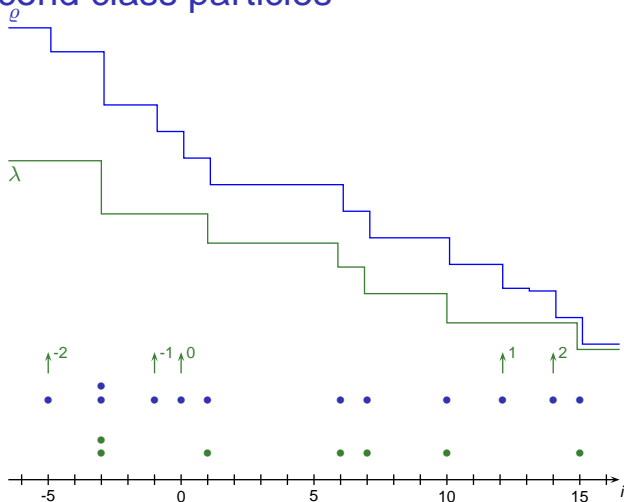
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$$C = H'(\rho) = \mathbf{E}Q/t \quad <$$

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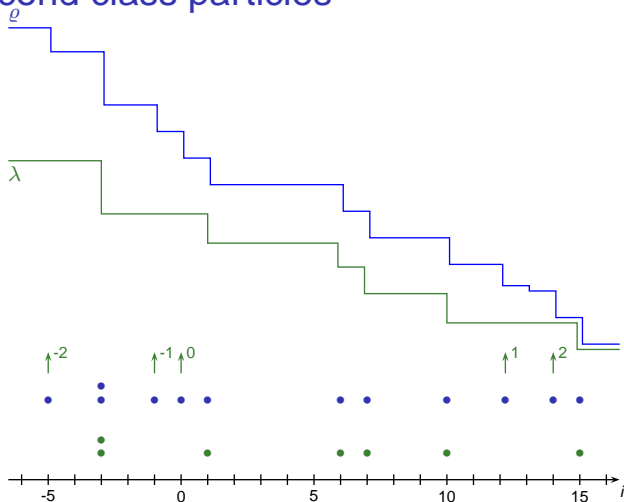
Many second class particles



