

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

Joint with

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Budapest University of Technology and Economics

BME Stochastics Seminar
Budapest, October 22, 2009.

The models

Asymmetric simple exclusion process

Zero range process

Generalized ZRP

Bricklayers process

Stationary distributions

Hydrodynamics

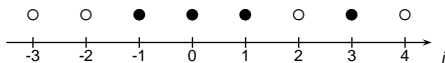
The second class particle

Earlier results

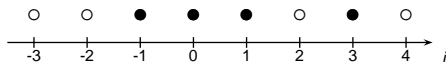
The question

Branching coalescing random walk

Asymmetric simple exclusion



Asymmetric simple exclusion



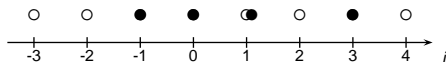
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to the right with rate p ,

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

Asymmetric simple exclusion



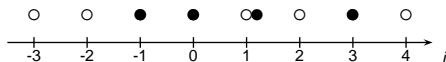
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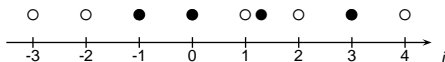
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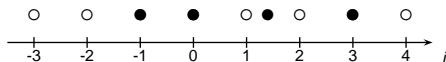
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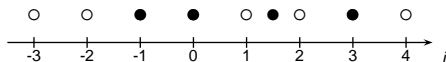
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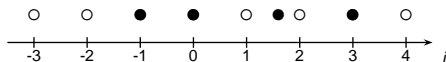
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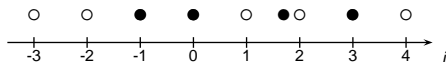
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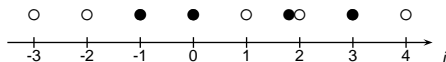
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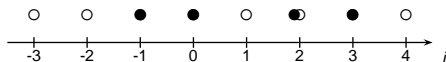
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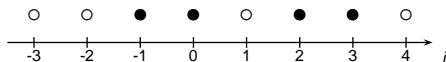
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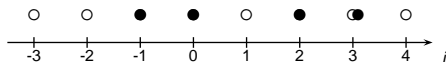
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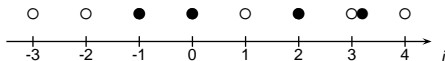
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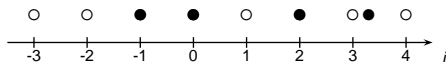
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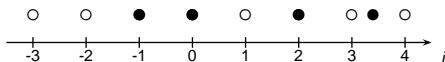
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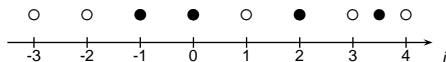
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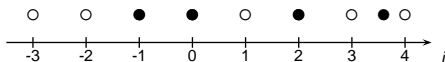
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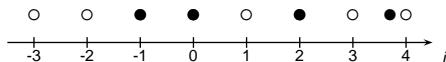
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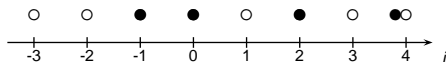
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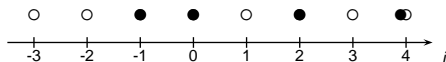
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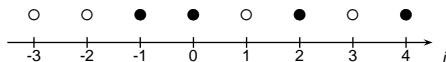
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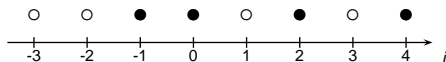
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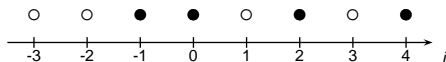
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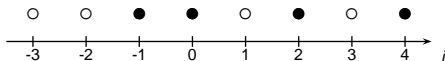
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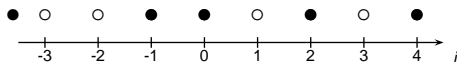
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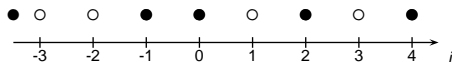
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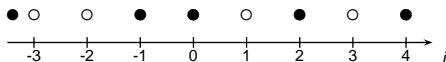
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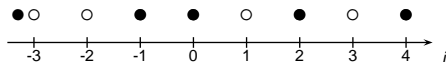
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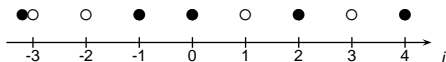
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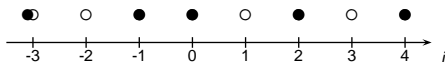
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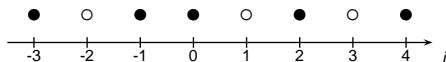
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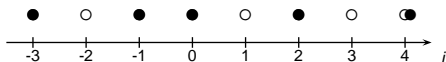
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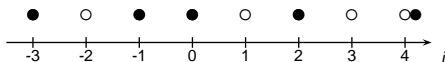
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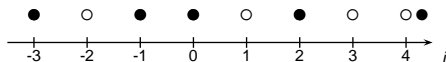
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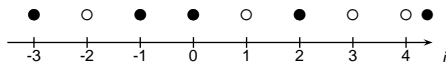
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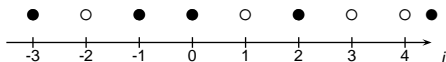
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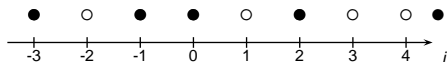
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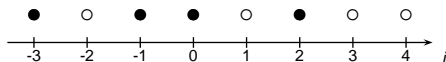
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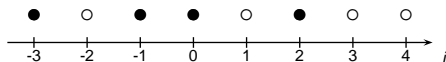
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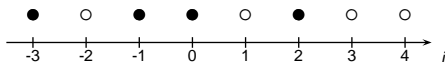
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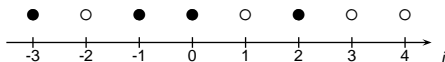
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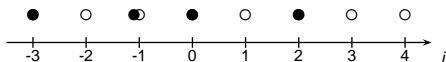
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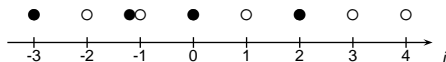
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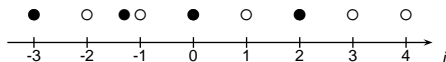
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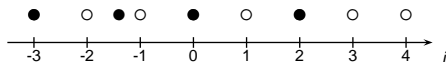
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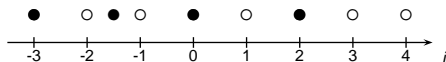
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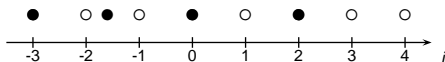
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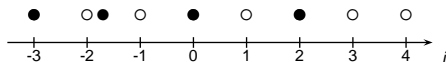
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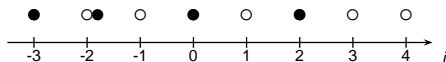
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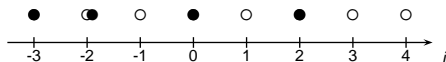
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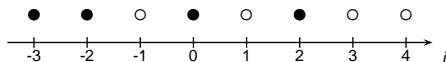
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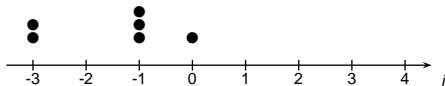
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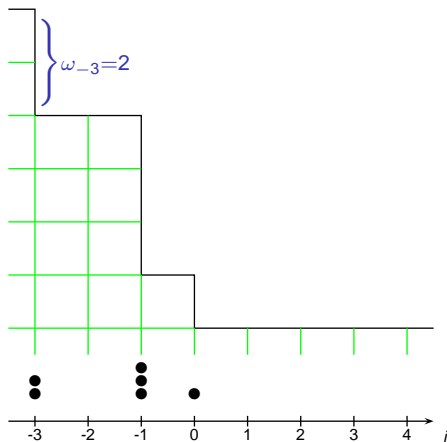
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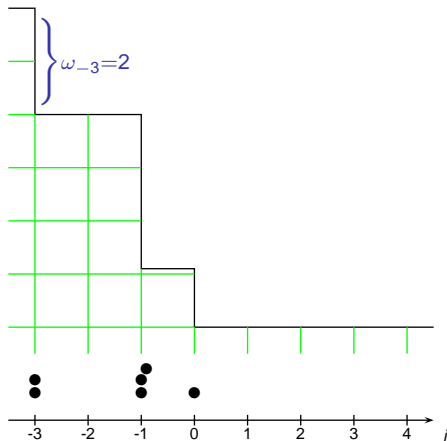
The totally asymmetric zero range process



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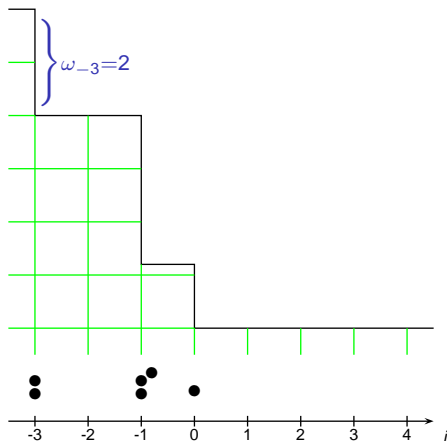
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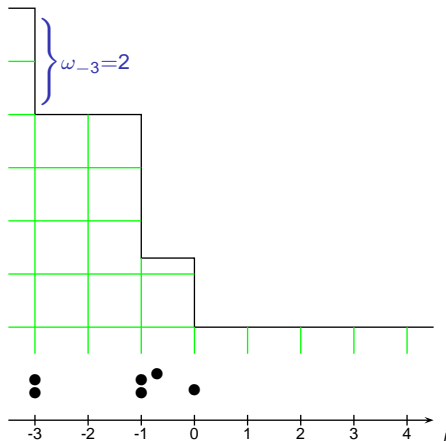
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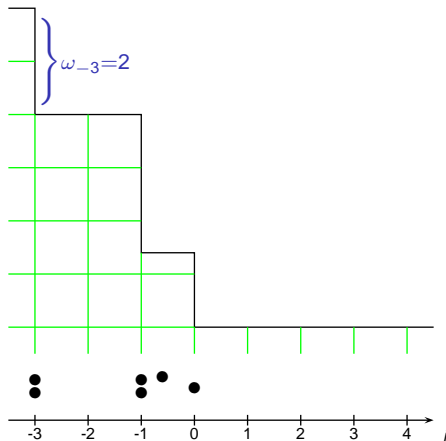
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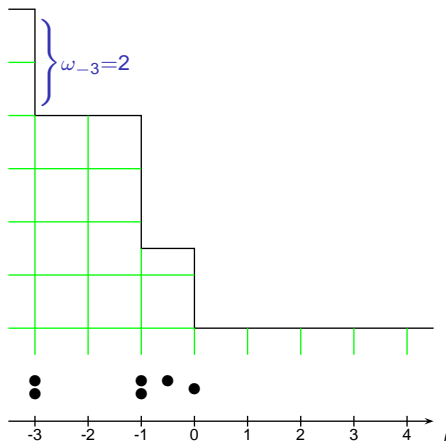
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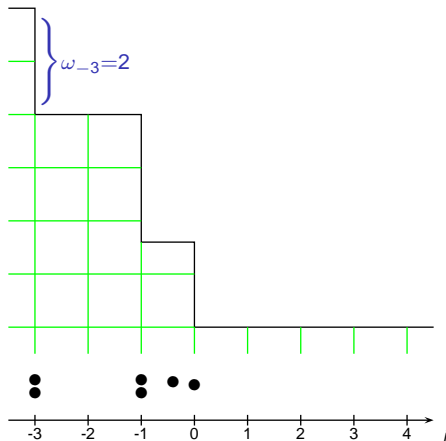
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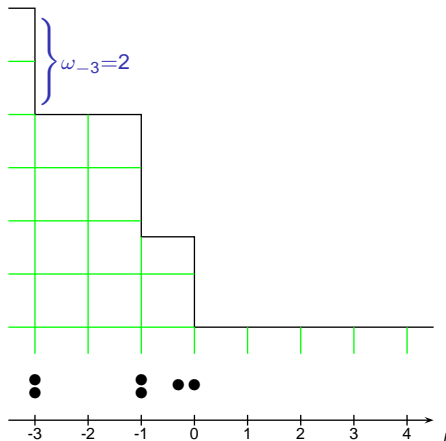
The totally asymmetric zero range process



