

A simple model for traffic jams

Márton Balázs

School of Mathematics

Open Day, University of Bristol, 26th October, 2024

Traffic jams

- Arriving to a traffic jam

- Leaving a traffic jam

Being ageless

Totally Asymmetric Simple Exclusion Process

- Stationary distribution

- The infinite model

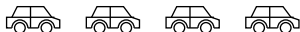
On large scales

- Start of the traffic jam

- End of the traffic jam

Remarks

Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



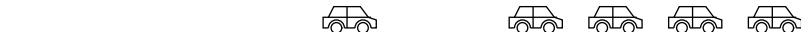
Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



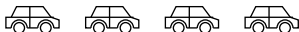
Arriving to a traffic jam



Arriving to a traffic jam



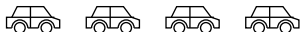
Arriving to a traffic jam



Arriving to a traffic jam



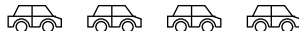
Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



Arriving to a traffic jam



We notice the slow cars \rightsquigarrow strong braking immediately.

Arriving to a traffic jam is always sharp.

Arriving to a traffic jam

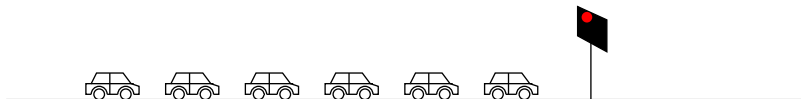


We notice the slow cars \rightsquigarrow strong braking immediately.

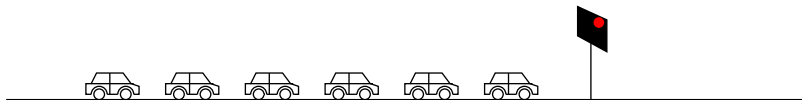
Arriving to a traffic jam is always sharp.

This is one aspect that makes motorways dangerous places.

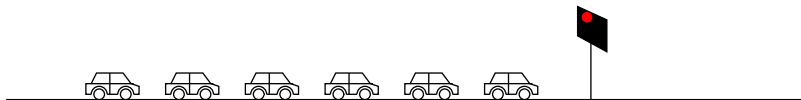
Leaving a traffic jam



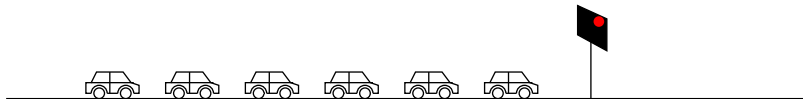
Leaving a traffic jam



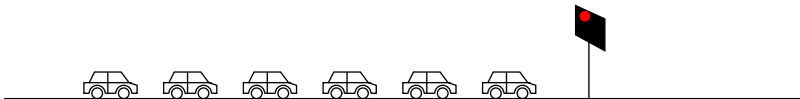
Leaving a traffic jam



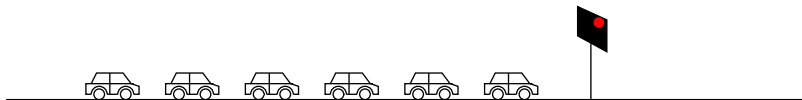
Leaving a traffic jam



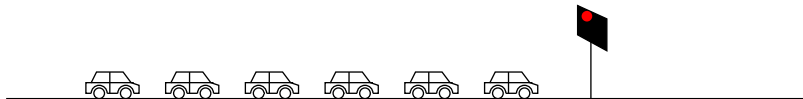
Leaving a traffic jam



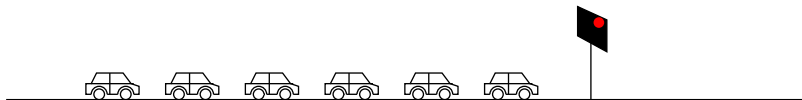
Leaving a traffic jam



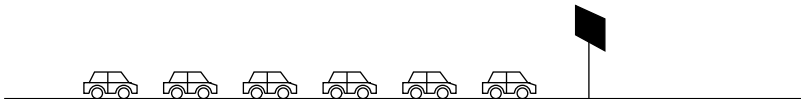
Leaving a traffic jam



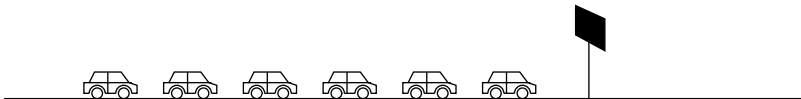
Leaving a traffic jam



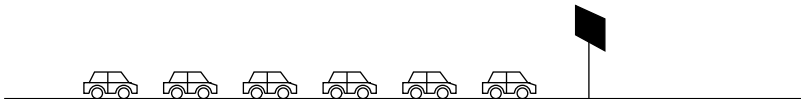
Leaving a traffic jam



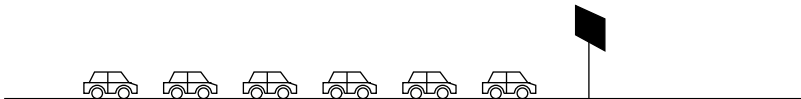
Leaving a traffic jam



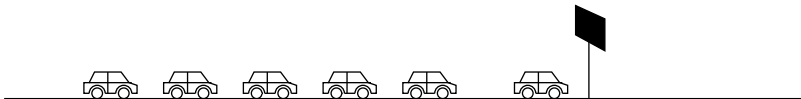
Leaving a traffic jam



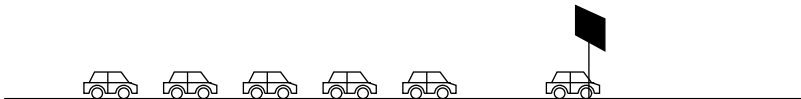
Leaving a traffic jam



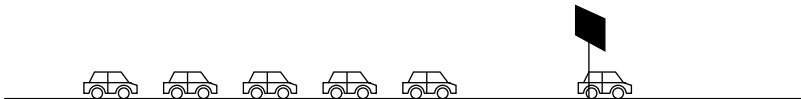
Leaving a traffic jam



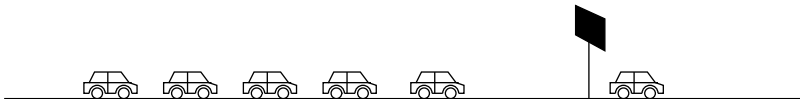
Leaving a traffic jam



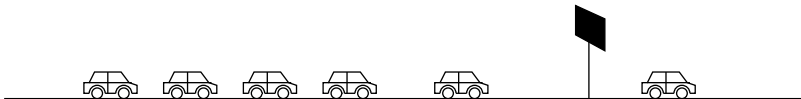
Leaving a traffic jam



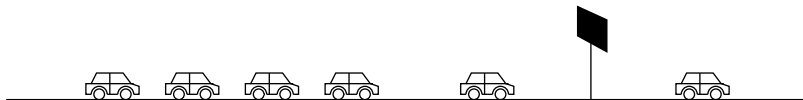
Leaving a traffic jam



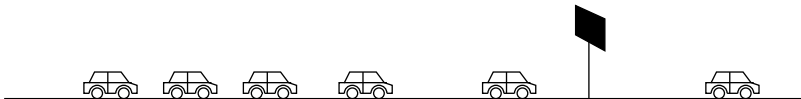
Leaving a traffic jam



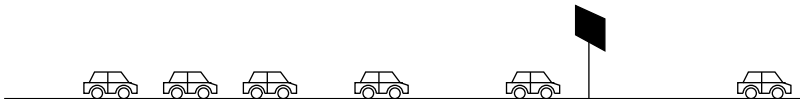
Leaving a traffic jam



Leaving a traffic jam



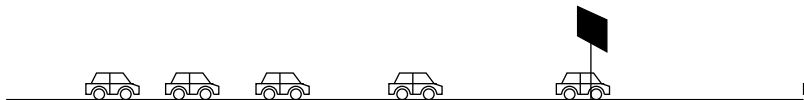
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



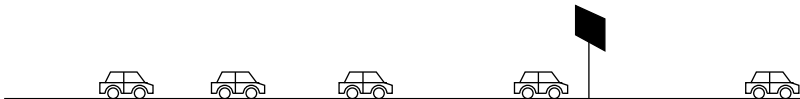
Leaving a traffic jam



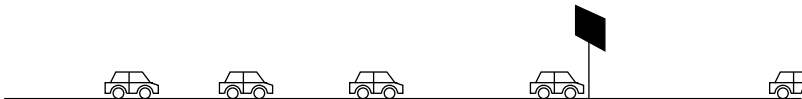
Leaving a traffic jam



Leaving a traffic jam



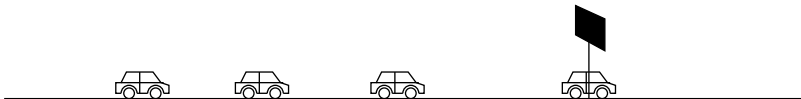
Leaving a traffic jam



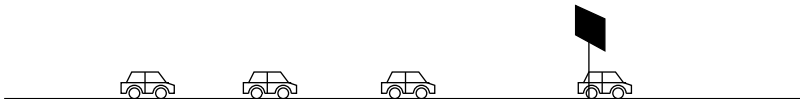
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



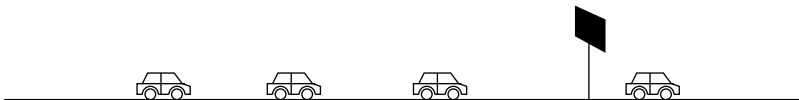
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



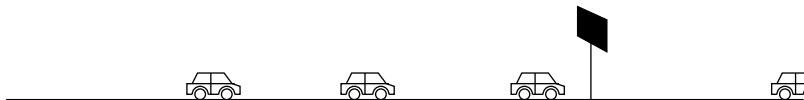
Leaving a traffic jam



Leaving a traffic jam



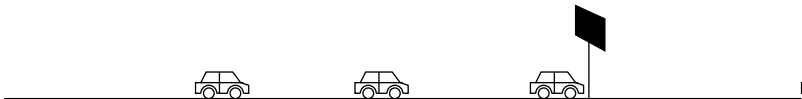
Leaving a traffic jam



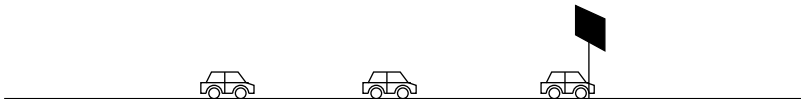
Leaving a traffic jam



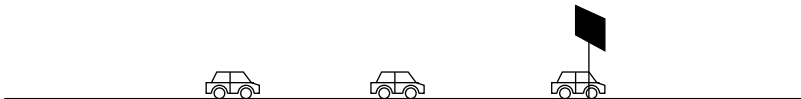
Leaving a traffic jam



Leaving a traffic jam



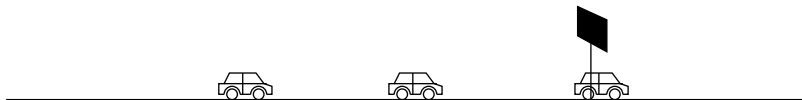
Leaving a traffic jam



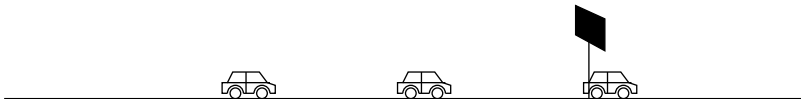
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



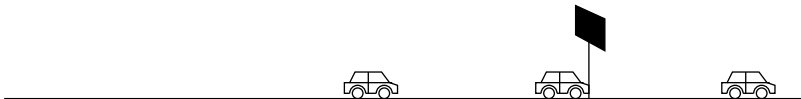
Leaving a traffic jam



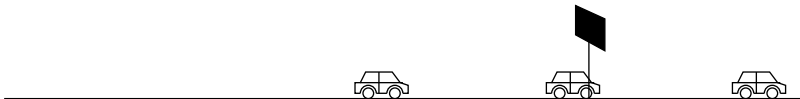
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



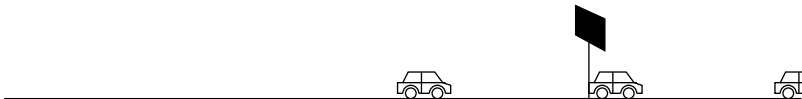
Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam



Leaving a traffic jam

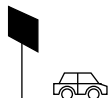


Leaving a traffic jam



Continuous, long acceleration for those starting from the rear

Leaving a traffic jam



Continuous, long acceleration for those starting from the rear

Leaving a traffic jam is always soft, “blurry”.

Leaving a traffic jam



Continuous, long acceleration for those starting from the rear

Leaving a traffic jam is always soft, “blurry”.

Why is there such a difference between the two ends of a traffic jam?

Leaving a traffic jam



Continuous, long acceleration for those starting from the rear

Leaving a traffic jam is always soft, “blurry”.

Why is there such a difference between the two ends of a traffic jam?

Totally asymmetric simple exclusion process: [an explanation](#)

Being ageless

We first seek a random time that does not remember its past.

Let $\tau > 0$ be a random time such that

$$\mathbf{P}\{\tau > t\} = e^{-t} \quad \text{for all } t > 0.$$

Being ageless

We first seek a random time that does not remember its past.
Let $\tau > 0$ be a random time such that

$$\mathbf{P}\{\tau > t\} = e^{-t} \quad \text{for all } t > 0.$$

Suppose that this time has not passed yet at t . What is the probability that it will not pass before another s seconds?

That is, out of those cases when $\tau > t$ occurs, in what percentage will $\tau > t + s$ also occur?

Being ageless

We first seek a random time that does not remember its past.
Let $\tau > 0$ be a random time such that

$$\mathbf{P}\{\tau > t\} = e^{-t} \quad \text{for all } t > 0.$$

Suppose that this time has not passed yet at t . What is the probability that it will not pass before another s seconds?

That is, out of those cases when $\tau > t$ occurs, in what percentage will $\tau > t + s$ also occur?

The answer is:

$$\frac{\mathbf{P}\{\tau > t + s\}}{\mathbf{P}\{\tau > t\}} = \frac{e^{-(t+s)}}{e^{-t}} = e^{-s}.$$

Being ageless

We first seek a random time that does not remember its past.
Let $\tau > 0$ be a random time such that

$$\mathbf{P}\{\tau > t\} = e^{-t} \quad \text{for all } t > 0.$$

Suppose that this time has not passed yet at t . What is the probability that it will not pass before another s seconds?

That is, out of those cases when $\tau > t$ occurs, in what percentage will $\tau > t + s$ also occur?

The answer is:

$$\frac{\mathbf{P}\{\tau > t + s\}}{\mathbf{P}\{\tau > t\}} = \frac{e^{-(t+s)}}{e^{-t}} = e^{-s} = \mathbf{P}\{\tau > s\}.$$

The same as $\mathbf{P}\{\tau > s\}$, regardless of t !

Being ageless

We first seek a random time that does not remember its past.
Let $\tau > 0$ be a random time such that

$$\mathbf{P}\{\tau > t\} = e^{-t} \quad \text{for all } t > 0.$$

Suppose that this time has not passed yet at t . What is the probability that it will not pass before another s seconds?

That is, out of those cases when $\tau > t$ occurs, in what percentage will $\tau > t + s$ also occur?

The answer is:

$$\frac{\mathbf{P}\{\tau > t + s\}}{\mathbf{P}\{\tau > t\}} = \frac{e^{-(t+s)}}{e^{-t}} = e^{-s} = \mathbf{P}\{\tau > s\}.$$

The same as $\mathbf{P}\{\tau > s\}$, regardless of t !


We have found the secret of being ageless.

Being ageless

 ← This will be the ageless alarm clock that rings at time τ


Being ageless

 ← This will be the ageless alarm clock that rings at time τ

↪ What is the probability that an  rings within a small time t ?

Being ageless


 ← This will be the ageless alarm clock that rings at time τ

↪ What is the probability that an  rings within a small time t ?



$$\mathbf{P}\{\tau \leq t\} = 1 - \mathbf{P}\{\tau > t\} = 1 - e^{-t} \simeq 1 - (1 - t) + \text{error} = t + \text{error}.$$

Being ageless

 ← This will be the ageless alarm clock that rings at time τ


↪ What is the probability that an  rings within a small time t ?

$$\mathbf{P}\{\tau \leq t\} = 1 - \mathbf{P}\{\tau > t\} = 1 - e^{-t} \simeq 1 - (1 - t) + \text{error} = t + \text{error}.$$



↪ What is the probability that *two* independent   both ring within a small time t ?

Being ageless

 ← This will be the ageless alarm clock that rings at time τ

↪ What is the probability that an  rings within a small time t ?


$$\mathbf{P}\{\tau \leq t\} = 1 - \mathbf{P}\{\tau > t\} = 1 - e^{-t} \simeq 1 - (1 - t) + \text{error} = t + \text{error}.$$

↪ What is the probability that *two* independent   both ring within a small time t ?



$$\mathbf{P}\{\tau \leq t\} \cdot \mathbf{P}\{\tau \leq t\} \simeq t^2 + \text{error} = \text{error}.$$

Being ageless

 ← This will be the ageless alarm clock that rings at time τ

↪ What is the probability that an  rings within a small time t ?


$$\mathbf{P}\{\tau \leq t\} = 1 - \mathbf{P}\{\tau > t\} = 1 - e^{-t} \simeq 1 - (1 - t) + \text{error} = t + \text{error}.$$

↪ What is the probability that *two* independent   both ring within a small time t ?


$$\mathbf{P}\{\tau \leq t\} \cdot \mathbf{P}\{\tau \leq t\} \simeq t^2 + \text{error} = \text{error}.$$

→ More  's, even smaller probability.

Being ageless

↪ What is the probability that *none* of k independent 's ring within a small time t ?

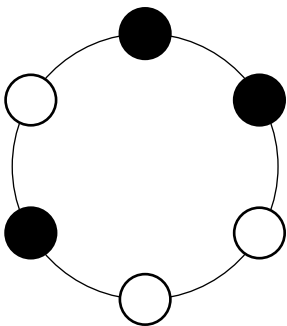
Being ageless

↪ What is the probability that *none* of k independent 's ring within a small time t ?

$$\begin{aligned}\mathbf{P}\{\text{none of them ring}\} &= \mathbf{P}\{\tau > t\}^k \\ &= e^{-kt} \\ &\simeq (1 - kt) + \text{error}.\end{aligned}$$

The Totally Asymmetric Simple Exclusion Process

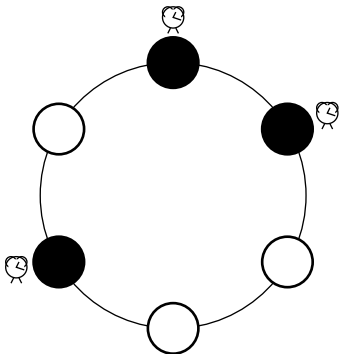
TASEP




m balls in N possible slots.

The Totally Asymmetric Simple Exclusion Process

TASEP

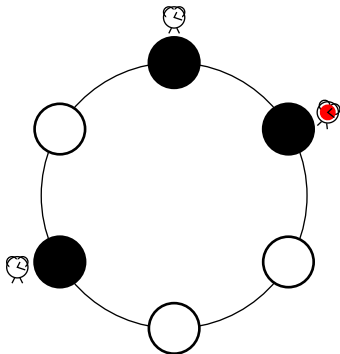


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

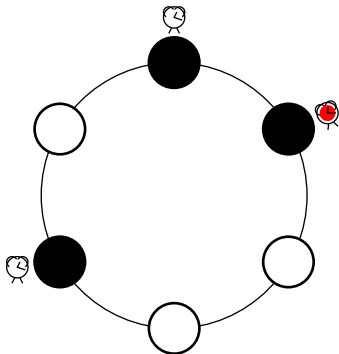


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

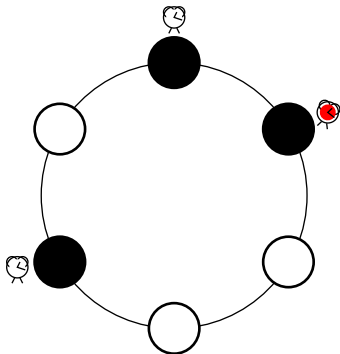


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

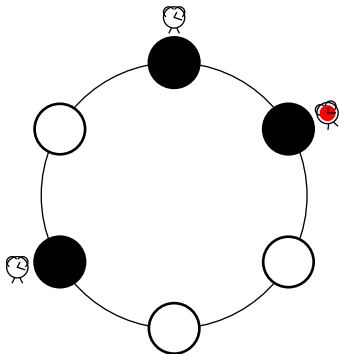


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

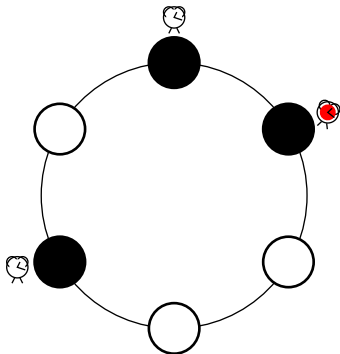


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

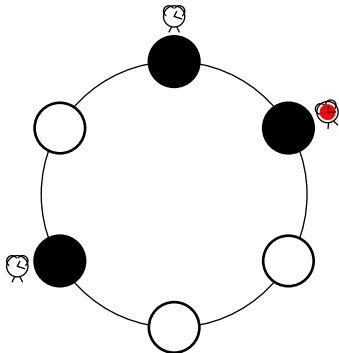


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

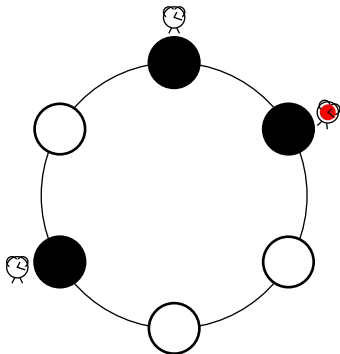


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

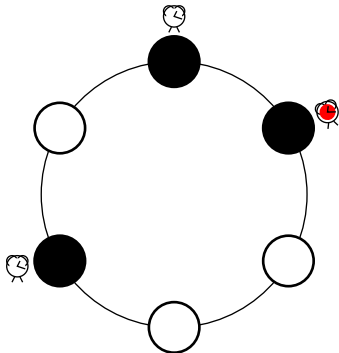


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

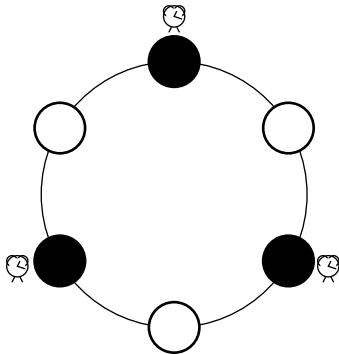


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

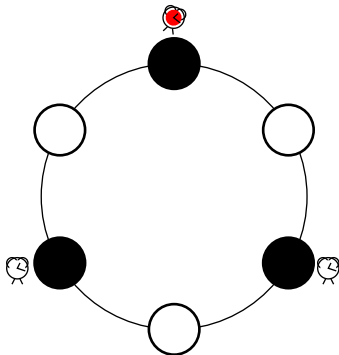


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

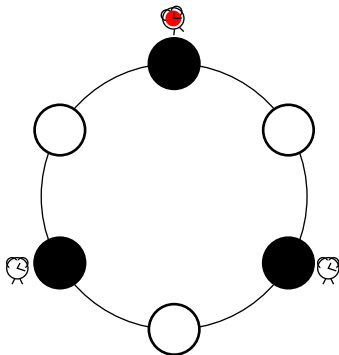


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

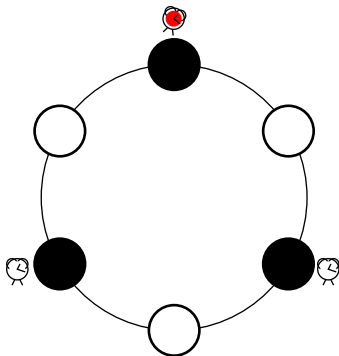


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

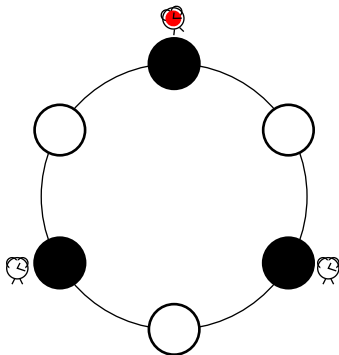


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

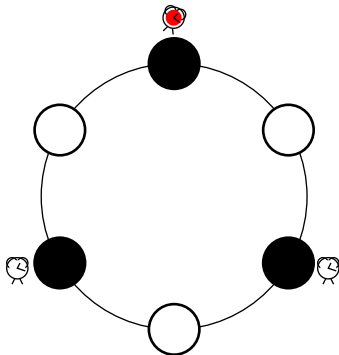


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

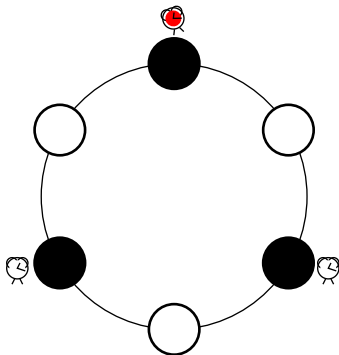


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

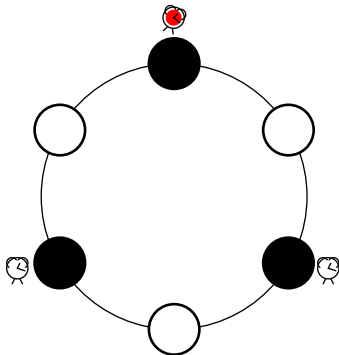


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

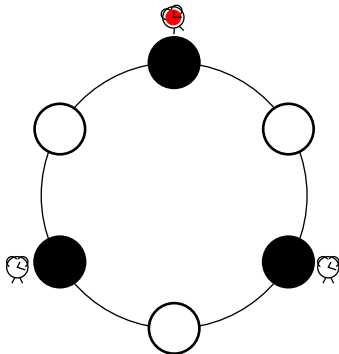


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

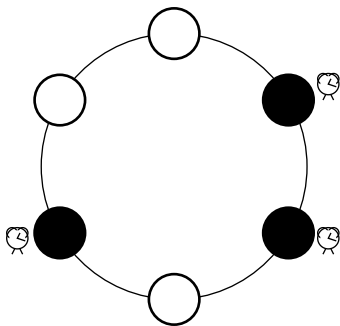


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

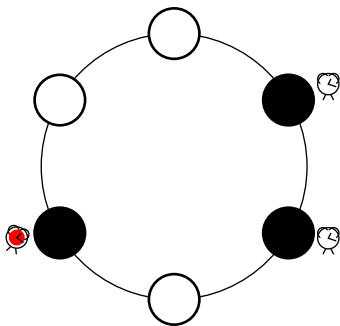


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

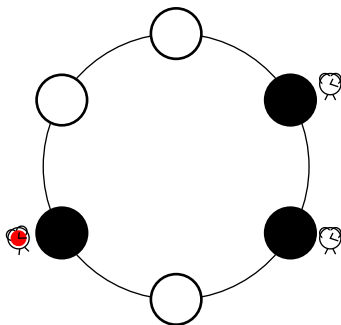


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

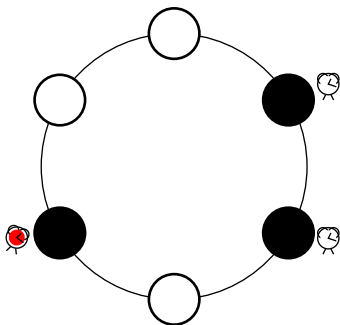


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

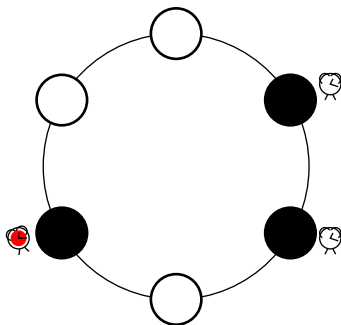


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

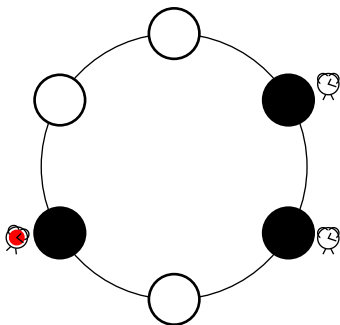


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

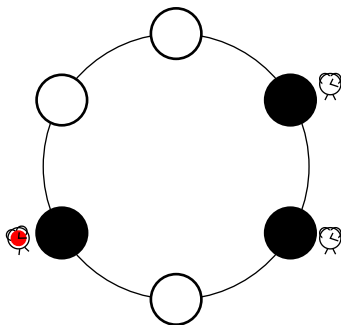


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

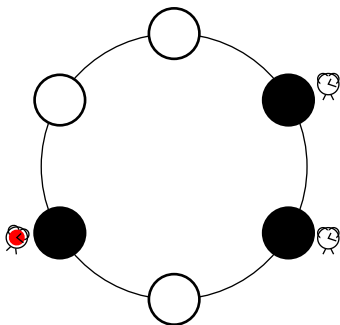


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

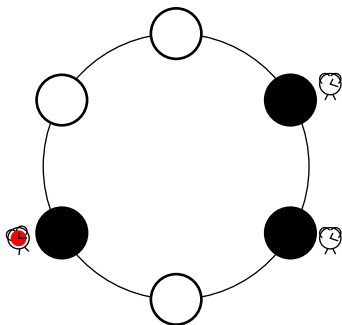


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

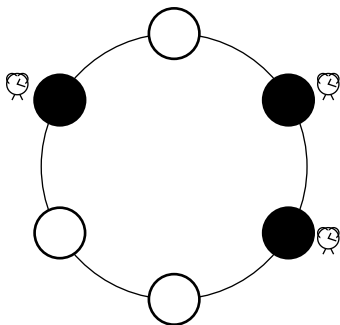


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

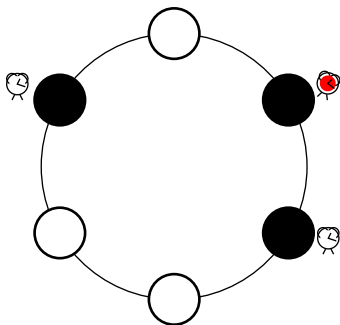


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

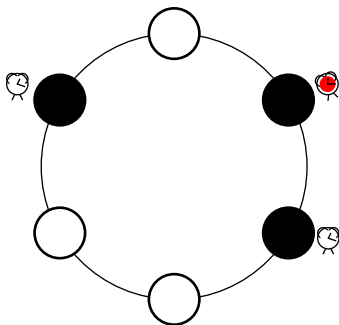


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

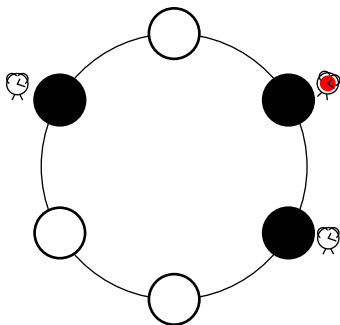


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

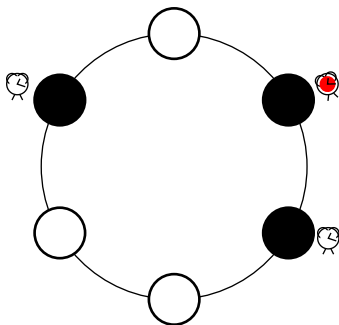


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

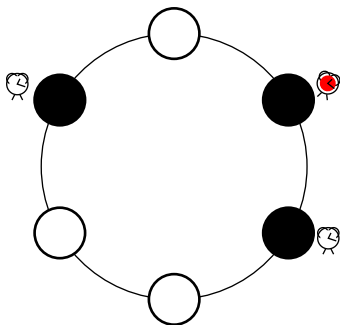


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

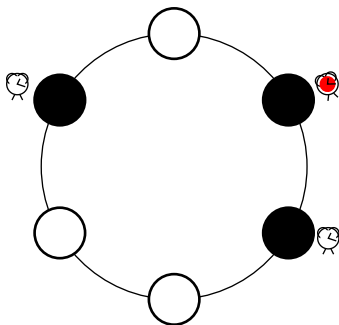


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

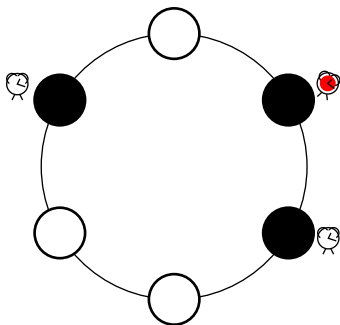


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

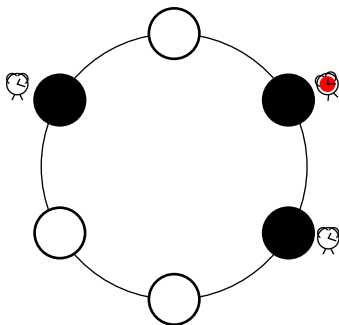


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

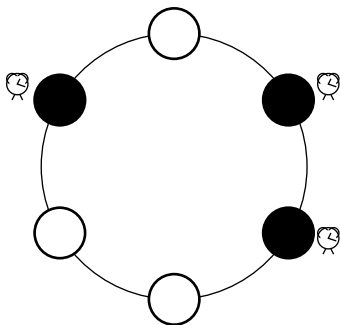


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right.

The Totally Asymmetric Simple Exclusion Process

TASEP

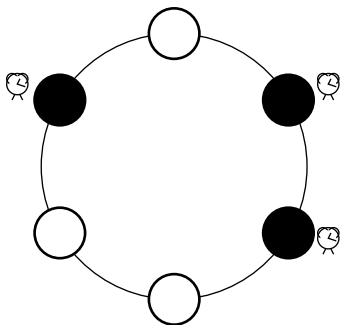


m balls in N possible slots.


Each listening to its own . When that rings, the ball tries to jump to the right. **But sometimes it's blocked.**


The Totally Asymmetric Simple Exclusion Process

TASEP



m balls in N possible slots.

Each listening to its own . When that rings, the ball tries to jump to the right. **But sometimes it's blocked.**

Ageless, independent  's \Rightarrow **if we know the present, no need to know the past.** *Markov property*, makes things handy.

Stationary distribution

Random process \rightsquigarrow need to talk about *distributions*.

Stationary distribution

Random process \rightsquigarrow need to talk about *distributions*.

What is the stationary distribution **the one that's unchanged in time?**

Stationary distribution

Random process \rightsquigarrow need to talk about *distributions*.

What is the stationary distribution **the one that's unchanged in time?**

Theorem

With N and m fixed, the distribution that gives equal chance to each (m -ball) configuration, is stationary.

Stationary distribution

Random process \rightsquigarrow need to talk about *distributions*.

What is the stationary distribution **the one that's unchanged in time?**

Theorem

With N and m fixed, the distribution that gives equal chance to each (m -ball) configuration, is stationary.

1st remark.

In this case every configuration occurs with probability $1 / \binom{N}{m}$.

Stationary distribution

Random process \rightsquigarrow need to talk about *distributions*.

What is the stationary distribution **the one that's unchanged in time?**

Theorem

With N and m fixed, the distribution that gives equal chance to each (m -ball) configuration, is stationary.

1st remark.

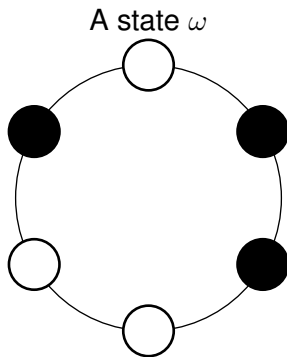
In this case every configuration occurs with probability $1 / \binom{N}{m}$.

2nd remark.

With fixed N , m , there is no other stationary distribution.

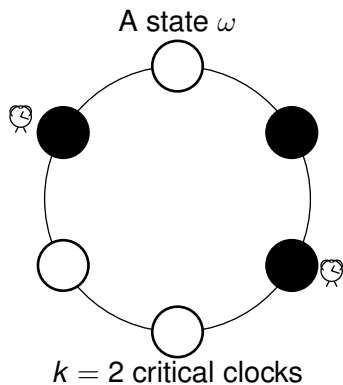
Stationary distribution

Almost proof



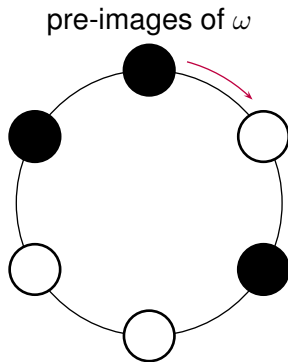
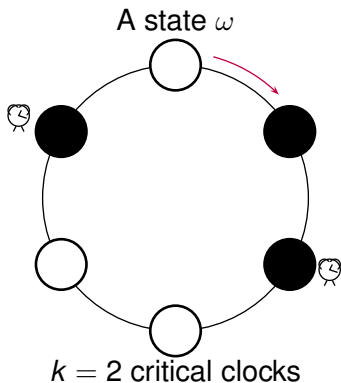
Stationary distribution

Almost proof



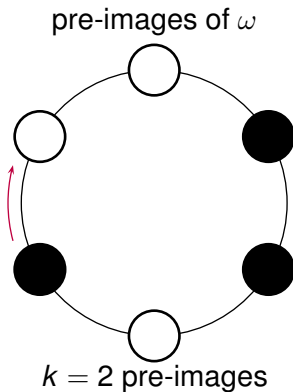
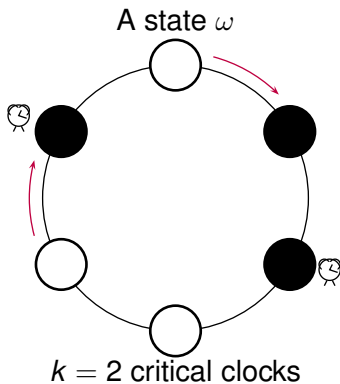
Stationary distribution

Almost proof



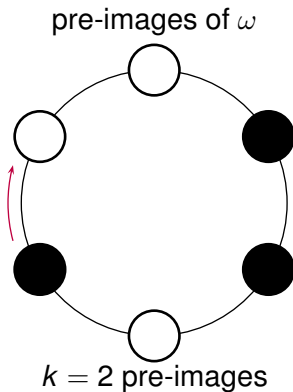
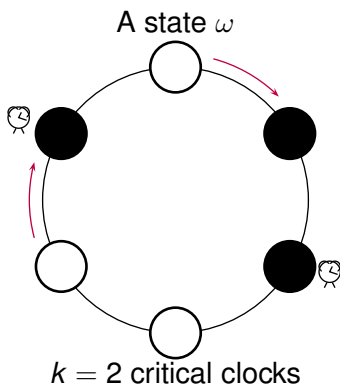
Stationary distribution

Almost proof



Stationary distribution

Almost proof



The number of critical clocks for $\omega =$ the number of pre-images of $\omega = k$

Stationary distribution

Almost proof

Suppose that each configuration has the same probability p at time s . What is the probability of the state ω after a small time t ?

Stationary distribution

Almost proof

Suppose that each configuration has the same probability p at time s . What is the probability of the state ω after a small time t ?

$$\mathbf{P}\{\omega \text{ at time } s + t\}$$

Stationary distribution

Almost proof

Suppose that each configuration has the same probability p at time s . What is the probability of the state ω after a small time t ?

$$\begin{aligned} & \mathbf{P}\{\omega \text{ at time } s + t\} \\ = & \mathbf{P}\{\omega \text{ at time } s \text{ and no jumps within time } t\} \\ & + \mathbf{P}\{\text{was a pre-image of } \omega \text{ at time } s, \text{ and jumps to } \omega\} \\ & + \text{error (at least two jumps occur within the small time } t) \end{aligned}$$

Stationary distribution

Almost proof

Suppose that each configuration has the same probability p at time s . What is the probability of the state ω after a small time t ?

$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 &= \mathbf{P}\{\omega \text{ at time } s \text{ and no jumps within time } t\} \\
 & \quad + \mathbf{P}\{\text{was a pre-image of } \omega \text{ at time } s, \text{ and jumps to } \omega\} \\
 & \quad + \text{error (at least two jumps occur within the small time } t) \\
 &= \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \odot \text{'s ring}\} \\
 & \quad + \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \odot \text{ rings}\} \\
 & \quad + \text{error}
 \end{aligned}$$

Stationary distribution

Almost proof

$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 = & \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \textcircled{S} \text{'s ring}\} \\
 & + \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \textcircled{S} \text{ rings}\} \\
 & + \text{error}
 \end{aligned}$$

Stationary distribution

Almost proof

$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 = & \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \textcircled{S} \text{'s ring}\} \\
 & + \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \textcircled{S} \text{ rings}\} \\
 & + \text{error} \\
 = & p \cdot (1 - kt) + \sum_{\eta \text{ is a pre-image of } \omega} p \cdot t + \text{error}
 \end{aligned}$$

Stationary distribution

Almost proof

$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 &= \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \textcircled{S} \text{'s ring}\} \\
 &+ \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \textcircled{S} \text{ rings}\} \\
 &+ \text{error} \\
 &= p \cdot (1 - kt) + \sum_{\eta \text{ is a pre-image of } \omega} p \cdot t + \text{error} \\
 &= p \cdot (1 - kt) + k \cdot p \cdot t + \text{error}
 \end{aligned}$$

Stationary distribution

Almost proof

$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 &= \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \textcircled{S} \text{'s ring}\} \\
 &+ \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \textcircled{S} \text{ rings}\} \\
 &+ \text{error} \\
 &= p \cdot (1 - kt) + \sum_{\eta \text{ is a pre-image of } \omega} p \cdot t + \text{error} \\
 &= p \cdot (1 - kt) + k \cdot p \cdot t + \text{error} = p + \text{error}.
 \end{aligned}$$

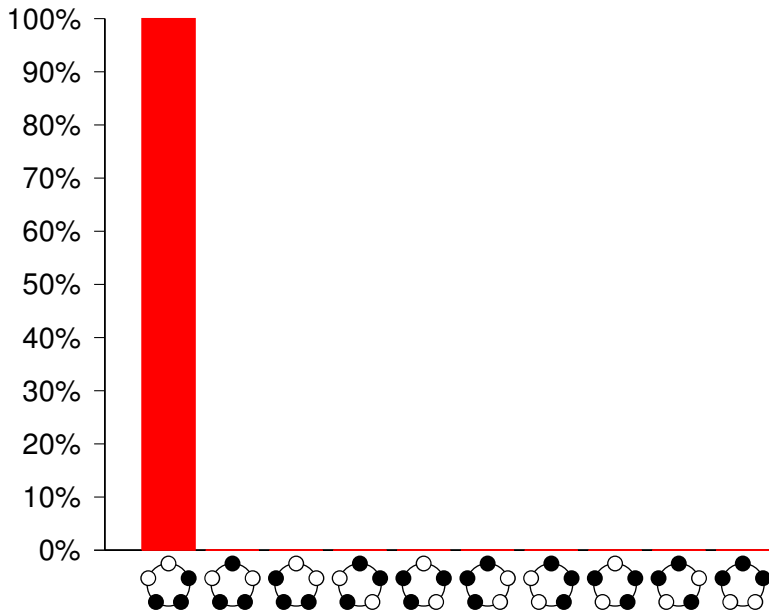
Stationary distribution

Almost proof

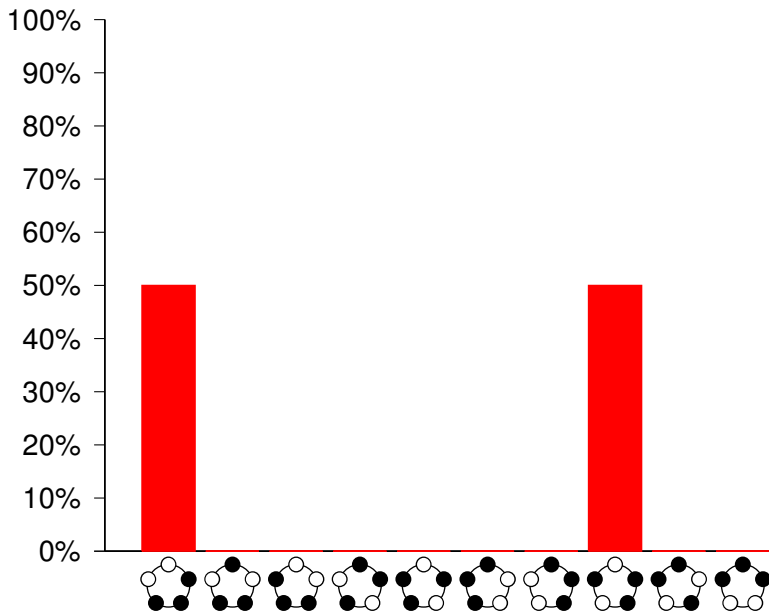
$$\begin{aligned}
 & \mathbf{P}\{\omega \text{ at time } s + t\} \\
 &= \mathbf{P}\{\omega \text{ at time } s \text{ and none of the } k \text{ critical } \textcircled{S} \text{'s ring}\} \\
 &+ \sum_{\eta \text{ is a pre-image of } \omega} \mathbf{P}\{\eta \text{ at time } s \text{ and the right critical } \textcircled{S} \text{ rings}\} \\
 &+ \text{error} \\
 &= p \cdot (1 - kt) + \sum_{\eta \text{ is a pre-image of } \omega} p \cdot t + \text{error} \\
 &= p \cdot (1 - kt) + k \cdot p \cdot t + \text{error} = p + \text{error}.
 \end{aligned}$$

In fact $\text{error} \simeq t^2$, stays small if summed up for more and more smaller and smaller intervals of length t . □