$$C = H'(\varrho) = \mathbf{E}Q/t \quad <$$

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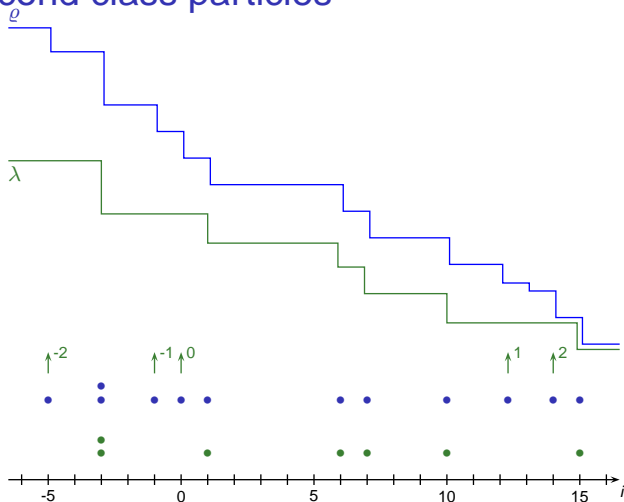
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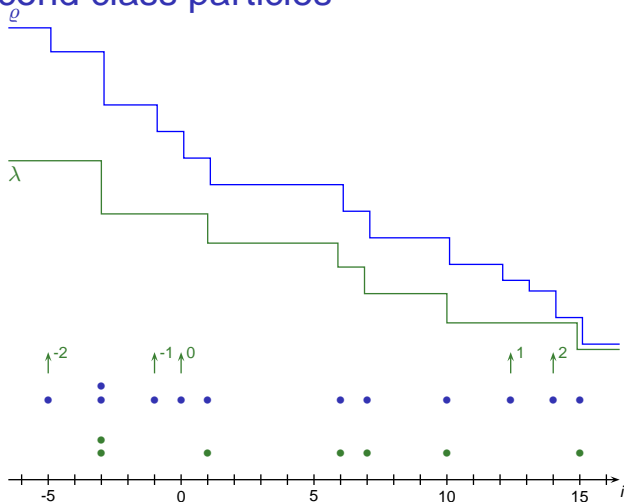
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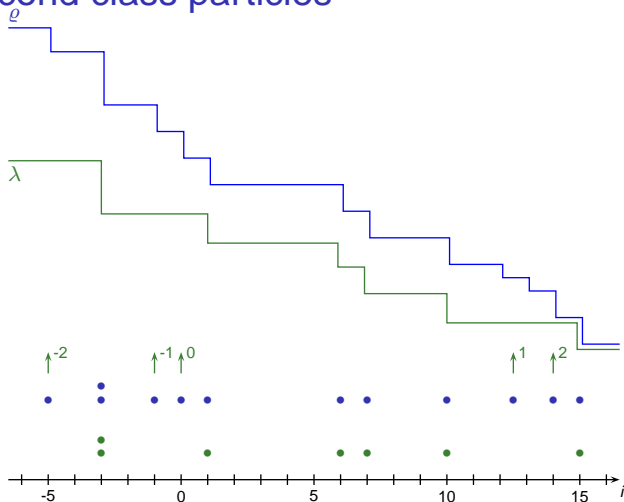
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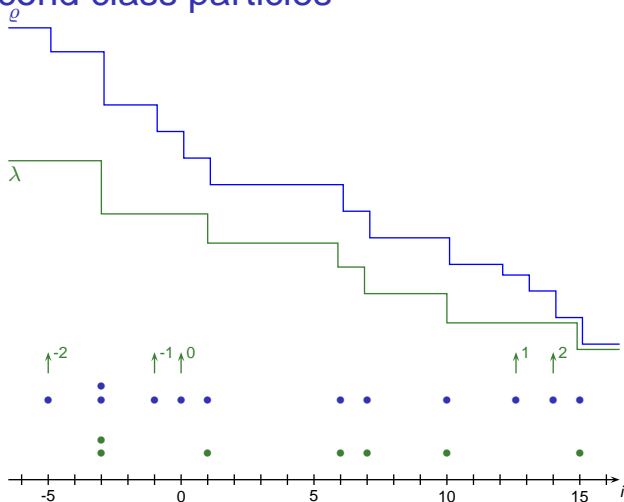
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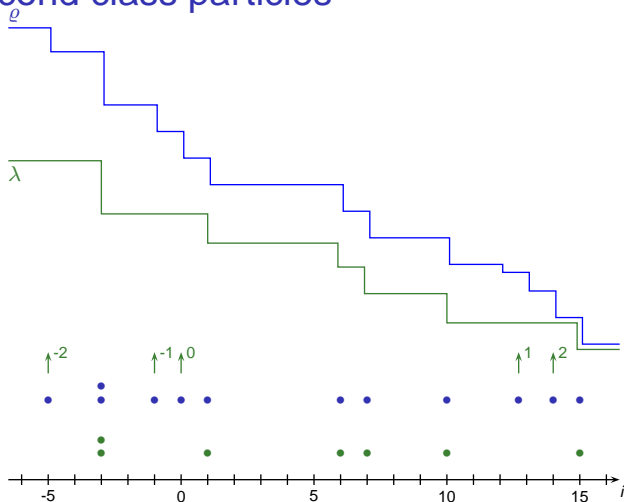
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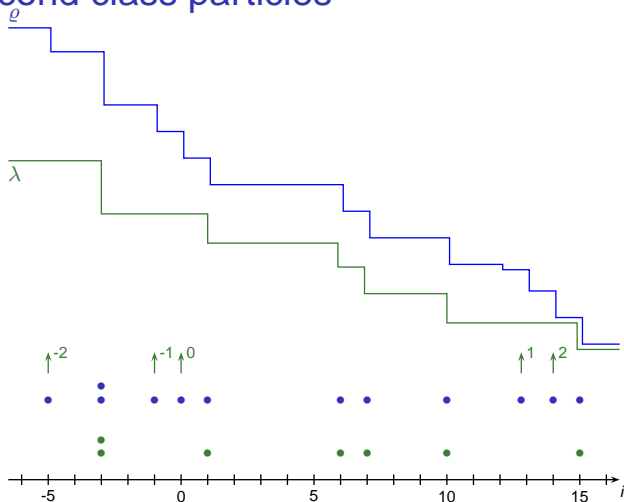
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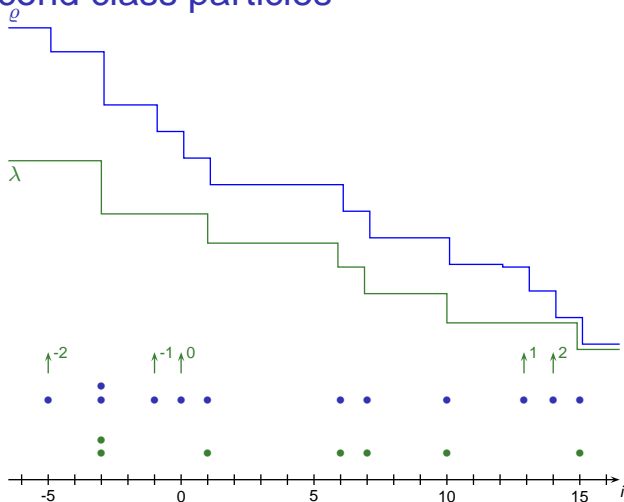
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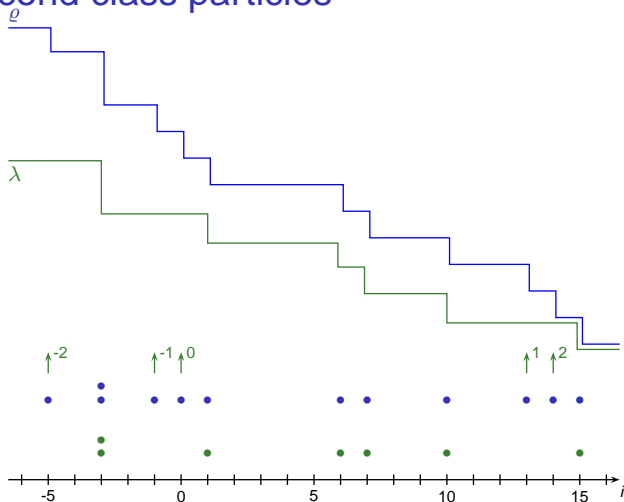
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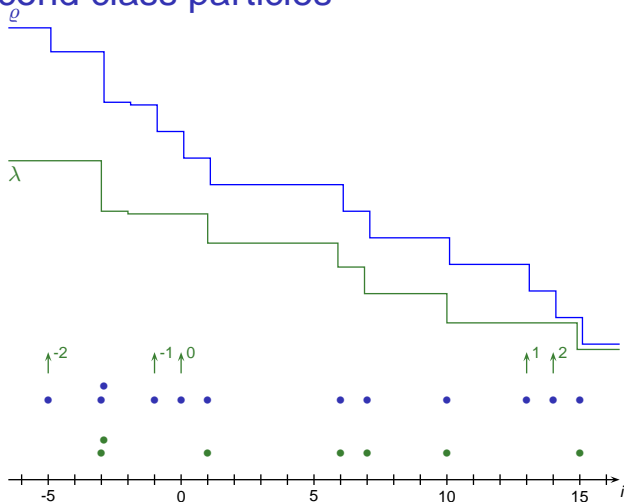
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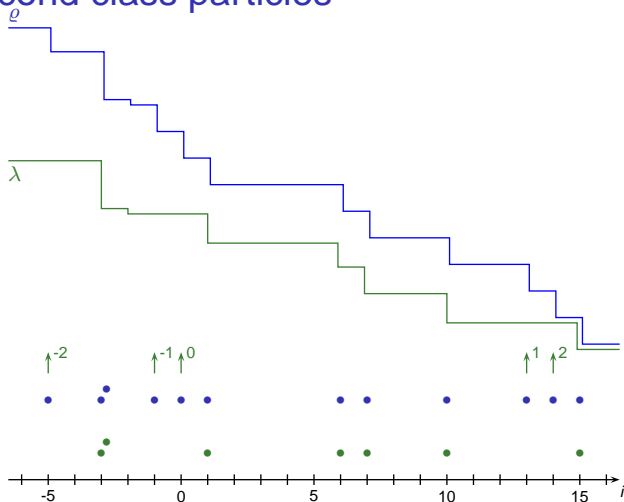
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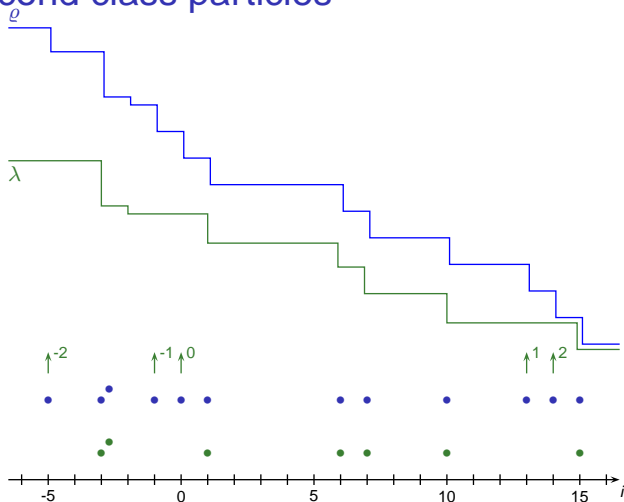
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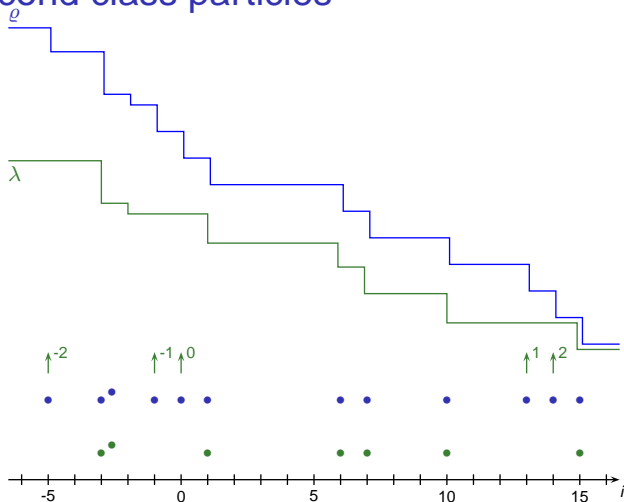
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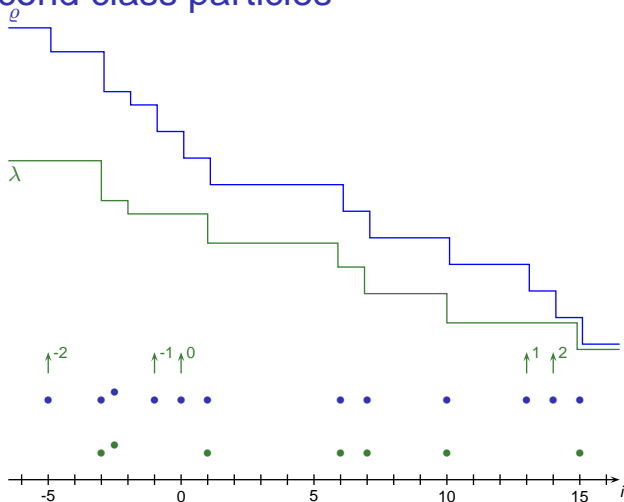
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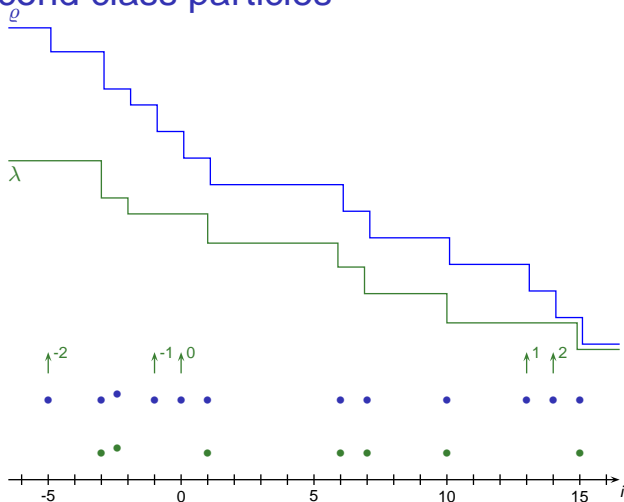
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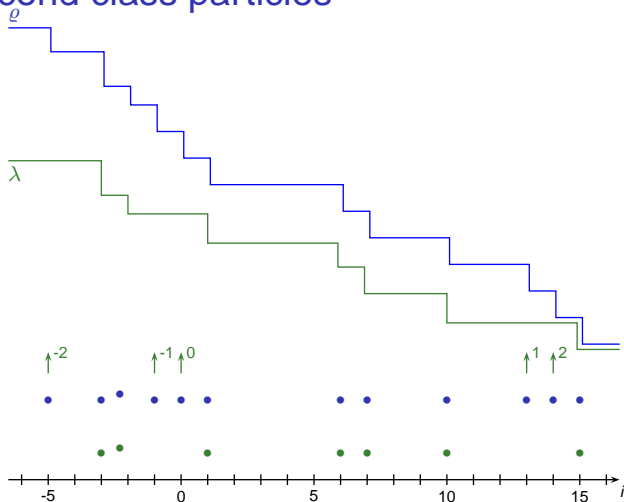
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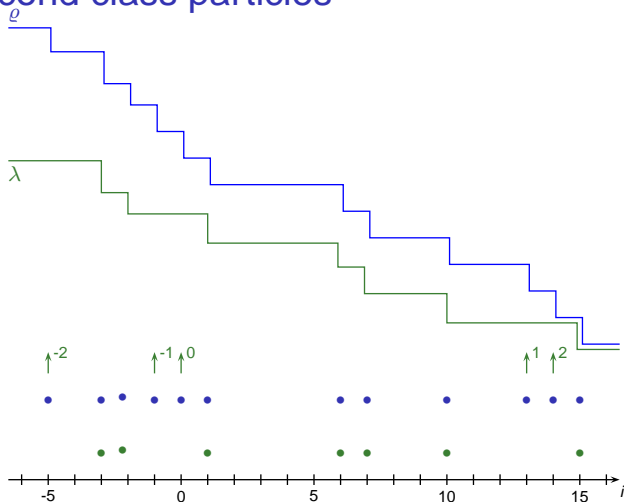
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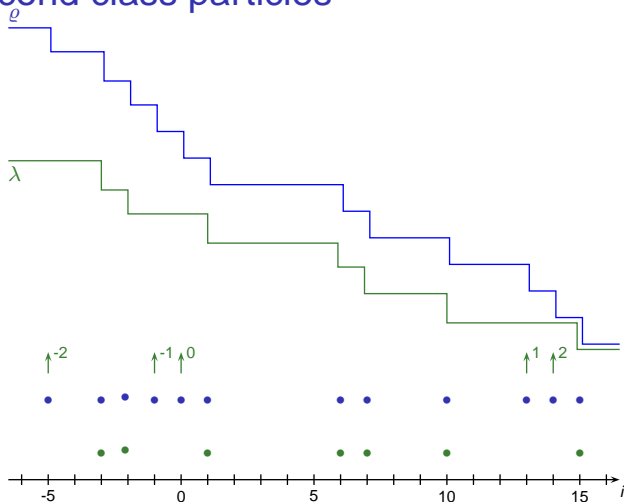
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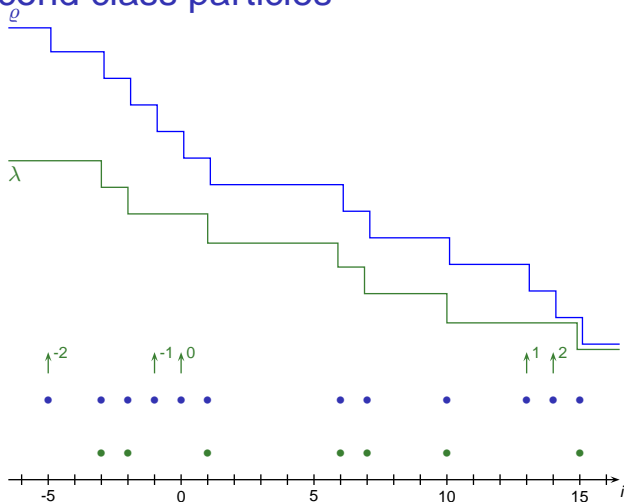
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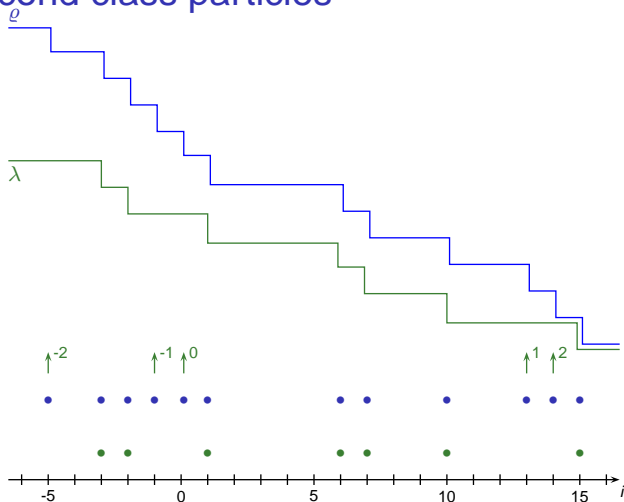
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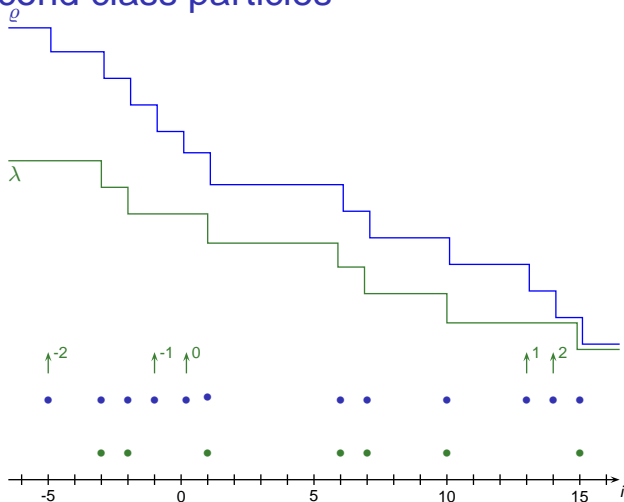
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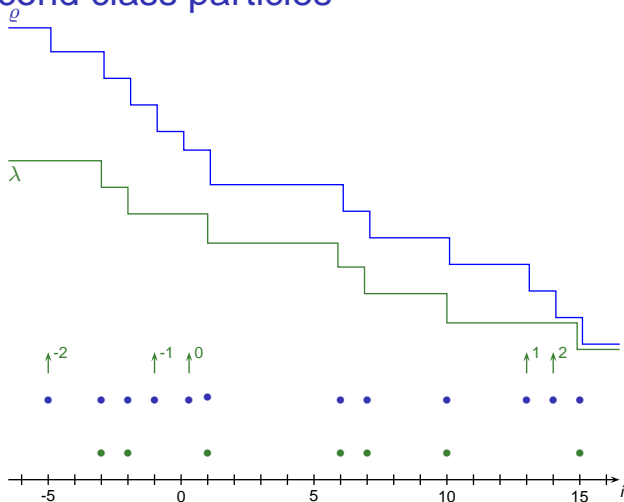
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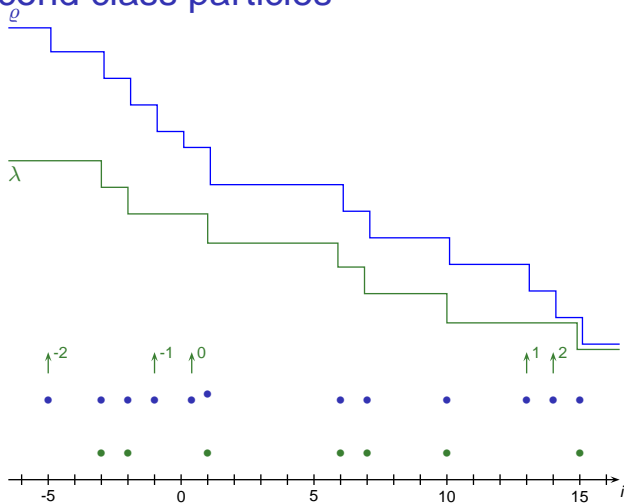
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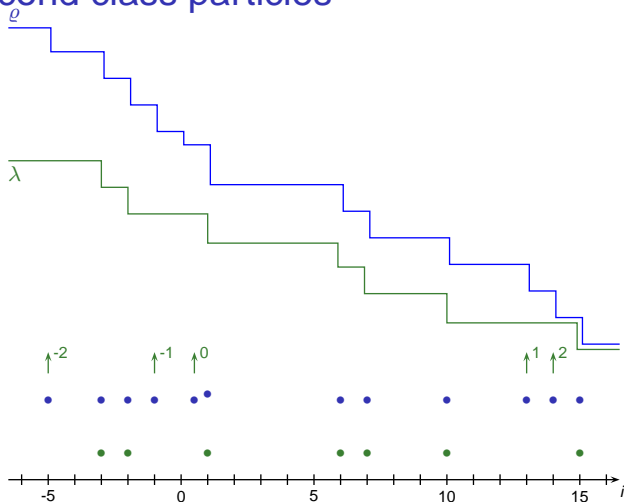
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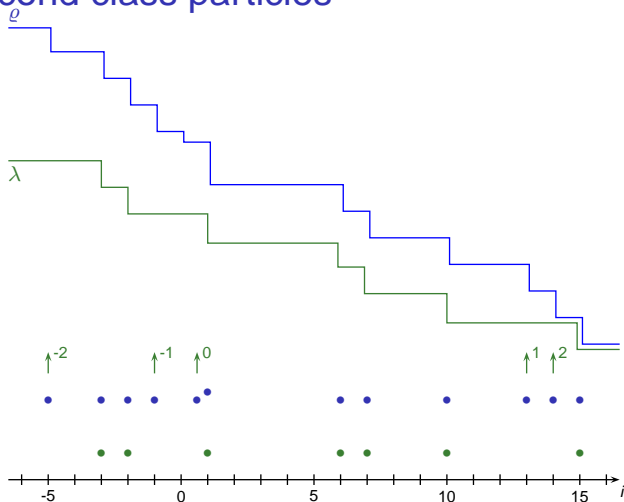
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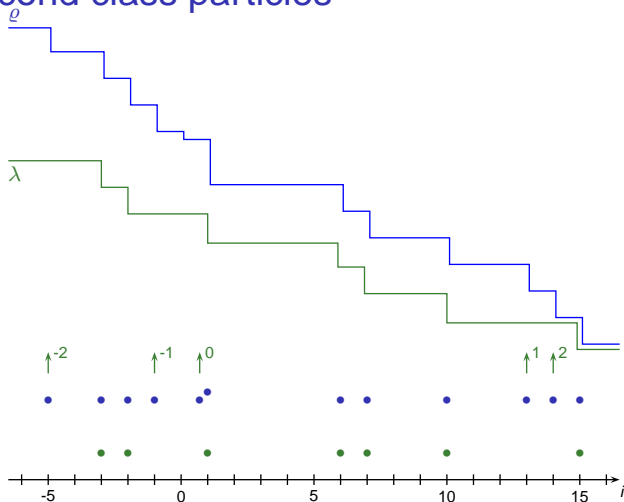
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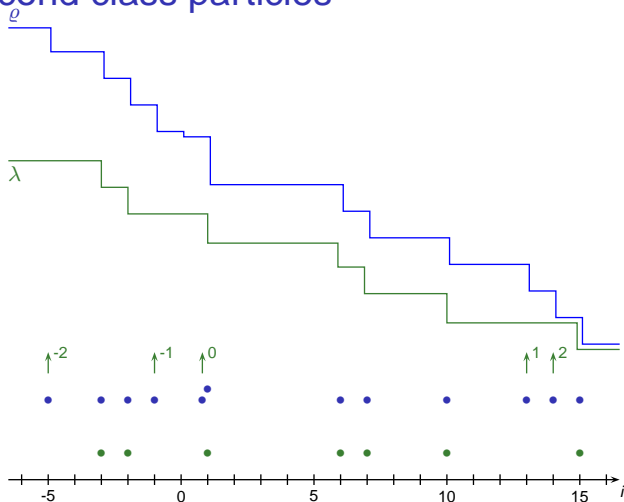
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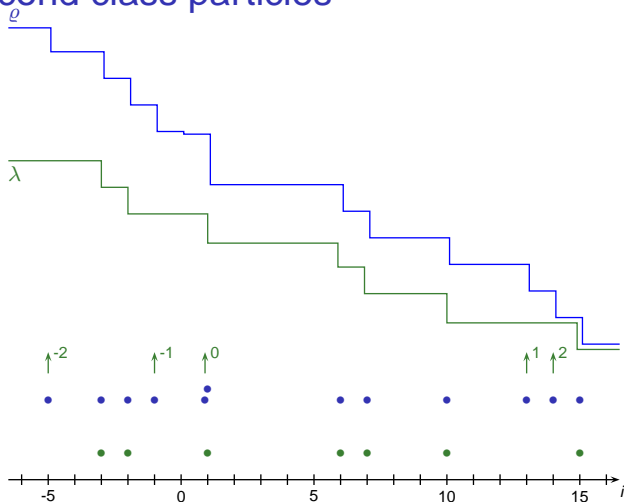
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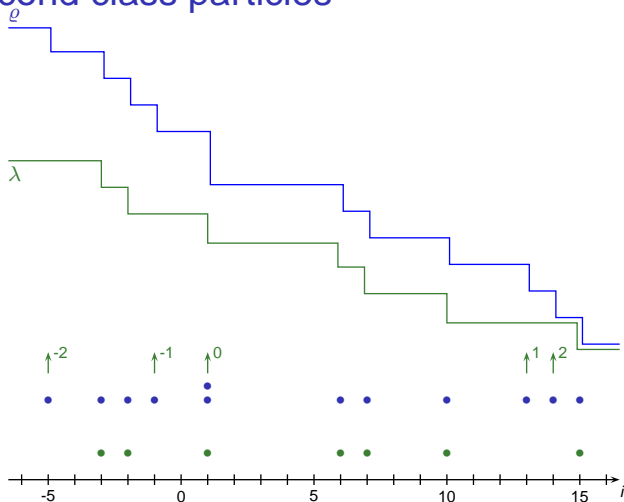
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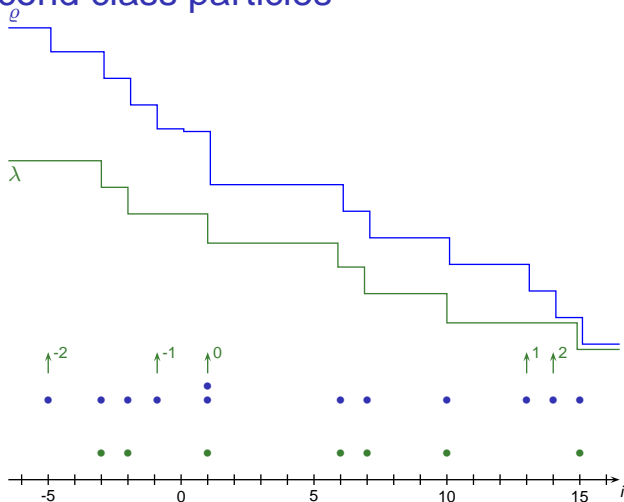
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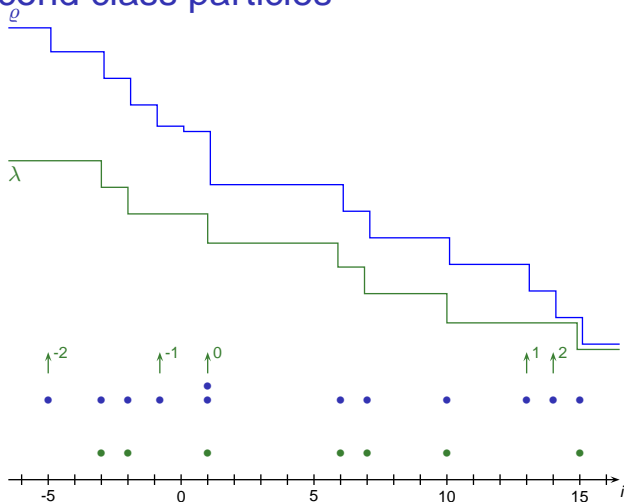
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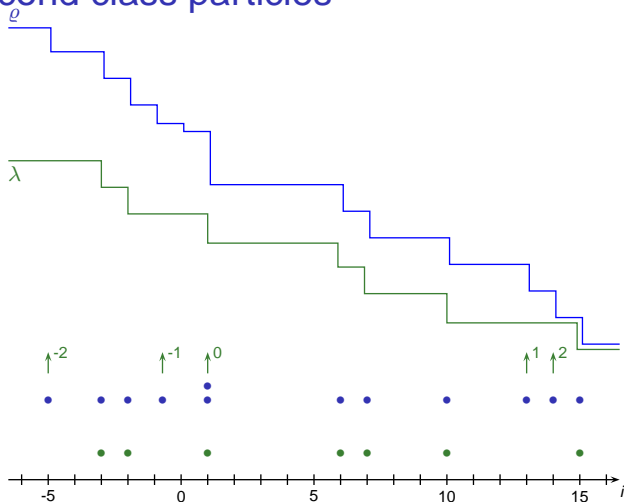
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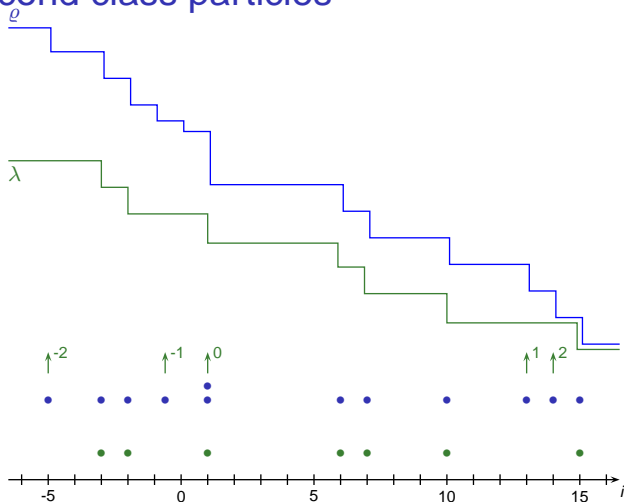
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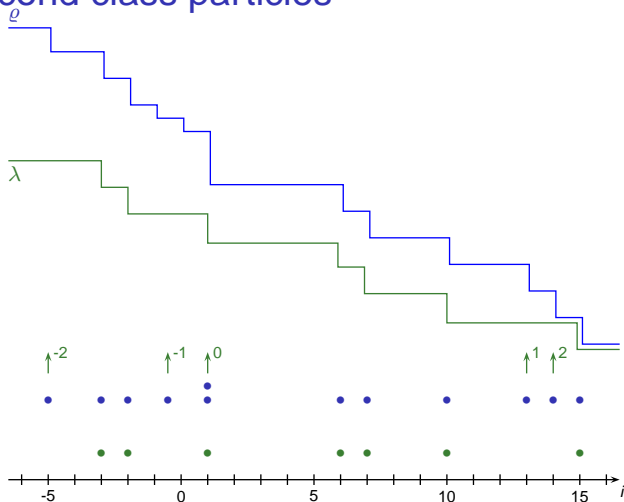
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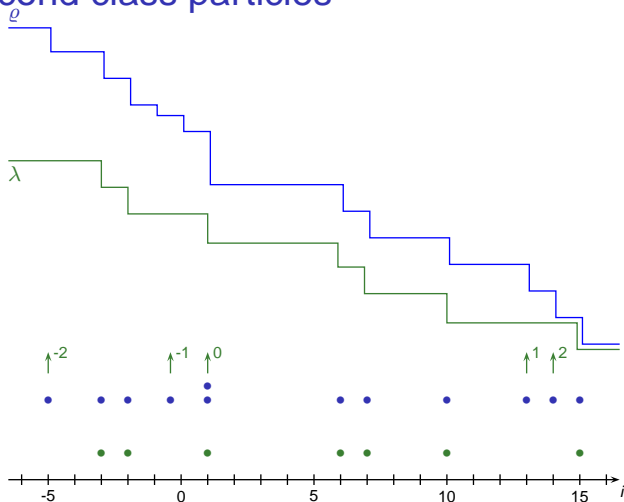
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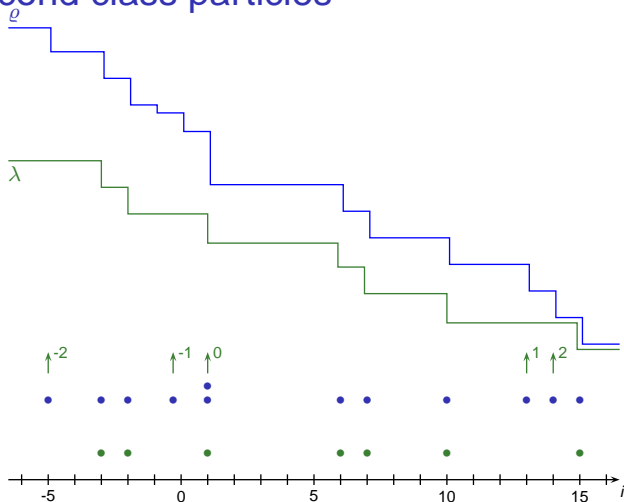
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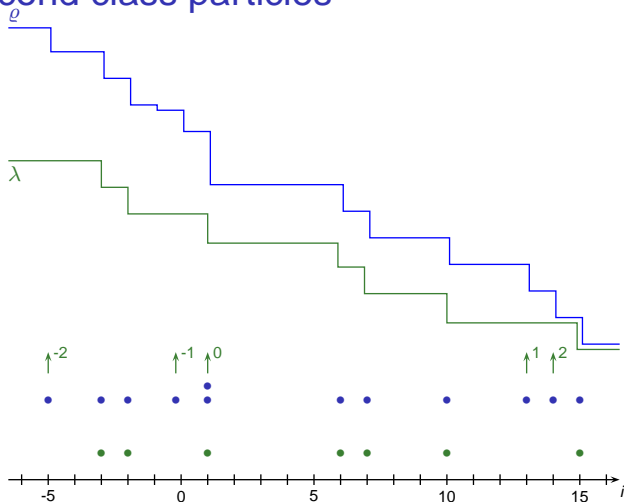
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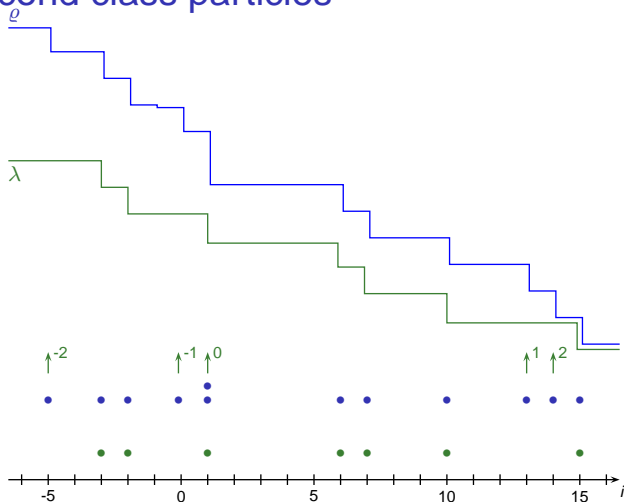
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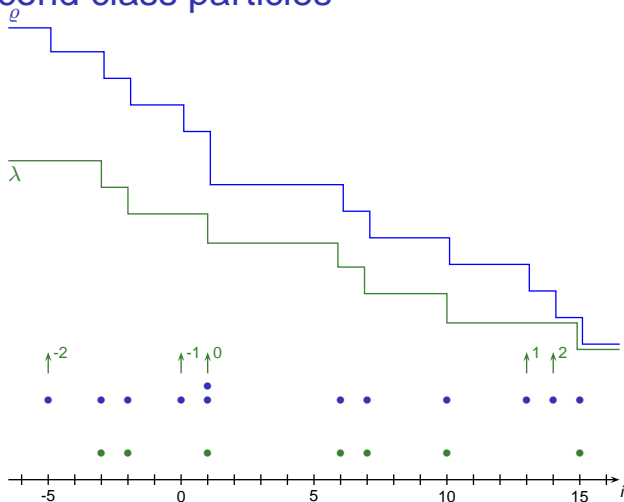
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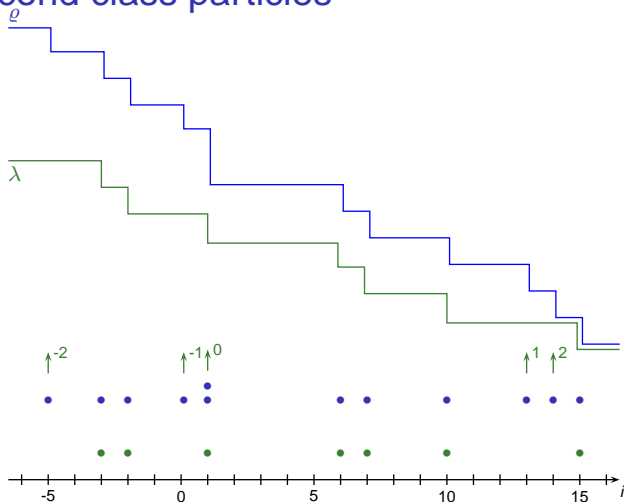
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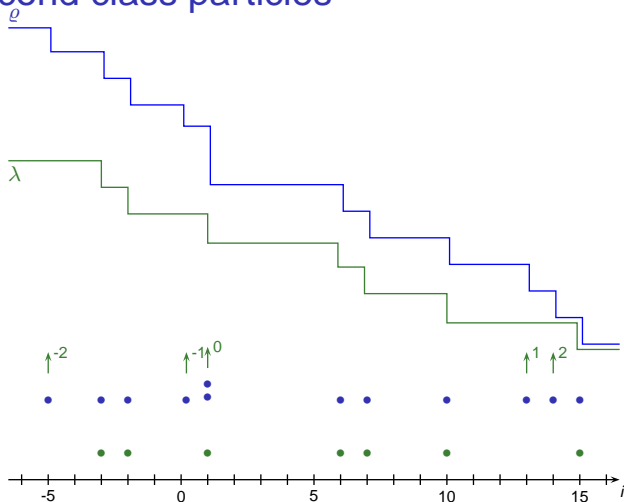
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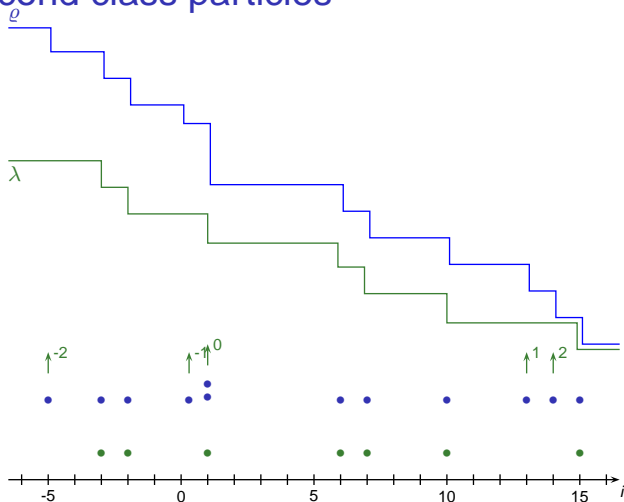
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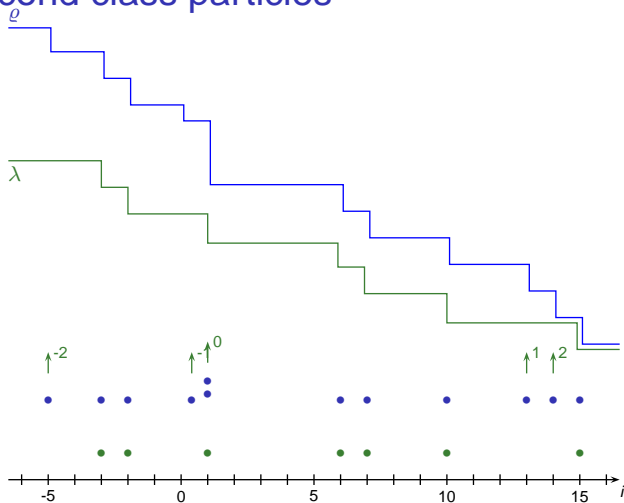
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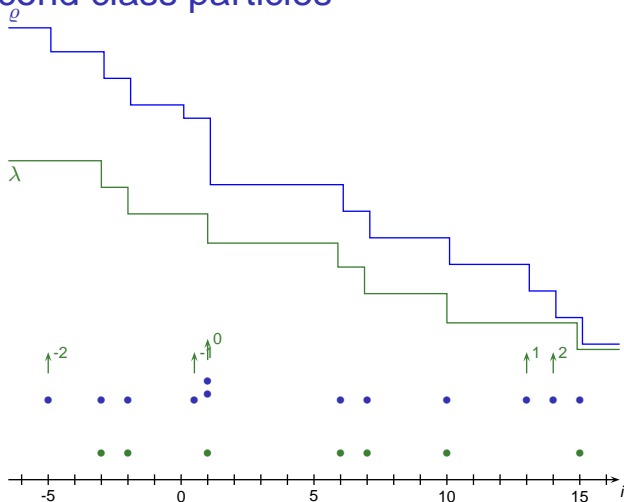
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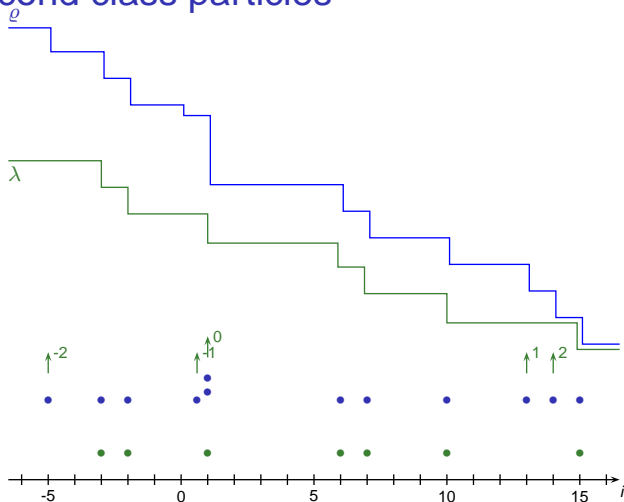
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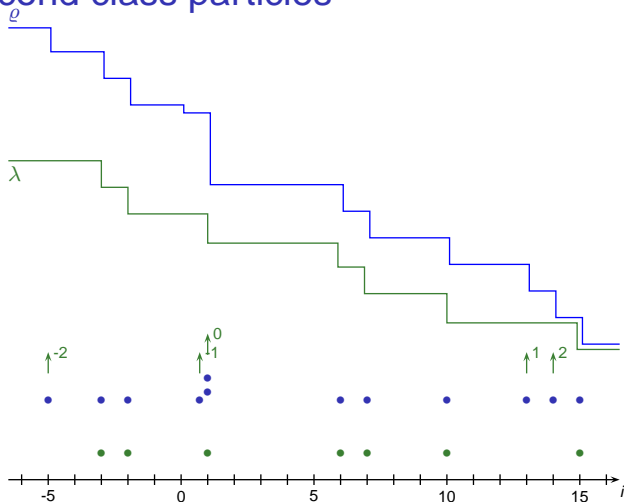
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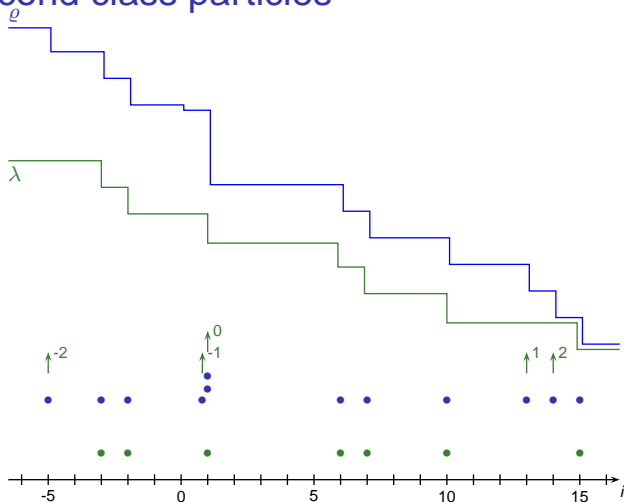
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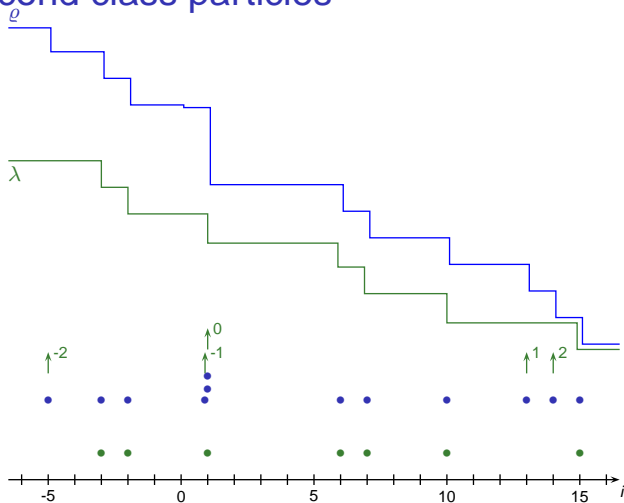
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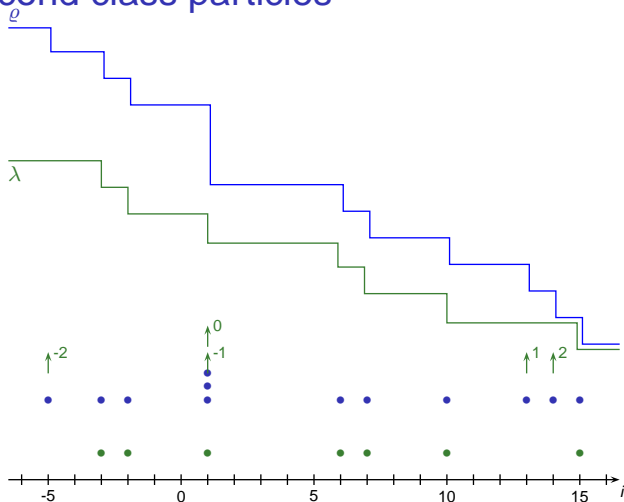
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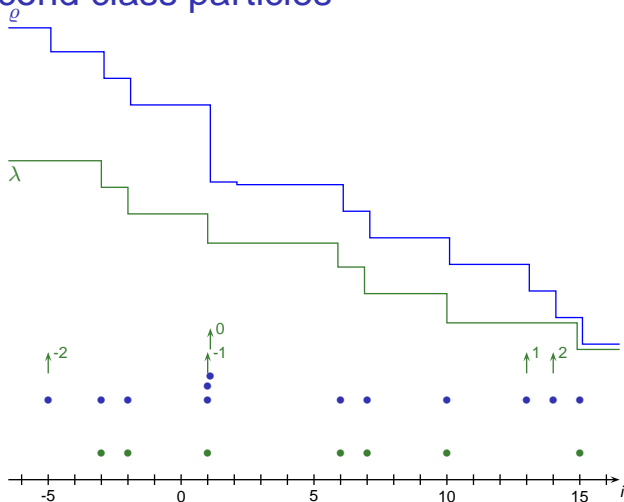
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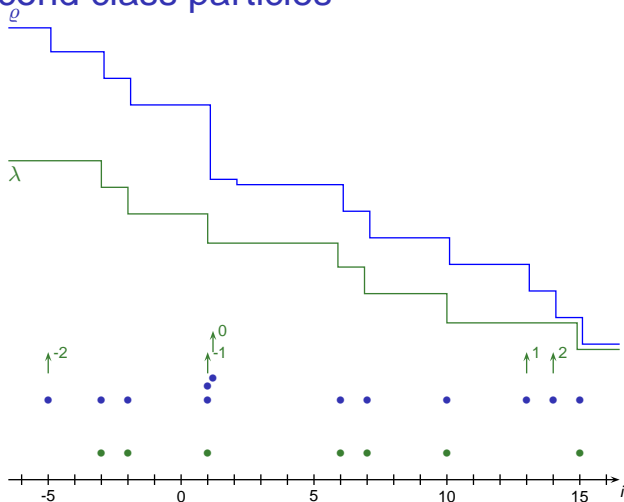
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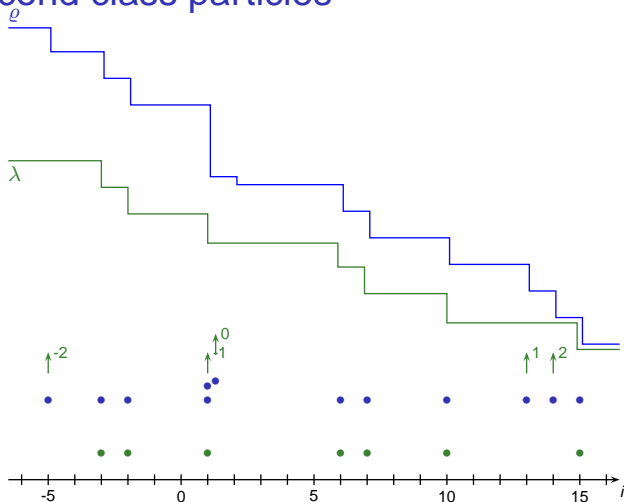
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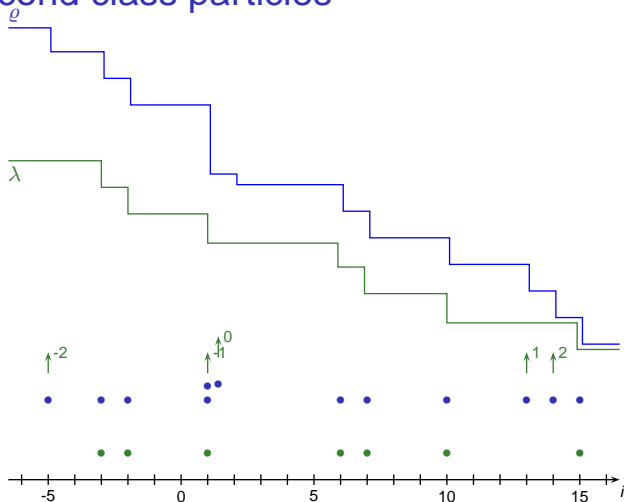
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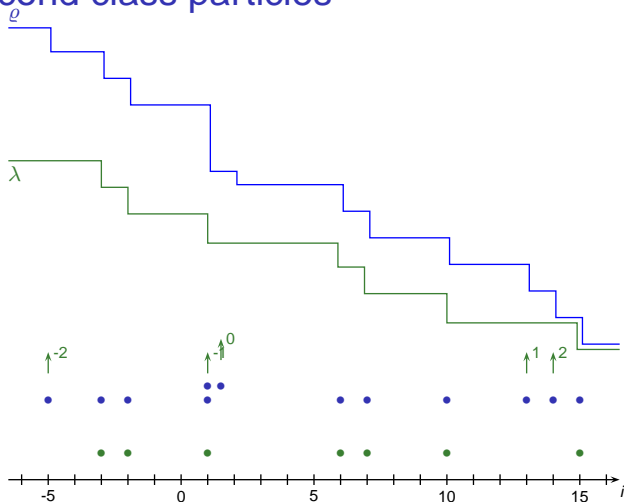
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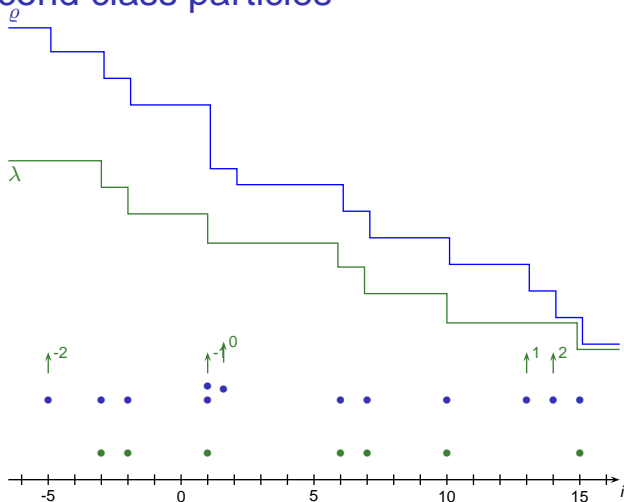
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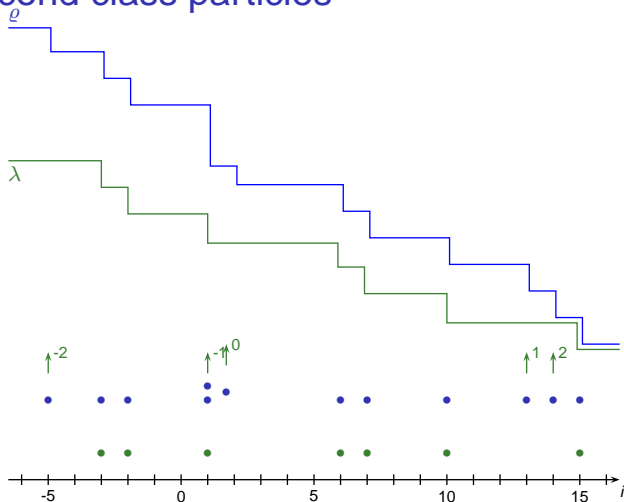
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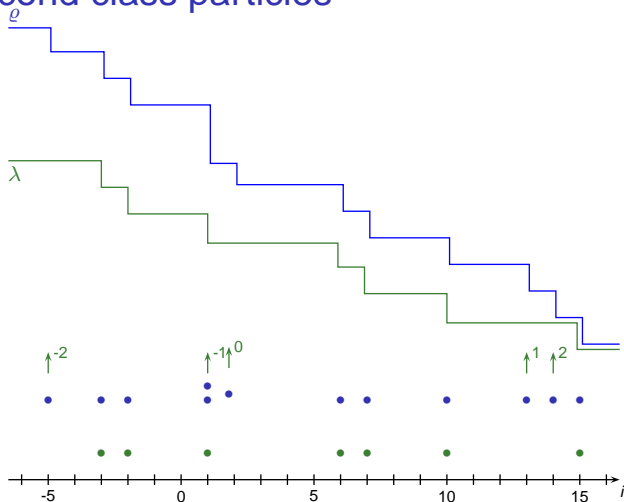
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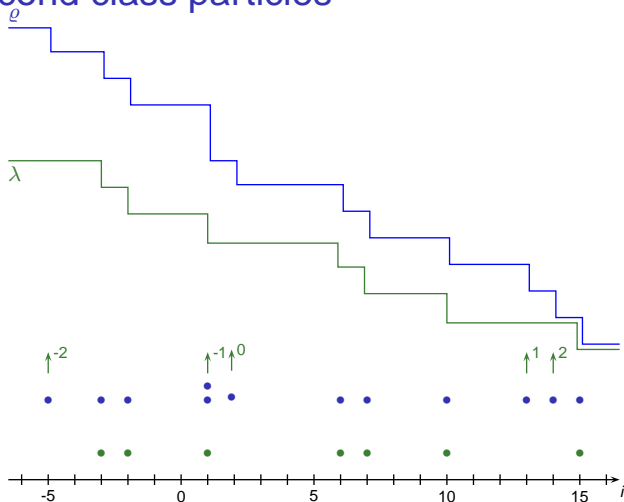
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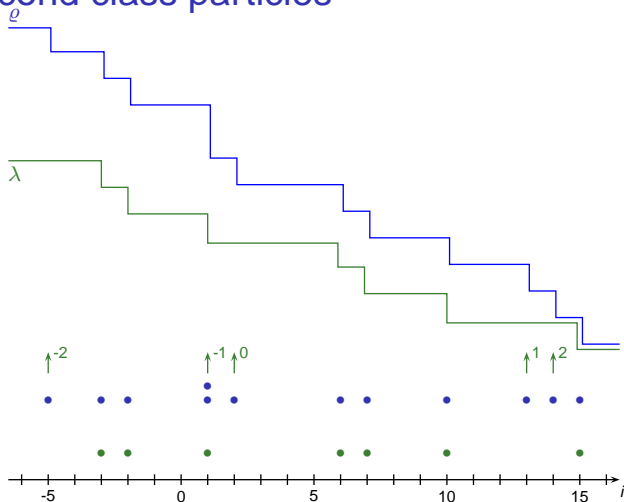
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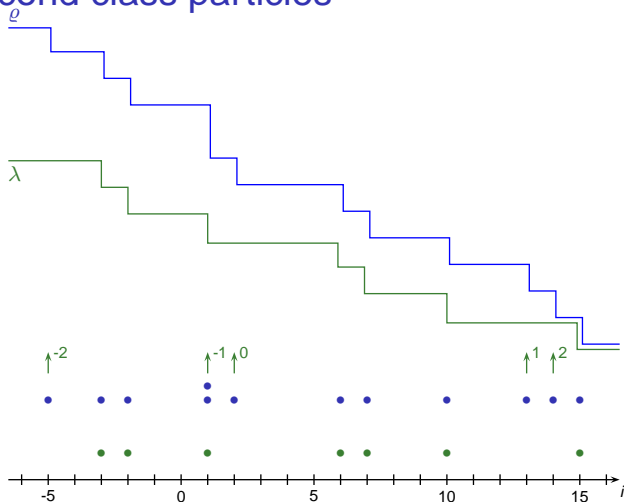
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Many second class particles



