

# $t^{2/3}$ -scaling of current variance in interacting particle systems

Joint with

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Márton Balázs

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Budapest University of Technology and Economics

Stochastic Analysis Seminar, Oxford, June 9, 2008.

## The models

Asymmetric simple exclusion process

Zero range

## Hydrodynamics

Characteristics

## Tool: the second class particle

Single

Many second class particles

## Results

Normal fluctuations

Abnormal fluctuations

## Proof

Upper bound

Lower bound

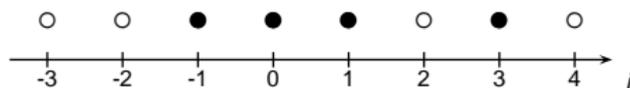
Coupling results

## Other models

Linear models

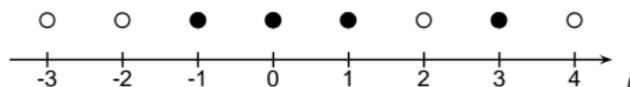
Nonconvex, nonconcave

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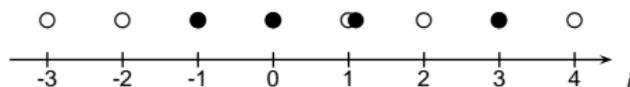
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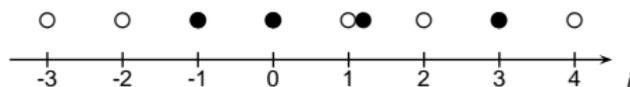
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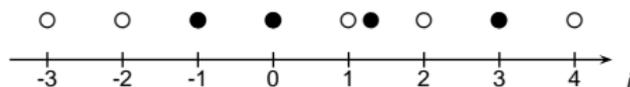
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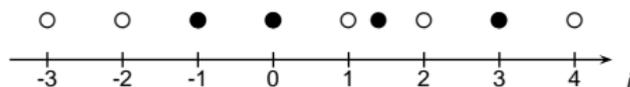
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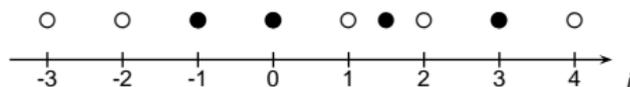
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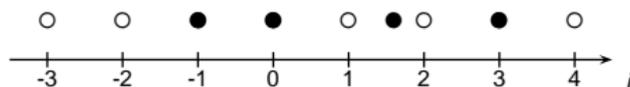
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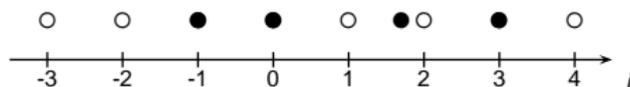
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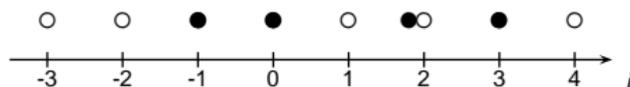
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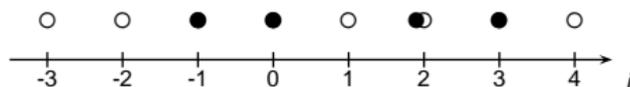
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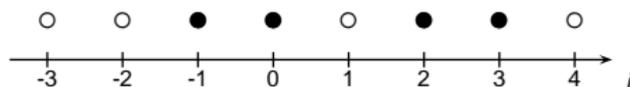
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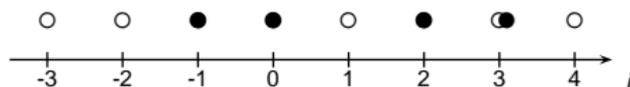
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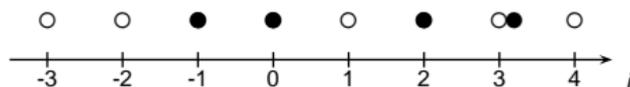
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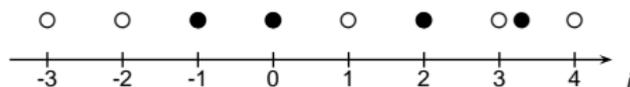
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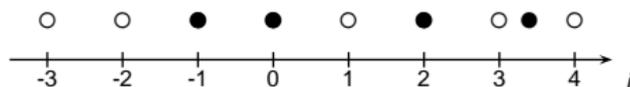
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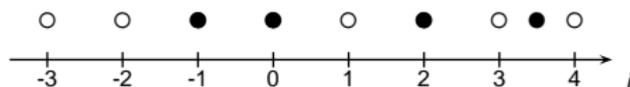
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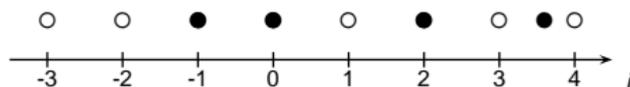
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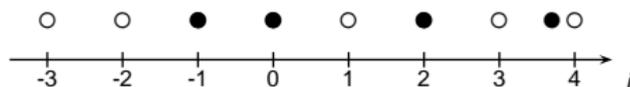
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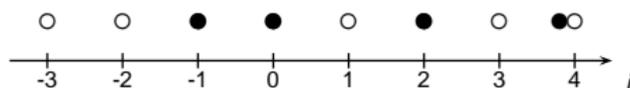
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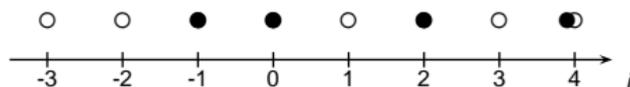
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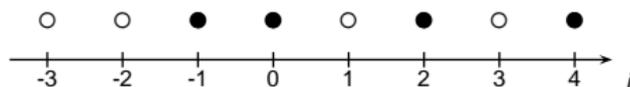
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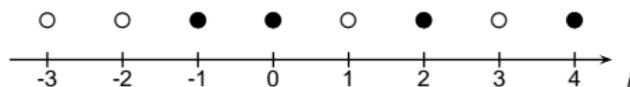
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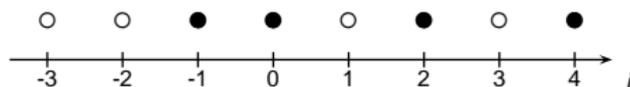
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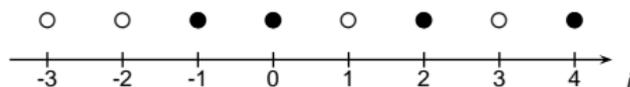
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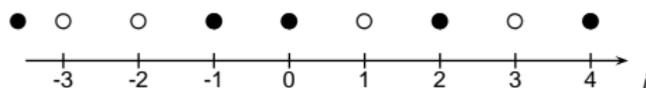
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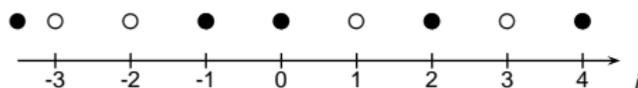
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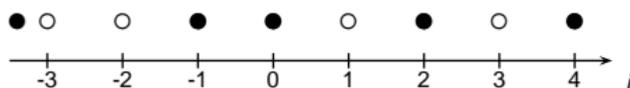
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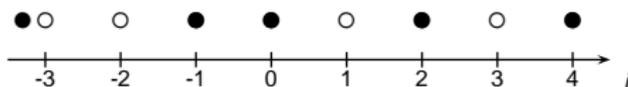
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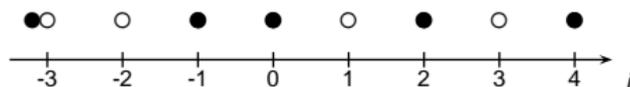
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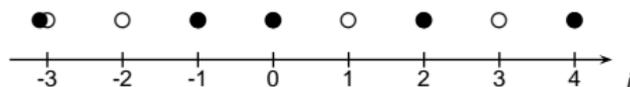
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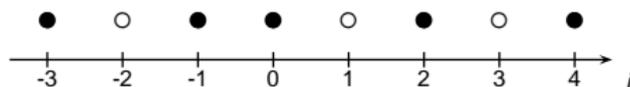
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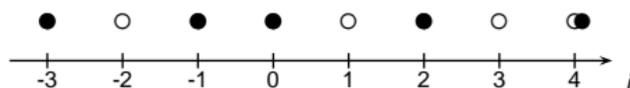
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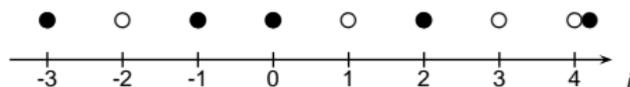
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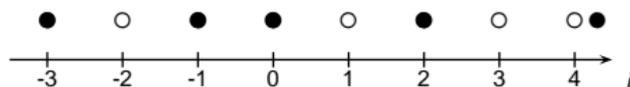
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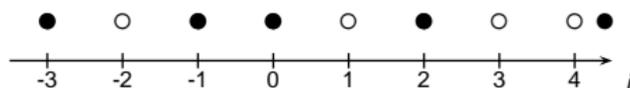
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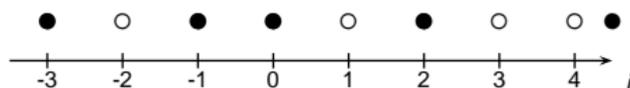
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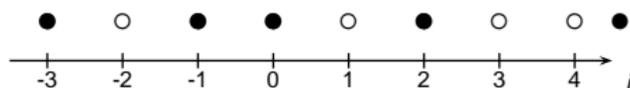
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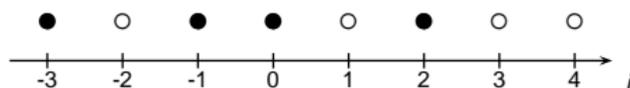
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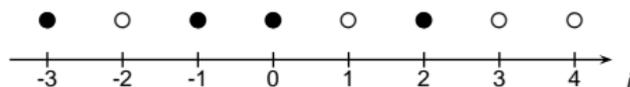
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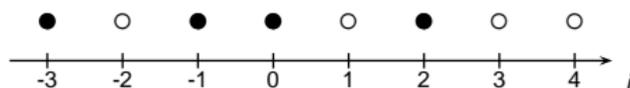
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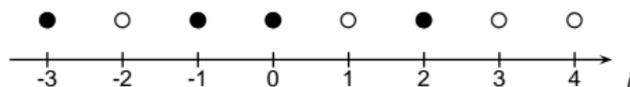
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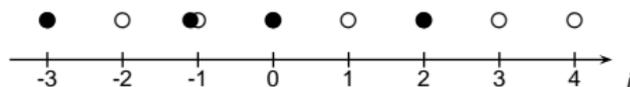
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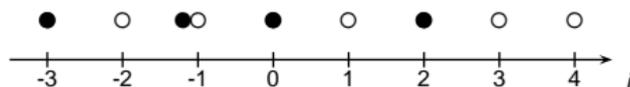
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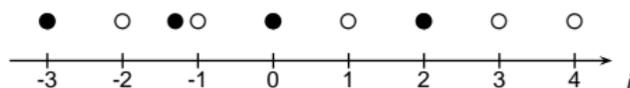
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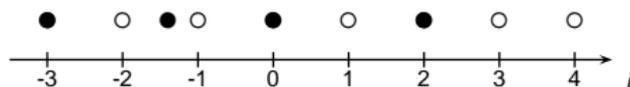
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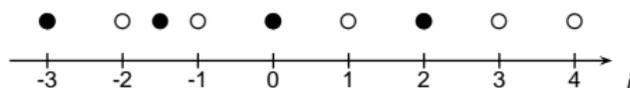
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Bernoulli( $\rho$ ) distribution;  $\omega_i = 0$  or  $1$ .

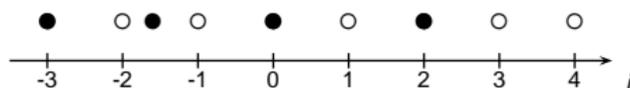
Particles try to jump

to the right with rate  $p$ ,

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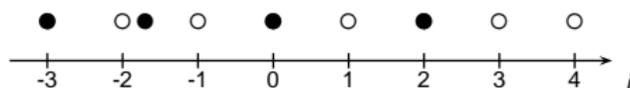
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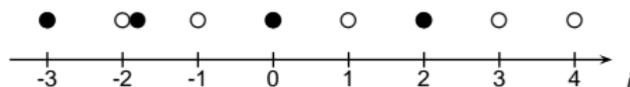
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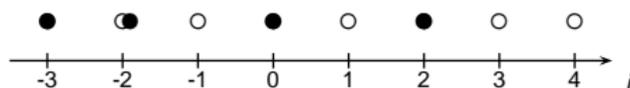
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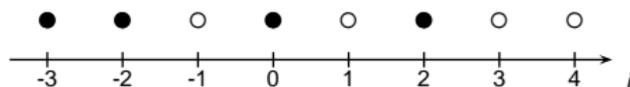
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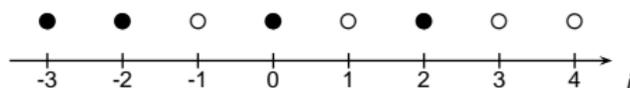
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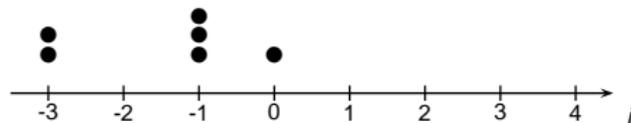
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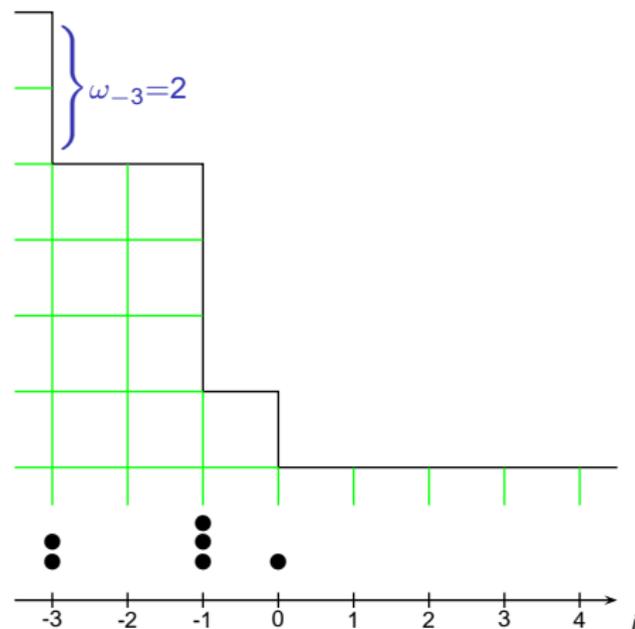
The Bernoulli( $\varrho$ ) distribution is time-stationary for any  $(0 \leq \varrho \leq 1)$ . Any translation-invariant stationary distribution is a mixture of Bernoullis.

# The asymmetric zero range process



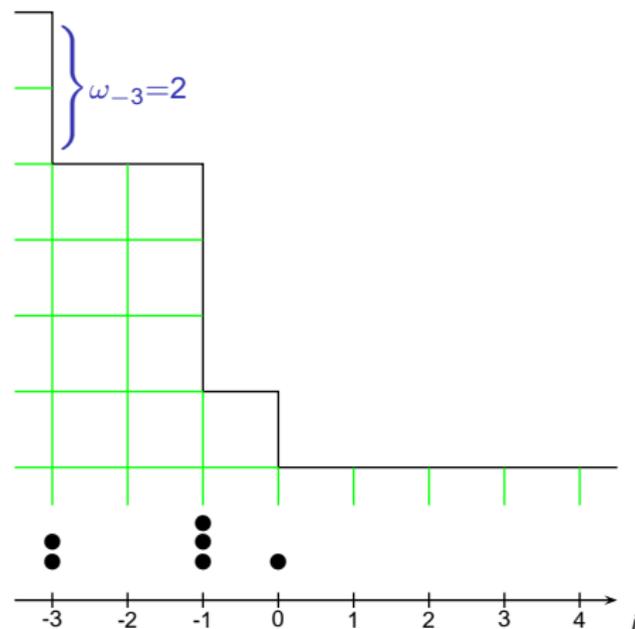
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# The asymmetric zero range process



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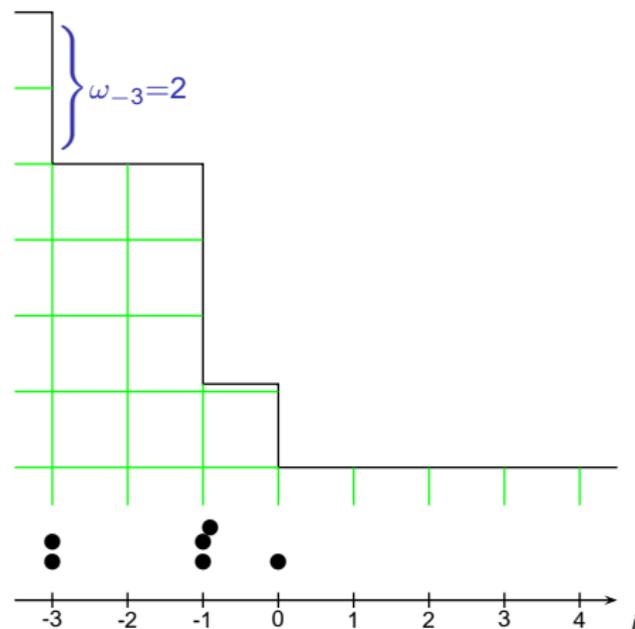
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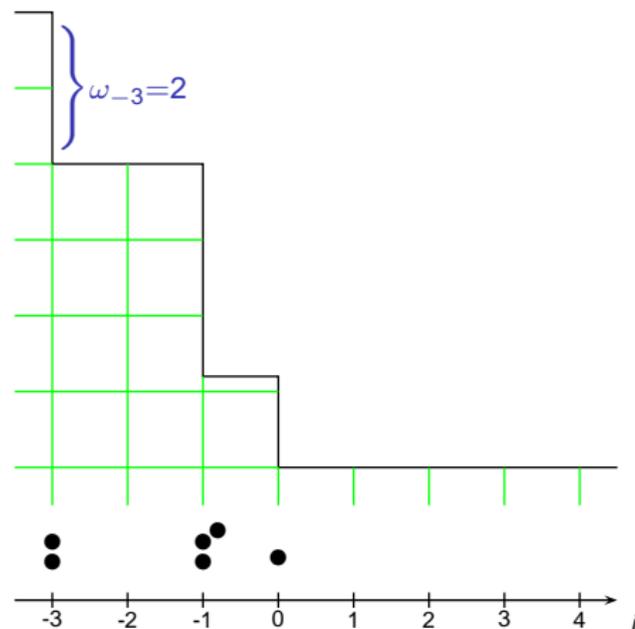
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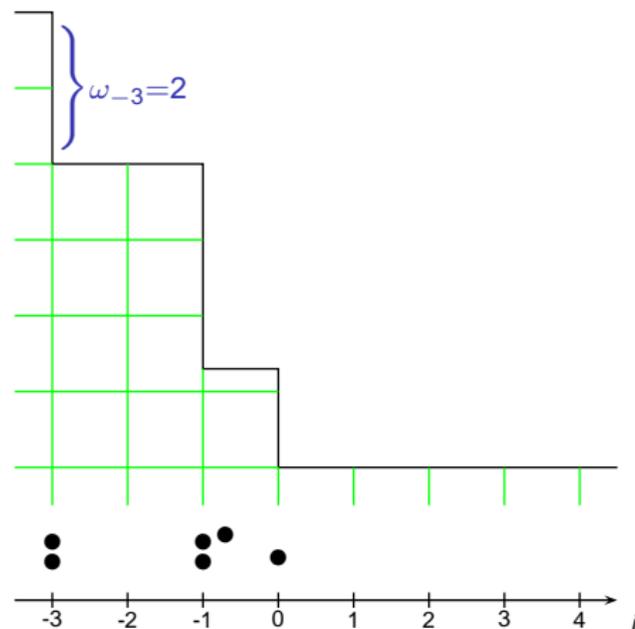
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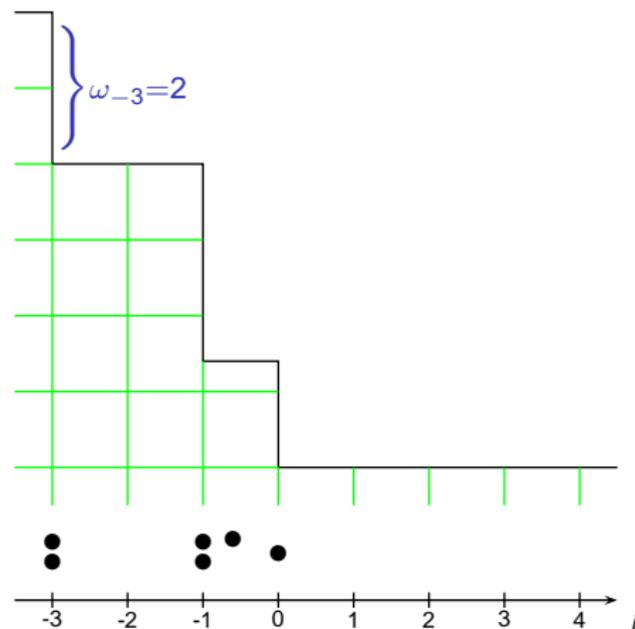
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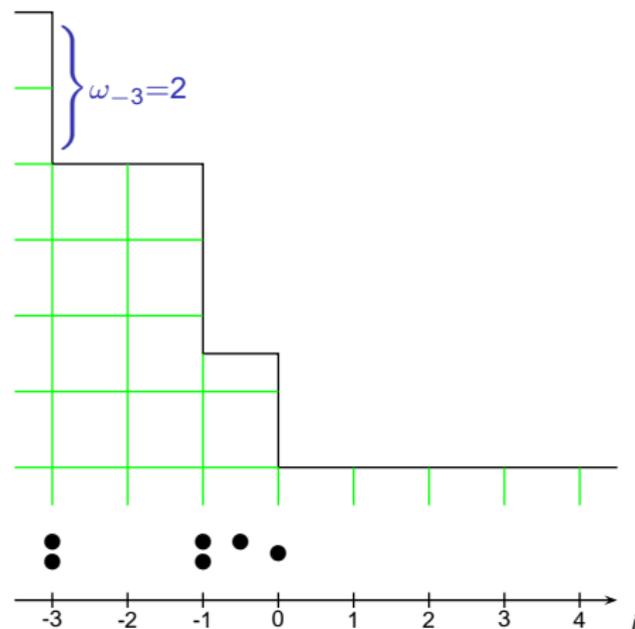
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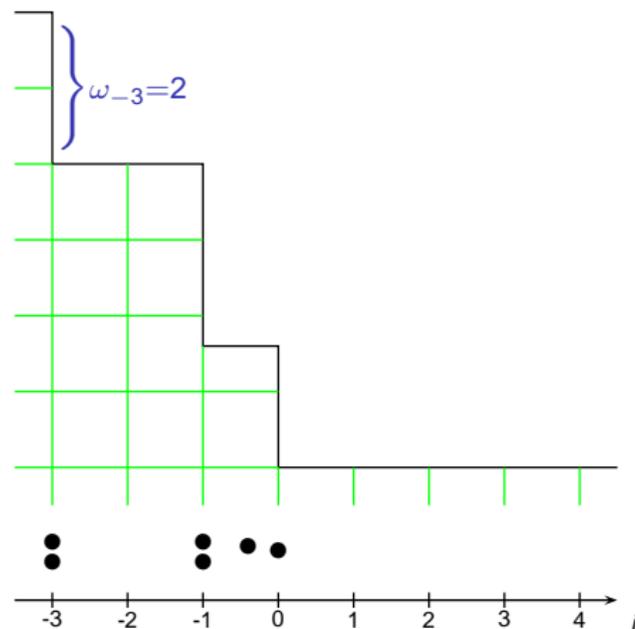
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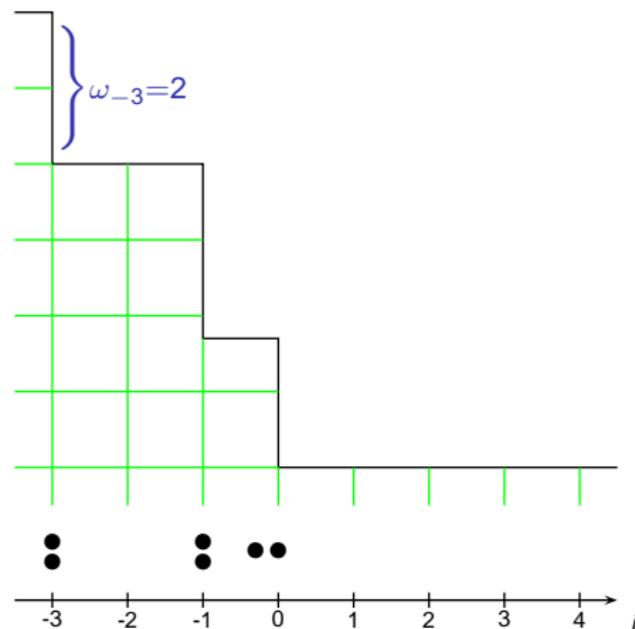
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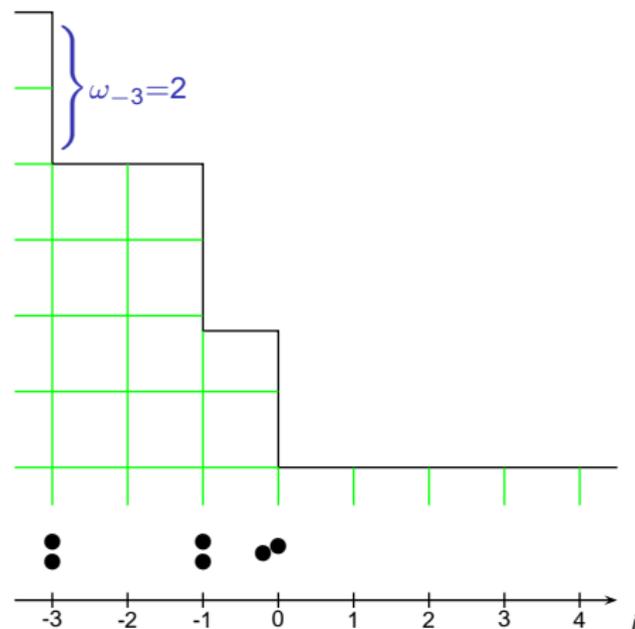
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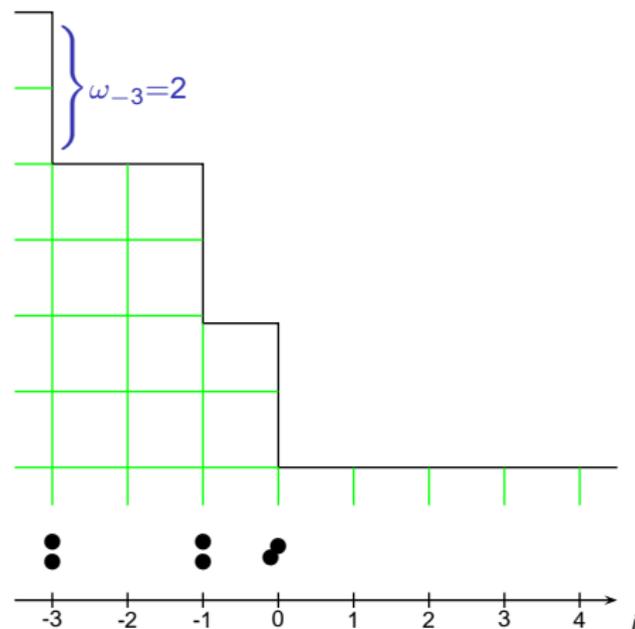
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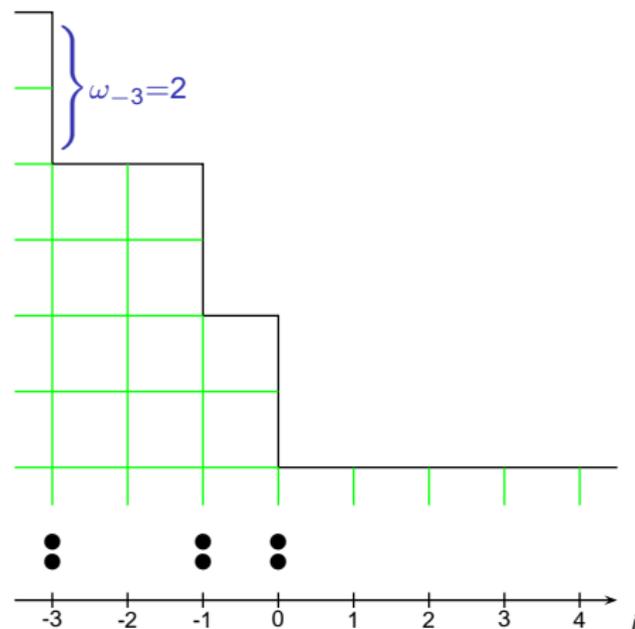
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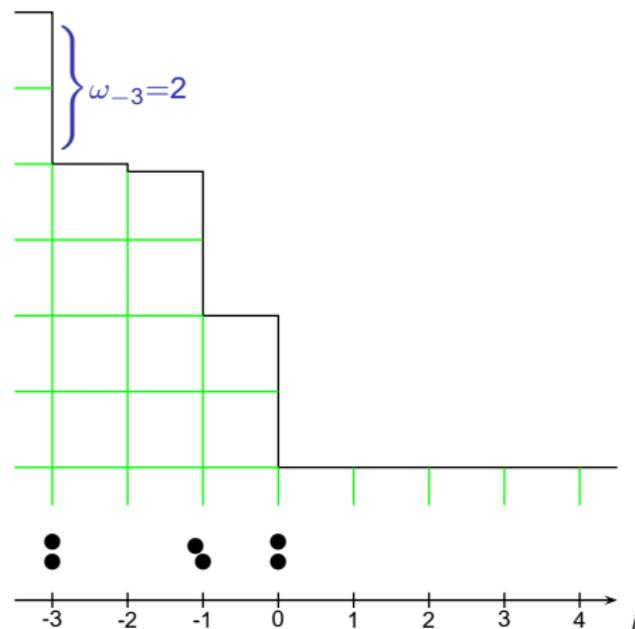
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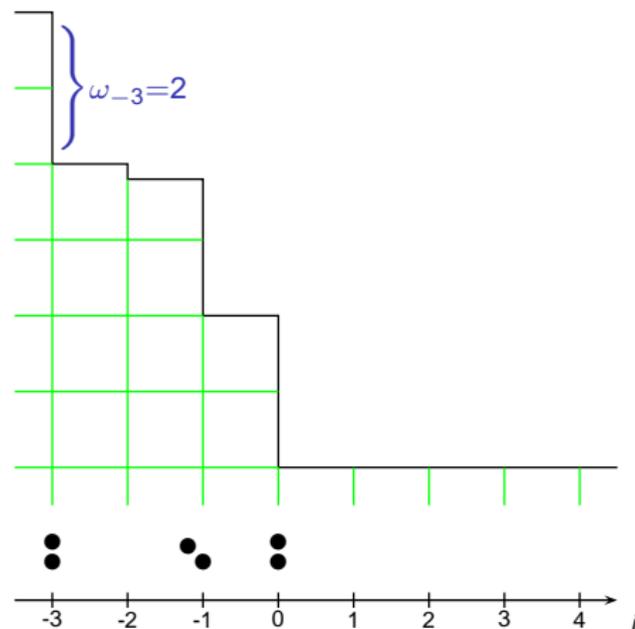
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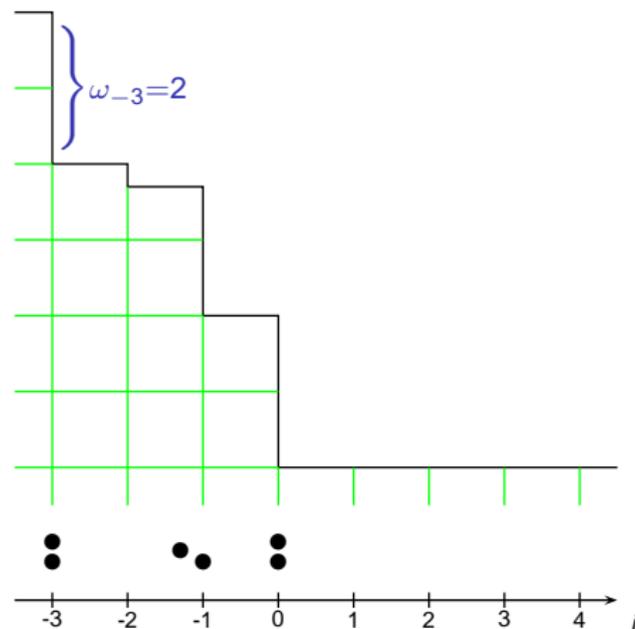
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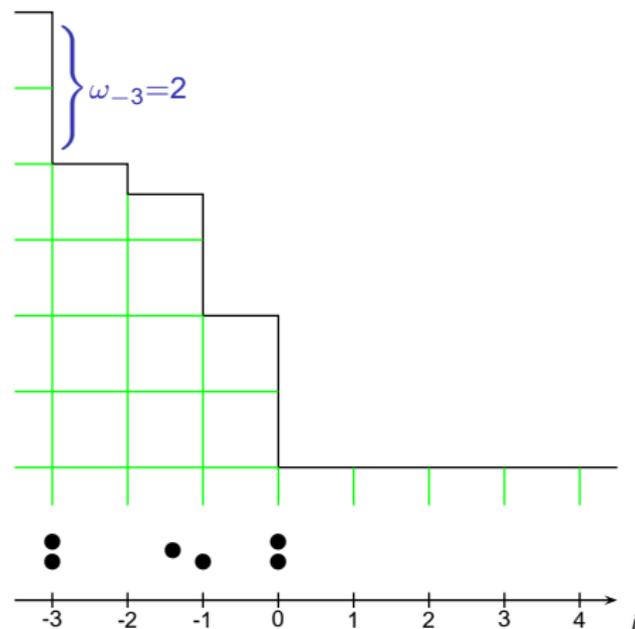
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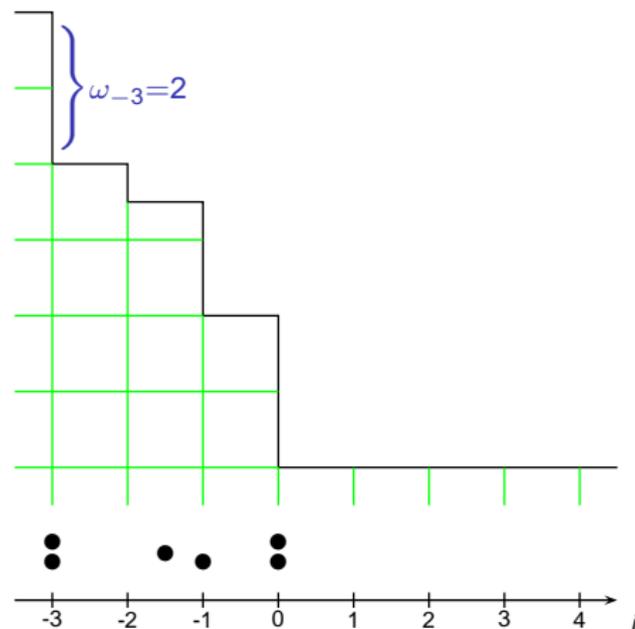
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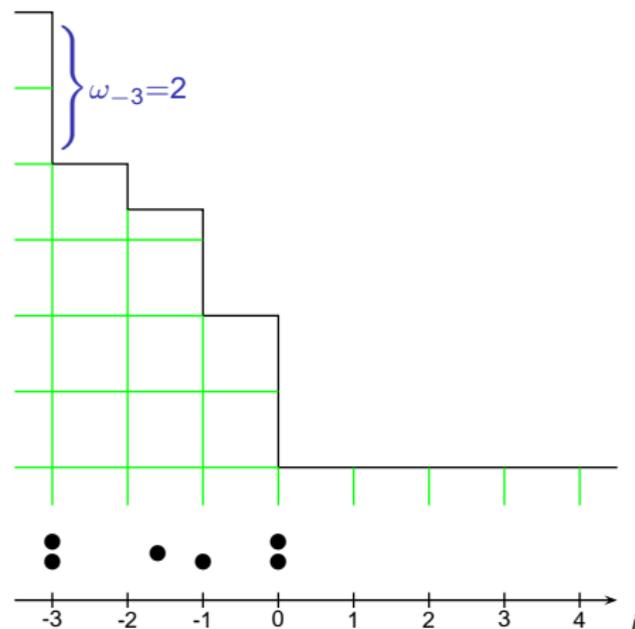
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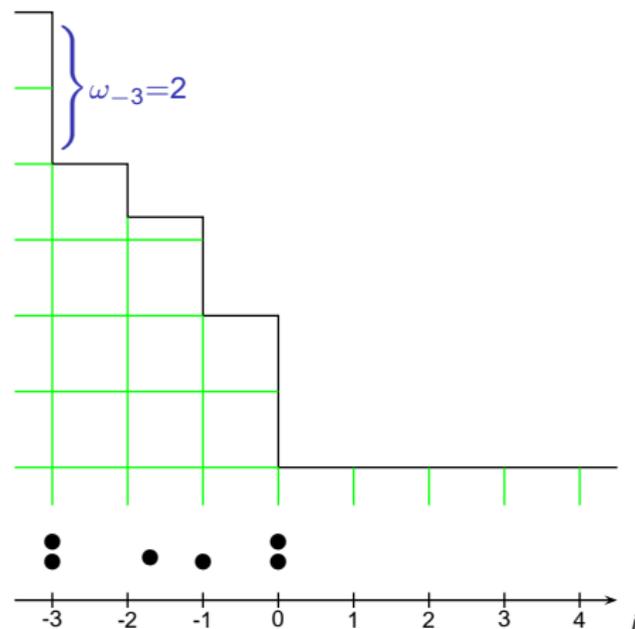
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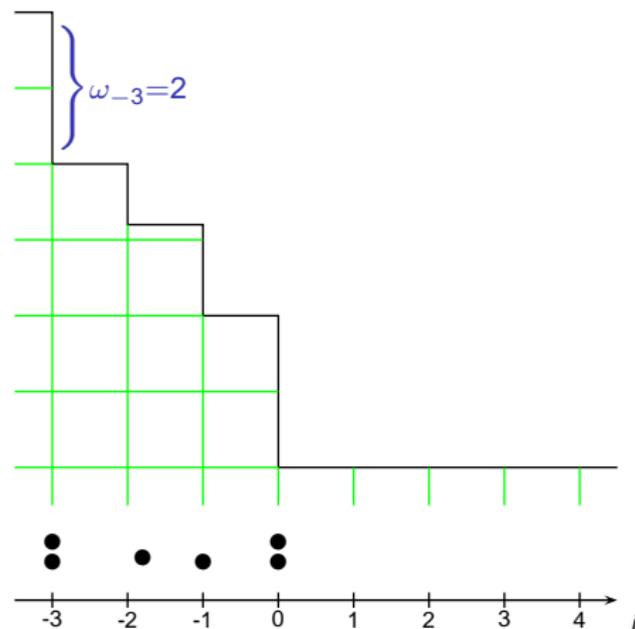
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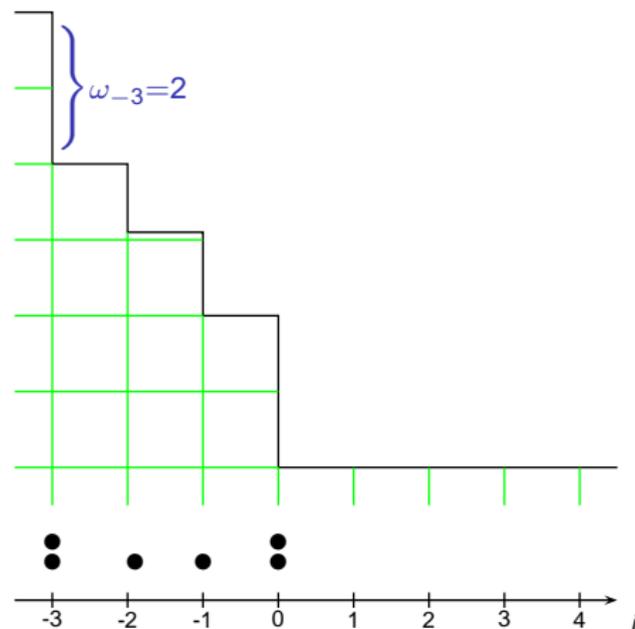
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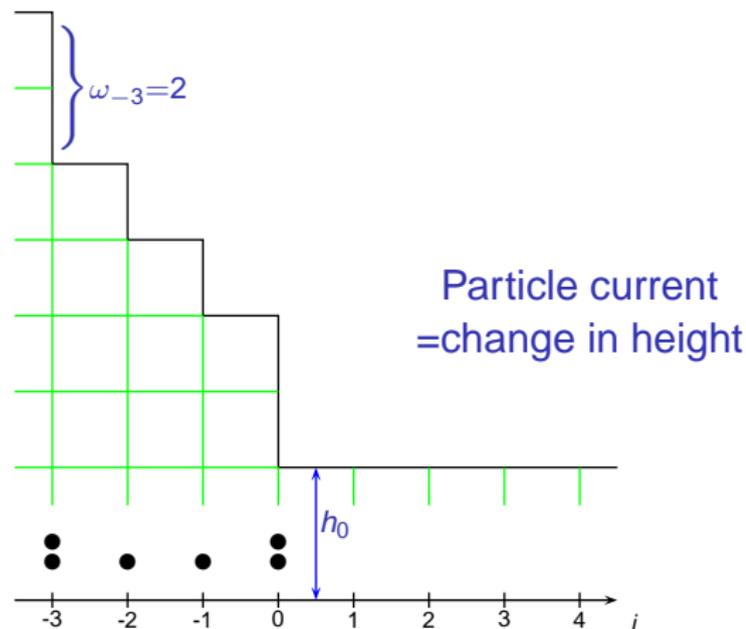
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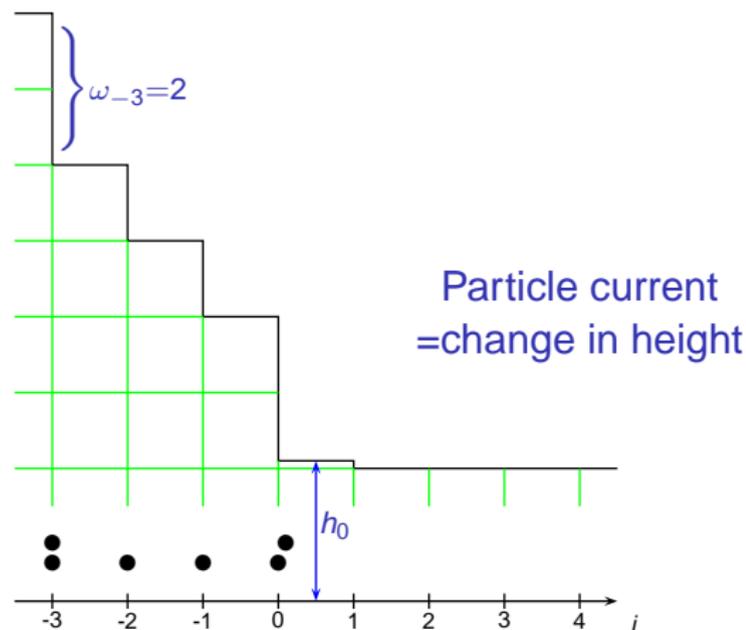
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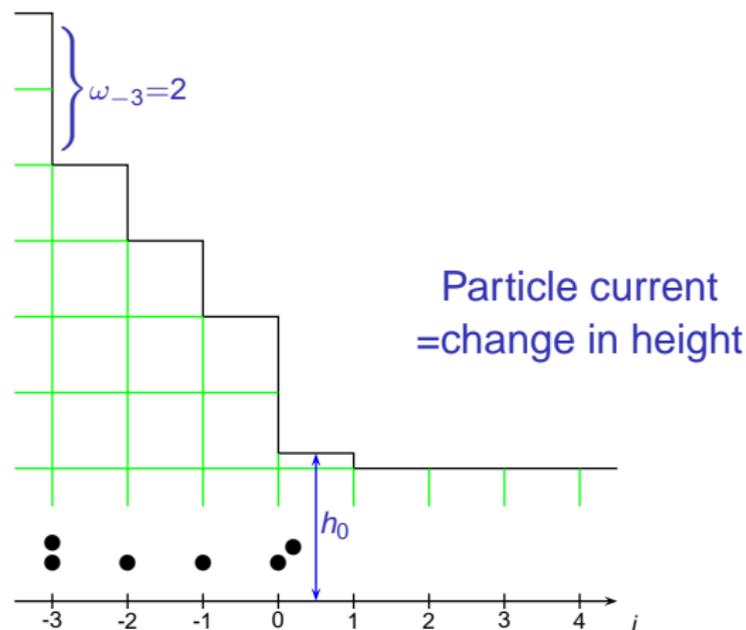
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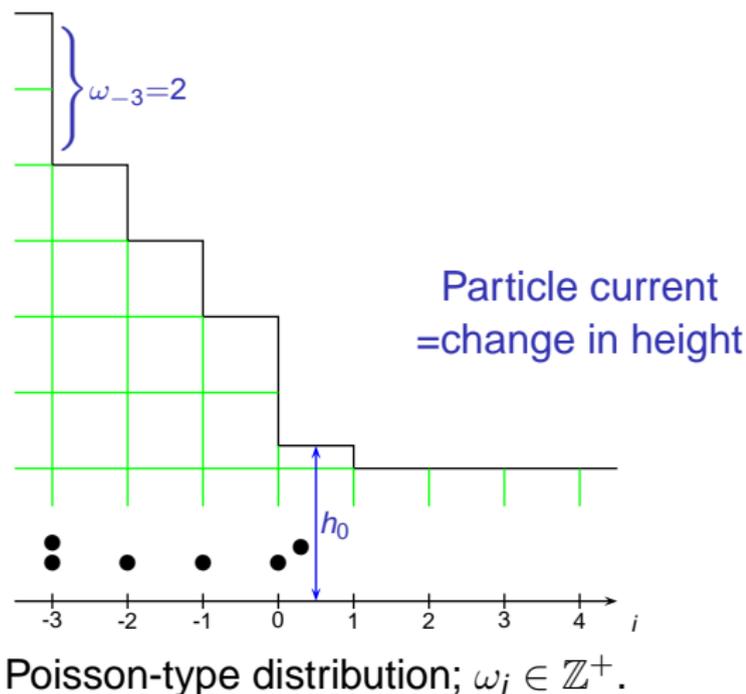
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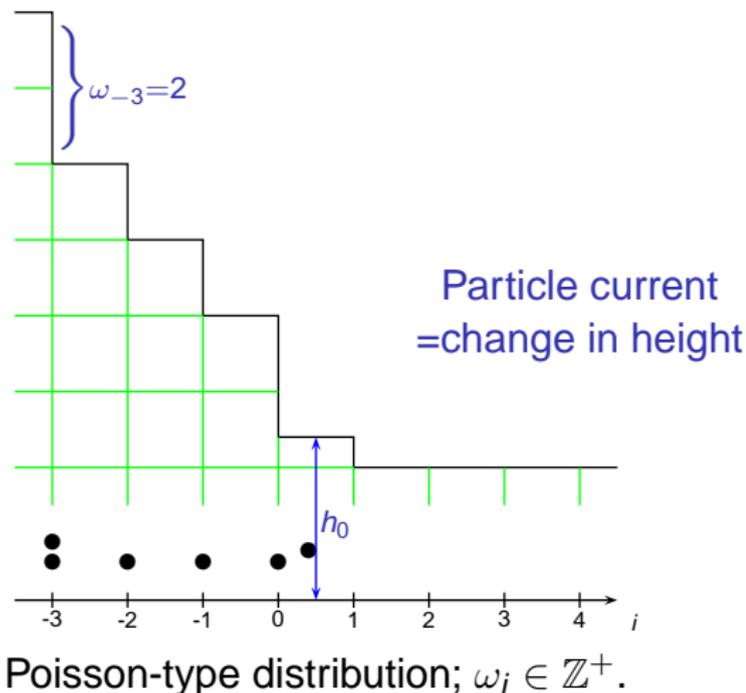


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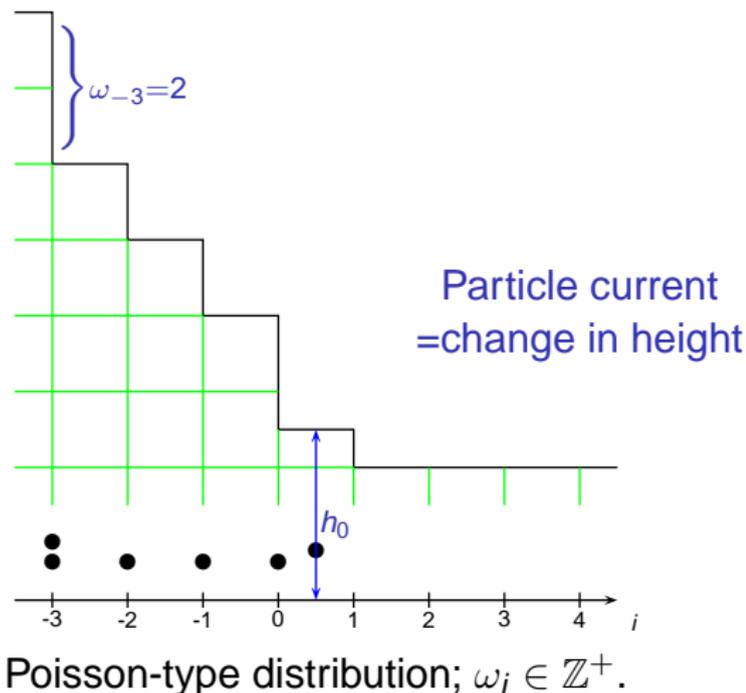


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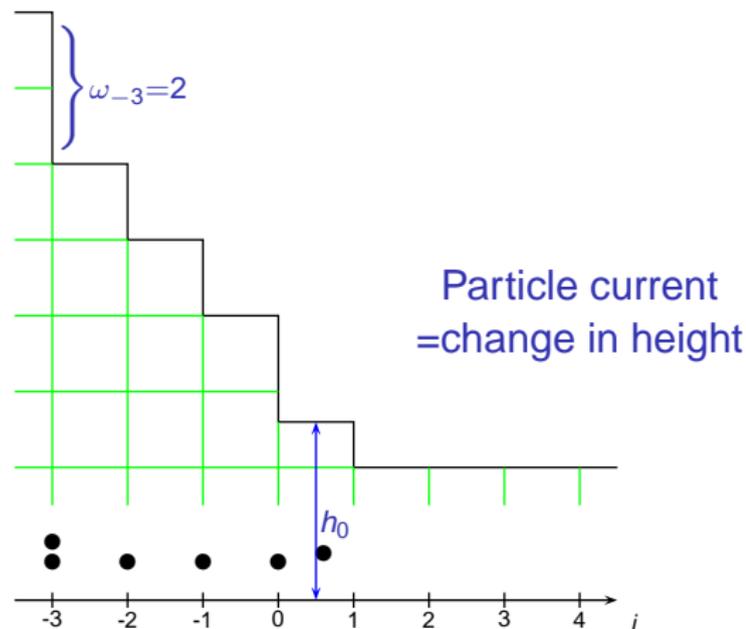


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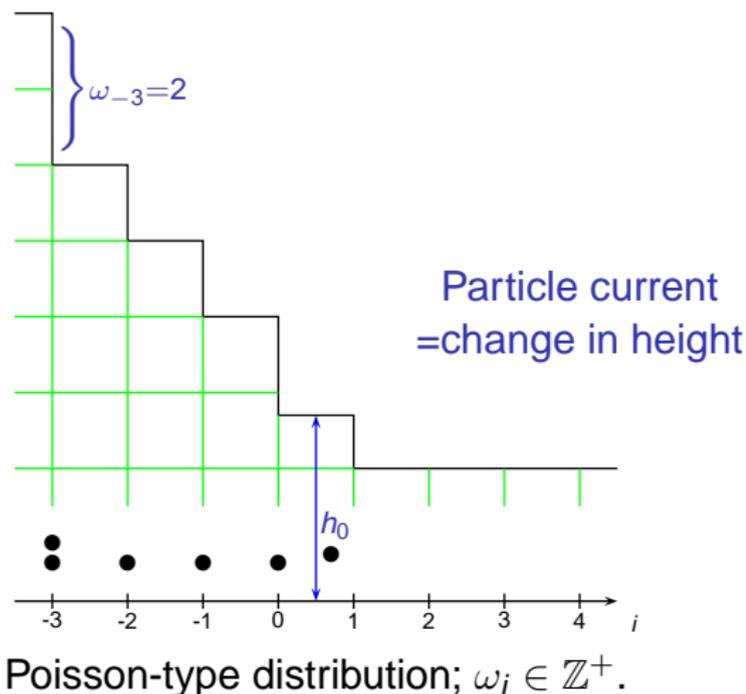
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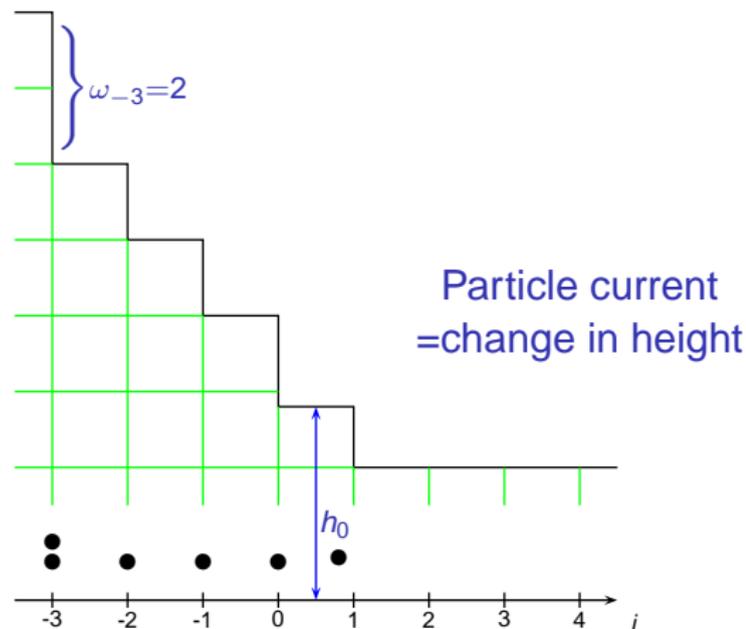


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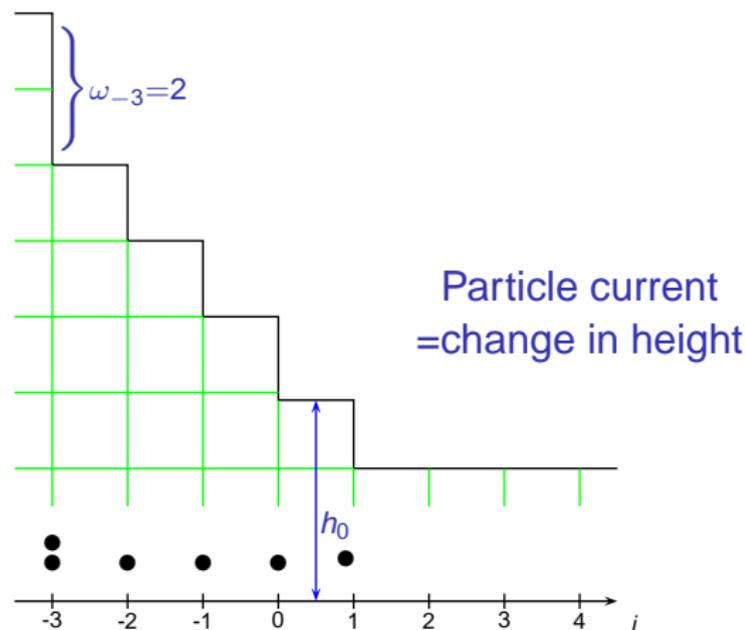
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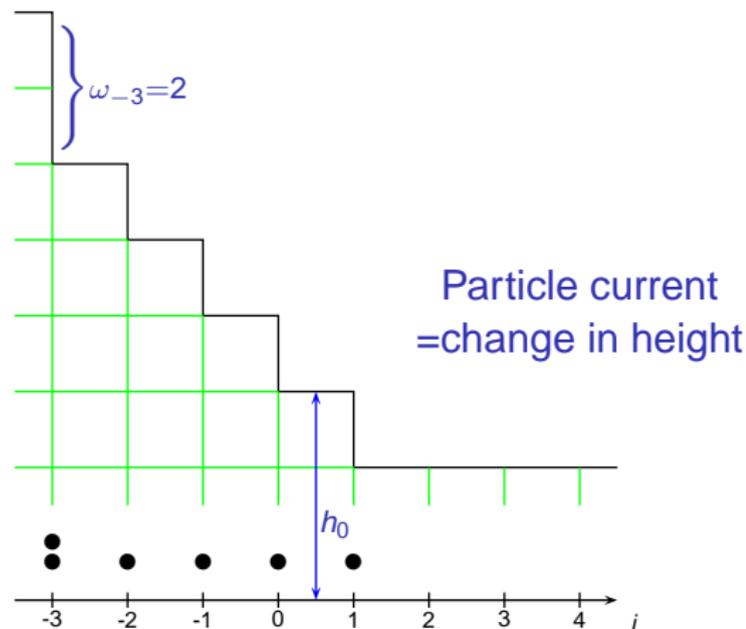
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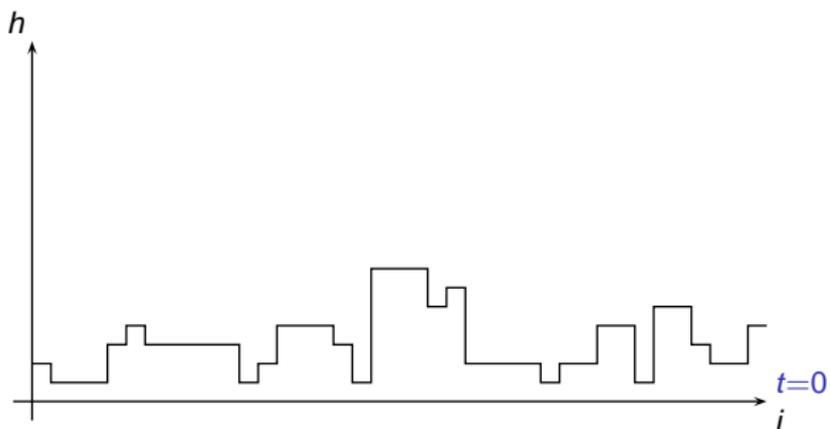
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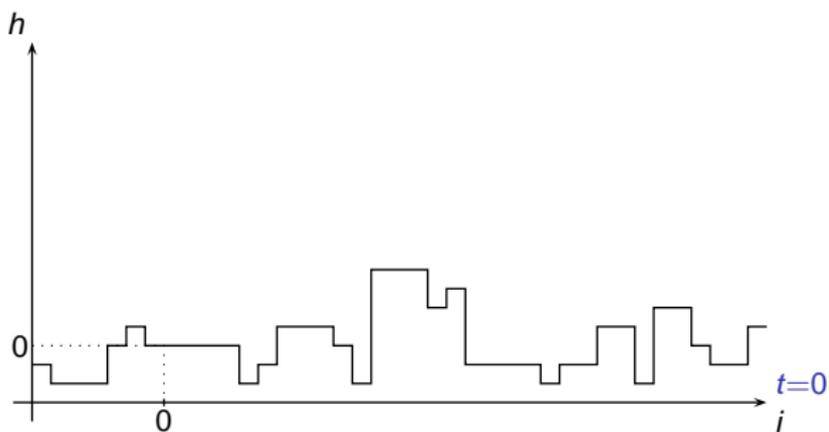
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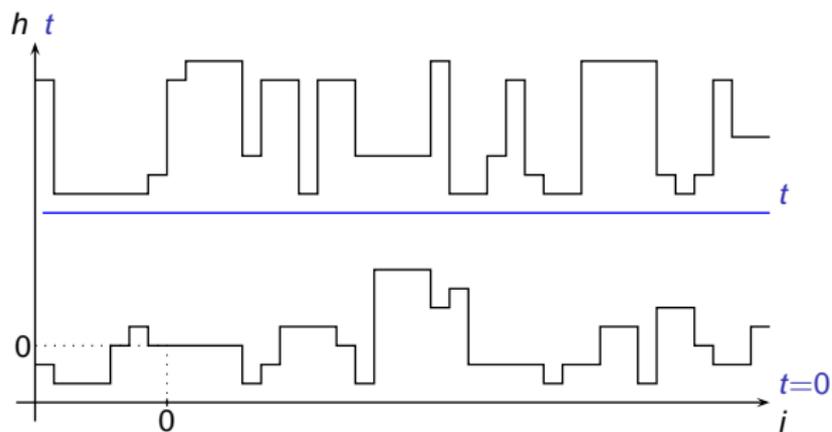
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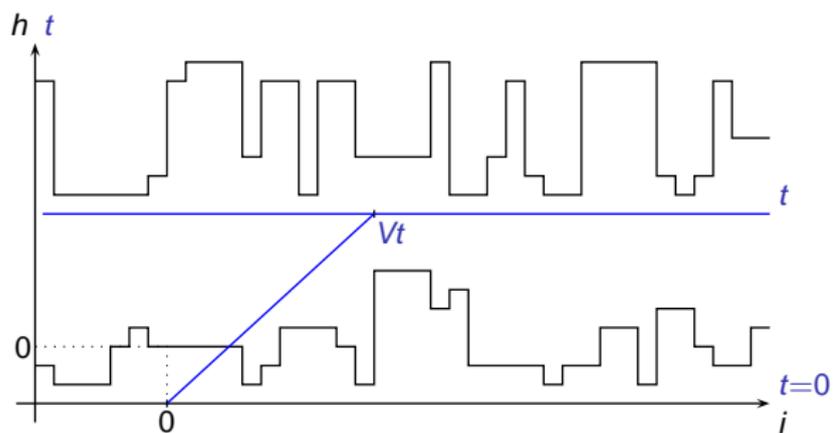
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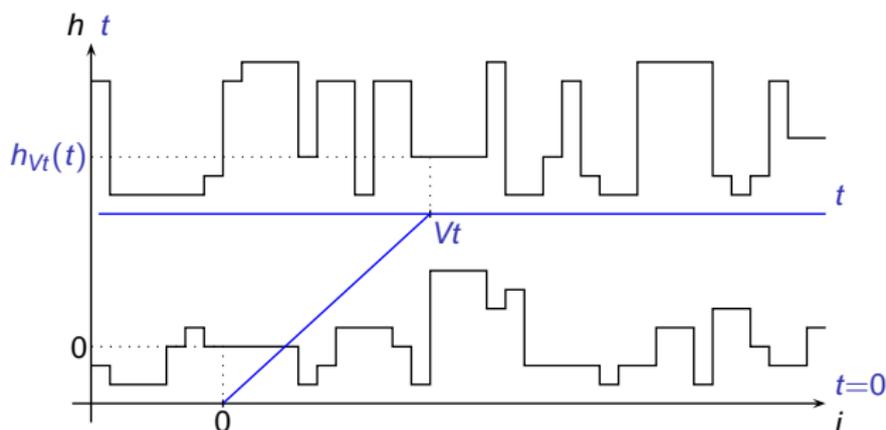
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$h_{Vt}(t)$  = height as seen by a moving observer of velocity  $V$ .  
 = net number of particles passing the window  $s \mapsto Vs$ .

(Remember: particle current = change in height.)

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- ▶ The *characteristics* is a path  $X(T)$  where  $\varrho(T, X(T))$  is constant.

