

Second class particles can perform simple random walks (in some cases)

Joint with

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The models

Asymmetric simple exclusion process

Zero range process

Generalized ZRP

Bricklayers process

Stationary distributions

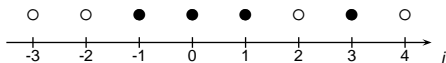
Hydrodynamics

The second class particle

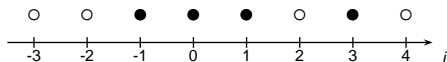
Earlier results

The question

Asymmetric simple exclusion



Asymmetric simple exclusion



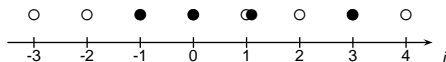
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The jump is suppressed if the destination site is occupied by another particle.

Asymmetric simple exclusion



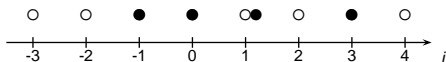
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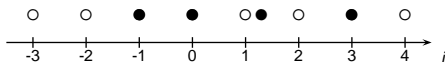
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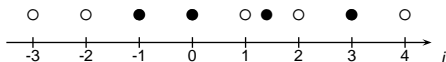
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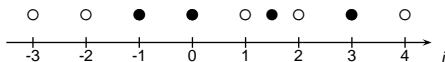
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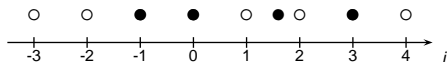
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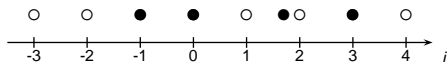
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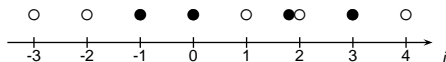
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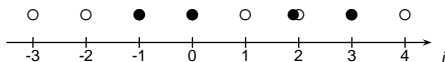
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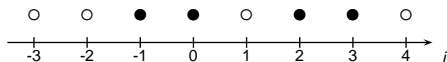
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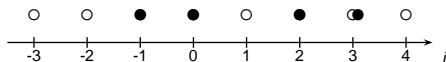
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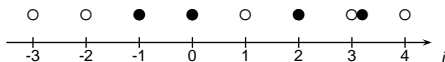
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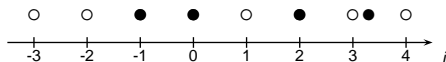
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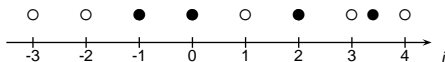
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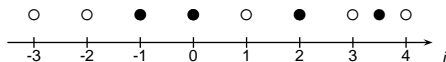
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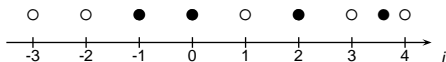
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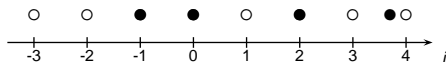
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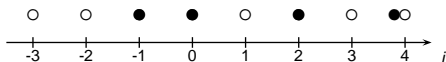
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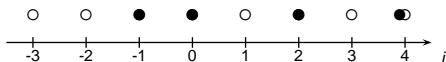
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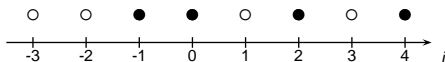
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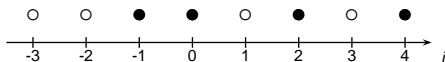
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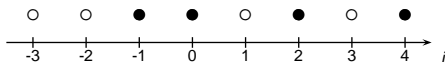
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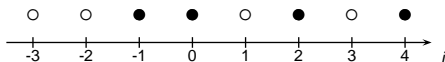
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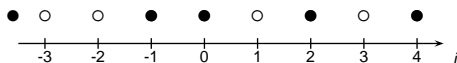
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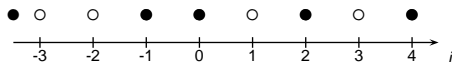
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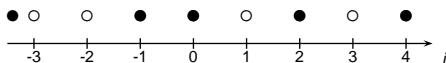
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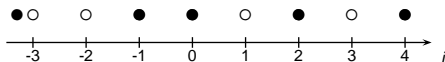
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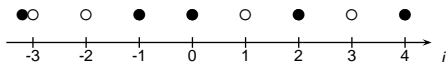
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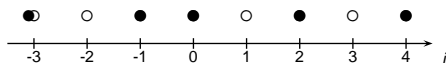
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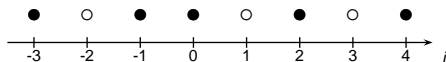
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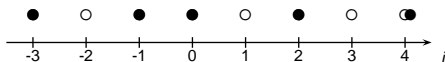
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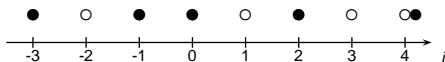
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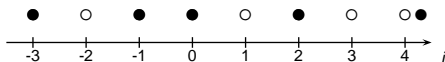
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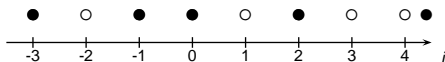
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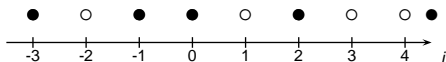
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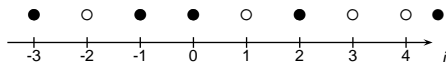
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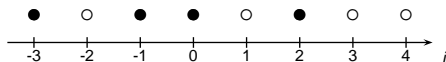
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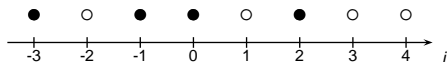
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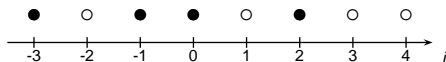
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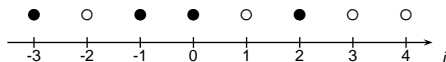
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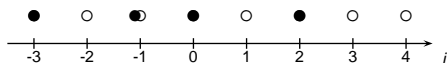
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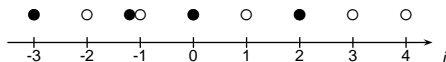
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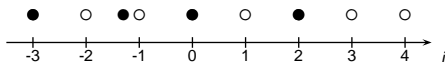
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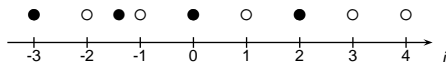
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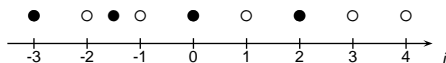
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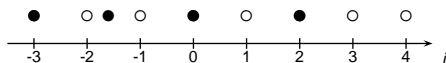
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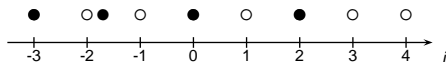
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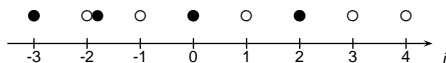
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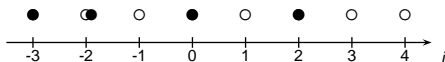
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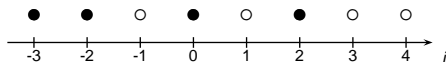
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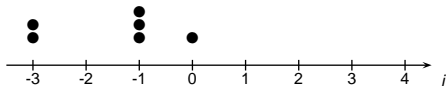
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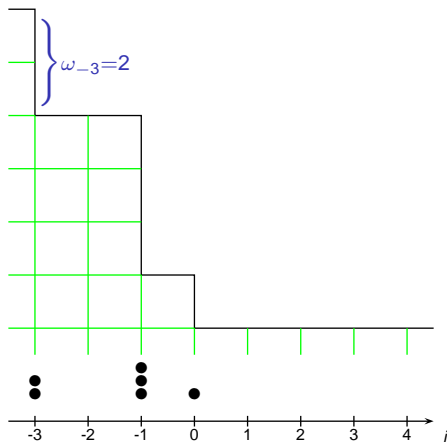
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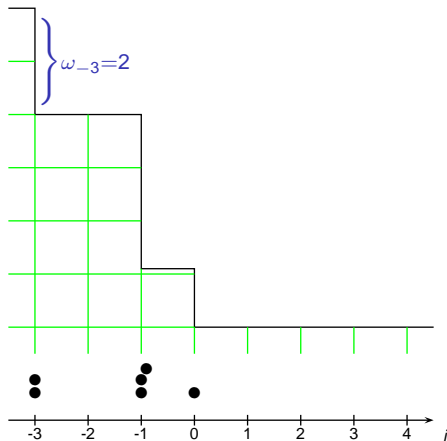
The totally asymmetric zero range process



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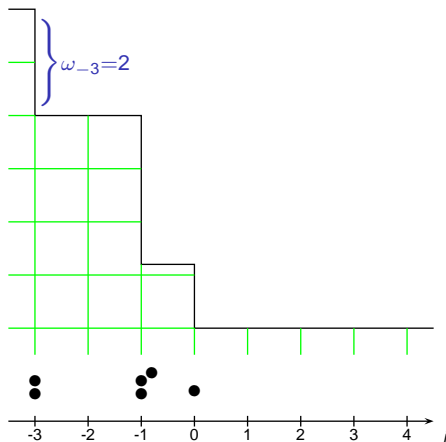
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Particles jump to the right from site i with rate $r(\omega_i)$

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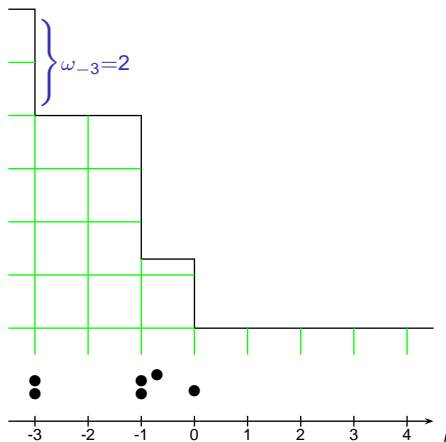
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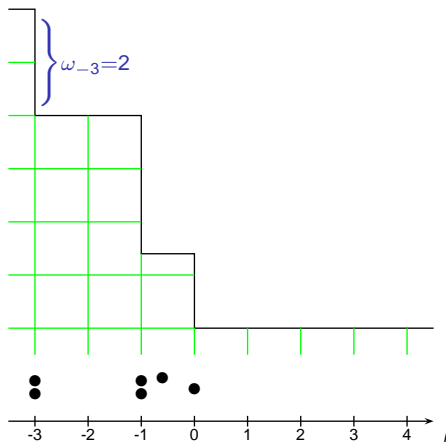
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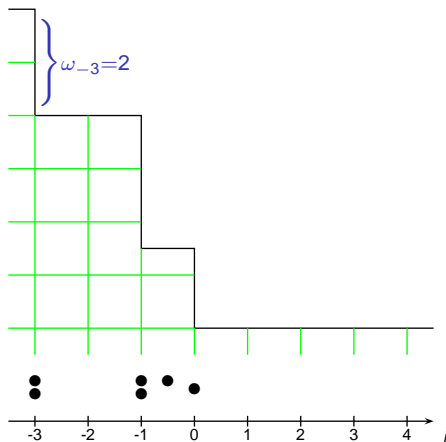
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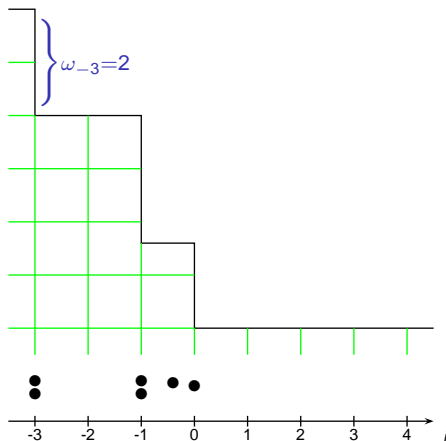
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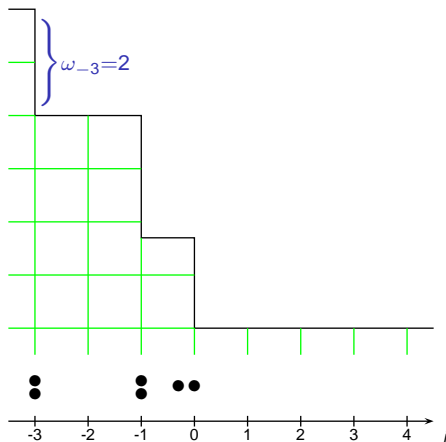
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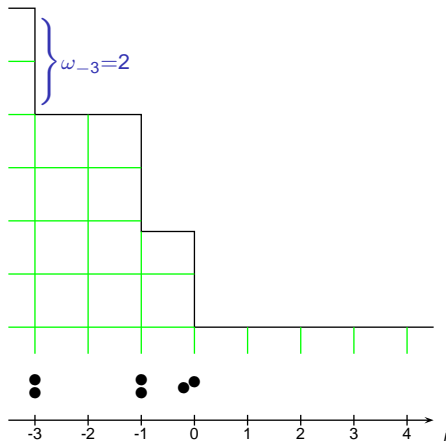
The totally asymmetric zero range process