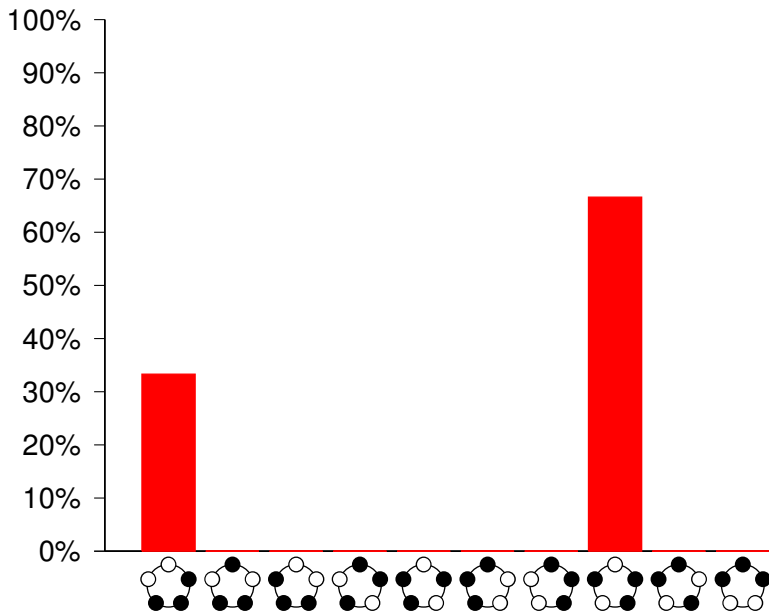
Stationary distribution



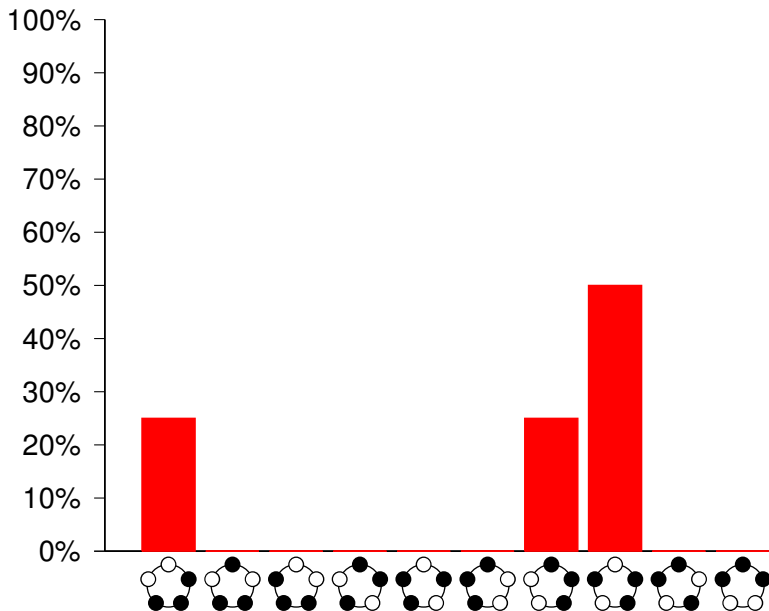
Stationary distribution



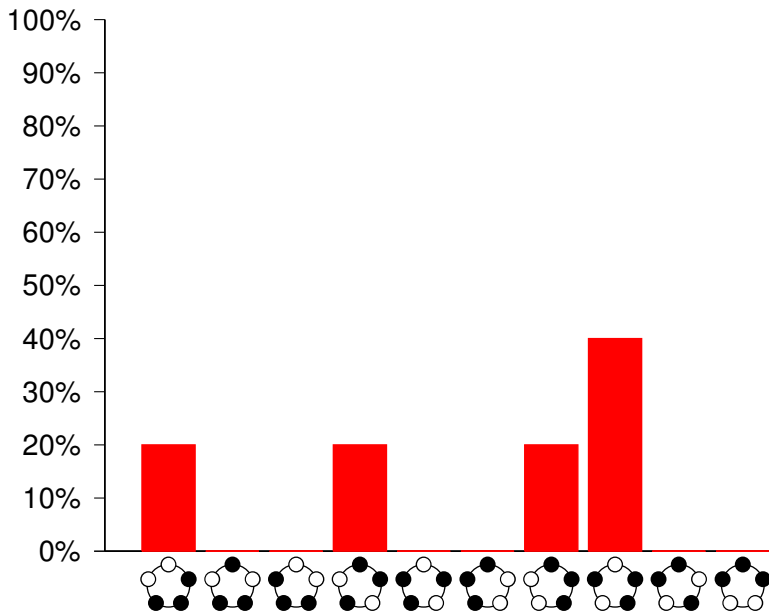
Stationary distribution



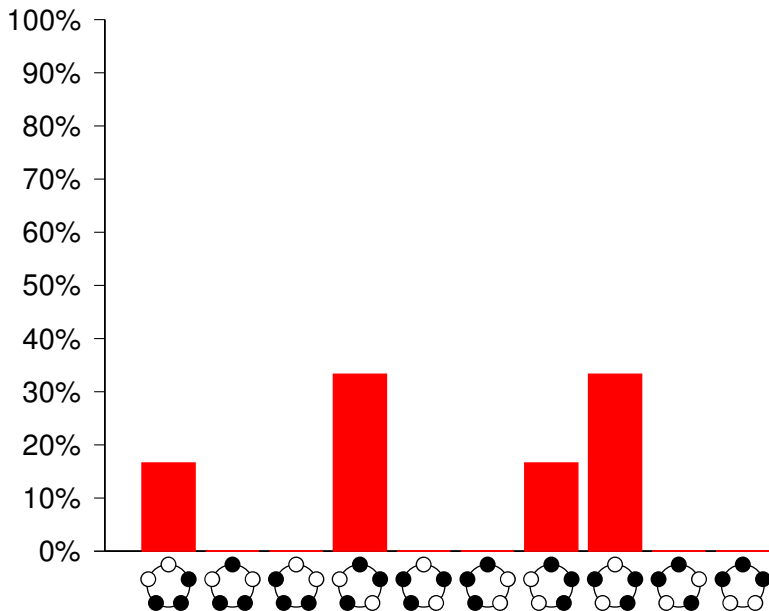
Stationary distribution



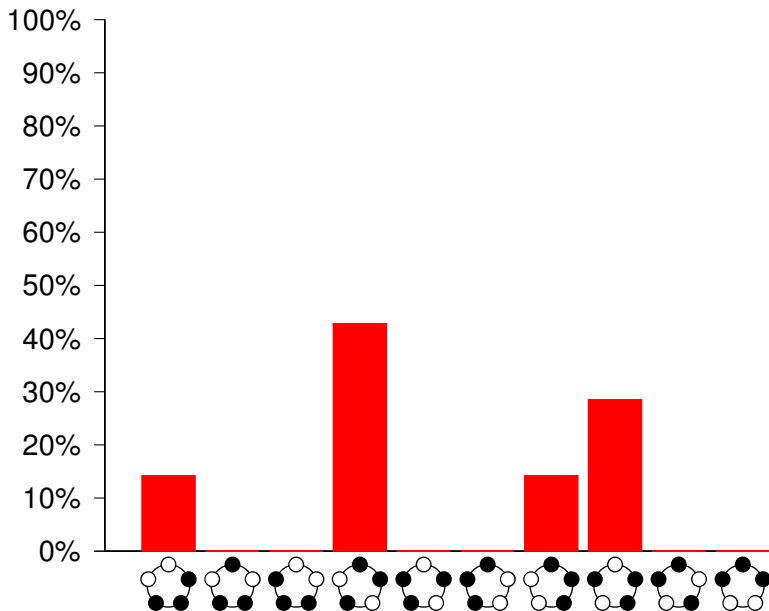
Stationary distribution



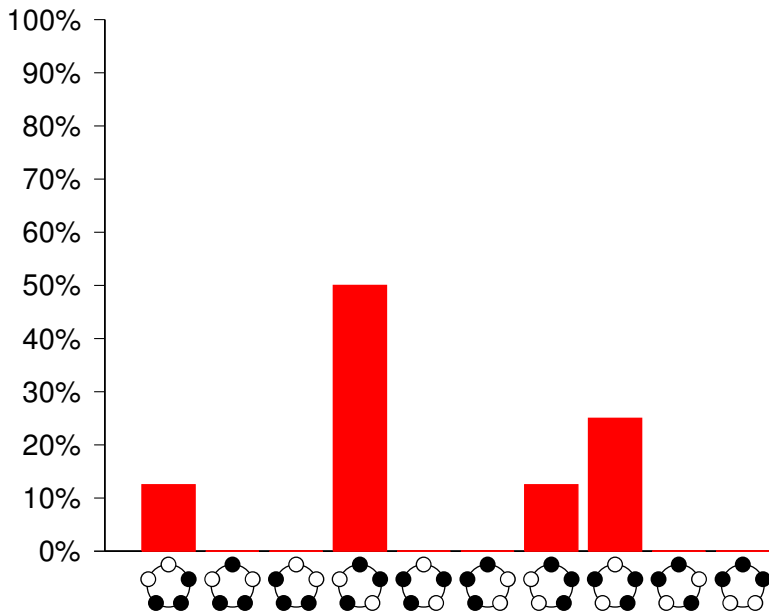
Stationary distribution



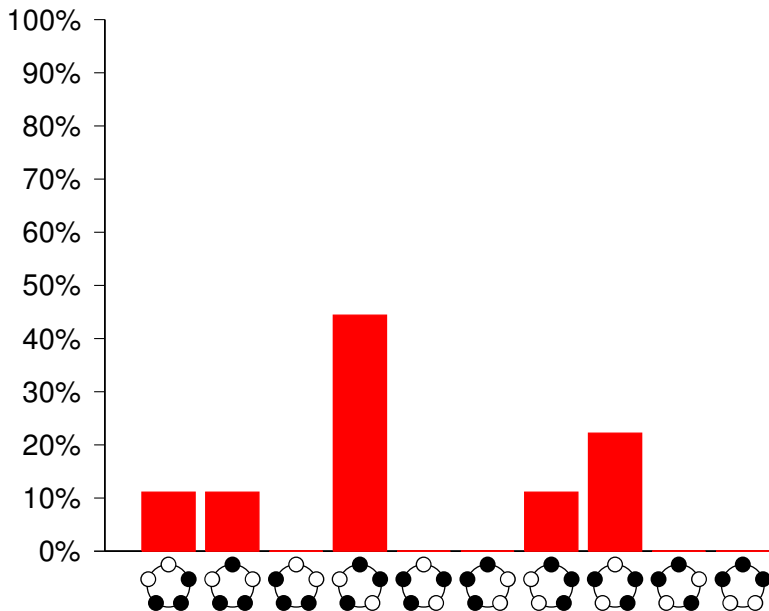
Stationary distribution



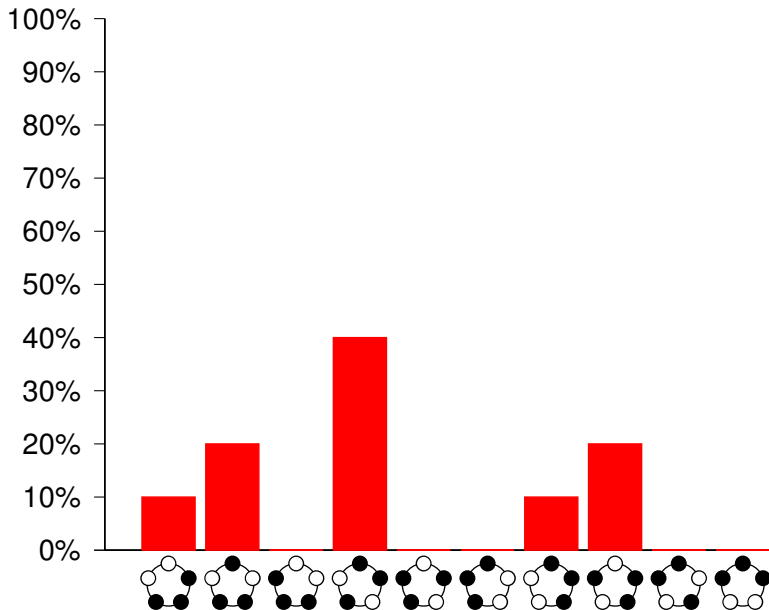
Stationary distribution



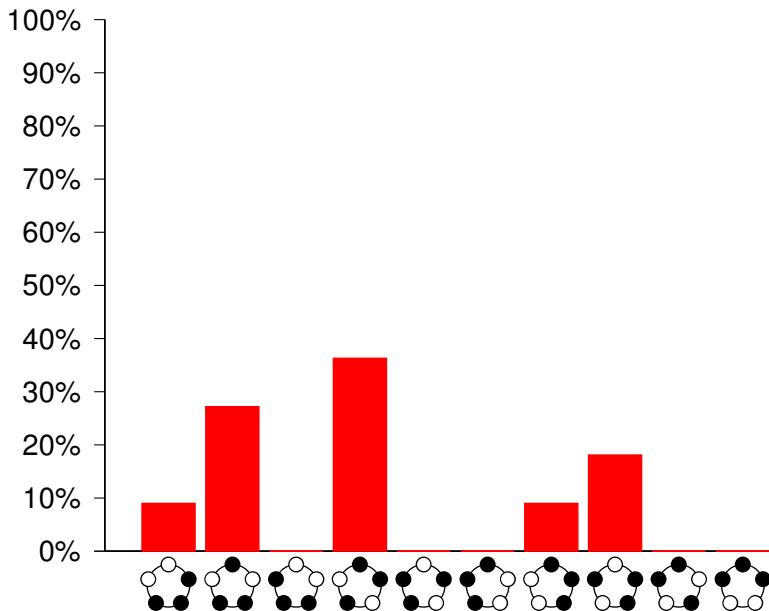
Stationary distribution



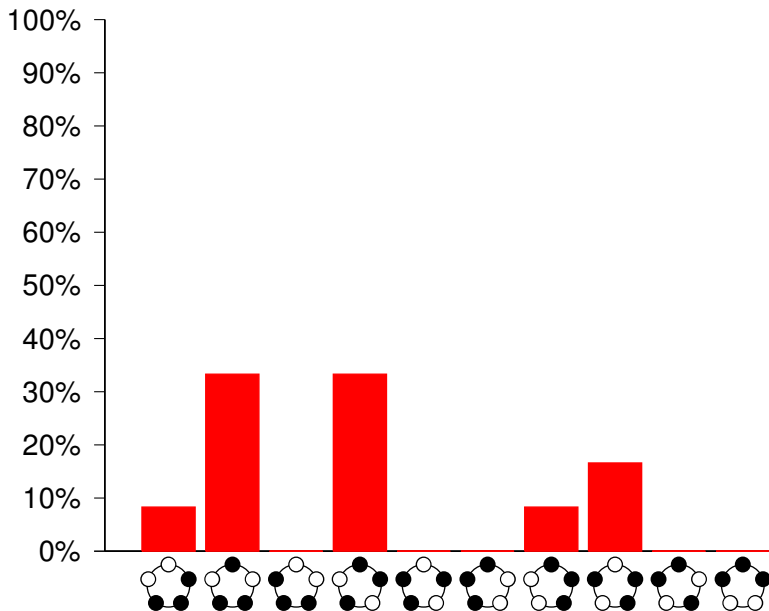
Stationary distribution



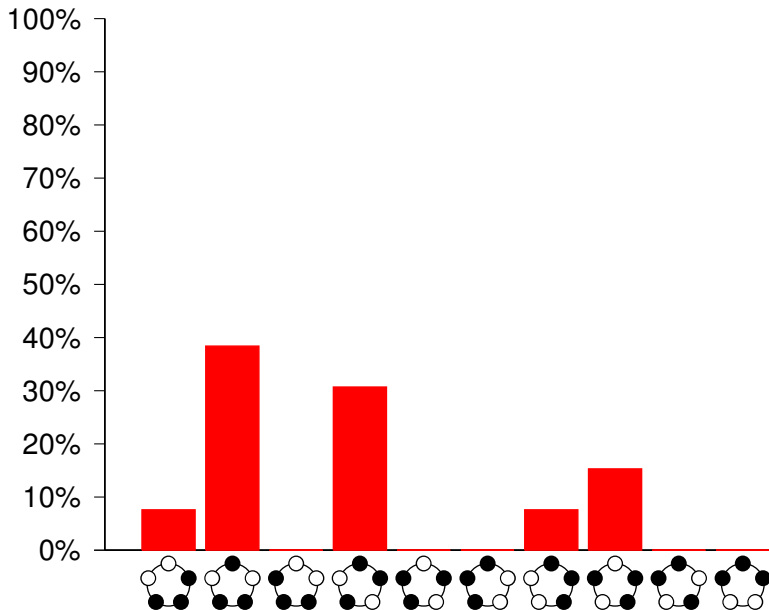
Stationary distribution



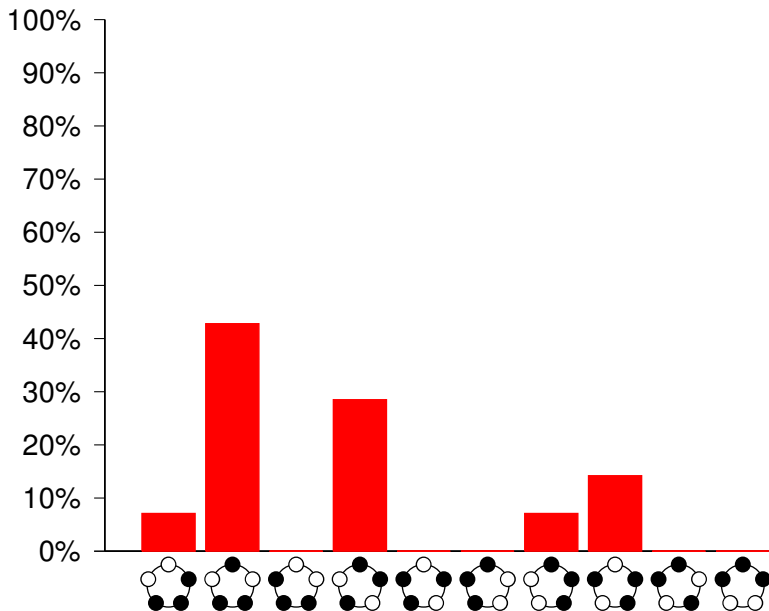
Stationary distribution



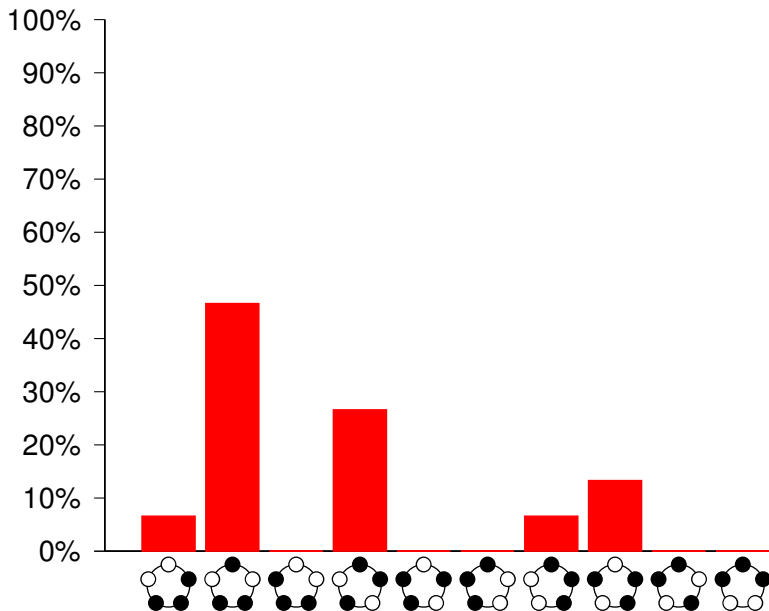
Stationary distribution



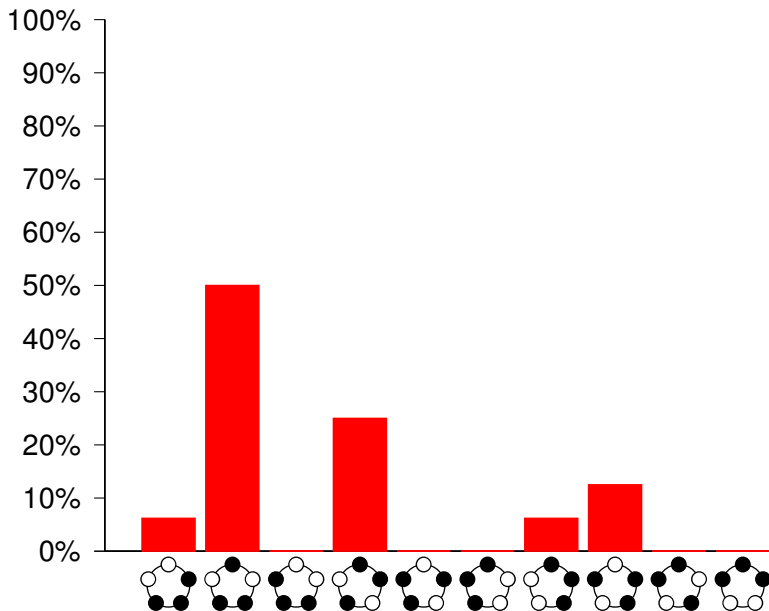
Stationary distribution



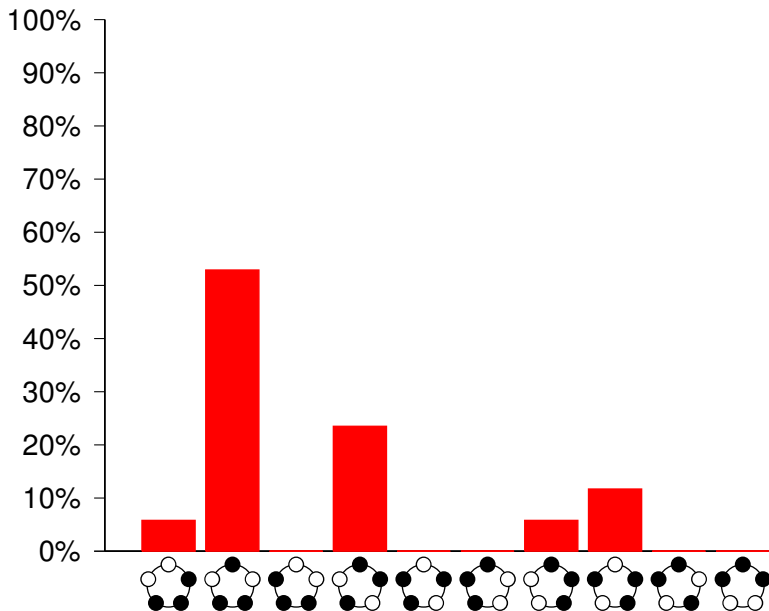
Stationary distribution



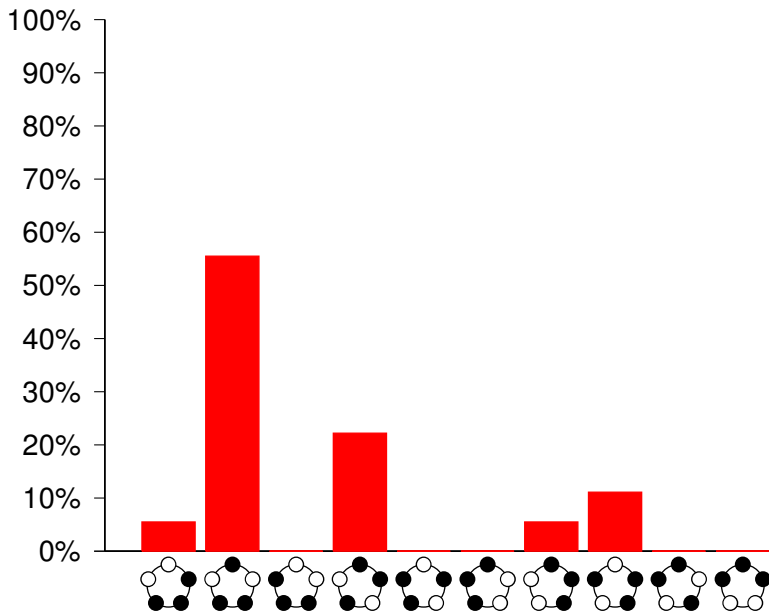
Stationary distribution



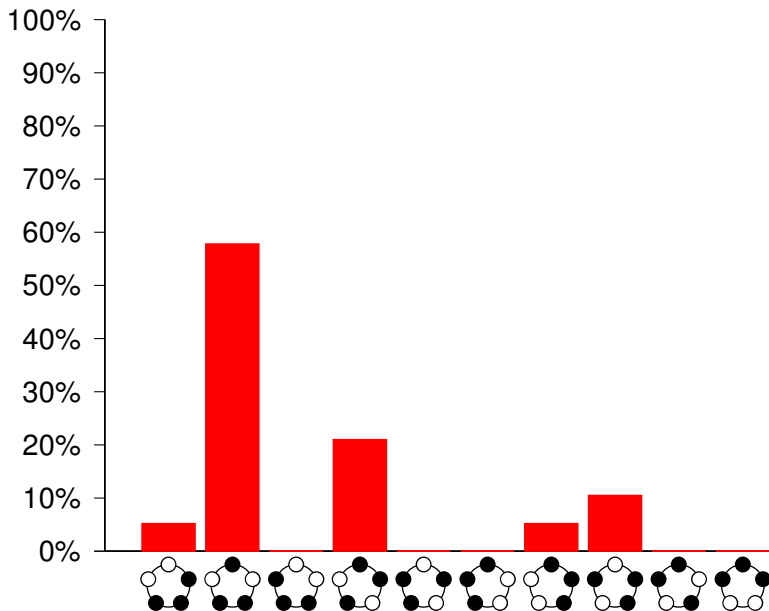
Stationary distribution



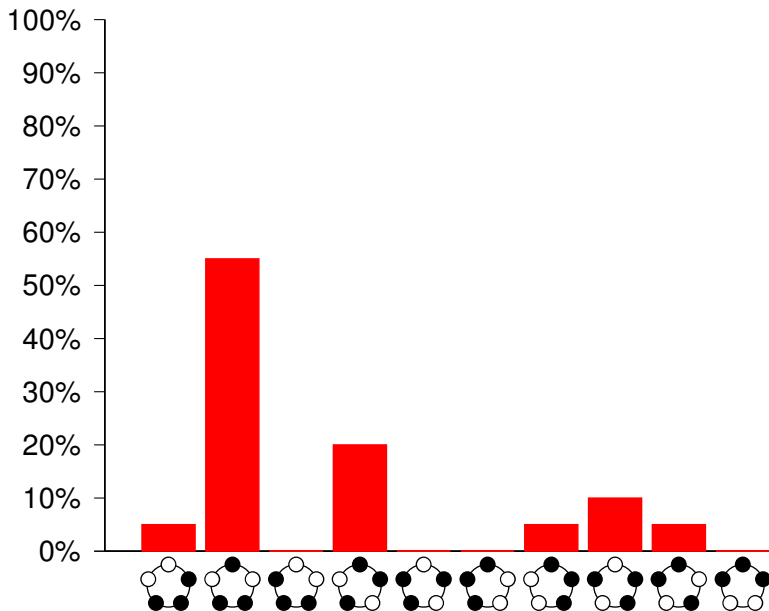
Stationary distribution



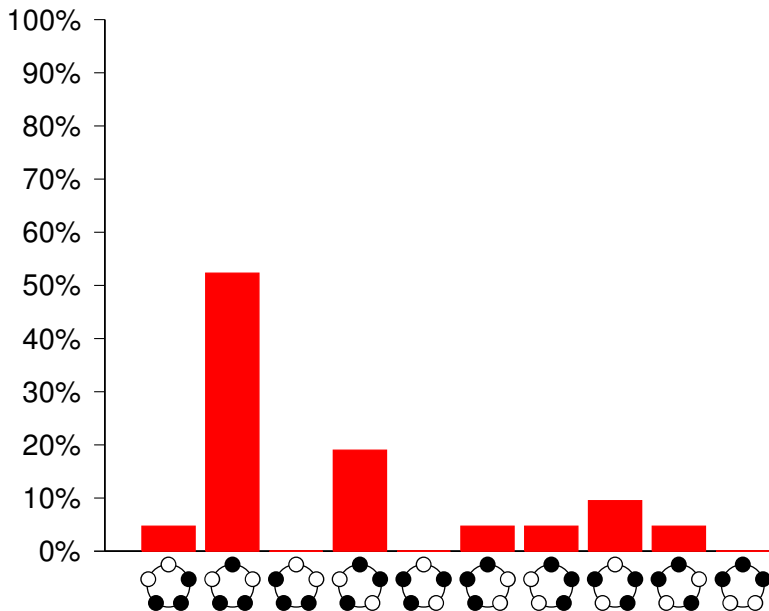
Stationary distribution



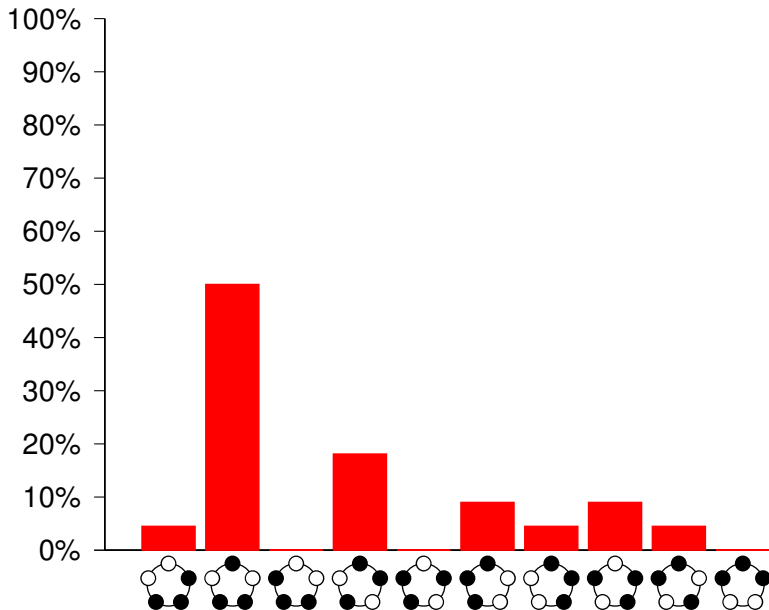
Stationary distribution



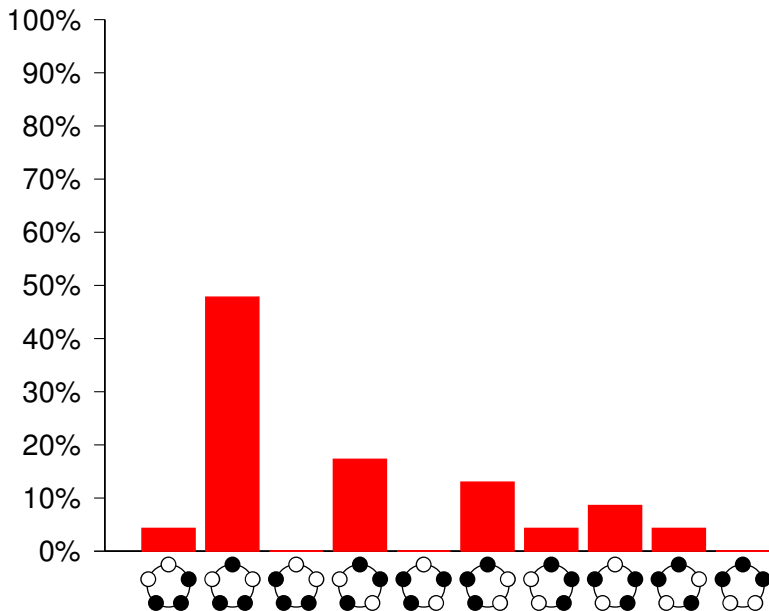
Stationary distribution



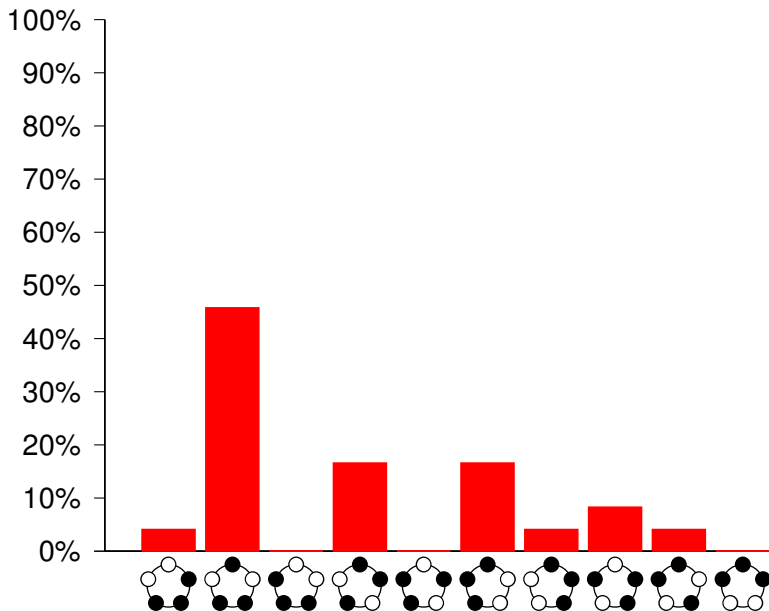
Stationary distribution



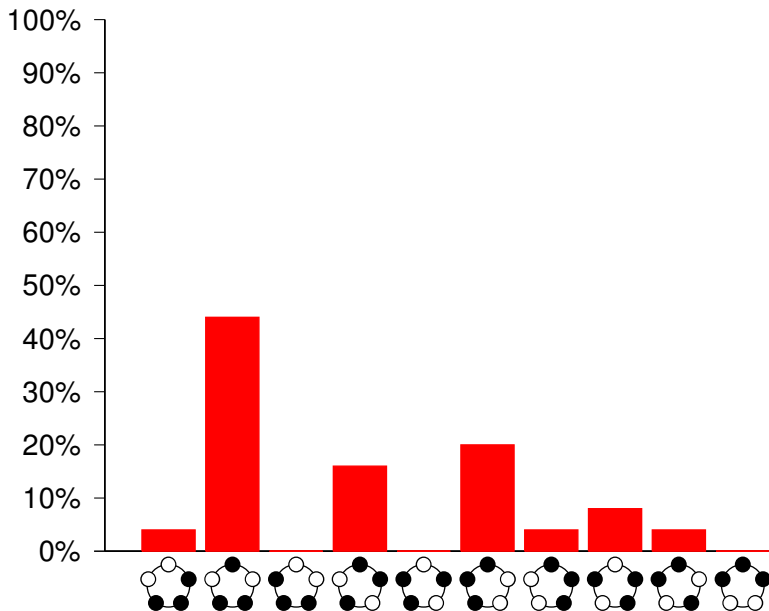
Stationary distribution



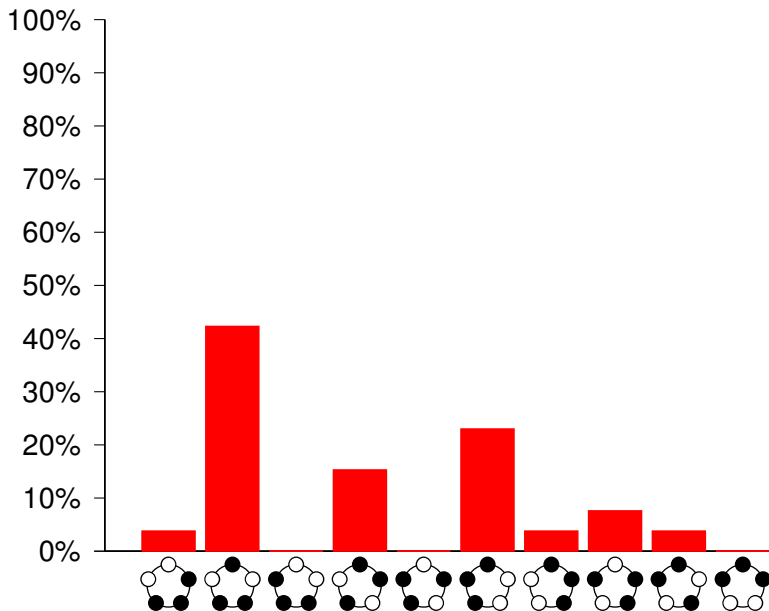
Stationary distribution



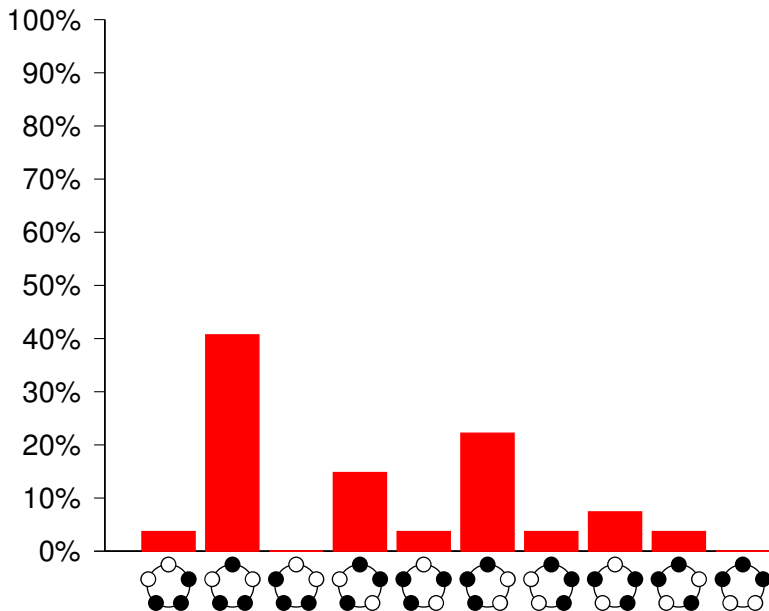
Stationary distribution



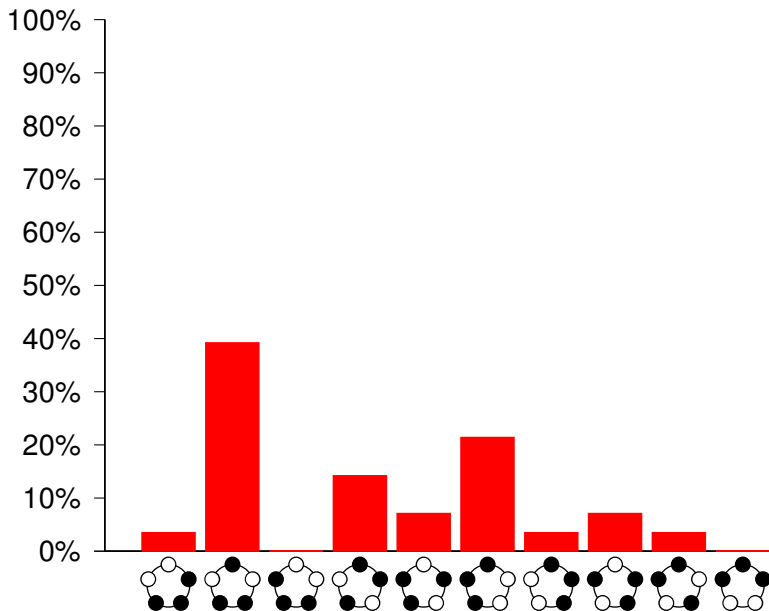
Stationary distribution



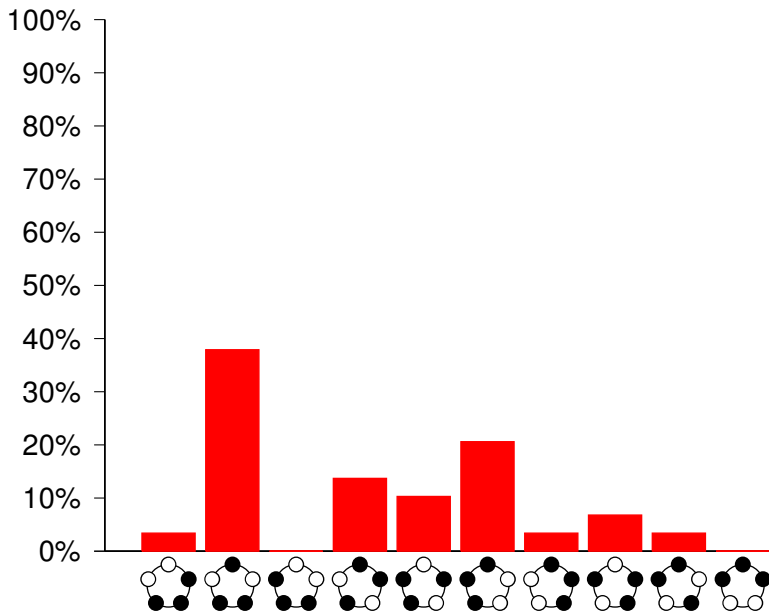
Stationary distribution



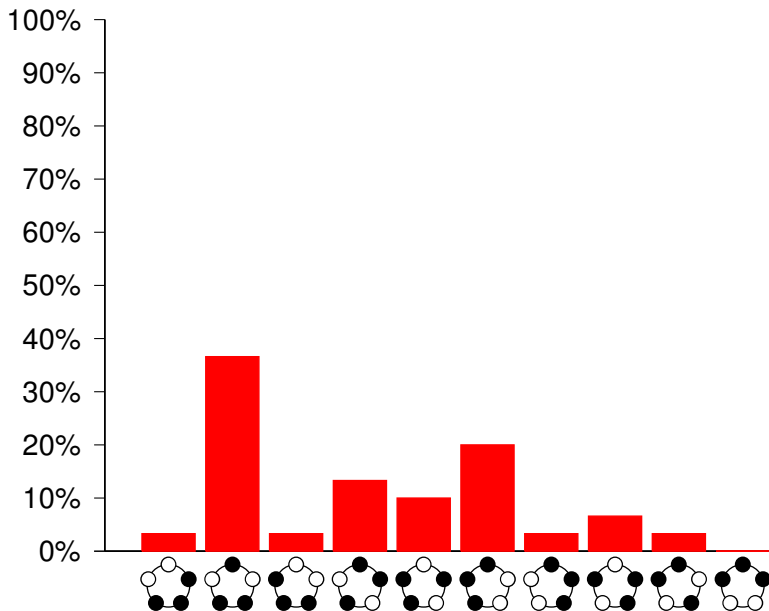
Stationary distribution



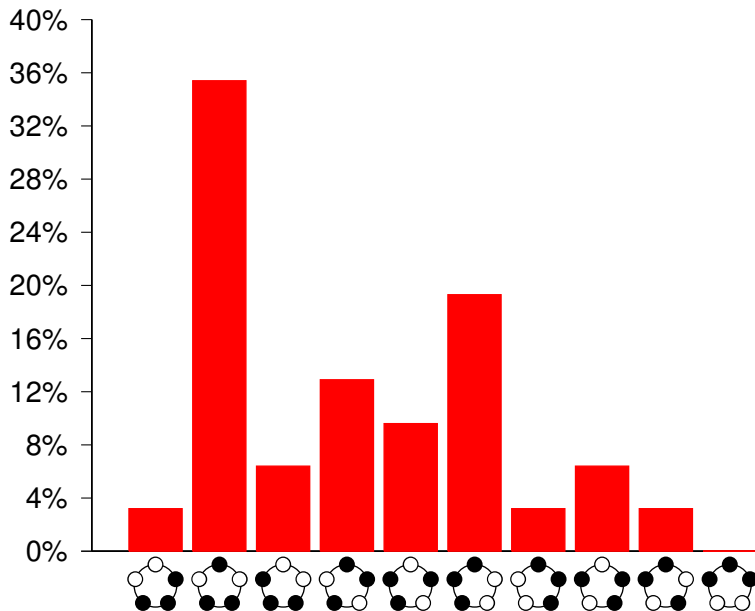
Stationary distribution



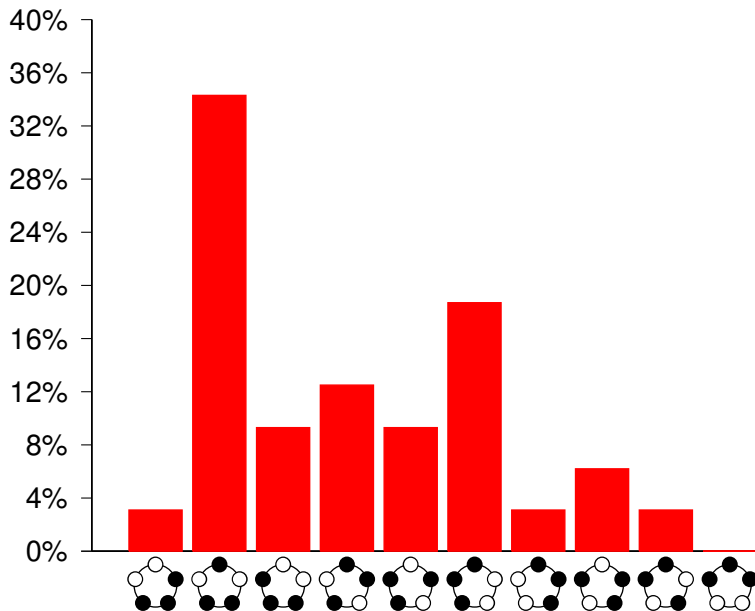
Stationary distribution



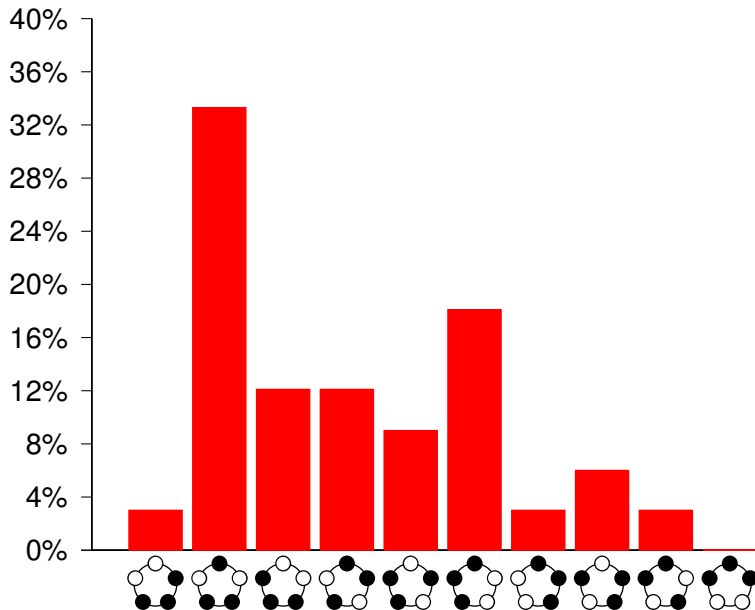
Stationary distribution



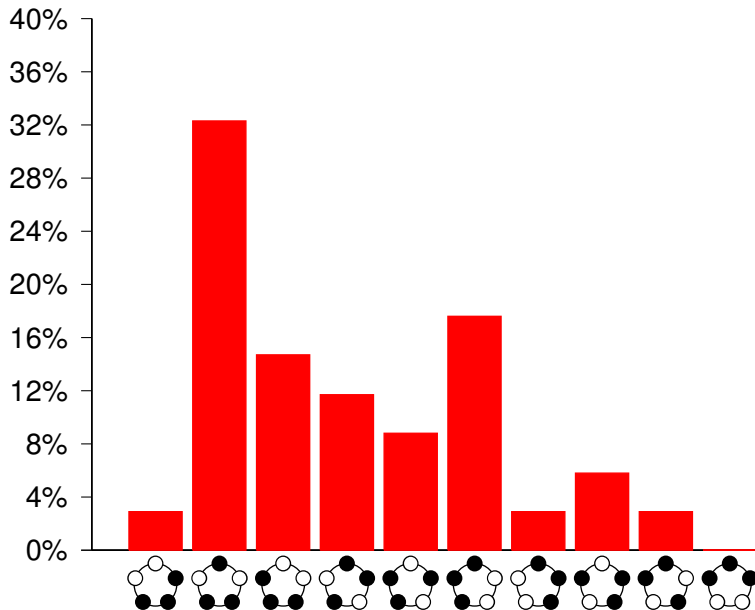
Stationary distribution



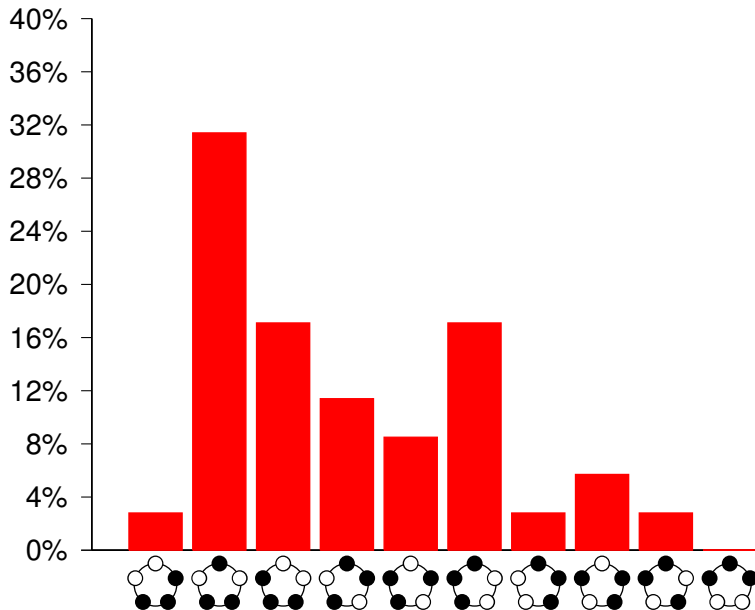
Stationary distribution



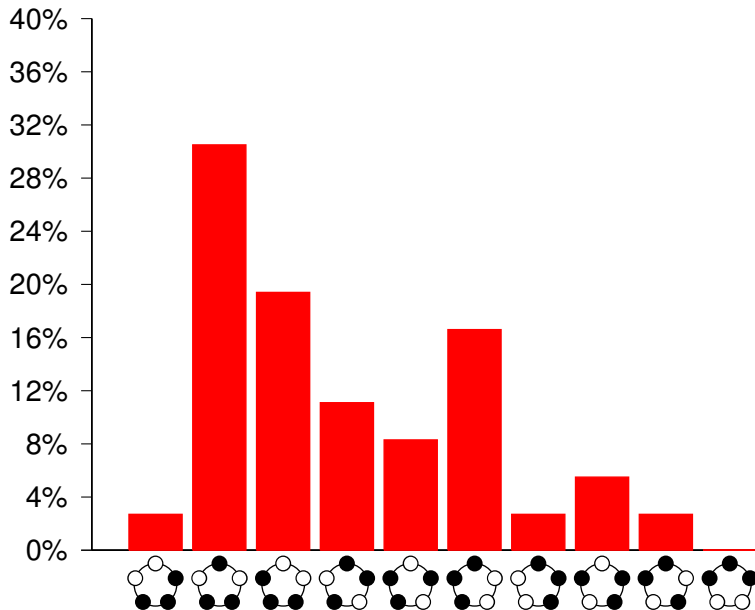
Stationary distribution



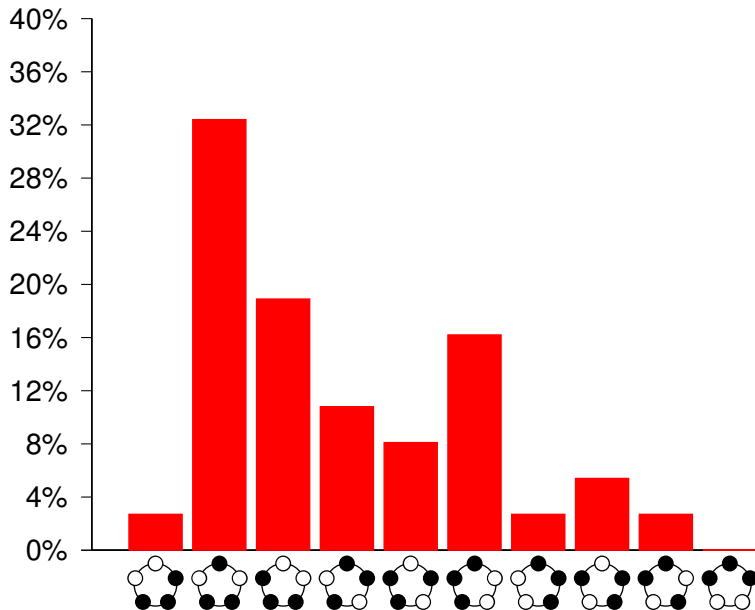
Stationary distribution



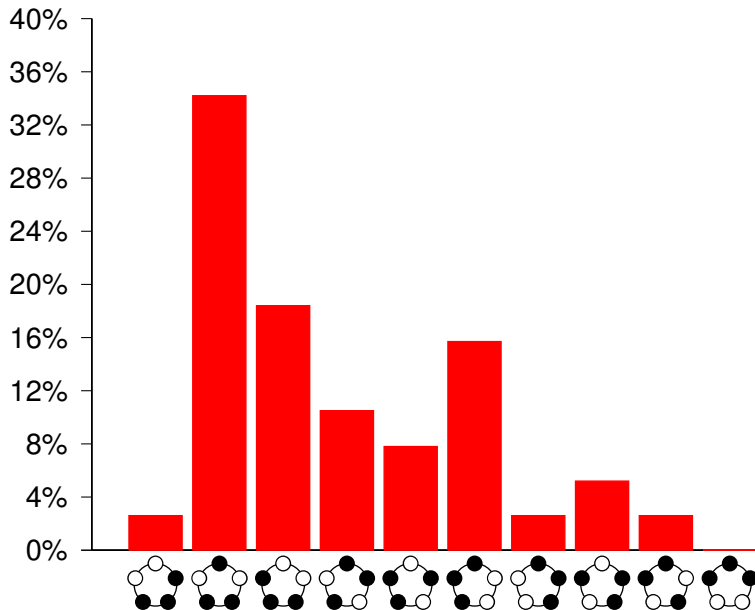
Stationary distribution



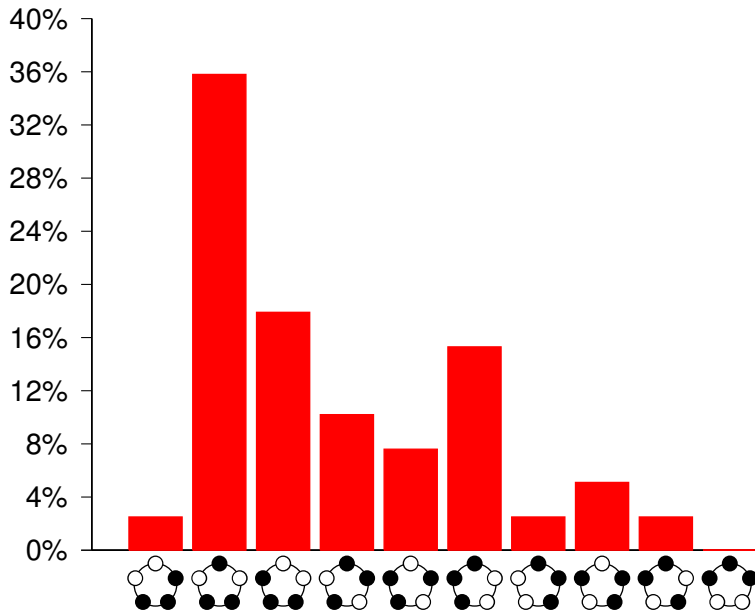
Stationary distribution



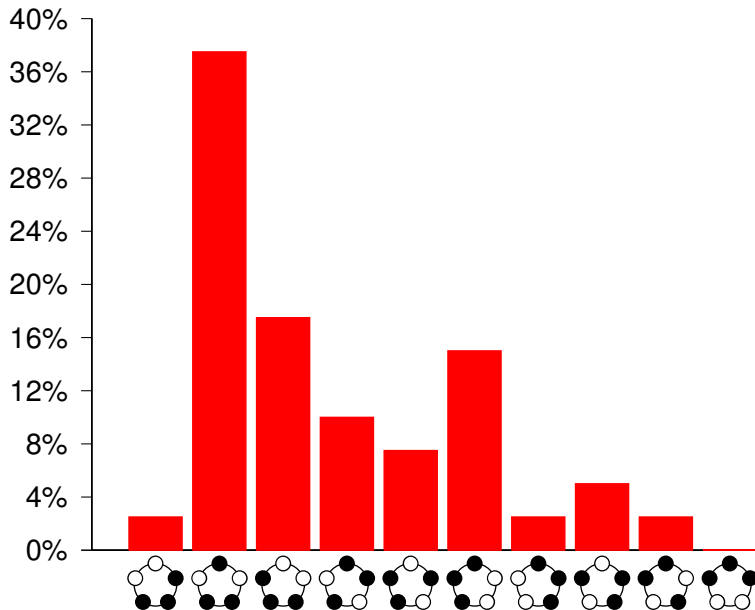
Stationary distribution



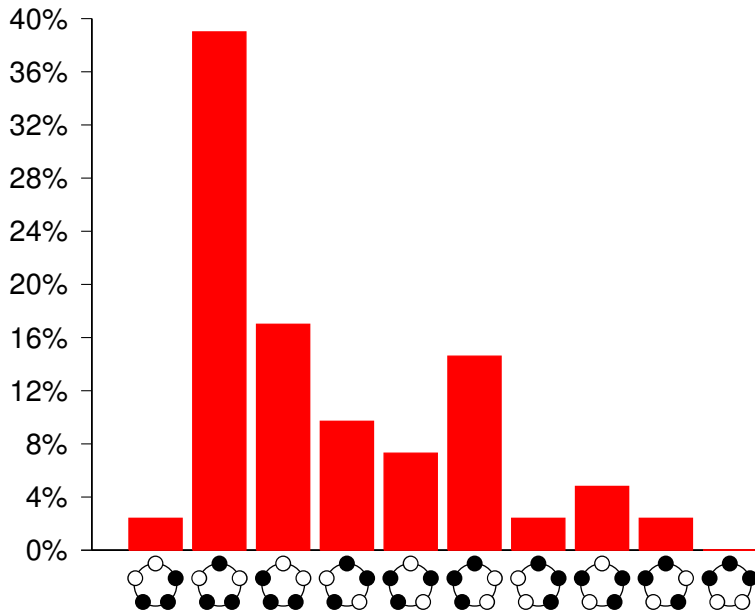
Stationary distribution



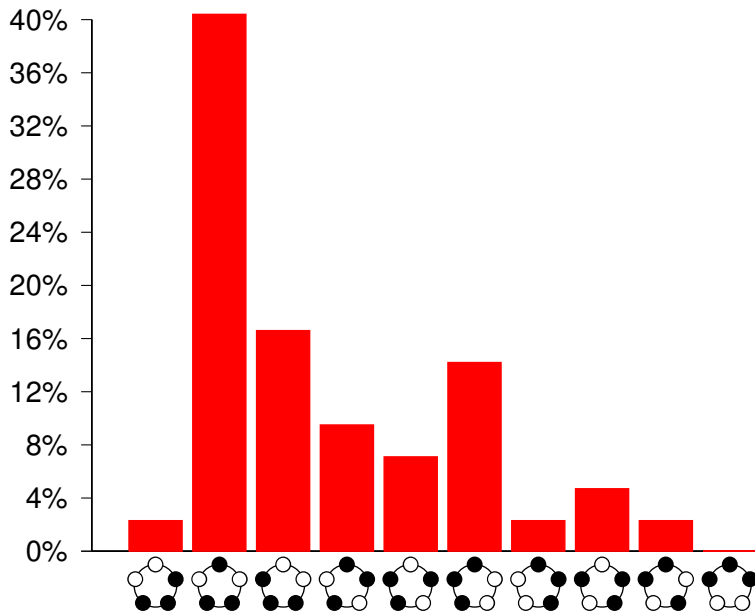
Stationary distribution



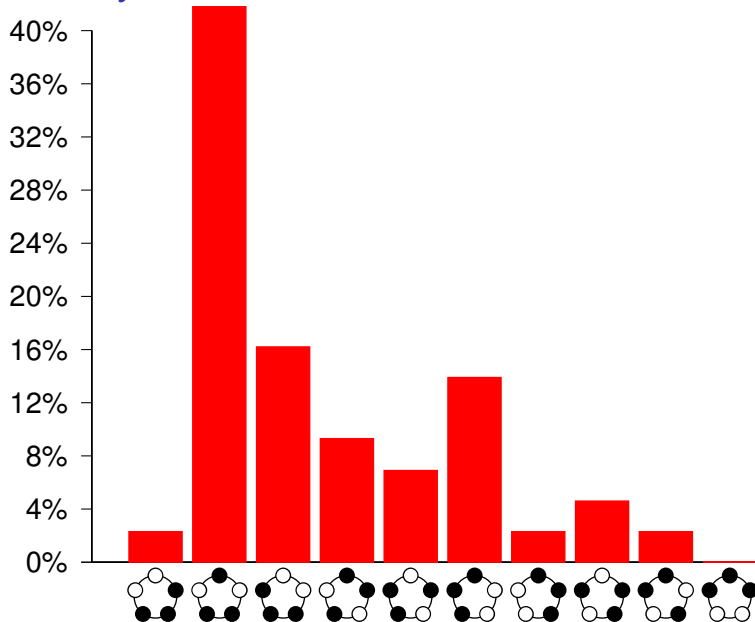
Stationary distribution



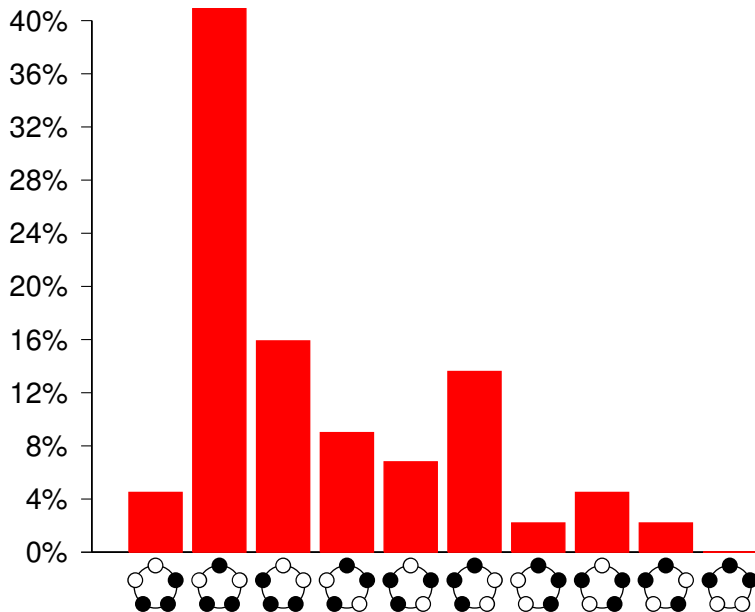
Stationary distribution



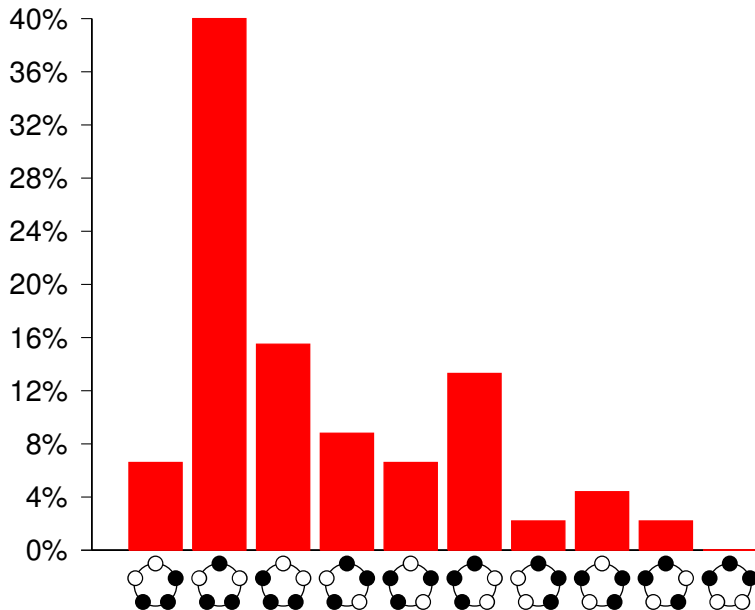
Stationary distribution



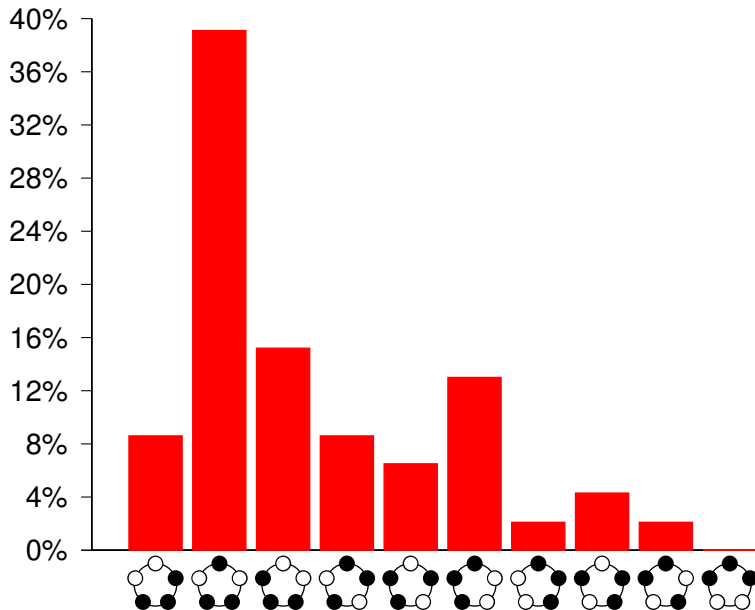
Stationary distribution



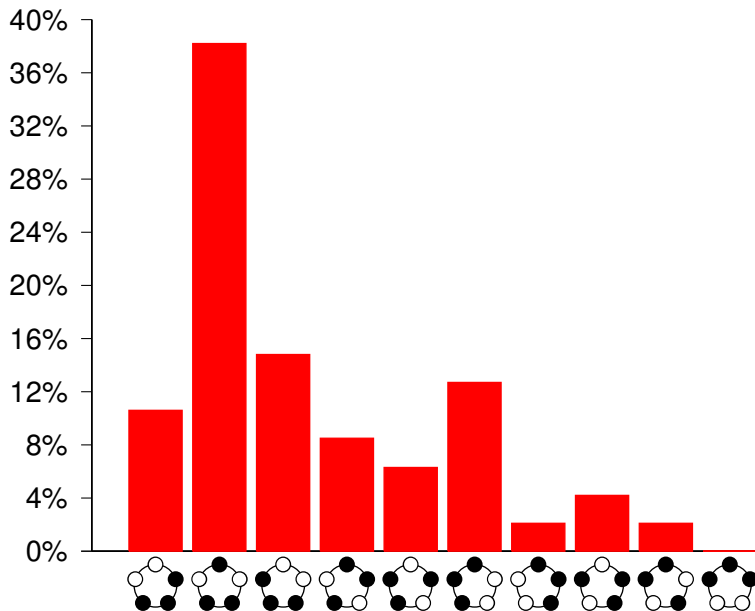
Stationary distribution



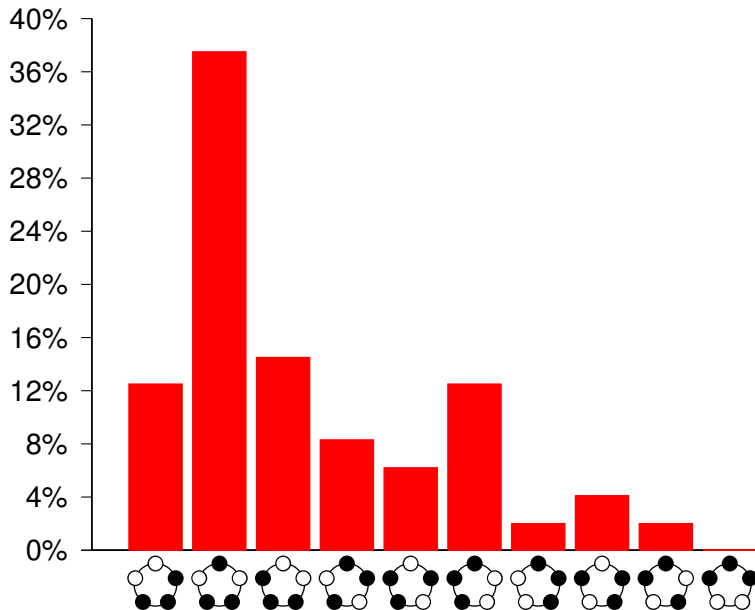
Stationary distribution



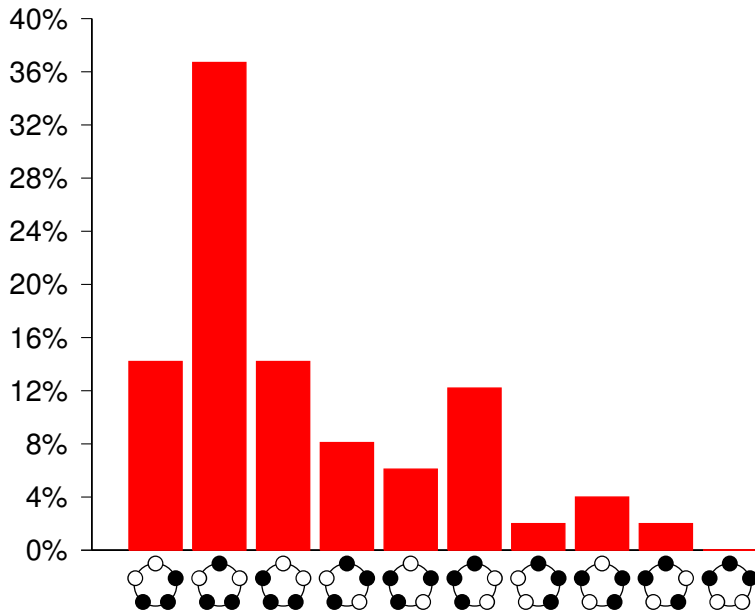
Stationary distribution



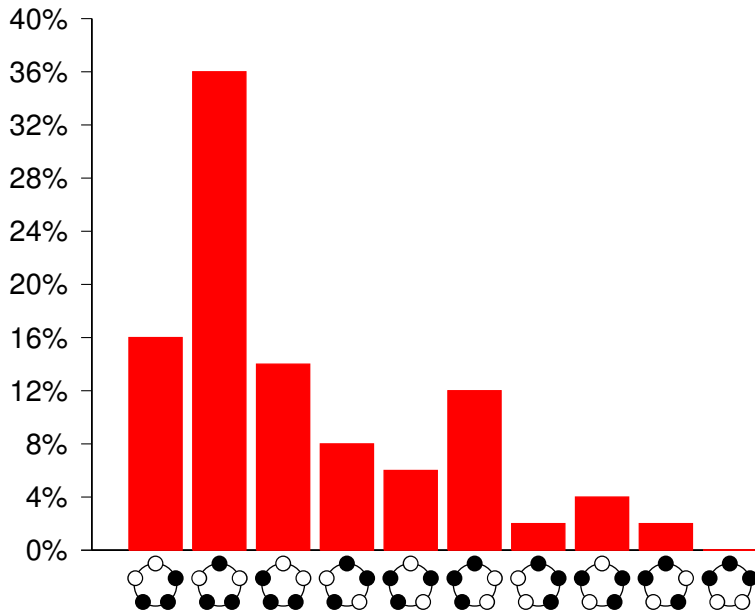
Stationary distribution



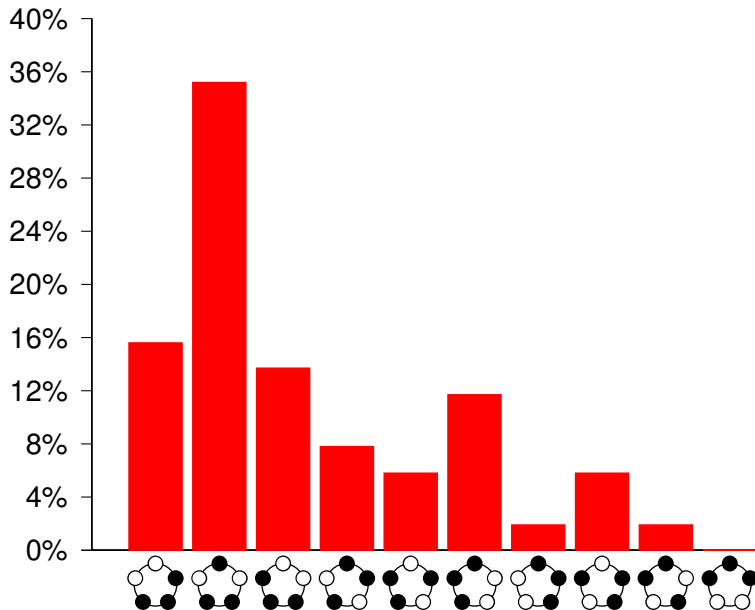
Stationary distribution



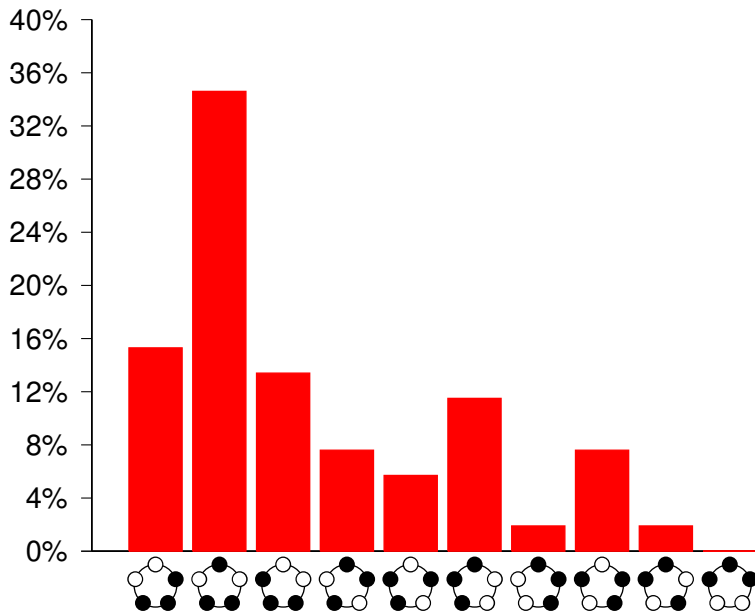
Stationary distribution



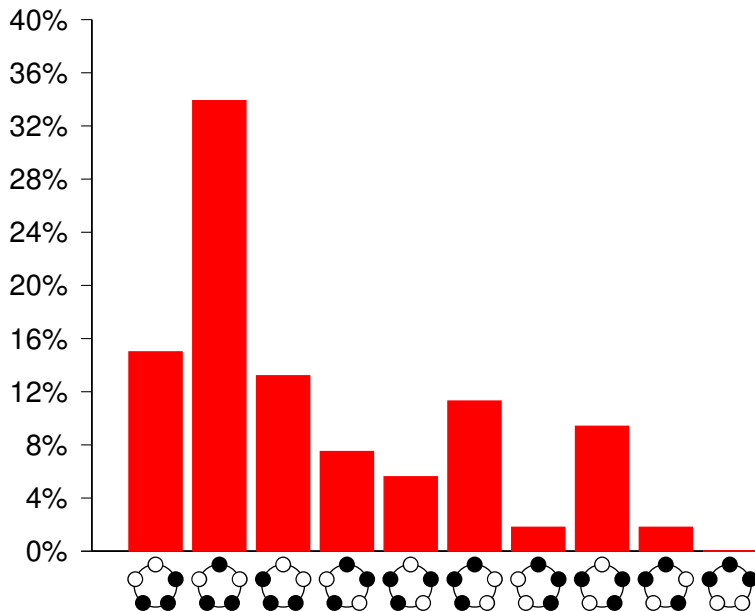
Stationary distribution



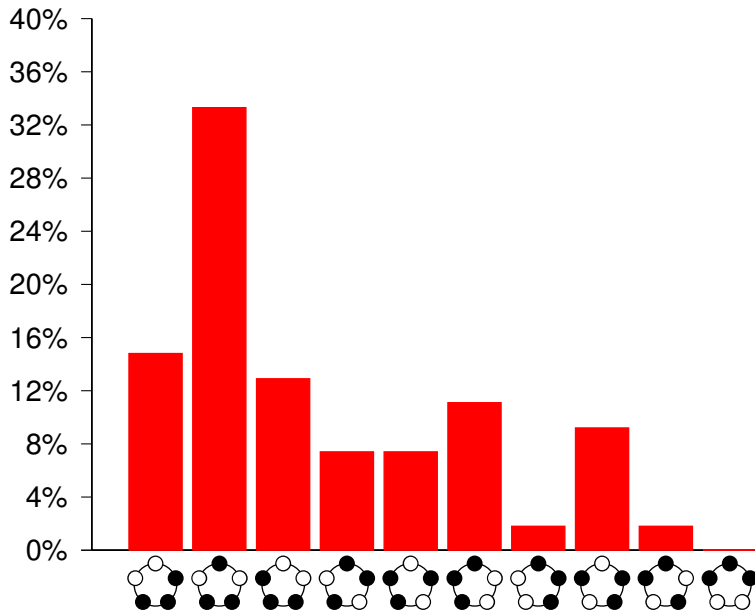
Stationary distribution



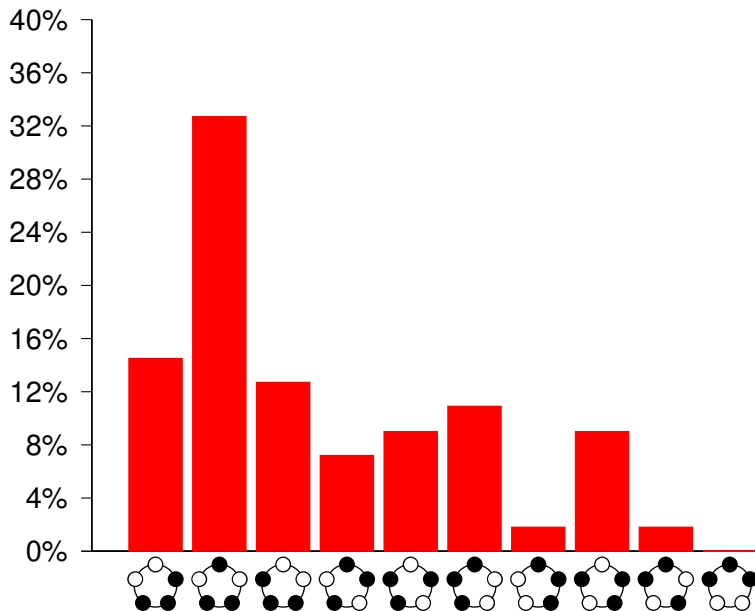
Stationary distribution



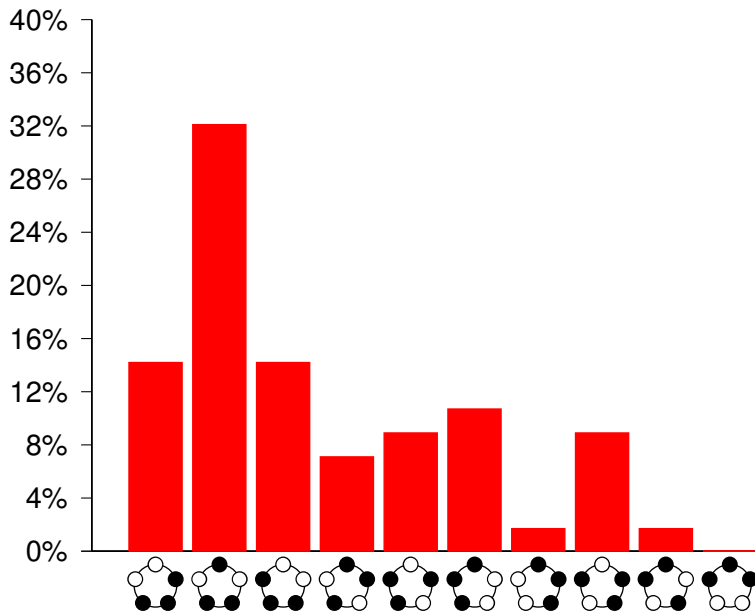
Stationary distribution



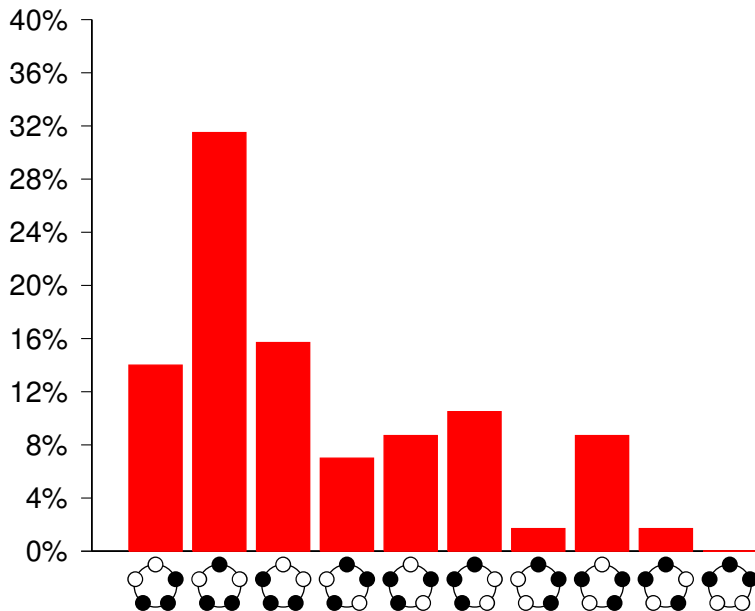
Stationary distribution



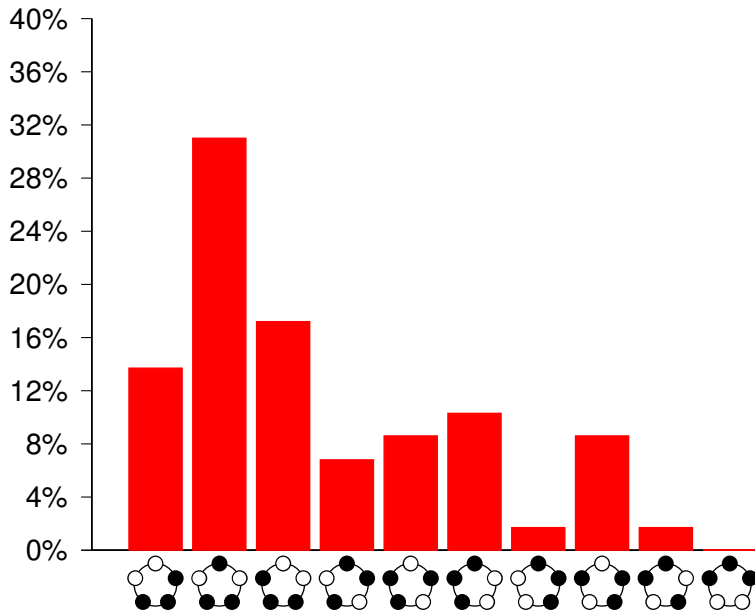
Stationary distribution



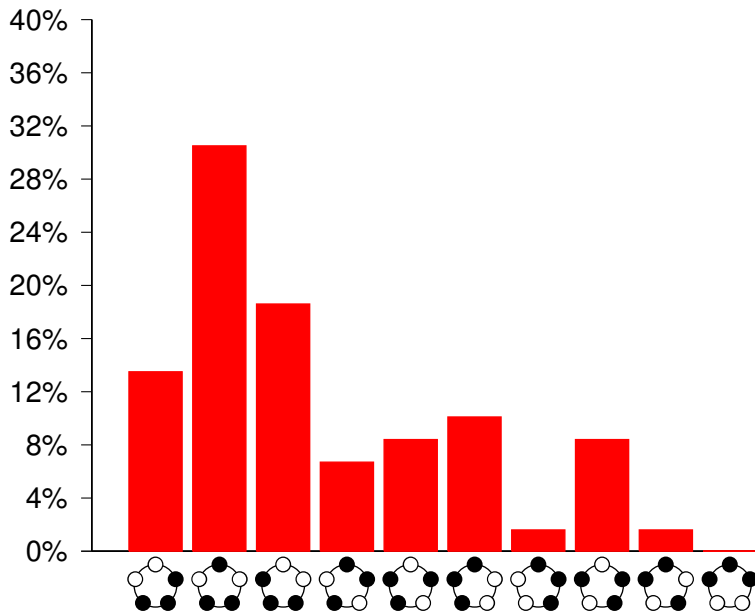
Stationary distribution



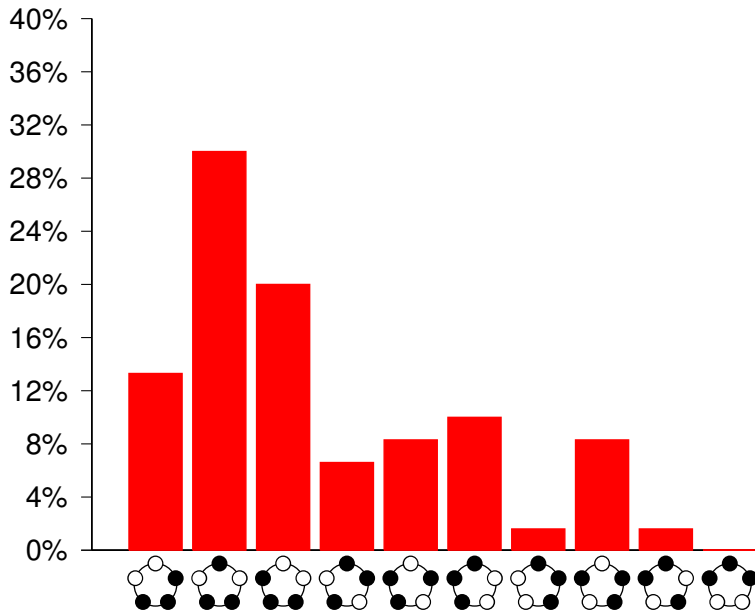
Stationary distribution



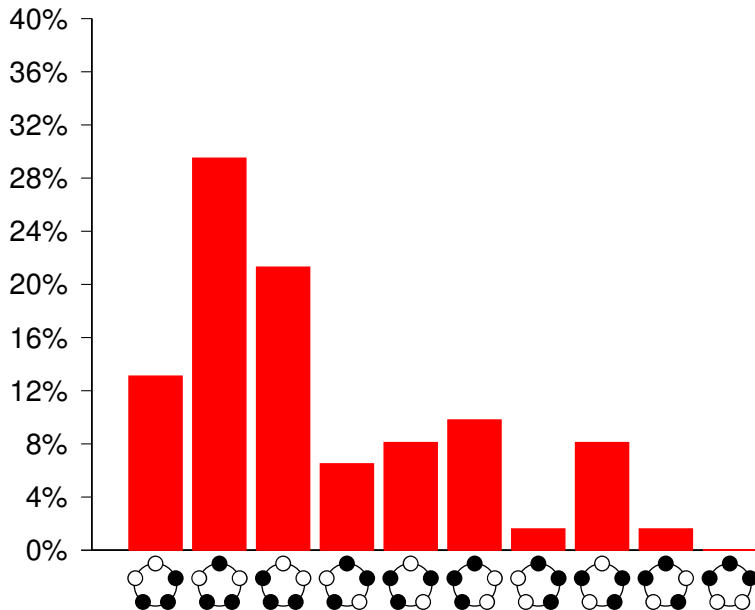
Stationary distribution



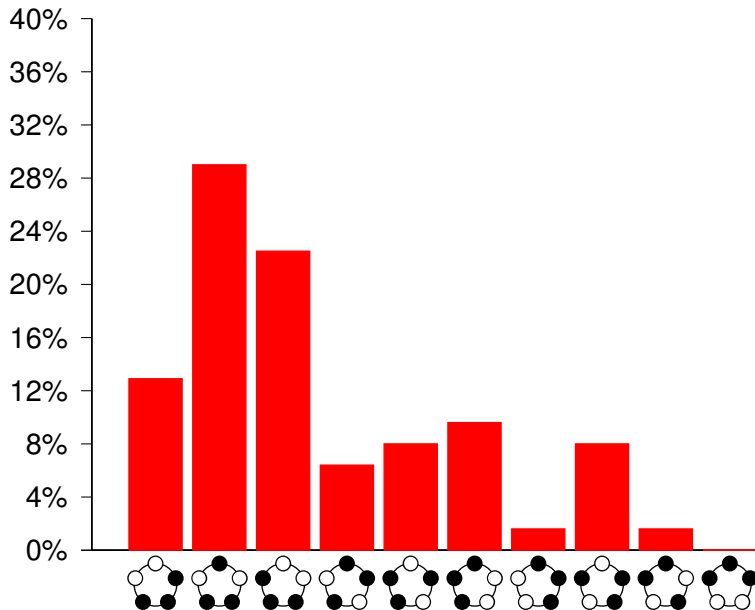
Stationary distribution



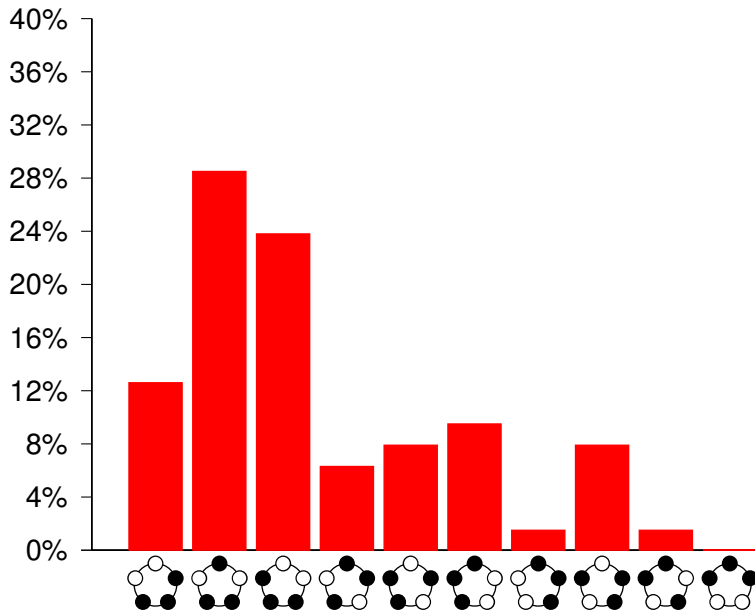
Stationary distribution



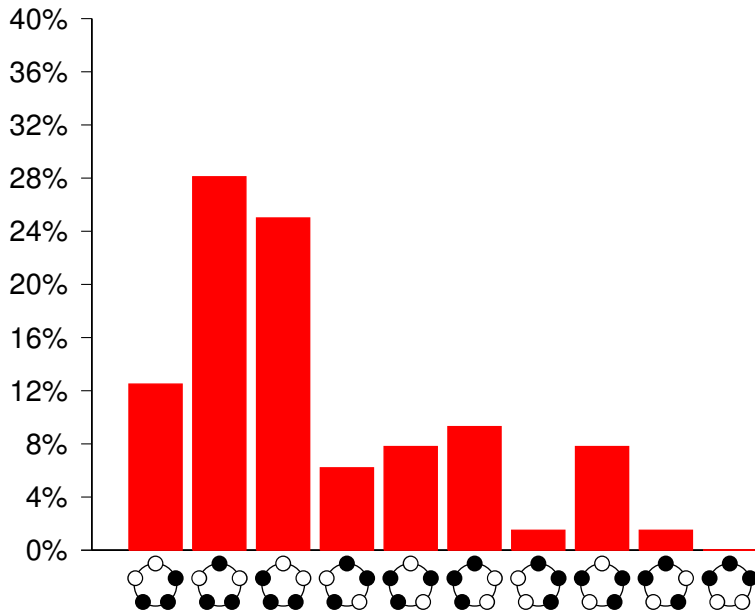
Stationary distribution



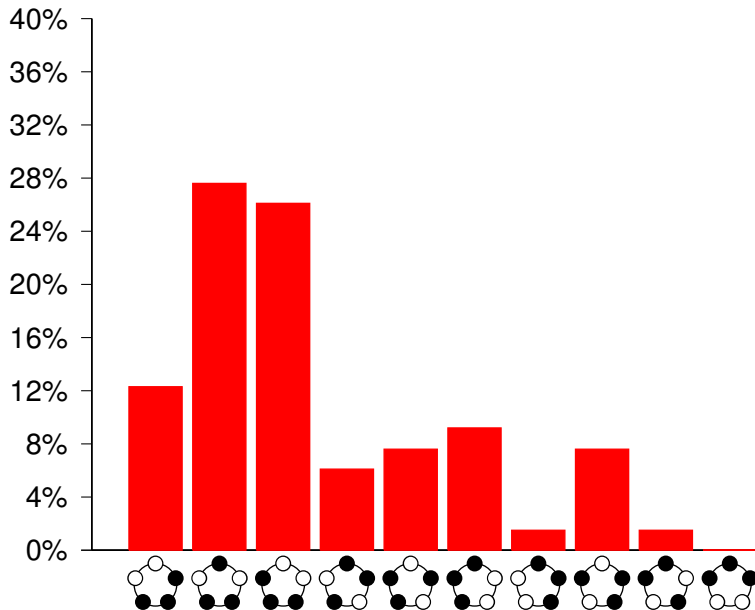
Stationary distribution



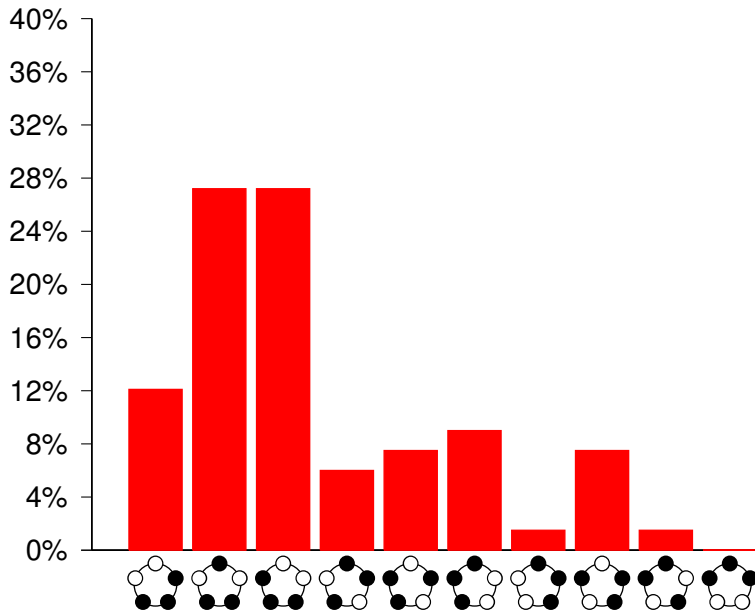
Stationary distribution



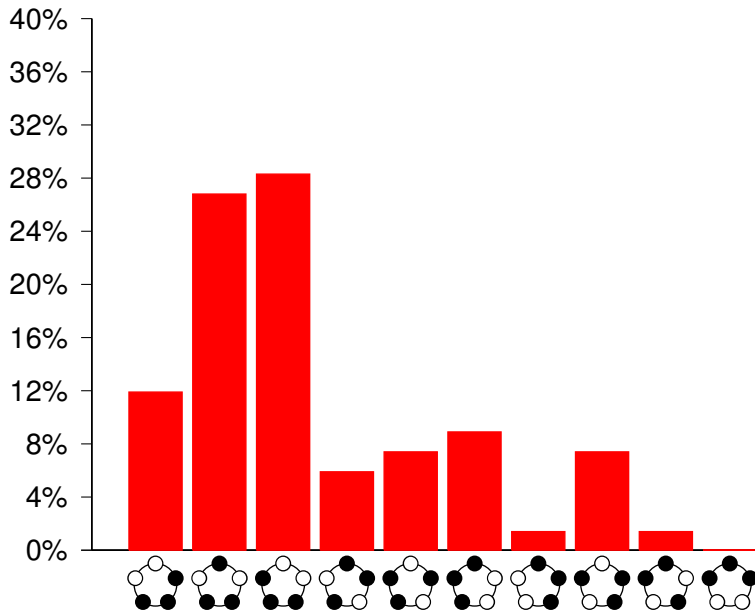
Stationary distribution



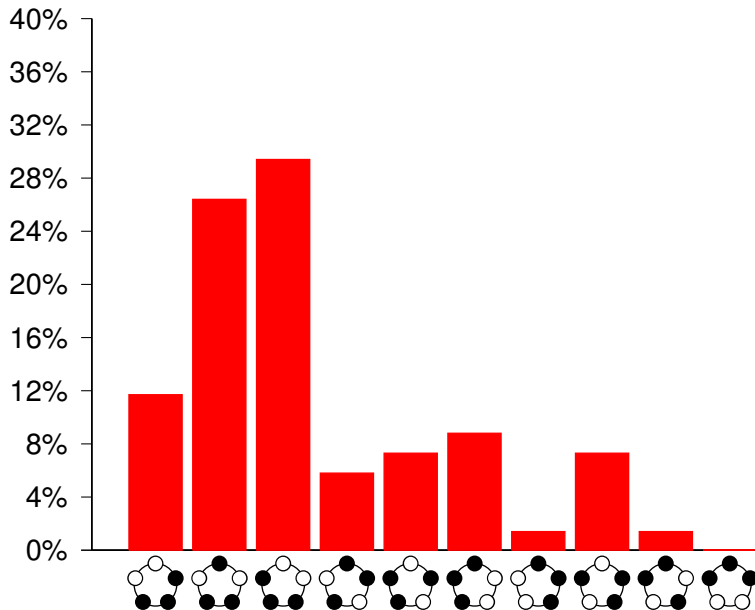
Stationary distribution



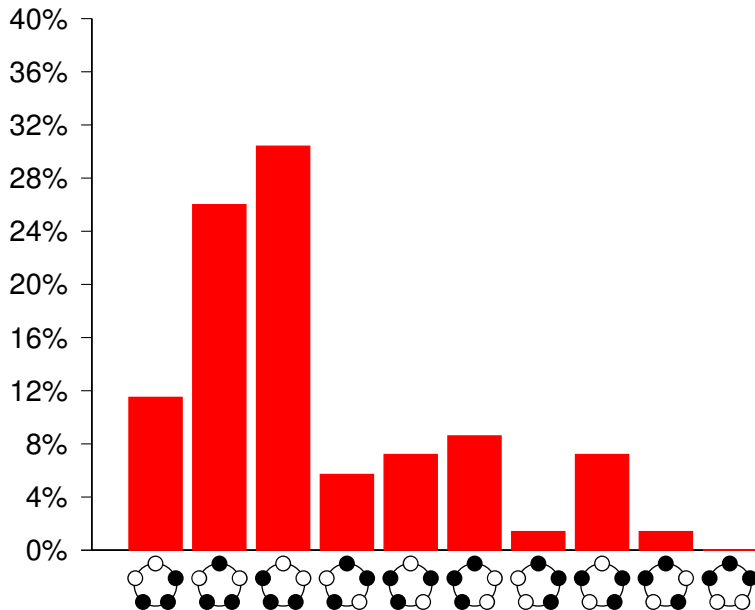
Stationary distribution



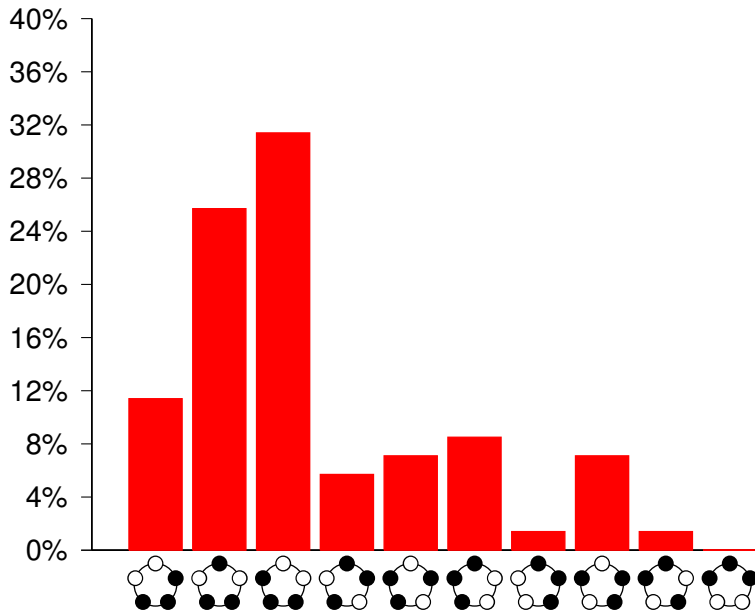
Stationary distribution



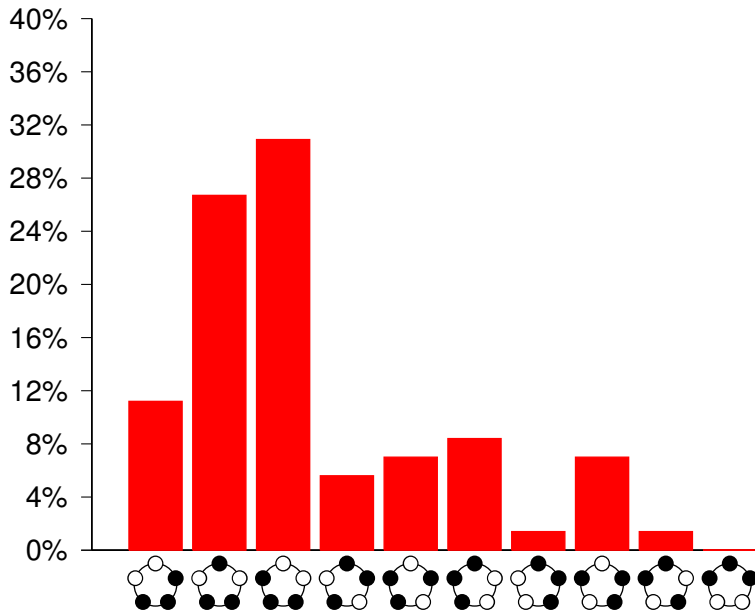
Stationary distribution



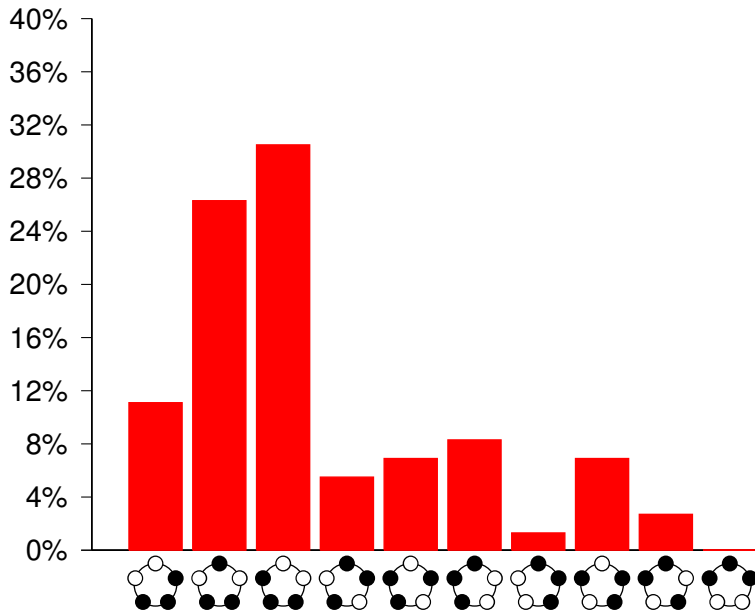
Stationary distribution



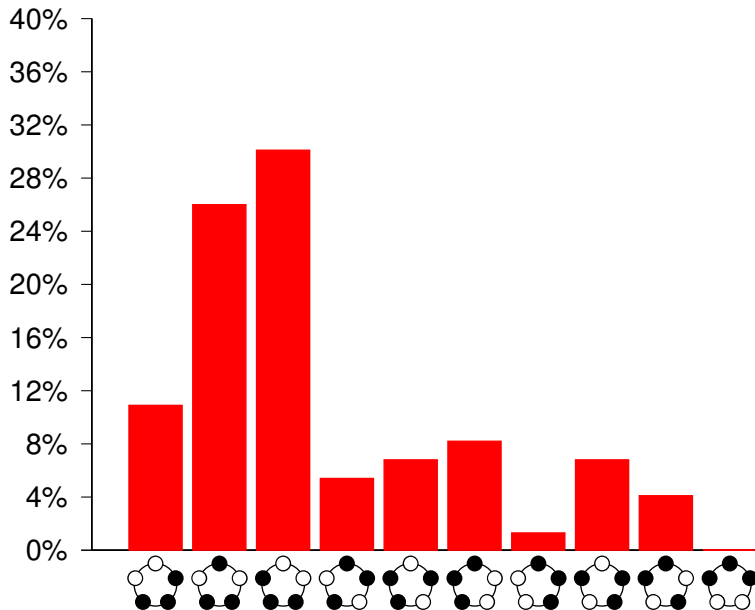
Stationary distribution



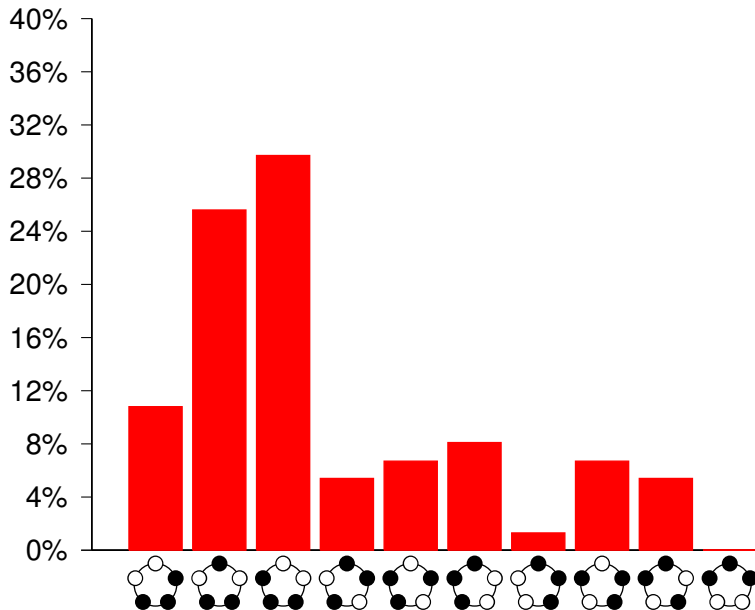
Stationary distribution



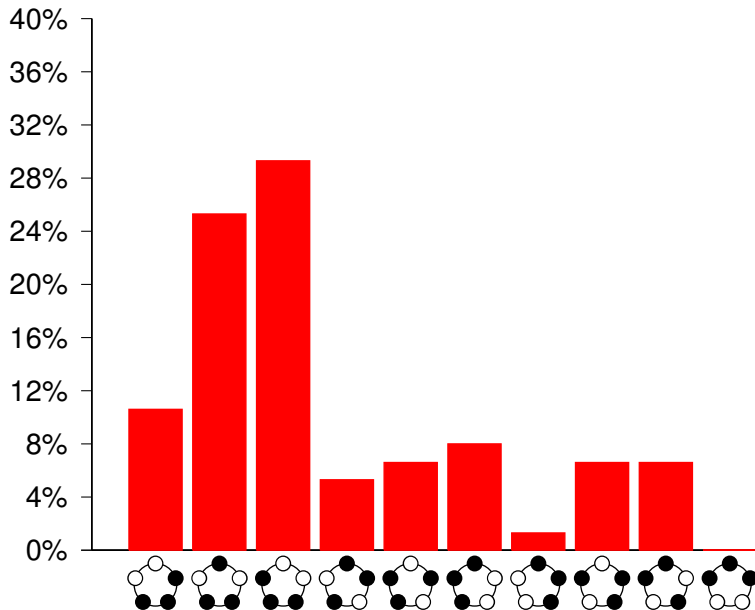
Stationary distribution



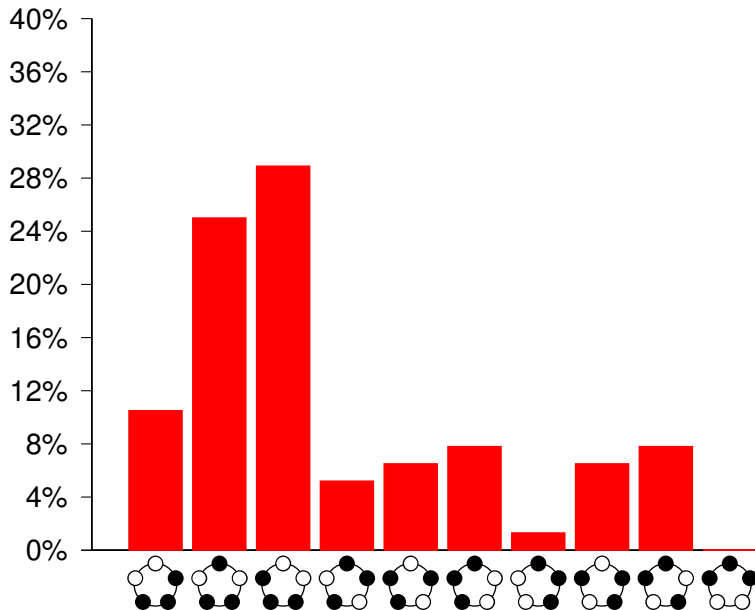
Stationary distribution



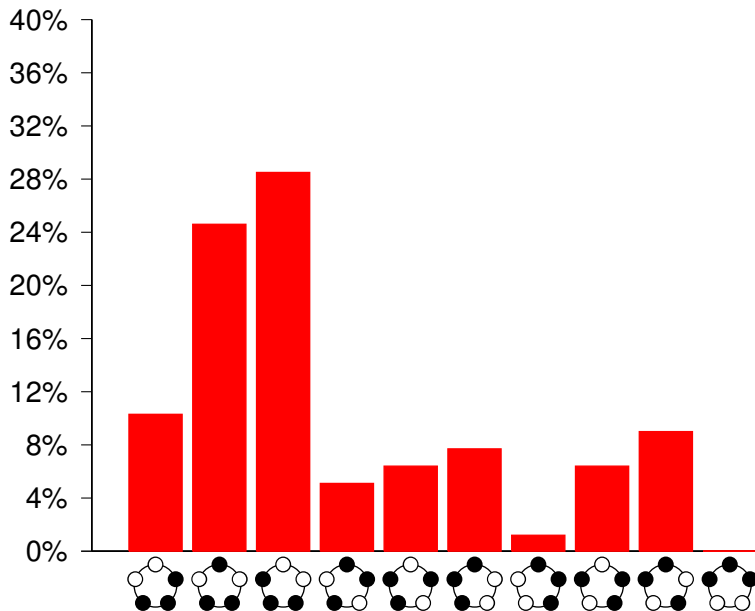
Stationary distribution



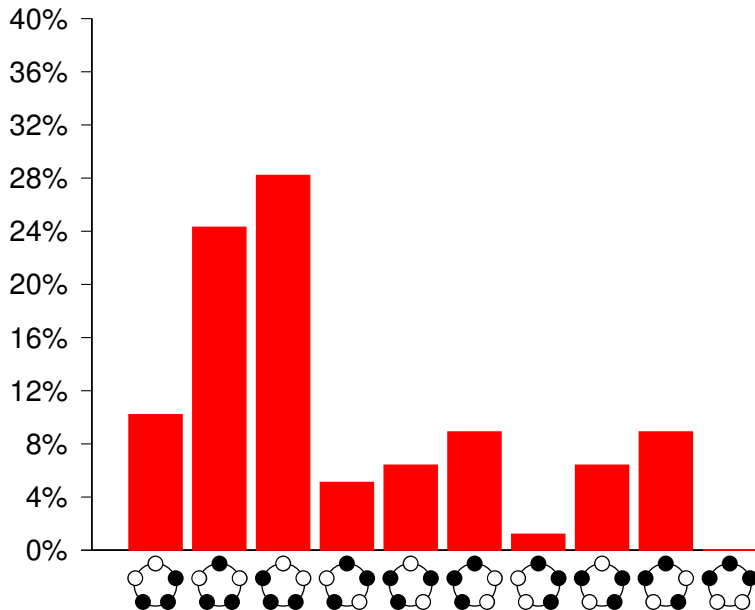
Stationary distribution



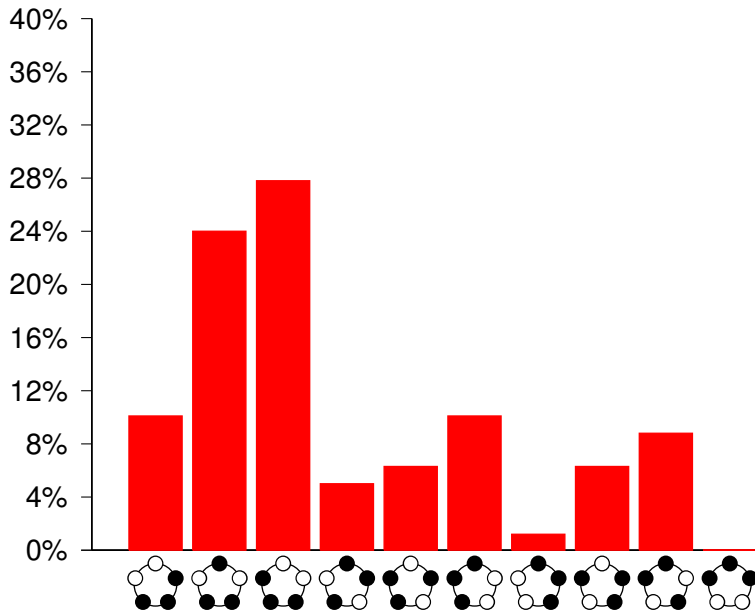
Stationary distribution



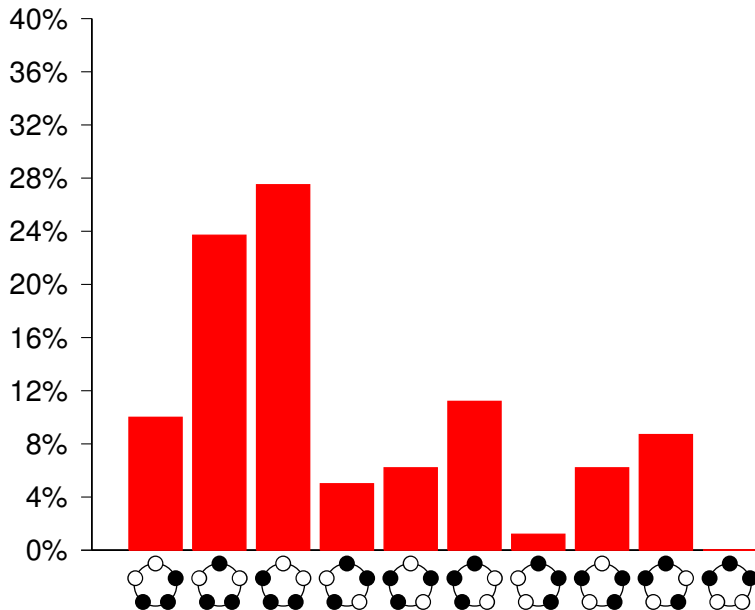
Stationary distribution



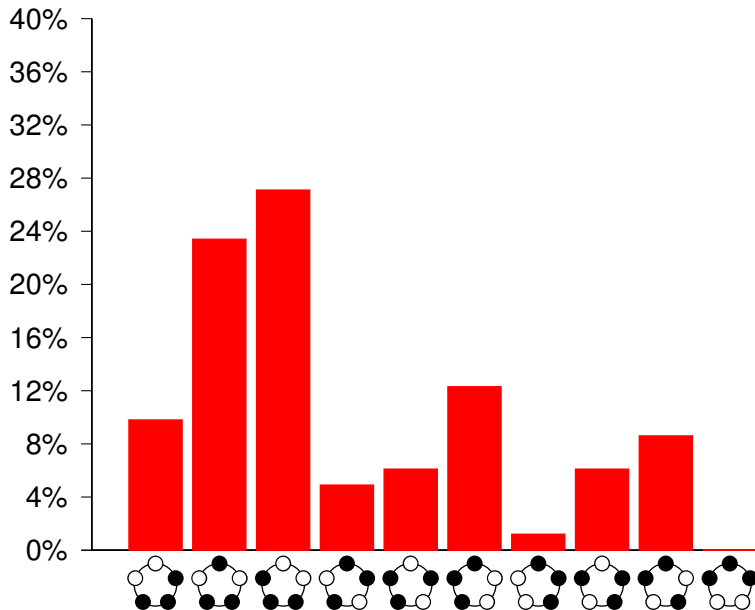