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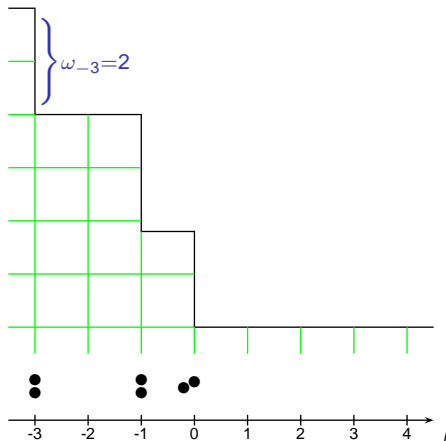
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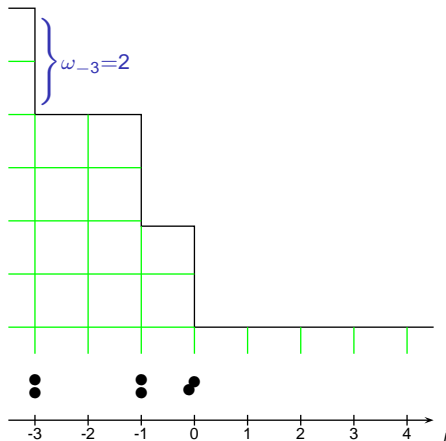
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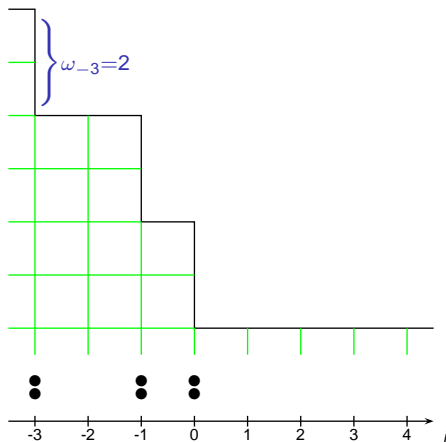
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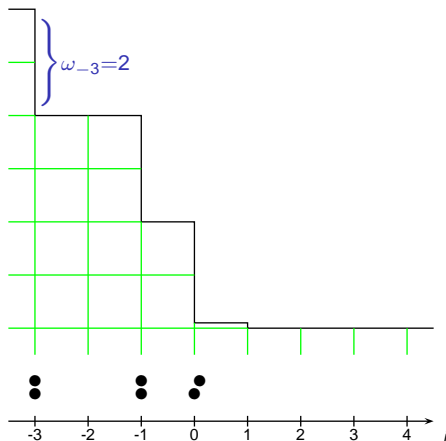
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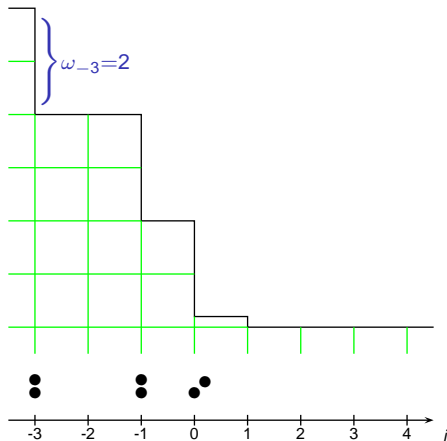
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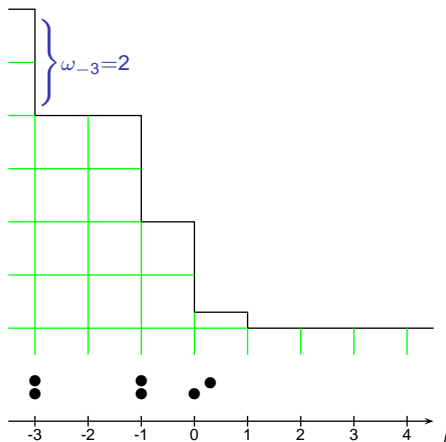
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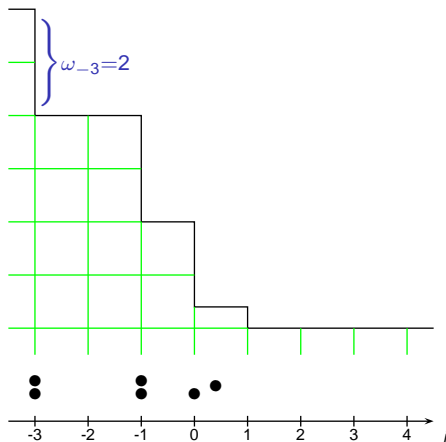
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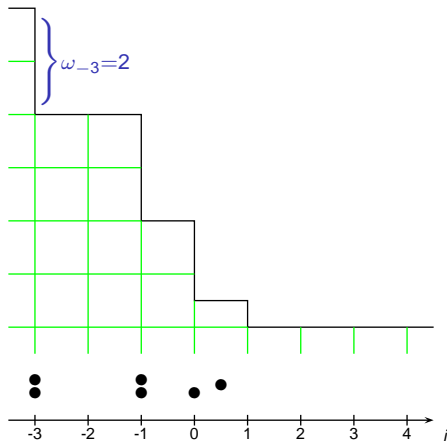
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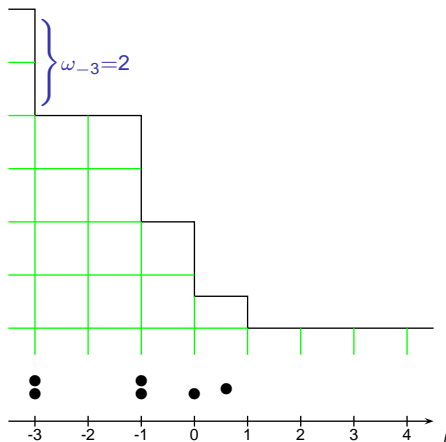
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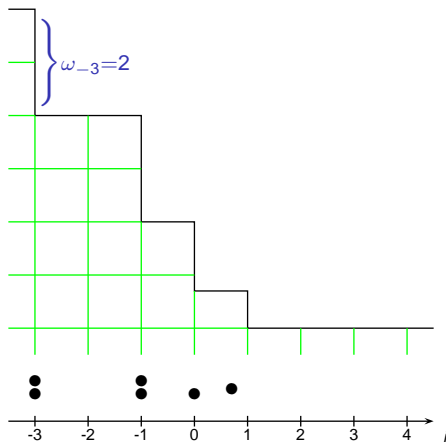
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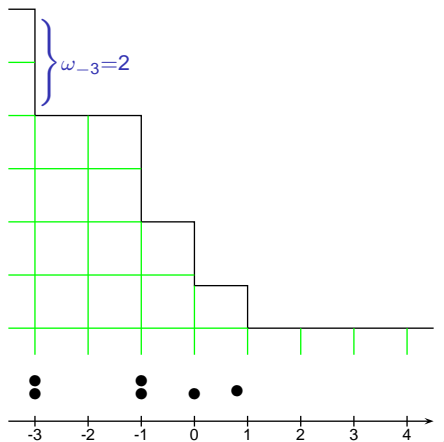
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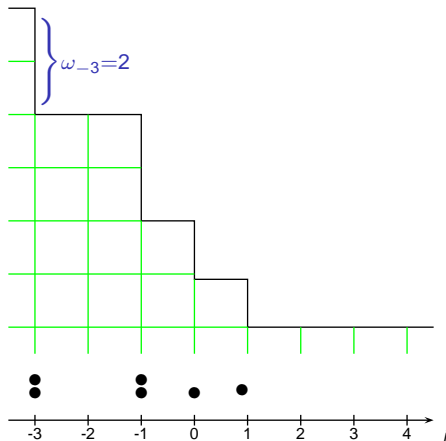
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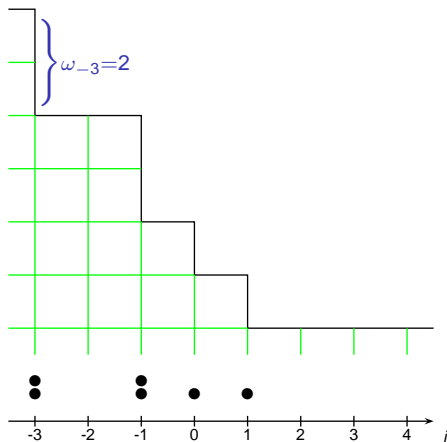
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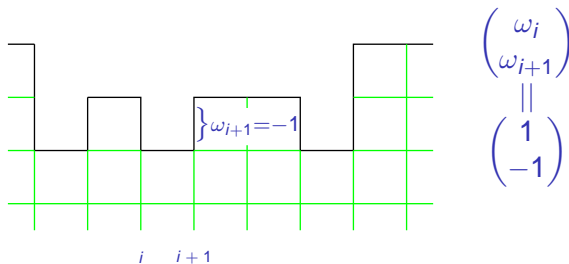