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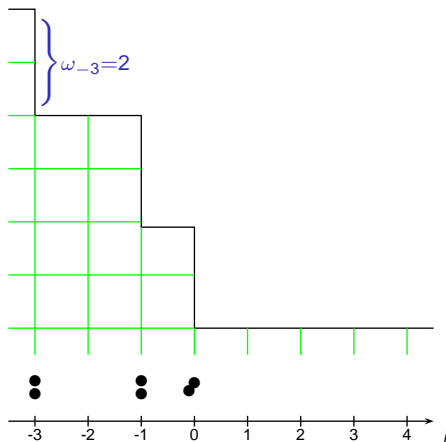
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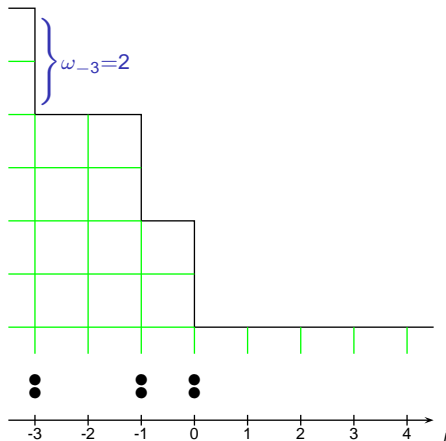
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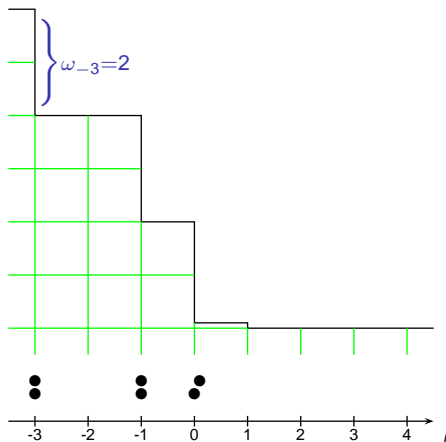
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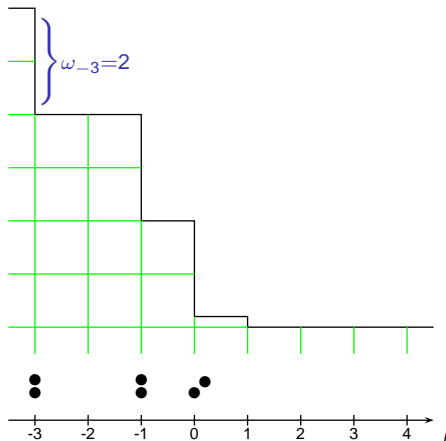
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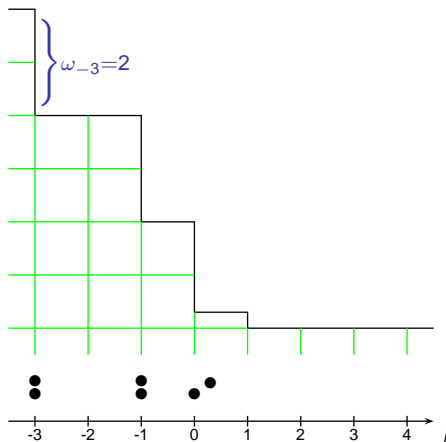
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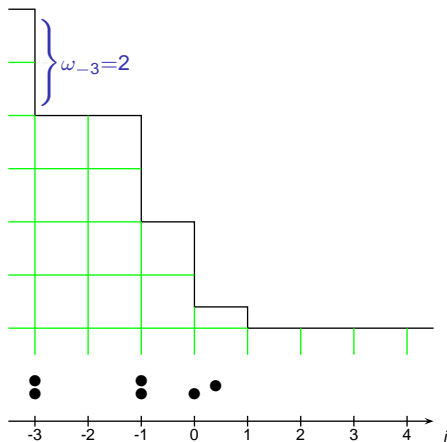
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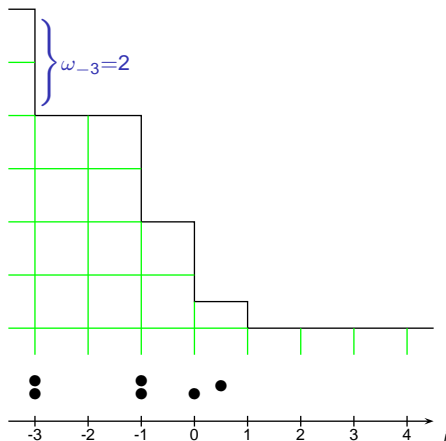
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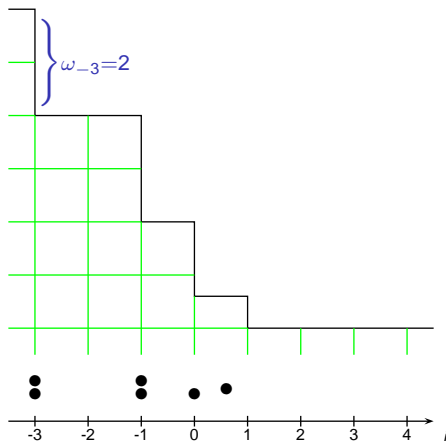
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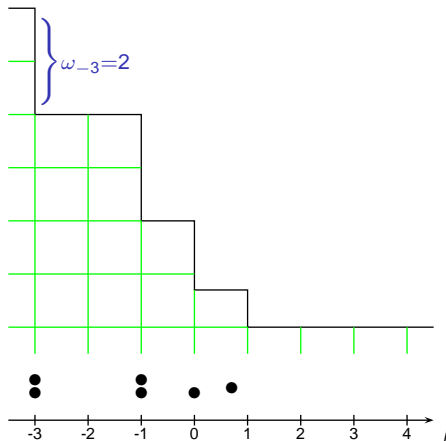
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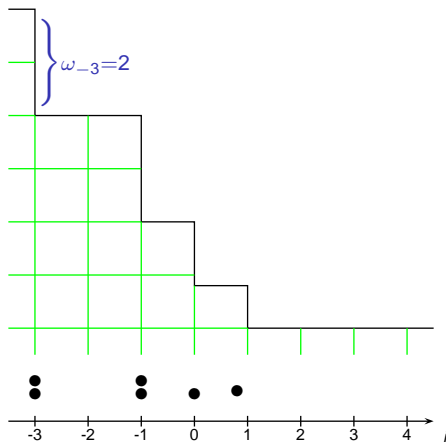
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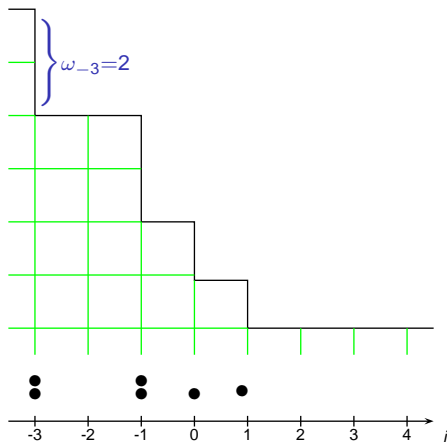
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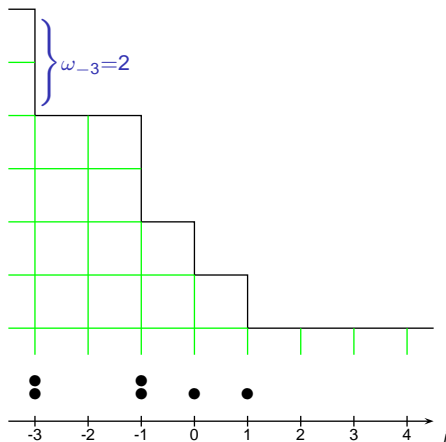
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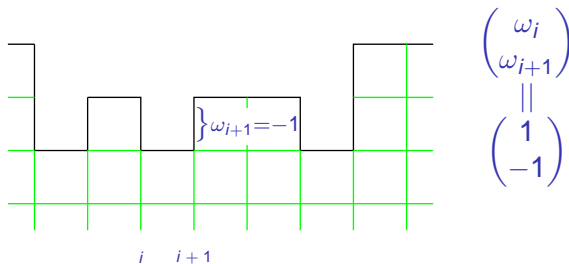


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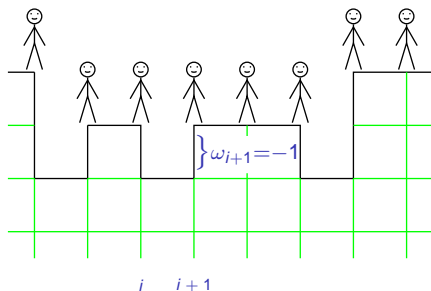
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$$\omega_i \in \mathbb{Z}$$