Stationary distribution



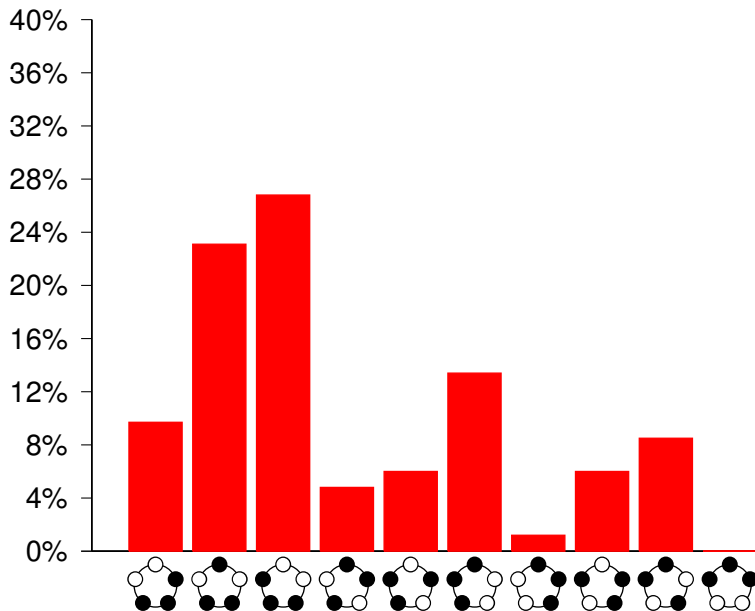
Stationary distribution



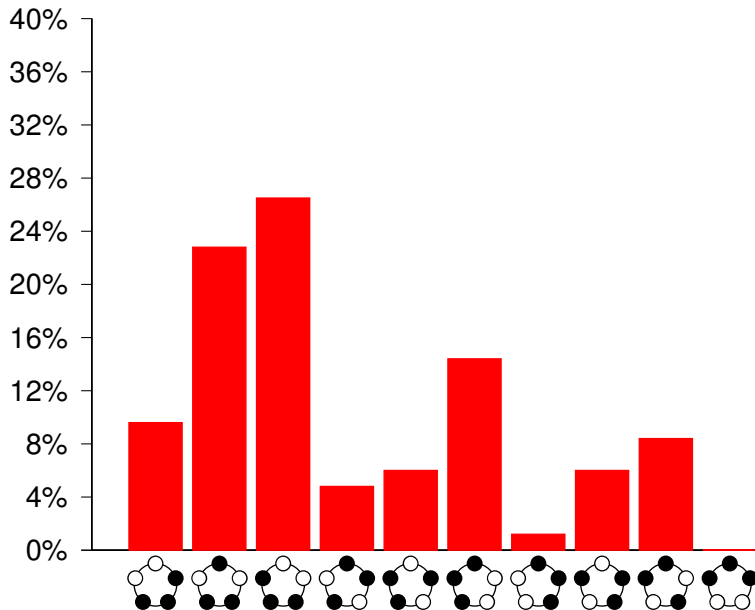
Stationary distribution



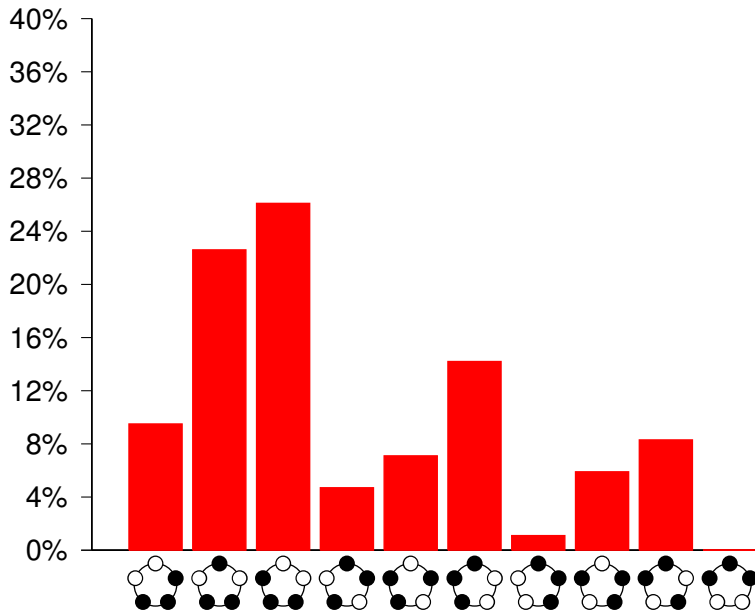
Stationary distribution



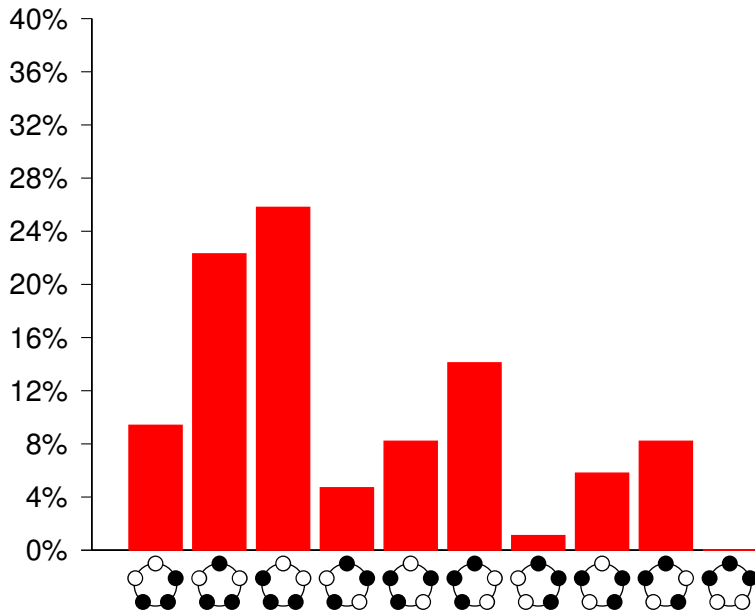
Stationary distribution



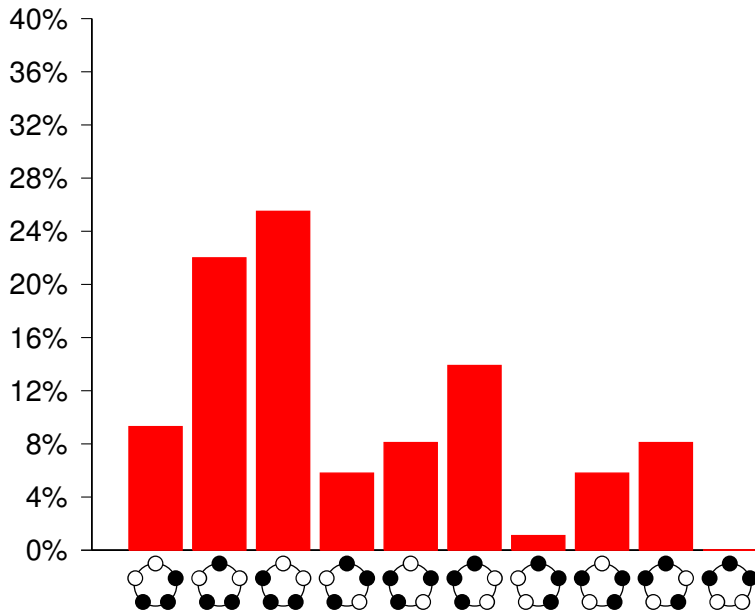
Stationary distribution



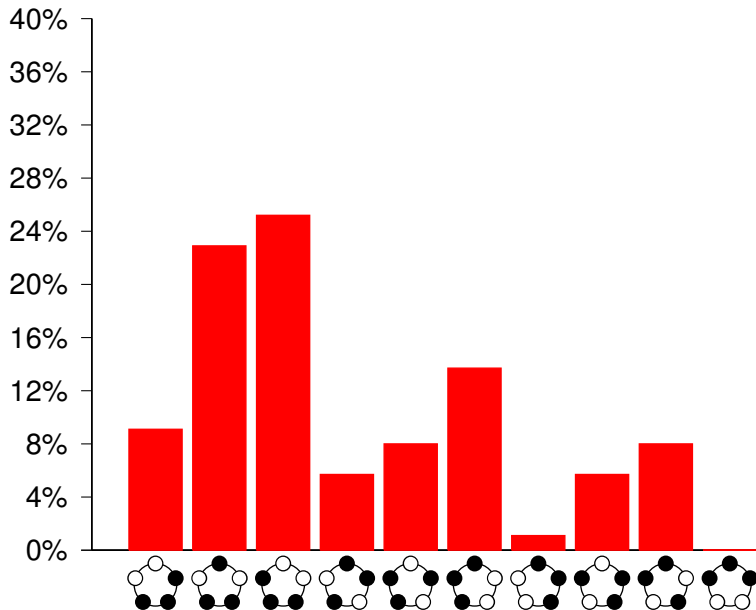
Stationary distribution



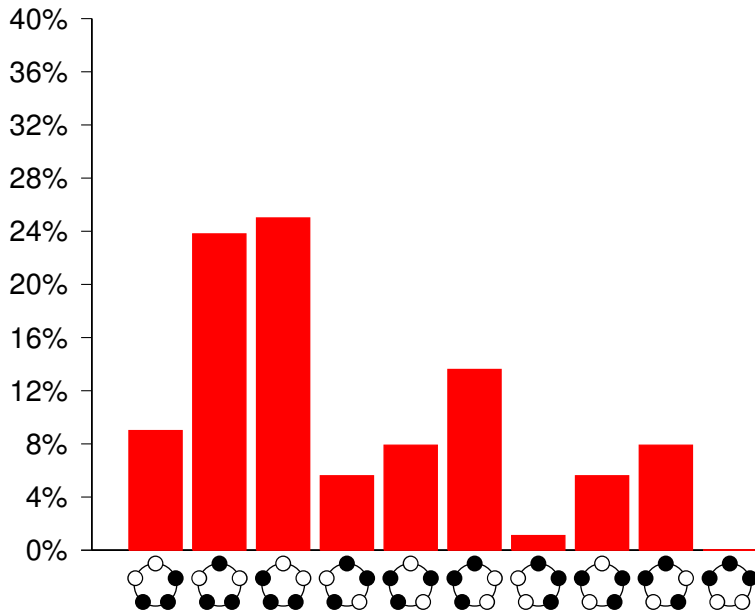
Stationary distribution



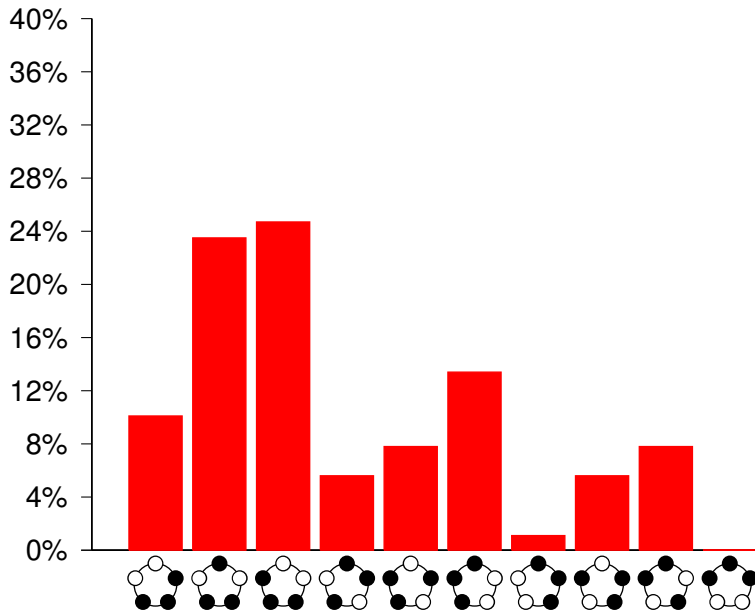
Stationary distribution



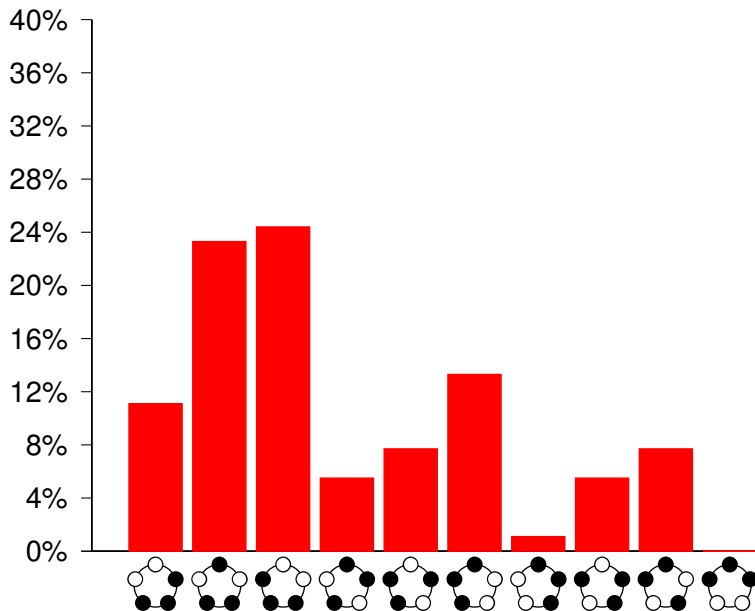
Stationary distribution



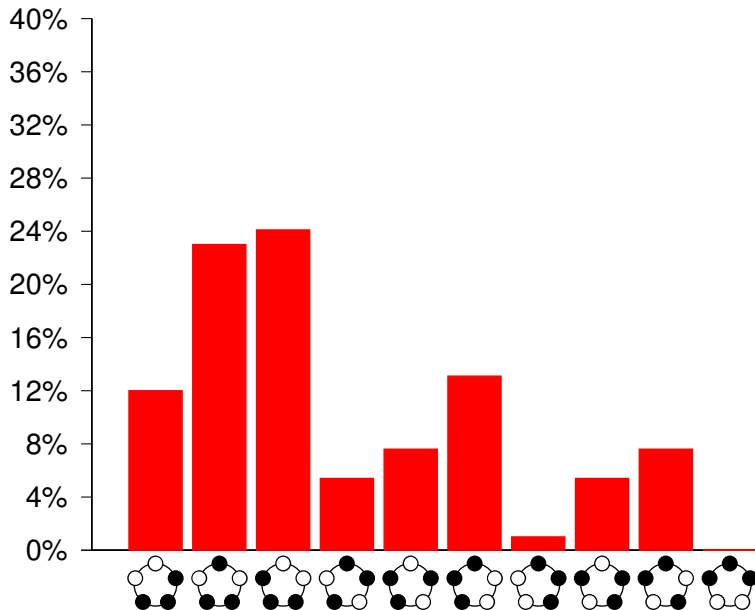
Stationary distribution



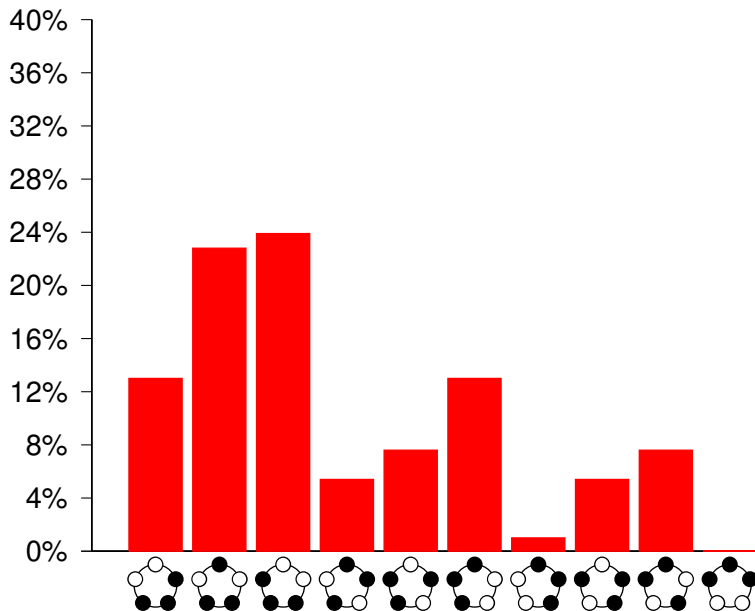
Stationary distribution



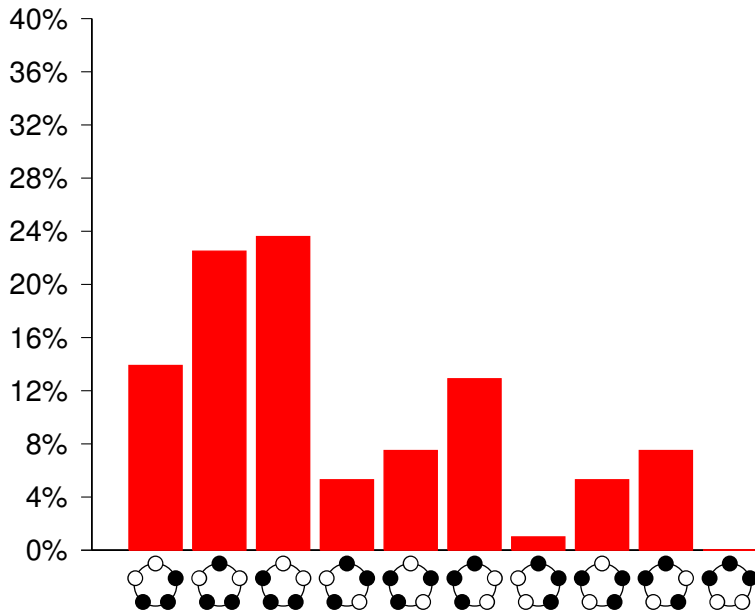
Stationary distribution



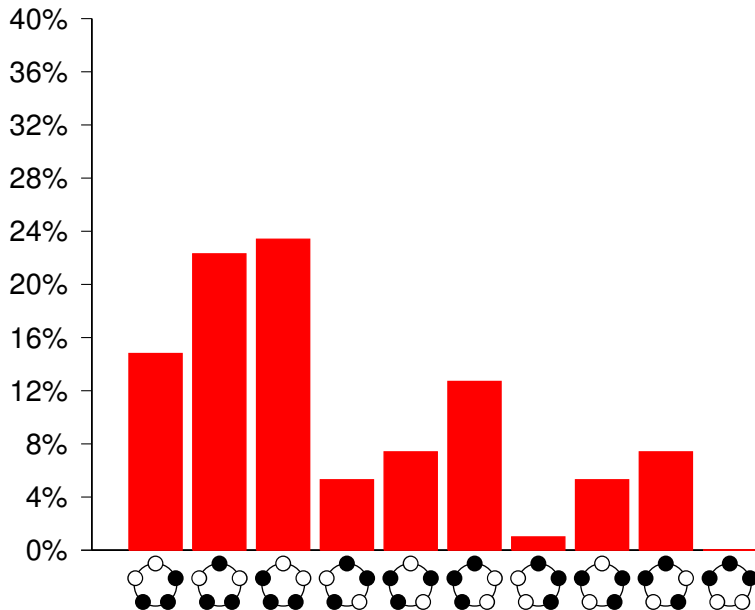
Stationary distribution



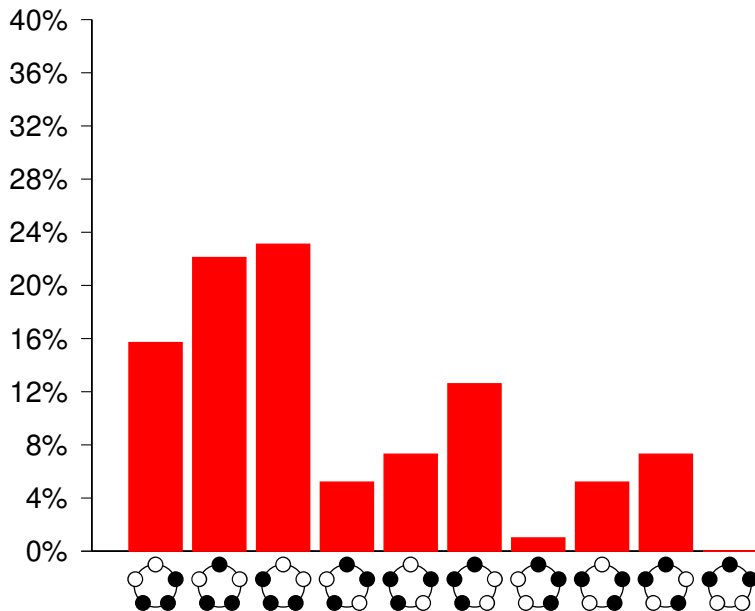
Stationary distribution



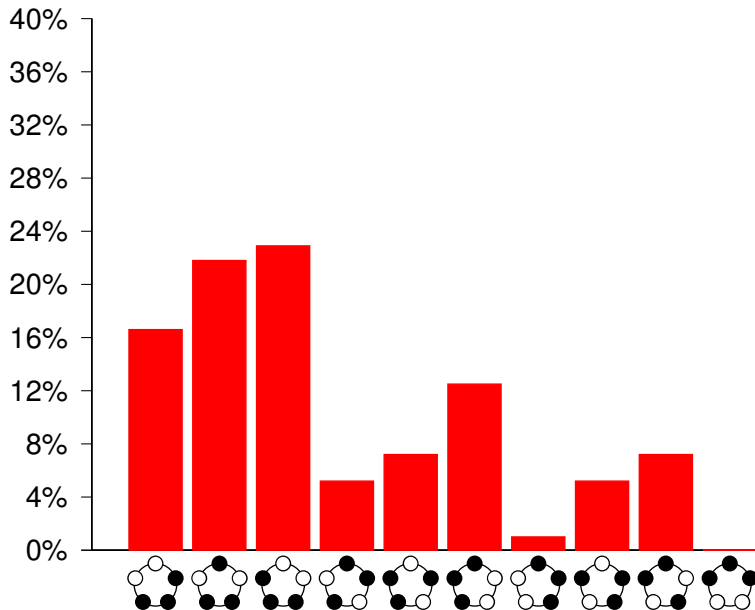
Stationary distribution



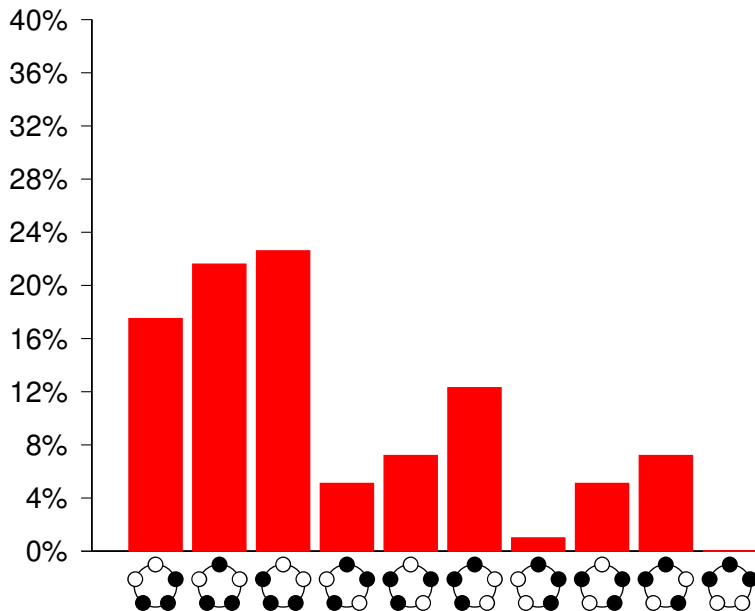
Stationary distribution



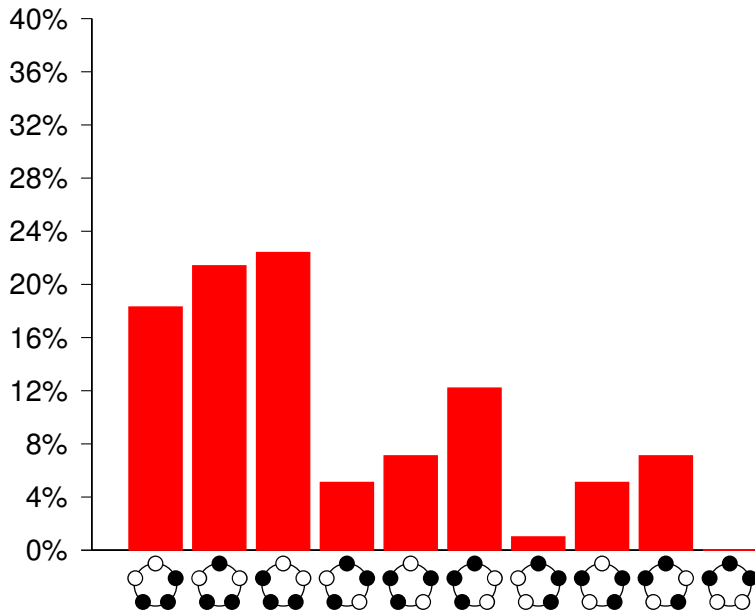
Stationary distribution



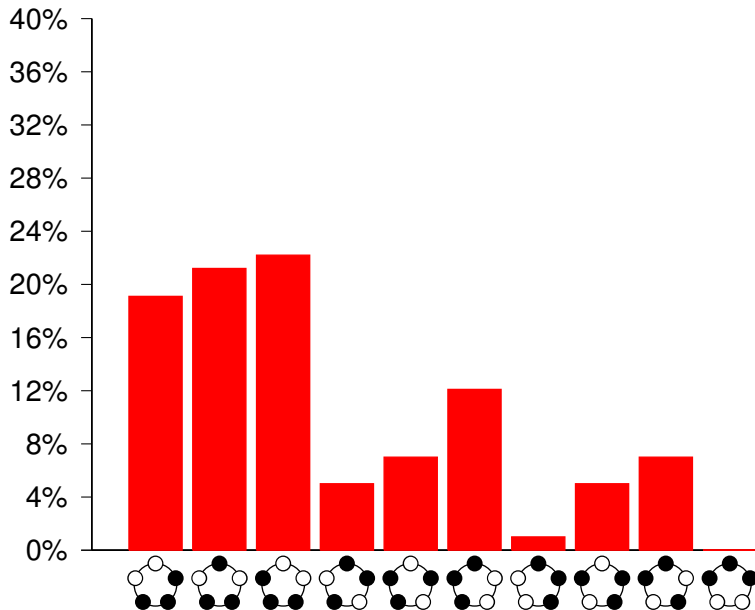
Stationary distribution



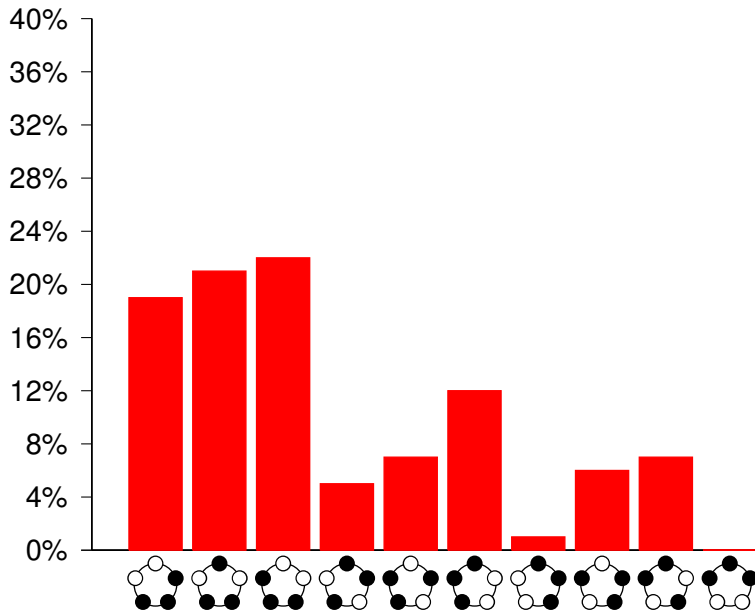
Stationary distribution



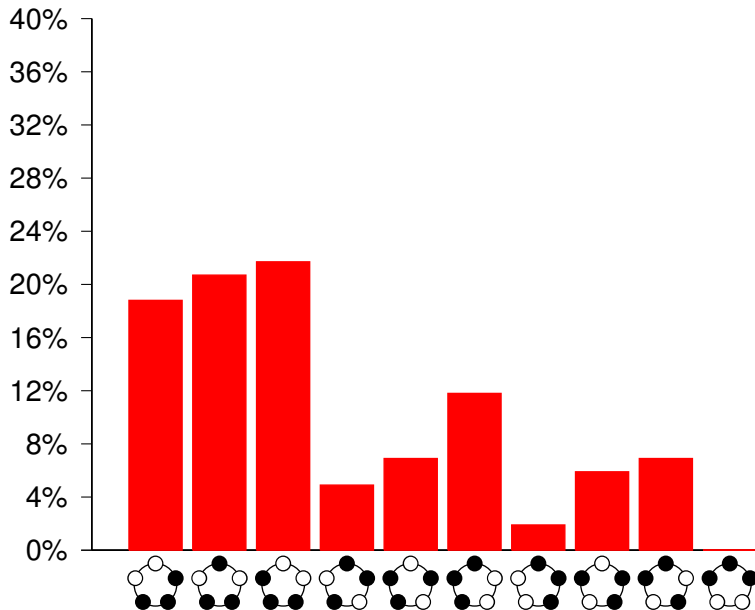
Stationary distribution



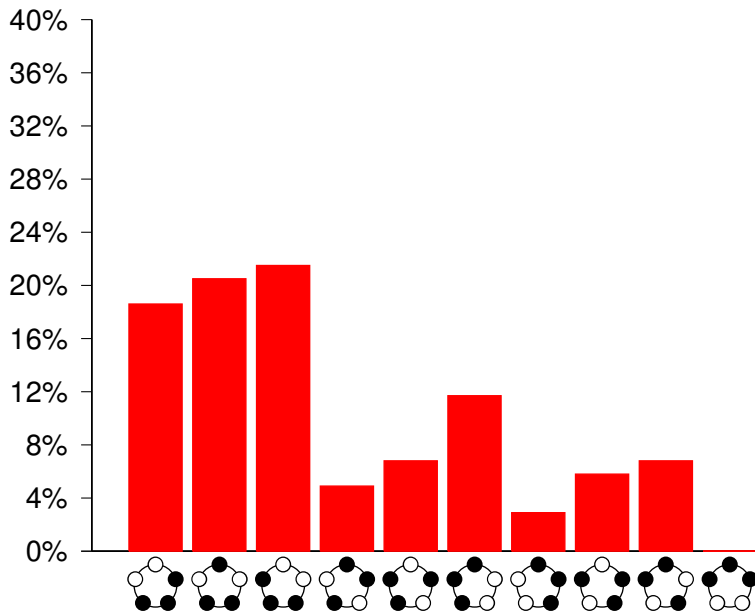
Stationary distribution



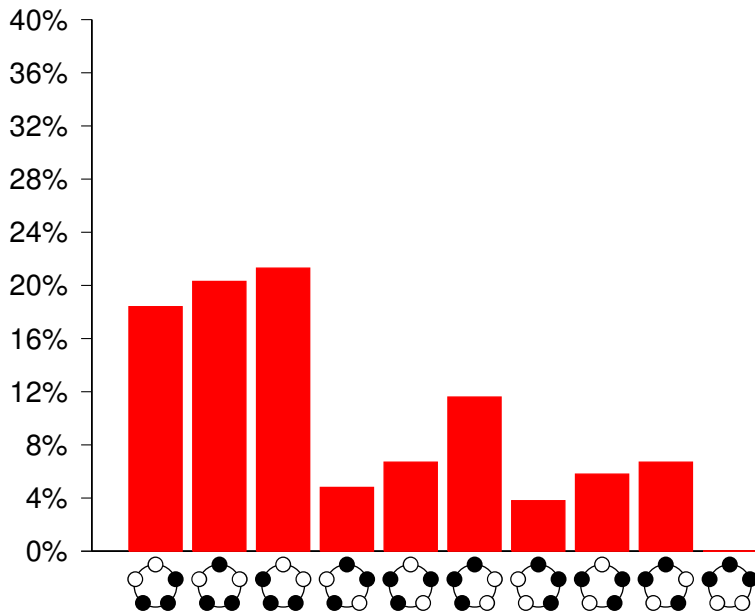
Stationary distribution



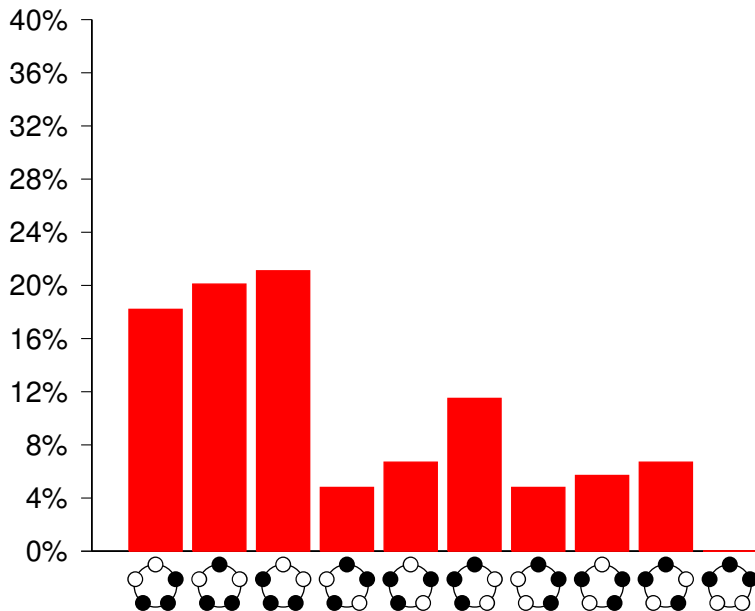
Stationary distribution



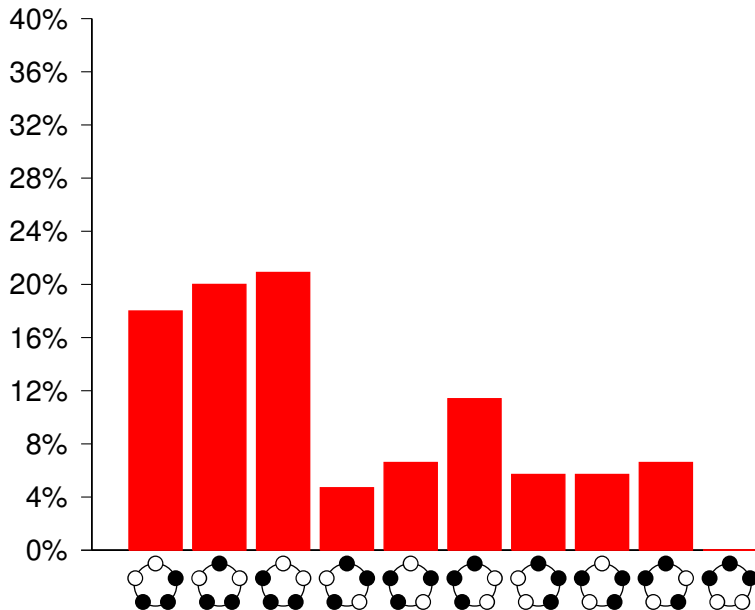
Stationary distribution



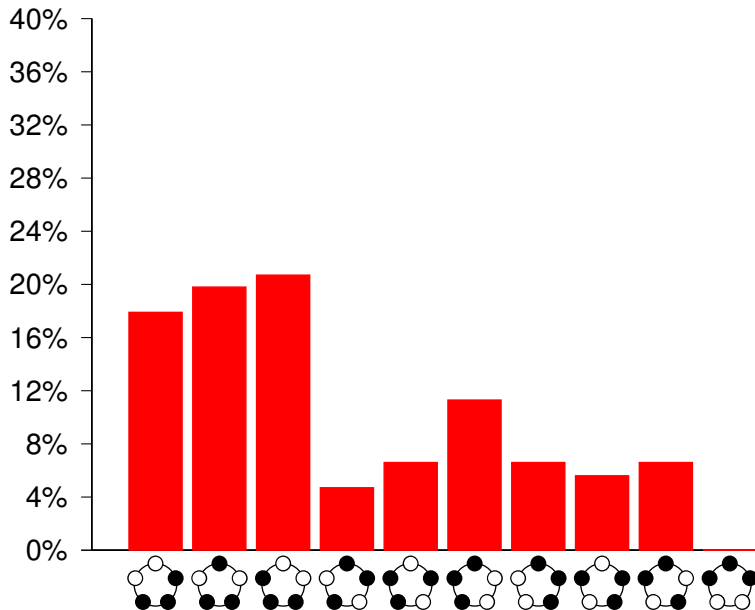
Stationary distribution



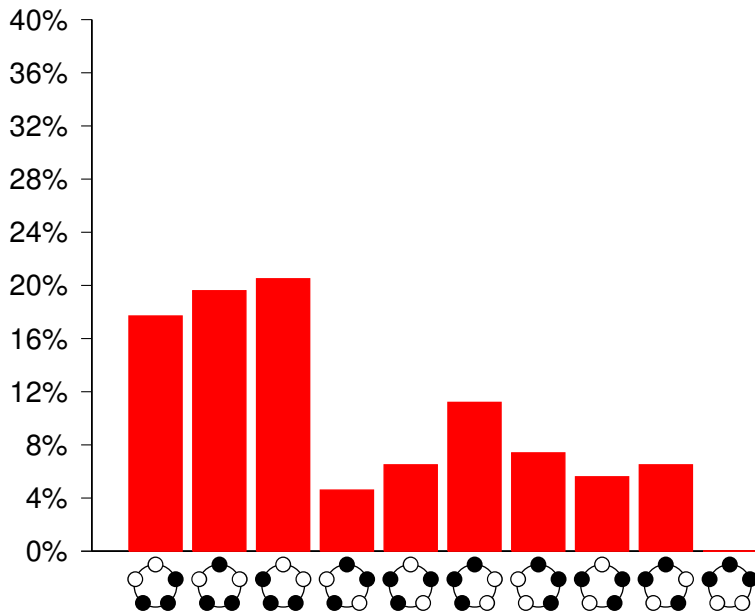
Stationary distribution



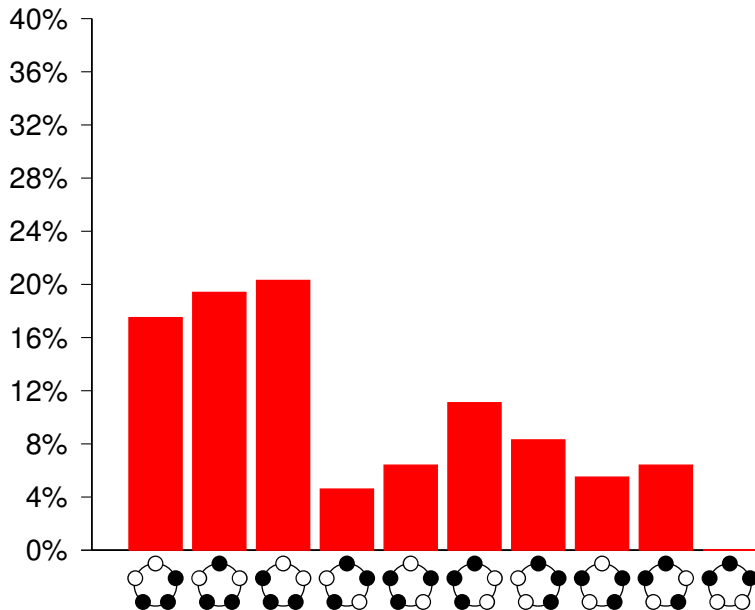
Stationary distribution



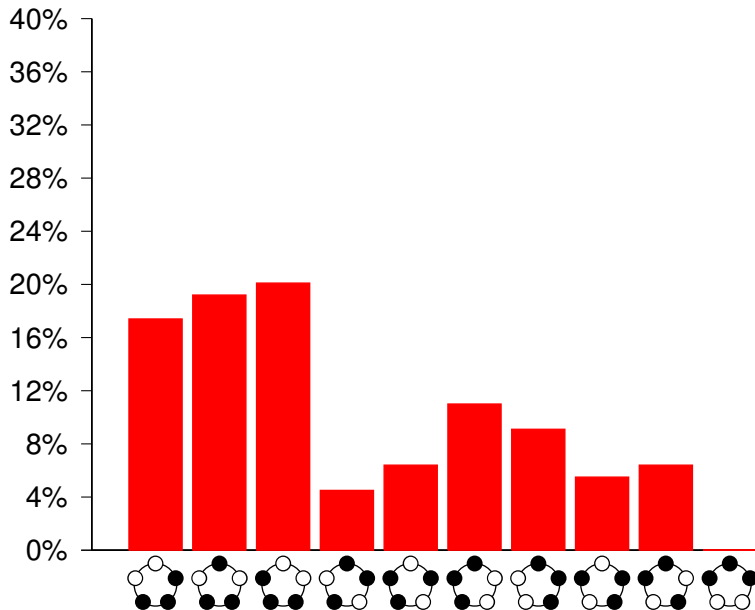
Stationary distribution



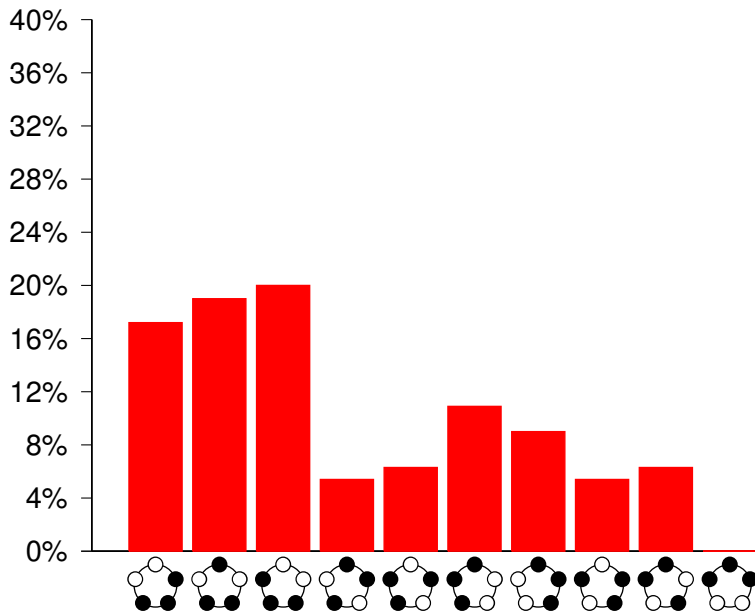
Stationary distribution



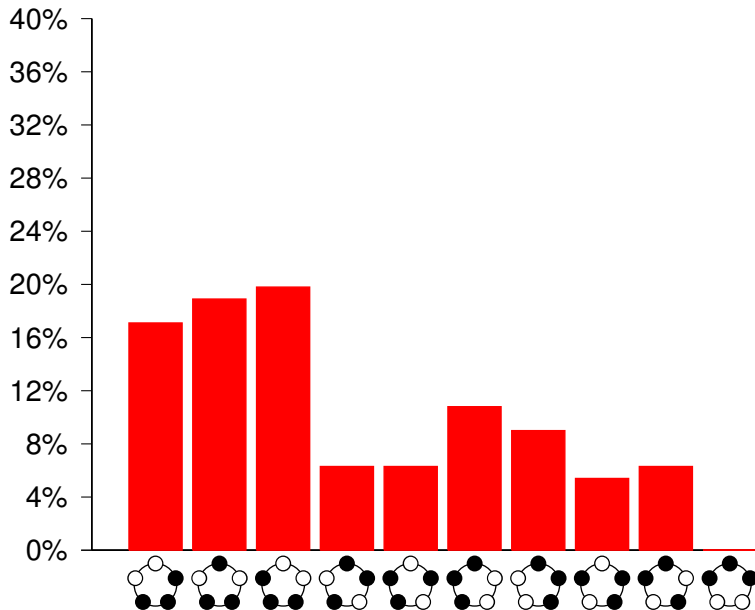
Stationary distribution



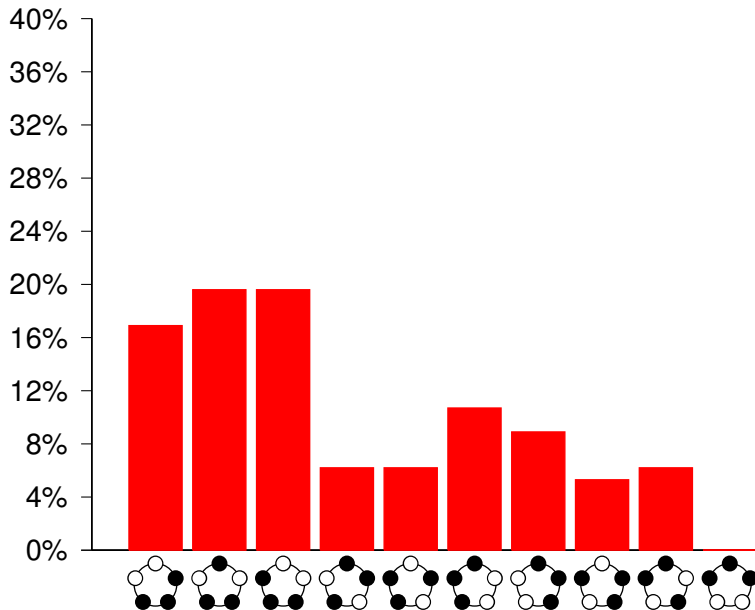
Stationary distribution



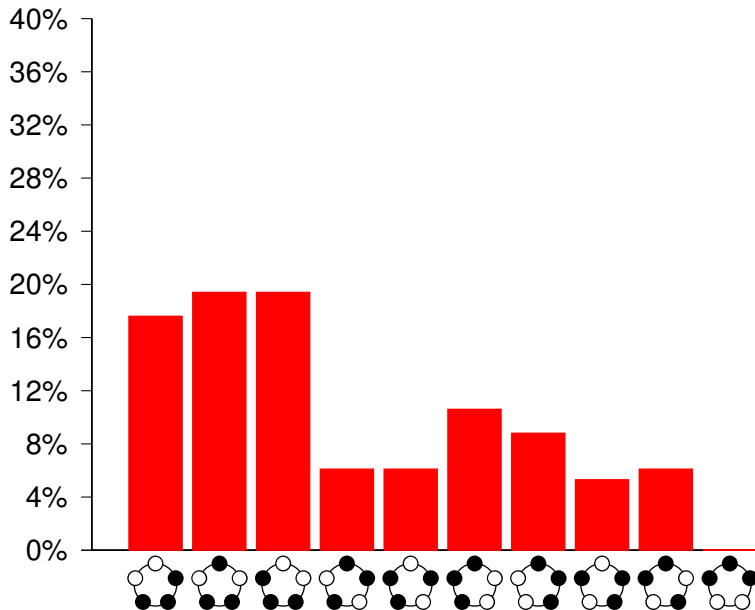
Stationary distribution



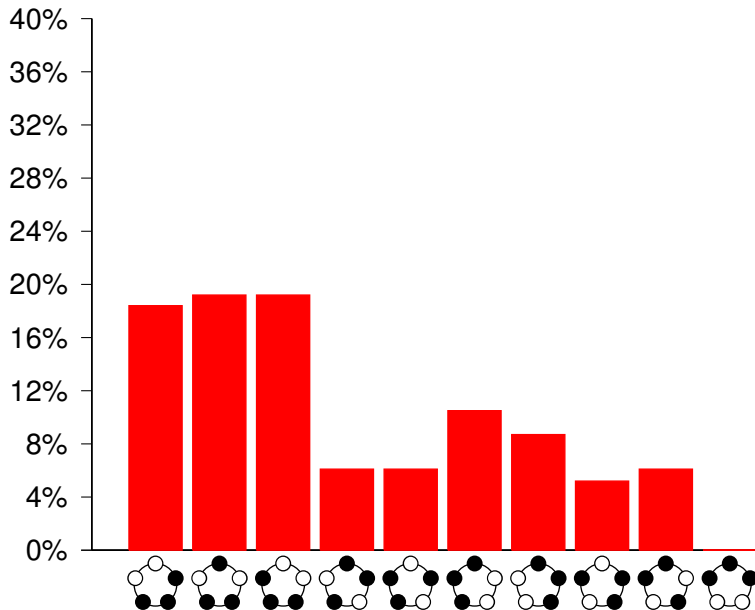
Stationary distribution



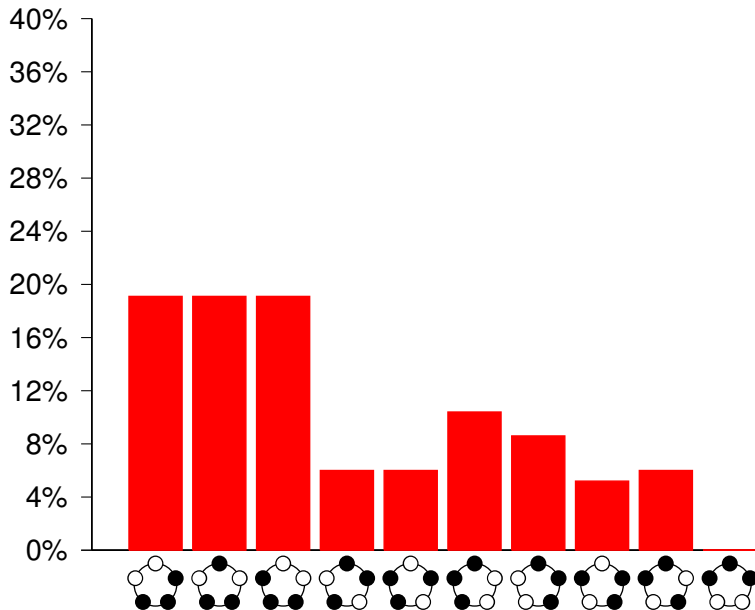
Stationary distribution



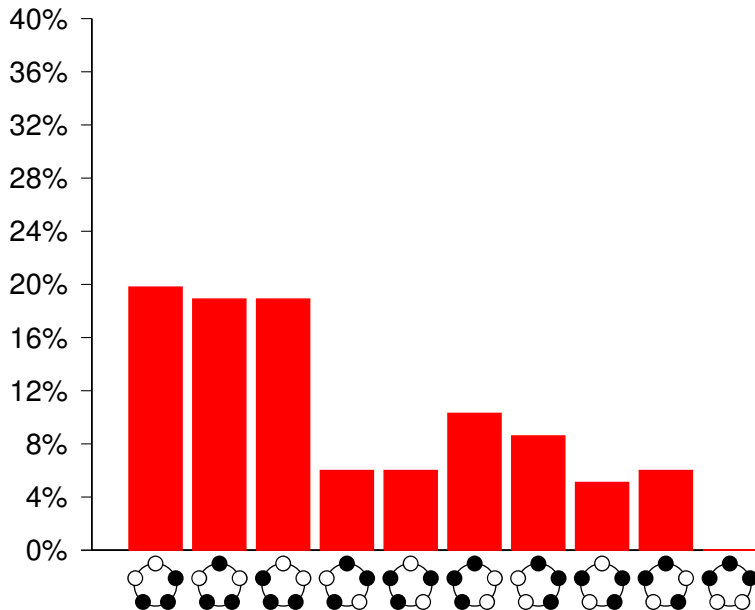
Stationary distribution



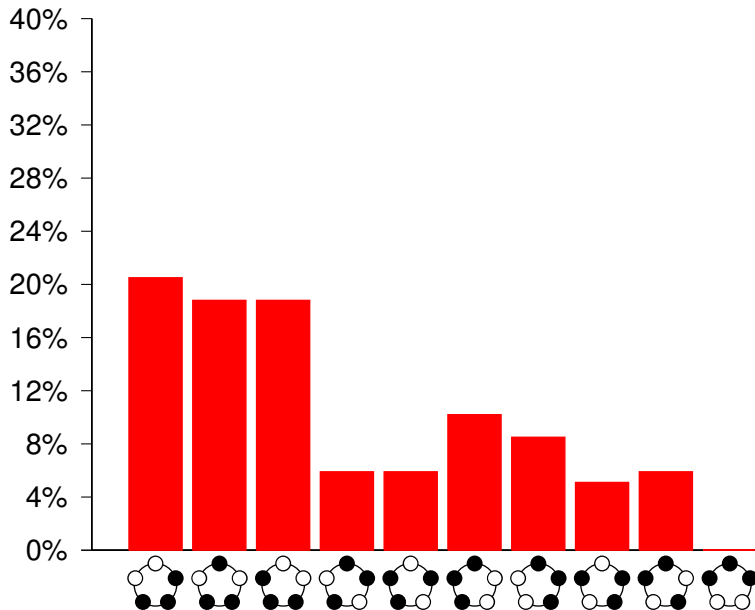
Stationary distribution



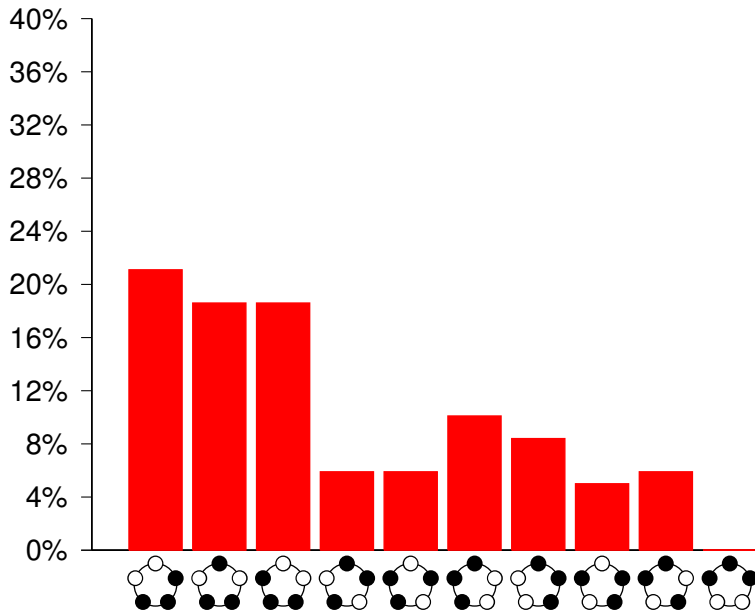
Stationary distribution



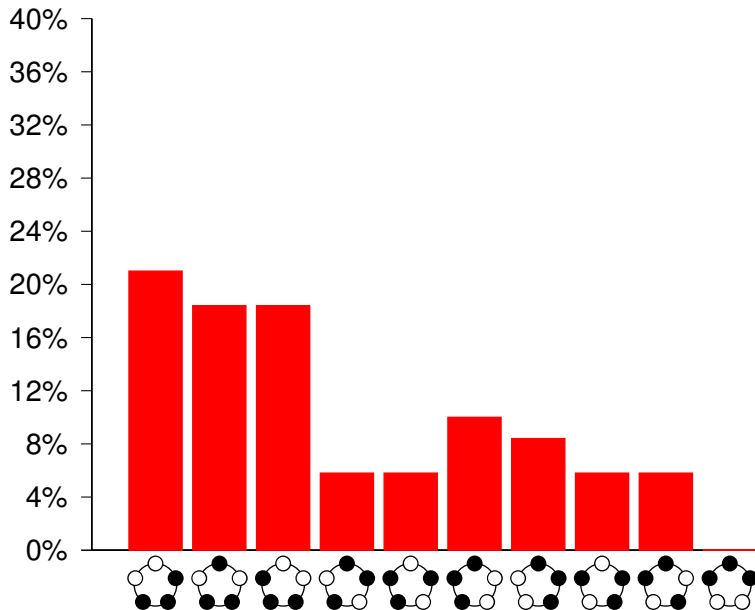
Stationary distribution



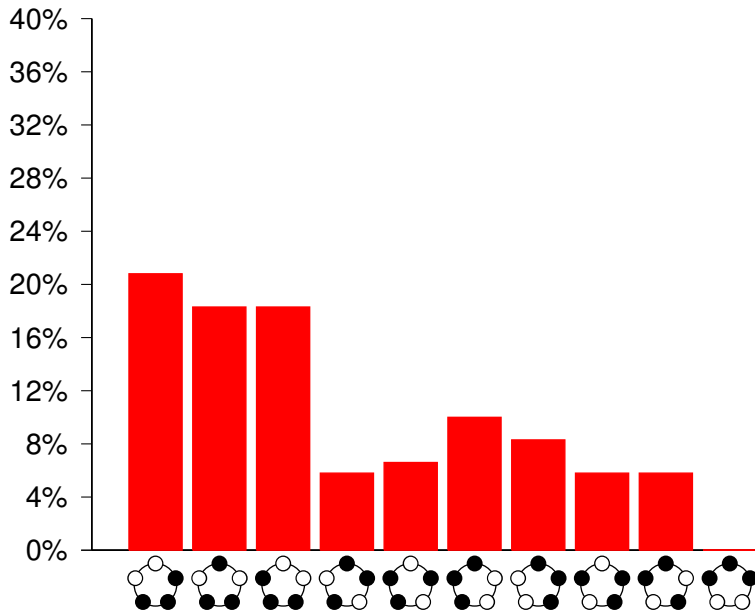
Stationary distribution



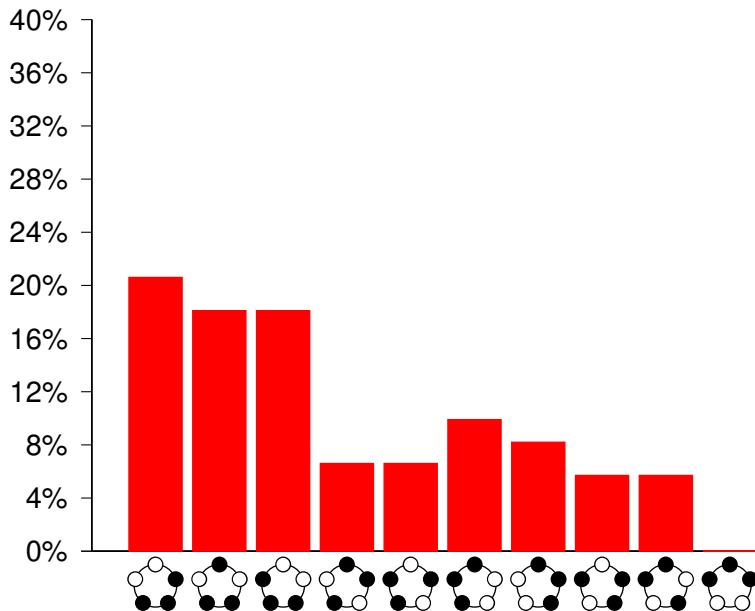
Stationary distribution



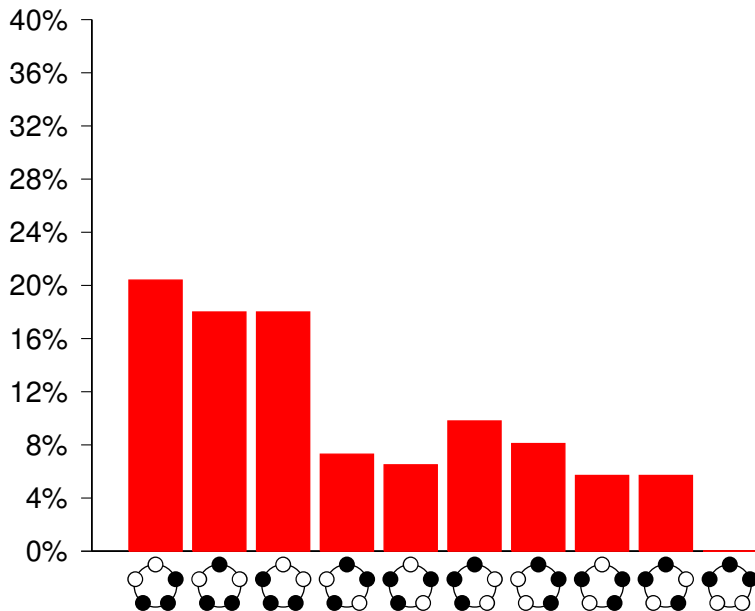
Stationary distribution



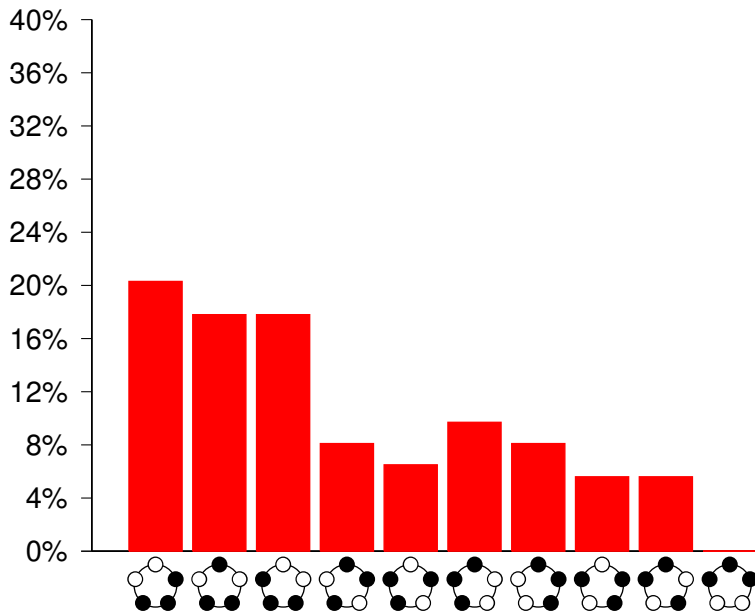
Stationary distribution



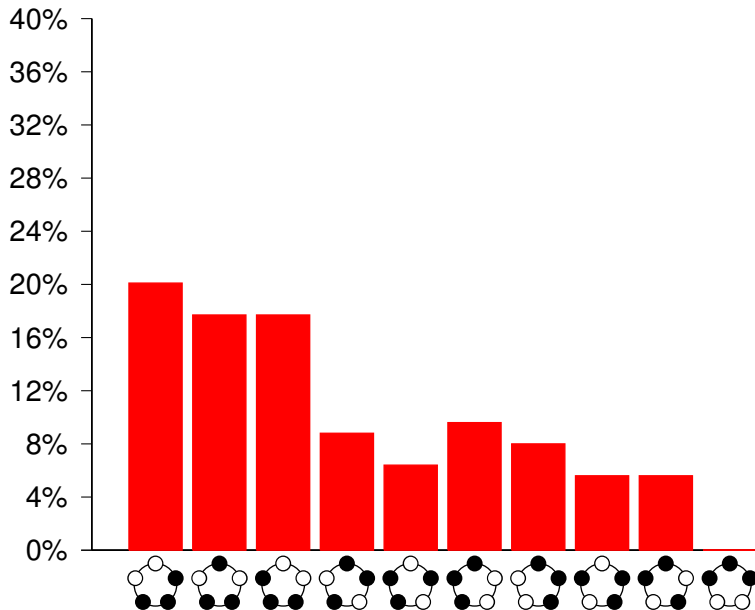
Stationary distribution



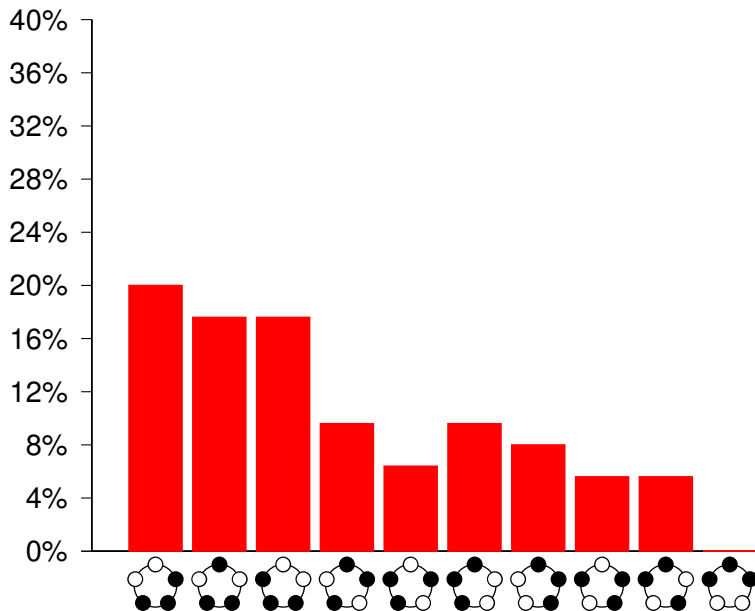
Stationary distribution



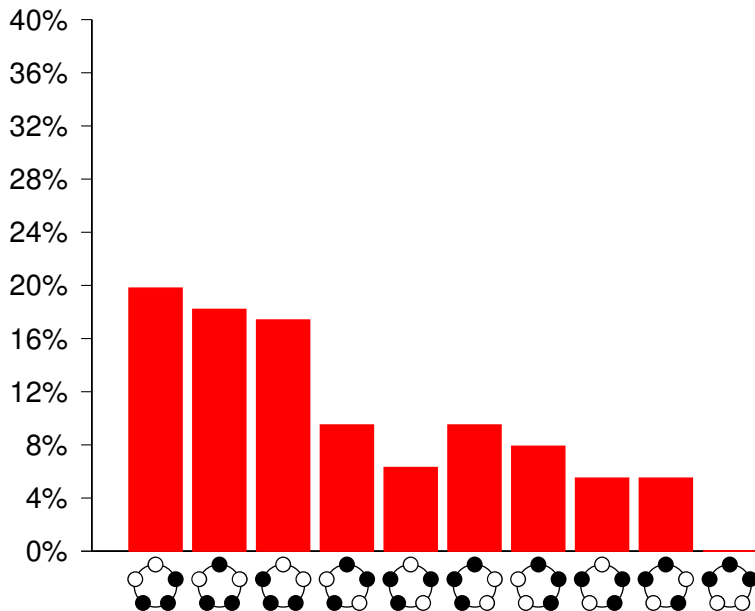
Stationary distribution



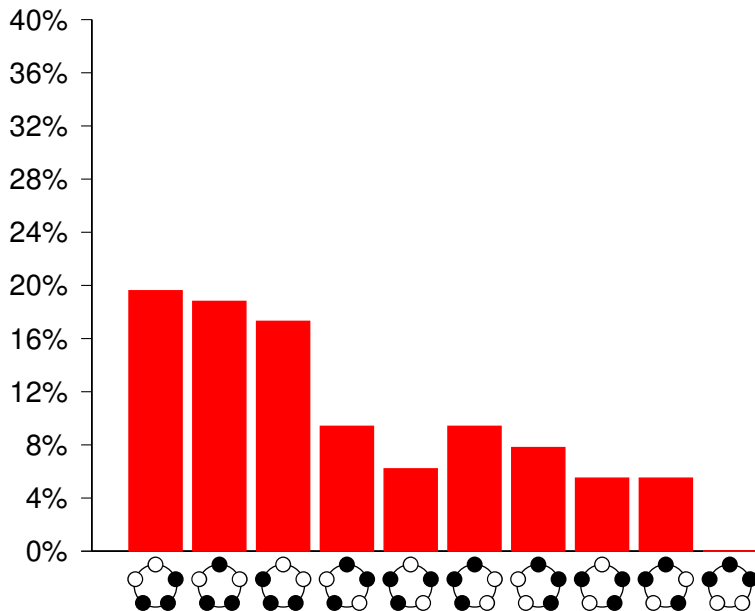
Stationary distribution



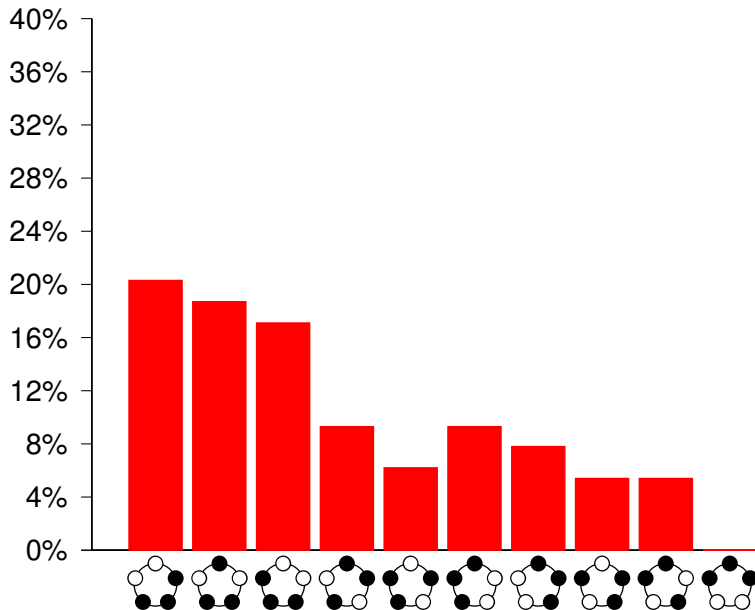
Stationary distribution



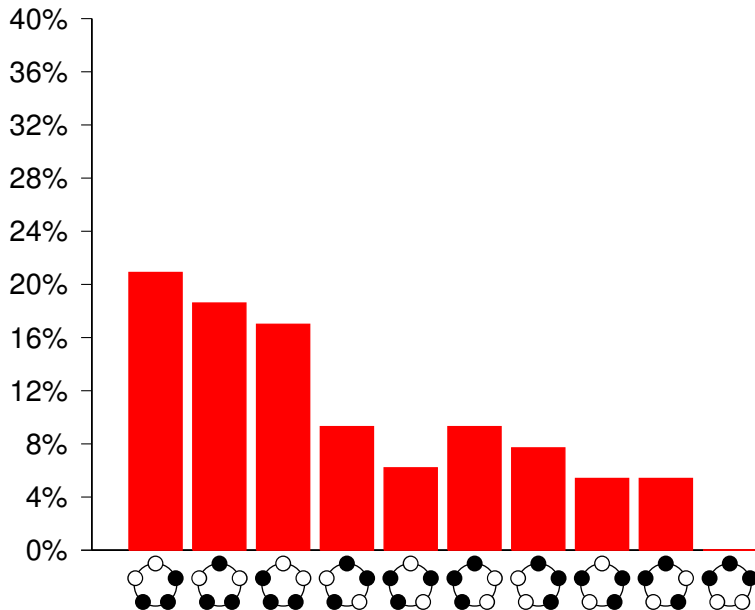
Stationary distribution



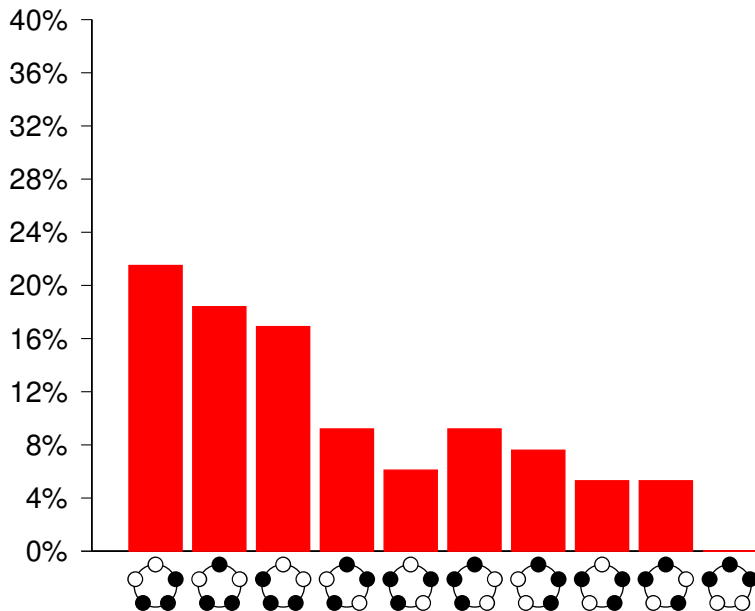
Stationary distribution



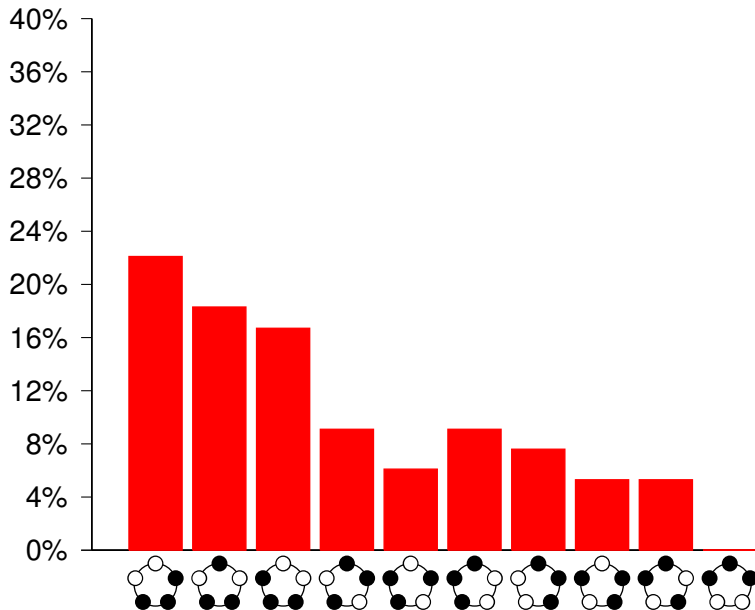
Stationary distribution



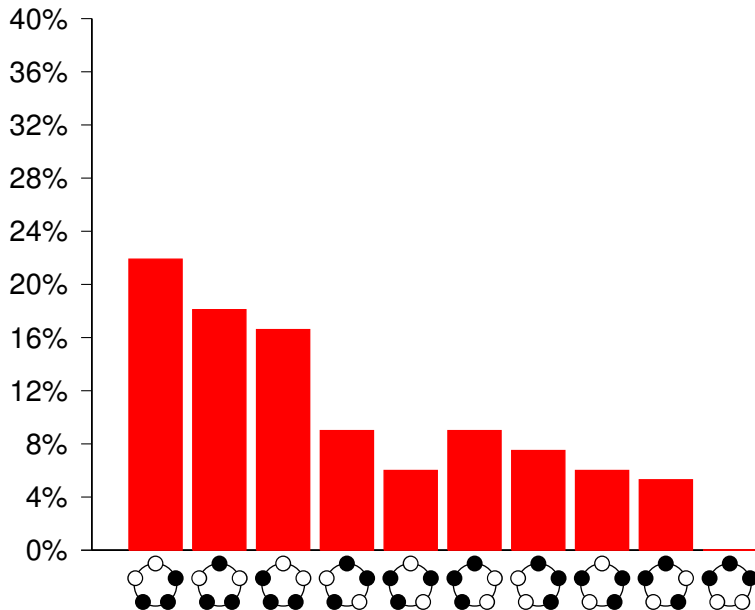
Stationary distribution



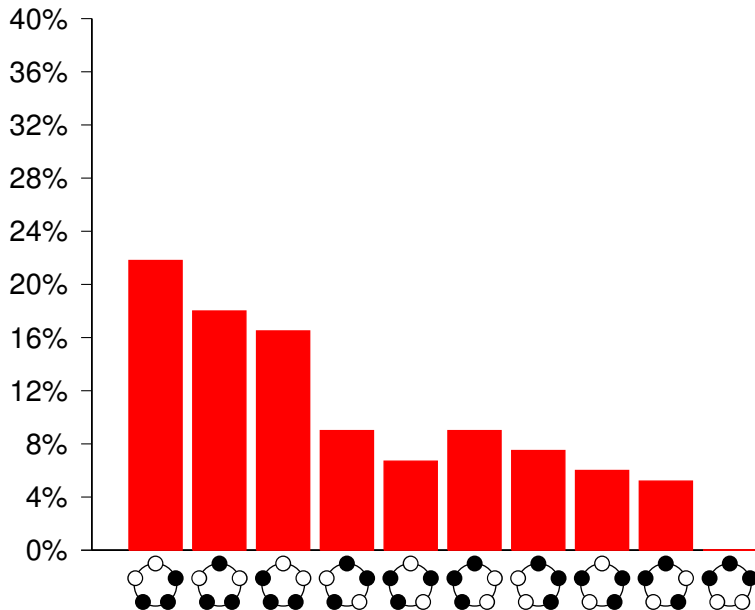
Stationary distribution



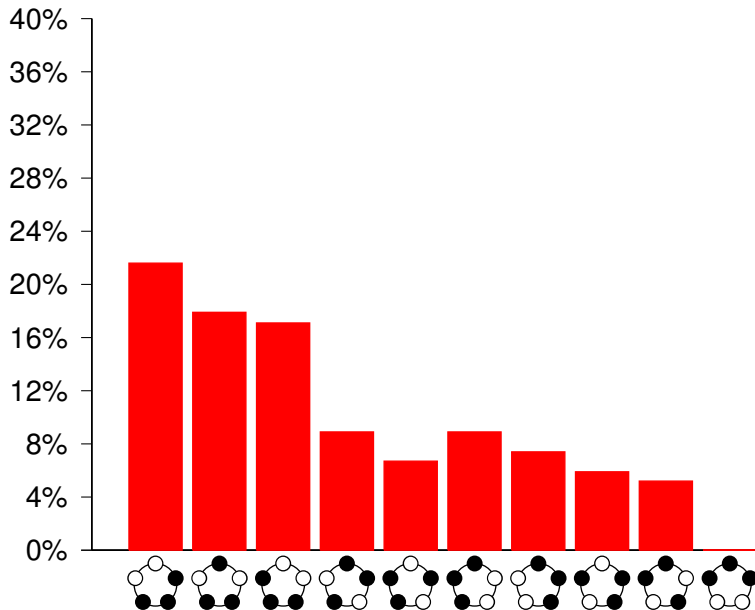
Stationary distribution



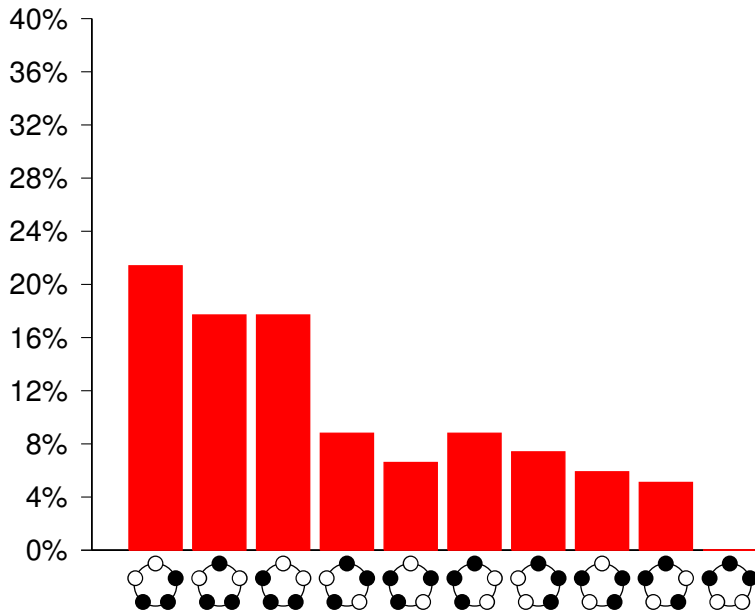
Stationary distribution



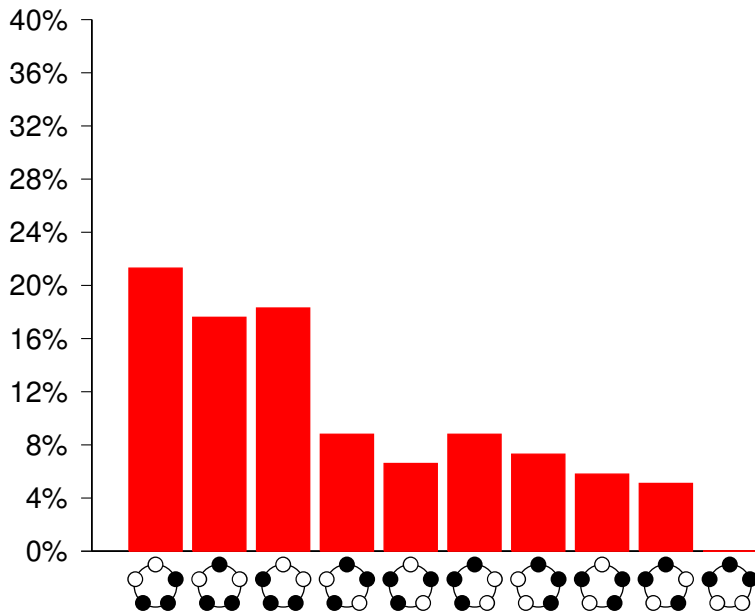
Stationary distribution



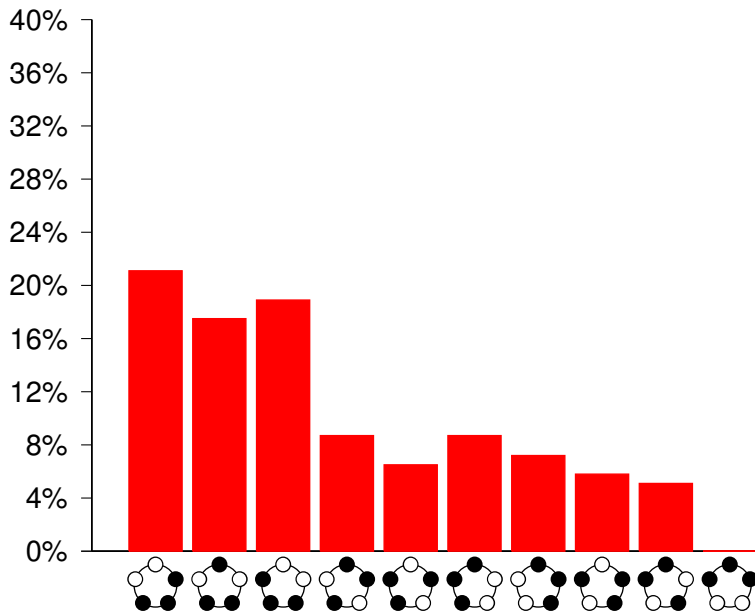
Stationary distribution



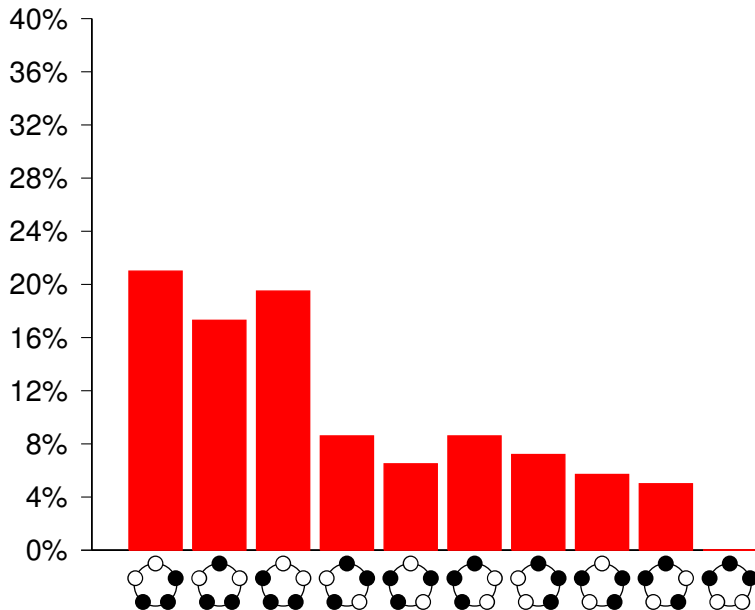
Stationary distribution



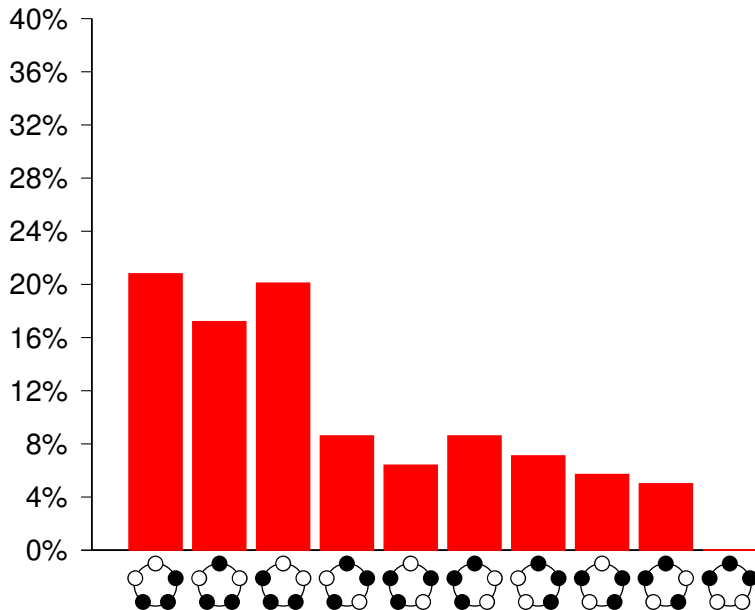
Stationary distribution



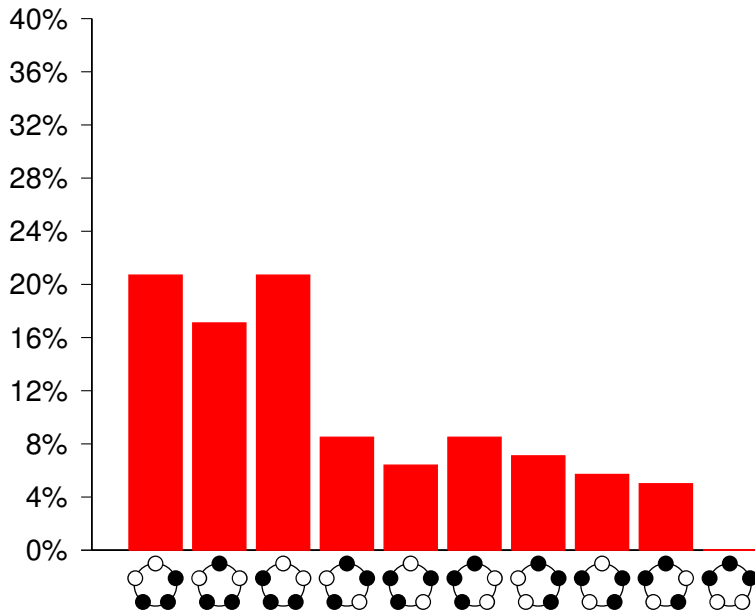
Stationary distribution



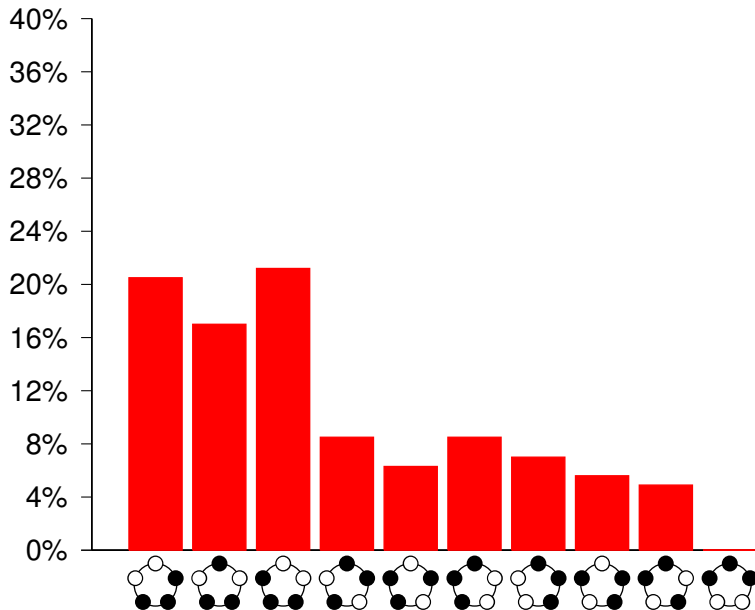
Stationary distribution



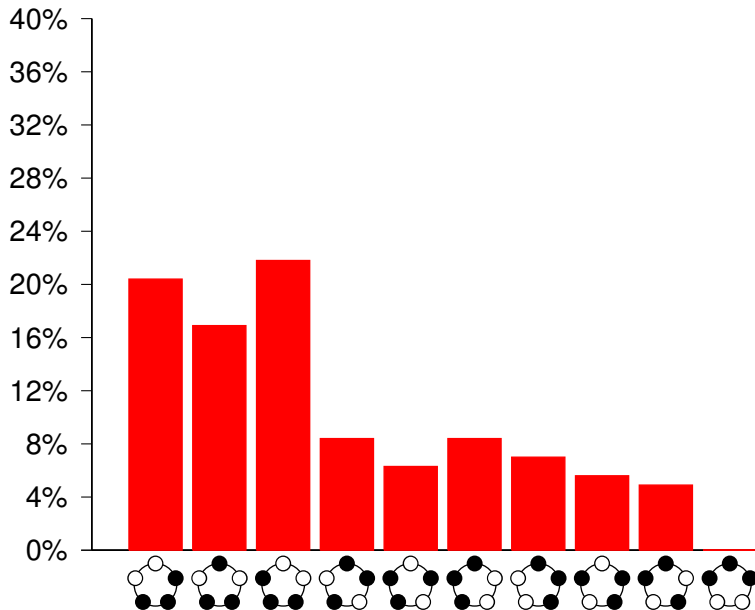
Stationary distribution



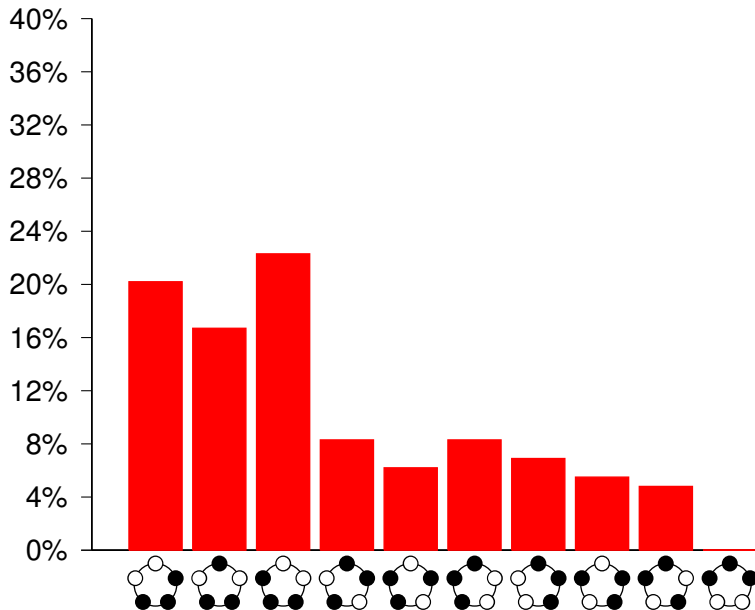
Stationary distribution



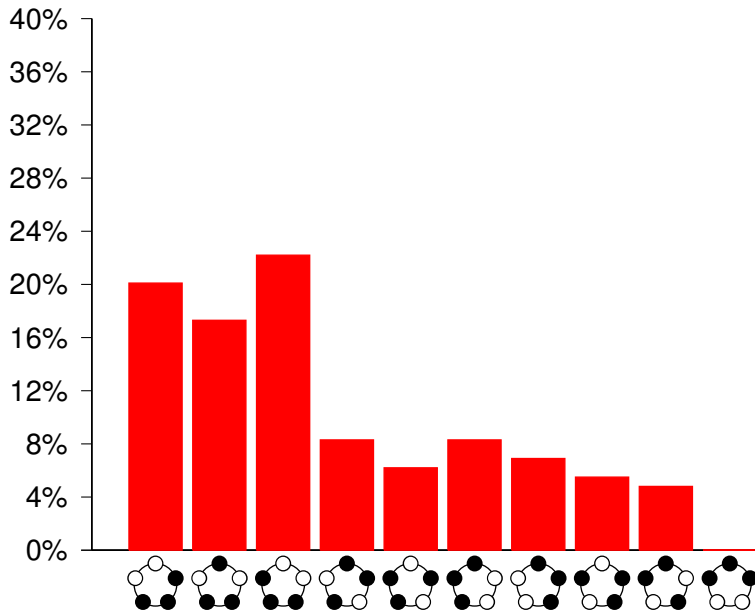
Stationary distribution



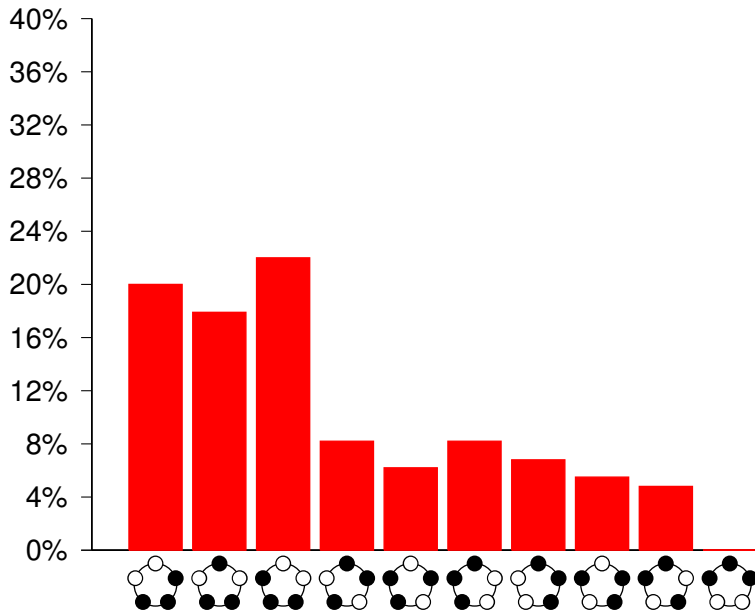
Stationary distribution



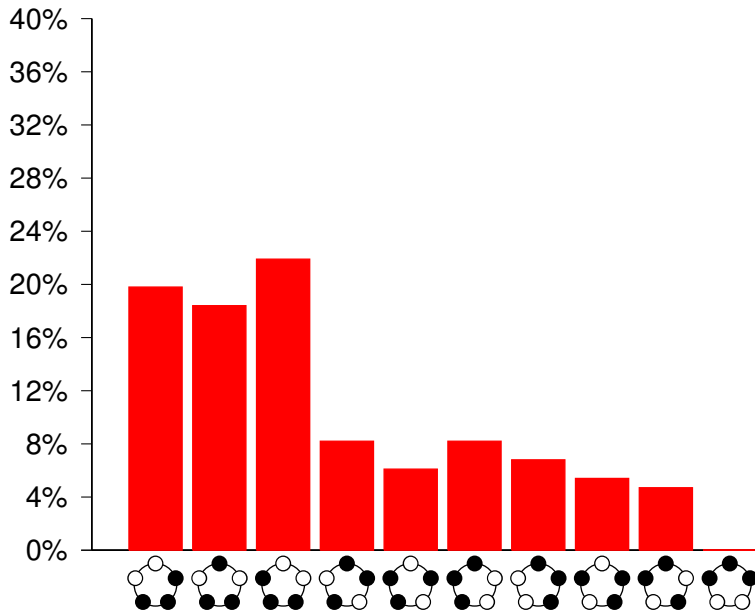
Stationary distribution



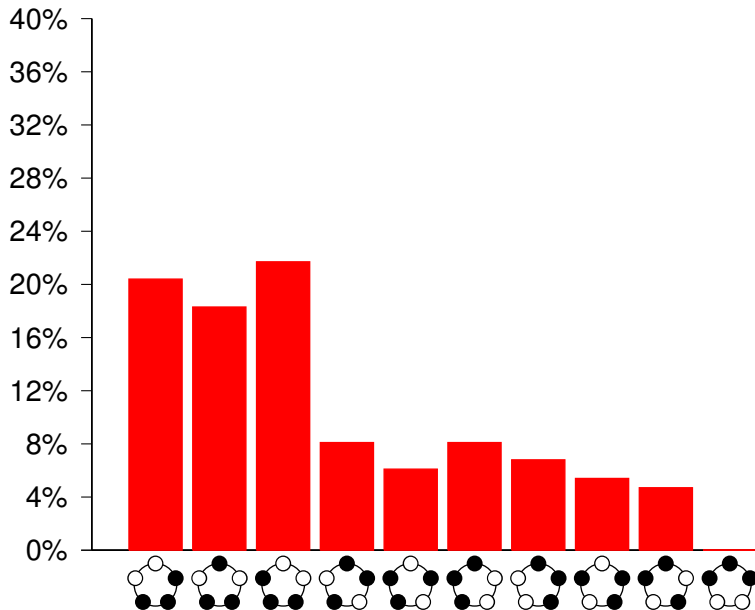
Stationary distribution



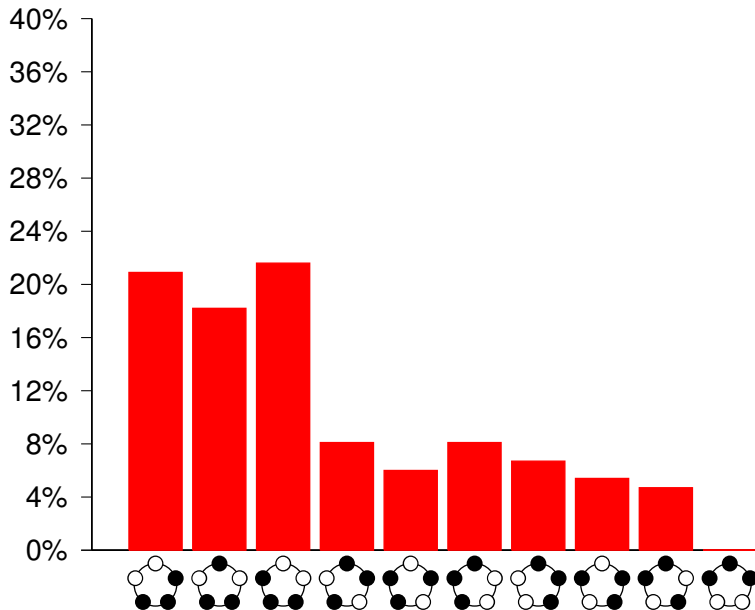
Stationary distribution



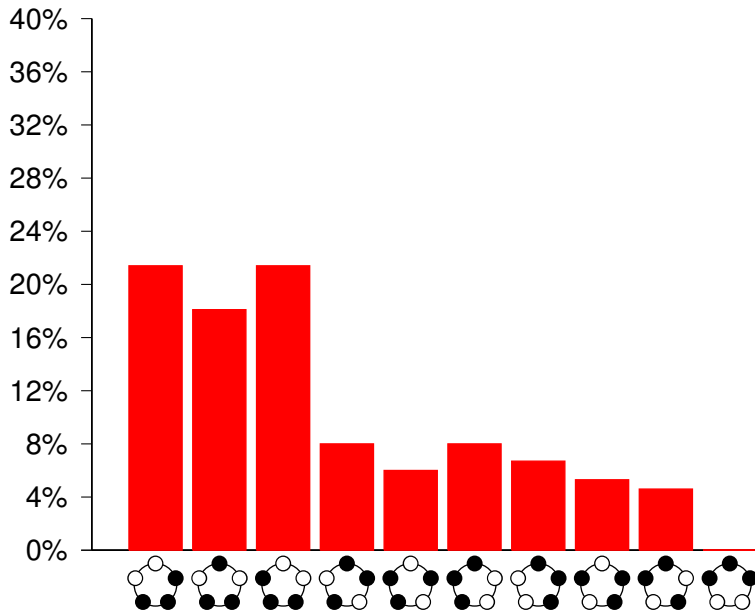
Stationary distribution



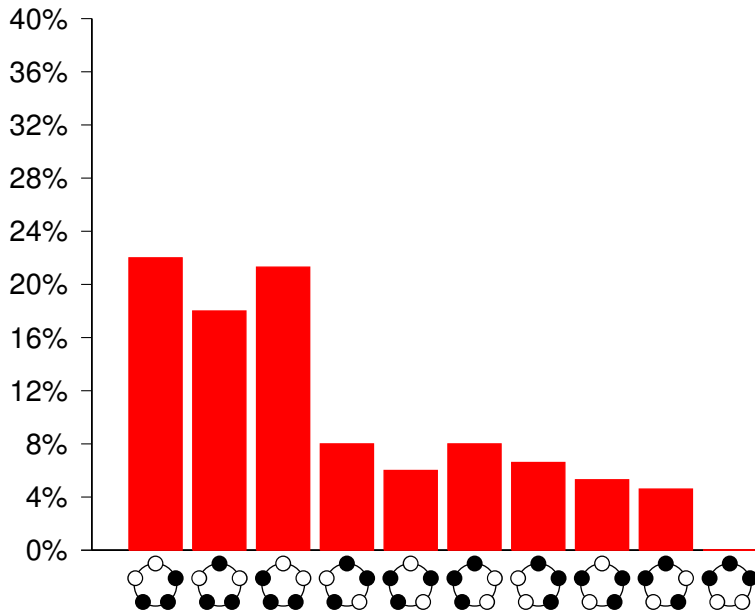
Stationary distribution



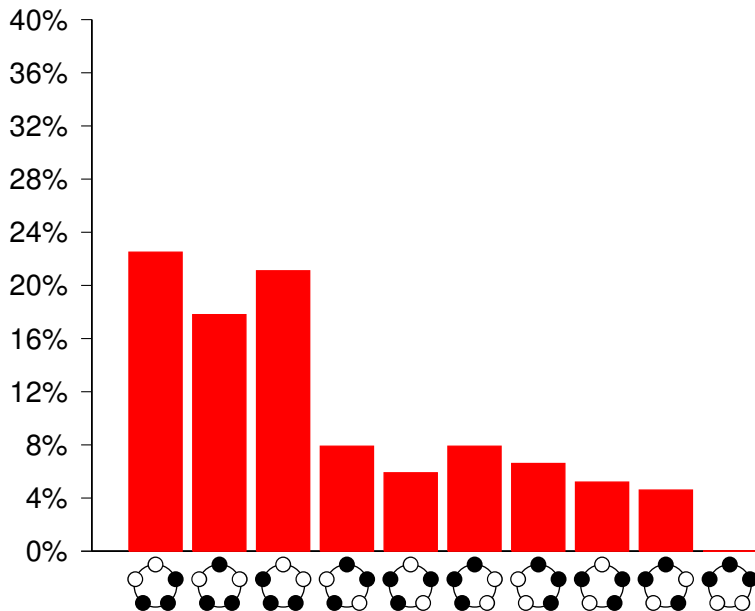
Stationary distribution



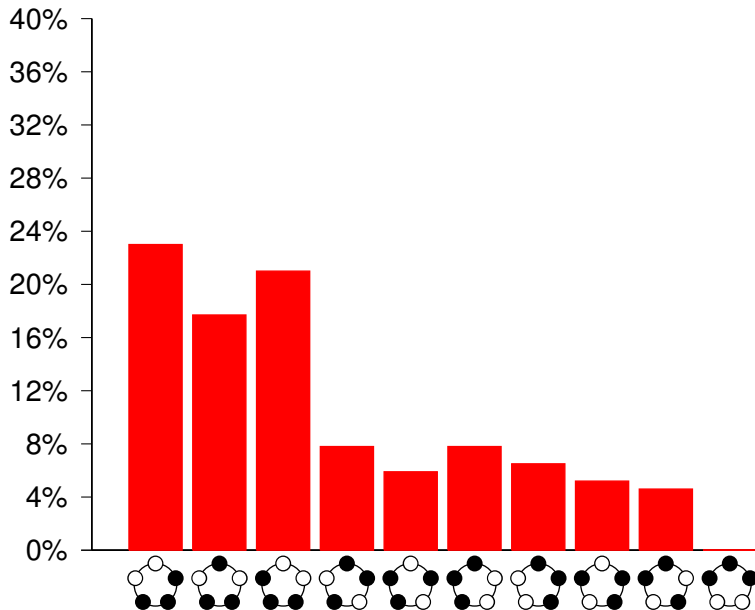
Stationary distribution



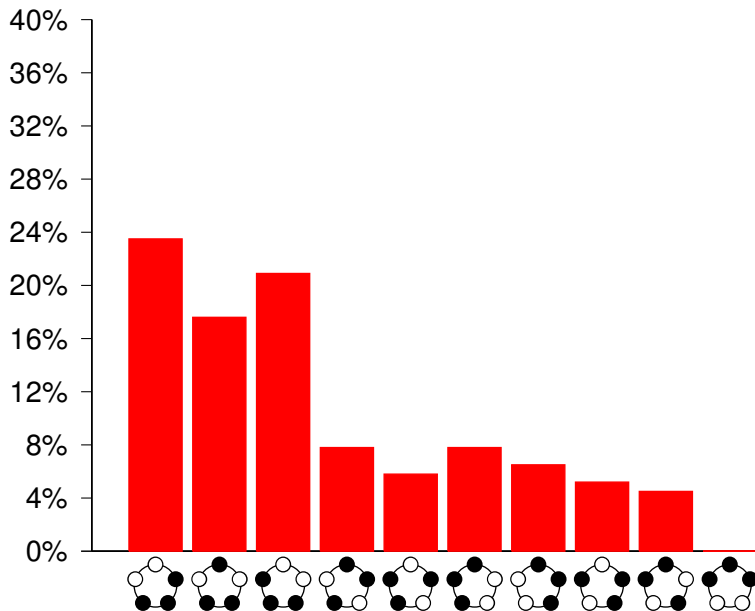
Stationary distribution



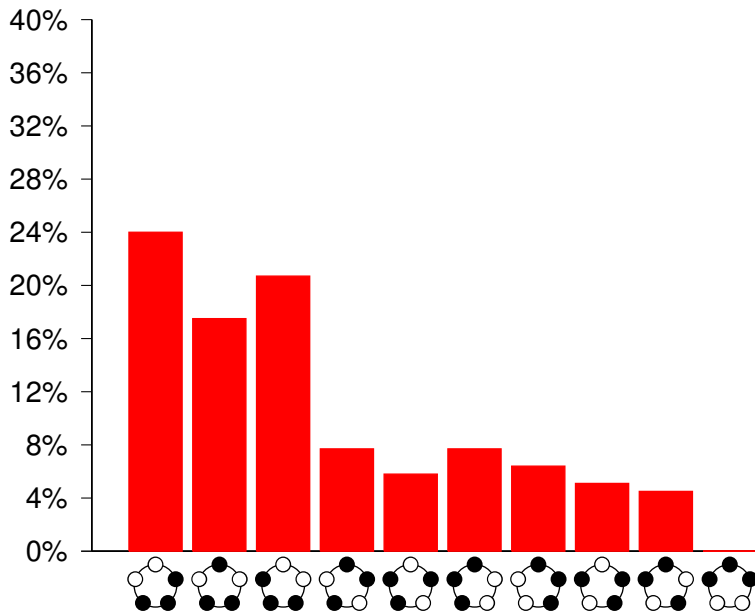
Stationary distribution



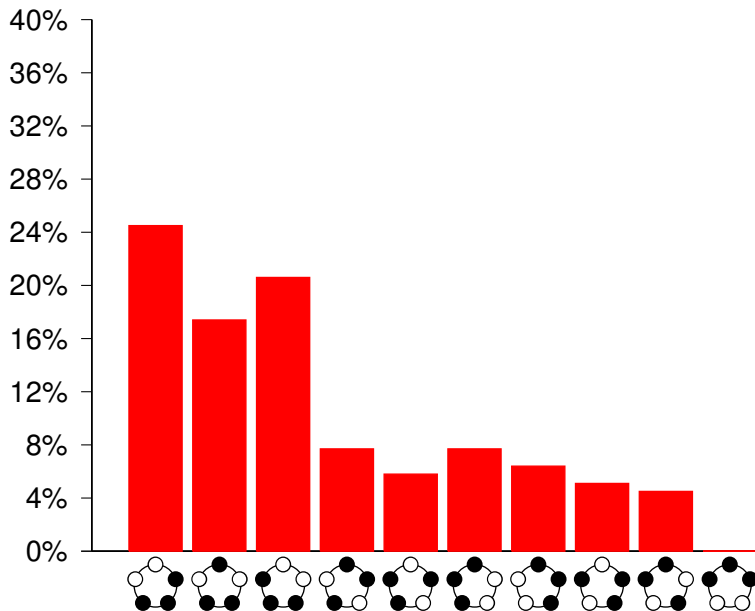
Stationary distribution



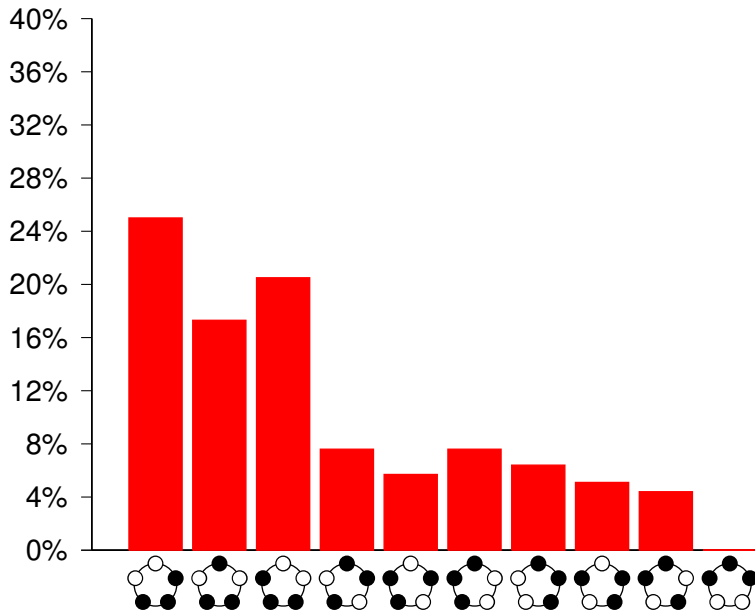
Stationary distribution



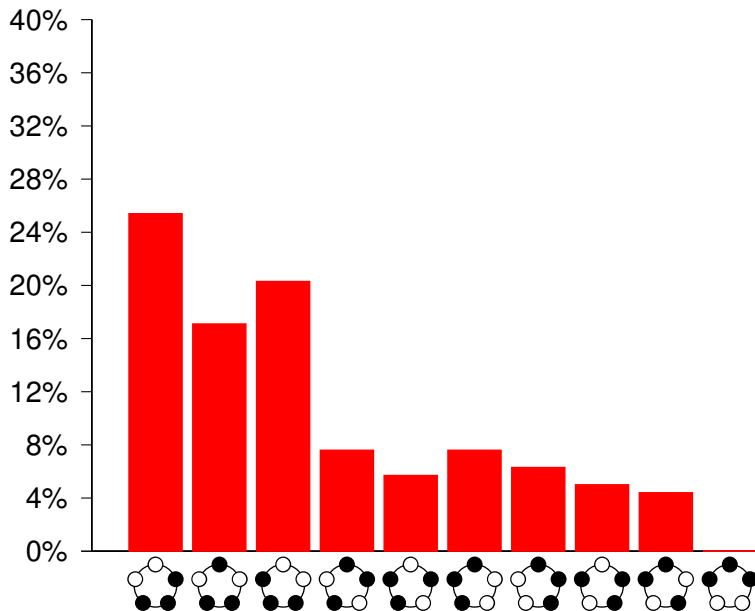
Stationary distribution



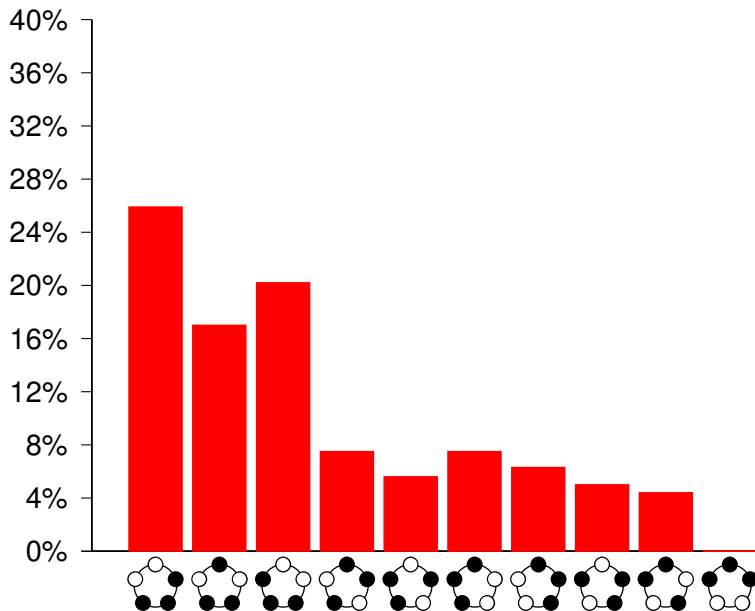
Stationary distribution



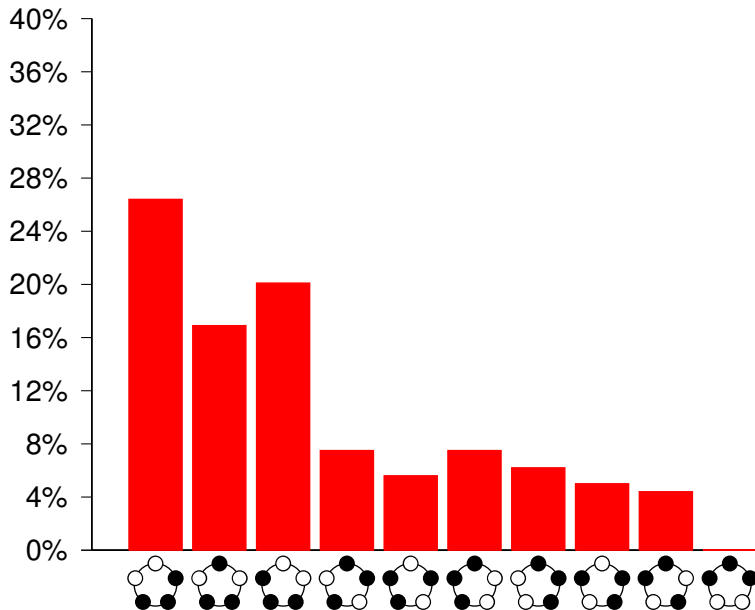
Stationary distribution