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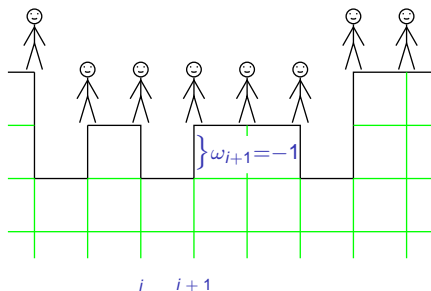
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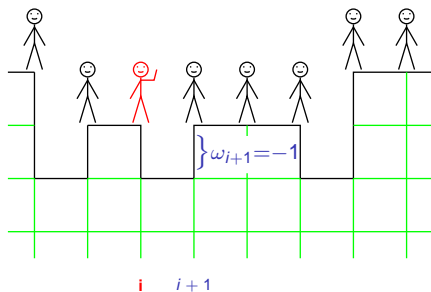
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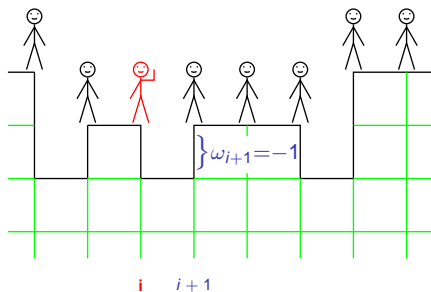
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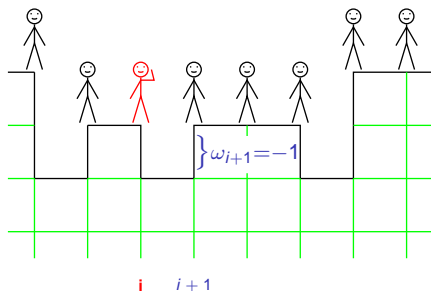
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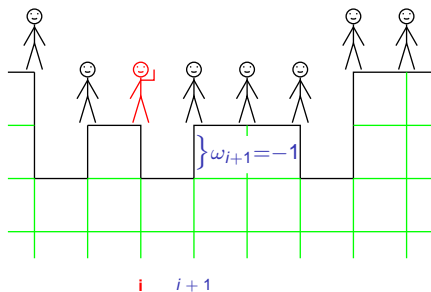
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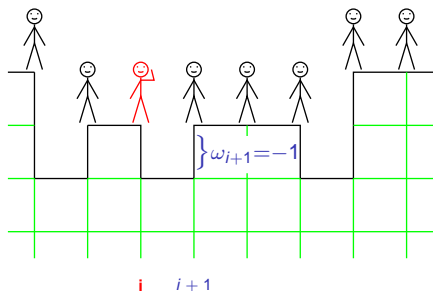
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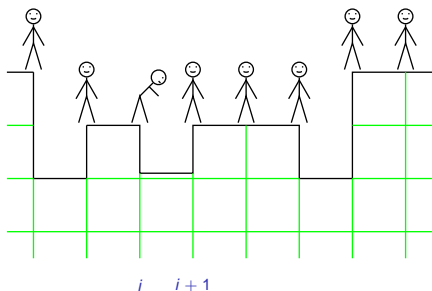
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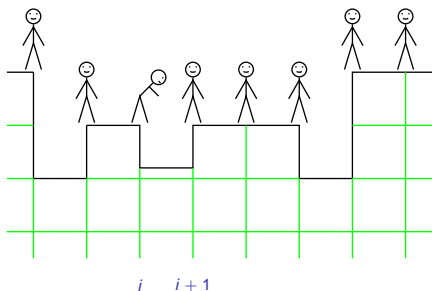
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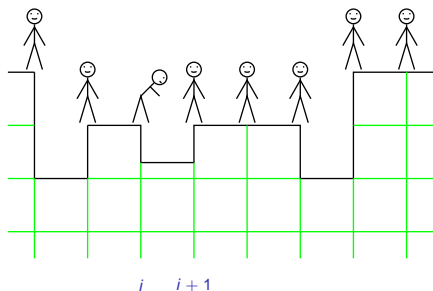
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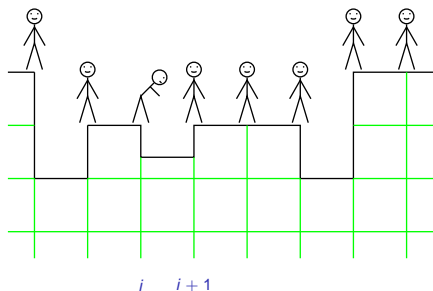
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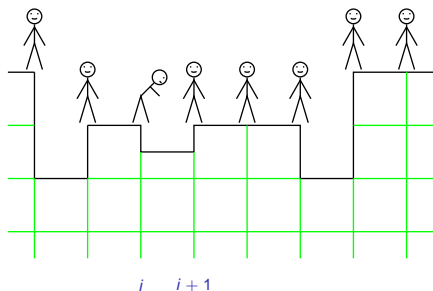
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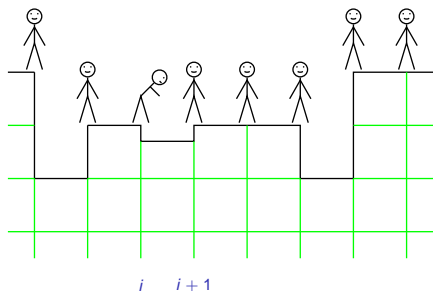
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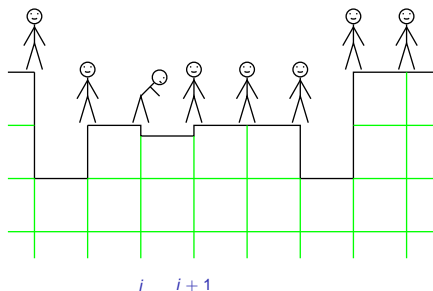
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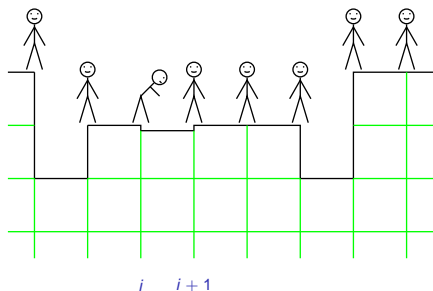
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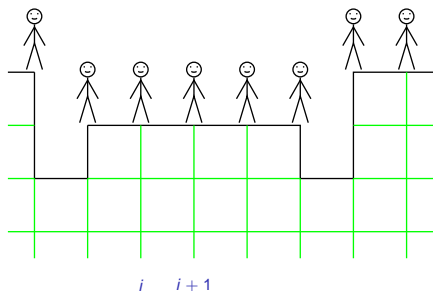
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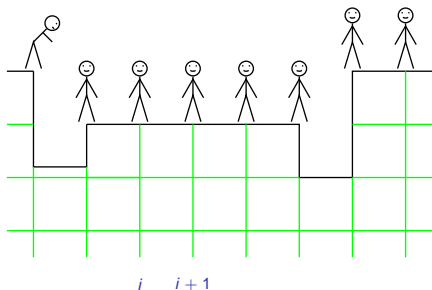
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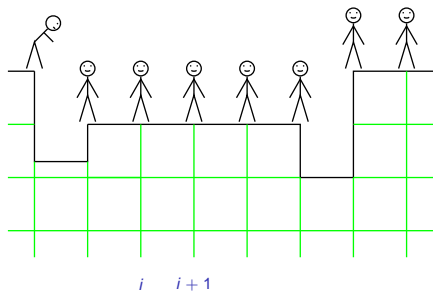
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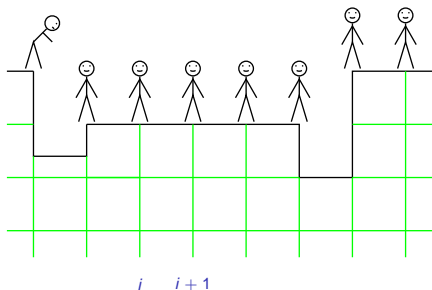
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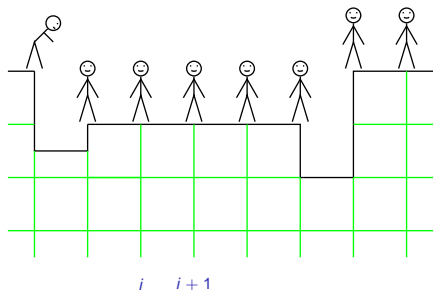
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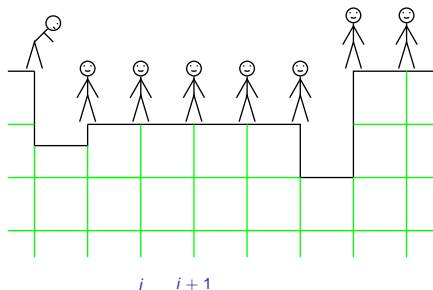
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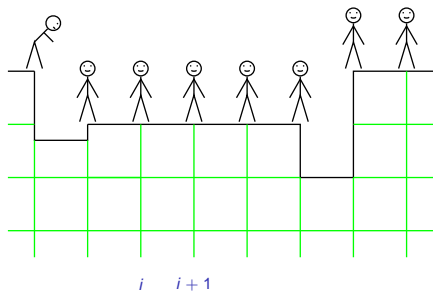
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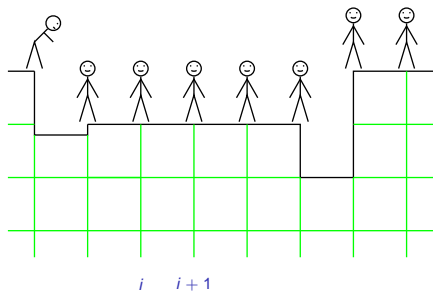
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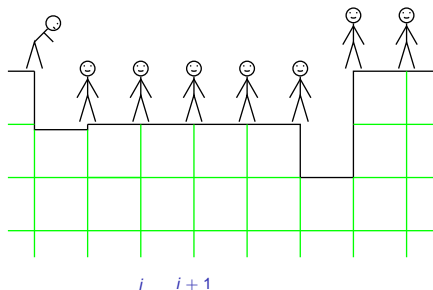
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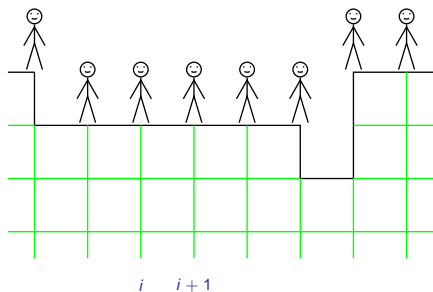
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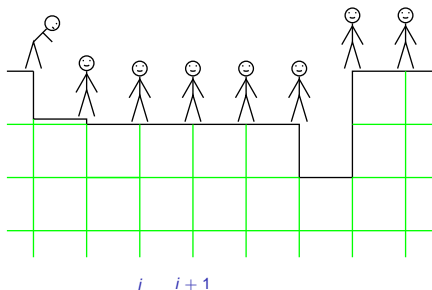
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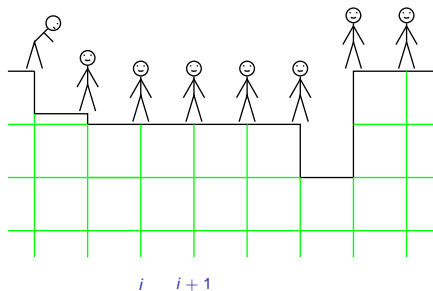
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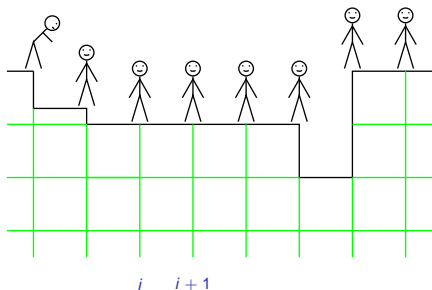
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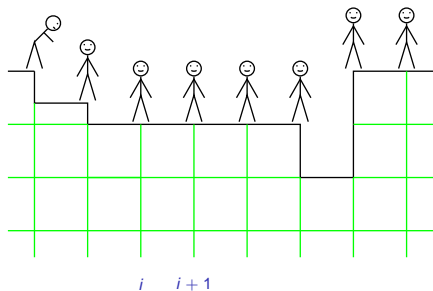
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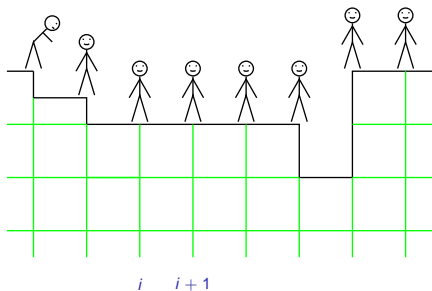
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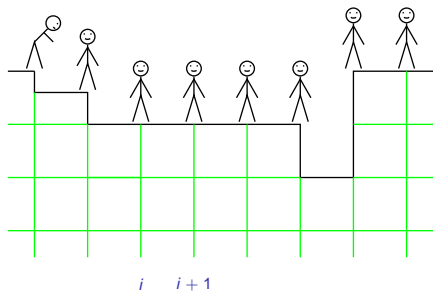
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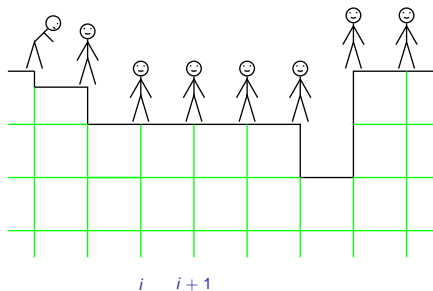
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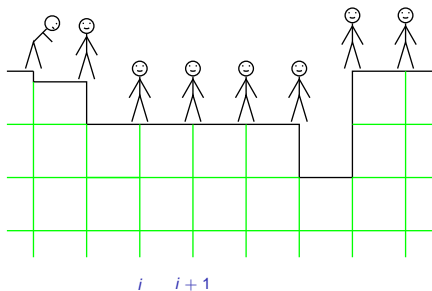
$$\begin{pmatrix} 1 \\ -1 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

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

(r non-decreasing).

A generalized totally asymmetric zero range process:

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



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

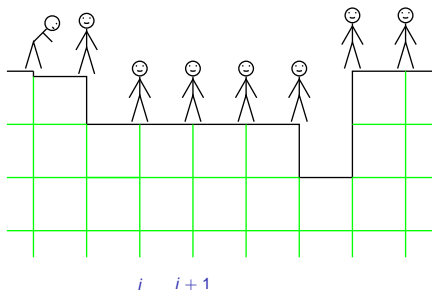
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A generalized totally asymmetric zero range process:

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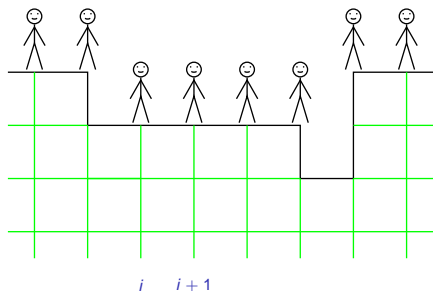
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A generalized totally asymmetric zero range process:

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



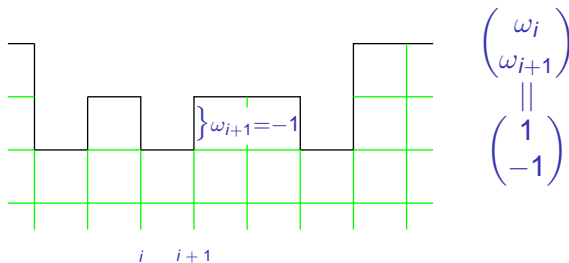
$$\begin{pmatrix} \omega_i \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_i - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

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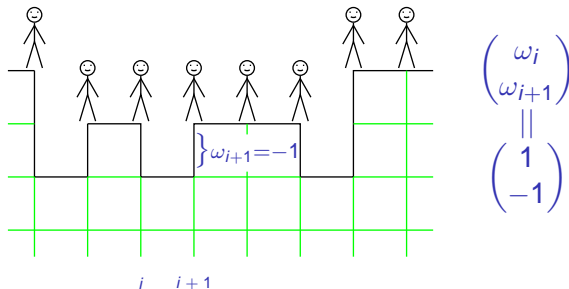
a brick is added with rate $r(\omega_i)$.

(r non-decreasing).