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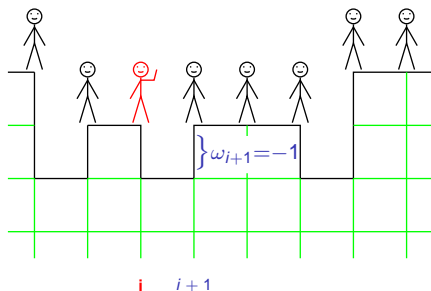
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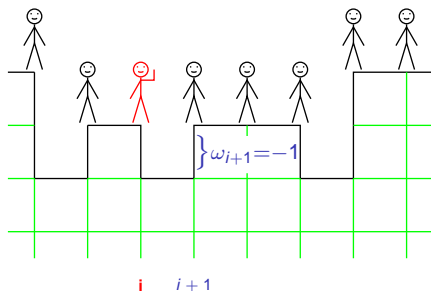
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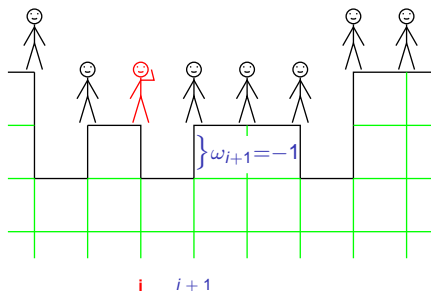
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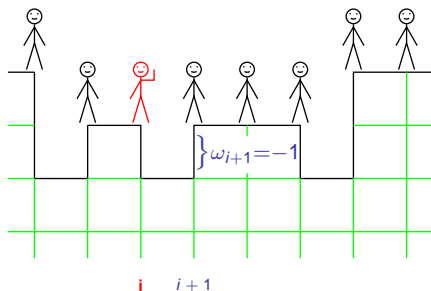
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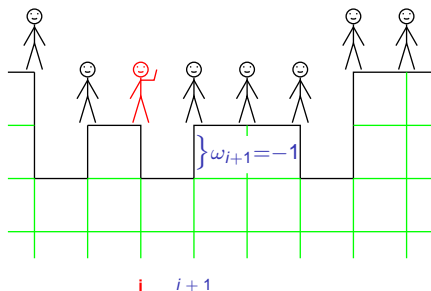
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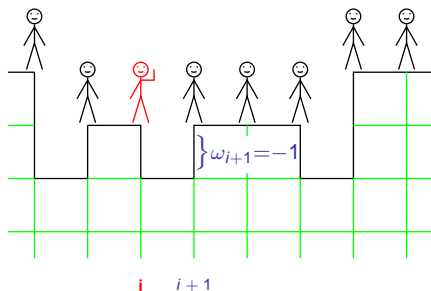
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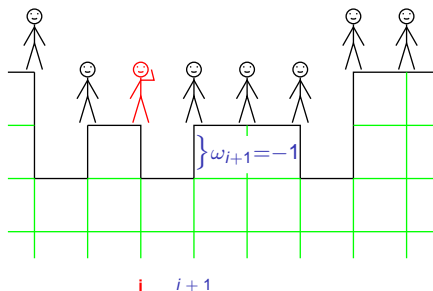
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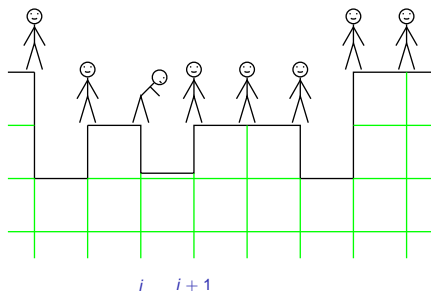
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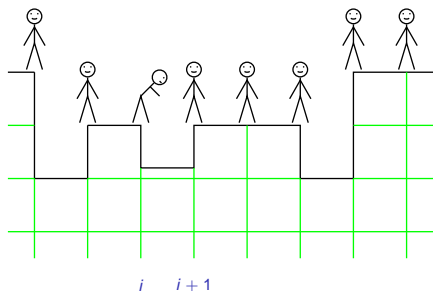
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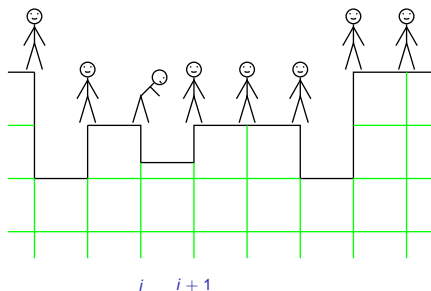
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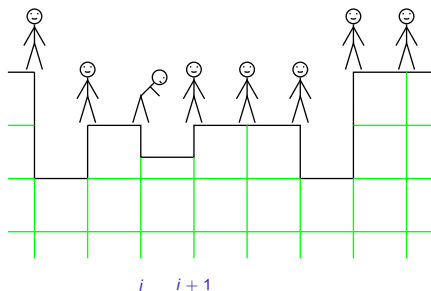
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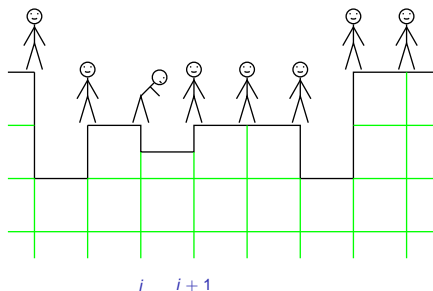
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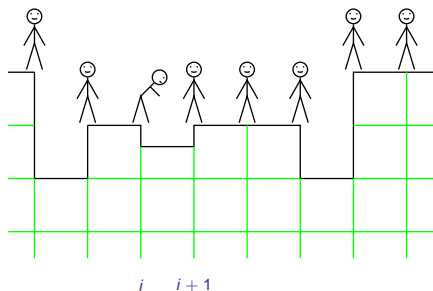
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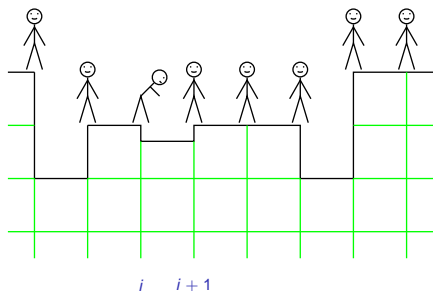
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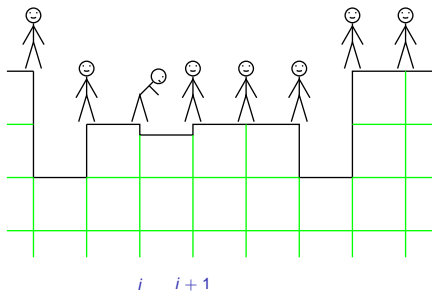
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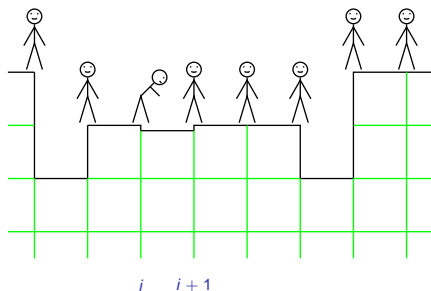
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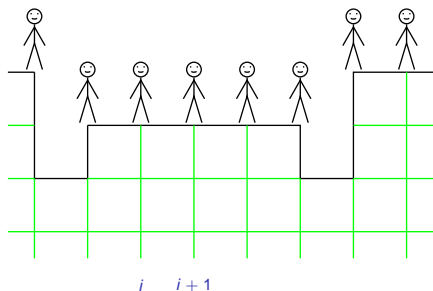
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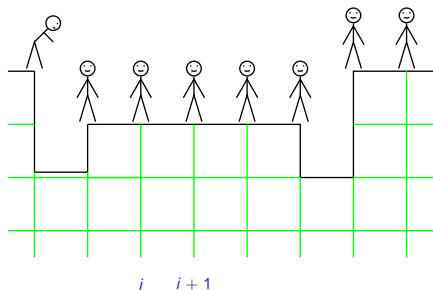
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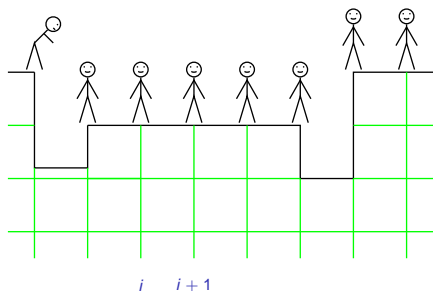
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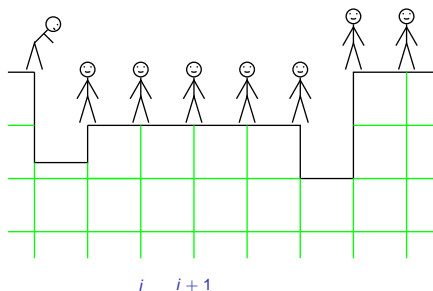
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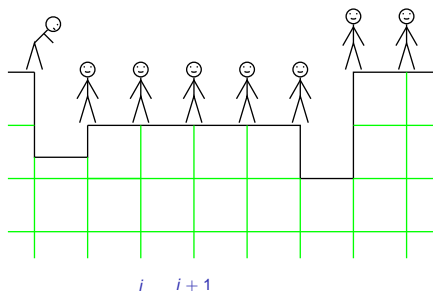
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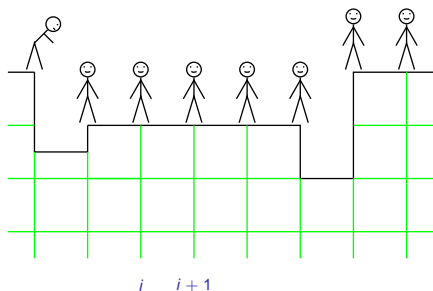
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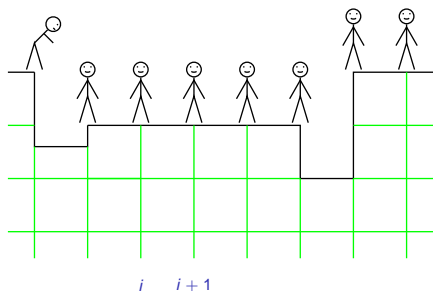
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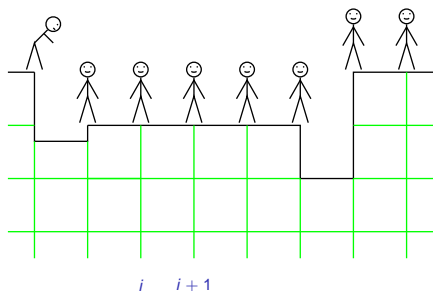
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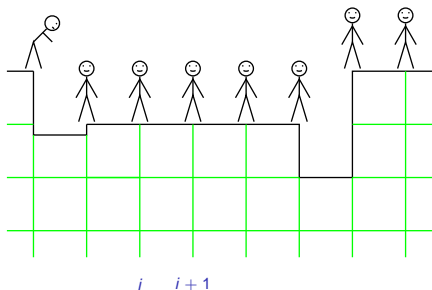
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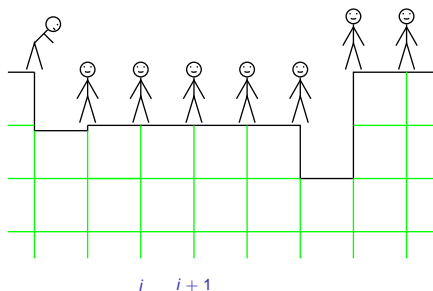
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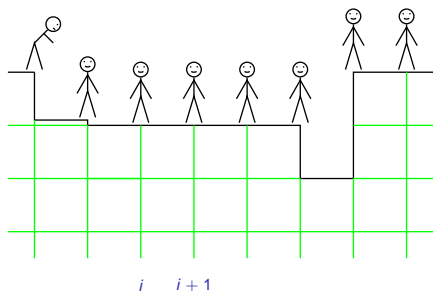
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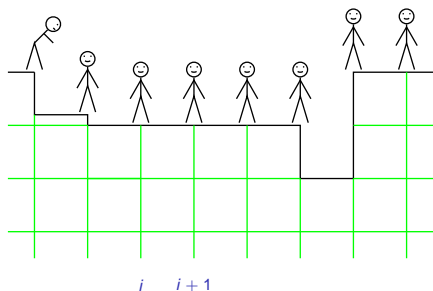
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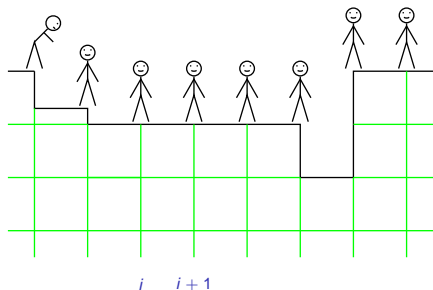
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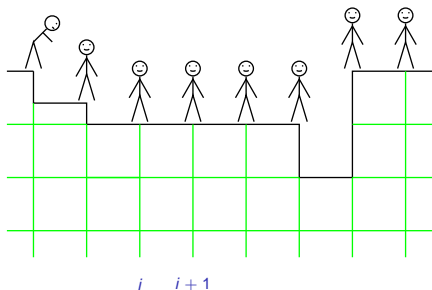
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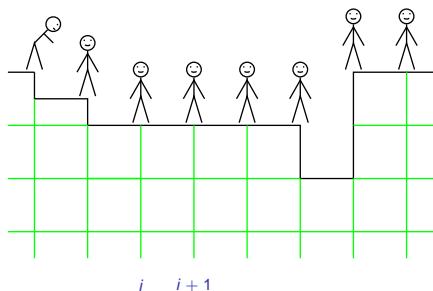
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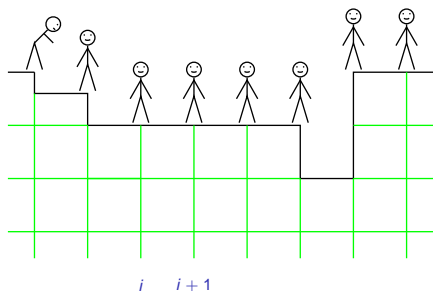
$$\begin{pmatrix} 1 \\ -1 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