Picture:

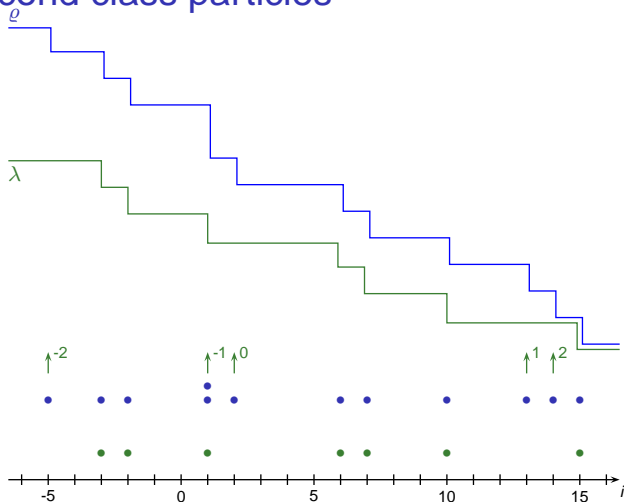
The position $X(t)$ of \uparrow^0 follows the Rankine-Hugoniot speed R .

$$C = H'(\varrho) = \mathbf{E}Q/t$$

$<$

$$R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

Many second class particles



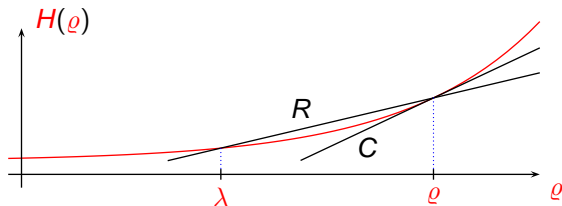
Picture:

The position $X(t)$ of i^0 follows the Rankine-Hugoniot speed R .

$$C = H'(\rho) = \mathbf{E}Q/t \quad < \quad \mathbf{E}X/t = R = [H(\rho) - H(\lambda)]/(\rho - \lambda)$$

Characteristics (very briefly)

Convex flux (some cases of AZRP, ABLP):



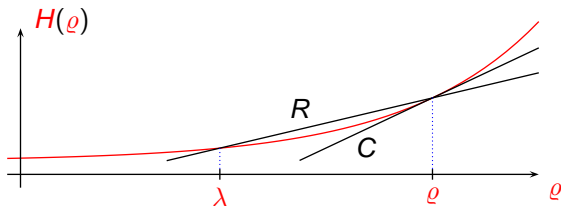
Recall $C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$

$$C = H'(\rho) = \mathbf{EQ}/t$$

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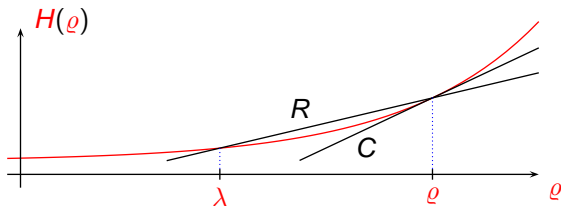
Do we have $Q(t) \stackrel{?}{\geq} X(t)$

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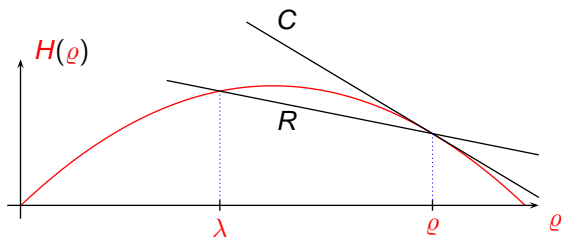
Do we have $Q(t) \stackrel{?}{\geq} X(t) - \text{tight error}$

$$C = H'(\rho) = \mathbf{E}Q/t$$

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Characteristics (very briefly)

Concave flux (ASEP, AZRP):

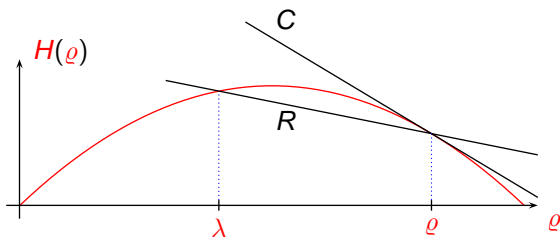


$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

$$C = H'(\rho) = \mathbf{EQ}/t < \mathbf{EX}/t = R = [H(\rho) - H(\lambda)]/(\rho - \lambda)$$

Characteristics (very briefly)

Concave flux (ASEP, AZRP):



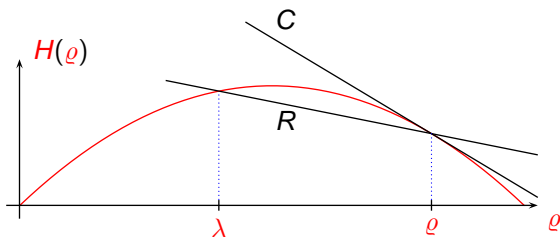
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Do we have $Q(t) \stackrel{?}{\leq} X(t)$

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Characteristics (very briefly)

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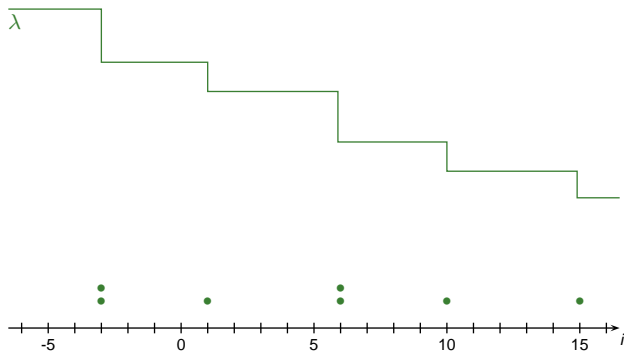


$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

Do we have $Q(t) \stackrel{?}{\leq} X(t) + \text{tight error}$

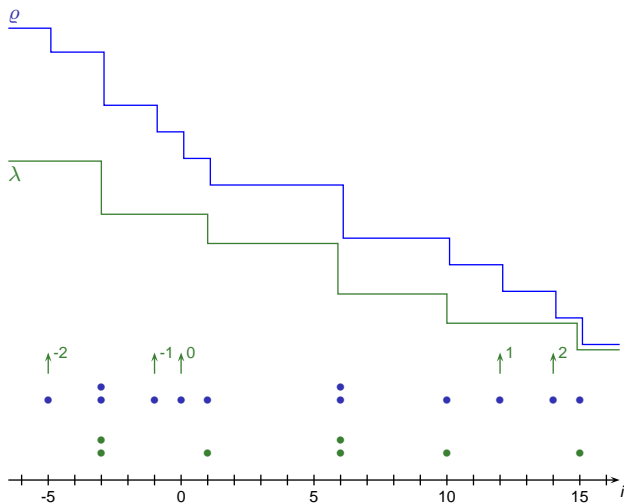
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Many second class particles



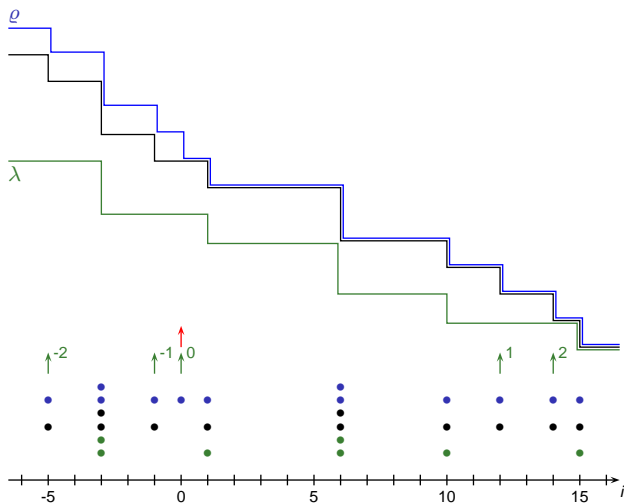
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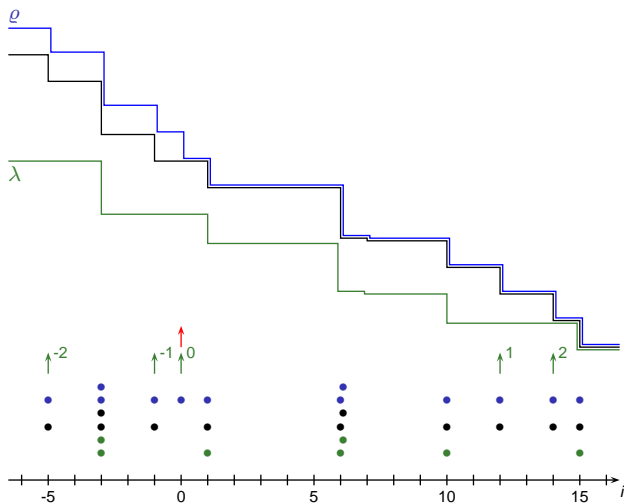
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Couple three processes, and $X(t)$ to $Q(t)$.