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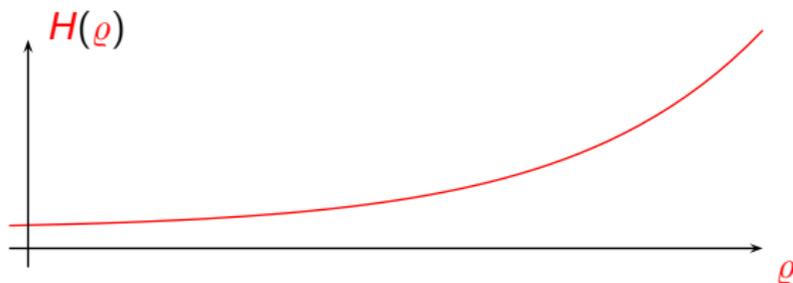
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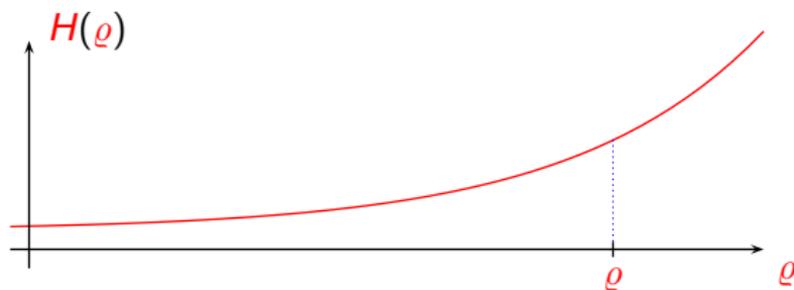
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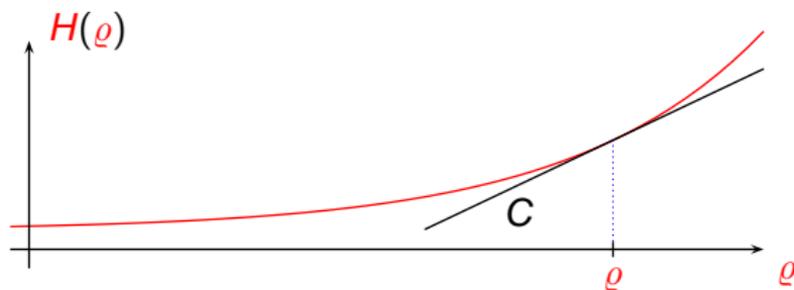
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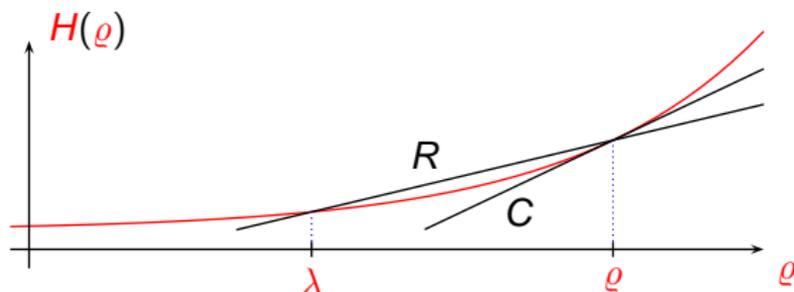
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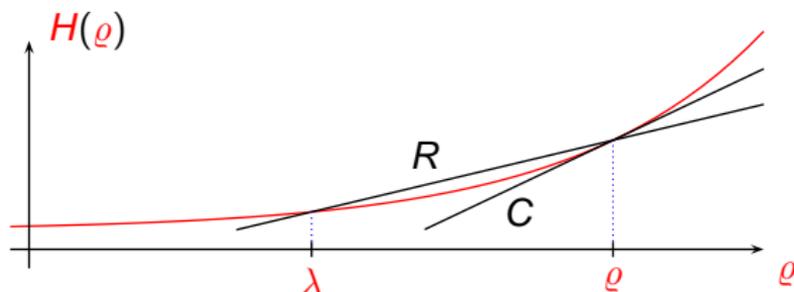
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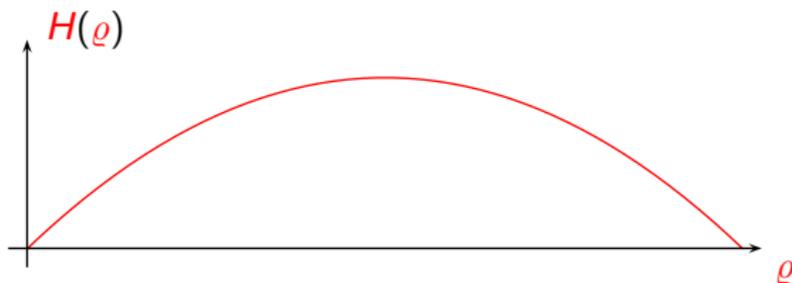
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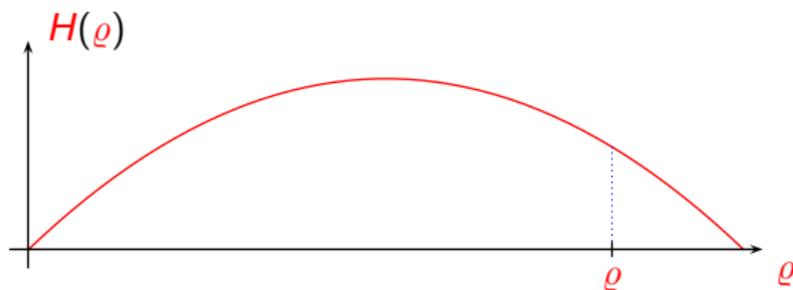
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Concave flux (ASEP, AZRP):



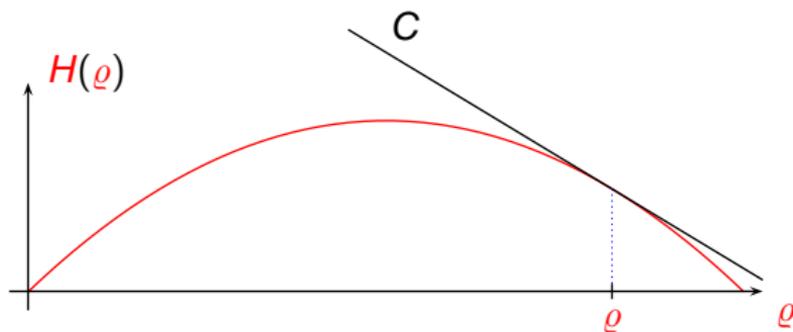
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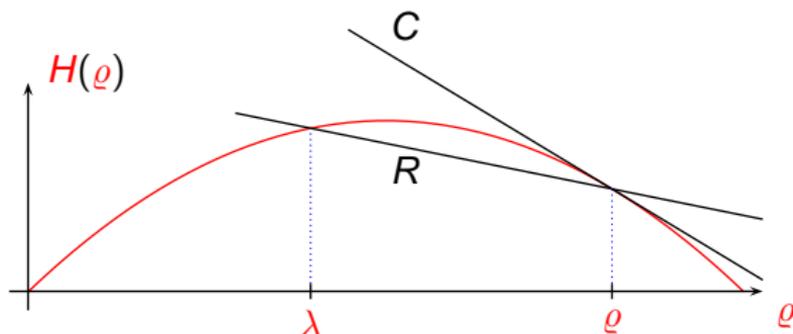
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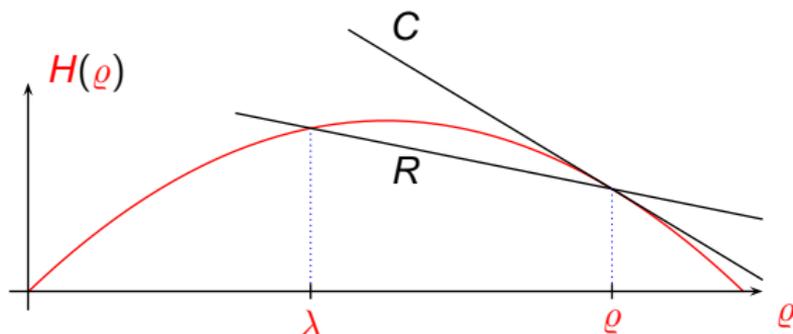
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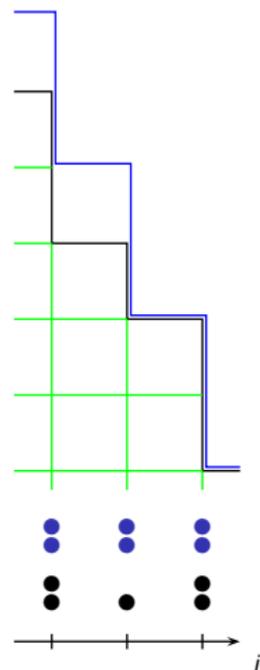
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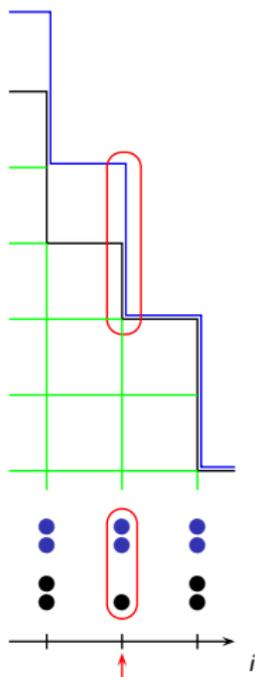
# Tool: the second class particle

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



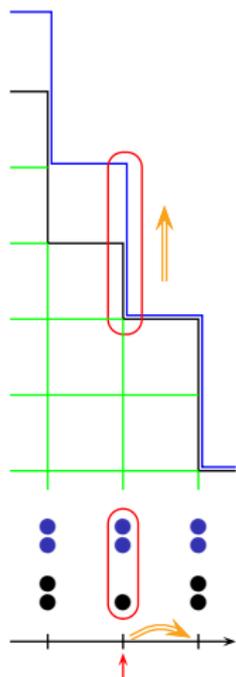
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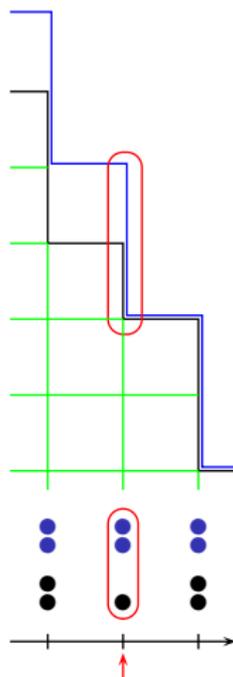
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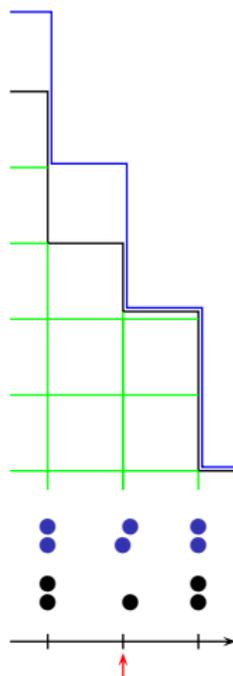
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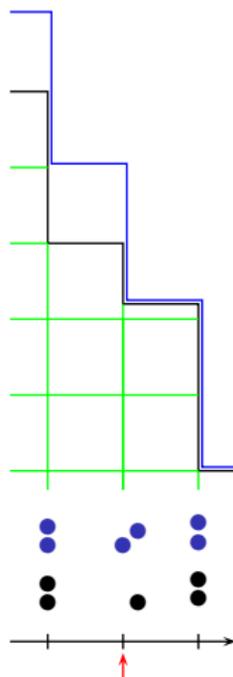
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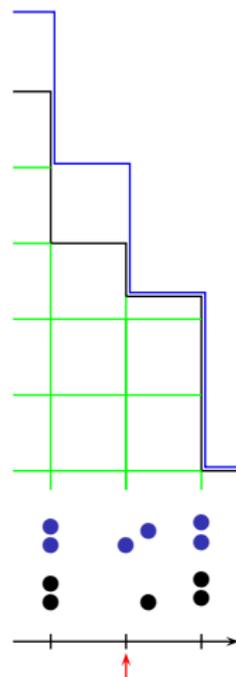
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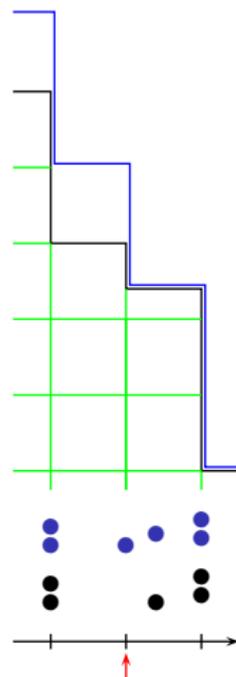
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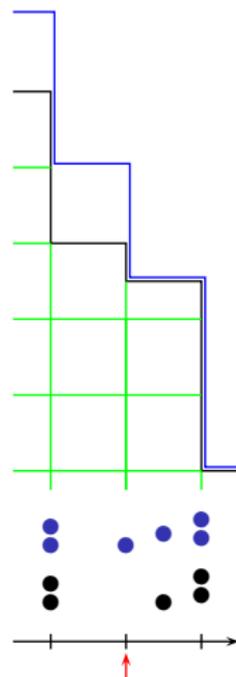
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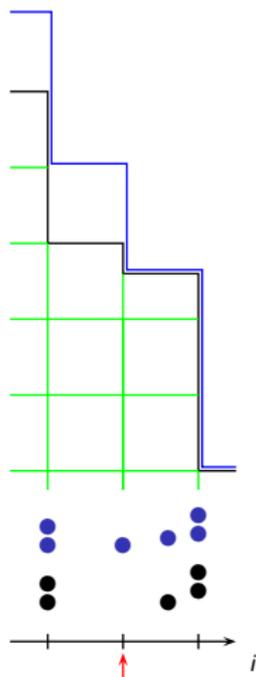
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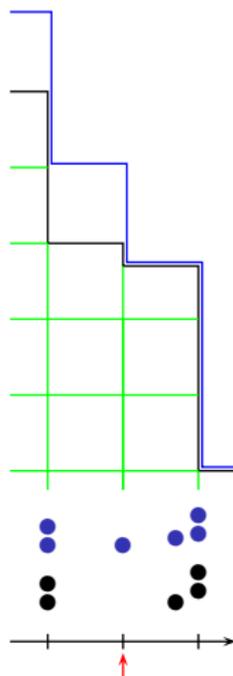
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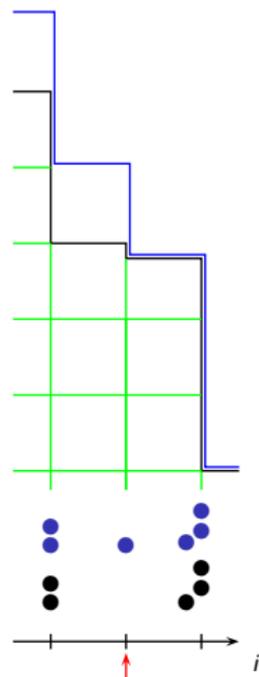
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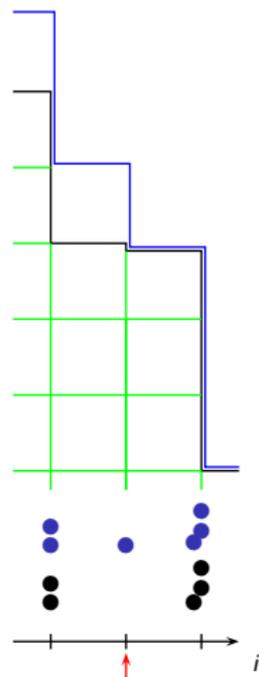
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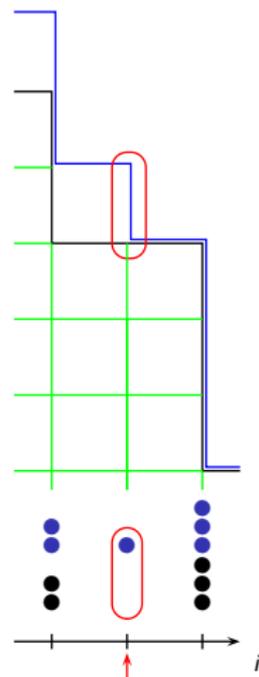
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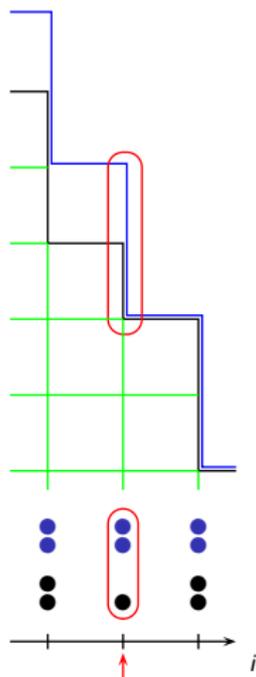
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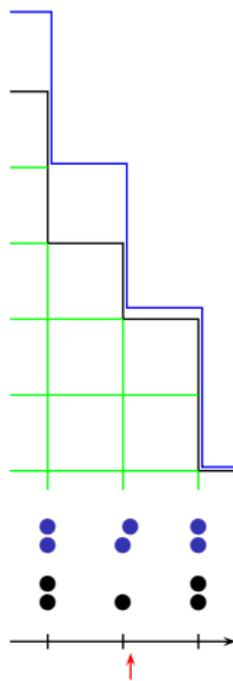
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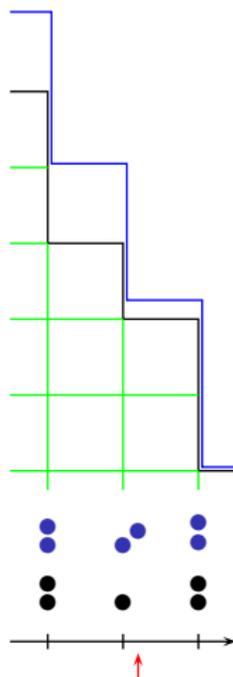
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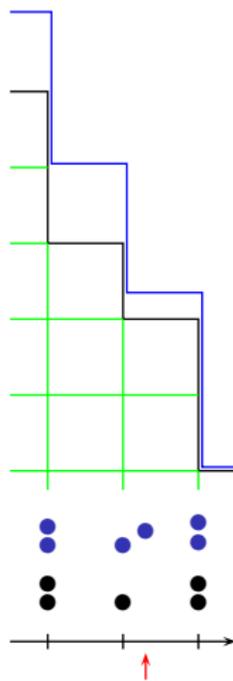
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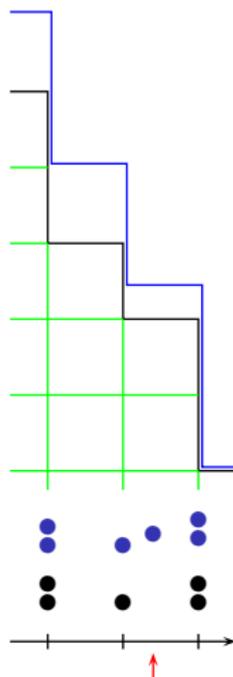
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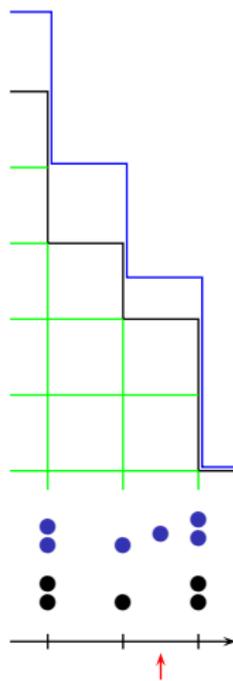
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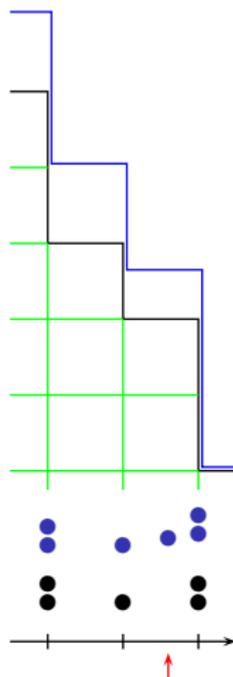
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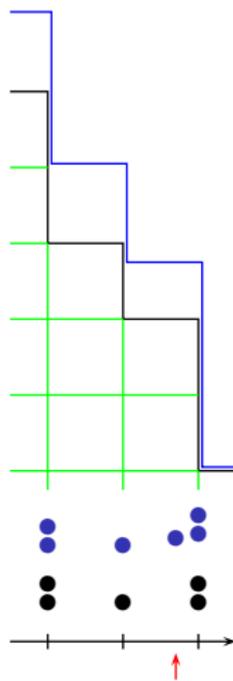
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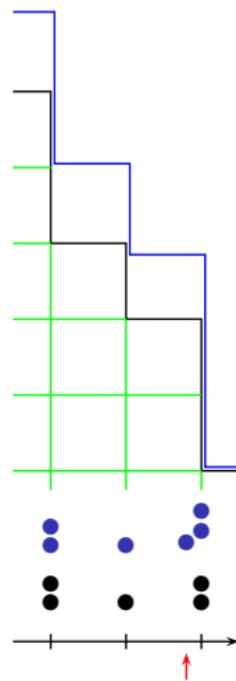
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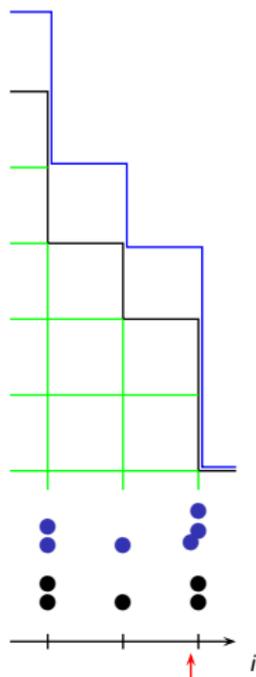
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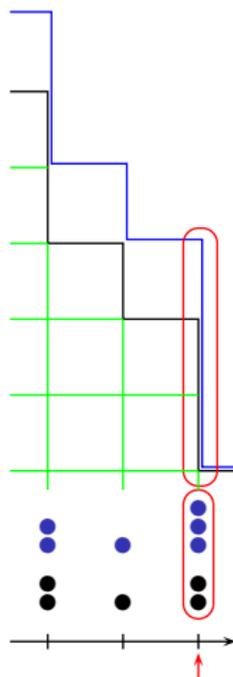
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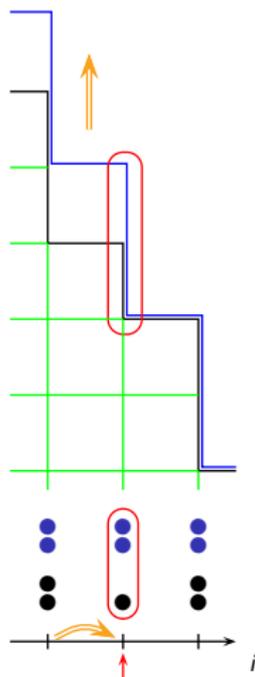
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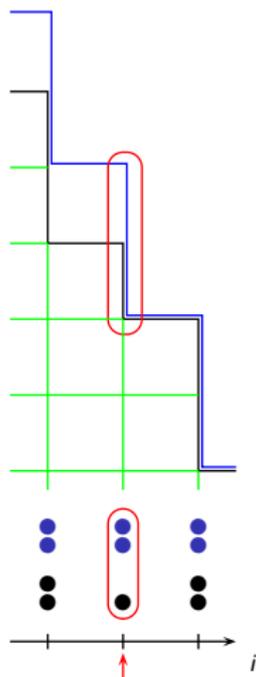
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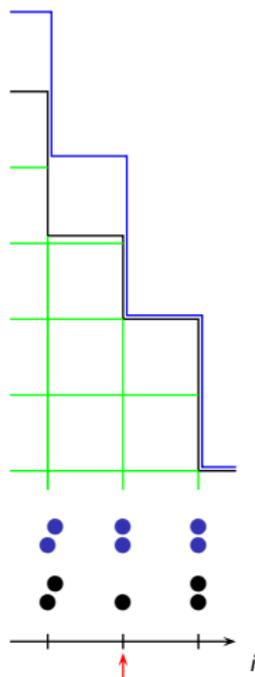
Growth on the left:  
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 with  $\text{rate}$ :



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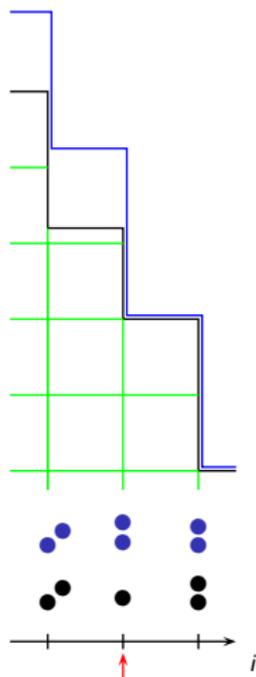
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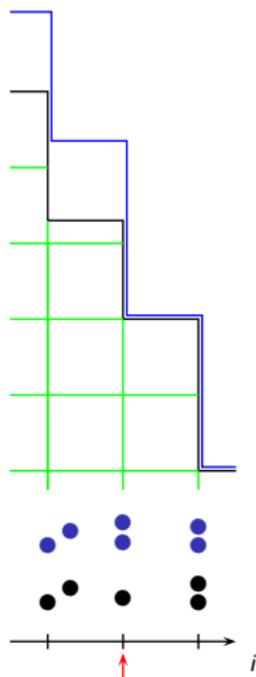
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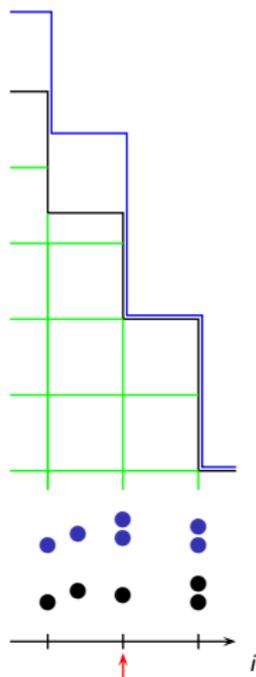
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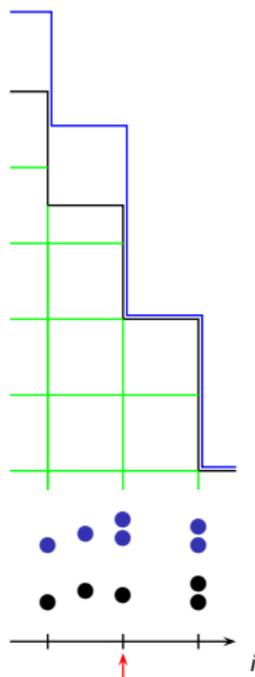
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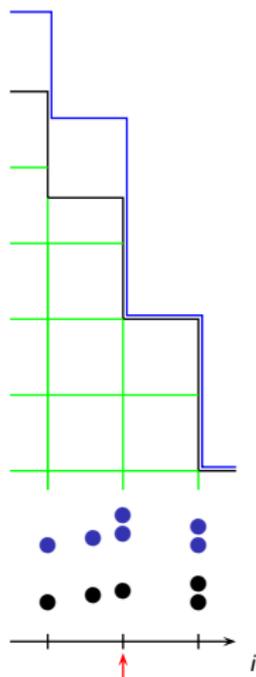
Growth on the left:  
 $\text{rate} \geq \text{rate}$   
 with  $\text{rate}$ :



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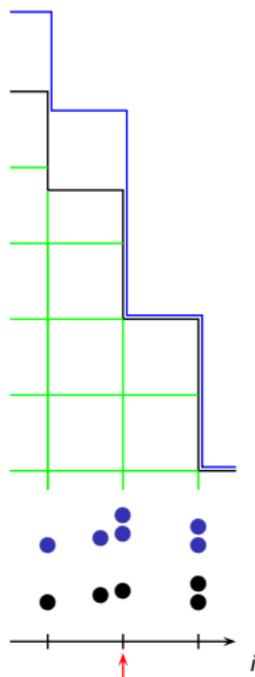
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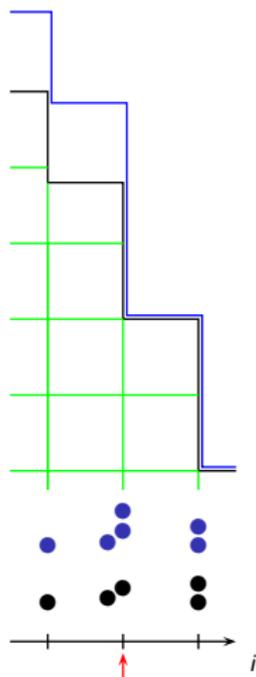
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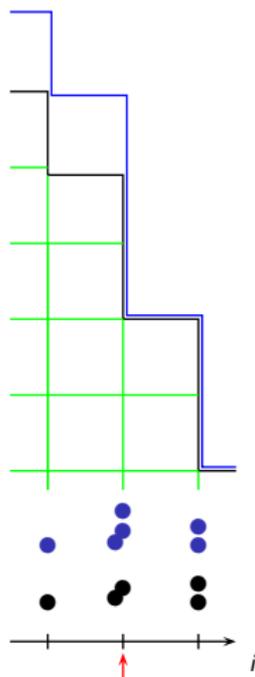
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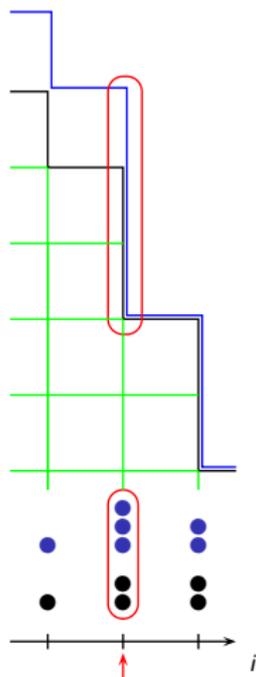
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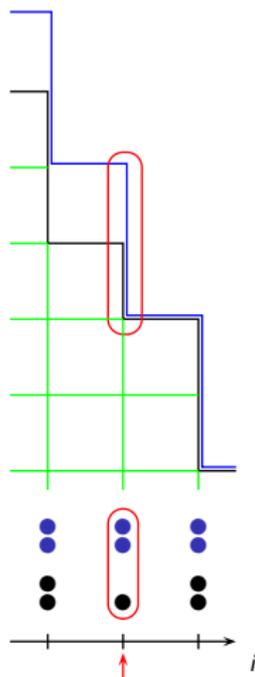
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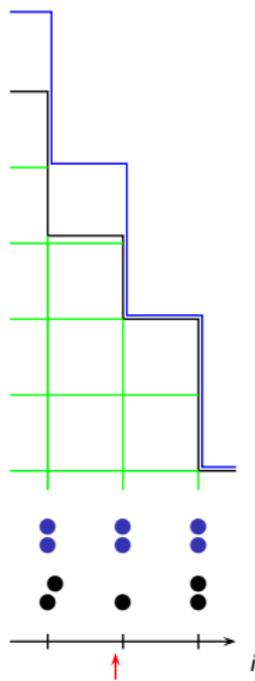
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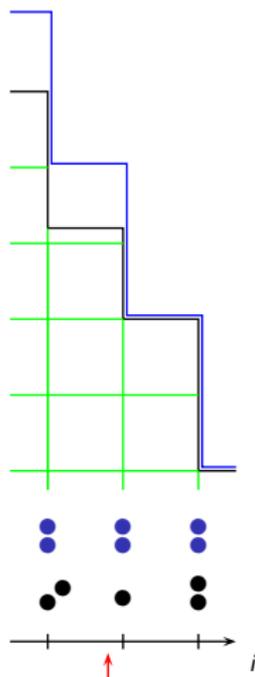
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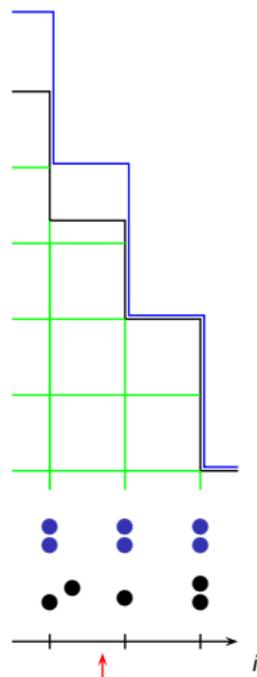
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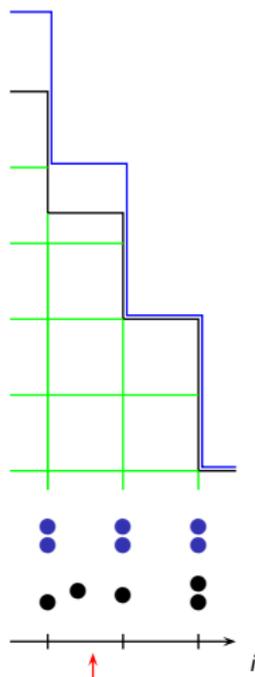
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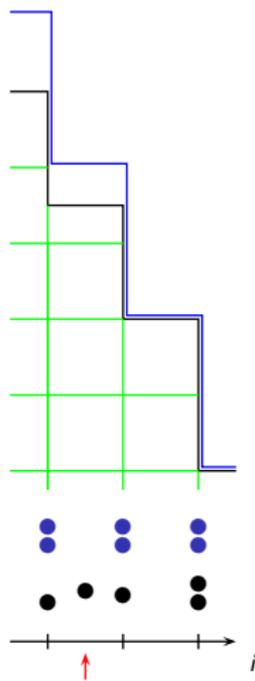
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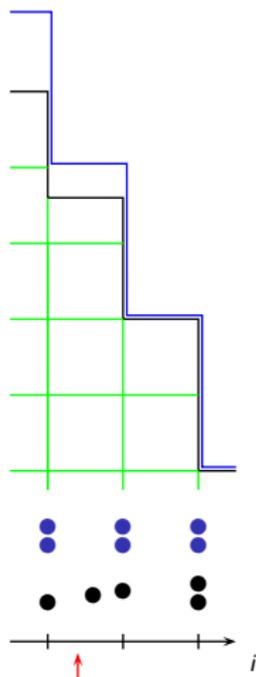
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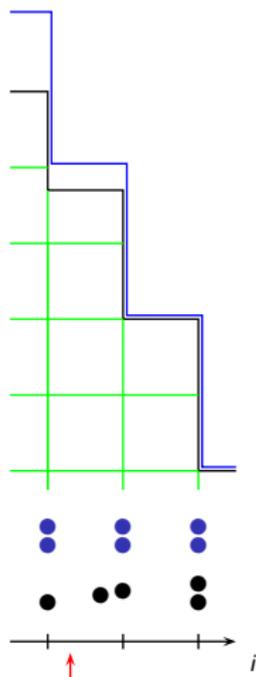
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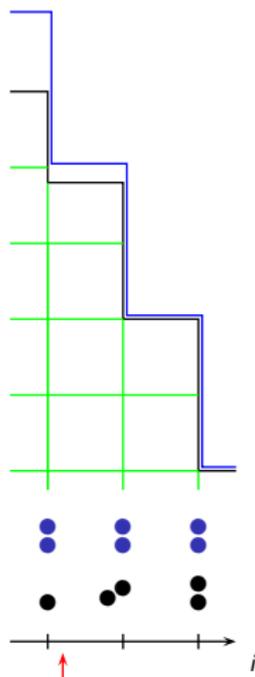
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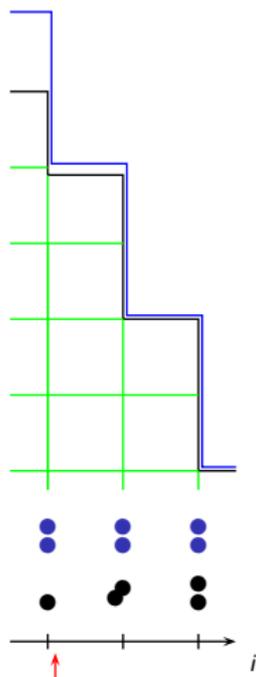
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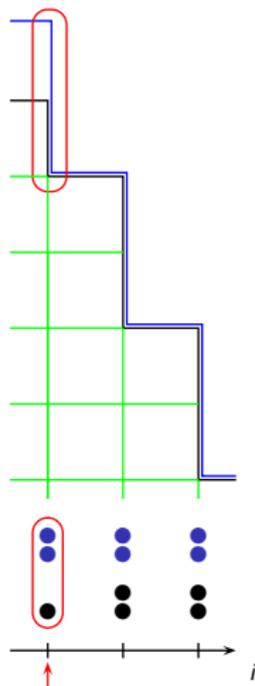
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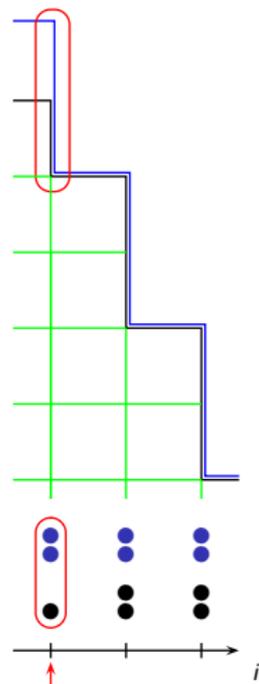
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A single discrepancy  $\uparrow$ , the *second class particle*, is conserved.  
 Its position at time  $t$  is  $Q(t)$ .

## 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.*

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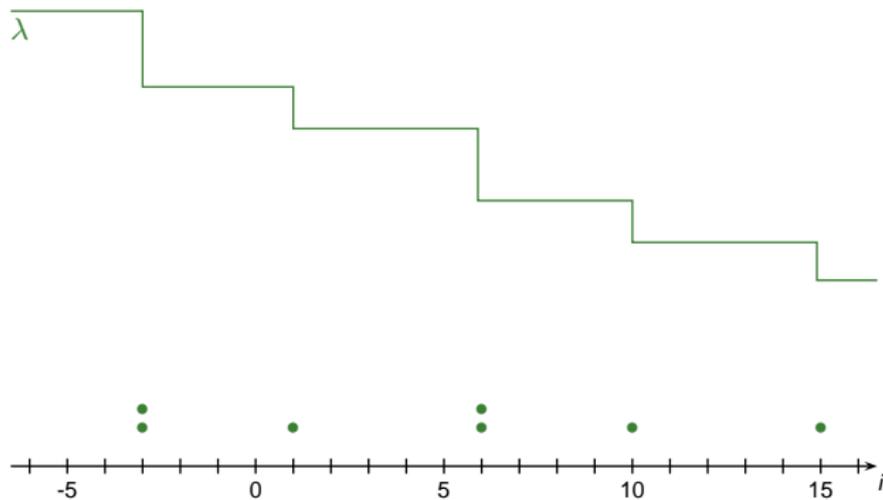
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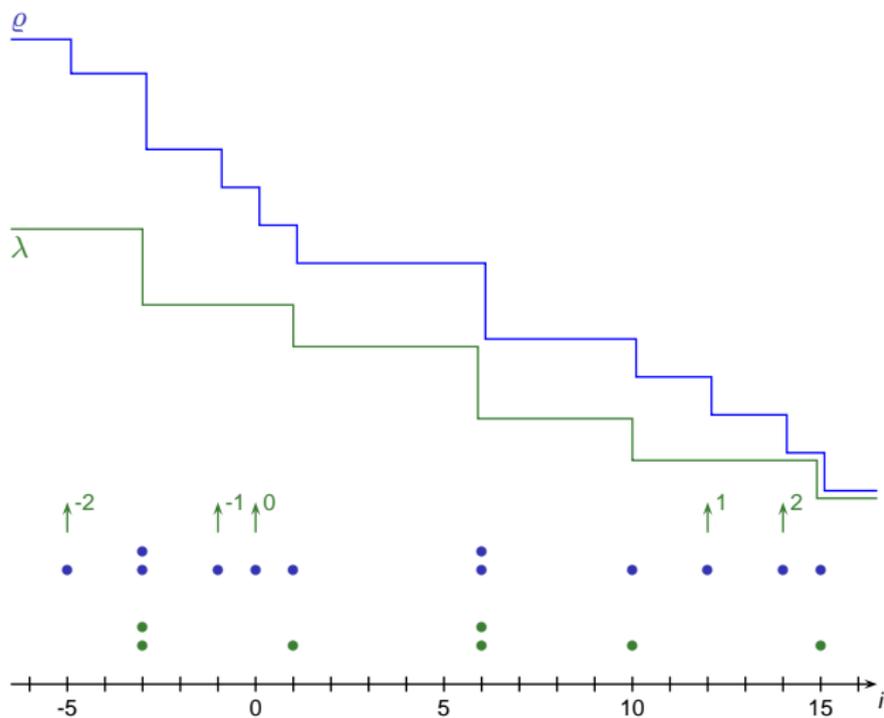
C is the **characteristic speed**.

The second class particle follows the characteristics, people have known this for a long time.