The totally asymmetric bricklayers process



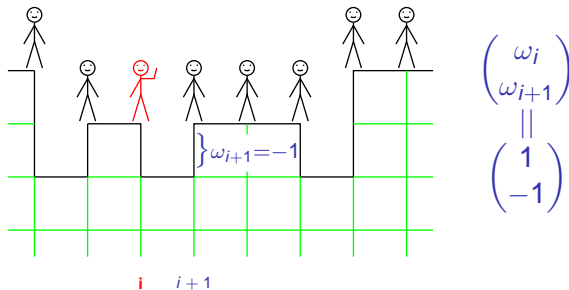
The totally asymmetric bricklayers process



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

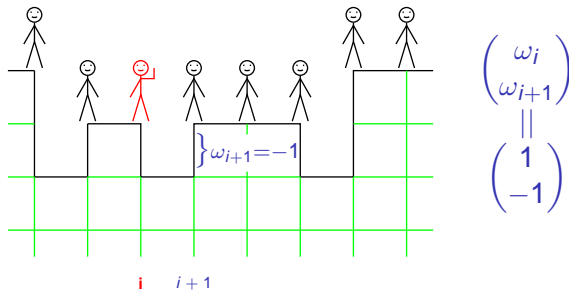
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



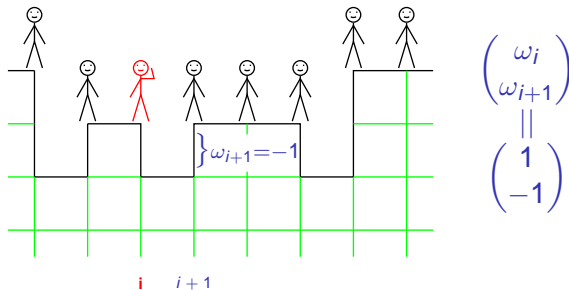
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The totally asymmetric bricklayers process



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

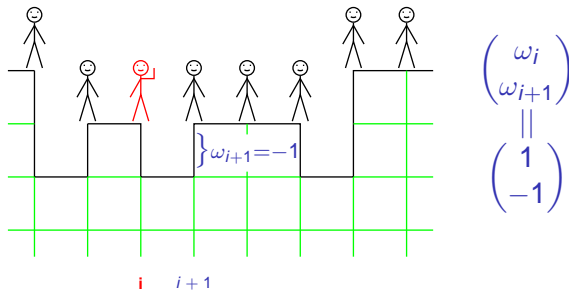
The totally asymmetric bricklayers process



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

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

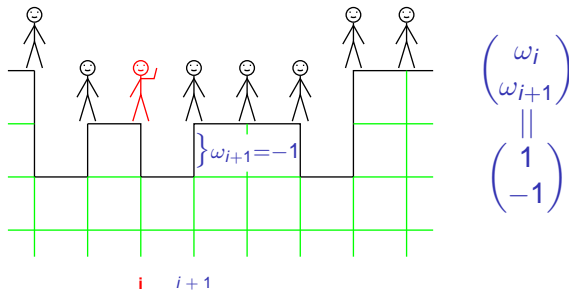
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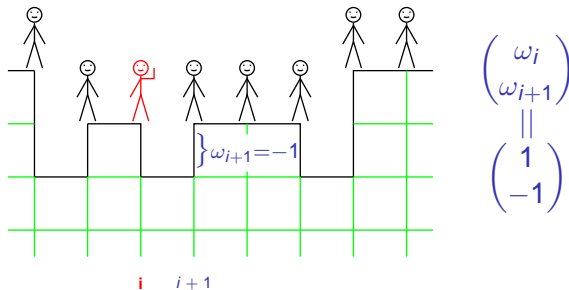
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The totally asymmetric bricklayers process



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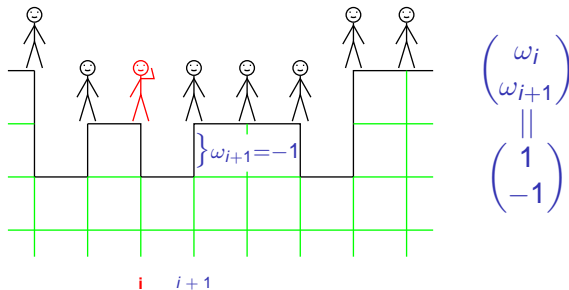
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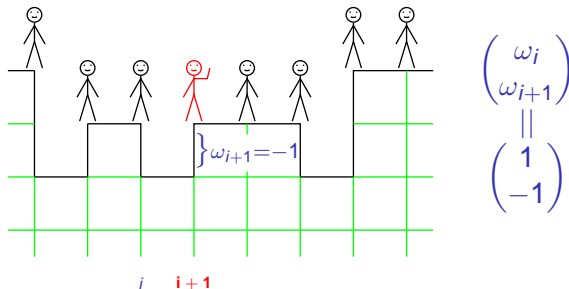
The totally asymmetric bricklayers process



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

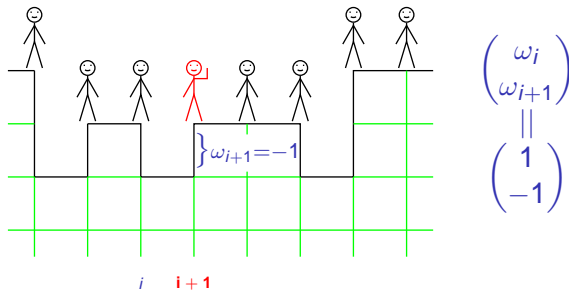
a brick is added with rate $r(\omega_i) + r(-\omega_{i+1})$.

The totally asymmetric bricklayers process



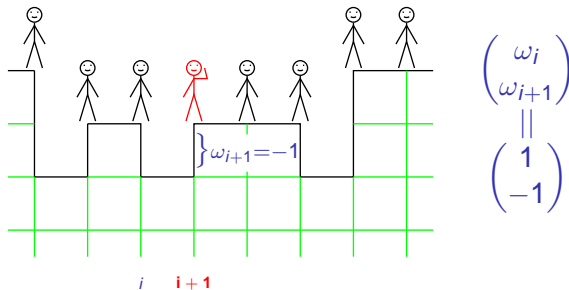
a brick is added with rate $r(\omega_j) + \mathbf{r}(-\omega_{i+1})$.

The totally asymmetric bricklayers process



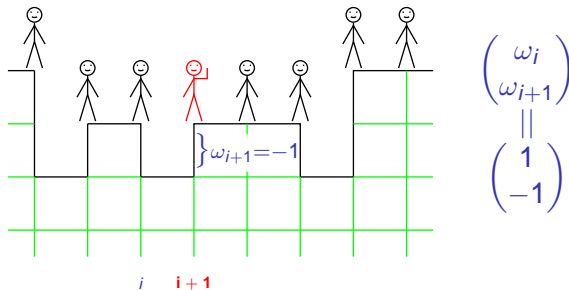
a brick is added with rate $r(\omega_i) + \mathbf{r}(-\omega_{i+1})$.

The totally asymmetric bricklayers process



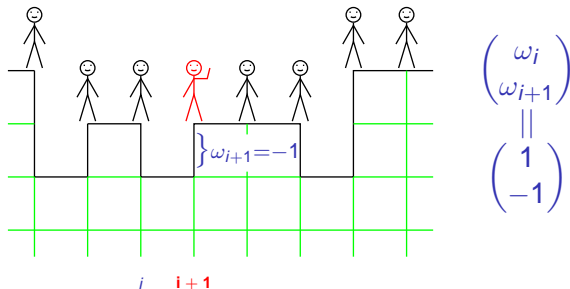
a brick is added with rate $r(\omega_i) + \mathbf{r}(-\omega_{i+1})$.

The totally asymmetric bricklayers process



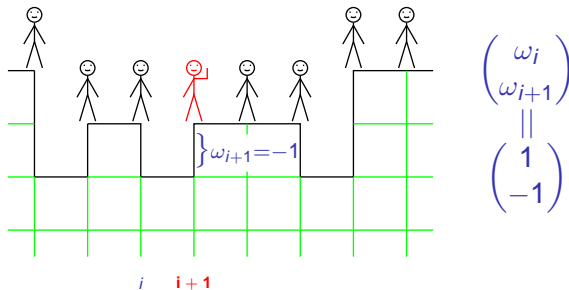
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The totally asymmetric bricklayers process



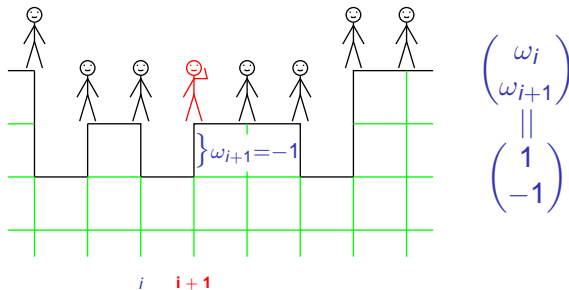
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The totally asymmetric bricklayers process



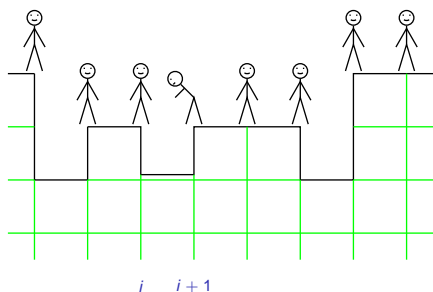
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The totally asymmetric bricklayers process



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The totally asymmetric bricklayers process

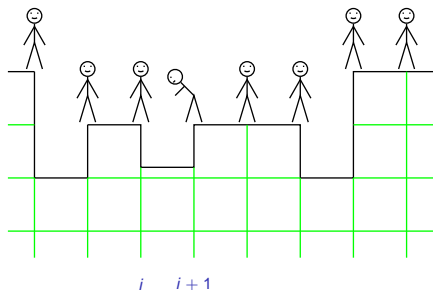


$$\begin{pmatrix} \omega_j \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_j - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

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

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

The totally asymmetric bricklayers process

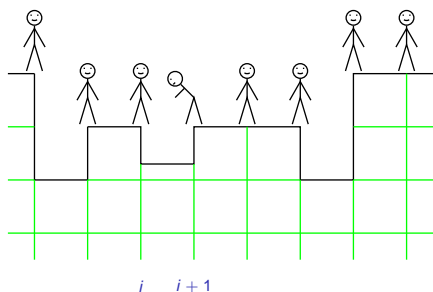


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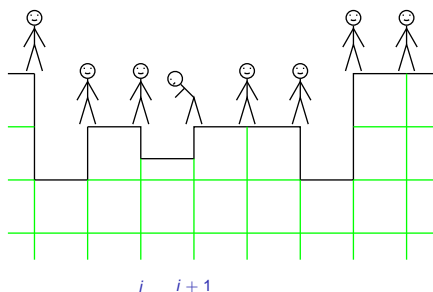


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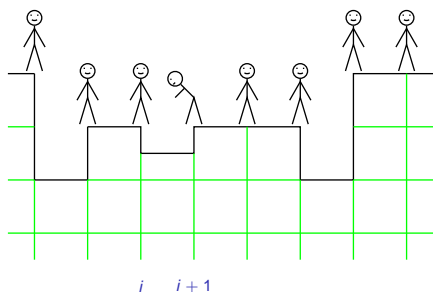


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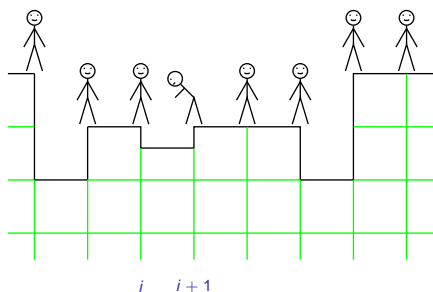


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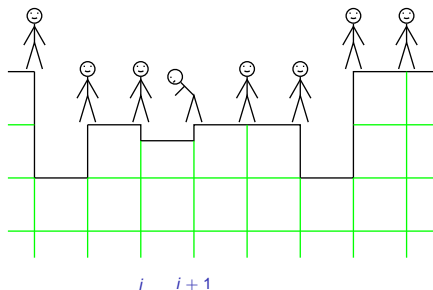


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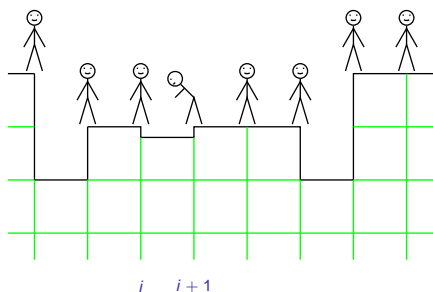