a brick is added with rate $r(\omega_i)$.

(r non-decreasing).

A generalized totally asymmetric zero range process:

$$\omega_i \in \mathbb{Z}$$



$$\begin{pmatrix} \omega_i \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_i - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

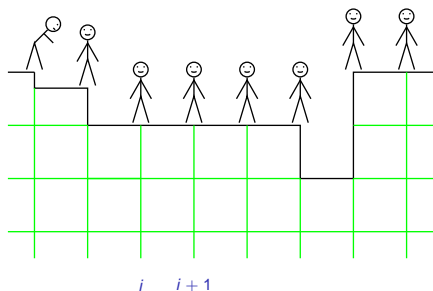
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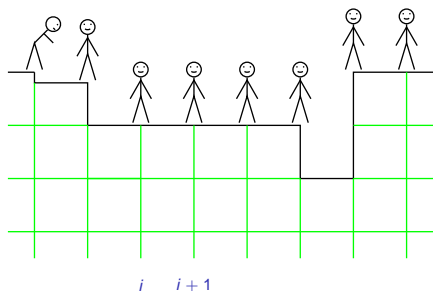
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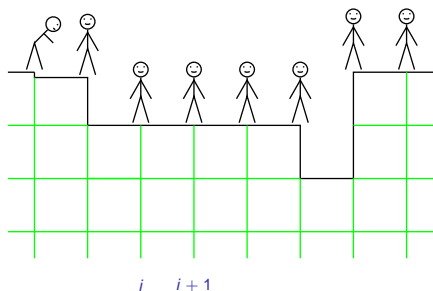
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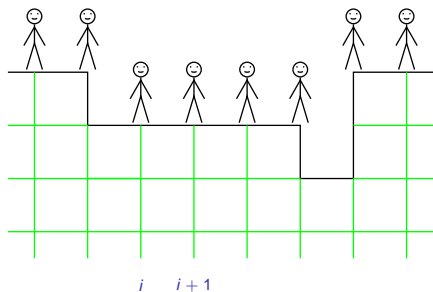
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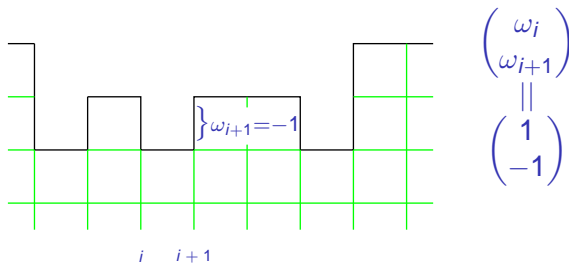
$$\begin{pmatrix} \omega_i \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_i - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ -1 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

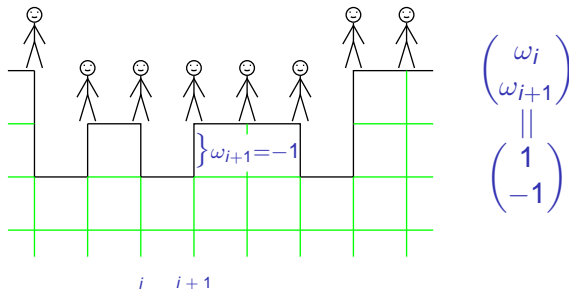
a brick is added with rate $r(\omega_i)$.

(r non-decreasing).

The totally asymmetric bricklayers process



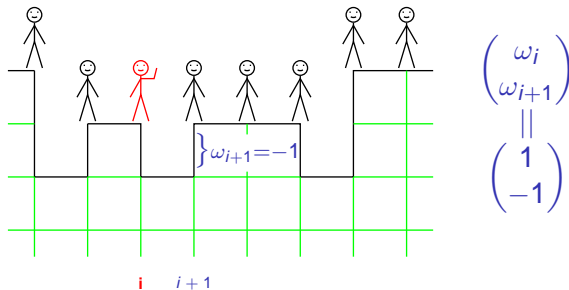
The totally asymmetric bricklayers process



$$\begin{pmatrix} \omega_j \\ \omega_{j+1} \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

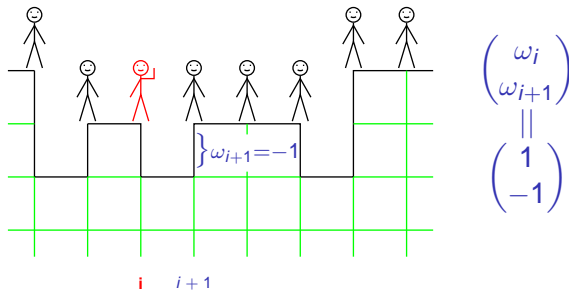
a brick is added with rate $r(\omega_j) + r(-\omega_{j+1})$.

The totally asymmetric bricklayers process



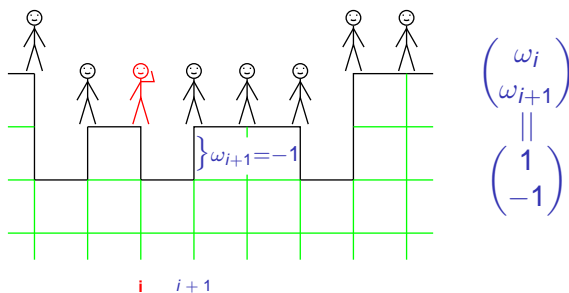
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



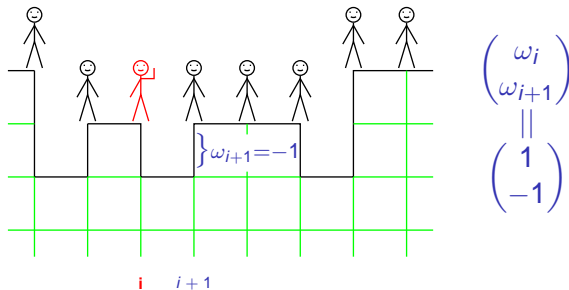
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The totally asymmetric bricklayers process



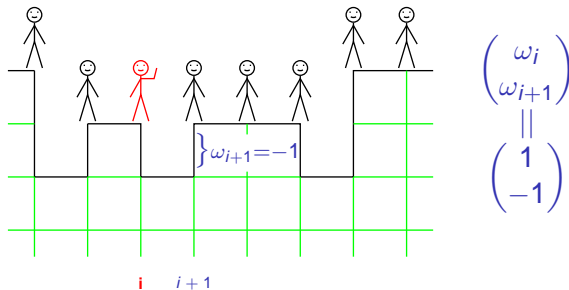
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The totally asymmetric bricklayers process



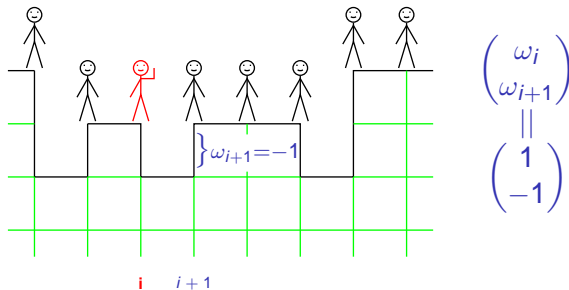
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The totally asymmetric bricklayers process



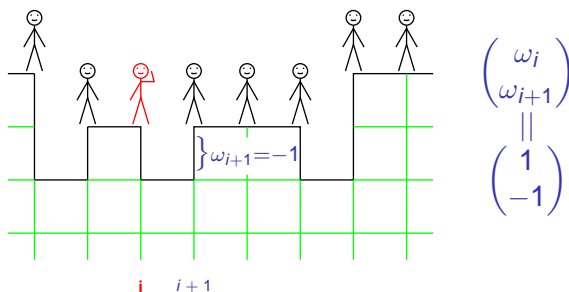
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



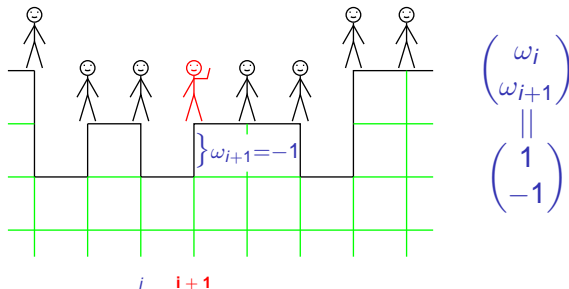
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



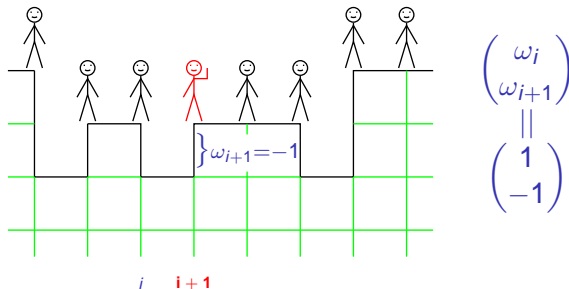
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



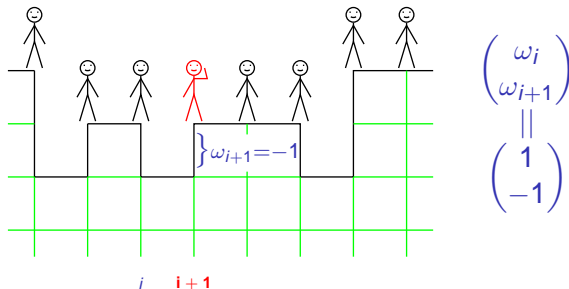
a brick is added with rate $r(\omega_i) + \mathbf{r}(-\omega_{i+1})$.