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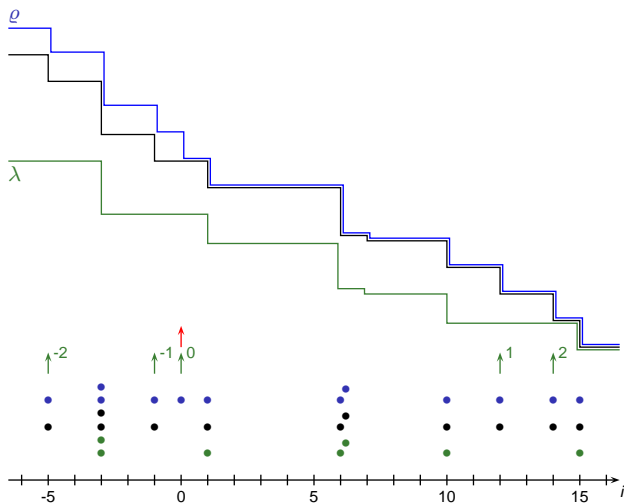
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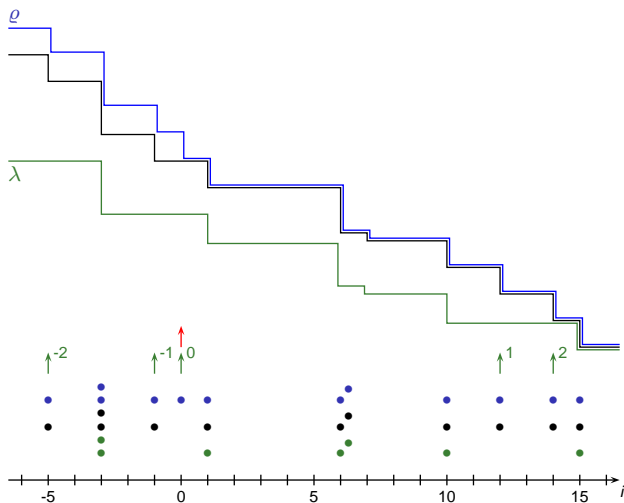
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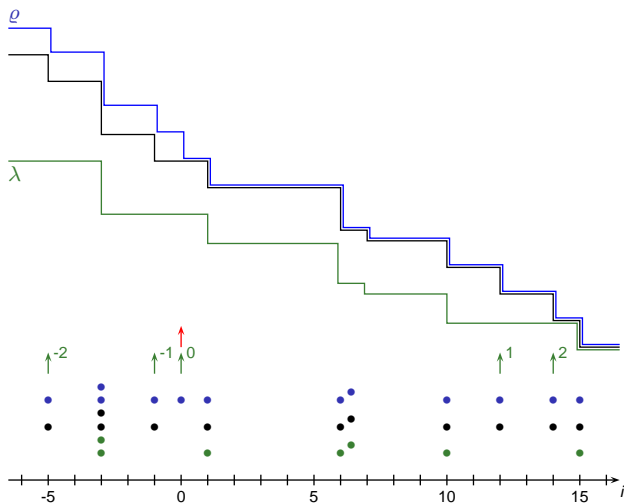
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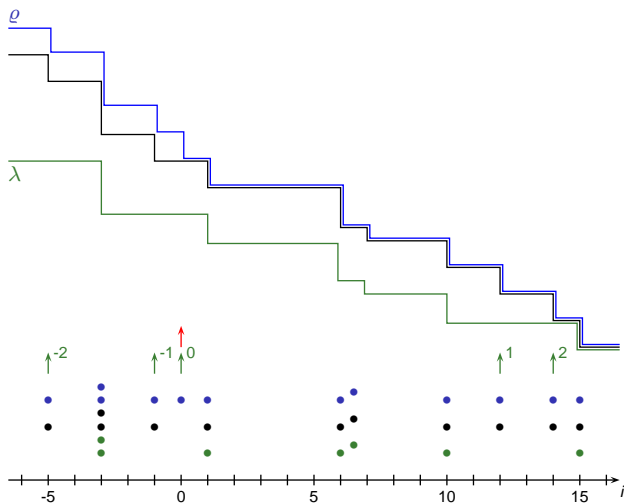
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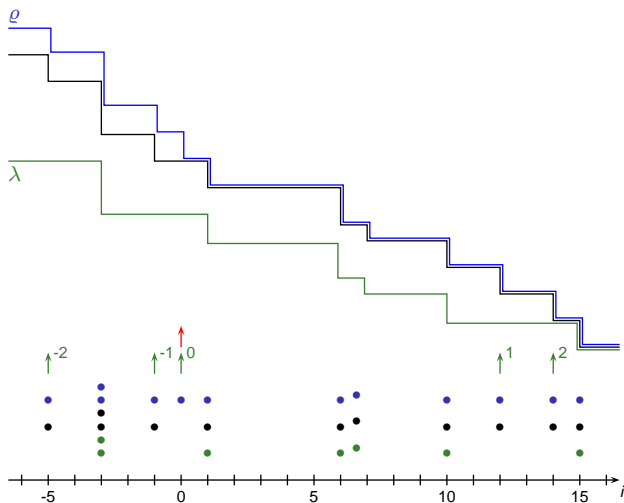
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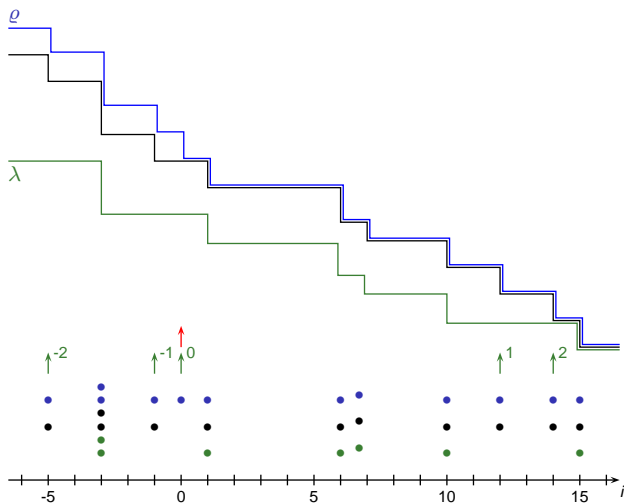
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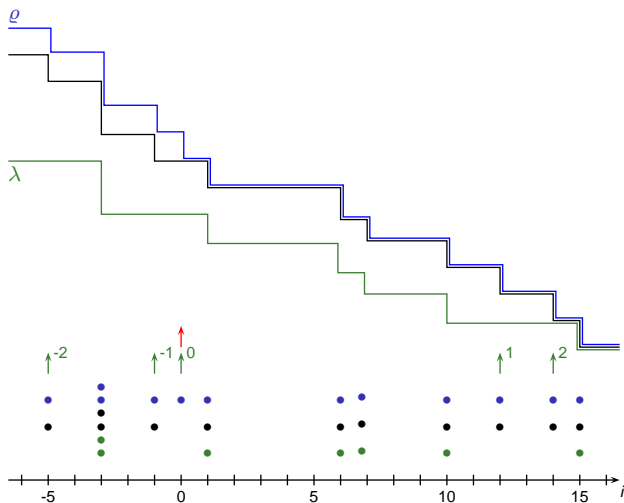
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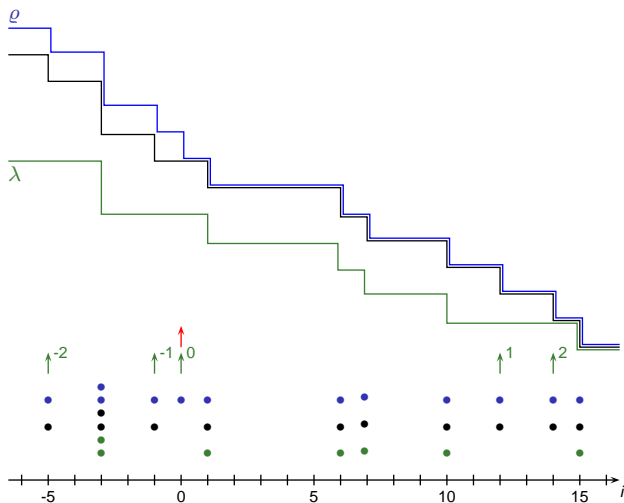
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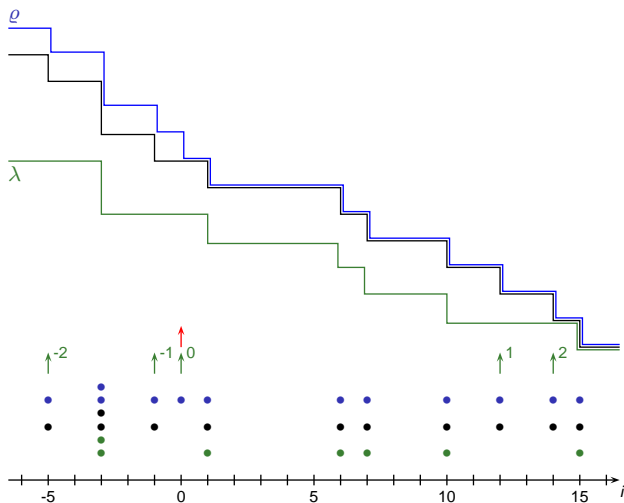
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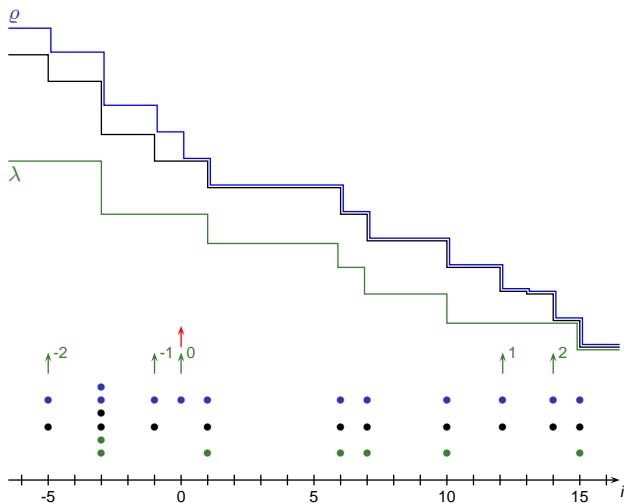
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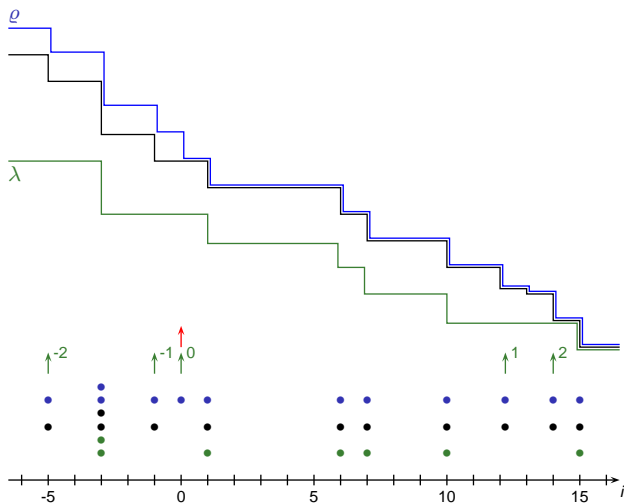
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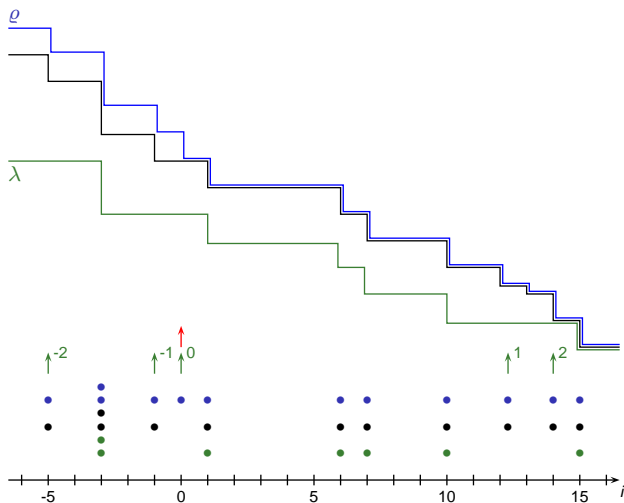
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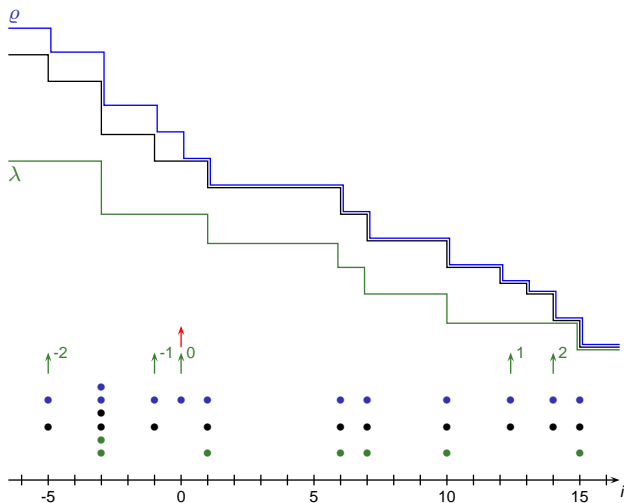
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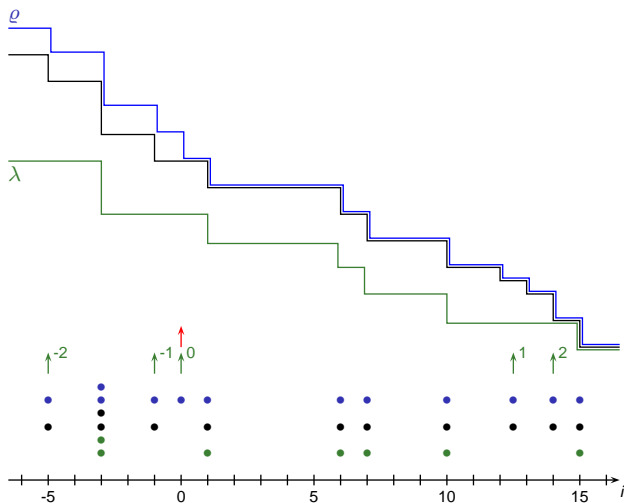
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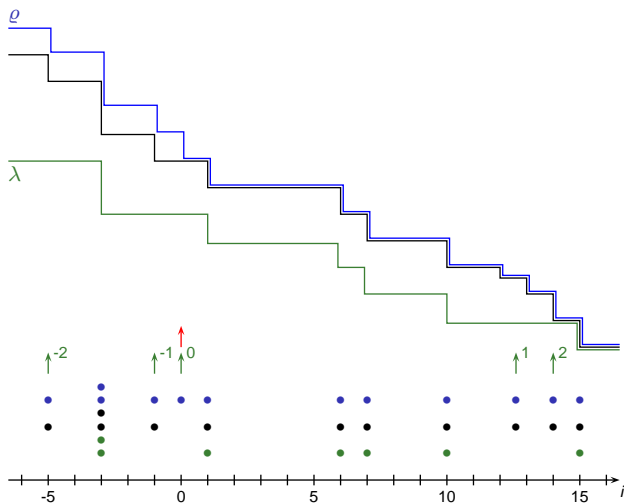
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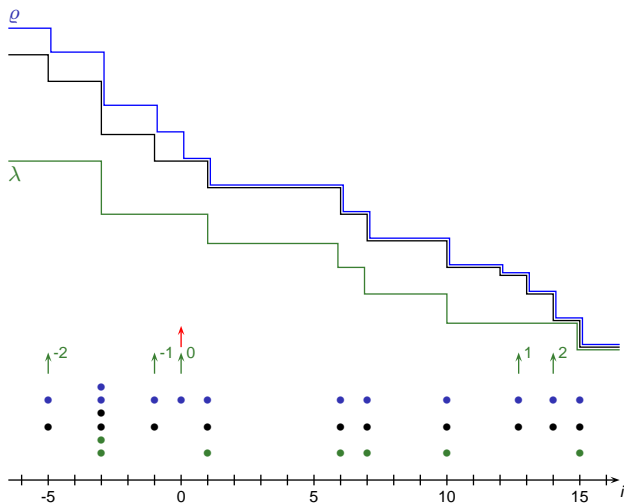
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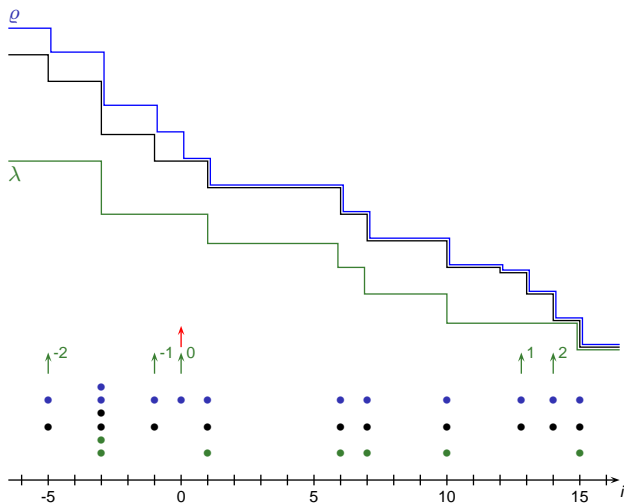
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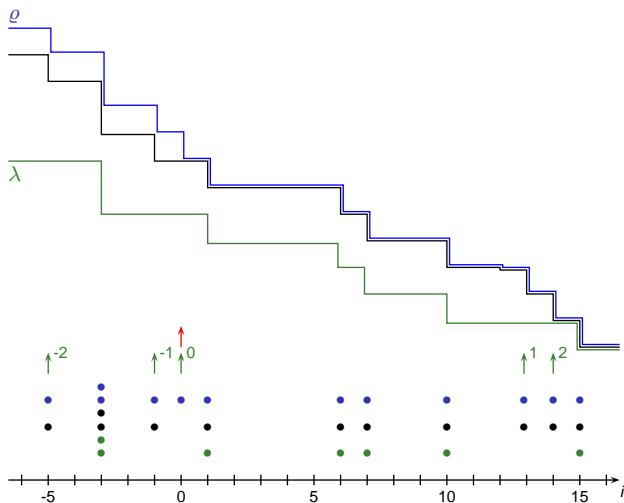
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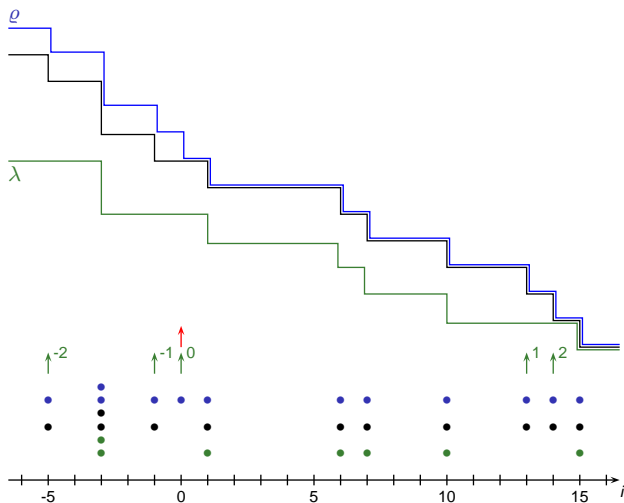
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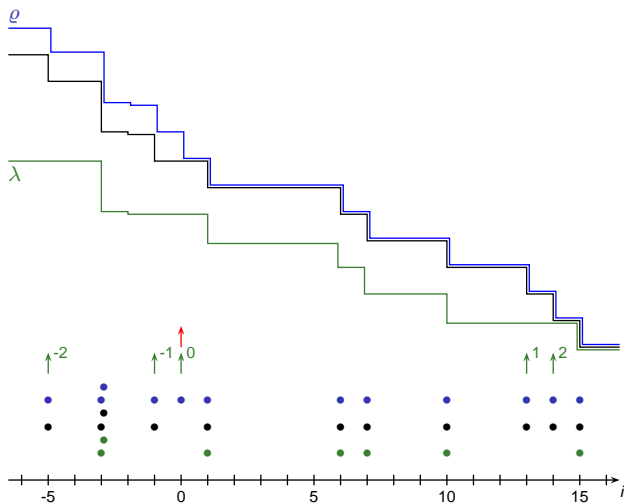
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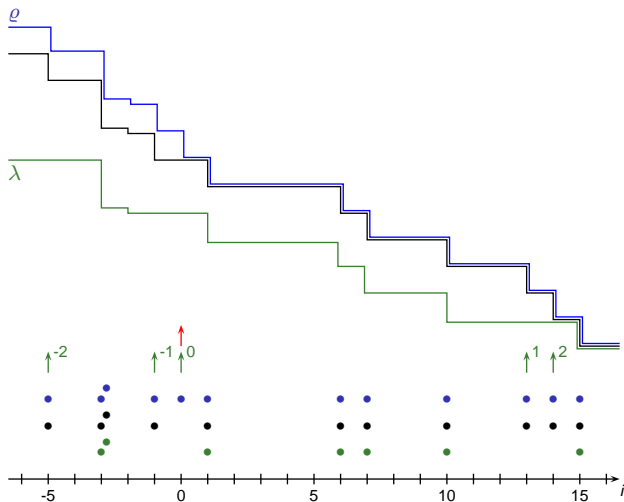
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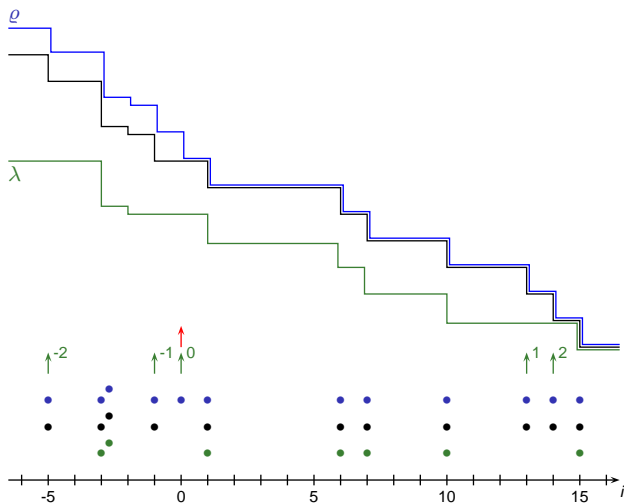
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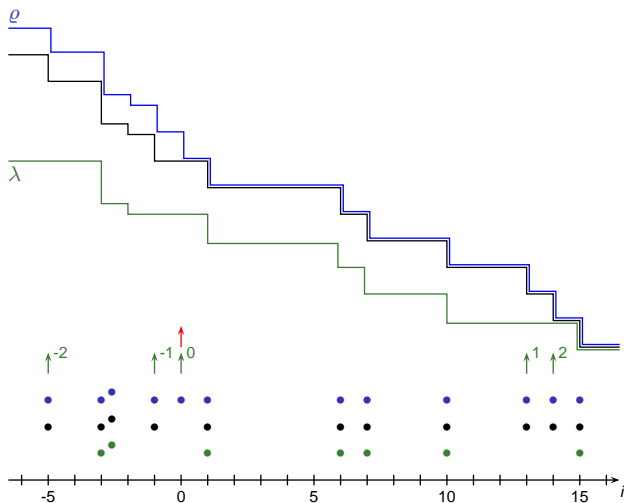
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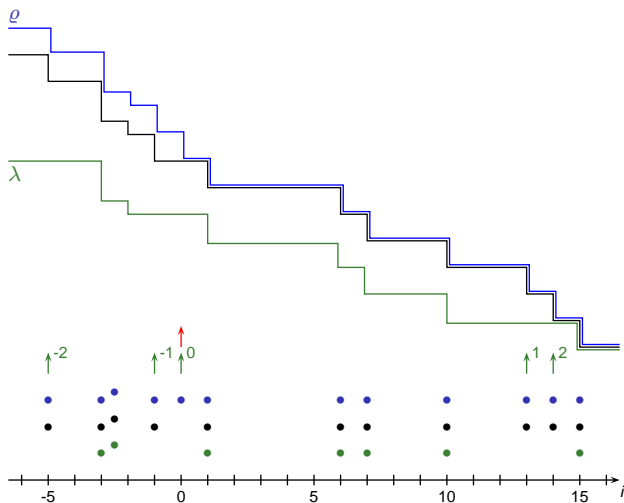
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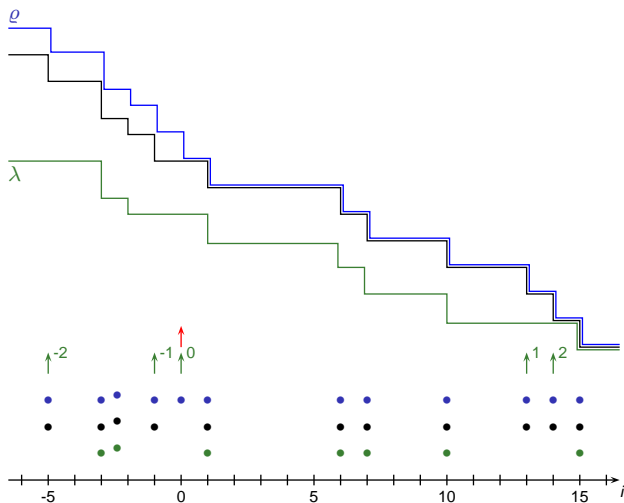
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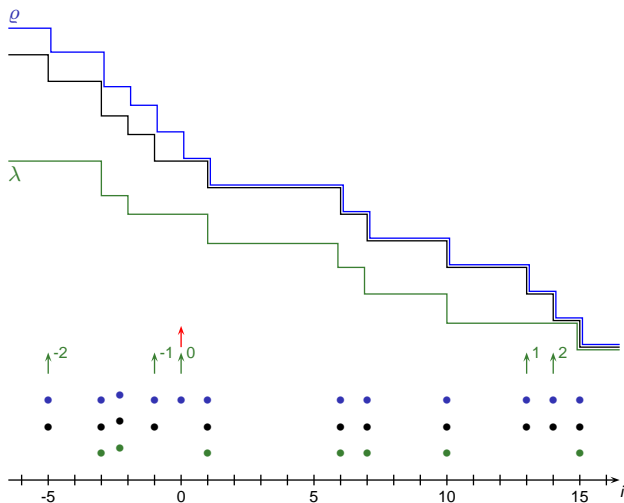
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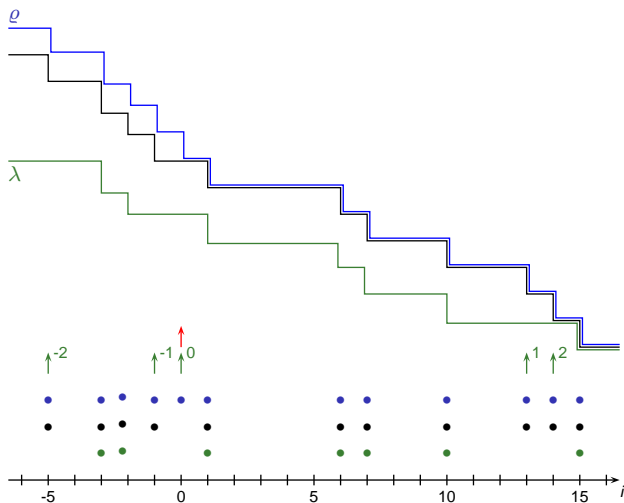
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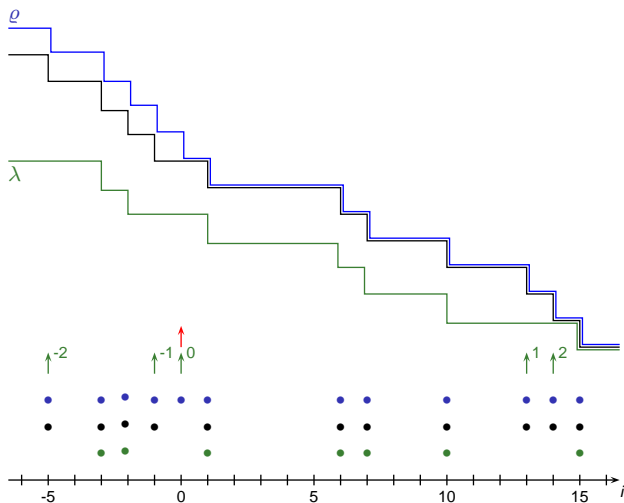
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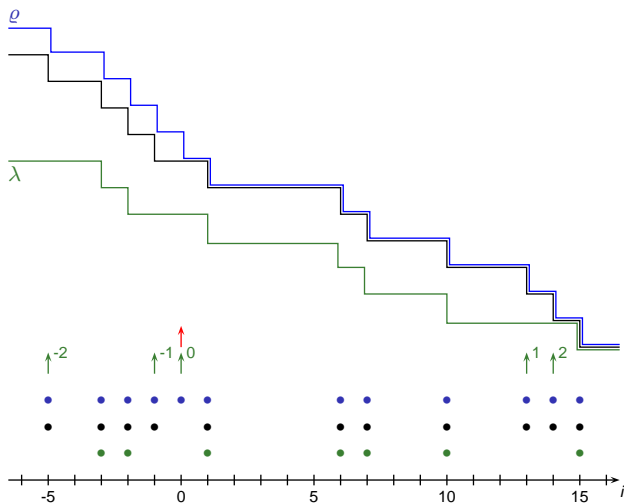
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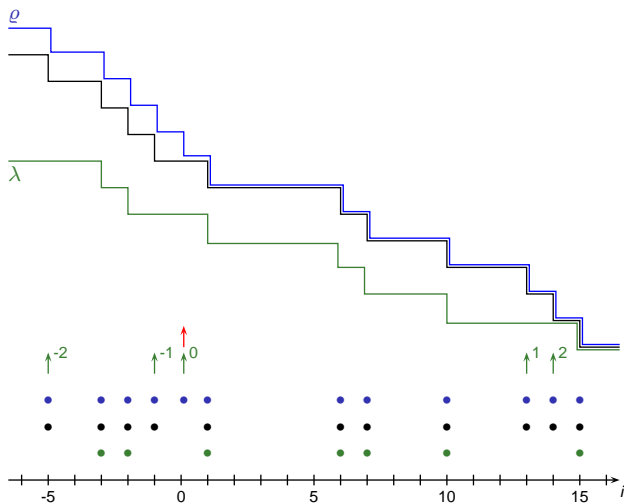
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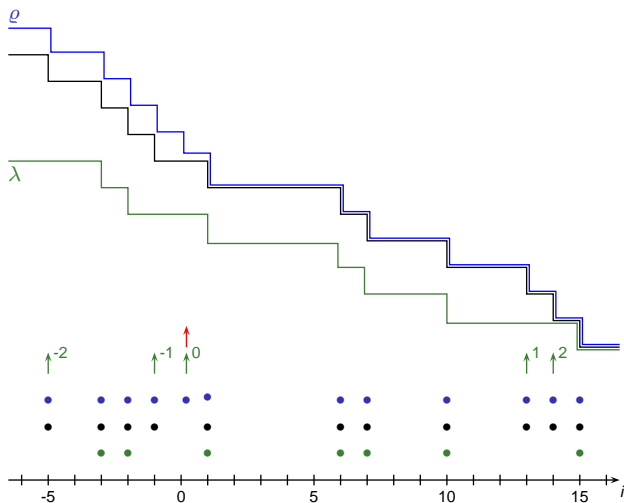
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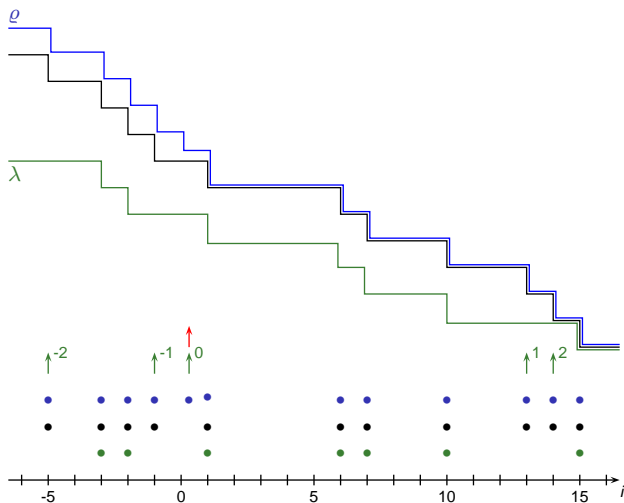
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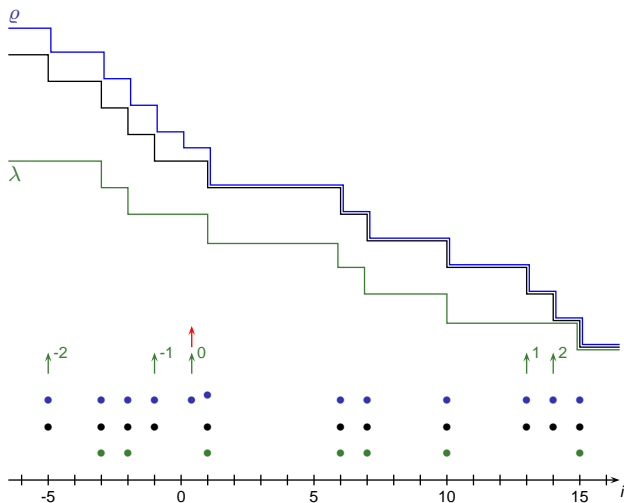
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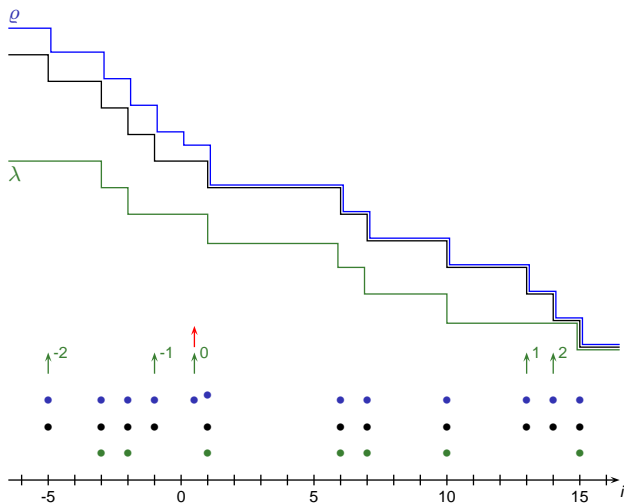
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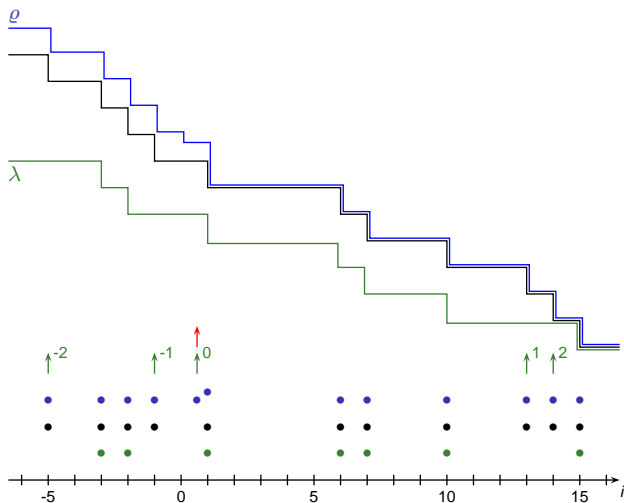
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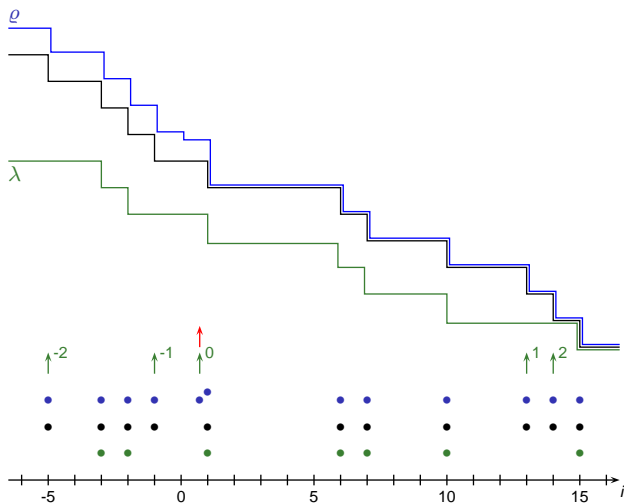
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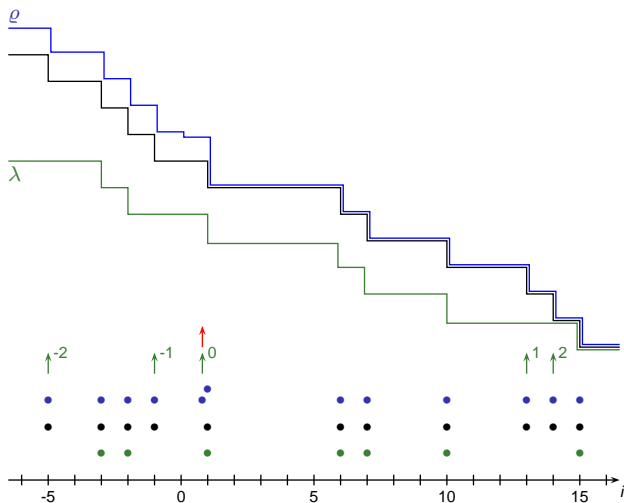
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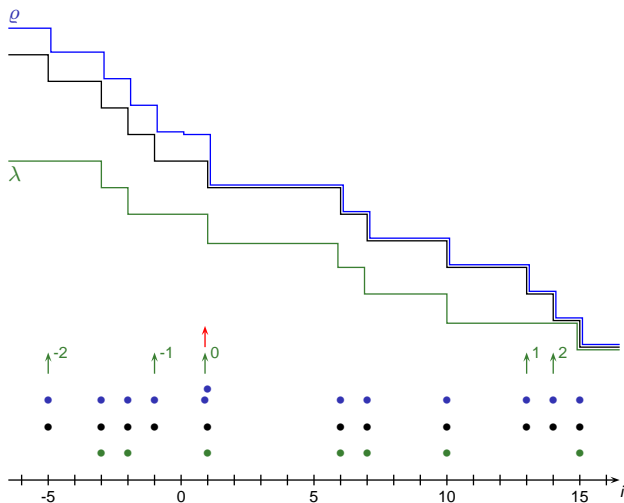
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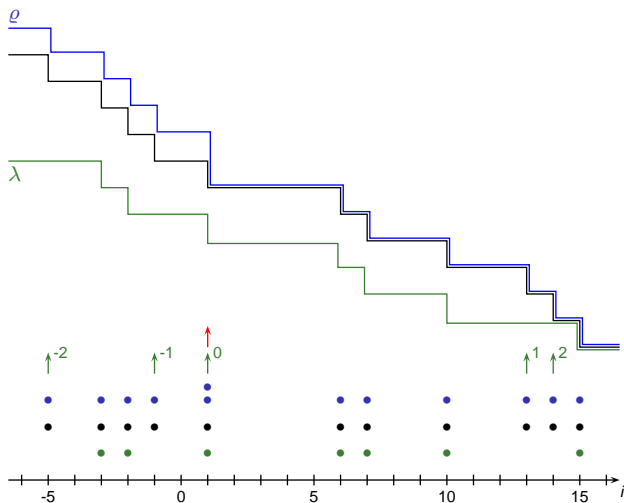
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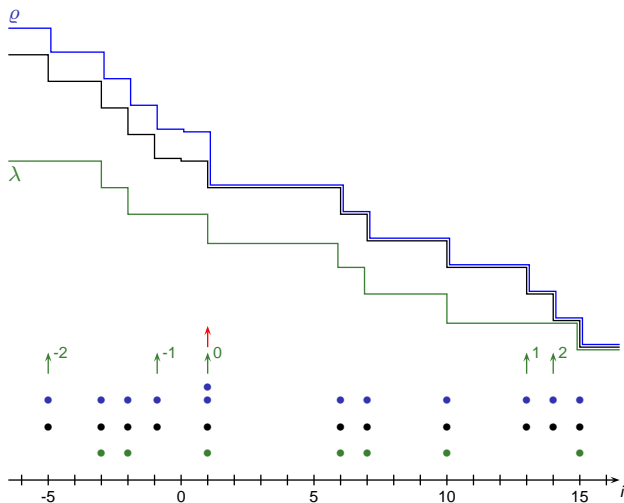
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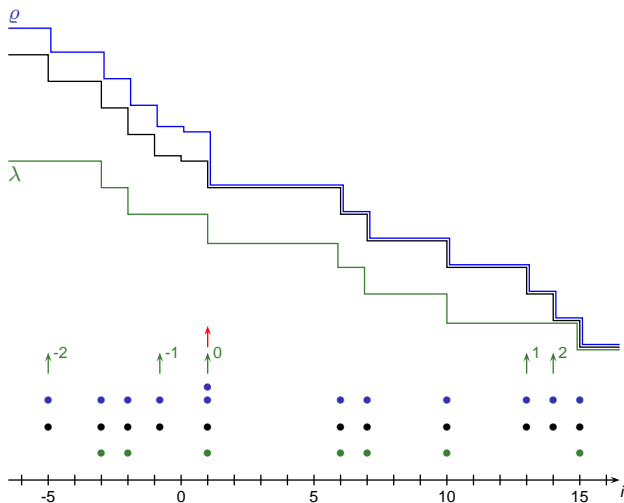
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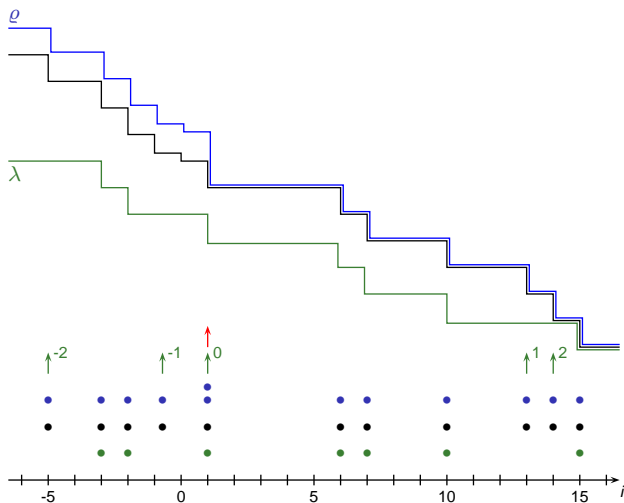
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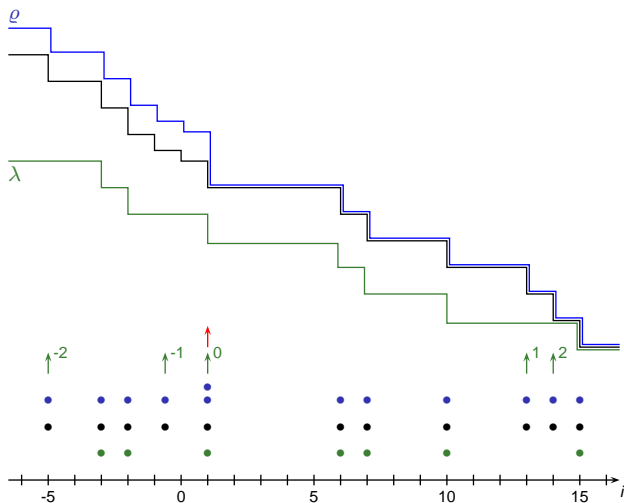
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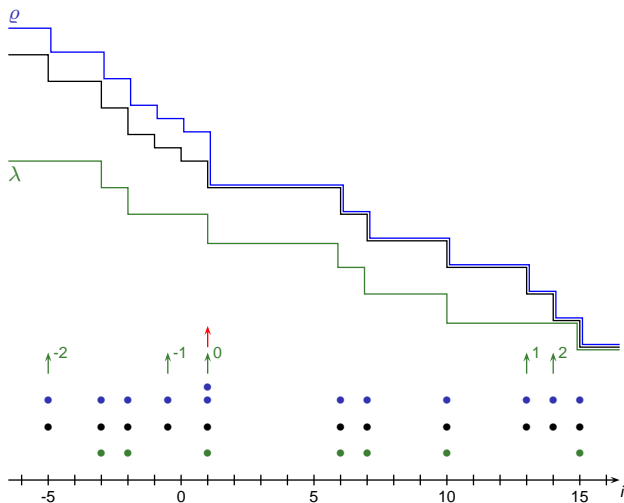
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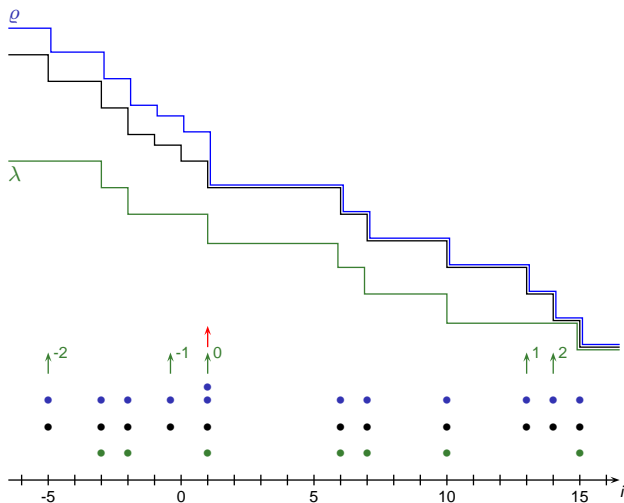
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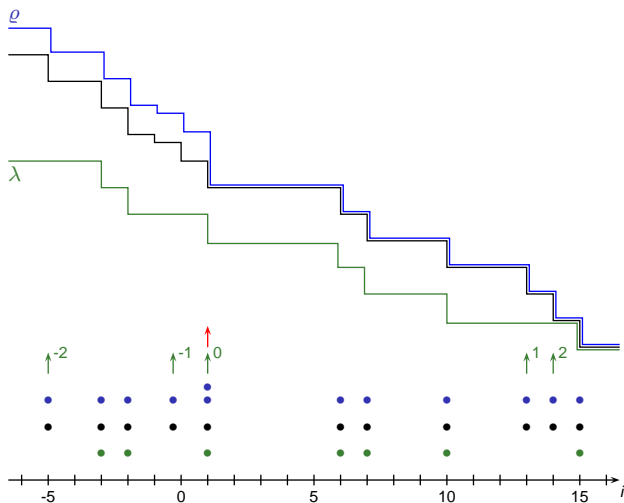
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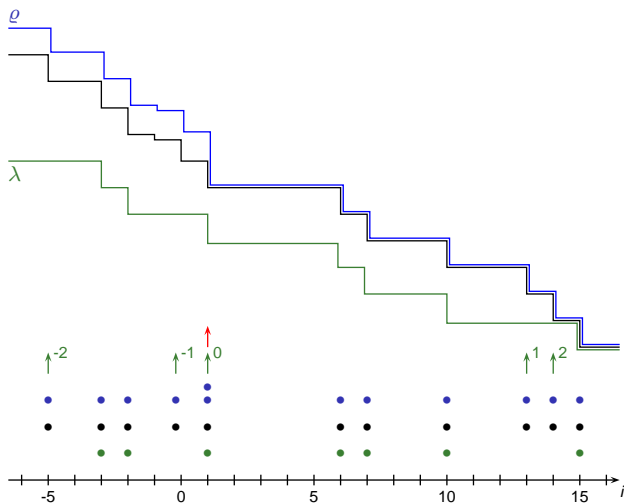
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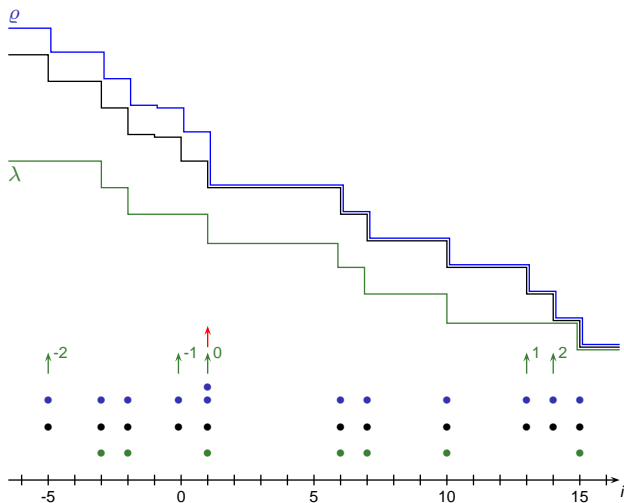
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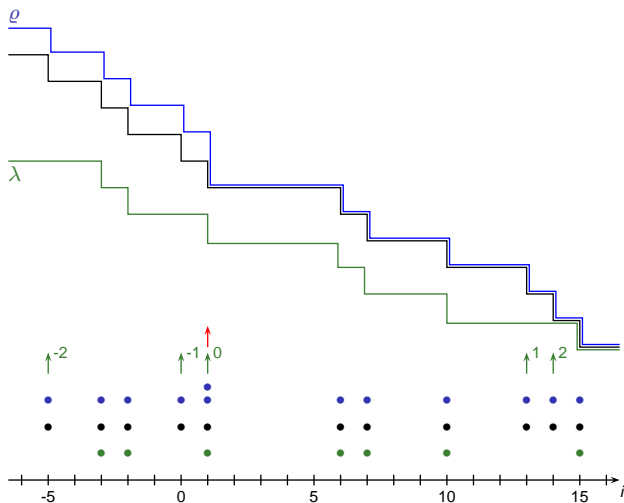
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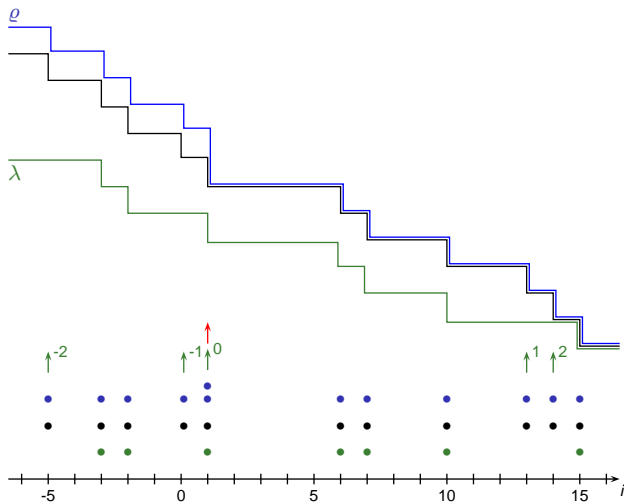
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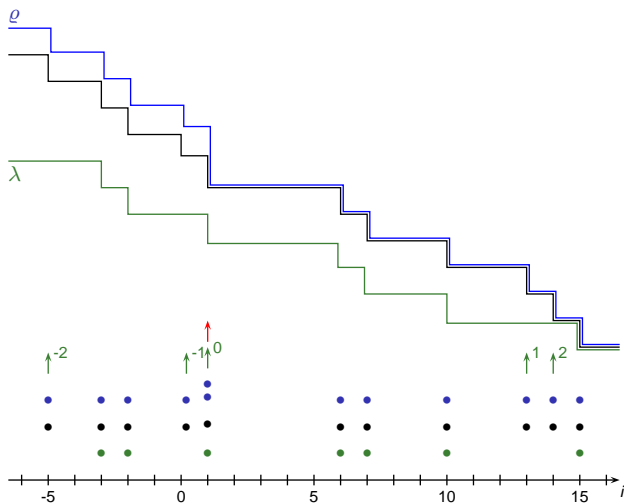
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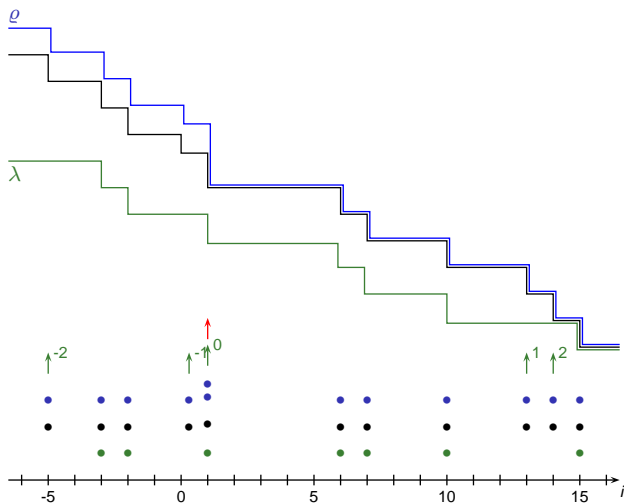
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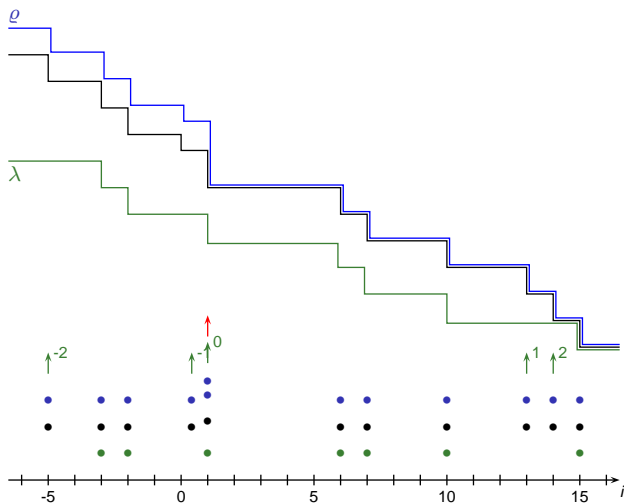
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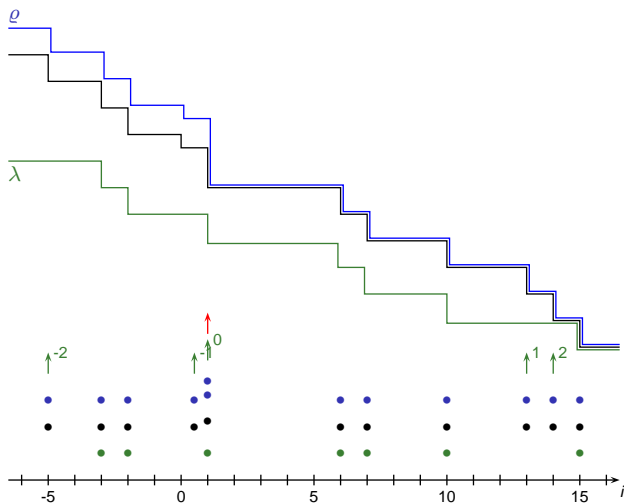
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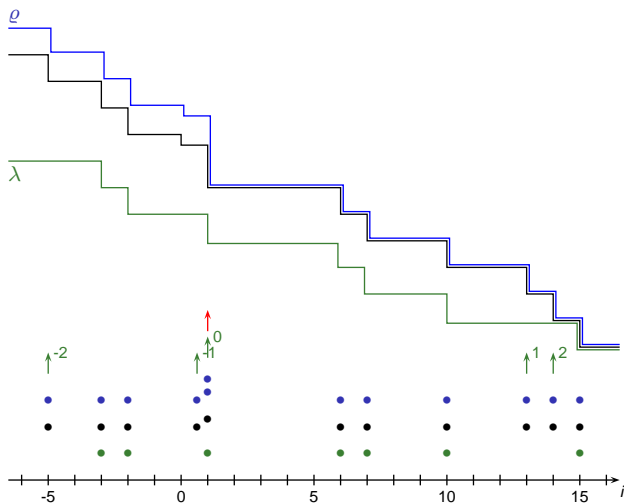
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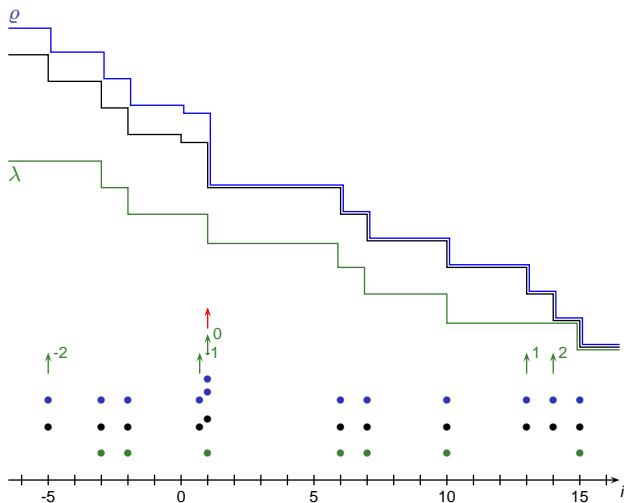
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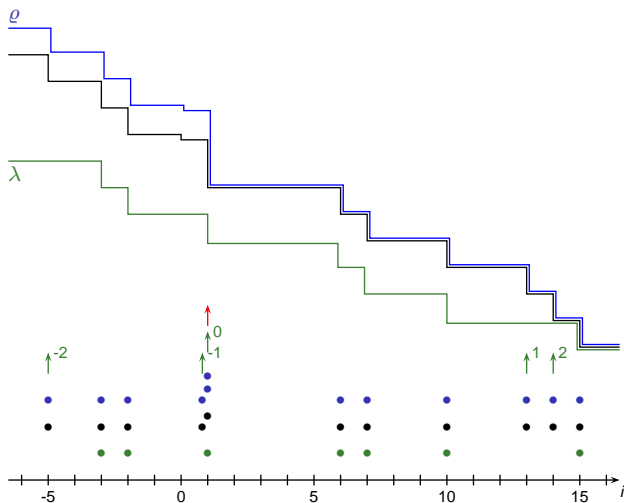
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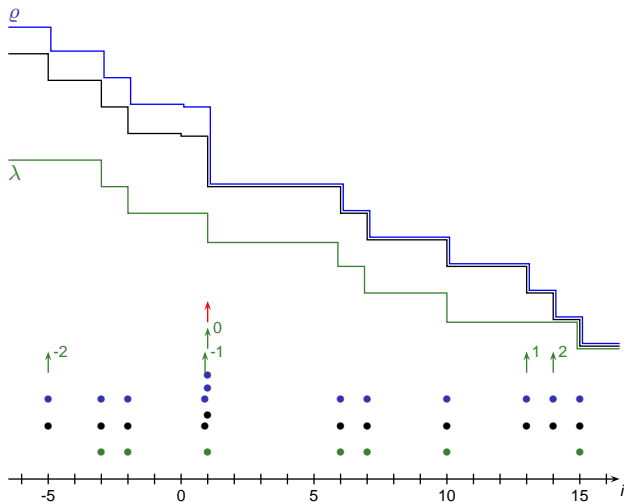
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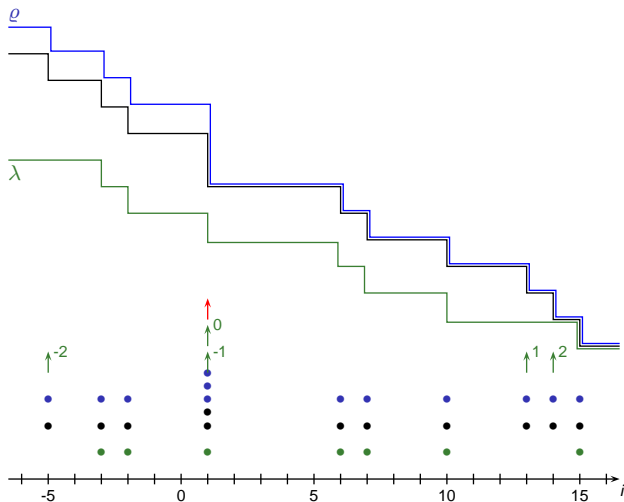
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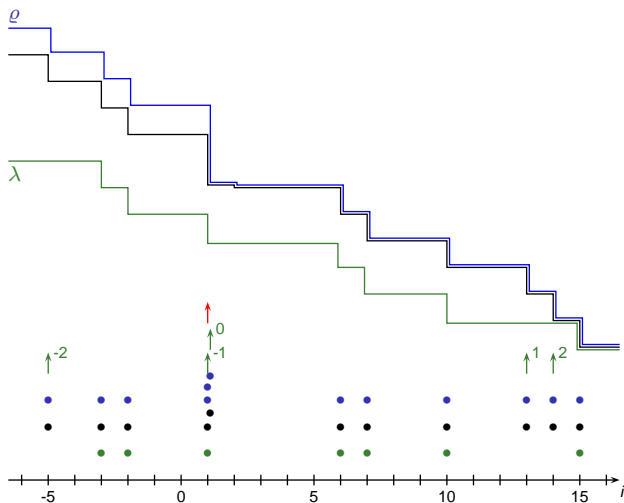
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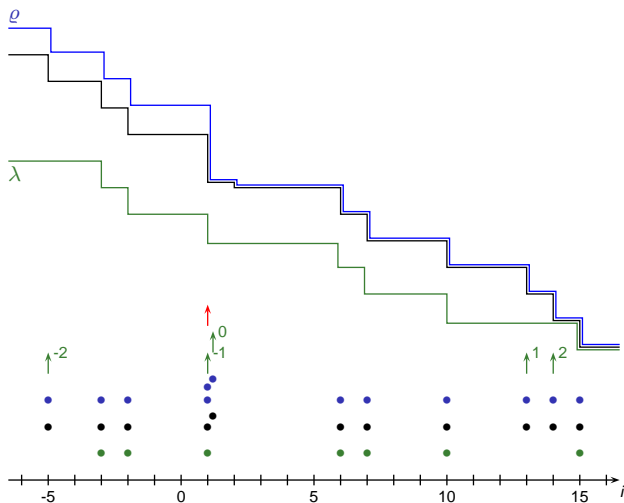
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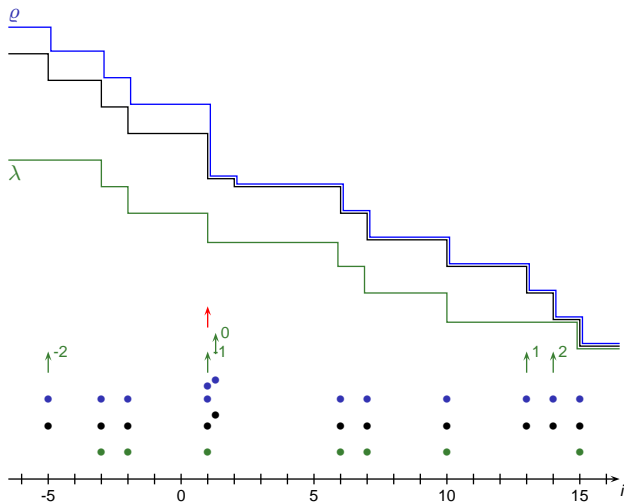
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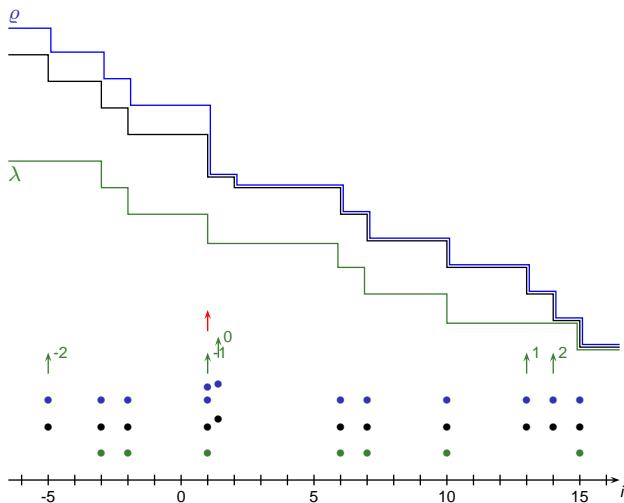
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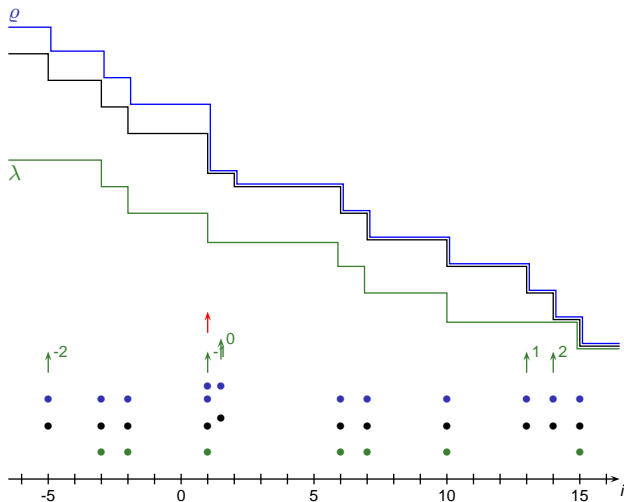
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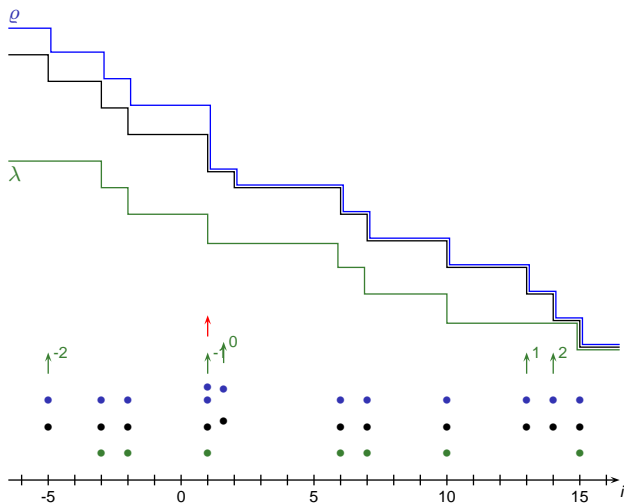
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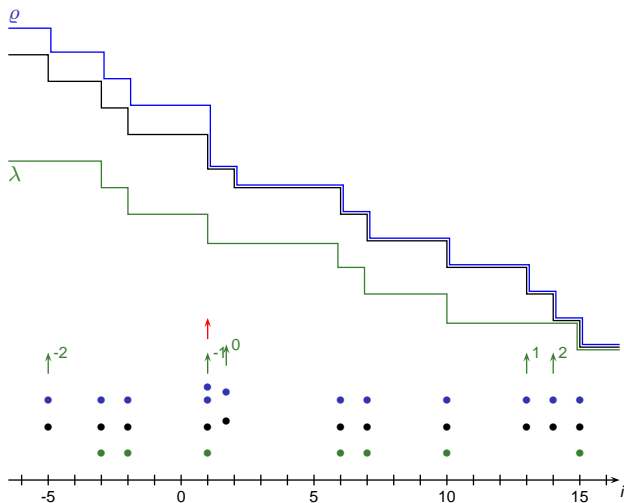
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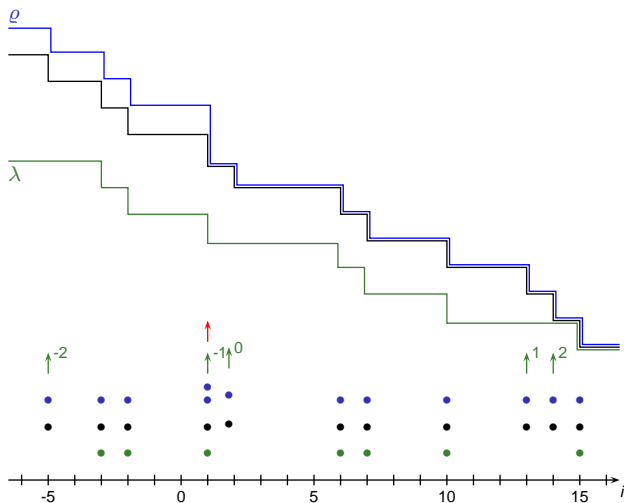
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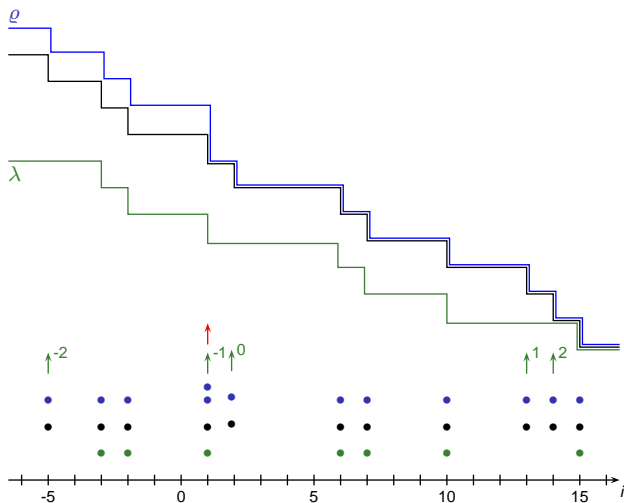
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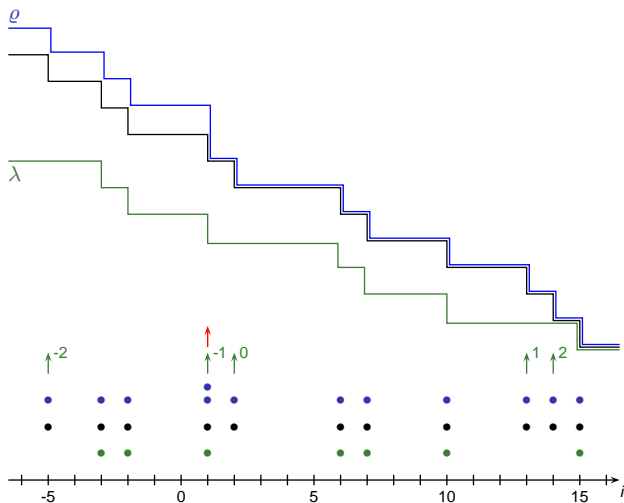
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Normal fluctuations:

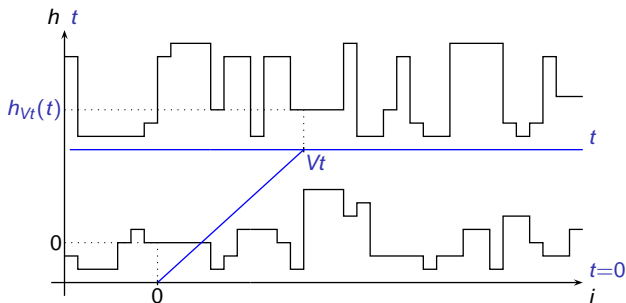
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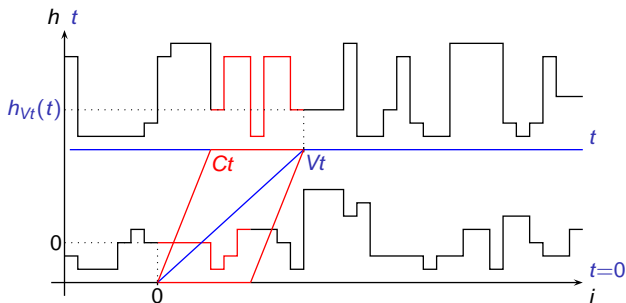
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Initial fluctuations are transported along the characteristics on this scale.

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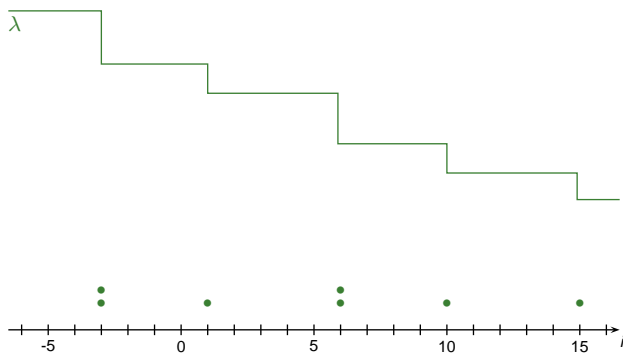
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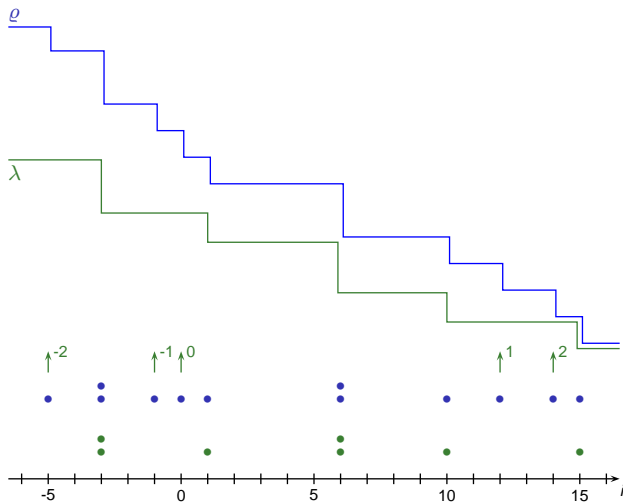
There is a huge literature now on limit distribution results, using
combinatorial and asymptotic analytic tools.

Proof: many second class particles



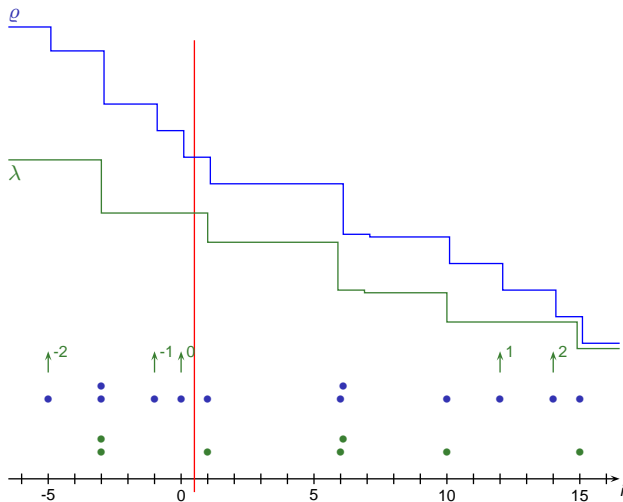
Second class particle current: difference in growth.