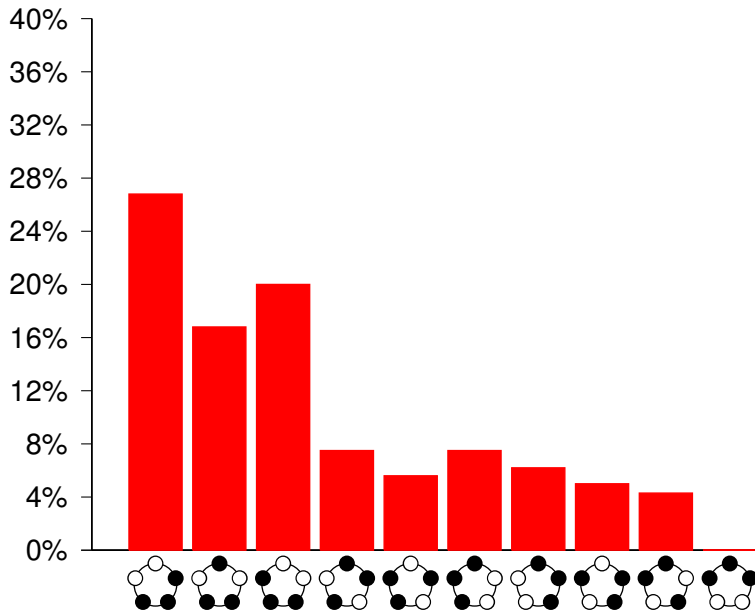
Stationary distribution



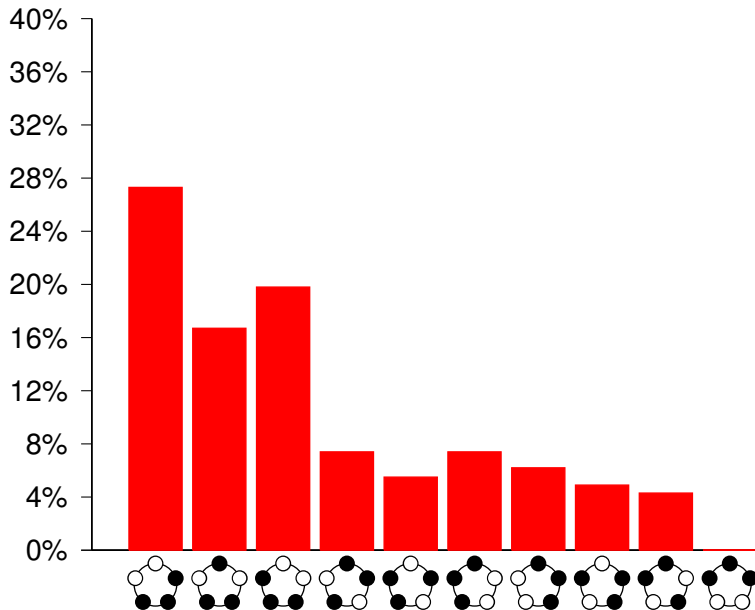
Stationary distribution



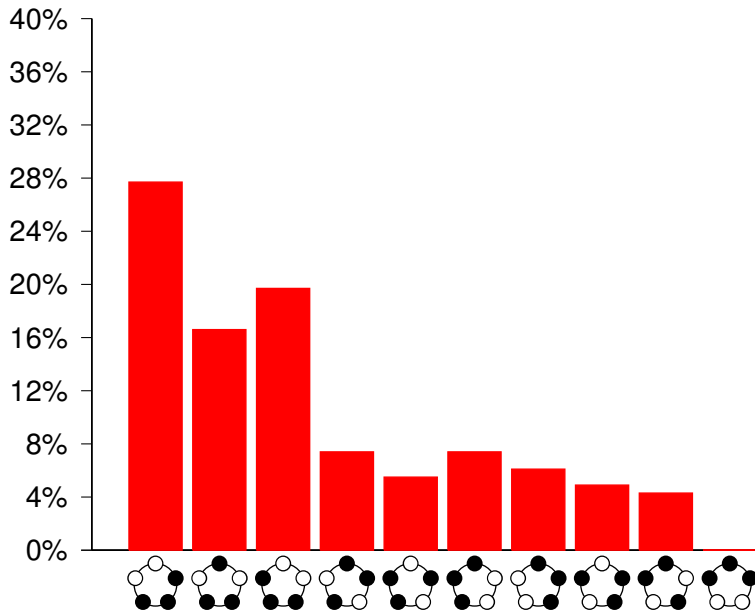
Stationary distribution



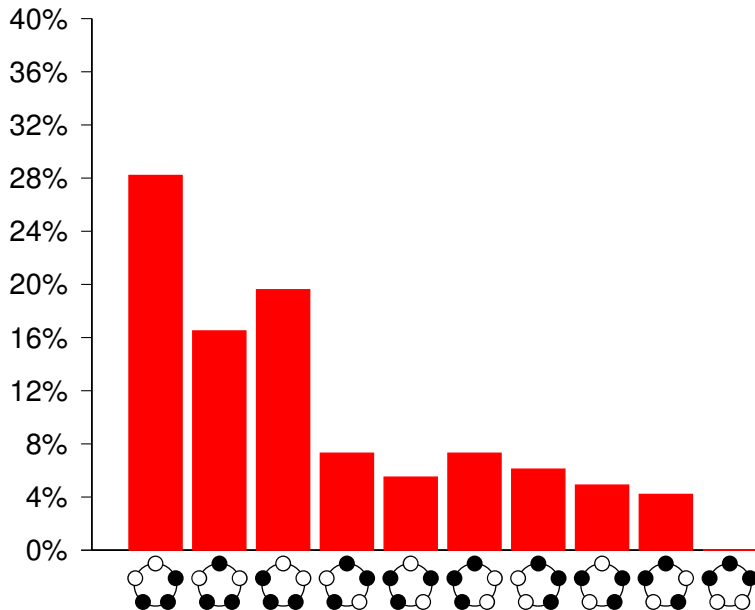
Stationary distribution



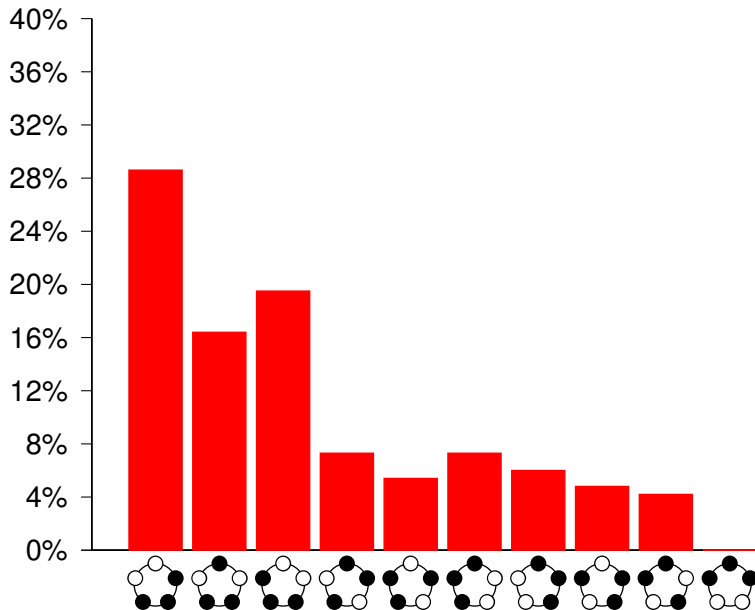
Stationary distribution



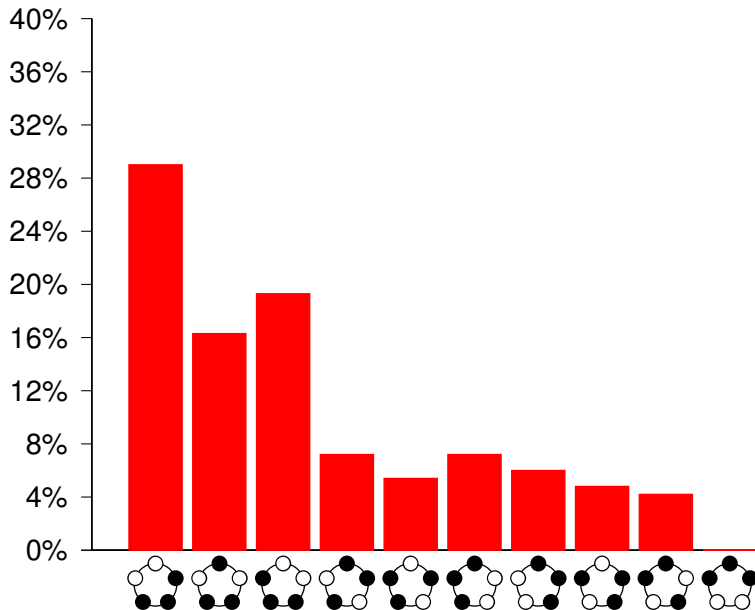
Stationary distribution



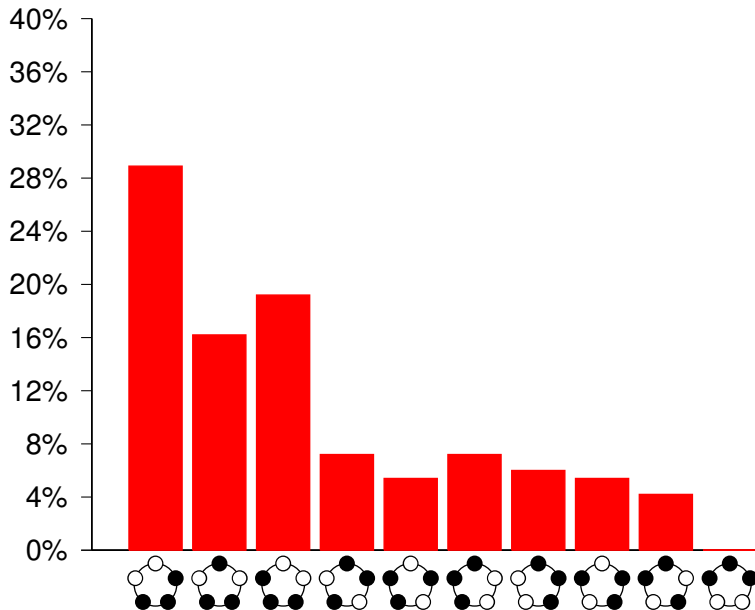
Stationary distribution



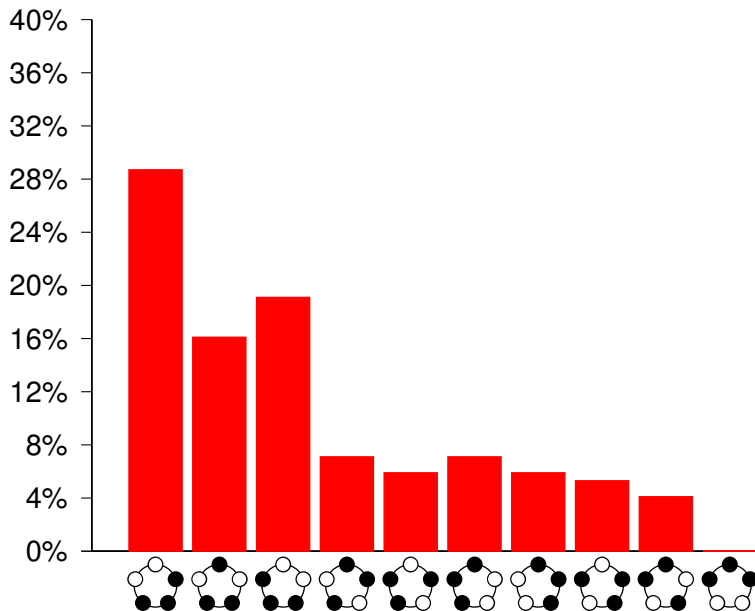
Stationary distribution



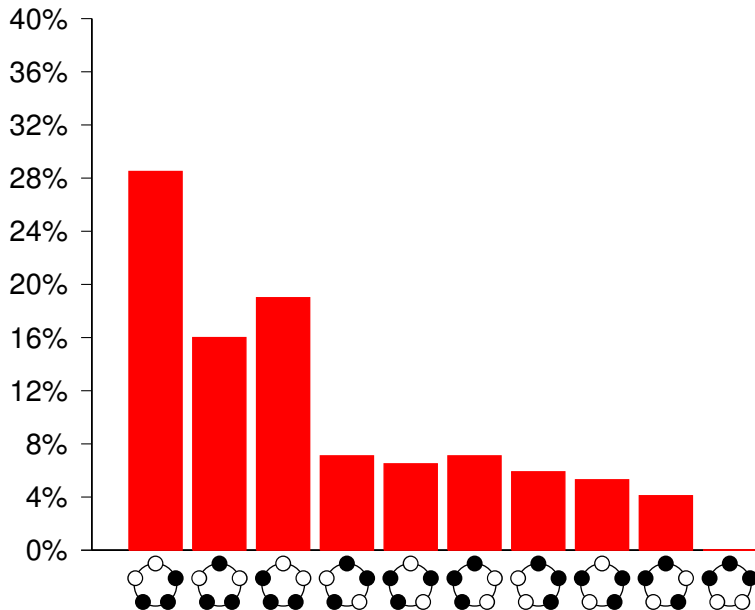
Stationary distribution



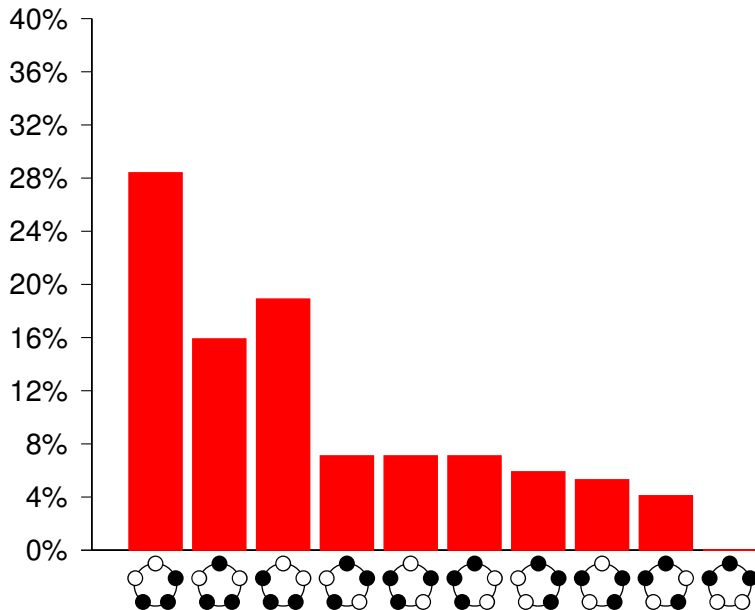
Stationary distribution



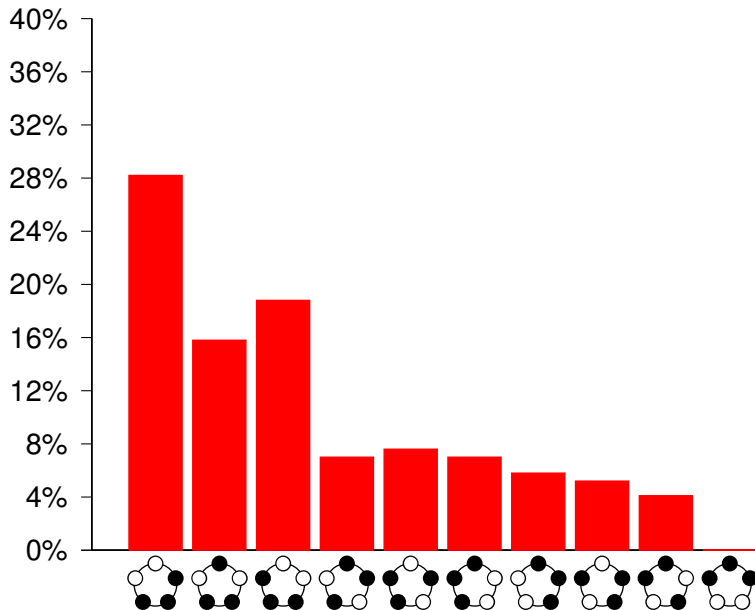
Stationary distribution



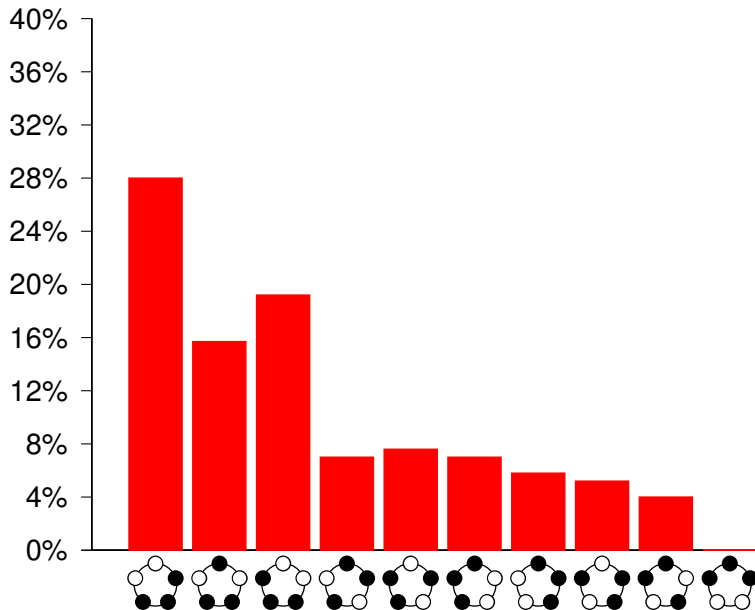
Stationary distribution



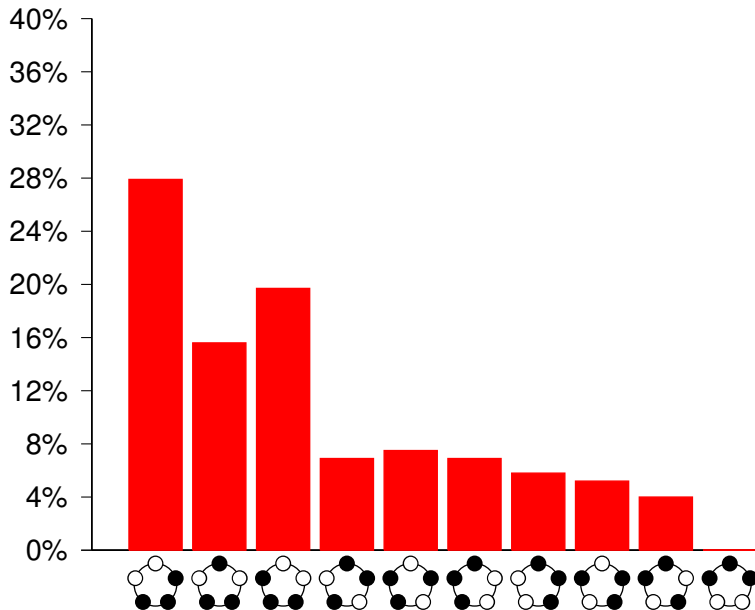
Stationary distribution



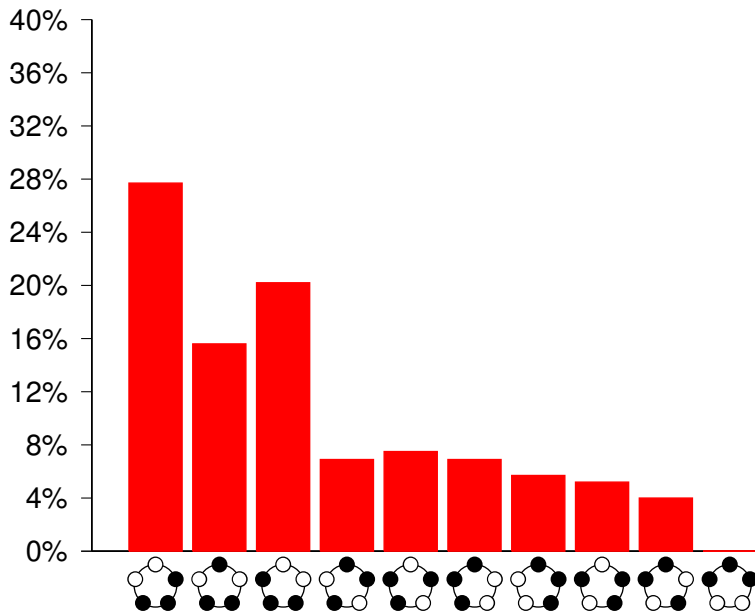
Stationary distribution



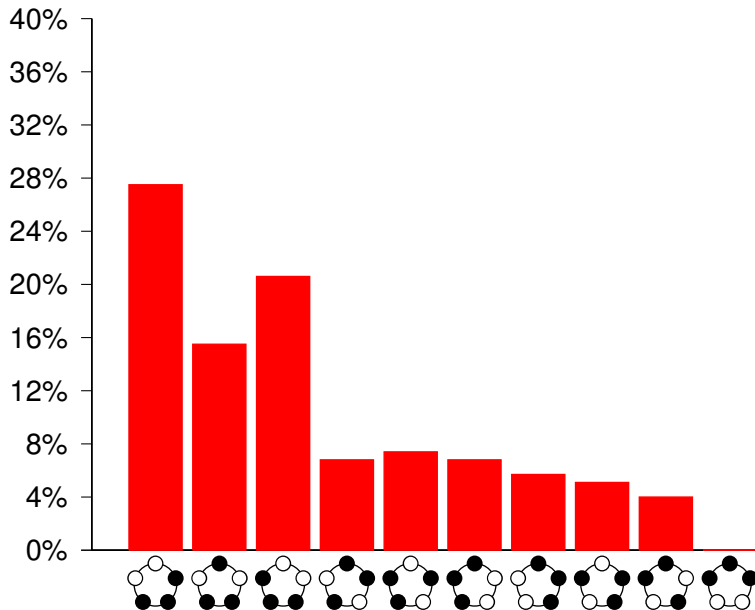
Stationary distribution



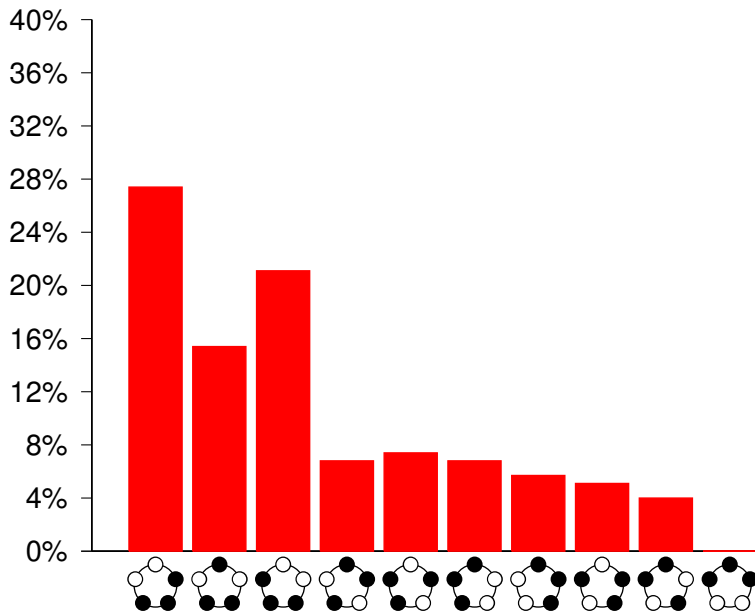
Stationary distribution



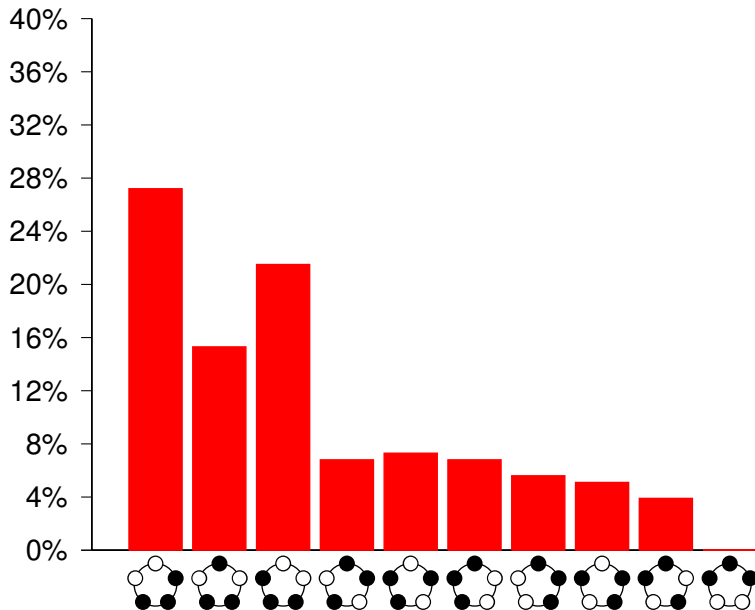
Stationary distribution



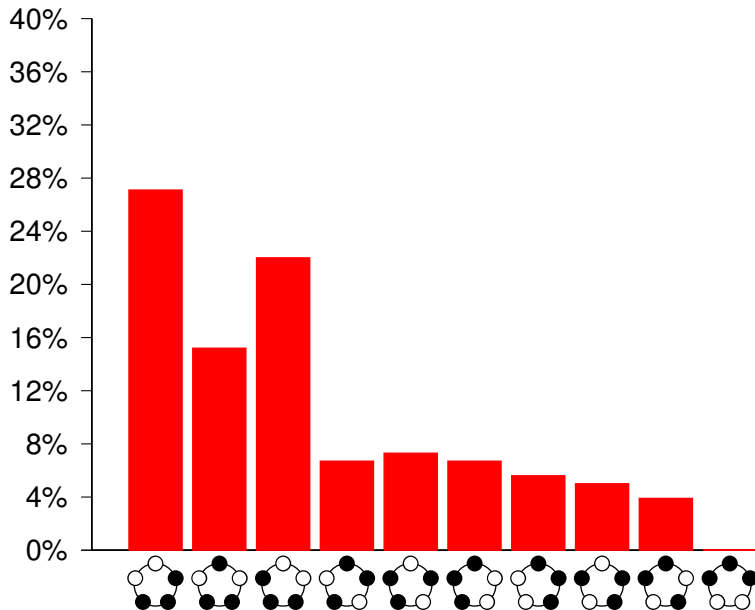
Stationary distribution



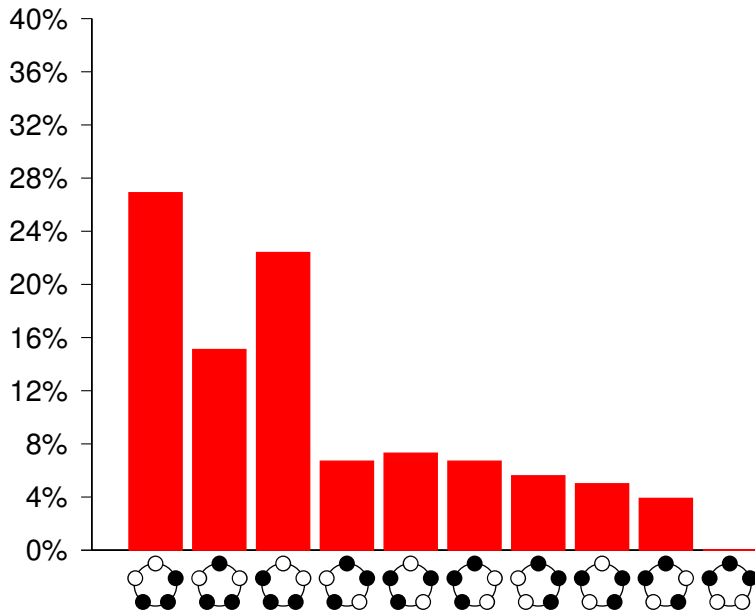
Stationary distribution



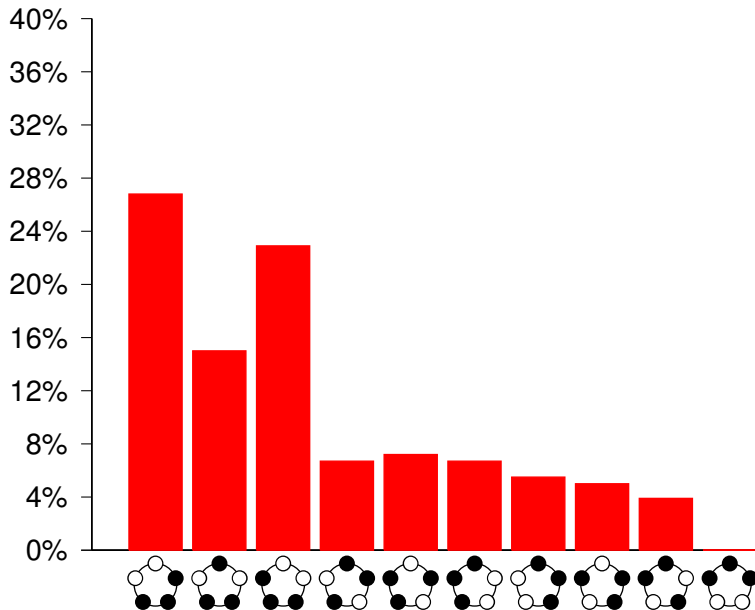
Stationary distribution



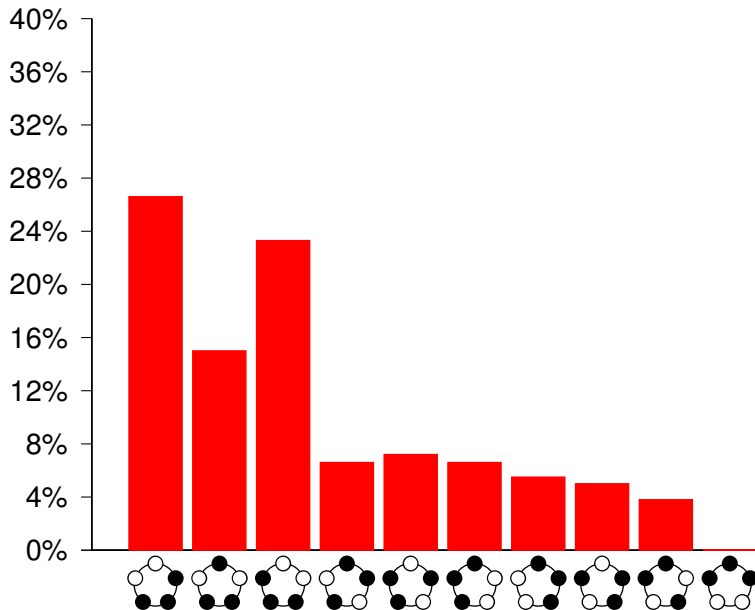
Stationary distribution



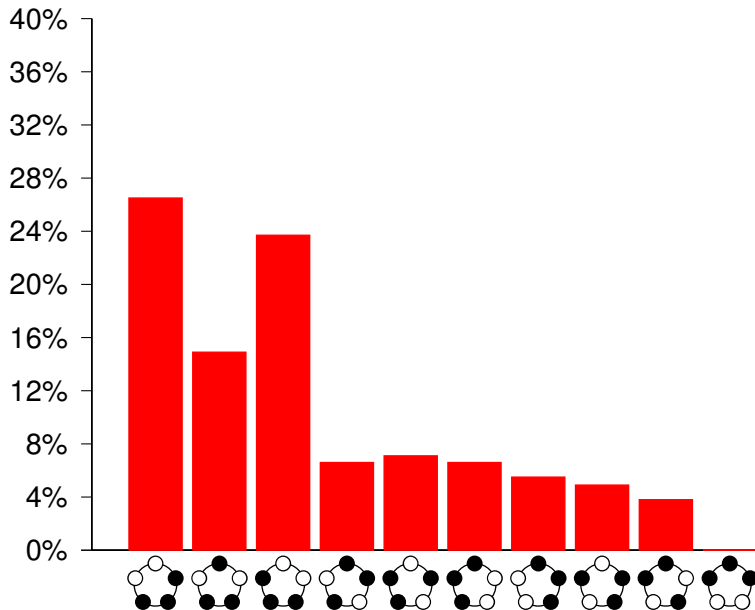
Stationary distribution



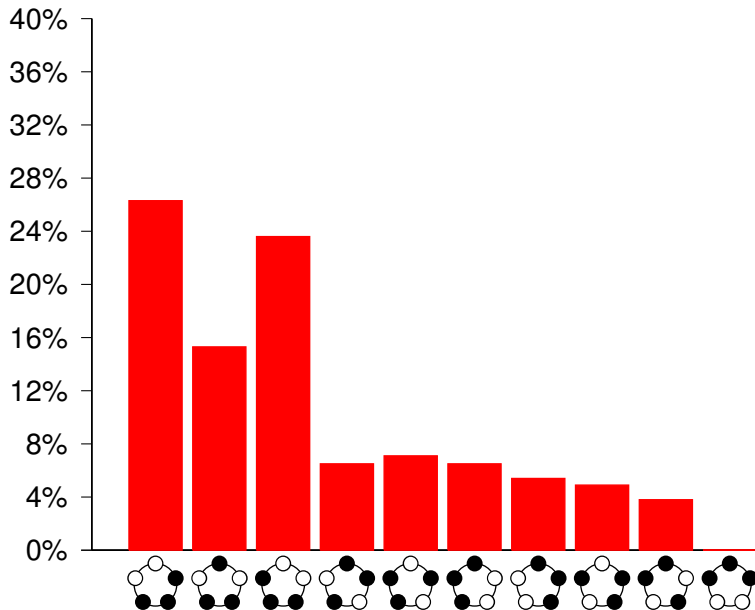
Stationary distribution



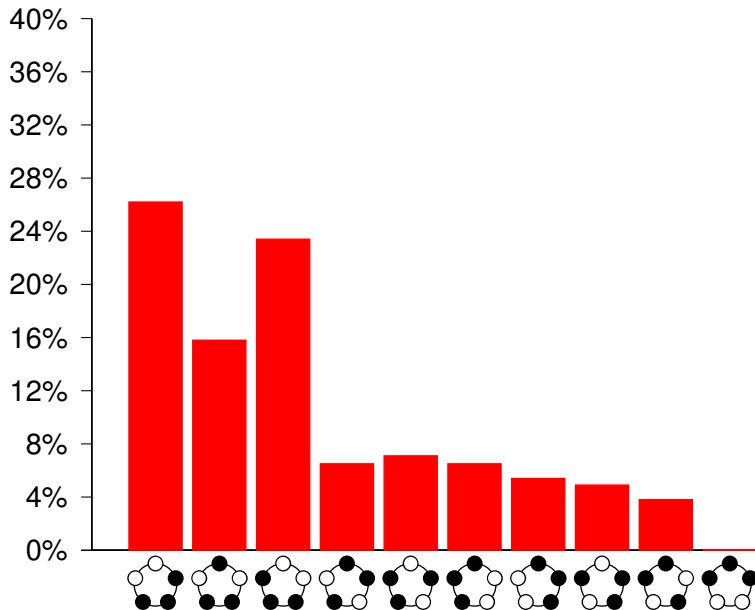
Stationary distribution



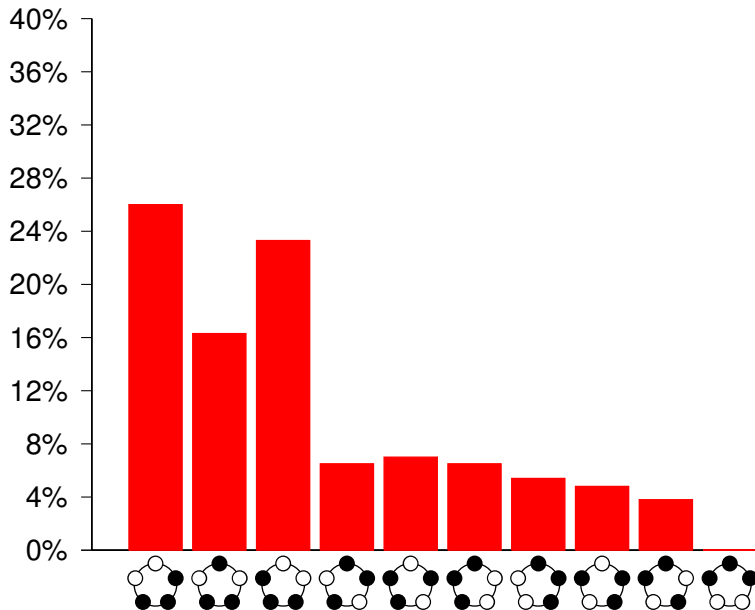
Stationary distribution



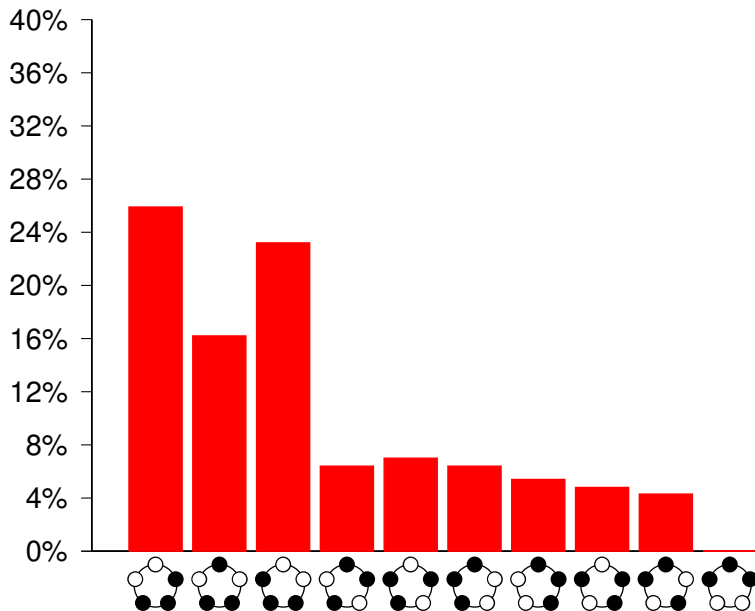
Stationary distribution



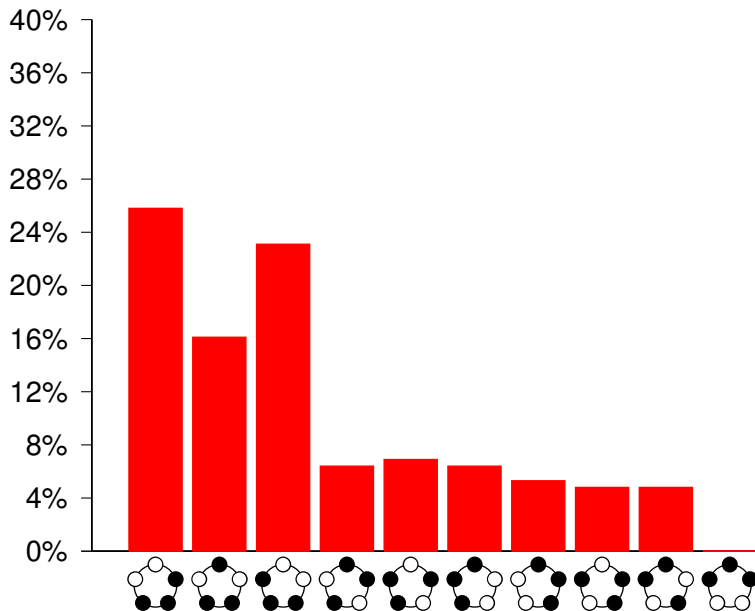
Stationary distribution



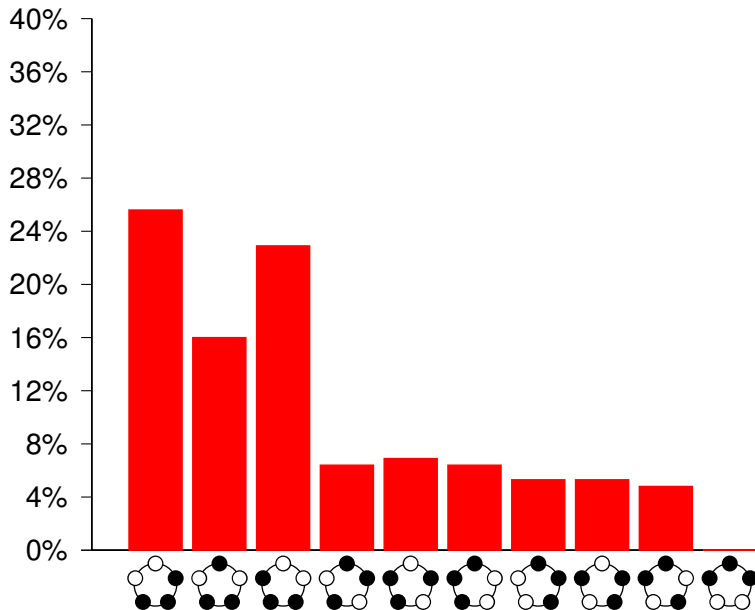
Stationary distribution



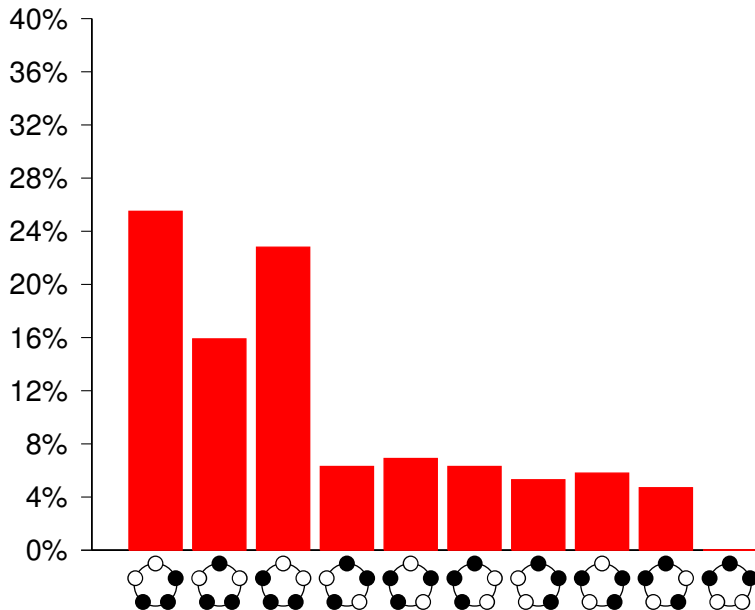
Stationary distribution



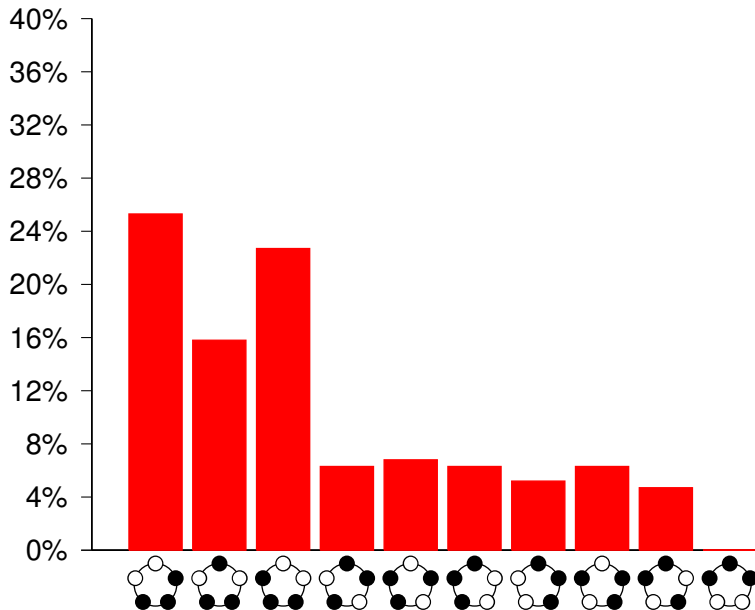
Stationary distribution



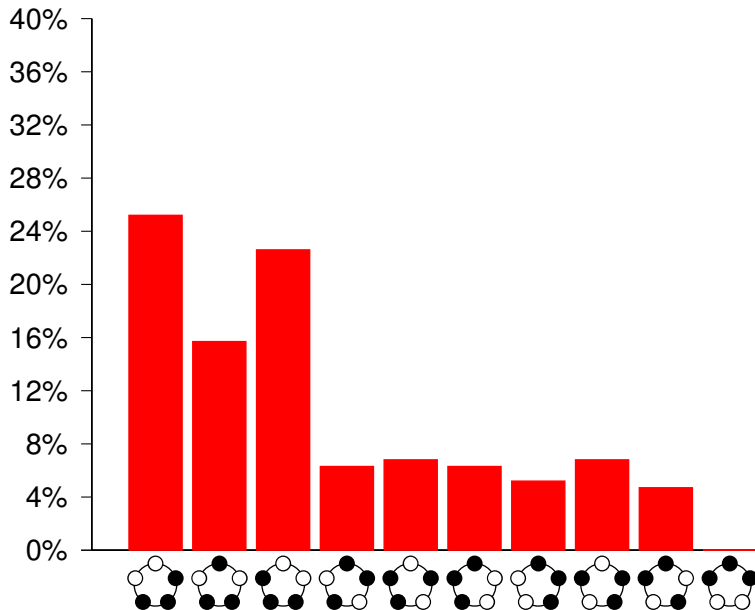
Stationary distribution



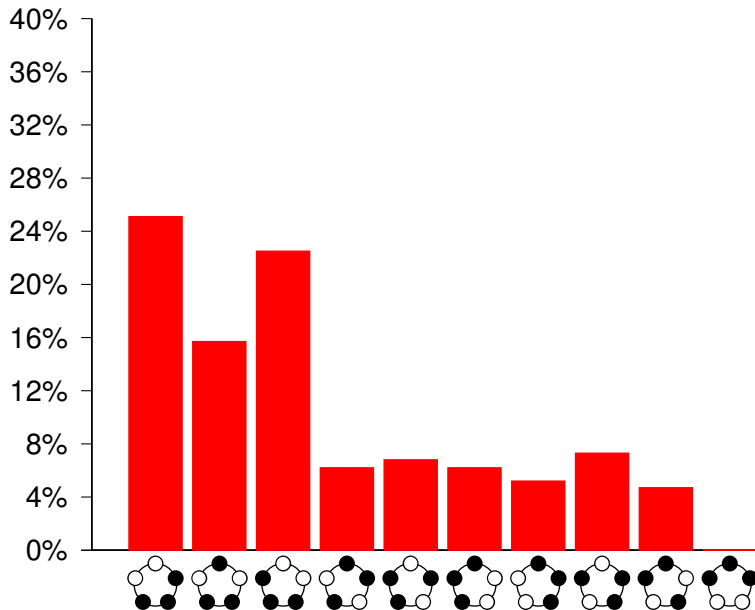
Stationary distribution



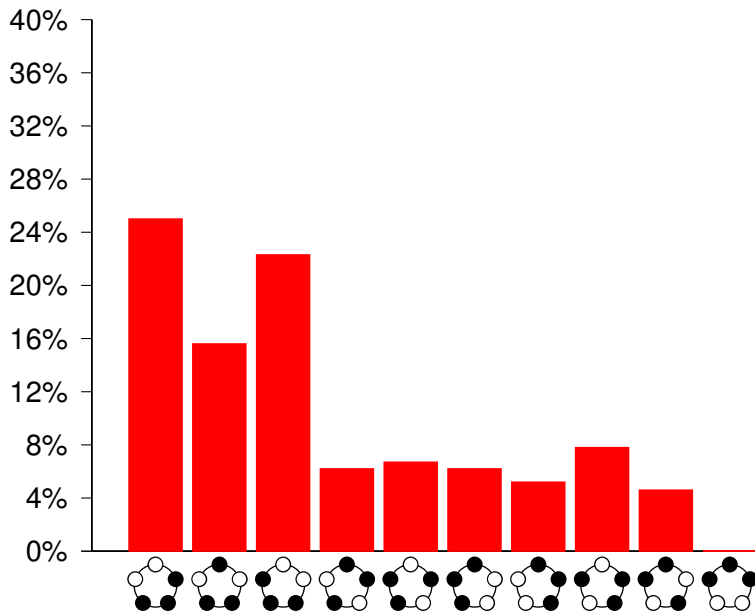
Stationary distribution



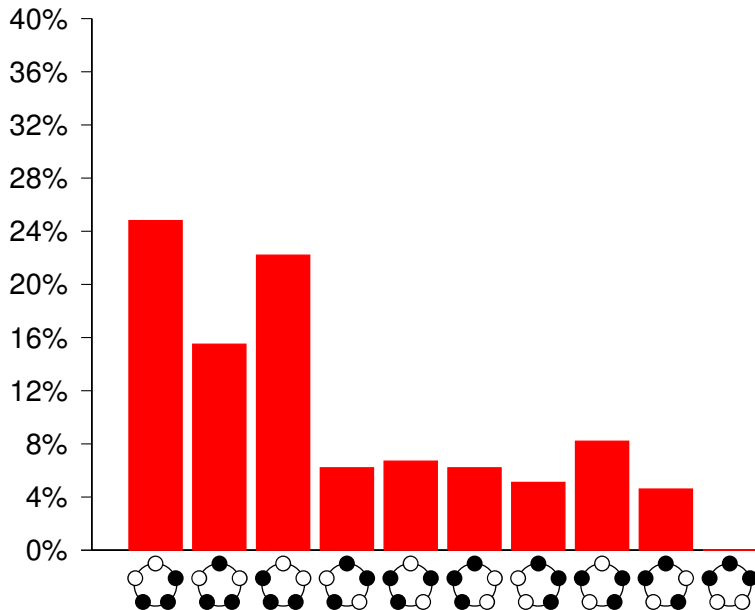
Stationary distribution



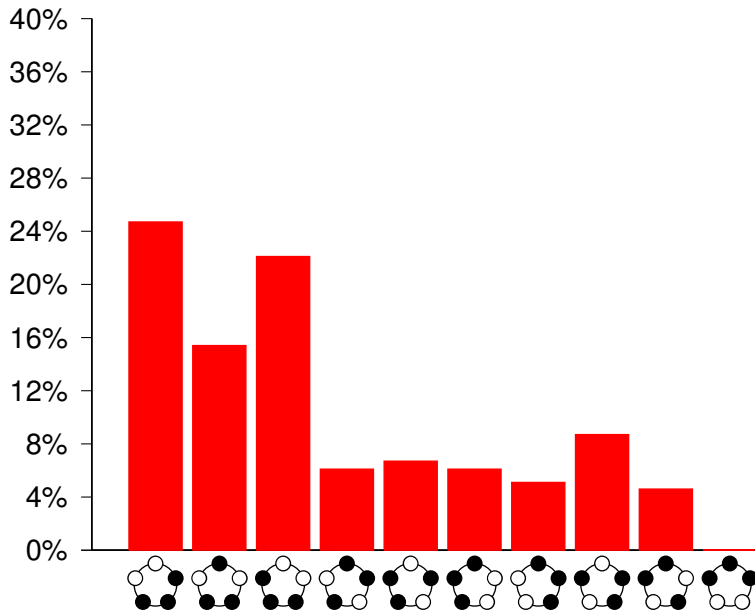
Stationary distribution



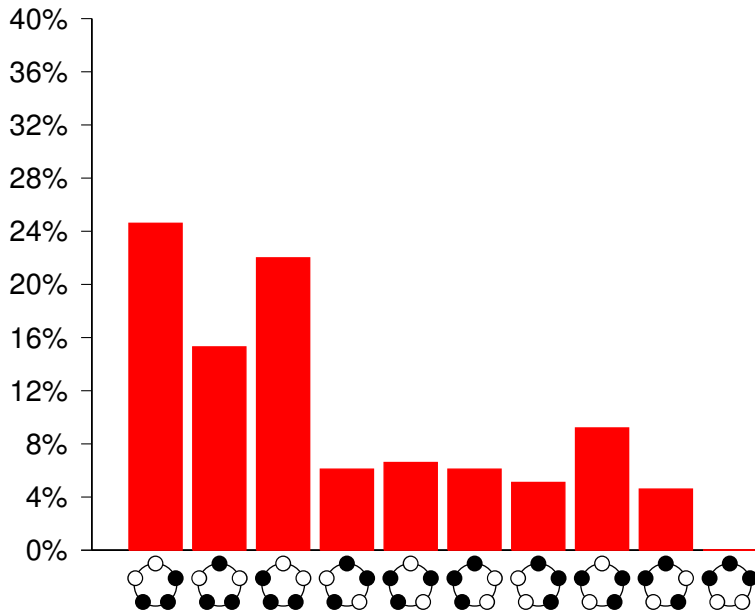
Stationary distribution



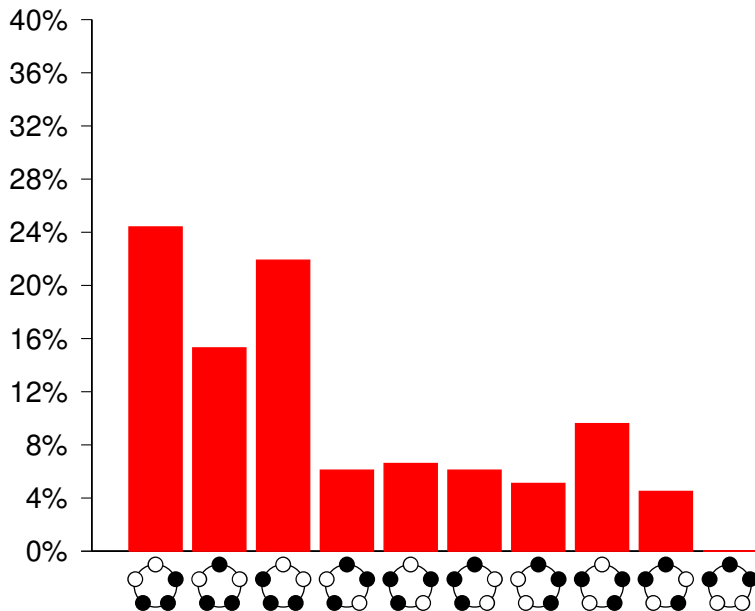
Stationary distribution



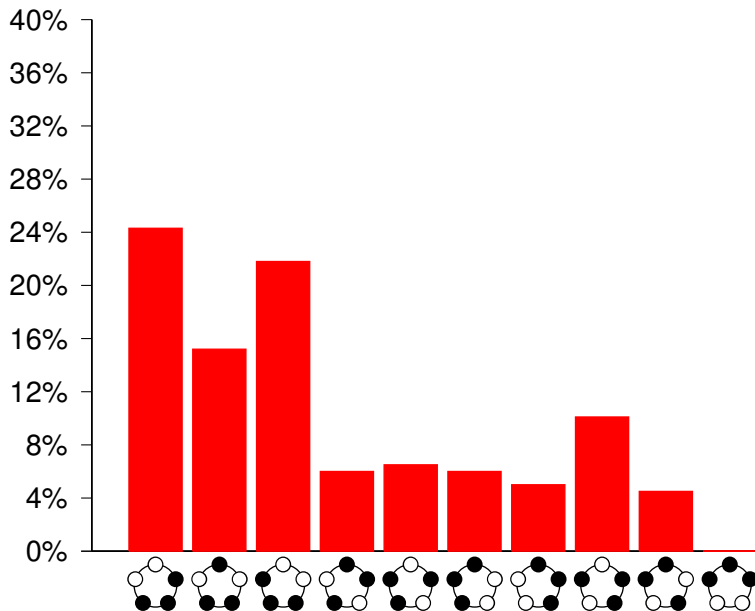
Stationary distribution



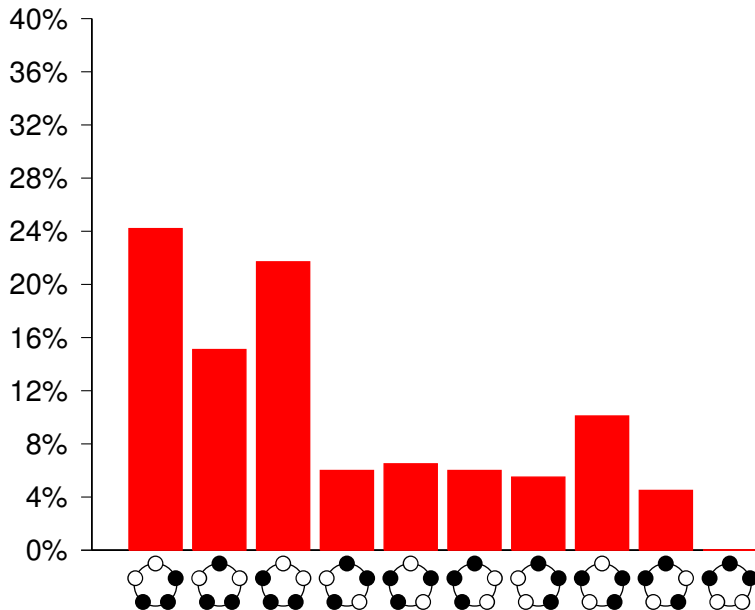
Stationary distribution



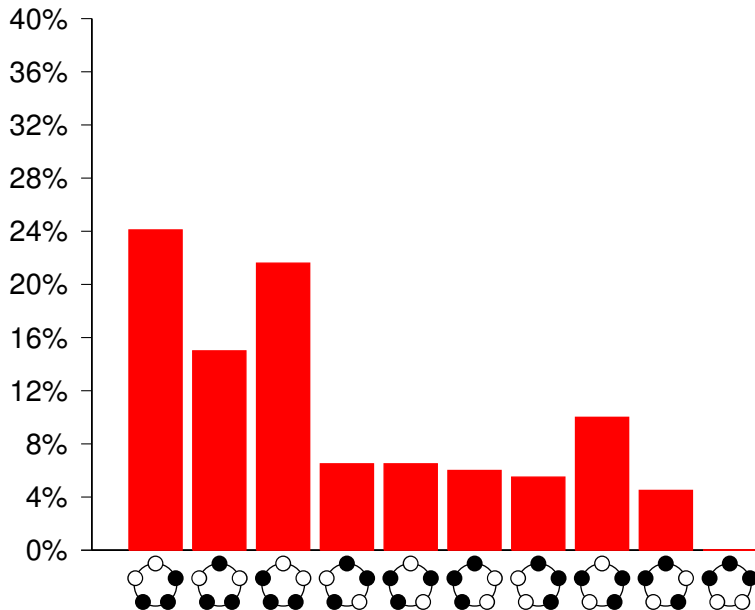
Stationary distribution



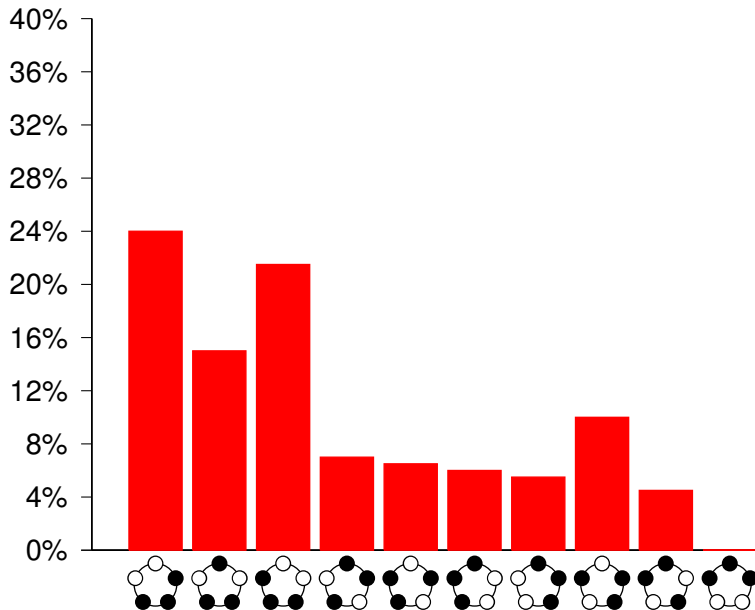
Stationary distribution



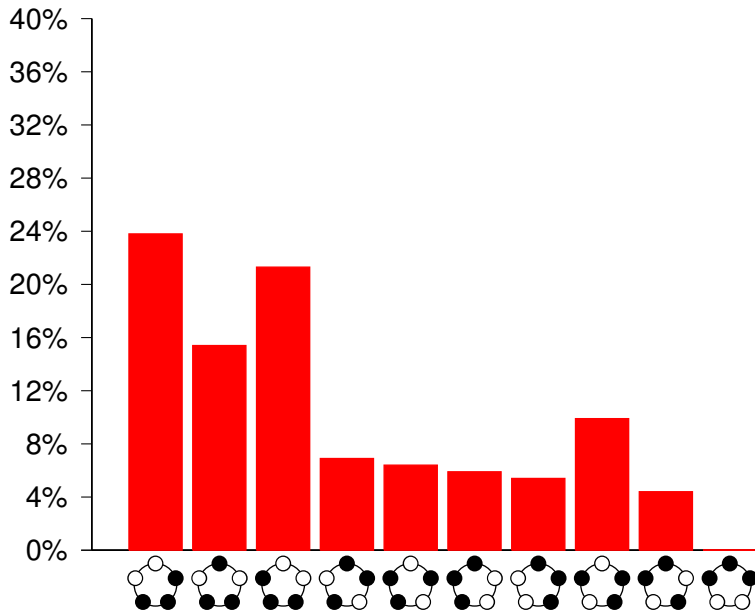
Stationary distribution



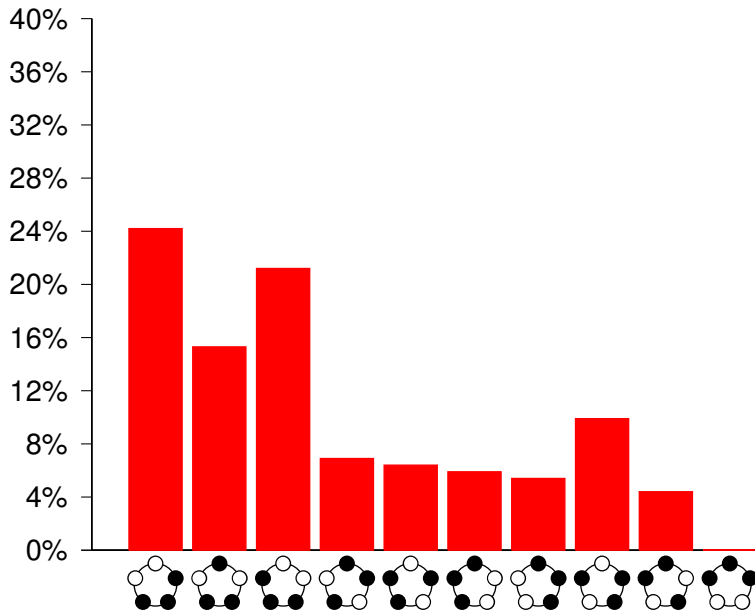
Stationary distribution



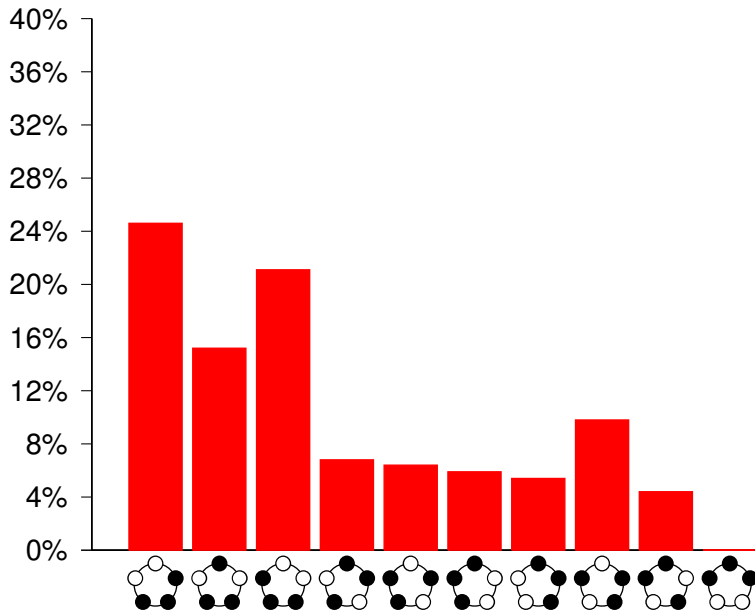
Stationary distribution



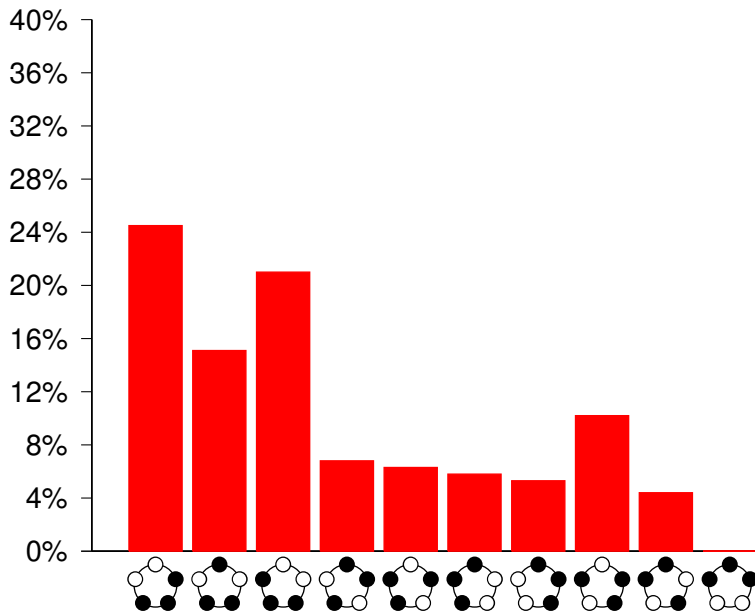
Stationary distribution



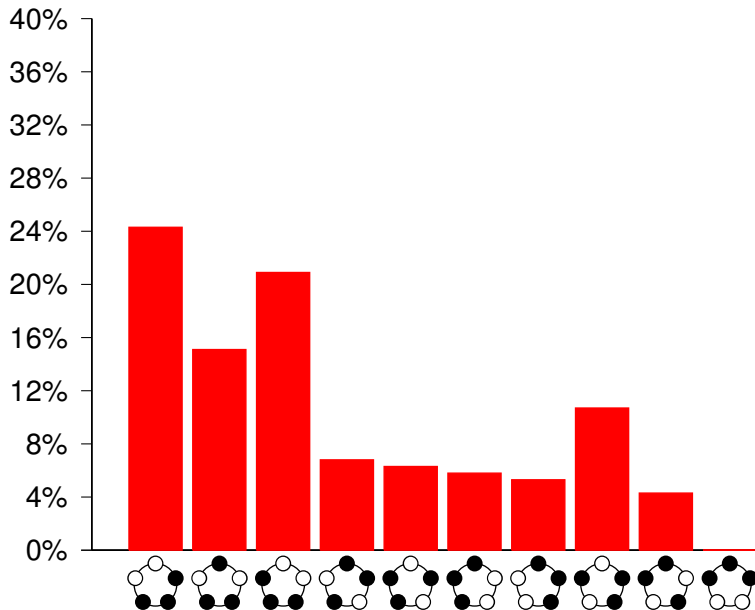
Stationary distribution



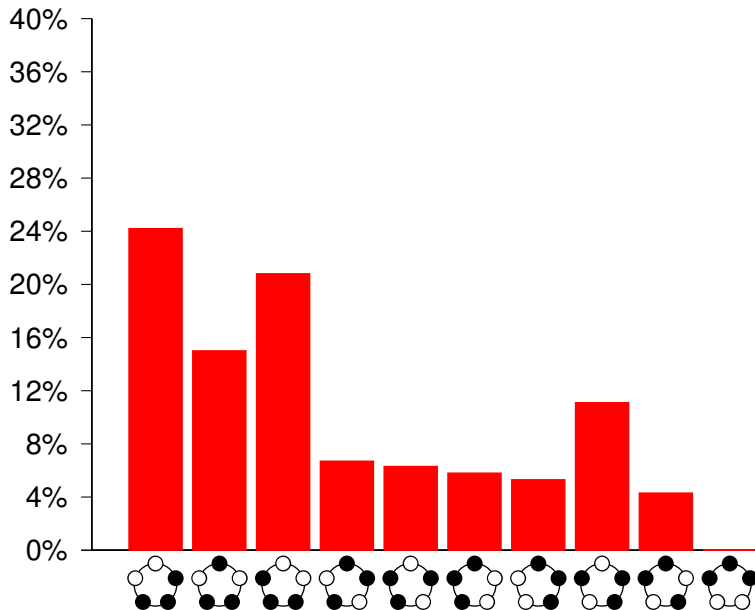
Stationary distribution



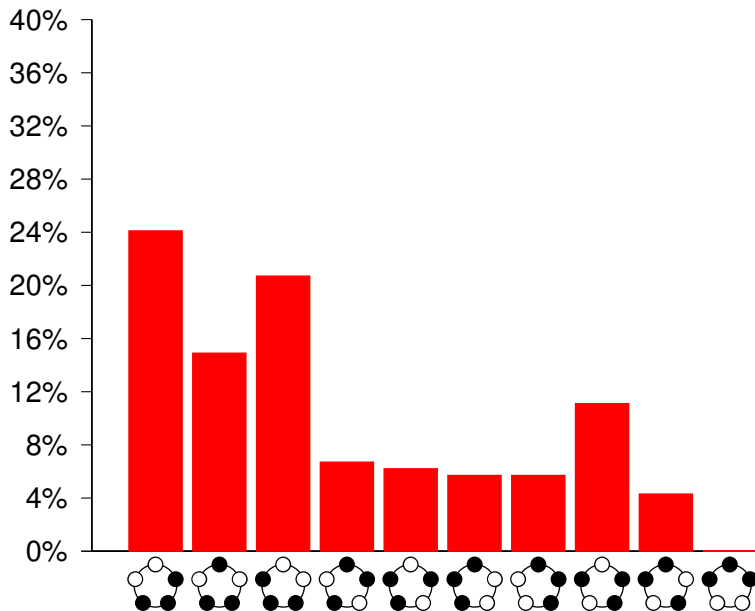
Stationary distribution



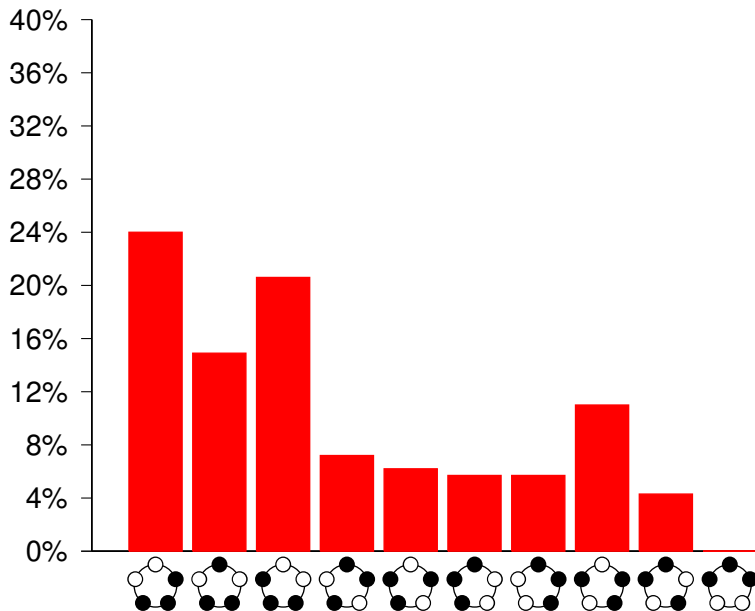
Stationary distribution



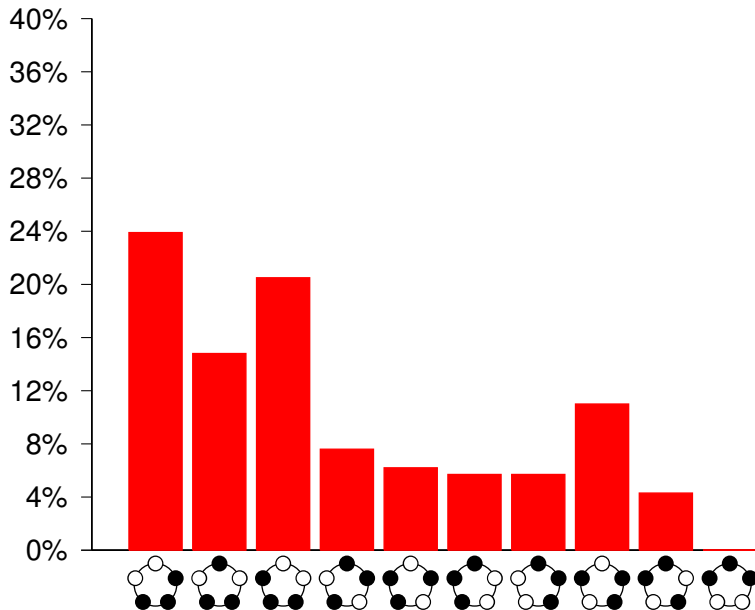
Stationary distribution



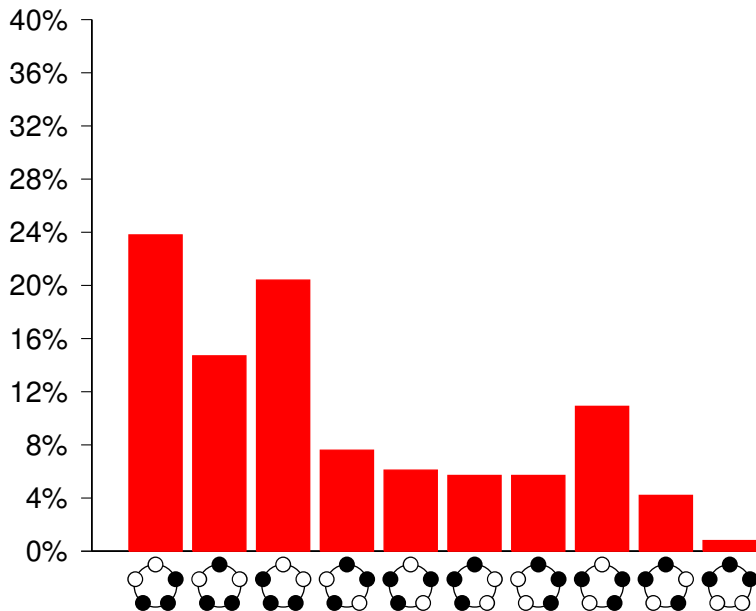
Stationary distribution



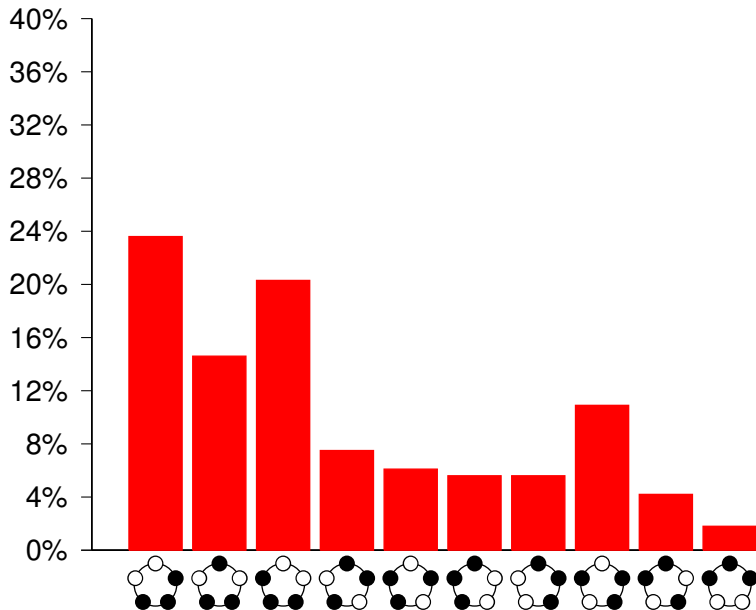
Stationary distribution



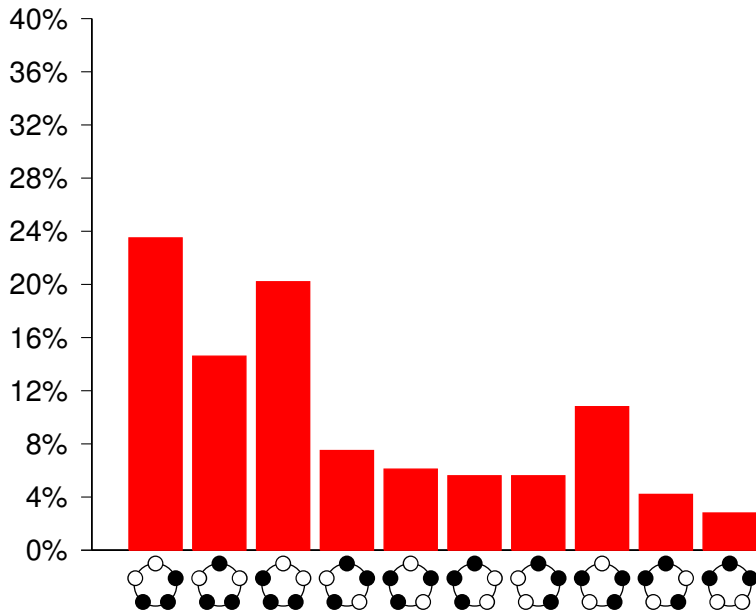
Stationary distribution



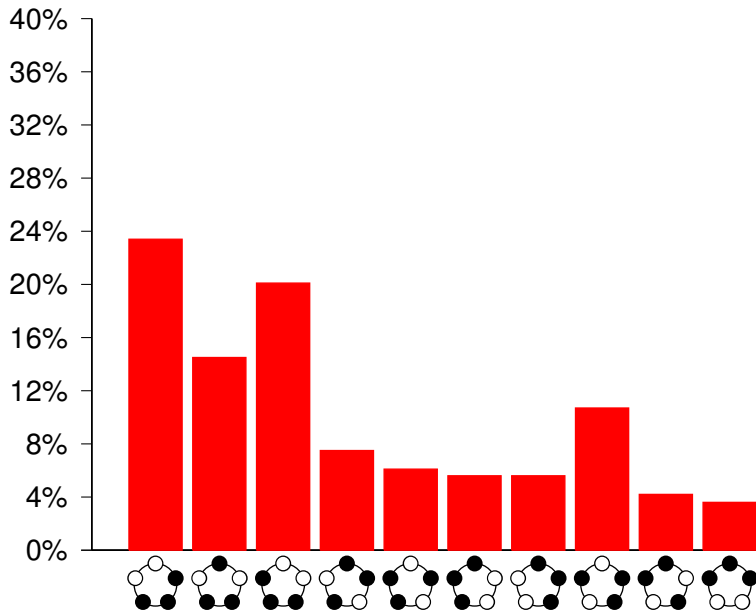
Stationary distribution



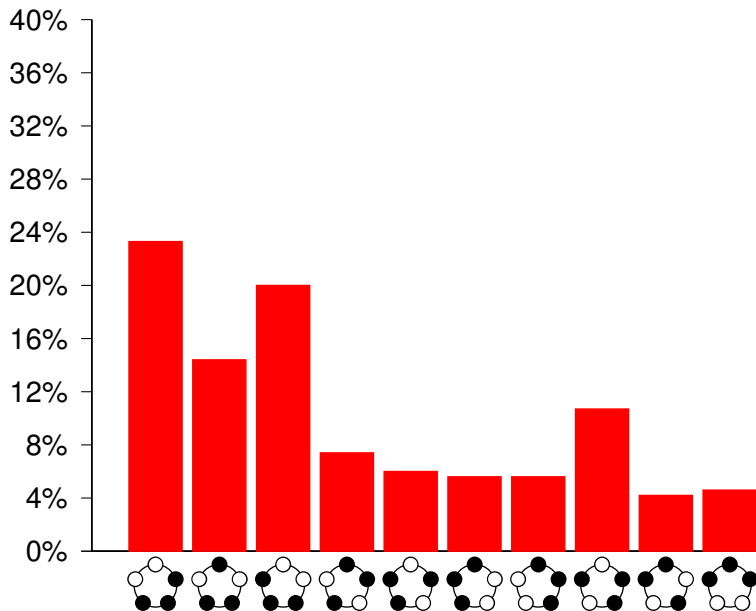
Stationary distribution



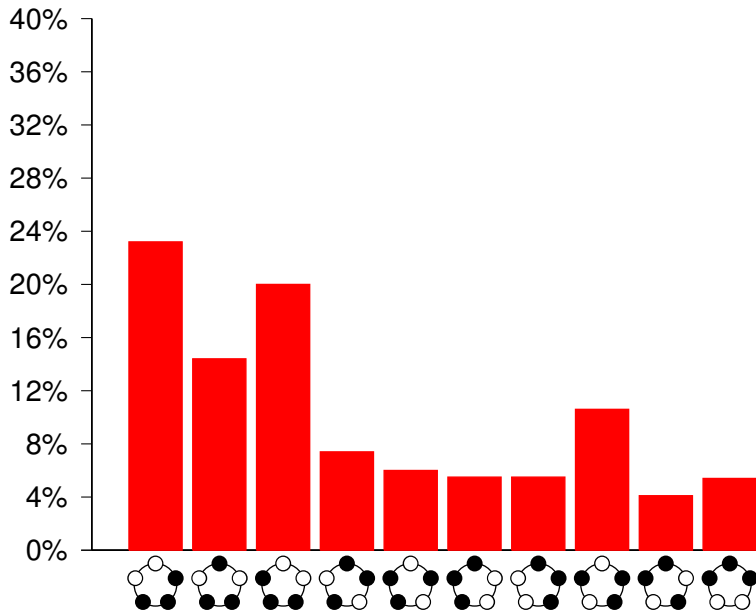
Stationary distribution



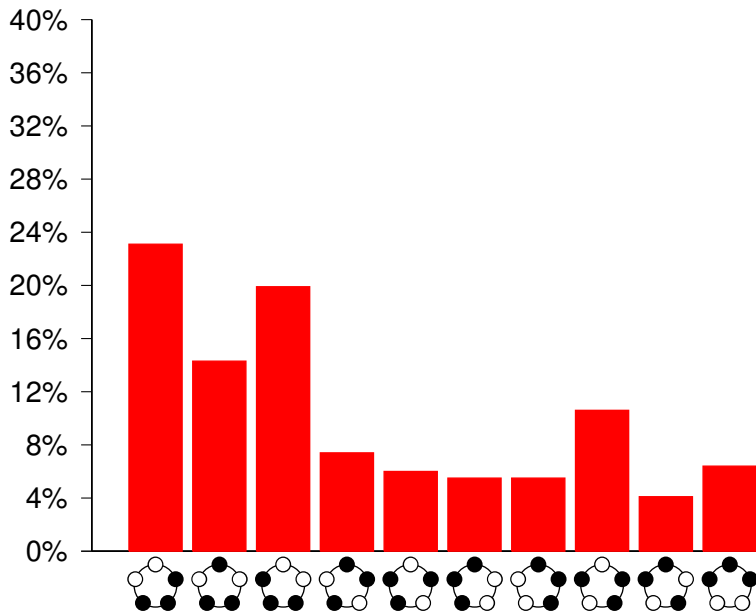
Stationary distribution



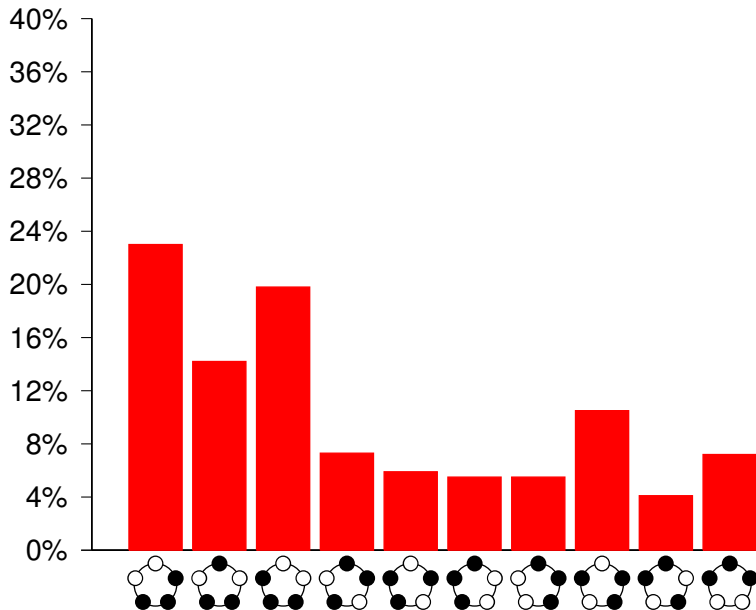
Stationary distribution



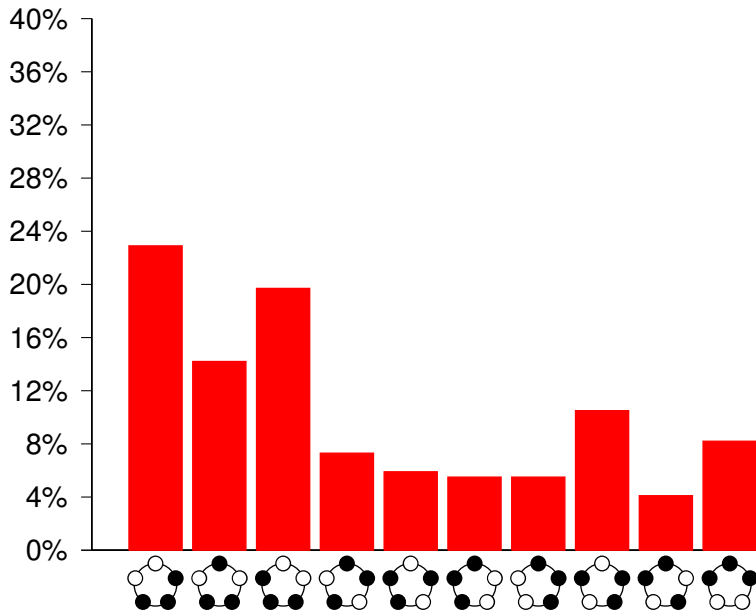
Stationary distribution



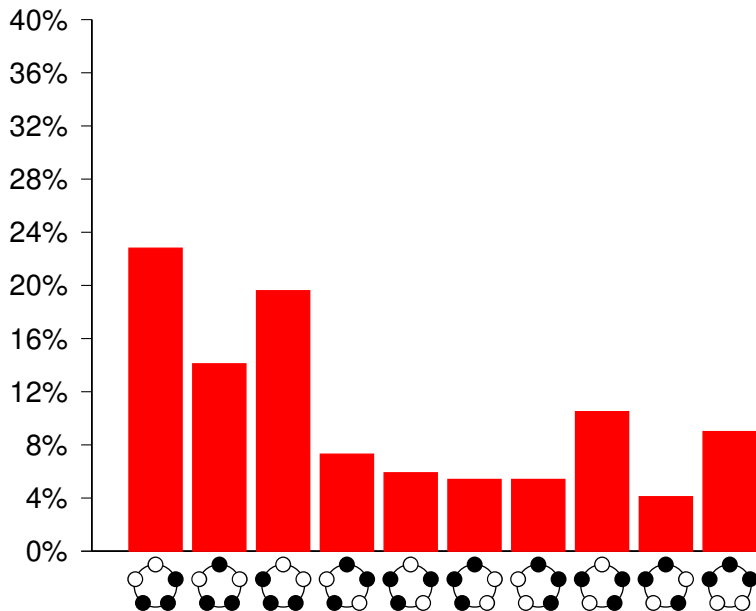
Stationary distribution



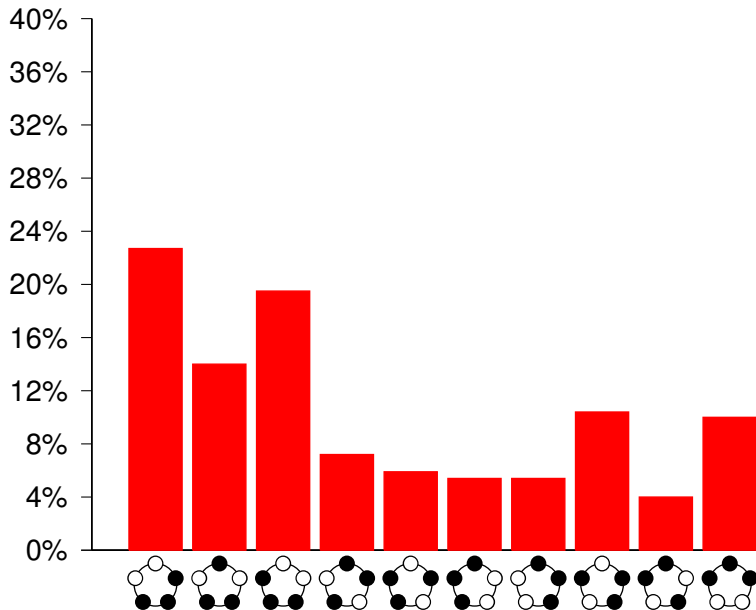
Stationary distribution



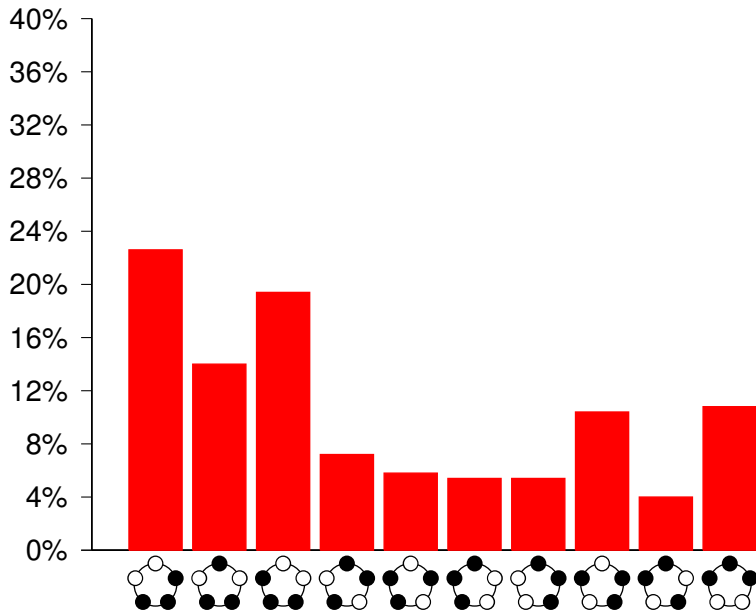
Stationary distribution



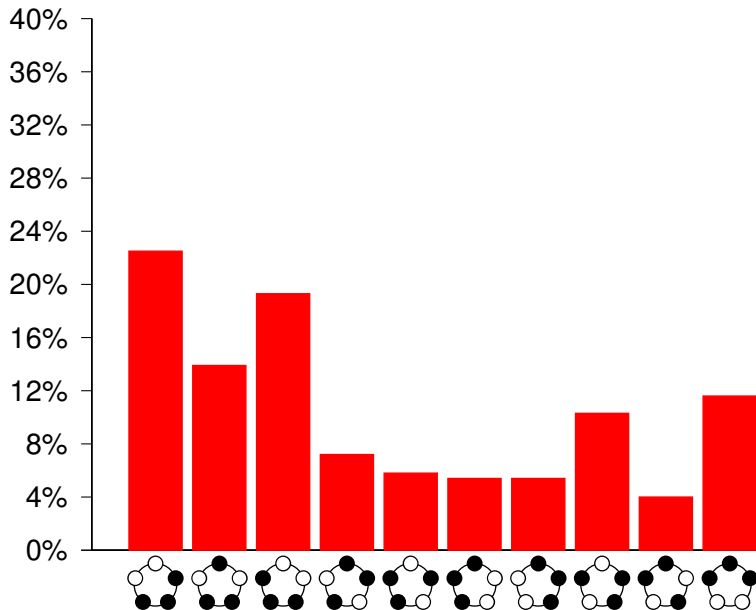
Stationary distribution



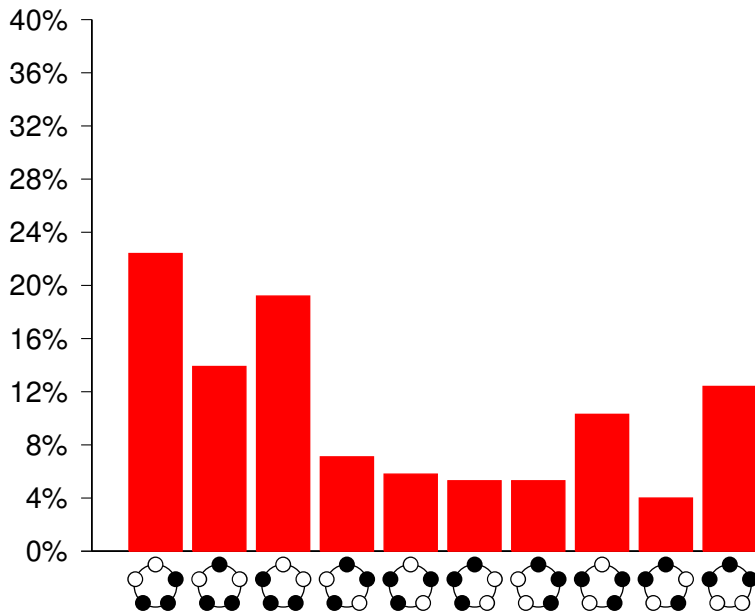
Stationary distribution



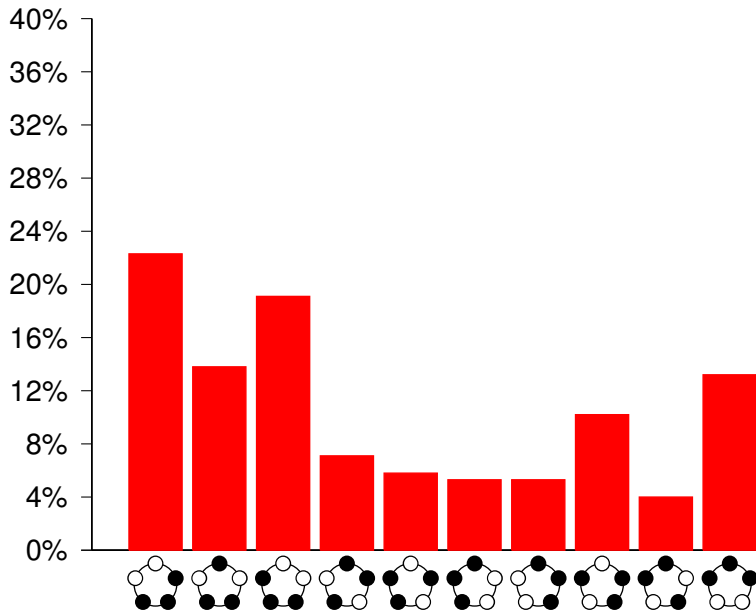
Stationary distribution



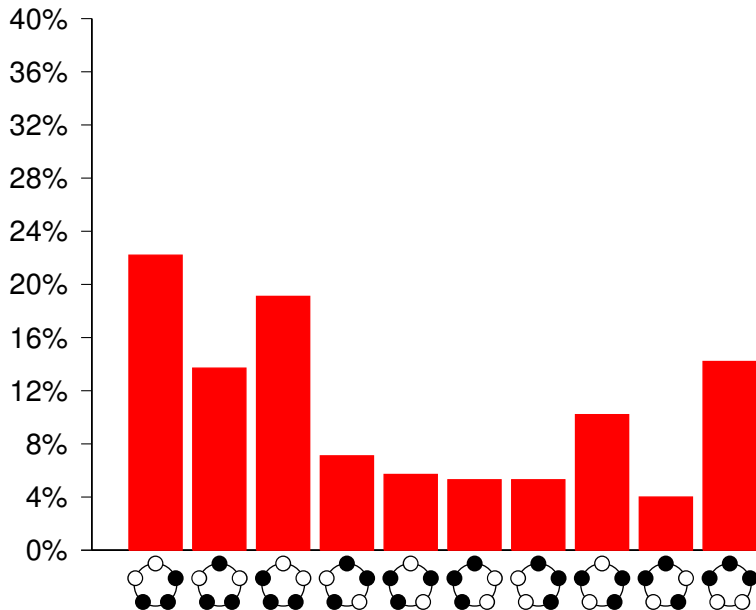
Stationary distribution



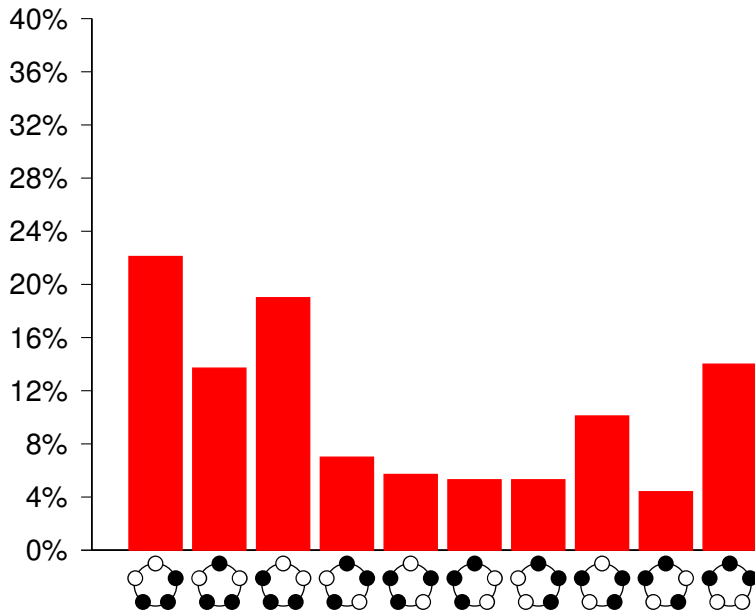
Stationary distribution



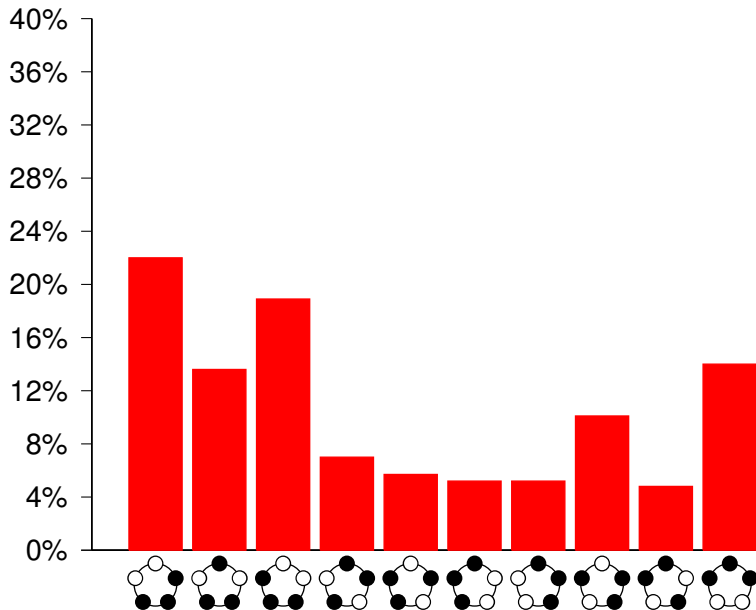
Stationary distribution



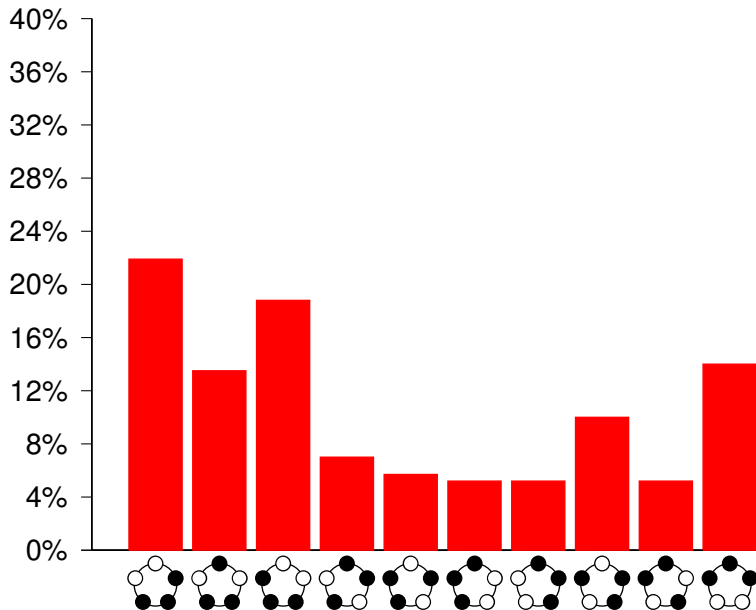
Stationary distribution



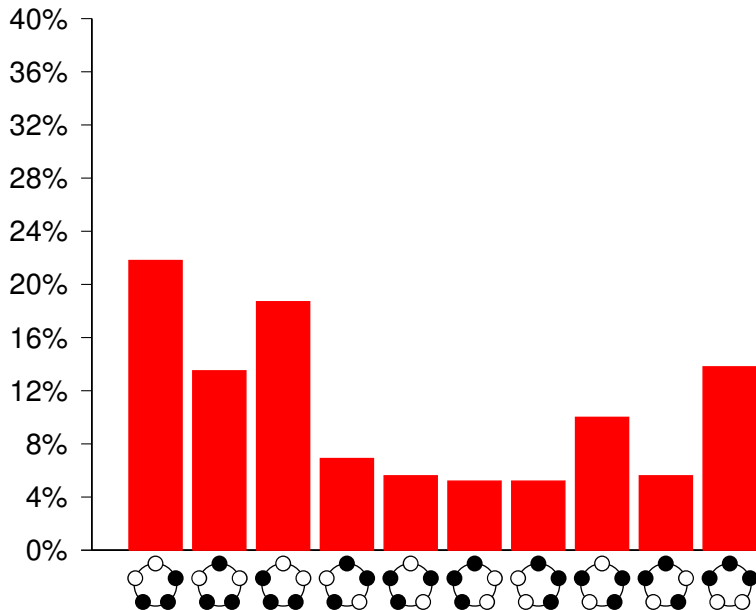
Stationary distribution



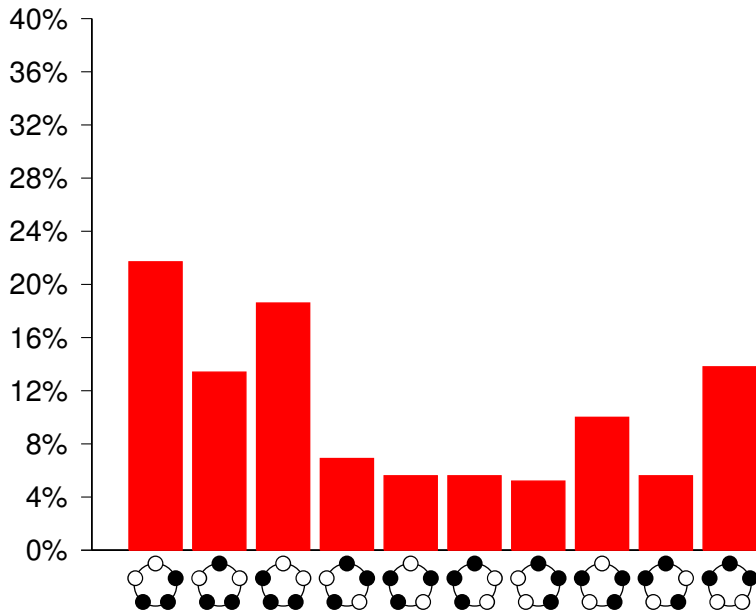
Stationary distribution



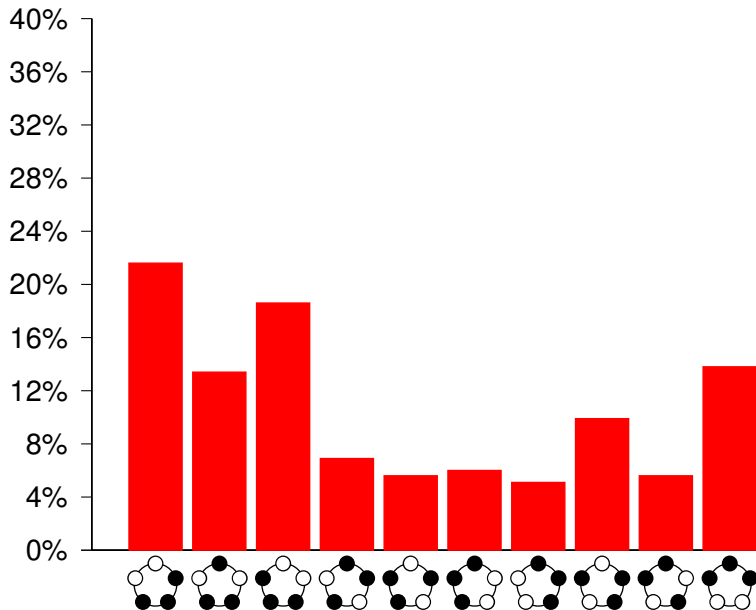
Stationary distribution



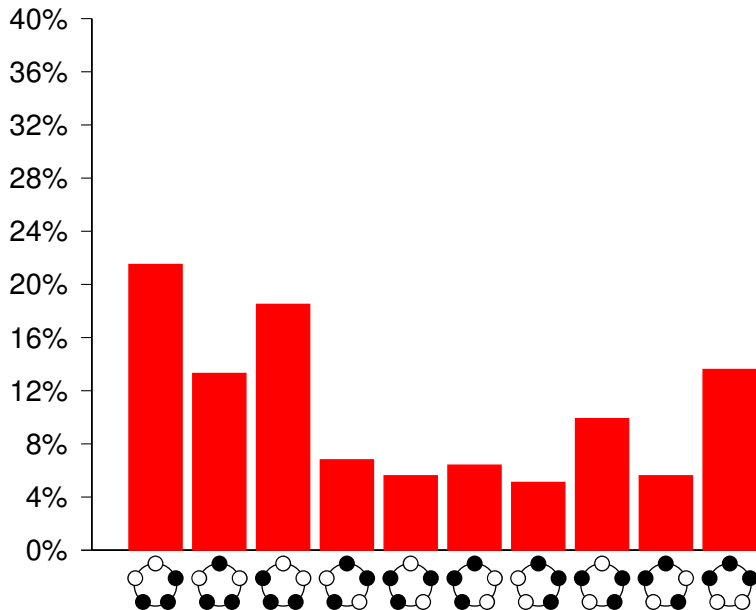
Stationary distribution



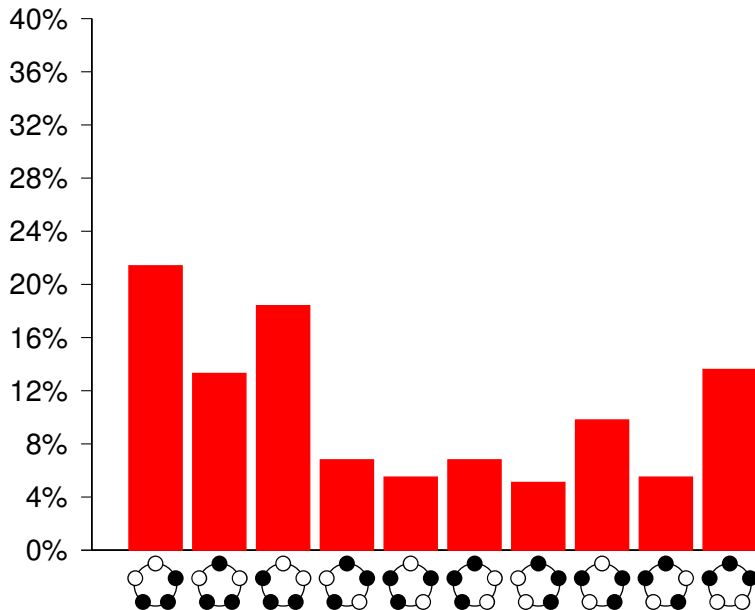
Stationary distribution



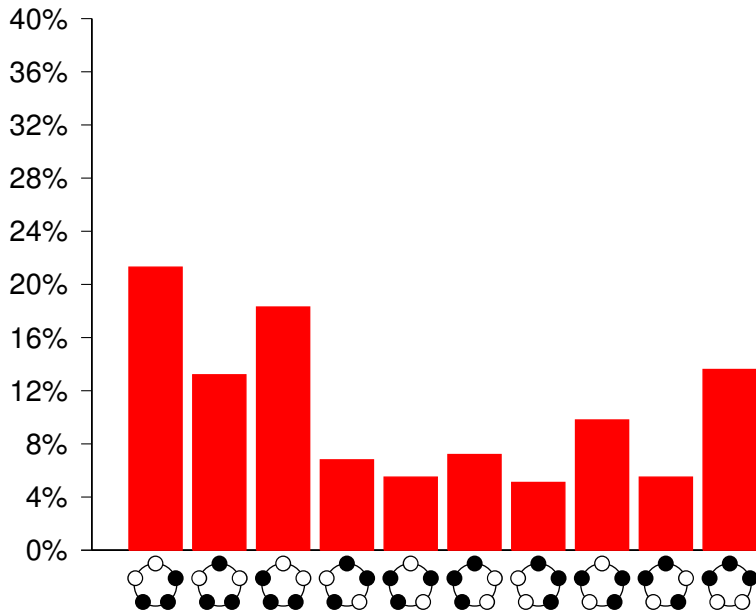
Stationary distribution



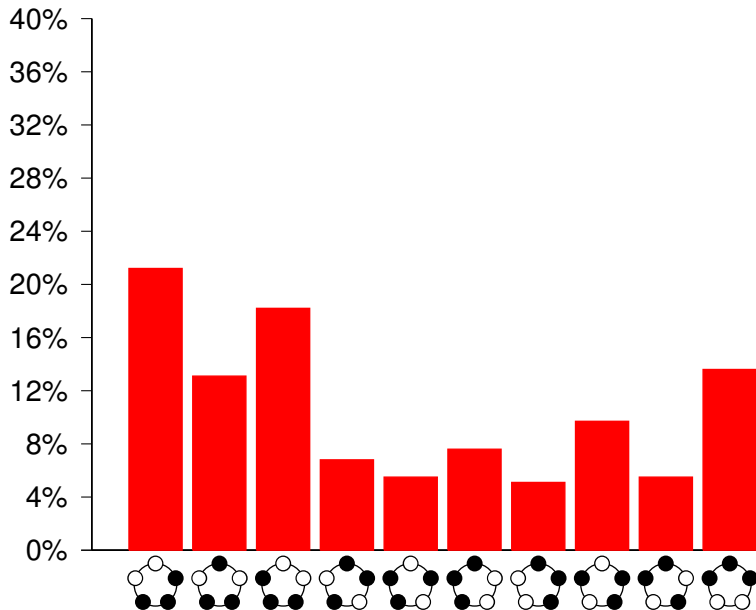
Stationary distribution



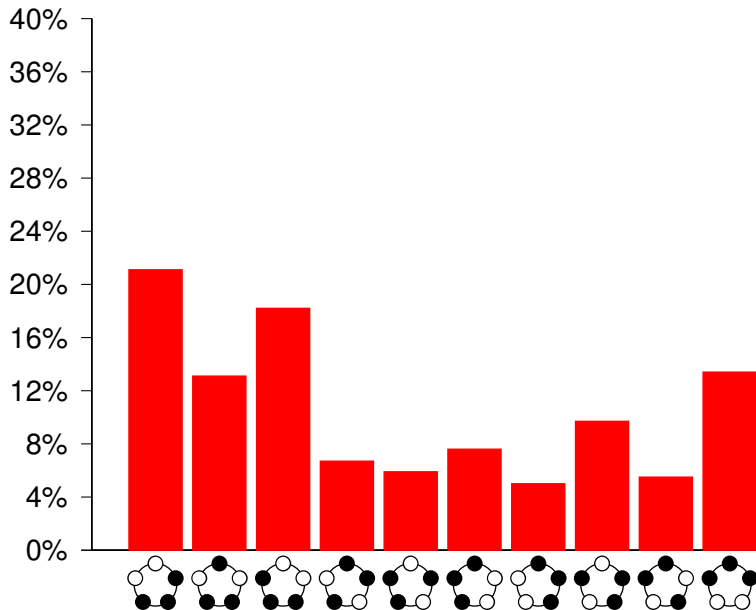
Stationary distribution



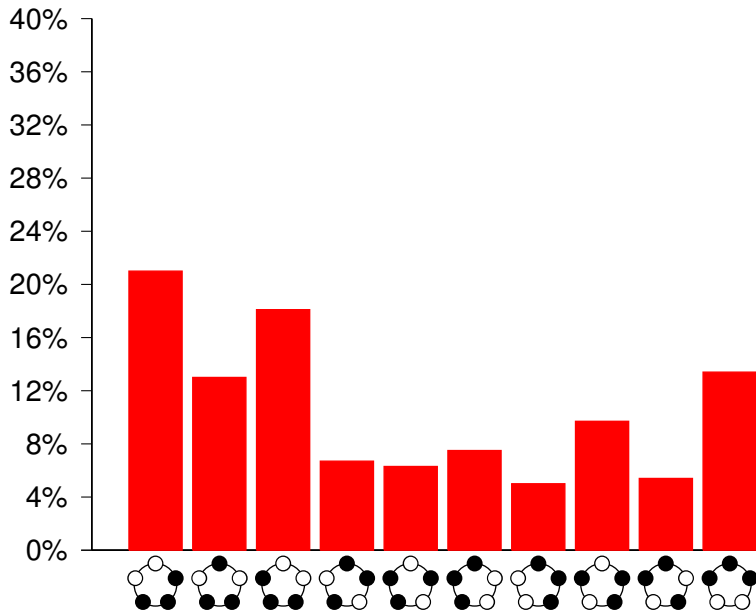
Stationary distribution



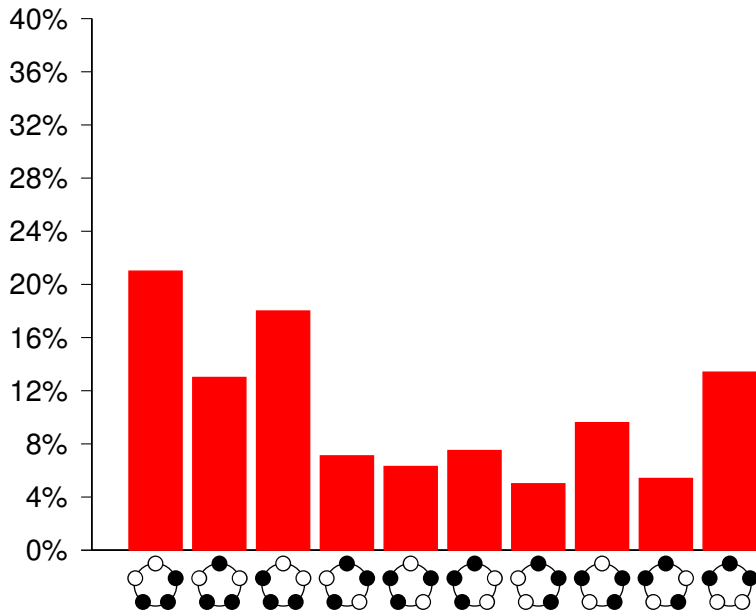