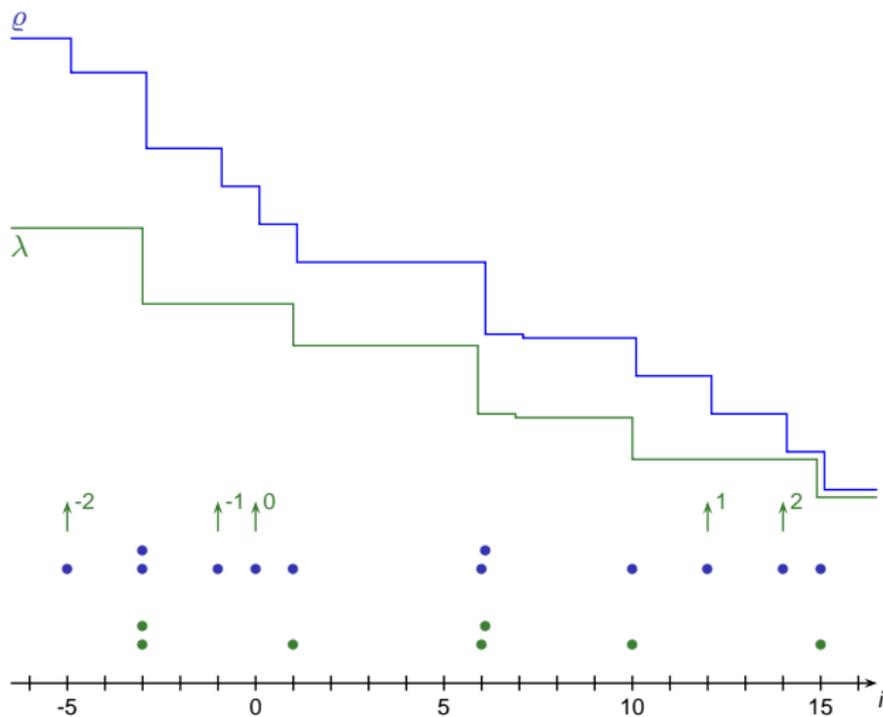
# Many second class particles



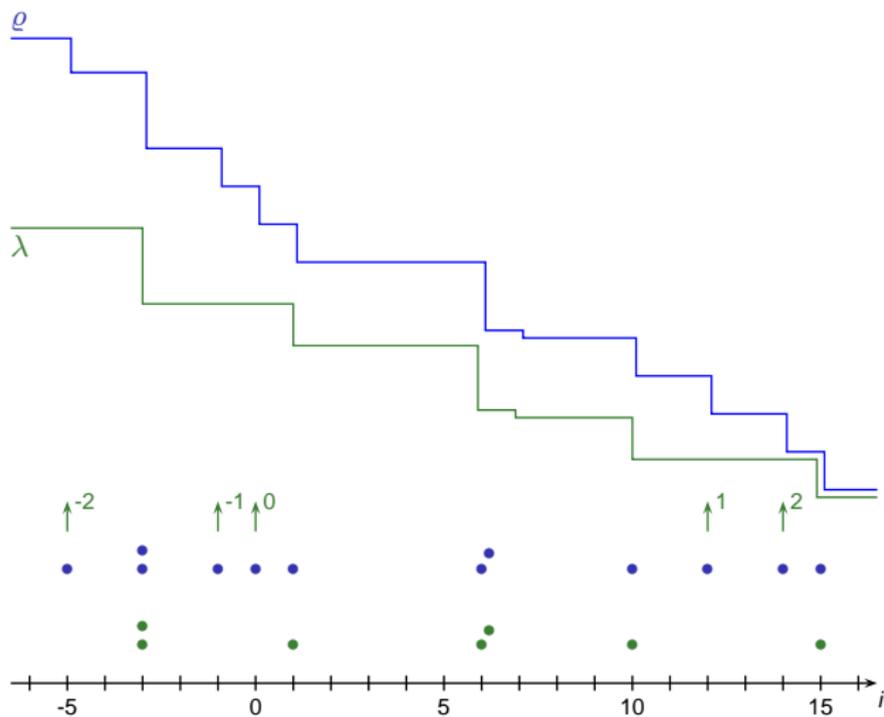
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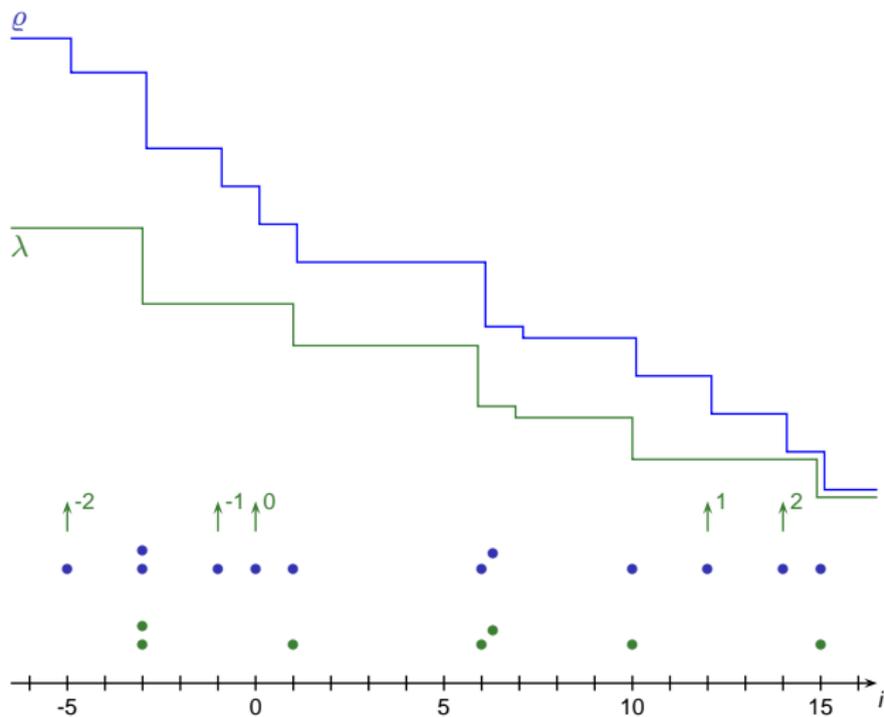
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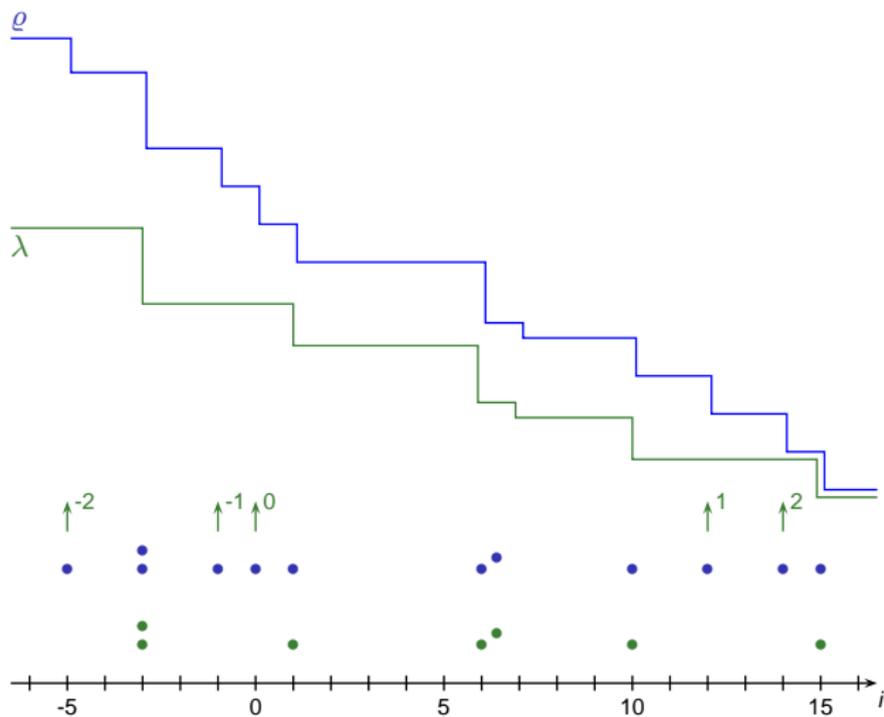
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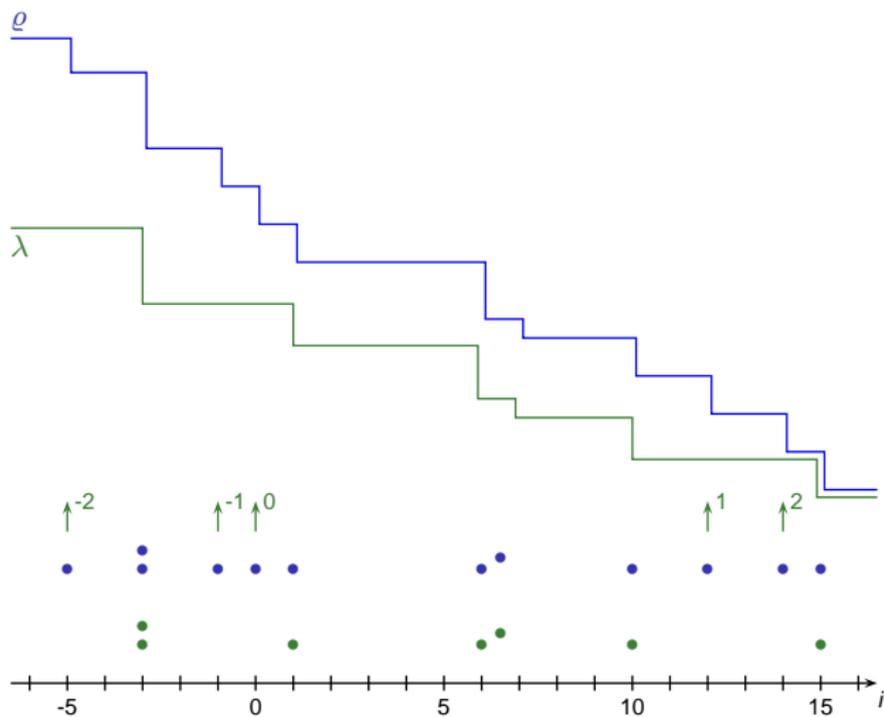
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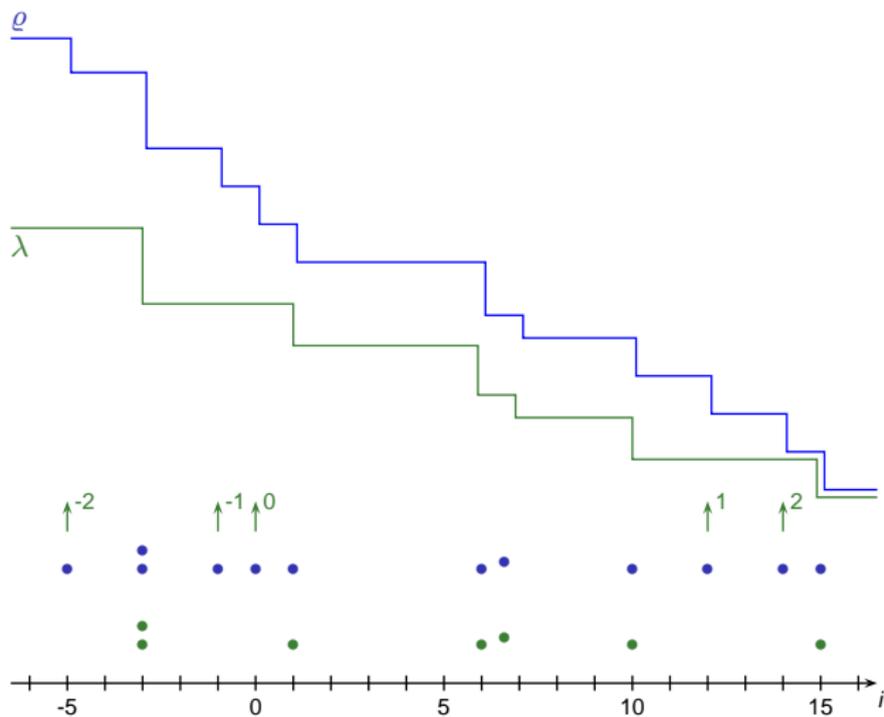
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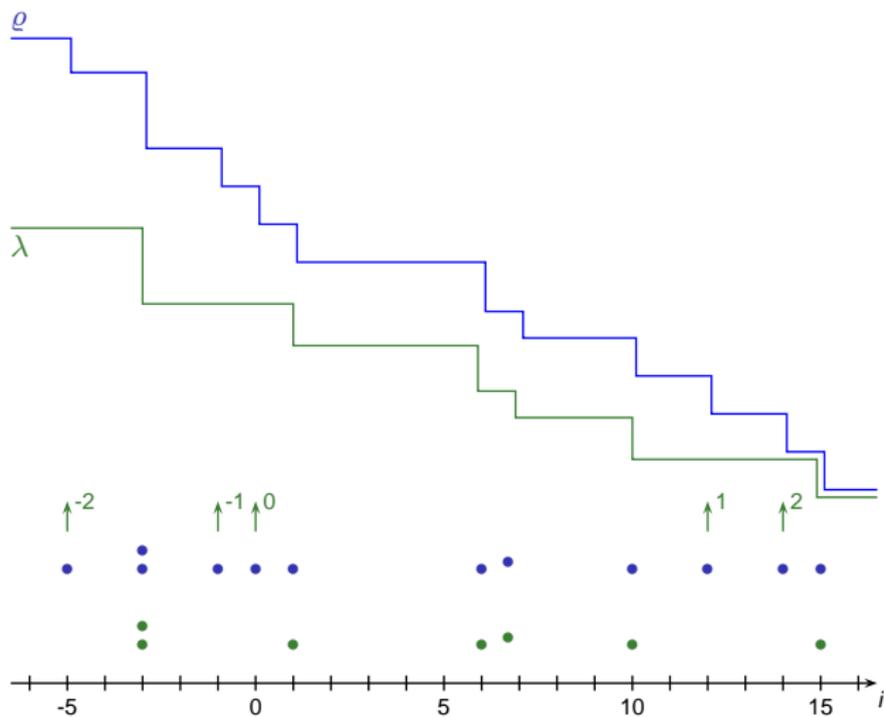
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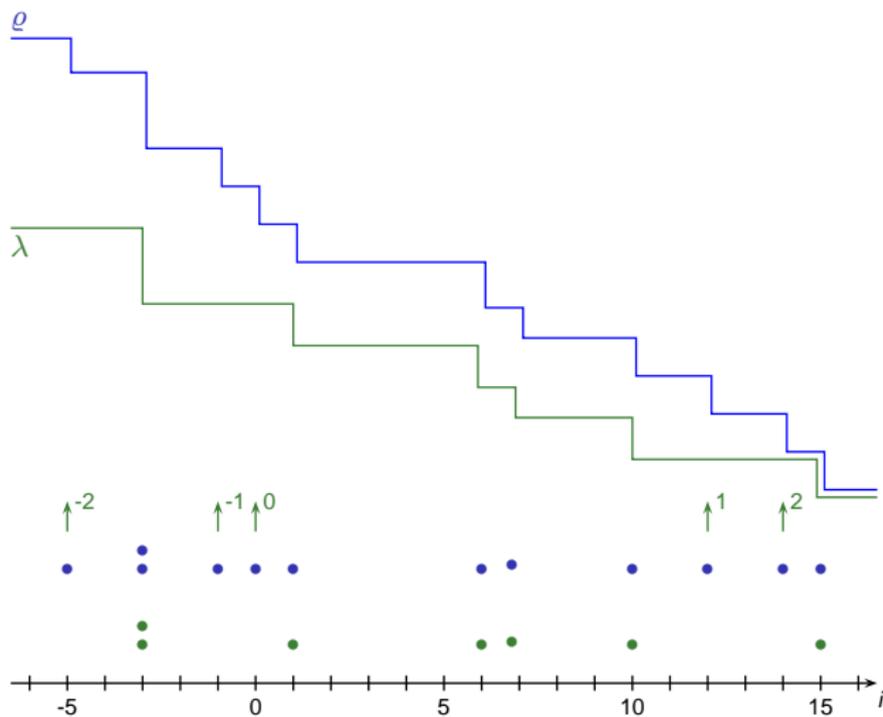
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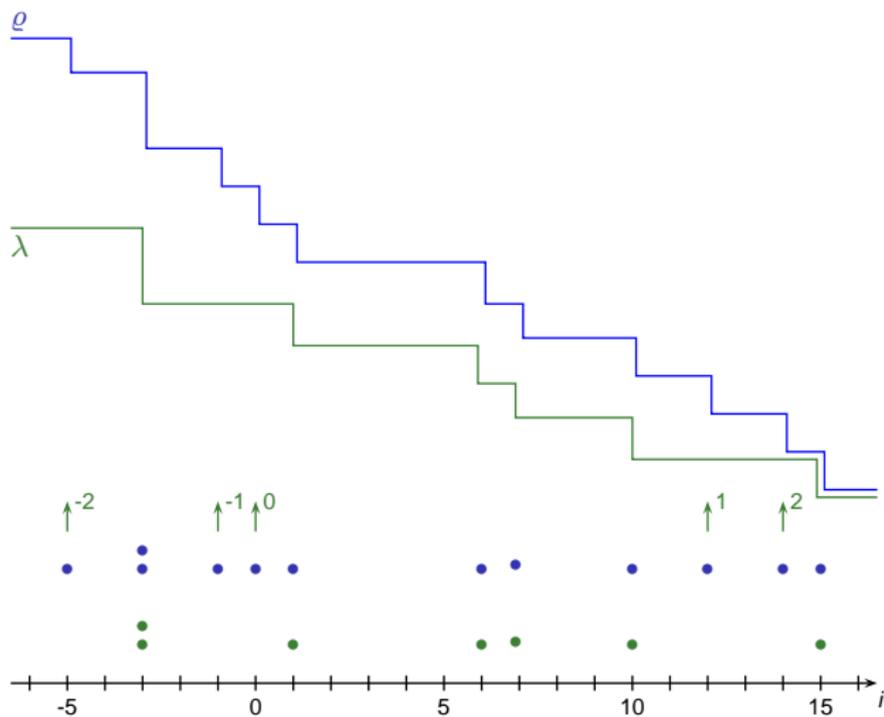
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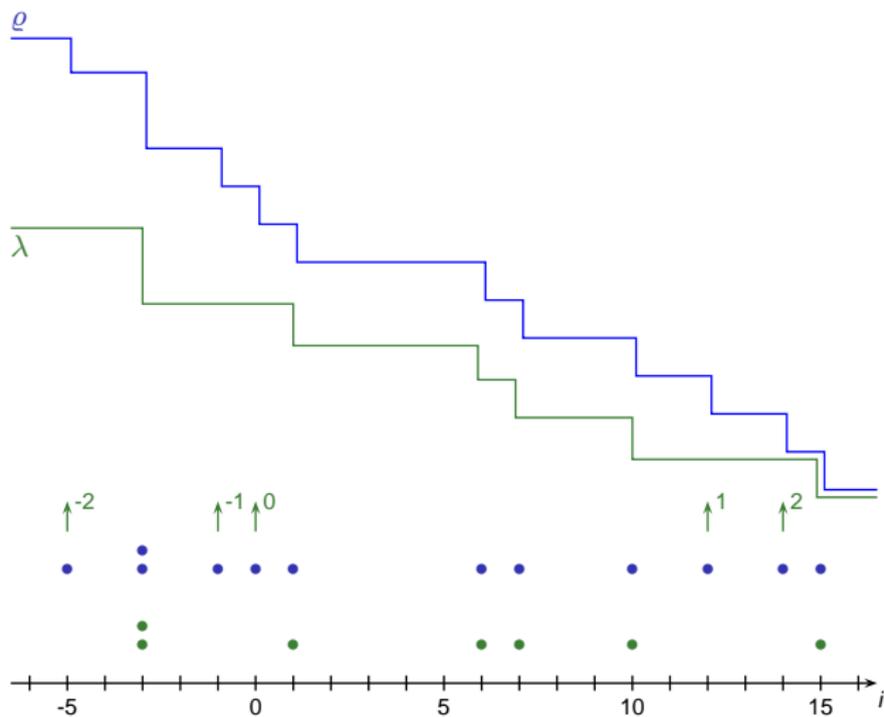
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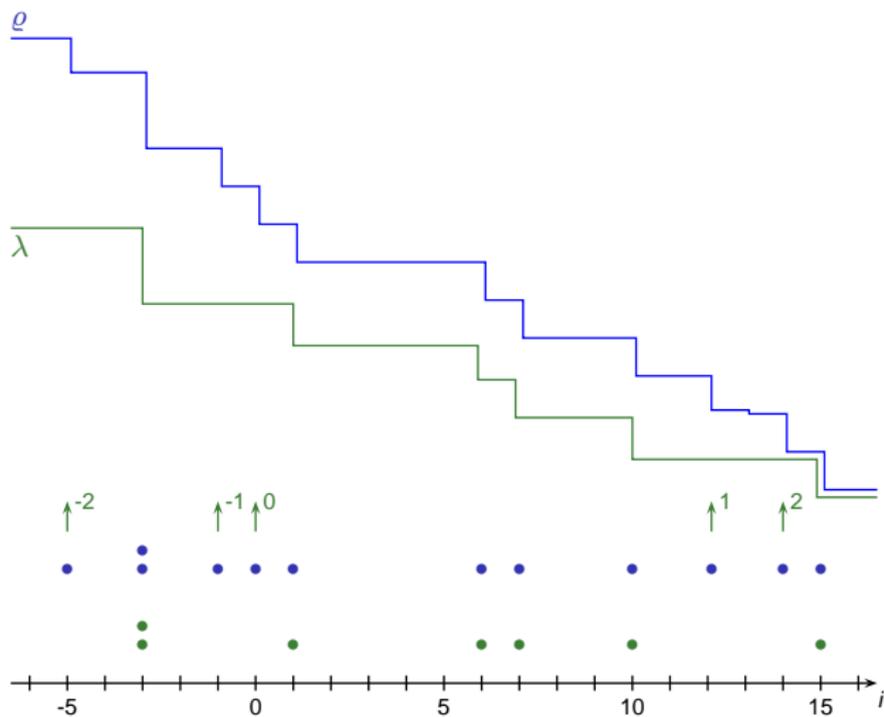
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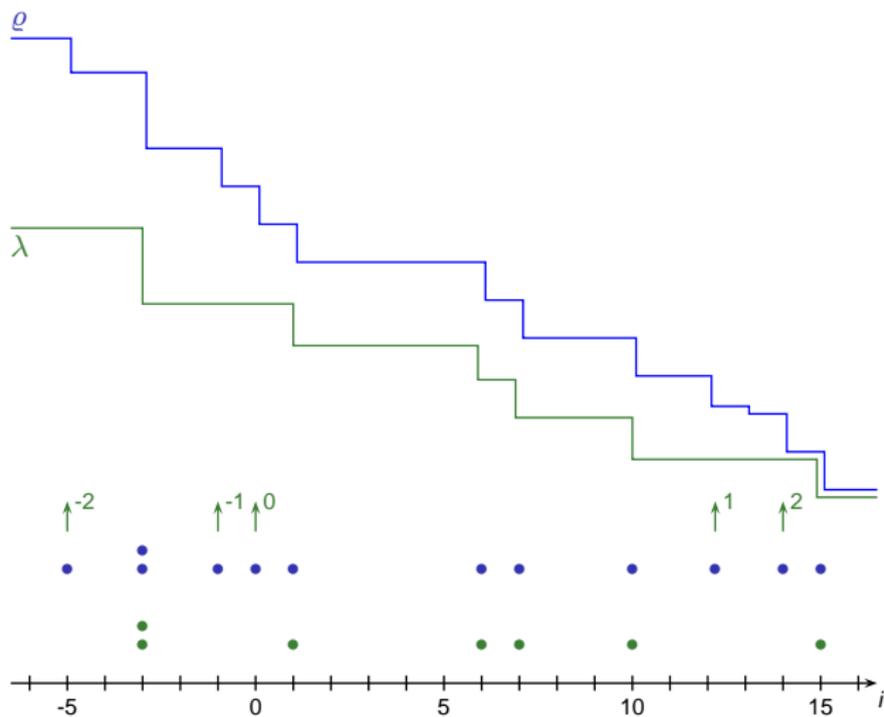
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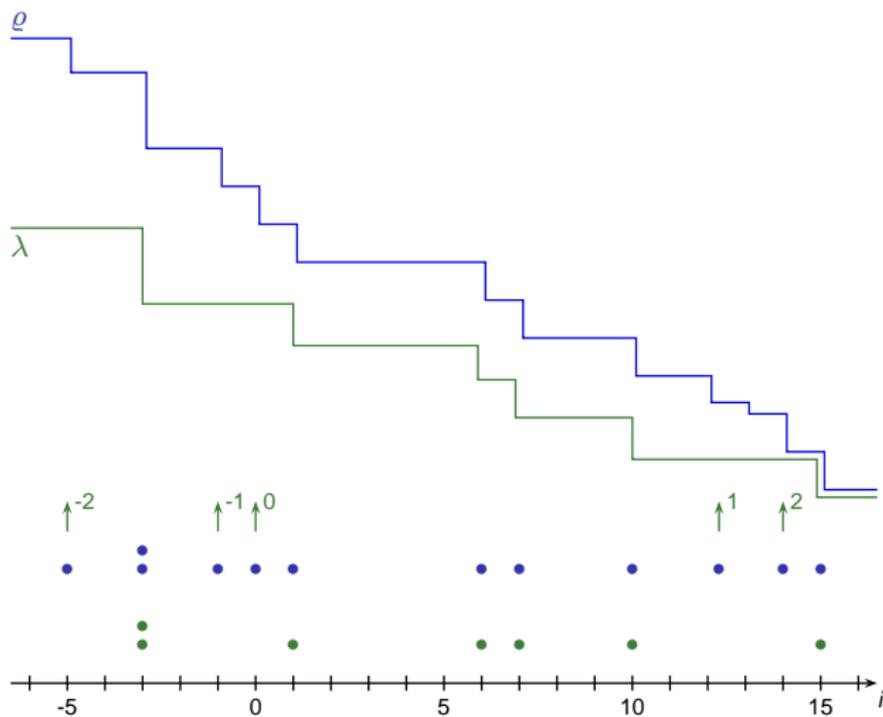
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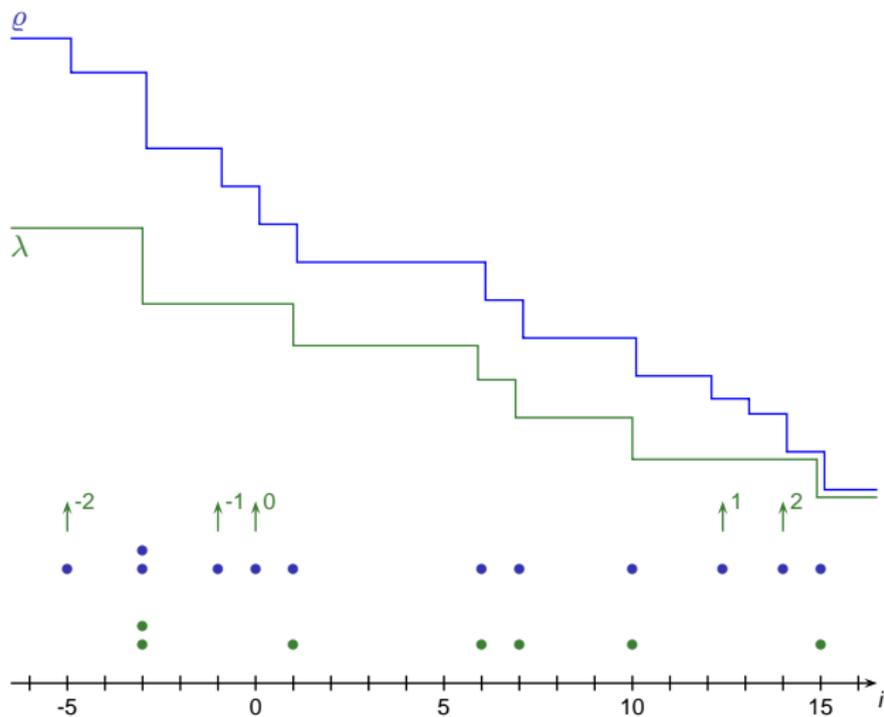
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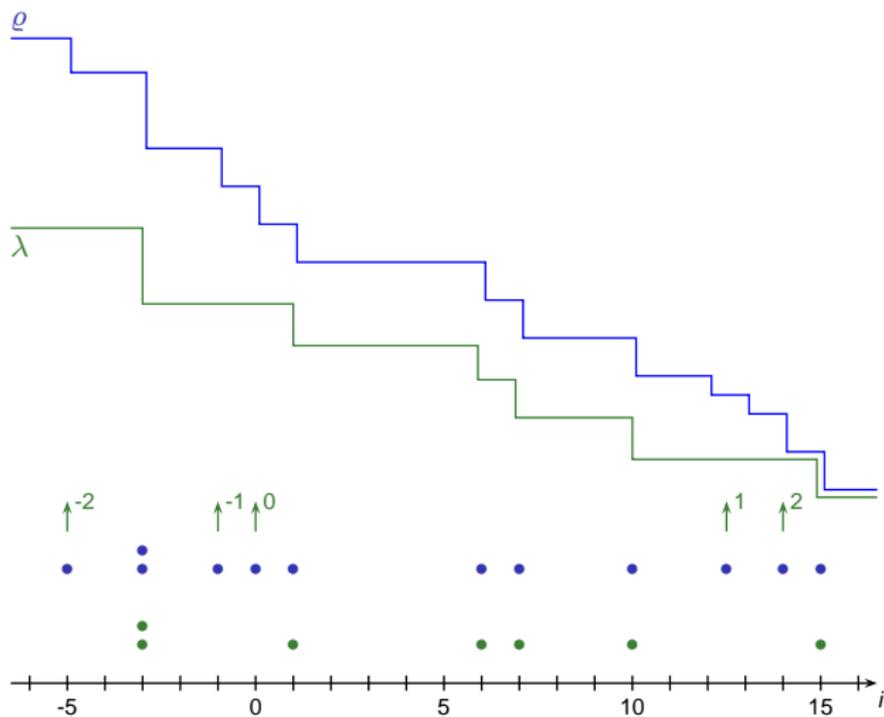
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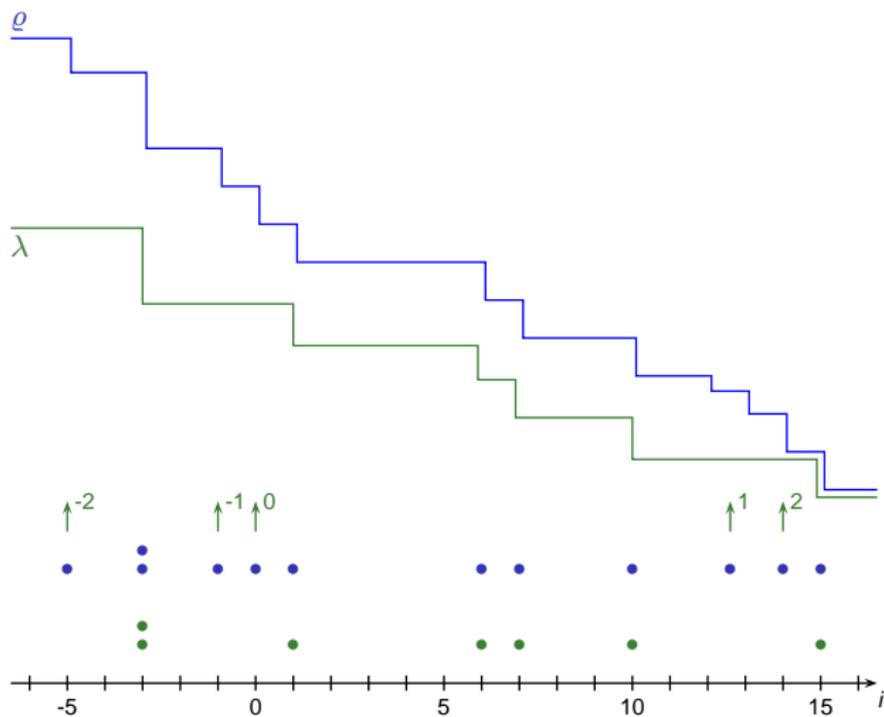
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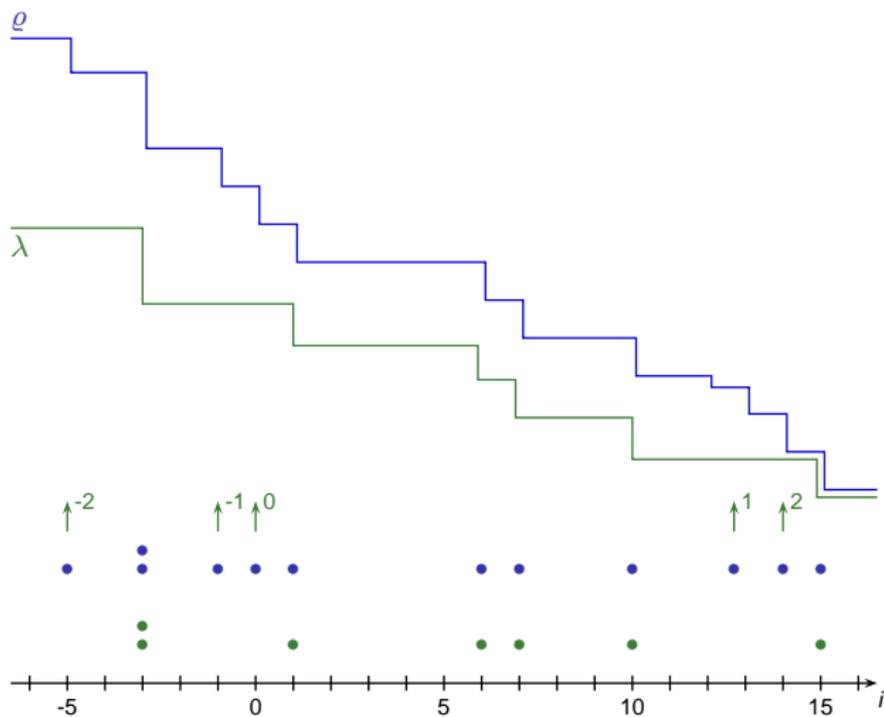
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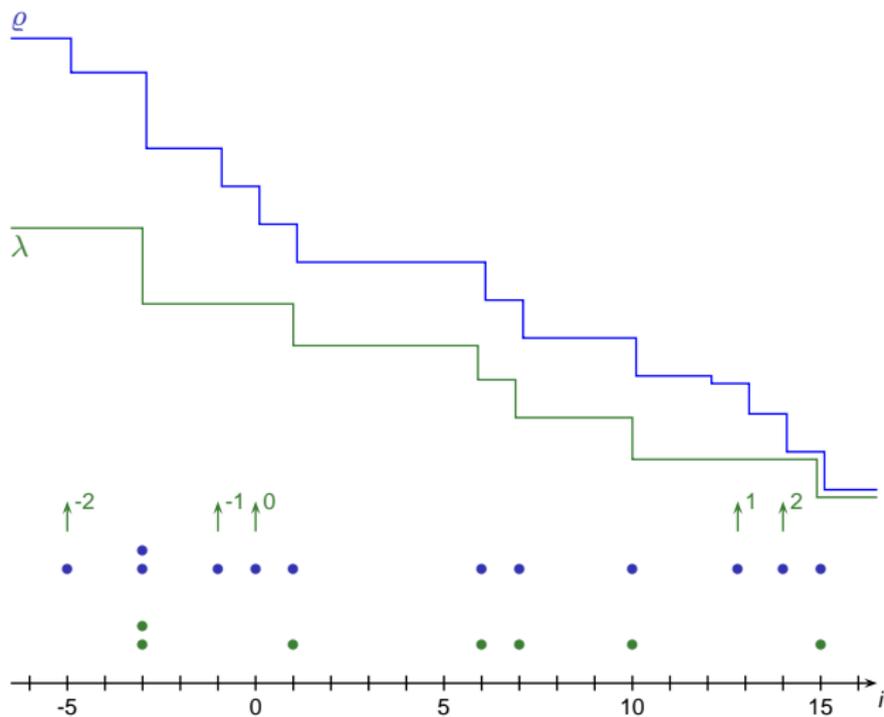
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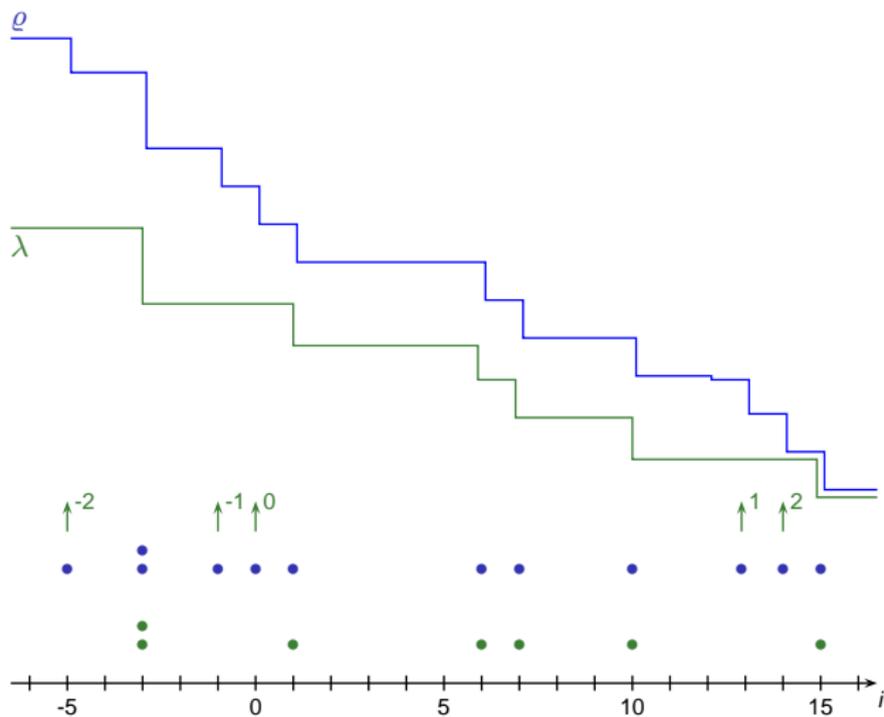
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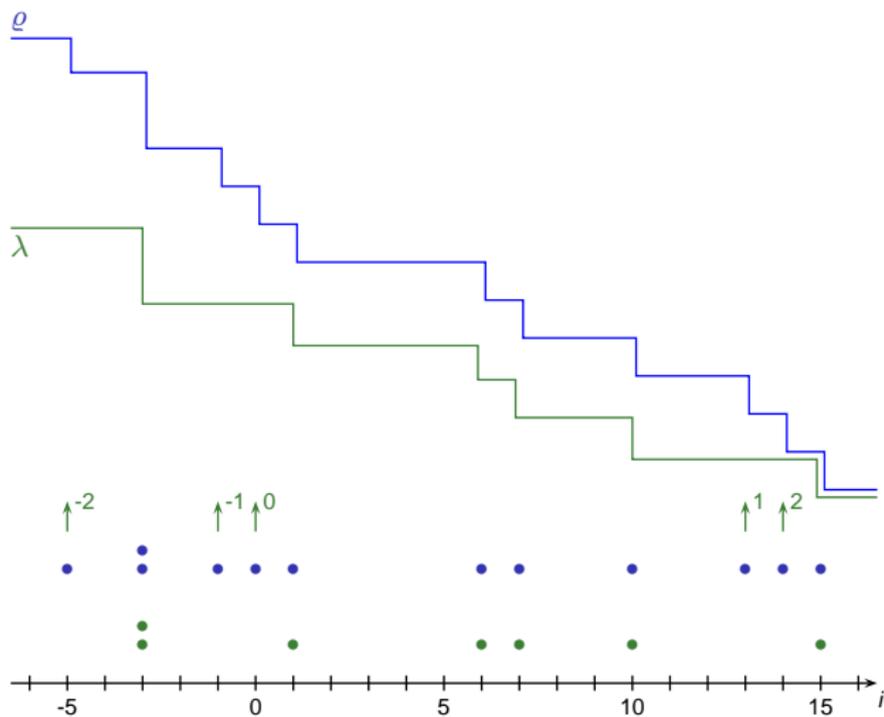
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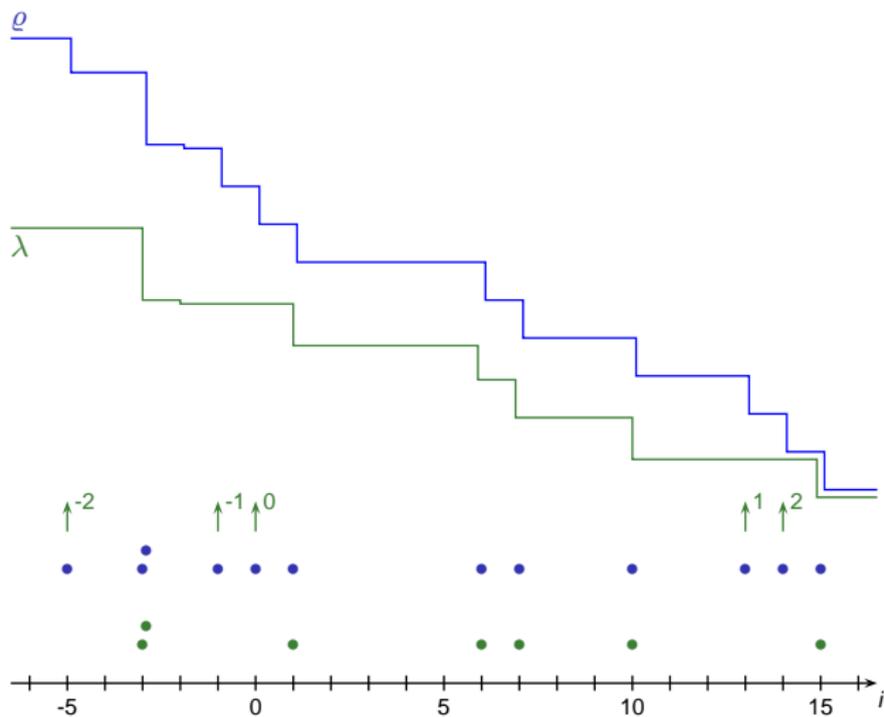
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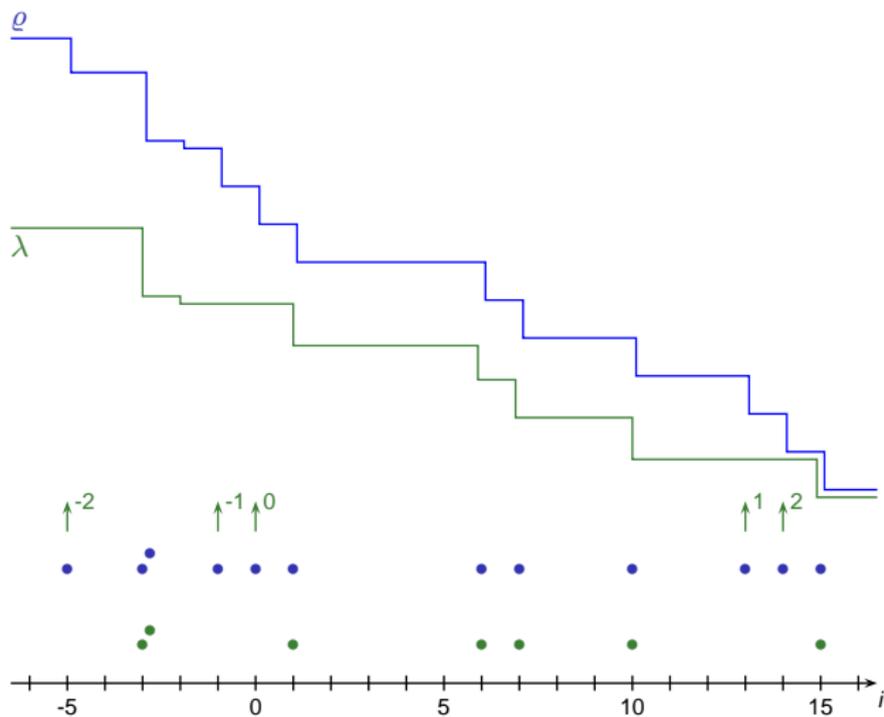
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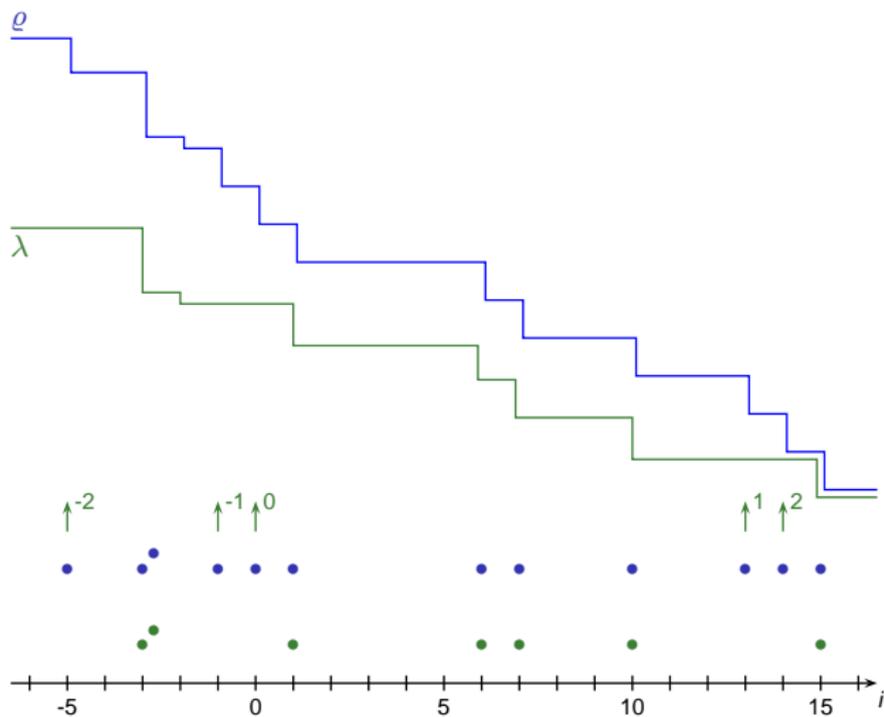
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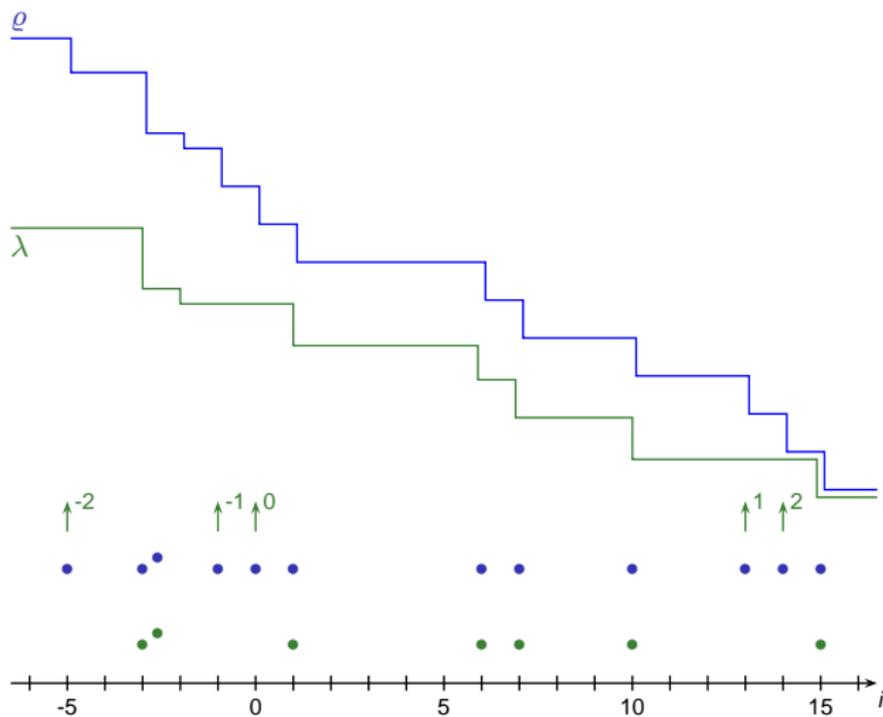
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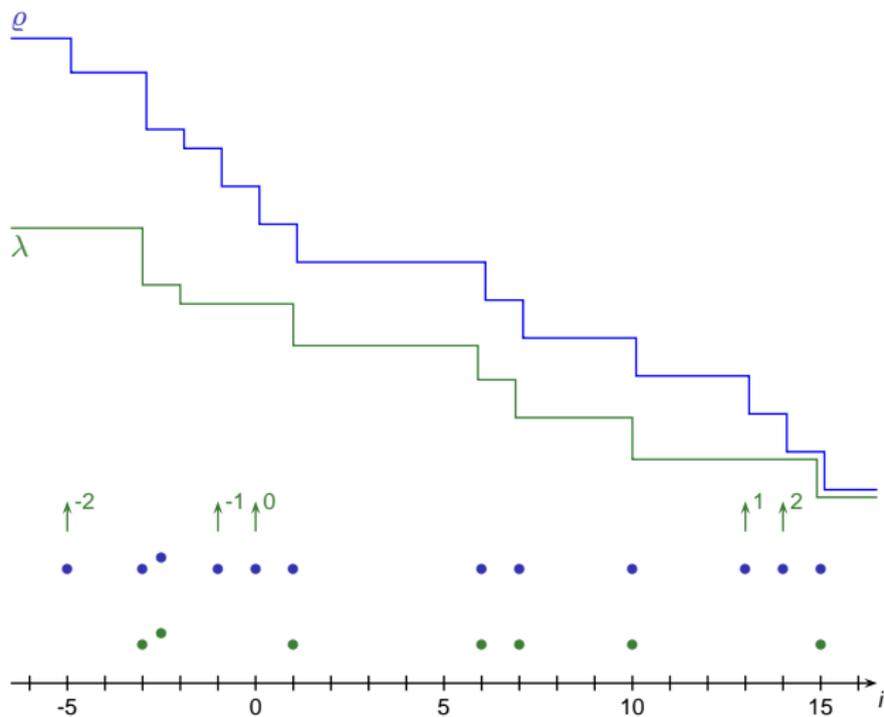
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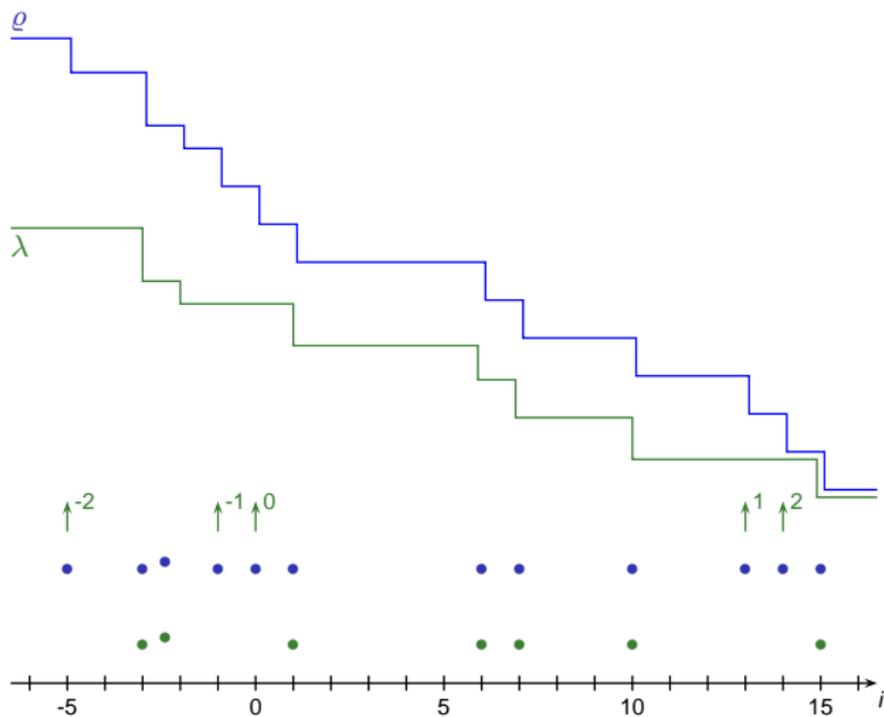
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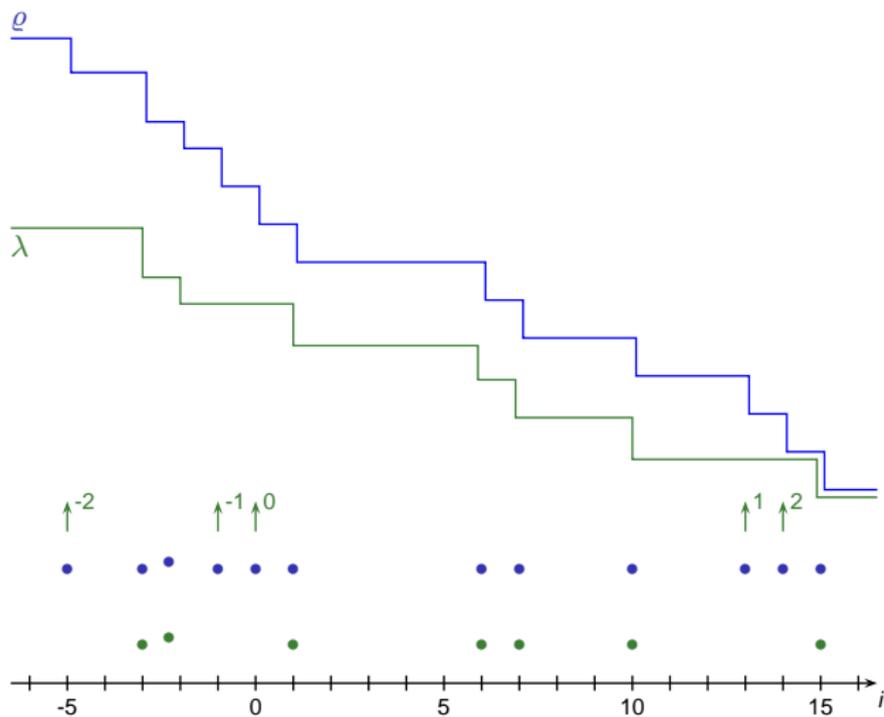
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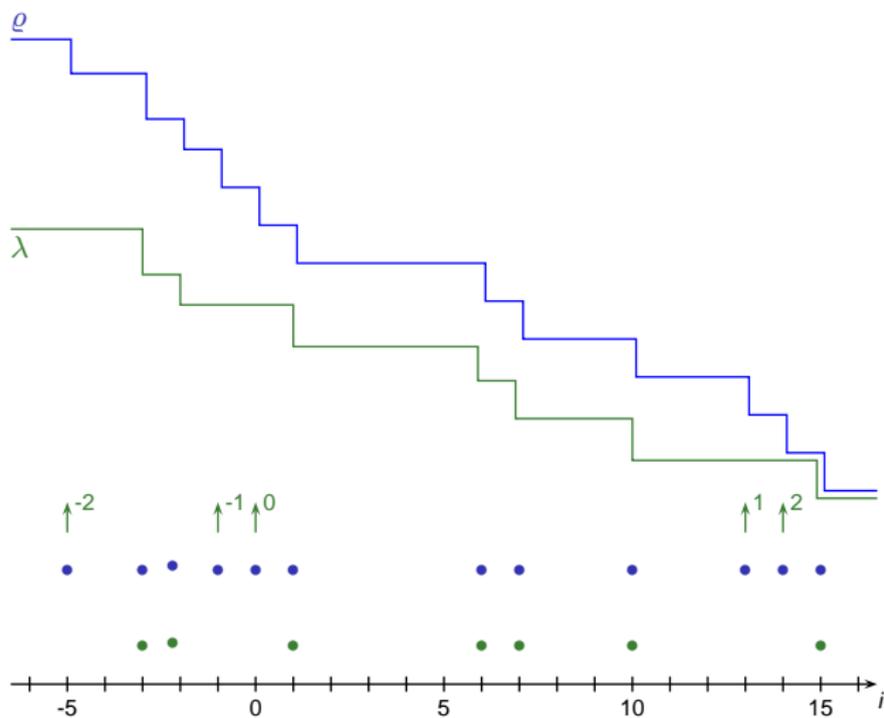
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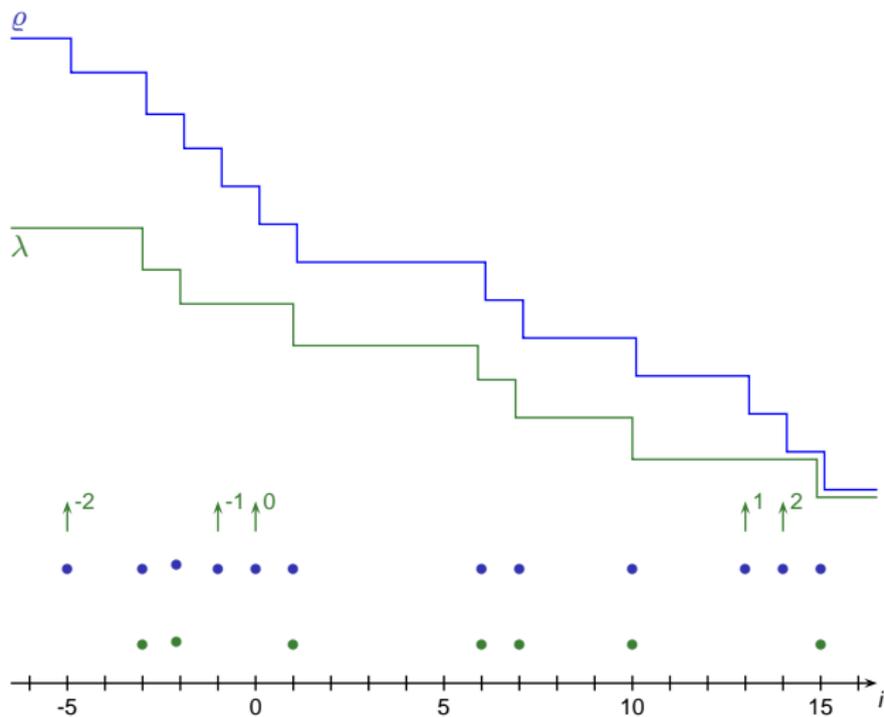
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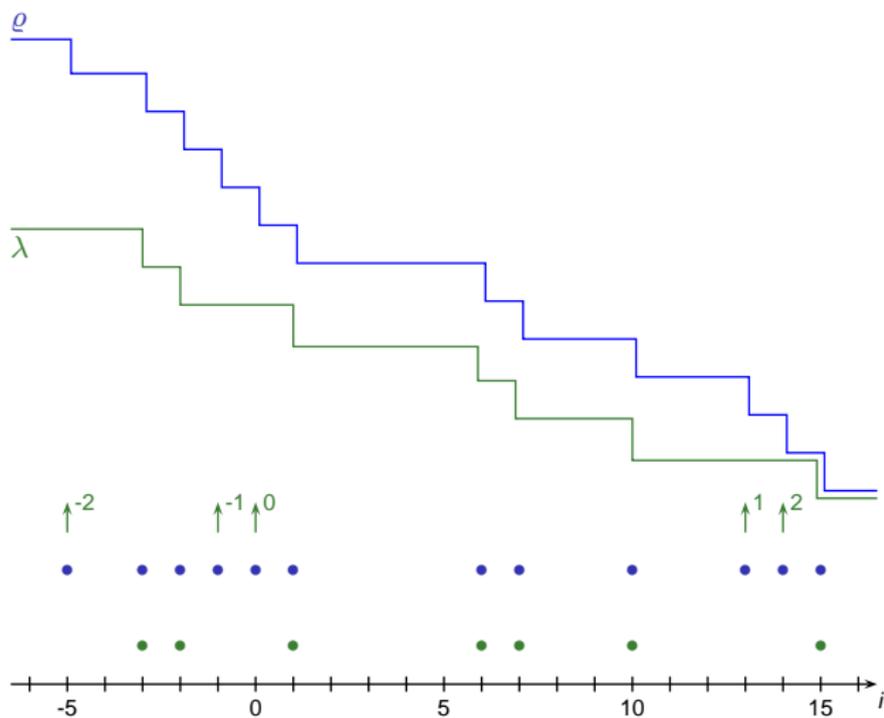
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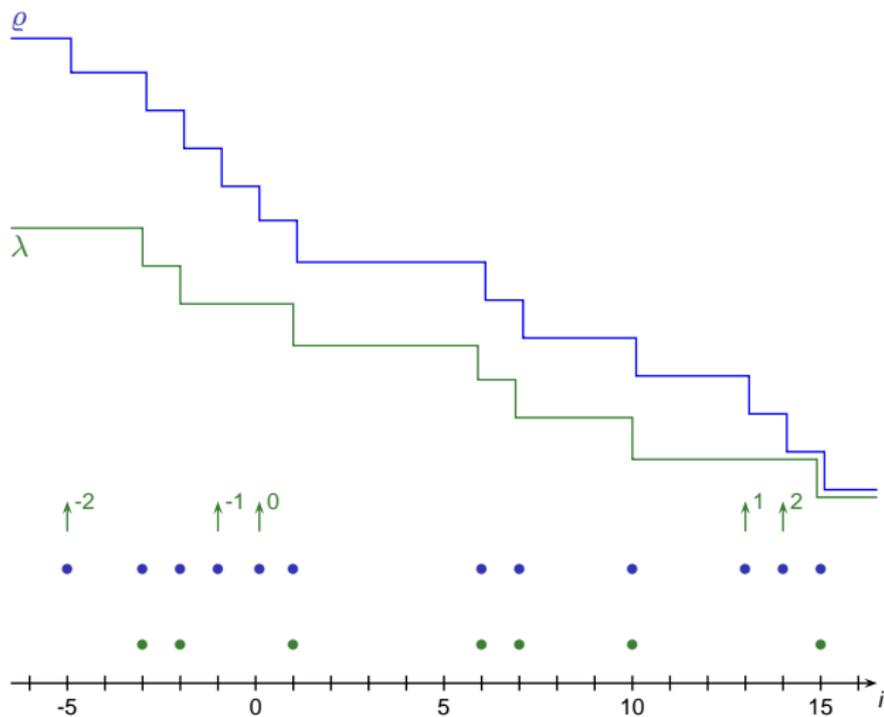
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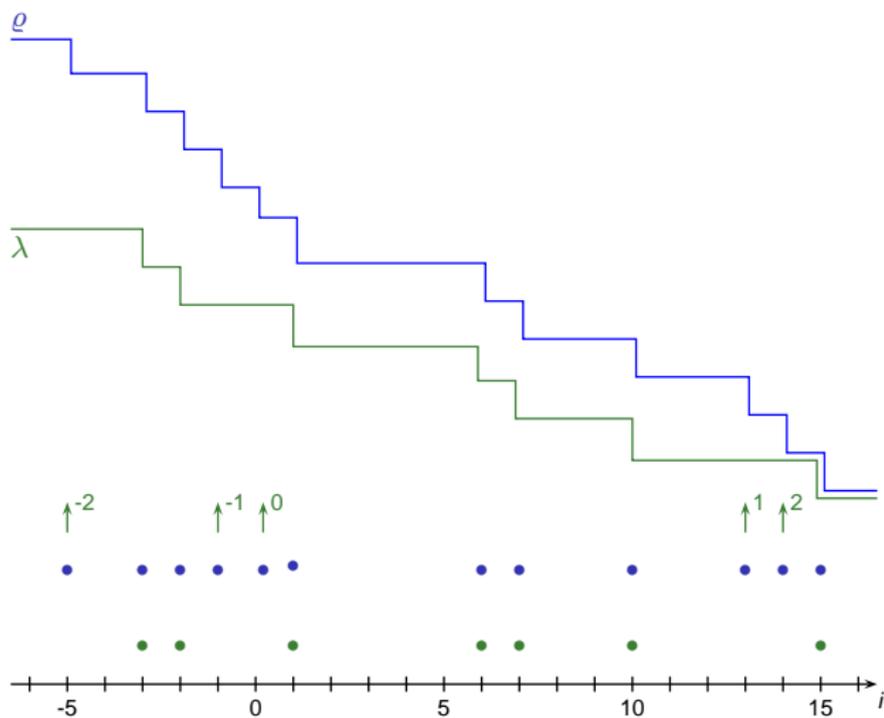
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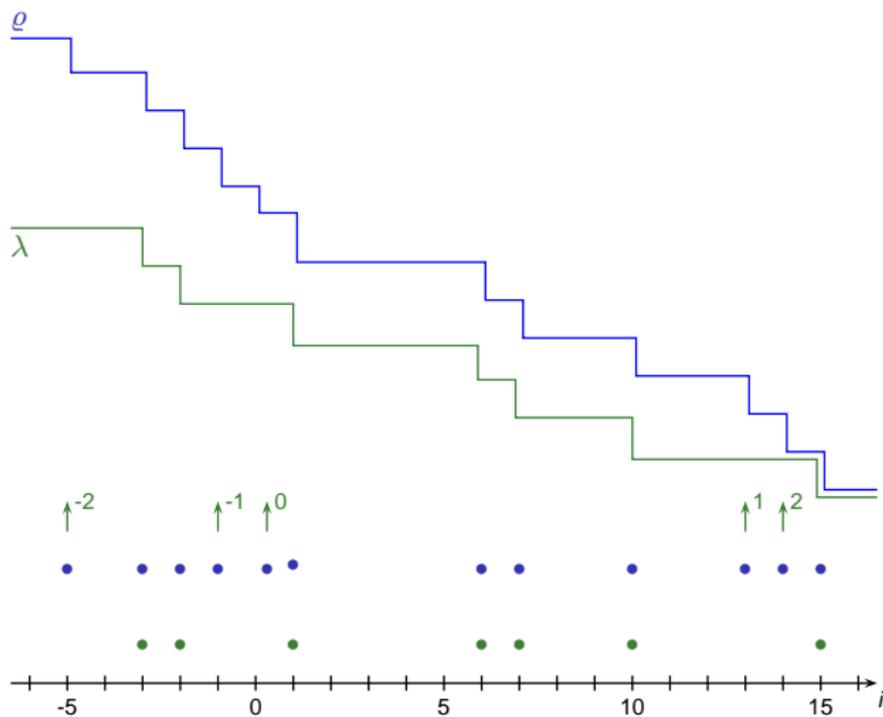
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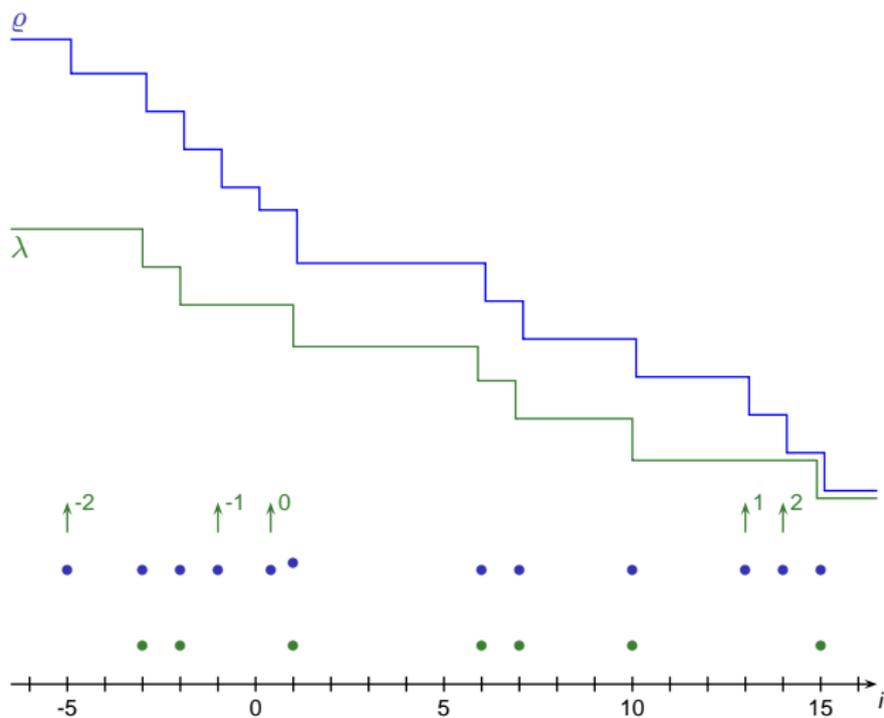
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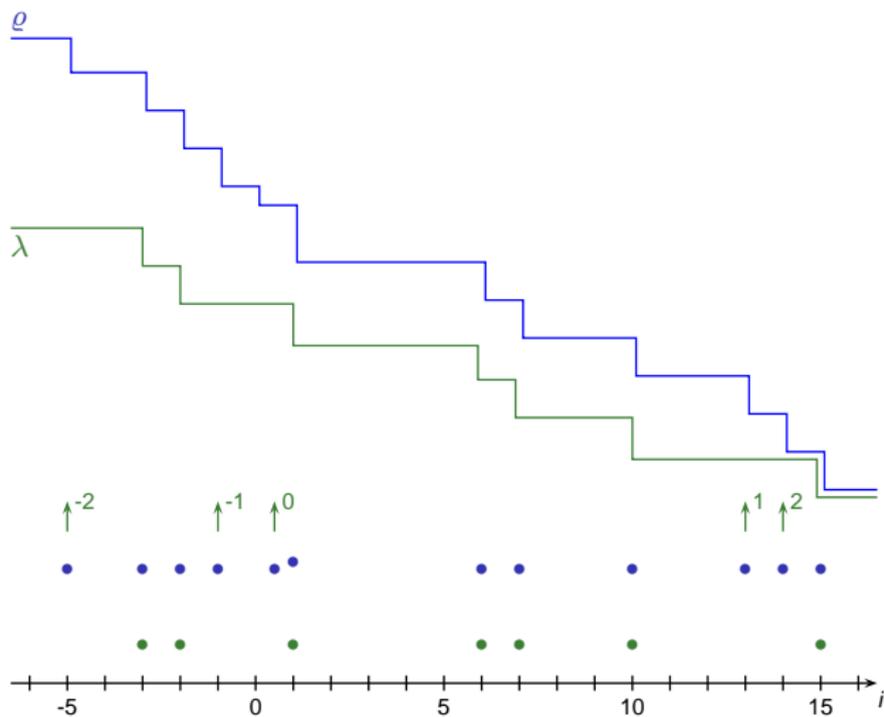
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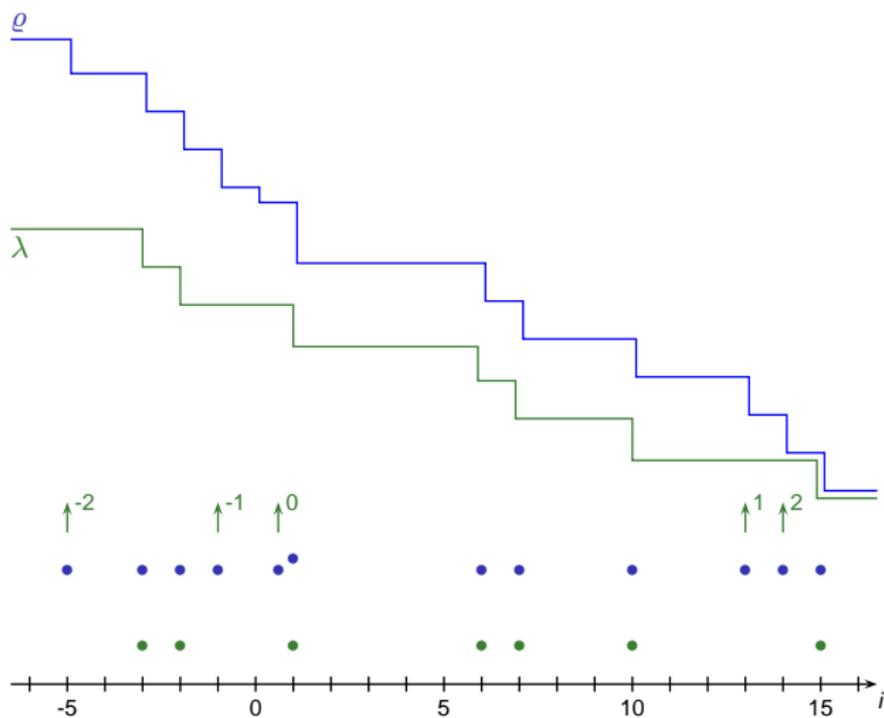
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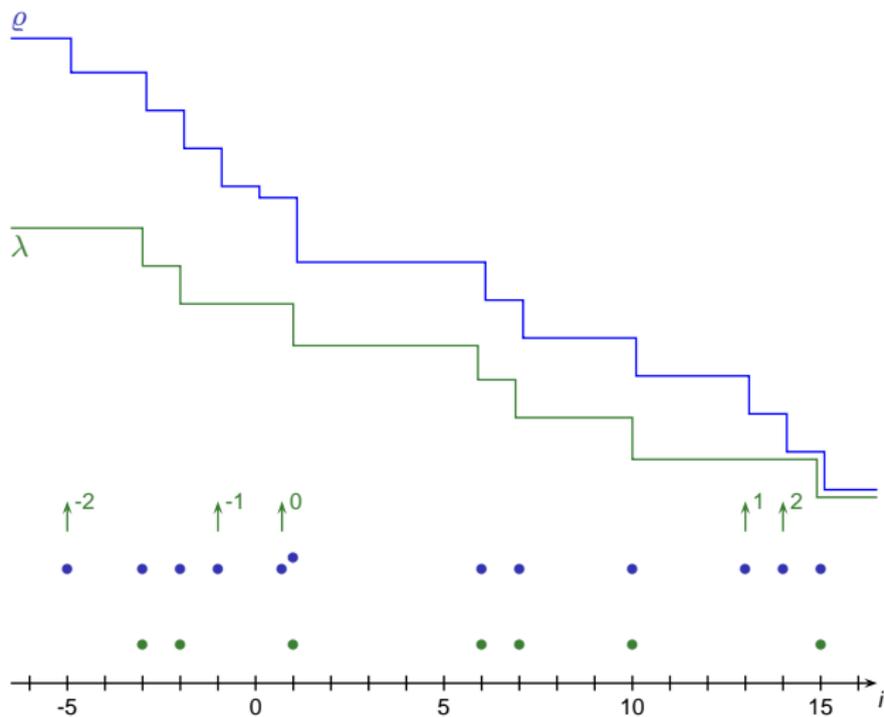
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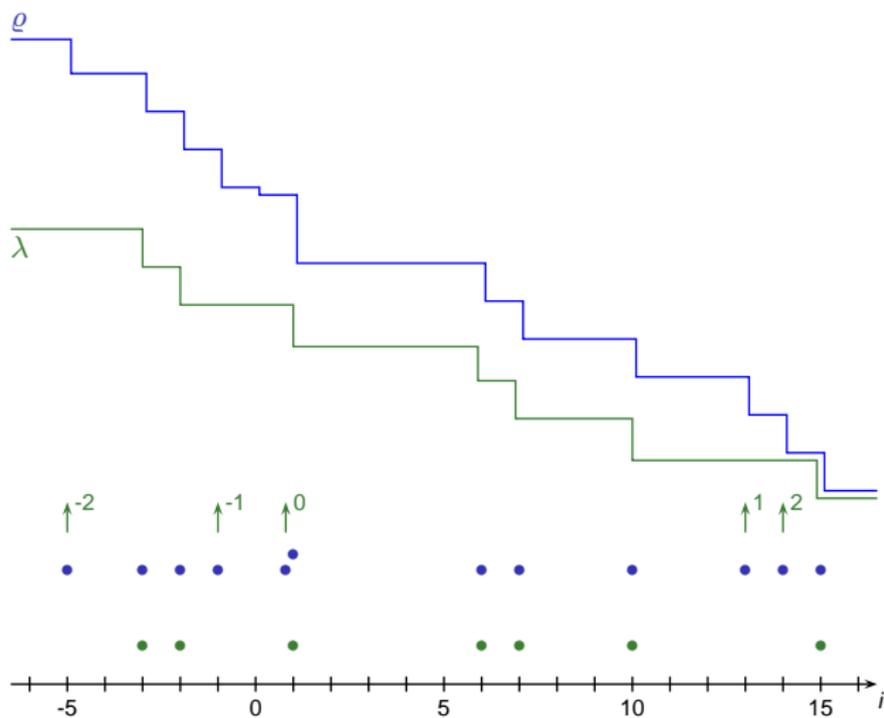
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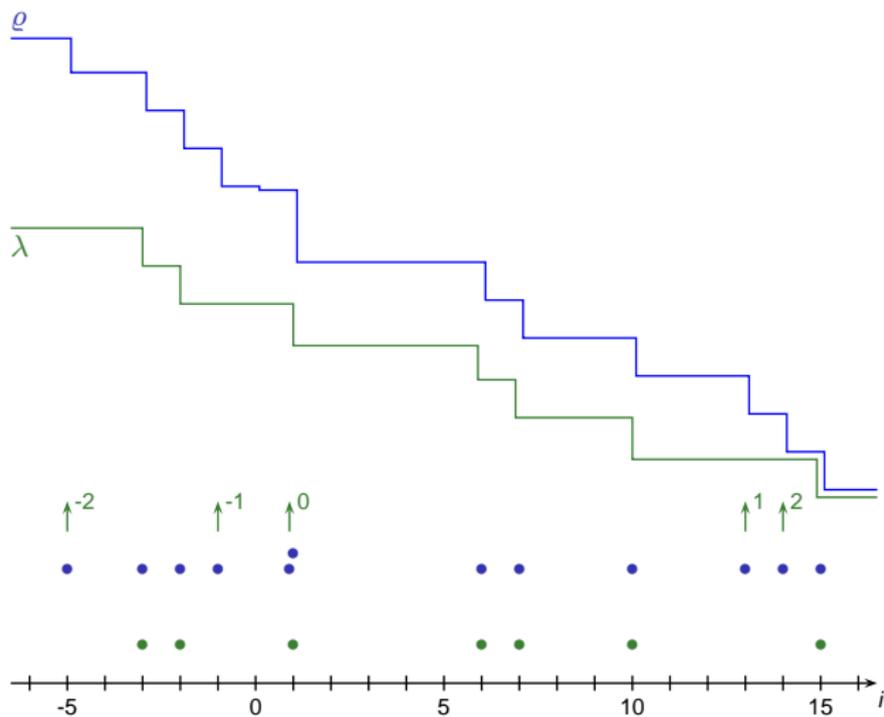
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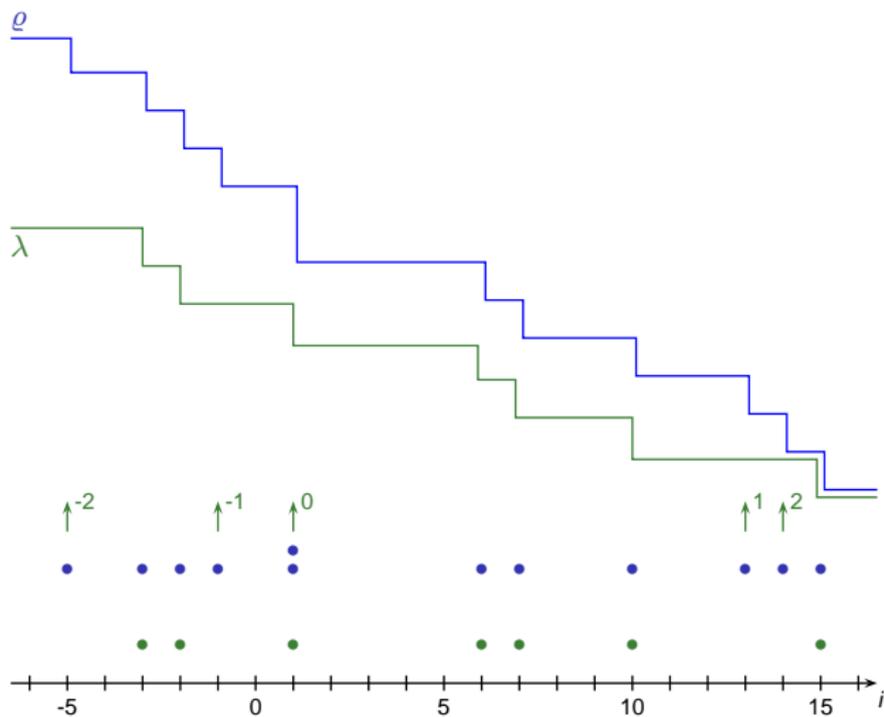
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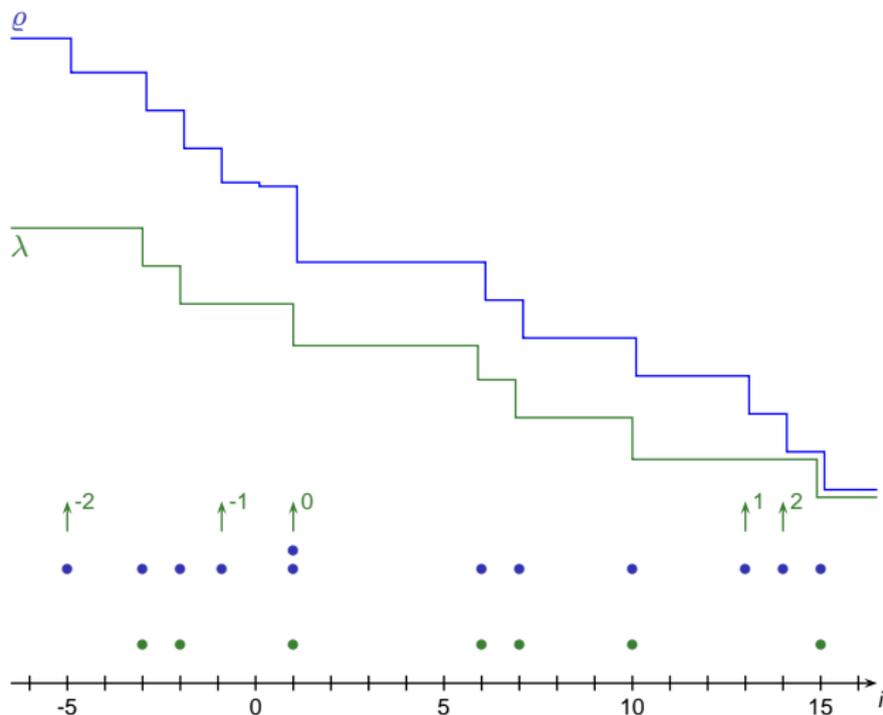
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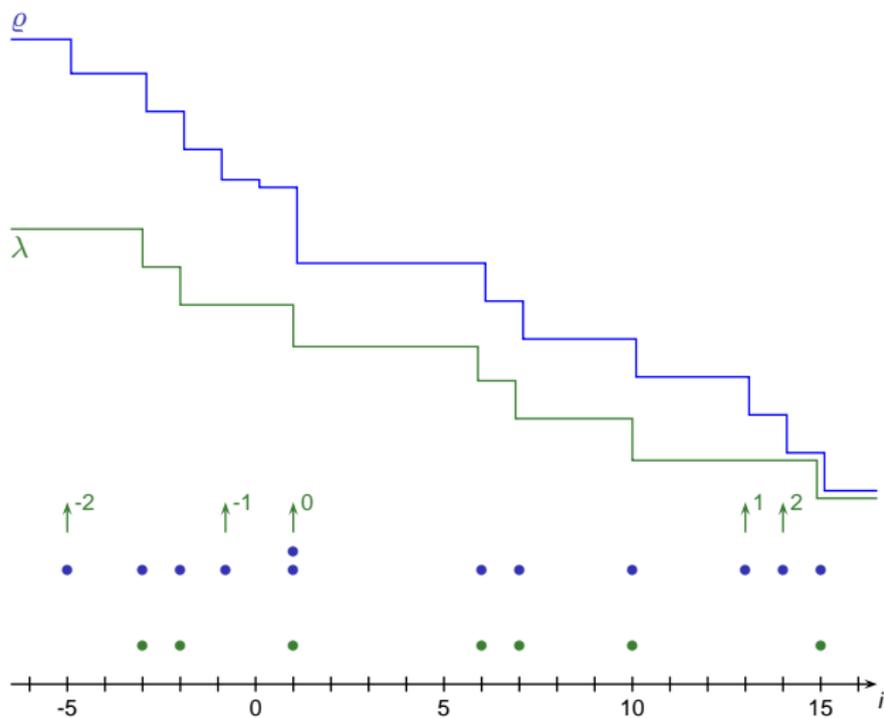
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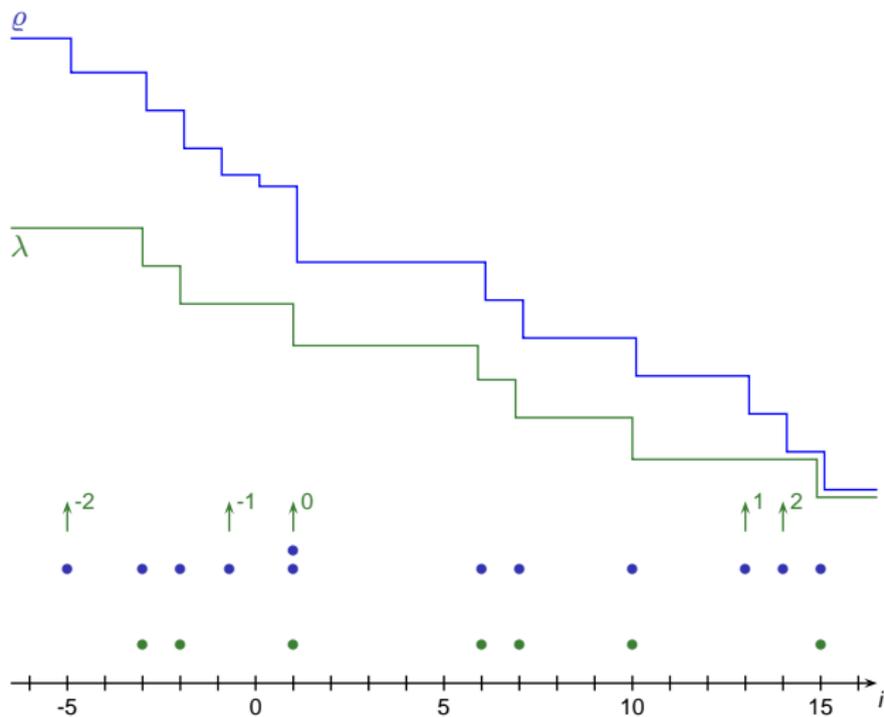
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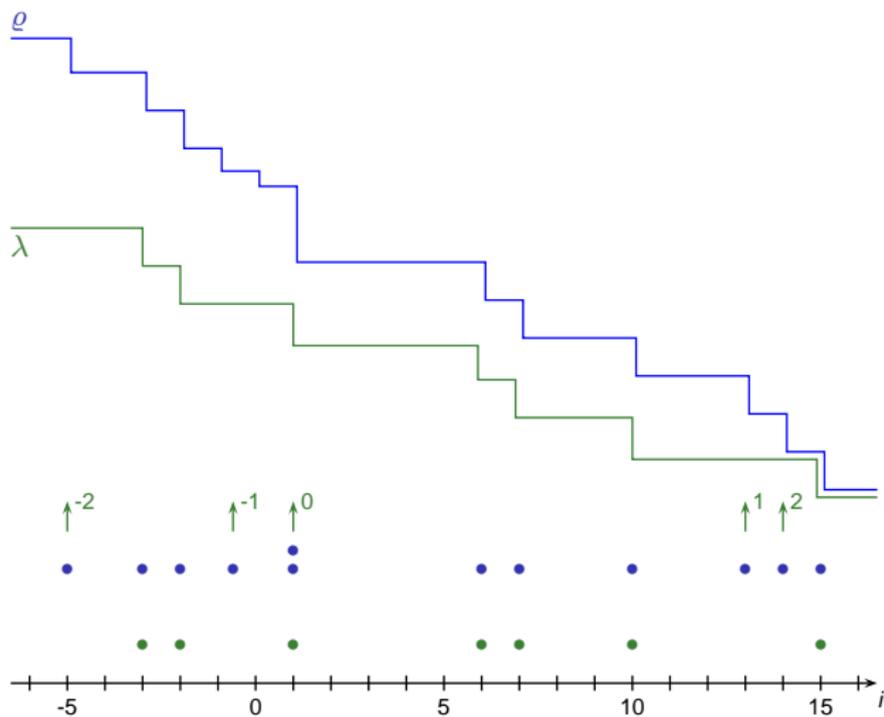
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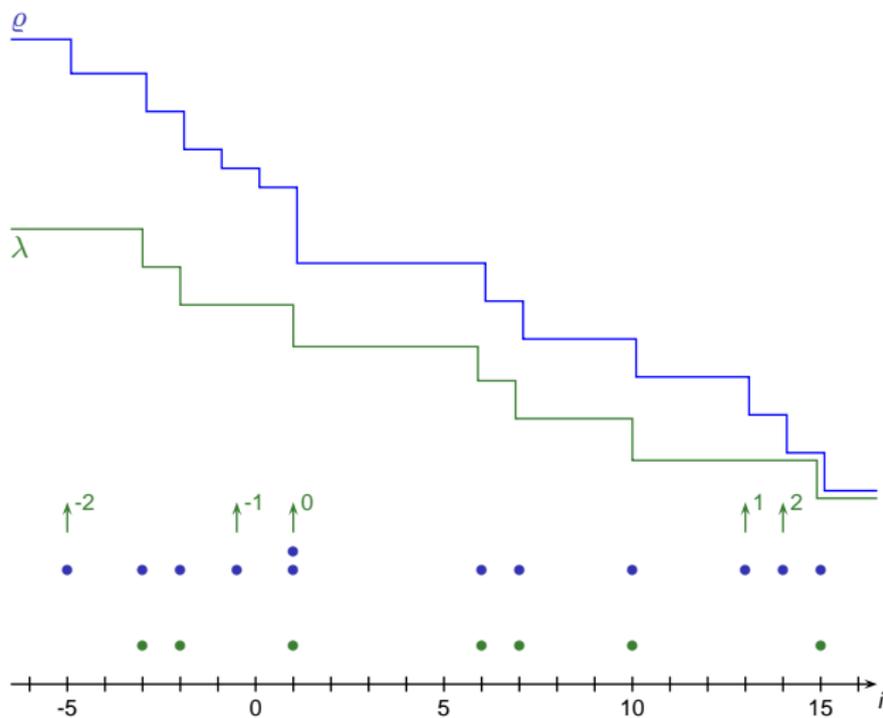
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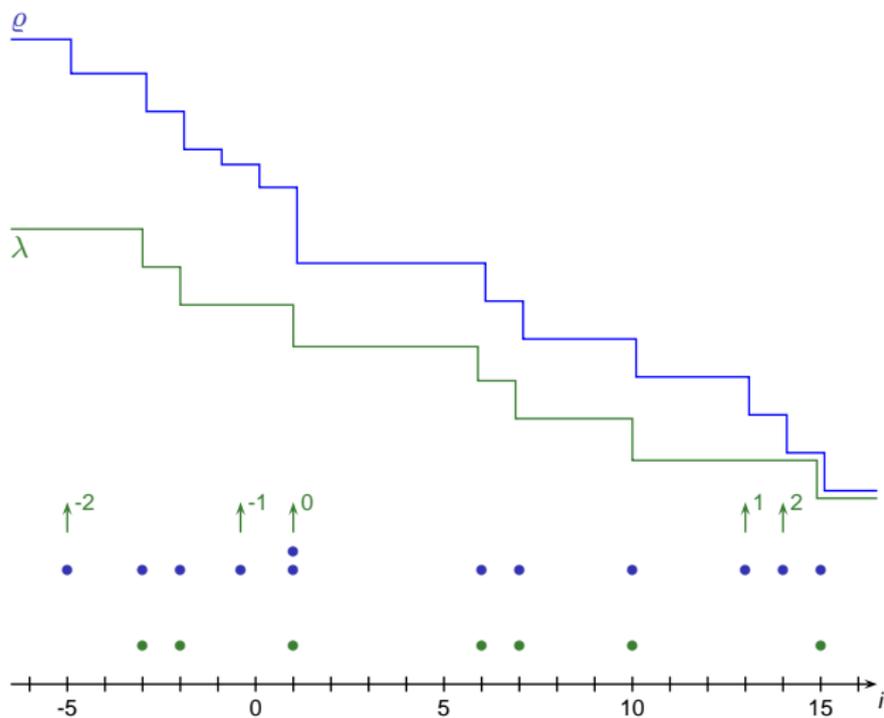
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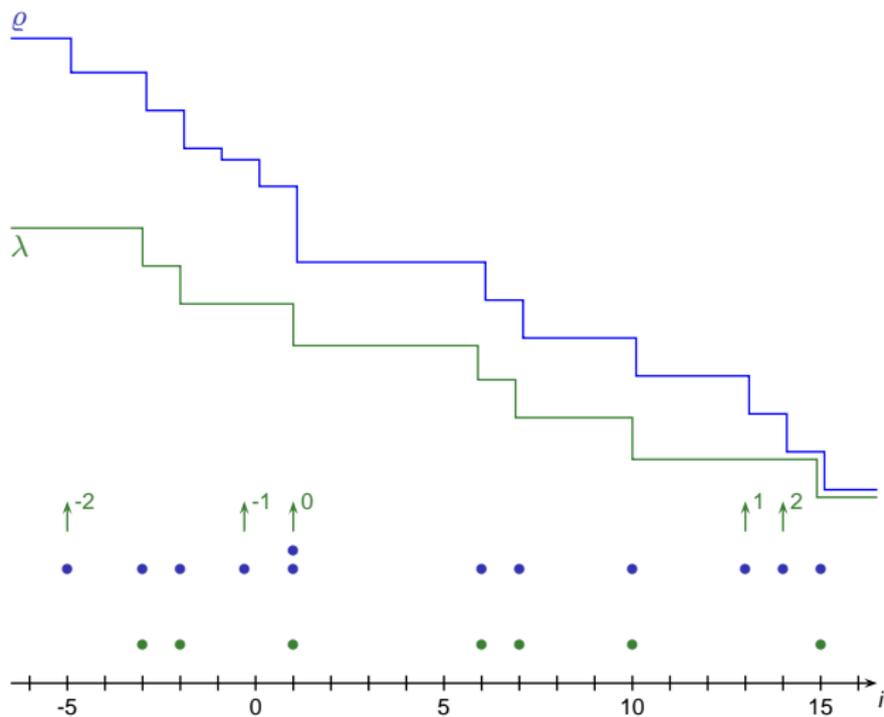
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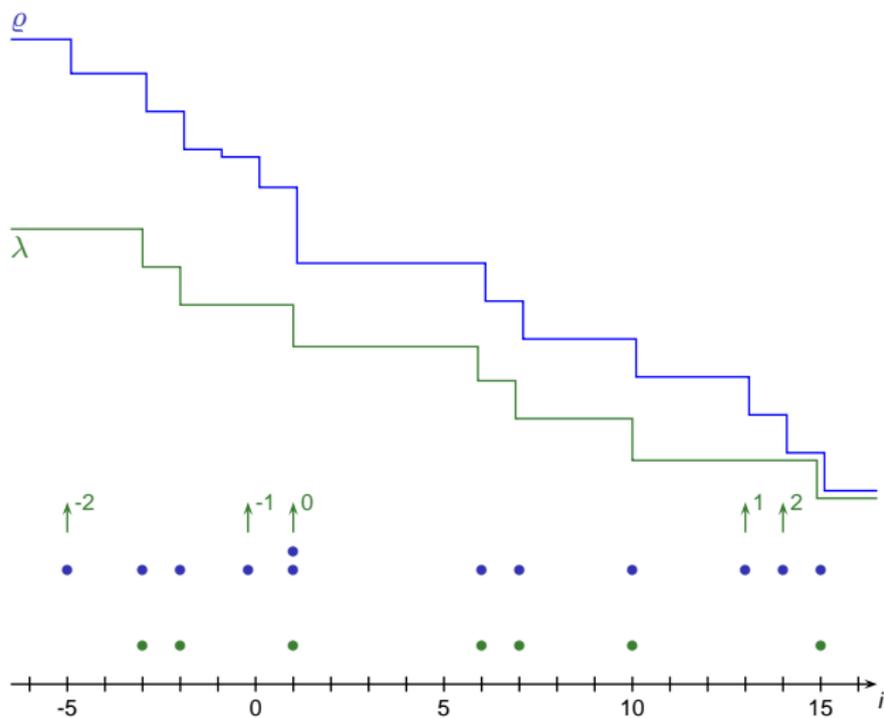
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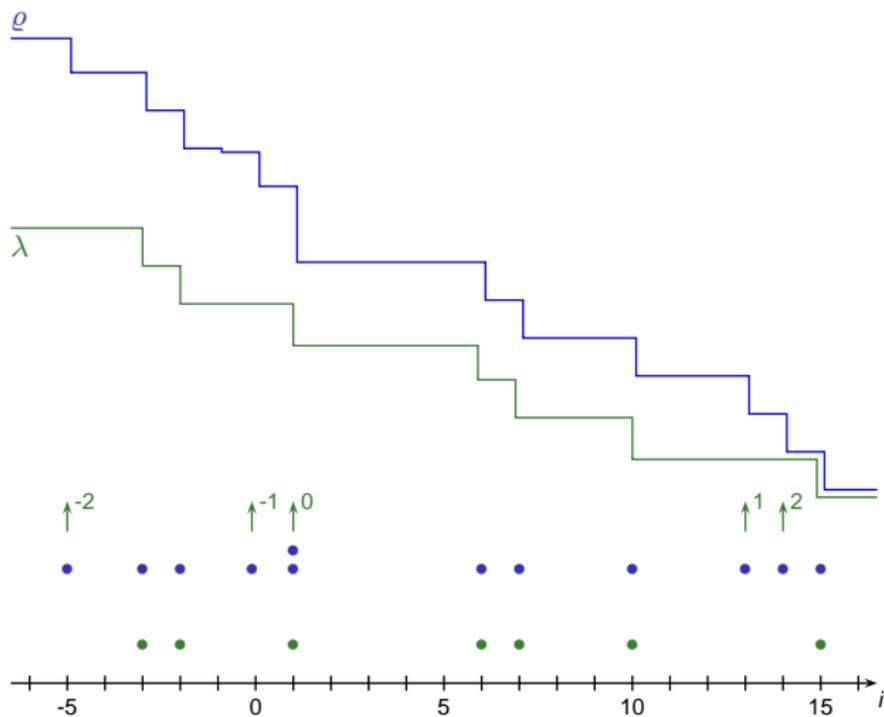
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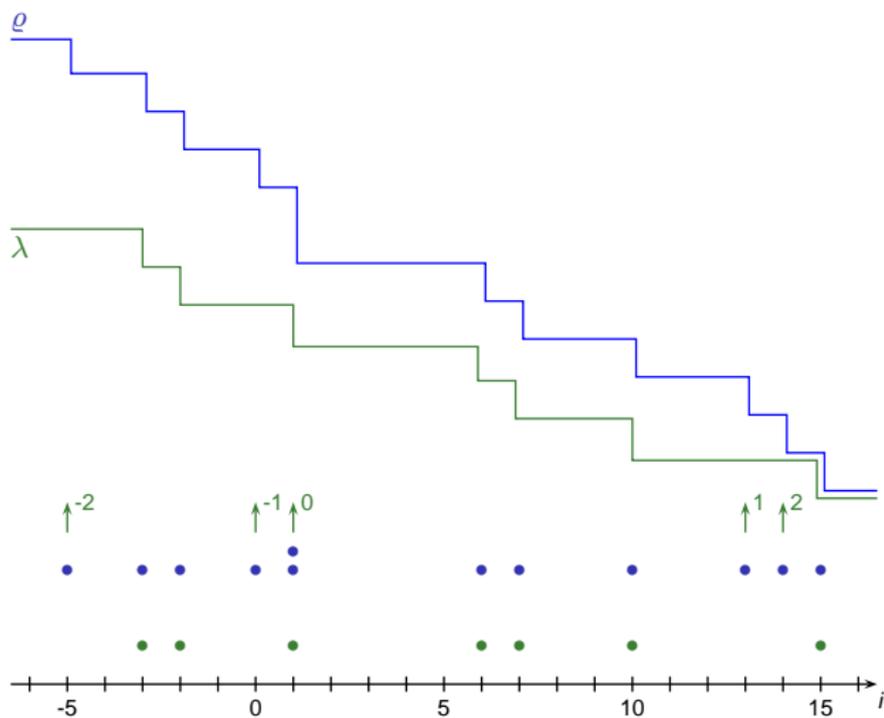
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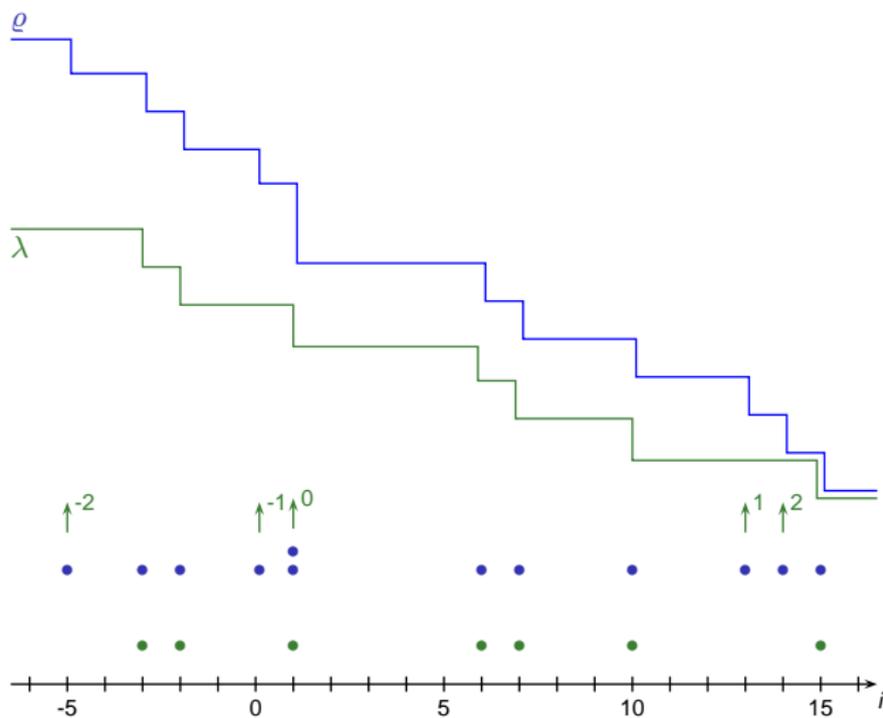
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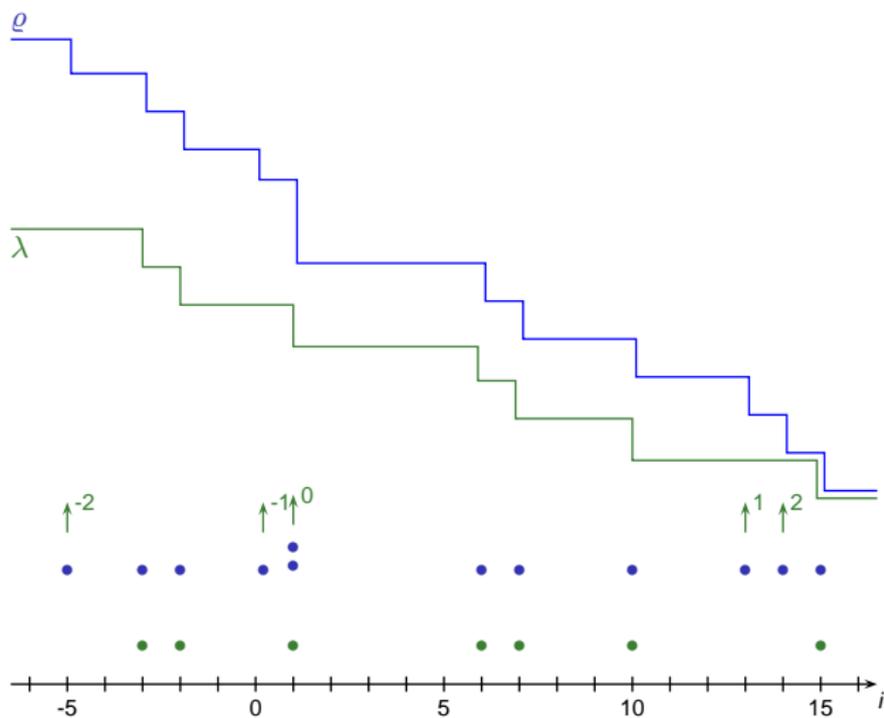
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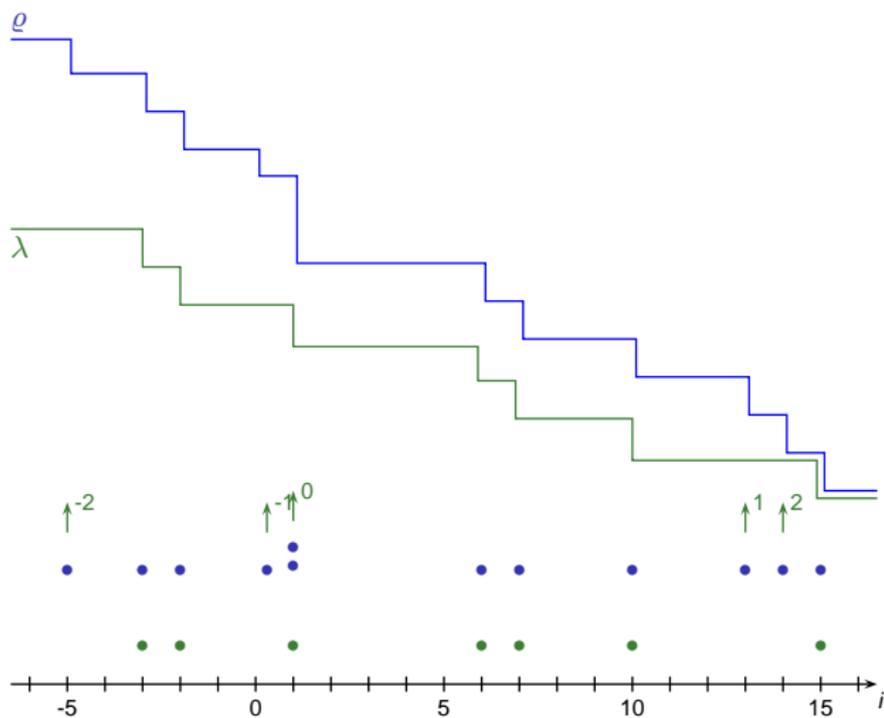
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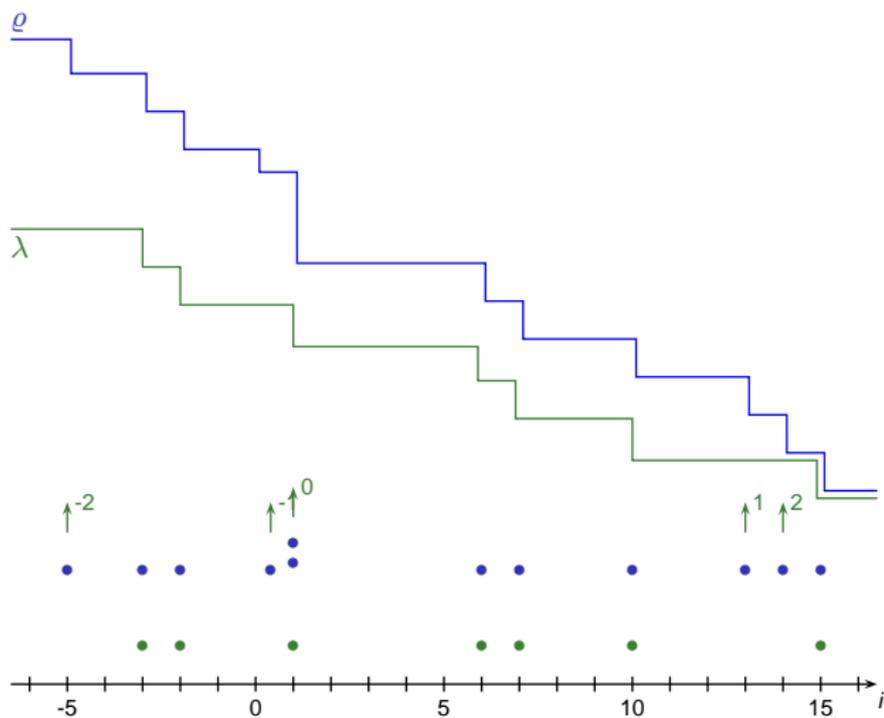
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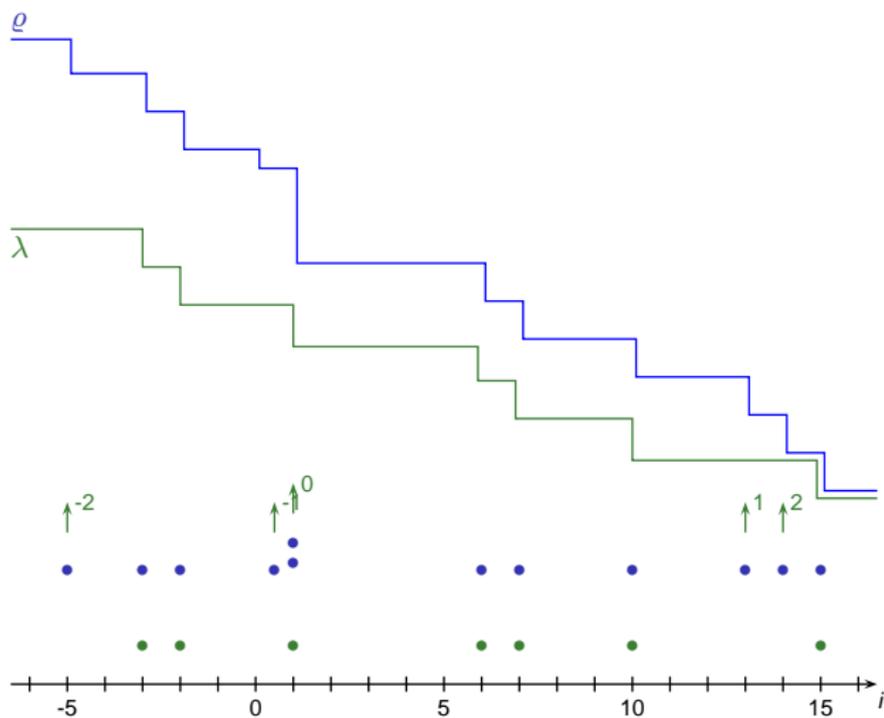
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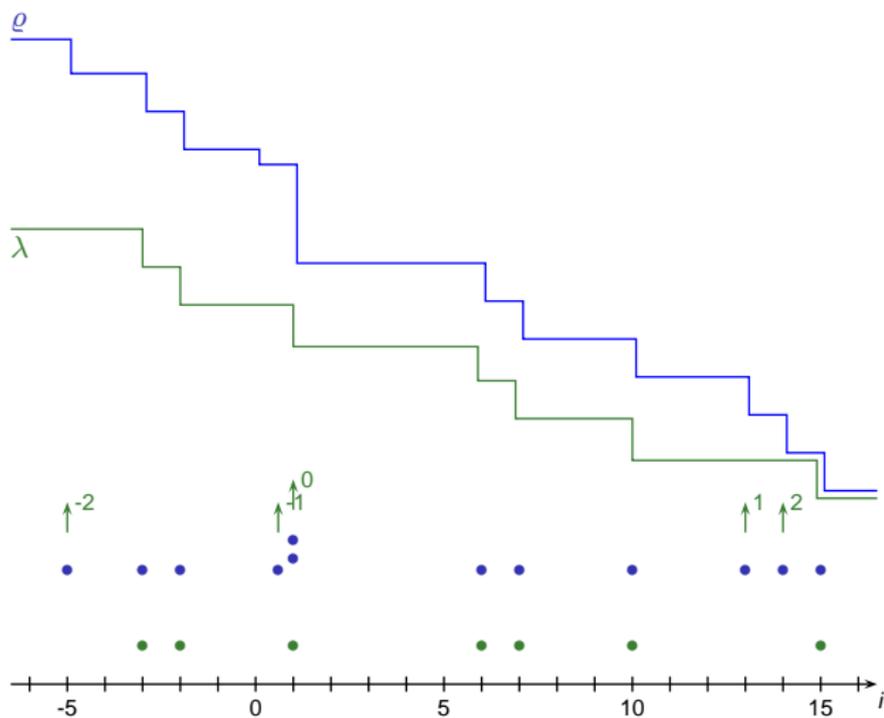
# Many second class particles