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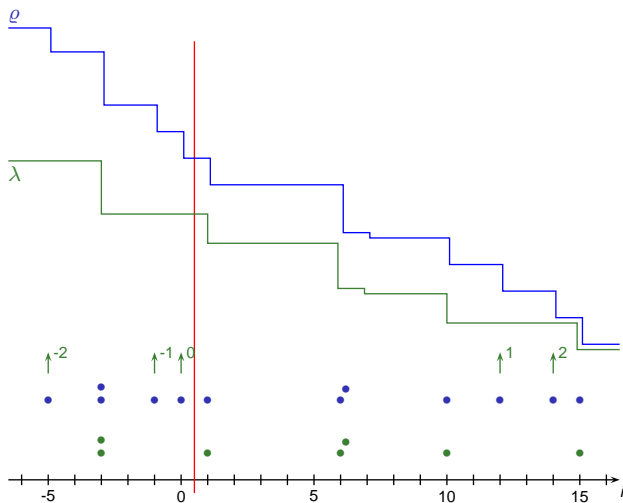
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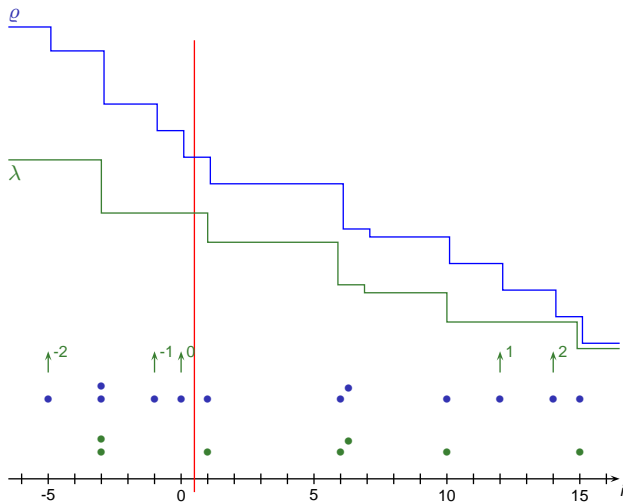
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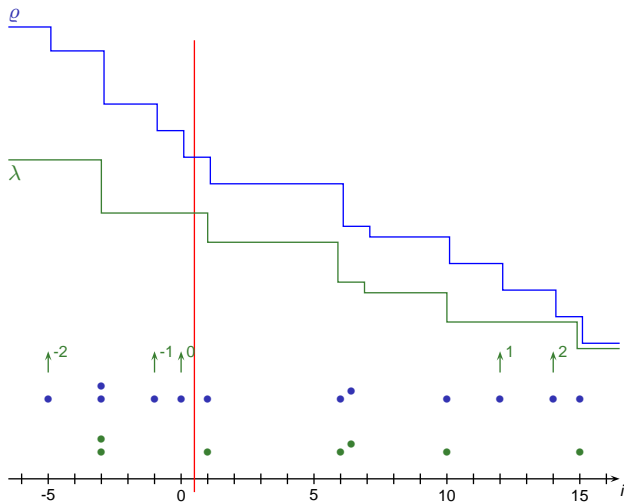
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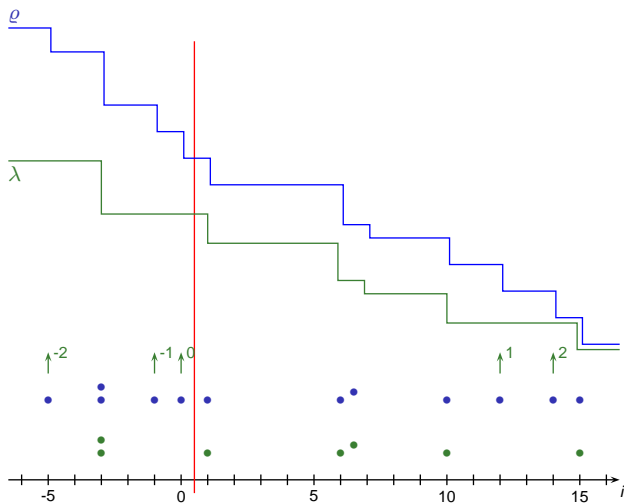
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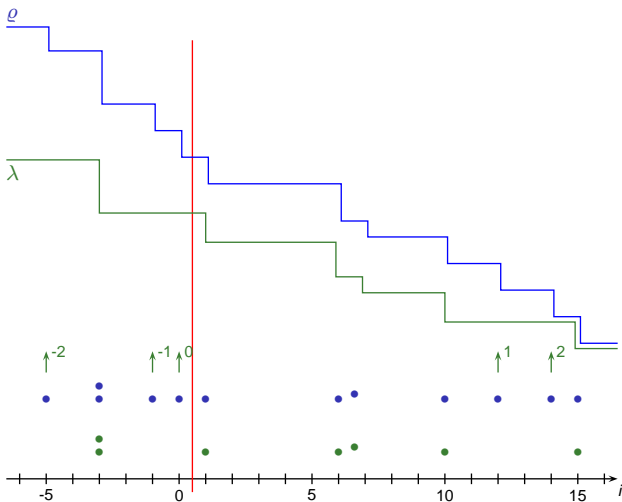
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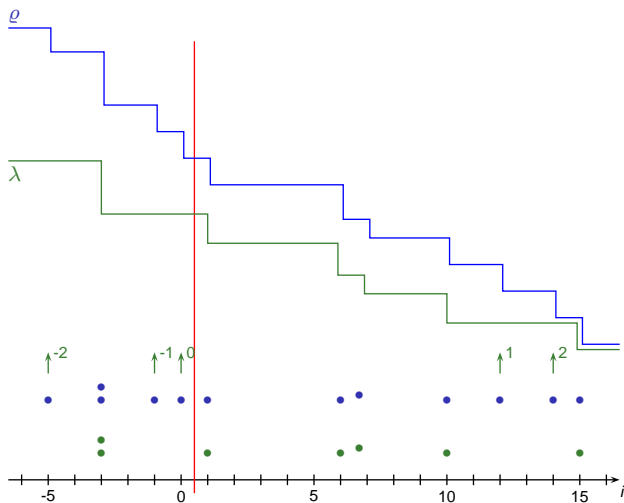
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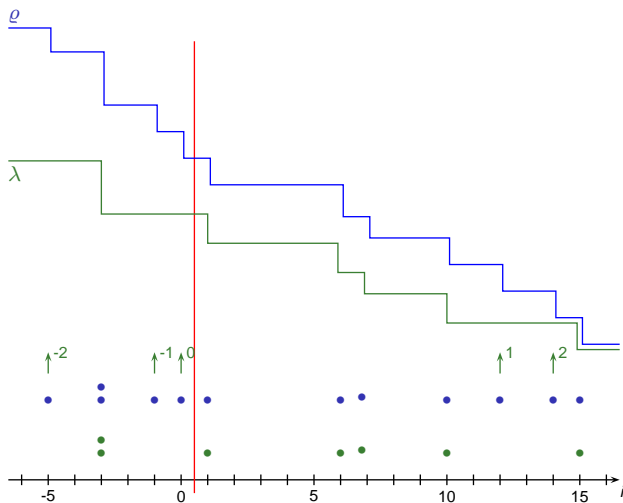
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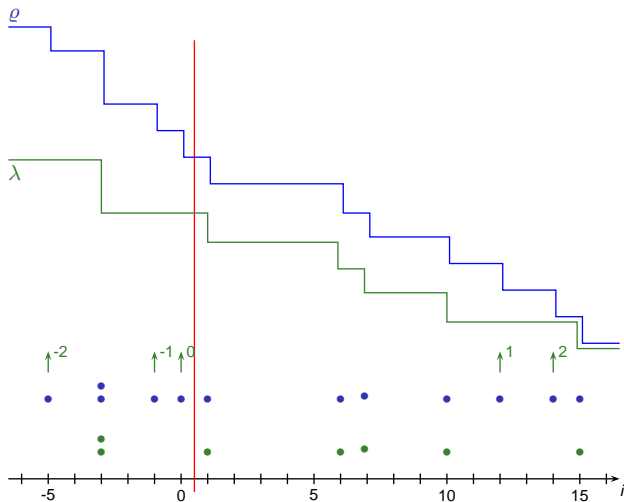
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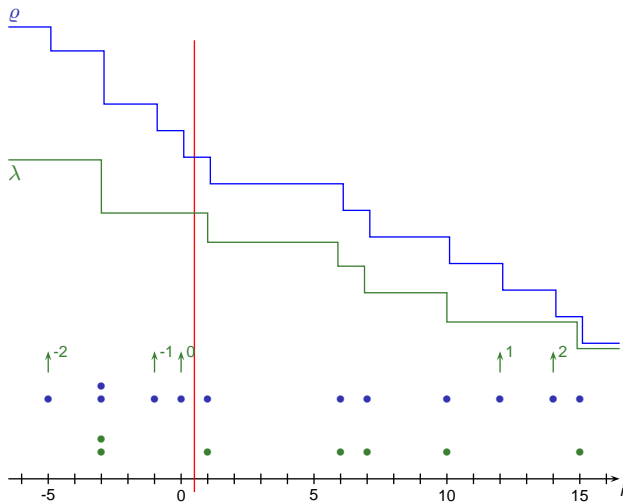
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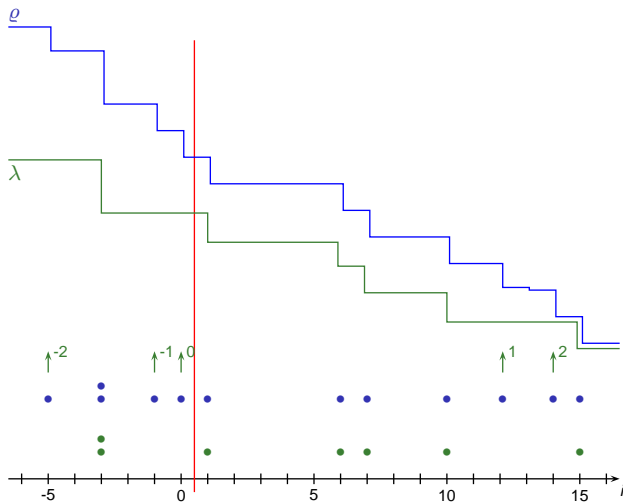
Second class particle current: difference in growth.

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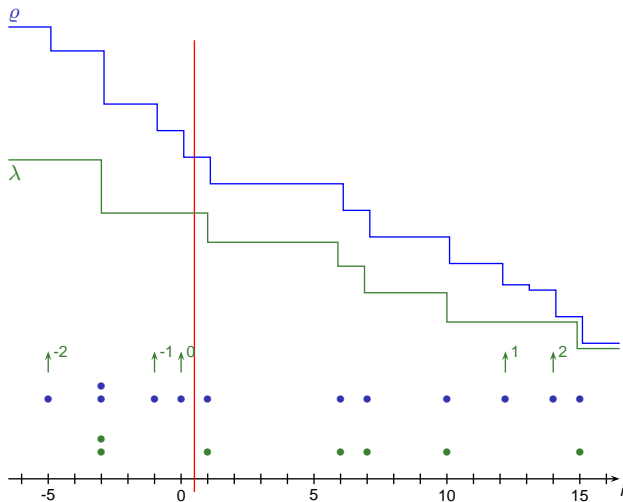
Second class particle current: difference in growth.

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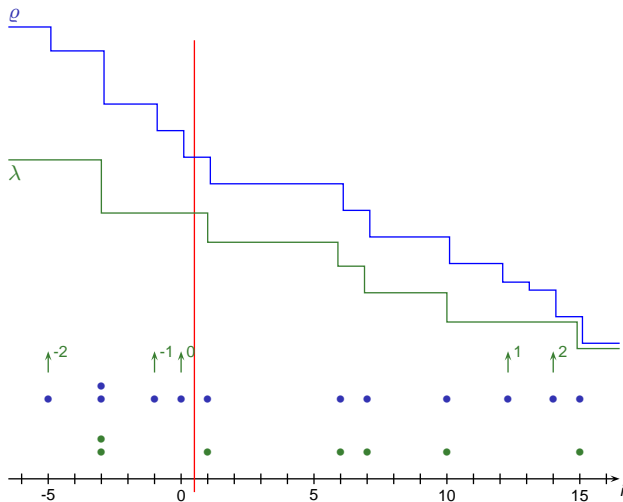
Second class particle current: difference in growth.

Proof: many second class particles



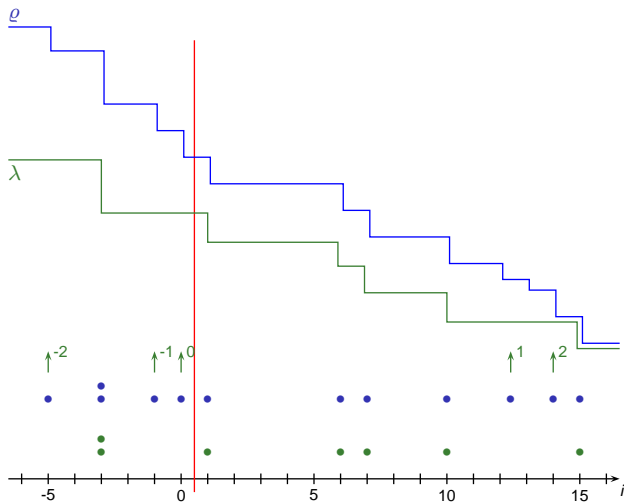
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Proof: many second class particles



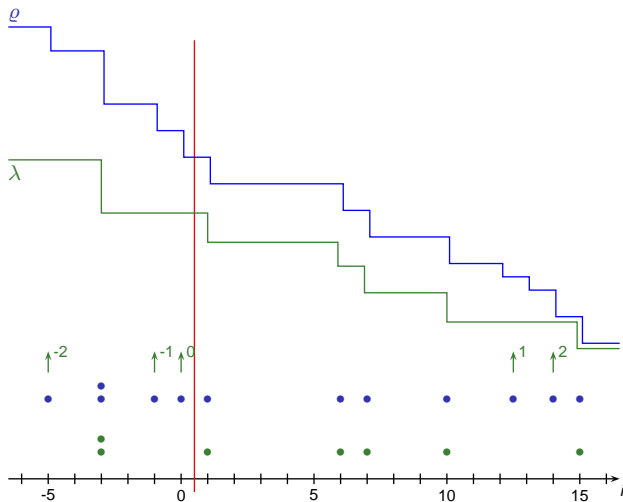
Second class particle current: difference in growth.

Proof: many second class particles



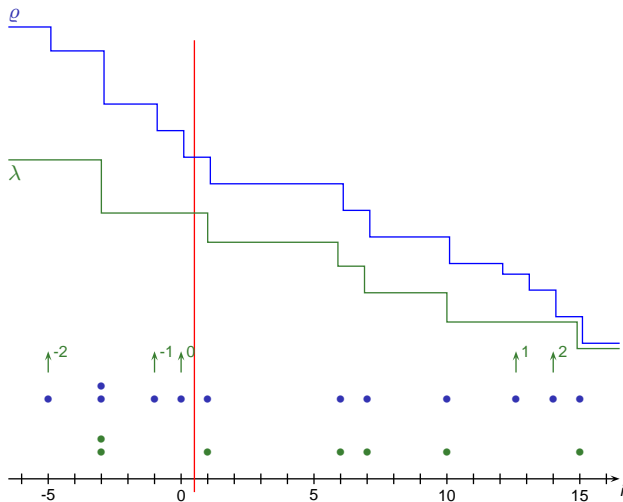
Second class particle current: difference in growth.

Proof: many second class particles



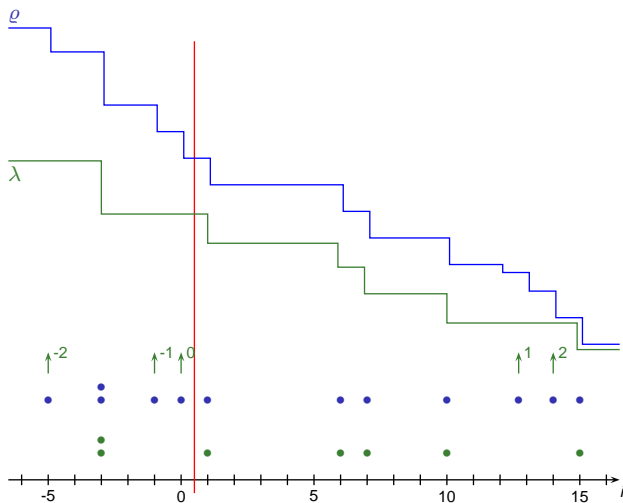
Second class particle current: difference in growth.

Proof: many second class particles



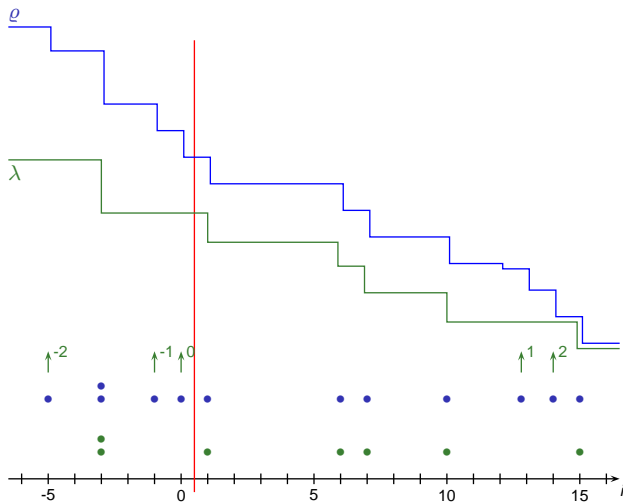
Second class particle current: difference in growth.

Proof: many second class particles



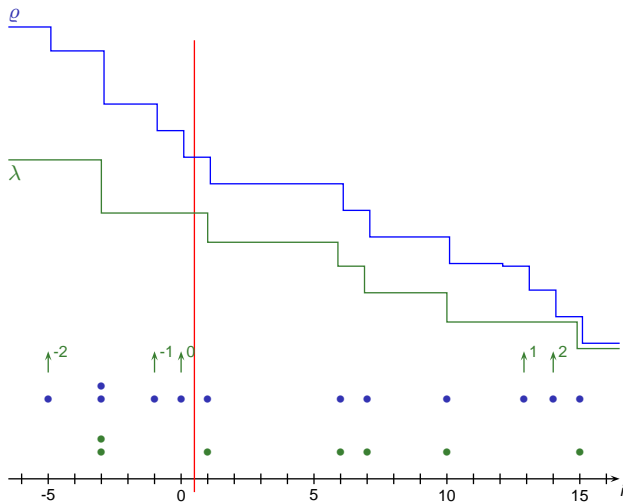
Second class particle current: difference in growth.

Proof: many second class particles



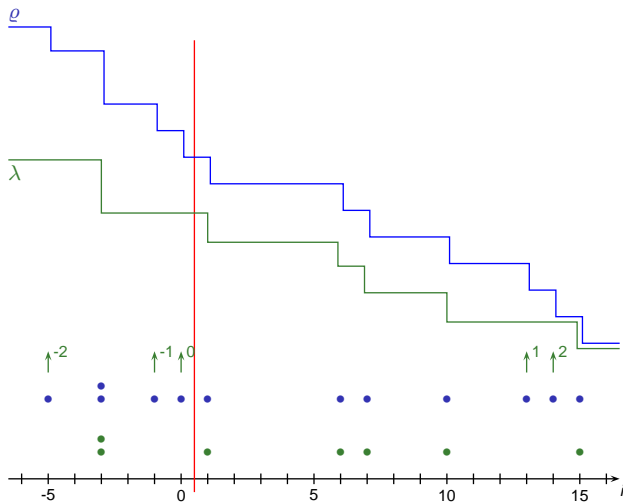
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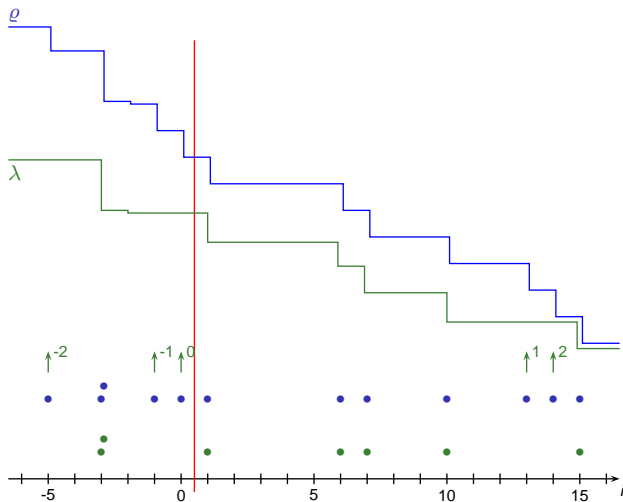
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Proof: many second class particles



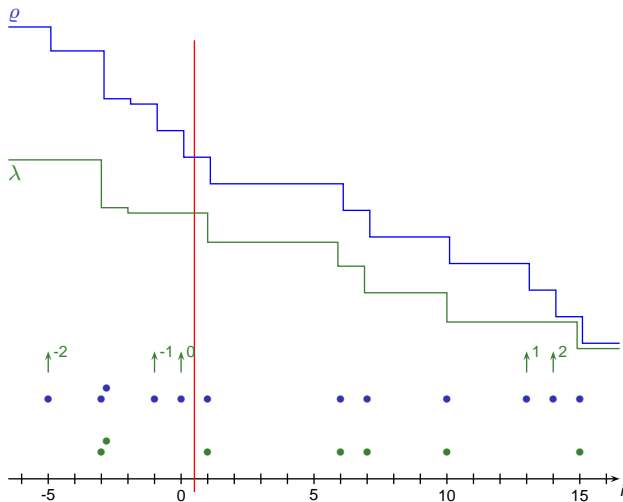
Second class particle current: difference in growth.

Proof: many second class particles



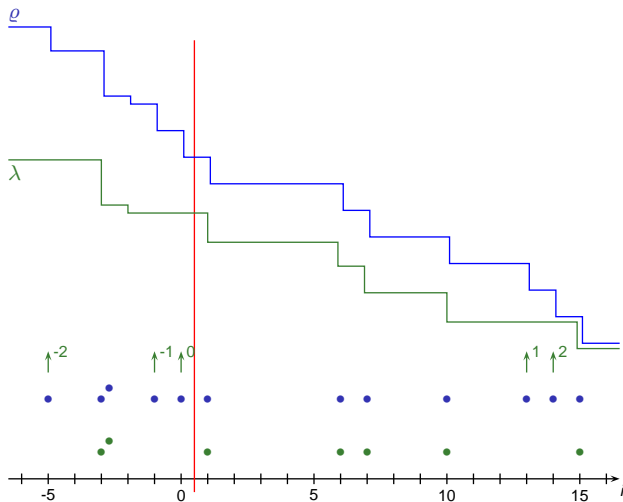
Second class particle current: difference in growth.

Proof: many second class particles



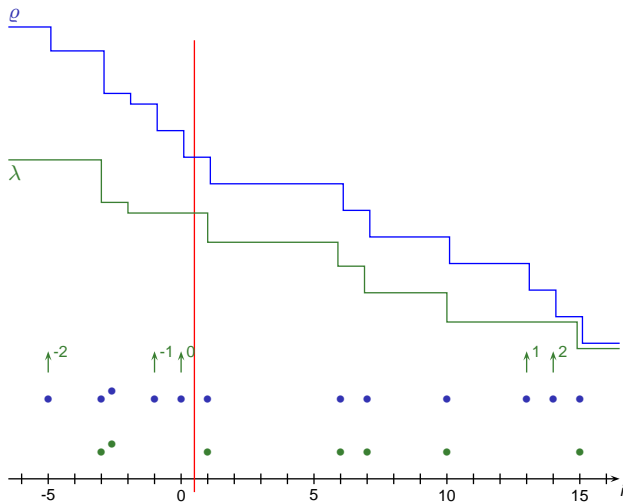
Second class particle current: difference in growth.

Proof: many second class particles



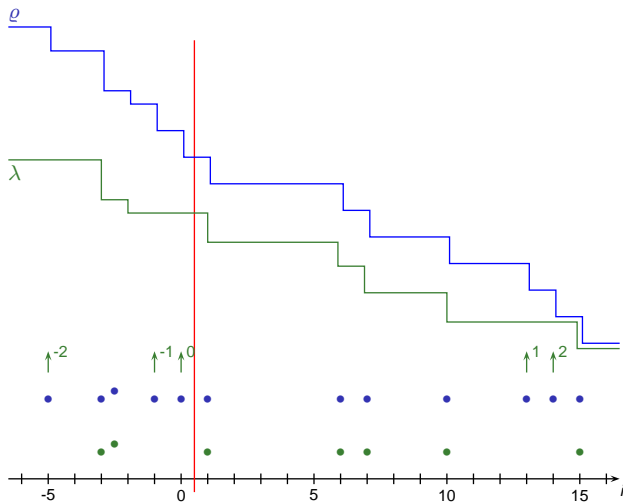
Second class particle current: difference in growth.

Proof: many second class particles



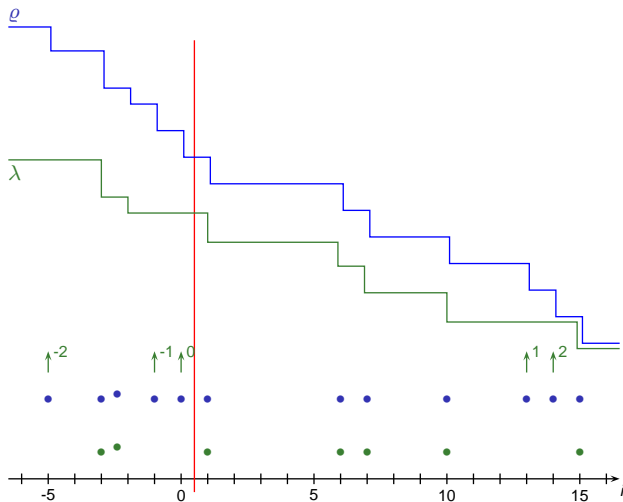
Second class particle current: difference in growth.

Proof: many second class particles



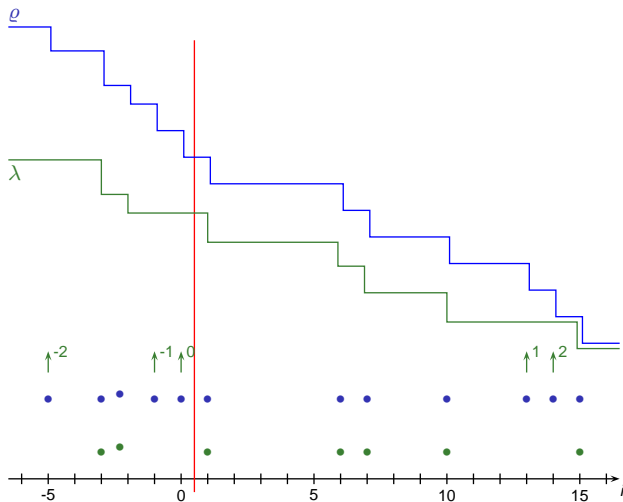
Second class particle current: difference in growth.

Proof: many second class particles



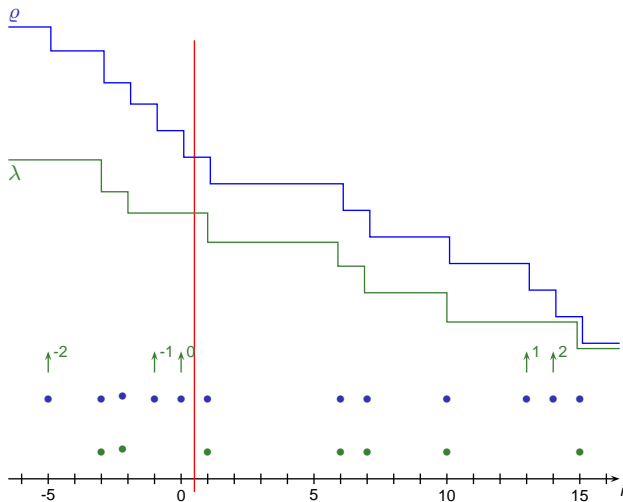
Second class particle current: difference in growth.

Proof: many second class particles



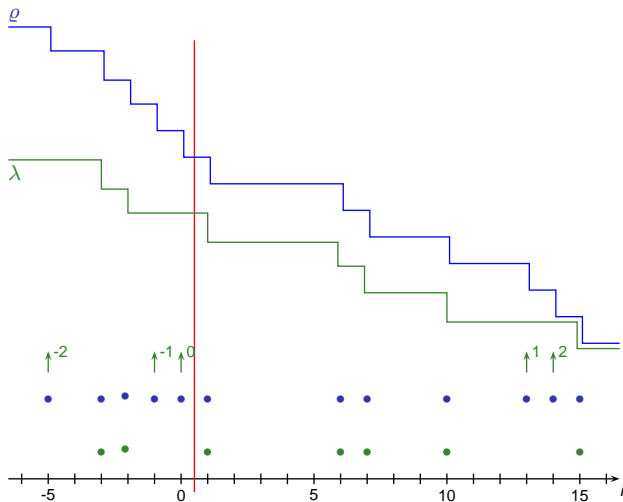
Second class particle current: difference in growth.

Proof: many second class particles



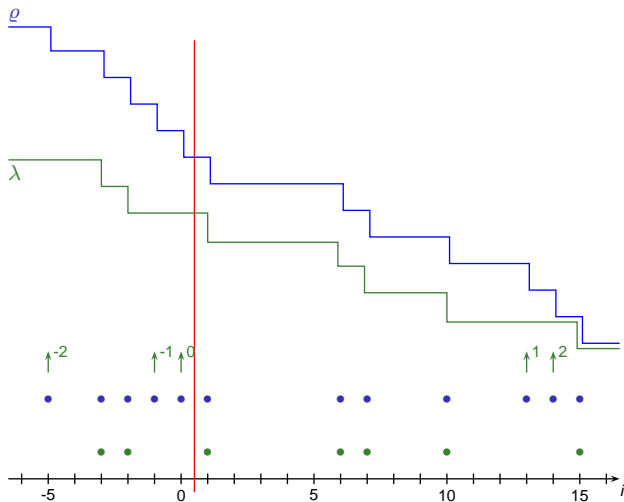
Second class particle current: difference in growth.