Stationary distribution



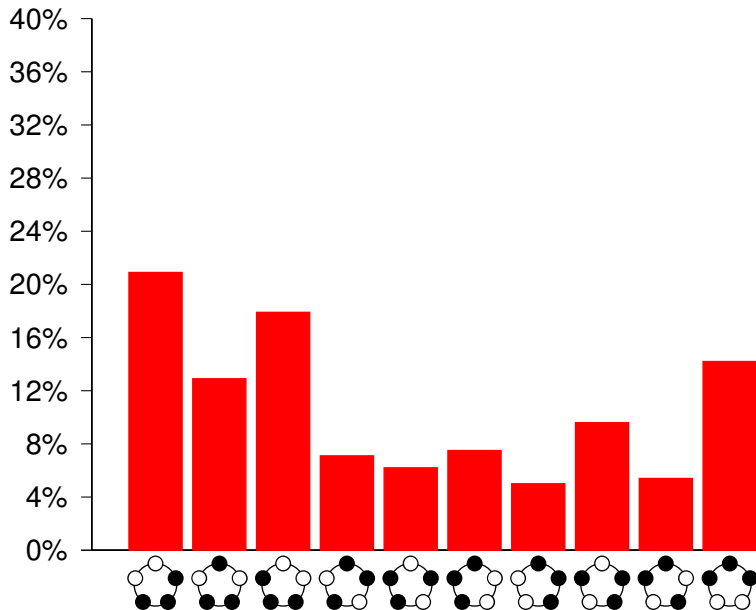
Stationary distribution



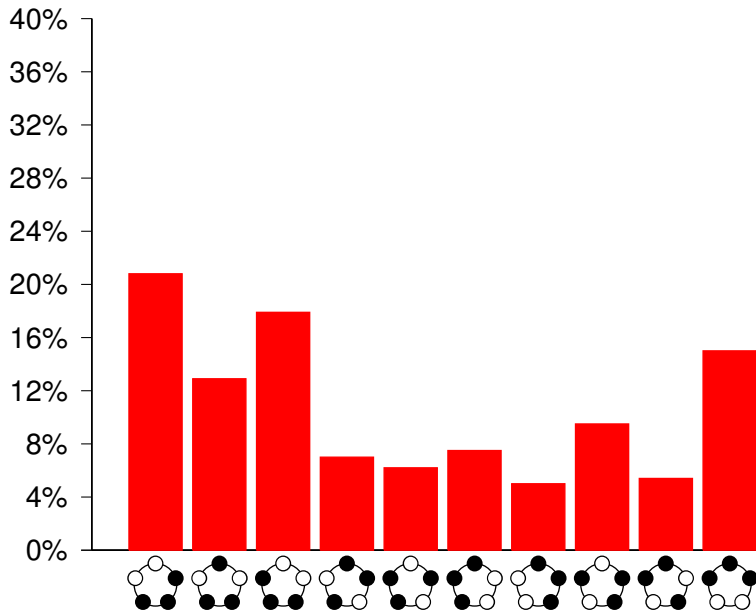
Stationary distribution



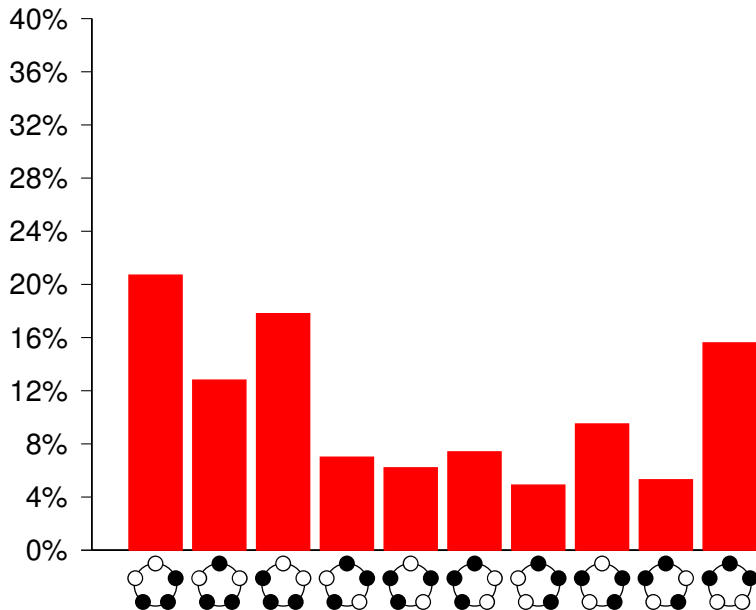
Stationary distribution



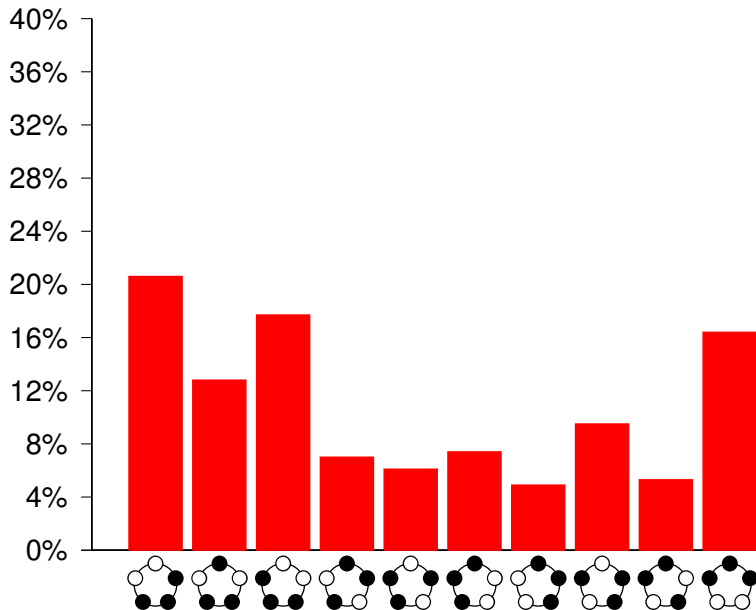
Stationary distribution



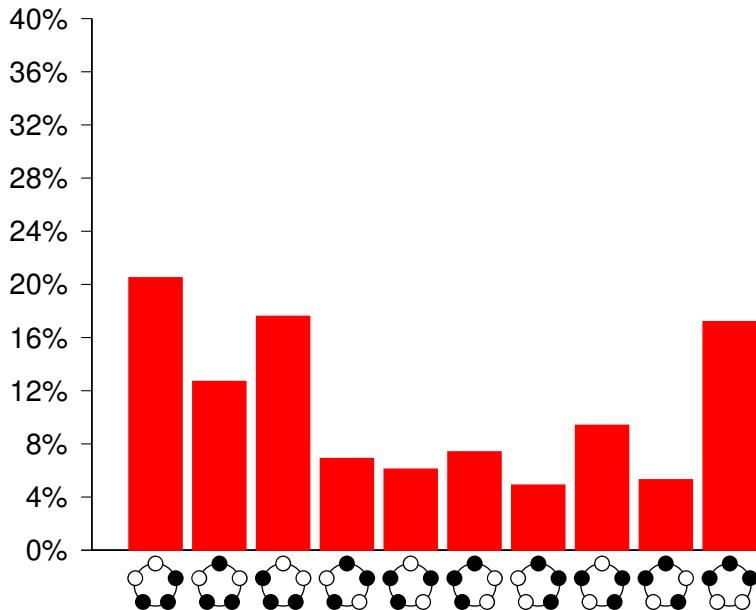
Stationary distribution



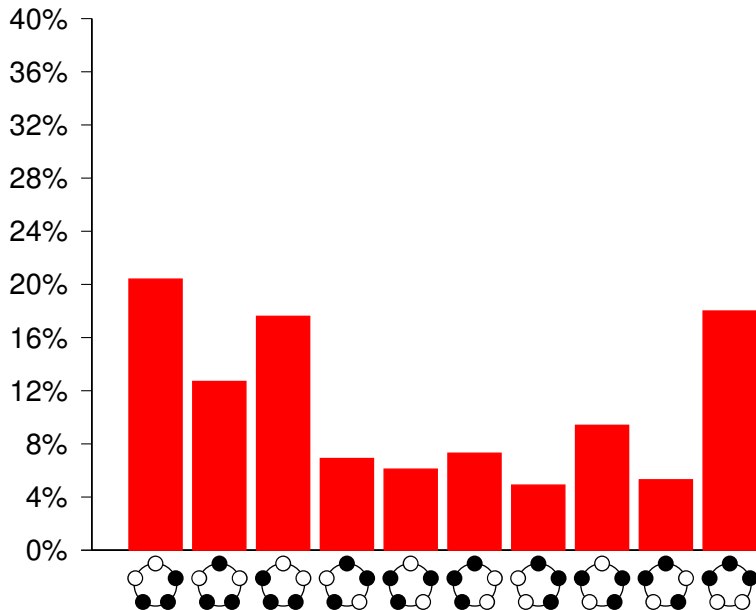
Stationary distribution



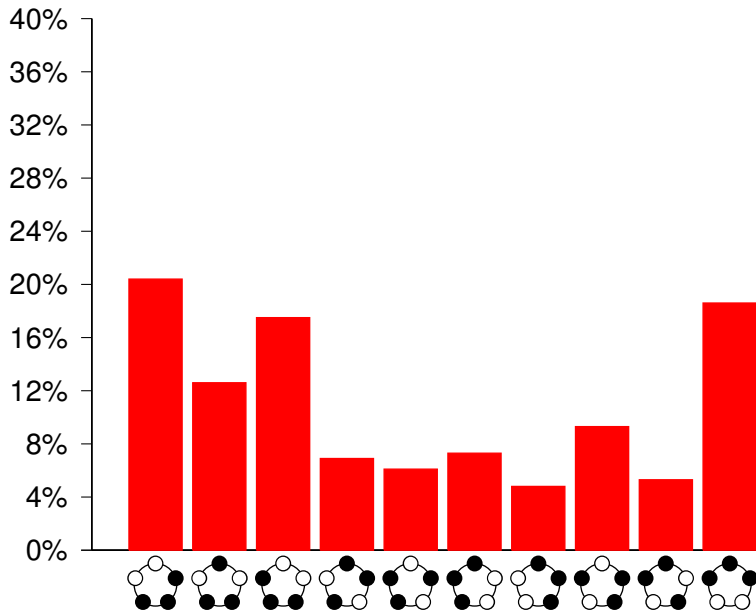
Stationary distribution



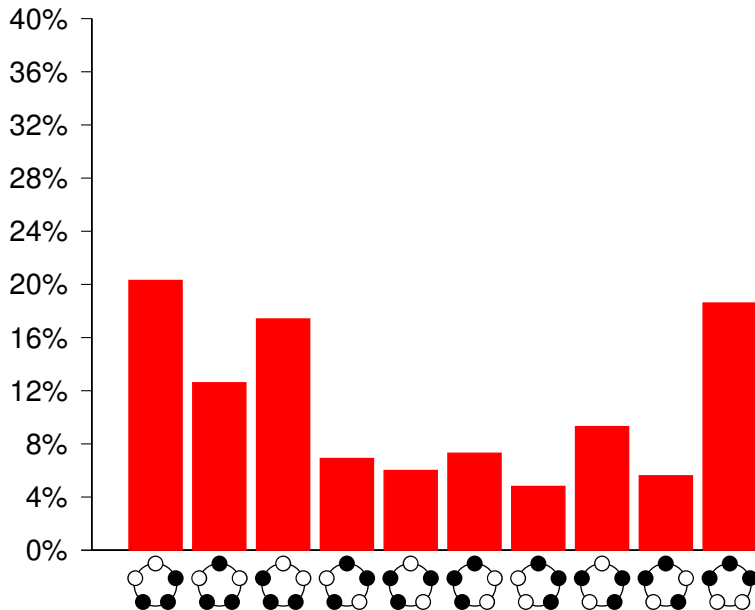
Stationary distribution



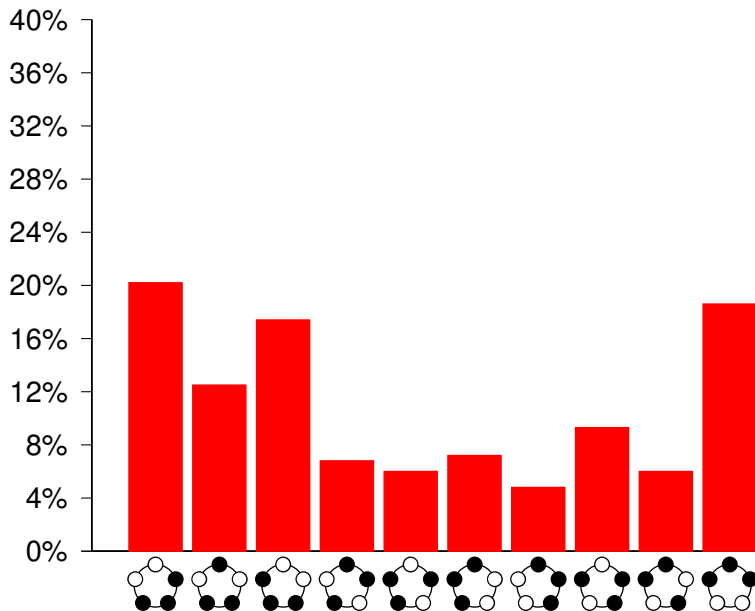
Stationary distribution



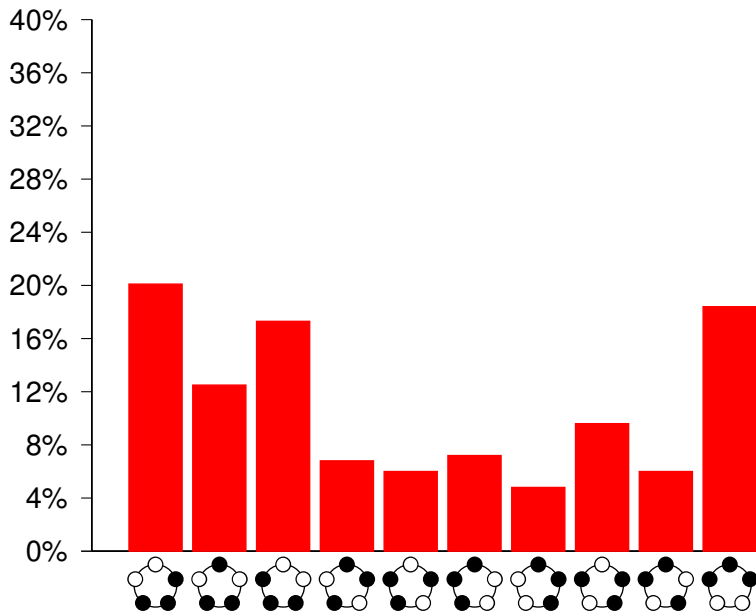
Stationary distribution



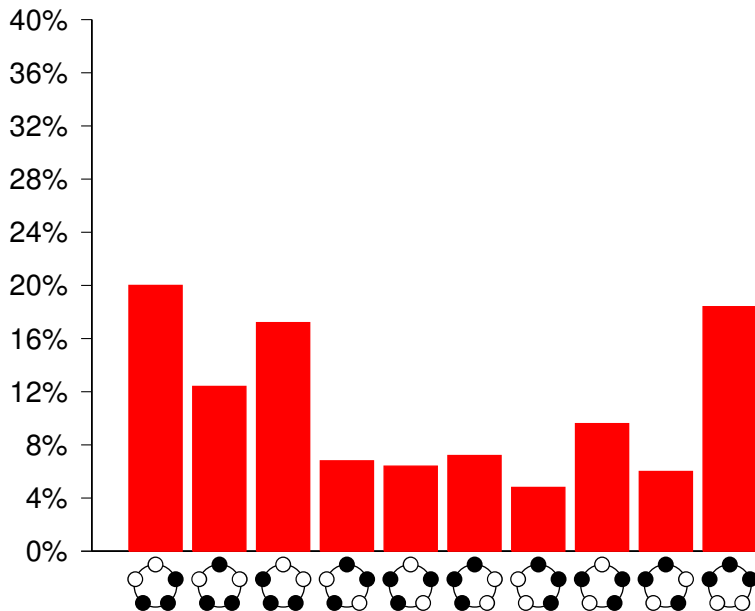
Stationary distribution



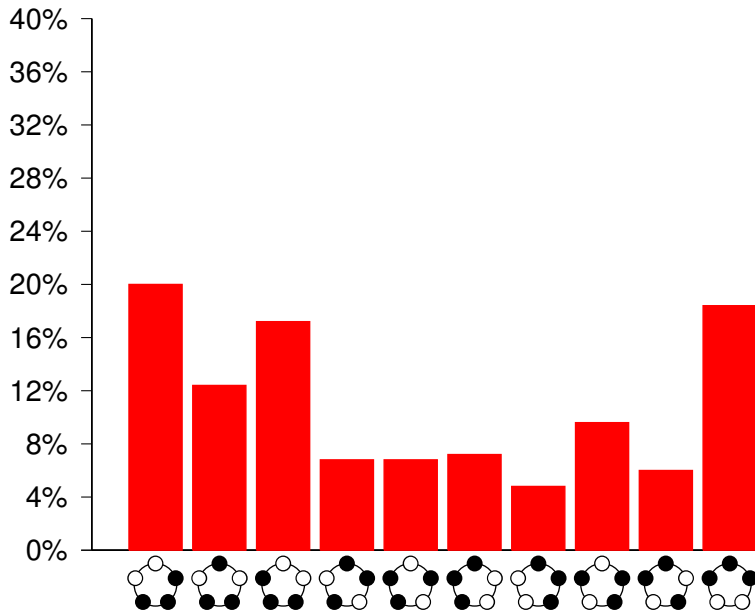
Stationary distribution



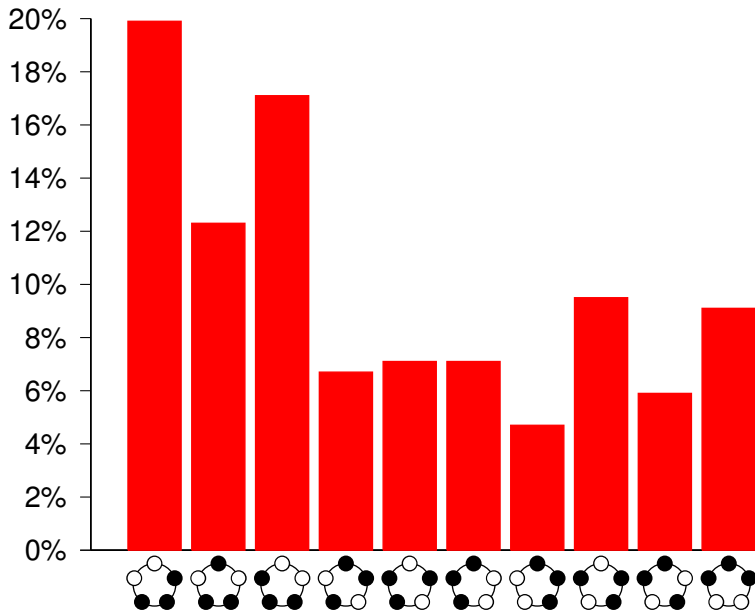
Stationary distribution



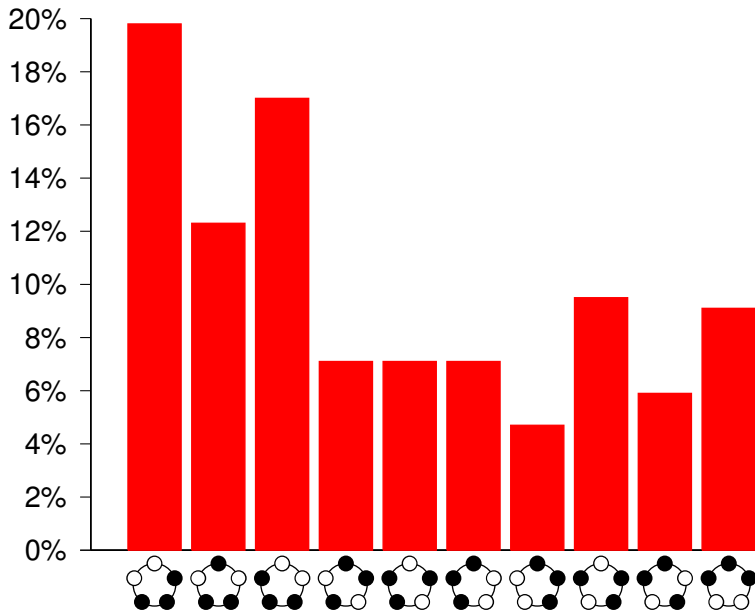
Stationary distribution



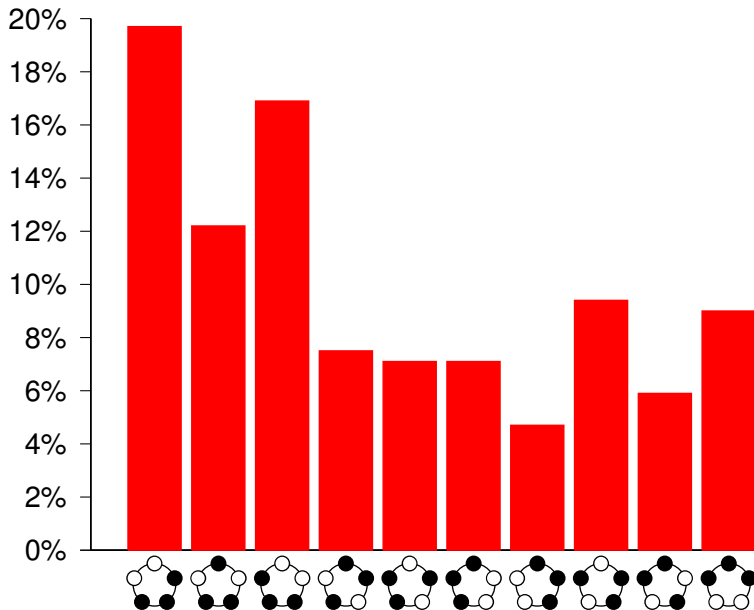
Stationary distribution



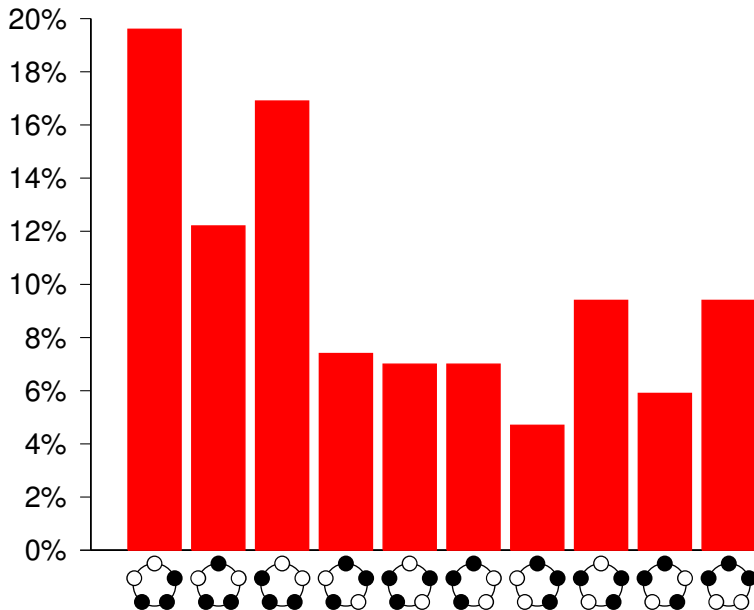
Stationary distribution



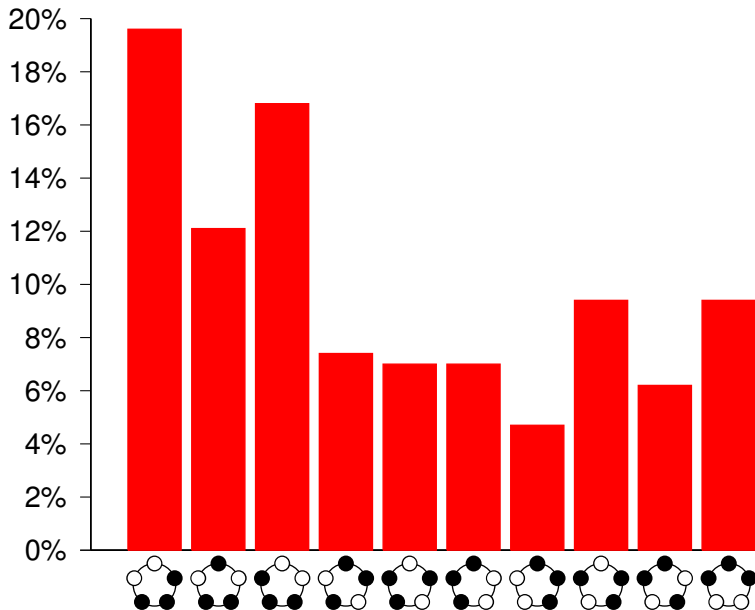
Stationary distribution



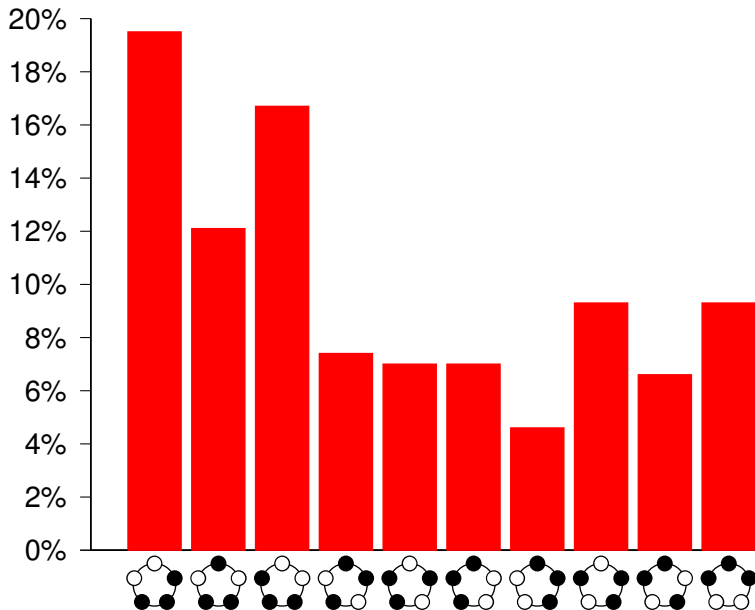
Stationary distribution



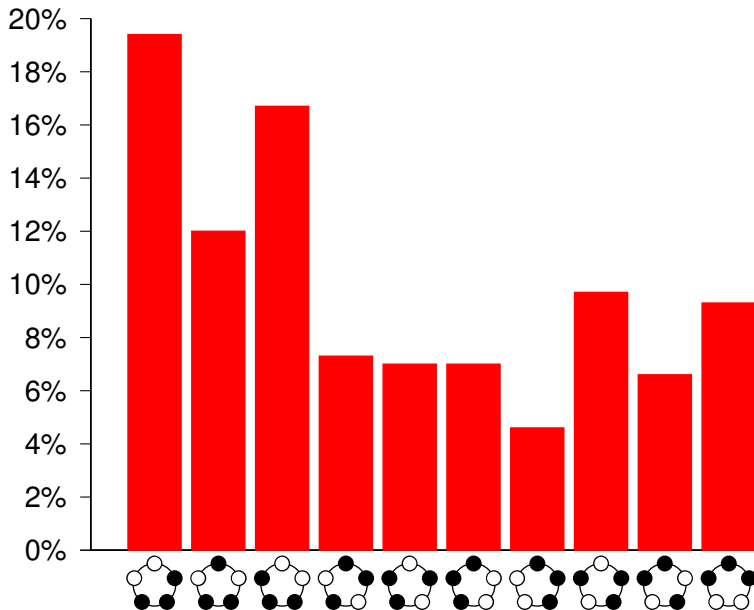
Stationary distribution



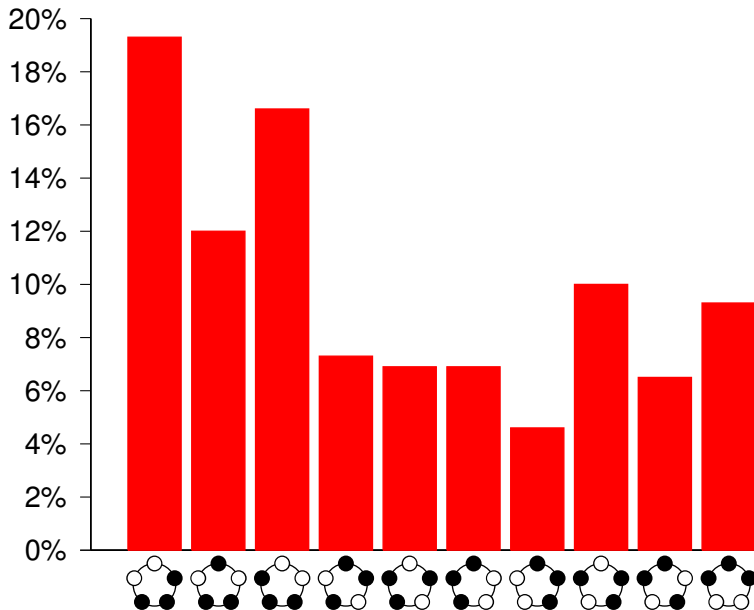
Stationary distribution



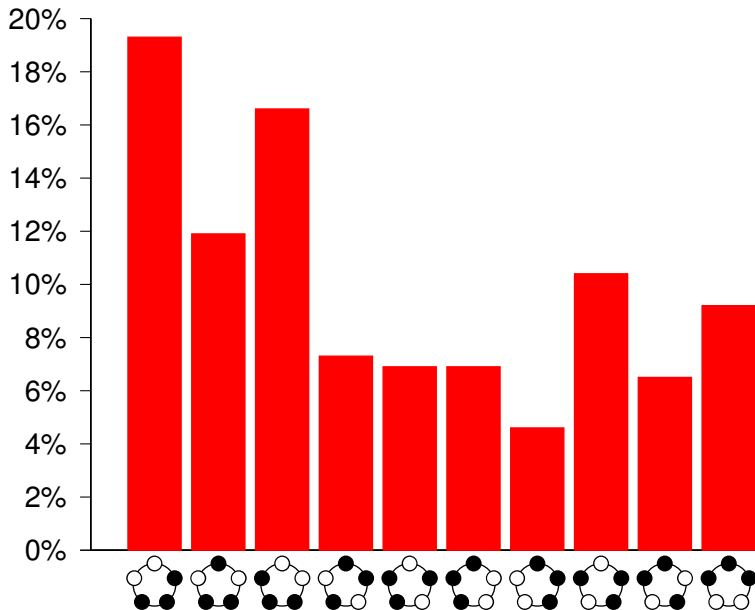
Stationary distribution



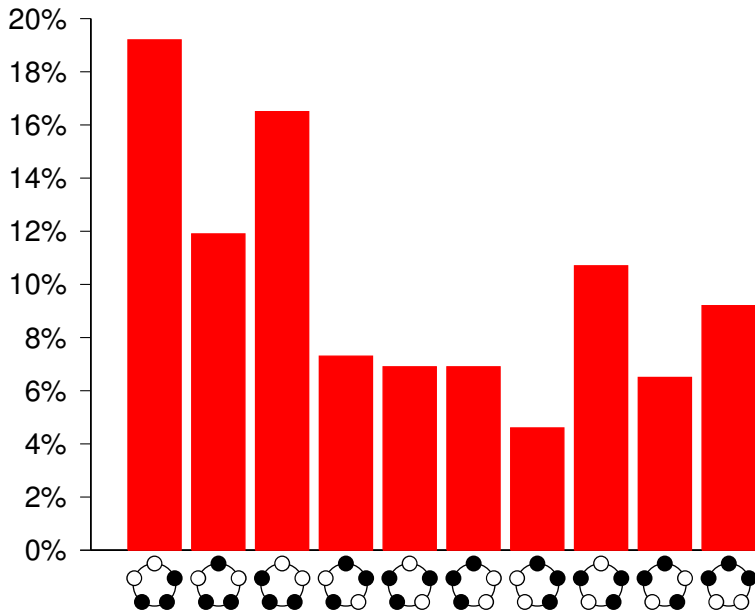
Stationary distribution



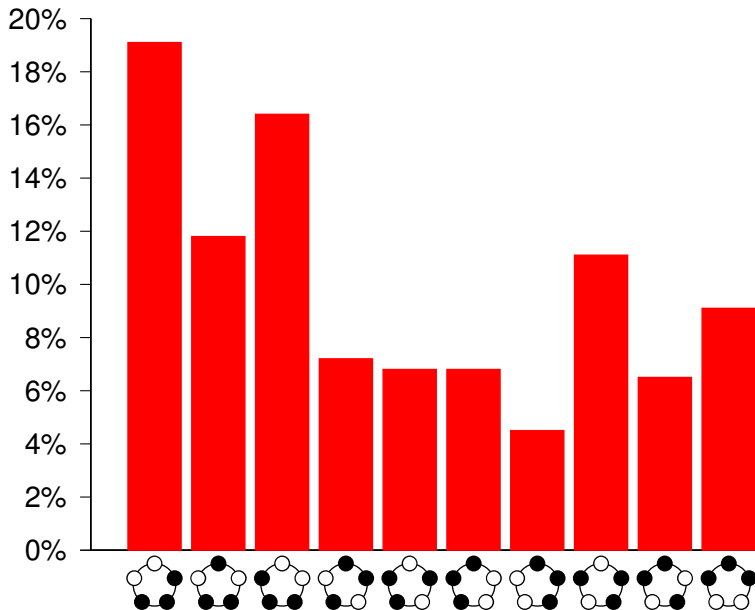
Stationary distribution



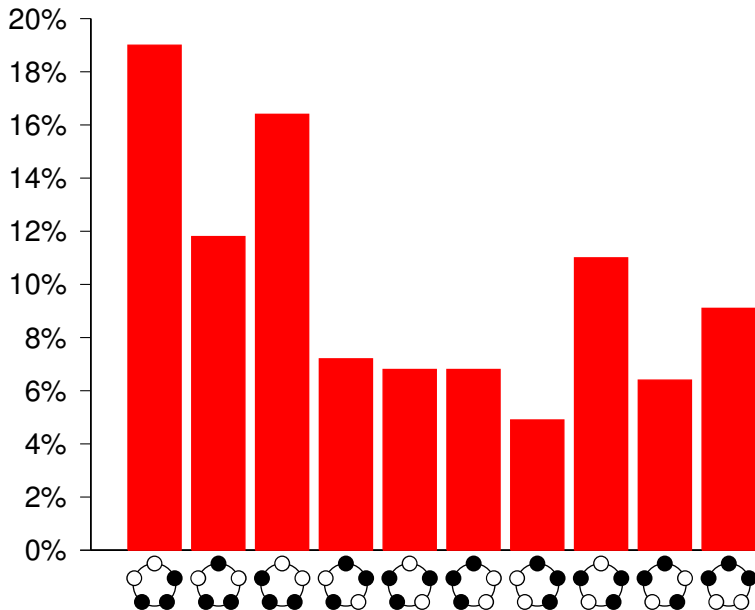
Stationary distribution



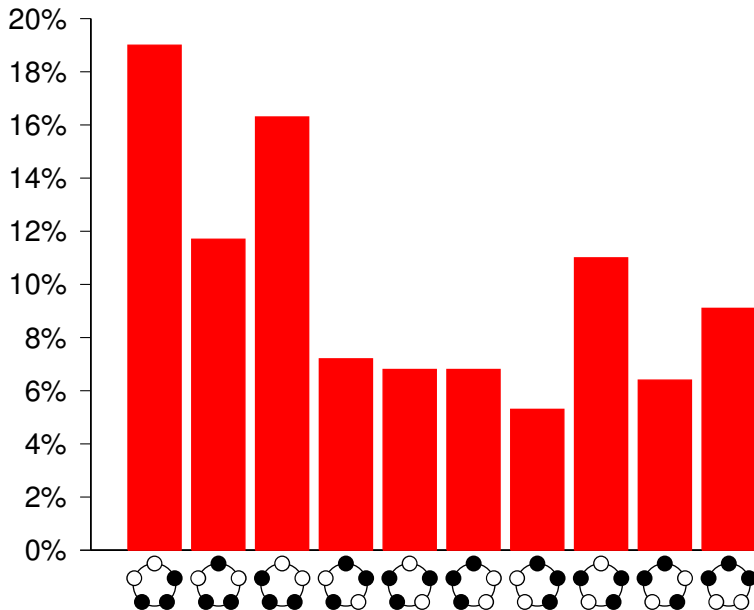
Stationary distribution



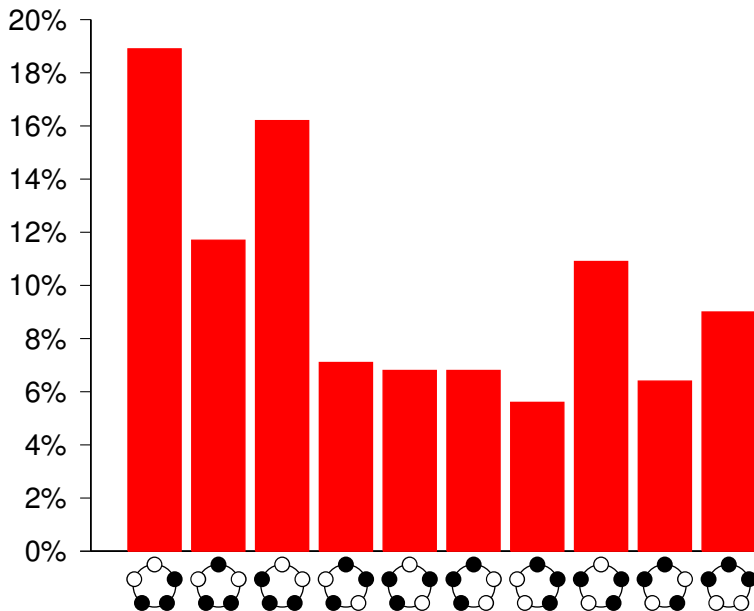
Stationary distribution



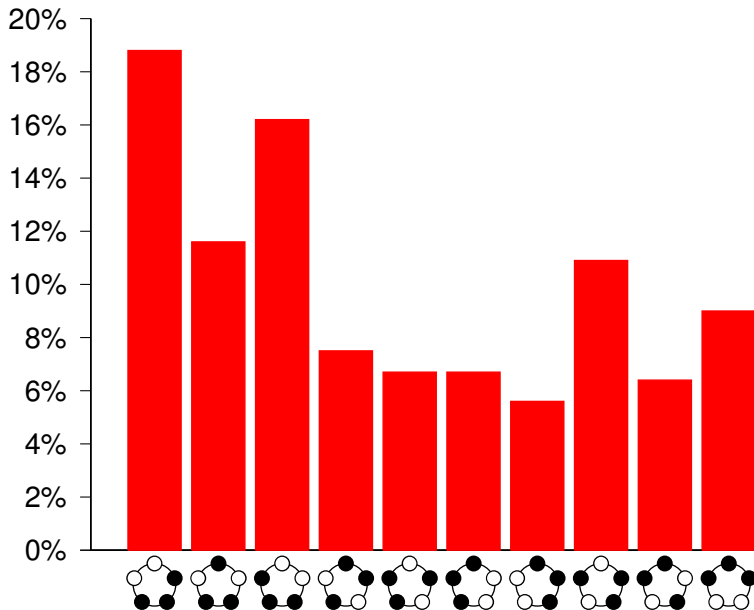
Stationary distribution



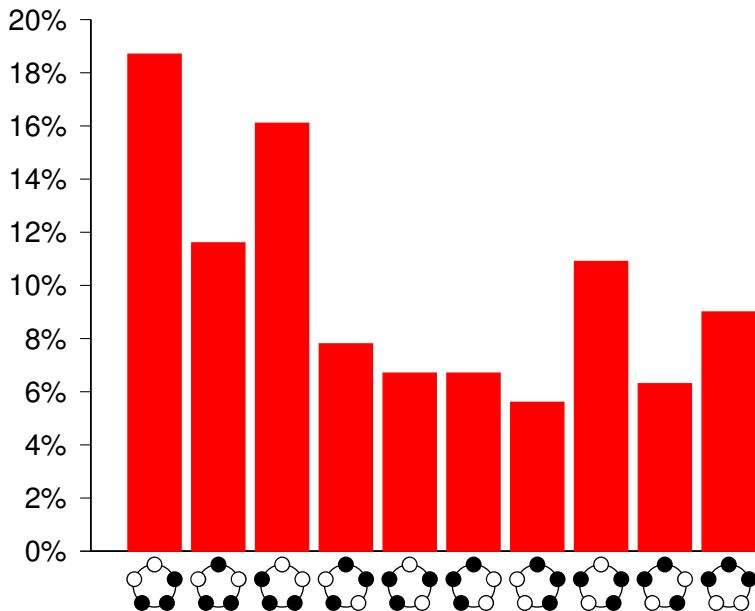
Stationary distribution



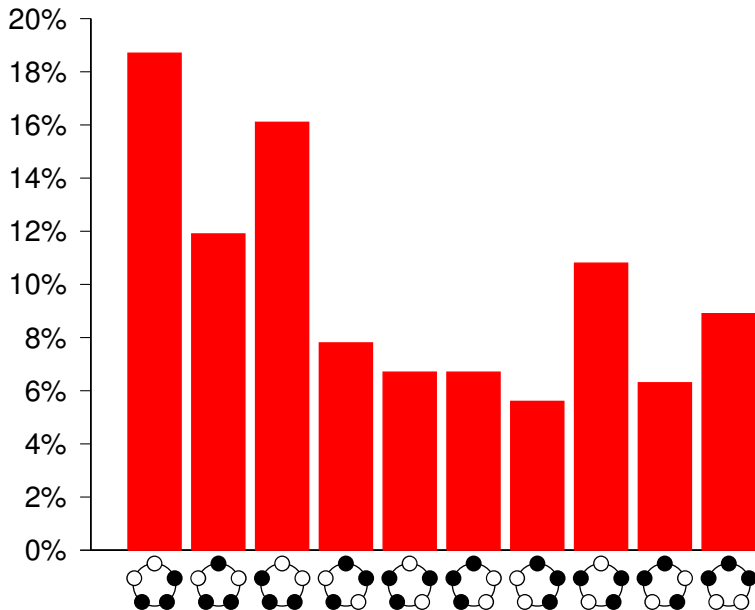
Stationary distribution



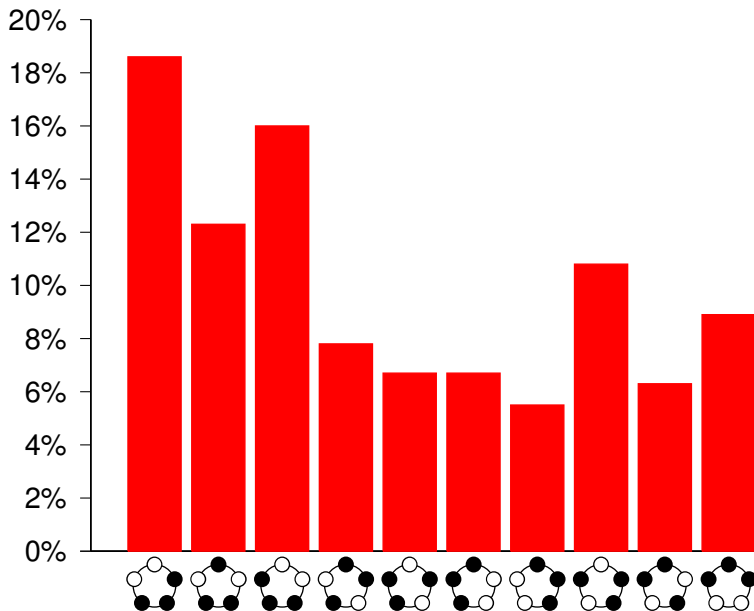
Stationary distribution



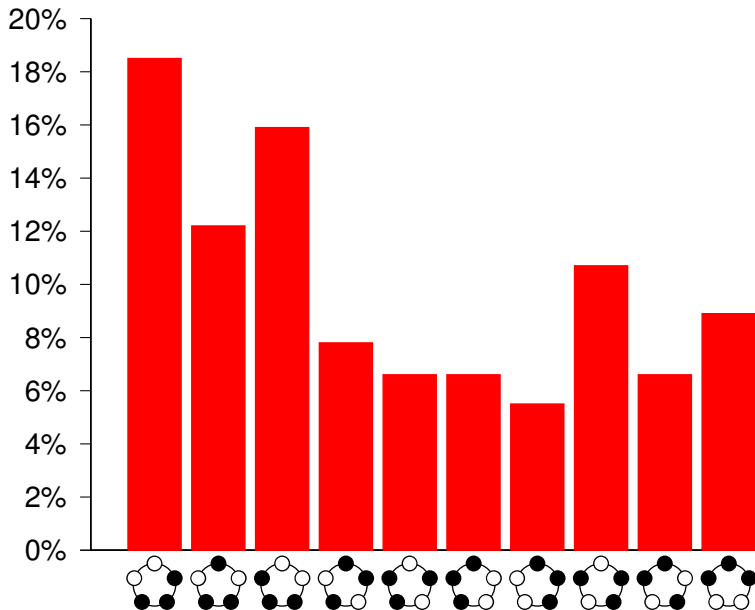
Stationary distribution



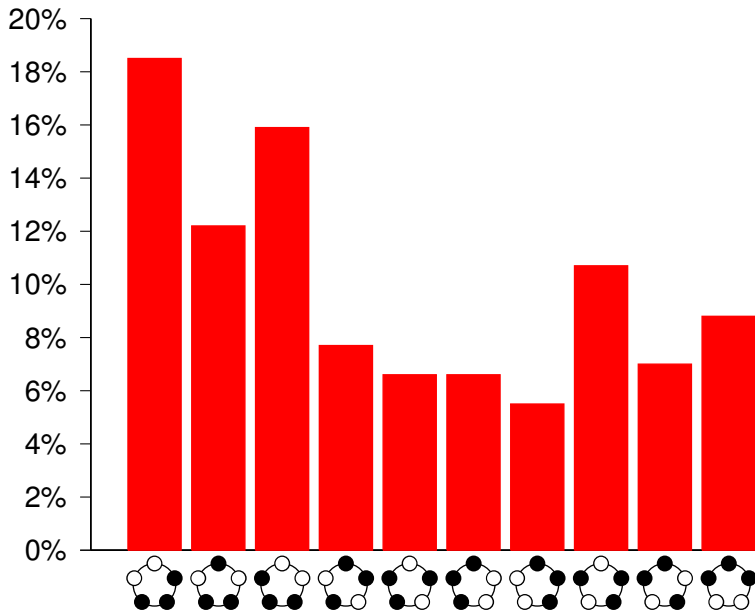
Stationary distribution



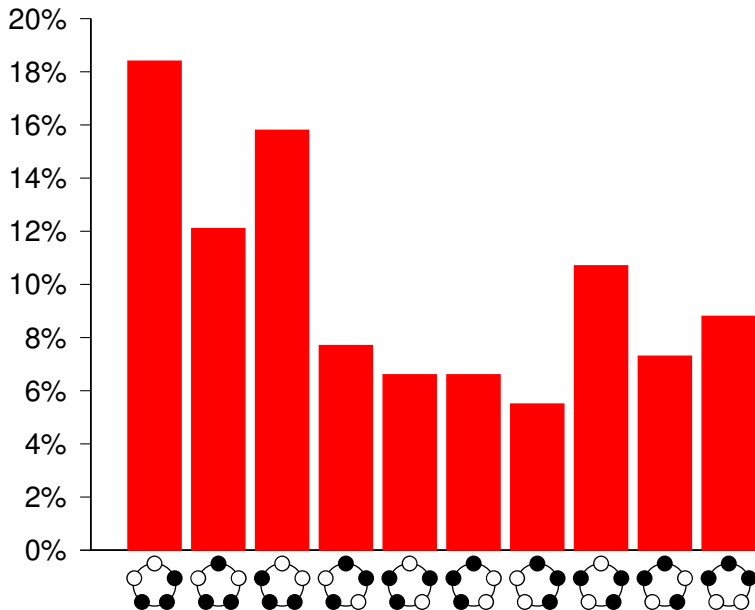
Stationary distribution



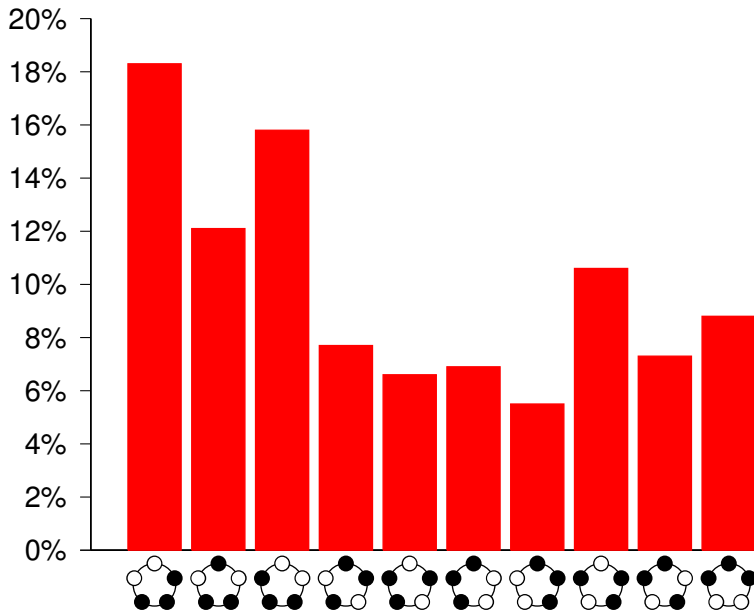
Stationary distribution



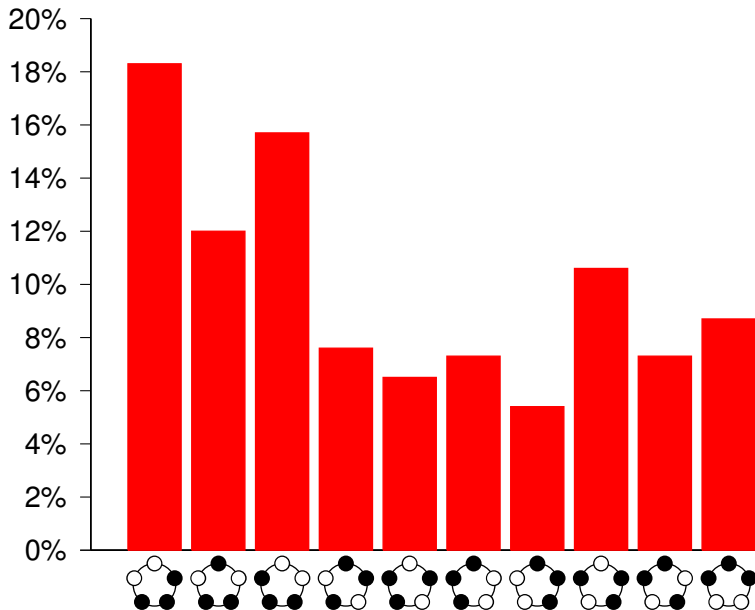
Stationary distribution



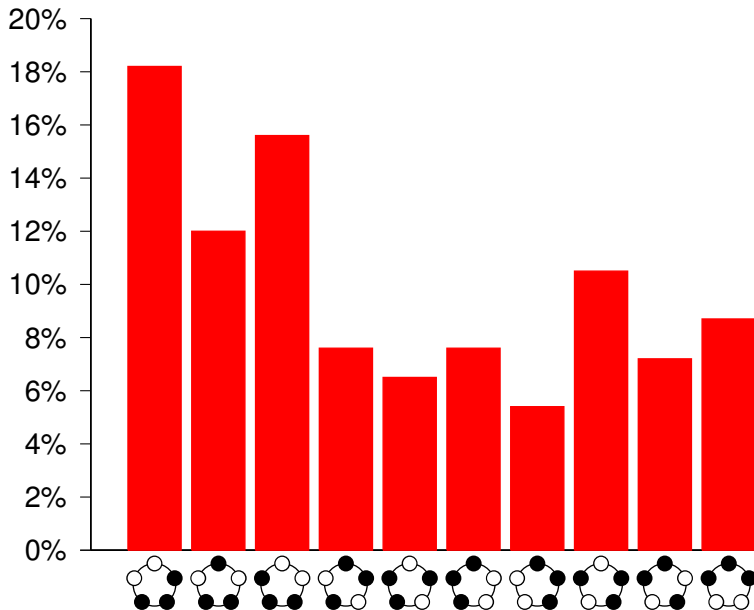
Stationary distribution



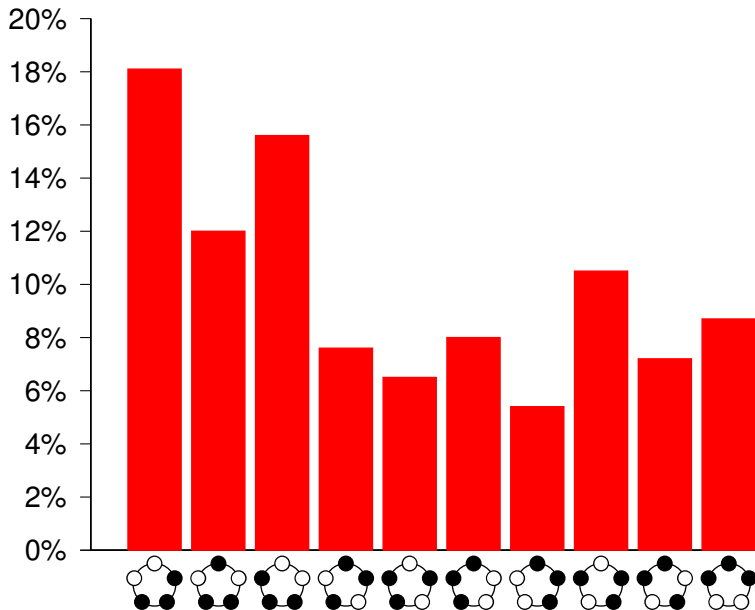
Stationary distribution



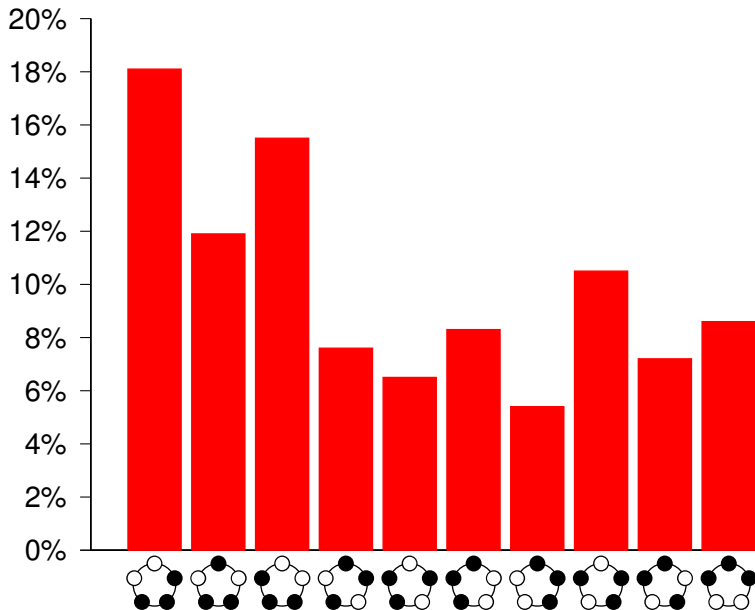
Stationary distribution



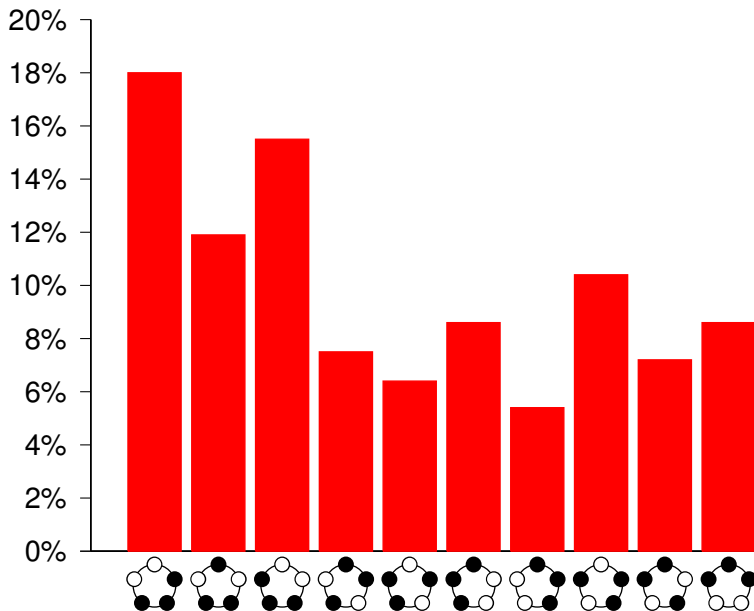
Stationary distribution



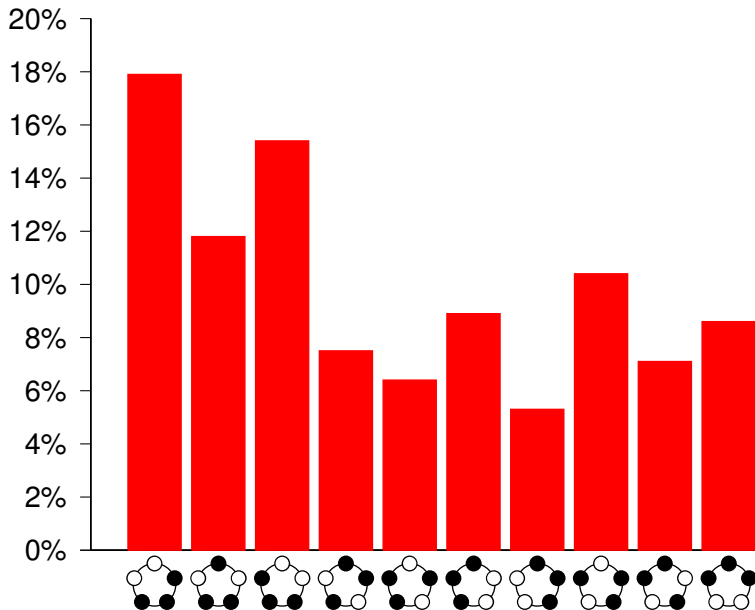
Stationary distribution



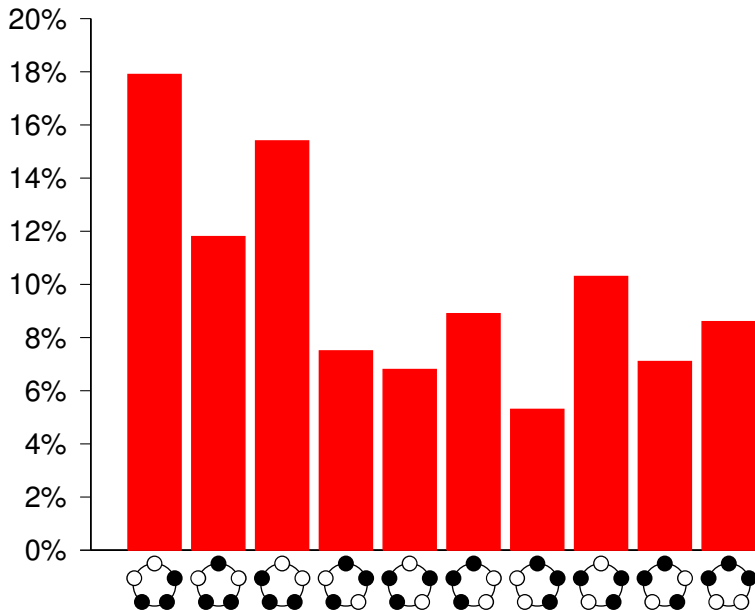
Stationary distribution



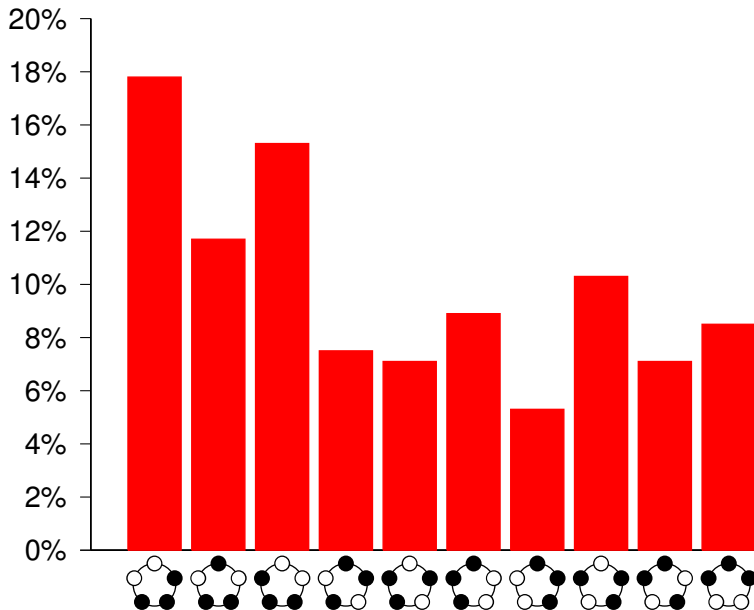
Stationary distribution



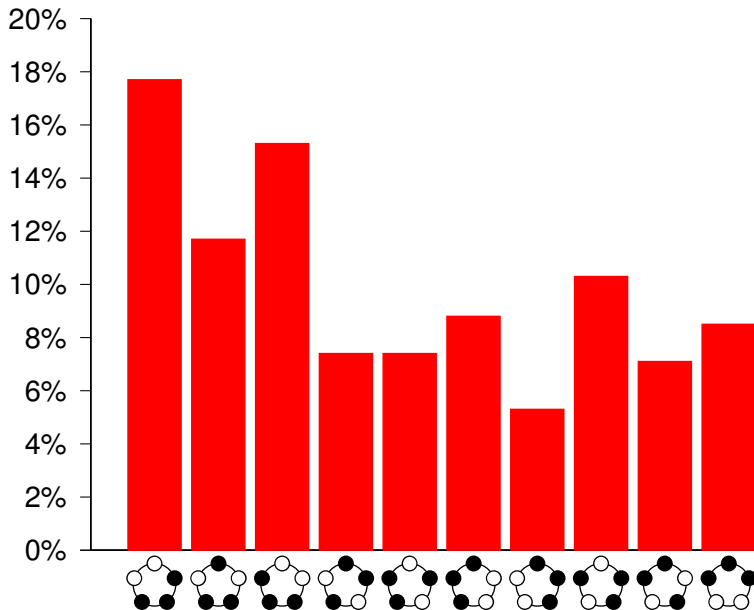
Stationary distribution



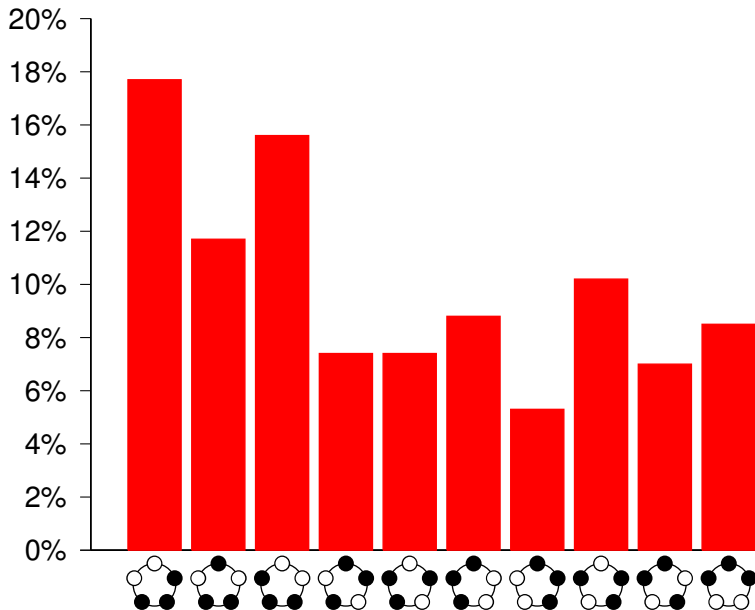
Stationary distribution



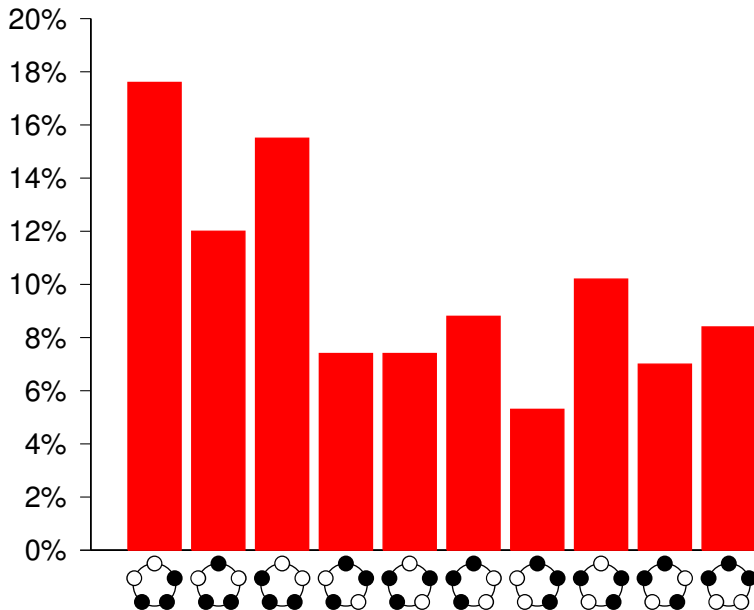
Stationary distribution



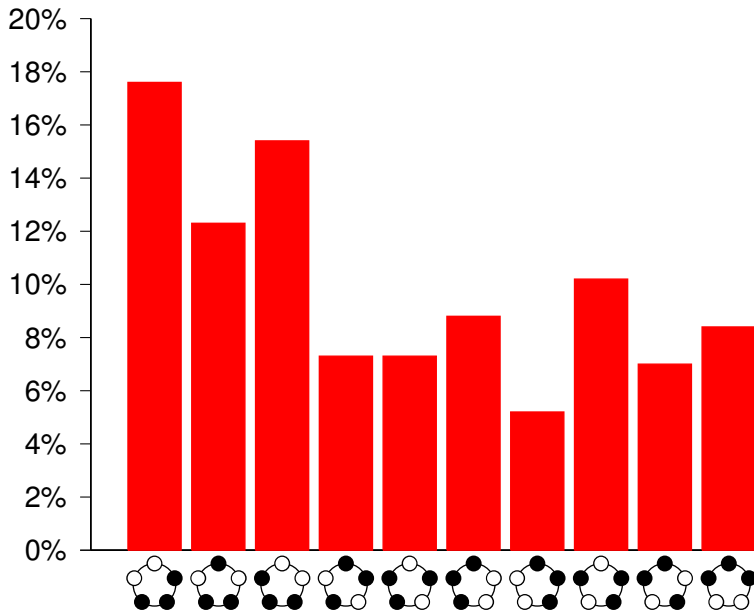
Stationary distribution



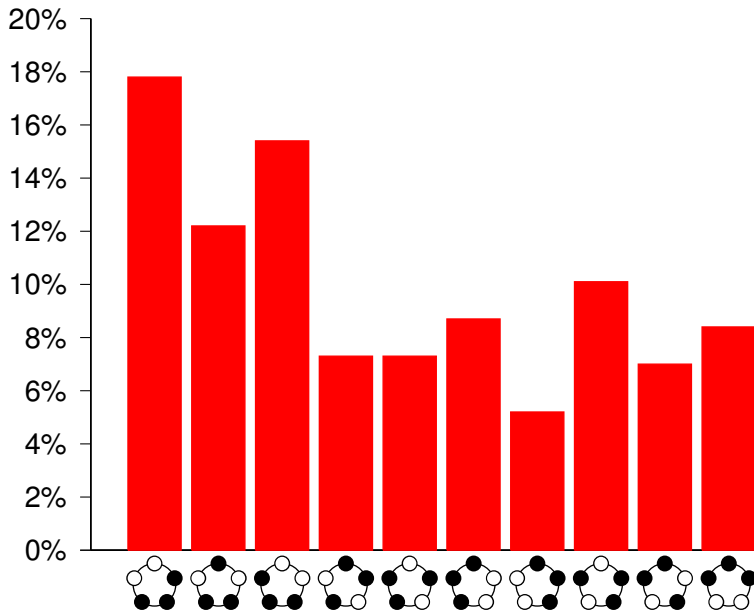
Stationary distribution



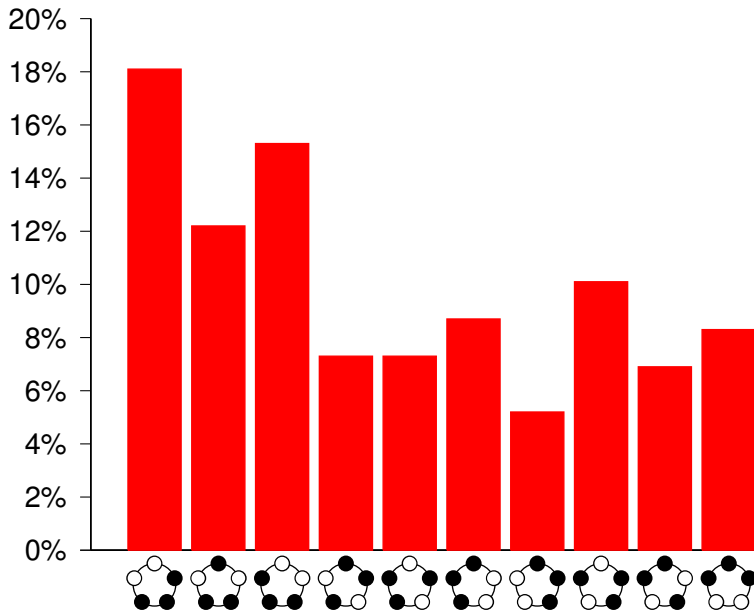
Stationary distribution



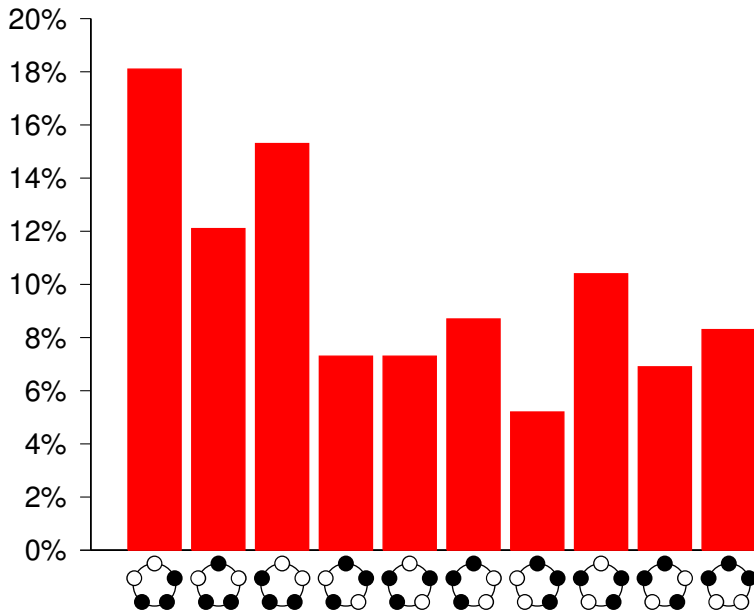
Stationary distribution



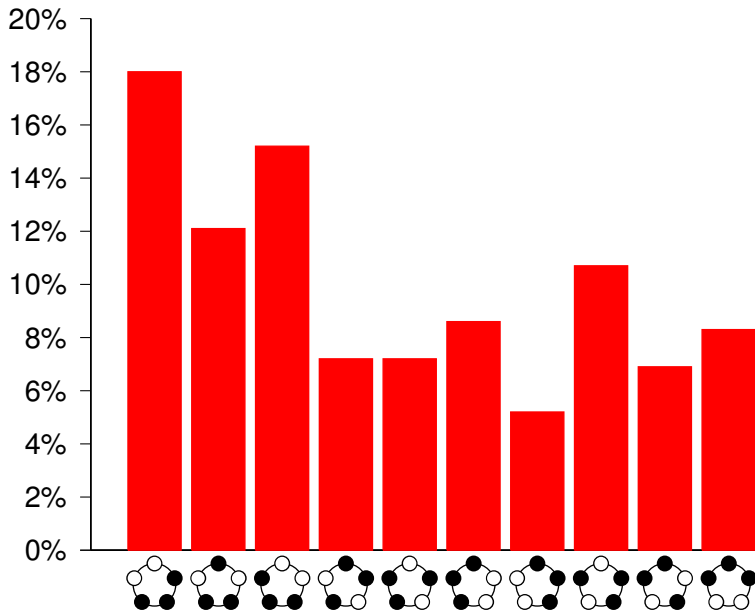
Stationary distribution



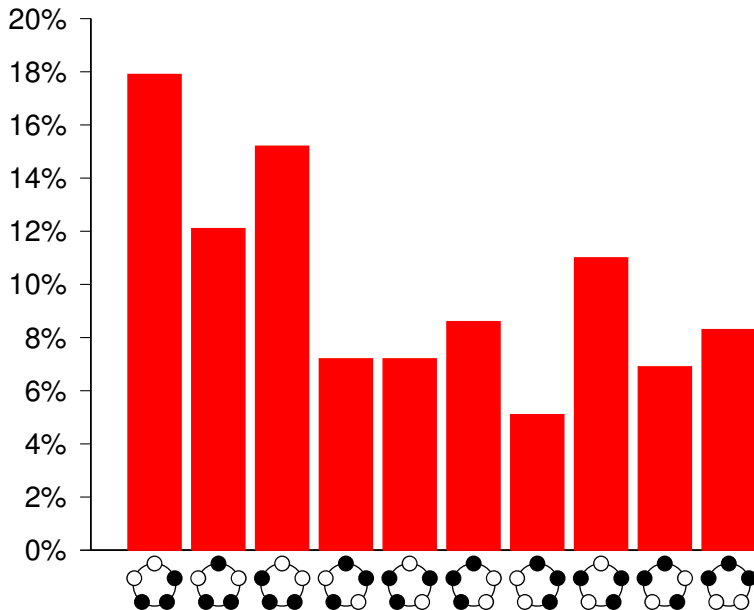
Stationary distribution



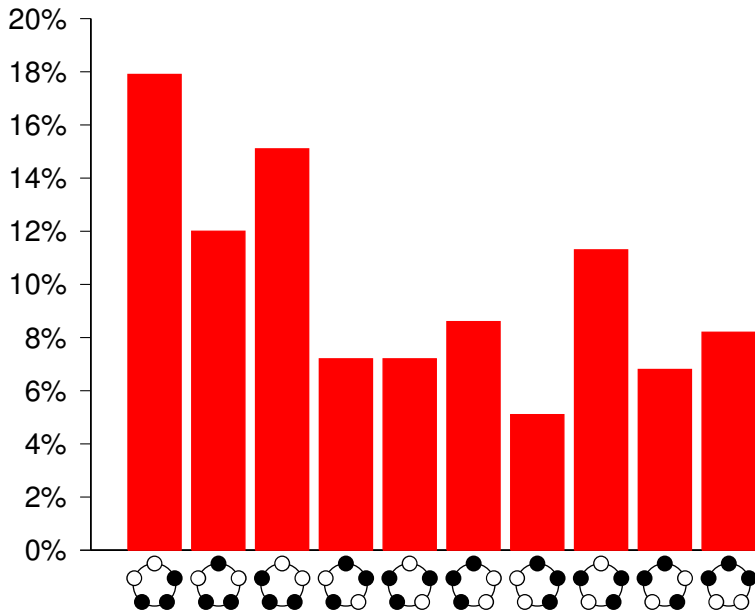
Stationary distribution



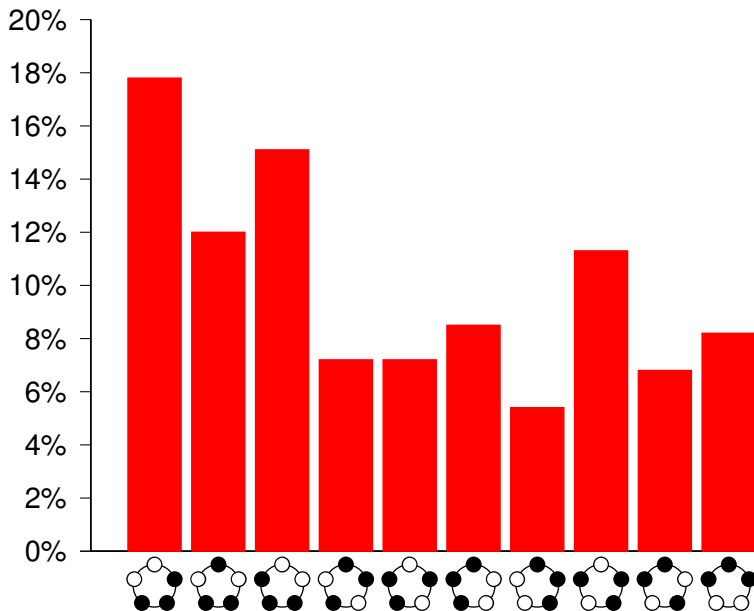
Stationary distribution



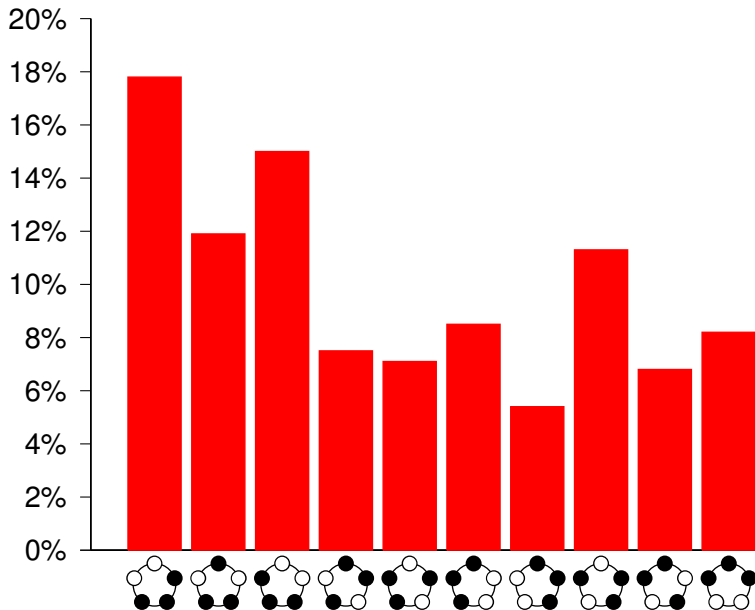
Stationary distribution



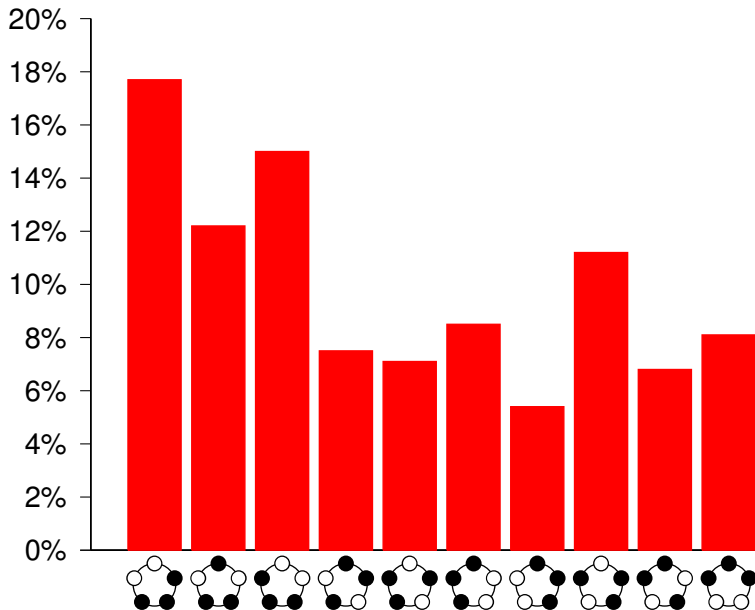
Stationary distribution



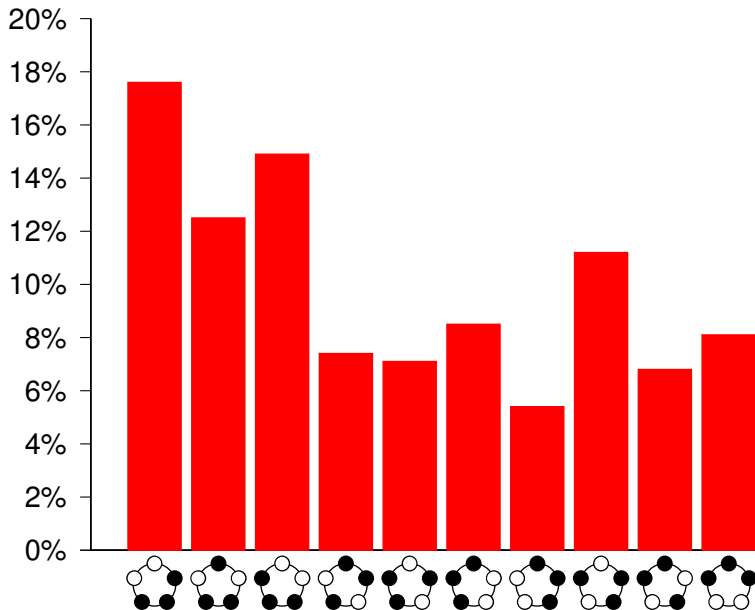
Stationary distribution



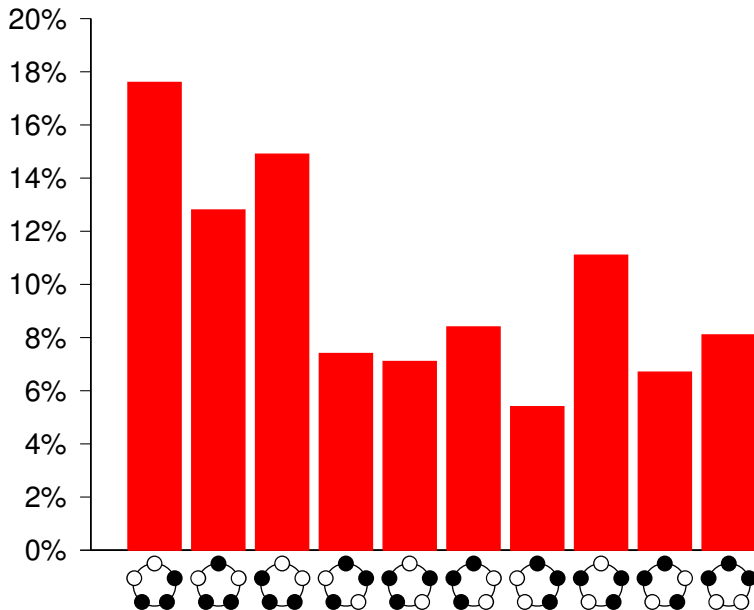
Stationary distribution



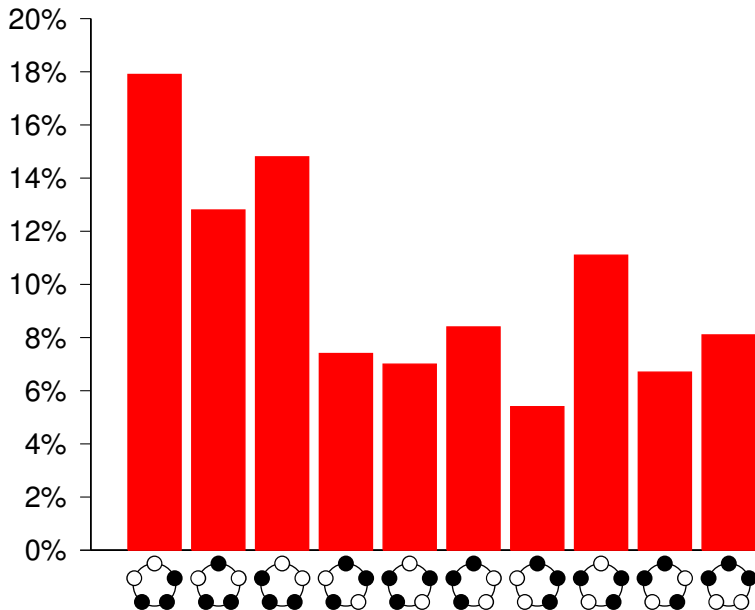
Stationary distribution



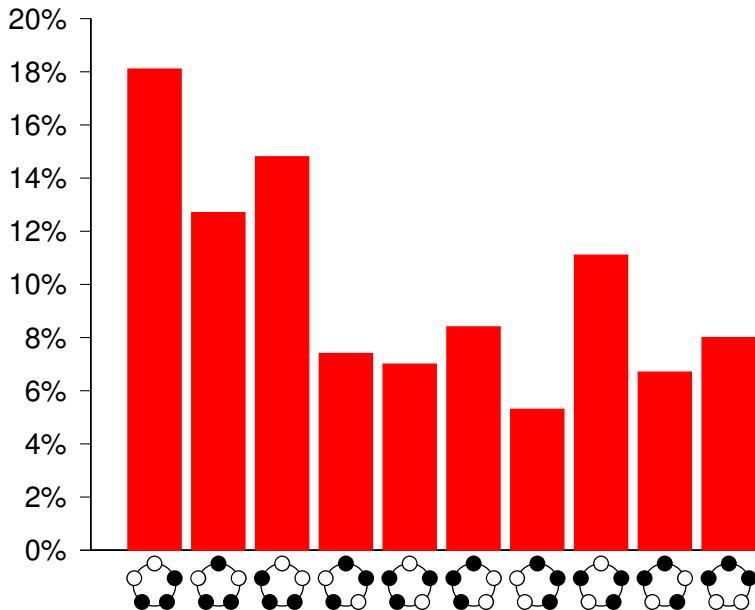
Stationary distribution



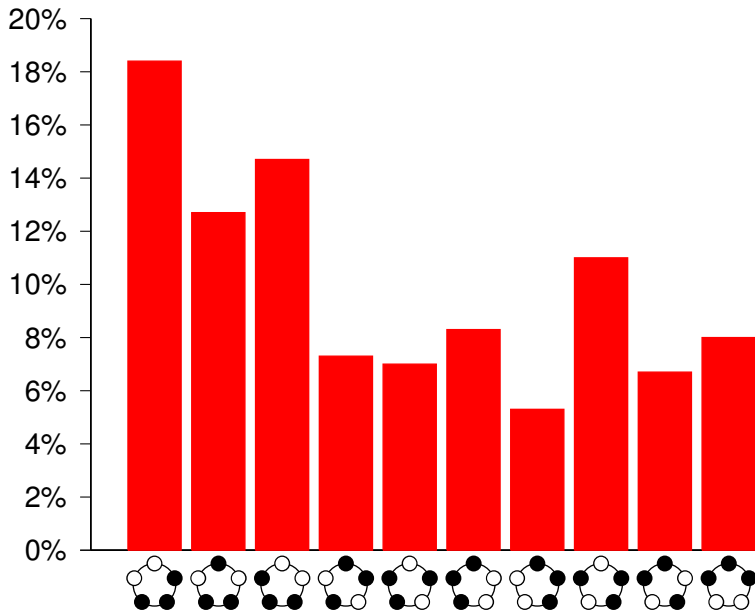
Stationary distribution



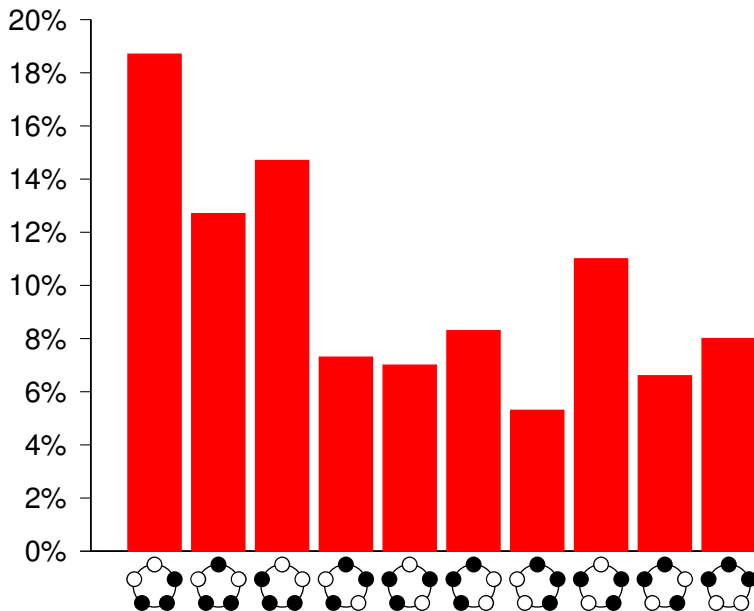
Stationary distribution



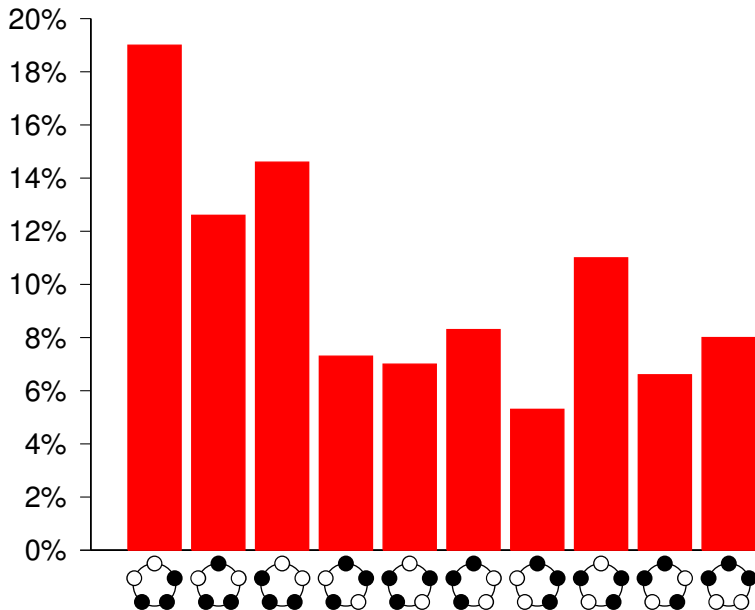
Stationary distribution



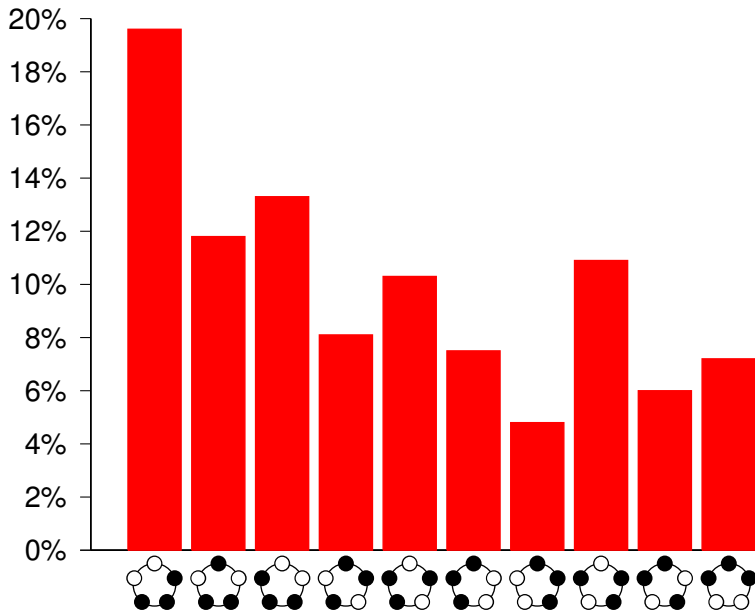
Stationary distribution



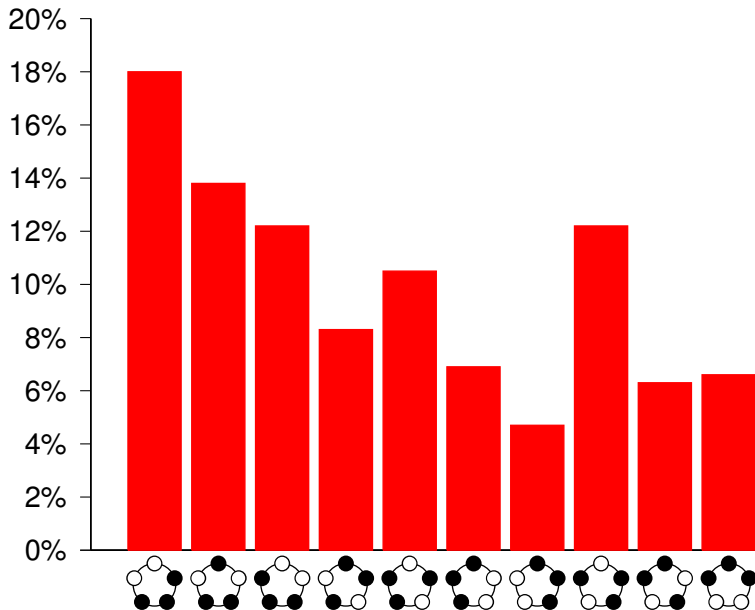
Stationary distribution



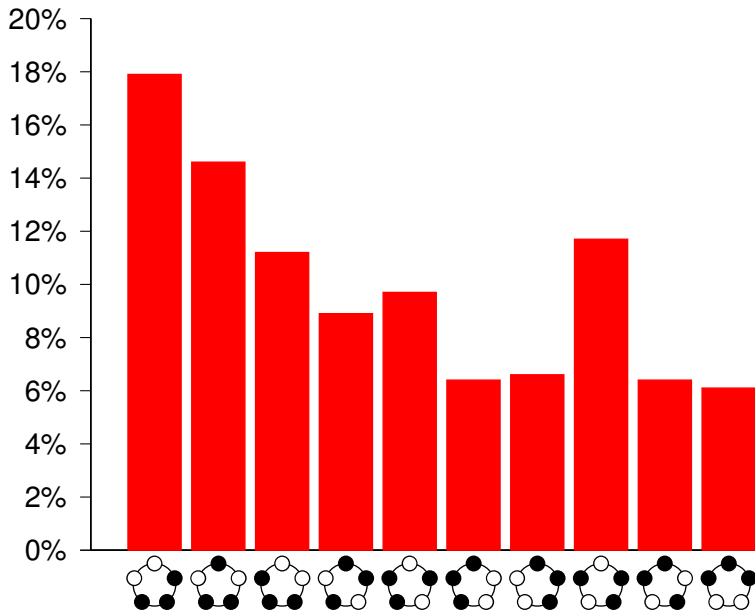
Stationary distribution



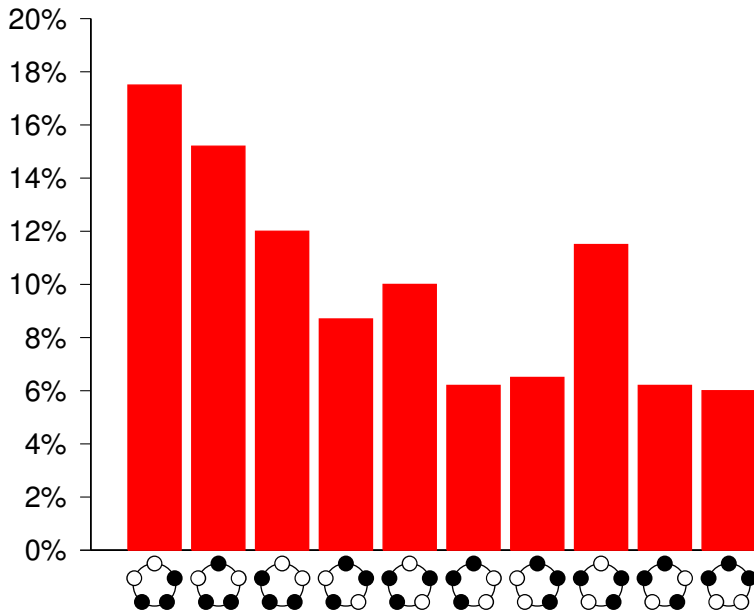
Stationary distribution



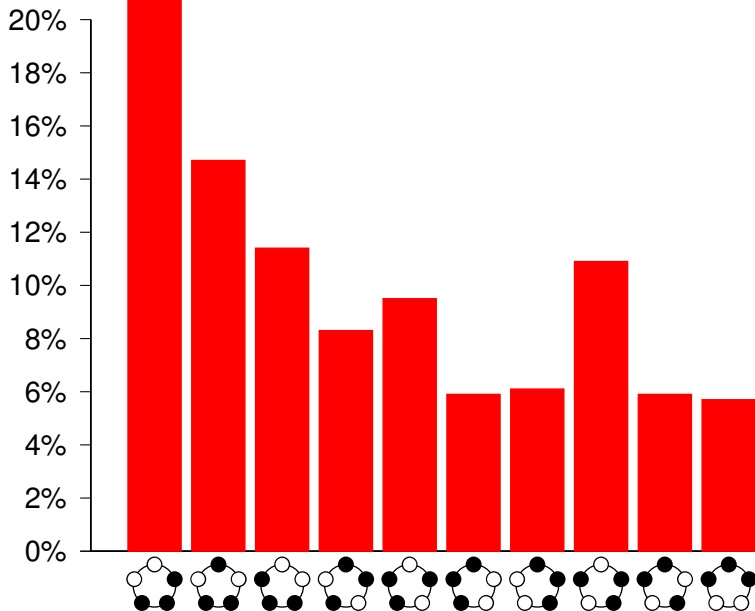
Stationary distribution



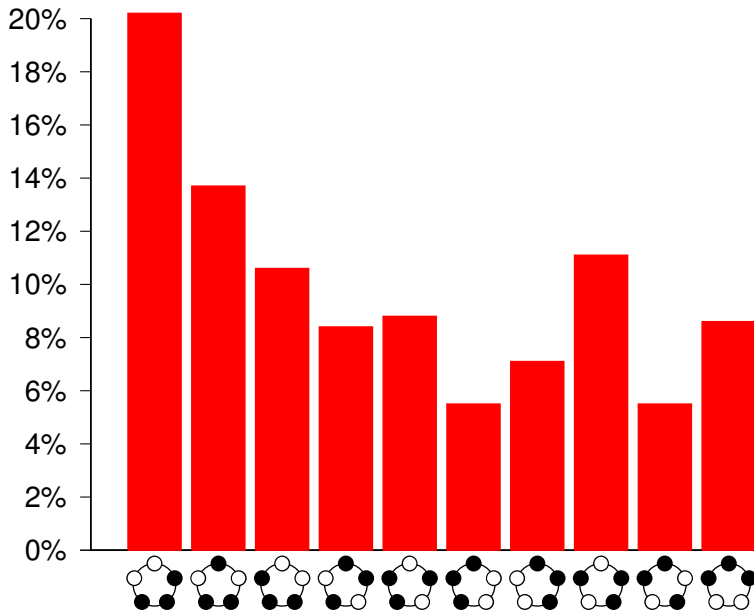
Stationary distribution



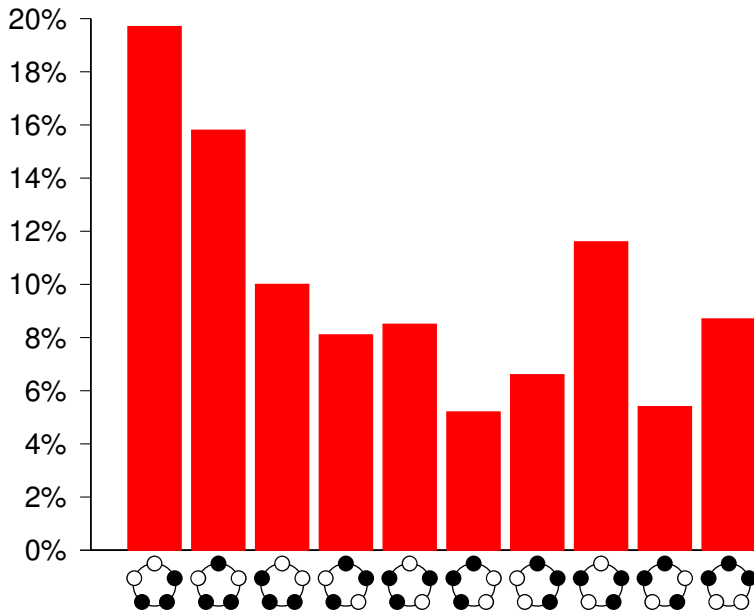
Stationary distribution



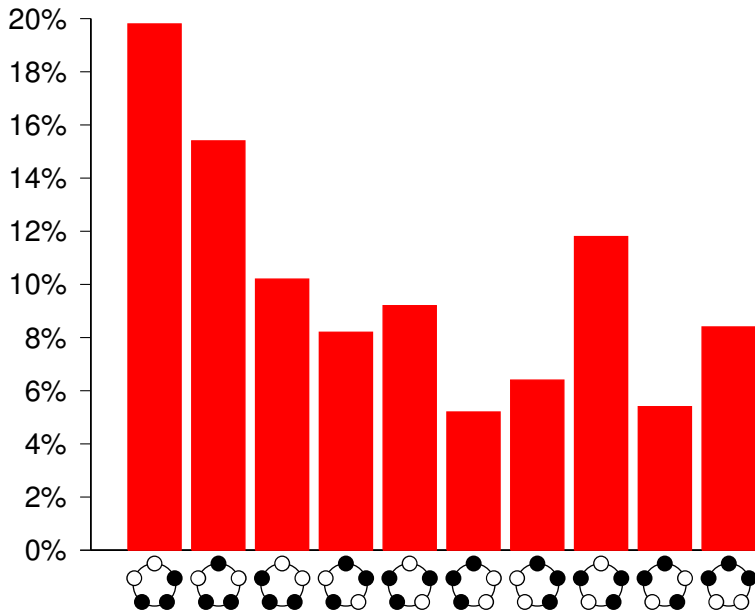
Stationary distribution



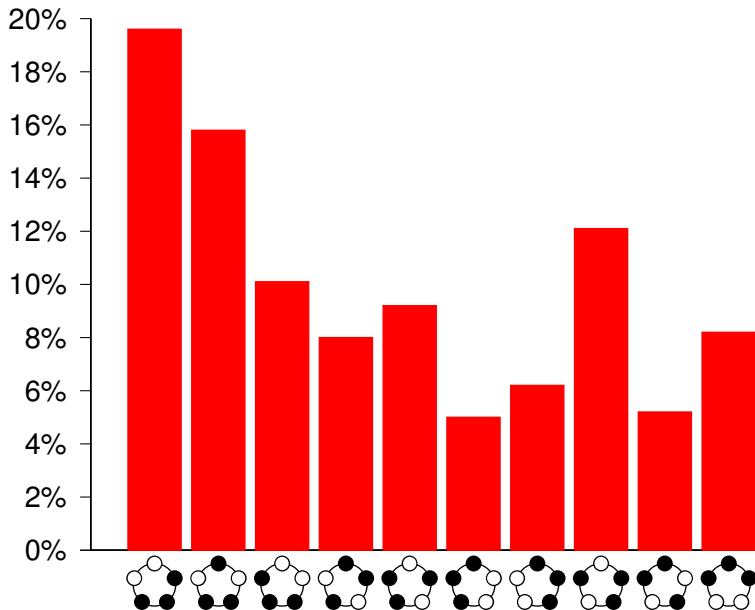
Stationary distribution



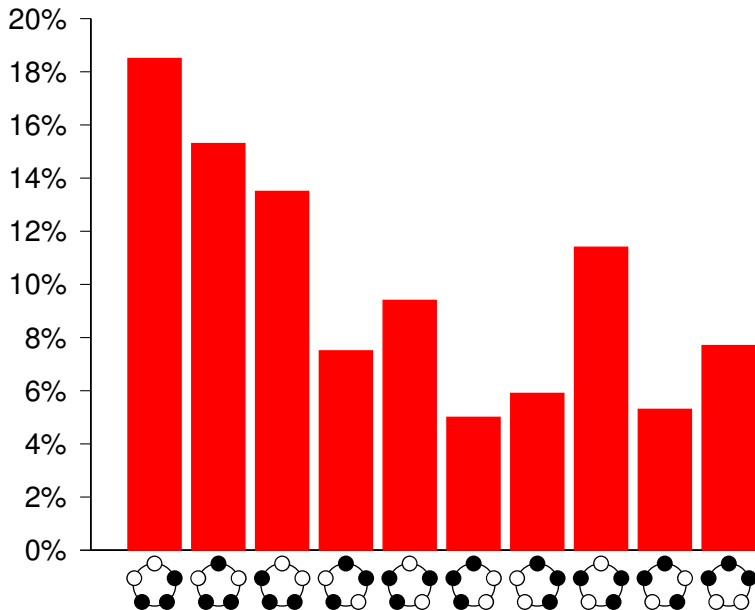
Stationary distribution



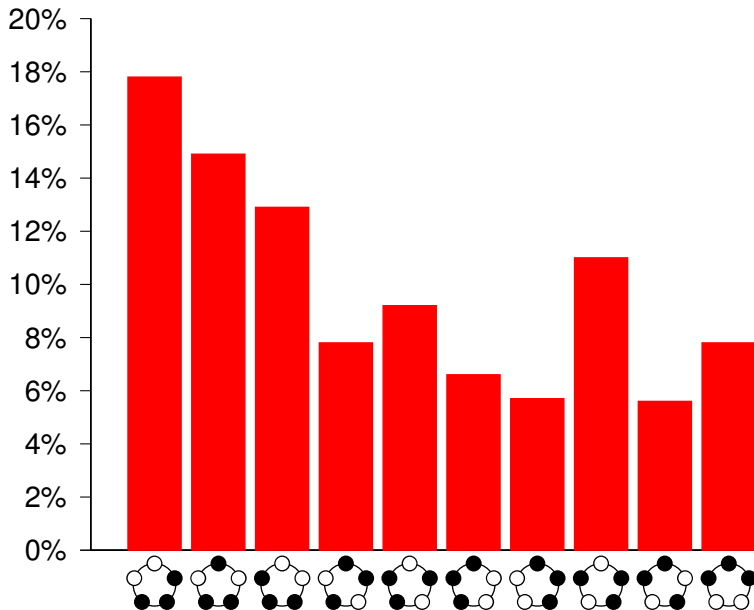
Stationary distribution



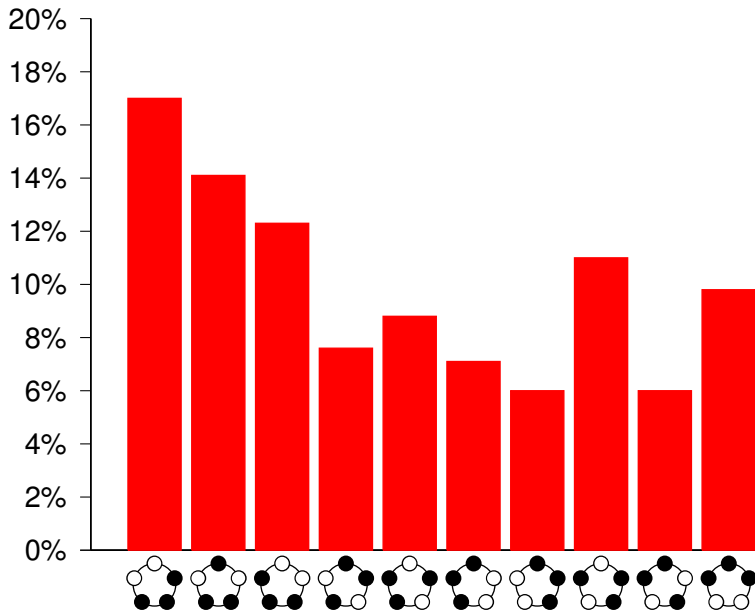
Stationary distribution



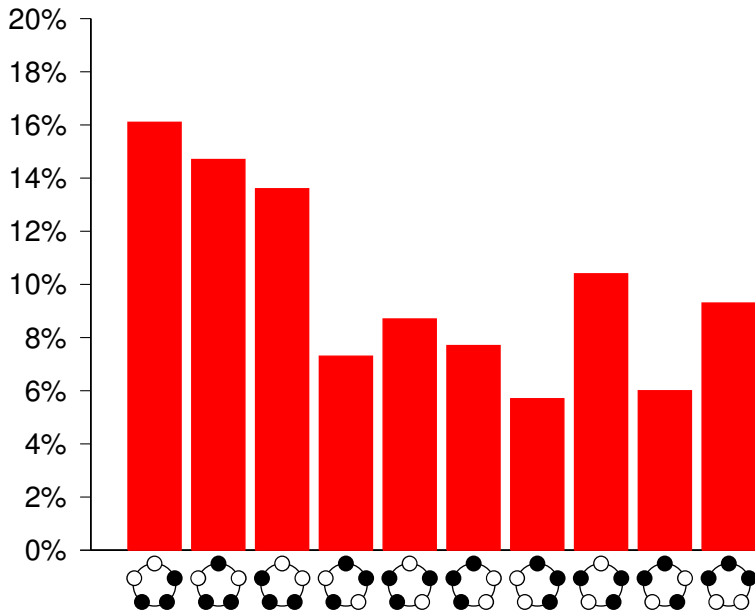
Stationary distribution



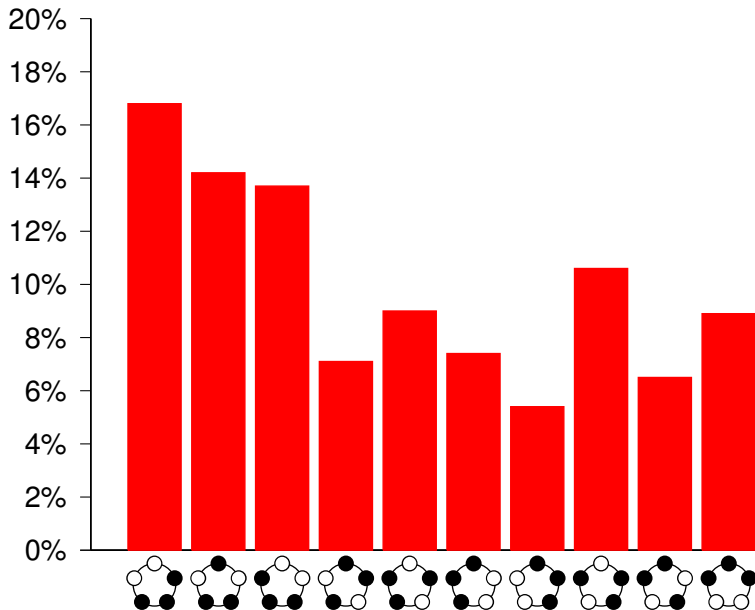
Stationary distribution



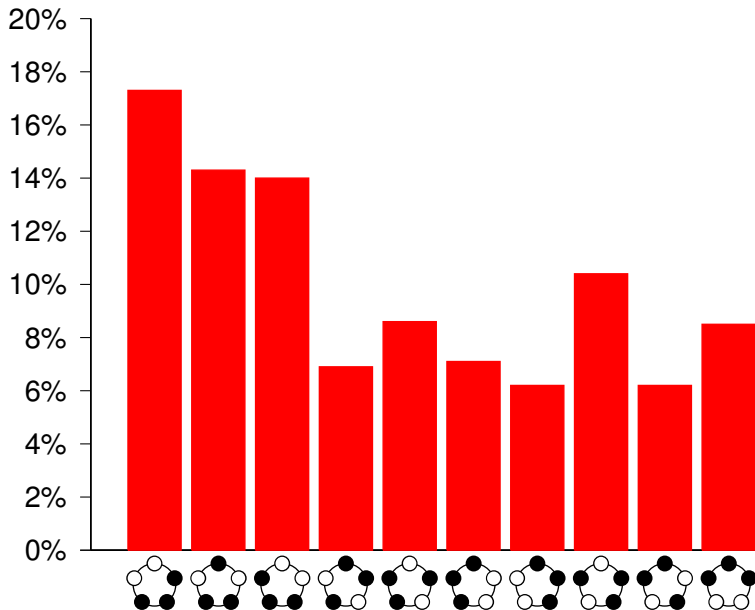
Stationary distribution



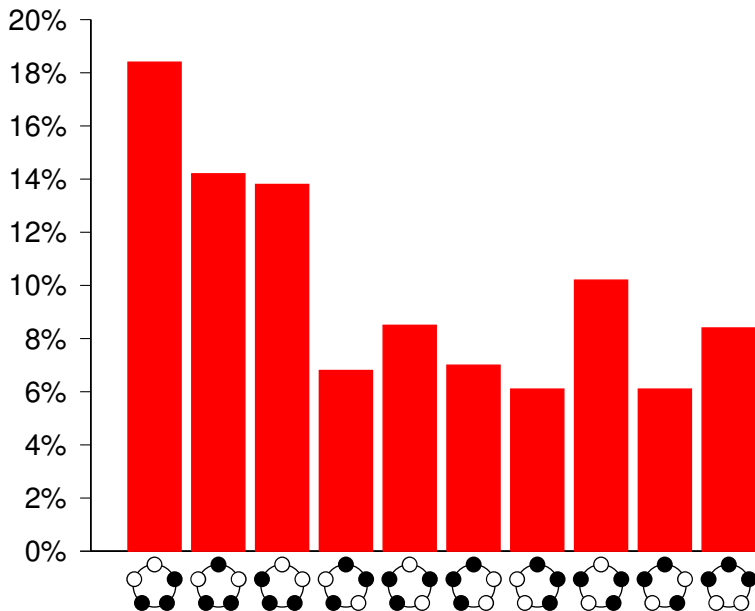
Stationary distribution



