Where do second class particles walk?

Joint with György Farkas, Péter Kovács and Attila Rákos; Lewis Duffy, Dimitri Pantelli

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The models

Asymmetric simple exclusion process Zero range process Generalized ZRP Bricklayers process Stationary distributions

Hydrodynamics

The second class particle

Earlier results

The question

The answer





Particles try to jump

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



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i = i + 1



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



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

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

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

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

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

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- If the process is *locally* in equilibrium, but changes over some *large scale* (variables X = εi and T = εt), then

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

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$$\varrho = \mathbf{E}(\omega), \quad H(\varrho) = \mathbf{E}^{\theta(\varrho)}$$
[growth rate]

For the ASEP, $H(\varrho) = (p - q) \cdot \varrho(1 - \varrho)$, concave.

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 \rightsquigarrow Either convex or concave, discontinuous shock solutions exist.

 $\partial_{\mathcal{T}} \varrho + \partial_{\mathcal{X}} H(\varrho) = 0$ $\varrho = \mathbf{E}(\omega), \quad H(\varrho) = \mathbf{E}^{\theta(\varrho)}[\text{growth rate}]$



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Discontinuous shock appears. Its velocity is given by the Rankine-Hugoniot speed for densities ϱ_{left} and ϱ_{right}

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Let's look for the corresponding microscopic structure.










































































































































A single discrepancy t, the second class particle, is conserved.

Earlier results: as seen by the second class particle

Theorem (Derrida, Lebowitz, Speer '97)

For the ASEP, the Bernoulli product distribution with densities



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

$$rac{arrho_{ ext{right}} \cdot (1 - arrho_{ ext{left}})}{arrho_{ ext{left}} \cdot (1 - arrho_{ ext{right}})} = rac{p}{q}.$$

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



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Multiple shocks and their interactions are also handled.

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



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

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

For the ASEP, let ν_0 be the Bernoulli product distribution

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

where

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



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Does it satisfy

when

$$\frac{\mathrm{d}}{\mathrm{d}t}\nu_{0} = p \cdot \frac{\varrho_{\mathrm{left}}}{\varrho_{\mathrm{right}}} \cdot [\nu_{-1} - \nu_{0}] + q \cdot \frac{\varrho_{\mathrm{right}}}{\varrho_{\mathrm{left}}} \cdot [\nu_{1} - \nu_{0}]$$
$$\frac{\varrho_{\mathrm{right}} \cdot (1 - \varrho_{\mathrm{left}})}{\varrho_{\mathrm{left}} \cdot (1 - \varrho_{\mathrm{right}})} = \frac{p}{q} \quad ?$$

For the TAEBLP, let ν_0 be the product distribution

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where

$$\mu^{\varrho}(\omega = \omega) = \frac{e^{\theta(\varrho) \cdot \omega}}{r(\omega)!} \cdot \frac{1}{Z(\theta(\varrho))};$$

$$\delta^{\varrho}(\omega, \omega + 1) = \frac{e^{\theta(\varrho) \cdot \omega}}{r(\omega)!} \cdot \frac{1}{Z(\theta(\varrho))}.$$



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Does it satisfy

$$\frac{\mathrm{d}}{\mathrm{d}t}\nu_0 = C_{\mathsf{left}} \cdot [\nu_{-1} - \nu_0] + C_{\mathsf{right}} \cdot [\nu_1 - \nu_0].$$

when

$$\varrho_{\text{left}} - \varrho_{\text{right}} = 1 ?$$

Here is the answer:

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This explains both types of the previous results.
Here is the answer:

Theorem (Gy. Farkas, P. Kovács, A. Rákos, B. '10) Yes, and yes. Even more, the thing also works for the TAGEZRP.

The second class particle, annealed w.r.t. the initial shock product distribution, does perform a drifted simple random walk in these cases.

This explains both types of the previous results.

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

Nice, since

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

Why do we like ...

 ASEP: Fundamental example, nice combinatorics, unique second class particle.



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TAq-ZRP: Nice concave rates; Bethe Ansatz, exact solvability...?

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Big RandomWalkingShocksMachine.

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- Surprise: TAq-ZRP; $r(\omega) = 1 q^{\omega}$.

TAq-ZRP



Impossible to find this without the second class particle.

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Thank you.








































































































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The Bernoulli(ρ^*) distribution is stationary for

$$\varrho^* = \frac{b_l + b_r}{b_l + b_r + c_l + c_r}.$$

Earlier results: as seen by the rightmost particle

Theorem

For the BCRW, the Bernoulli product distribution with densities



is stationary for the process, as seen from the rightmost particle.

Theorem (Krebs, Jafarpour and Schütz '03) For the BCRW with the very same parameters, the Bernoulli product distribution μ_0 with densities



evolves according to

$$\frac{\mathrm{d}}{\mathrm{d}t}\mu_0 = \frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r} \cdot [\mu_{-1} - \mu_0]$$
$$+ p \cdot \frac{b_l + b_r + c_l + c_r}{c_l + c_r} \cdot [\mu_1 - \mu_0].$$

Interpretation: random walking shock $\mu(t) = \mu_{X(t)}$:



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with rate
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:

$$\frac{\rho_{i}}{\frac{1}{2}} \times (t) = -1$$

$$\int_{-3}^{0} \frac{e^{*}}{\frac{1}{2}} \frac{\mu_{-1}}{\frac{1}{2}} \frac{\rho_{-1}}{\frac{1}{2}} \frac{\rho_{-1}}$$

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The question:

Is it the rightmost particle that performs the random walk?

Here is the question:

For the BCRW, let ν_0 be the Bernoulli product distribution

$$\nu_{0} = \left(\bigotimes_{i<0} \mu^{\varrho^{*}}\right) \otimes \left(\delta\right) \otimes \left(\bigotimes_{i>0} \mu^{0}\right),$$

where $\delta(0) = 1$.



Does it satisfy

$$\frac{\mathrm{d}}{\mathrm{d}t}\nu_{0} = \frac{c_{l}\cdot(b_{l}+b_{r})+q\cdot(c_{l}+c_{r})}{b_{l}+b_{r}+c_{l}+c_{r}}\cdot[\nu_{-1}-\nu_{0}] + p\cdot\frac{b_{l}+b_{r}+c_{l}+c_{r}}{c_{l}+c_{r}}\cdot[\nu_{1}-\nu_{0}]?$$

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Thank you.