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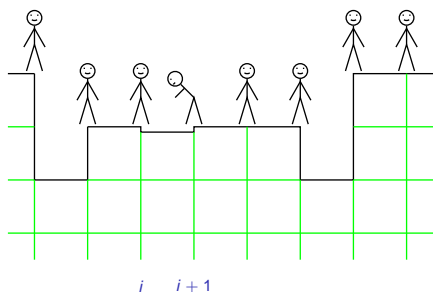


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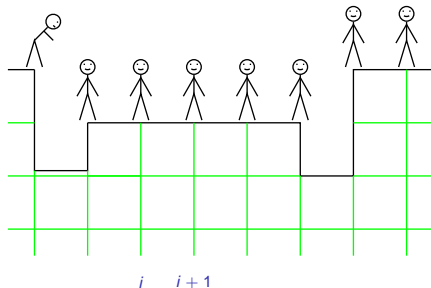


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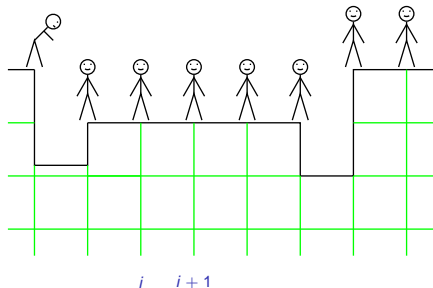


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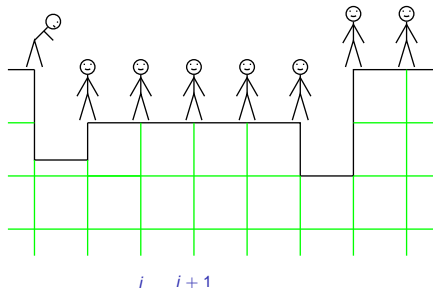


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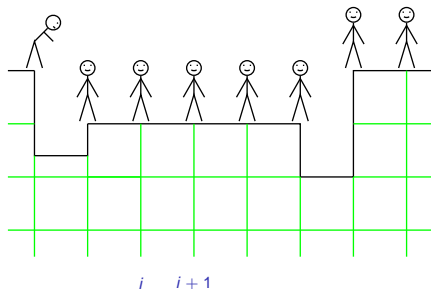


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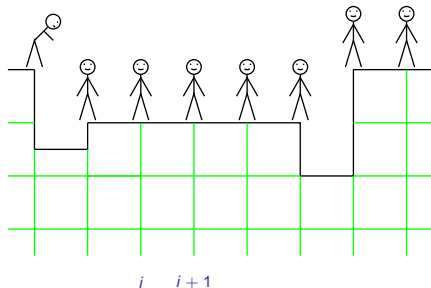


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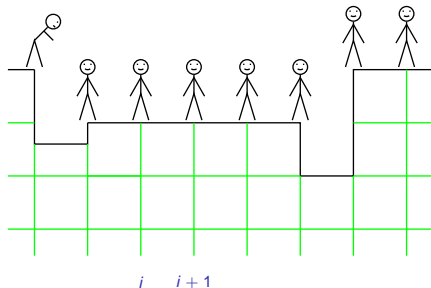


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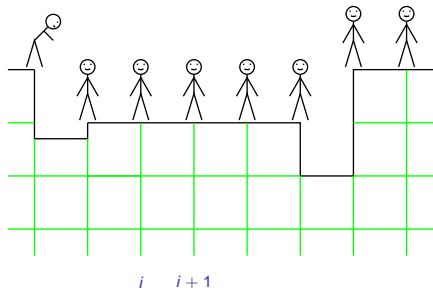


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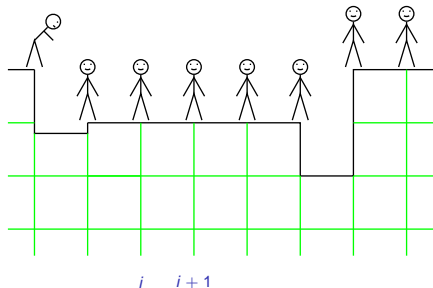


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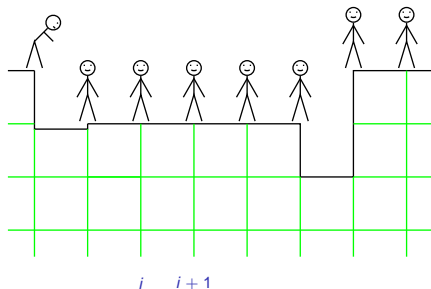


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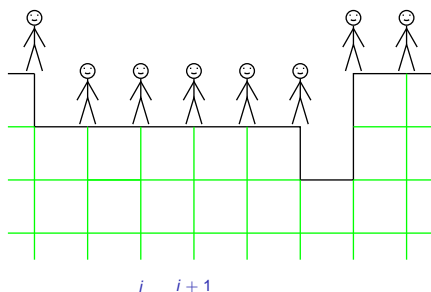


$$\begin{pmatrix} \omega_i \\ \omega_{i+1} \end{pmatrix} \rightarrow \begin{pmatrix} \omega_i - 1 \\ \omega_{i+1} + 1 \end{pmatrix}$$

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The totally asymmetric bricklayers process

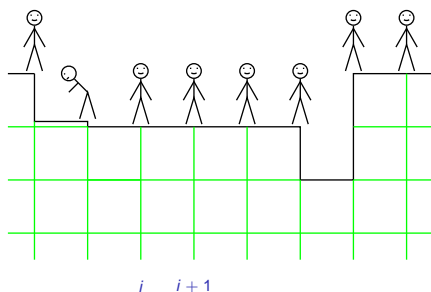


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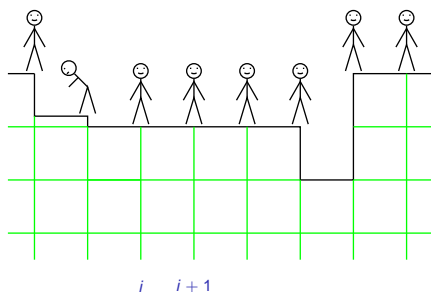


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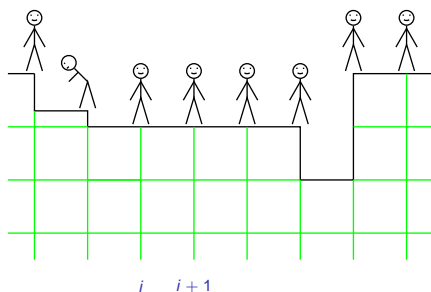


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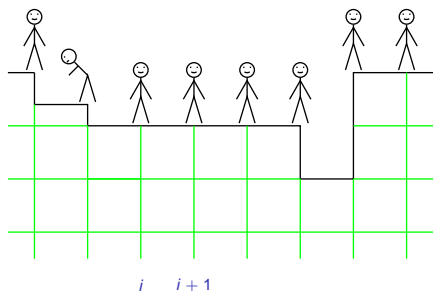


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The totally asymmetric bricklayers process

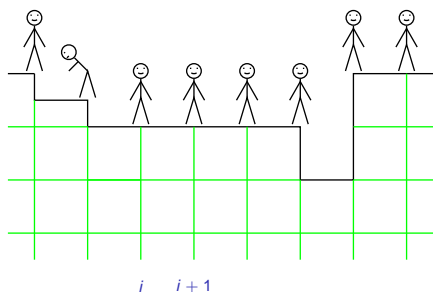


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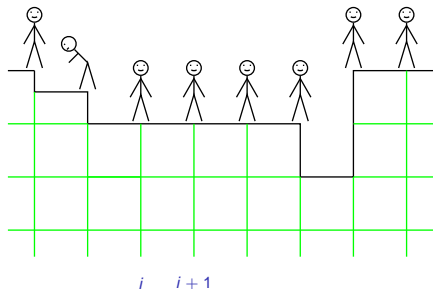


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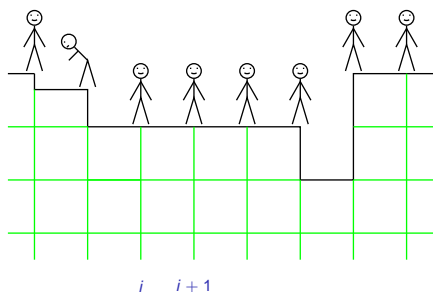


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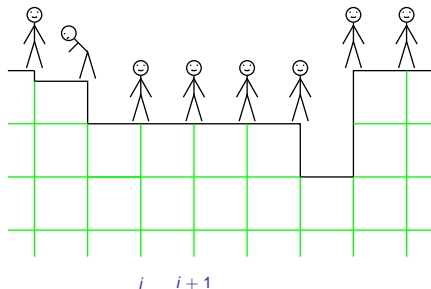


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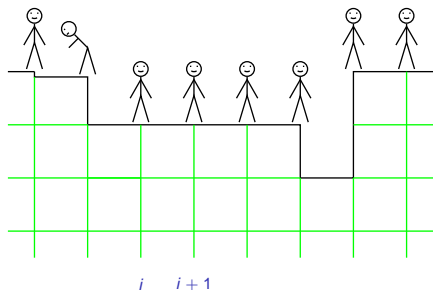


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The totally asymmetric bricklayers process

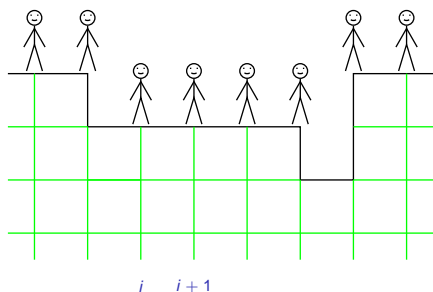


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A mirror-symmetrized version of the extended zero range. Left and right jumps of the dynamics cooperate, if $(r(\omega) \cdot r(1 - \omega) = 1; \quad r \text{ non-decreasing})$.

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

Hydrodynamics (very briefly)

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

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

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

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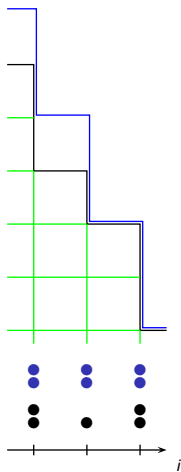
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↪ Either convex or concave, discontinuous shock solutions exist. $\color{orange}{\text{Let's look for the corresponding microscopic structure.}}$

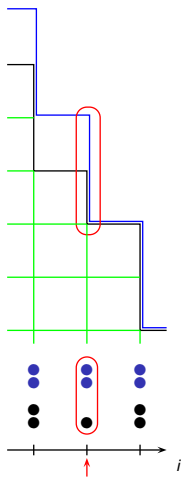
The second class particle

States ω and ω' only differ at one site.



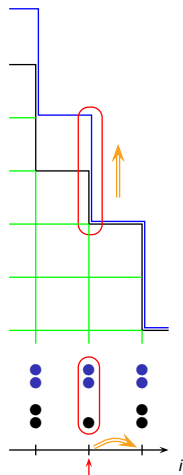
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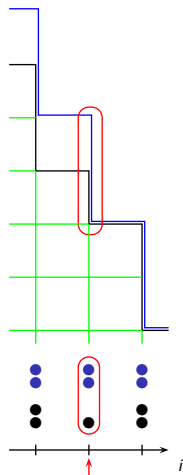
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Growth on the right:
 $\text{rate} \leq \text{rate}$

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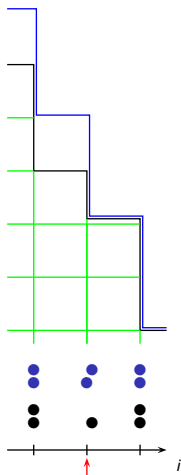
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Growth on the right:
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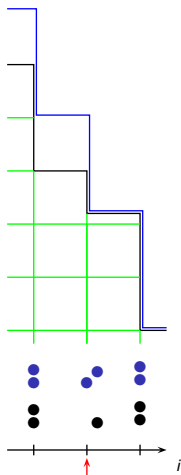
Growth on the right:

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The second class particle

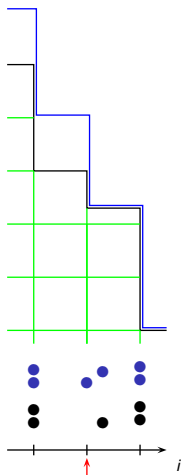
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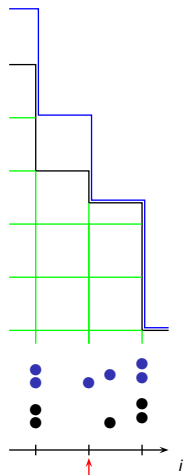
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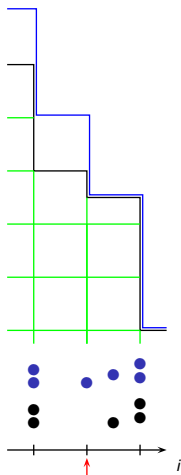
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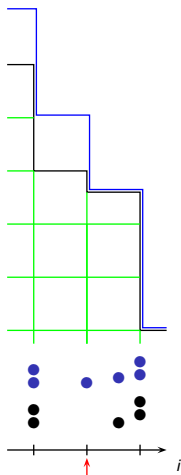
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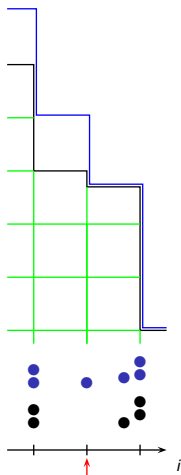
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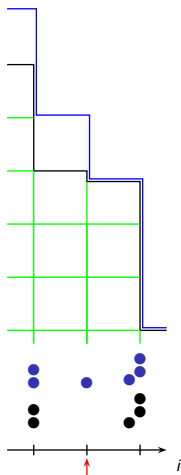
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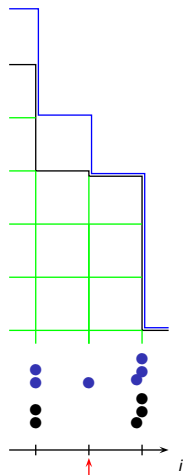
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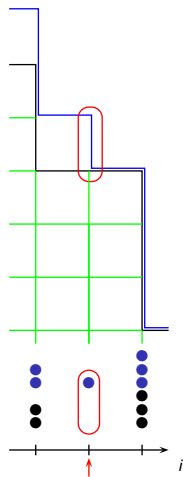
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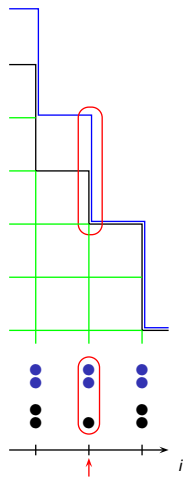
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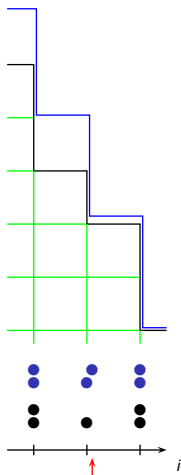
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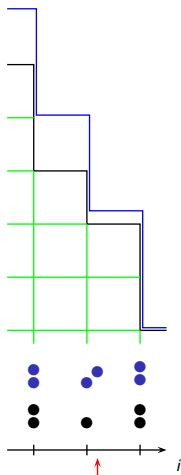
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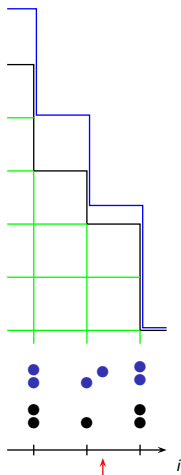
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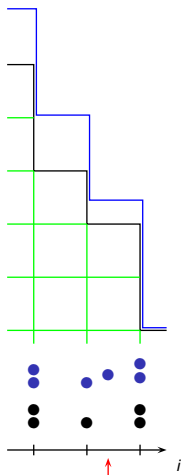
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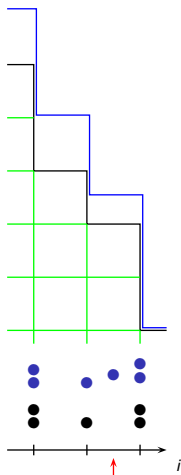
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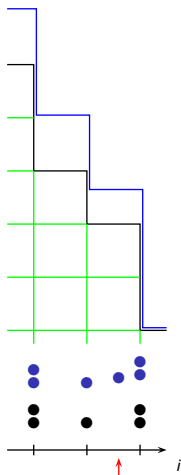
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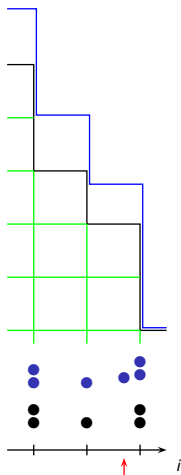
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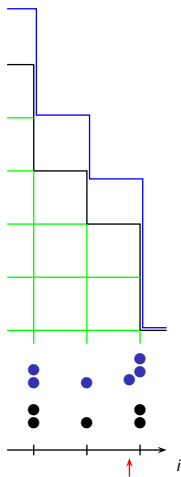
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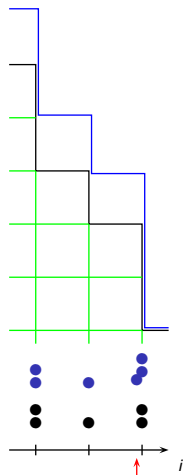
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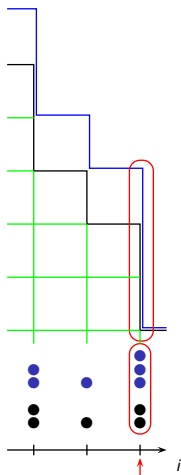
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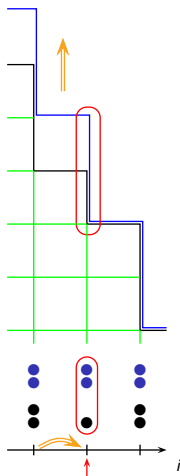


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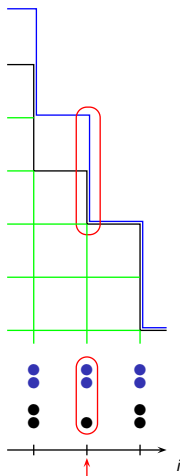
Growth on the left:
rate \geq rate



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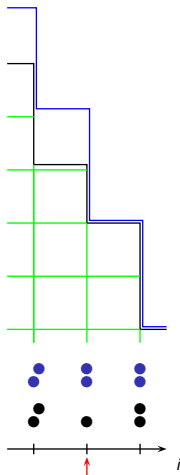
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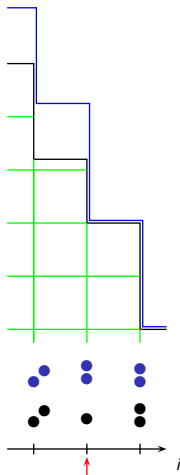
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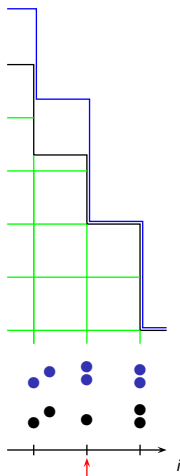
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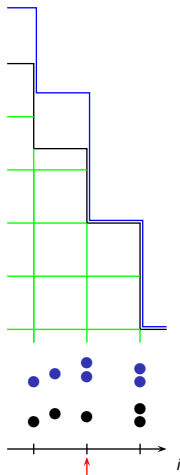
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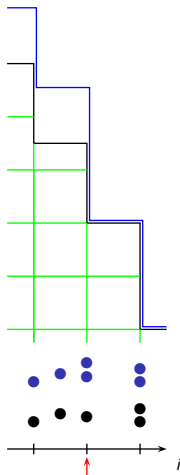
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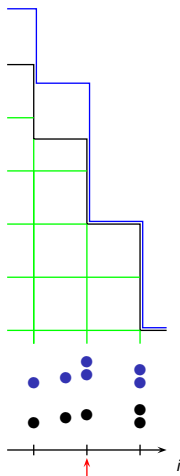
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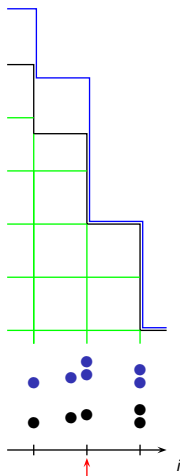
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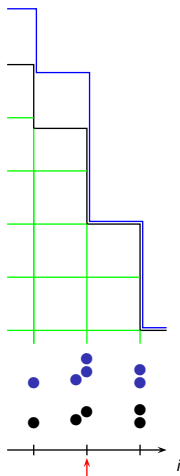
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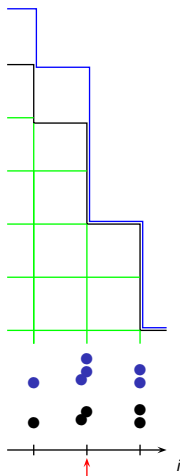
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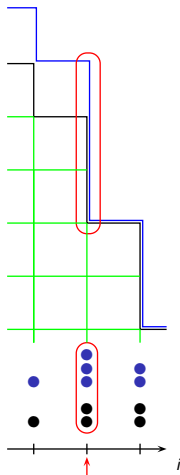
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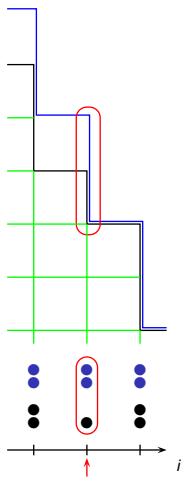
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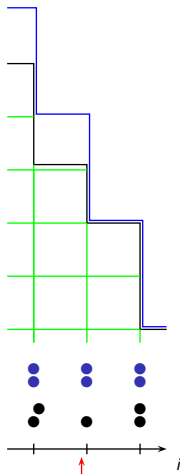
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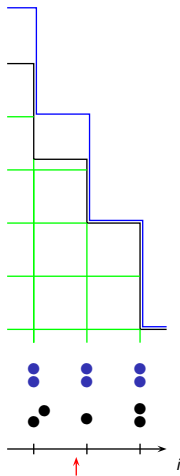
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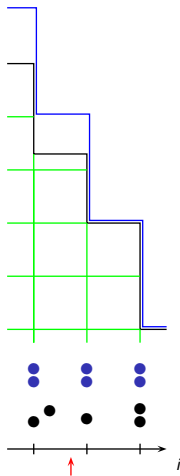
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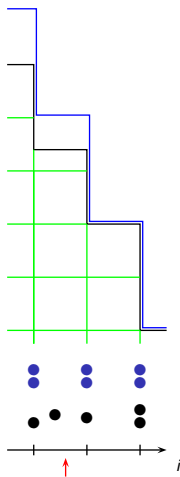
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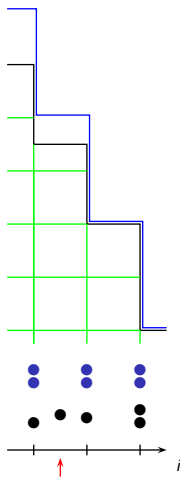
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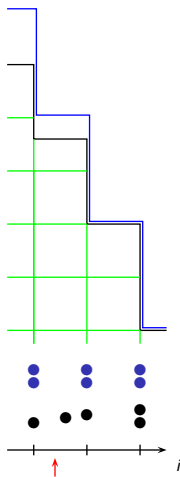
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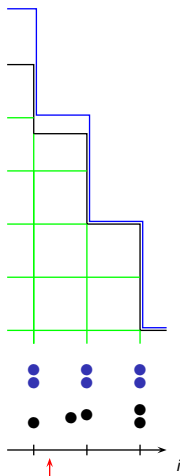
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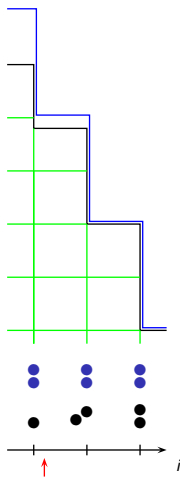
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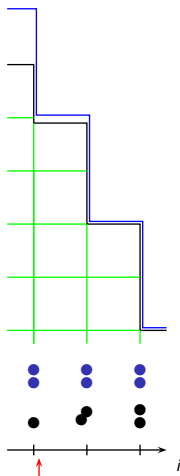
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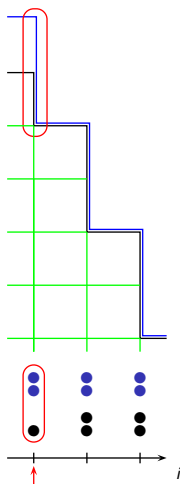
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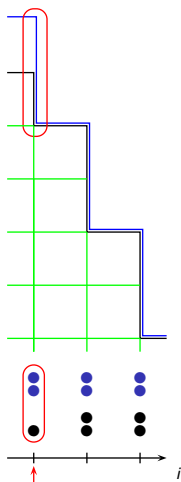
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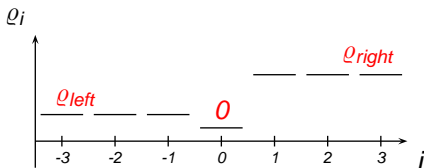
A single discrepancy \uparrow , the *second class particle*, is conserved.