Proof: many second class particles



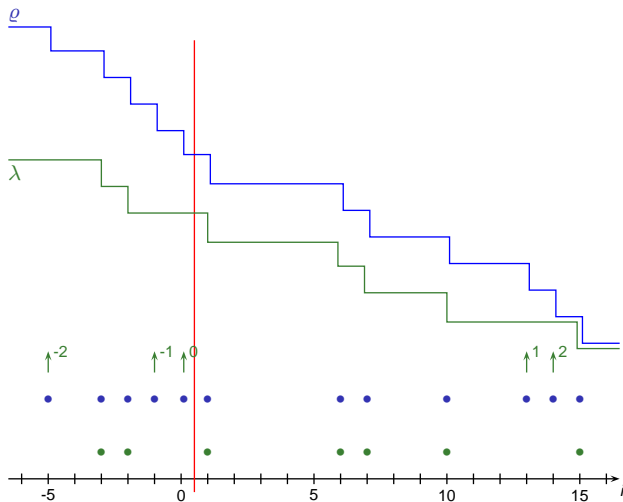
Second class particle current: difference in growth.

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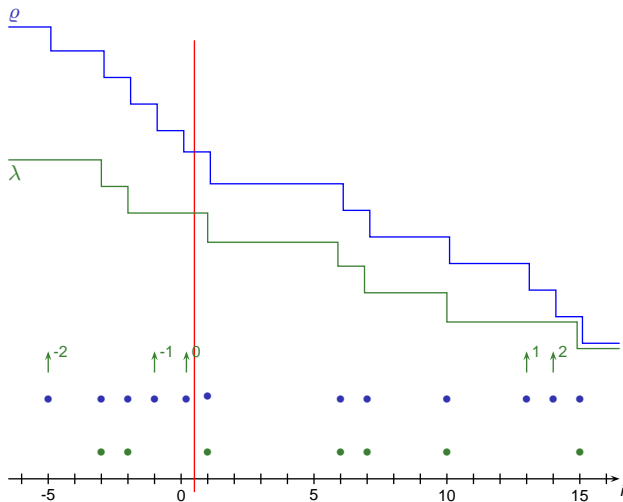
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Proof: many second class particles



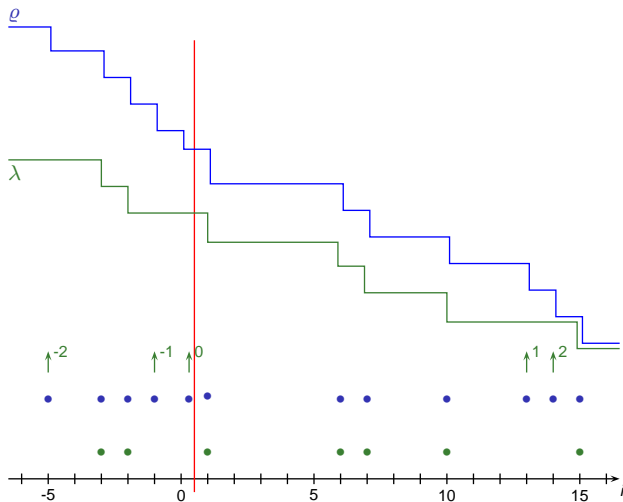
Second class particle current: difference in growth.

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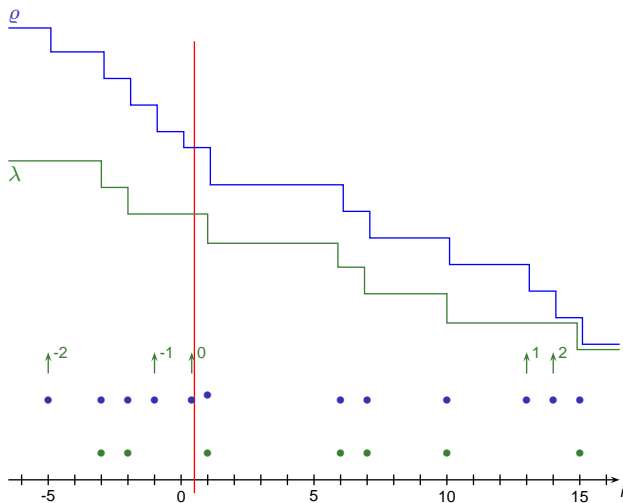
Second class particle current: difference in growth.

Proof: many second class particles



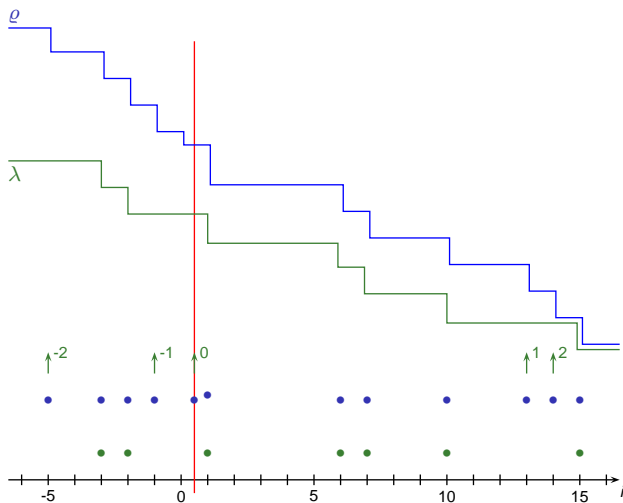
Second class particle current: difference in growth.

Proof: many second class particles



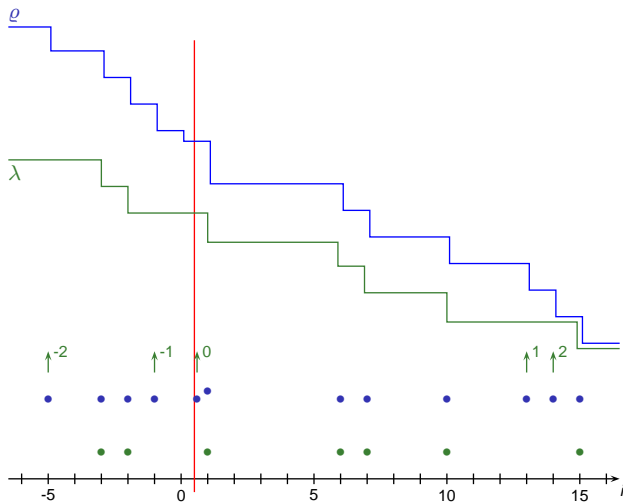
Second class particle current: difference in growth.

Proof: many second class particles



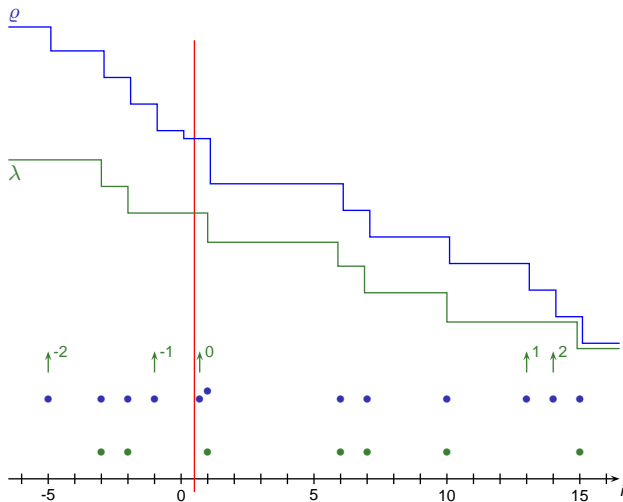
Second class particle current: difference in growth.

Proof: many second class particles



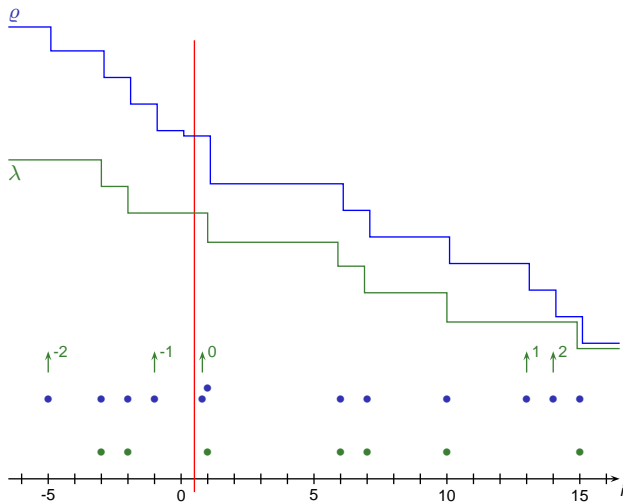
Second class particle current: difference in growth.

Proof: many second class particles



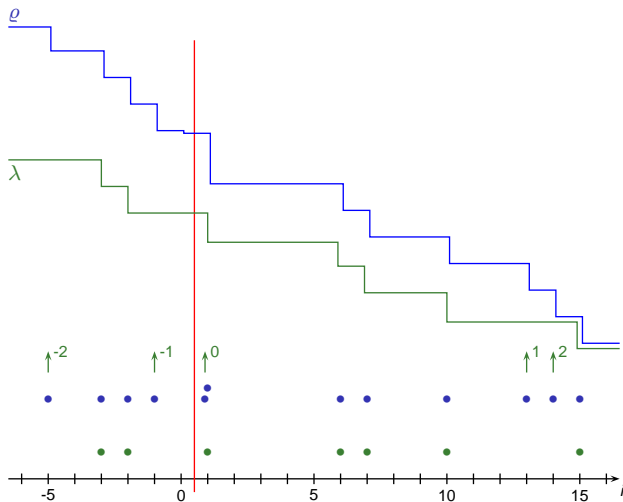
Second class particle current: difference in growth.

Proof: many second class particles



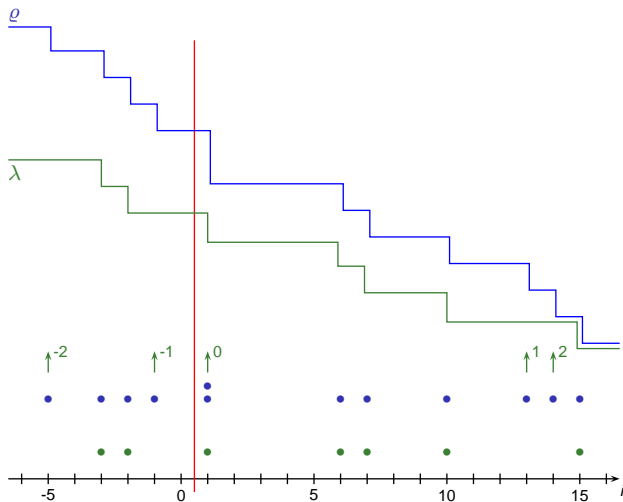
Second class particle current: difference in growth.

Proof: many second class particles



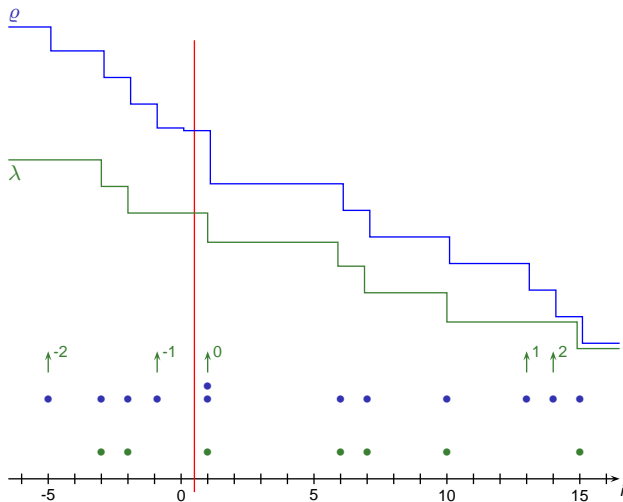
Second class particle current: difference in growth.

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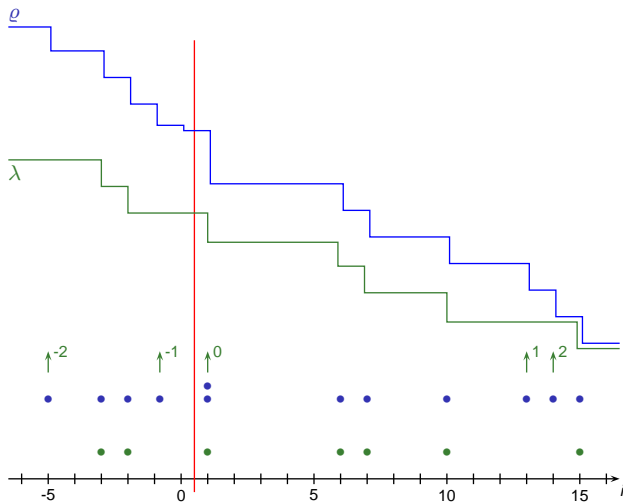
Second class particle current: difference in growth.

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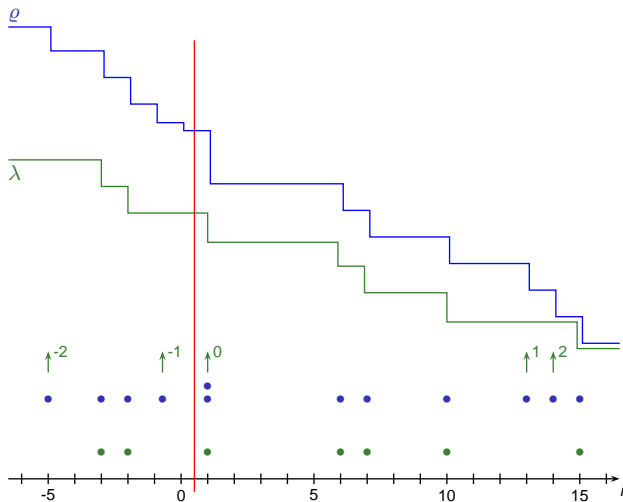
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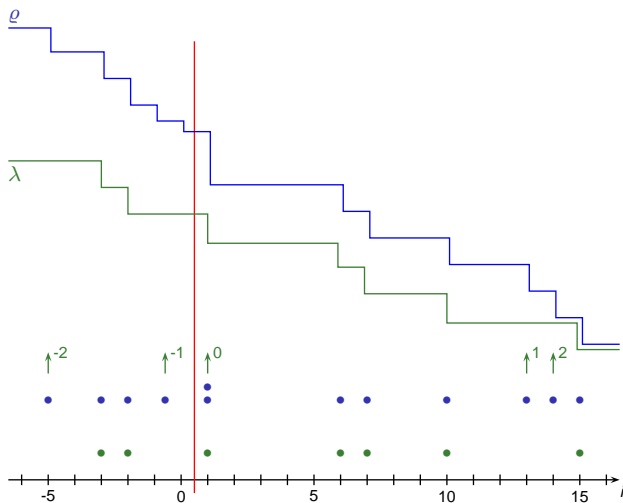
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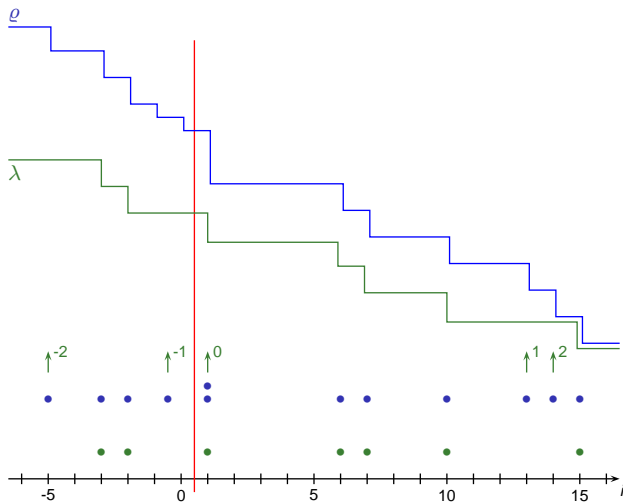
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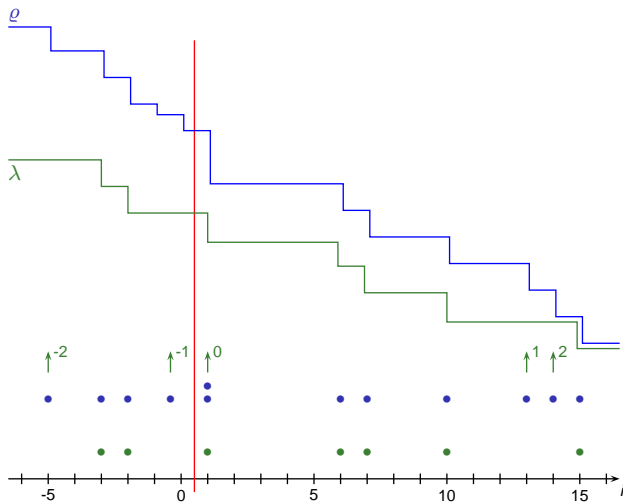
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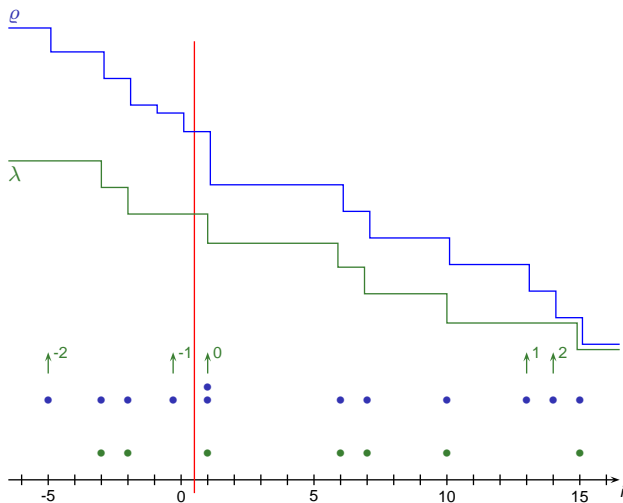
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Proof: many second class particles



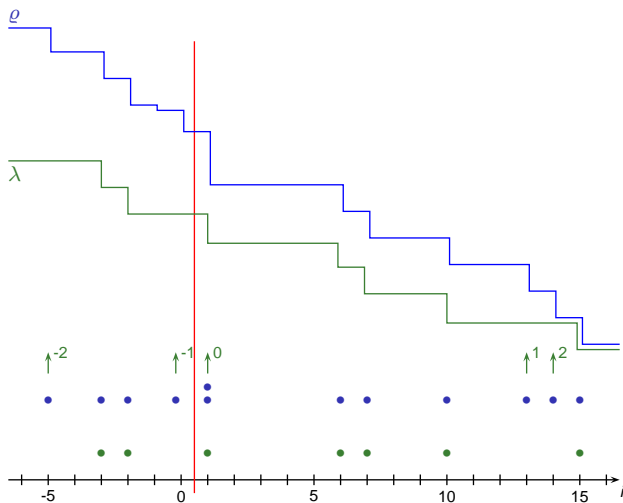
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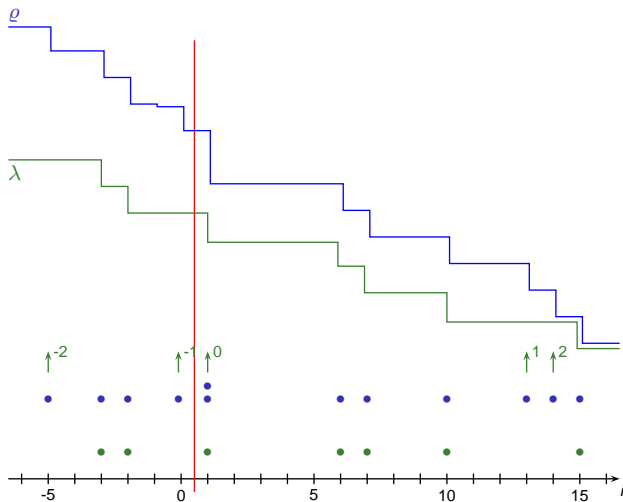
Second class particle current: difference in growth.

Proof: many second class particles



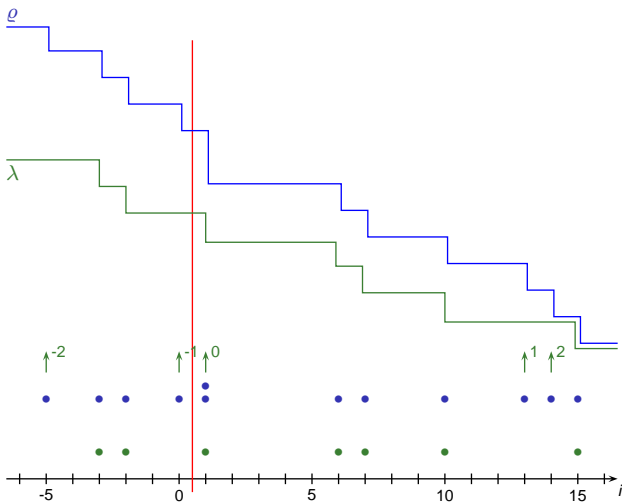
Second class particle current: difference in growth.

Proof: many second class particles



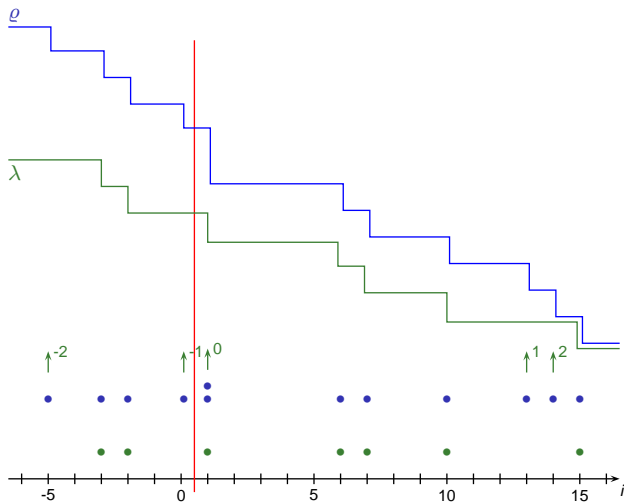
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Proof: many second class particles



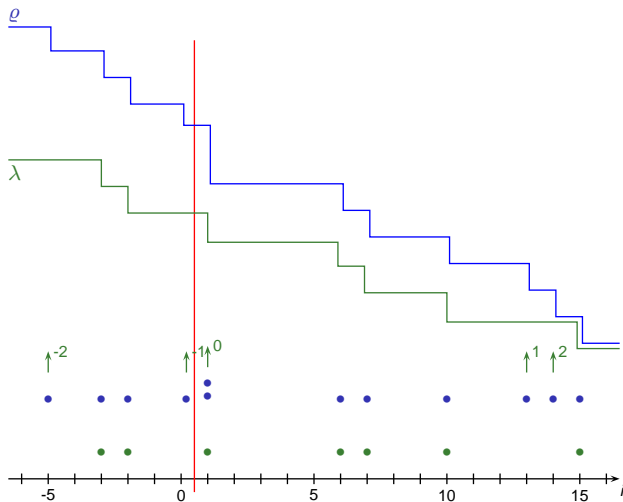
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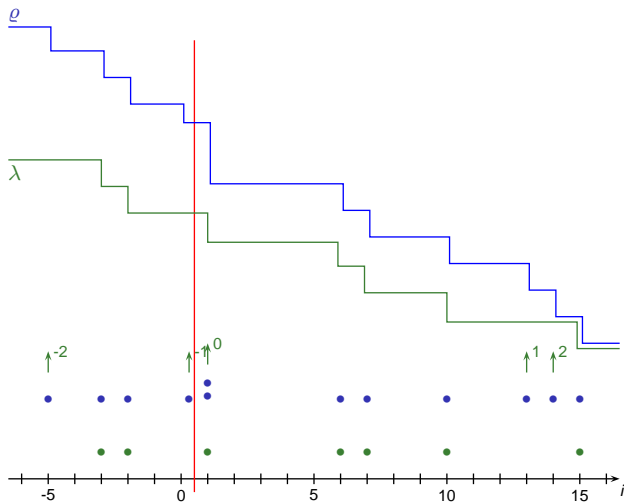
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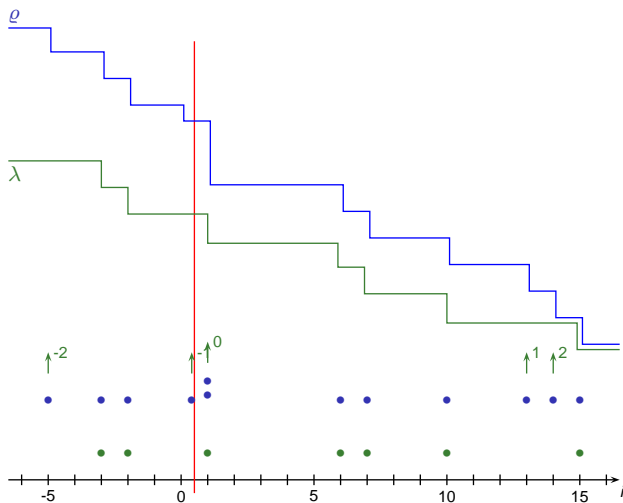
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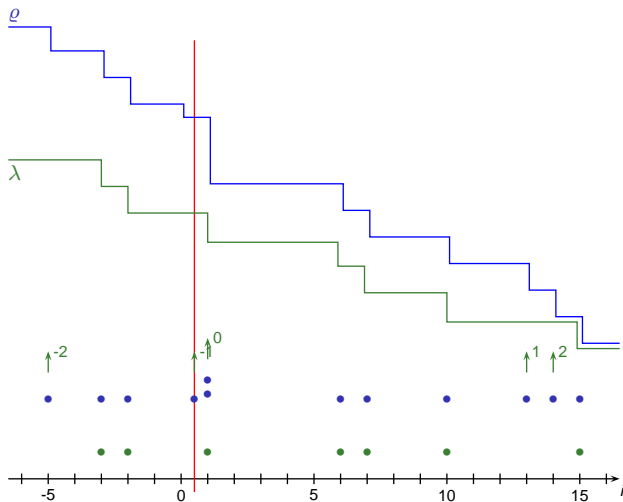
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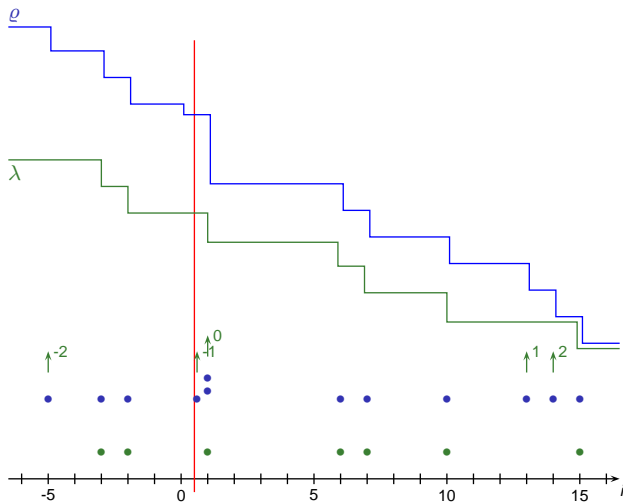
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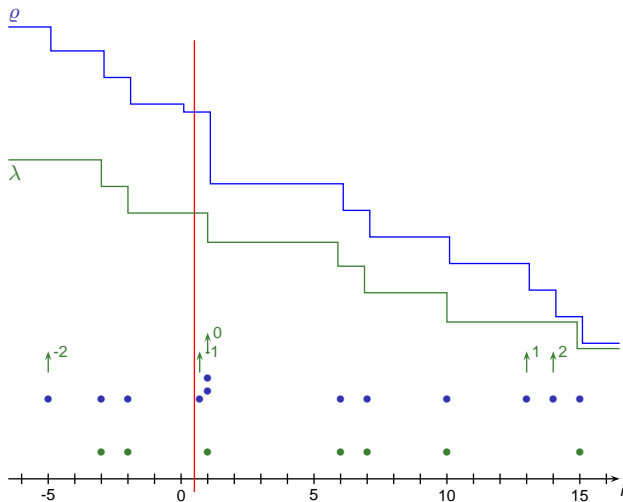
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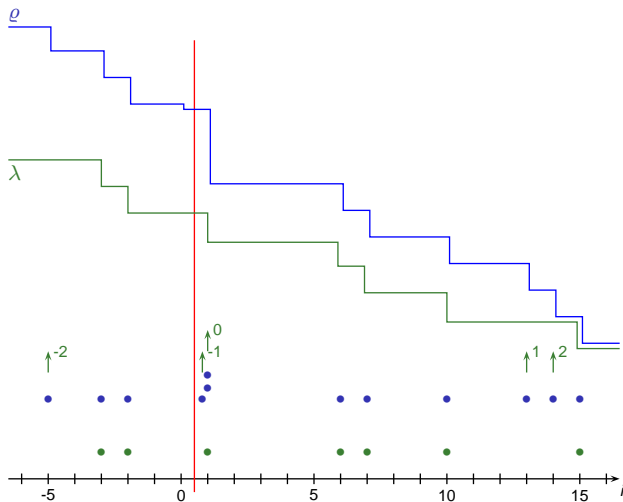
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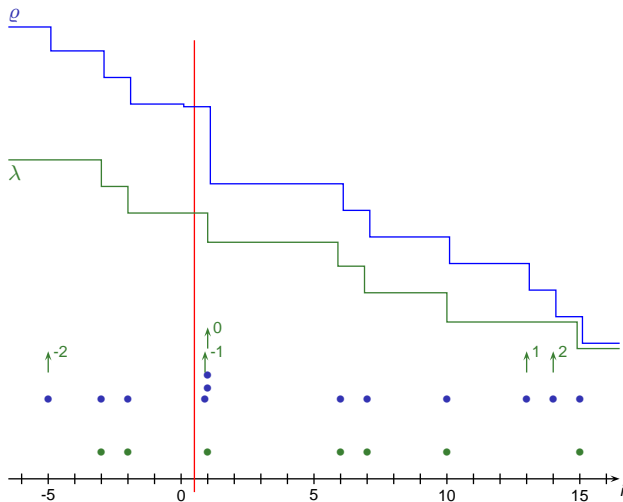
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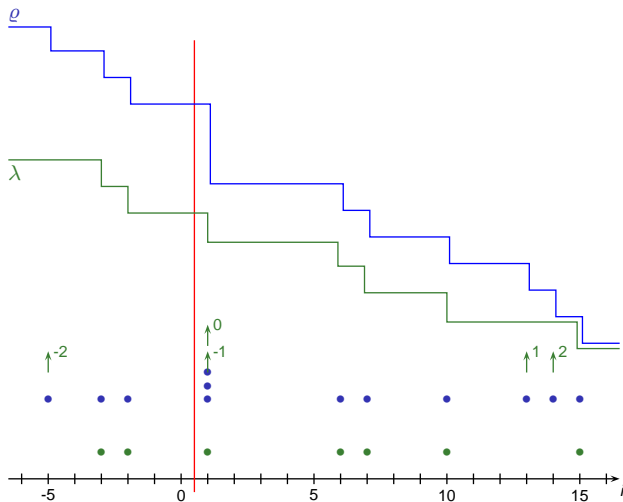
Second class particle current: difference in growth.