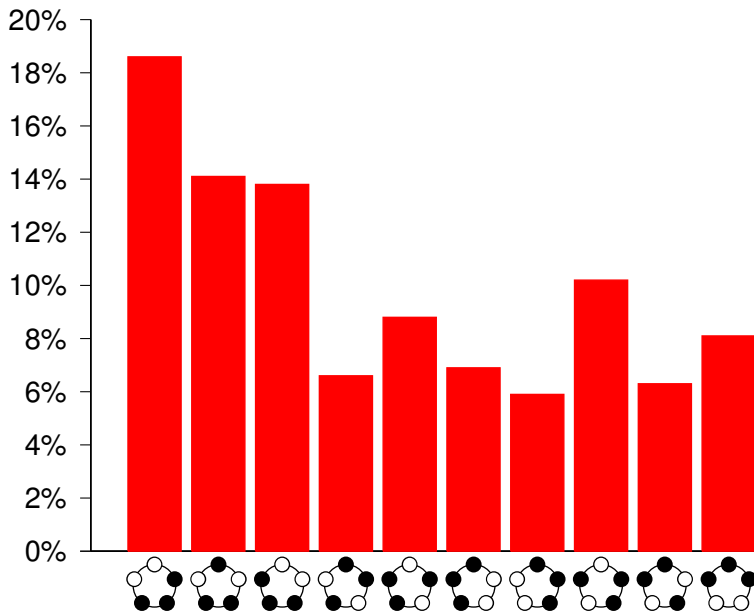
Stationary distribution



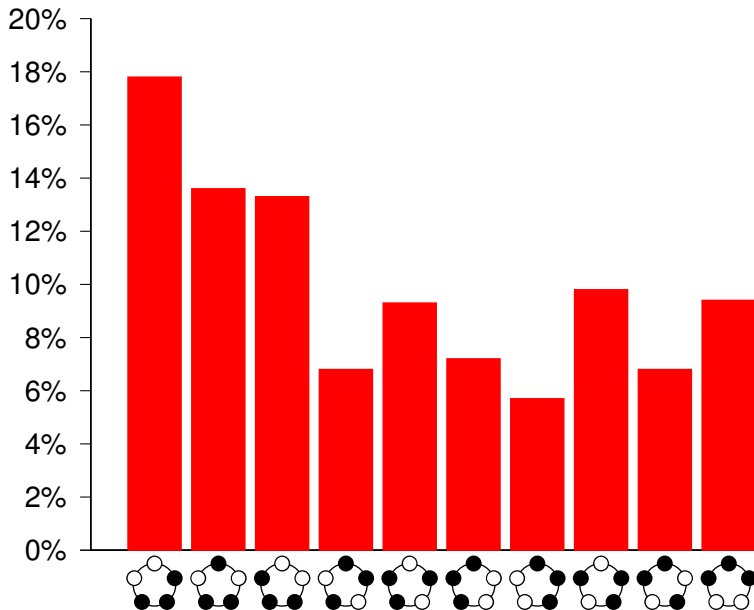
Stationary distribution



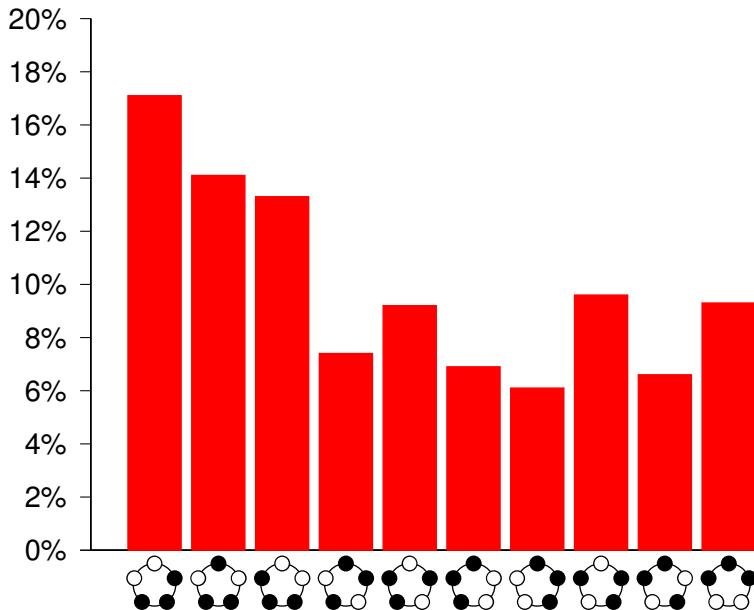
Stationary distribution



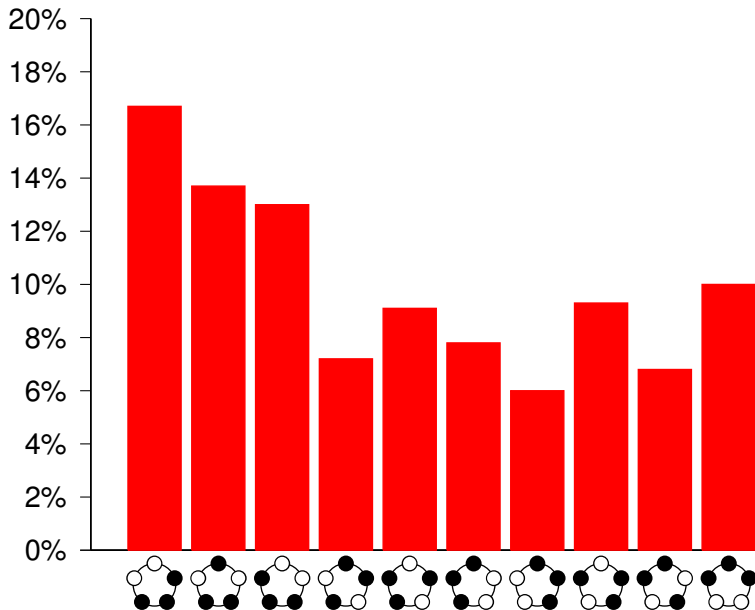
Stationary distribution



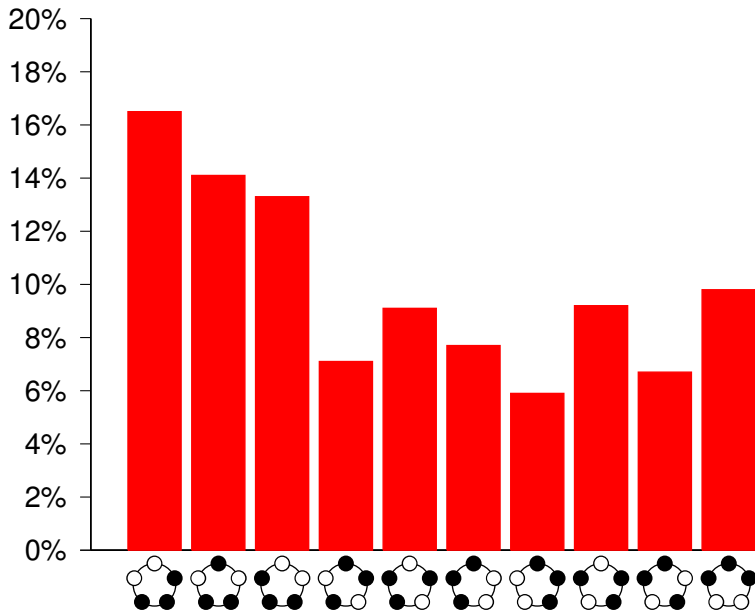
Stationary distribution



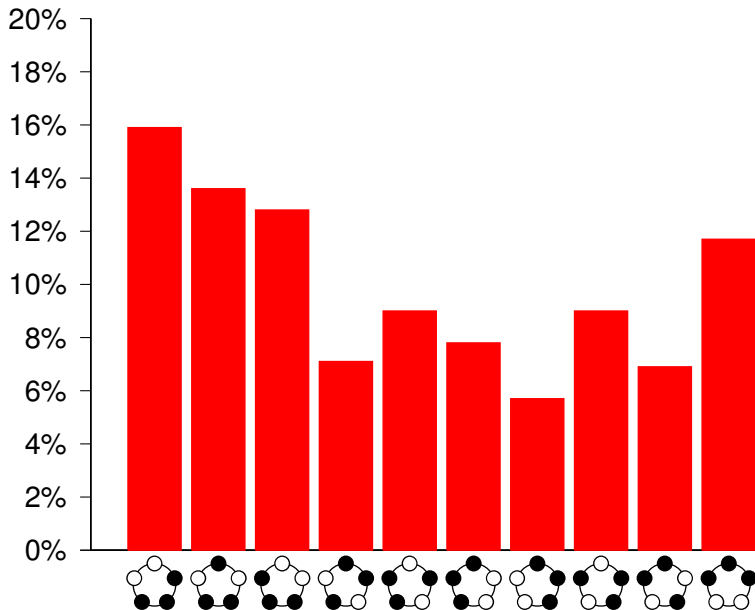
Stationary distribution



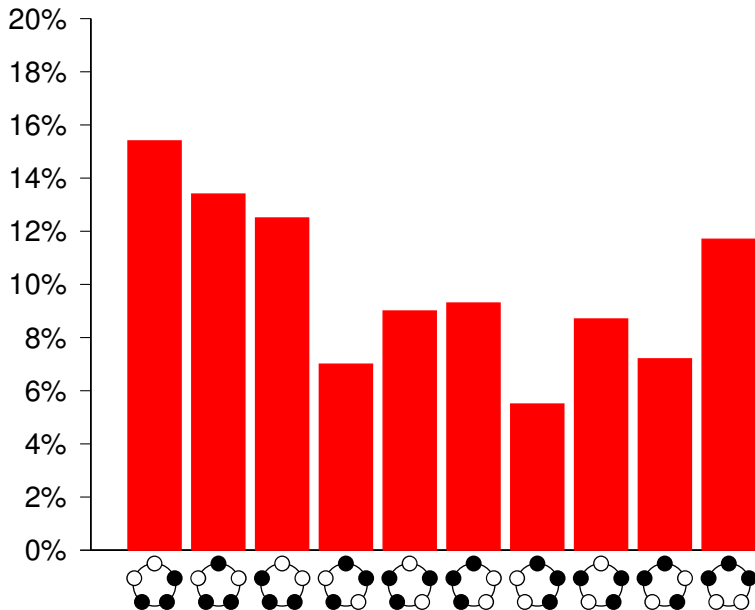
Stationary distribution



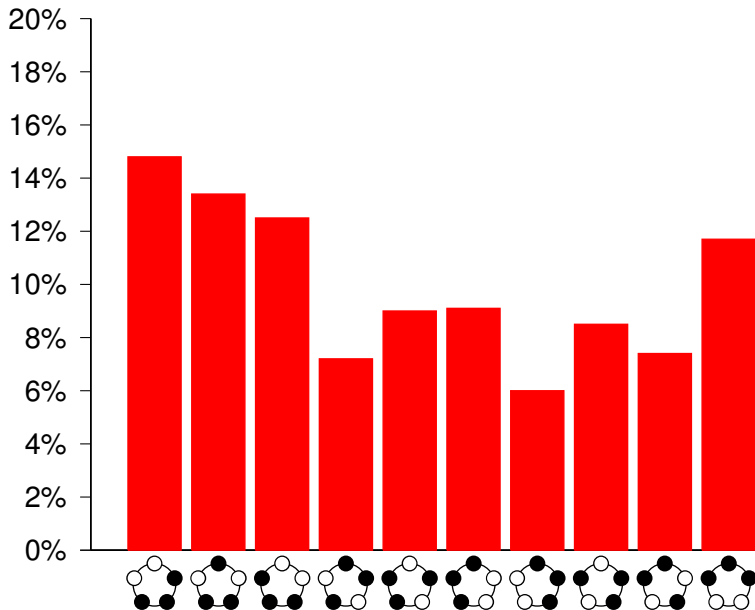
Stationary distribution



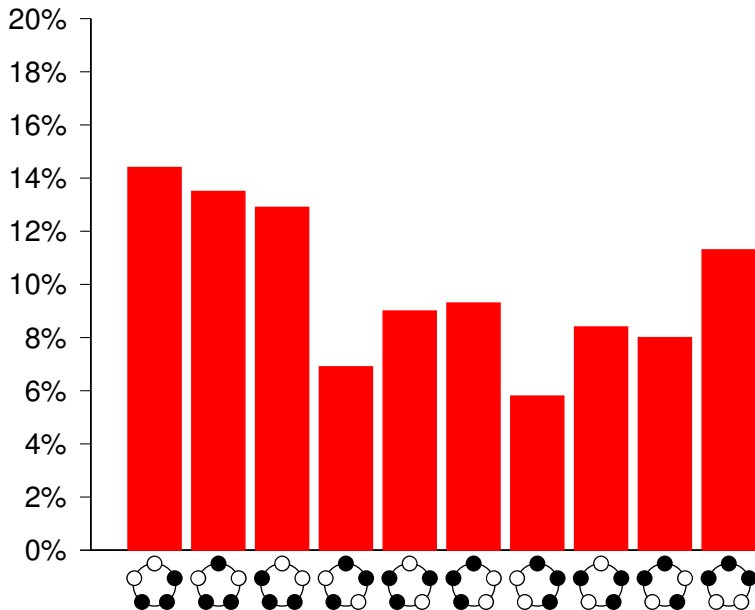
Stationary distribution



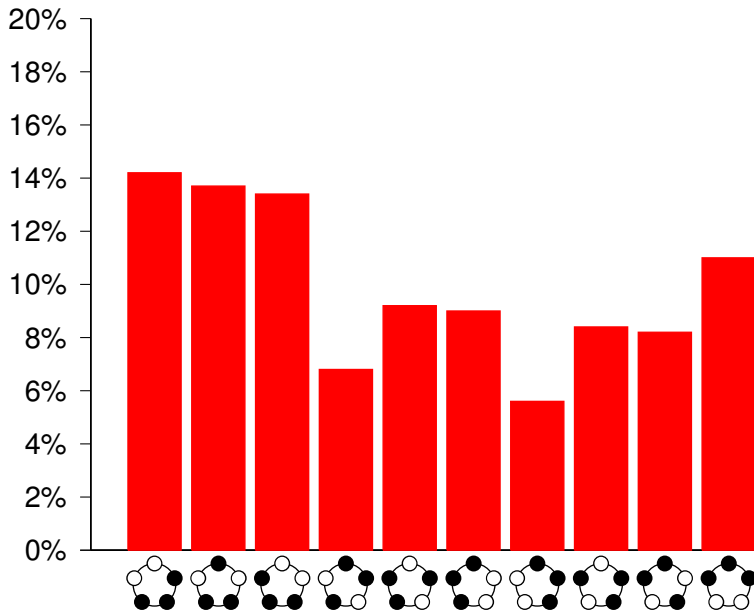
Stationary distribution



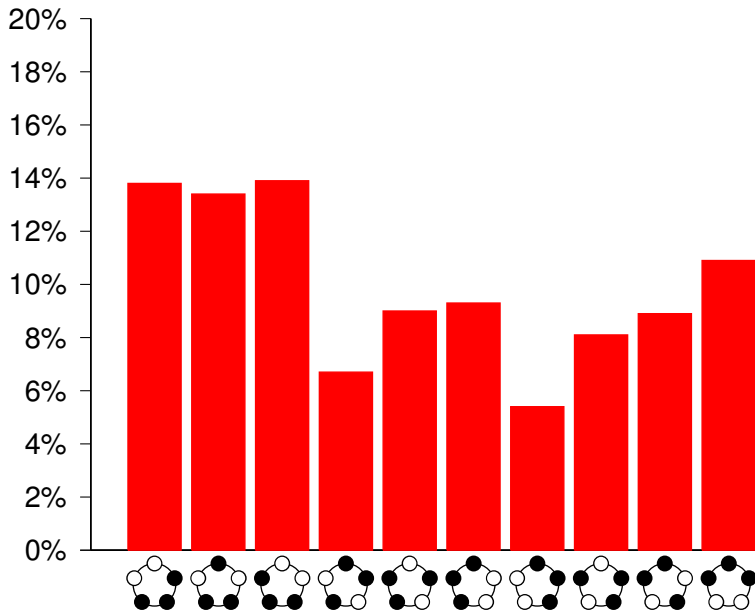
Stationary distribution



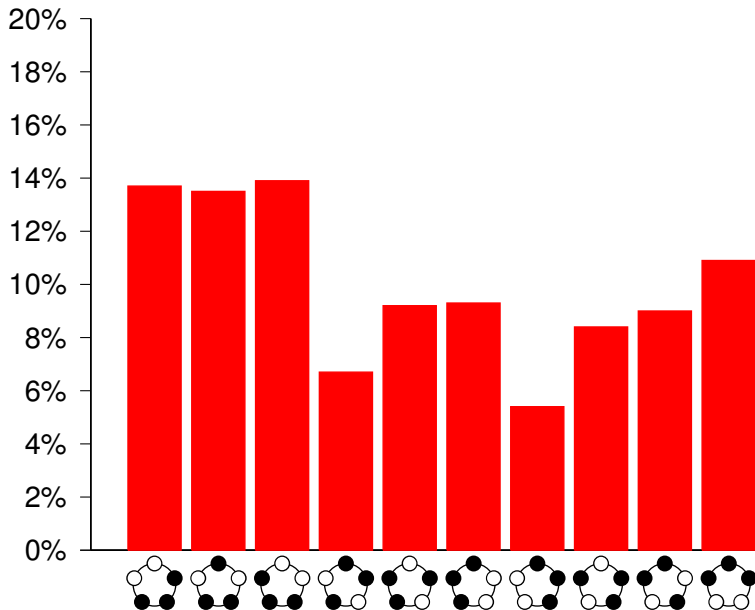
Stationary distribution



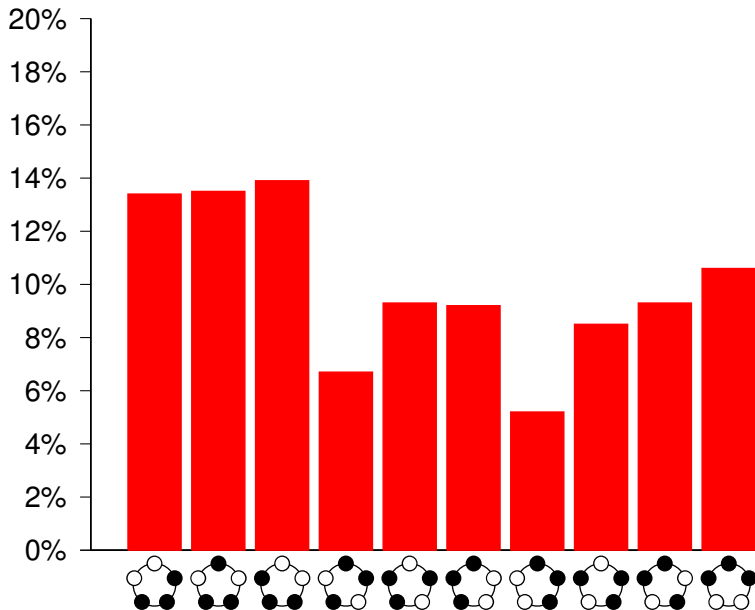
Stationary distribution



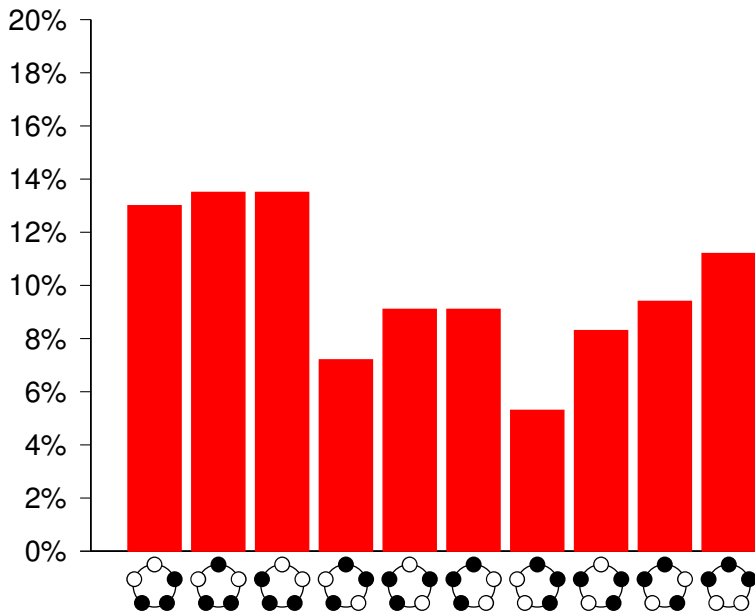
Stationary distribution



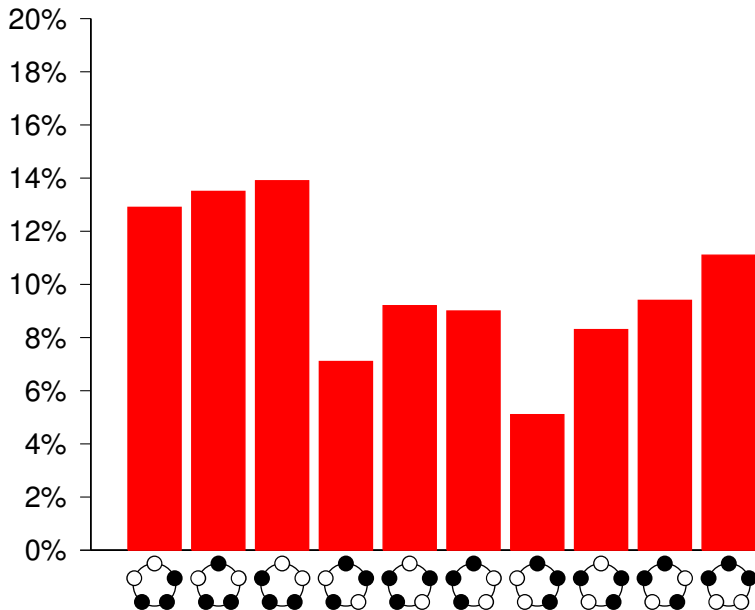
Stationary distribution



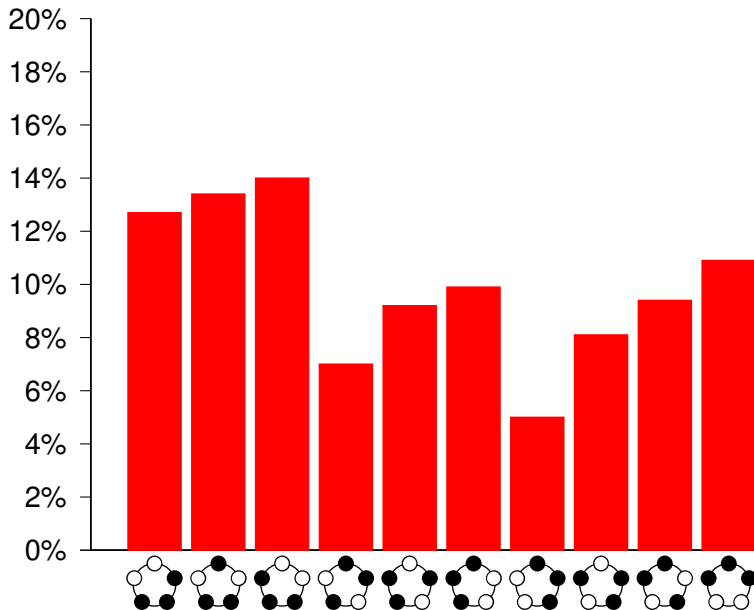
Stationary distribution



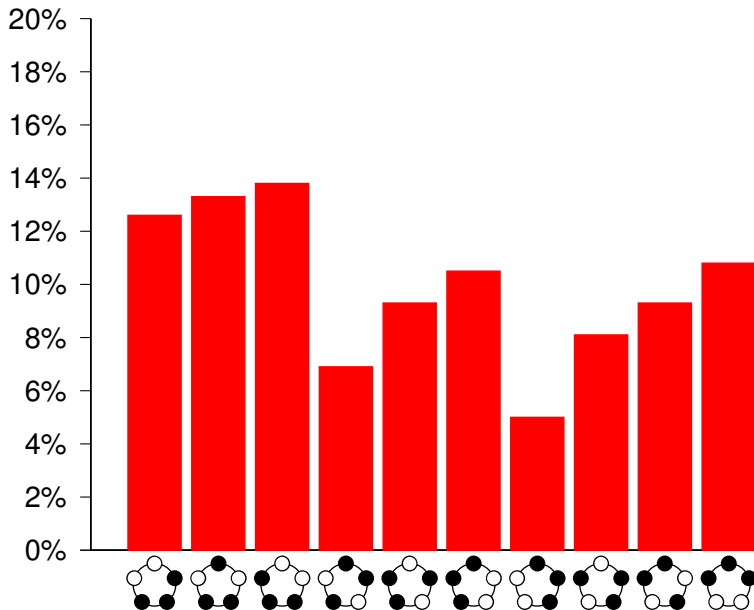
Stationary distribution



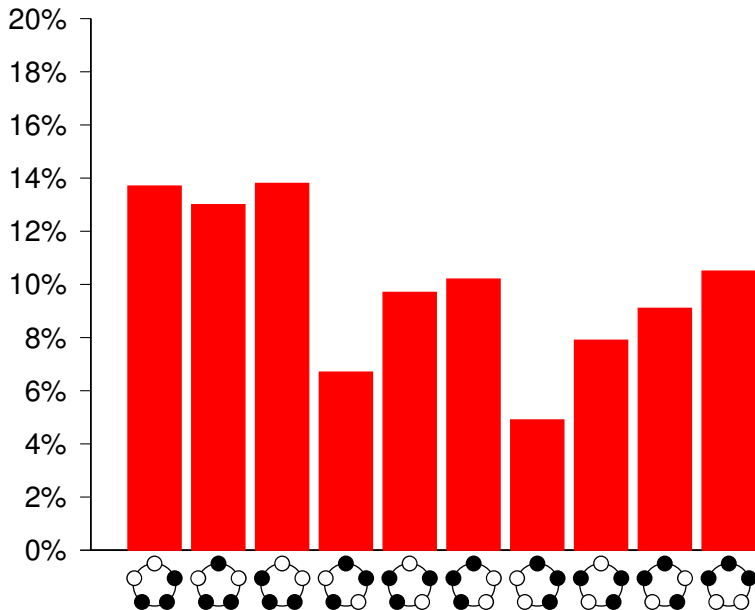
Stationary distribution



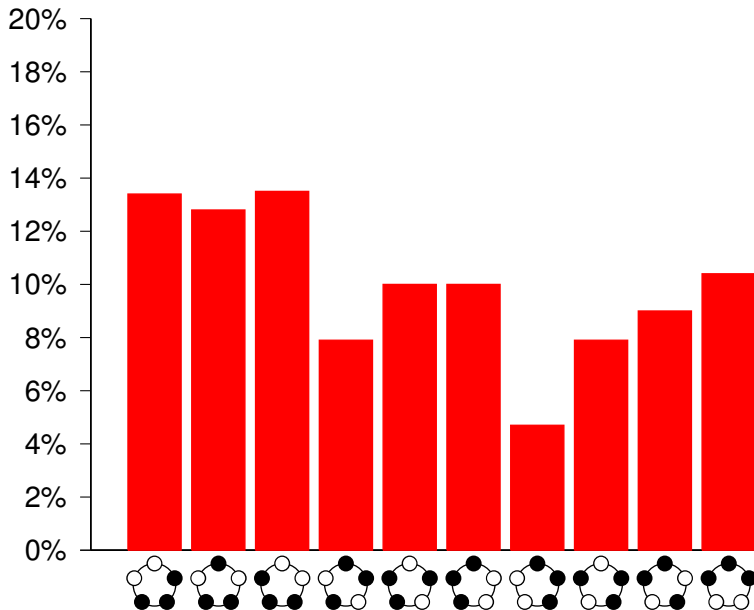
Stationary distribution



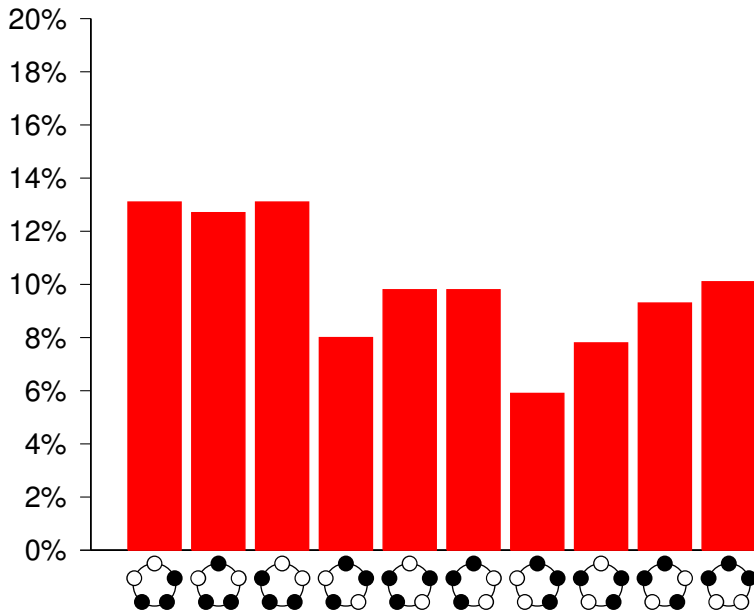
Stationary distribution



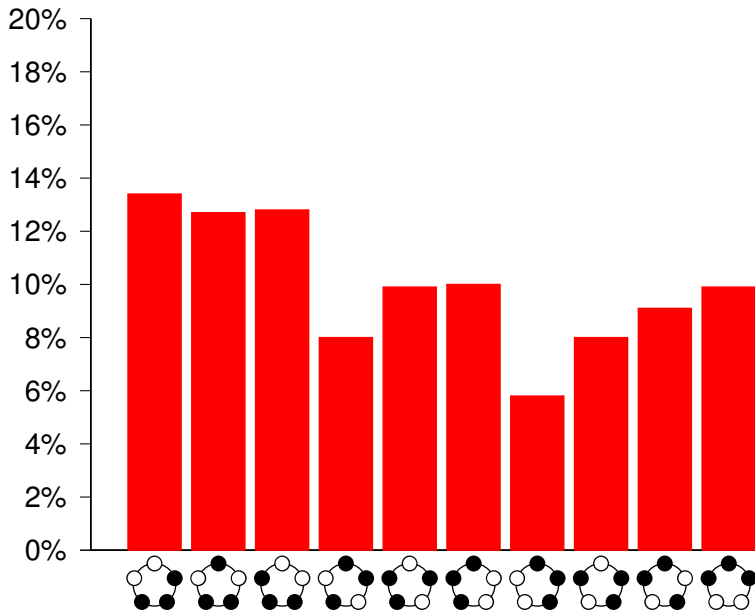
Stationary distribution



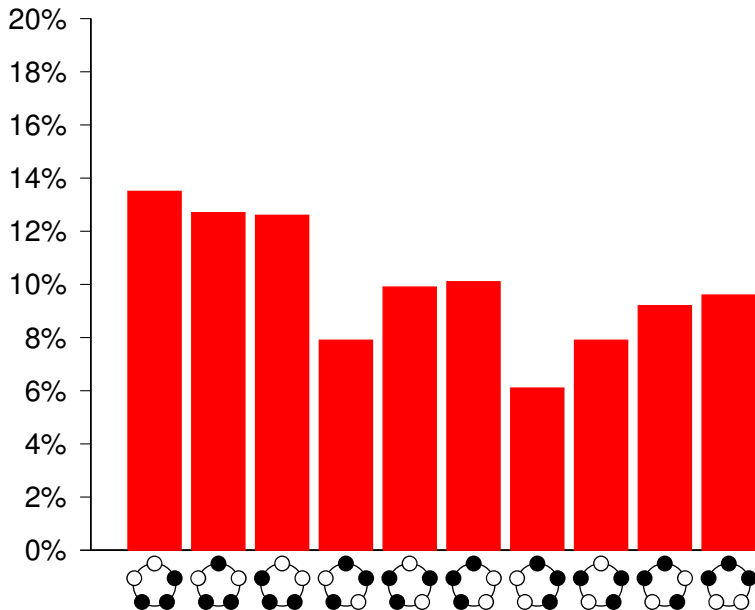
Stationary distribution



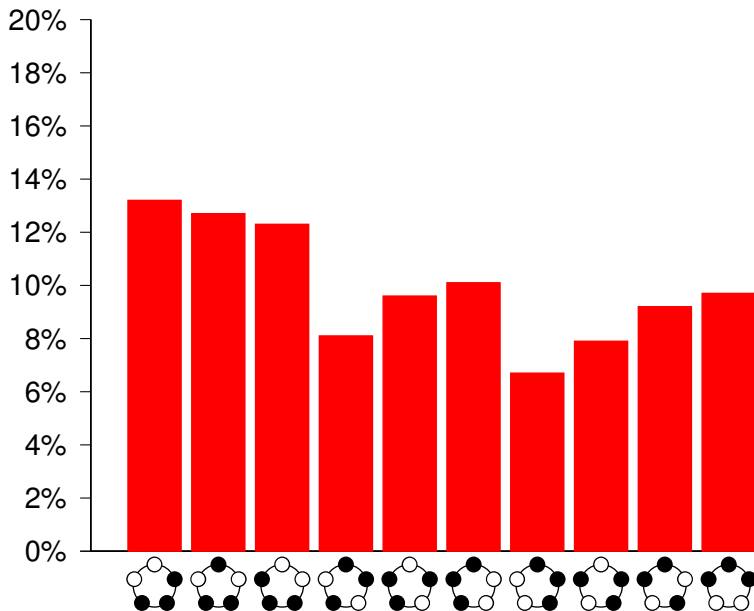
Stationary distribution



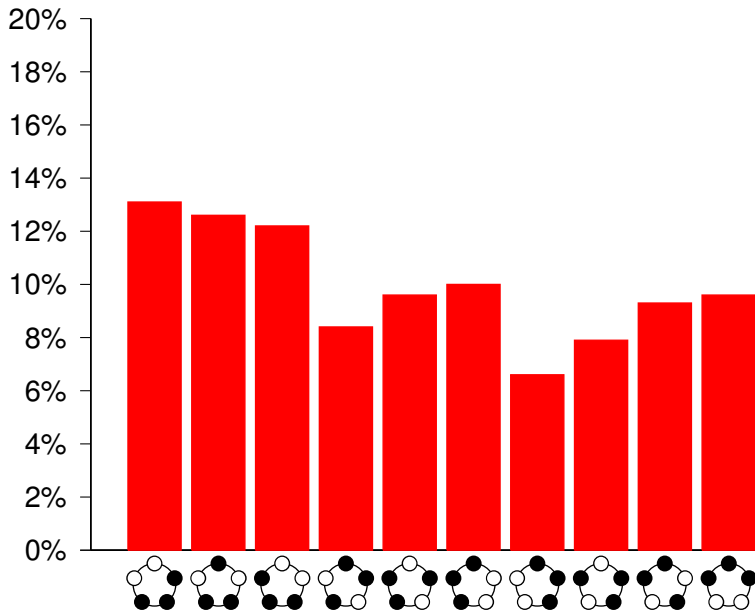
Stationary distribution



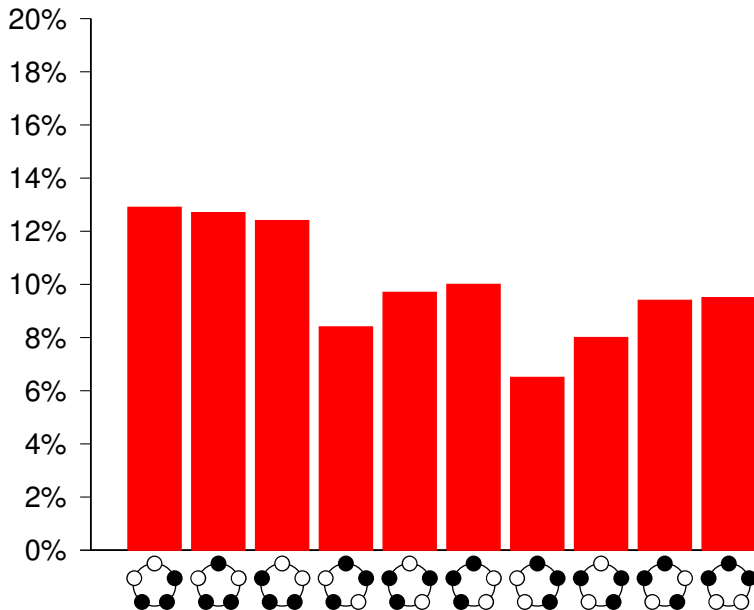
Stationary distribution



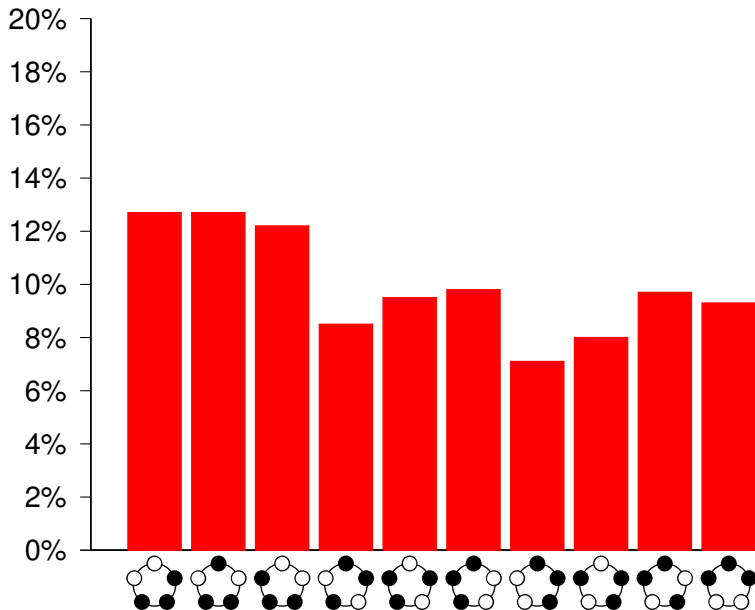
Stationary distribution



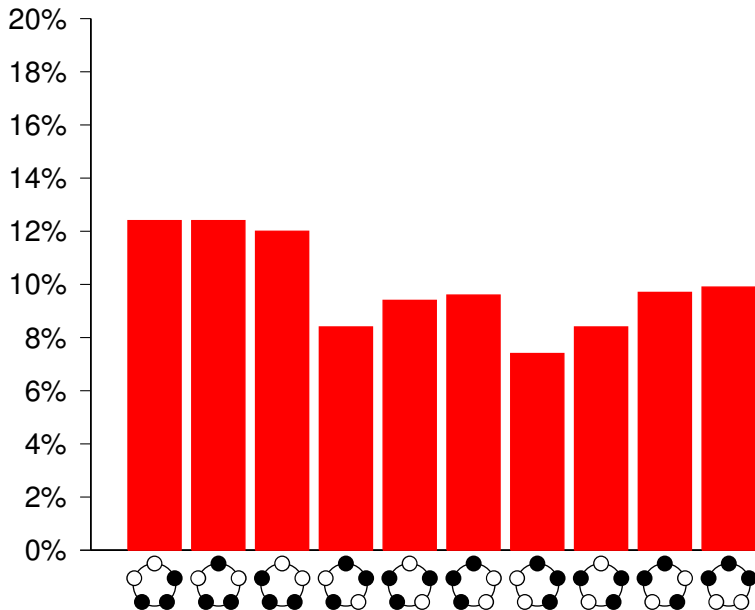
Stationary distribution



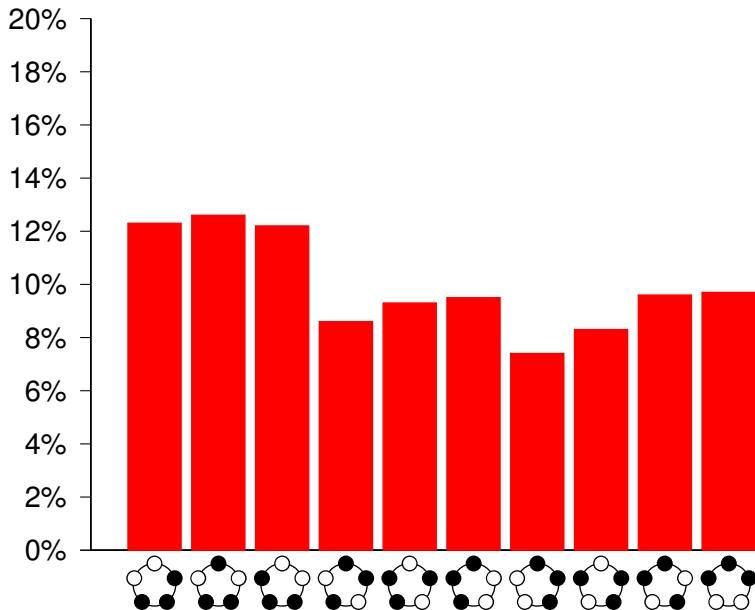
Stationary distribution



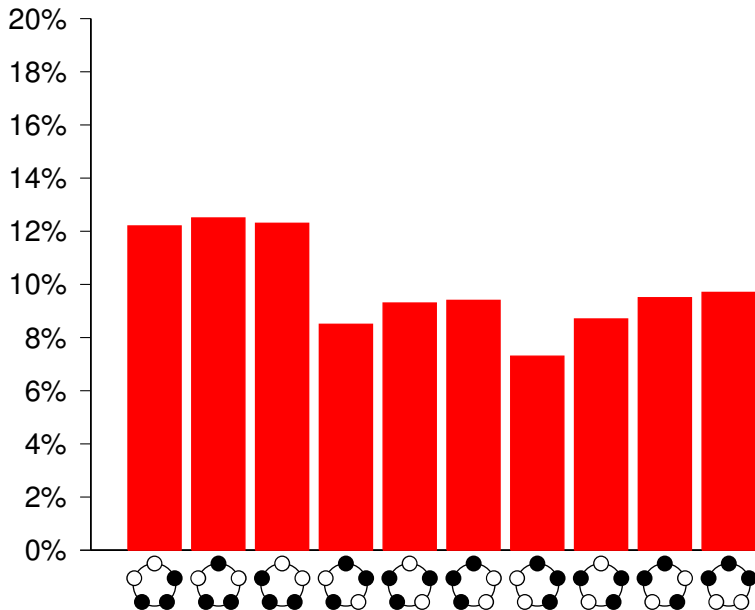
Stationary distribution



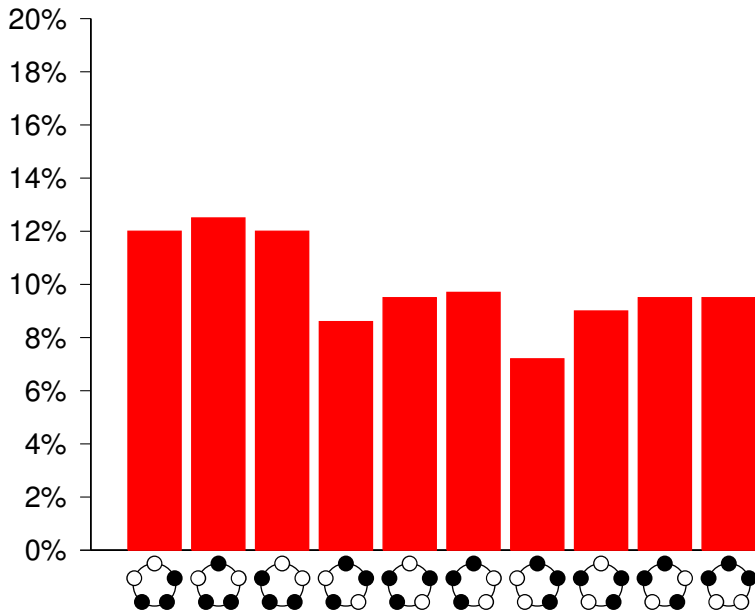
Stationary distribution



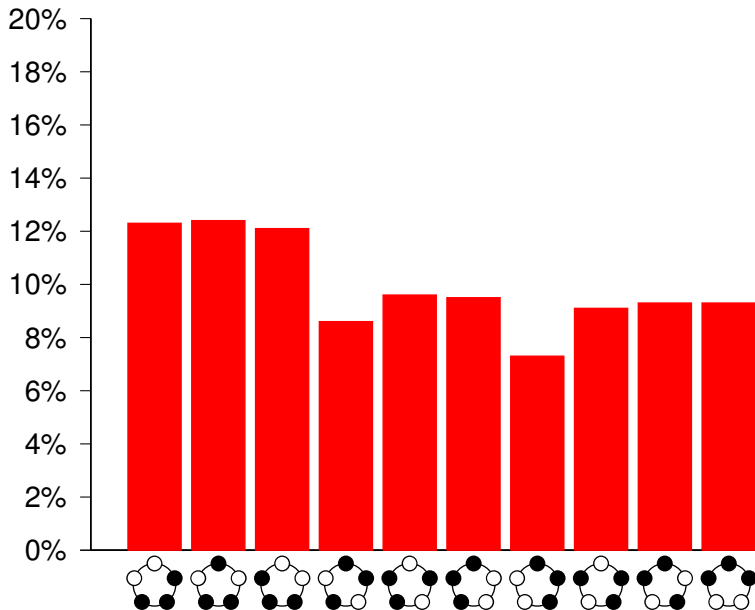
Stationary distribution



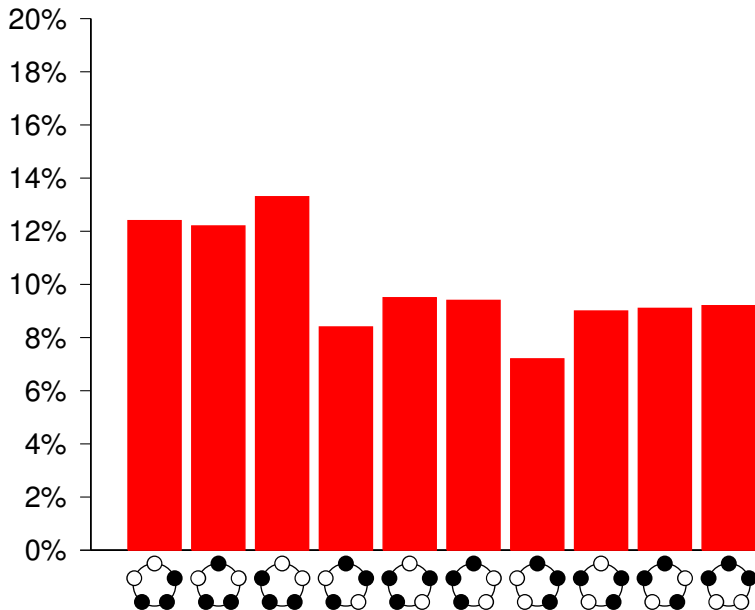
Stationary distribution



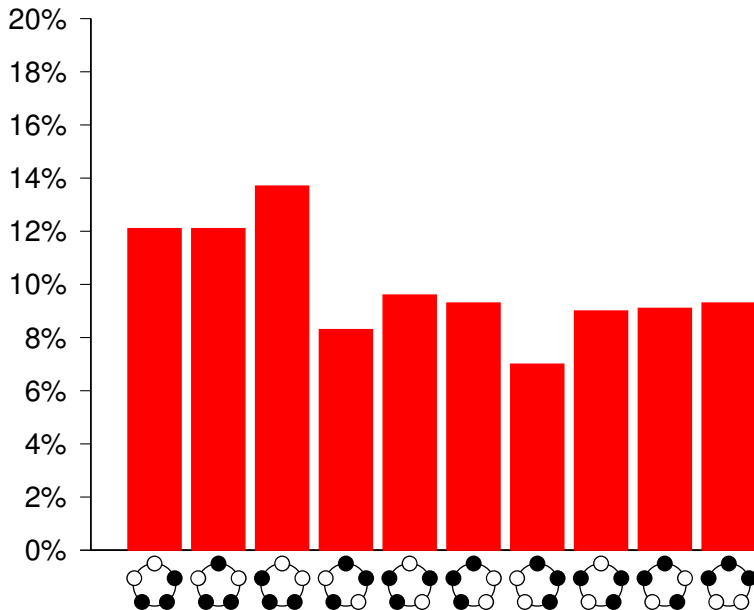
Stationary distribution



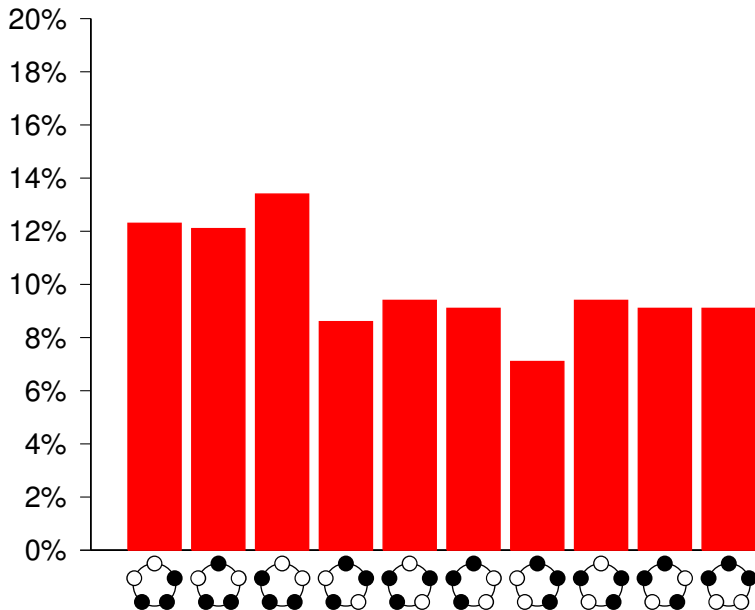
Stationary distribution



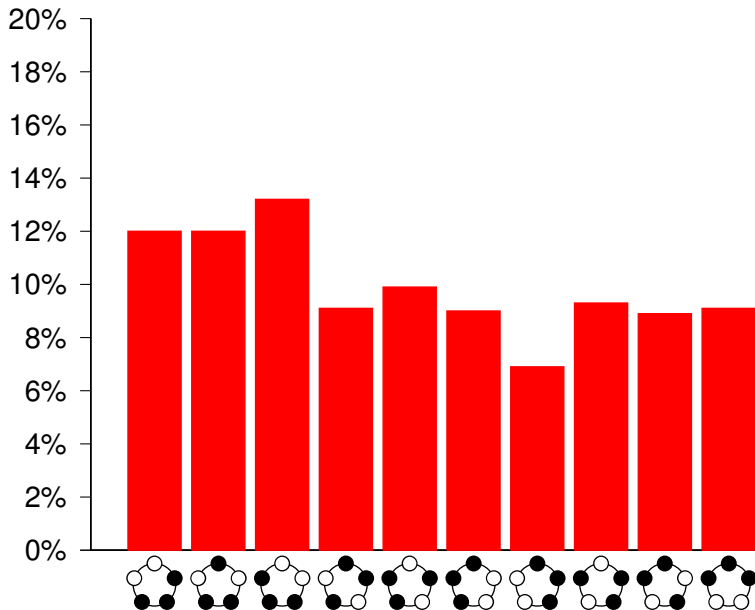
Stationary distribution



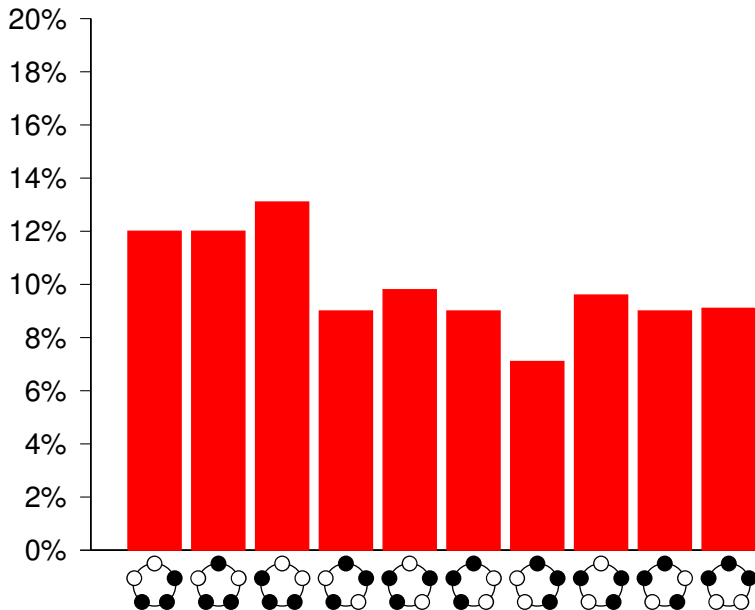
Stationary distribution



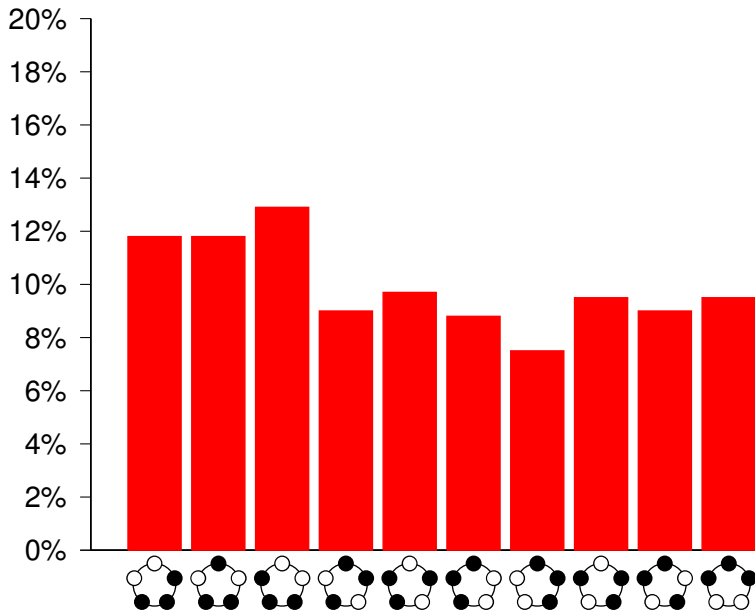
Stationary distribution



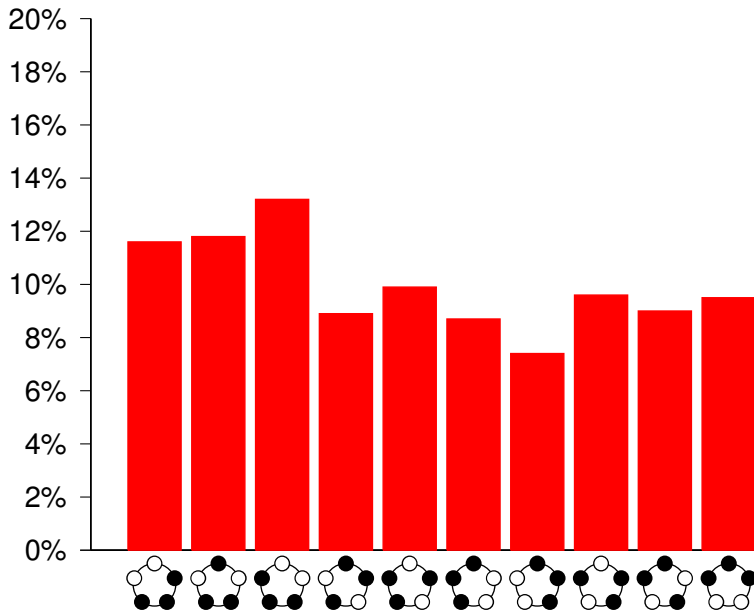
Stationary distribution



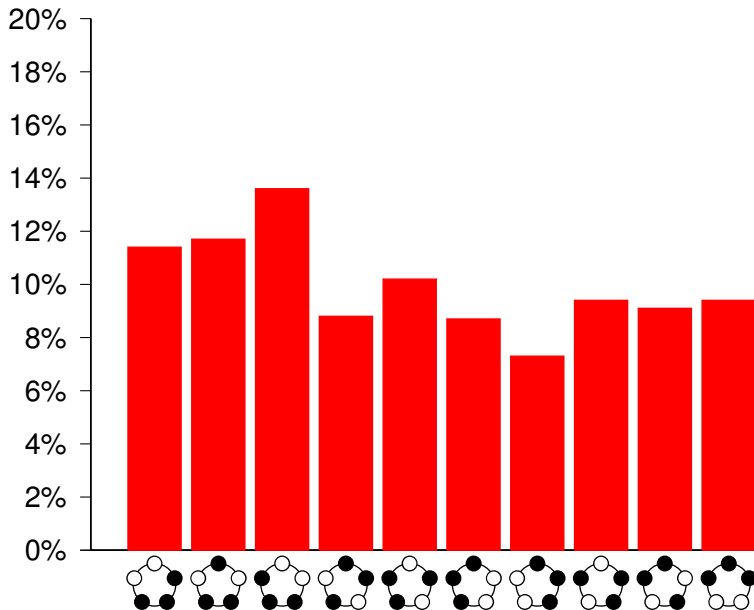
Stationary distribution



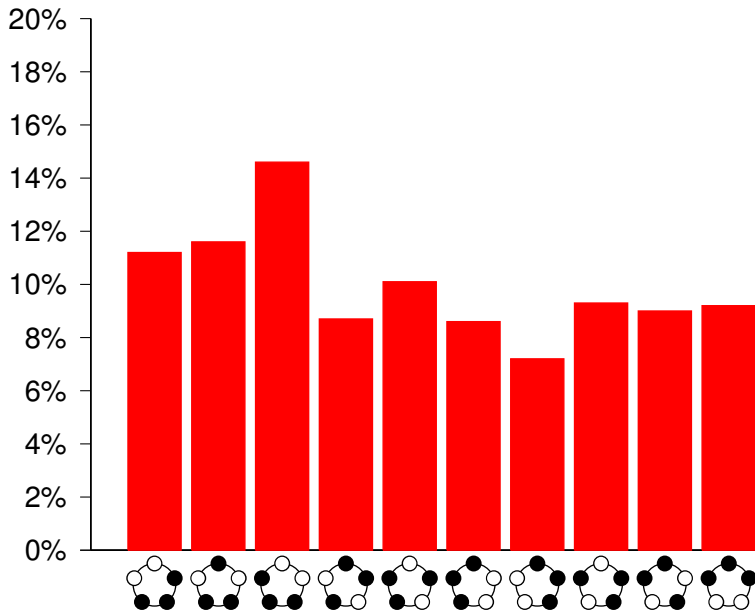
Stationary distribution



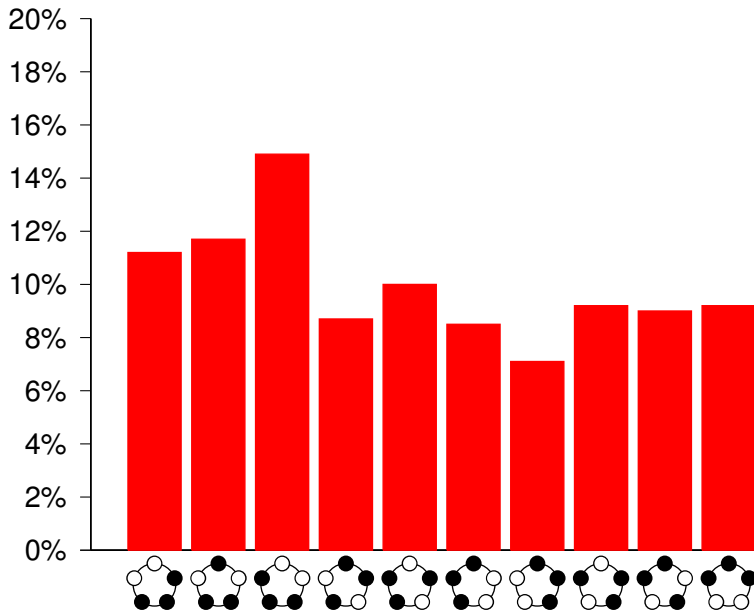
Stationary distribution



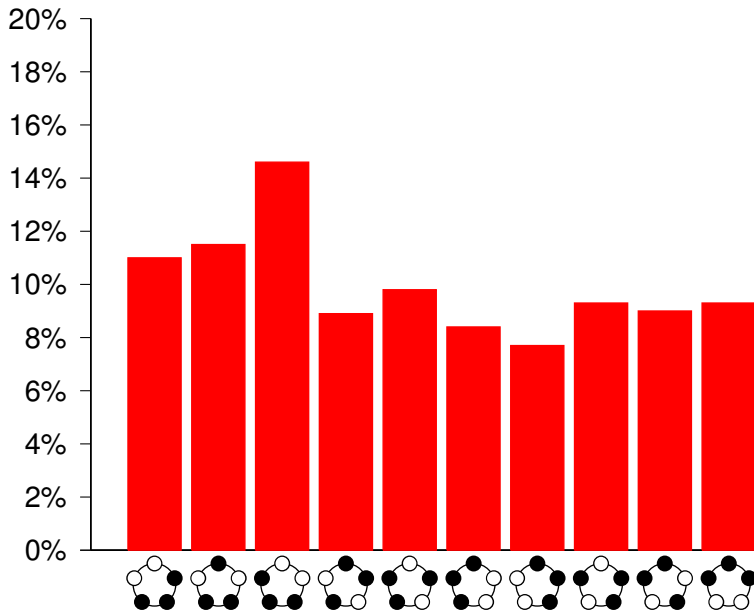
Stationary distribution



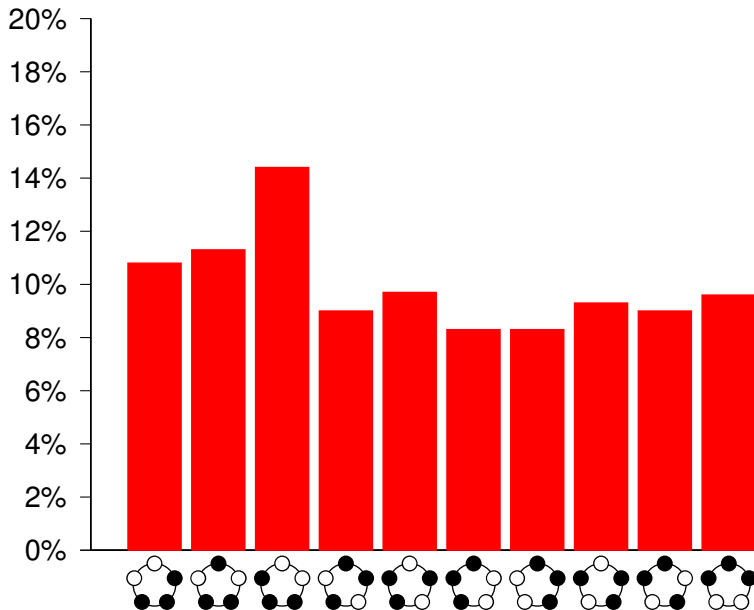
Stationary distribution



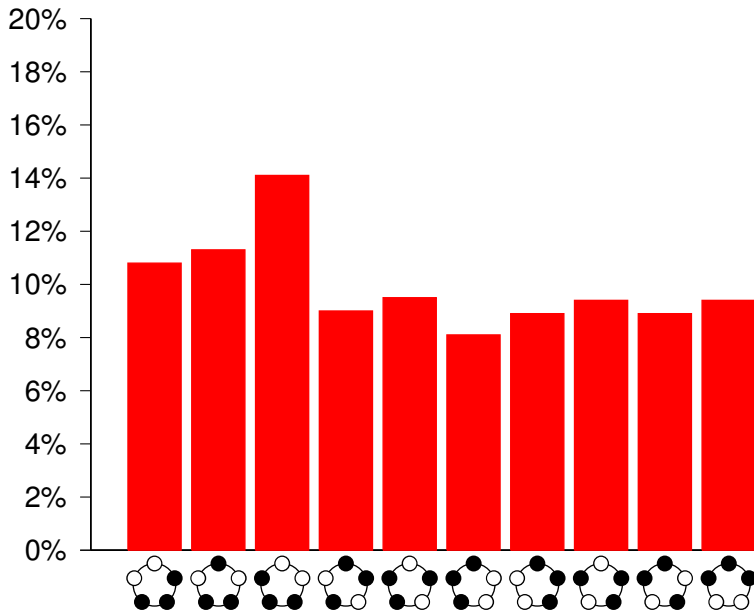
Stationary distribution



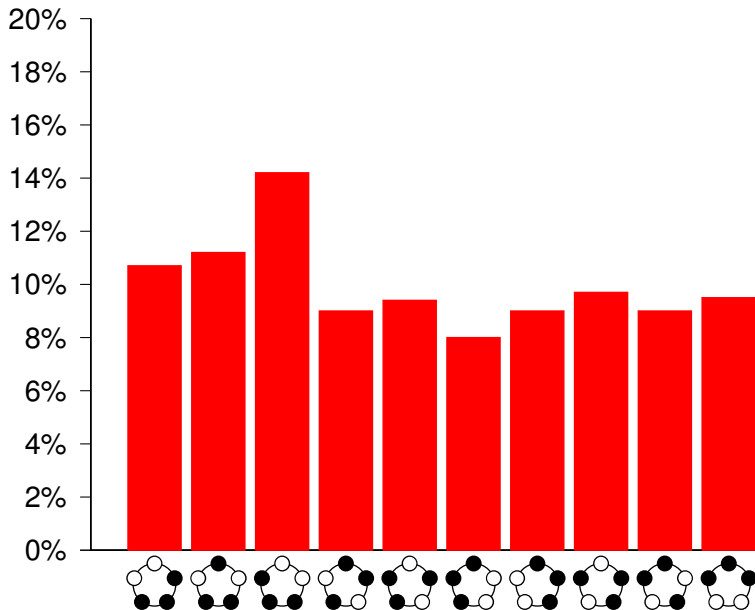
Stationary distribution



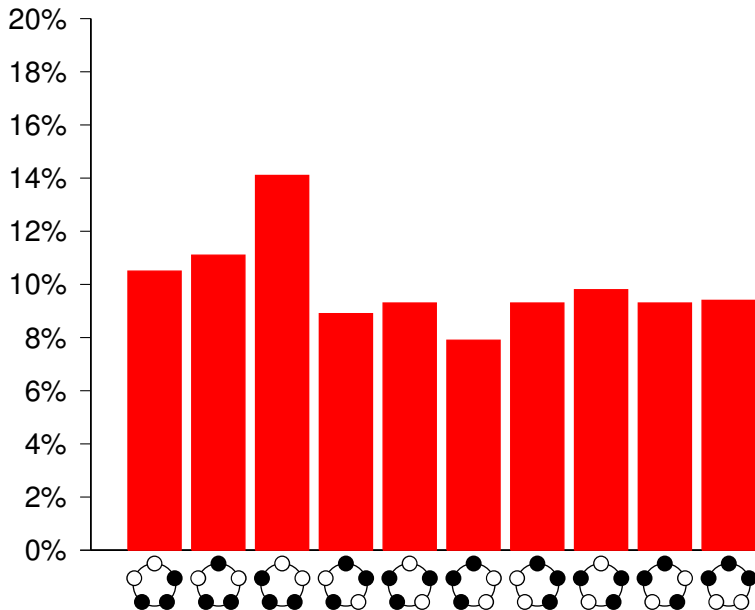
Stationary distribution



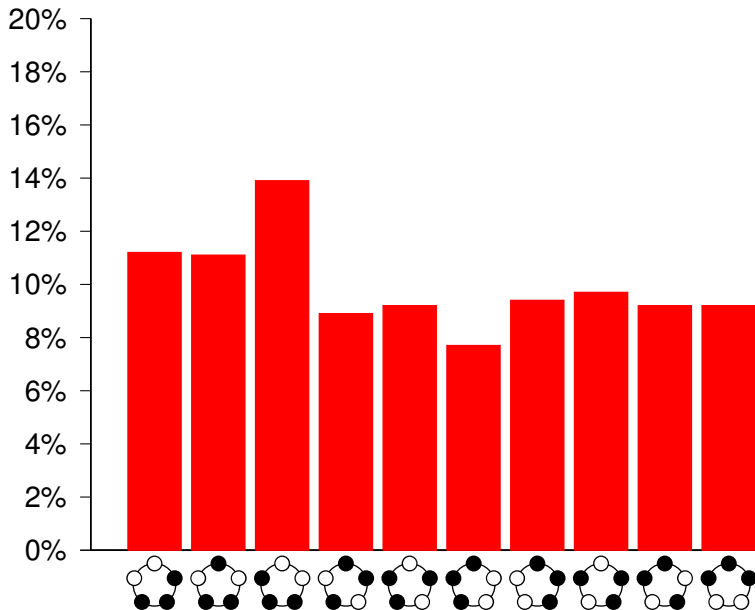
Stationary distribution



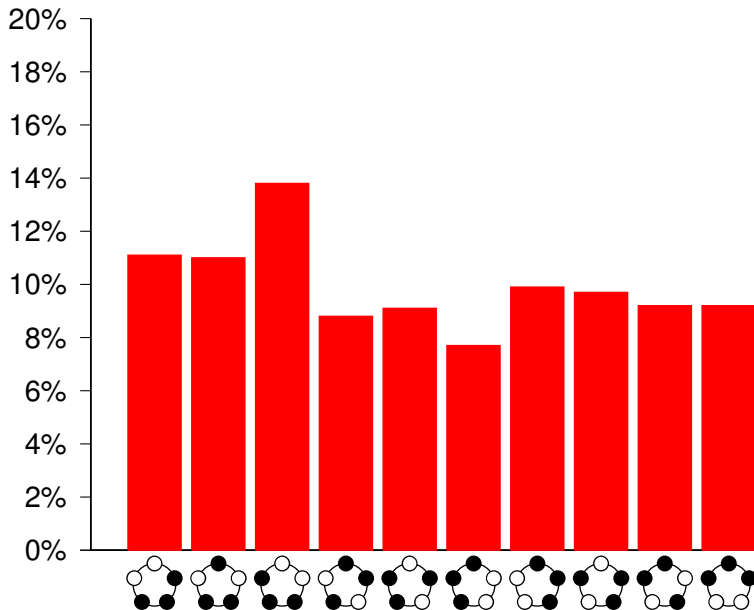
Stationary distribution



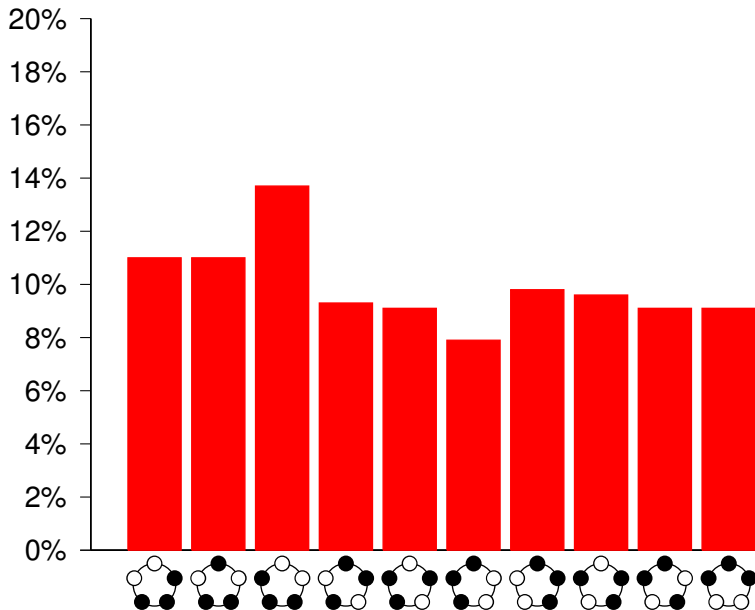
Stationary distribution



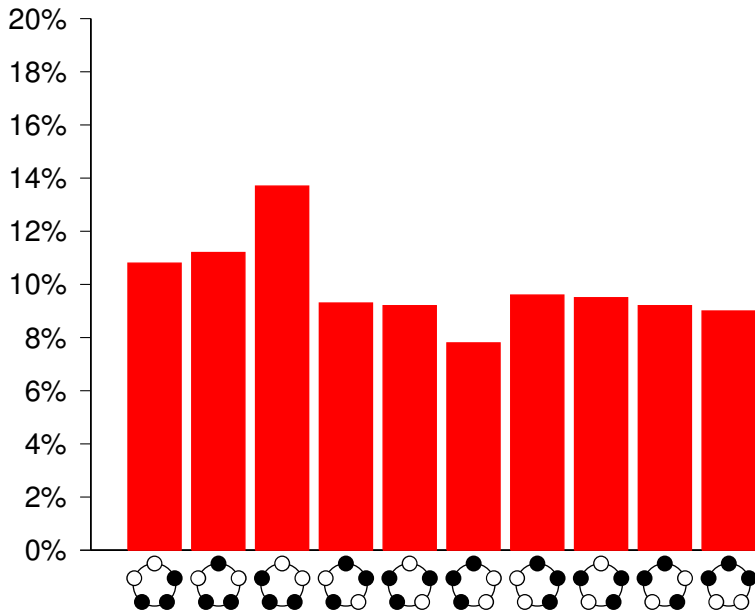
Stationary distribution



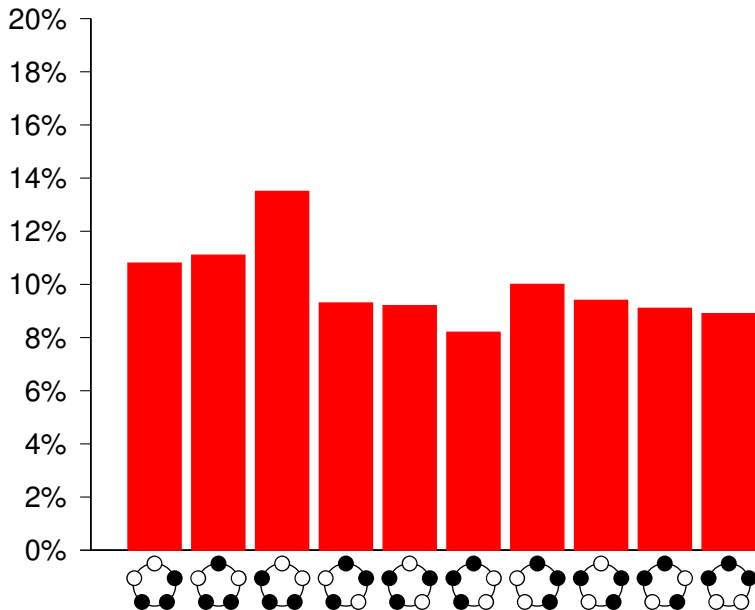
Stationary distribution



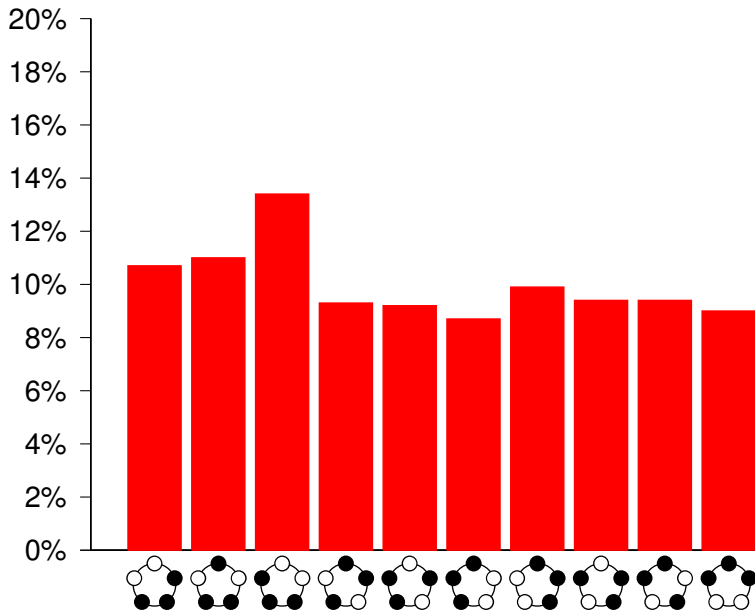
Stationary distribution



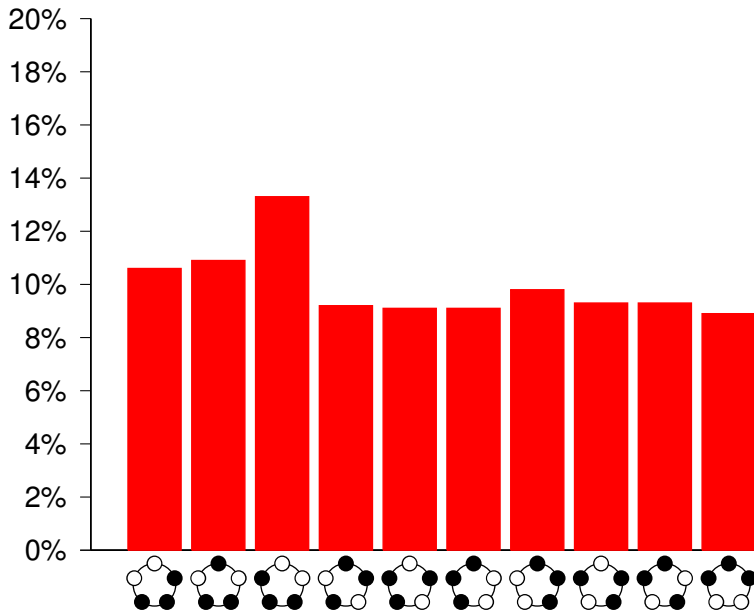
Stationary distribution



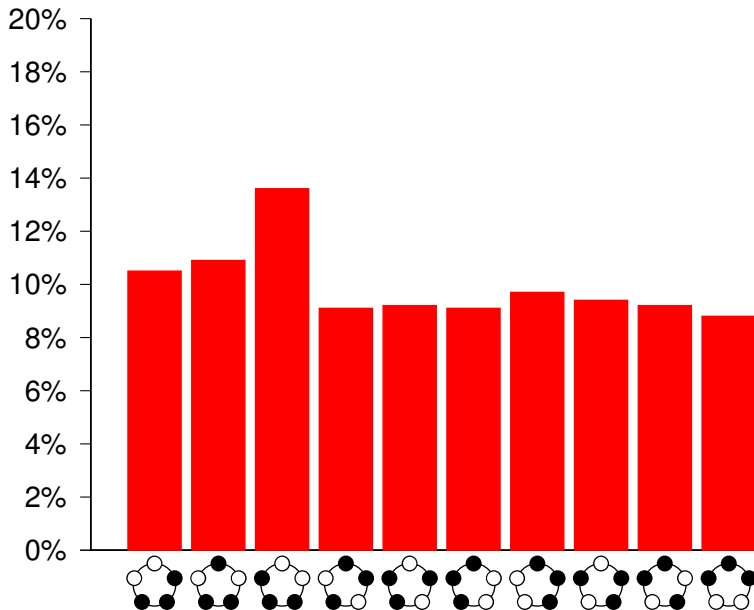
Stationary distribution



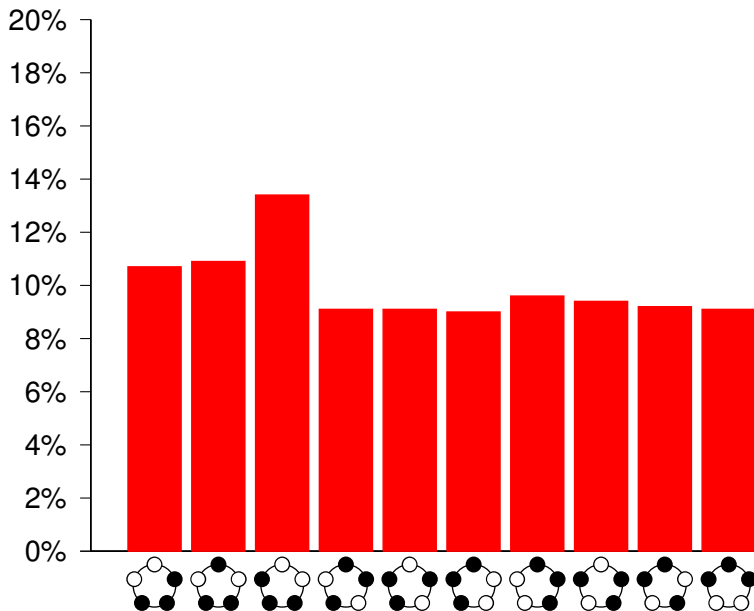
Stationary distribution



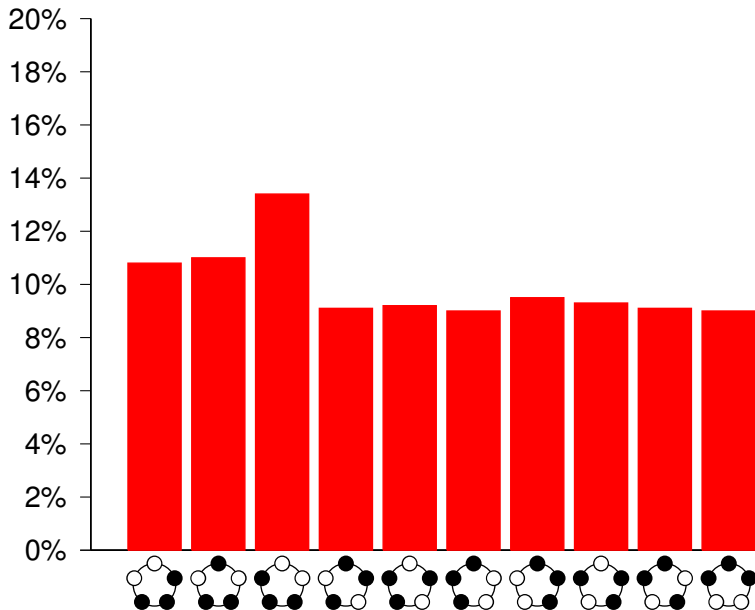
Stationary distribution



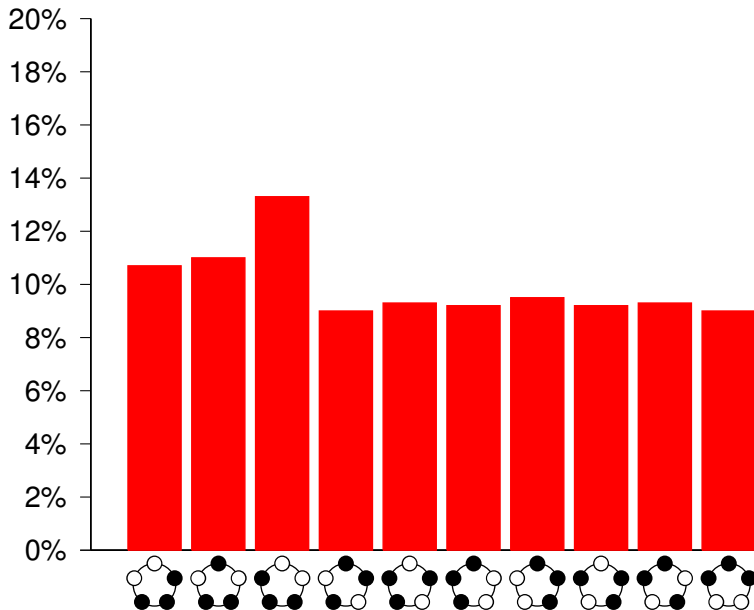
Stationary distribution



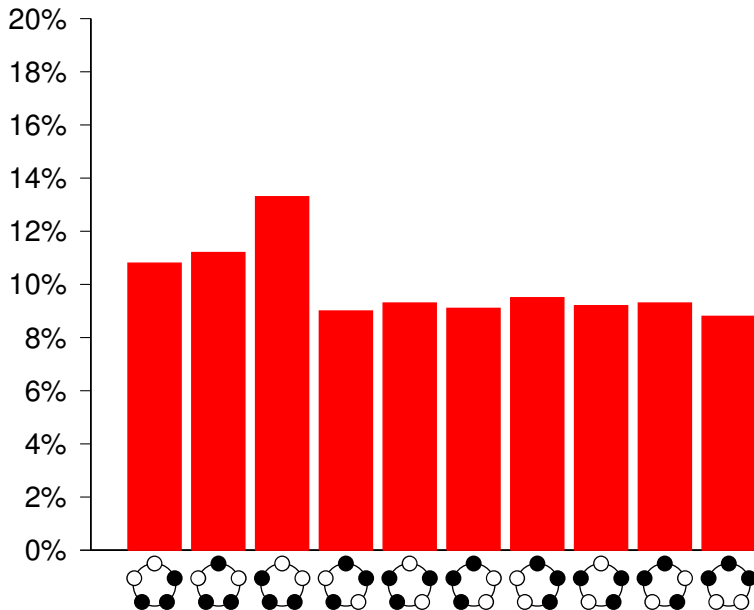
Stationary distribution



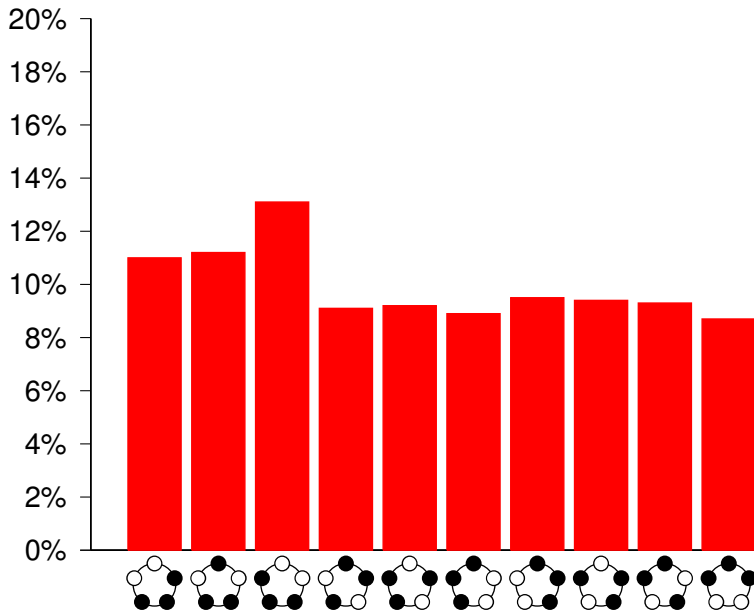
Stationary distribution



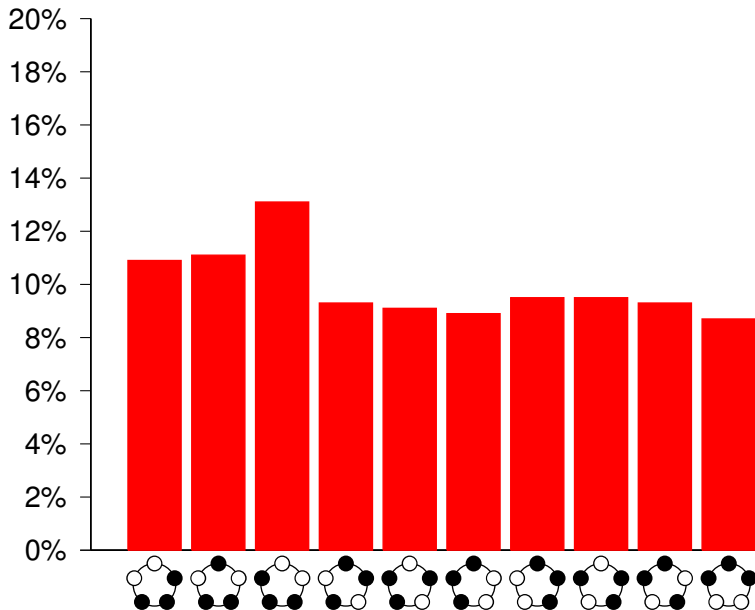
Stationary distribution



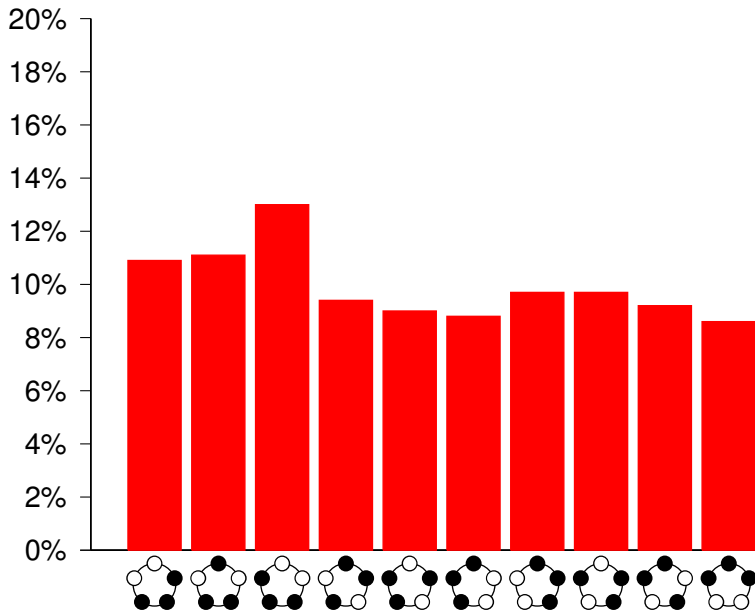
Stationary distribution



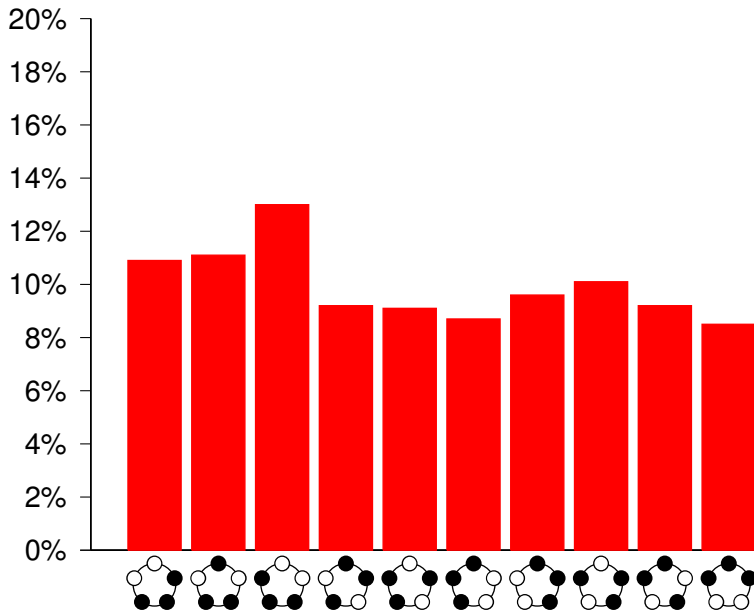
Stationary distribution



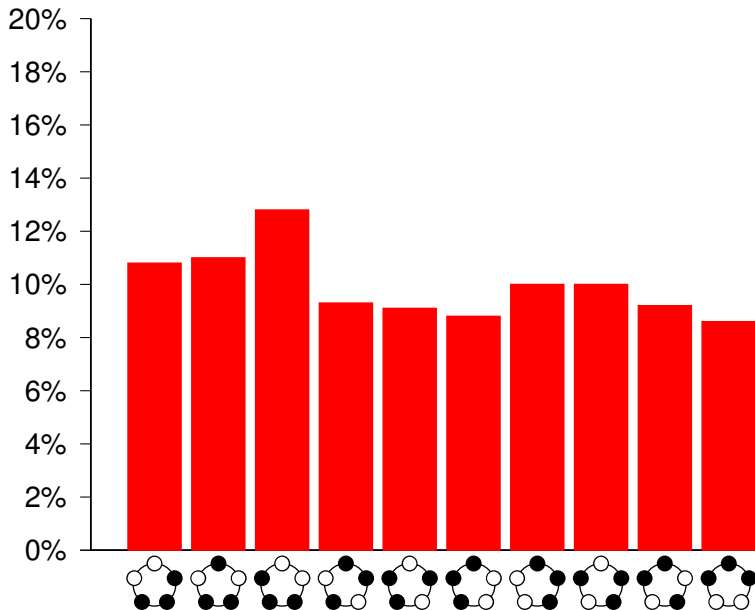
Stationary distribution



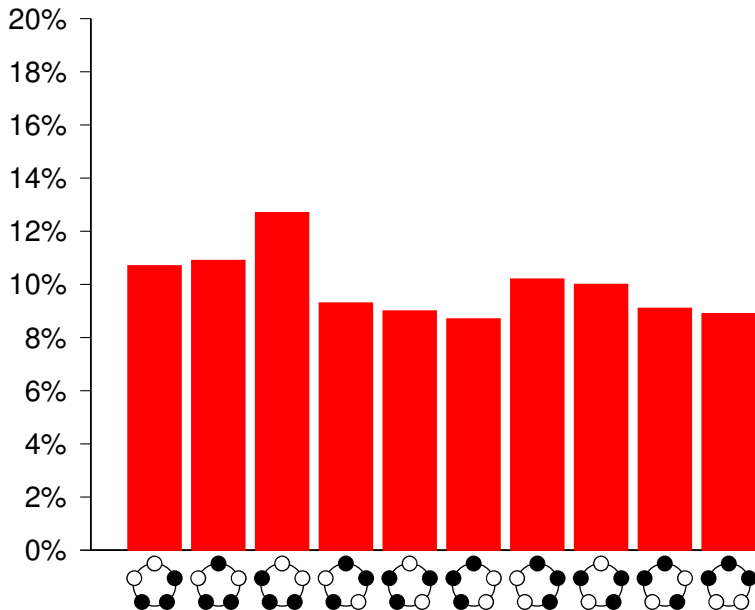
Stationary distribution



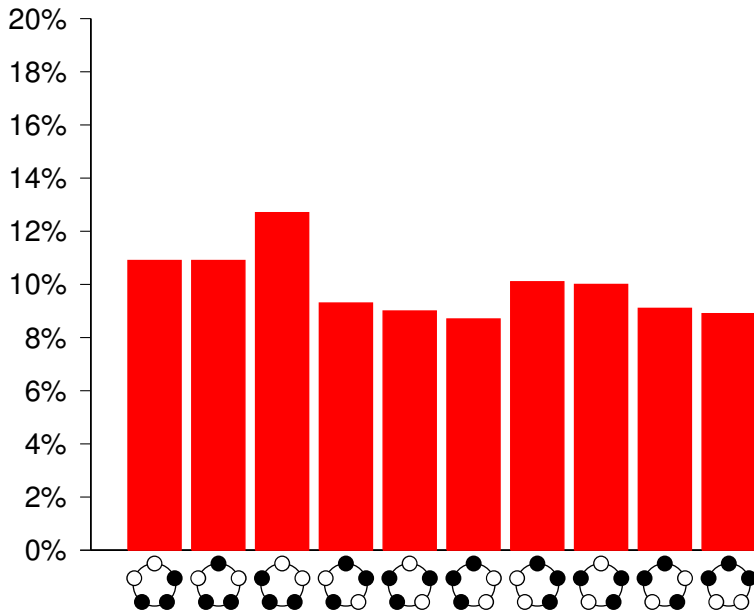
Stationary distribution



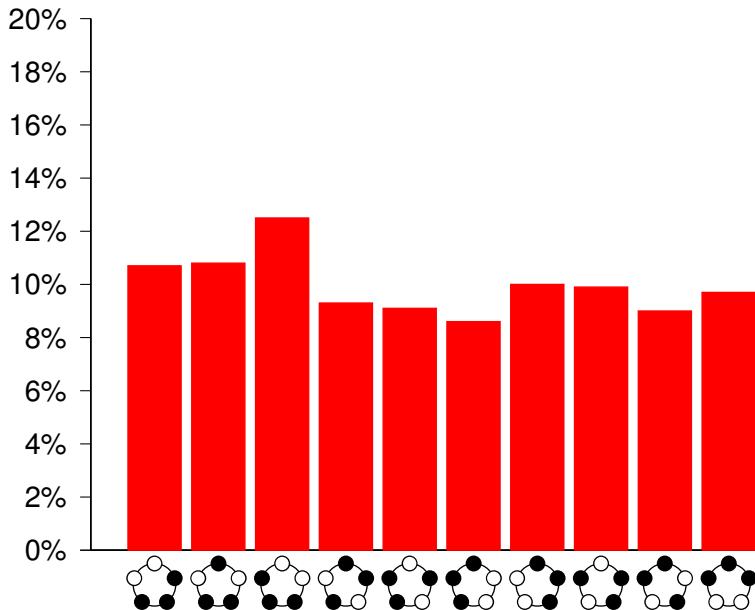
Stationary distribution



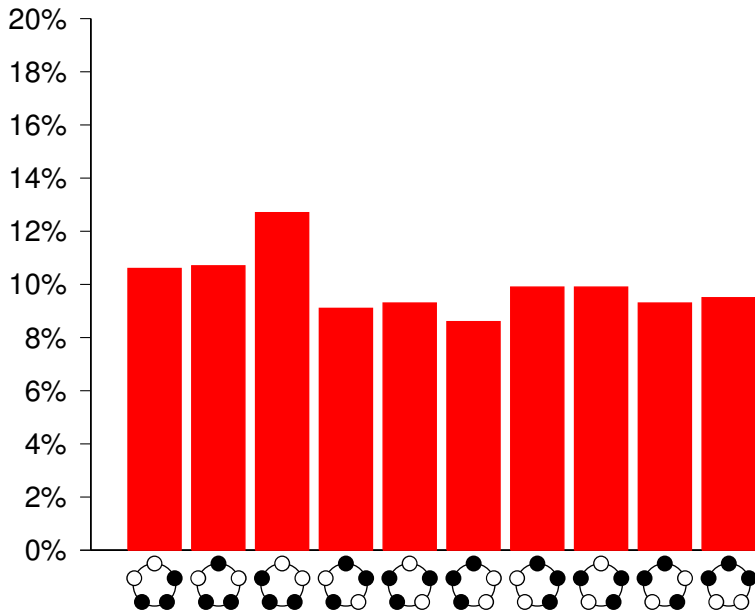
Stationary distribution



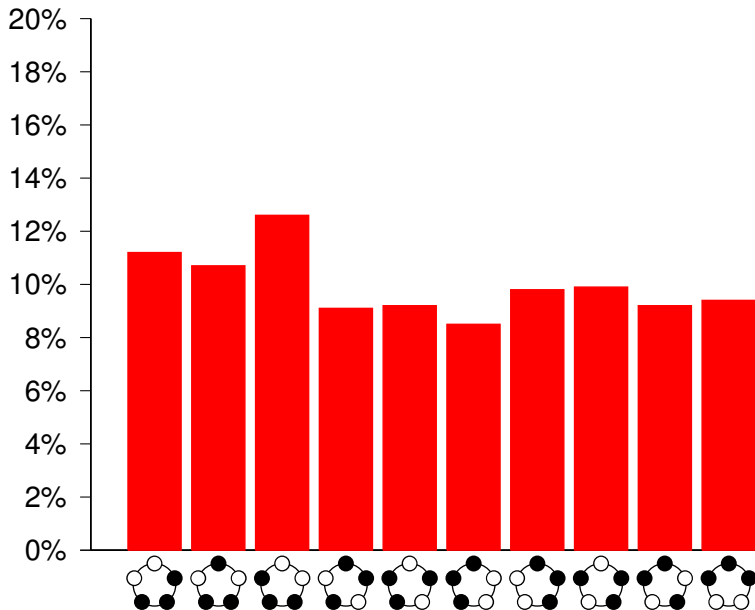
Stationary distribution



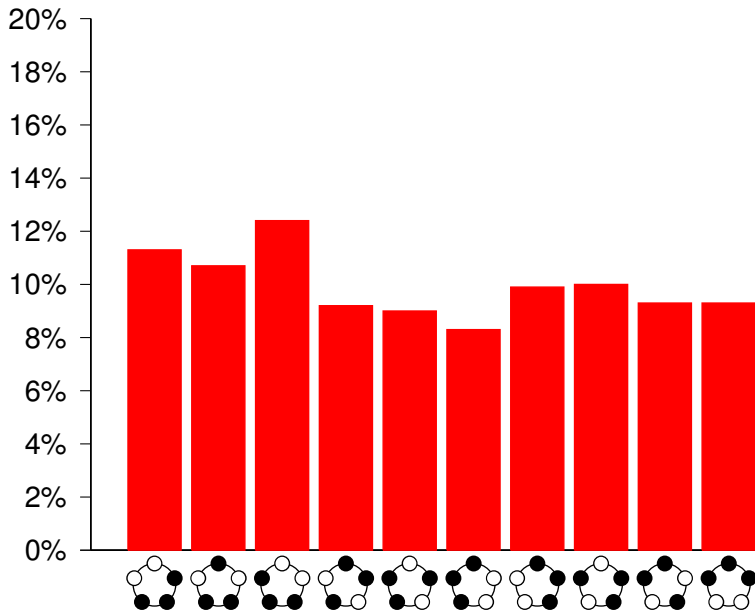
Stationary distribution



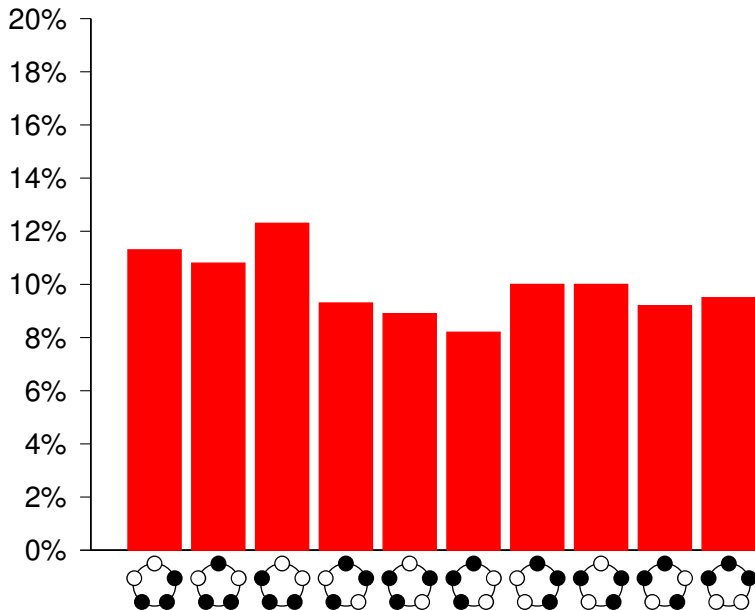
Stationary distribution



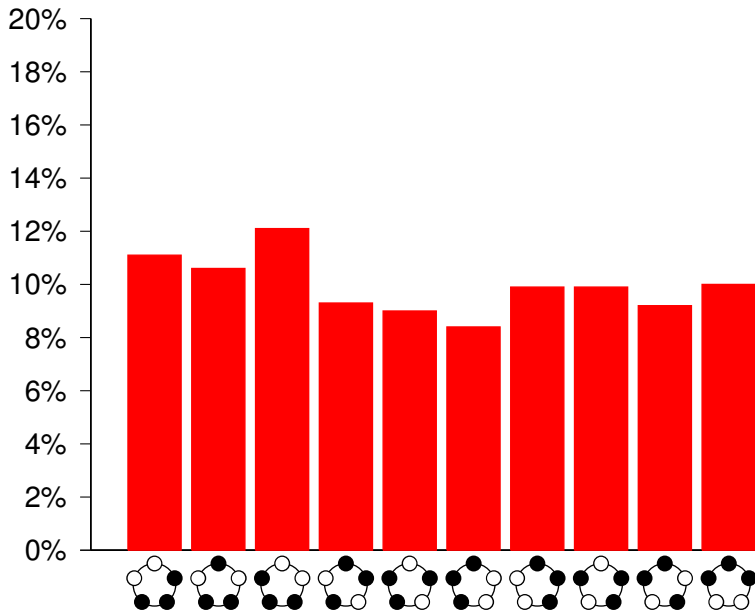
Stationary distribution



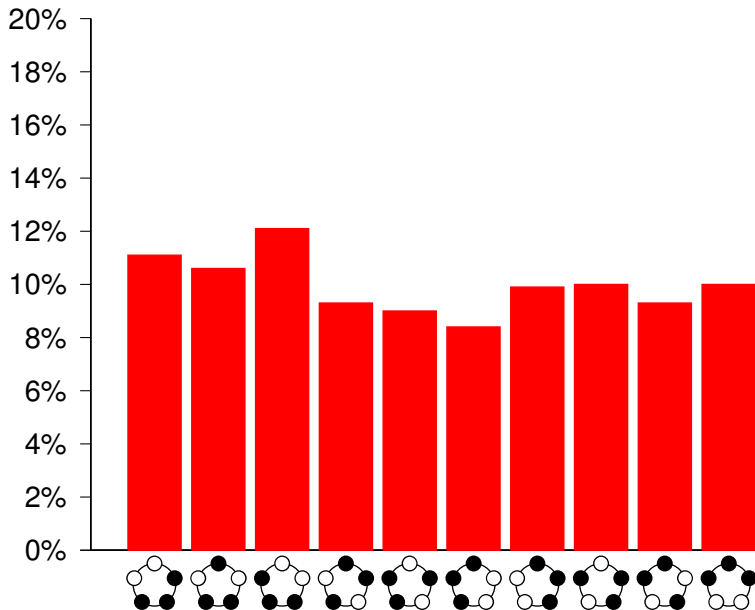
Stationary distribution



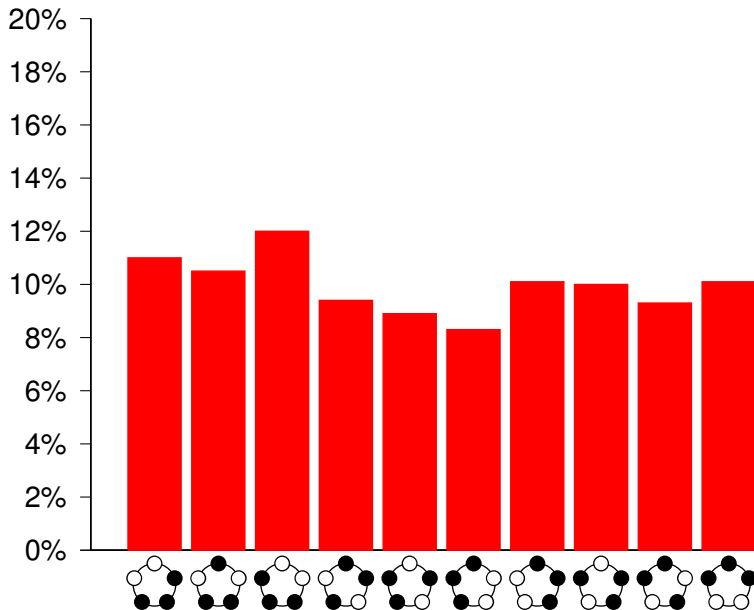
Stationary distribution



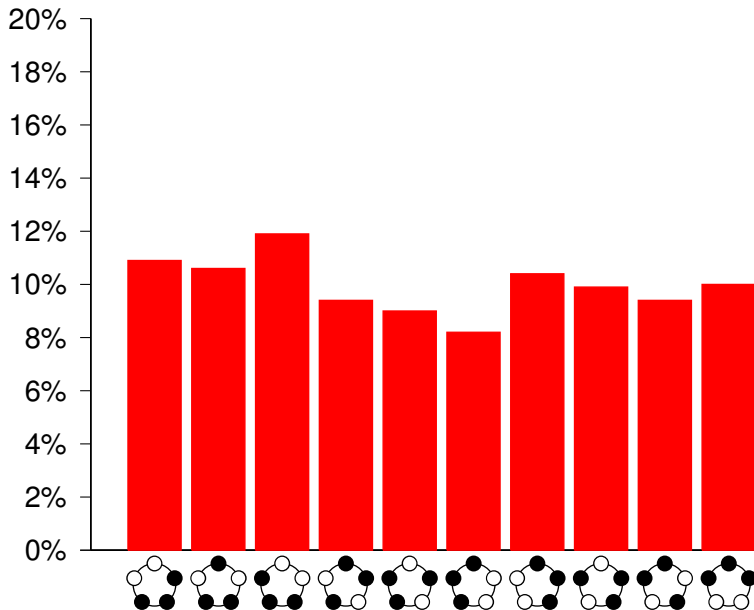
Stationary distribution



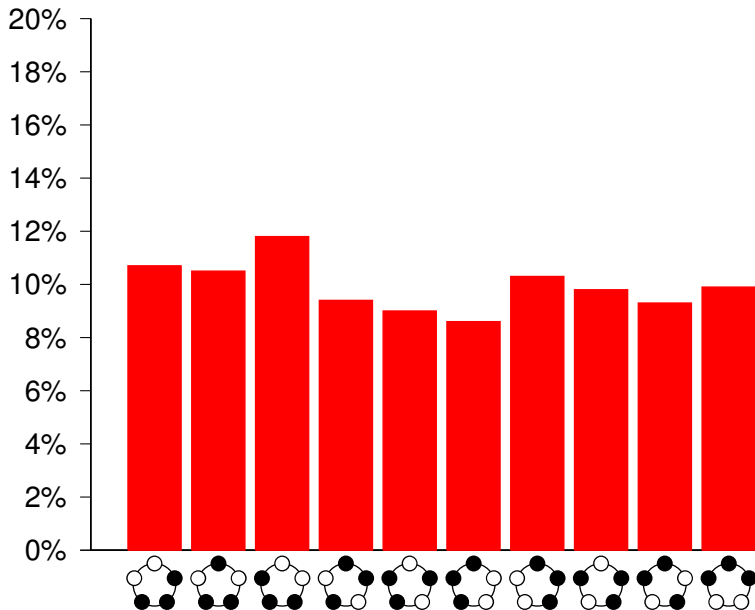
Stationary distribution



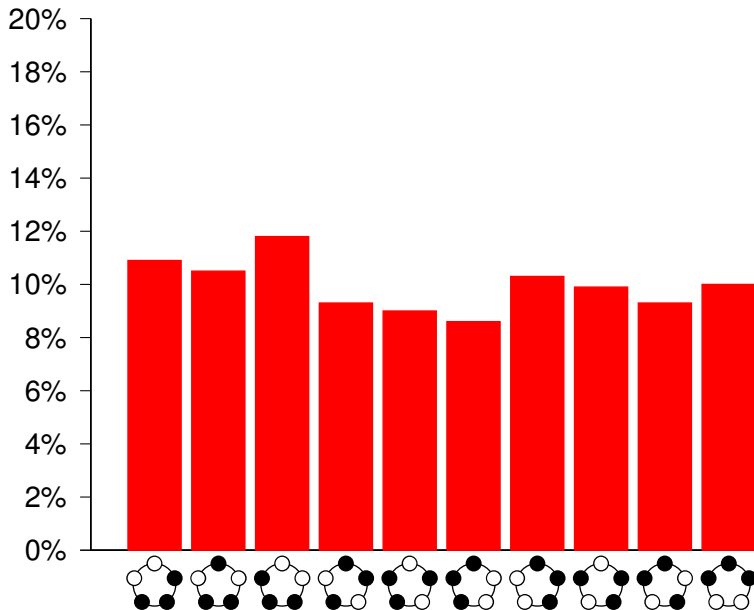
Stationary distribution



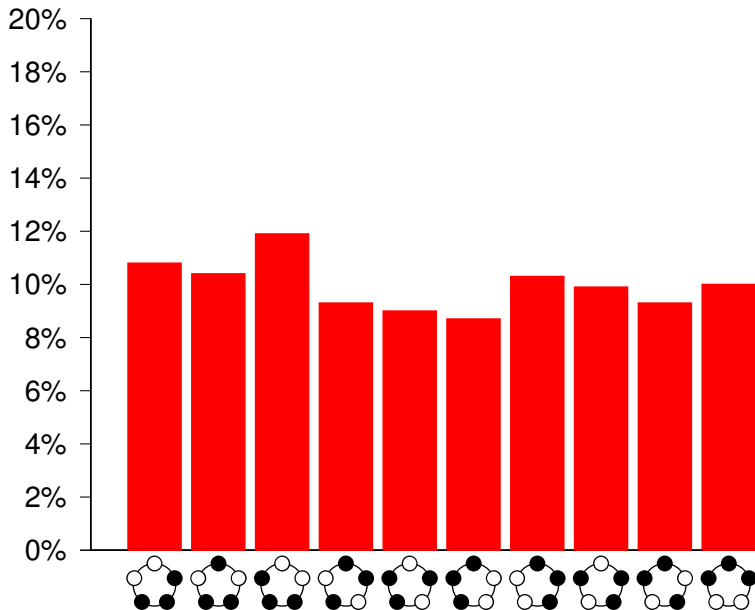
Stationary distribution



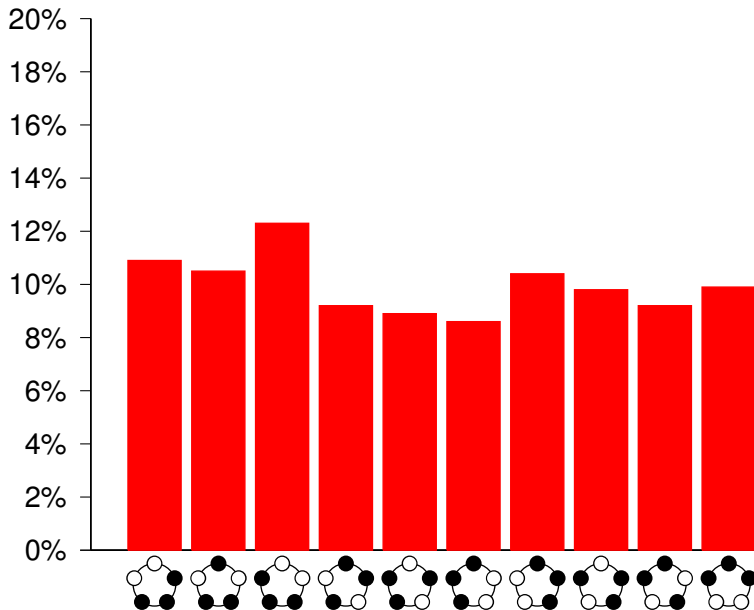
Stationary distribution



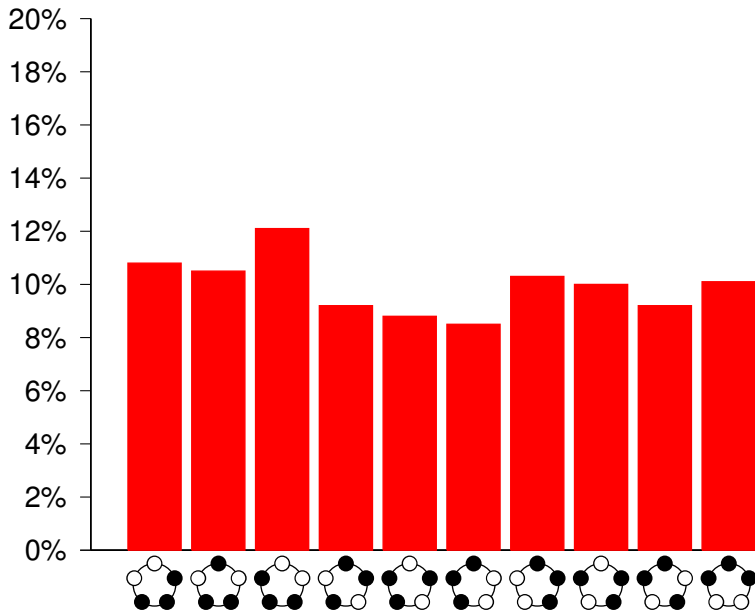