The totally asymmetric bricklayers process



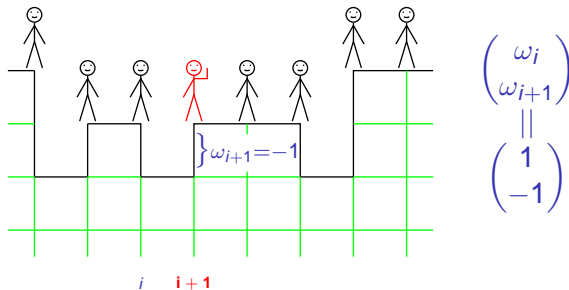
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



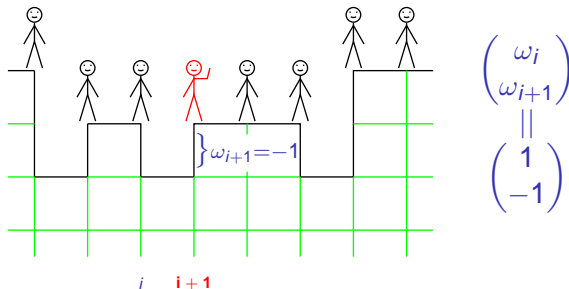
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



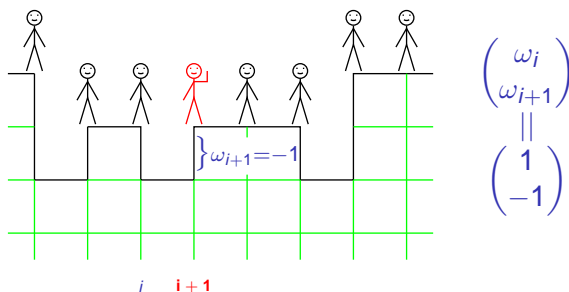
a brick is added with rate $r(\omega_j) + \mathbf{r}(-\omega_{i+1})$.

The totally asymmetric bricklayers process



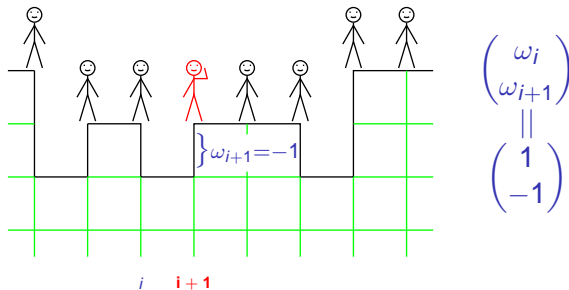
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



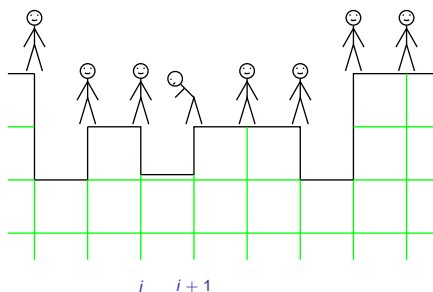
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



a brick is added with rate $r(\omega_j) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process

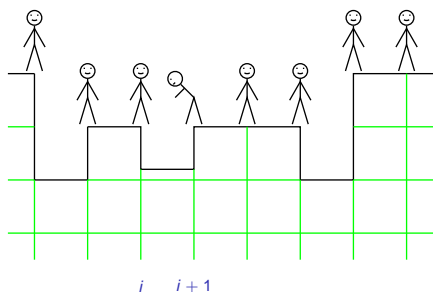


$$\begin{pmatrix} \omega_j \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ -1 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

a brick is added with rate $r(\omega_j) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process

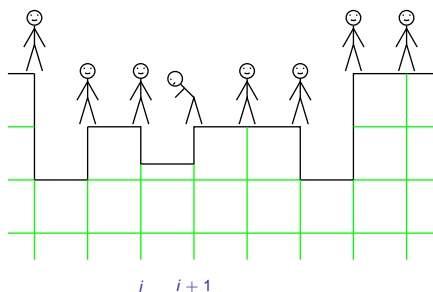


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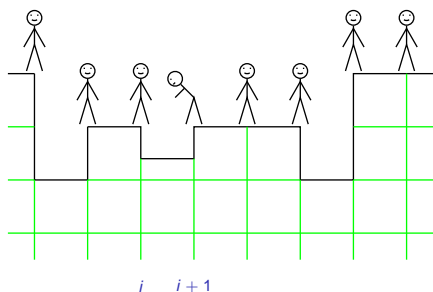


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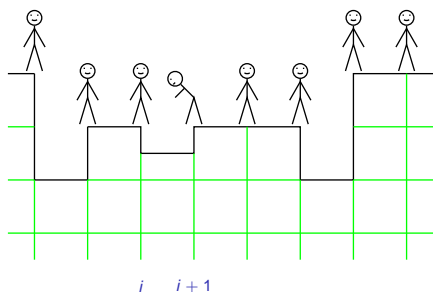


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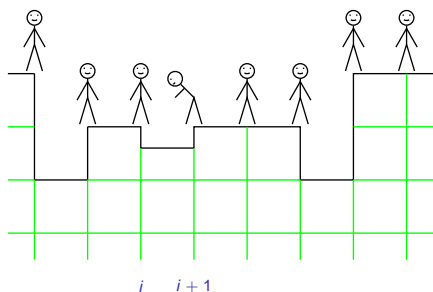


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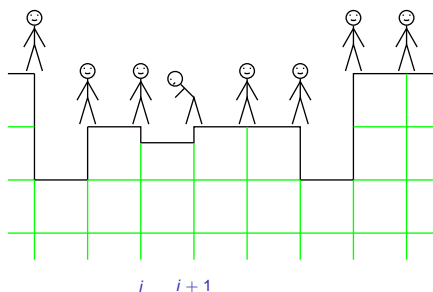


$$\begin{pmatrix} \omega_j \\ \omega_{j+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{j+1} + 1 \end{pmatrix}$$

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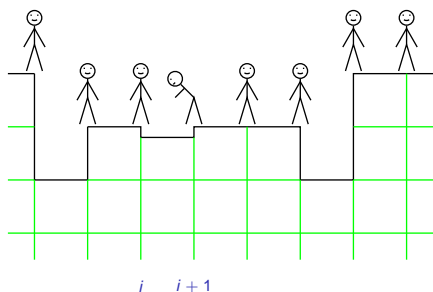


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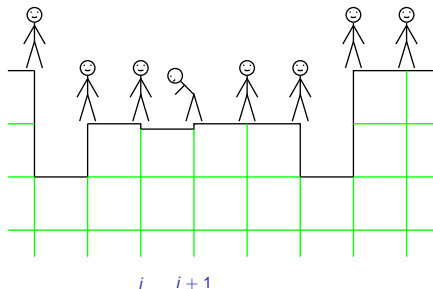


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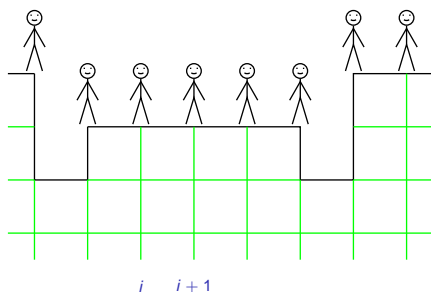


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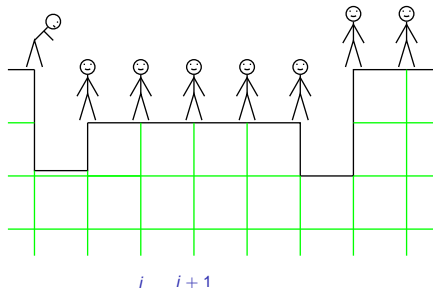


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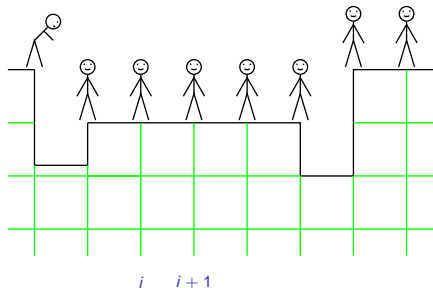


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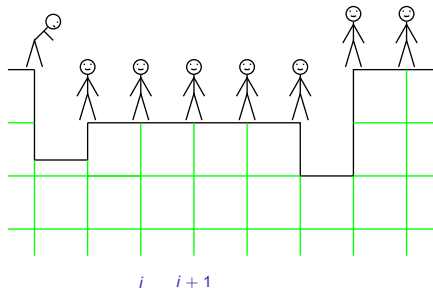


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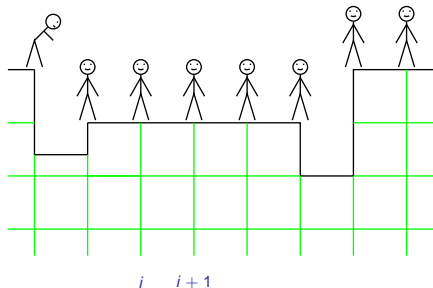


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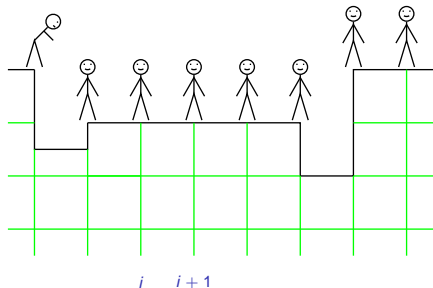


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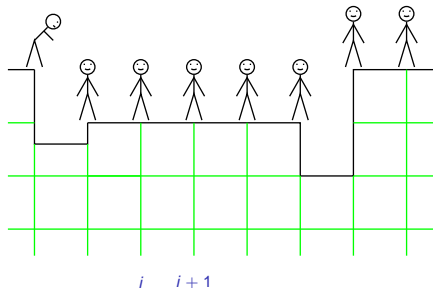


$$\begin{pmatrix} \omega_j \\ \omega_{j+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{j+1} + 1 \end{pmatrix}$$

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The totally asymmetric bricklayers process

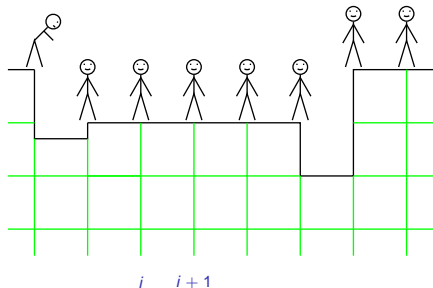


$$\begin{pmatrix} \omega_j \\ \omega_{j+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{j+1} + 1 \end{pmatrix}$$

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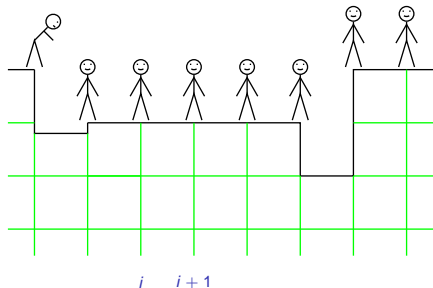