Proof: many second class particles



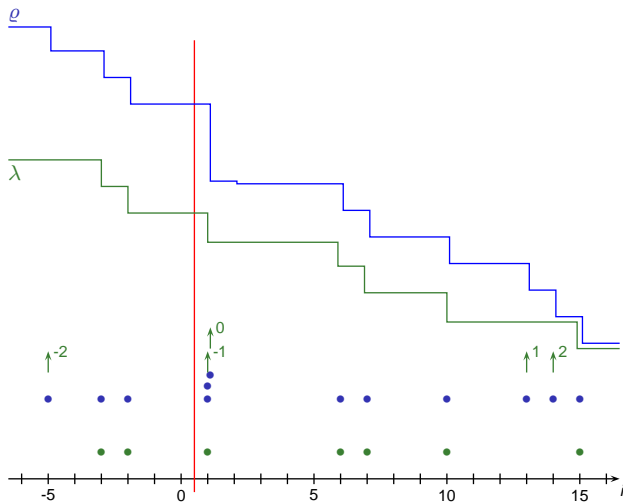
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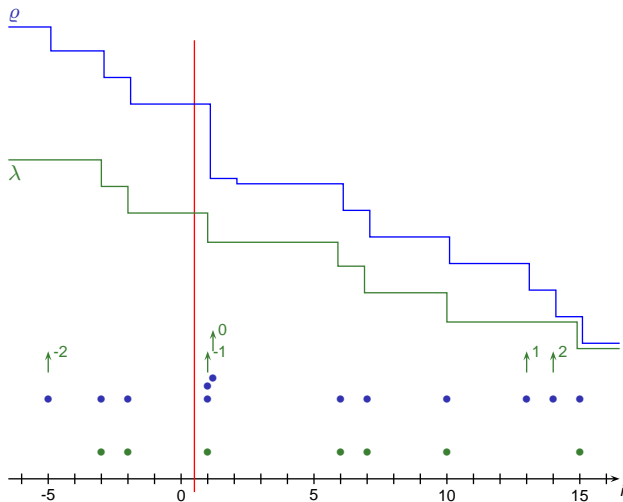
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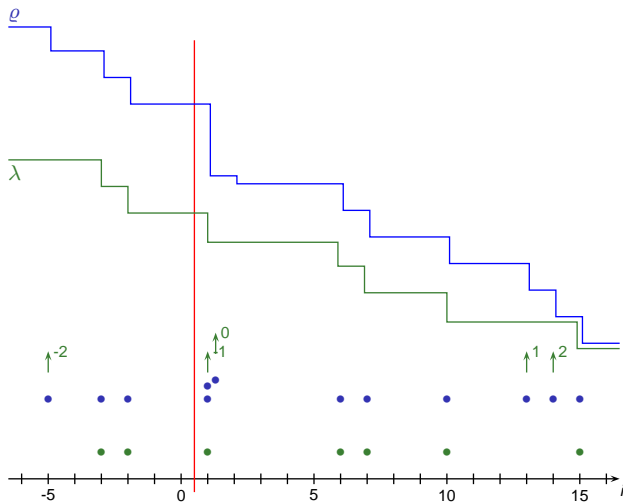
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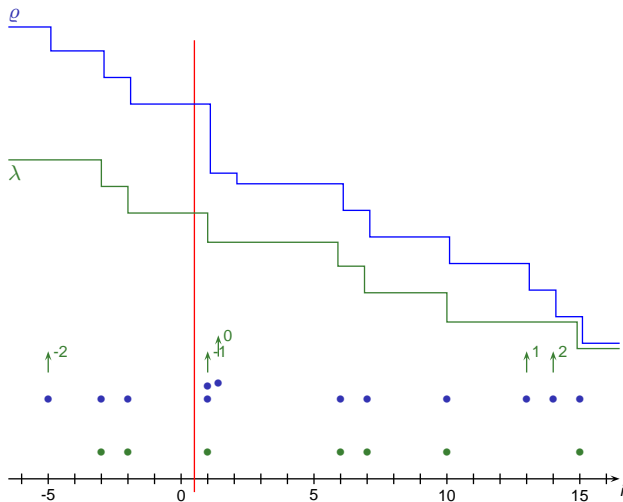
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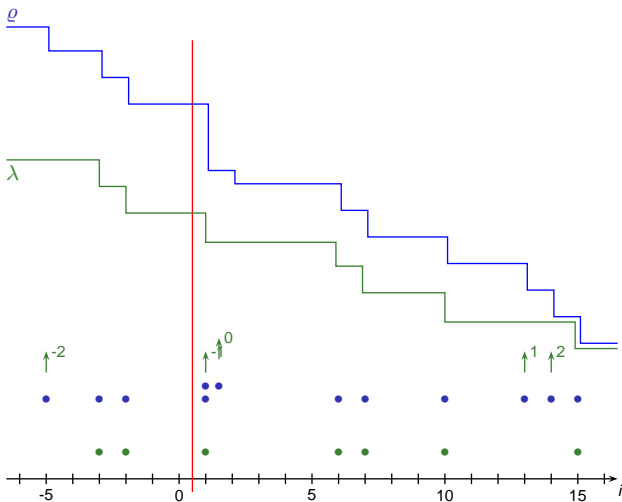
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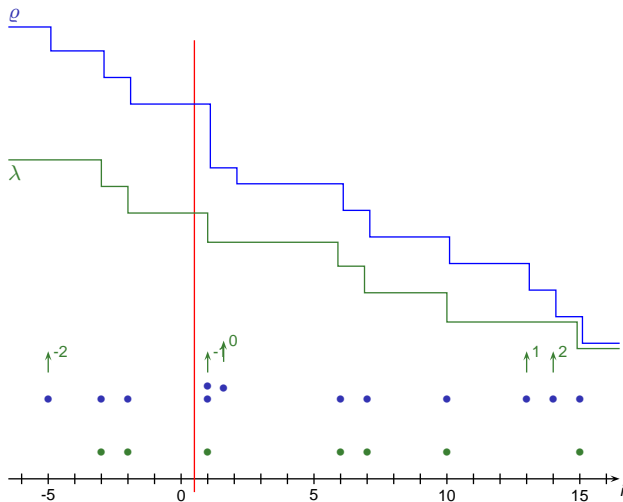
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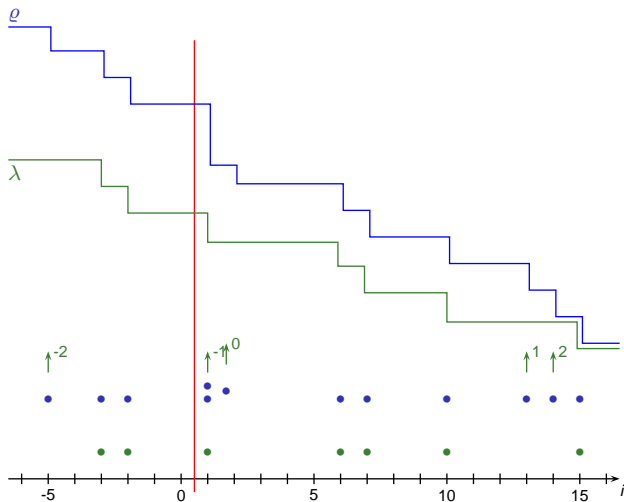
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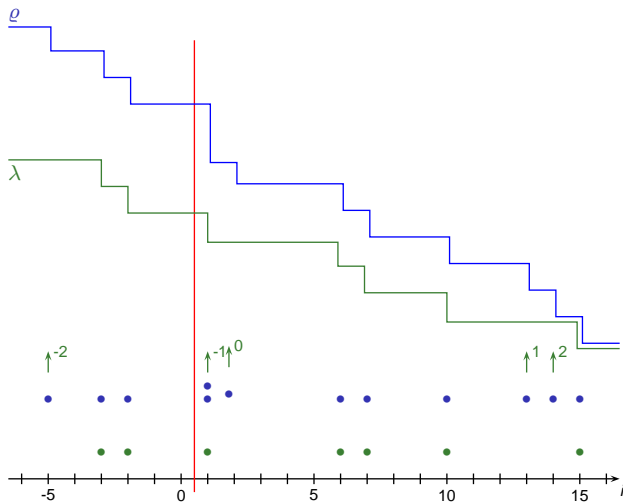
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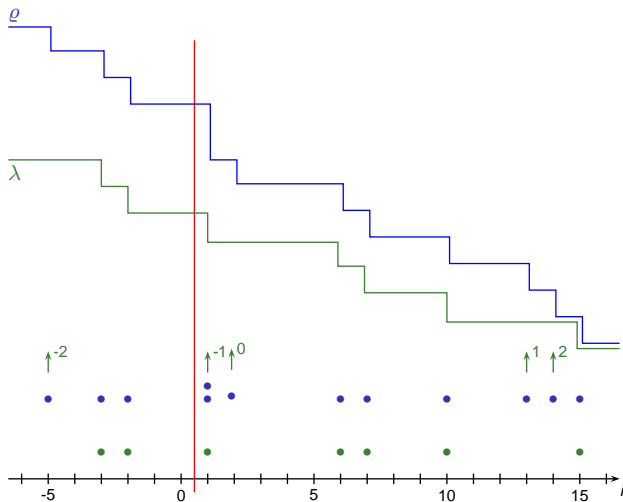
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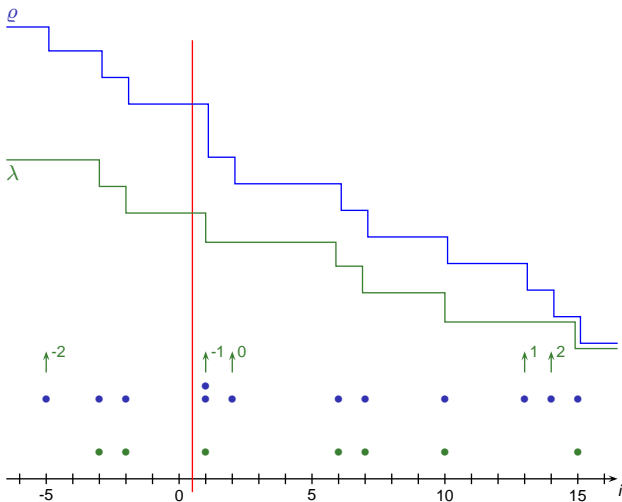
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Second class particle current: difference in growth.

Upper bound (concave case)

$\mathbf{P}\{Q(t) \text{ is too large}\}$

Micro conc.: $Q(t) < X(t) + \text{tight error}$

Upper bound (concave case)

$$\mathbf{P}\{Q(t) \text{ is too large}\} \leq \mathbf{P}\{X(t) \text{ is too large}\}$$

Upper bound (concave case)

$$\begin{aligned} \mathbf{P}\{Q(t) \text{ is too large}\} &\leq \mathbf{P}\{X(t) \text{ is too large}\} \\ &\leq \mathbf{P}\{\text{too many } \uparrow\text{'s have crossed } Ct\} \end{aligned}$$

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Optimize “too large(λ)” in λ ,

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The computations result in (remember $\mathbf{E}(Q(t)) = Ct$)

$$\mathbf{P}\{Q(t) - Ct \geq u\} \leq c \cdot \frac{t^2}{u^4} \cdot \mathbf{Var}(h_{Ct}(t)).$$

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Upper bound

Theorem (B. - Seppäläinen; also ideas from B. Tóth, H. Spohn and M. Prähofer)

Started from (*almost*) equilibrium,

$$\mathbf{Var}(h_{Ct}(t)) = c \cdot \mathbf{E} |Q(t) - C \cdot t|$$

in the whole family of processes.

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Upper bound

Theorem (B. - Seppäläinen; also ideas from B. Tóth, H. Spohn and M. Prähofer)

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Hence proceed with

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with $\tilde{Q}(t) := Q(t) - Ct$ and $E := \mathbf{E}|\tilde{Q}(t)|$.

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that is, $E^3 \leq c \cdot t^2$.

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$$\begin{aligned}
 \mathbf{Var}(h_{Ct}(t)) &\stackrel{\text{Thm}}{=} \text{const.} \cdot \mathbf{E}|Q(t) - Ct| \\
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Lower bound

In the upper bound, the relevant orders were

$$u \text{ (deviation of } Q(t)) \sim t^{2/3}, \quad \varrho - \lambda \sim t^{-1/3}.$$

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The critical feature in both the upper bound and lower bound was microscopic convexity/concavity: $Q(t) \geq X(t)$ (convex) or $Q(t) \leq X(t)$ (concave).

Microscopic convexity/concavity

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Microscopic convexity/concavity

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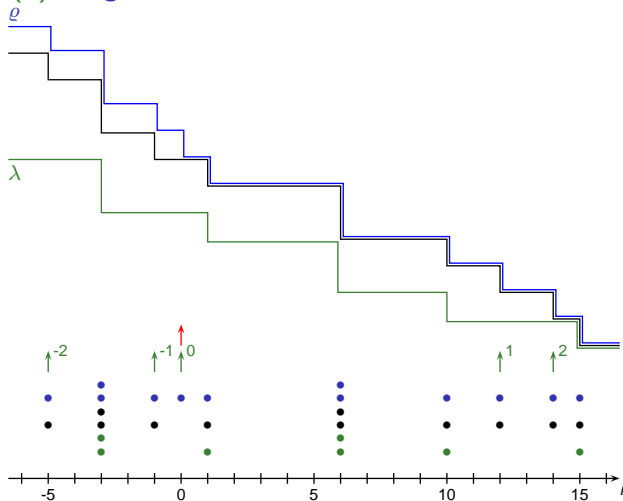
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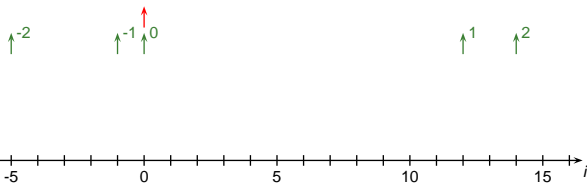
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Goal: to understand $Q(t)$ on the background process of the \uparrow 's.

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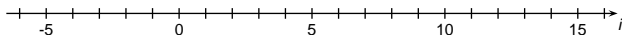
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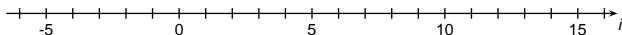
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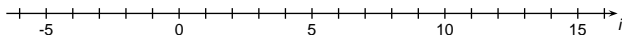
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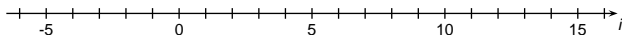
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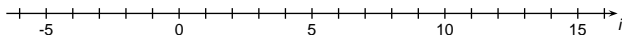
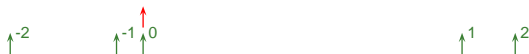
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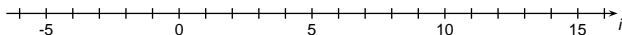
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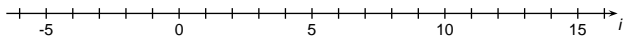
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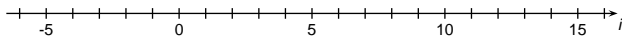
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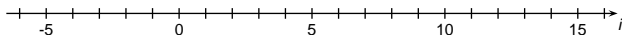
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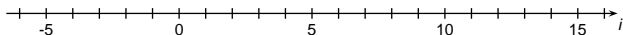
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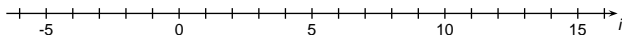
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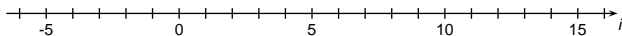
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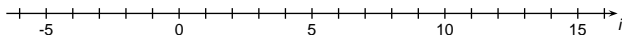
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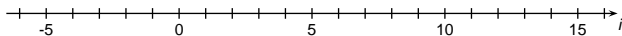
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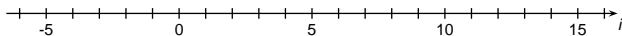
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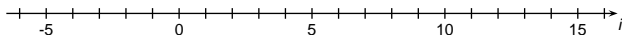
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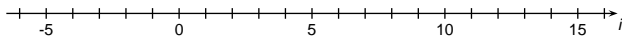
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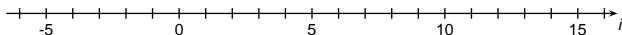
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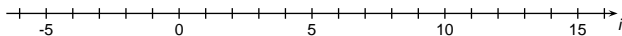
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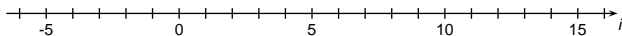
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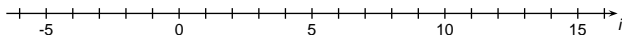
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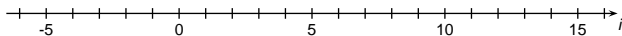
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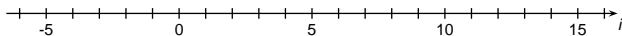
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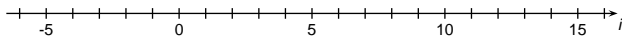
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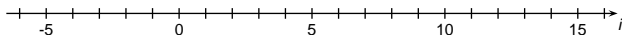
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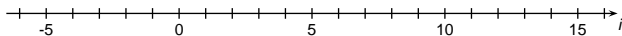
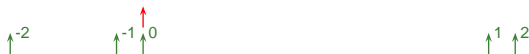
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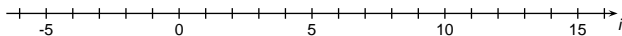
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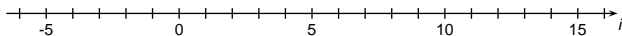
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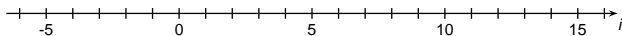
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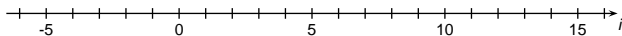
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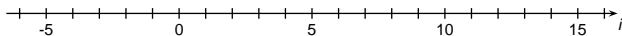
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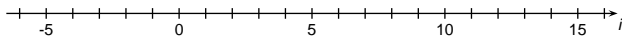
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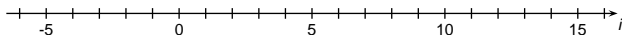
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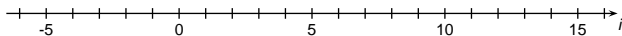
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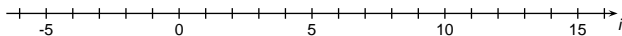
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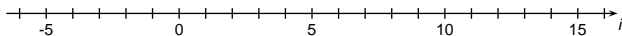
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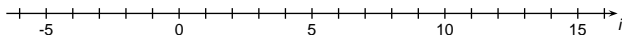
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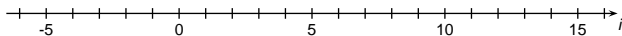
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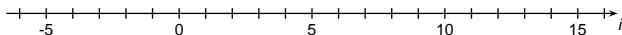
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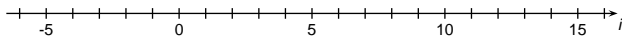
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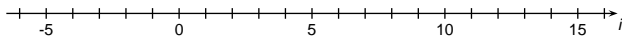
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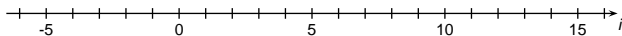
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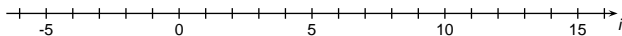
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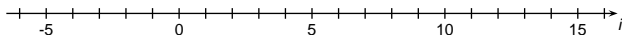
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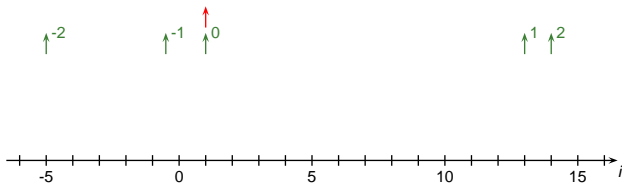
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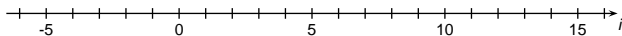
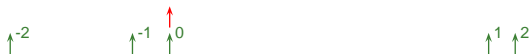
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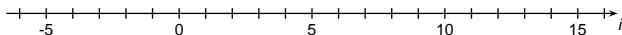
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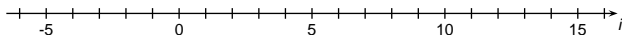
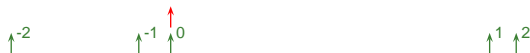
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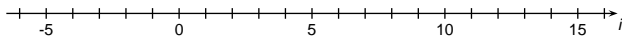
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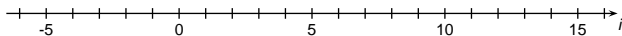
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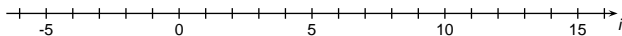
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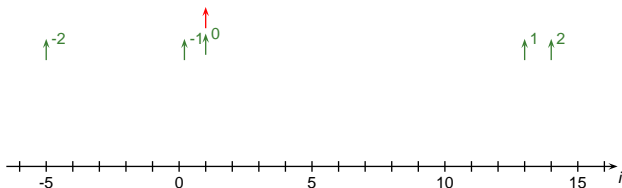
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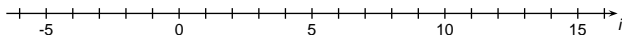
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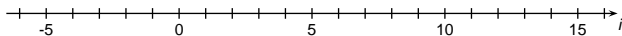
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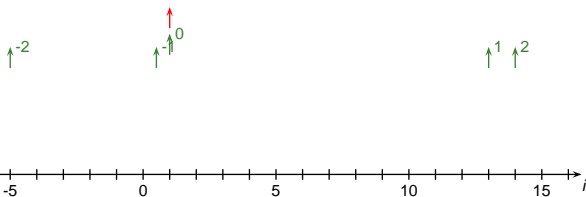
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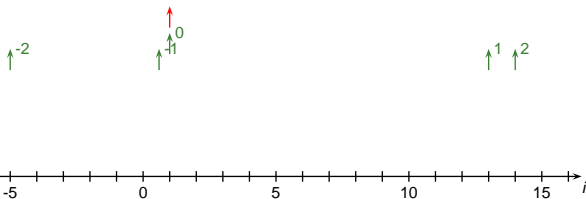
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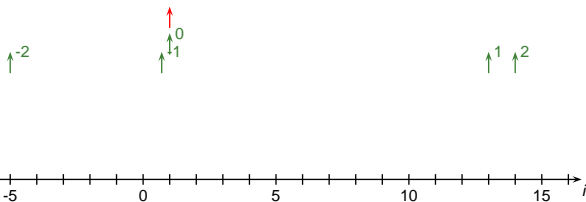
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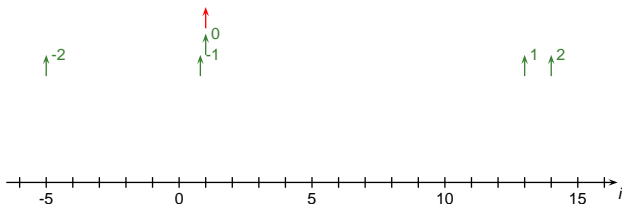
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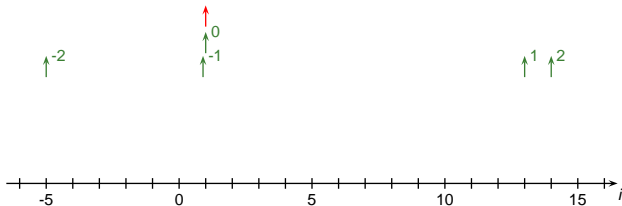
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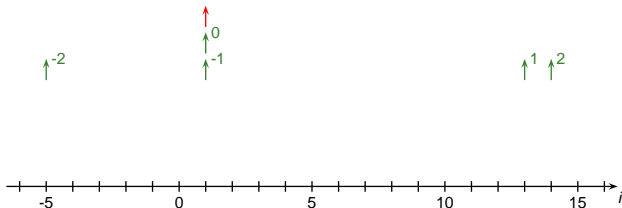
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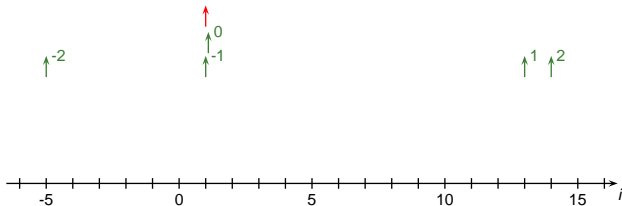
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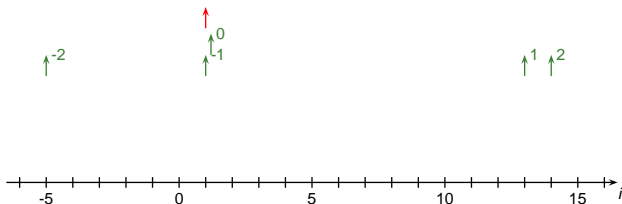
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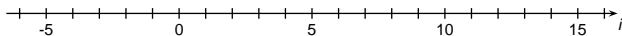
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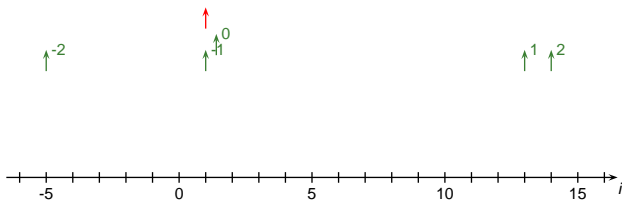
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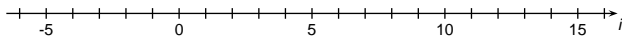
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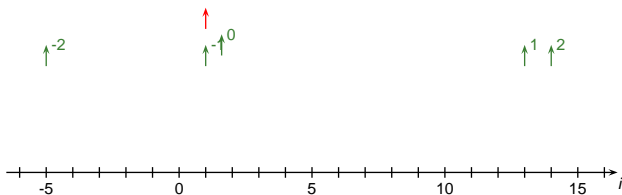
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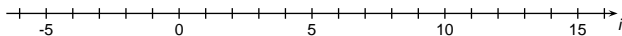
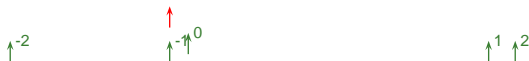
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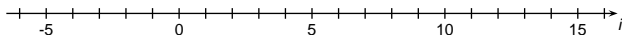
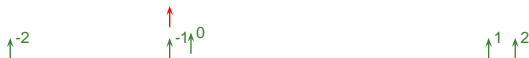
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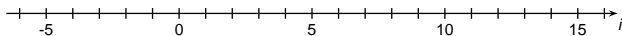
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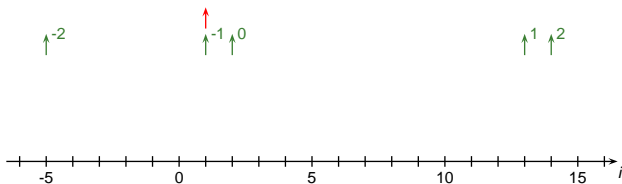
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This is the form of microscopic concavity we currently use:
 $m_Q(t)$ is dominated by a time-independent distribution with finite variance.

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Once this is done, we could proceed with less and less convex/concave models to see how $t^{1/3}$ scaling turns to $t^{1/4}$ for linear models (random average process, linear rate AZRP)...

Thank you.