Stationary distribution



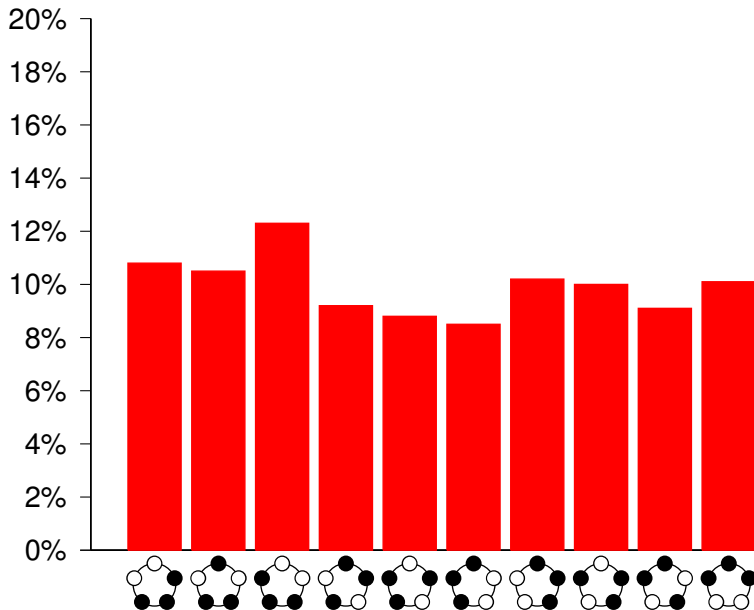
Stationary distribution



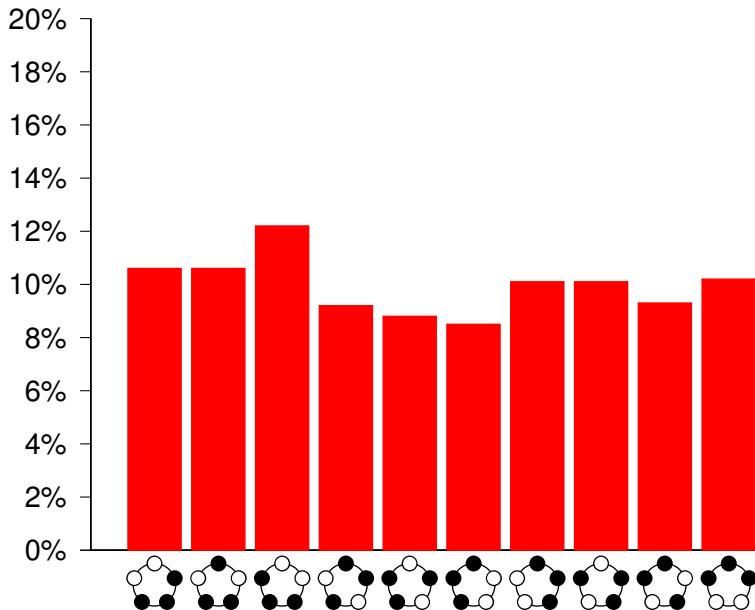
Stationary distribution



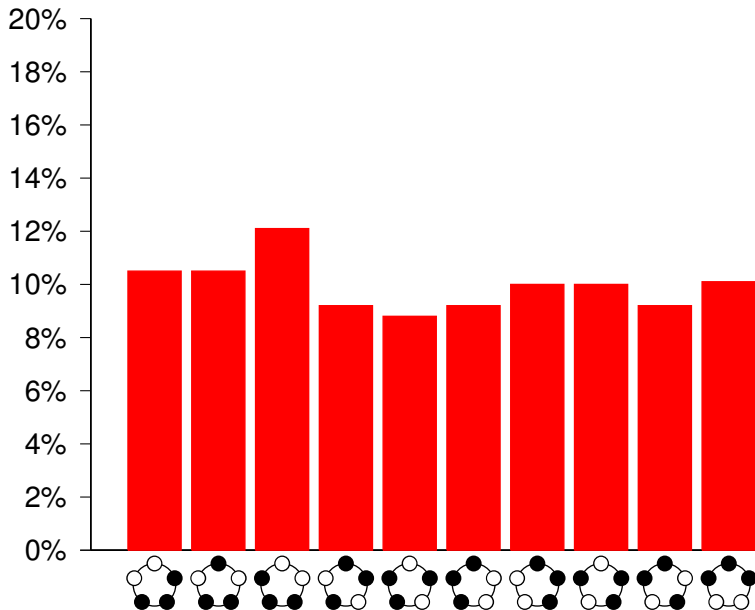
Stationary distribution



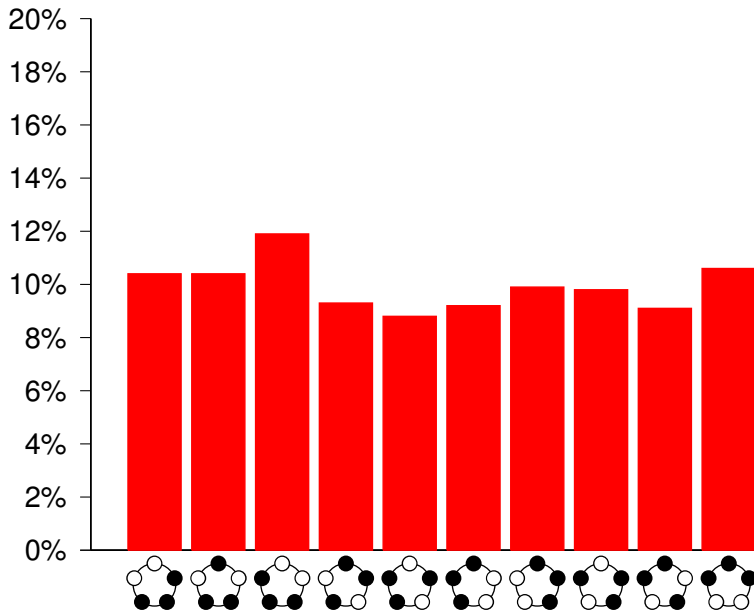
Stationary distribution



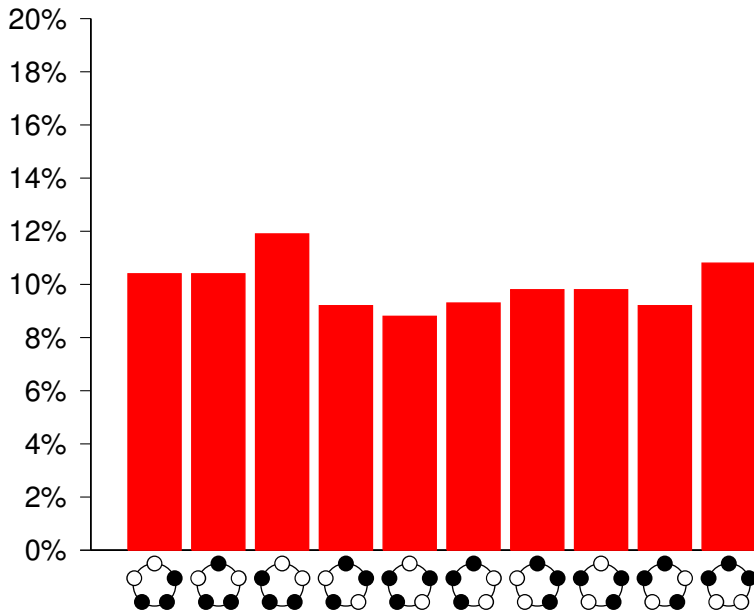
Stationary distribution



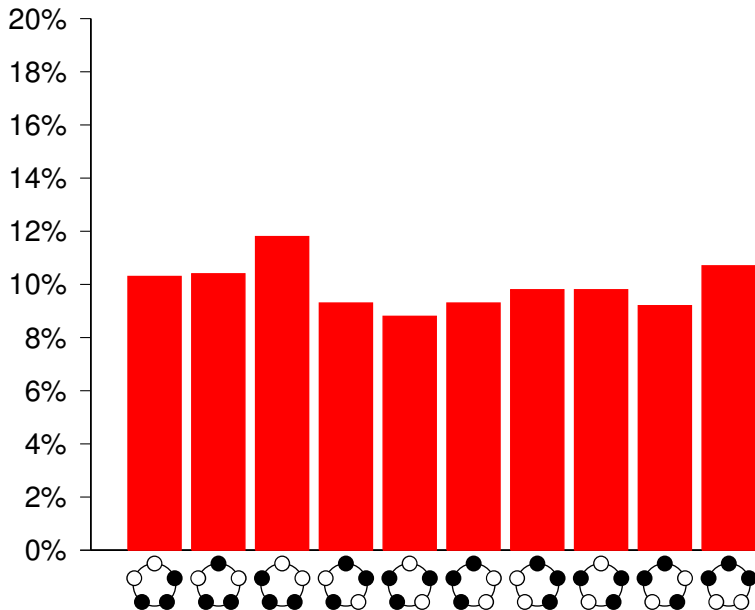
Stationary distribution



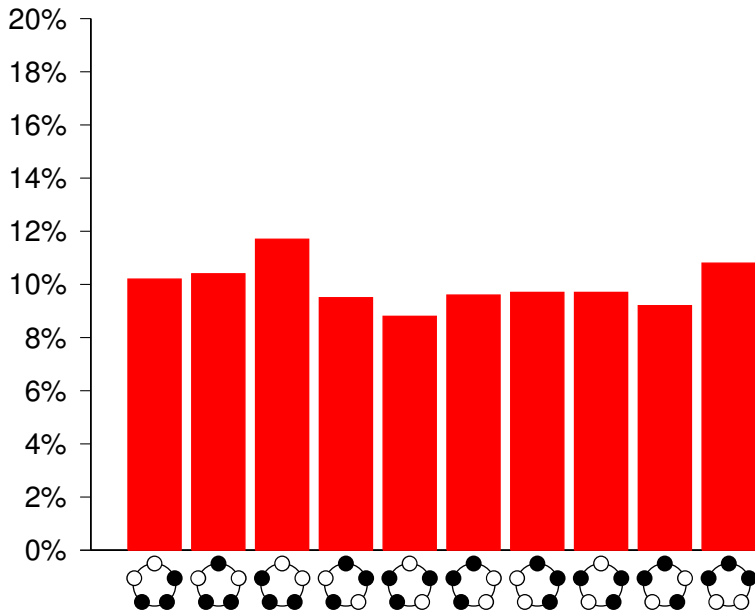
Stationary distribution



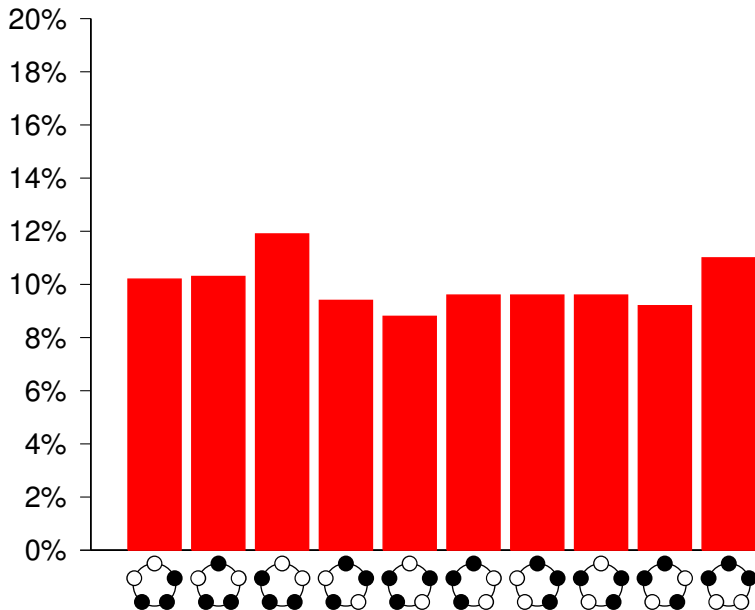
Stationary distribution



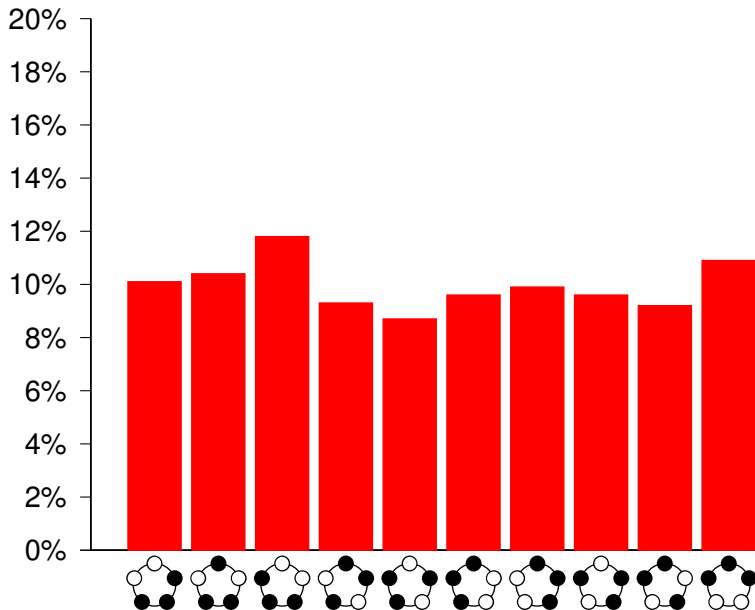
Stationary distribution



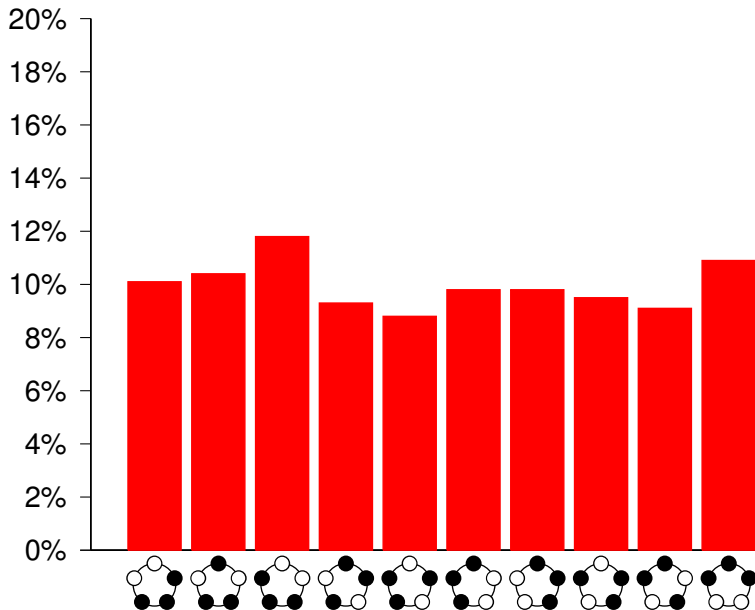
Stationary distribution



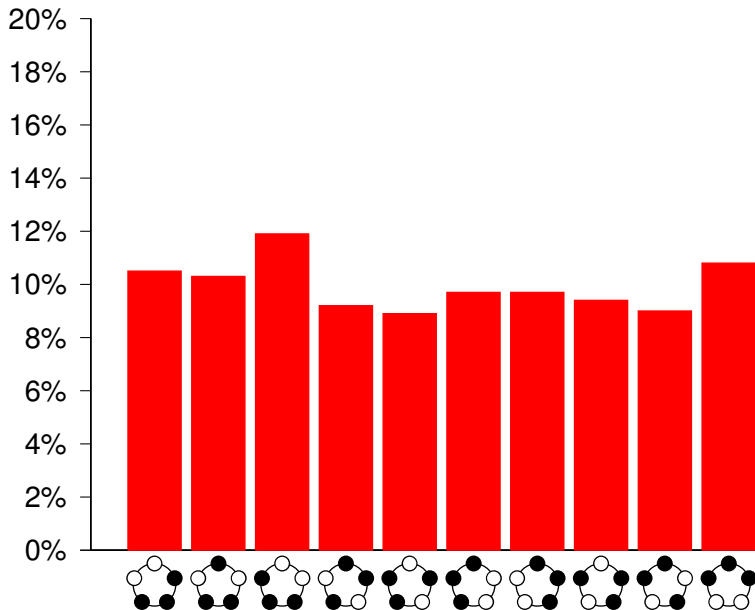
Stationary distribution



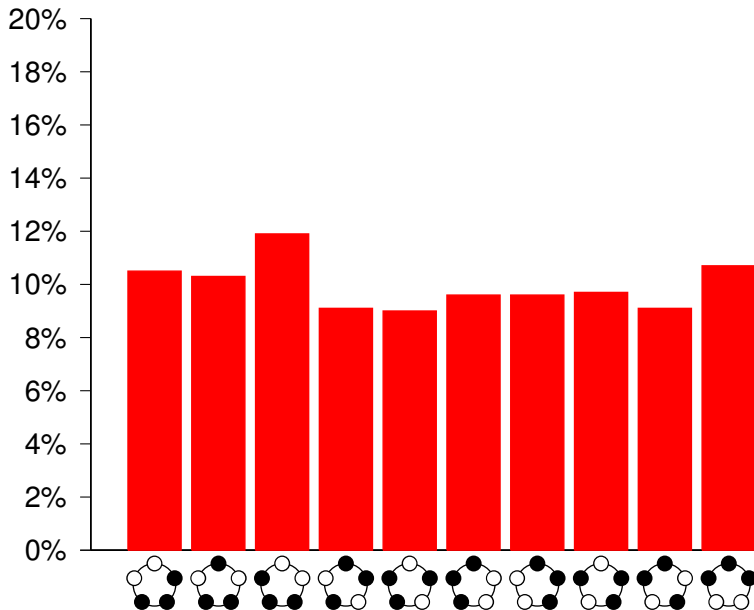
Stationary distribution



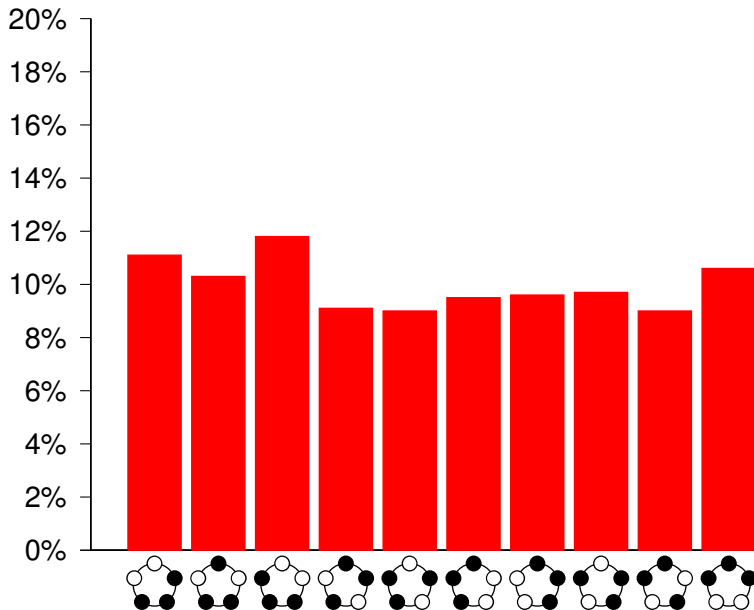
Stationary distribution



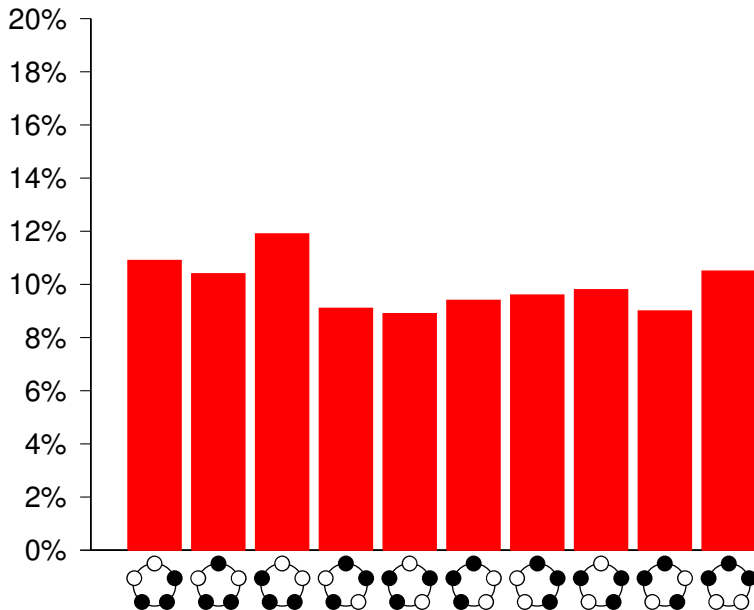
Stationary distribution



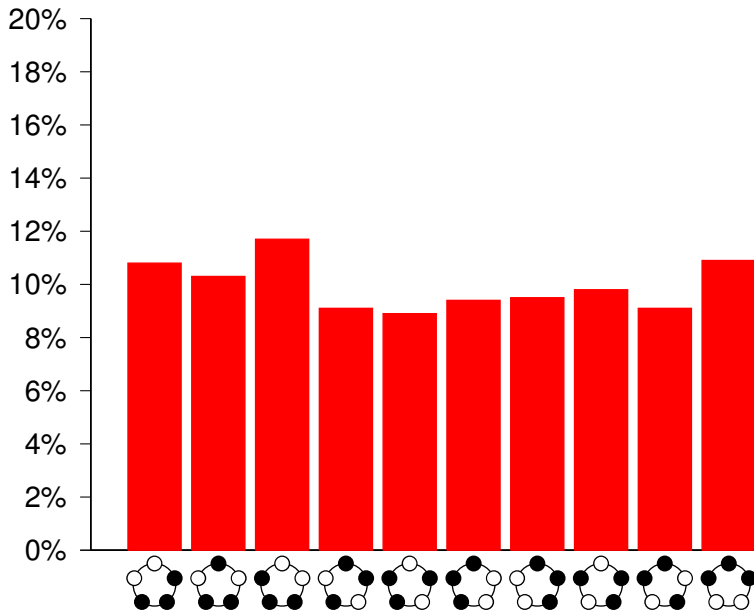
Stationary distribution



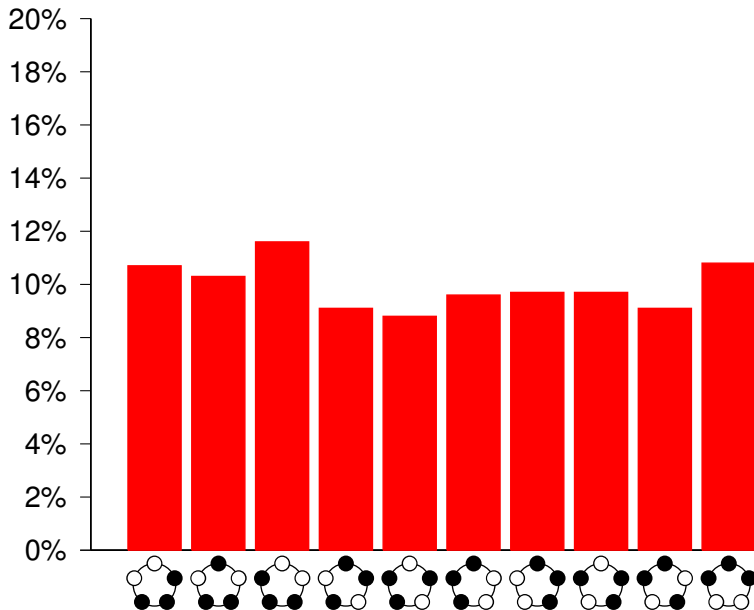
Stationary distribution



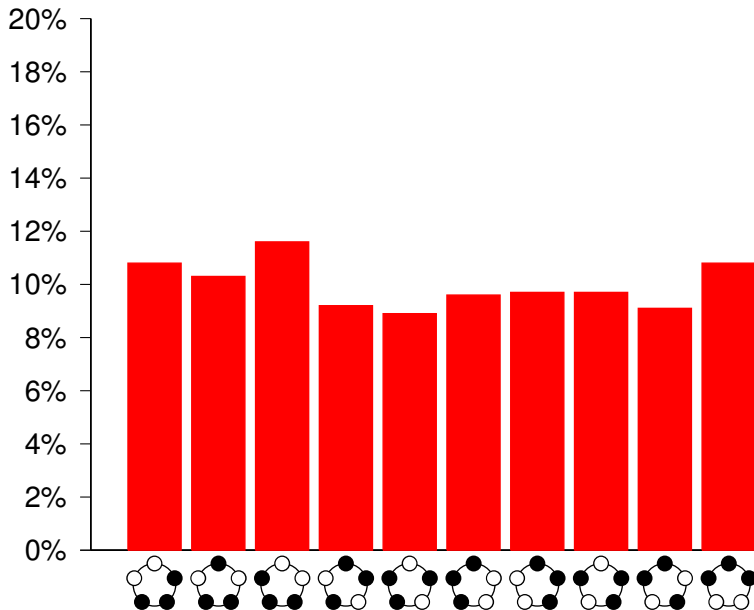
Stationary distribution



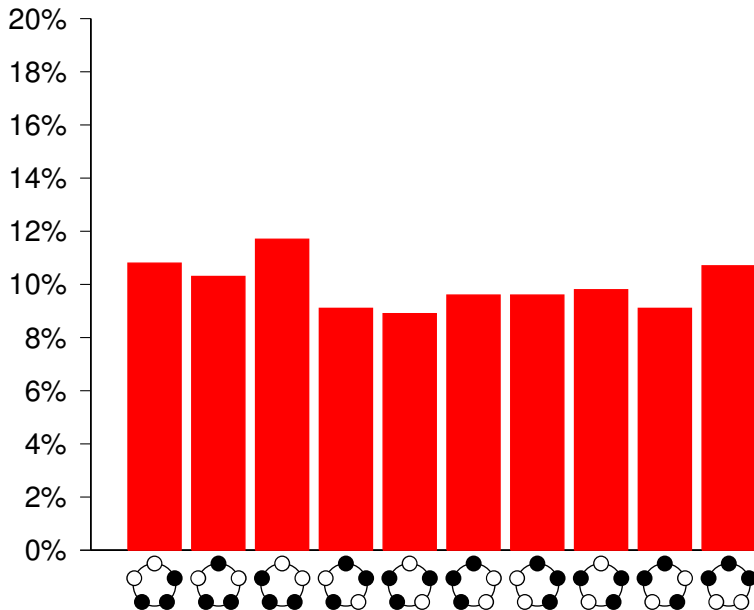
Stationary distribution



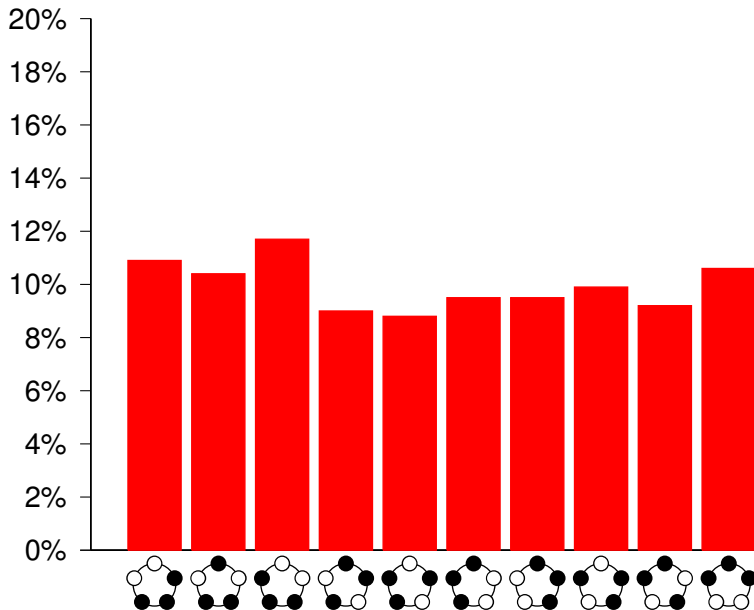
Stationary distribution



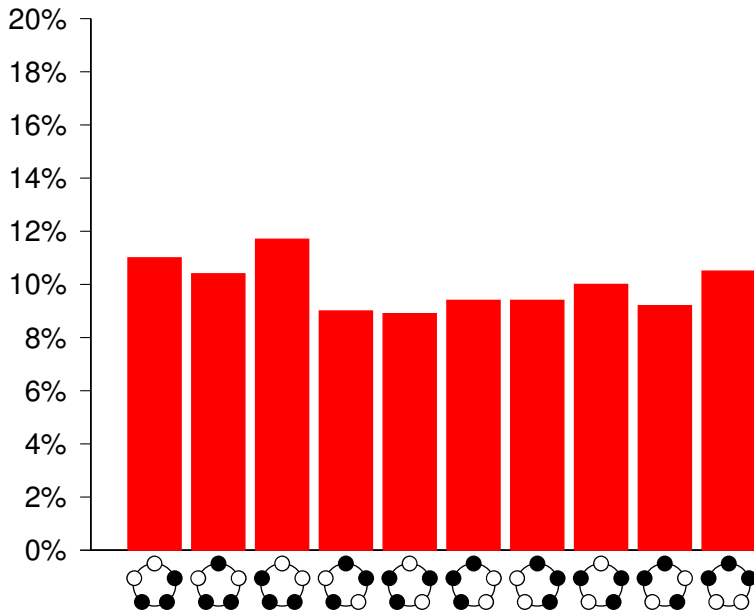
Stationary distribution



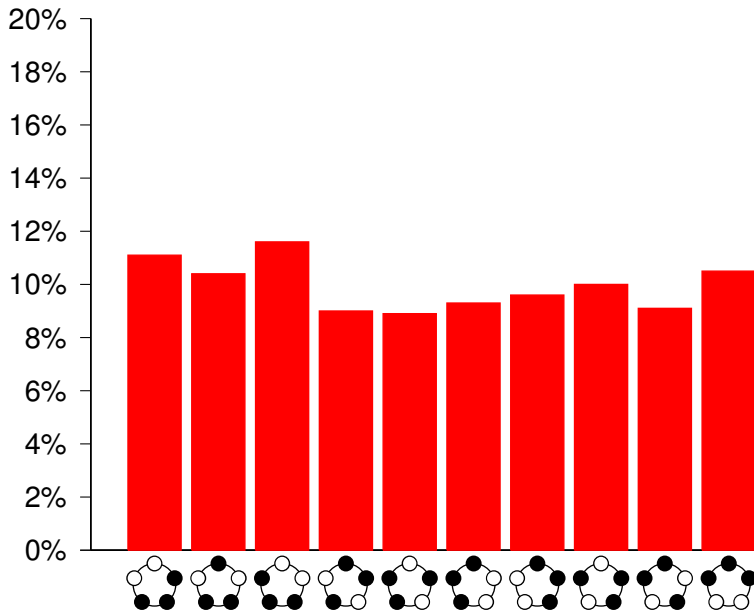
Stationary distribution



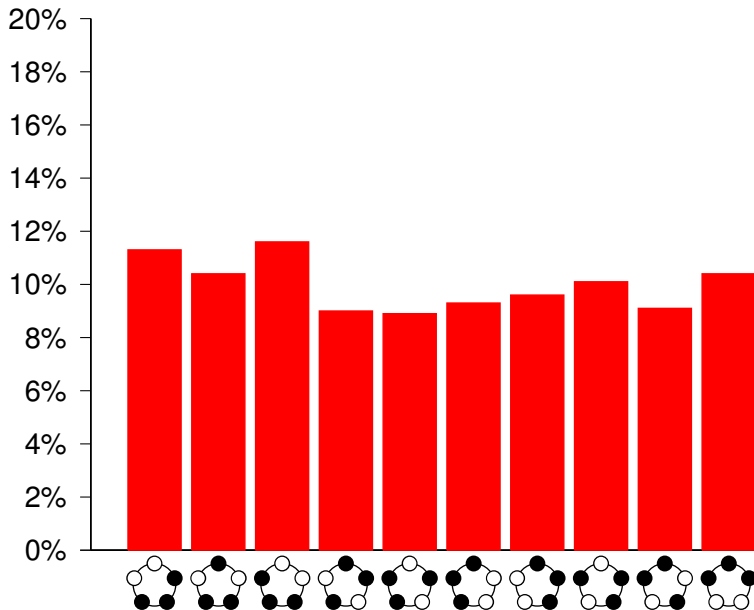
Stationary distribution



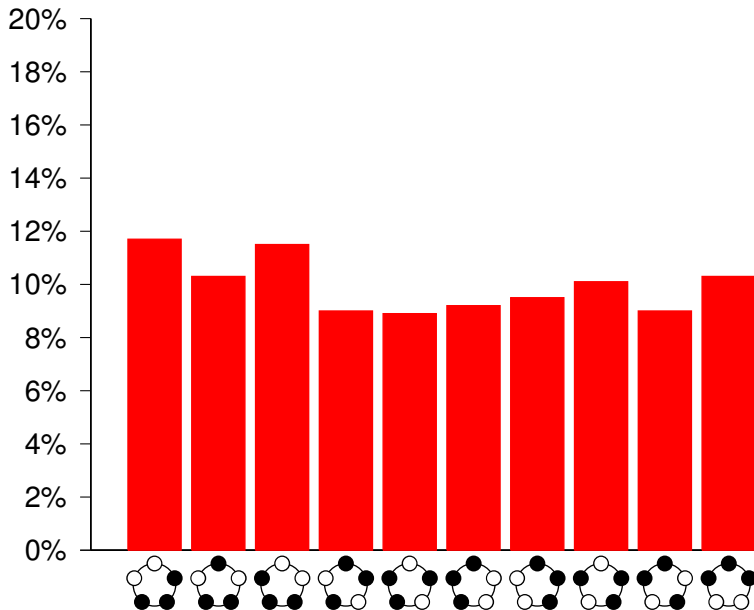
Stationary distribution



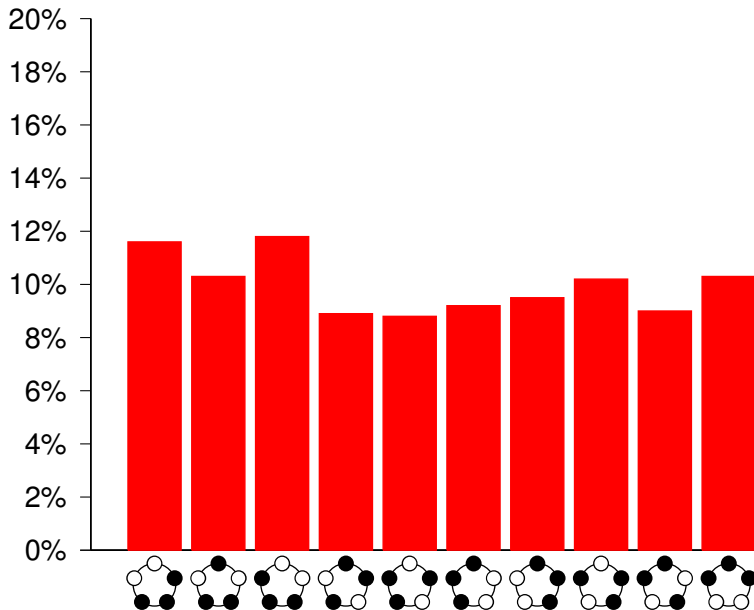
Stationary distribution



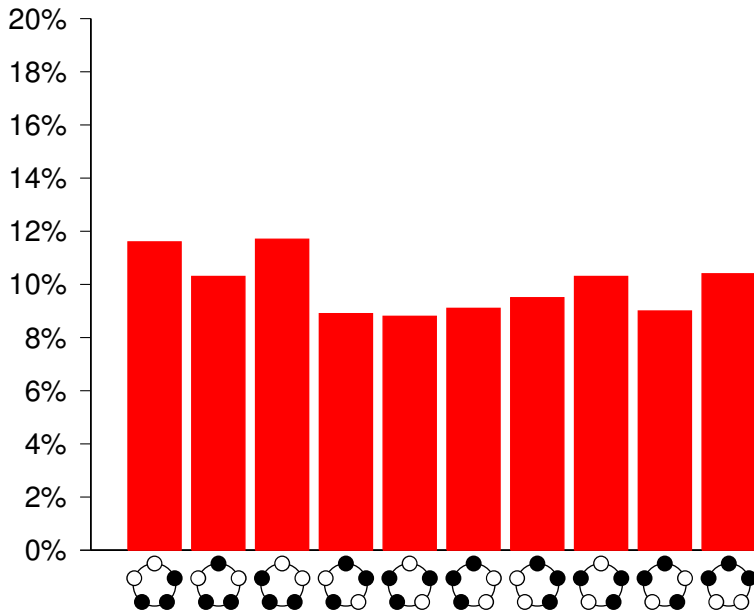
Stationary distribution



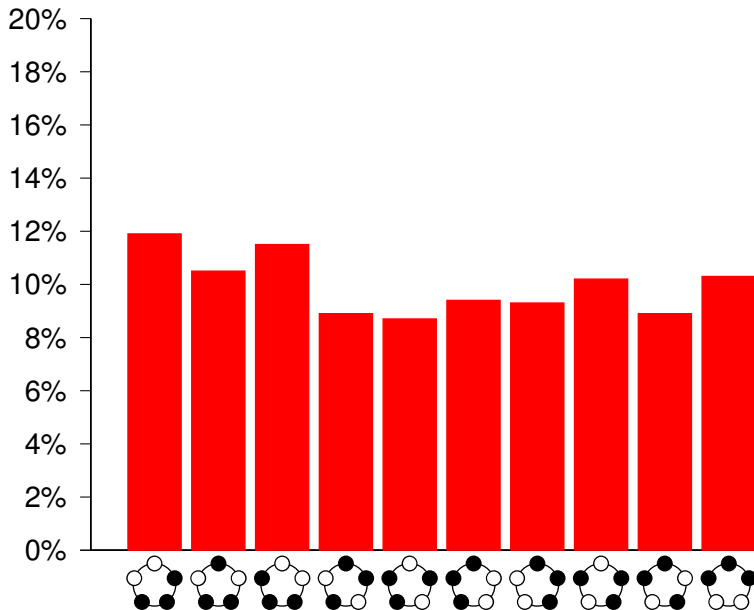
Stationary distribution



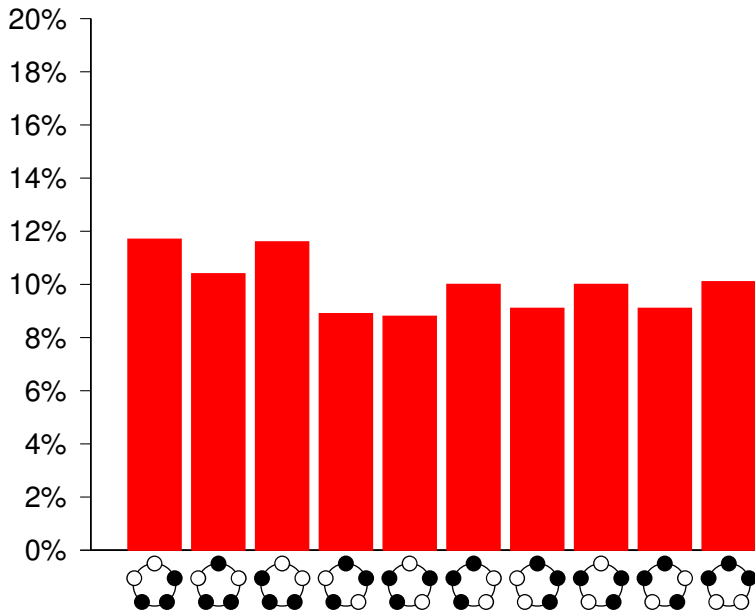
Stationary distribution



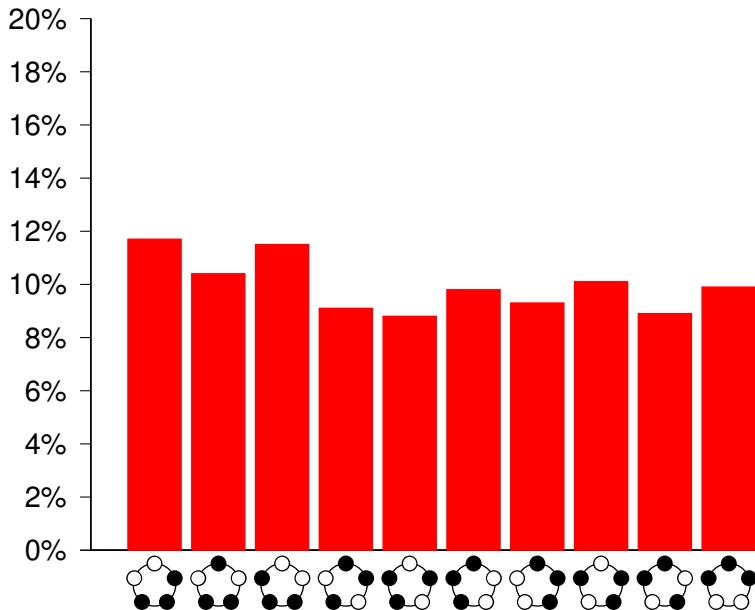
Stationary distribution



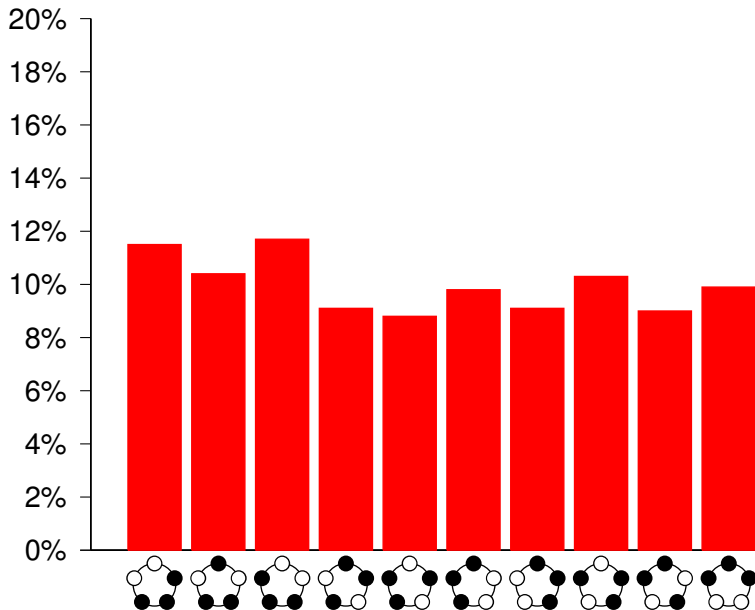
Stationary distribution



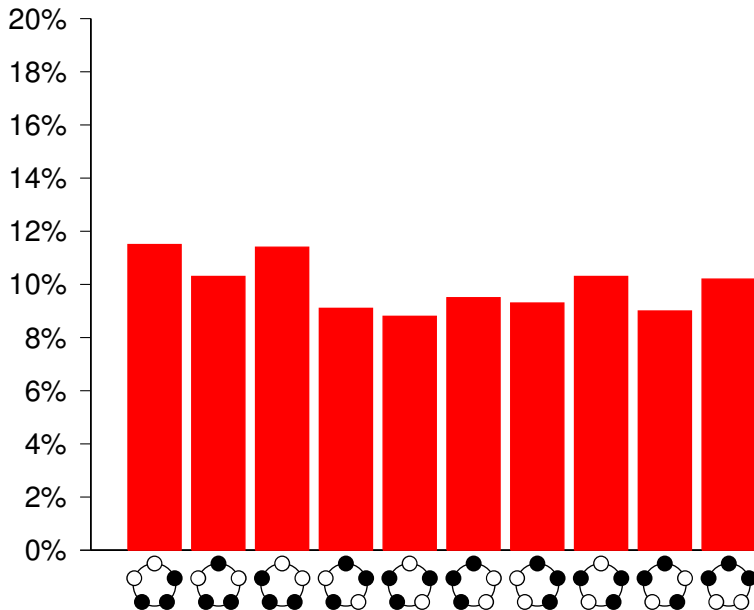
Stationary distribution



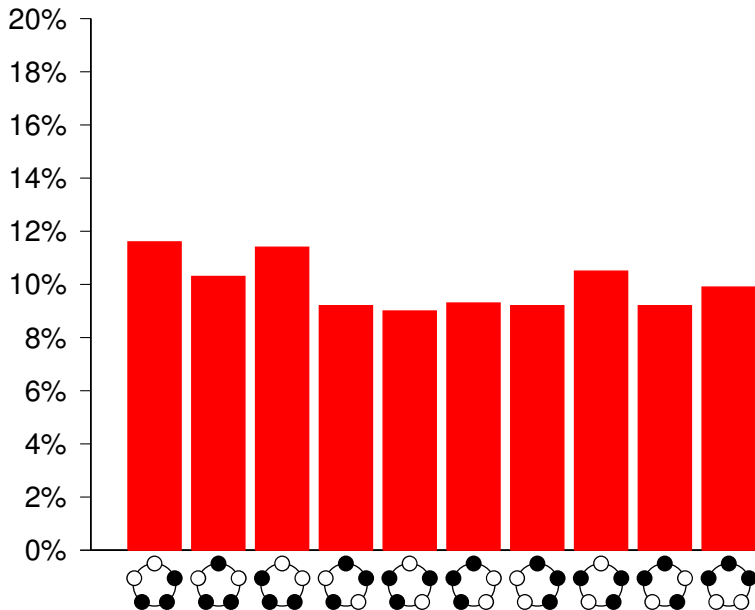
Stationary distribution



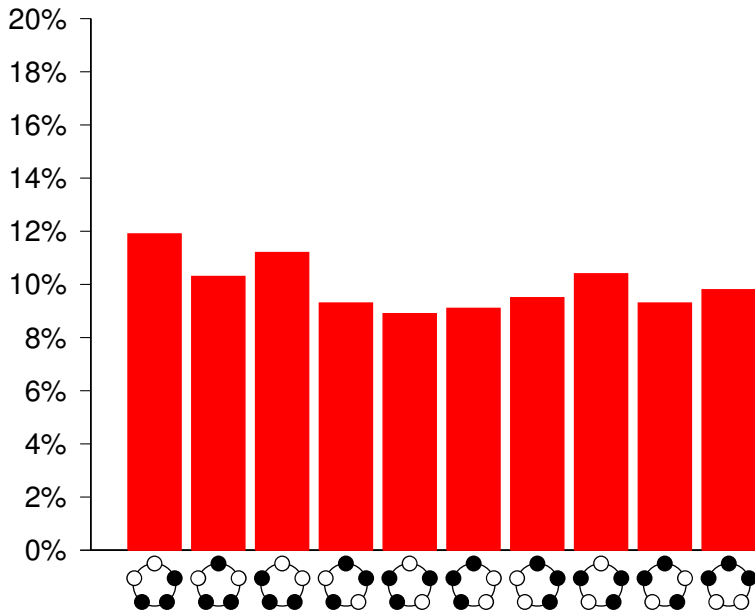
Stationary distribution



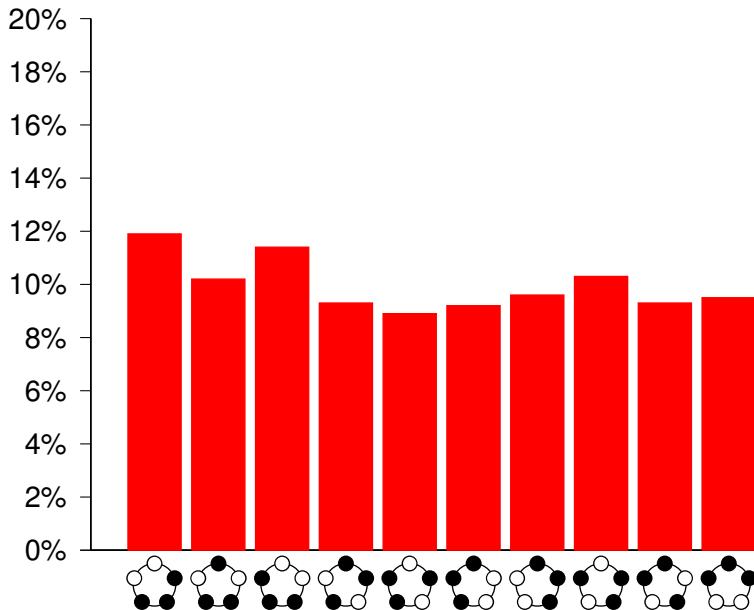
Stationary distribution



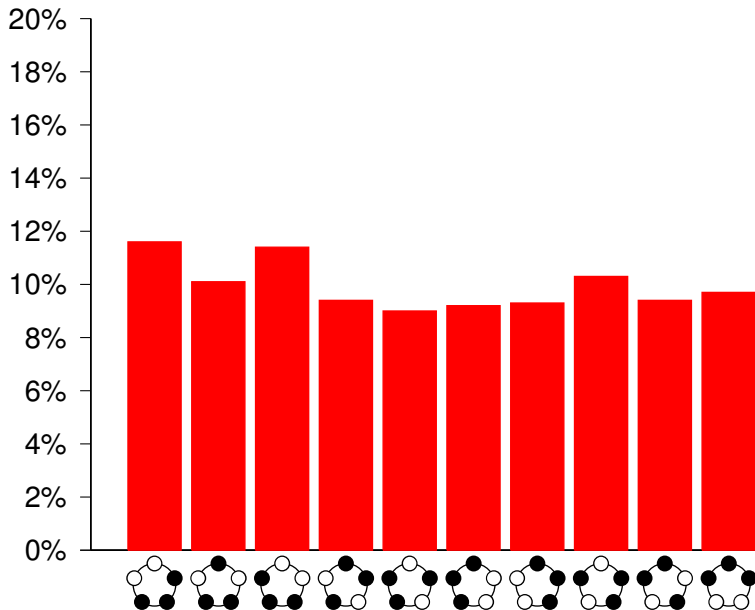
Stationary distribution



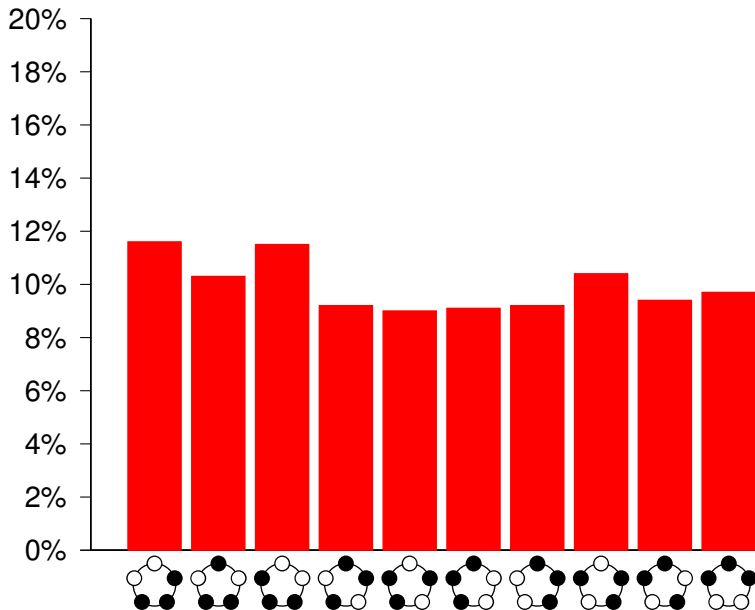
Stationary distribution



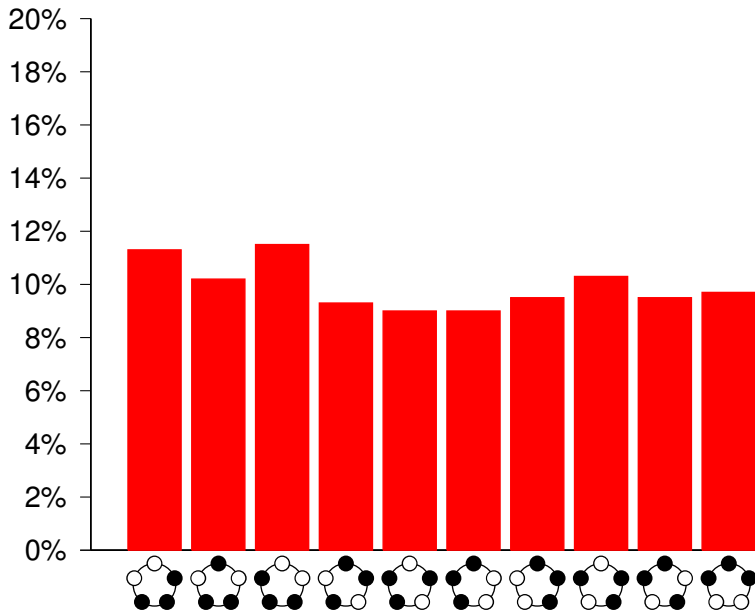
Stationary distribution



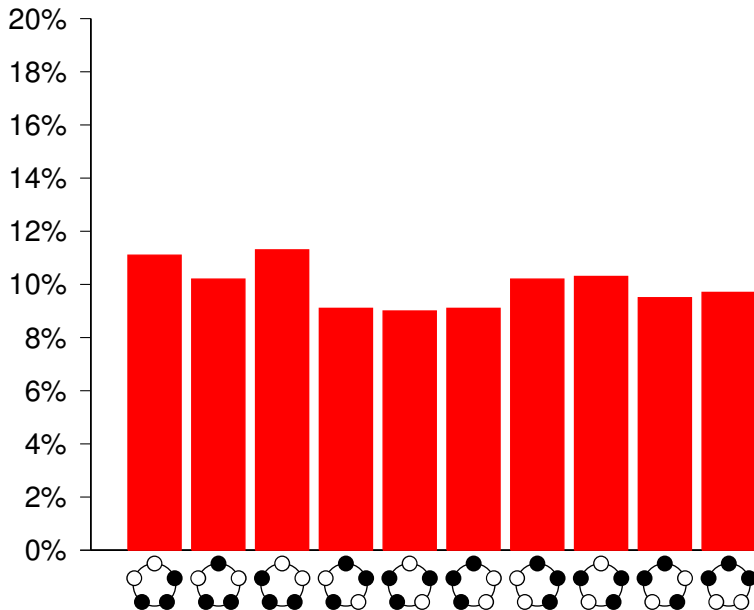
Stationary distribution



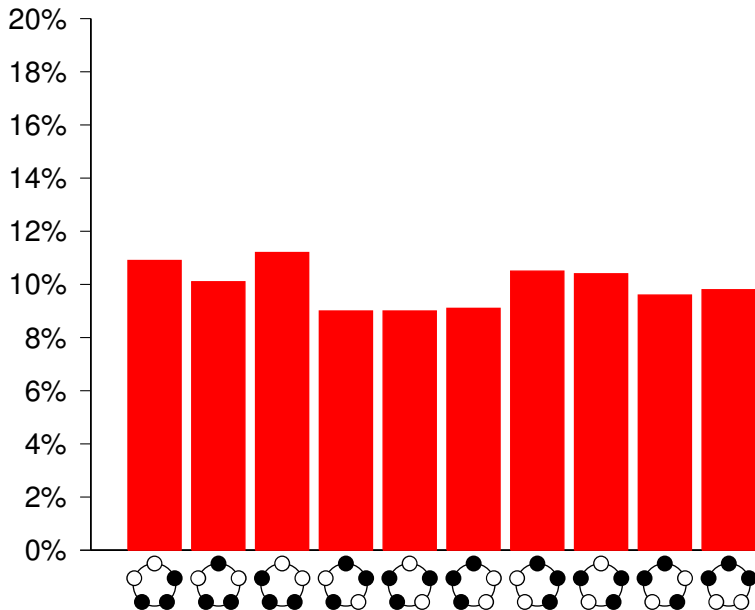
Stationary distribution



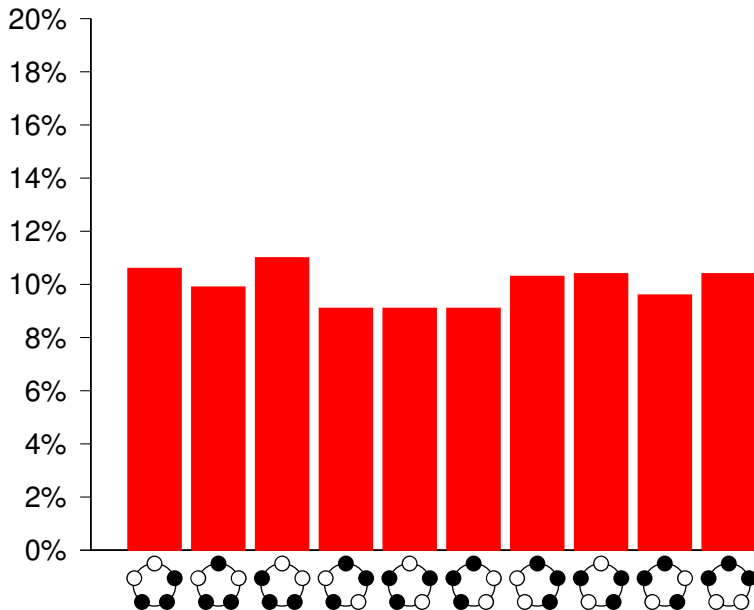
Stationary distribution



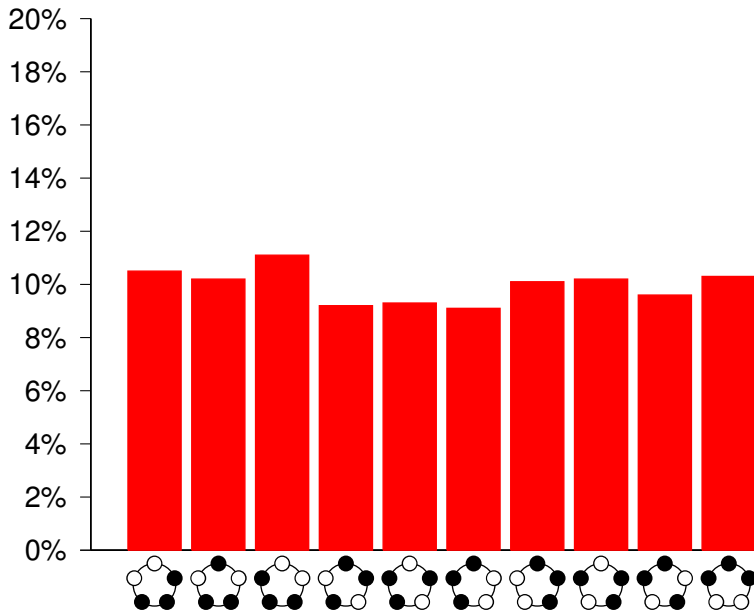
Stationary distribution



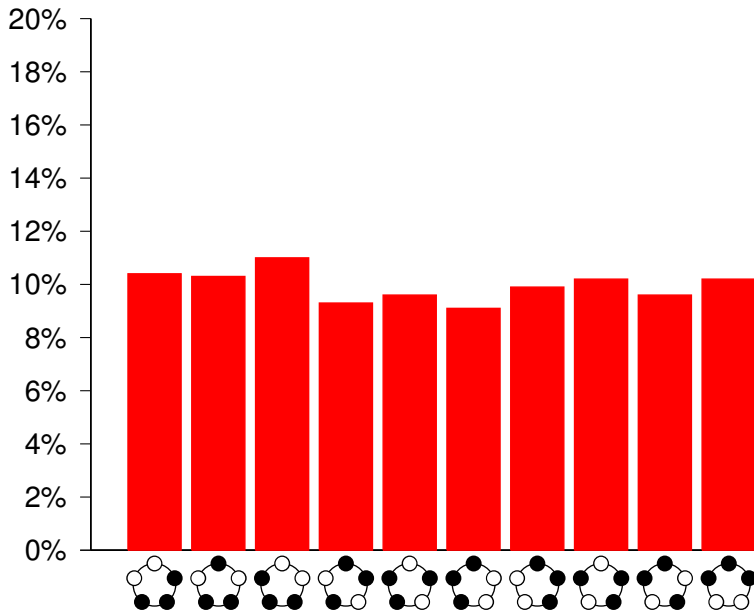
Stationary distribution



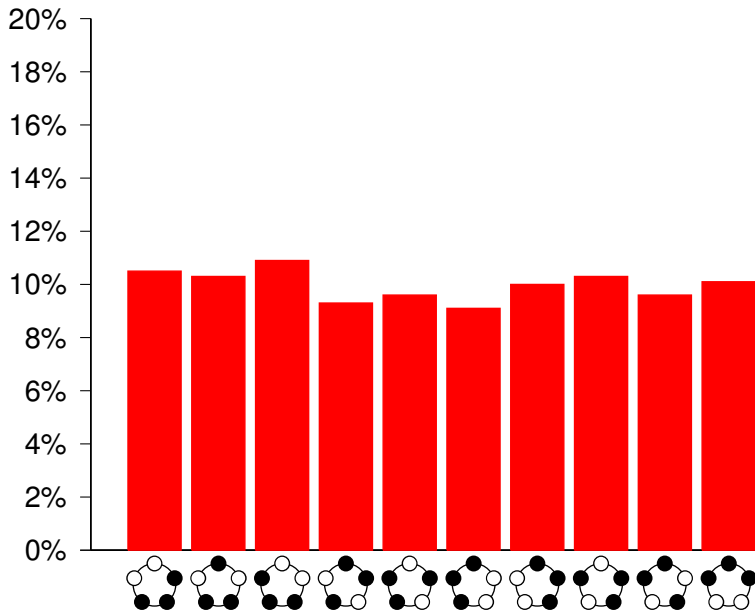
Stationary distribution



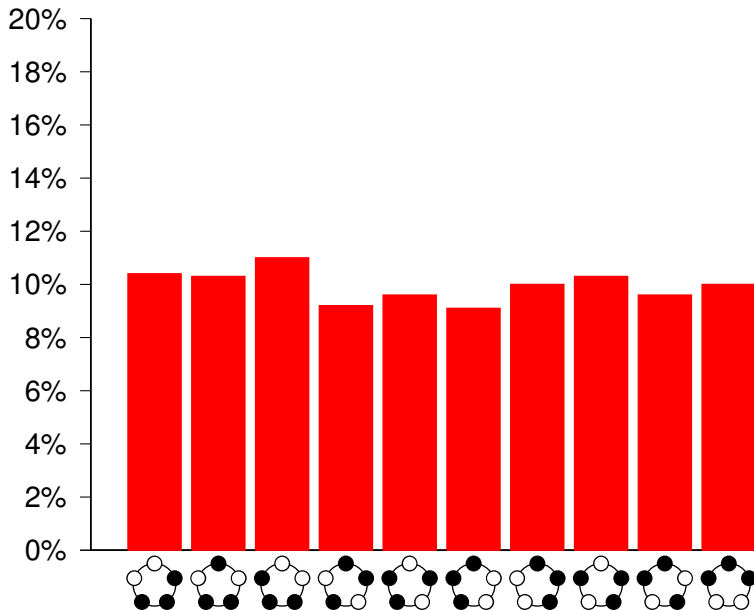
Stationary distribution



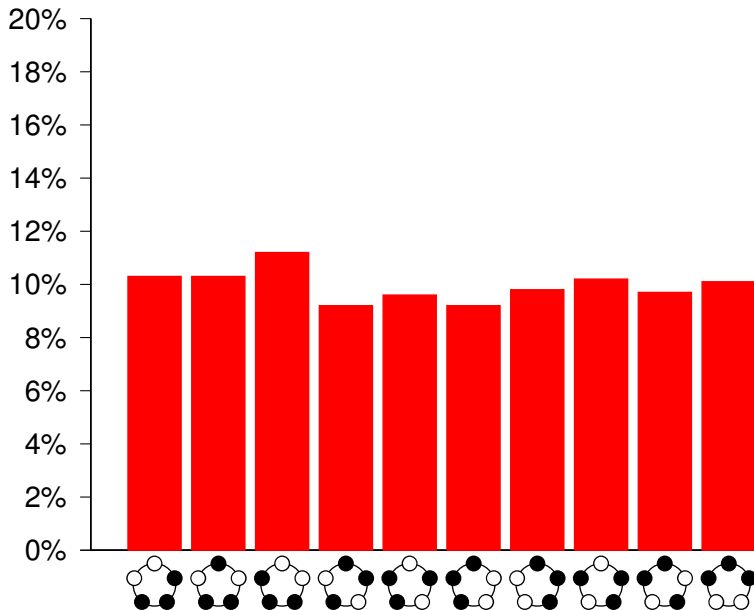
Stationary distribution



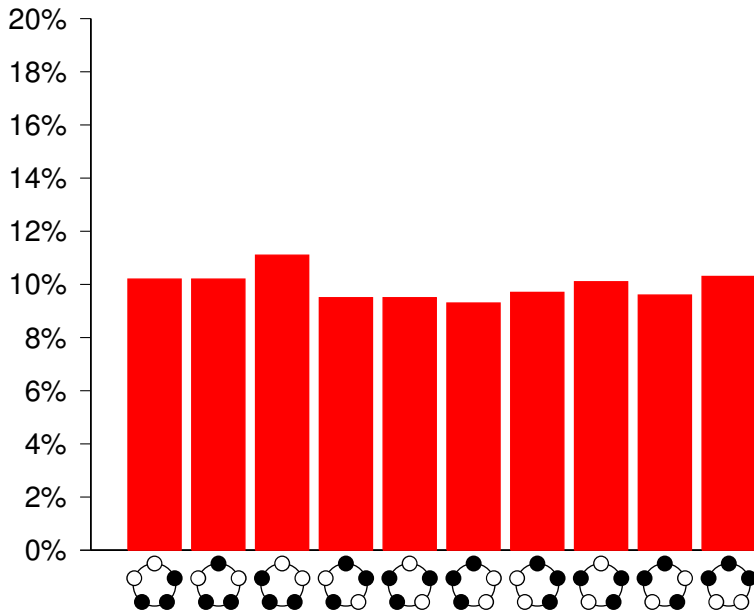
Stationary distribution



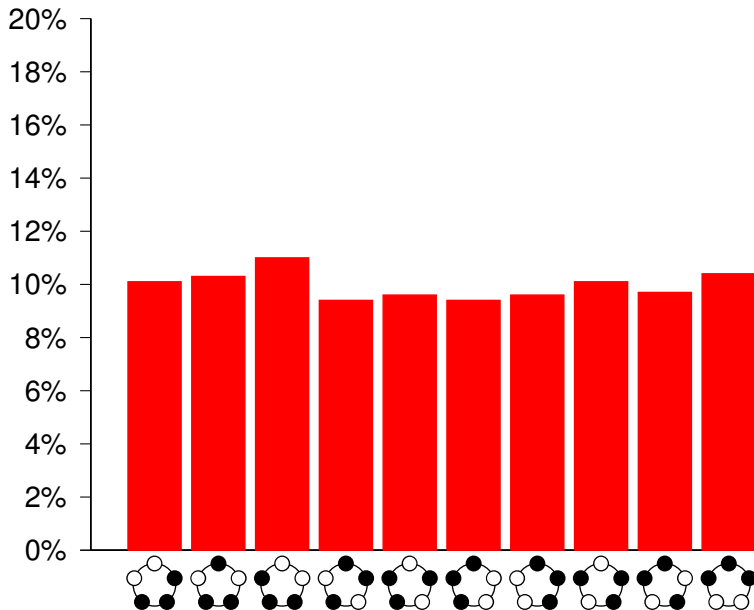
Stationary distribution



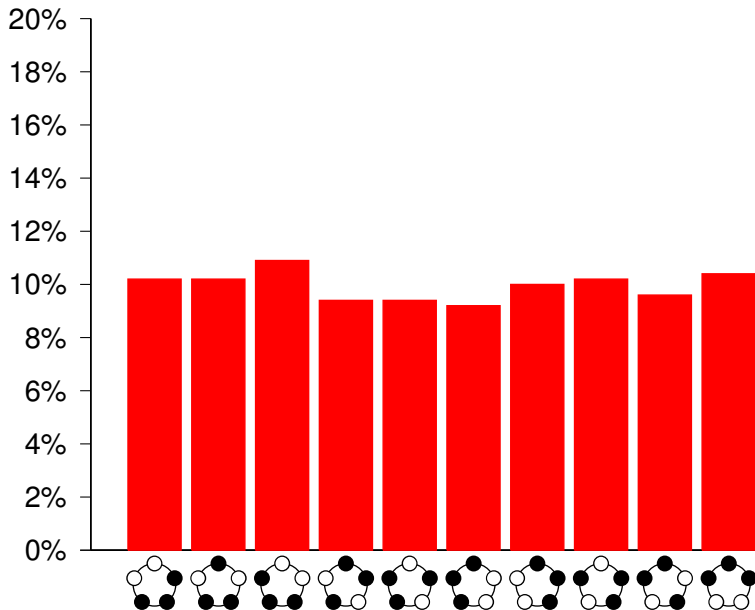
Stationary distribution



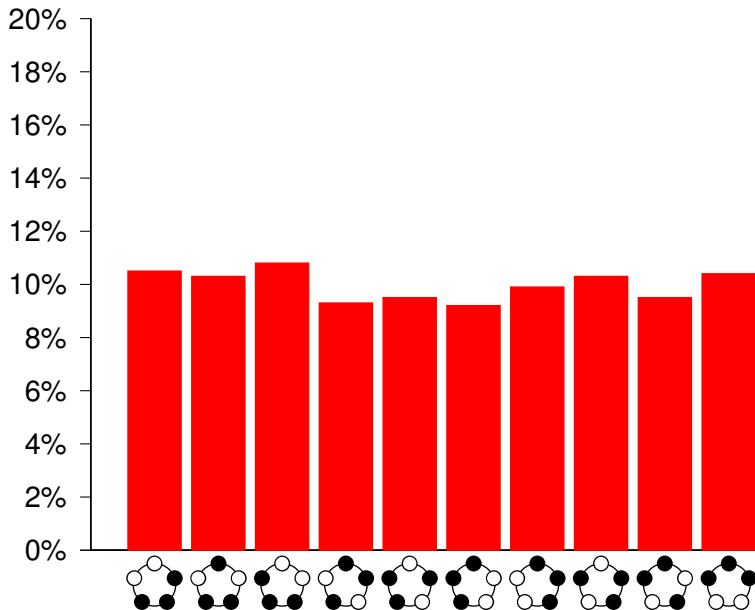
Stationary distribution



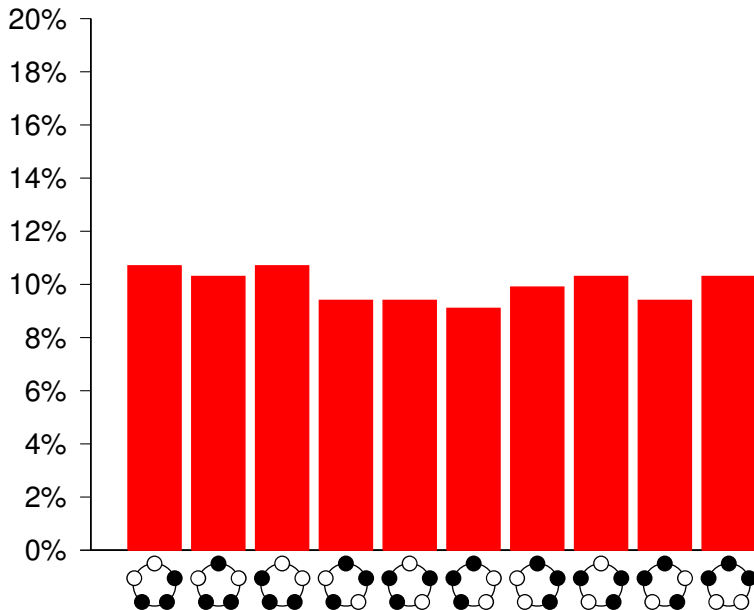
Stationary distribution



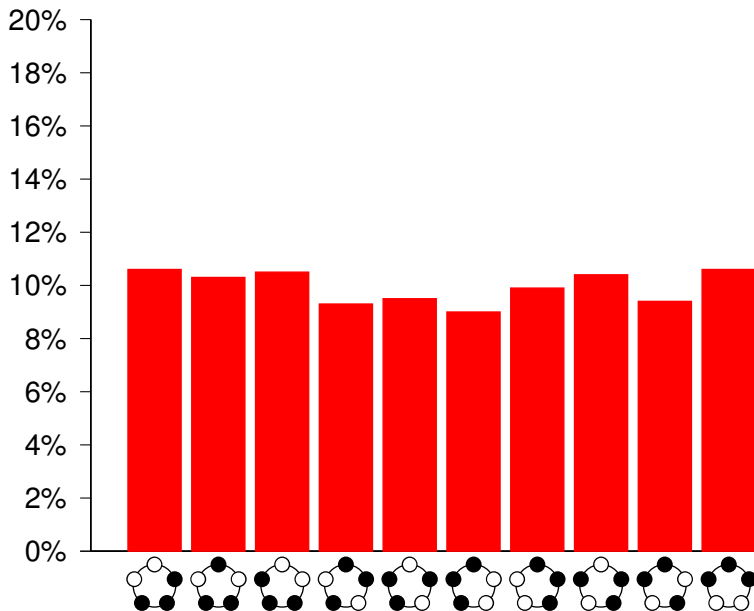
Stationary distribution



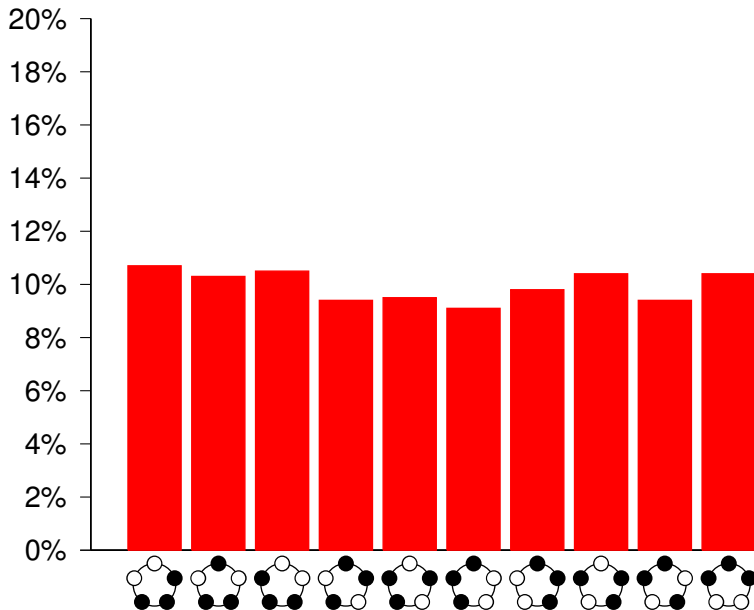
Stationary distribution



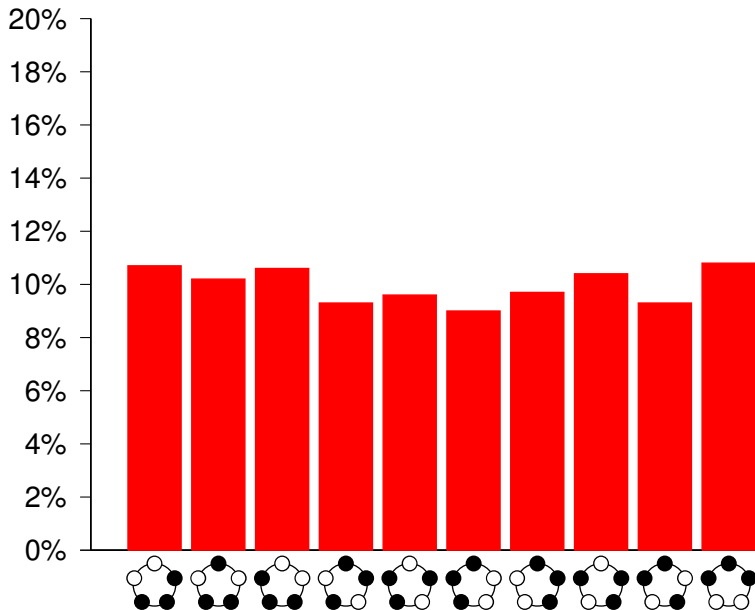
Stationary distribution



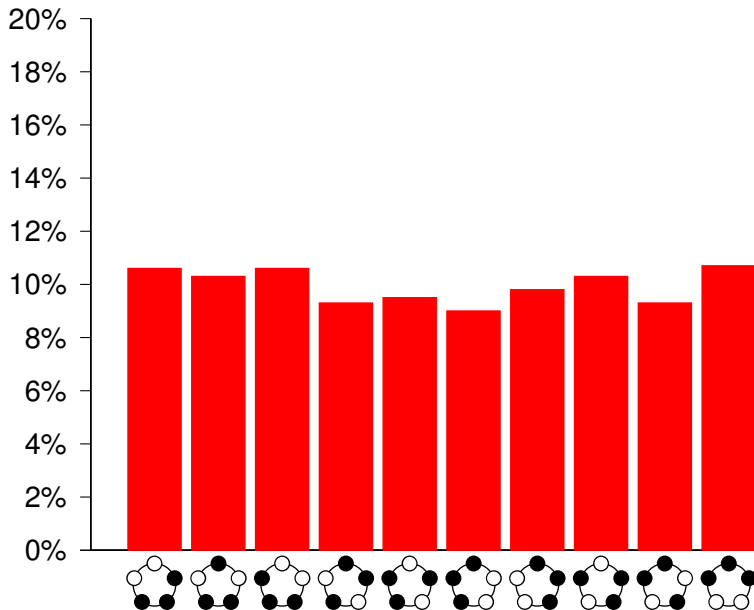
Stationary distribution



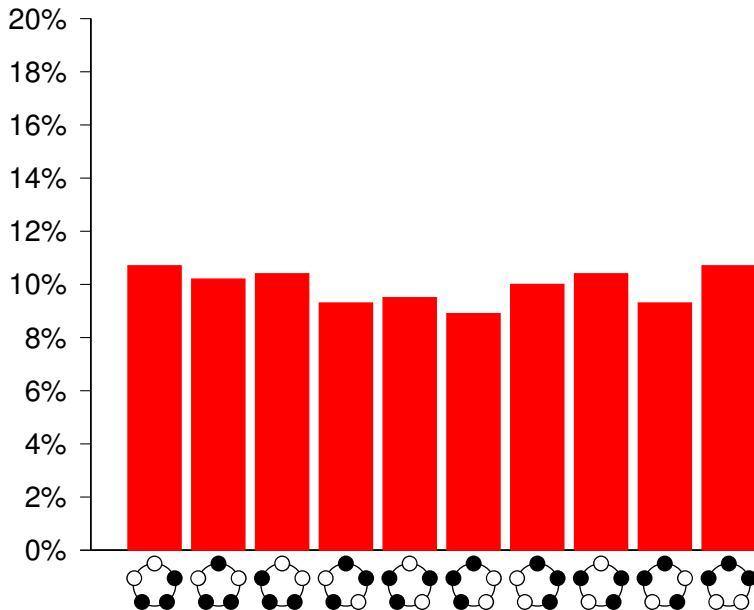
Stationary distribution



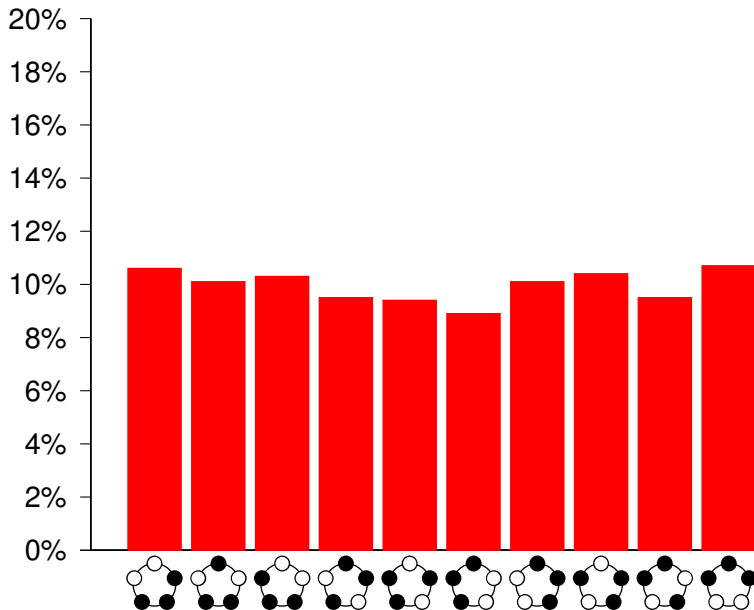
Stationary distribution



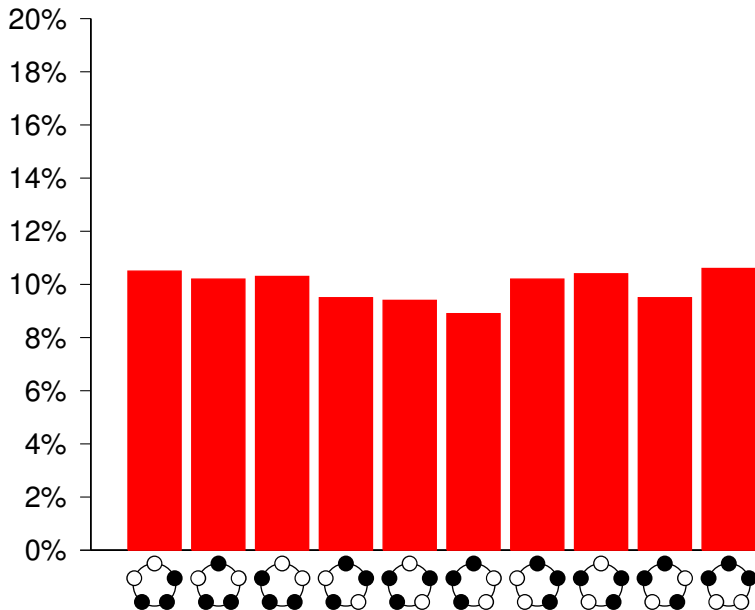
Stationary distribution



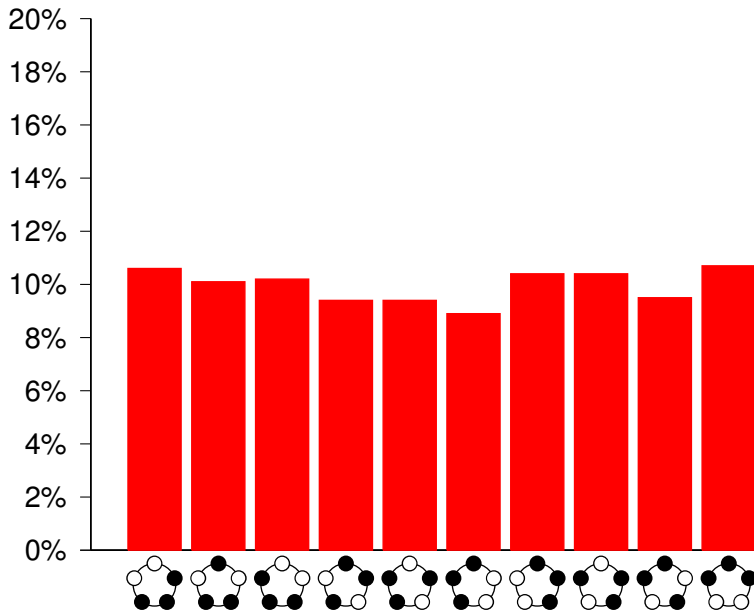
Stationary distribution



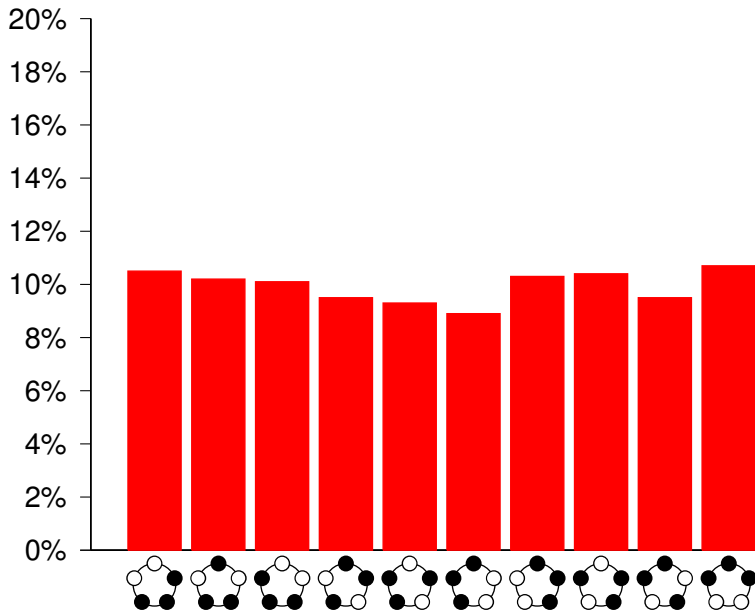
Stationary distribution



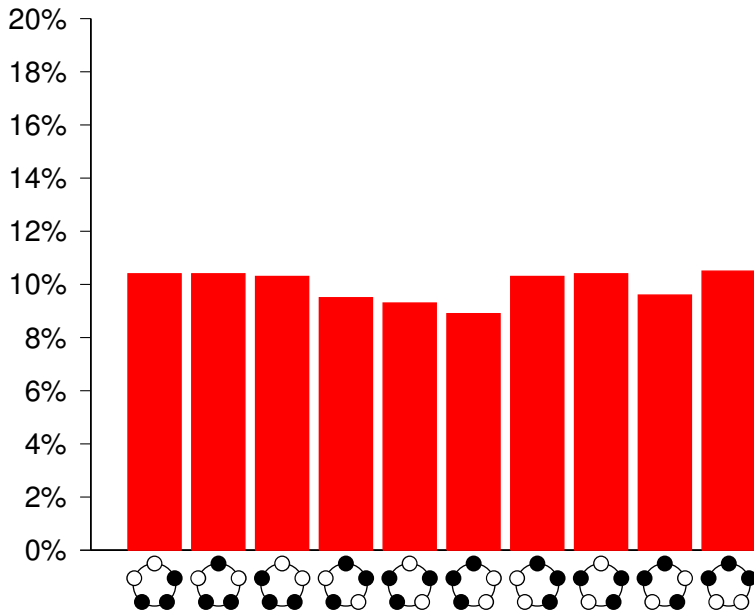
Stationary distribution



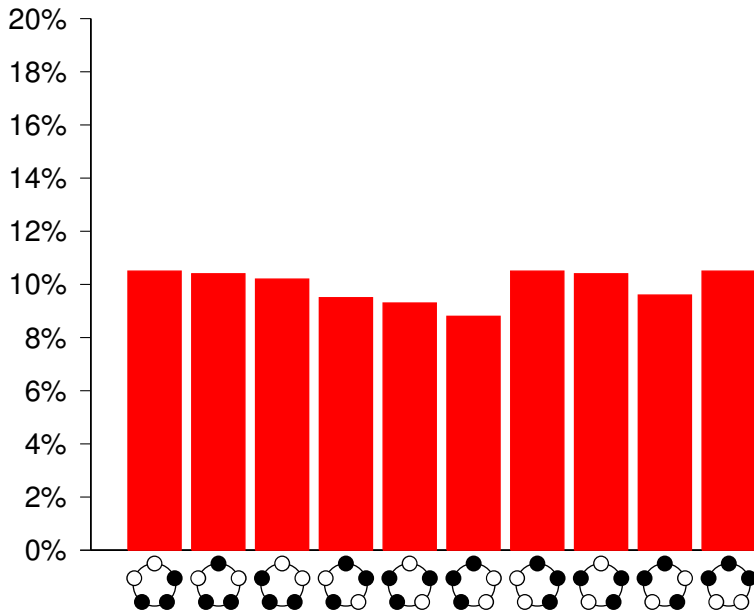
Stationary distribution



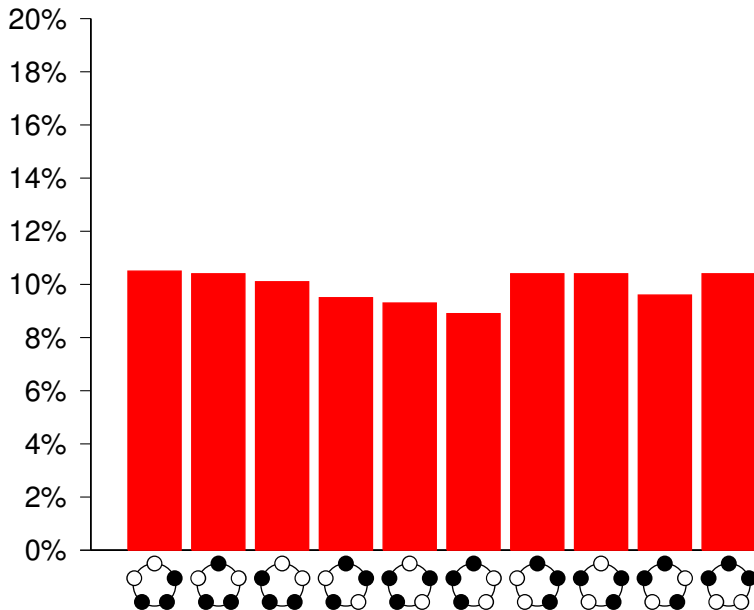
Stationary distribution



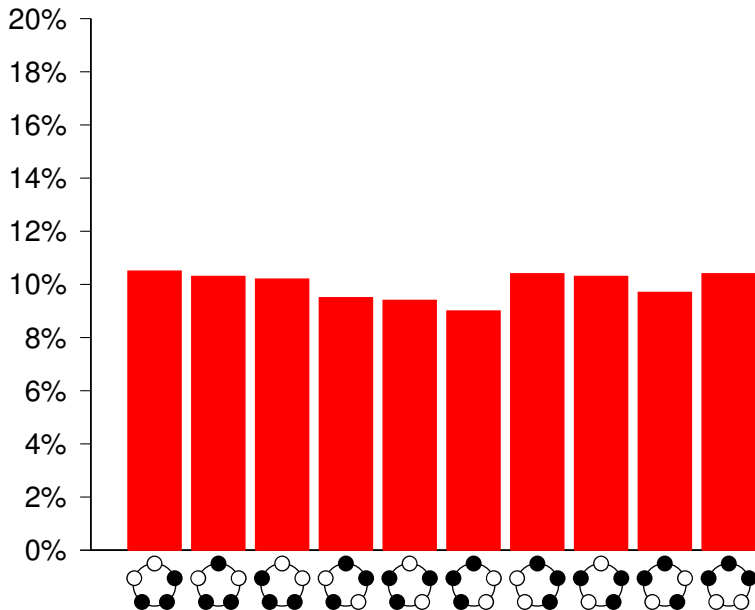
Stationary distribution



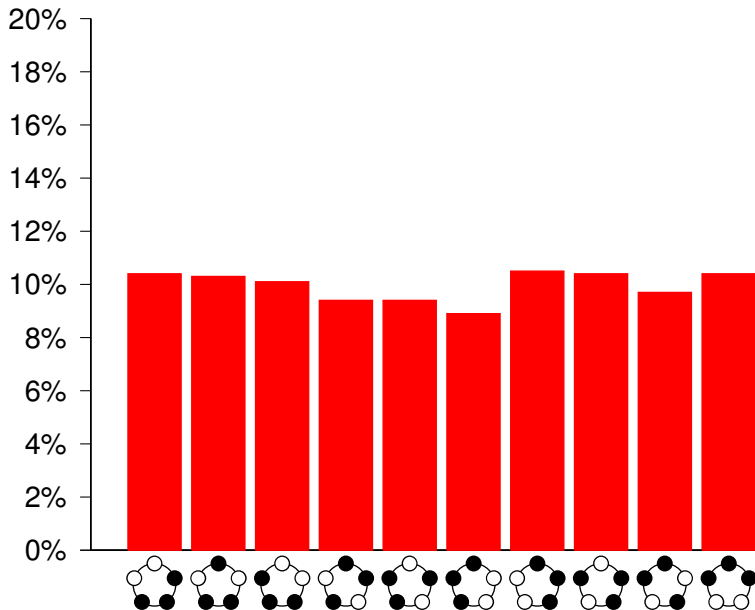
Stationary distribution



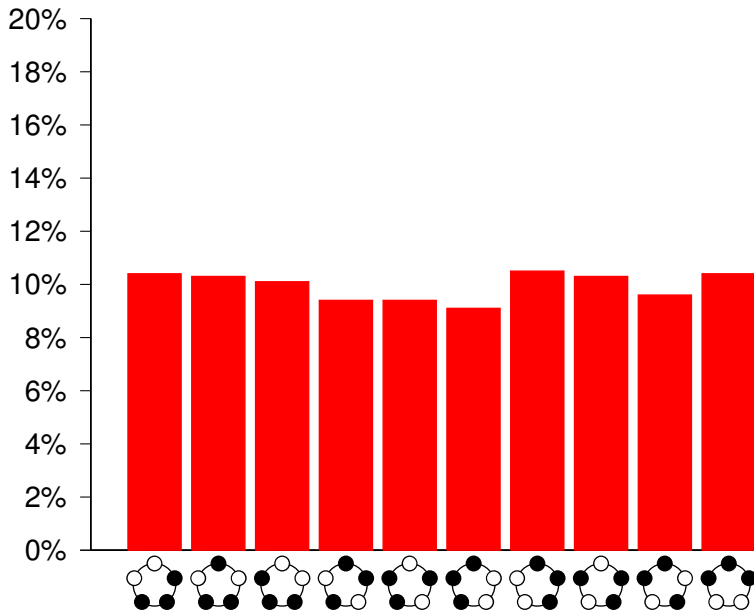
Stationary distribution



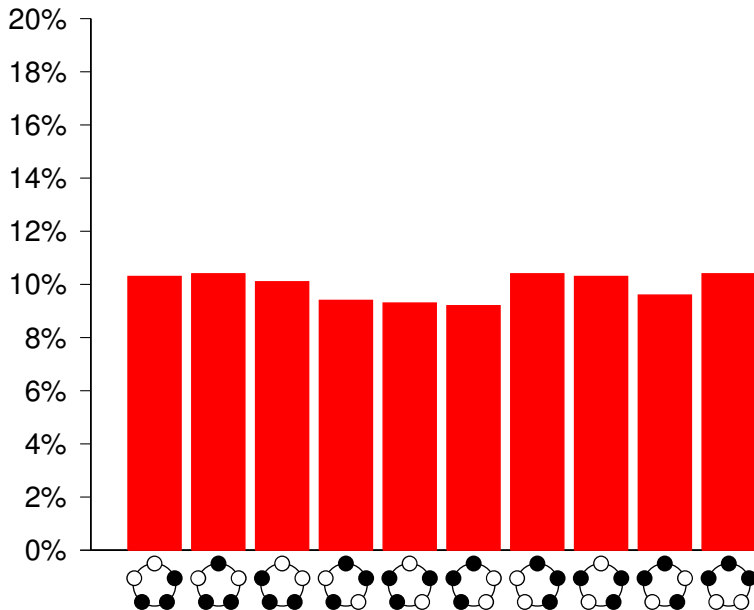
Stationary distribution



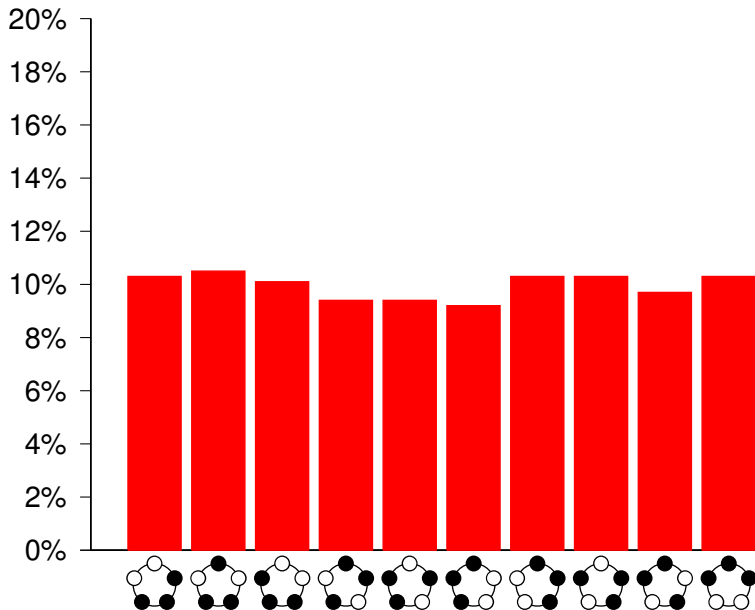
Stationary distribution



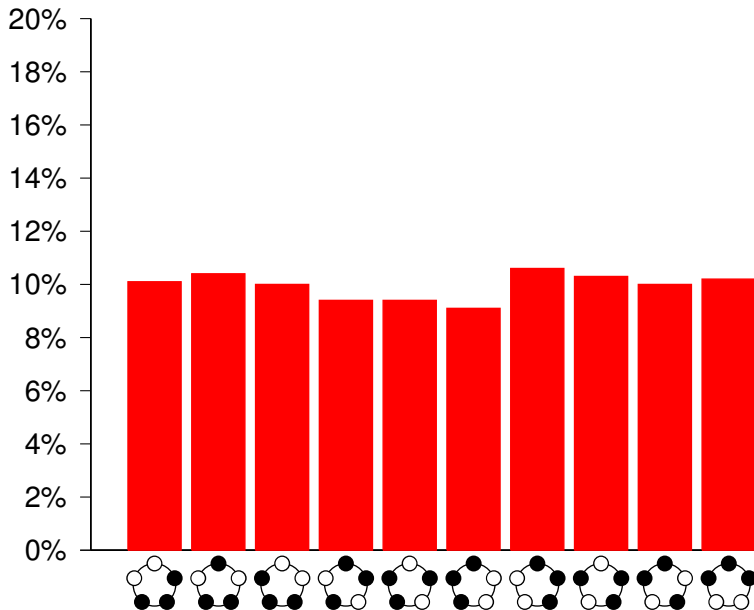
Stationary distribution



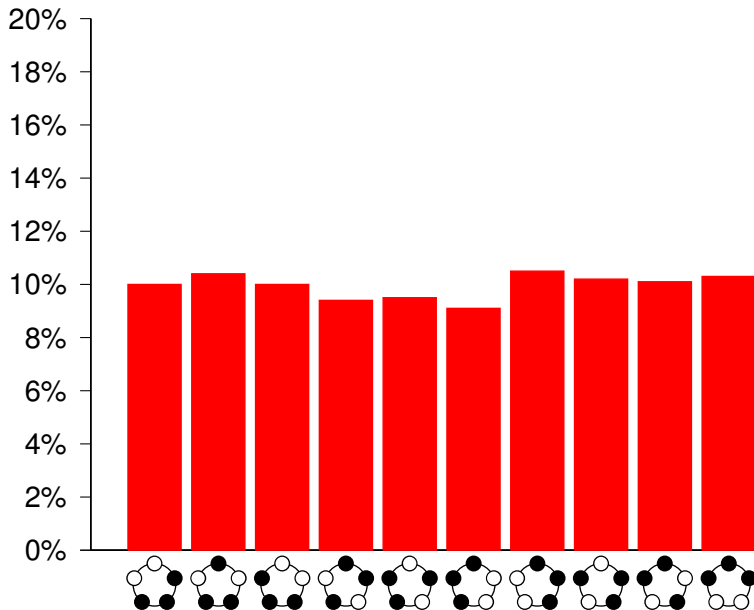
Stationary distribution



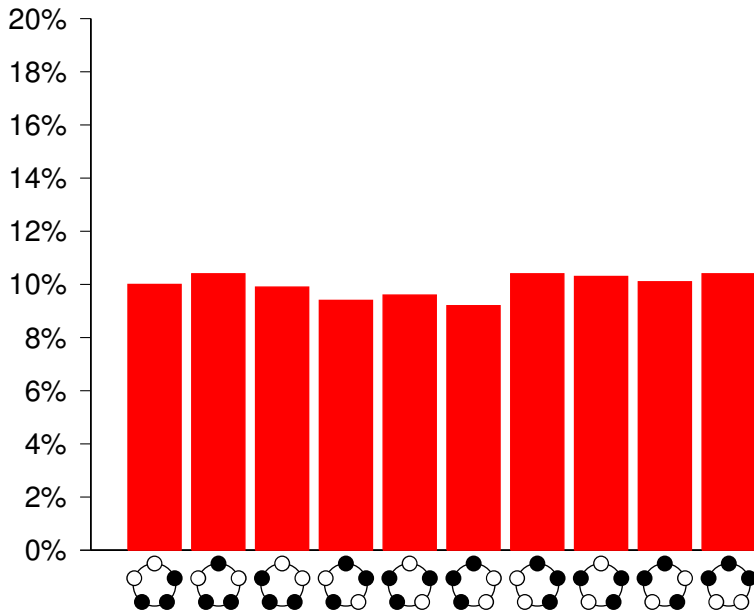
Stationary distribution



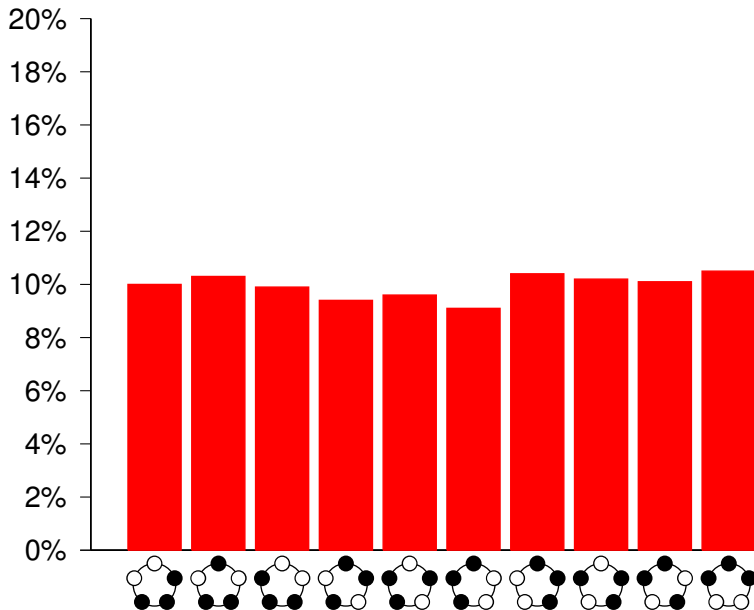
Stationary distribution



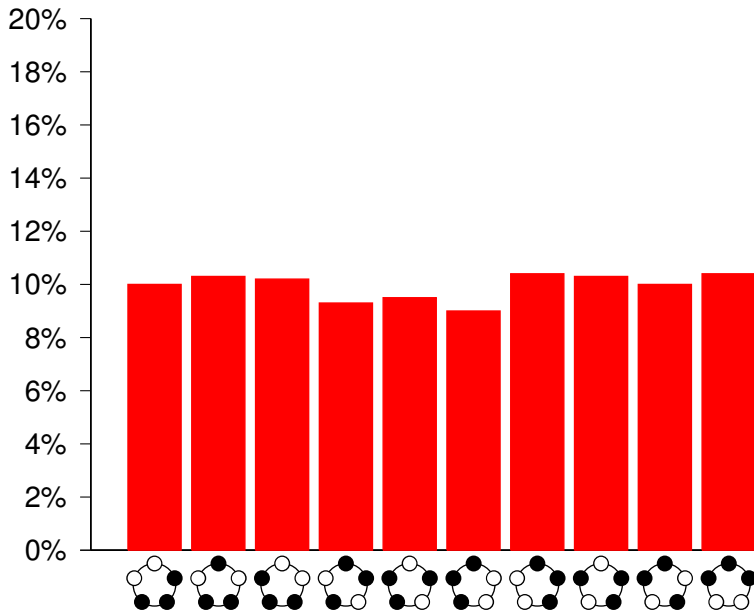
Stationary distribution



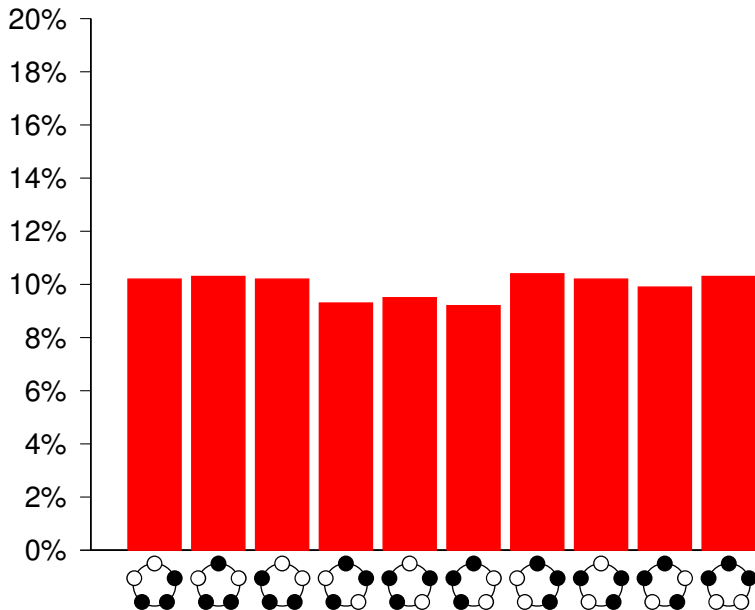
Stationary distribution



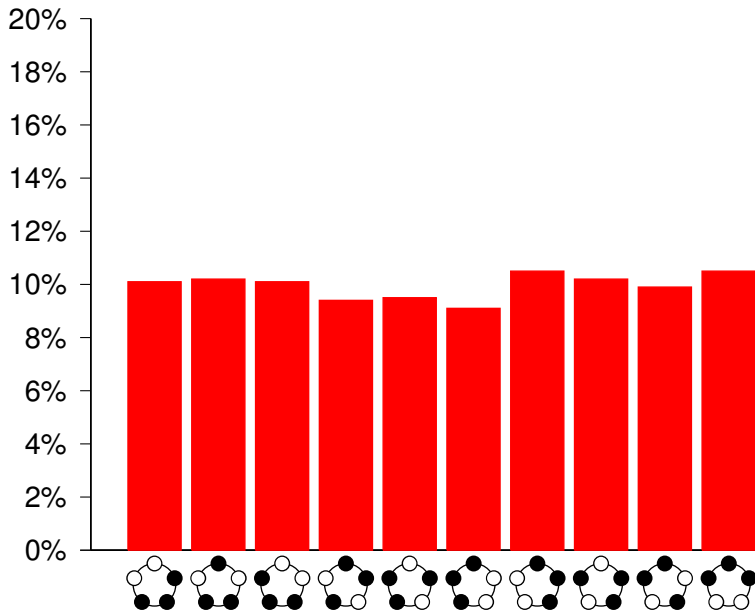
Stationary distribution



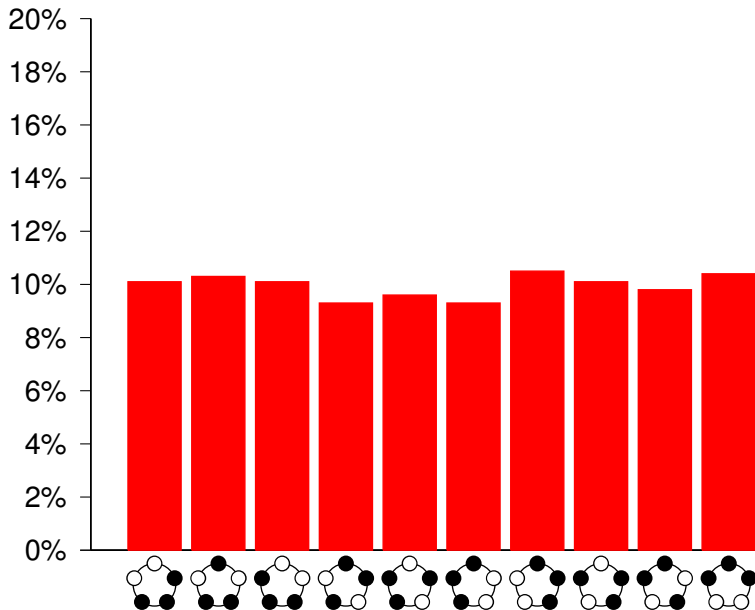
Stationary distribution



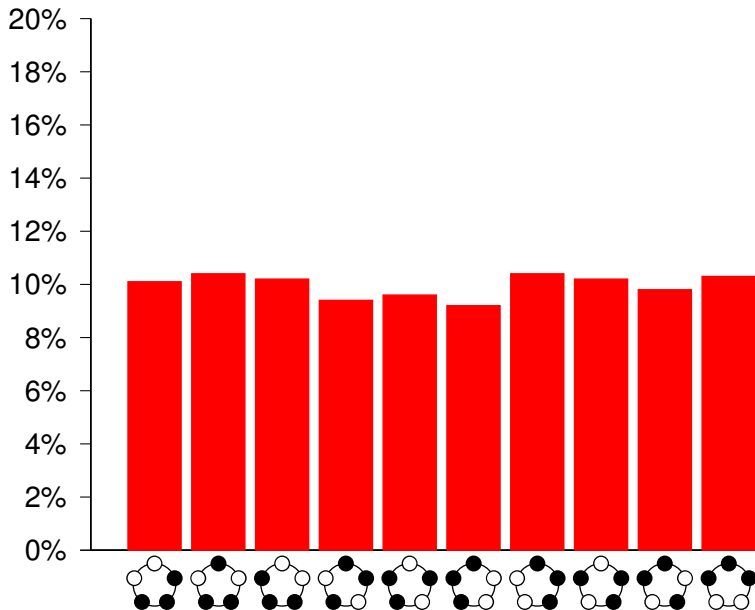
Stationary distribution



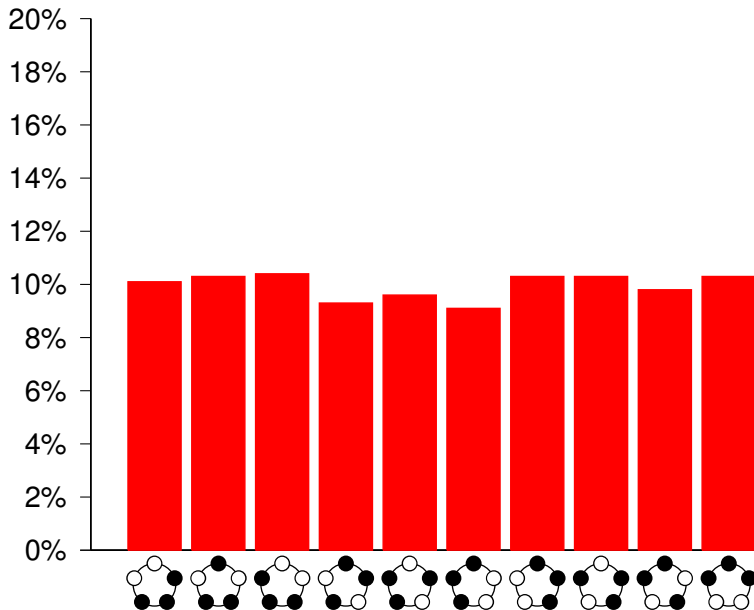
Stationary distribution



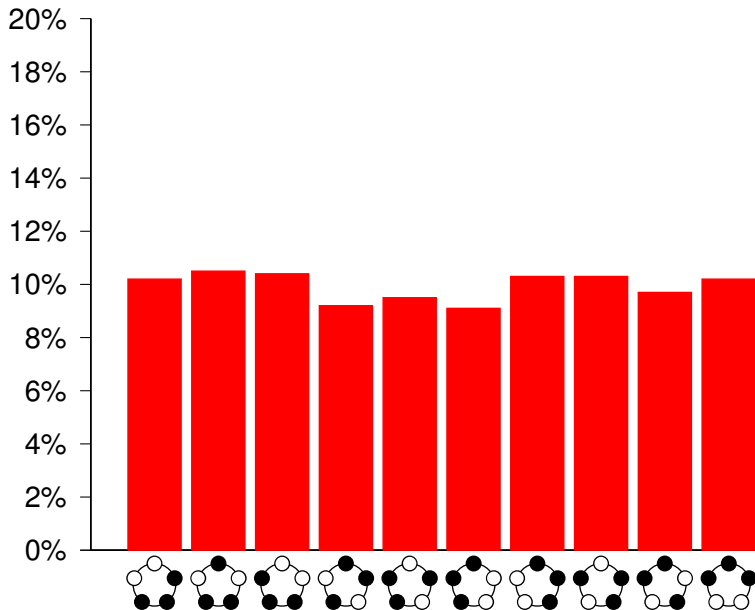
Stationary distribution



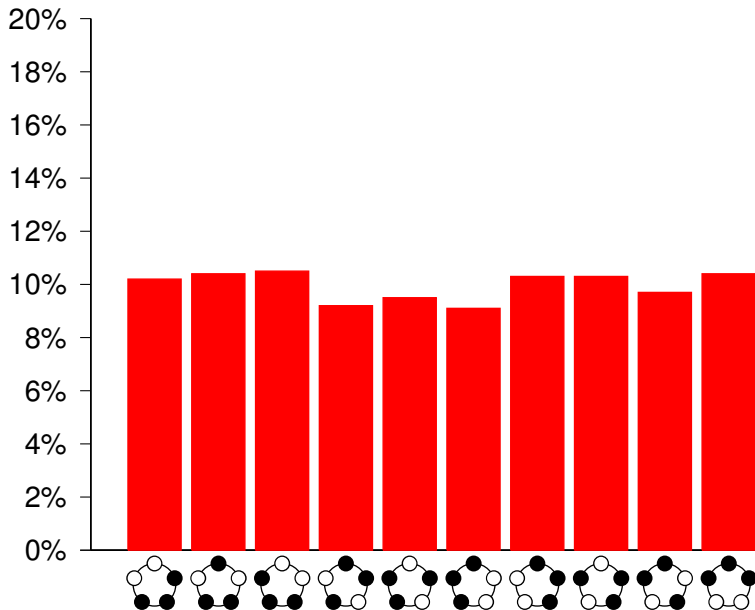
Stationary distribution



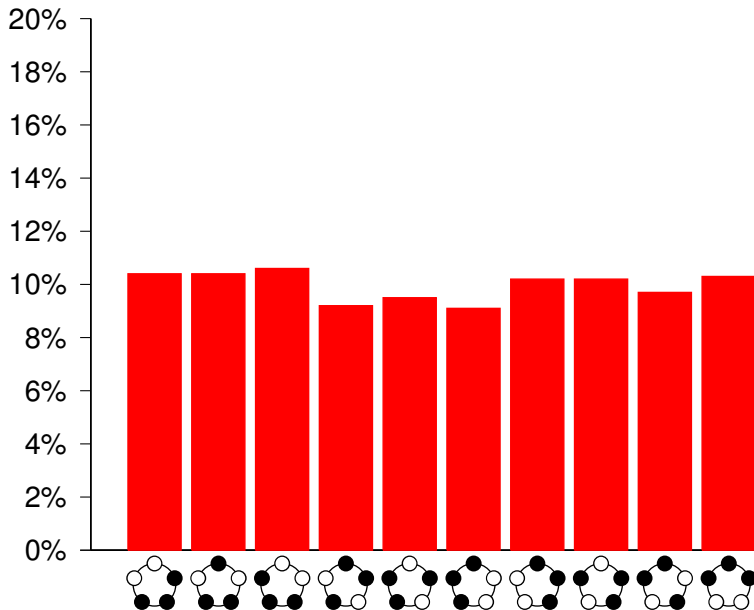