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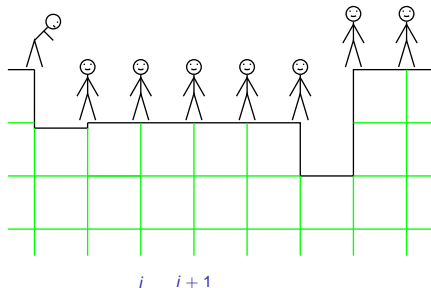


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The totally asymmetric bricklayers process

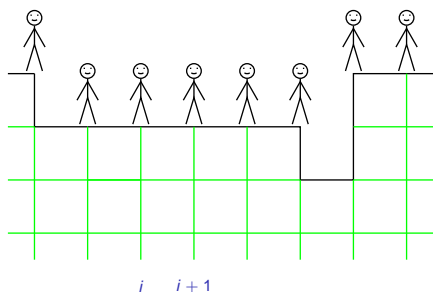


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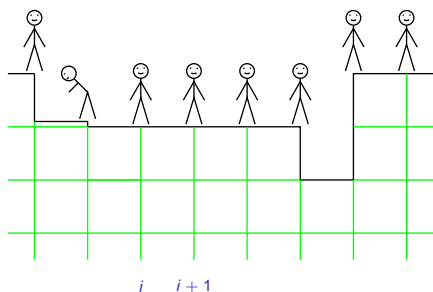


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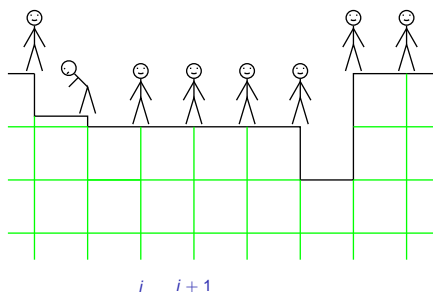


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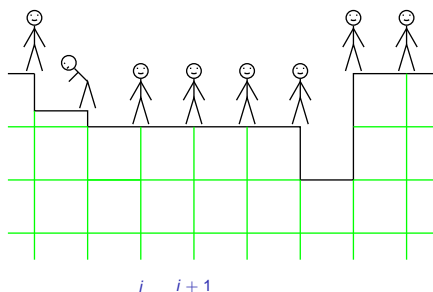


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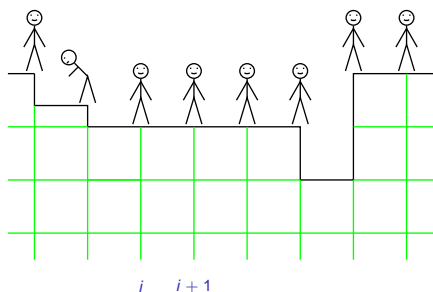


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The totally asymmetric bricklayers process

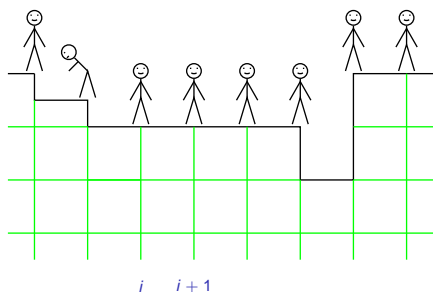


$$\begin{pmatrix} \omega_i \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_i - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

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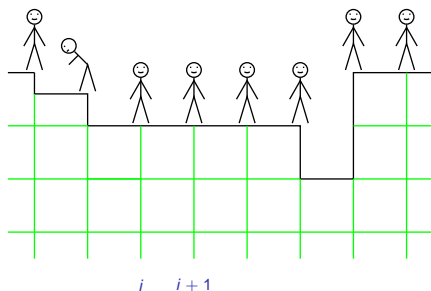


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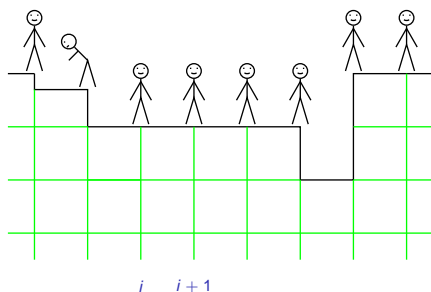


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The totally asymmetric bricklayers process

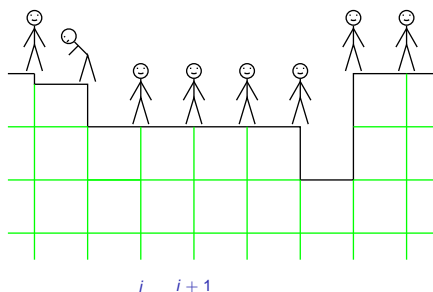


$$\begin{pmatrix} \omega_j \\ \omega_{j+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{j+1} + 1 \end{pmatrix}$$

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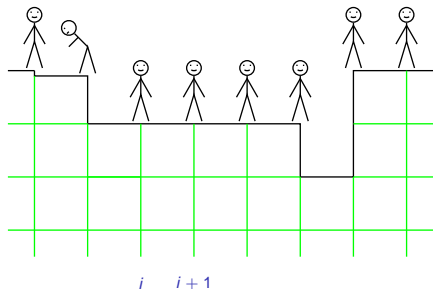


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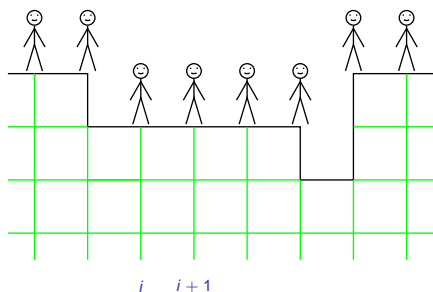


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A mirror-symmetrized version of the extended zero range. Left and right jumps of the dynamics cooperate, if $(r(\omega) \cdot r(1 - \omega) = 1; \quad r \text{ non-decreasing})$.

Stationary product distributions

For the ASEP: the Bernoulli(ϱ) distribution is time-stationary for any ($0 \leq \varrho \leq 1$).

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Here $r(0)! := 1$, and $r(z+1)! = r(z)! \cdot r(z+1)$ for all $z \in \mathbb{Z}$.

Hydrodynamics (very briefly)

The *density* $\varrho := \mathbf{E}(\omega)$ and the *hydrodynamic flux* $H := \mathbf{E}[\text{growth rate}]$ both depend on a parameter ϱ or θ of the stationary distribution.

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- ▶ $H(\varrho)$ is the *hydrodynamic flux function*.
- ▶ If the process is *locally* in equilibrium, but changes over some *large scale* (variables $X = \varepsilon i$ and $T = \varepsilon t$), then

$$\partial_T \varrho(T, X) + \partial_X H(\varrho(T, X)) = 0 \quad (\text{conservation law}).$$

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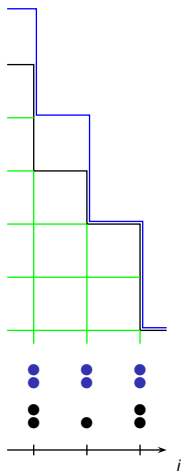
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↪ Either convex or concave, discontinuous shock solutions exist. $\color{orange}{\text{Let's look for the corresponding microscopic structure.}}$

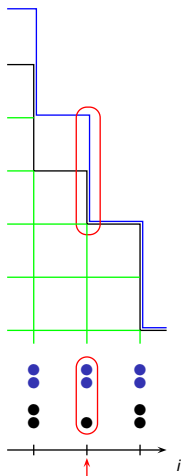
The second class particle

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



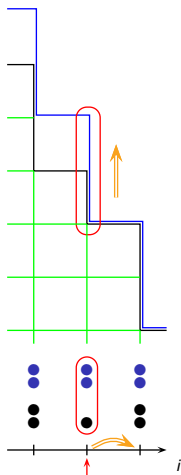
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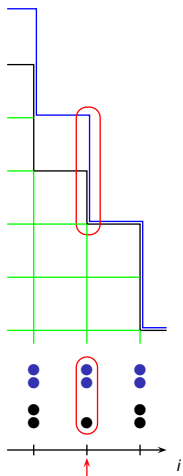
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Growth on the right:
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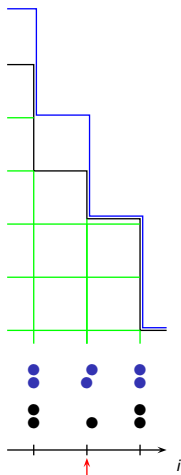
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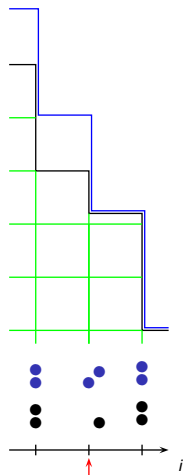
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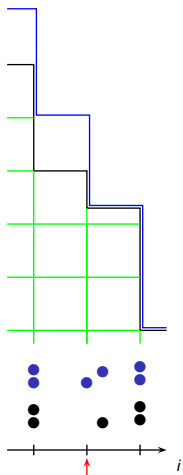
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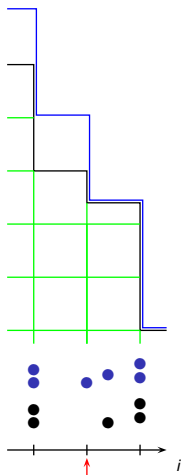
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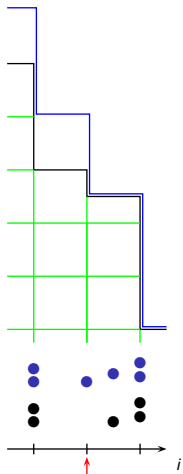
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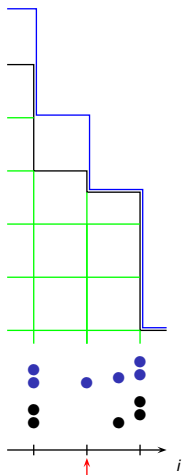
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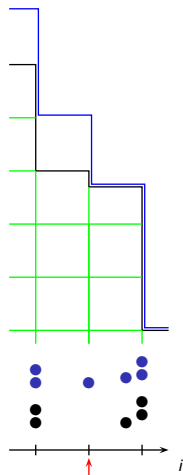
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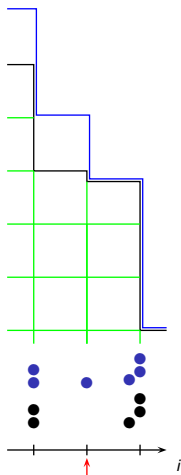
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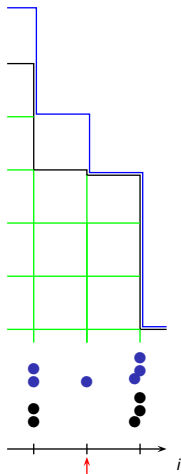
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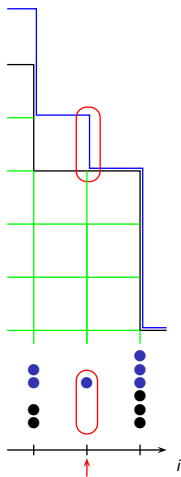
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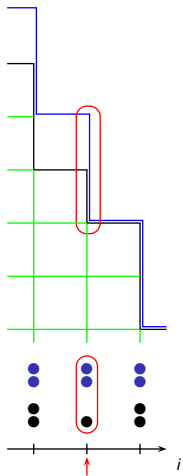
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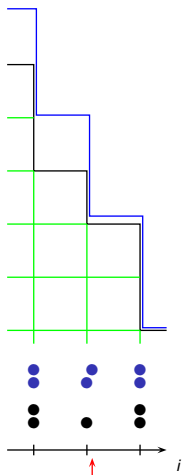
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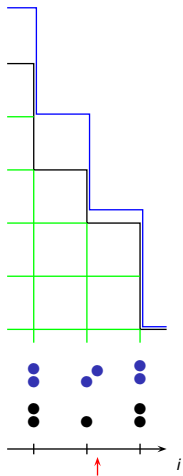
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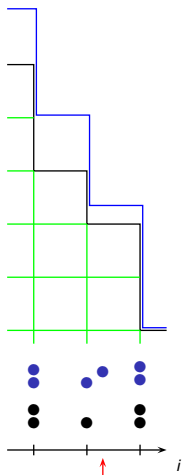
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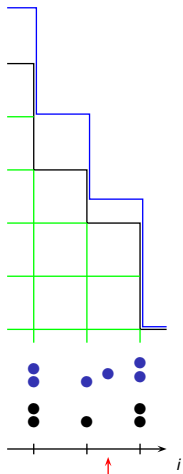
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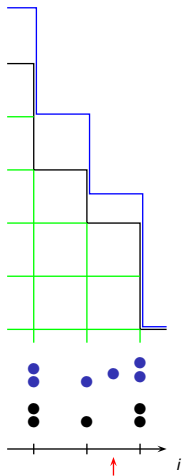
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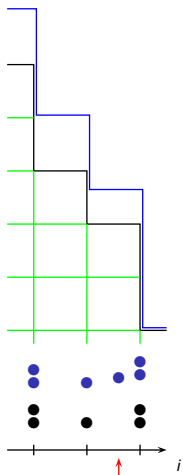
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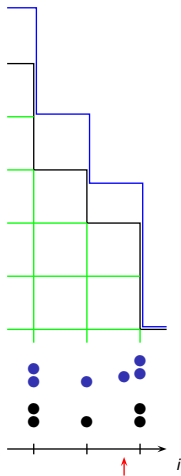
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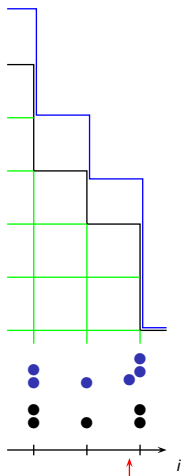
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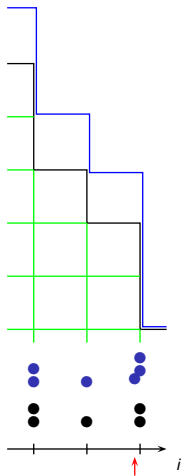
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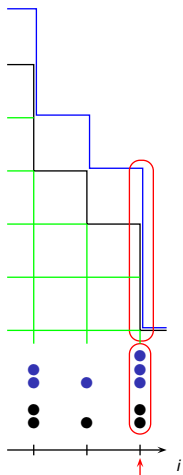
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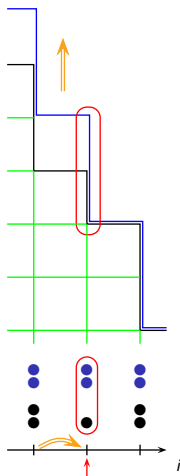