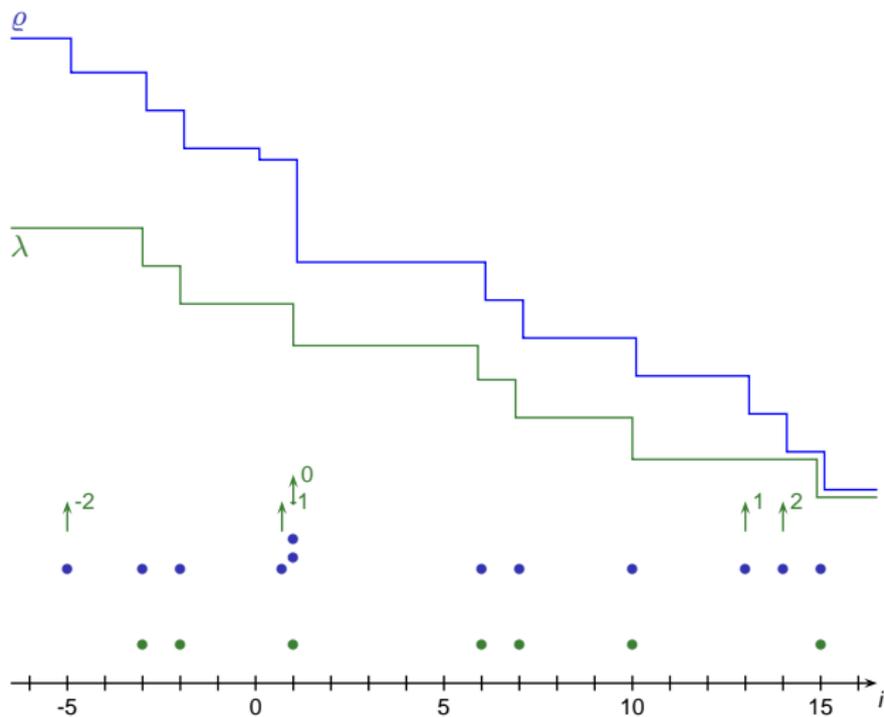
# Many second class particles



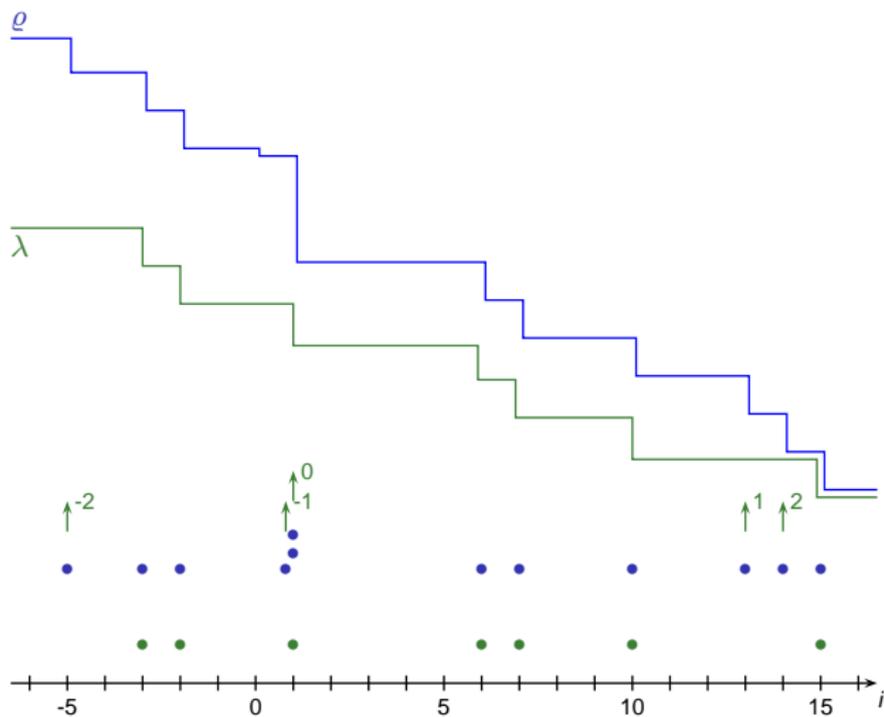
# Many second class particles



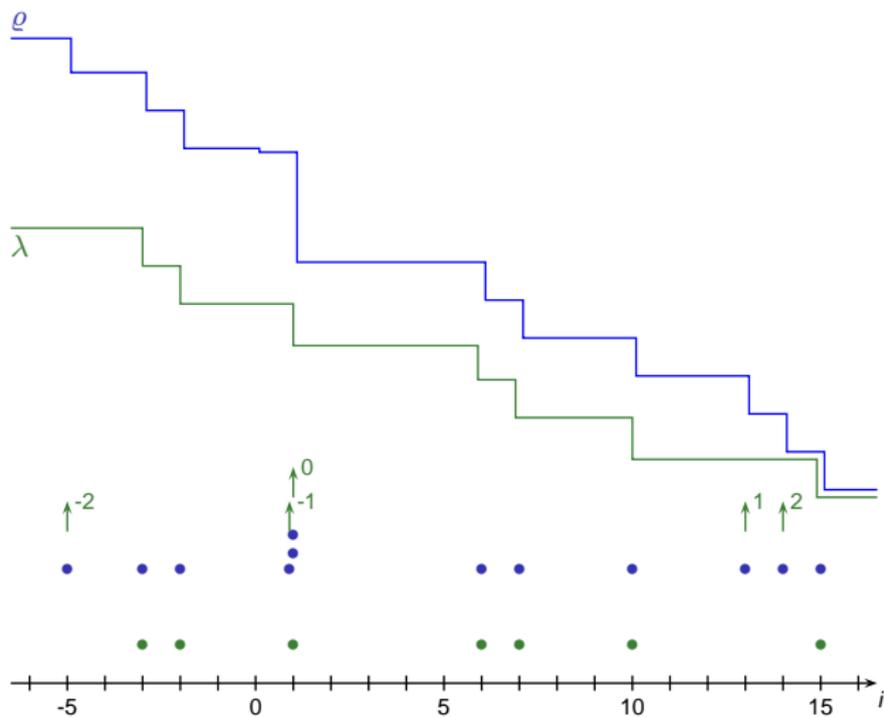
# Many second class particles



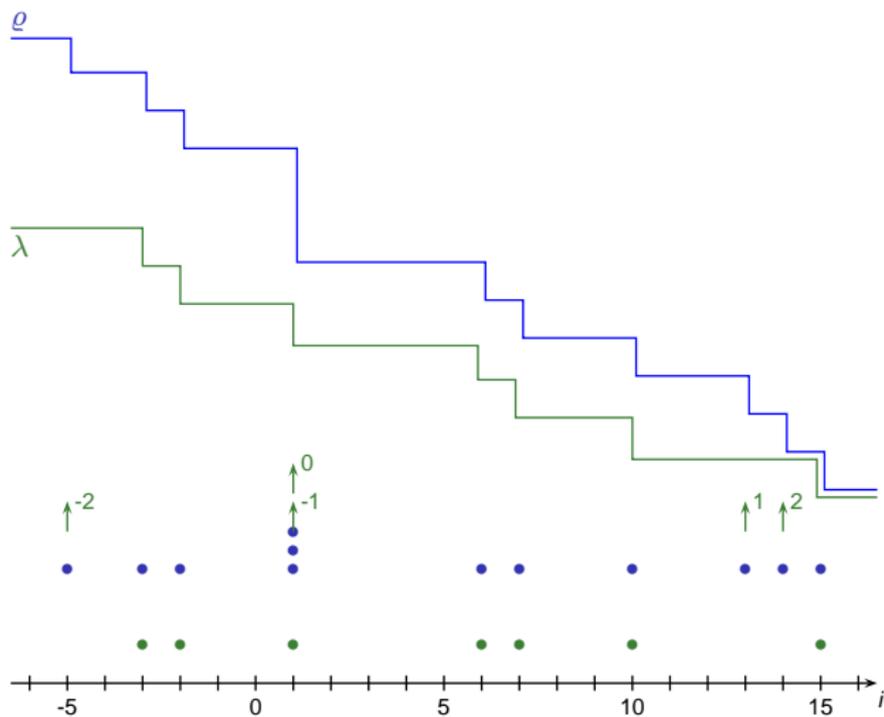
# Many second class particles



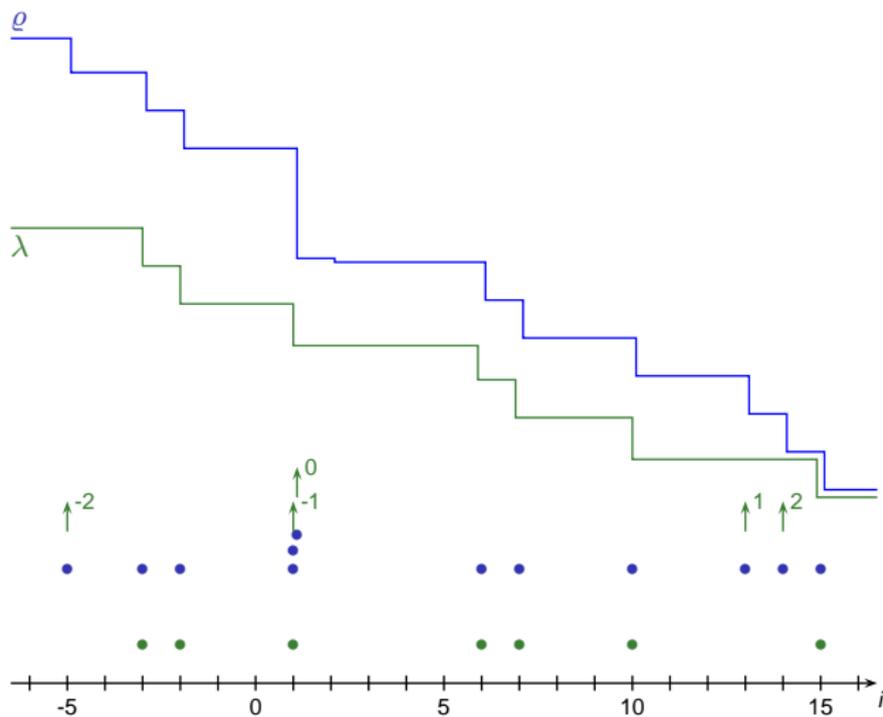
# Many second class particles



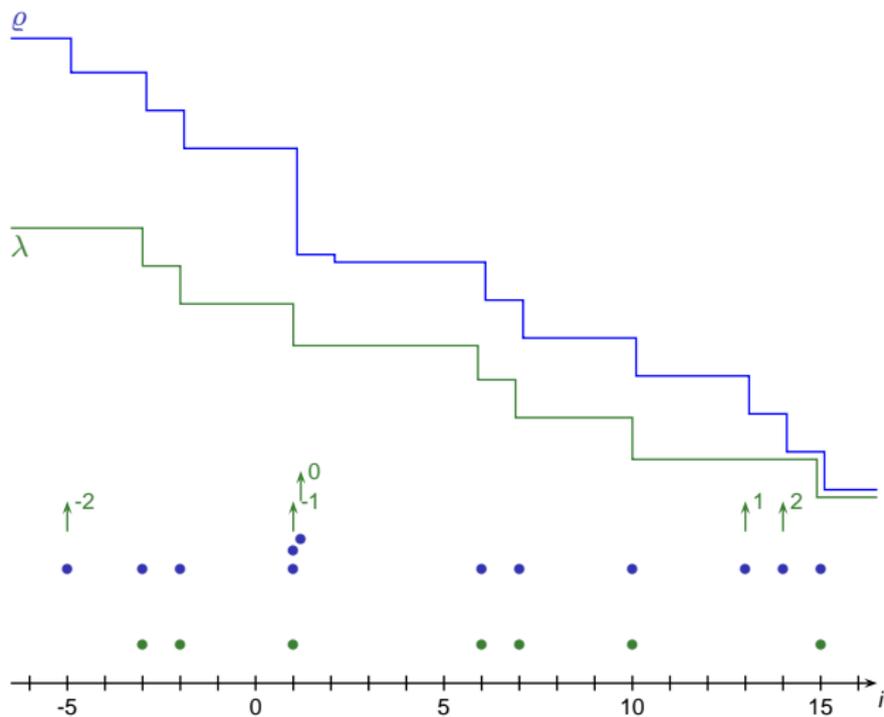
# Many second class particles



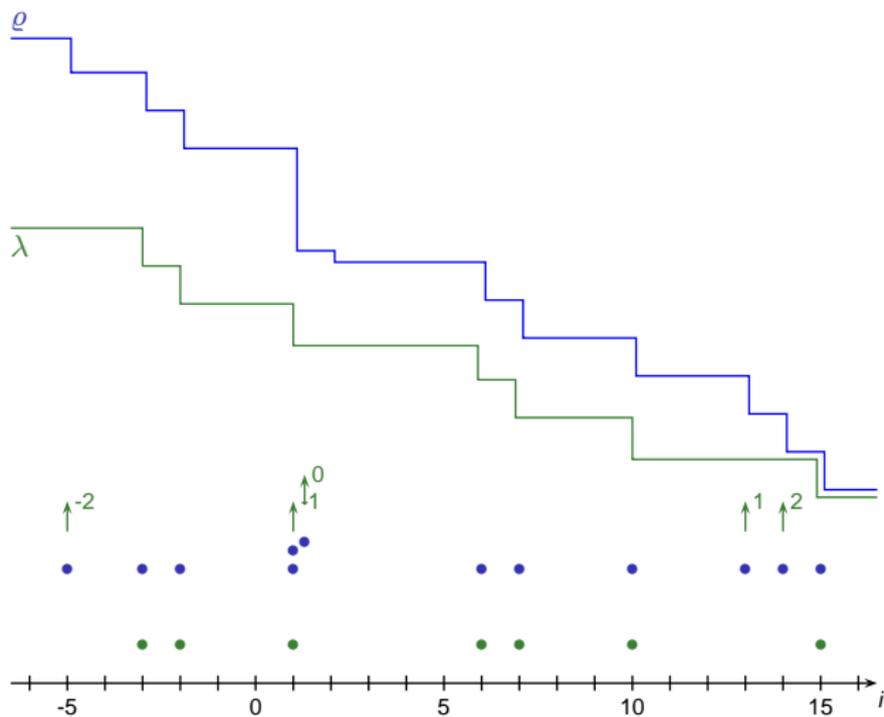
# Many second class particles



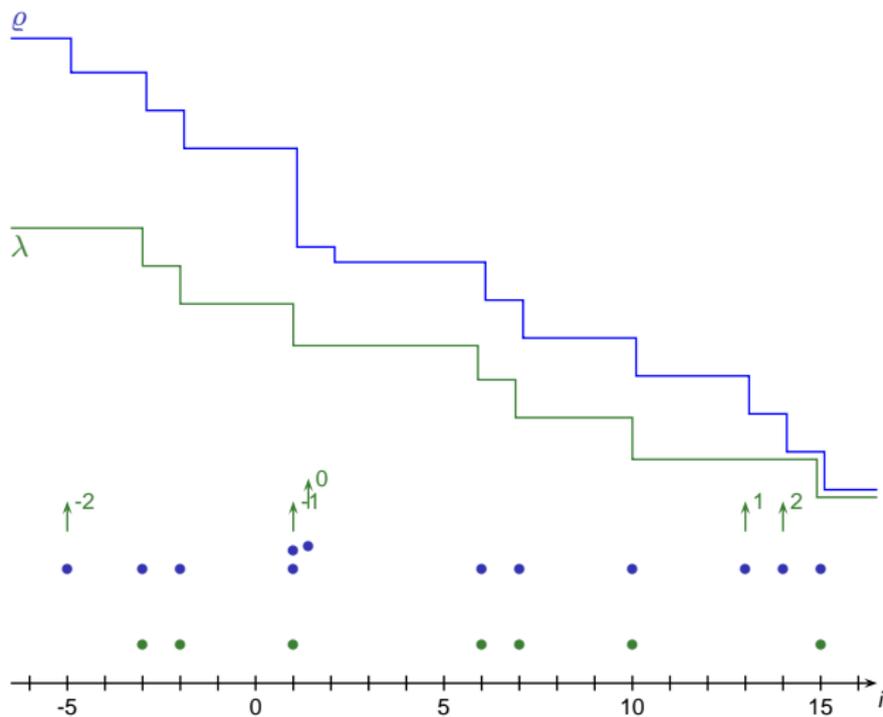
# Many second class particles



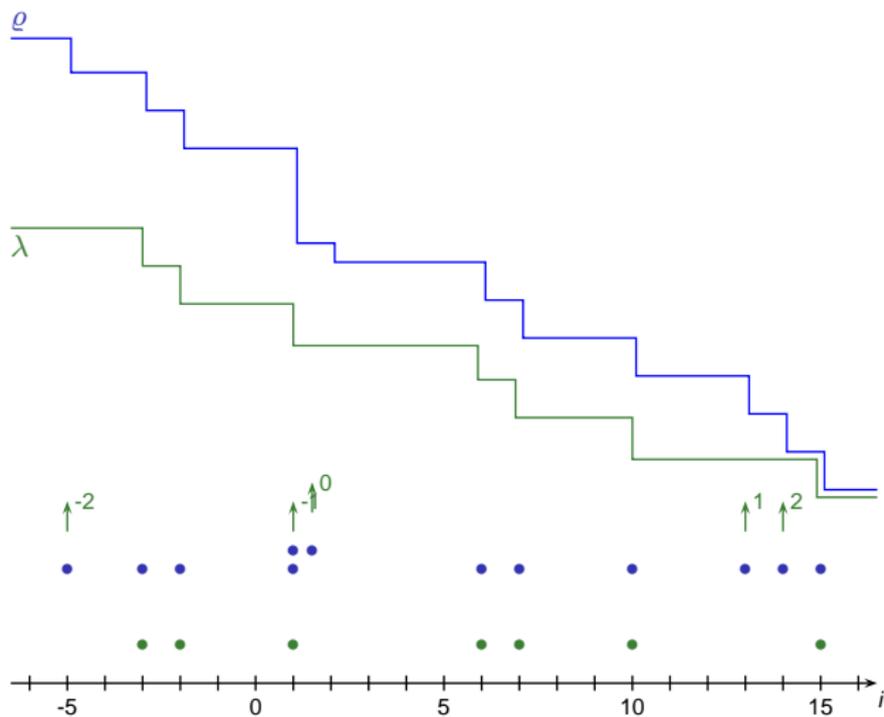
# Many second class particles



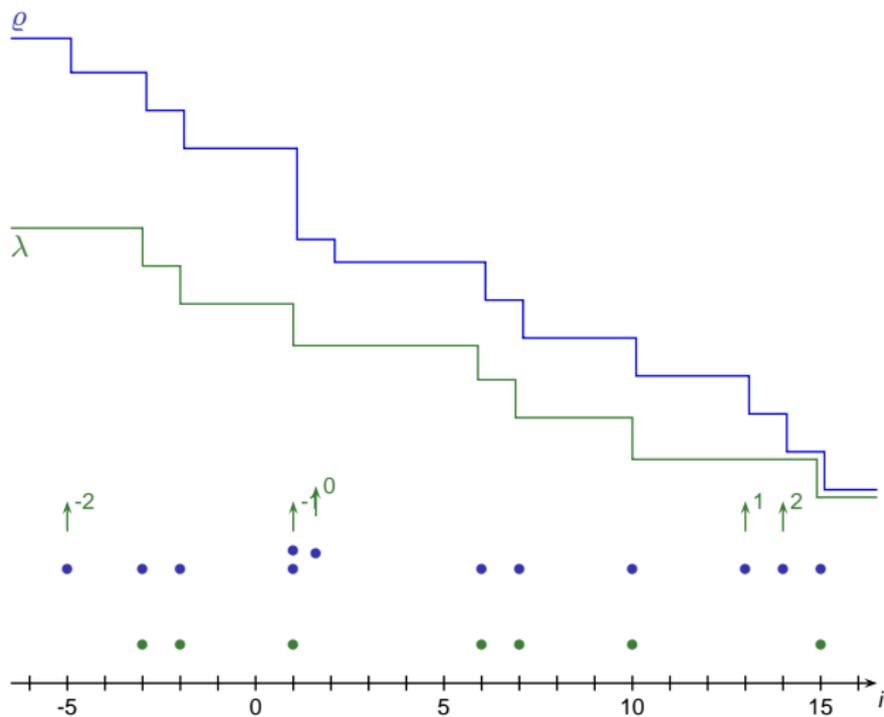
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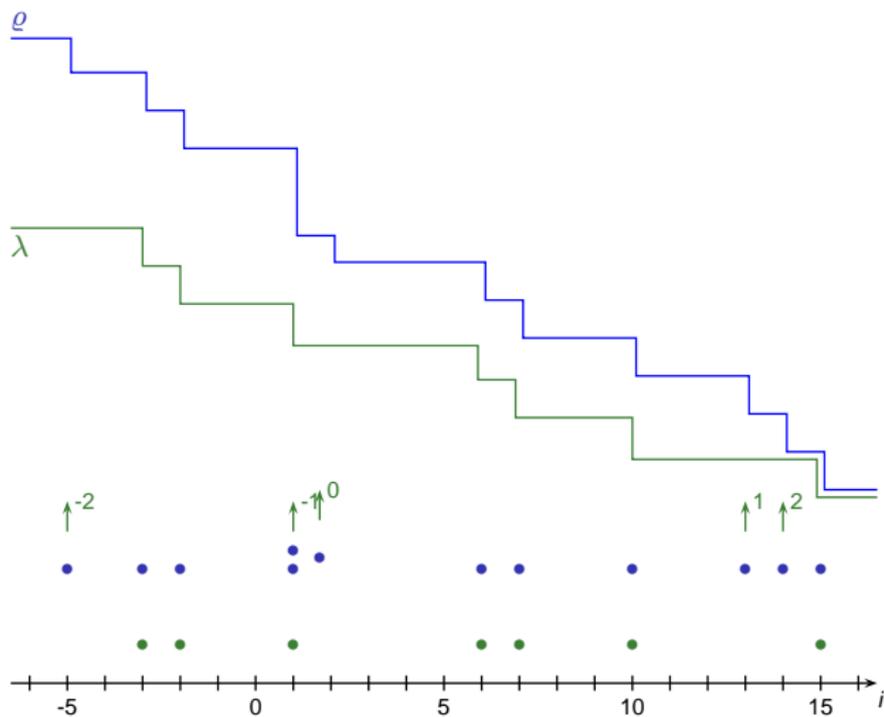
# Many second class particles



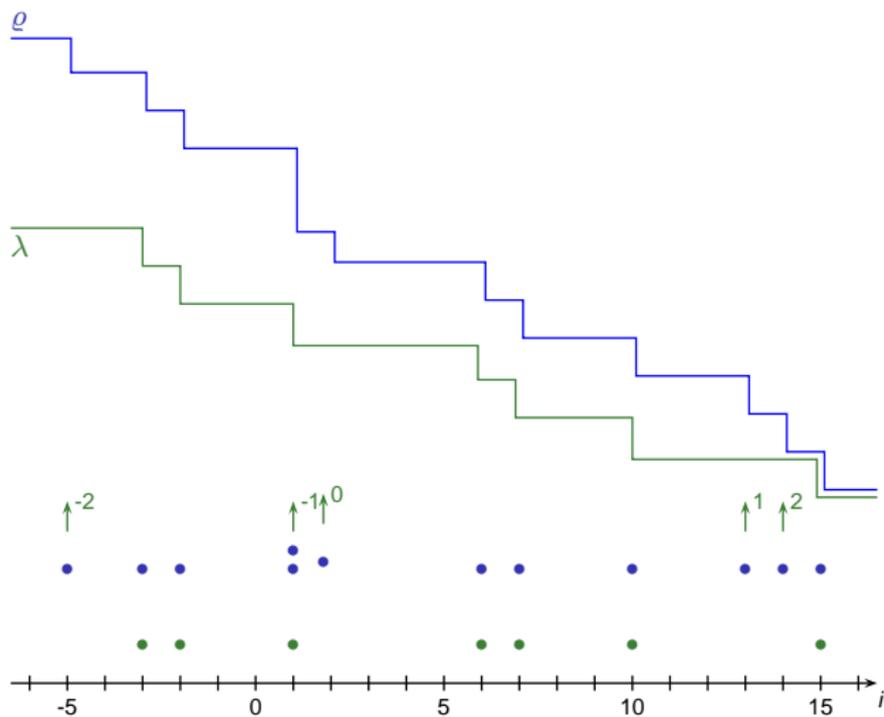
# Many second class particles



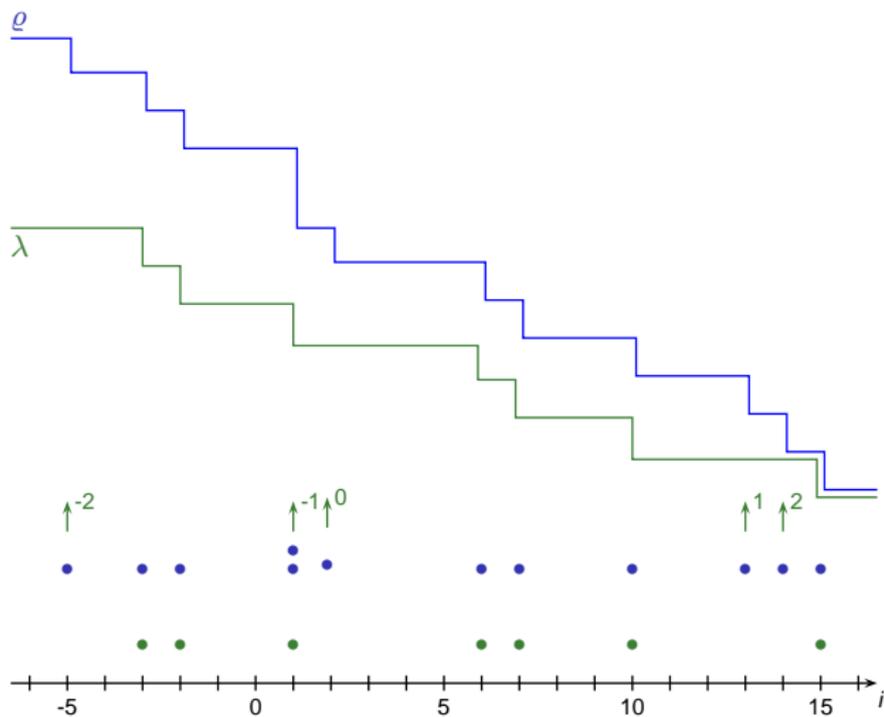
# Many second class particles



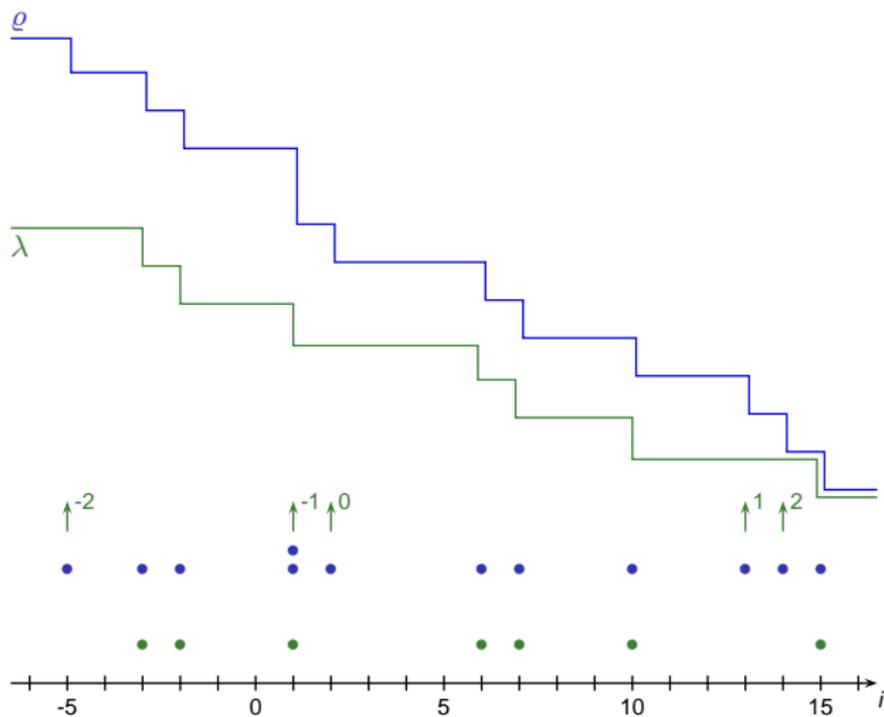
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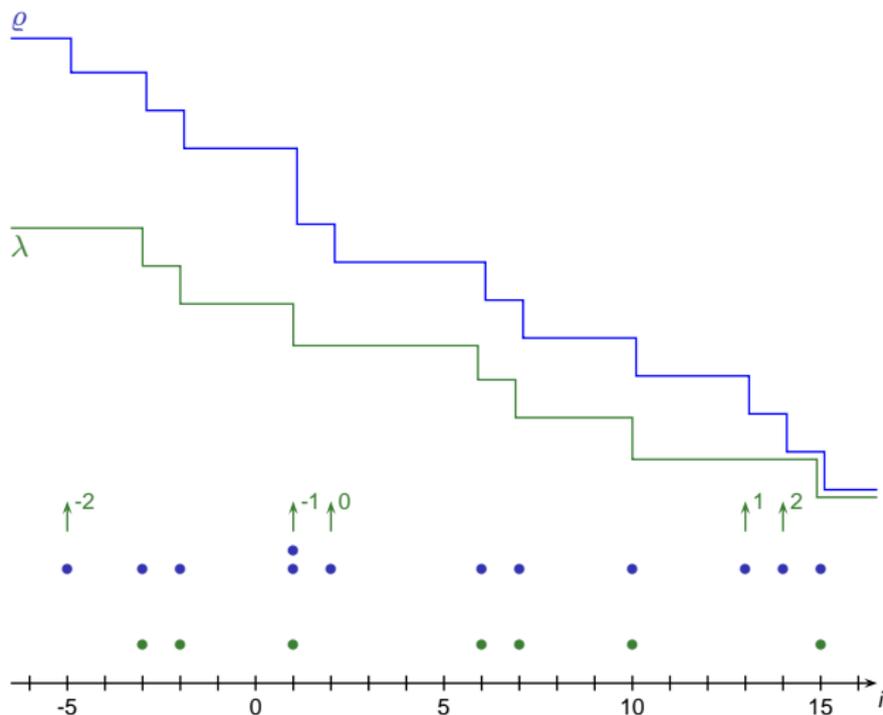
# Many second class particles



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# Many second class particles

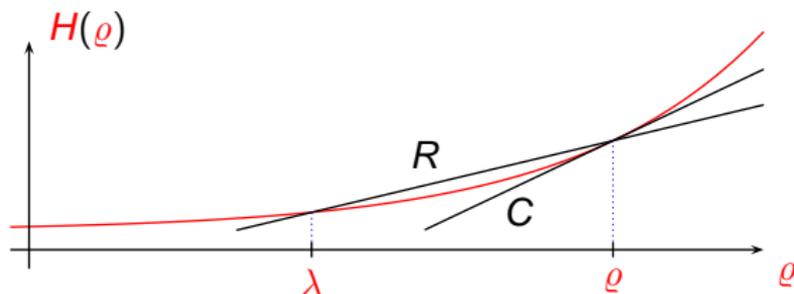


Picture:

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

# Characteristics (very briefly)

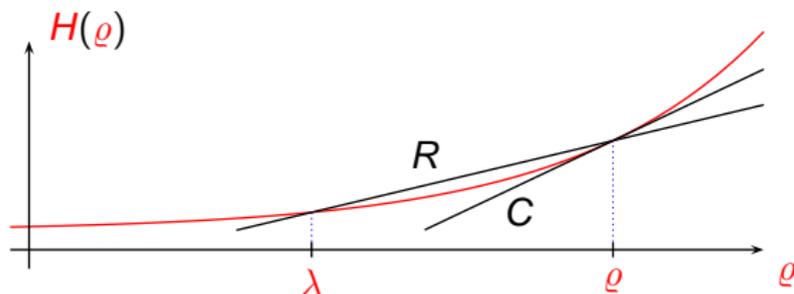
Convex flux (some cases of AZRP):



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

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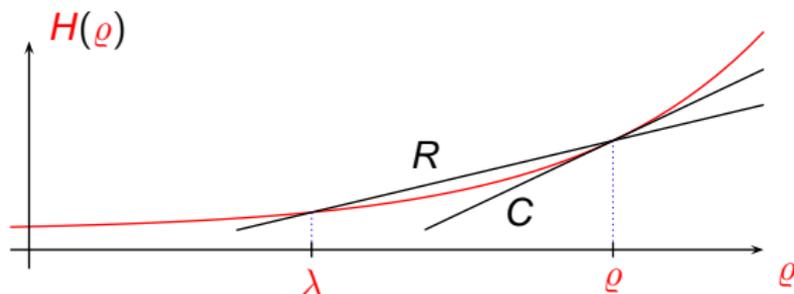


Recall  $C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$

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

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Convex flux (some cases of AZRP):

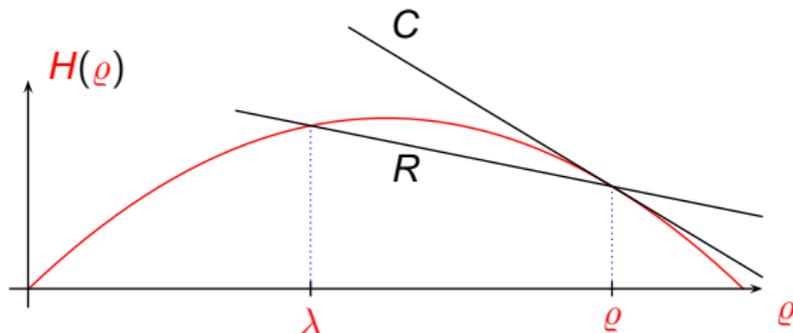


Recall  $C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$

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

# Characteristics (very briefly)

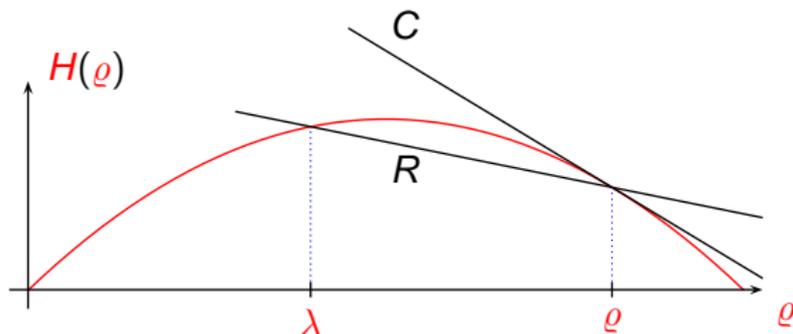
Concave flux (ASEP, AZRP):



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

# Characteristics (very briefly)

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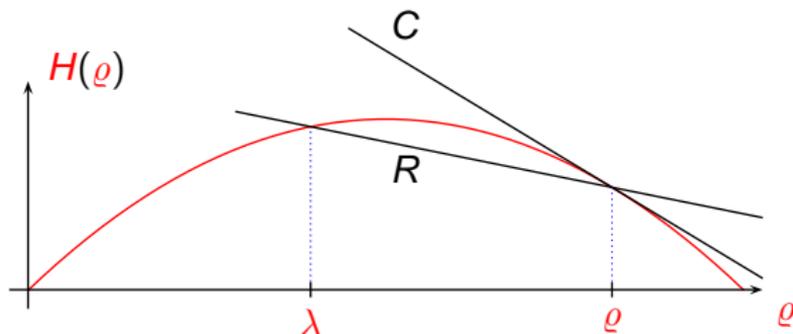


$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

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

# Characteristics (very briefly)

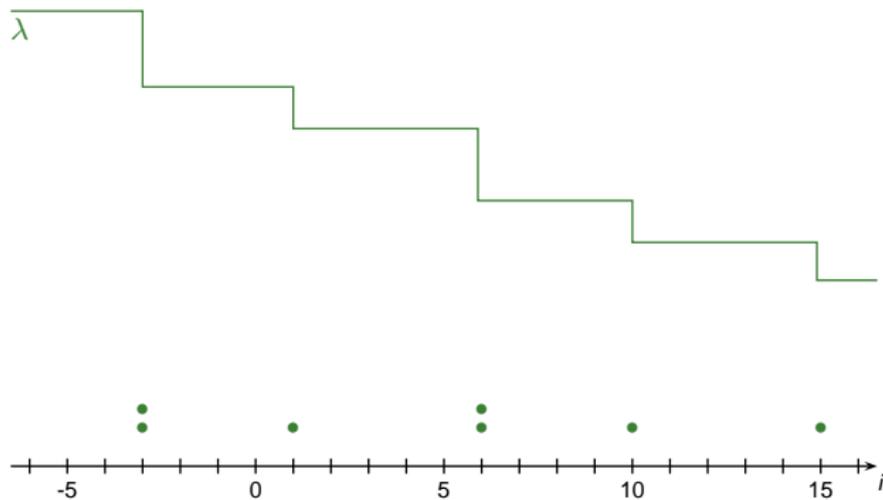
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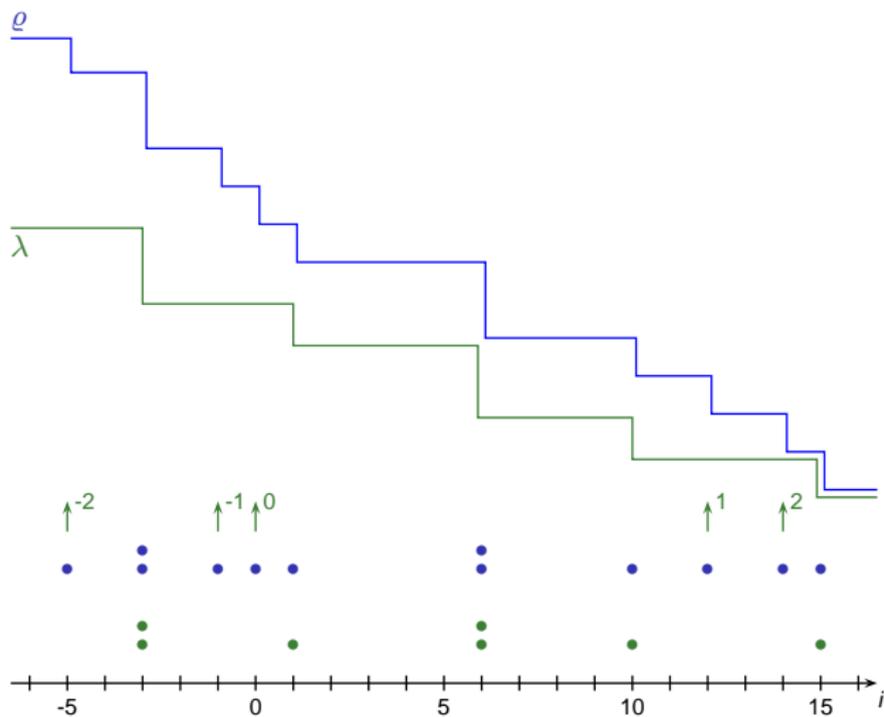
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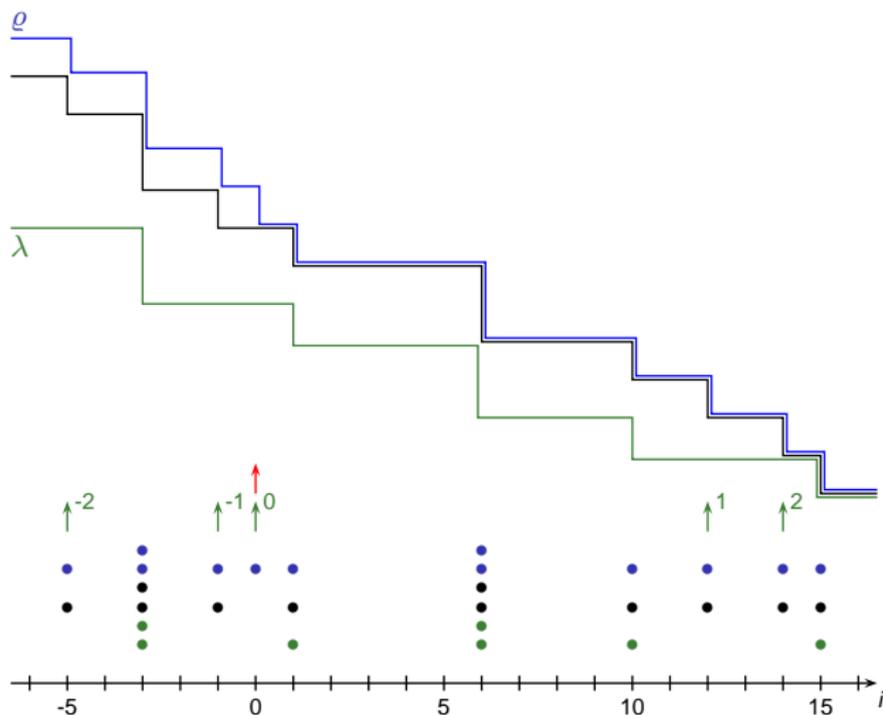
# Many second class particles



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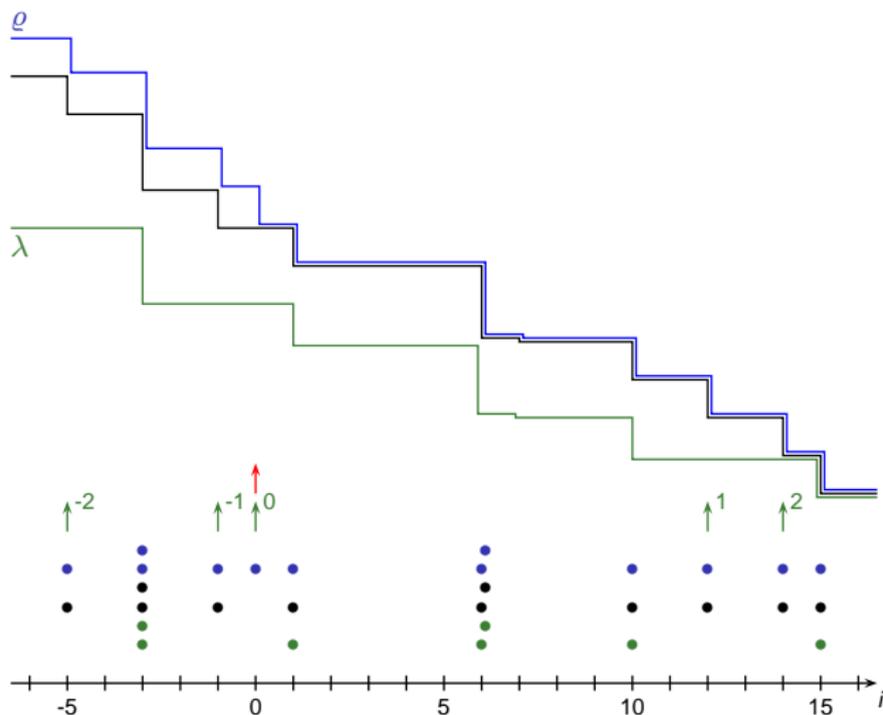


# Many second class particles plus one



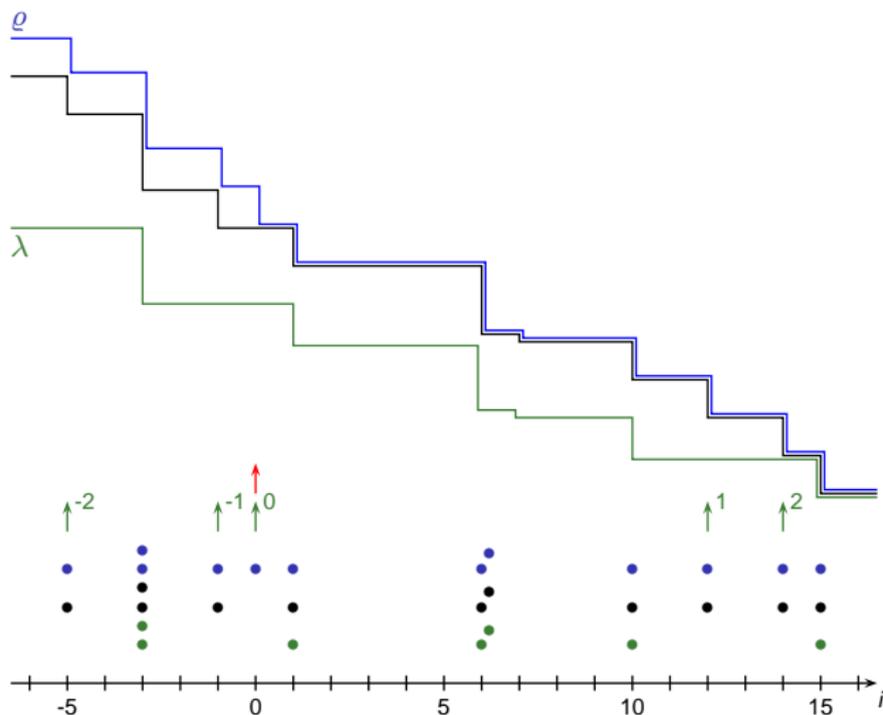
Couple three processes, and  $X(t)$  to  $Q(t)$ .

# Many second class particles **plus one**



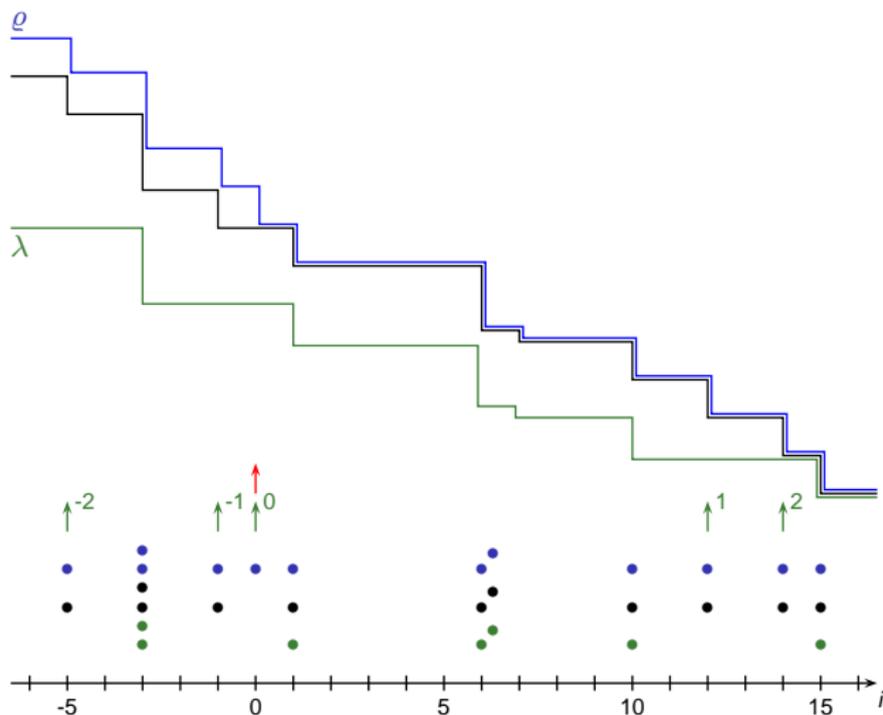
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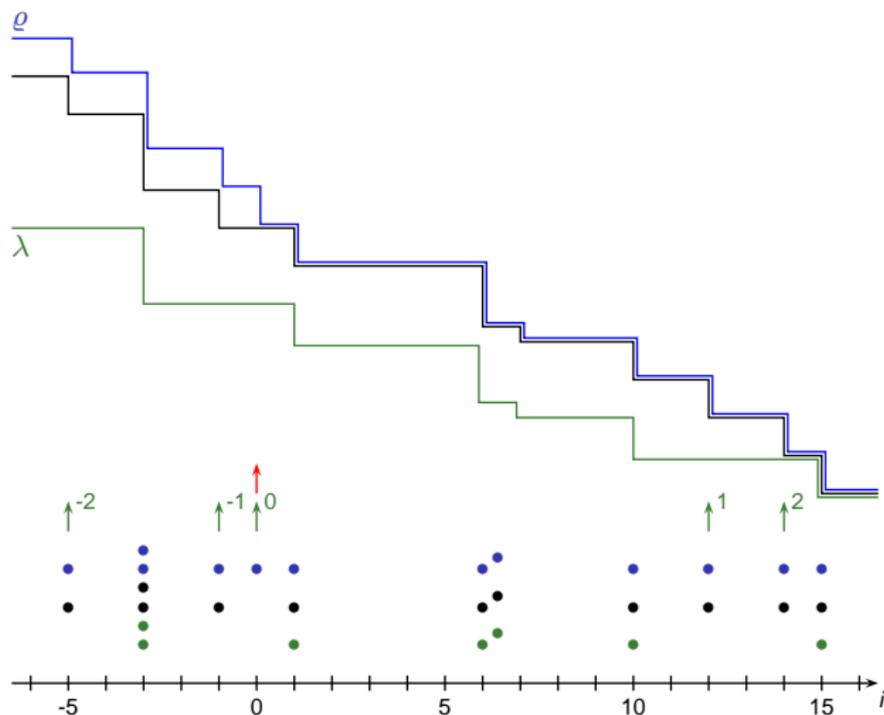
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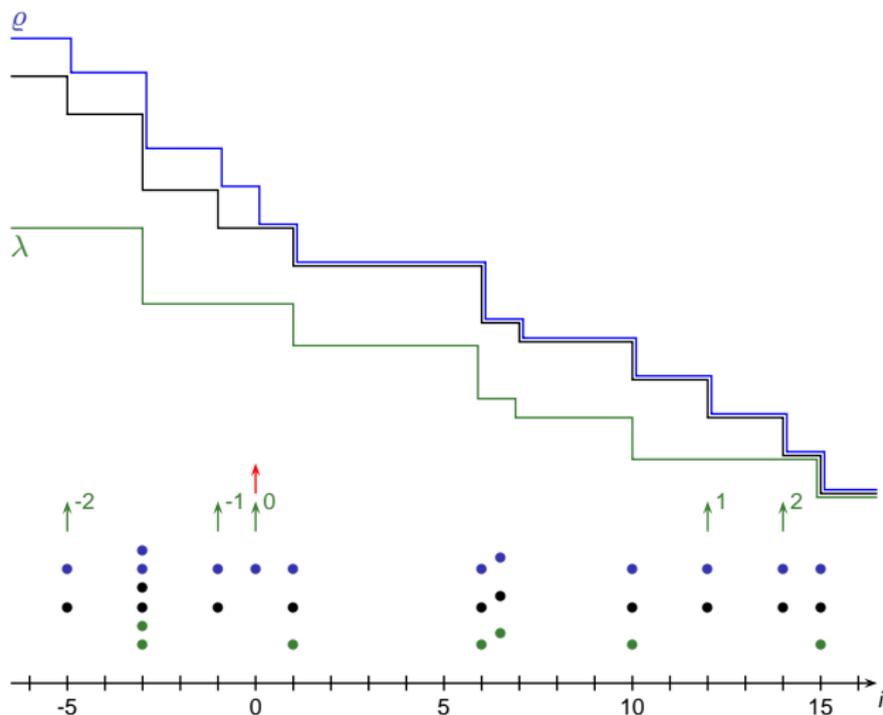
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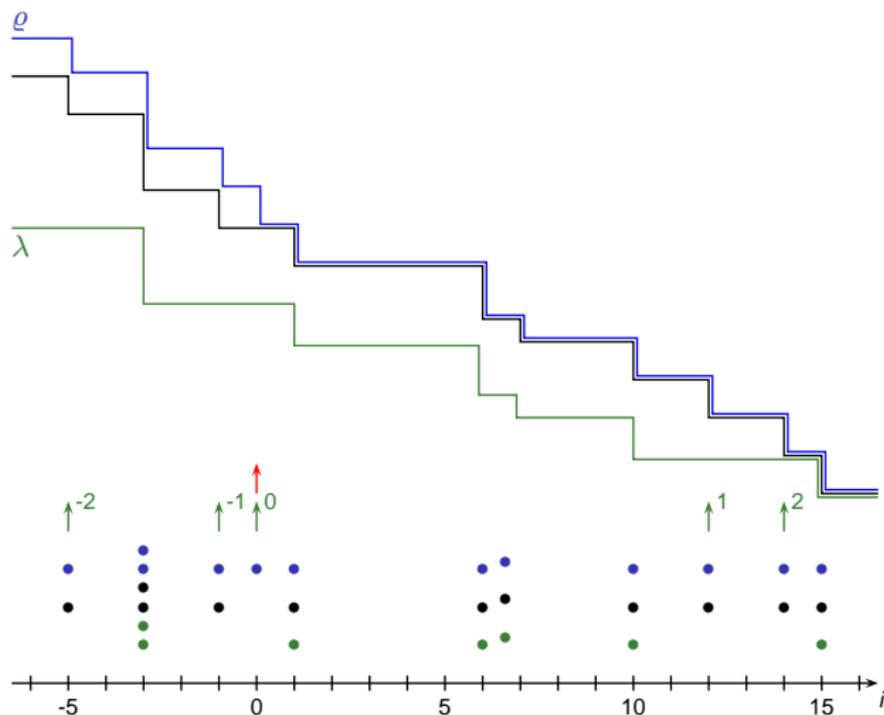
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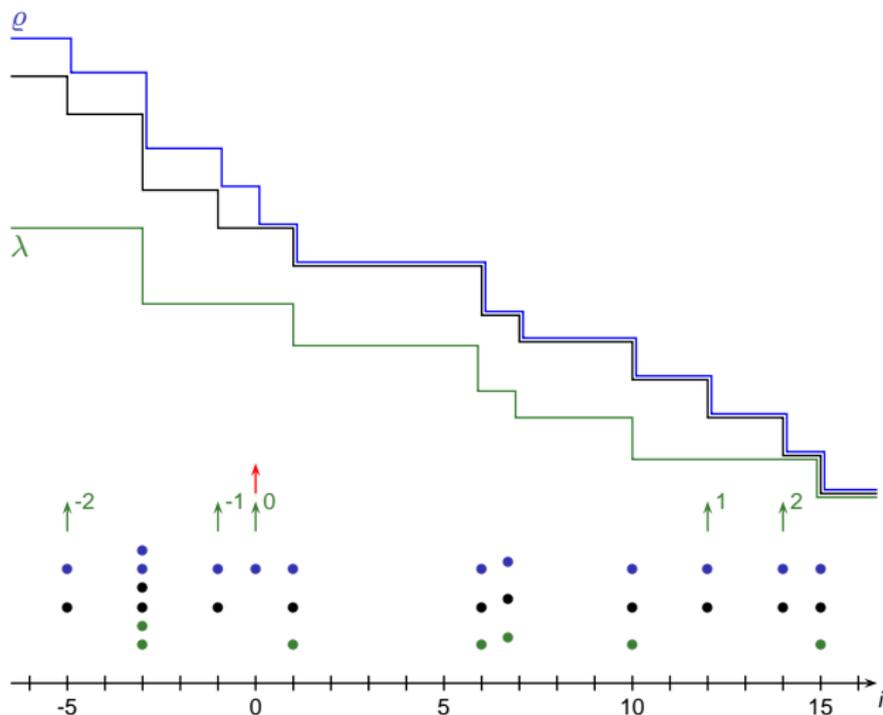
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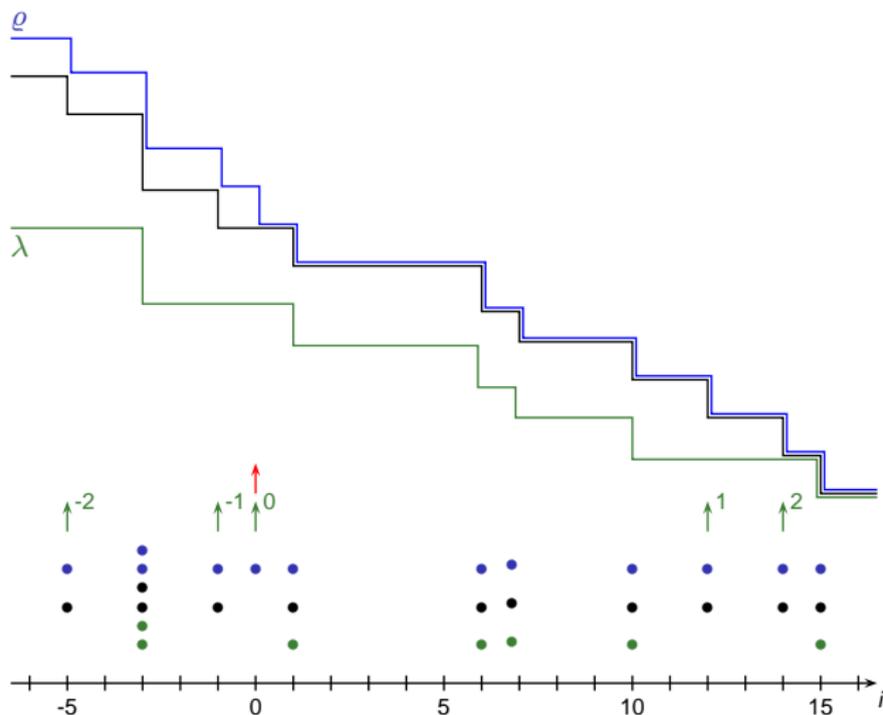
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# Many second class particles plus one