Earlier results: as seen by the second class particle

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

Theorem (Derrida, Lebowitz, Speer '97)

For the ASEP, the Bernoulli product distribution with densities



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

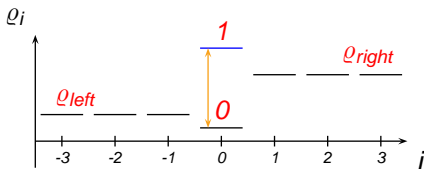
$$\frac{\rho_{\text{right}} \cdot (1 - \rho_{\text{left}})}{\rho_{\text{left}} \cdot (1 - \rho_{\text{right}})} = \frac{p}{q}.$$

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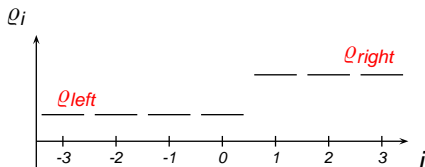
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Theorem (Belitsky and Schütz '02)

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



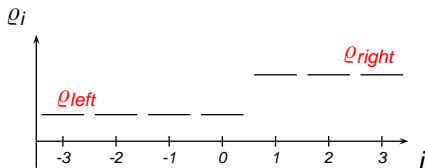
evolves according to

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

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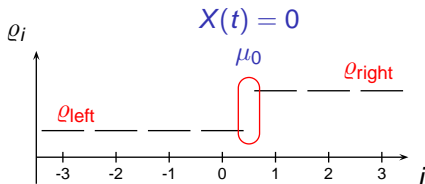
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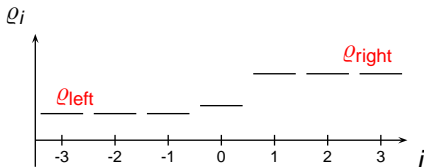


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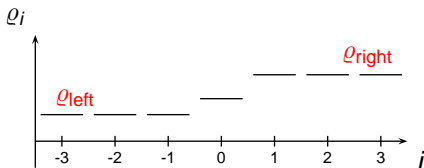


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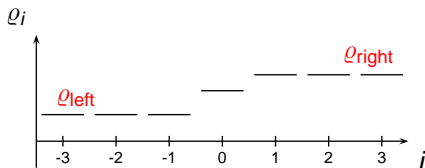


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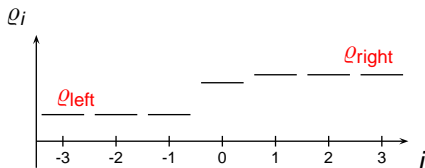


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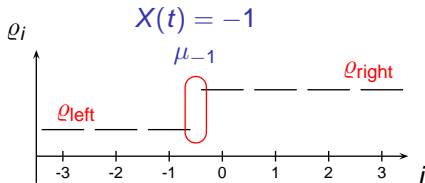


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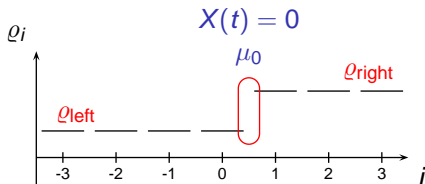


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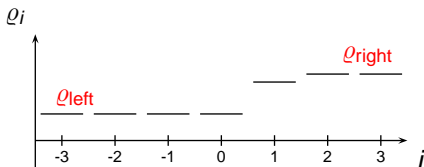


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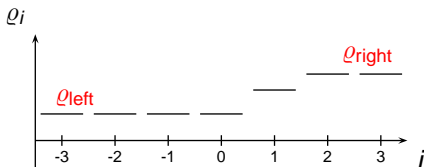


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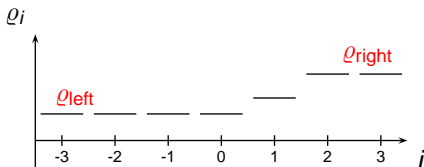


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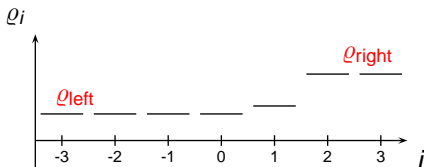


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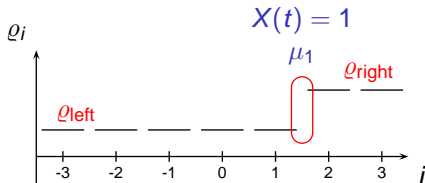


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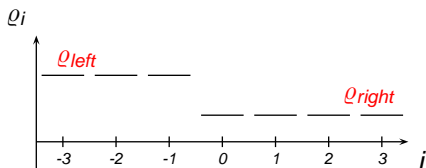


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Theorem (B. '01)

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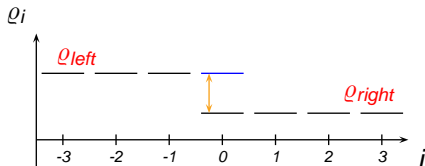
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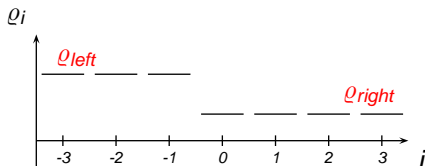
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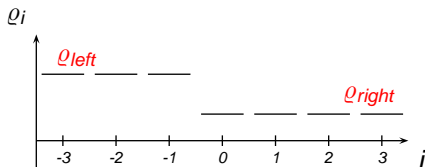
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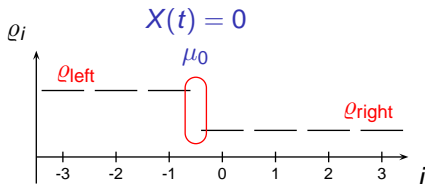
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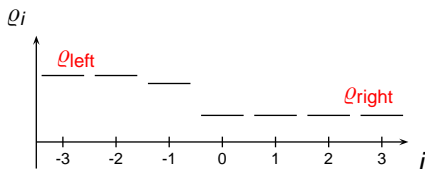


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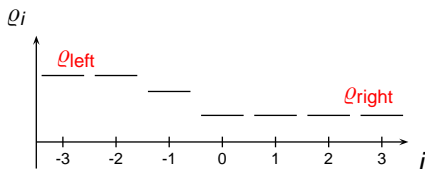


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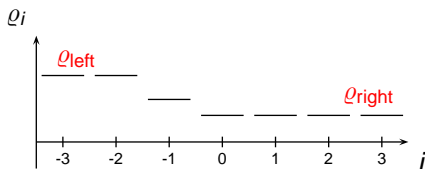


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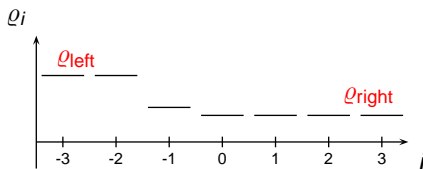


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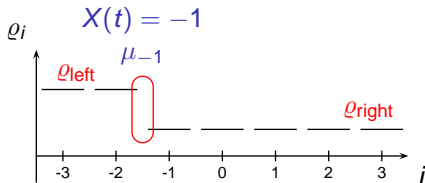


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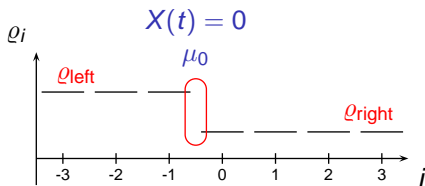


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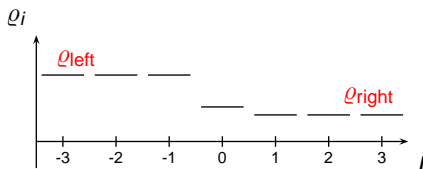


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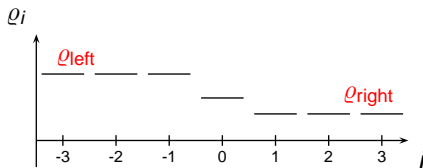


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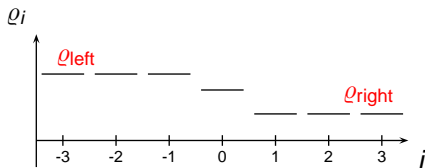


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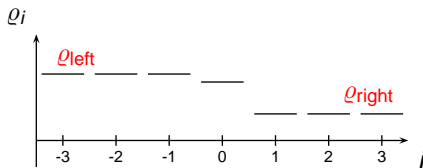


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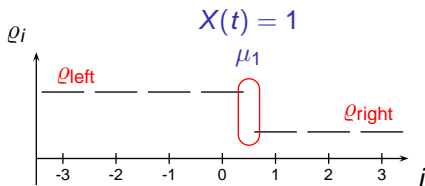


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Is it the second class particle that performs the simple random walk in the middle of a shock?

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

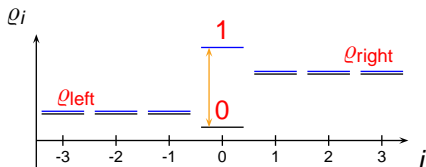
Here is the question:

For the ASEP, let ν_0 be the Bernoulli product distribution

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

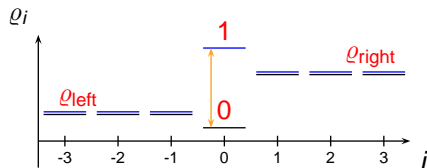
where

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



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Does it satisfy

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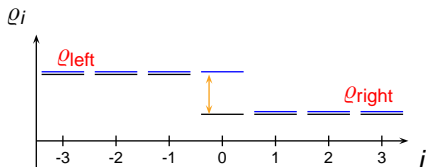
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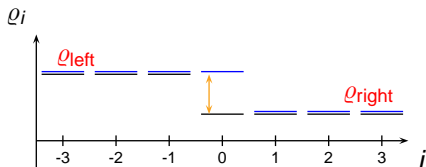
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Here is the answer:

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

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

Nice, since

This might open up the path for applying methods physicists like (e.g. Bethe Ansatz).

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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.

Interactions:

We also see that shocks+second class particles

- ▶ locally interact by exclusion in ASEP, and don't locally interact in TAGEZRP, TAEBLP, *but*

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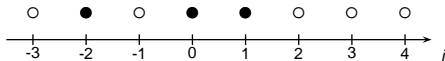
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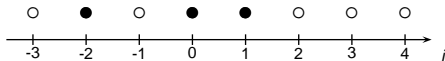
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Macroscopically it's one shock after all.

A similar result: branching coalescing random walk

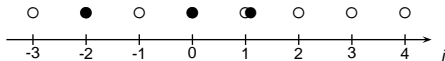


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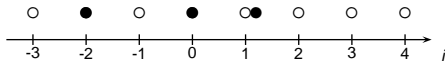
With rate p : jump to the right

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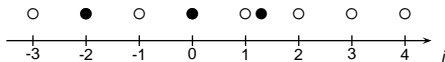
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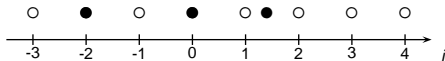
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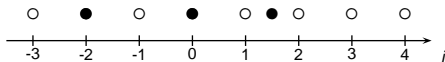
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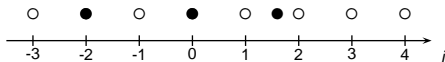
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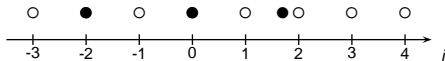
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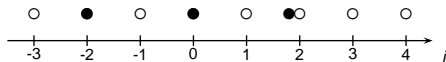
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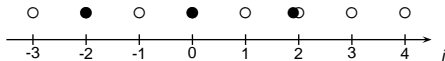
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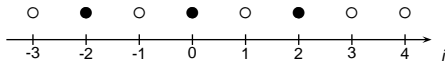
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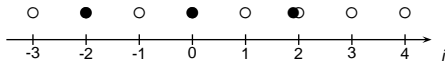
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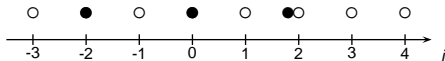
With rate q : jump to the left