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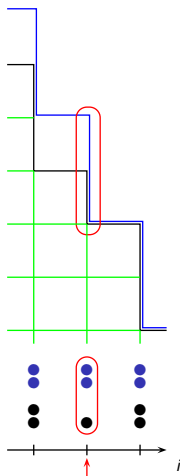
Growth on the left:
rate \geq rate



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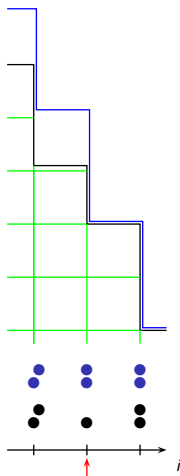
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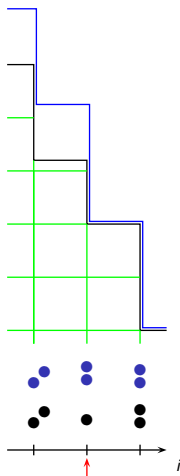
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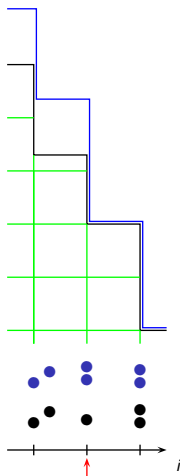
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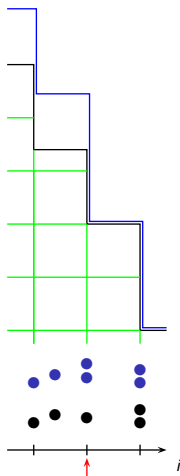
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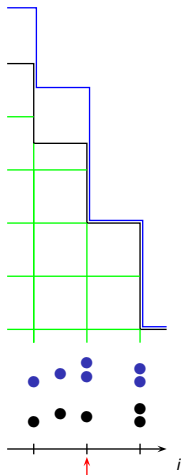
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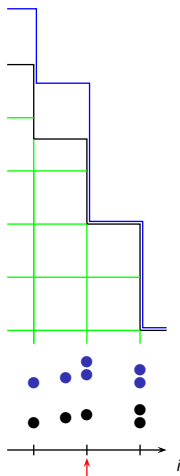
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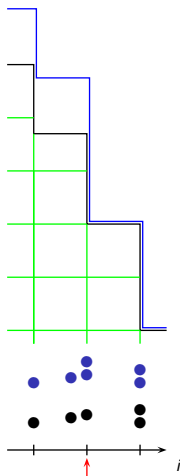
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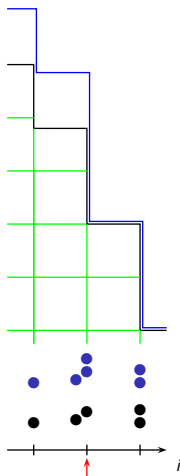
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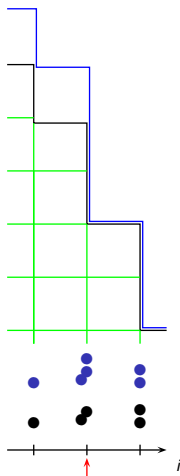
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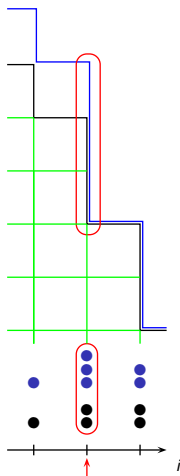
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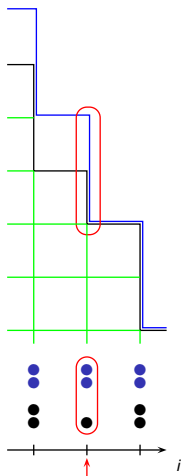
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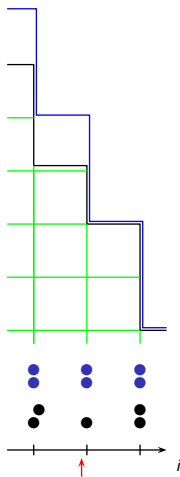
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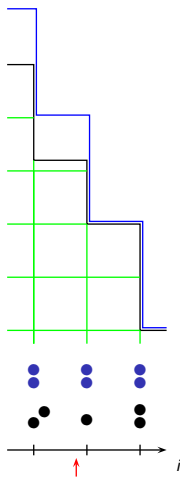
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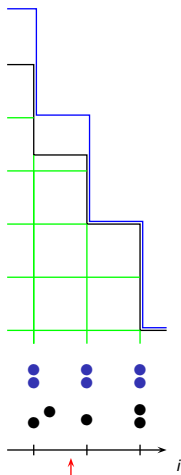
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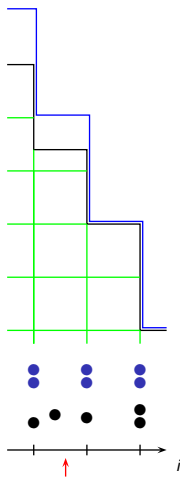
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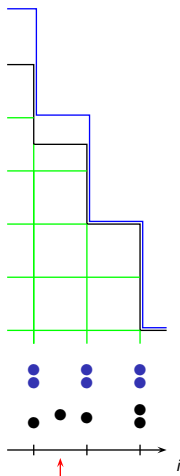
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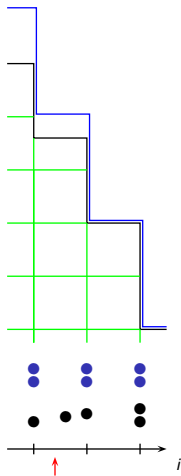
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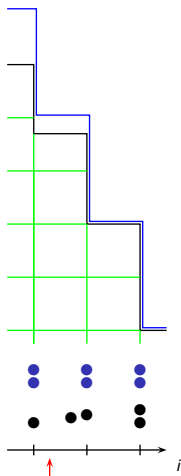
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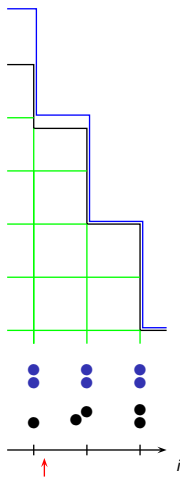
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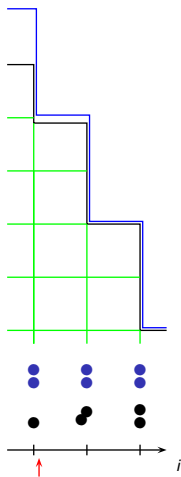
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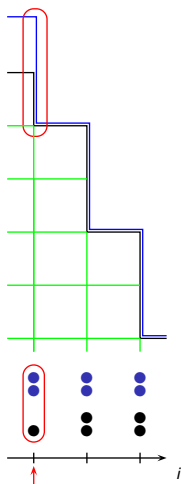
Growth on the left:
 $\text{rate} \geq \text{rate}$
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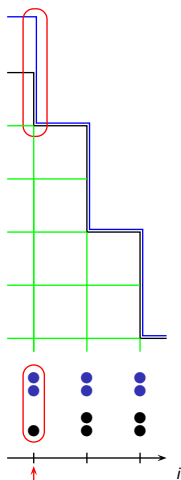
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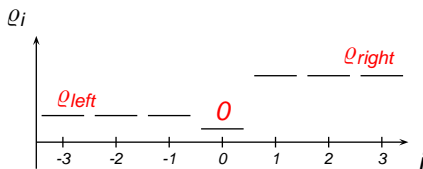
A single discrepancy \uparrow , the *second class particle*, is conserved.

Earlier results: as seen by the second class particle

From now on: ASEP, TAG**E**ZRP, TA**E**BLP only; “E”=exponential.