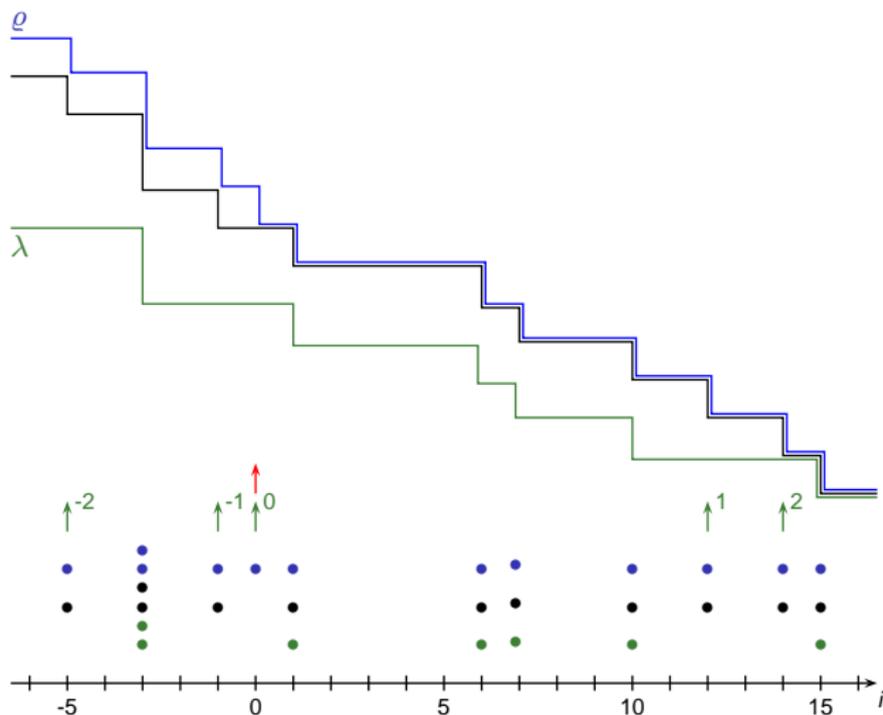
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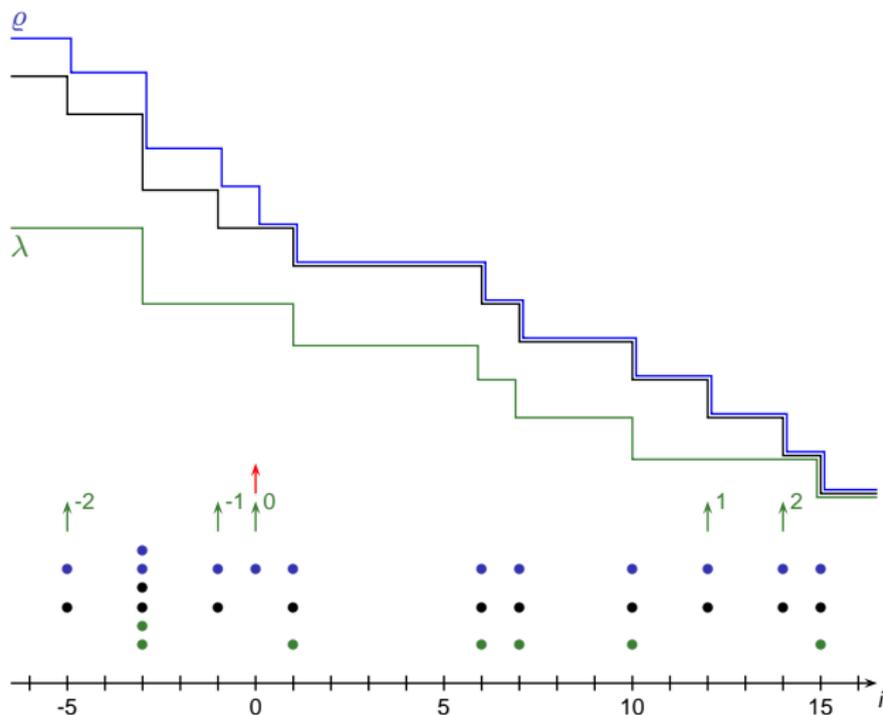
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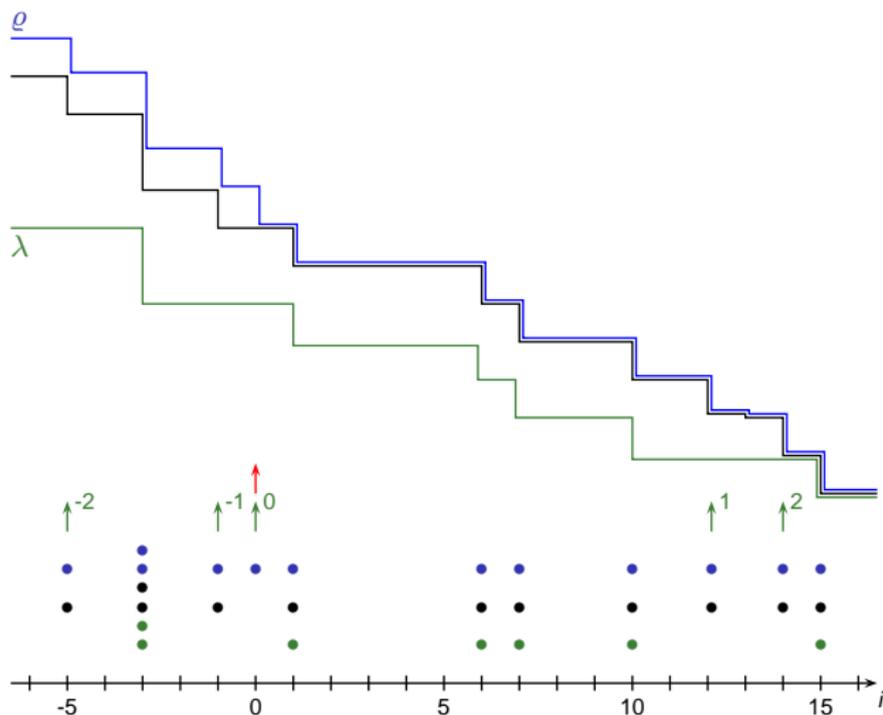
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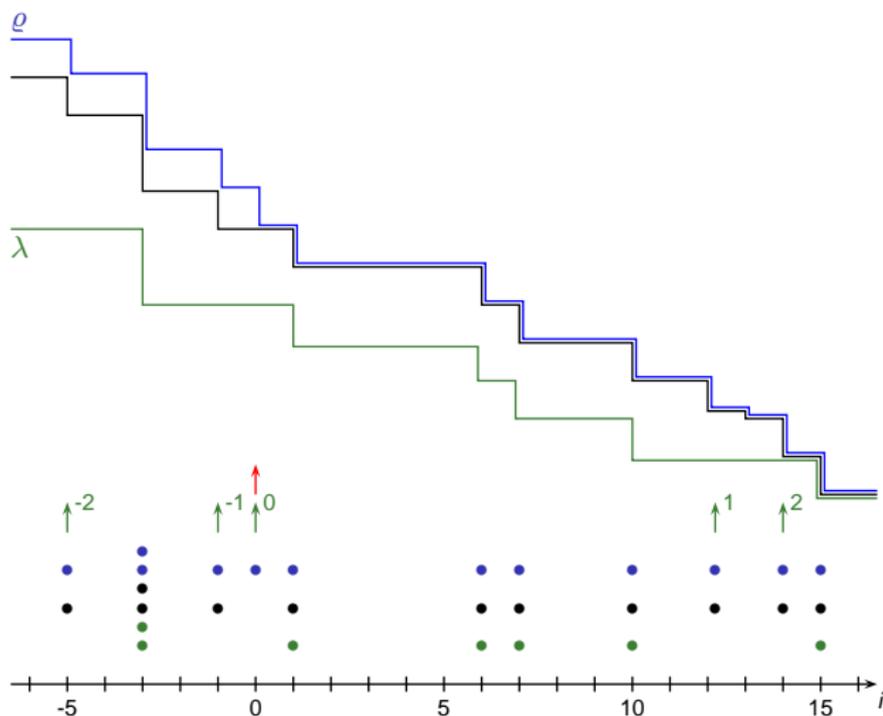
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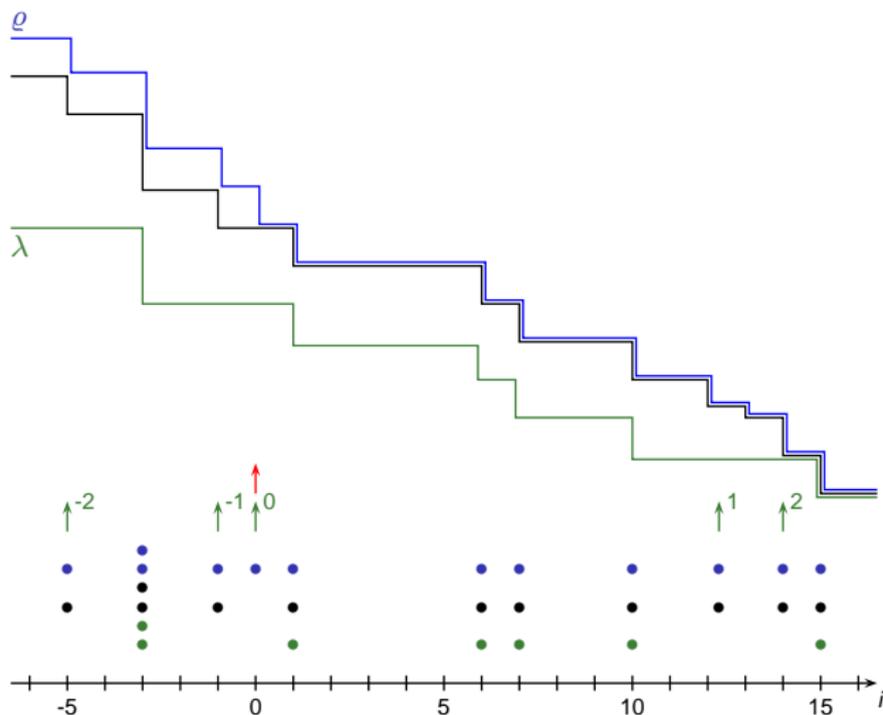
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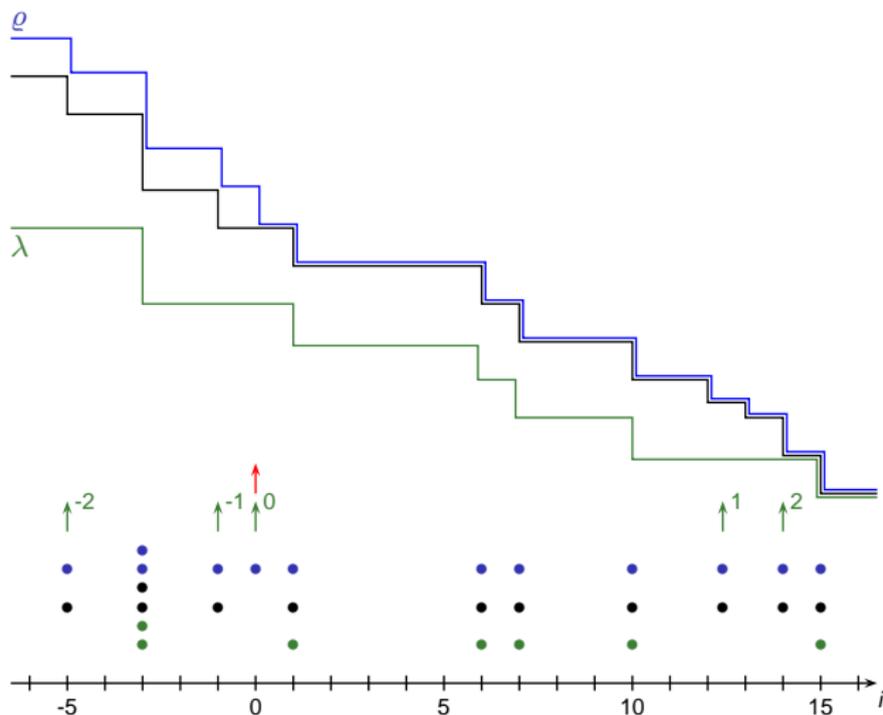
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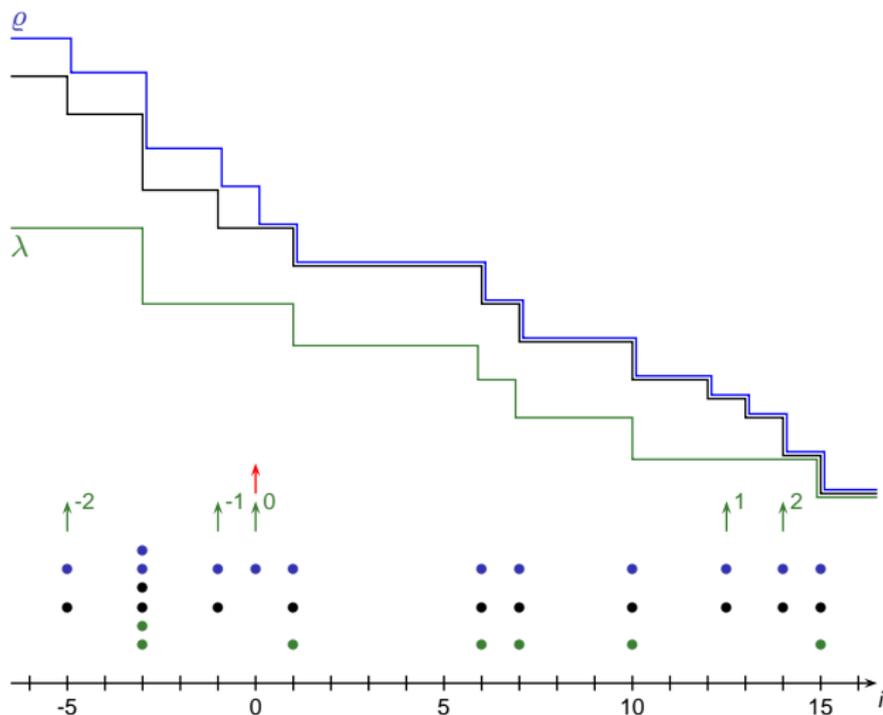
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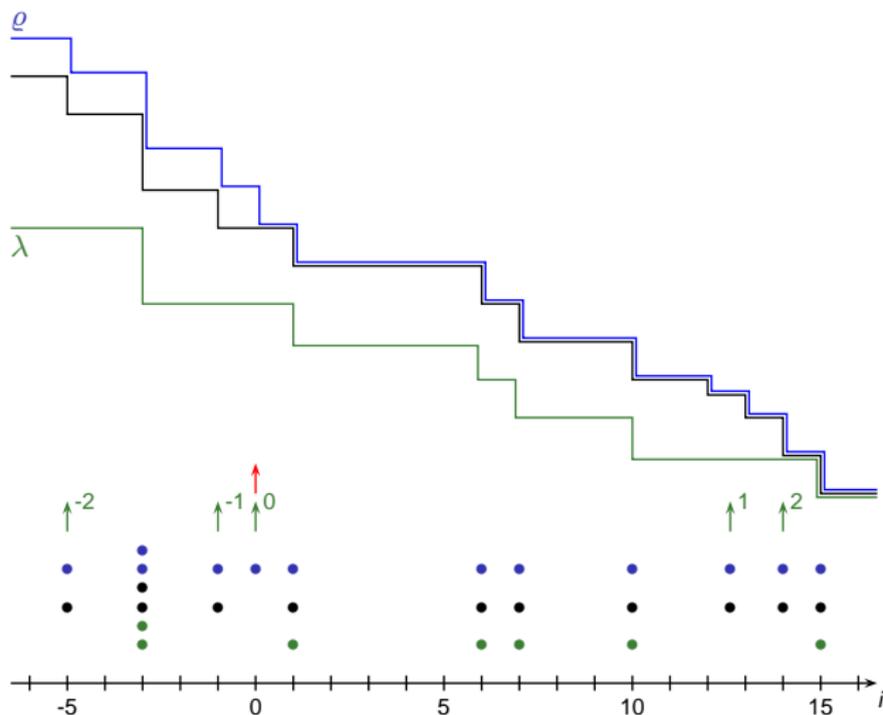
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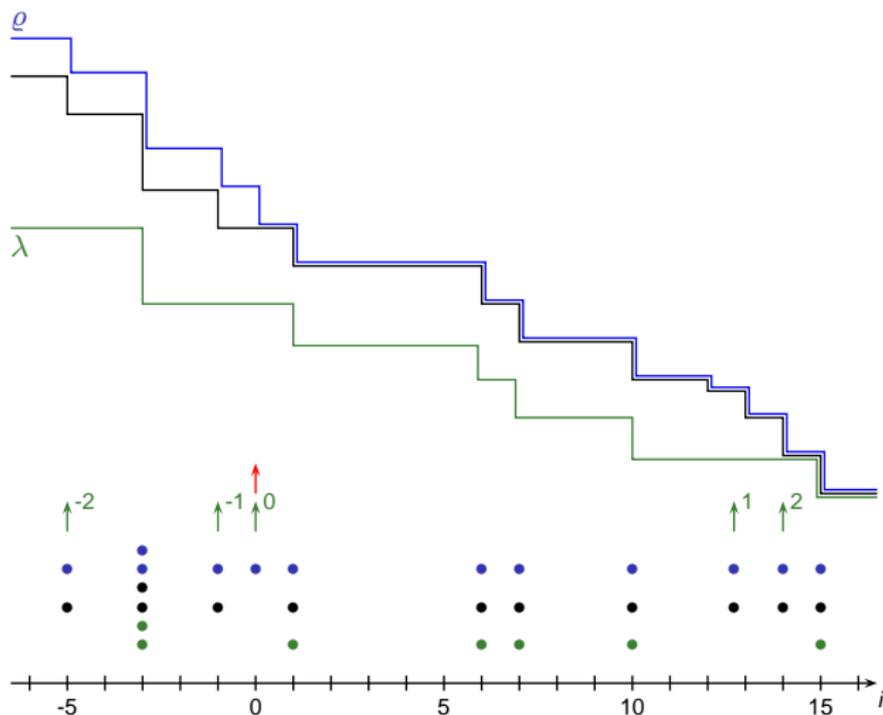
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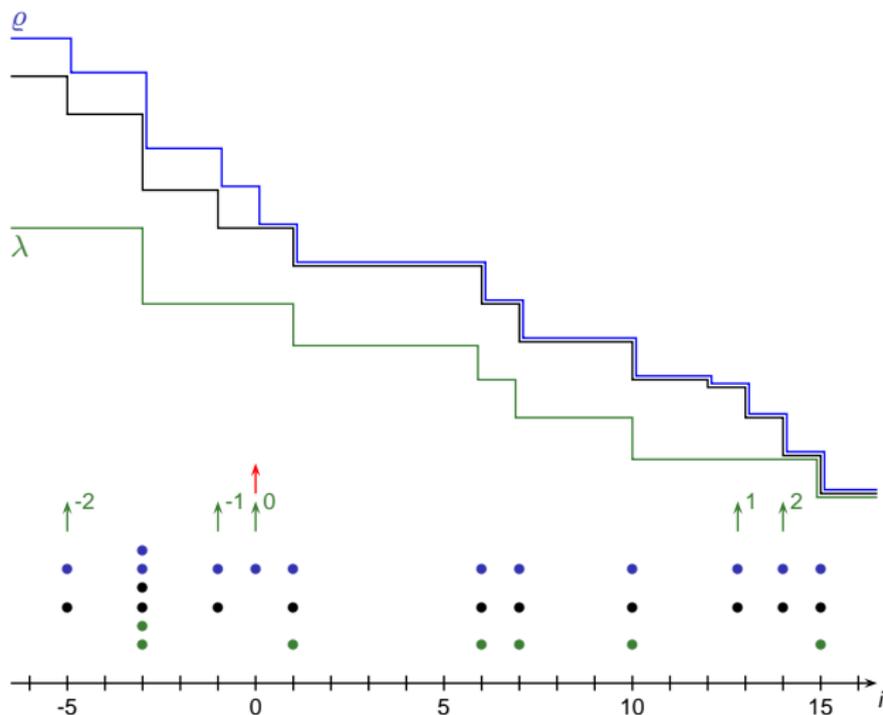
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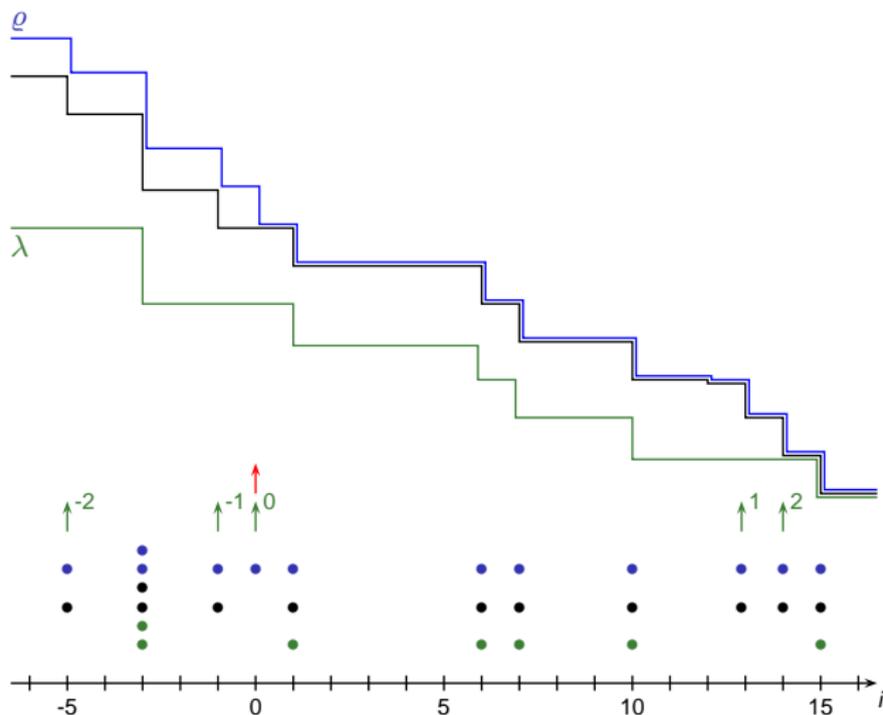
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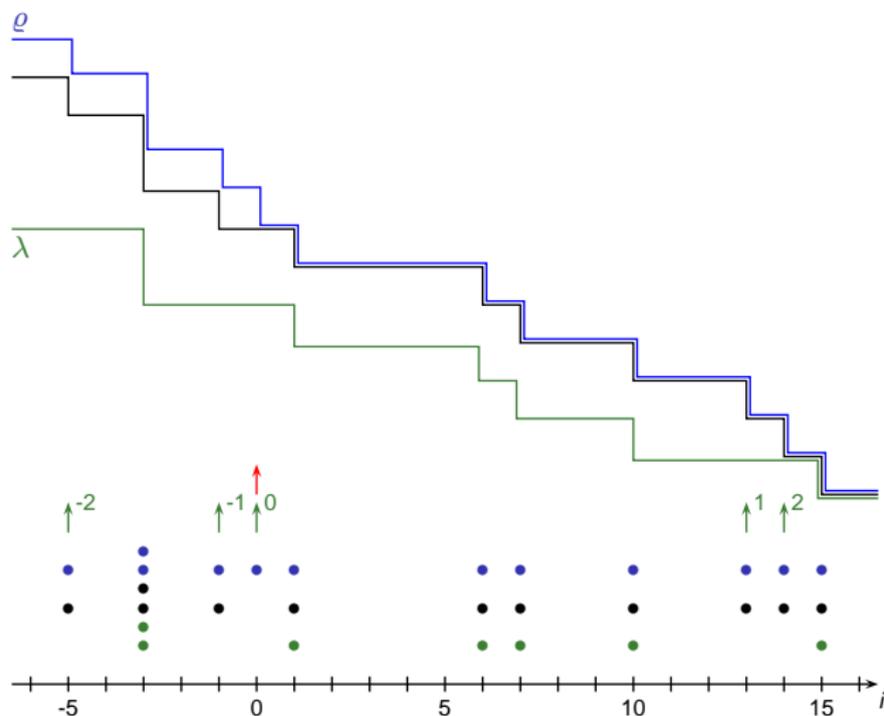
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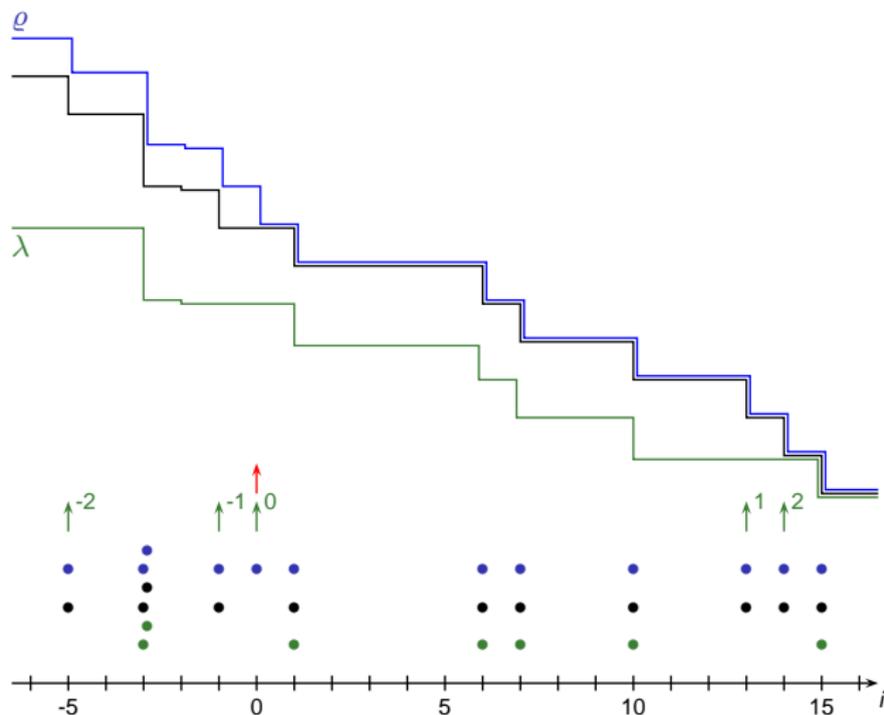
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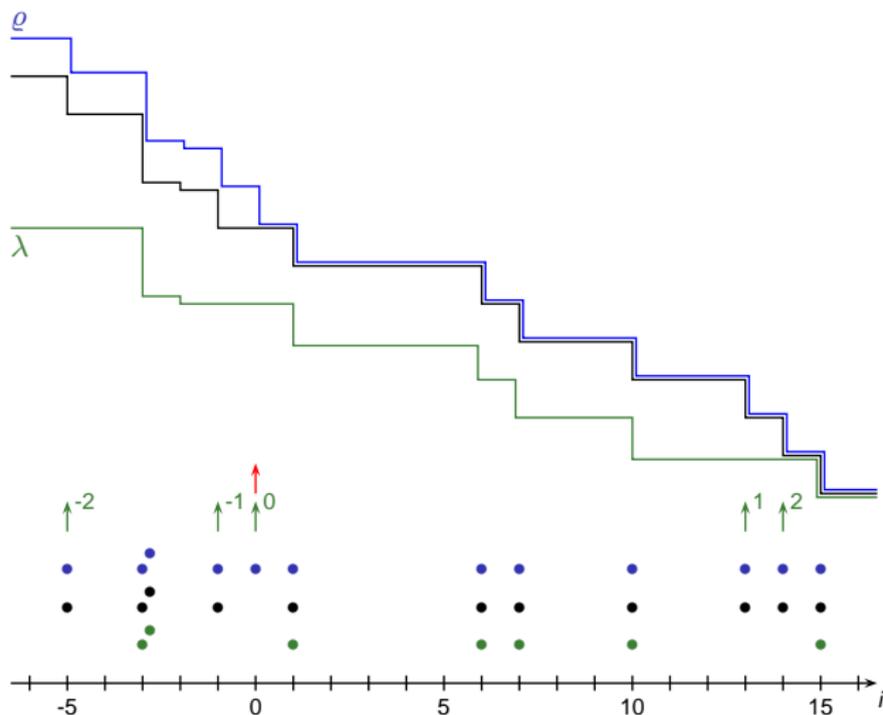
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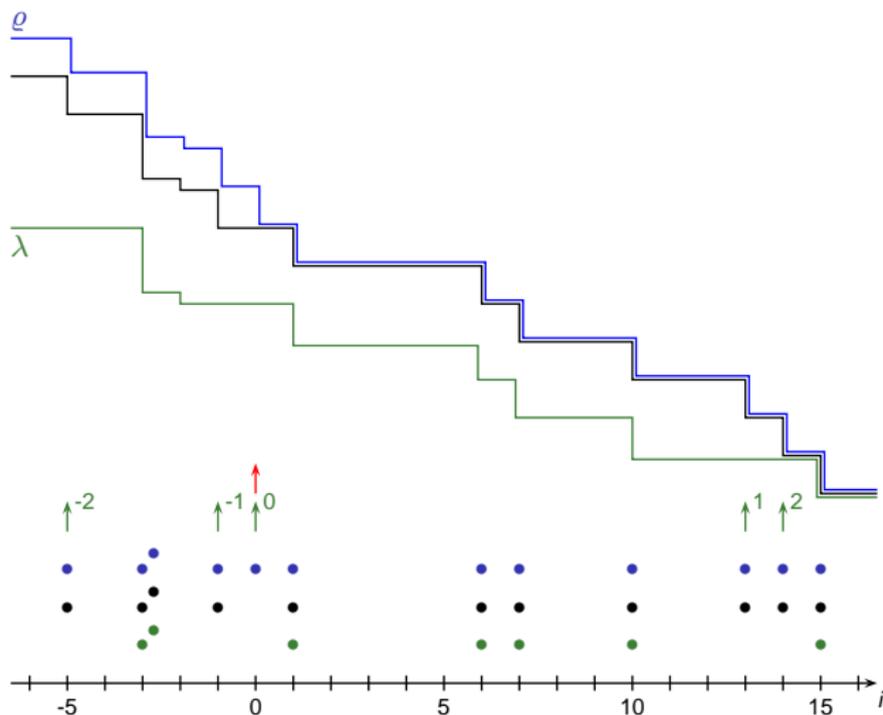
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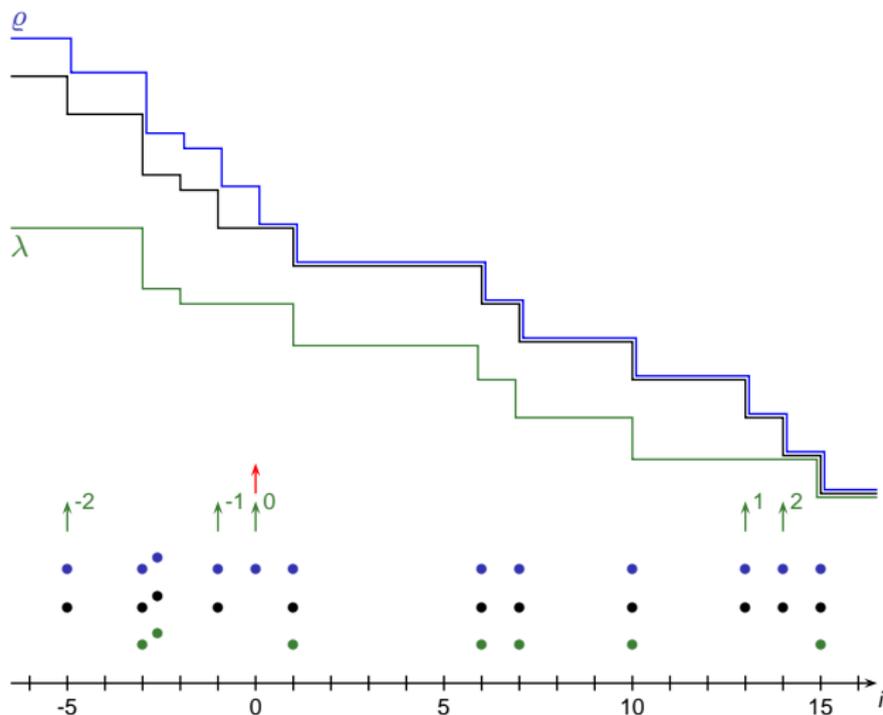
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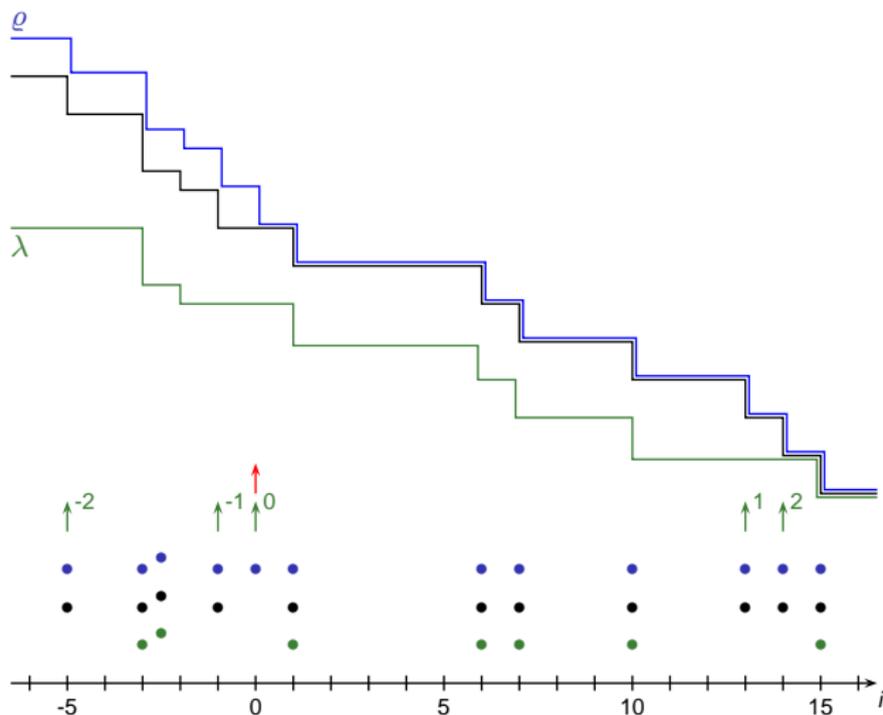
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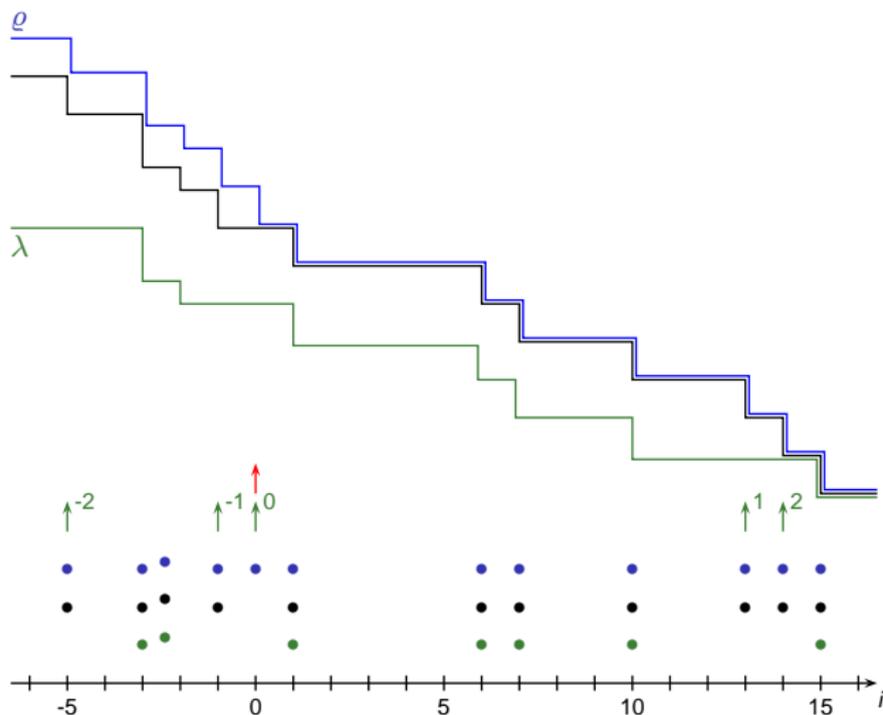
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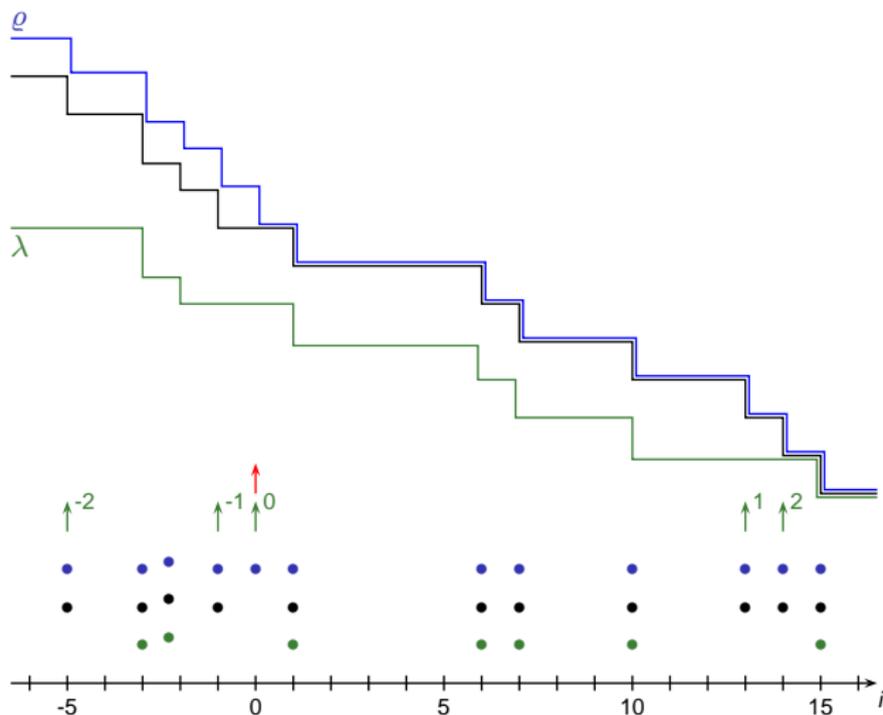
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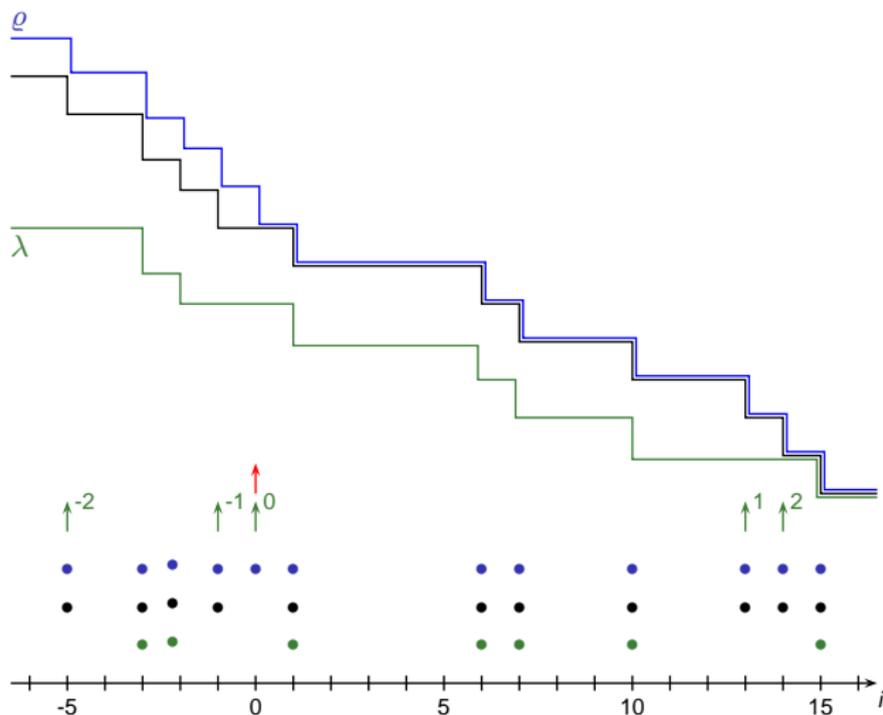
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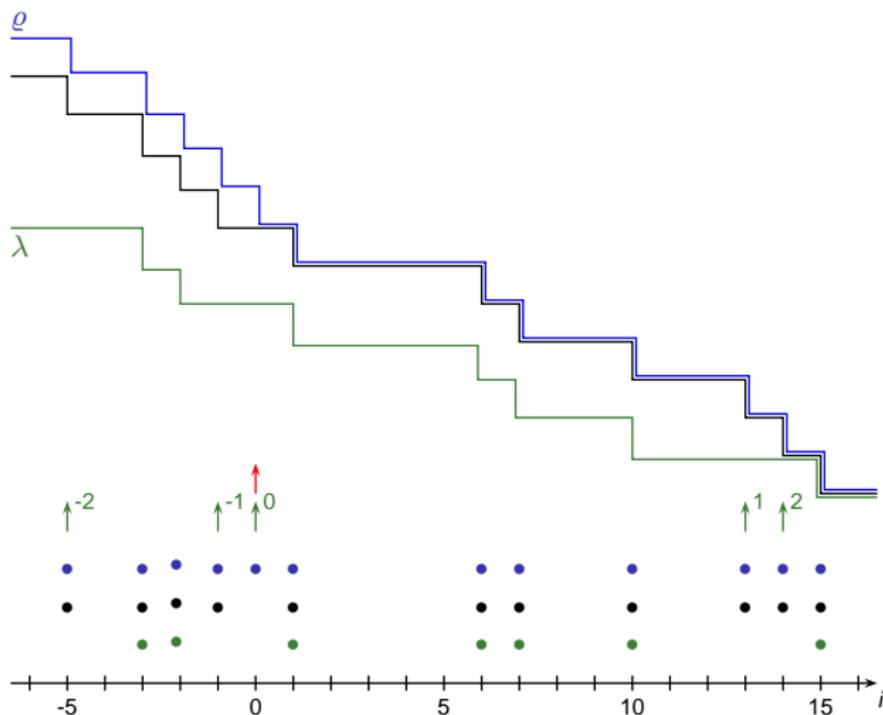
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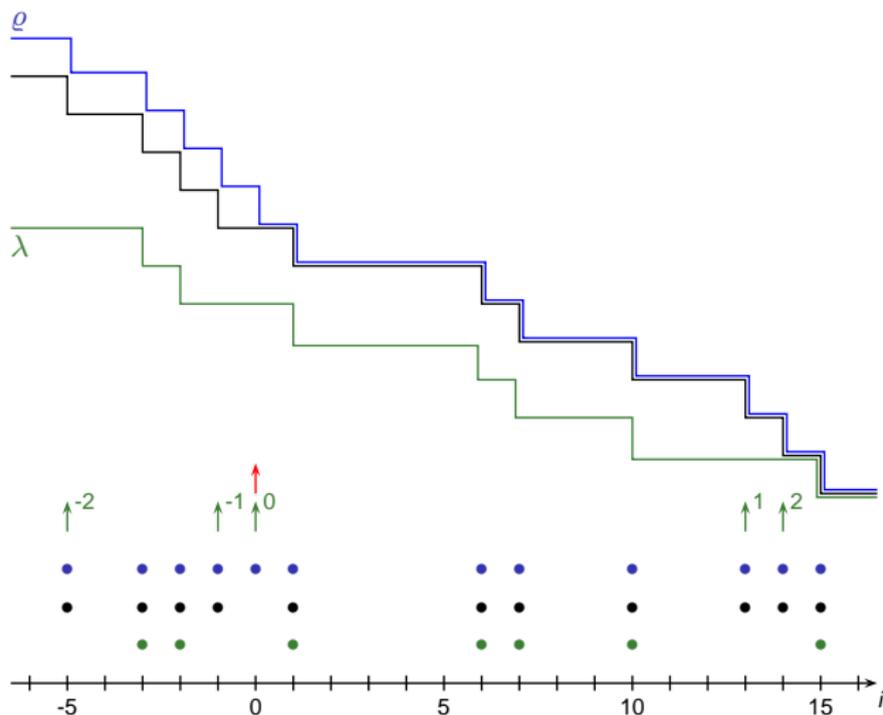
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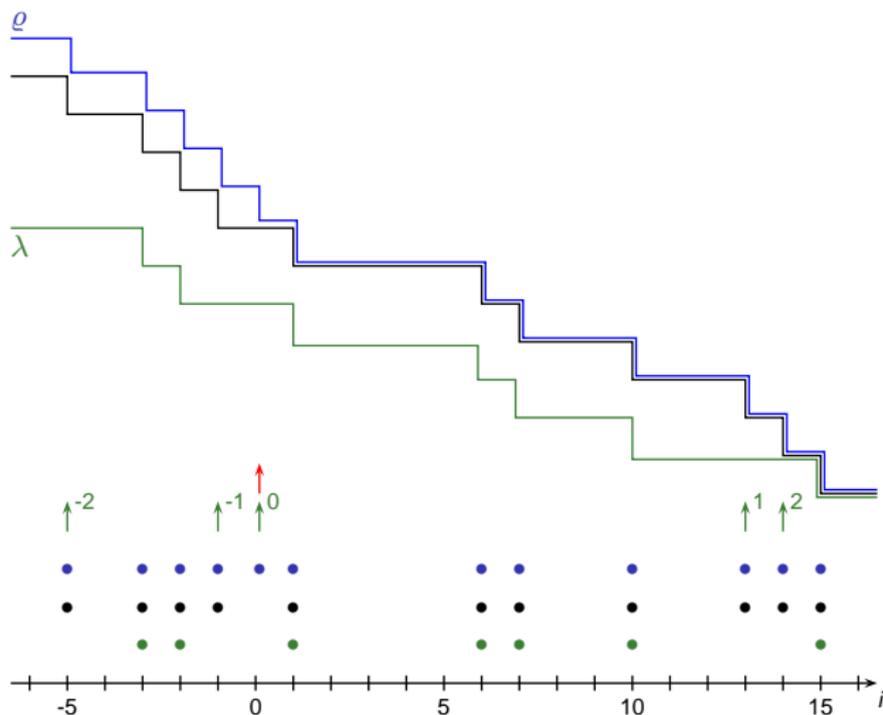
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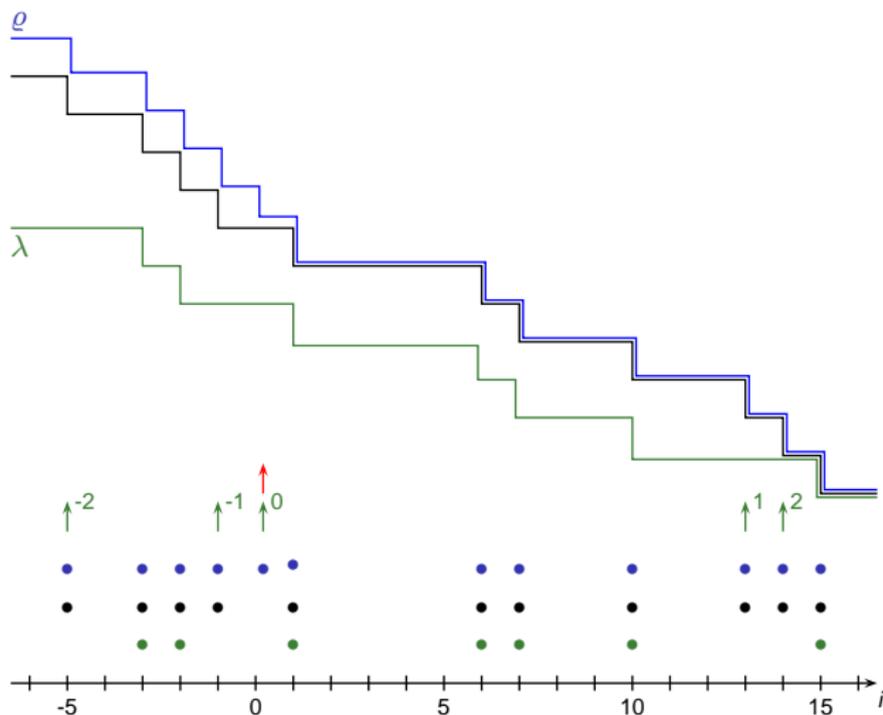
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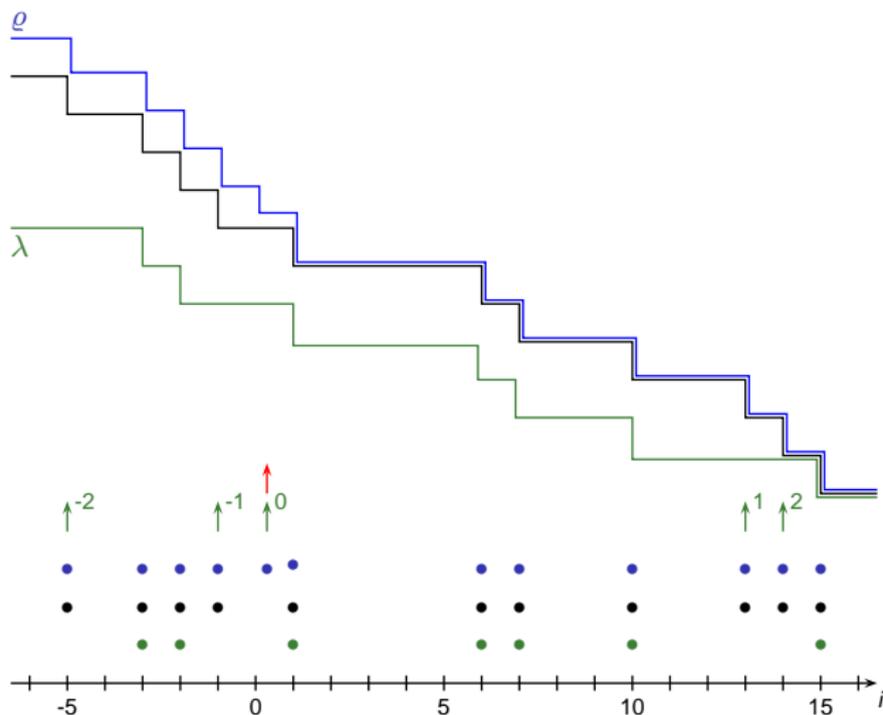
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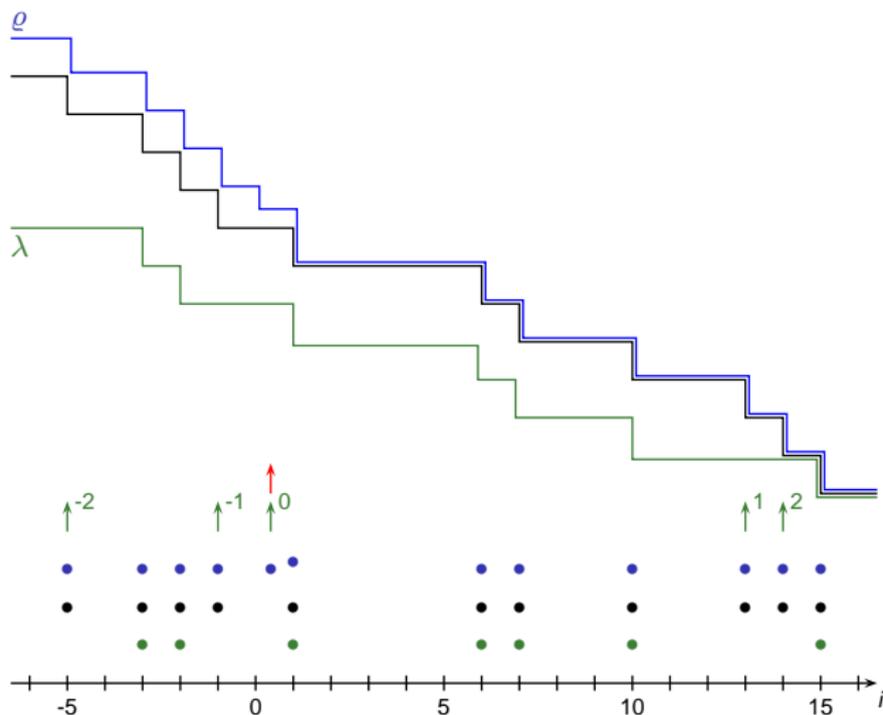
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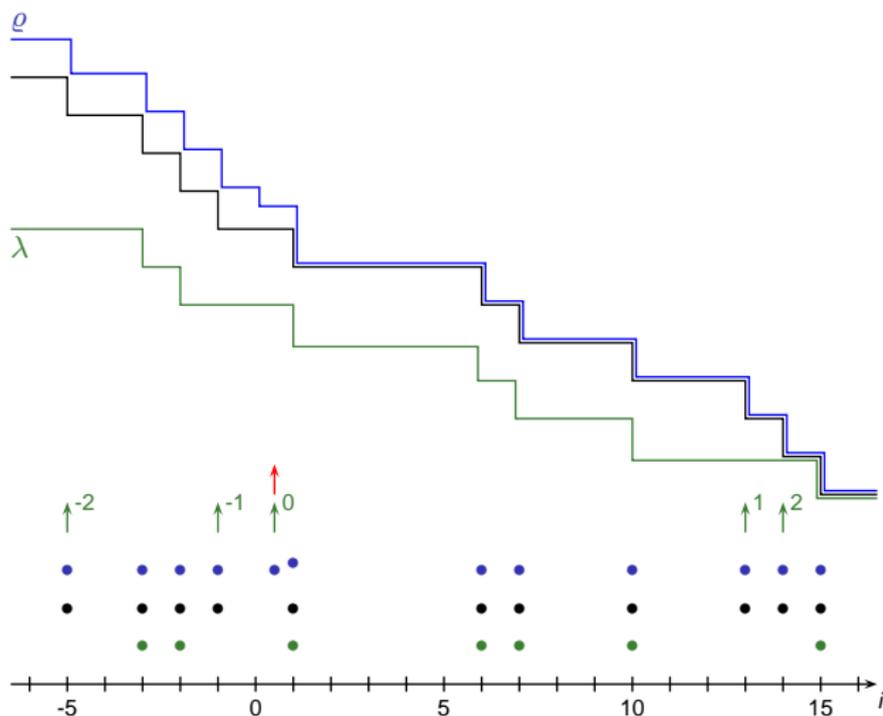
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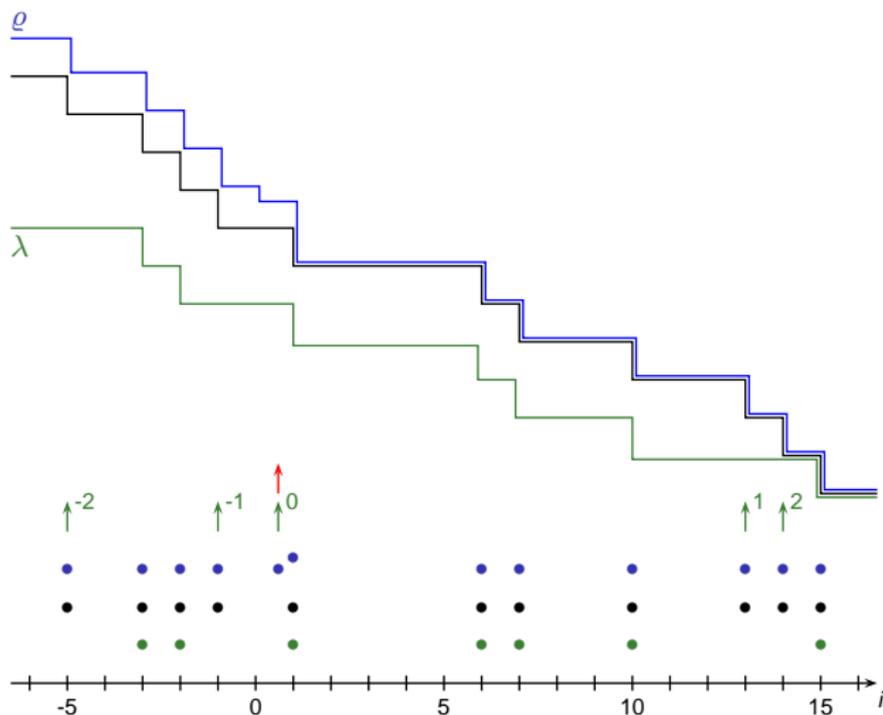
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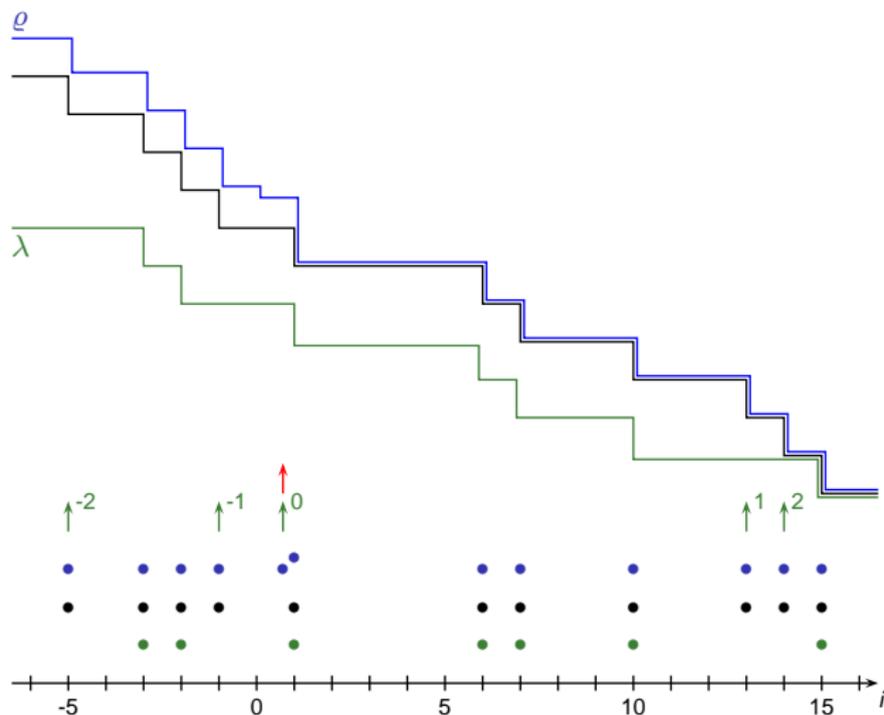
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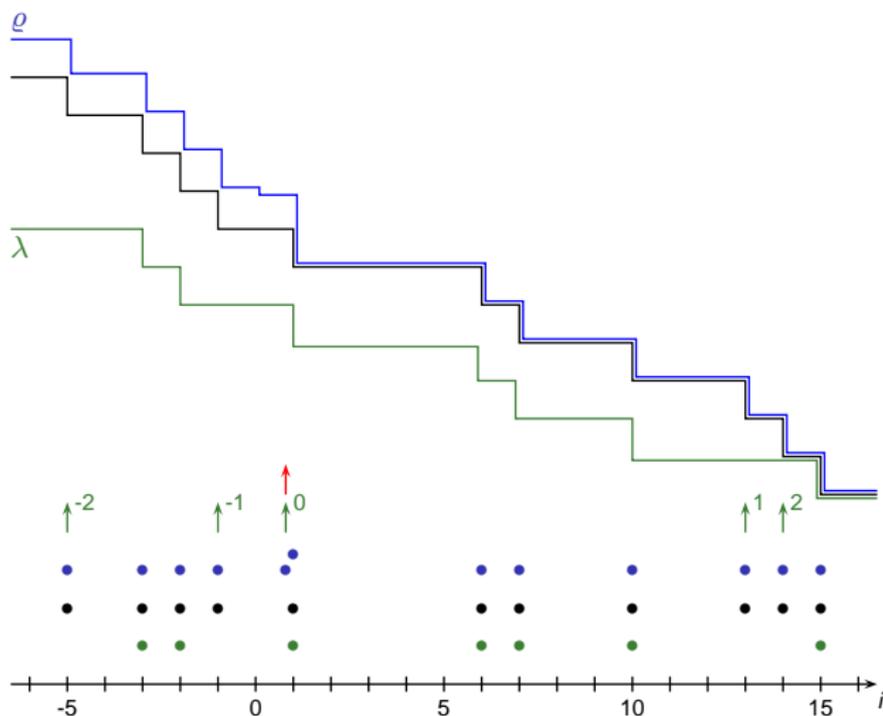
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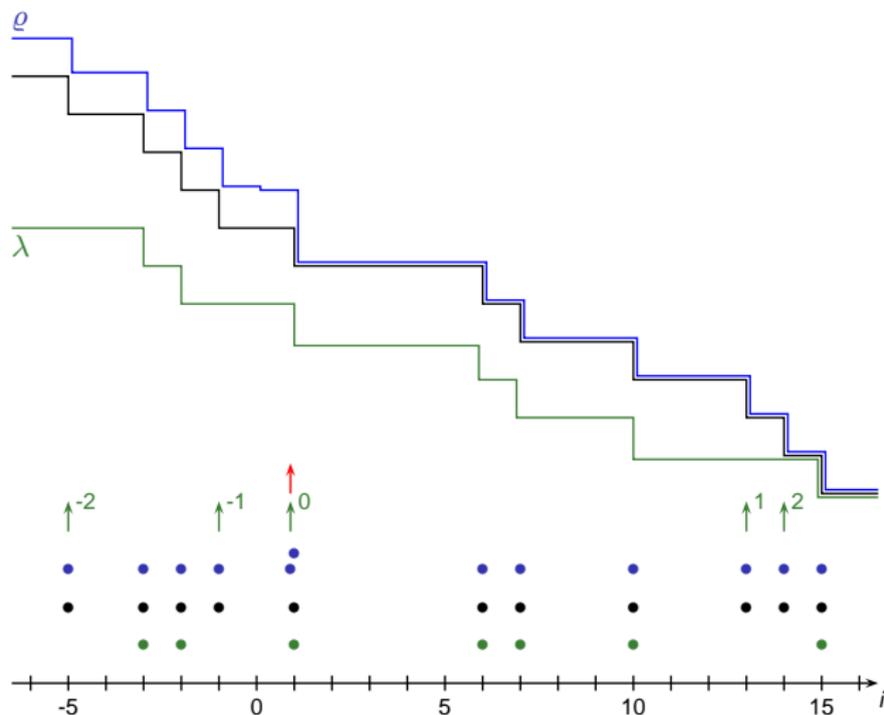
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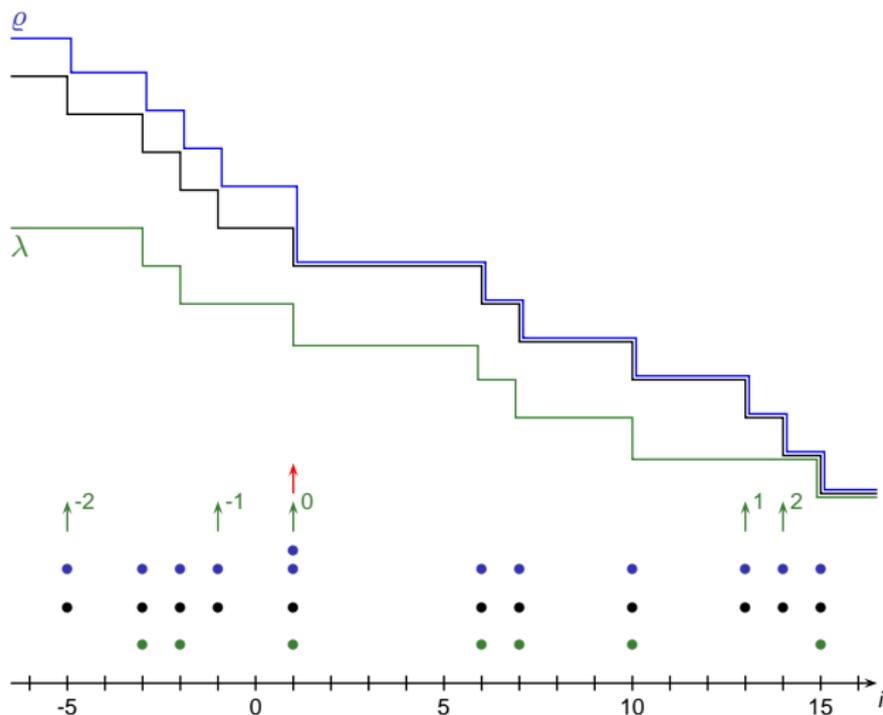
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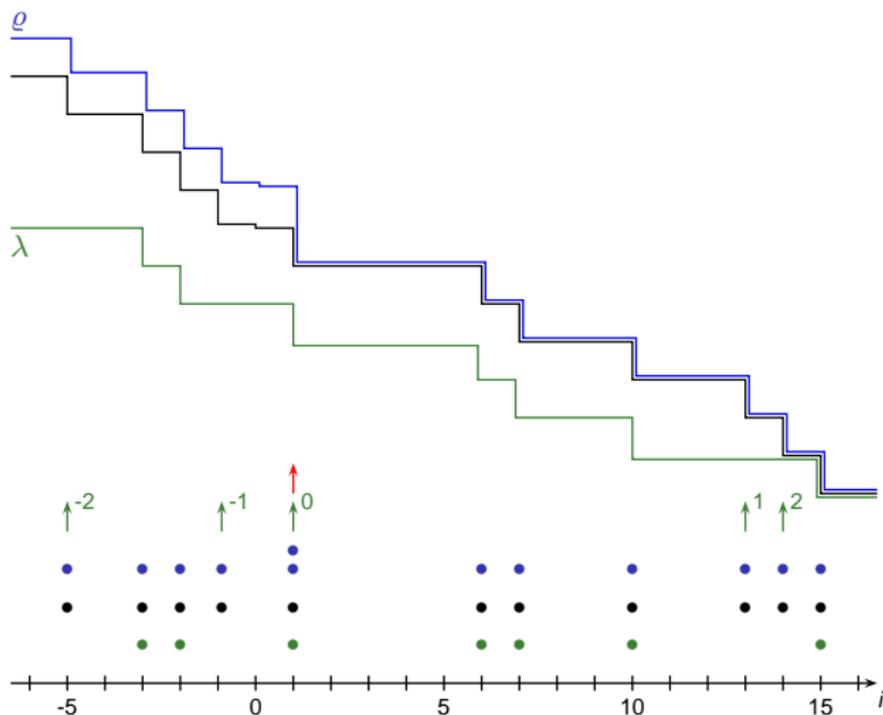
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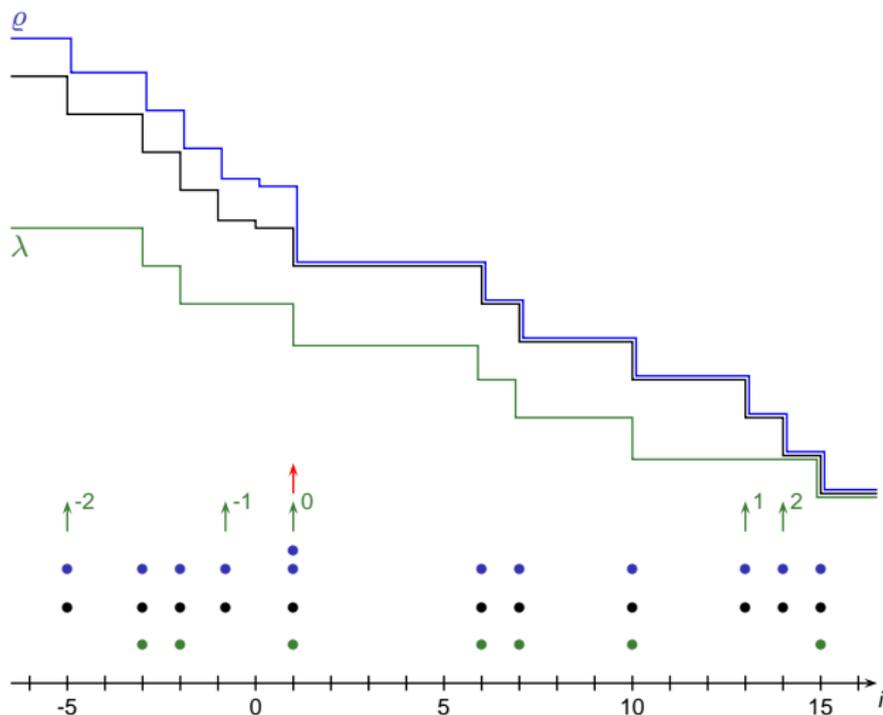
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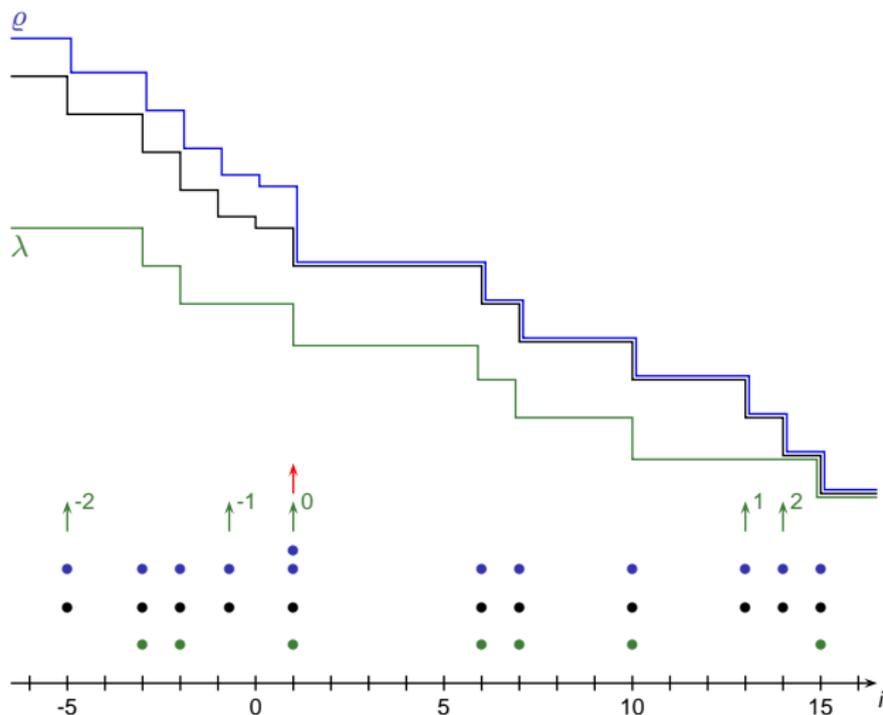
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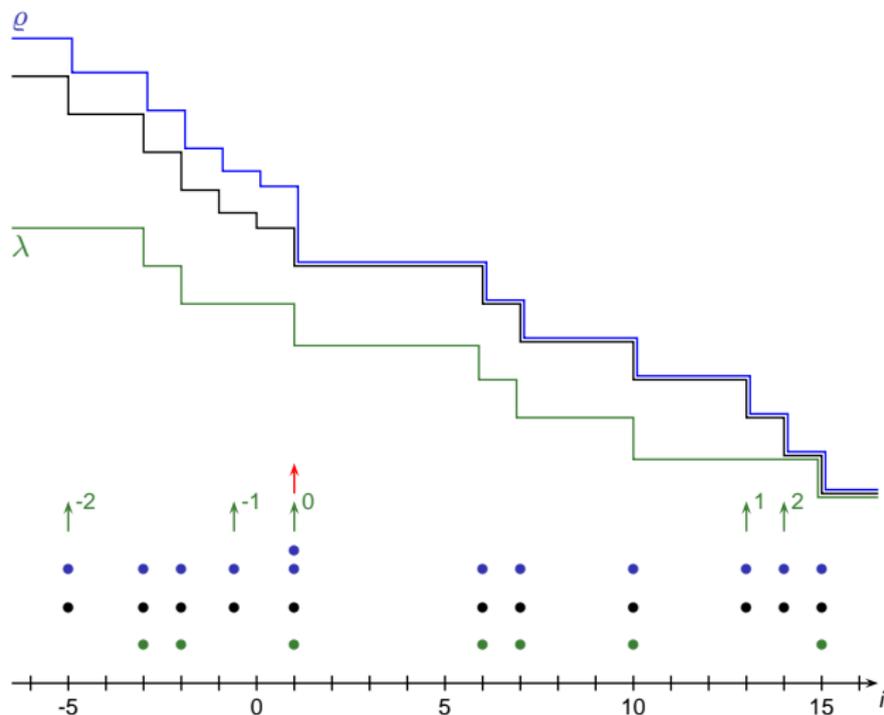
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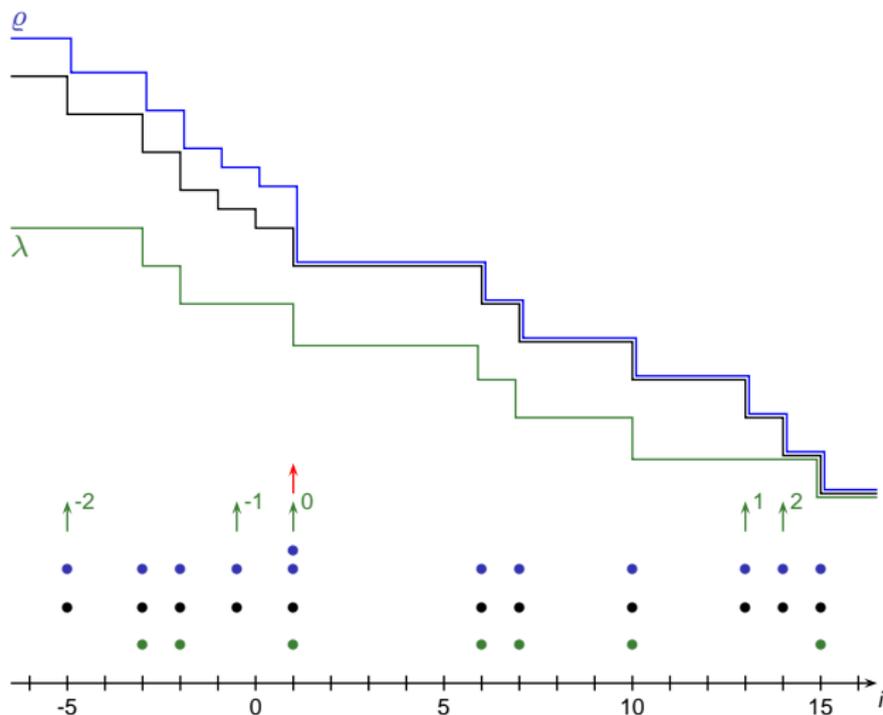
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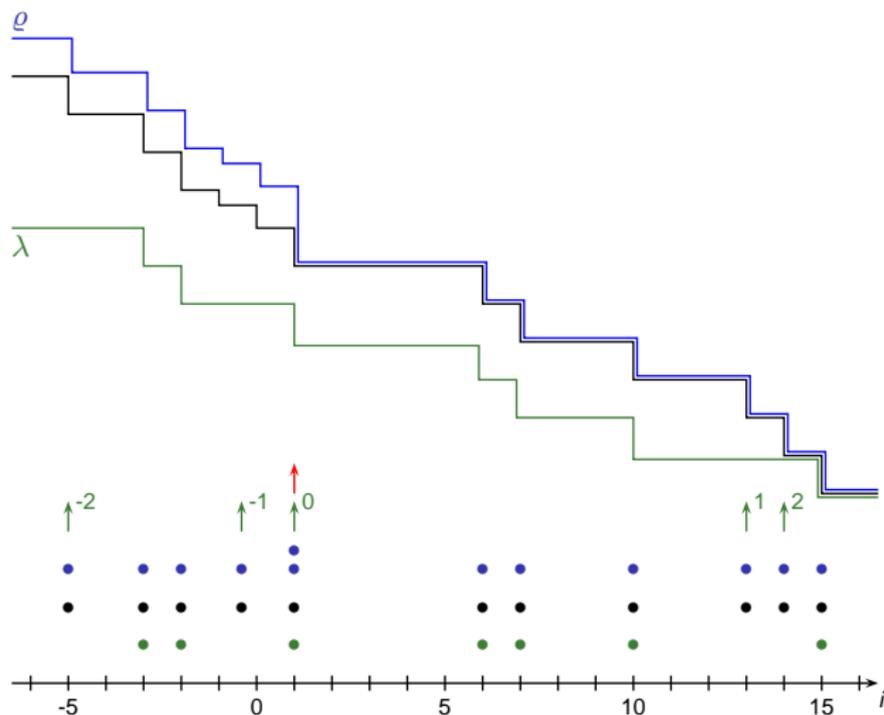
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# Many second class particles **plus one**