A similar result: branching coalescing random walk



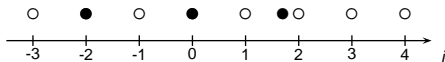
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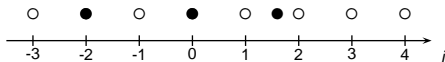
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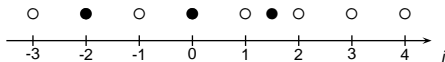
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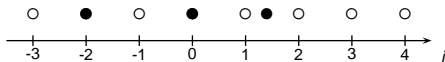
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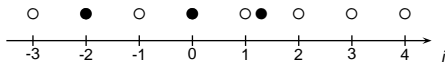
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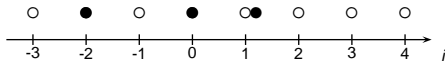
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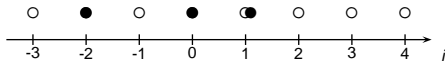
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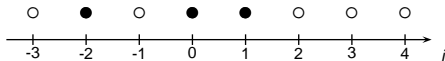
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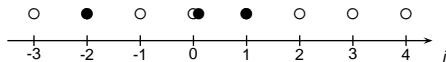
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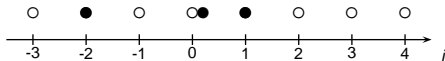
With rate c_r : coalescence to the right

A similar result: branching coalescing random walk



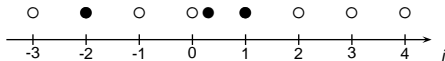
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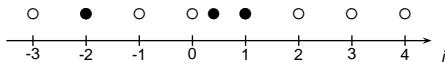
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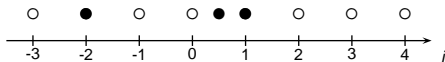
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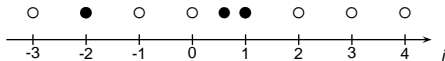
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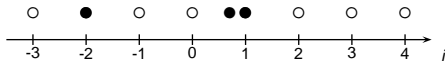
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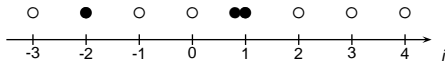
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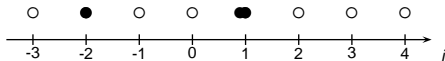
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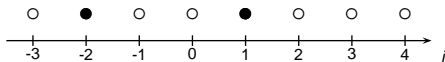
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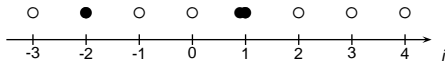
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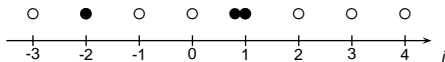
With rate b_l : branching to the left

A similar result: branching coalescing random walk



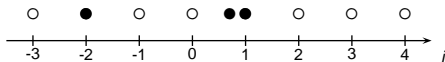
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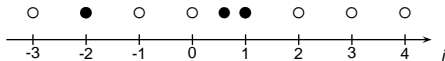
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A similar result: branching coalescing random walk



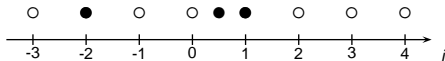
With rate b_l : branching to the left

A similar result: branching coalescing random walk



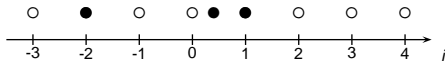
With rate b_i : branching to the left

A similar result: branching coalescing random walk



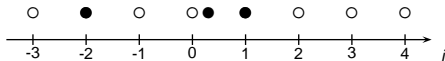
With rate b_l : branching to the left

A similar result: branching coalescing random walk



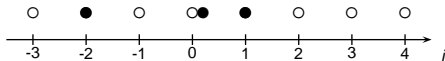
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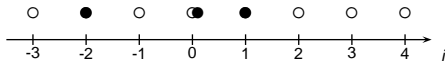
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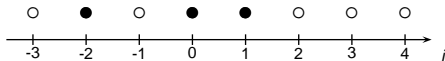
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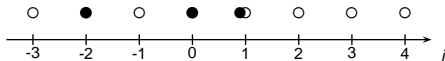
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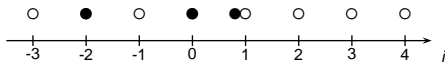
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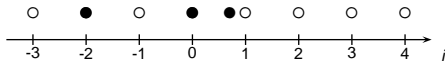
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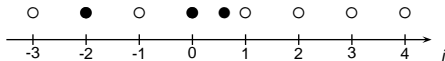
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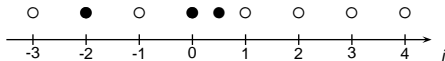
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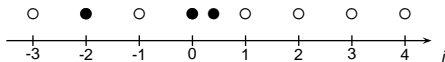
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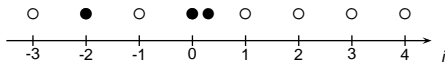
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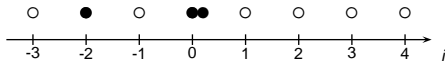
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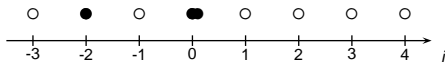
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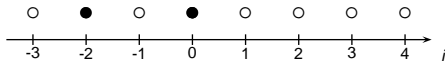
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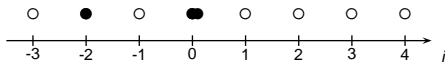
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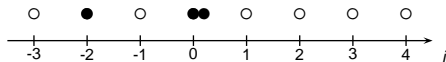
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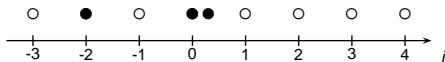
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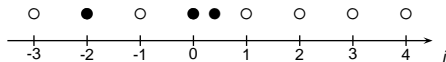
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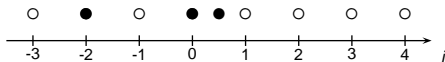
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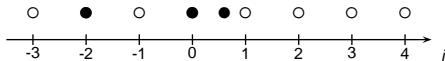
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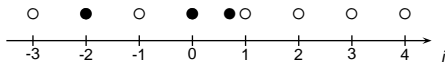
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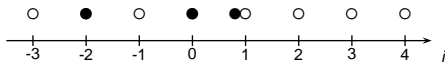
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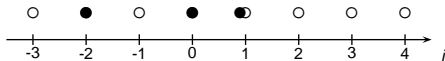
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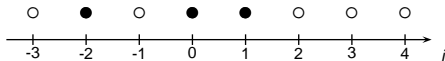
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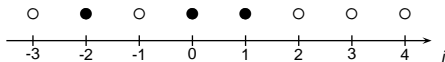
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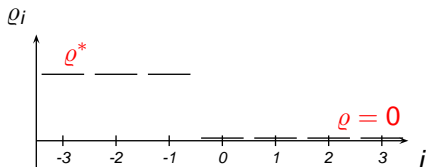
The Bernoulli(ϱ^*) distribution is stationary for

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

Earlier results: as seen by the rightmost particle

Theorem

For the BCRW, the Bernoulli product distribution with densities

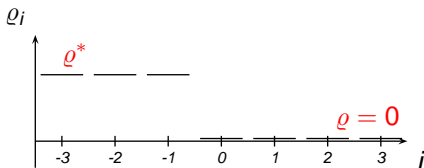


is stationary for the process, as seen from the *rightmost particle*.

Earlier results: random walking shocks

Theorem (Krebs, Jafarpour and Schütz '03)

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



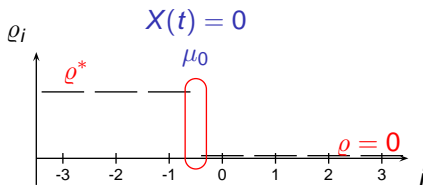
evolves according to

$$\begin{aligned} \frac{d}{dt} \mu_0 &= \frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r} \cdot [\mu_{-1} - \mu_0] \\ &+ p \cdot \frac{b_l + b_r + c_l + c_r}{c_l + c_r} \cdot [\mu_1 - \mu_0]. \end{aligned}$$

Earlier results: random walking shocks

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

with rate $\frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r}$:

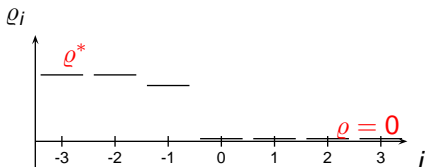


$$\frac{d}{dt} \mu_0 = \frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r} \cdot [\mu_{-1} - \mu_0] \\ + p \cdot \frac{b_l + b_r + c_l + c_r}{c_l + c_r} \cdot [\mu_1 - \mu_0].$$

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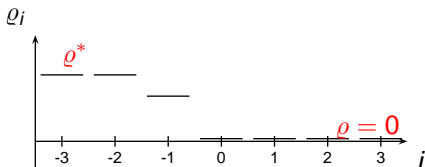


$$\begin{aligned} \frac{d}{dt} \mu_0 &= \frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r} \cdot [\mu_{-1} - \mu_0] \\ &+ p \cdot \frac{b_l + b_r + c_l + c_r}{c_l + c_r} \cdot [\mu_1 - \mu_0]. \end{aligned}$$

Earlier results: random walking shocks

Interpretation: random walking shock $\mu(t) = \mu_X(t)$:

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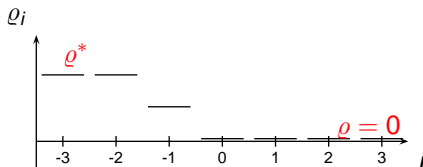


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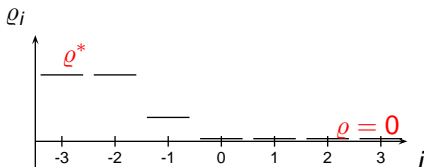


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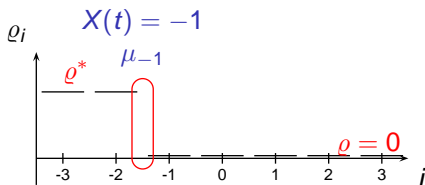


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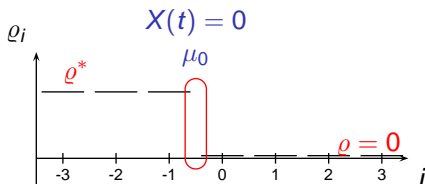


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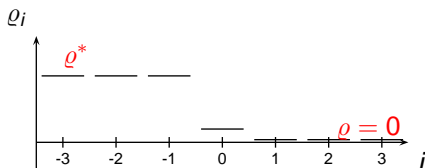


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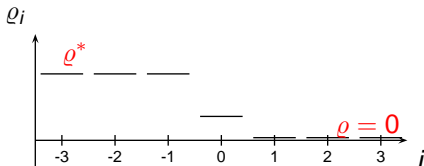


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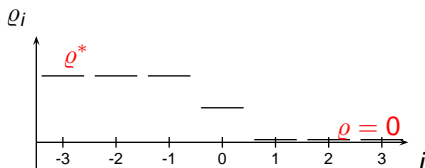


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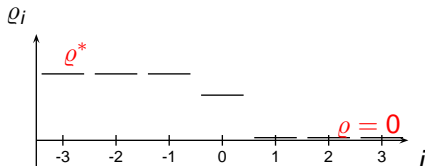


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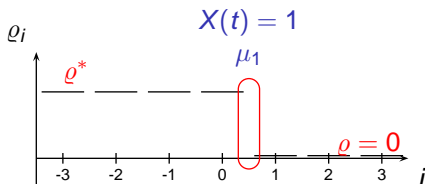


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The question:

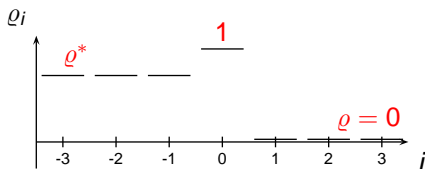
Is it the rightmost particle that performs the random walk?

Here is the question:

For the BCRW, let ν_0 be the Bernoulli product distribution

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

where $\delta(0) = 1$.



Does it satisfy

$$\begin{aligned} \frac{d}{dt} \nu_0 &= \frac{c_l \cdot (b_l + b_r) + q \cdot (c_l + c_r)}{b_l + b_r + c_l + c_r} \cdot [\nu_{-1} - \nu_0] \\ &+ p \cdot \frac{b_l + b_r + c_l + c_r}{c_l + c_r} \cdot [\nu_1 - \nu_0]? \end{aligned}$$

The answer

- ▶ ... is, of course, yes again. [Gy. Farkas, P. Kovács, A. Rákos, B. '09]

The answer

- ▶ ... is, of course, yes again. [Gy. Farkas, P. Kovács, A. Rákos, B. '09]
- ▶ Fronts of the other direction: $0 - 1 - \varrho^*$ can also be handled.

Thank you.