Theorem (Derrida, Lebowitz, Speer '97)

For the ASEP, the Bernoulli product distribution with densities



is stationary for the process, as seen from the second class particle, if

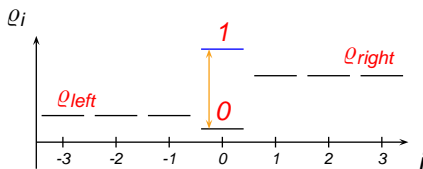
$$\frac{\rho_{\text{right}} \cdot (1 - \rho_{\text{left}})}{\rho_{\text{left}} \cdot (1 - \rho_{\text{right}})} = \frac{p}{q}.$$

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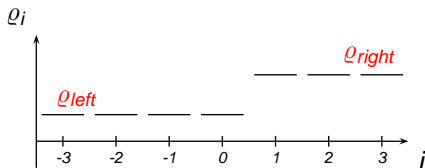
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$$\frac{q_{\text{right}} \cdot (1 - q_{\text{left}})}{q_{\text{left}} \cdot (1 - q_{\text{right}})} = \frac{p}{q}.$$

Earlier results: random walking shocks

Theorem (Belitsky and Schütz '02)

For the ASEP with the very same parameters, the Bernoulli product distribution μ_0 with densities



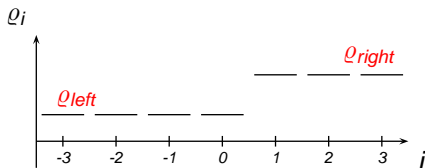
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$$\frac{d}{dt} \mu_0 = p \cdot \frac{\rho_{\text{left}}}{\rho_{\text{right}}} \cdot [\mu_{-1} - \mu_0] + q \cdot \frac{\rho_{\text{right}}}{\rho_{\text{left}}} \cdot [\mu_1 - \mu_0].$$

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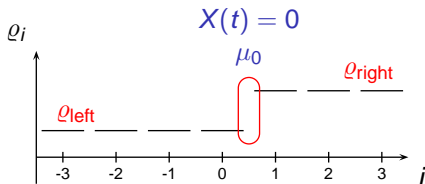
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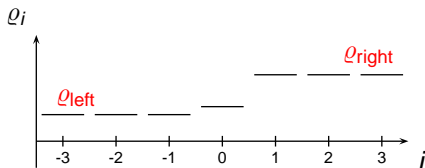


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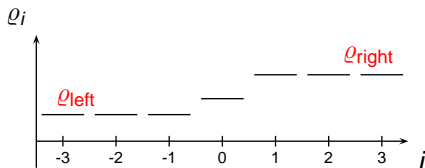


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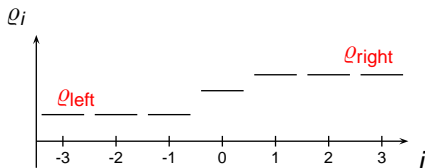


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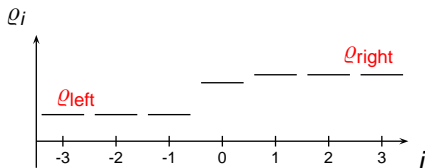


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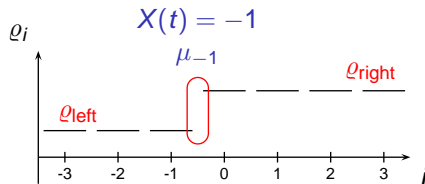


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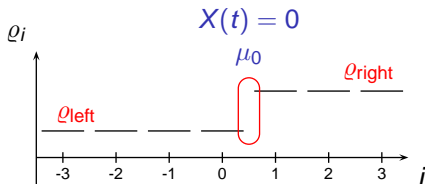


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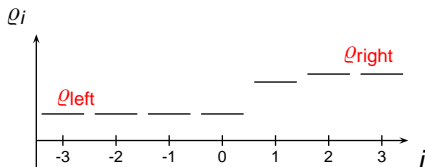


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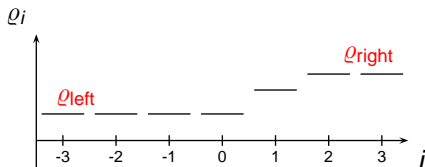


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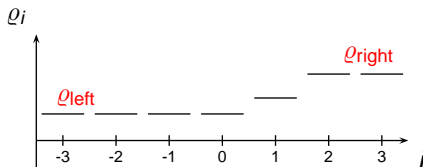


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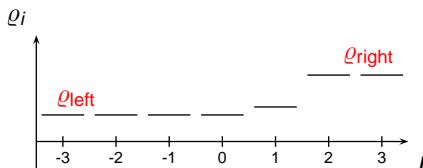


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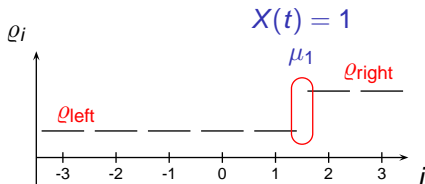


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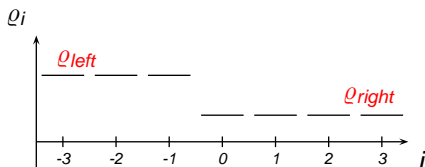


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Theorem (B. '01)

For the TAEBLP, the product distribution of marginals μ^{Q_i} with densities



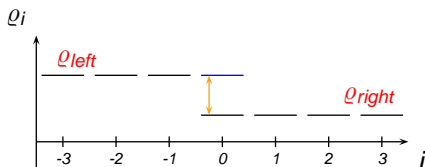
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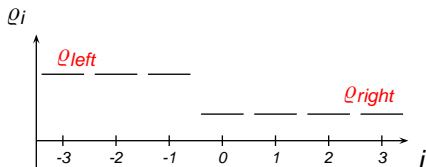
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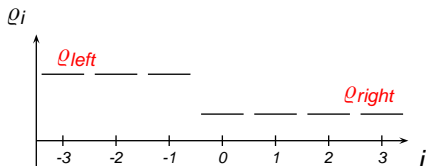
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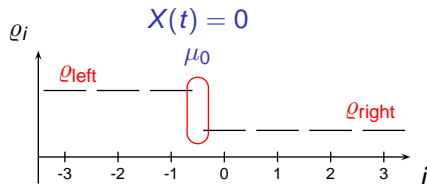
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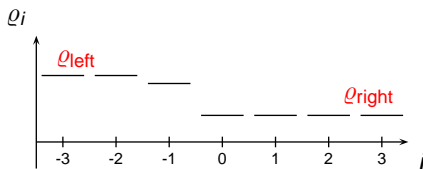


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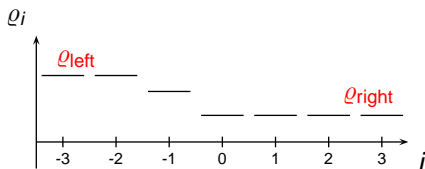


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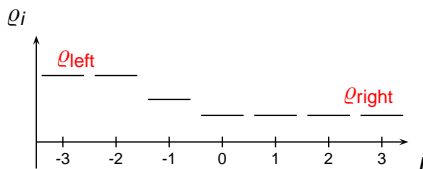


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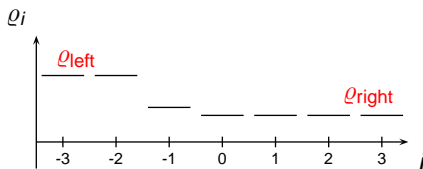


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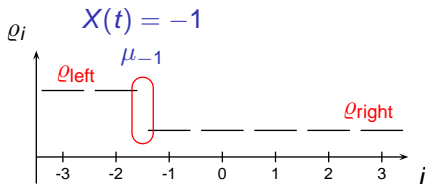


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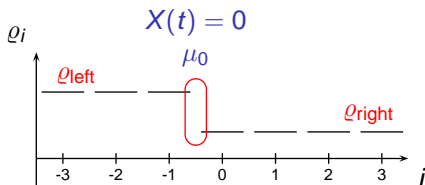


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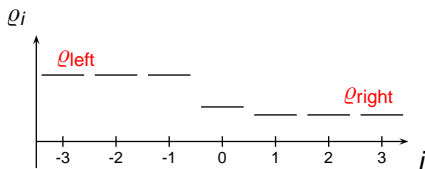


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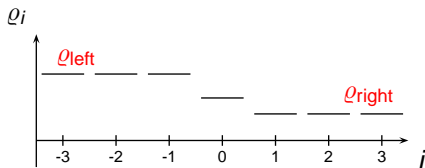


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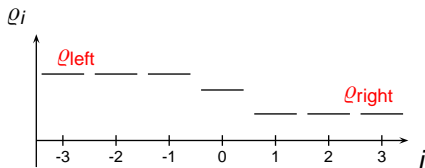


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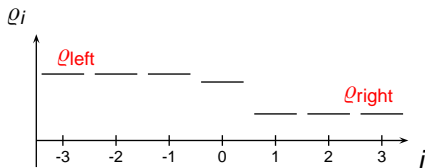


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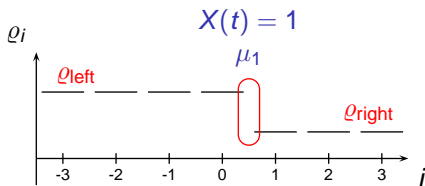


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Is it the second class particle that performs the simple random walk in the middle of a shock?

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Is it the second class particle that performs the simple random walk in the middle of a shock?

In what sense? Annealed w.r.t. the initial shock distribution...
But what does this mean?

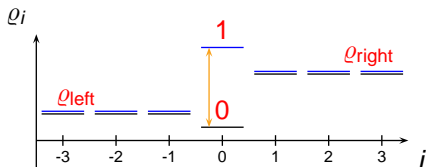
Here is the question:

For the ASEP, let ν_0 be the Bernoulli product distribution

$$\nu_0 = \left(\bigotimes_{i < 0} \mu^{\varrho_{\text{left}}} \right) \otimes (\delta) \otimes \left(\bigotimes_{i > 0} \mu^{\varrho_{\text{right}}} \right),$$

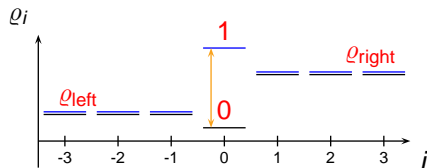
where

$$\mu^{\varrho}(\omega = \omega) = \begin{cases} \varrho, & \text{if } \omega = 1, \\ 1 - \varrho, & \text{if } \omega = 0; \end{cases} \quad \delta(0, 1) = 1.$$



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Does it satisfy

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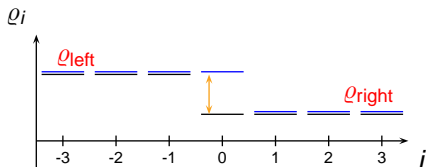
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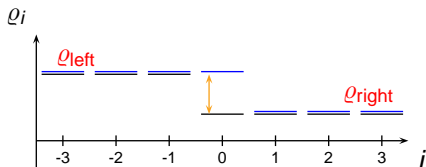
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Here is the answer:

Theorem (Gy. Farkas, P. Kovács, A. Rákos, B. '09)

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This explains both types of the previous results.

The presence of a second class particle in the measure significantly simplifies the computations. \rightsquigarrow This is how we discovered the TAGEZRP.

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It also gives a rough tail bound for the second class particle in a *flat initial distribution*; essential in the $t^{2/3}$ proofs for the **exponential** models.

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Macroscopically it's one shock after all.

Thank you.