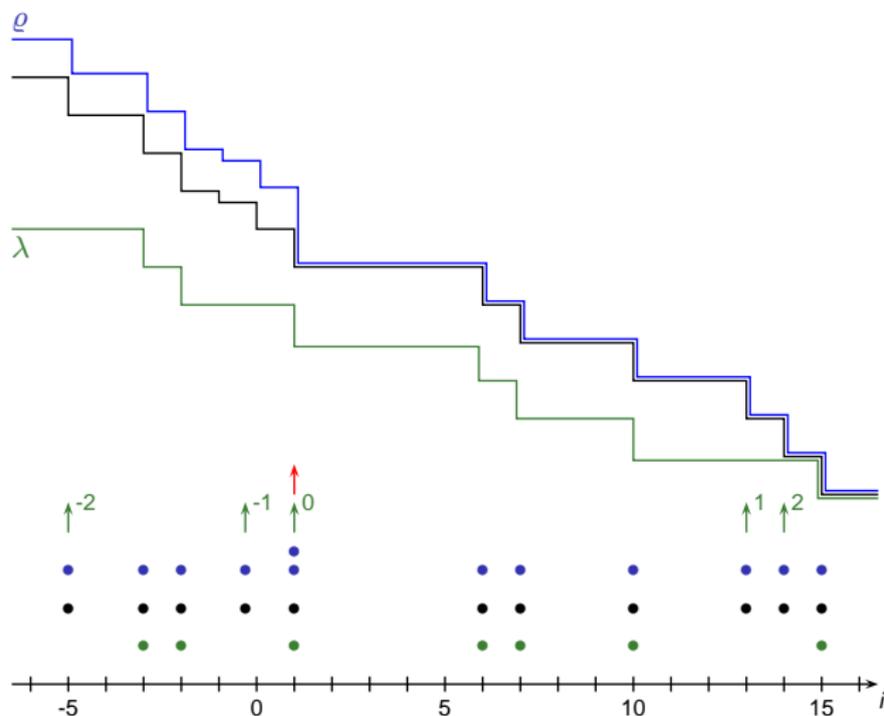
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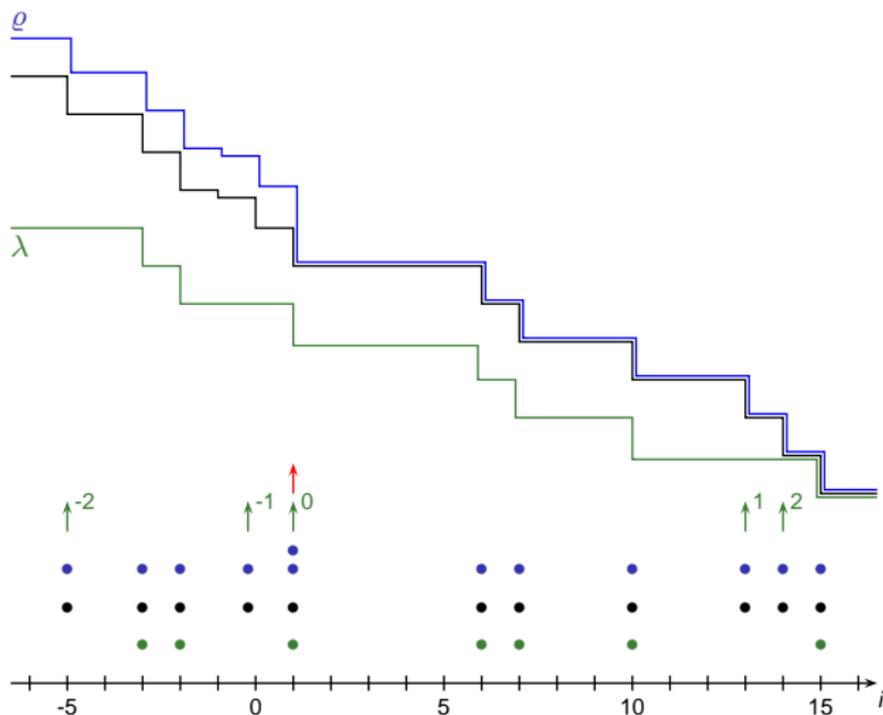
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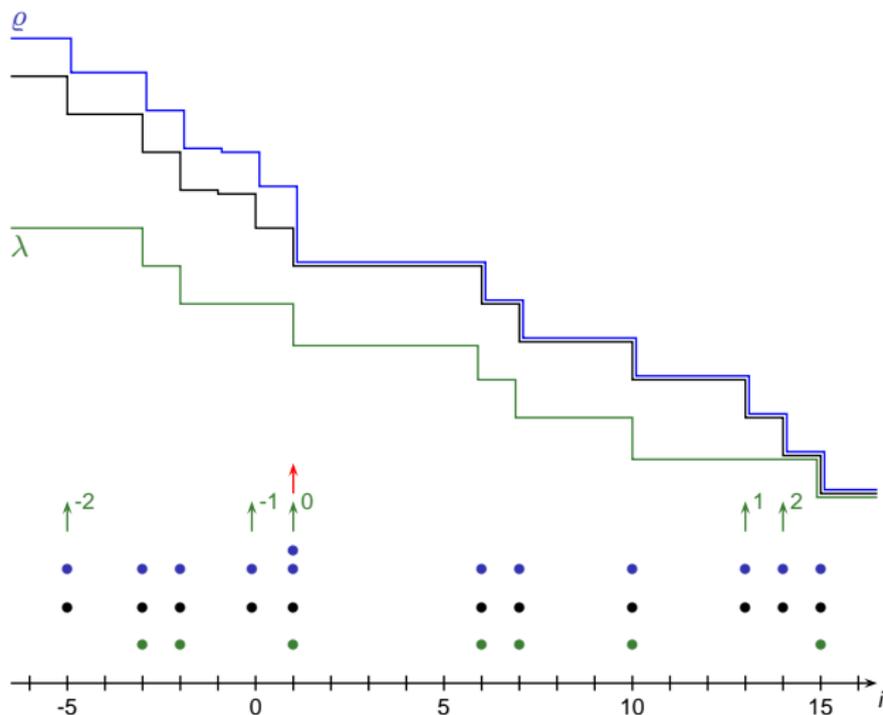
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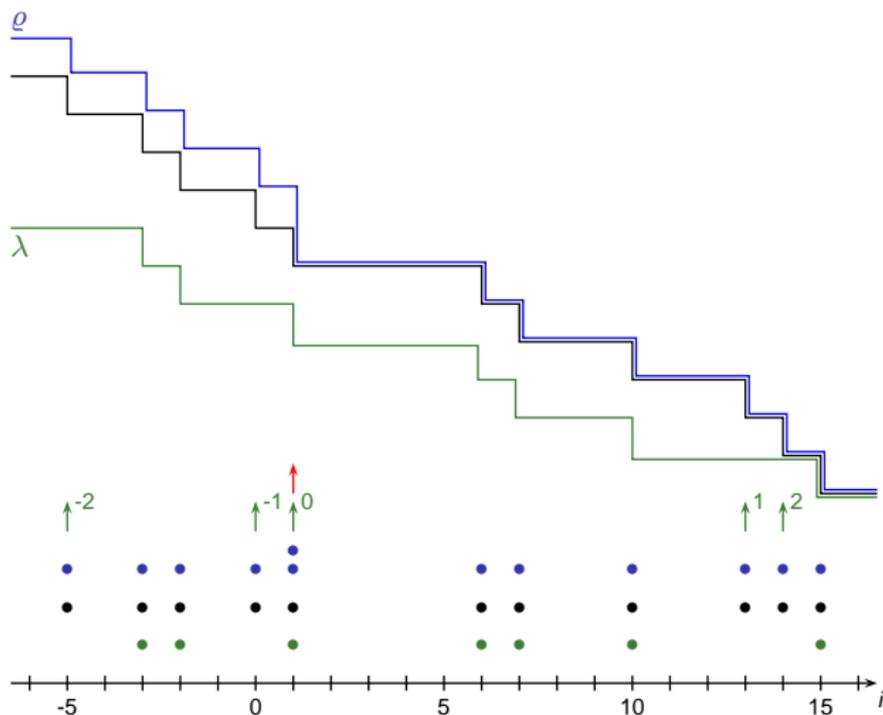
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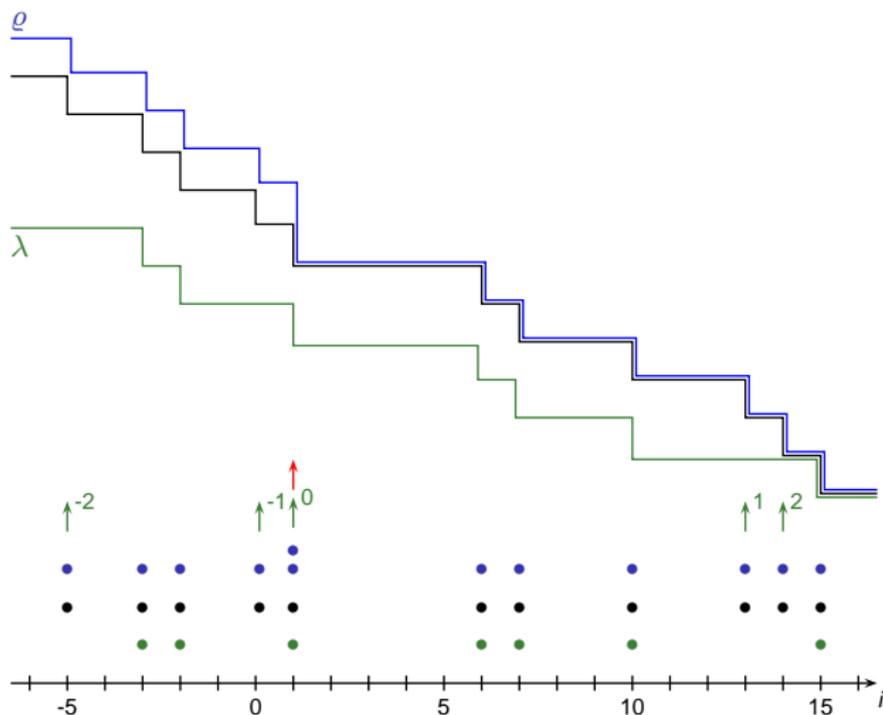
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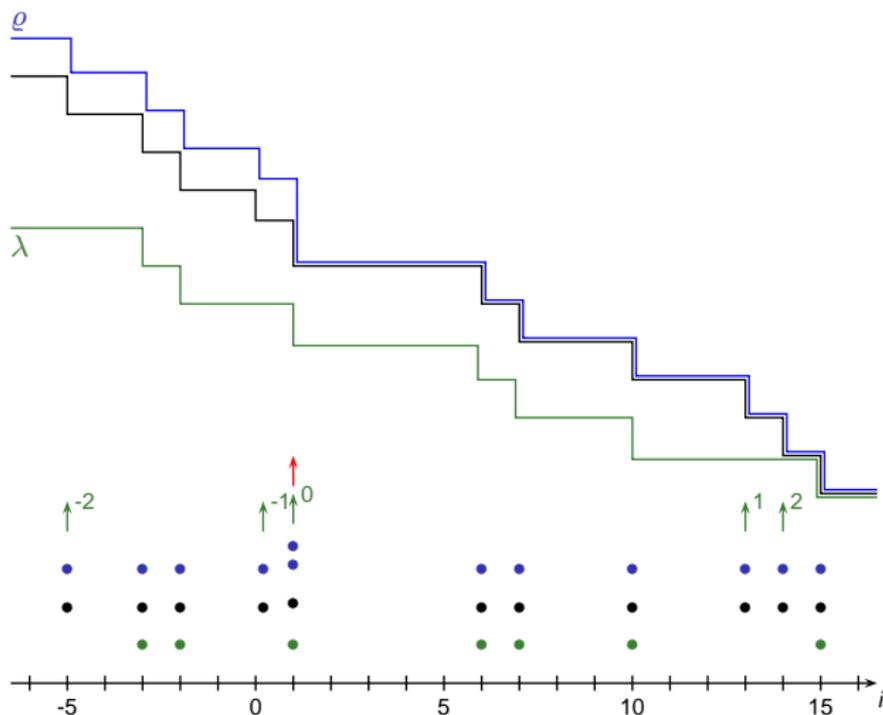
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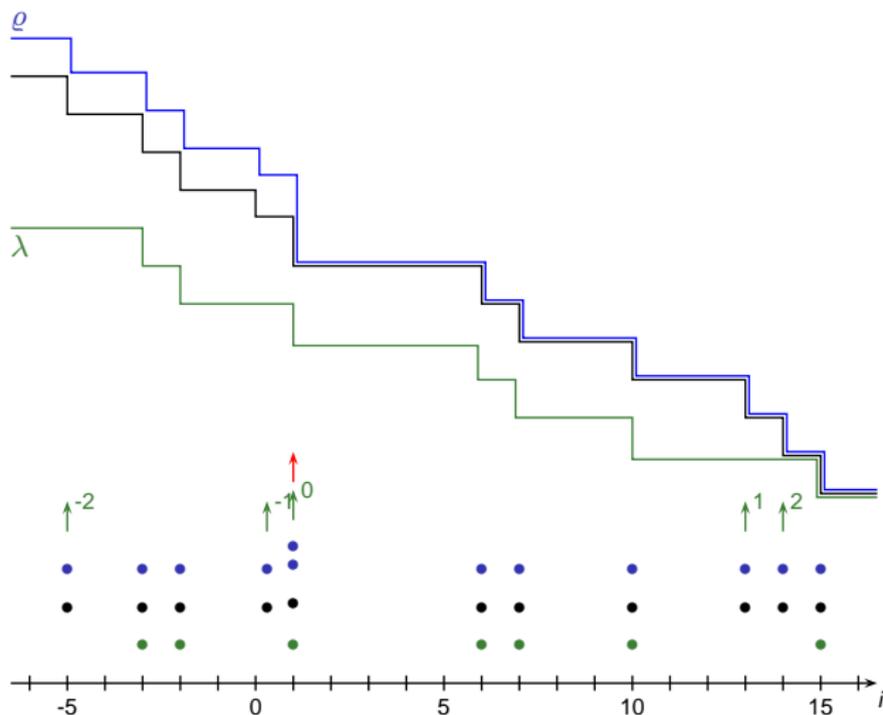
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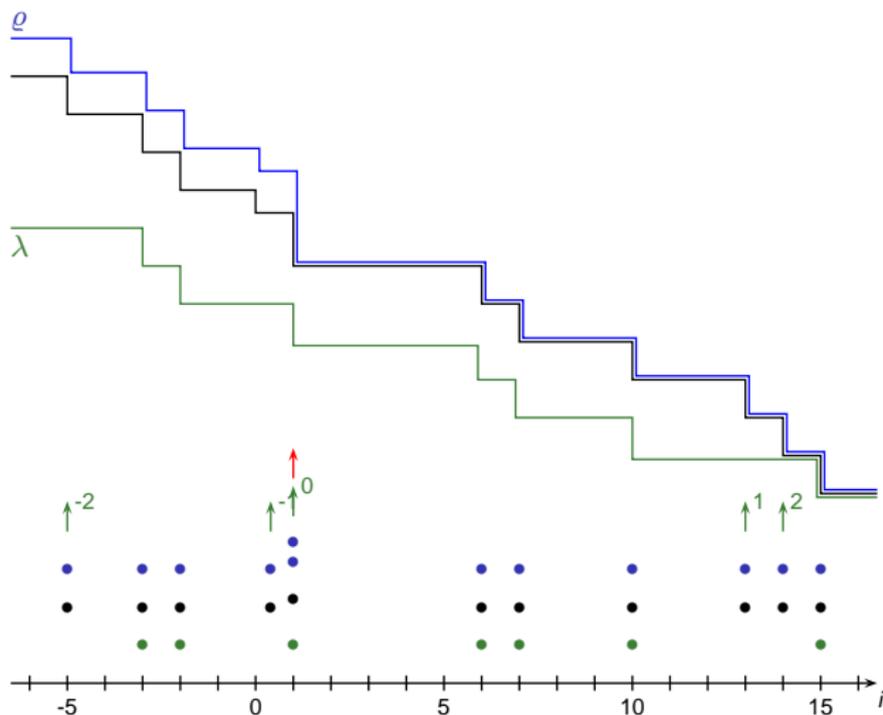
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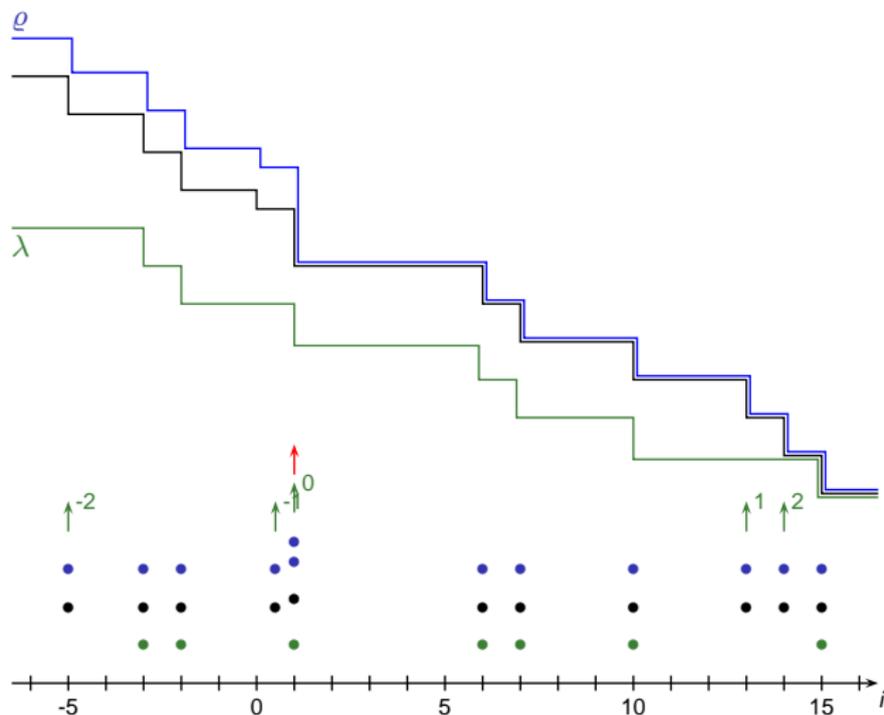
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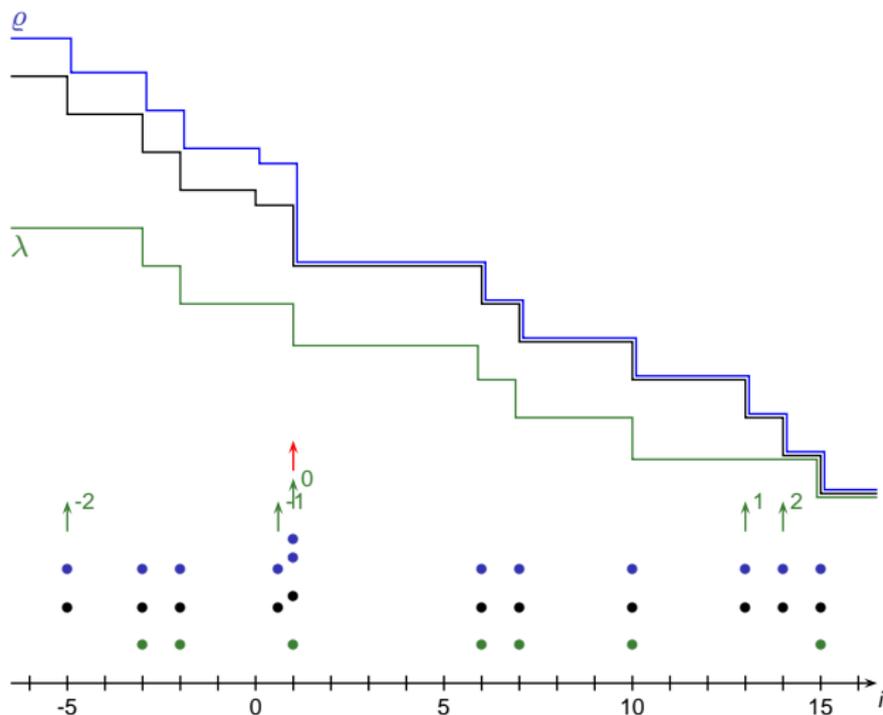
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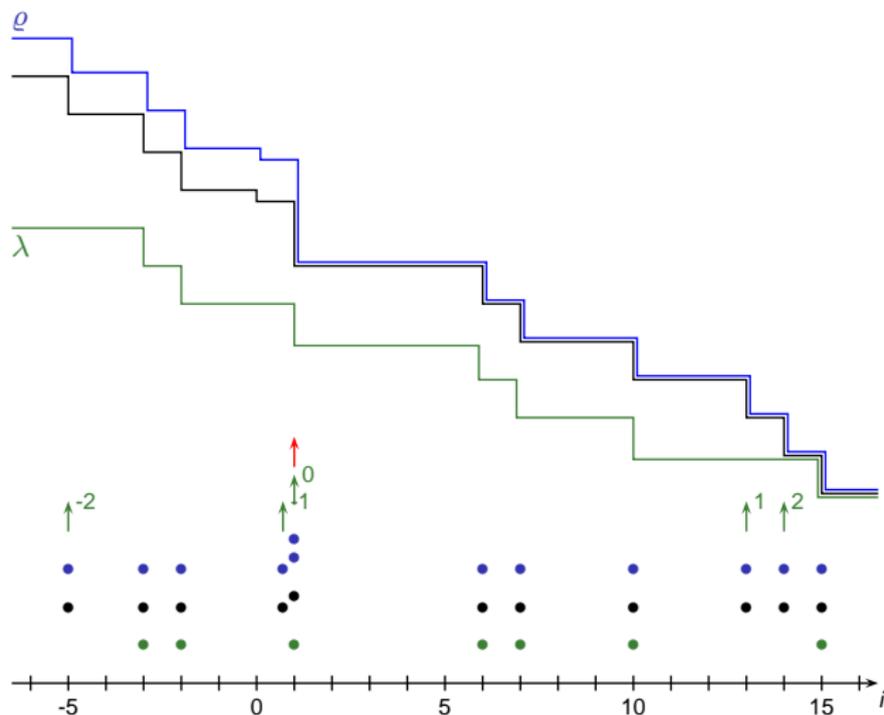
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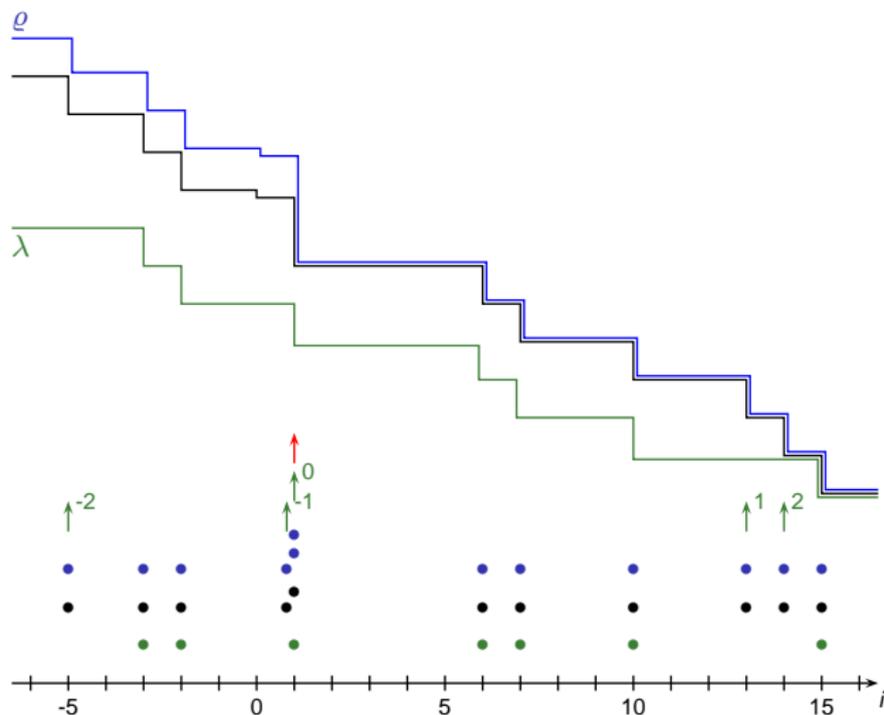
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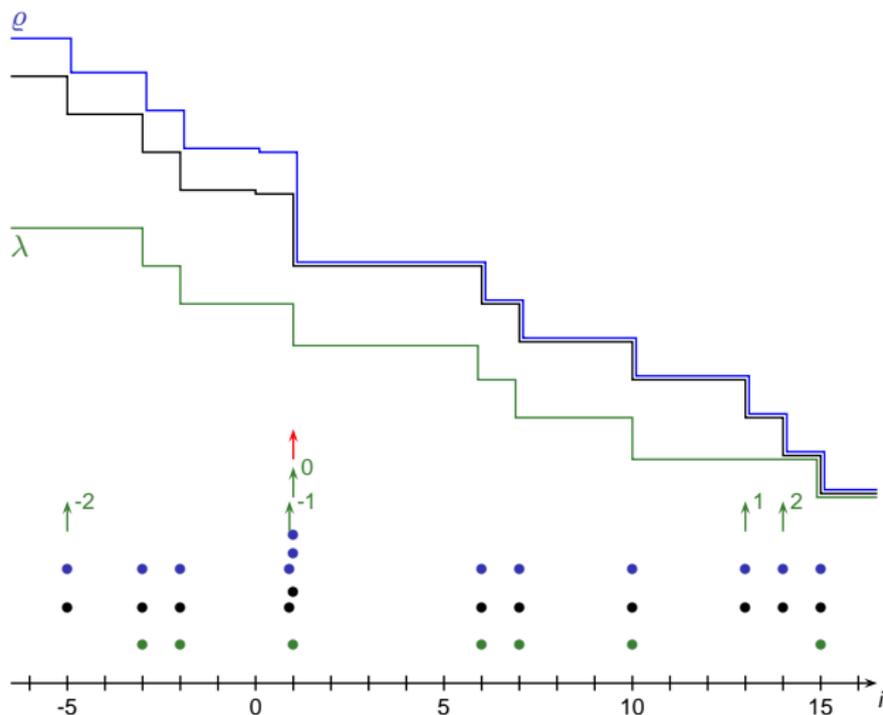
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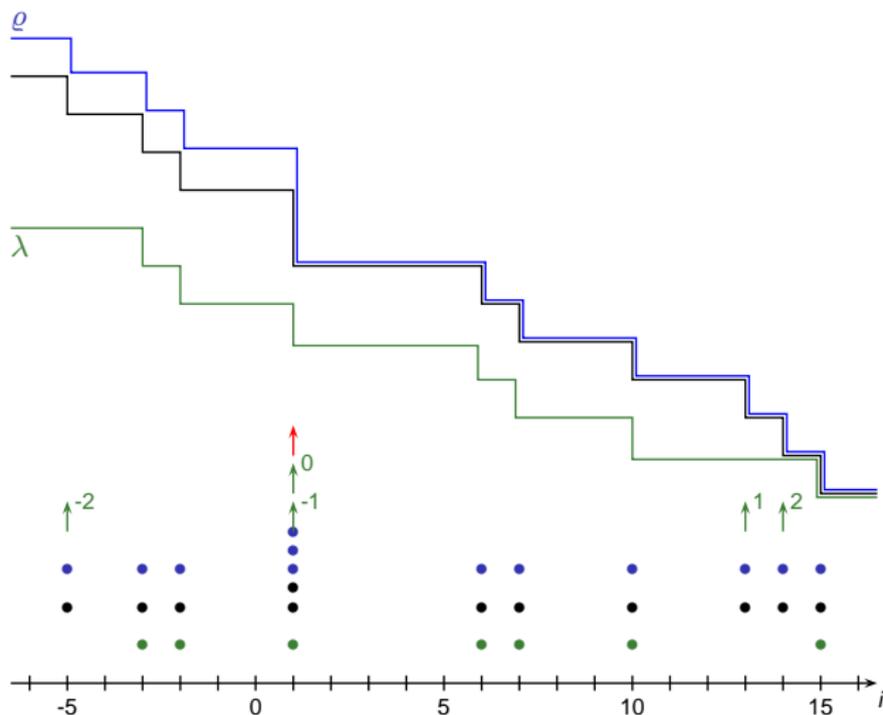
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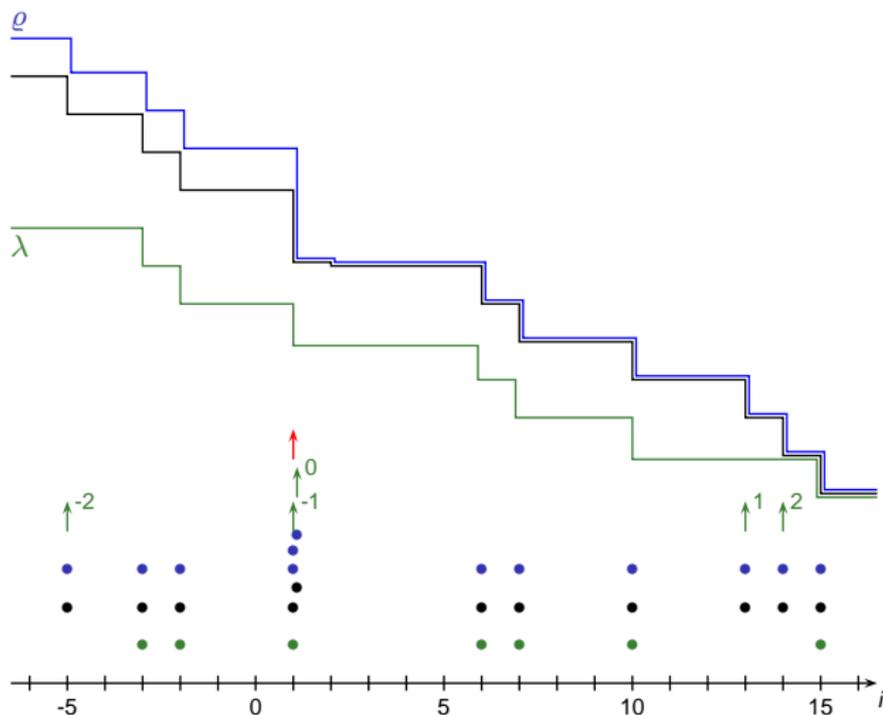
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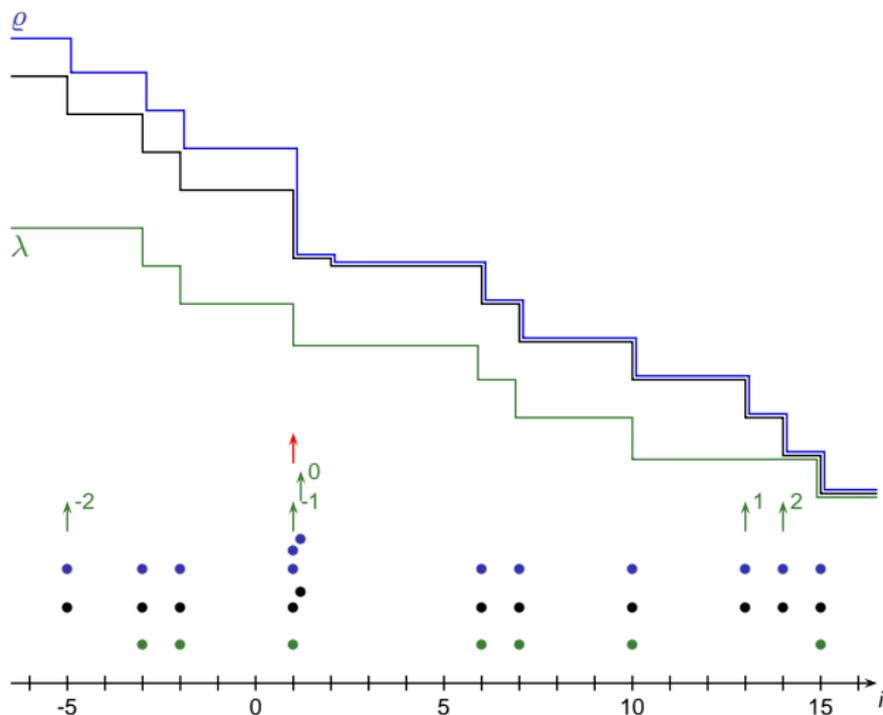
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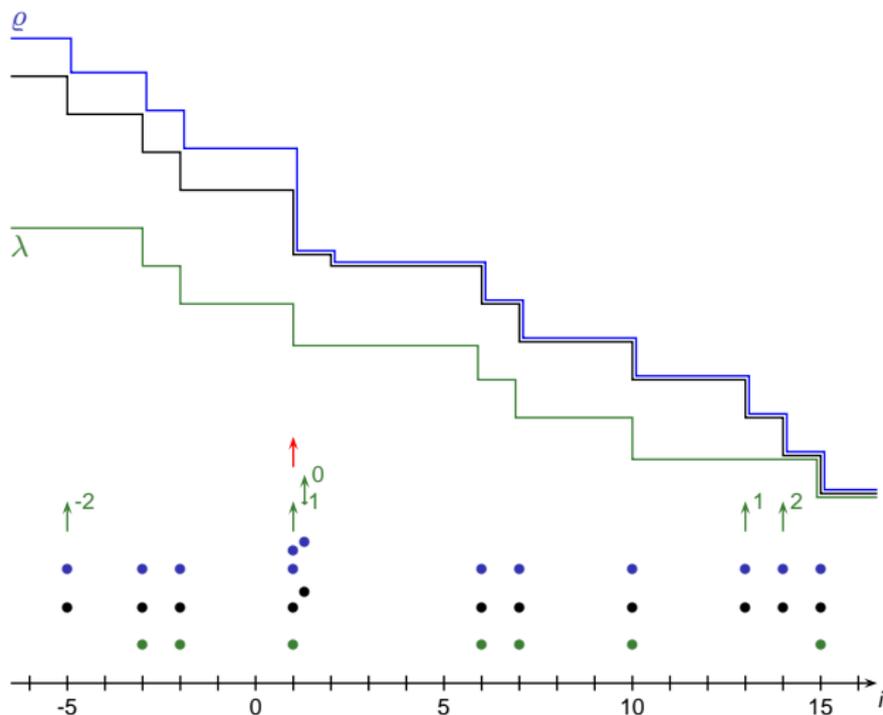
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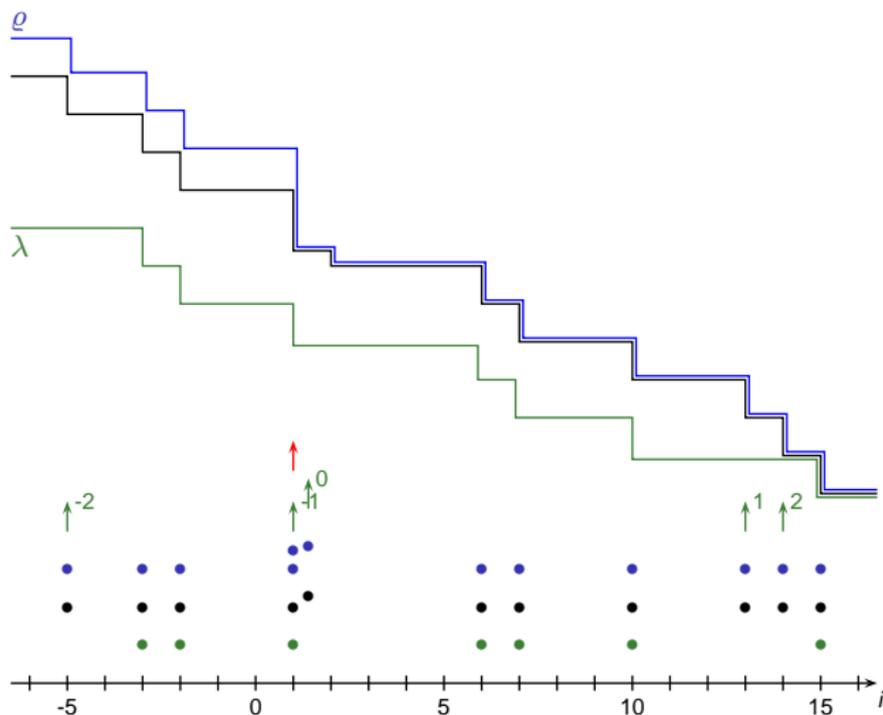
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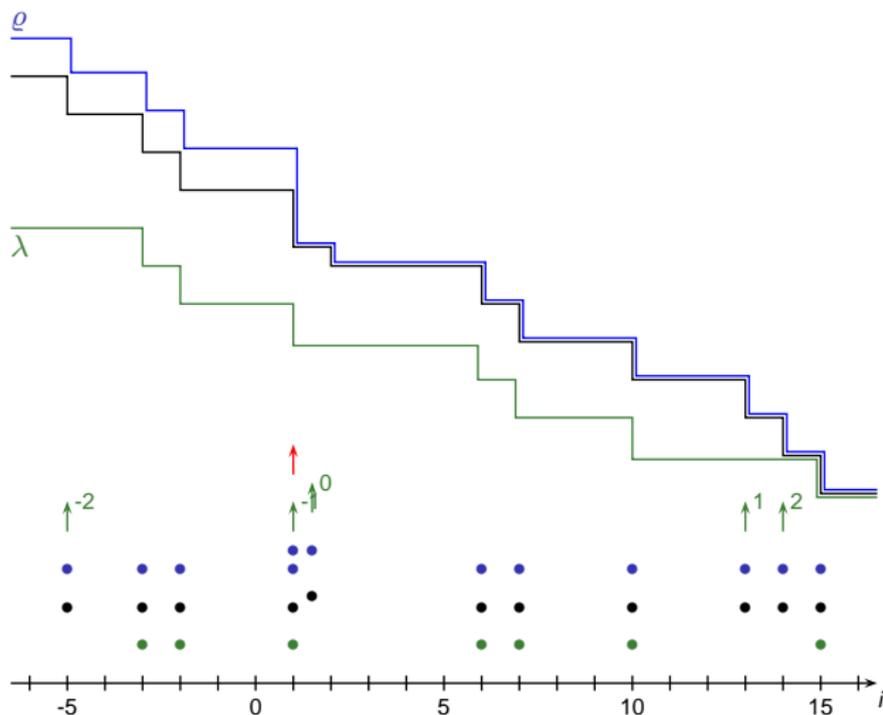
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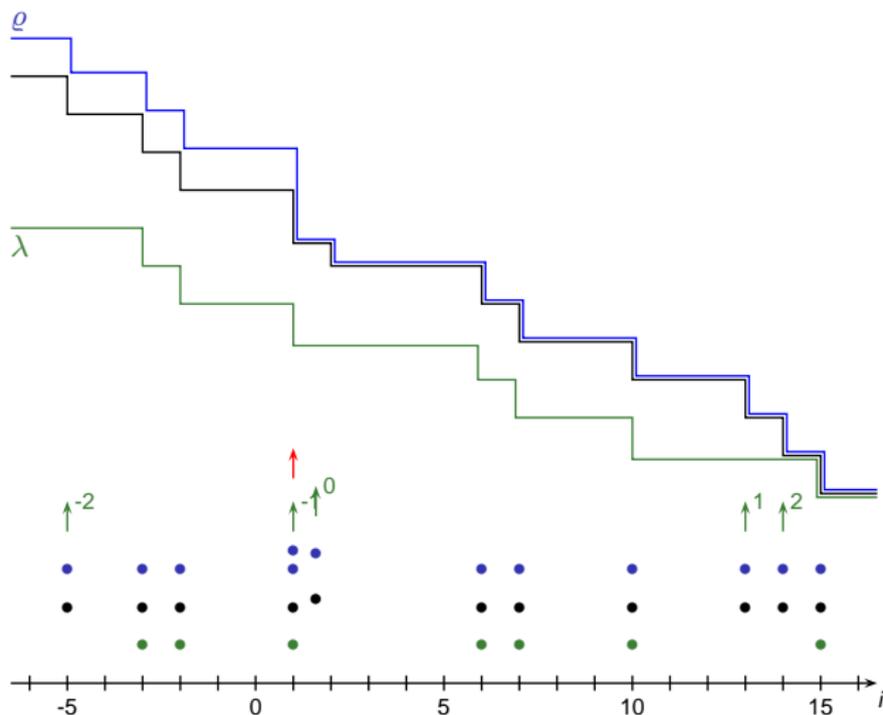
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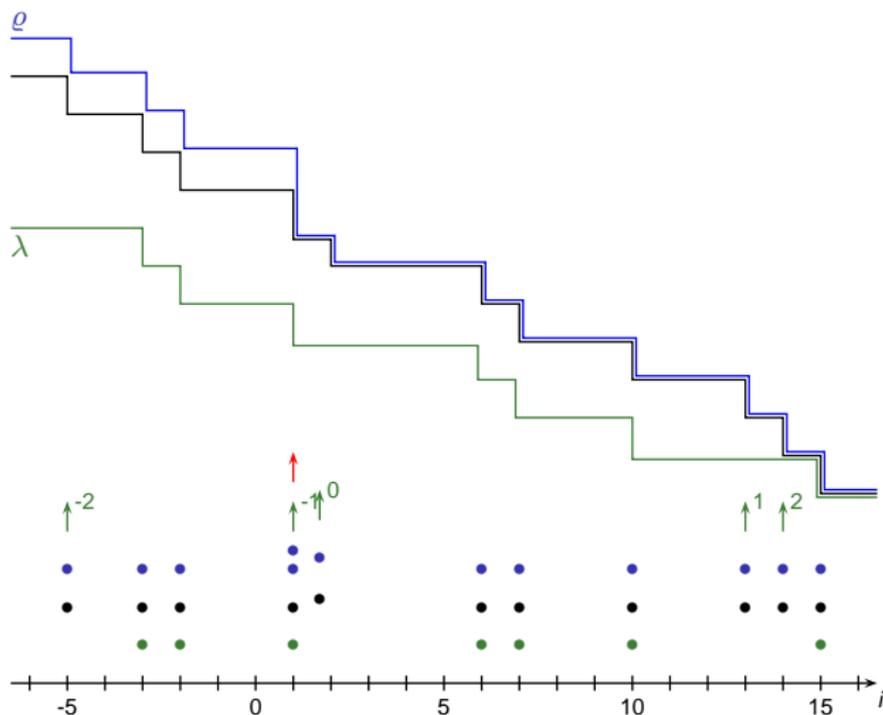
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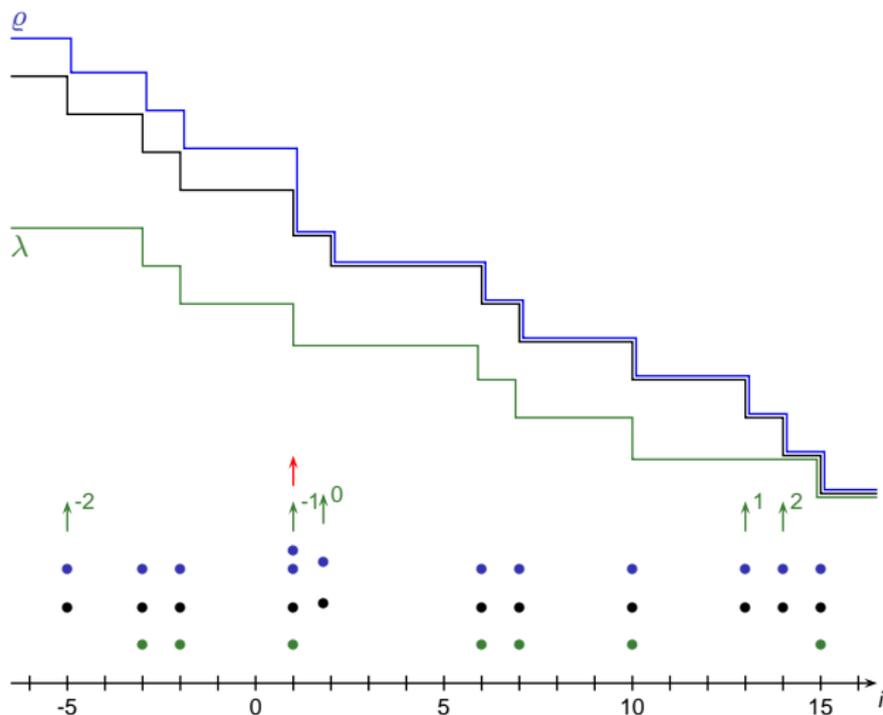
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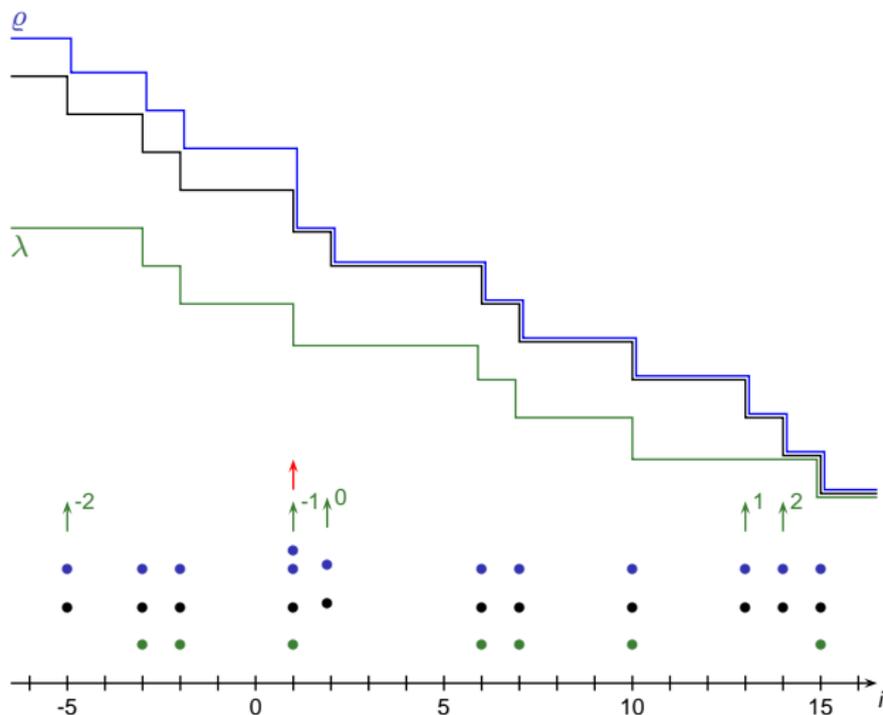
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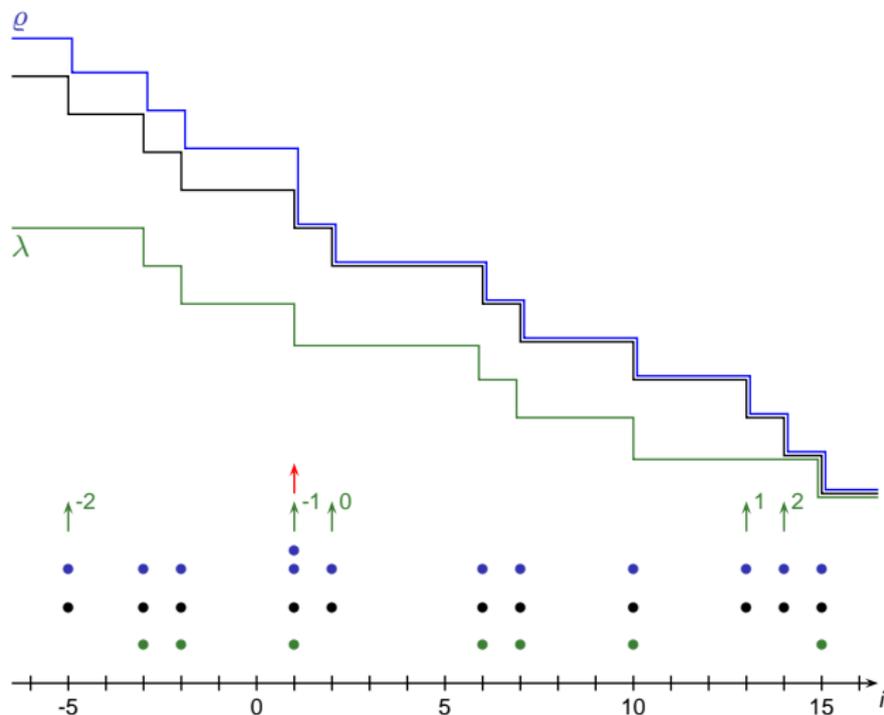
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Couple three processes, and  $X(t)$  to  $Q(t)$ .  
 We'll assume  $Q(t) \leq X(t)$  can be achieved.

## Normal fluctuations:

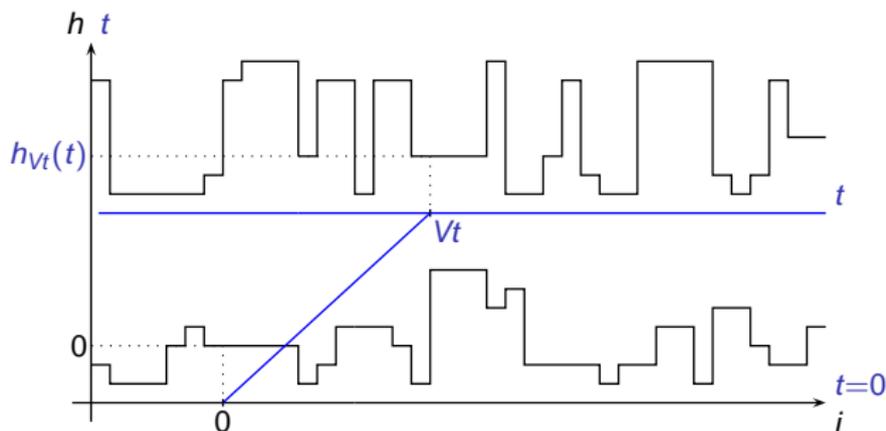
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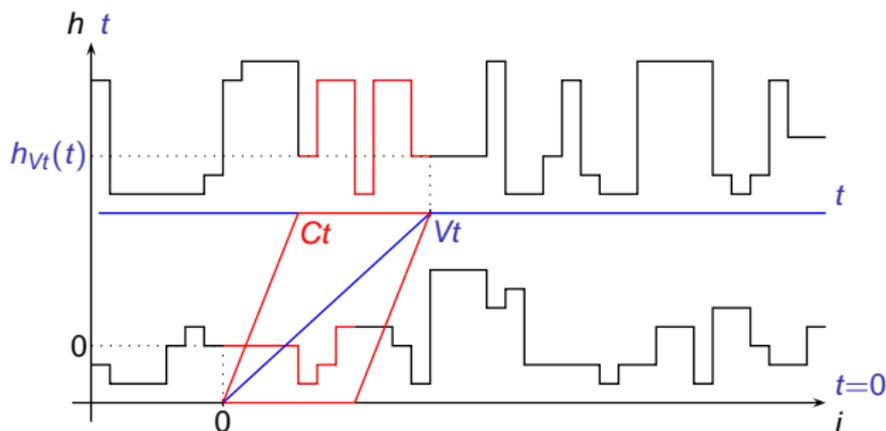
$$\lim_{t \rightarrow \infty} \frac{\text{Var}(h_{Vt}(t))}{t} = \text{Var}(\omega) \cdot |C - V|$$



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Initial fluctuations are transported along the characteristics on this scale.

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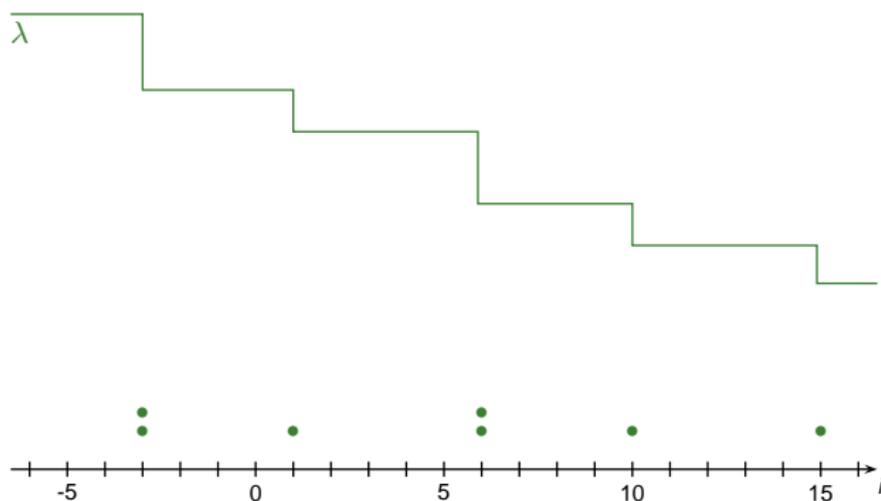
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There are limit distribution results for TASEP by Johansson  
2000, Prähofer and Spohn 2001, Ferrari and Spohn 2006.

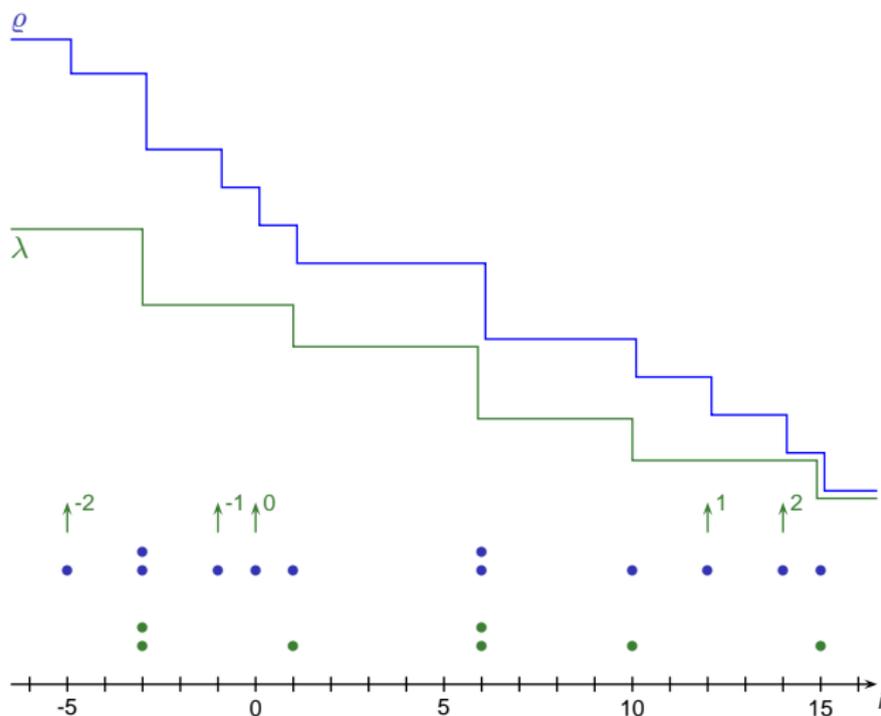
Their methods give limit distributions as well, but are very  
model-dependent: they rewrite the model as a determinantal  
process, and perform asymptotic analysis of the determinants.

# Many second class particles



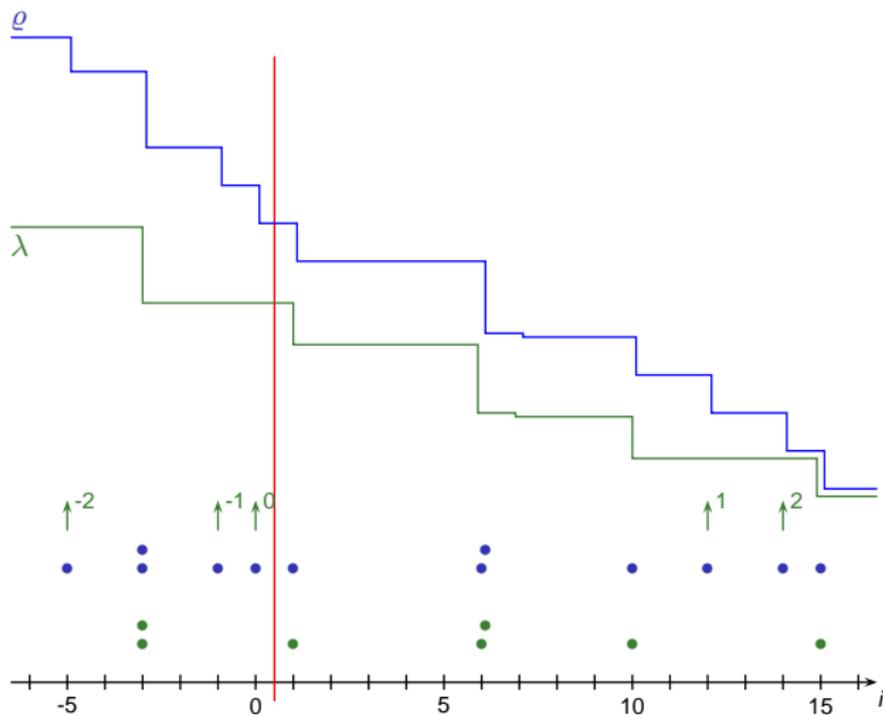
Second class particle current: difference in growth.

# Many second class particles



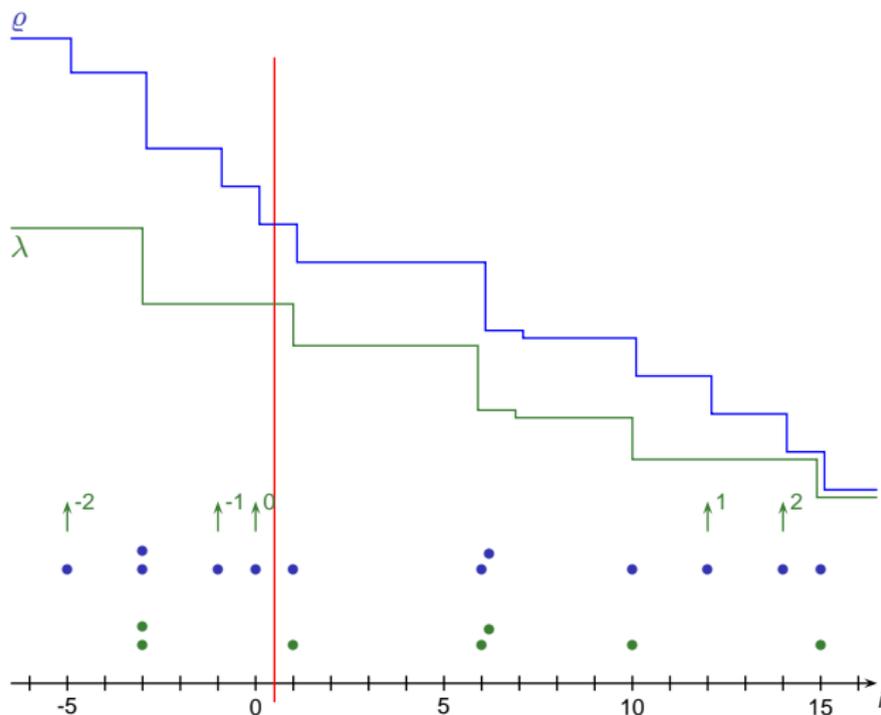
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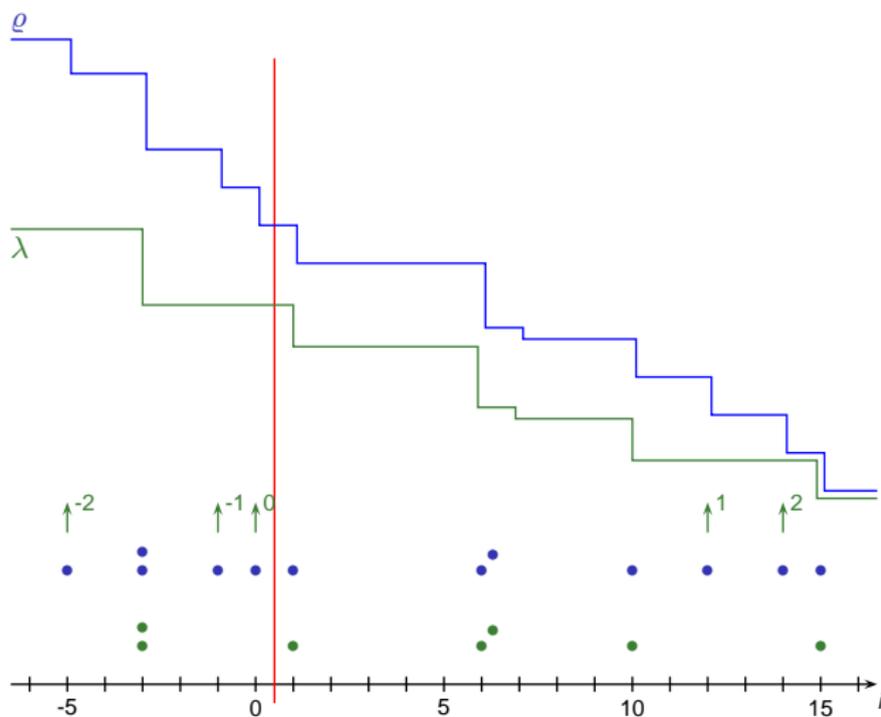
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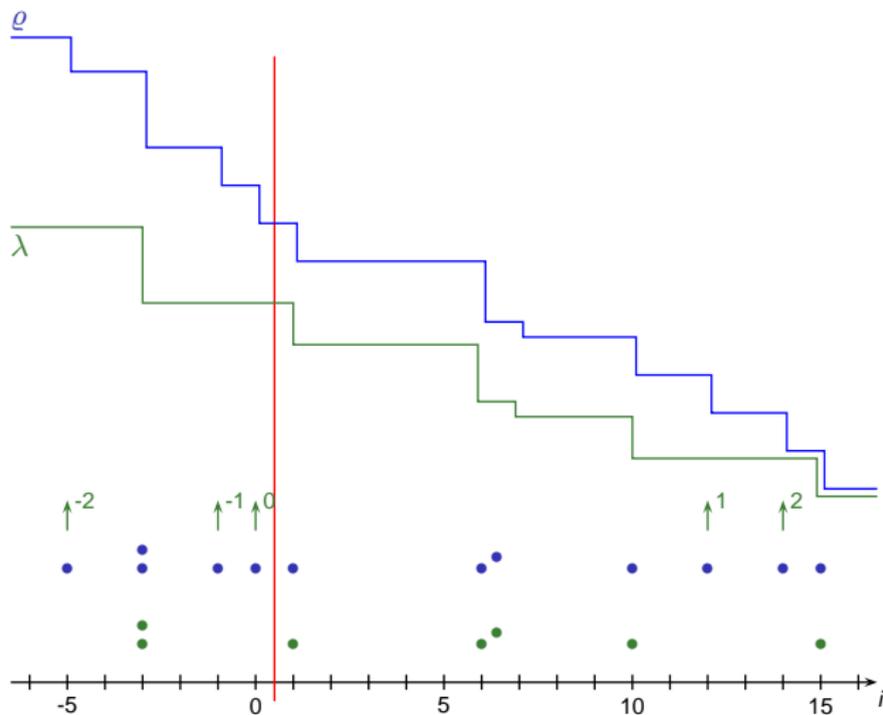
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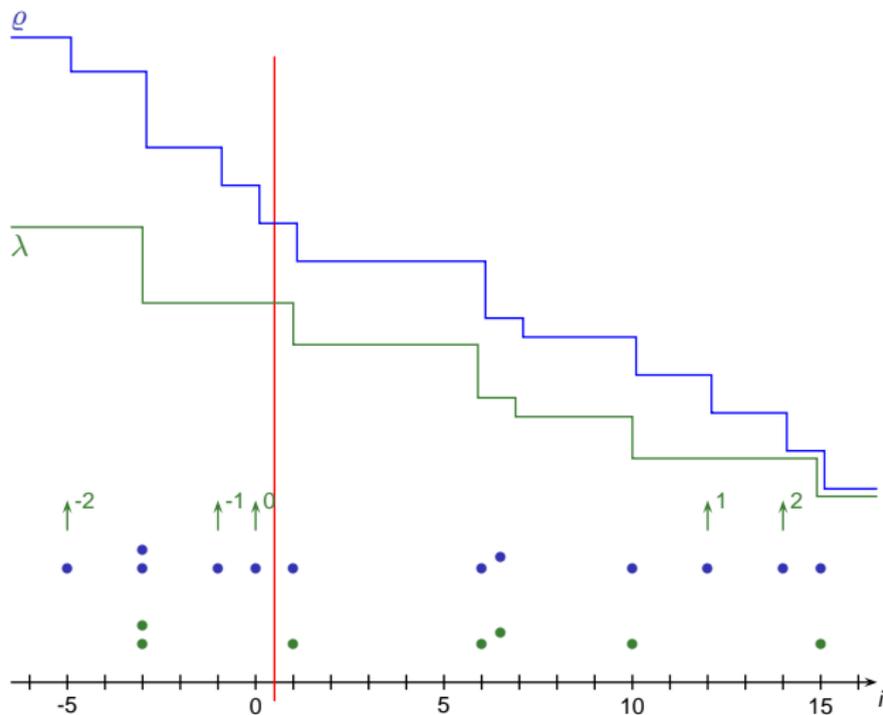
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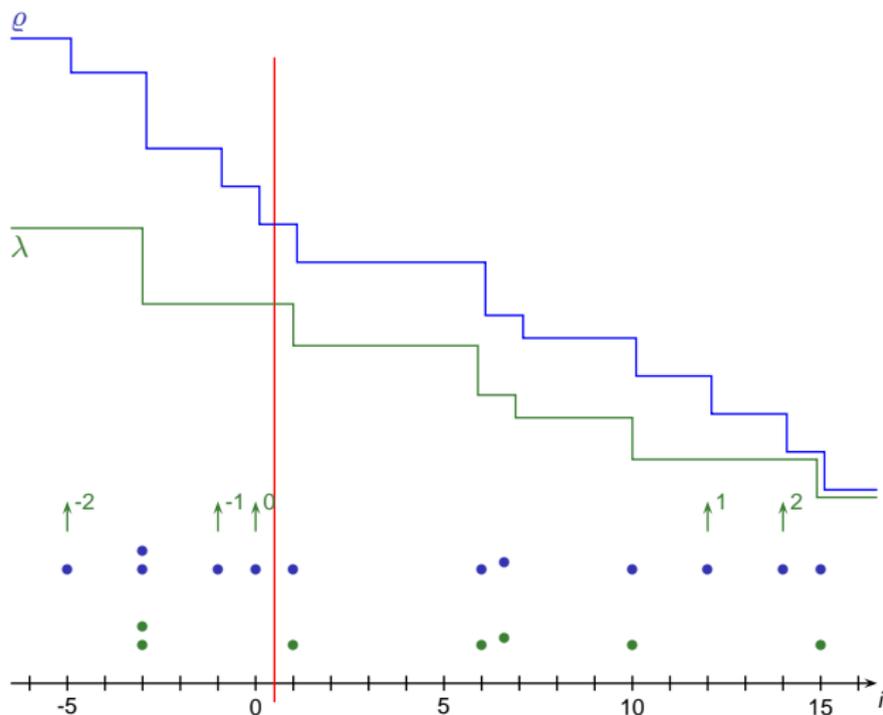
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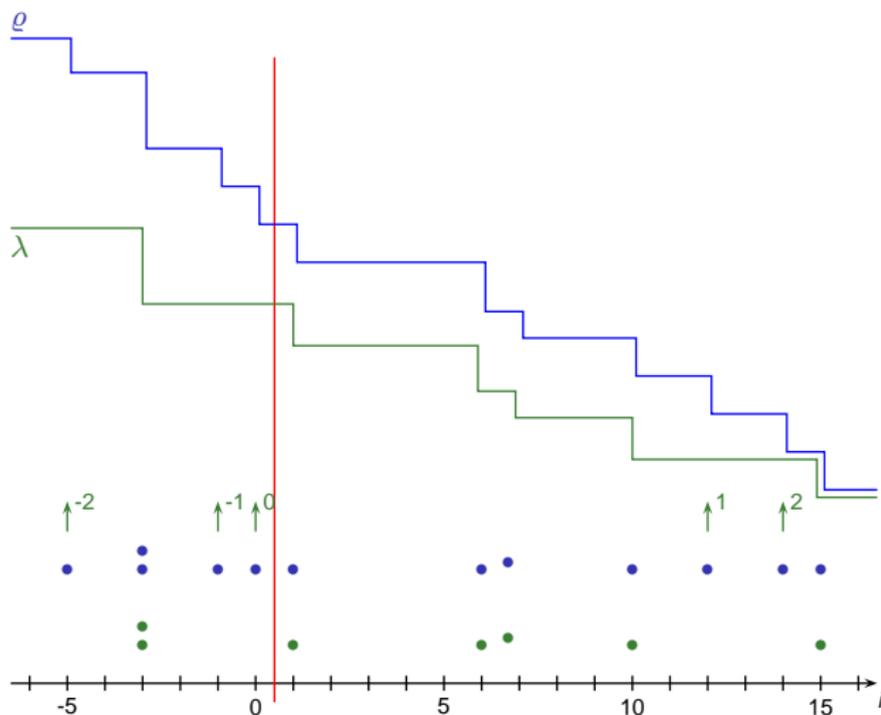
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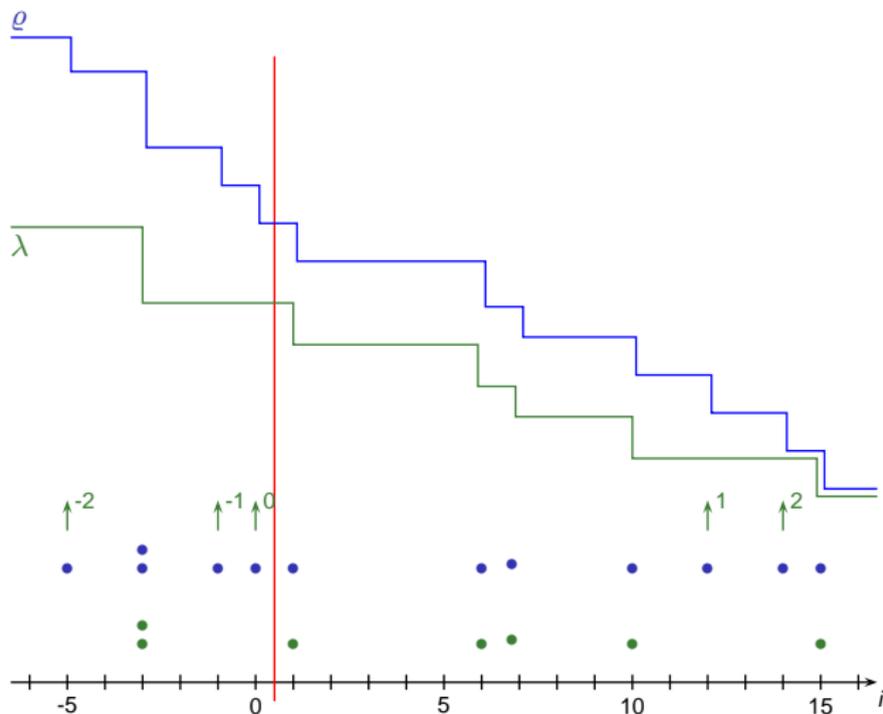
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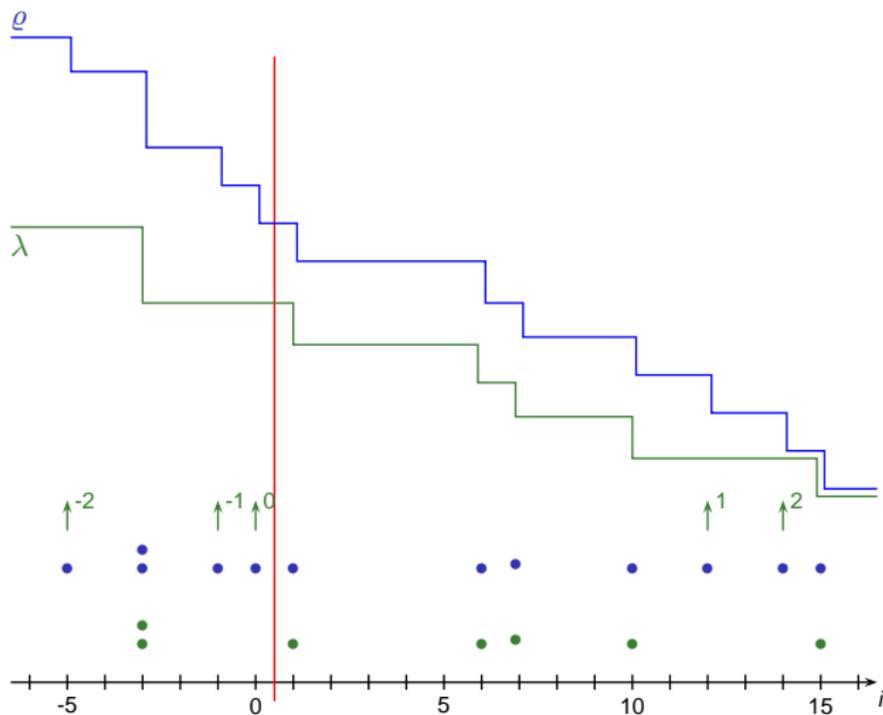
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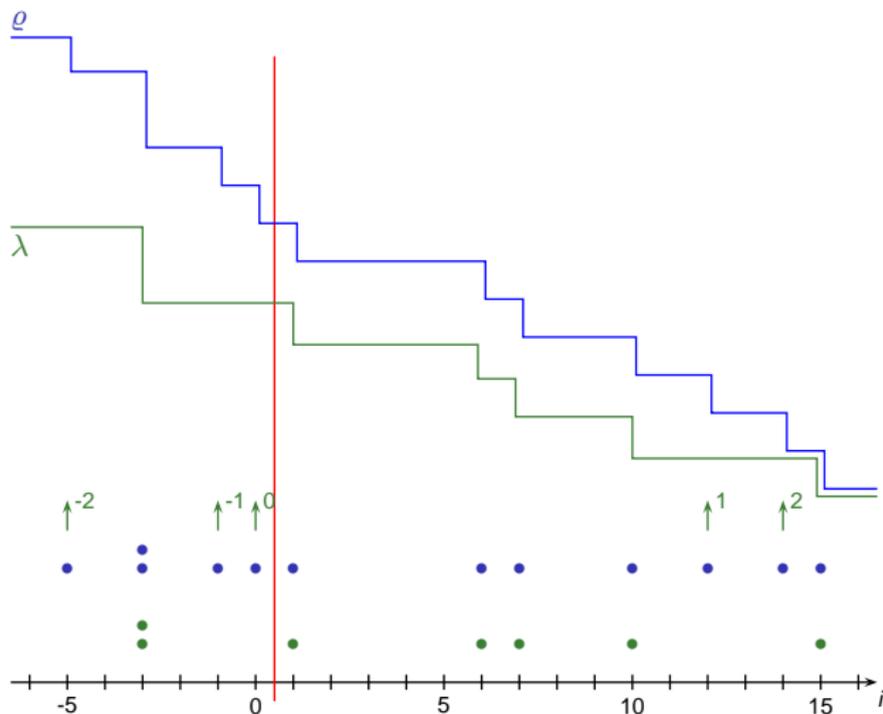
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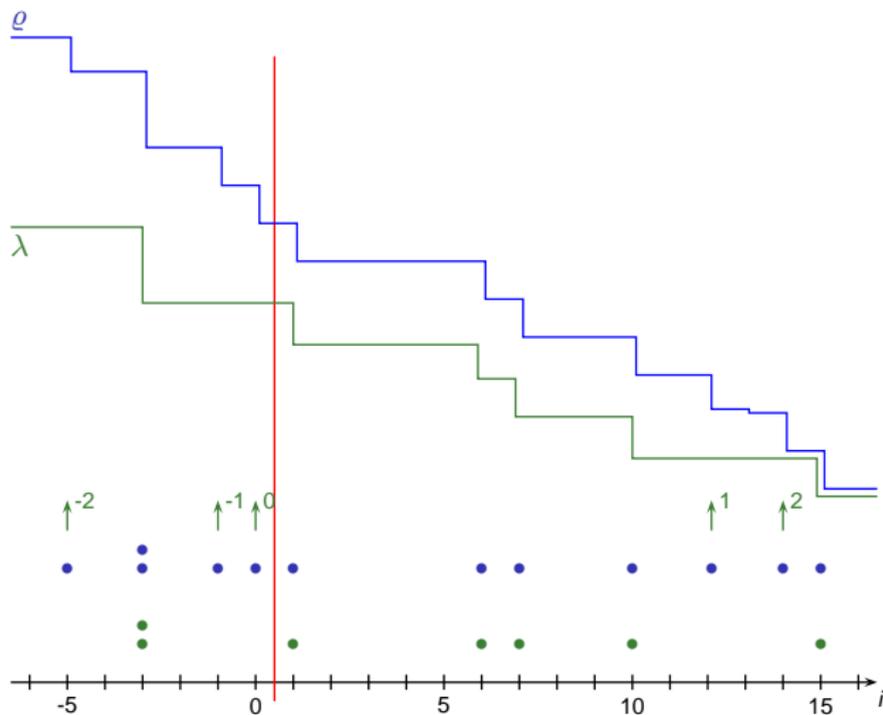
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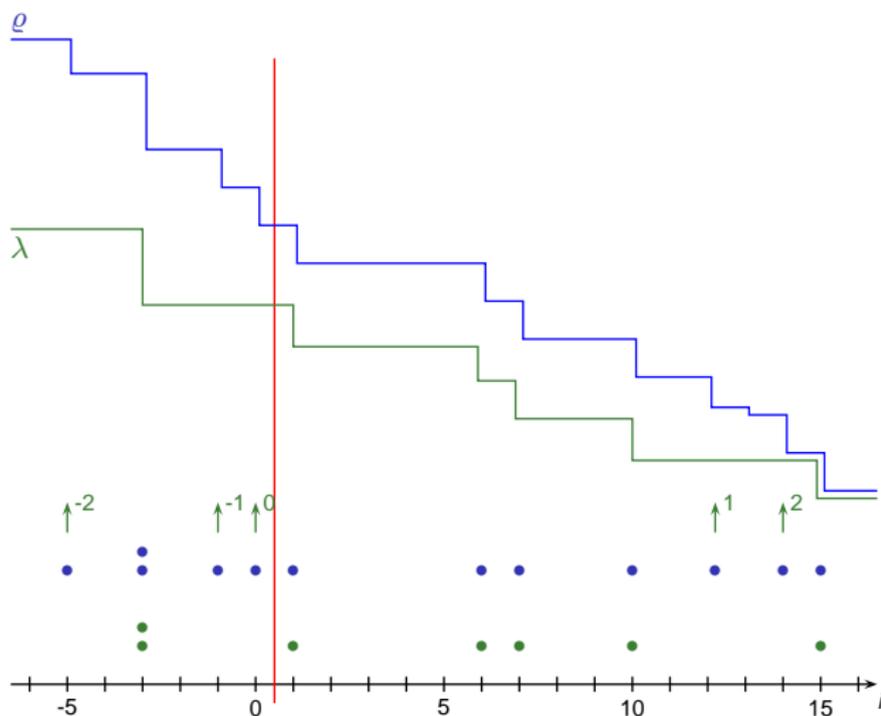
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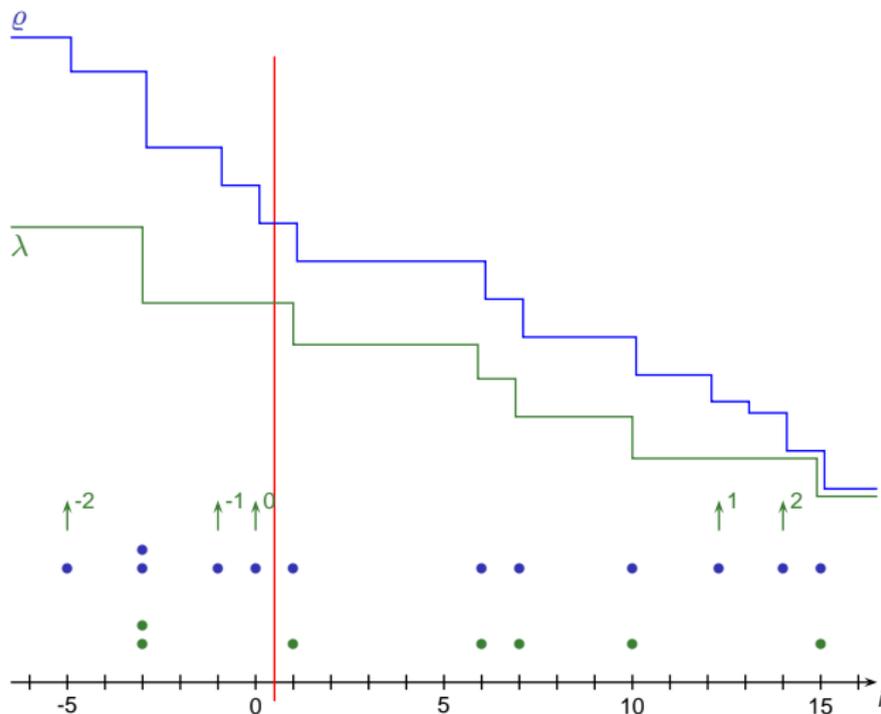
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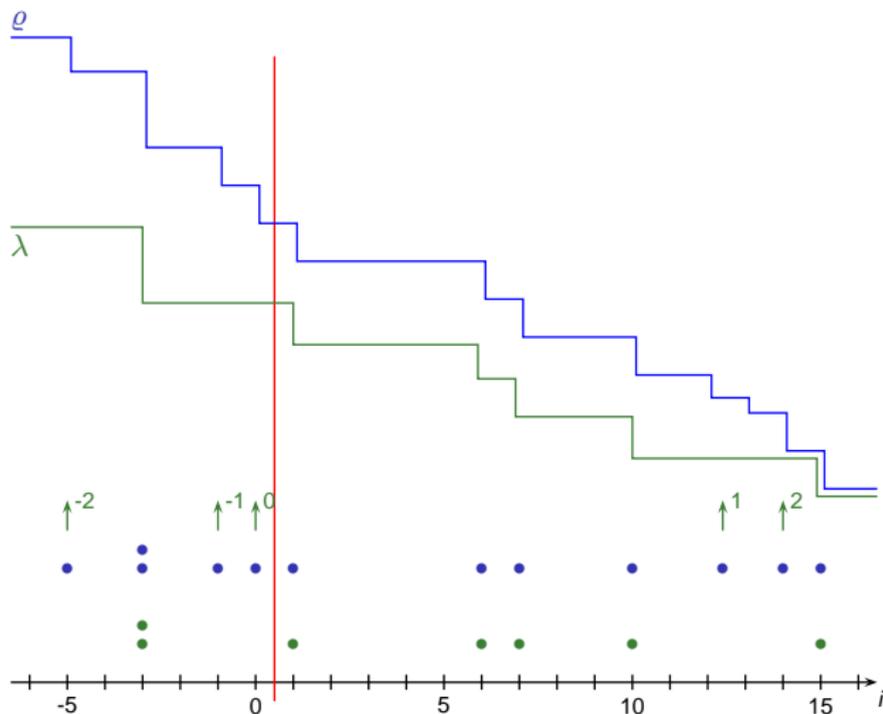
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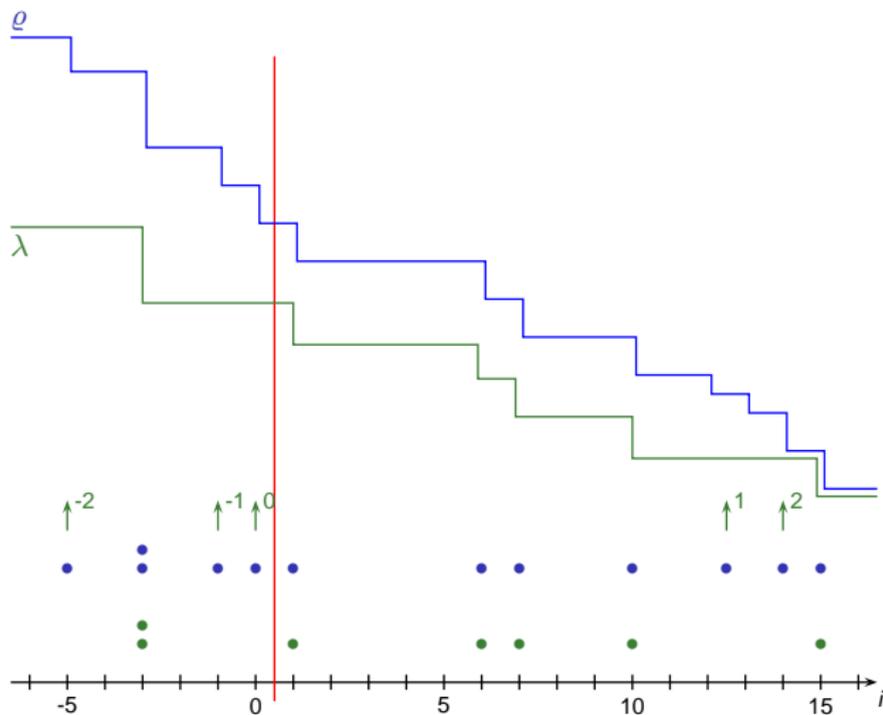
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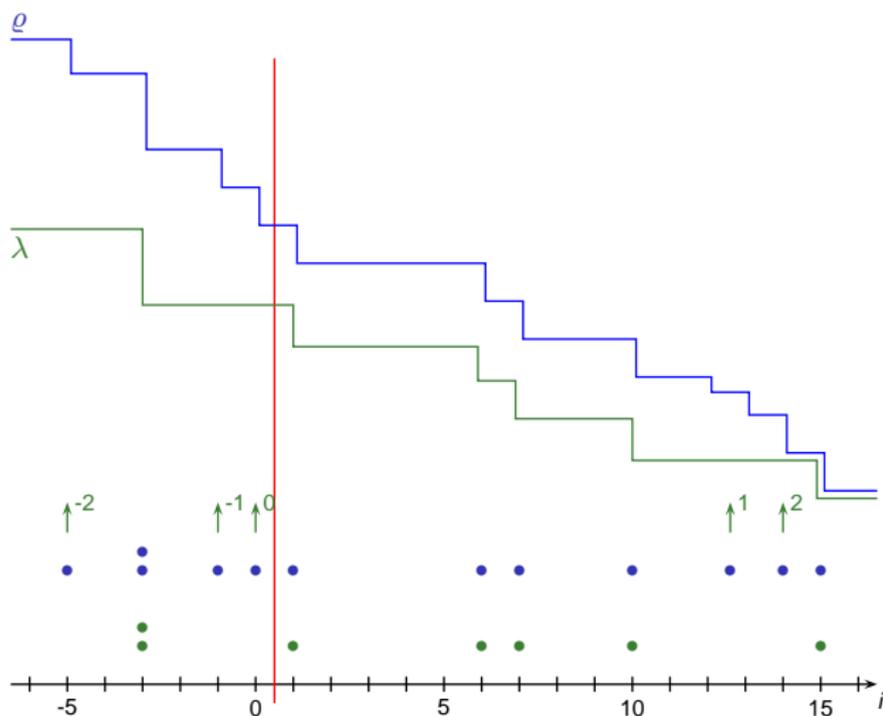
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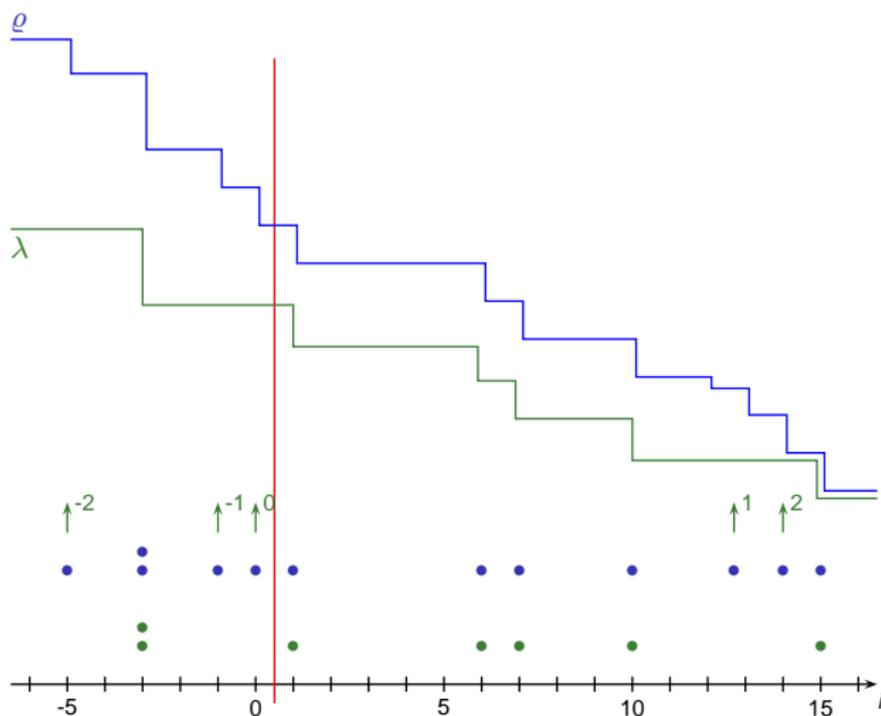
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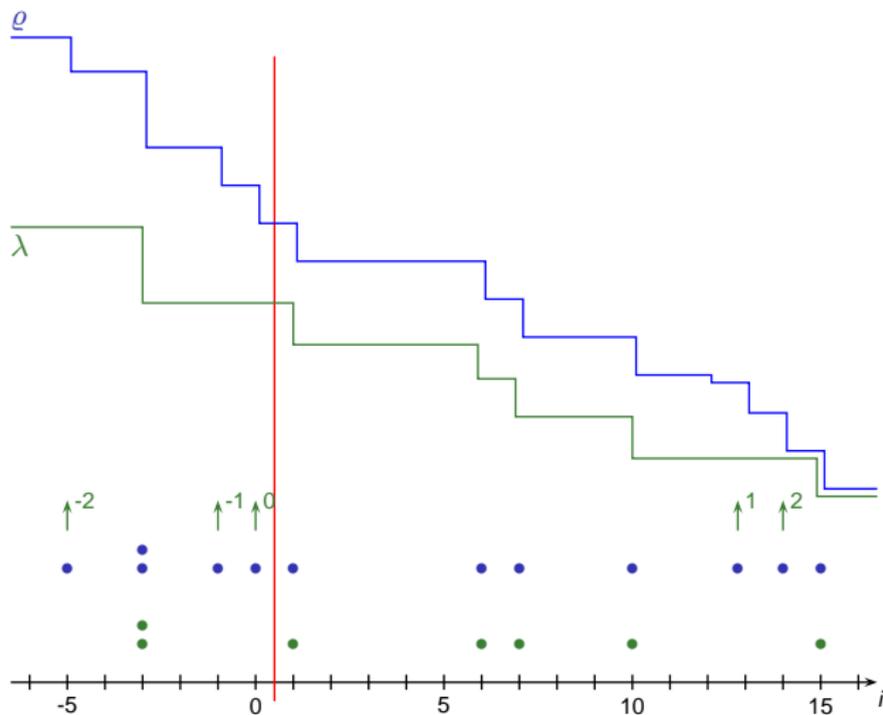
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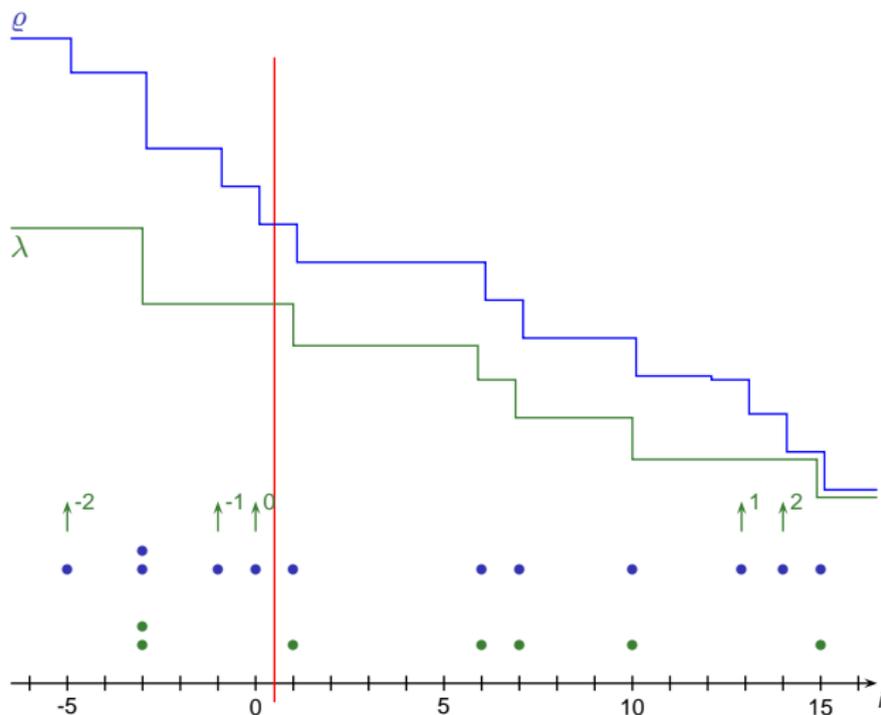
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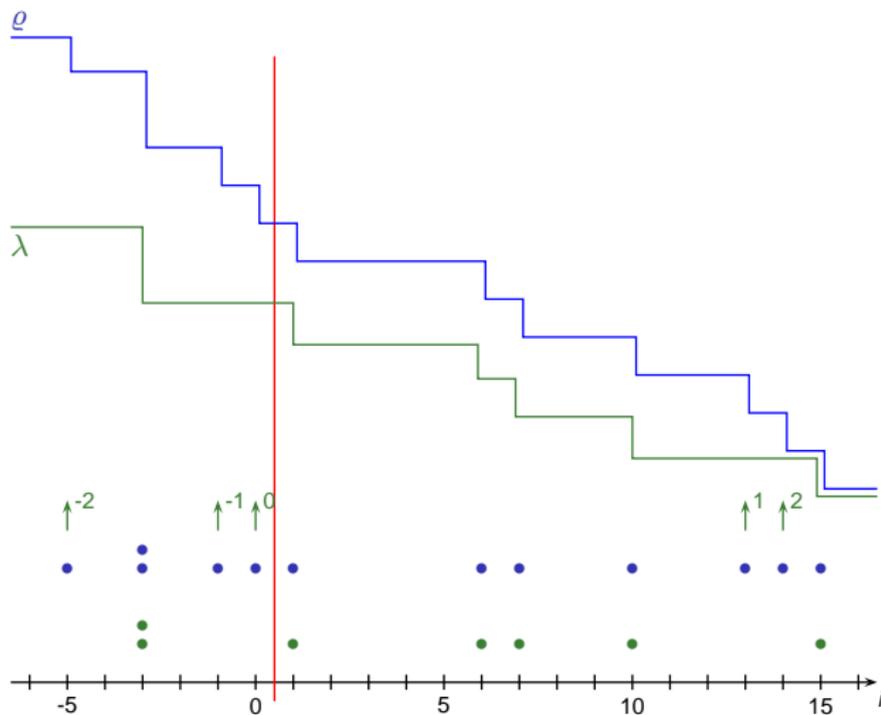
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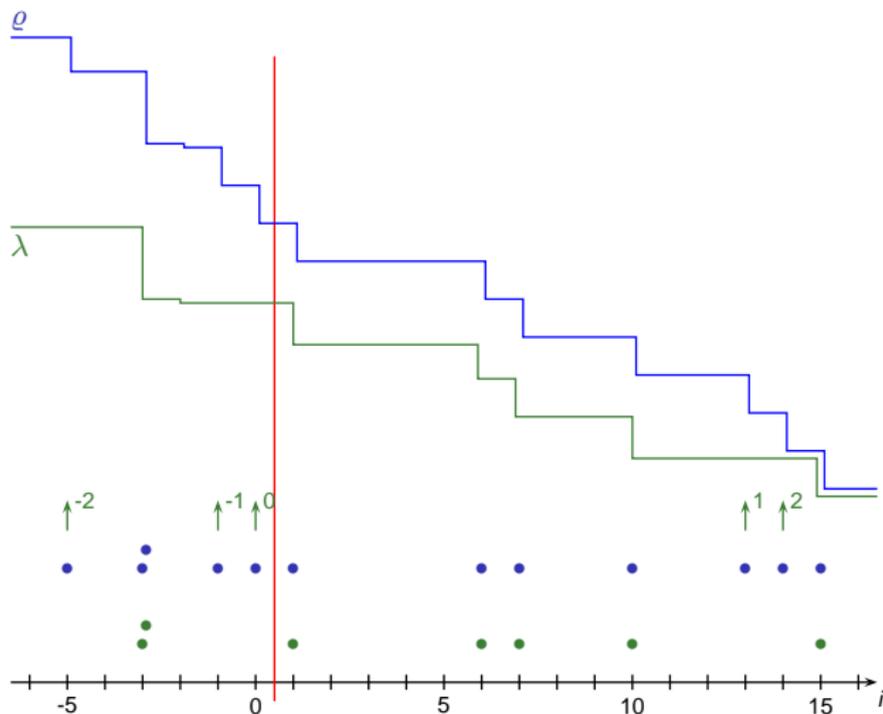
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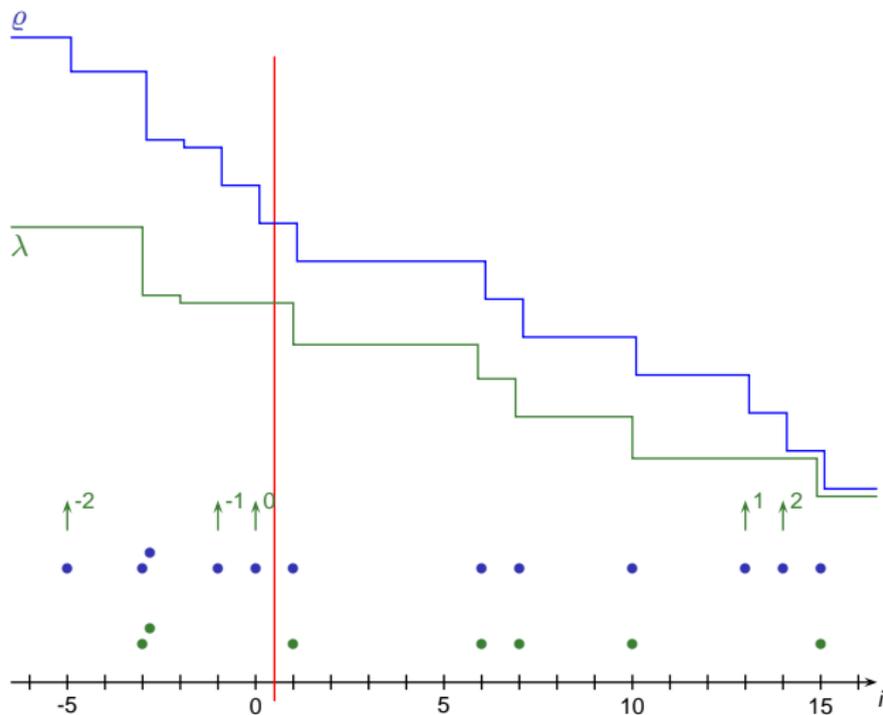
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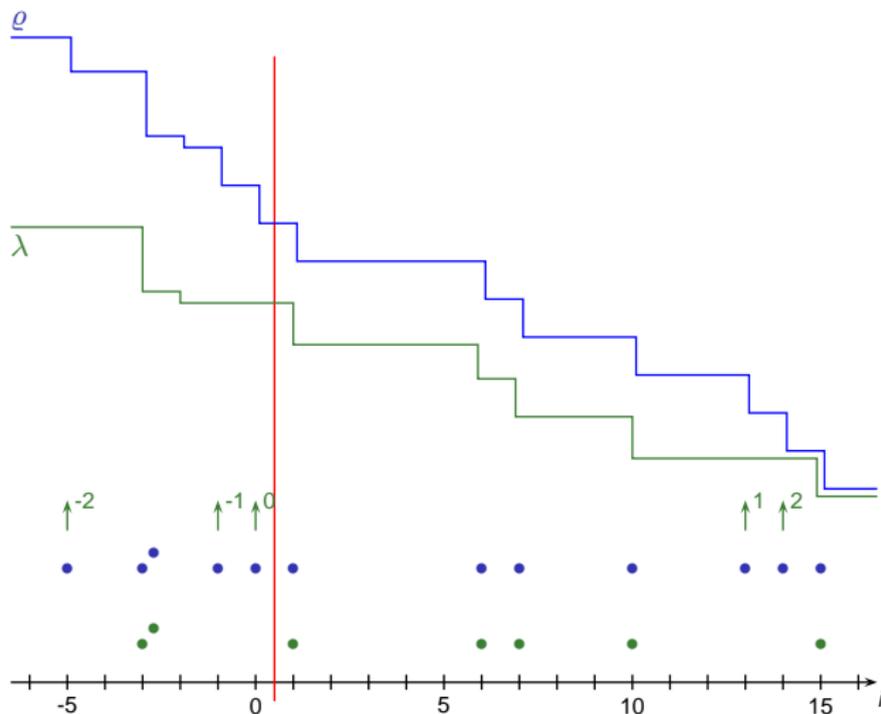
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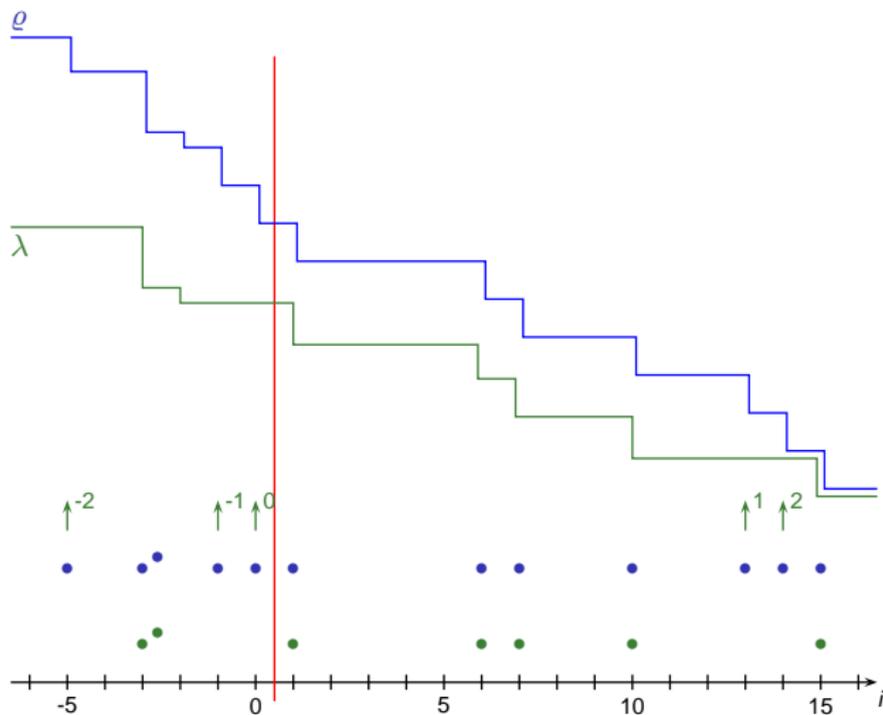
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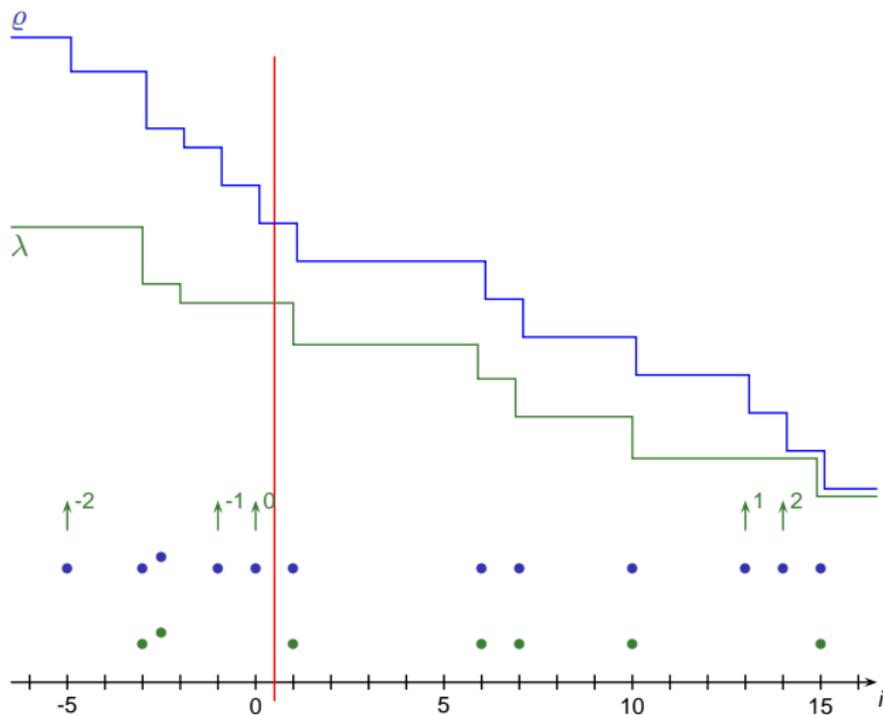
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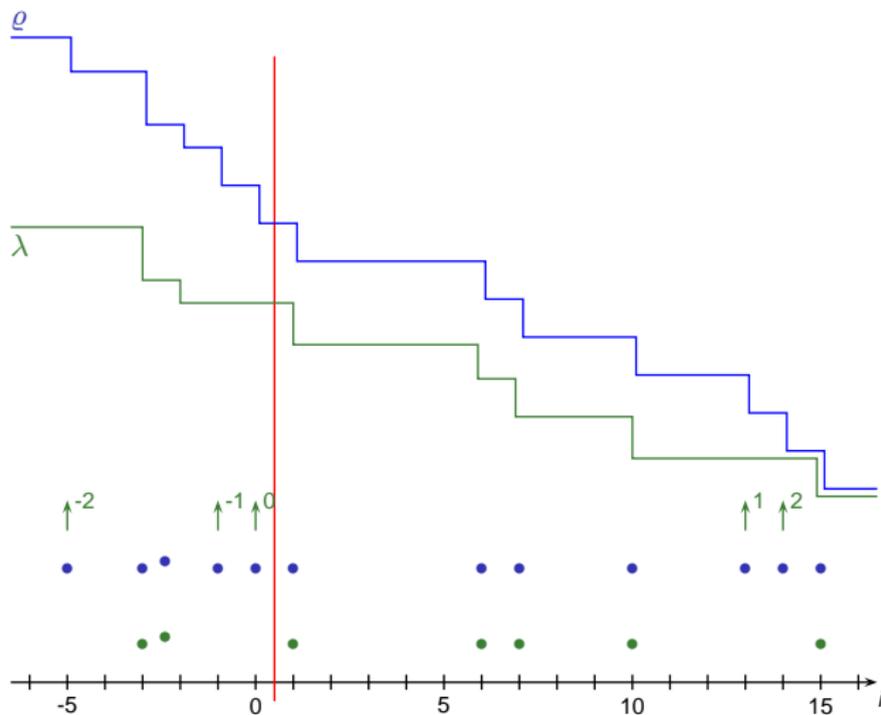
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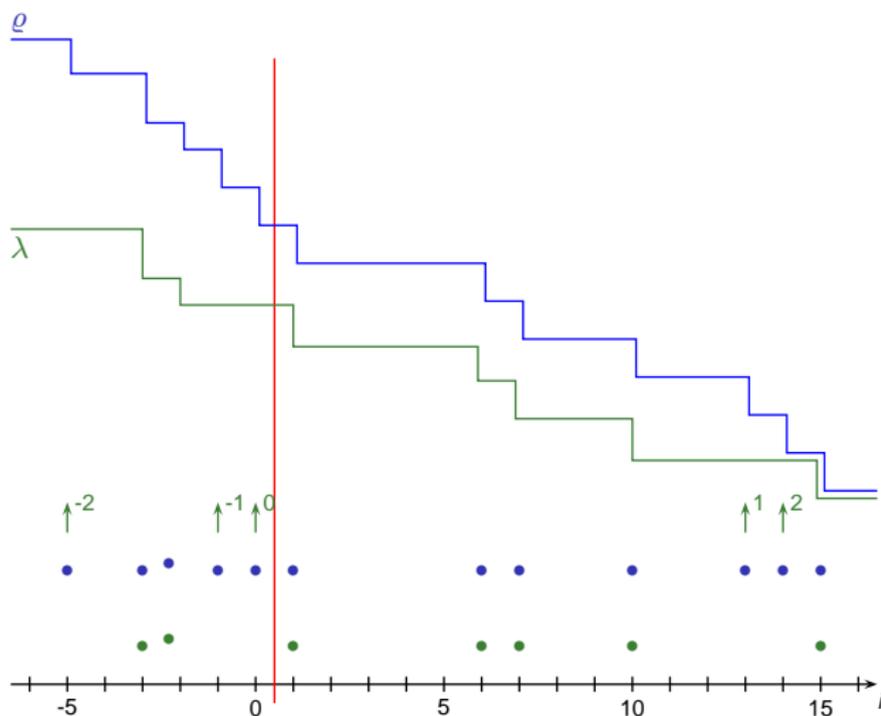
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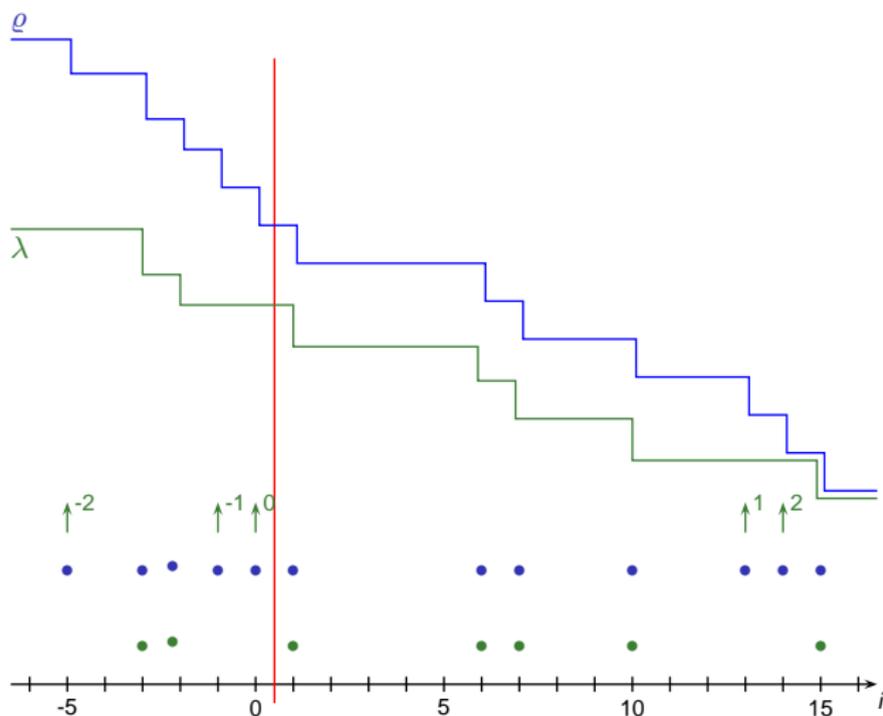
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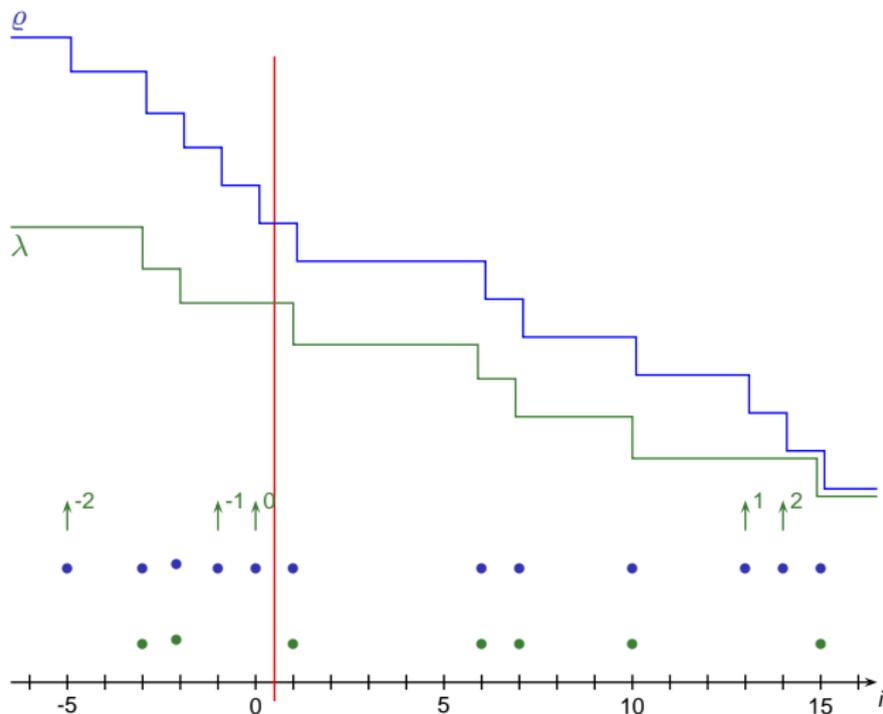
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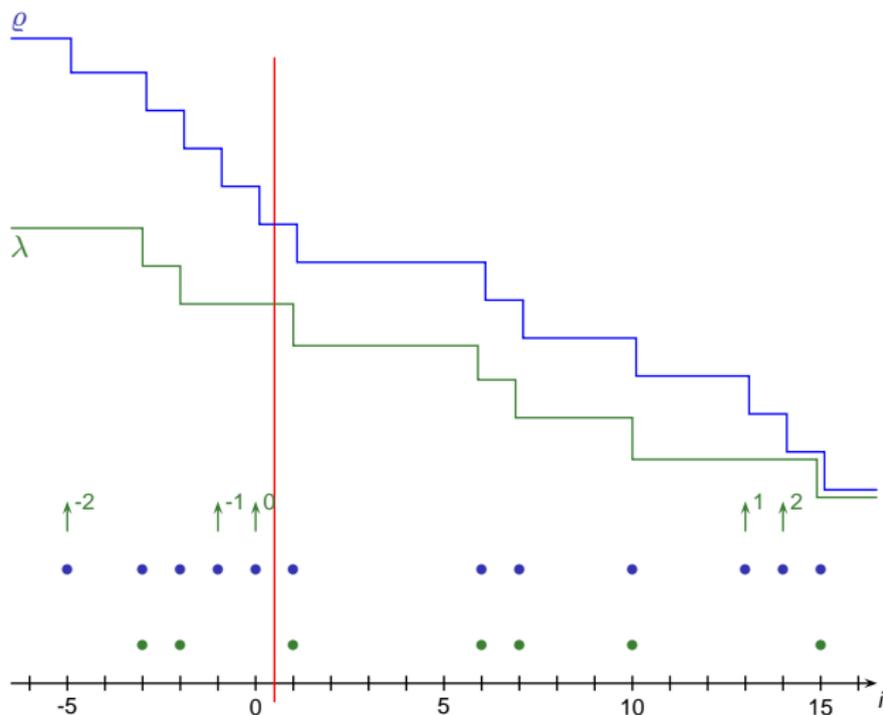
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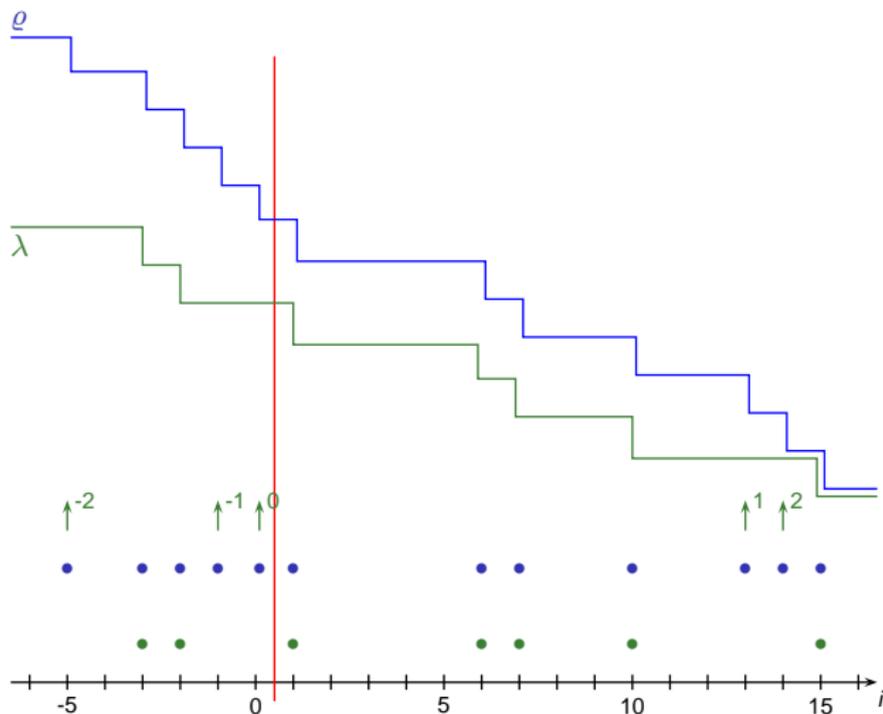
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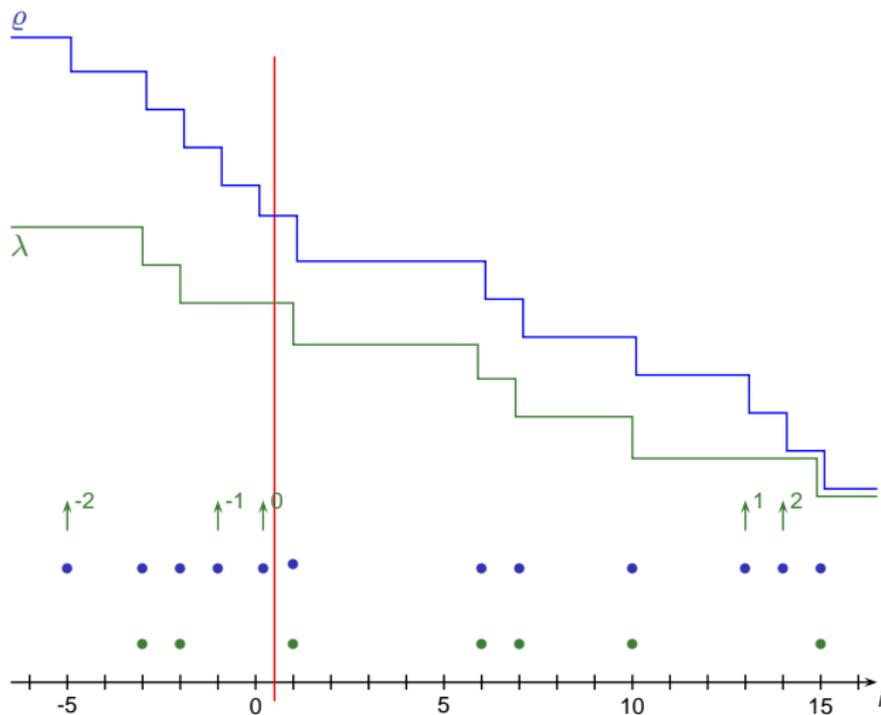
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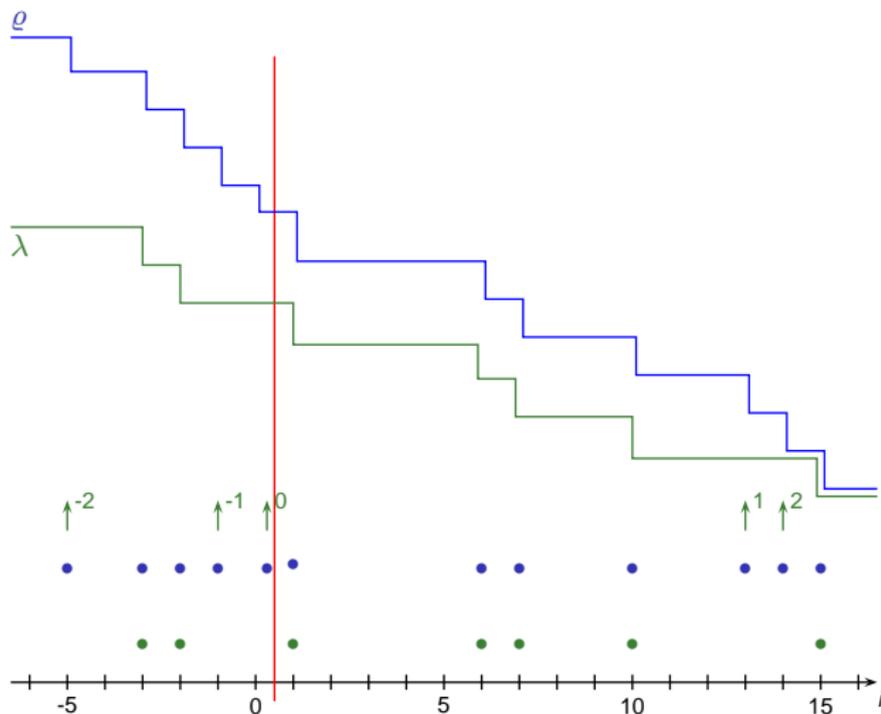
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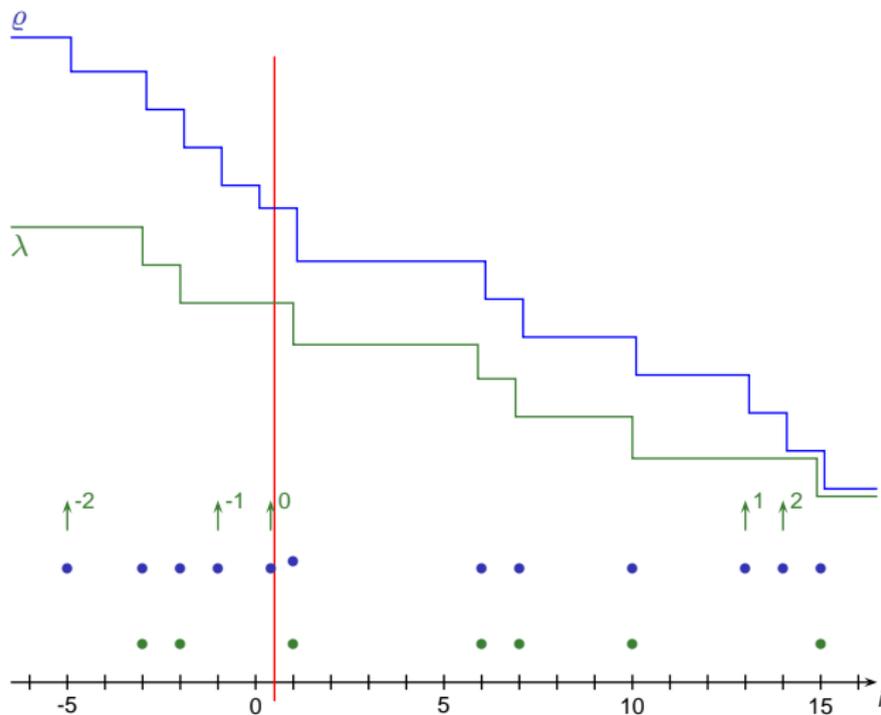
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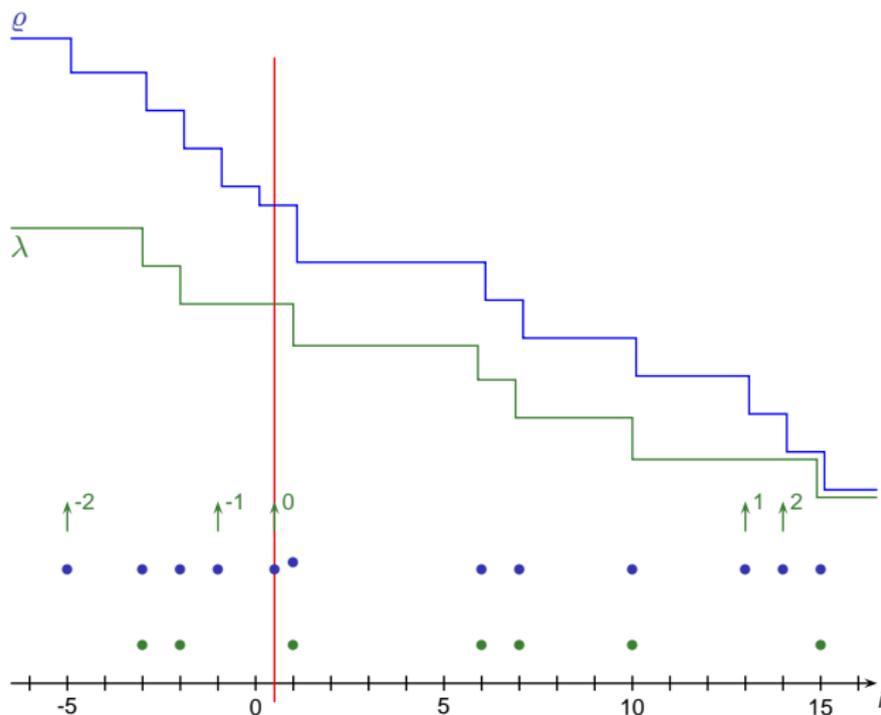
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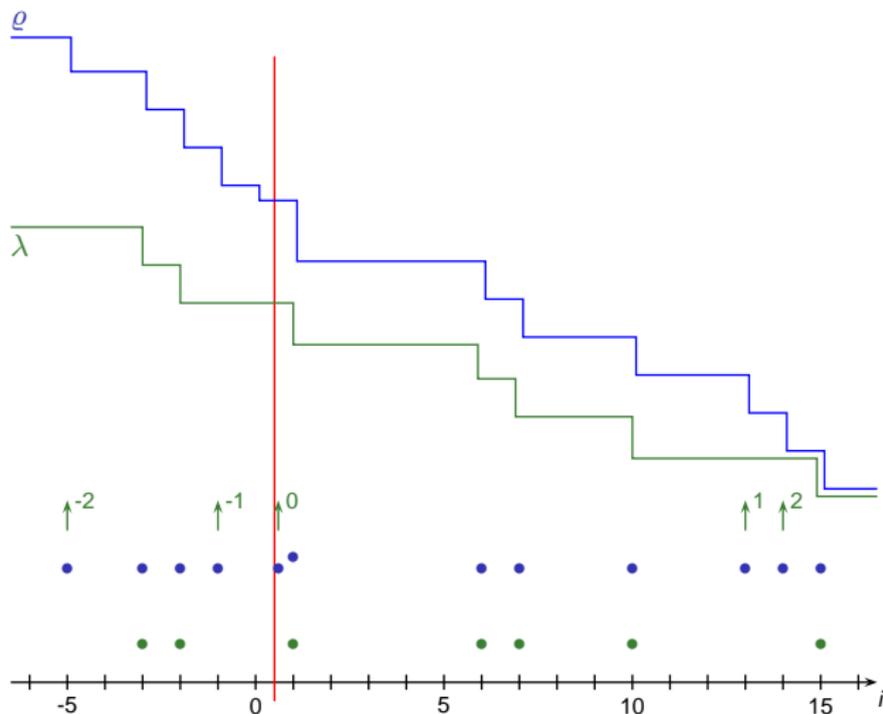
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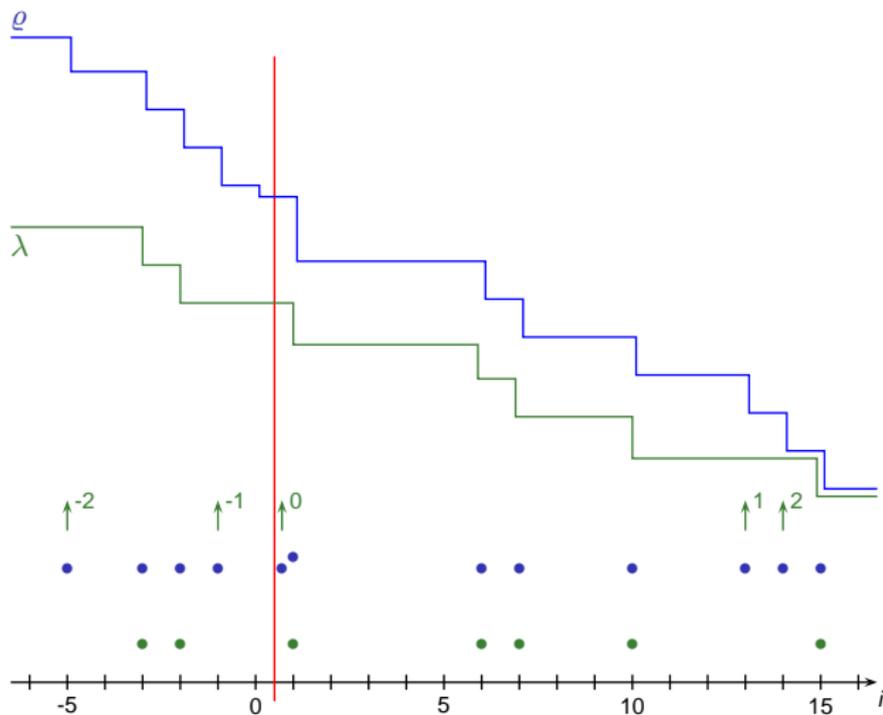
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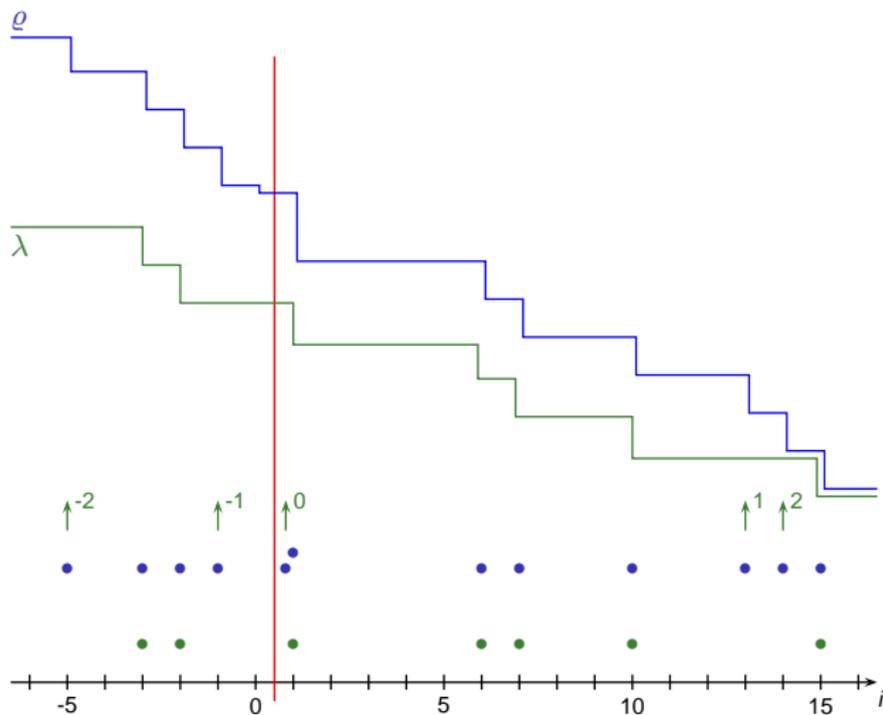
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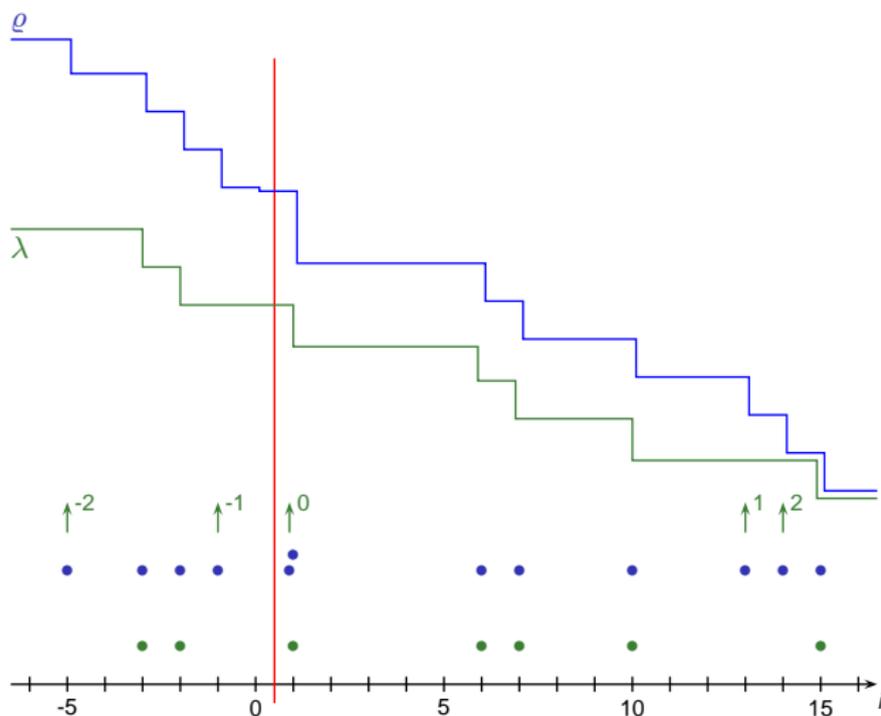
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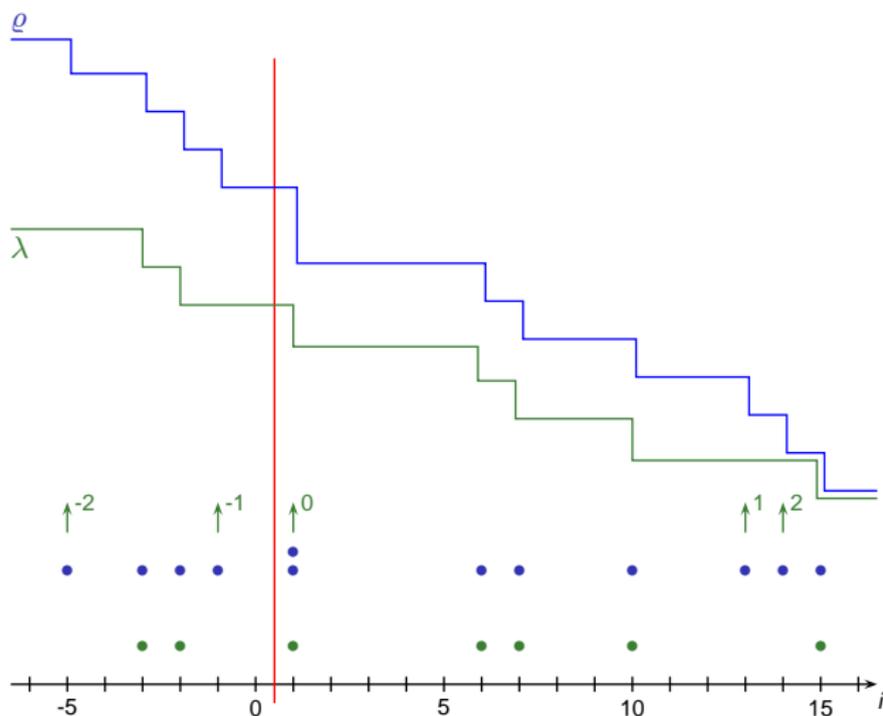
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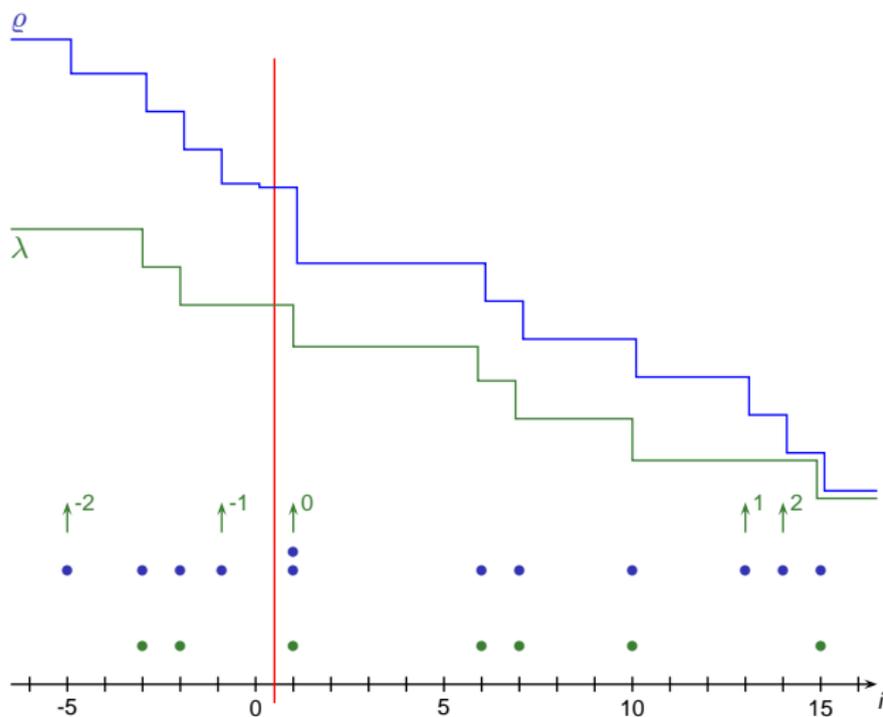
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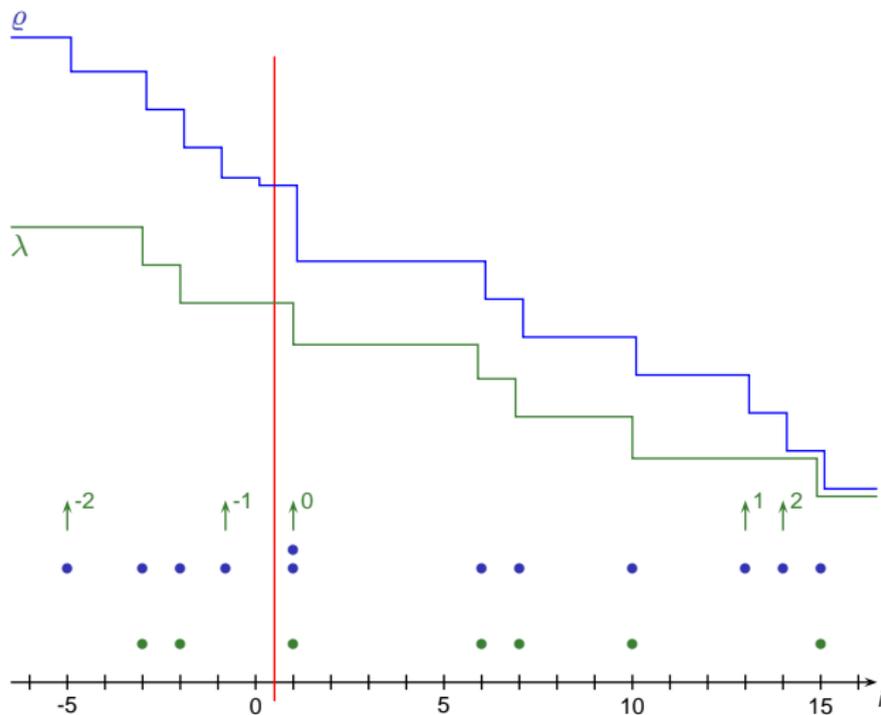
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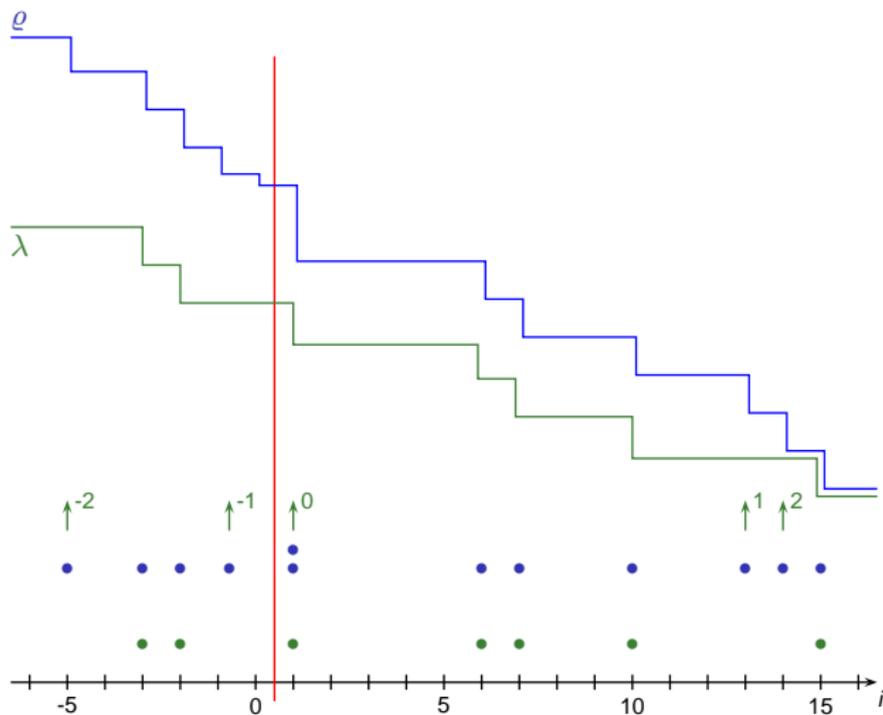
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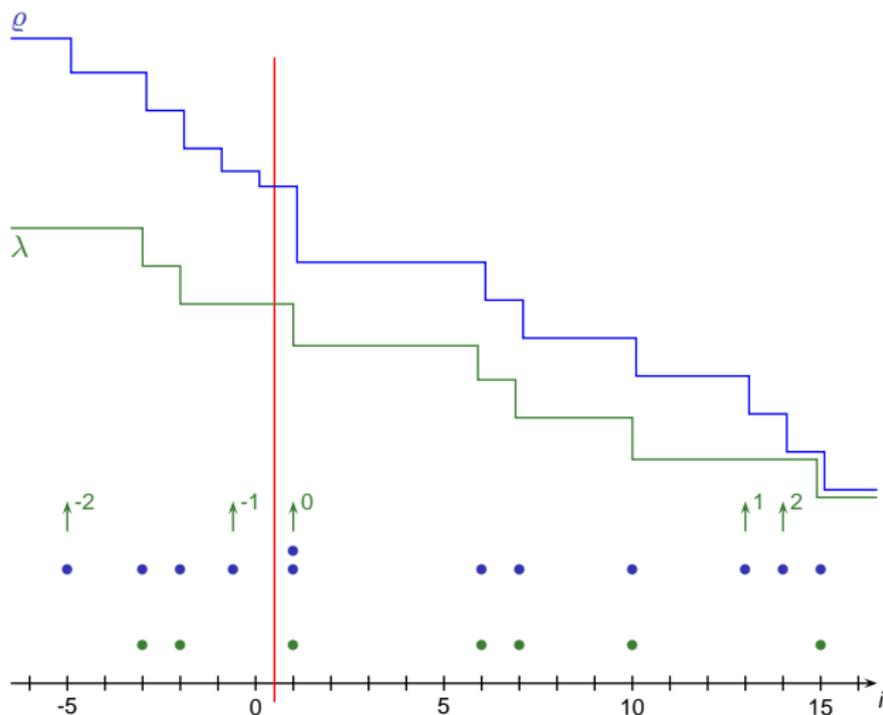
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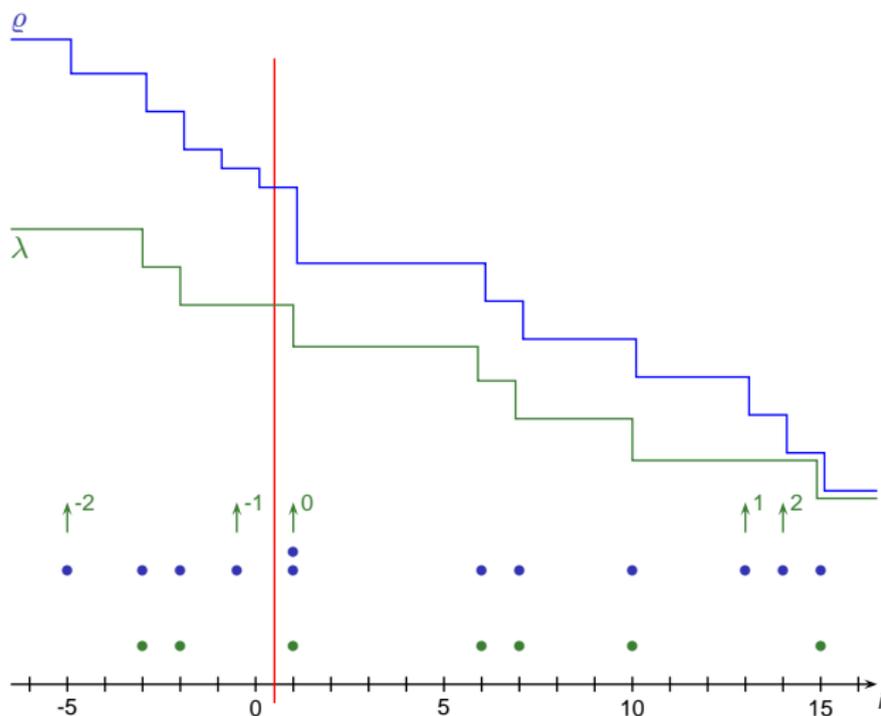
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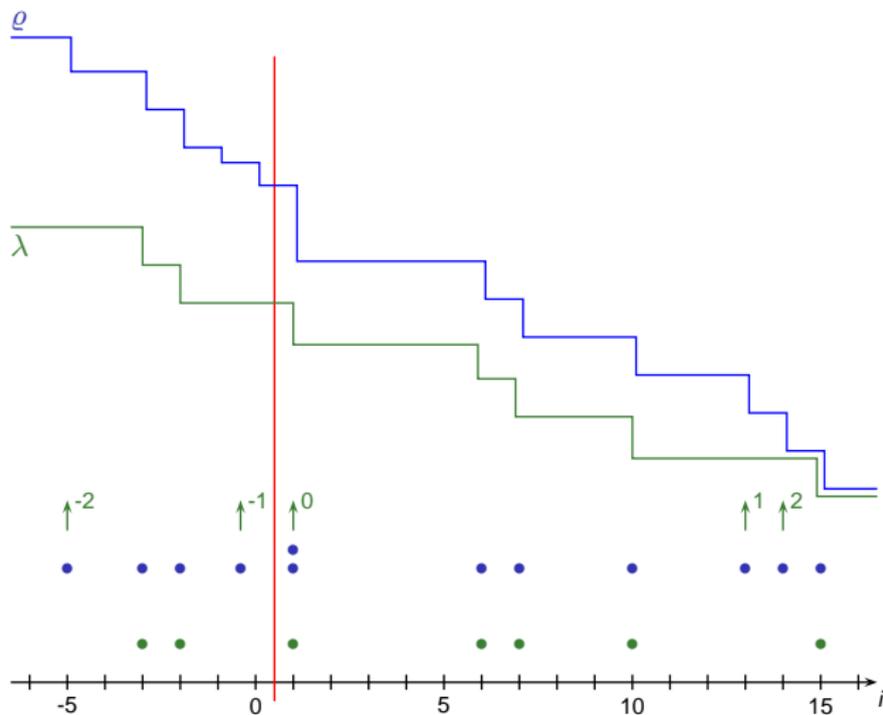
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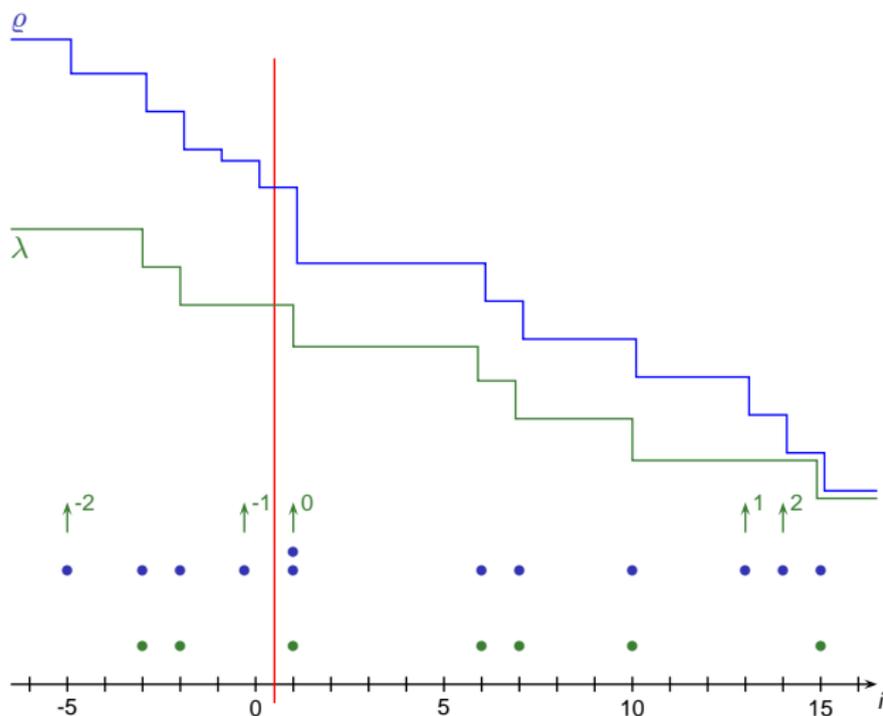
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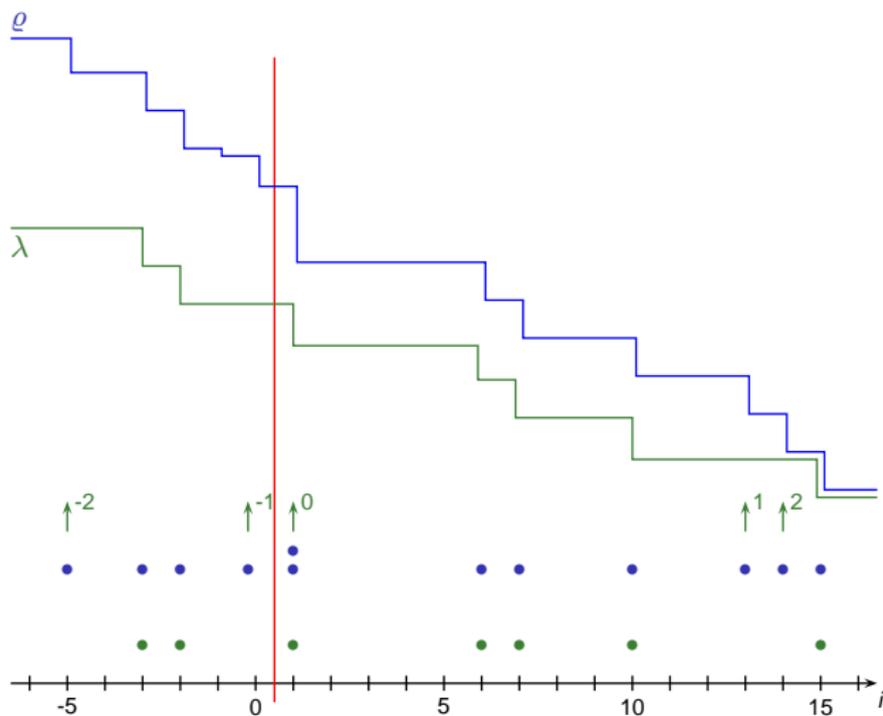
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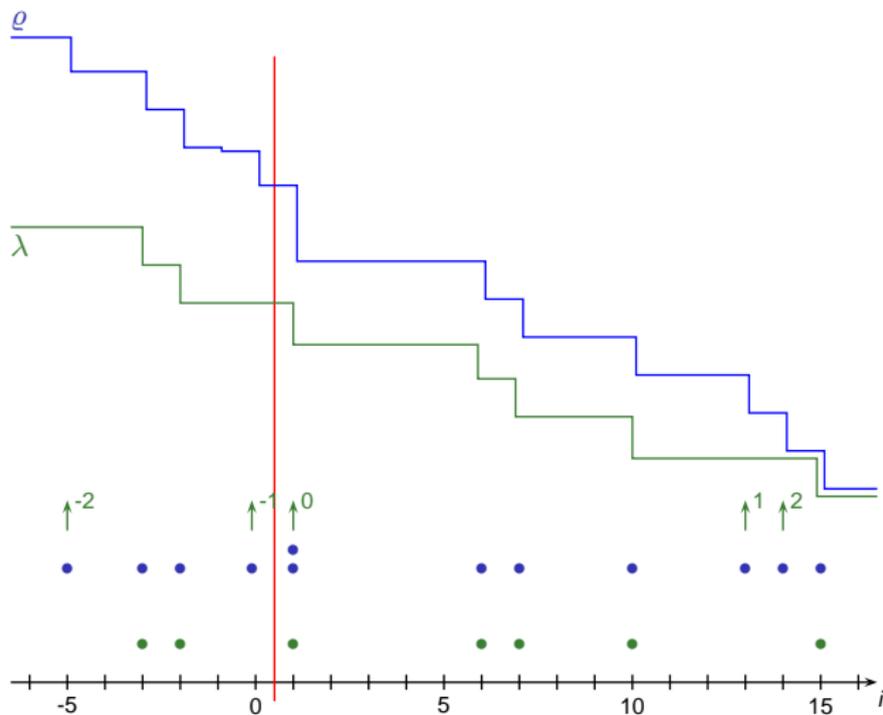
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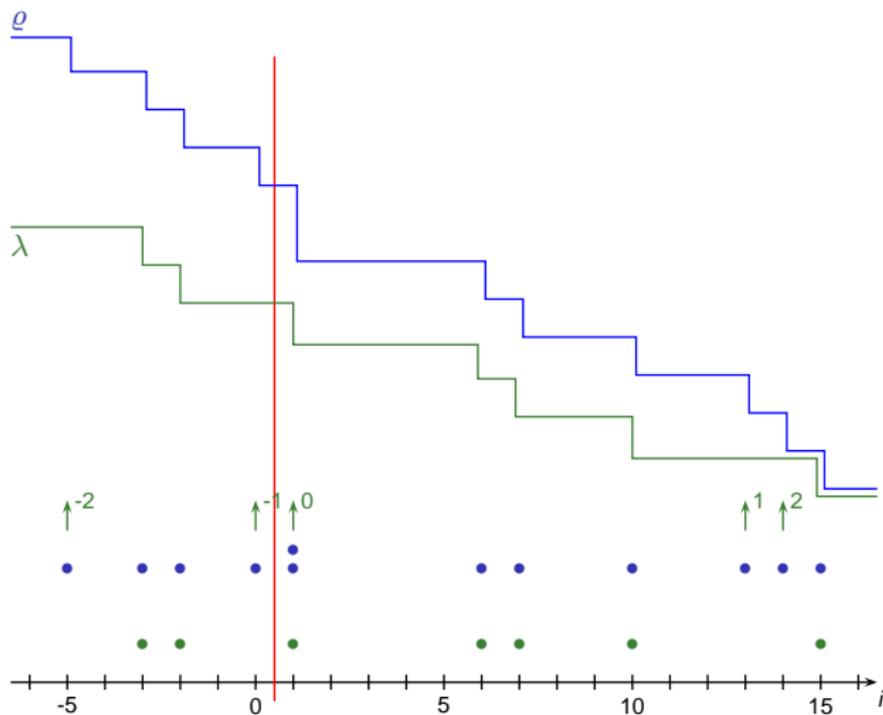
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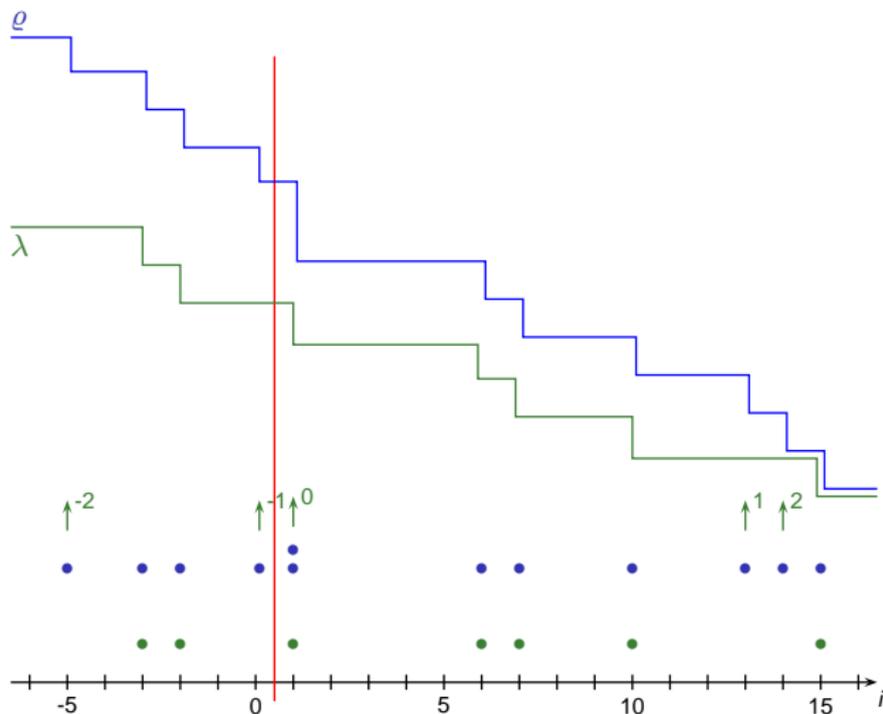
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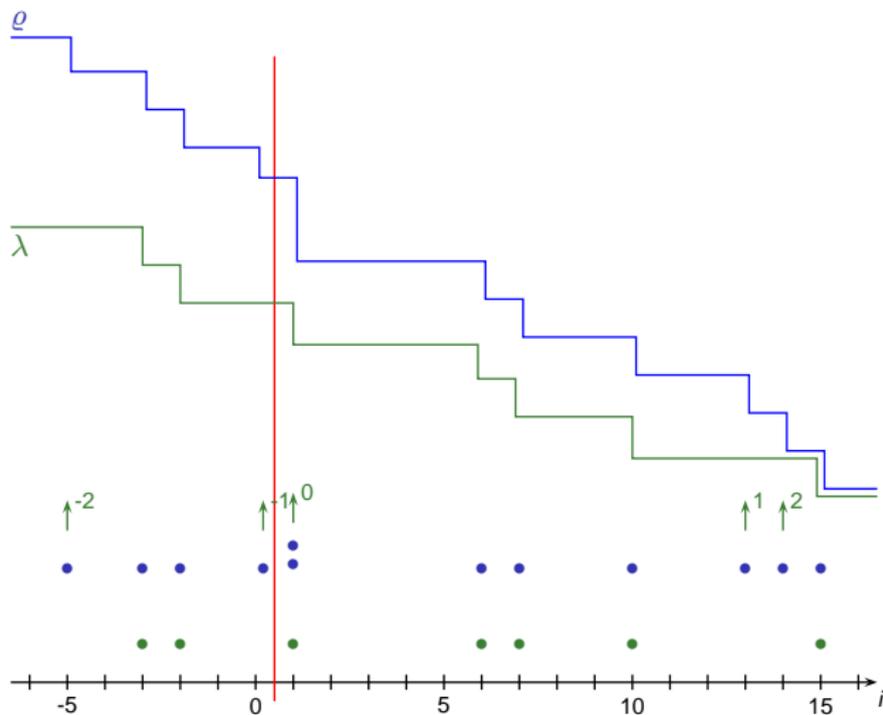
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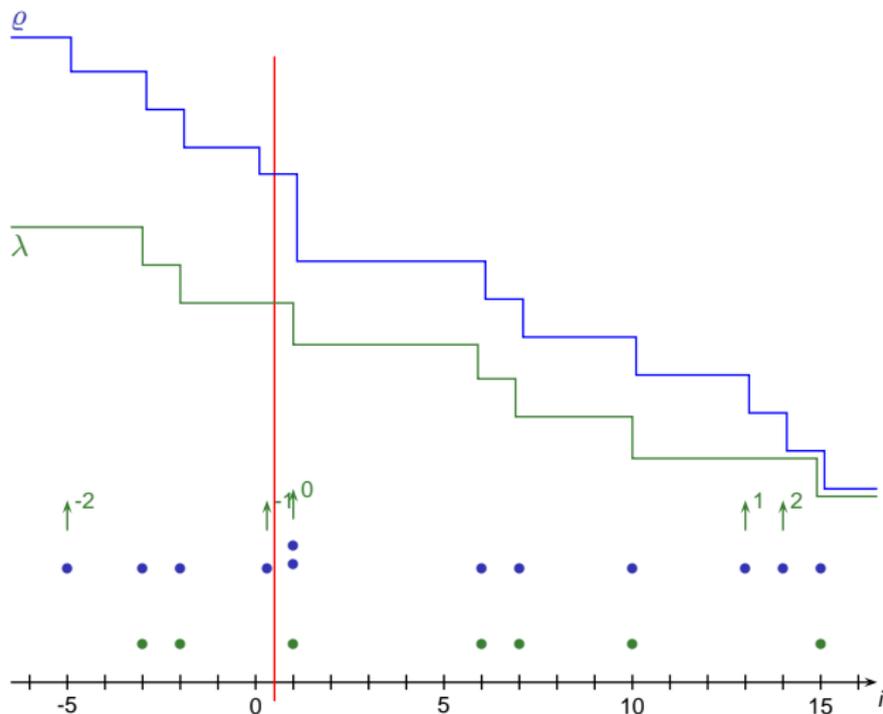
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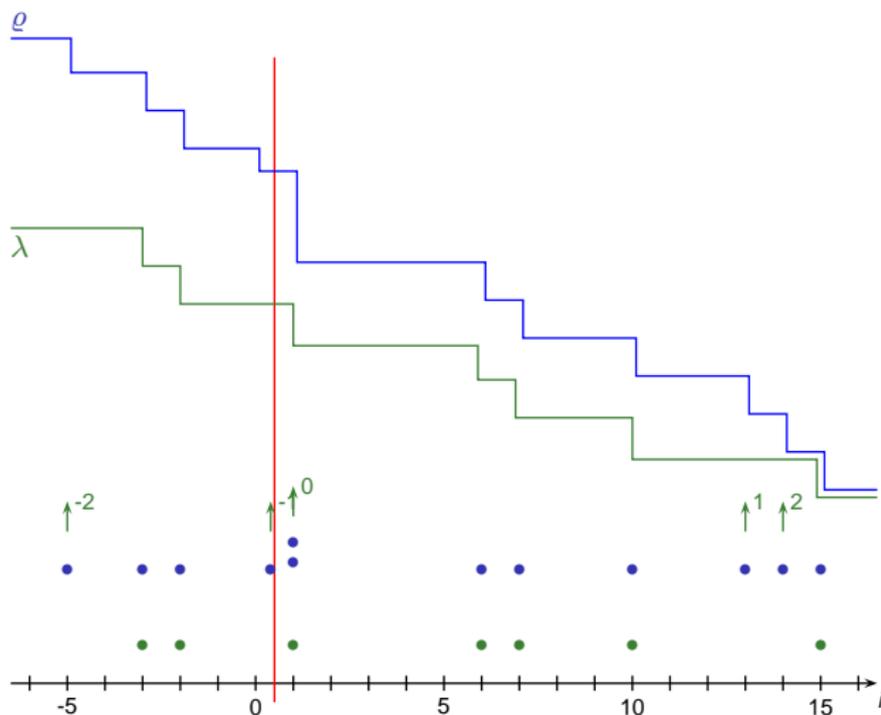
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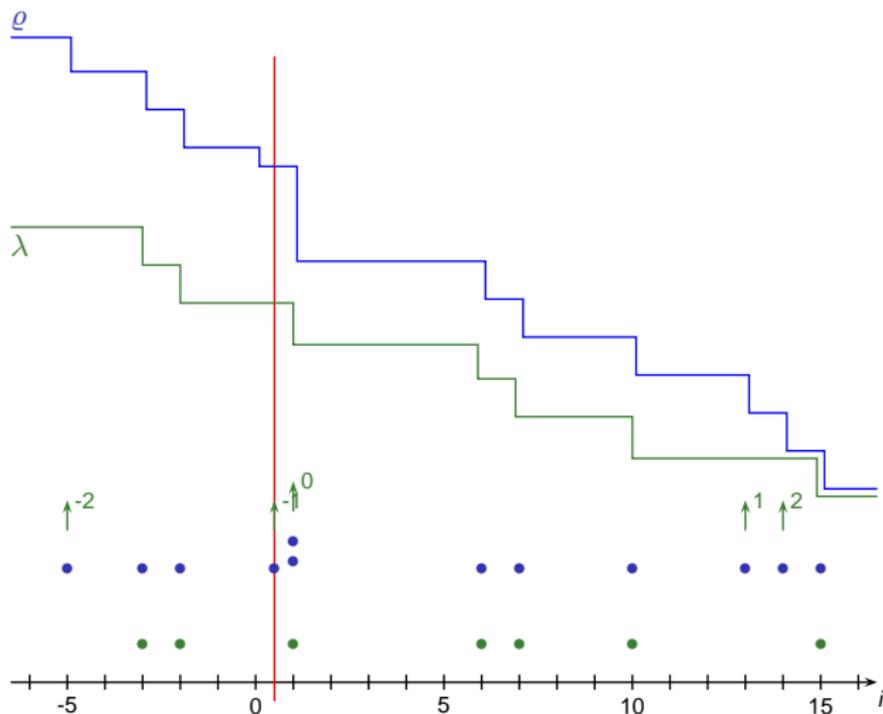
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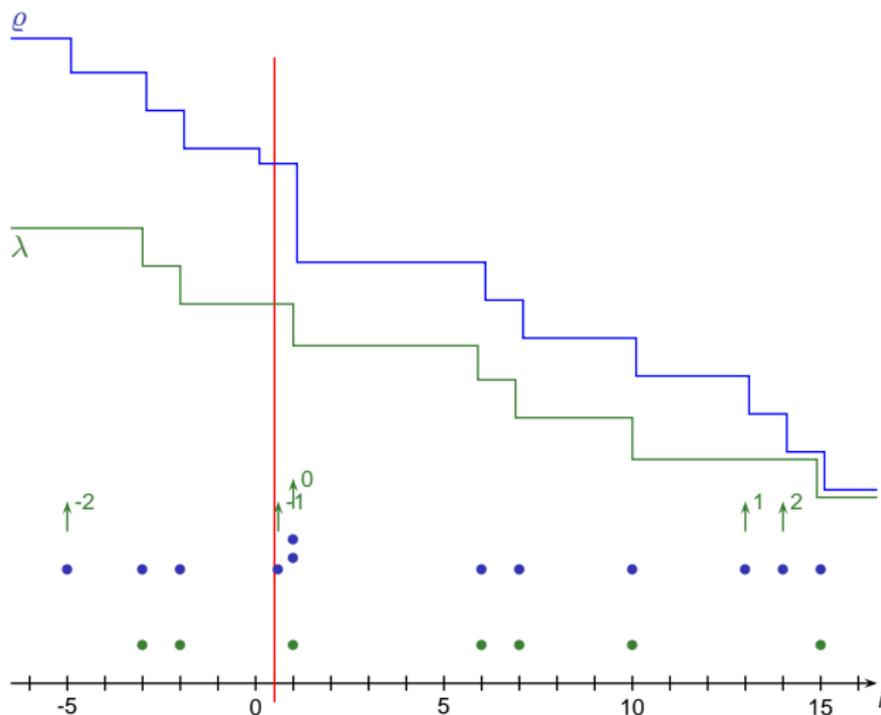
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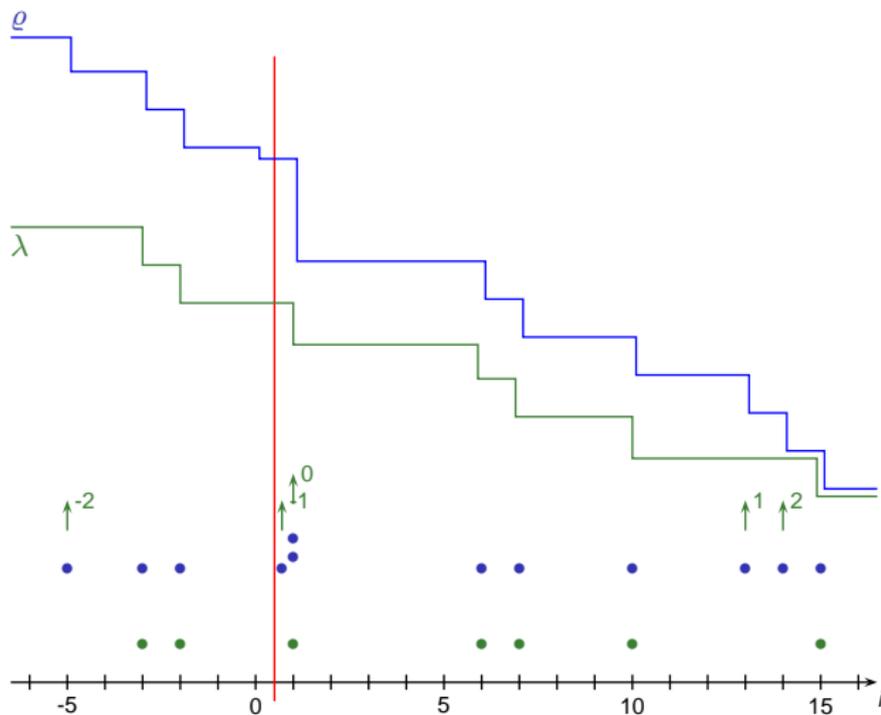
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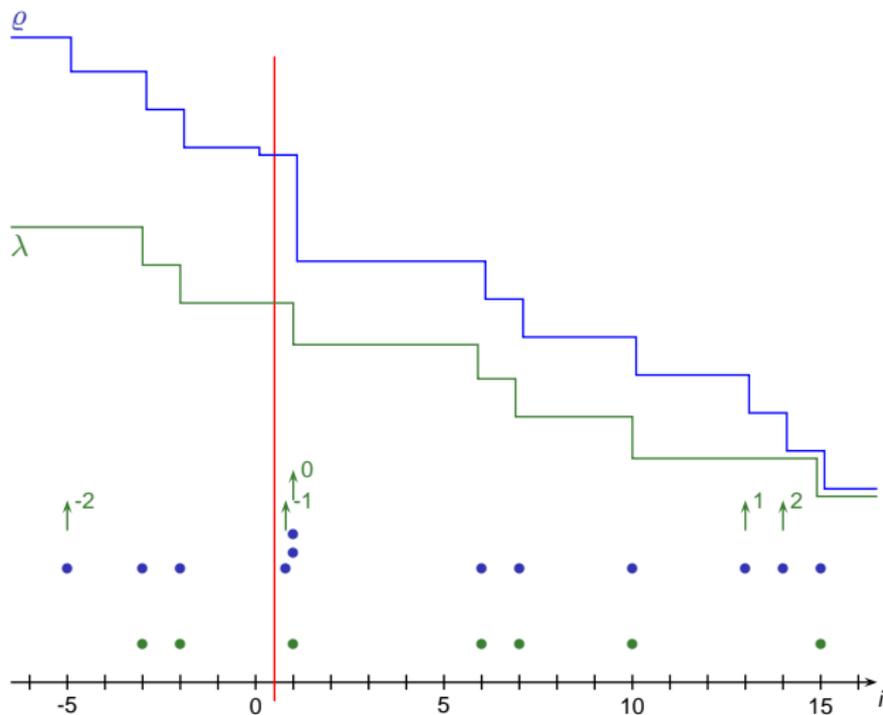
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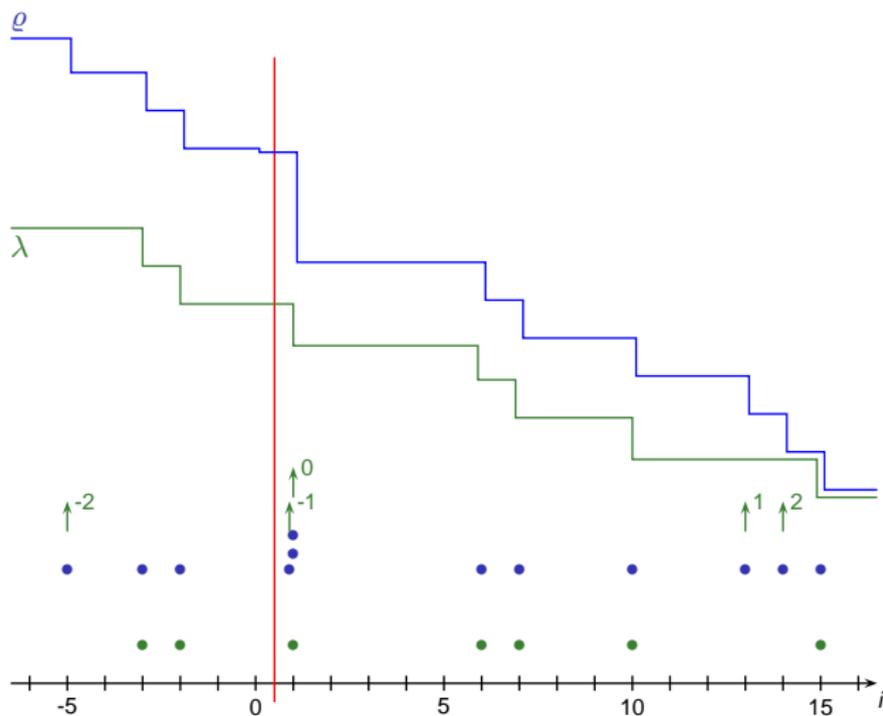
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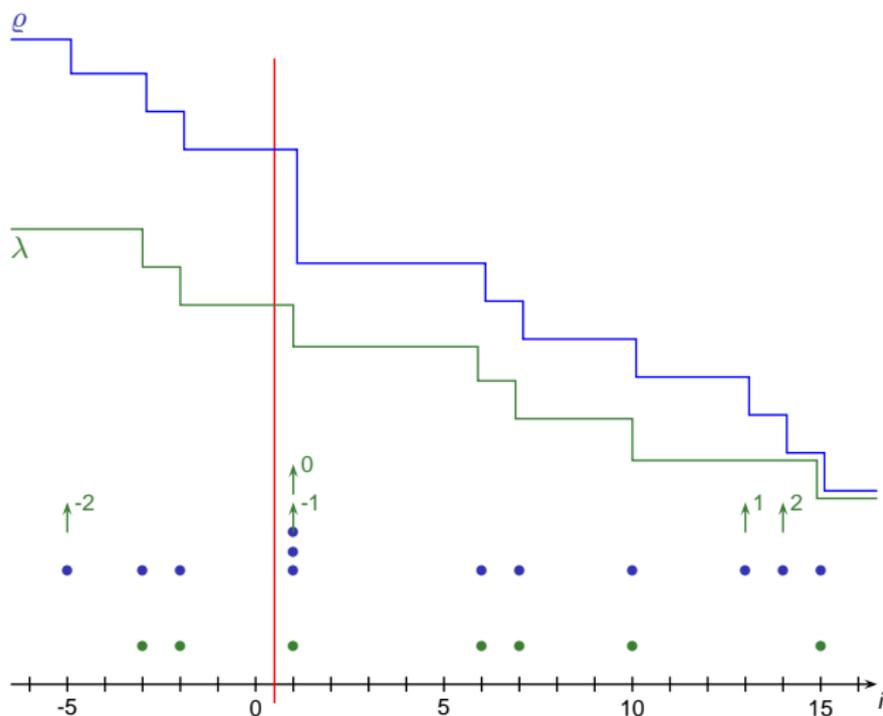
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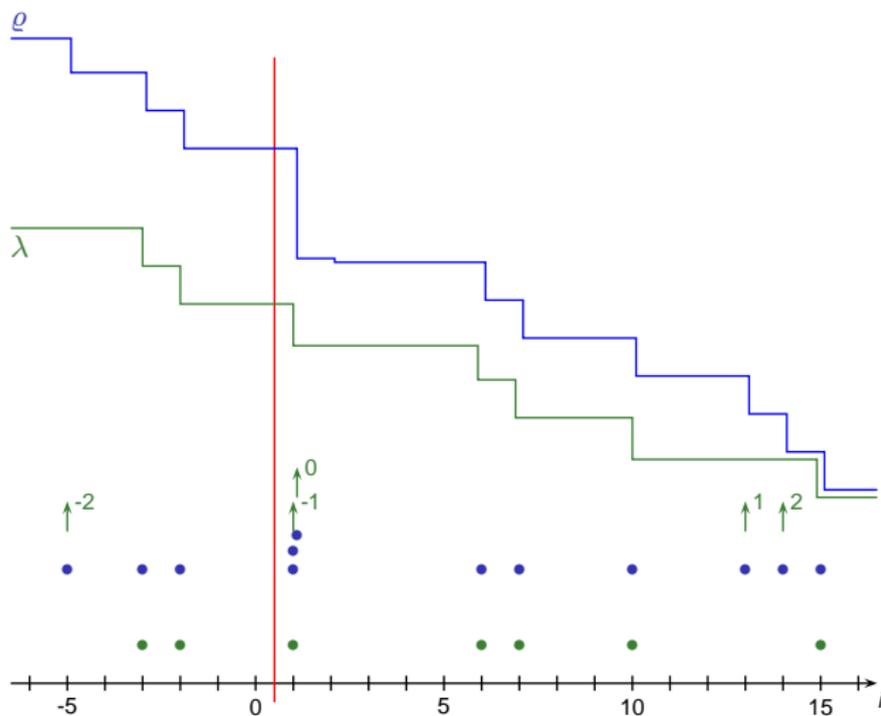
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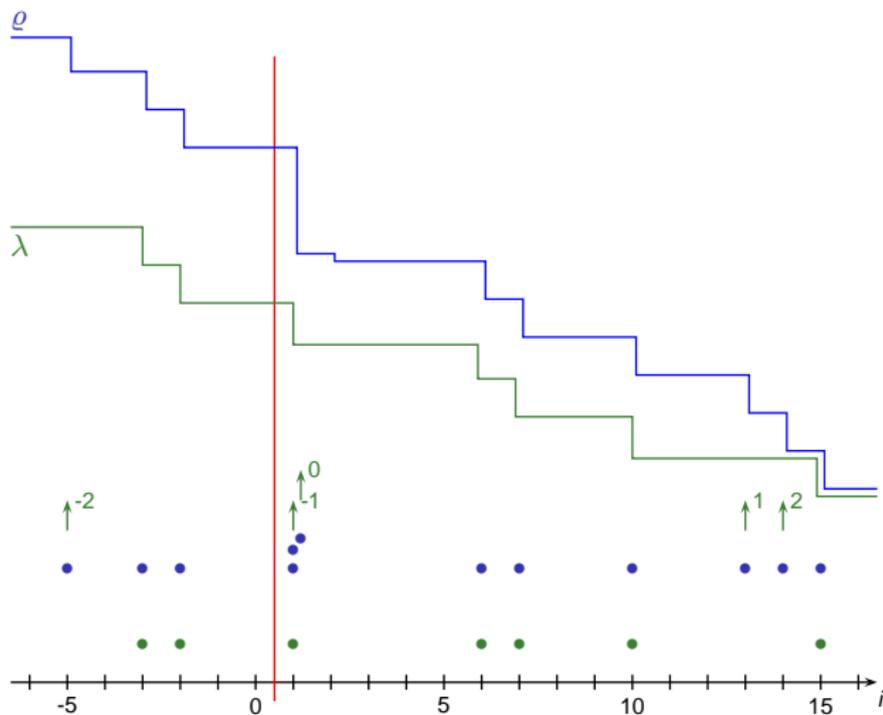
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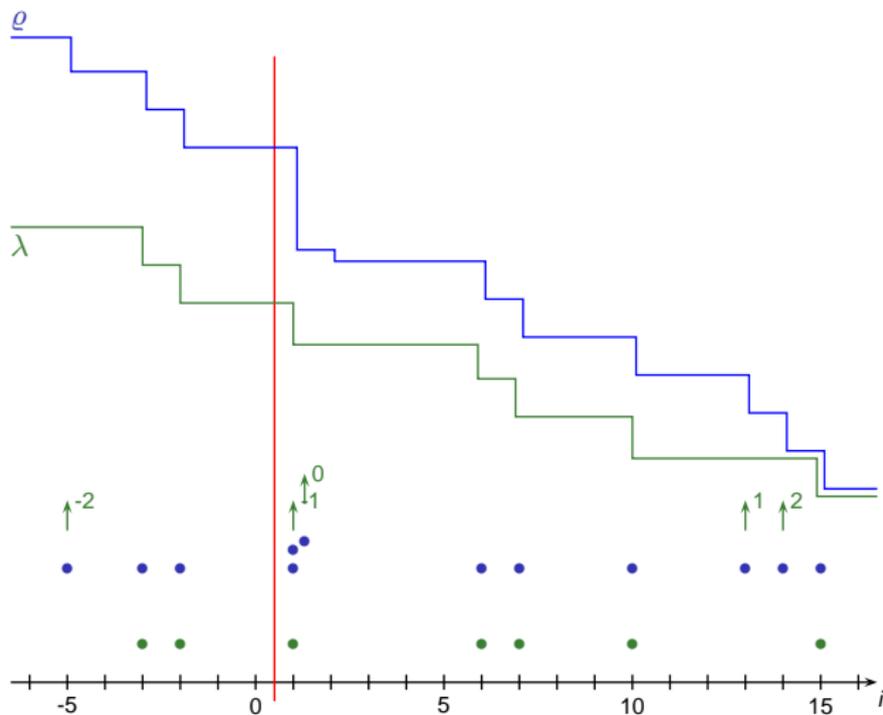
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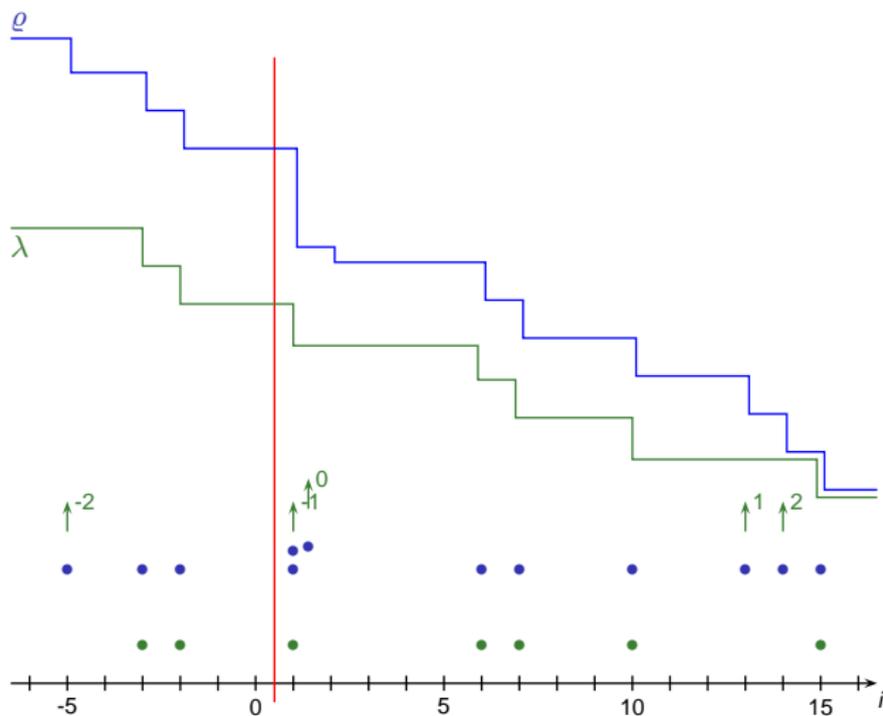
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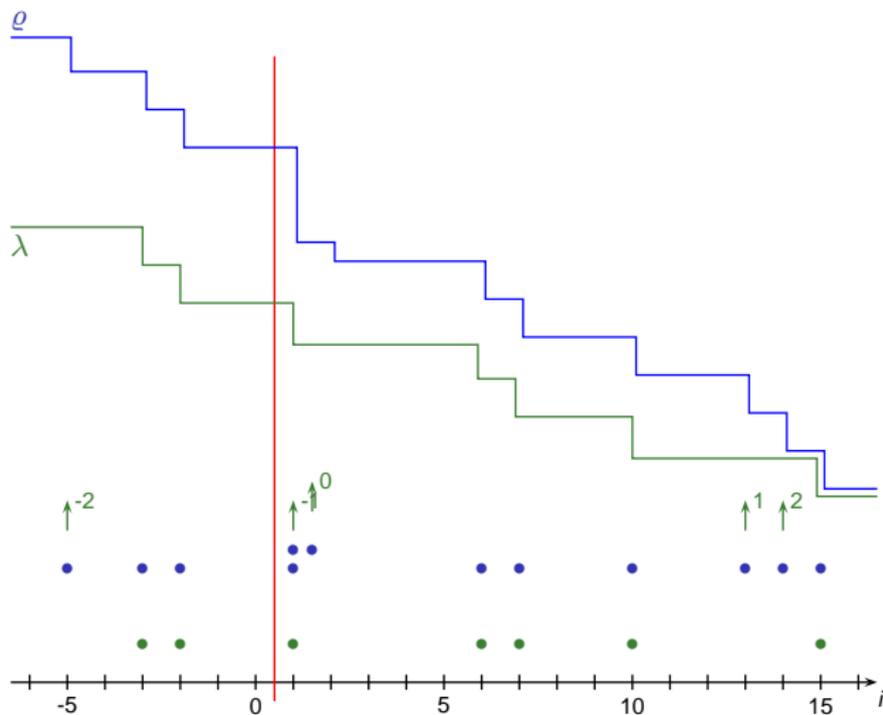
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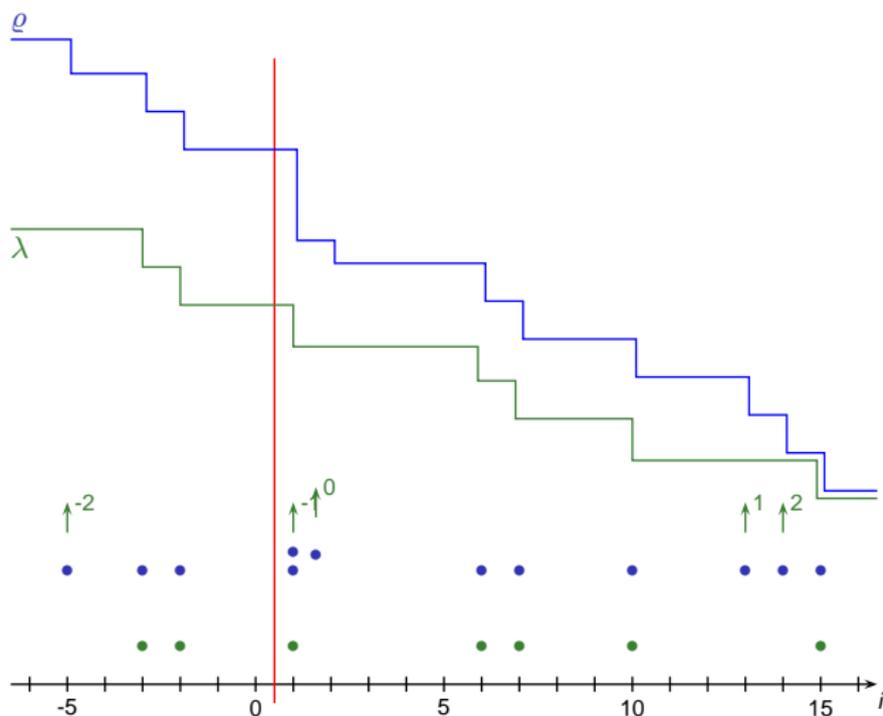
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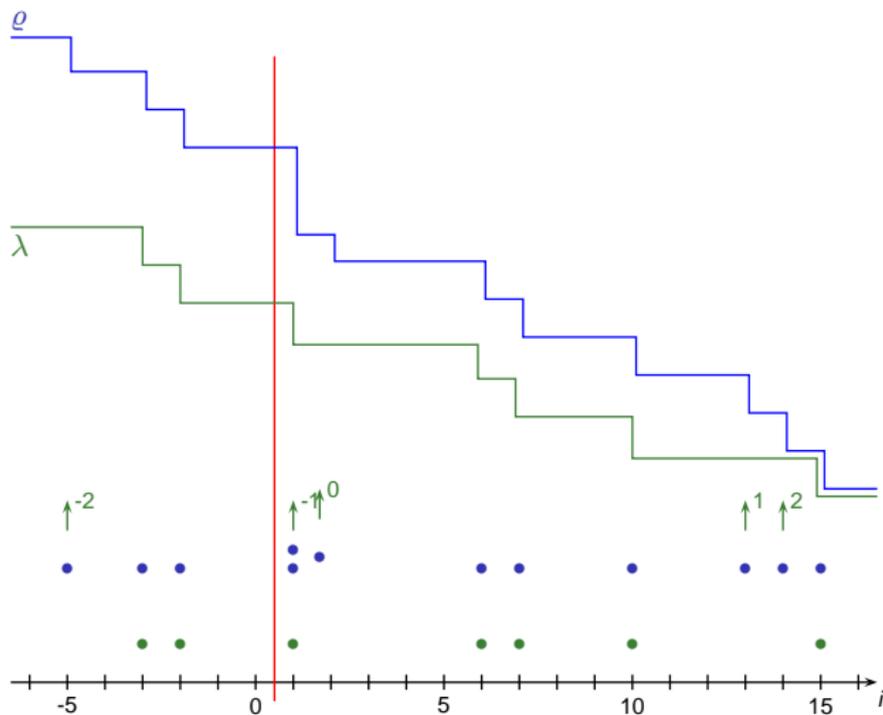
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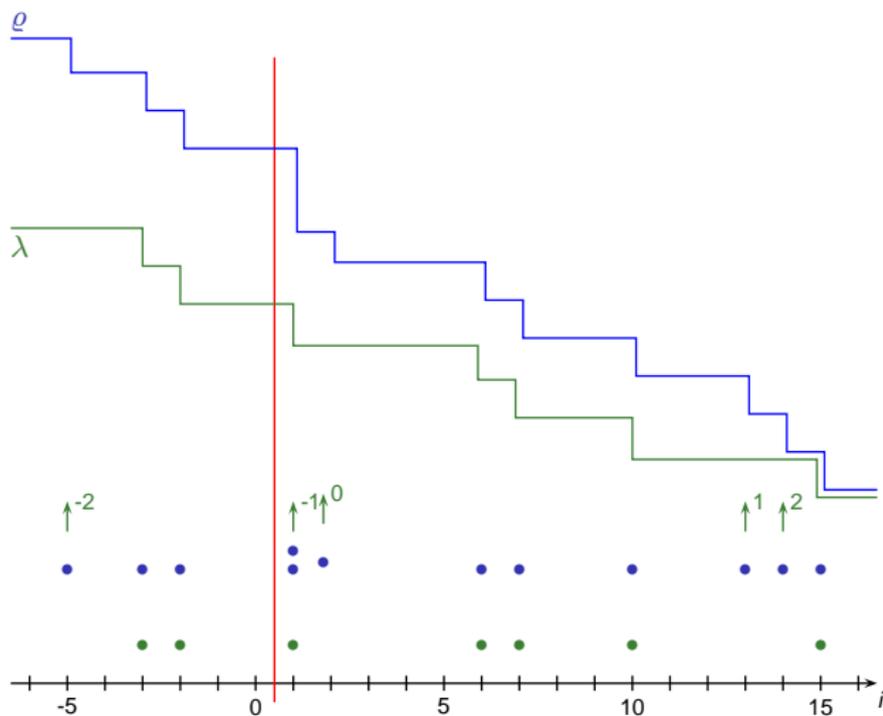
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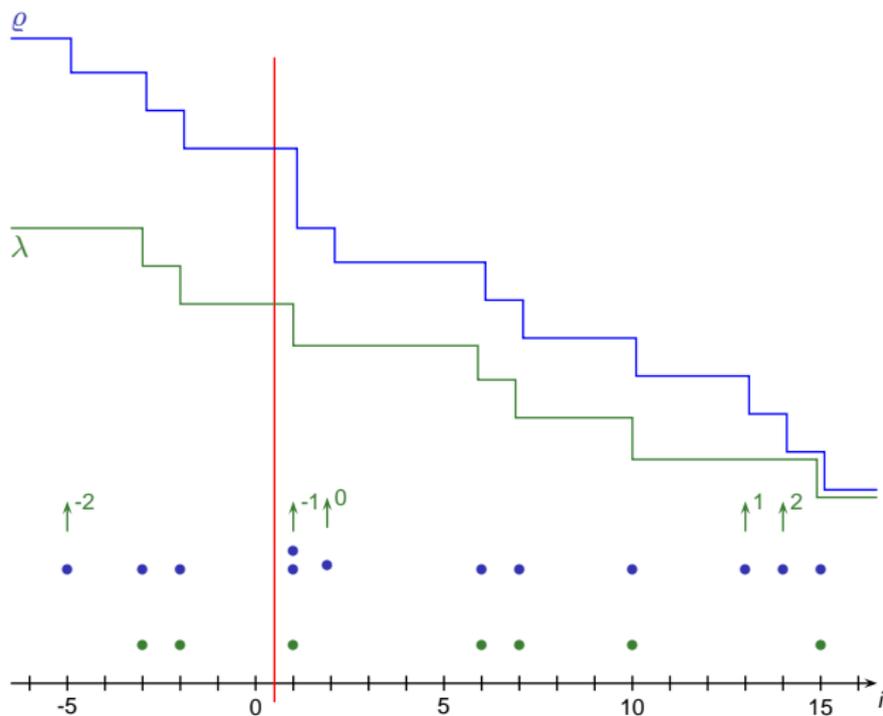
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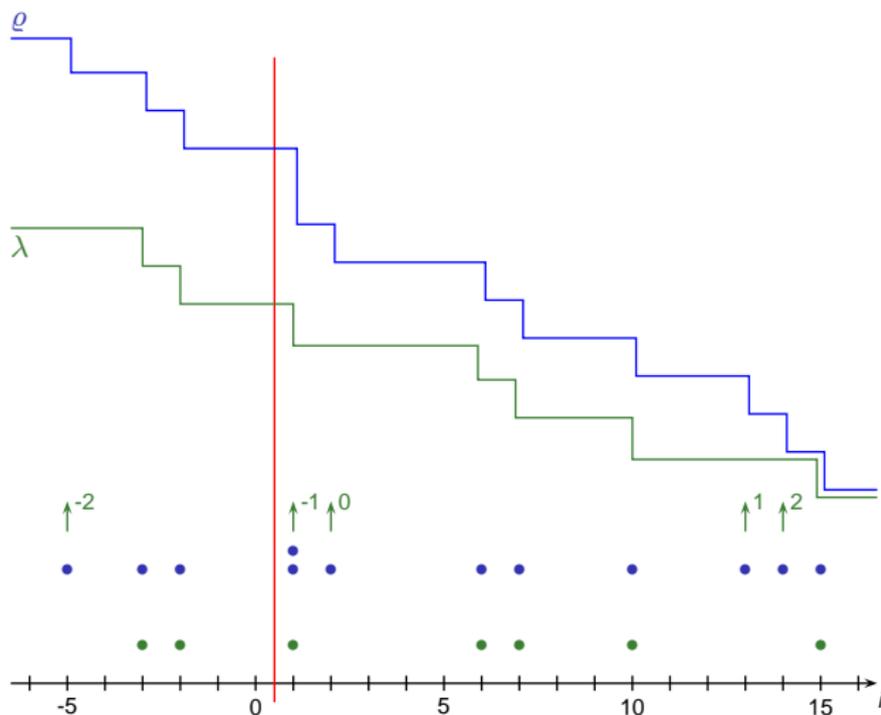
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The computations result in (remember  $\mathbf{E}(Q(t)) = Ct$ )

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

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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

$$\tilde{Q}(t) := Q(t) - Ct \quad \text{and} \quad E := \mathbf{E}|\tilde{Q}(t)|,$$

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Claim: this already implies the  $t^{2/3}$  upper bound:

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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  $Q(t) \geq X(t)$  (convex) or  $Q(t) \leq X(t)$  (concave).

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| ASEP                      | concave      | $Q(t) \leq X(t) + \text{Err}$ | proved (B.-S.) |
| rate 1 TAZRP              | concave      | $Q(t) \leq X(t)$              | proved (B.-K.) |
| concave exp rate<br>TAZRP | concave      | $Q(t) \leq X(t) + \text{Err}$ |                |

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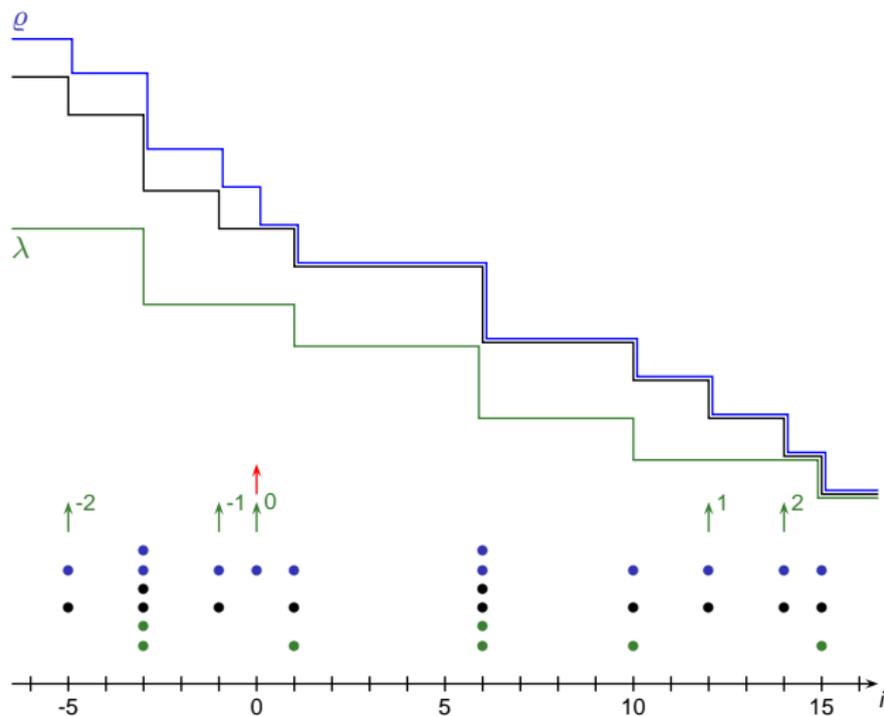
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# Coupling results

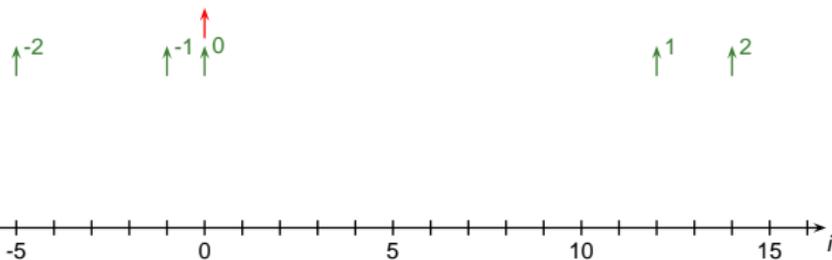
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| convex exp rate<br>TABLP  | convex       | $Q(t) \geq X(t) - \text{Err}$ | might work (B.-K.-S.) |

# The critical feature: $Q(t) \leq X(t)$



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

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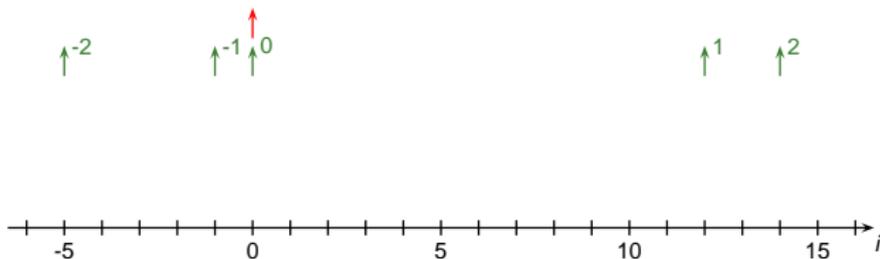


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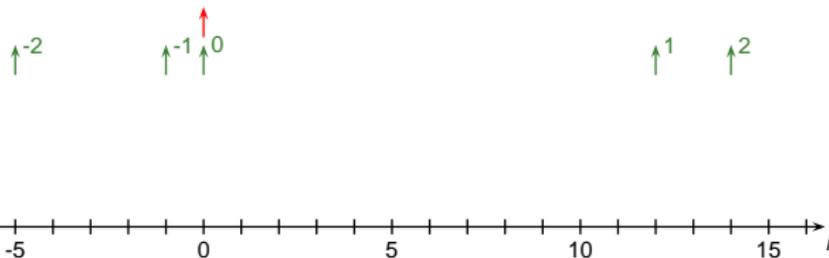


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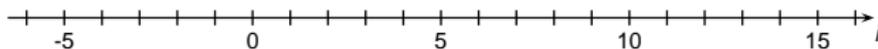


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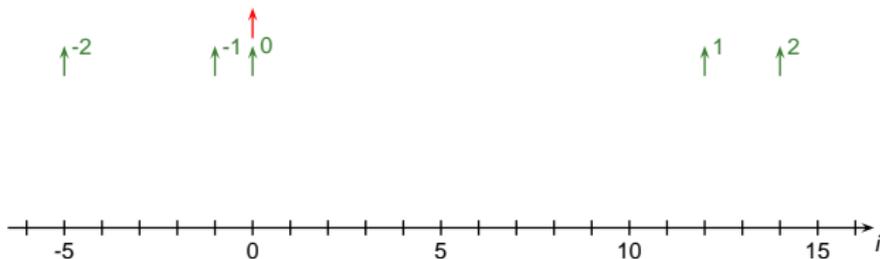


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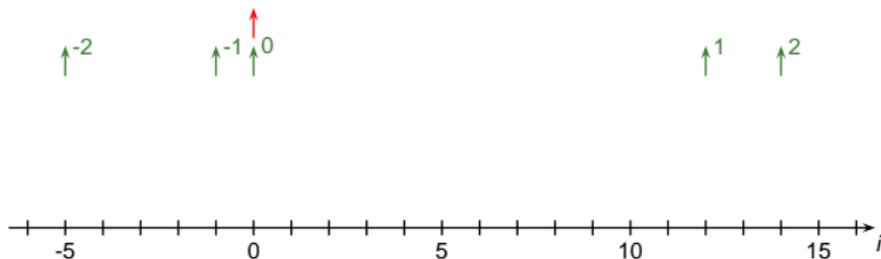


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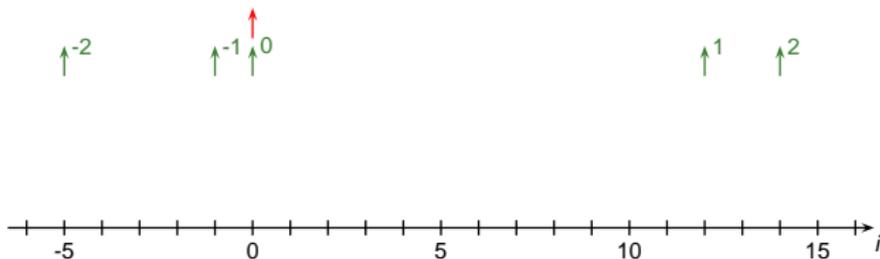


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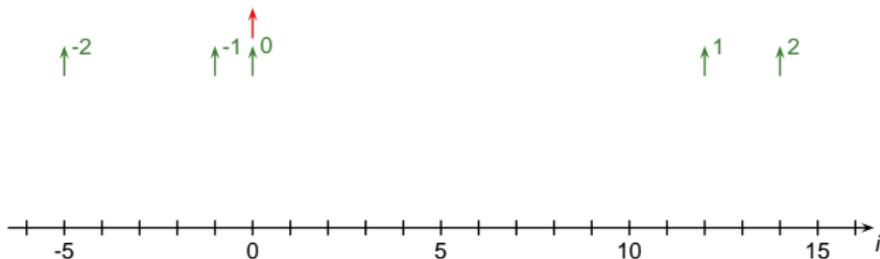


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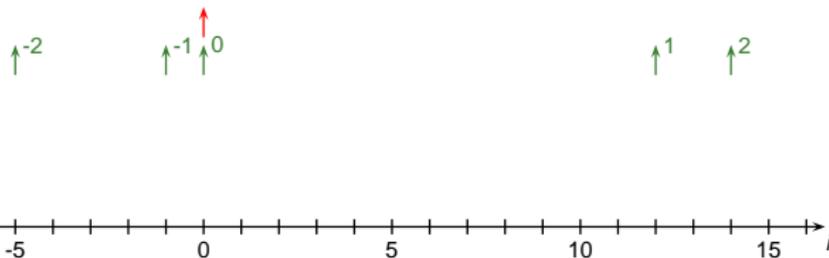


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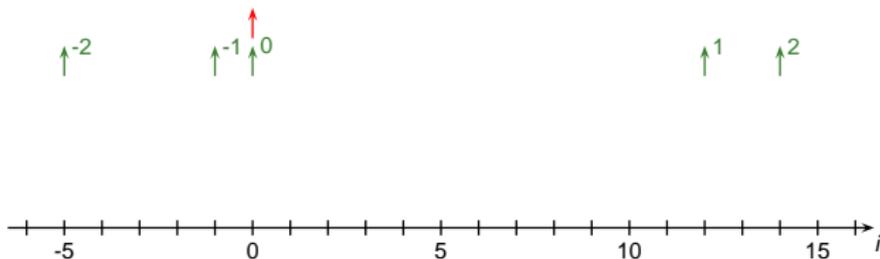


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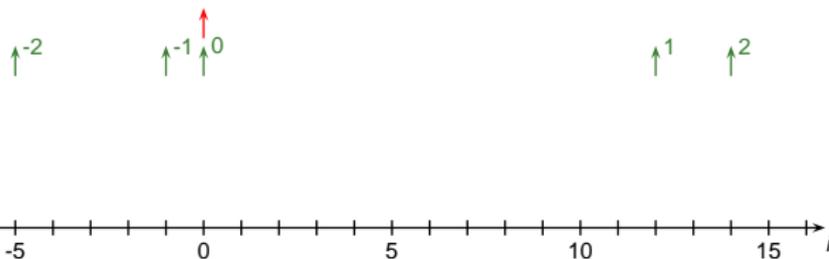


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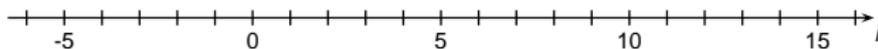


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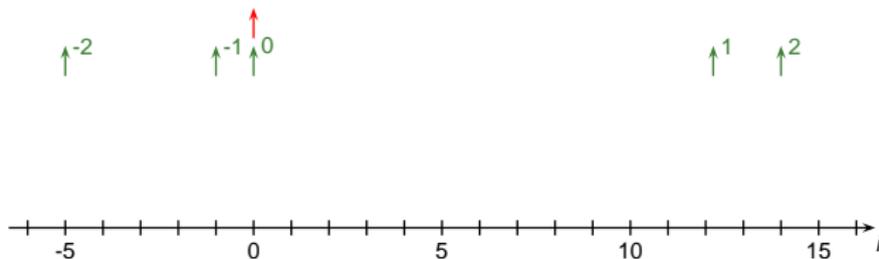


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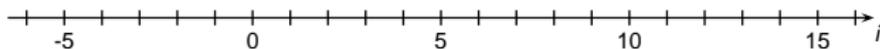


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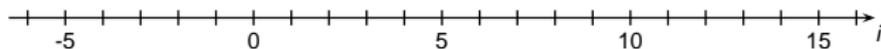


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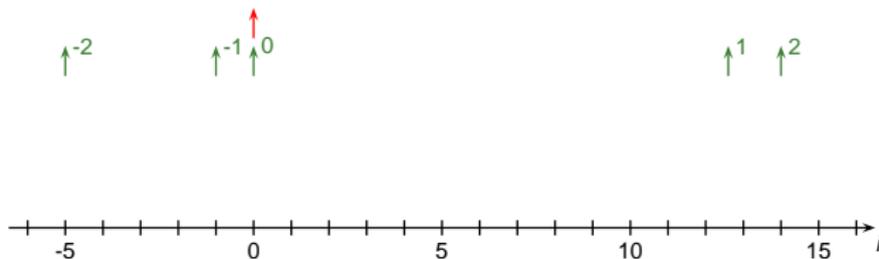


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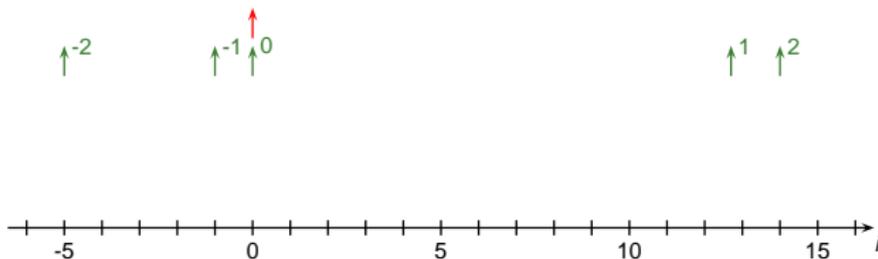


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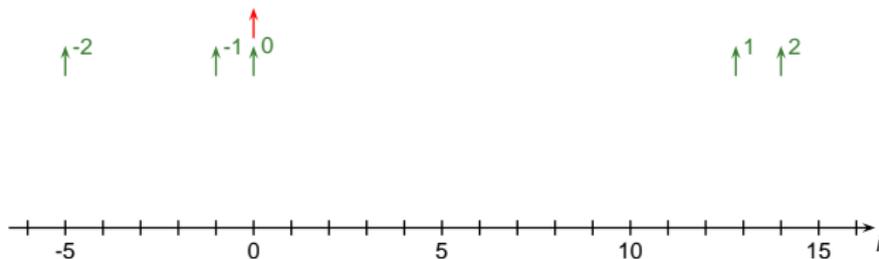


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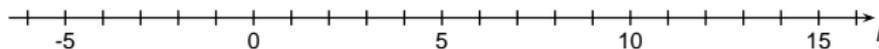


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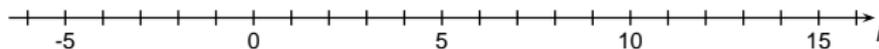


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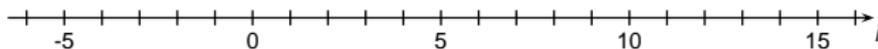


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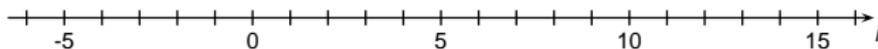


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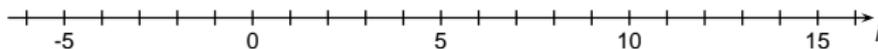


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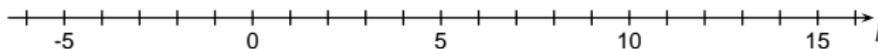


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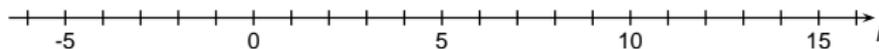


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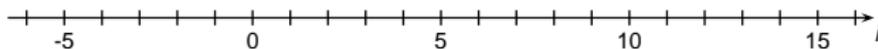


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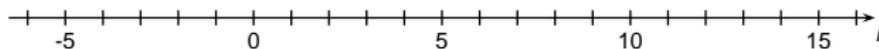


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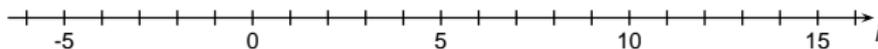


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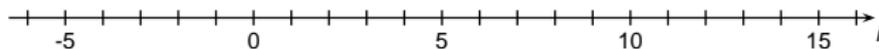


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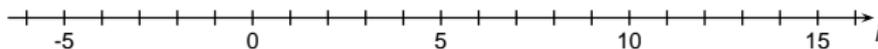


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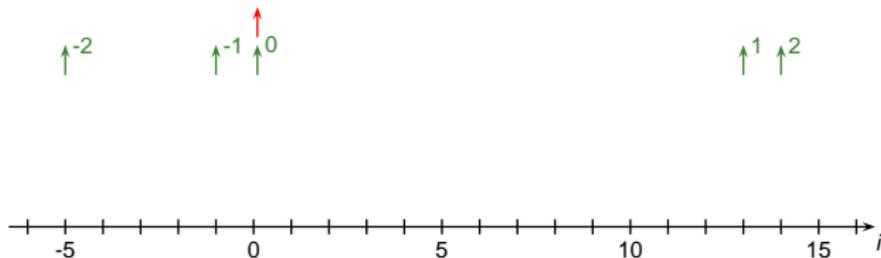


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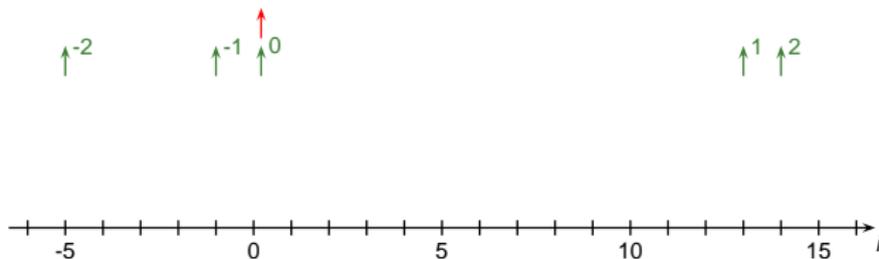


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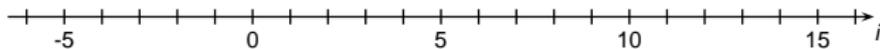


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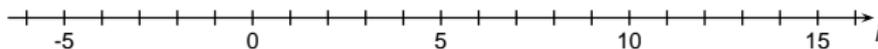


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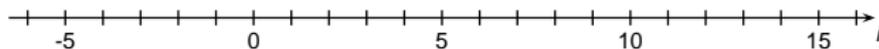


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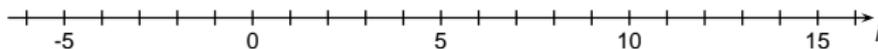


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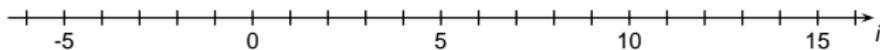


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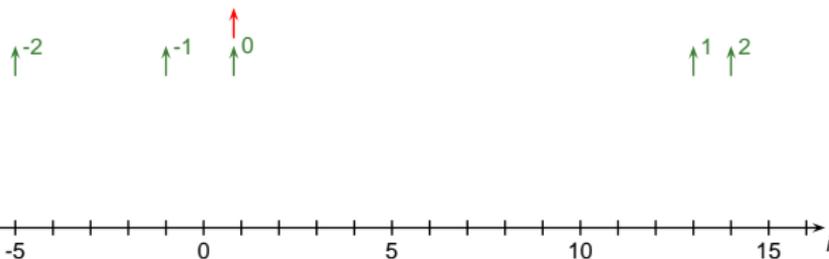


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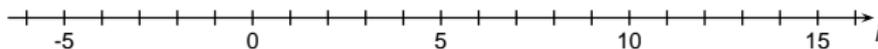


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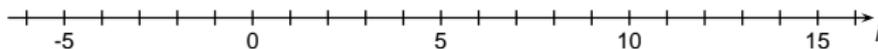


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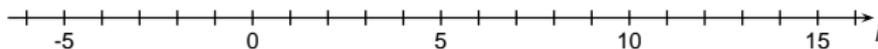


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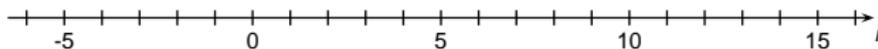


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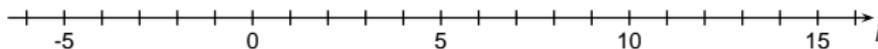


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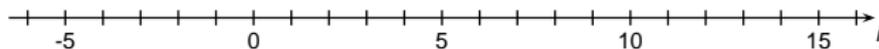


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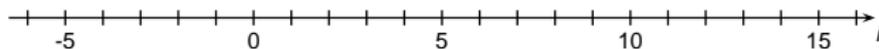


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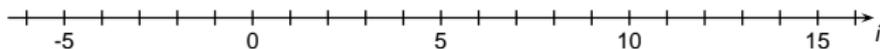
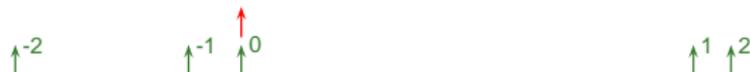


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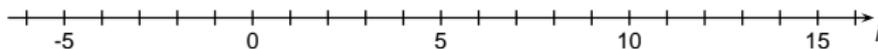


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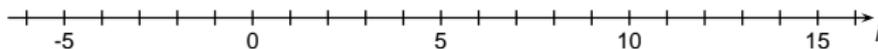


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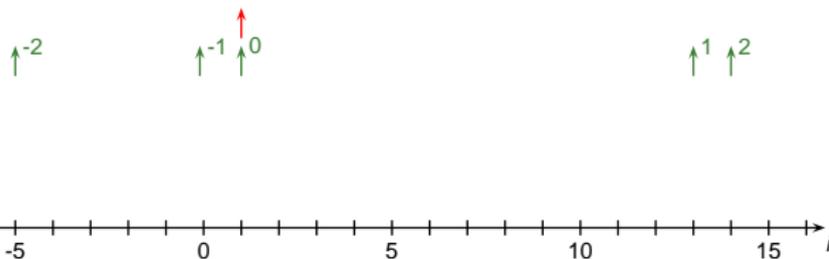


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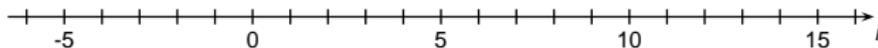


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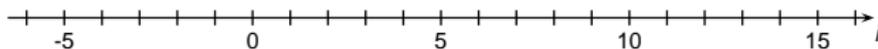


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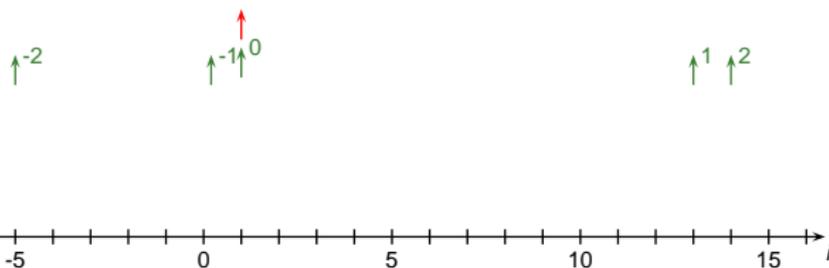


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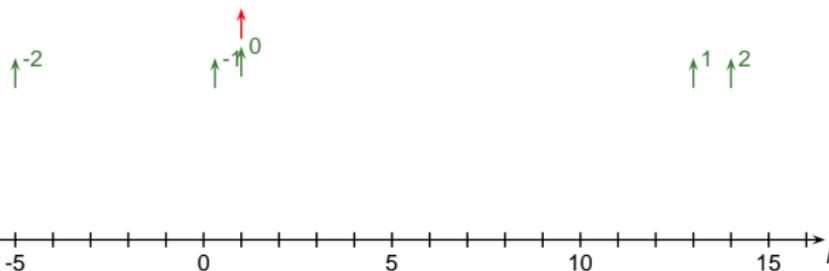


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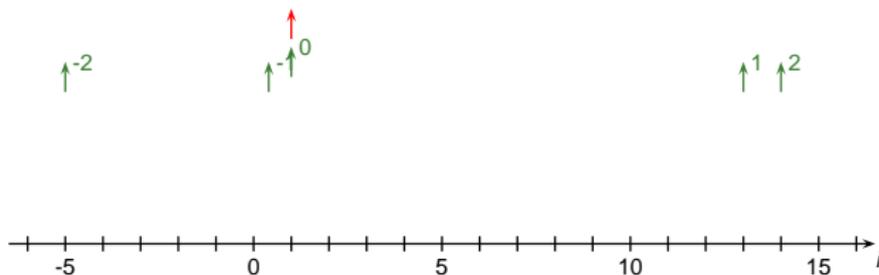


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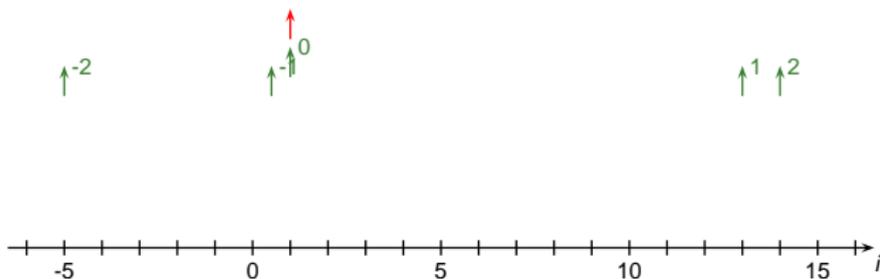


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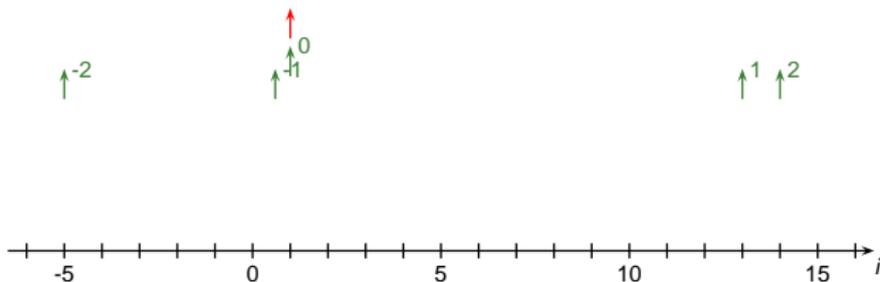


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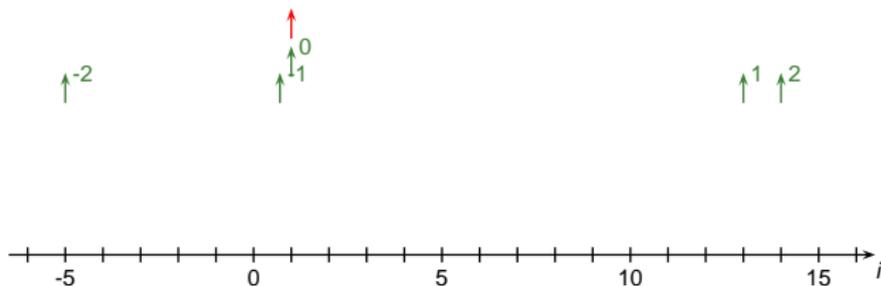


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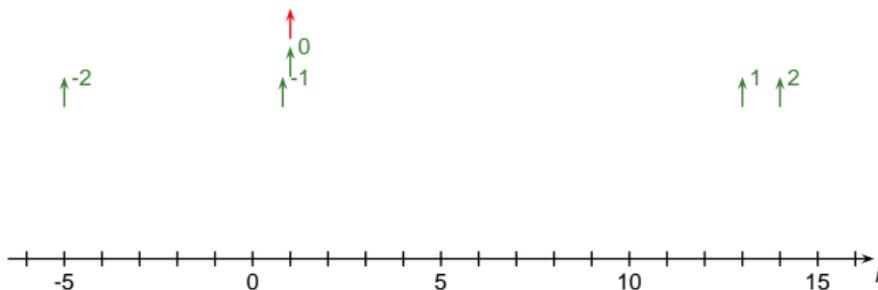


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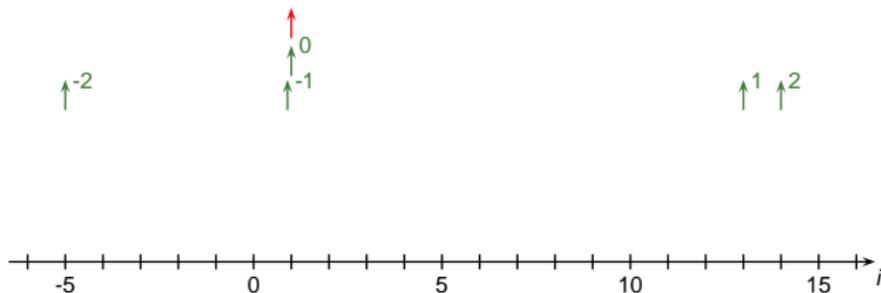


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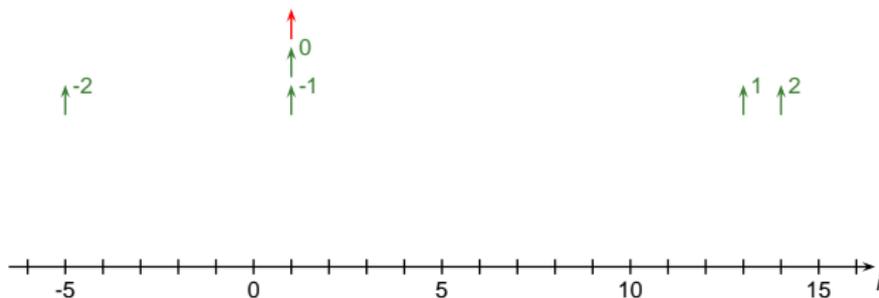


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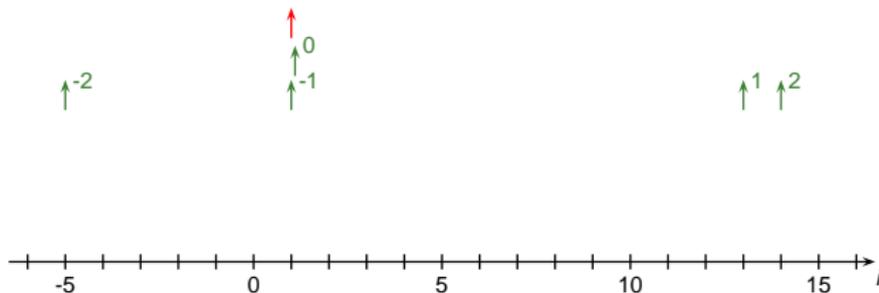


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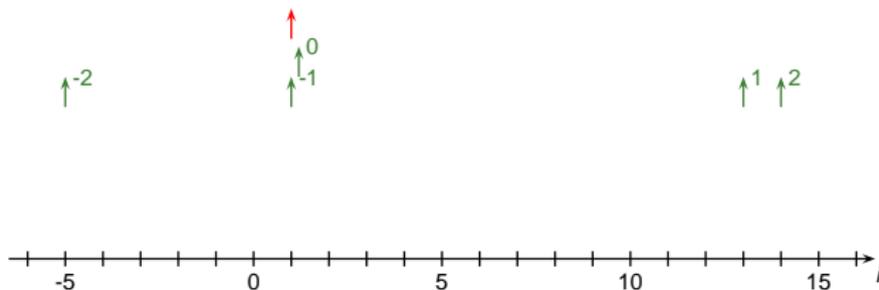


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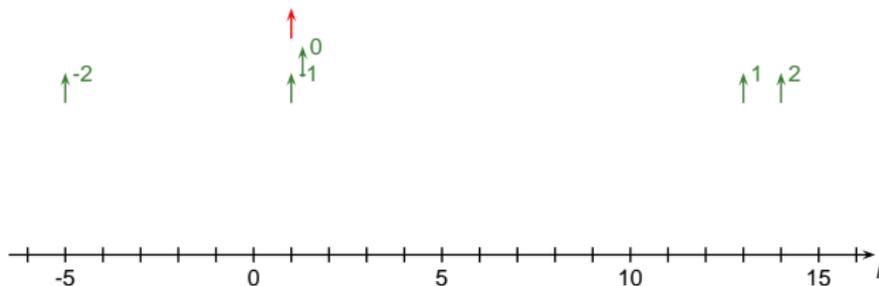


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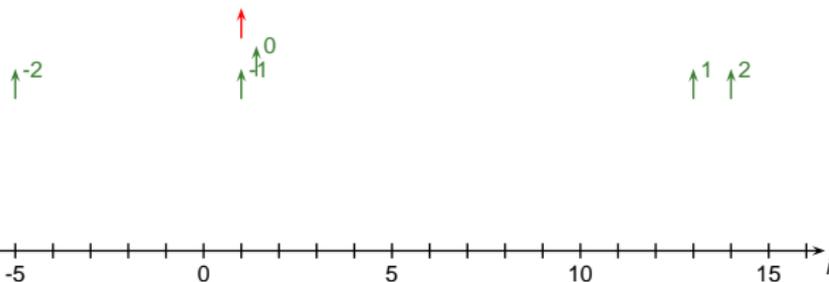


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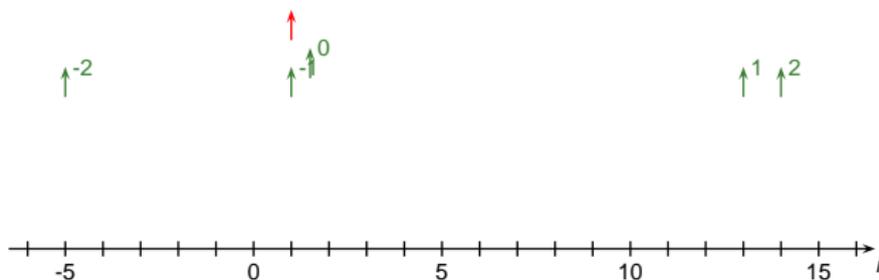


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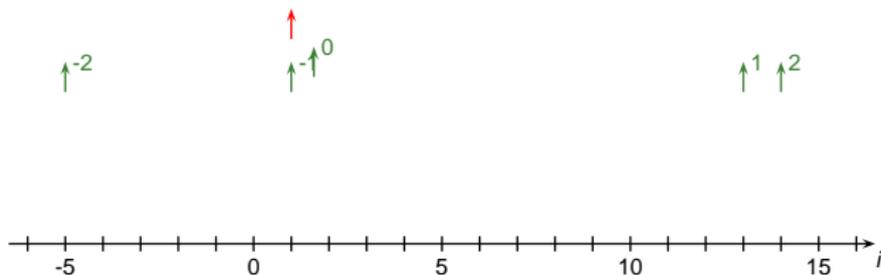


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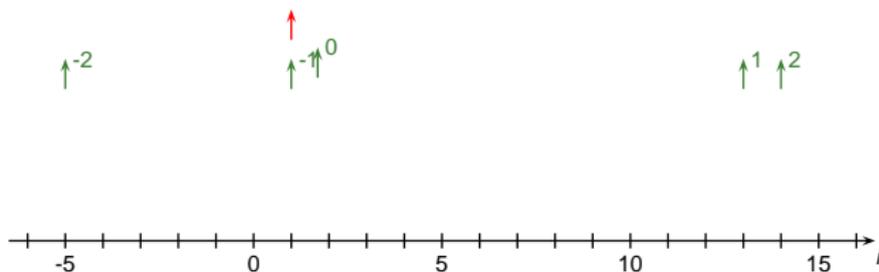


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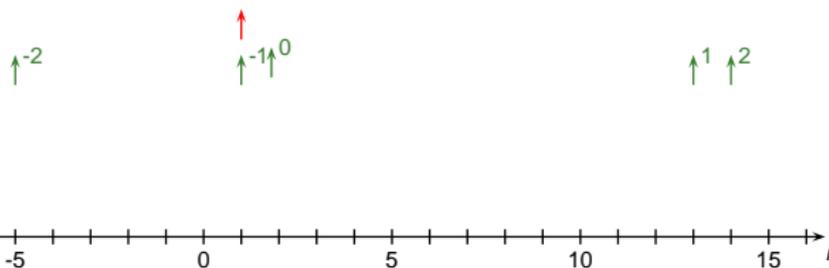


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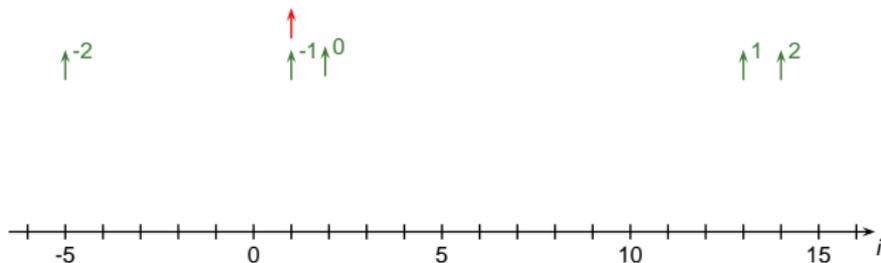


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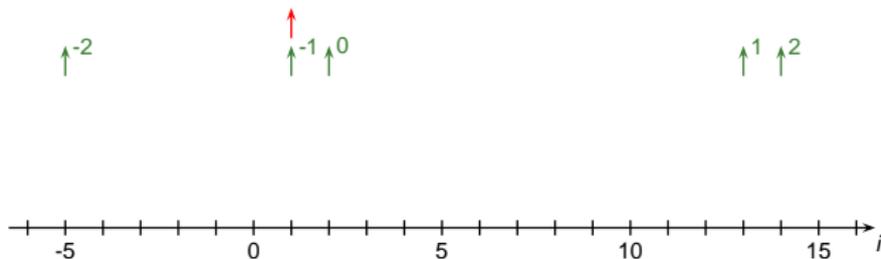


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Generalizing requires finding more models with nice  $m_Q(t)$  behavior, or handle less nice cases of  $m_Q(t)$  processes. This is subject to future work.

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In their cases, we have

$$\lim_{t \rightarrow \infty} \frac{\text{Var}(h_{Ct}(t))}{t^{1/2}} = \dots,$$

even convergence of the finite-dimensional distributions of the  $h_{Ct}(t)$  process to Gaussian limits is known (Seppäläinen 2005, Ferrari and Fontes 1998, B., Rassoul-Agha and Seppäläinen 2006).

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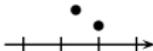
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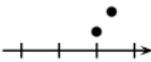
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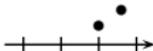
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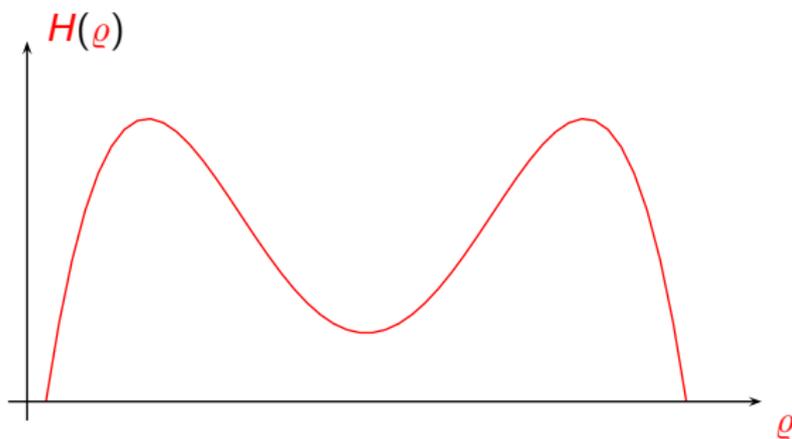
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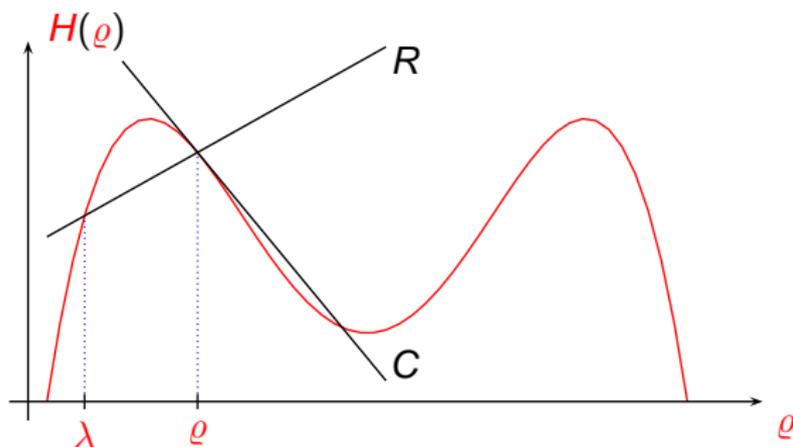
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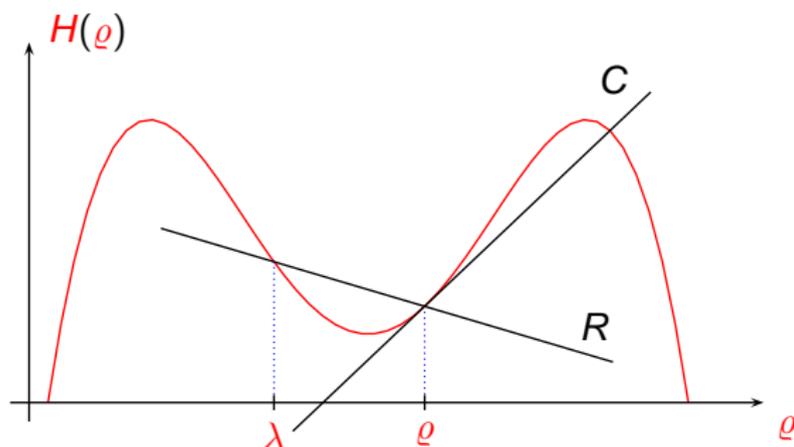
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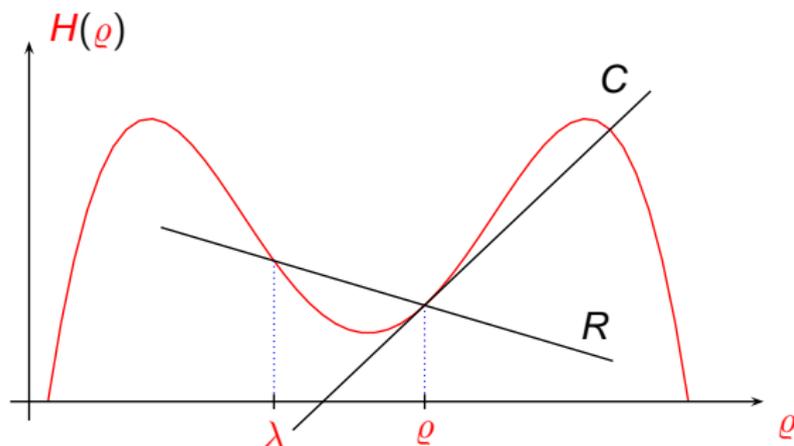
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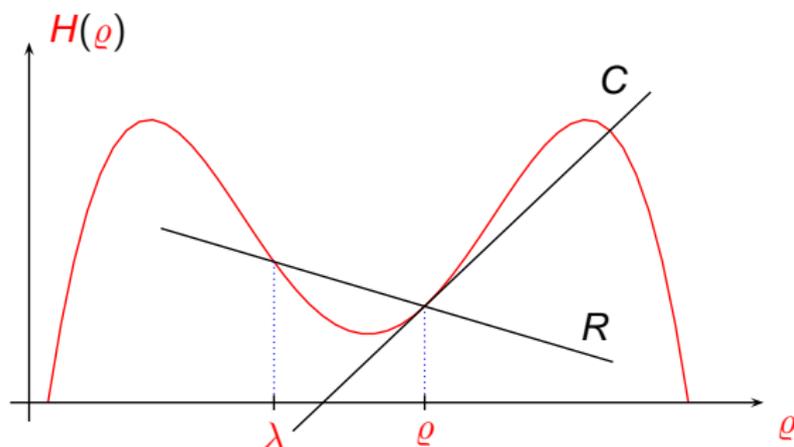


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*Any coupling must be very very tricky.*

Thank you.