Stationary distribution



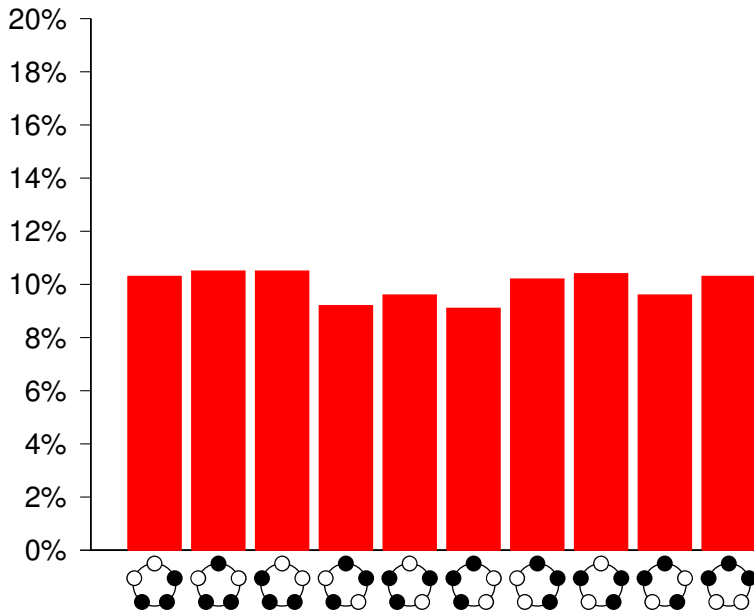
Stationary distribution



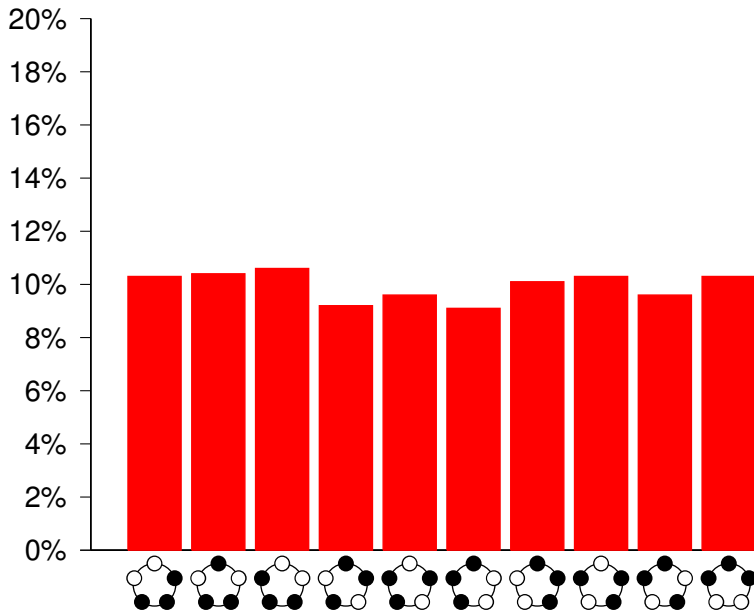
Stationary distribution



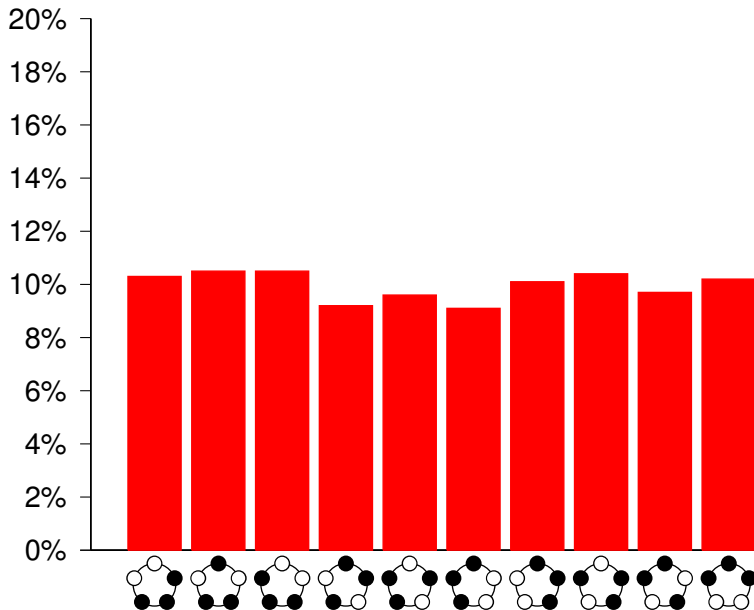
Stationary distribution



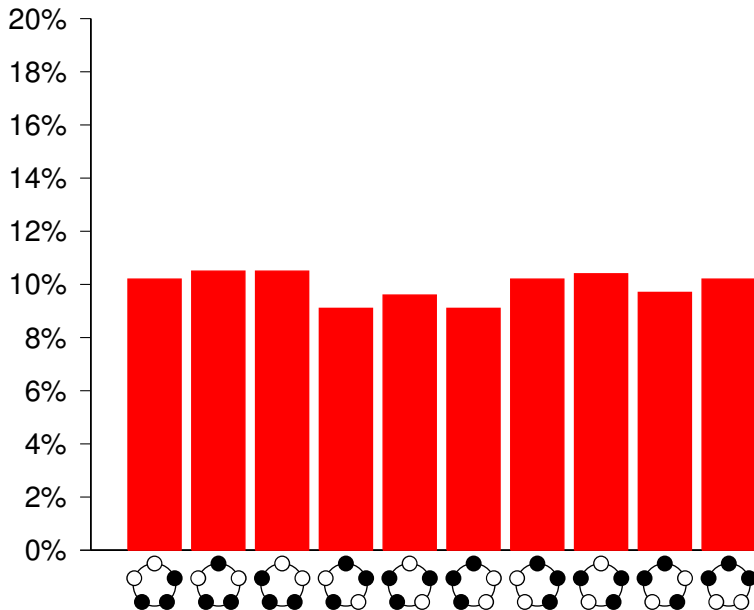
Stationary distribution



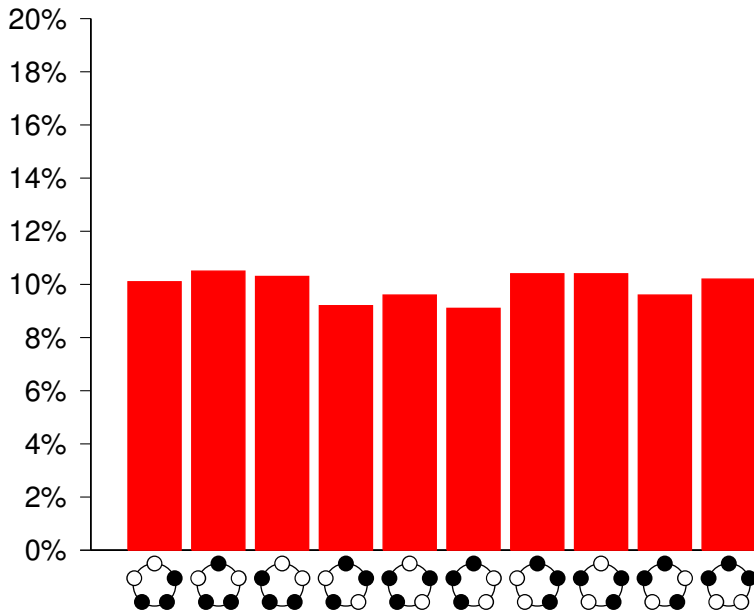
Stationary distribution



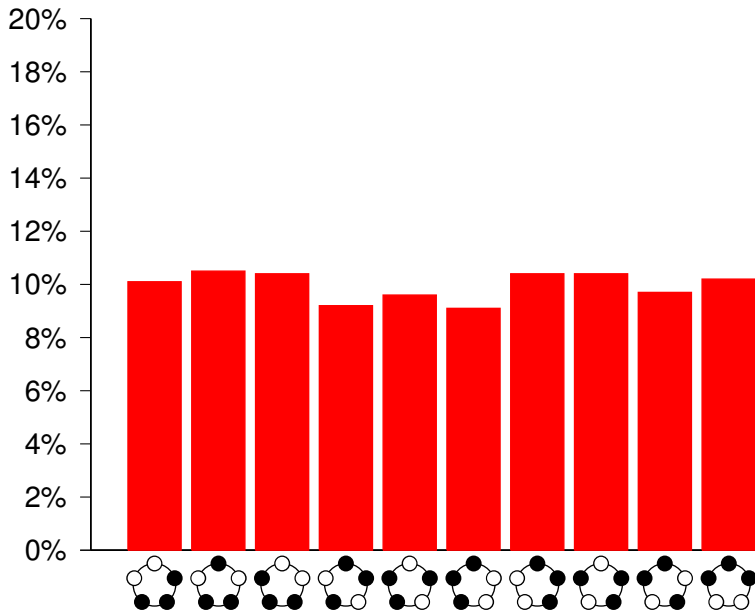
Stationary distribution



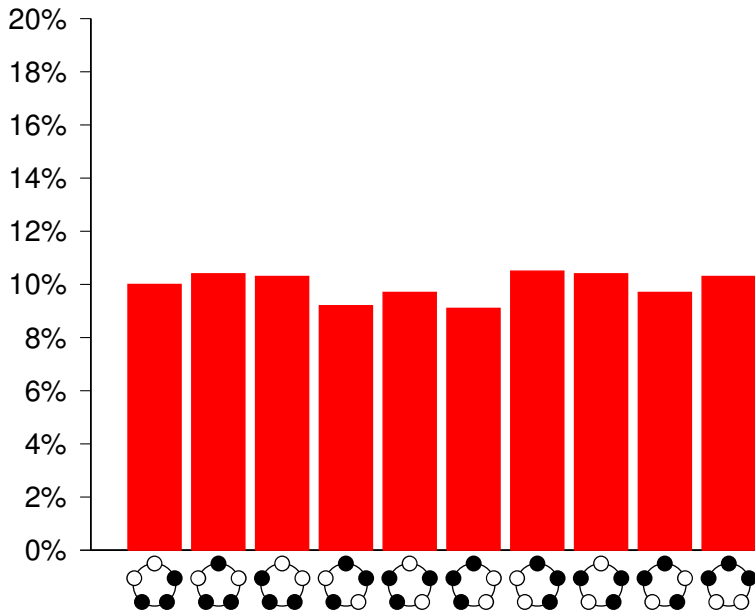
Stationary distribution



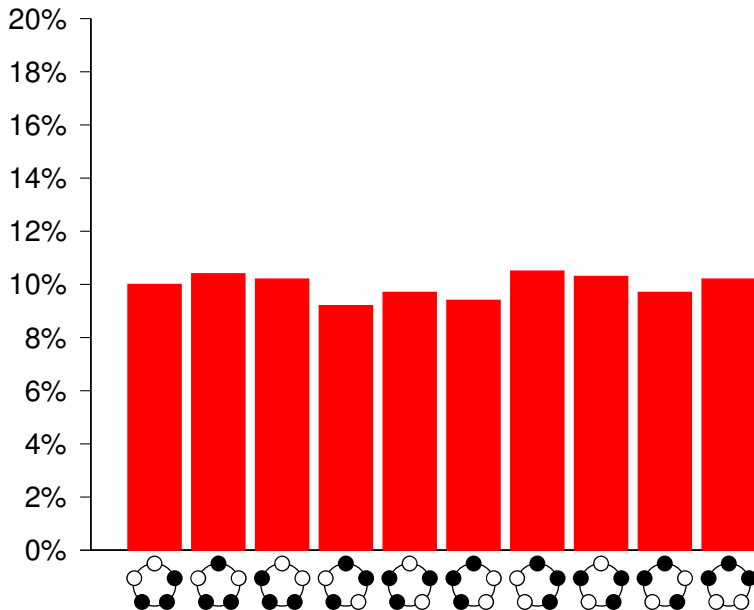
Stationary distribution



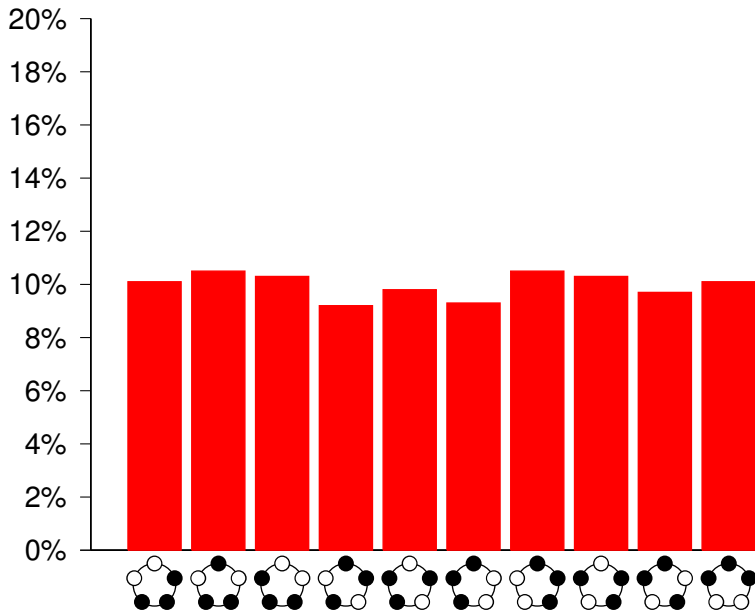
Stationary distribution



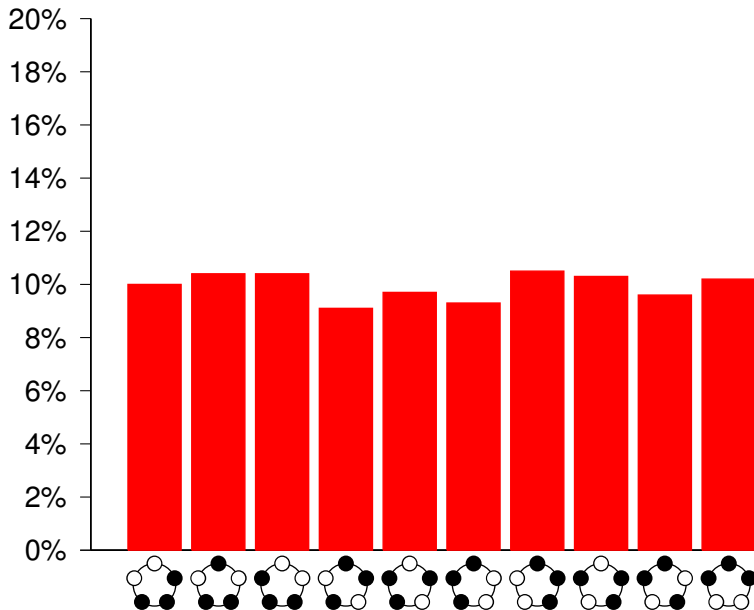
Stationary distribution



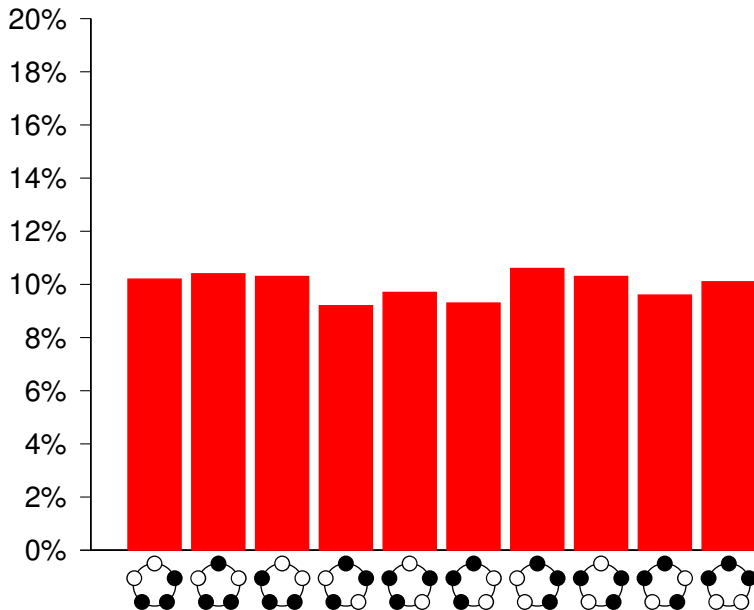
Stationary distribution



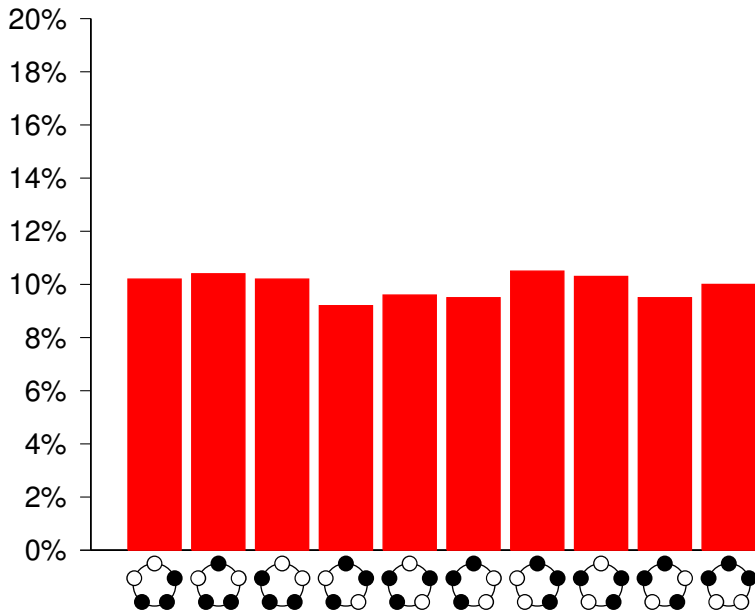
Stationary distribution



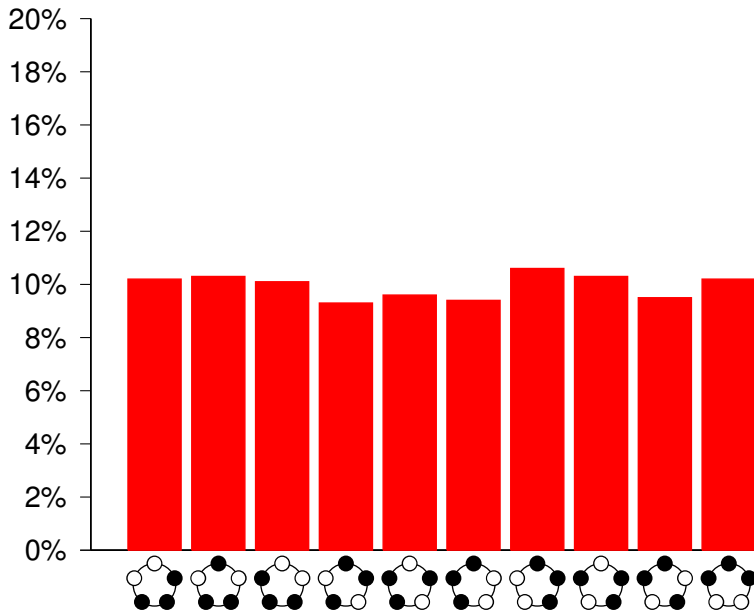
Stationary distribution



Stationary distribution



Stationary distribution



The infinite model

Take now N (the number of slots) and m (the number of balls) to infinity such that $m/N \simeq \rho$.

The infinite model

Take now N (the number of slots) and m (the number of balls) to infinity such that $m/N \simeq \rho$.

ρ is the *density of particles*, or the probability that a given slot has a ball.

The infinite model

Take now N (the number of slots) and m (the number of balls) to infinity such that $m/N \simeq \rho$.

ρ is the *density of particles*, or the probability that a given slot has a ball.

Whether a slot has a ball and its neighbours have balls are less and less dependent of each other.

The infinite model

Take now N (the number of slots) and m (the number of balls) to infinity such that $m/N \simeq \rho$.

ρ is the *density of particles*, or the probability that a given slot has a ball.

Whether a slot has a ball and its neighbours have balls are less and less dependent of each other.

In the limit we obtain a model on \mathbb{Z} . In its stationary distribution we have a ball with probability ρ , and don't have one with probability $1 - \rho$ independently for each slot.

On large scales

Let us now look at the infinite model on the large scale, and let it evolve for a long time. If we change the initial density ρ on the large (X) scale, then the process will not be stationary anymore. Instead, its density will change on the large time scale (T).

On large scales

Let us now look at the infinite model on the large scale, and let it evolve for a long time. If we change the initial density ρ on the large (X) scale, then the process will not be stationary anymore. Instead, its density will change on the large time scale (T).

Theorem

The density $\rho(T, X)$ as a function of the large scale variables satisfies the differential equation

$$\frac{\partial}{\partial T} \rho + \frac{\partial}{\partial X} [\rho(1 - \rho)] = 0$$

(*Burgers equation*).

On large scales

Let us now look at the infinite model on the large scale, and let it evolve for a long time. If we change the initial density ρ on the large (X) scale, then the process will not be stationary anymore. Instead, its density will change on the large time scale (T).

Theorem

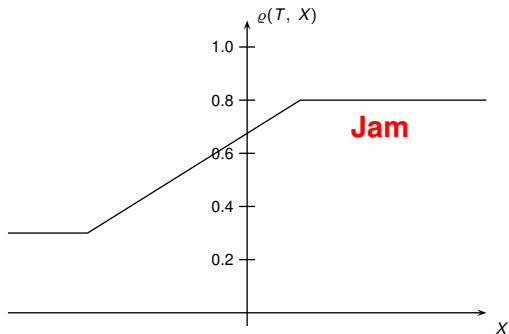
The density $\rho(T, X)$ as a function of the large scale variables satisfies the differential equation

$$\frac{\partial}{\partial T} \rho + \frac{\partial}{\partial X} [\rho(1 - \rho)] = 0$$

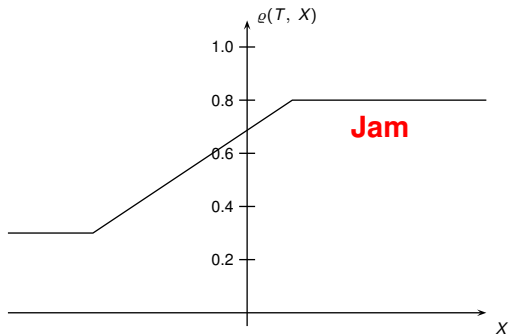
(*Burgers equation*).

The following are solutions of this equation:

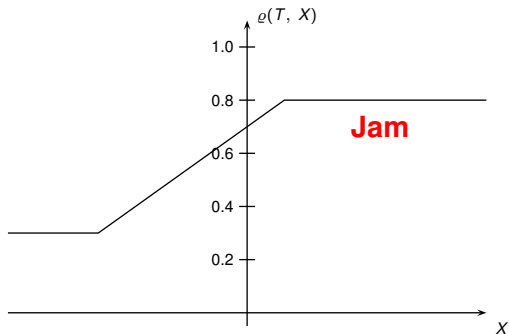
On large scales



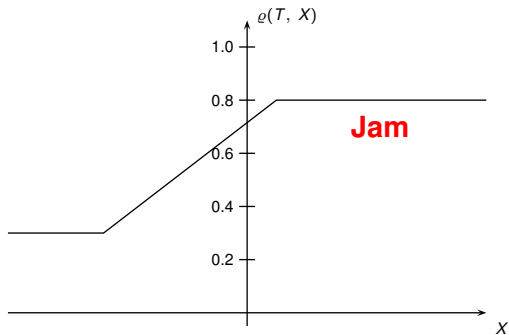
On large scales



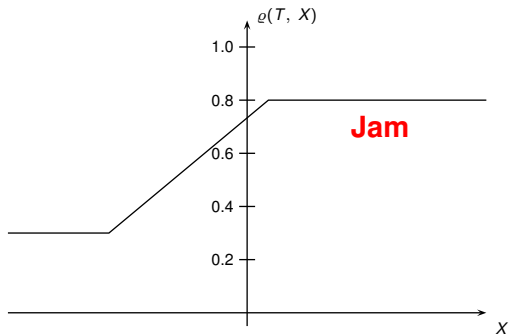
On large scales



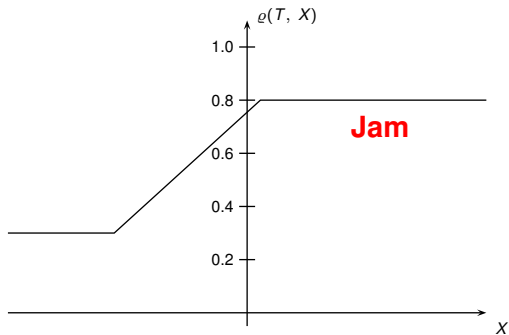
On large scales



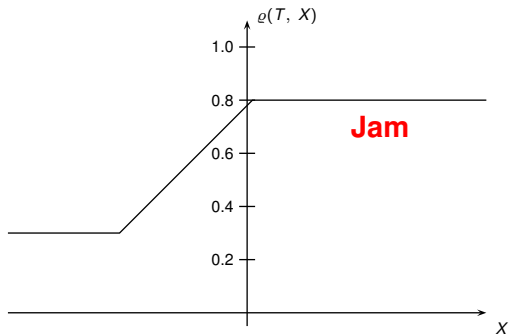
On large scales



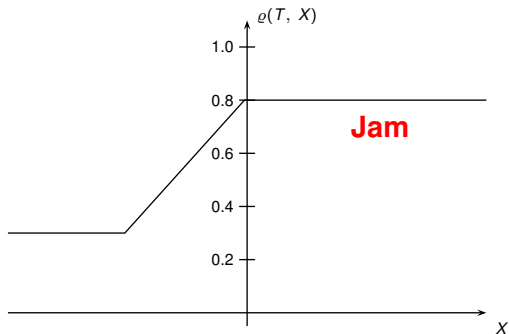
On large scales



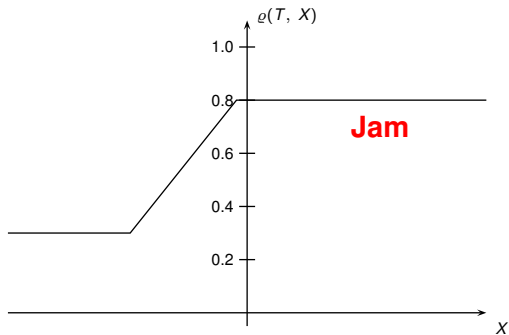
On large scales



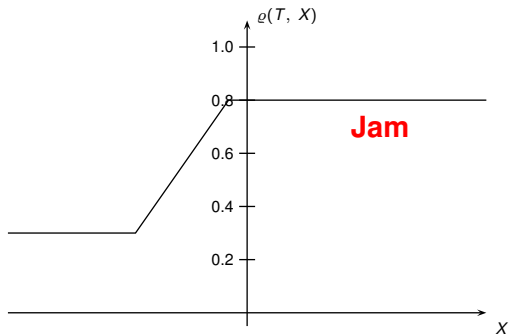
On large scales



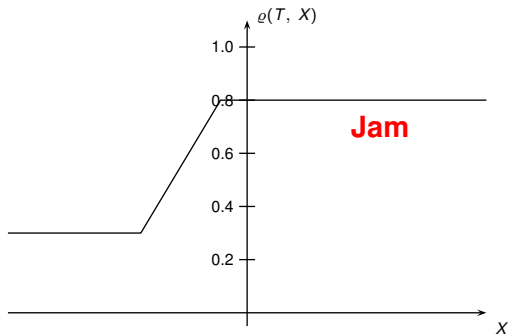
On large scales



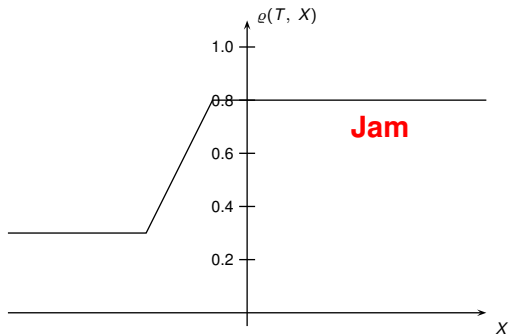
On large scales



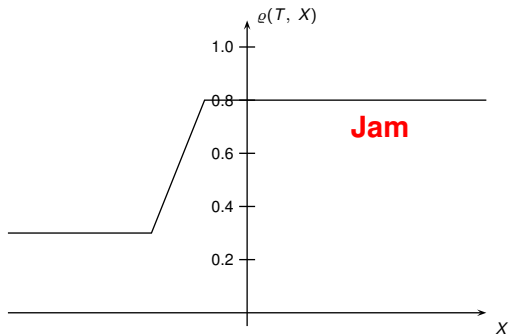
On large scales



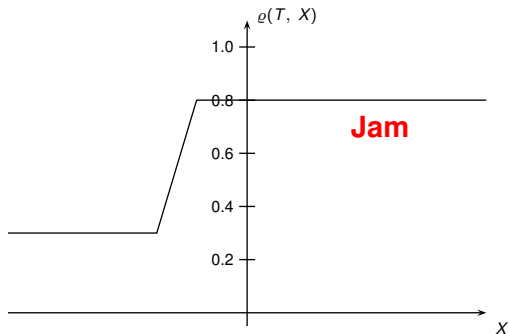
On large scales



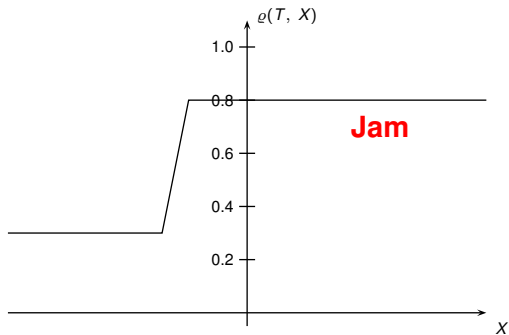
On large scales



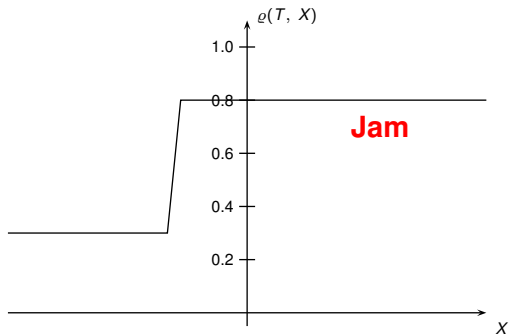
On large scales



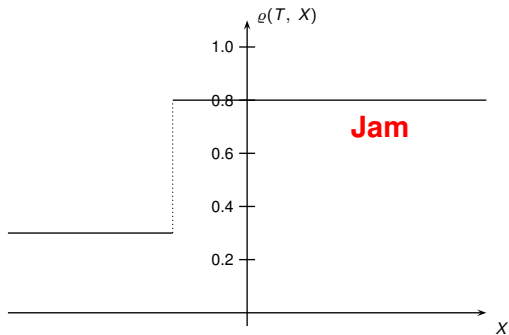
On large scales



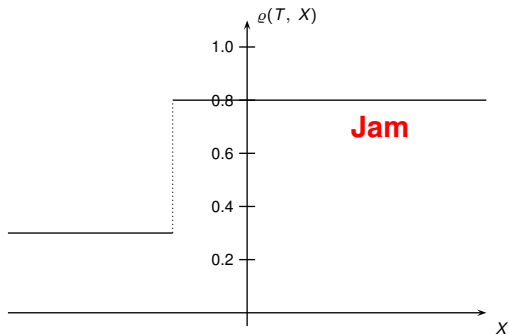
On large scales



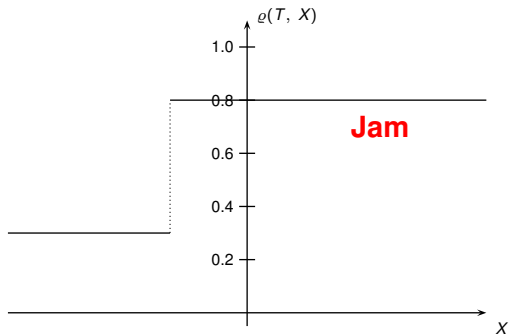
On large scales



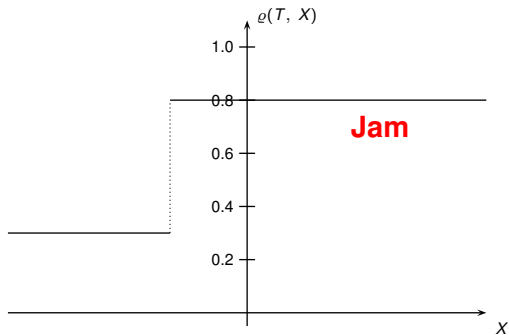
On large scales



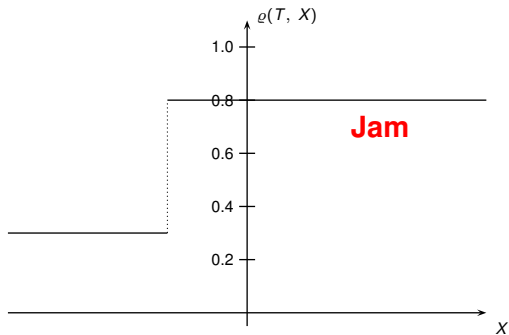
On large scales



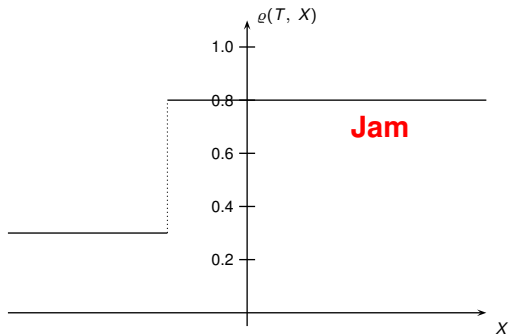
On large scales



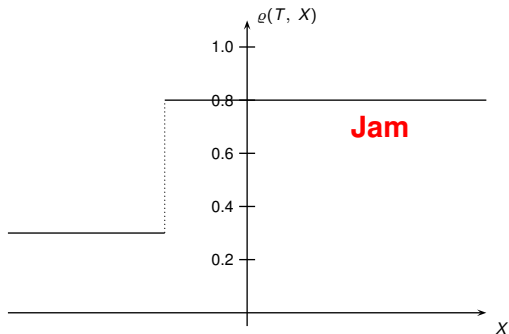
On large scales



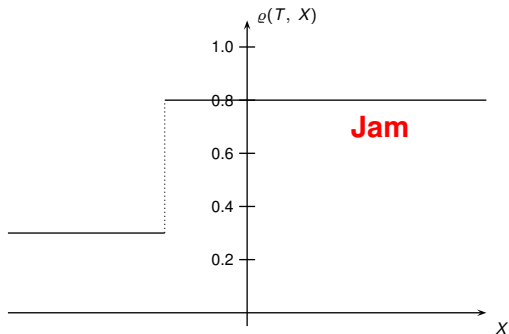
On large scales



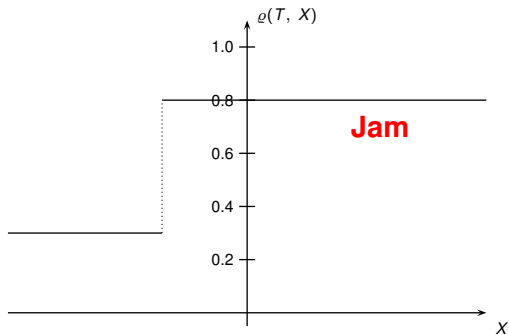
On large scales



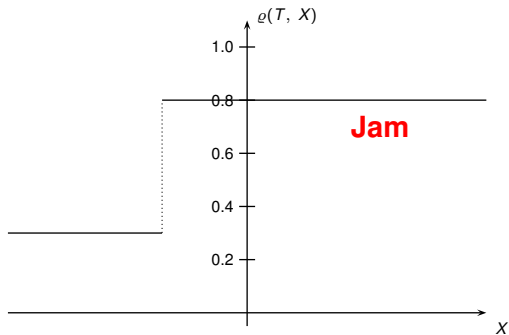
On large scales



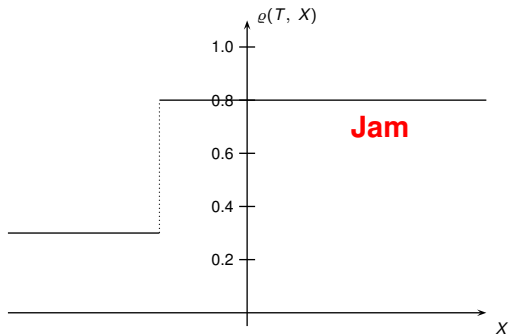
On large scales



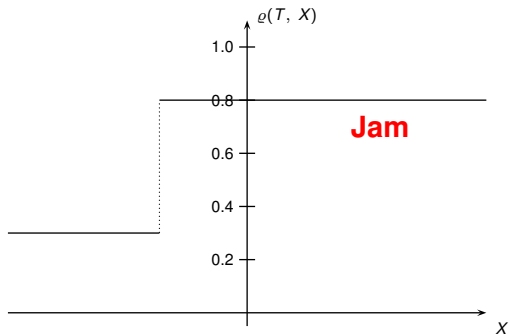
On large scales



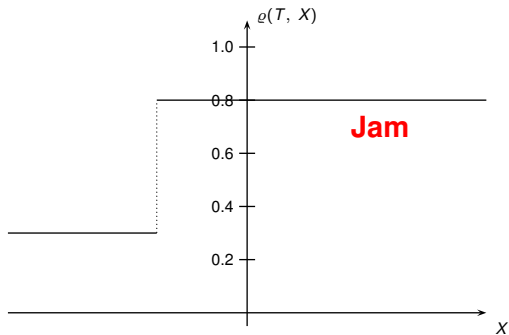
On large scales



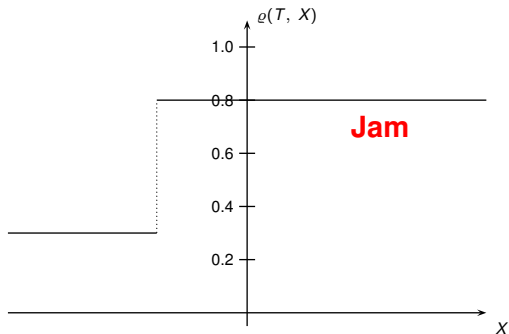
On large scales



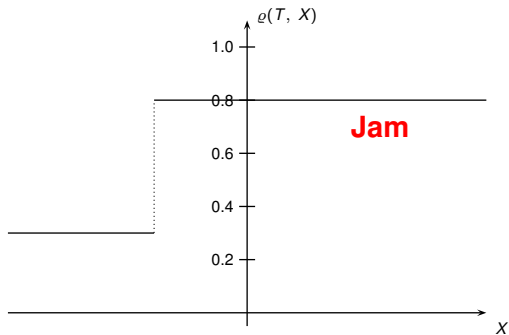
On large scales



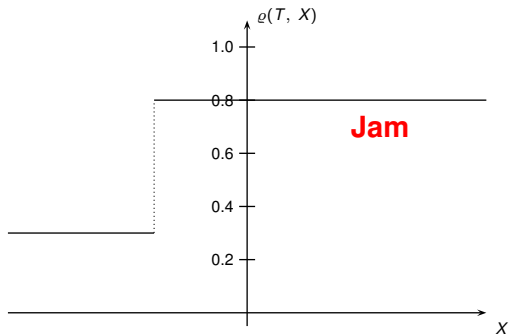
On large scales



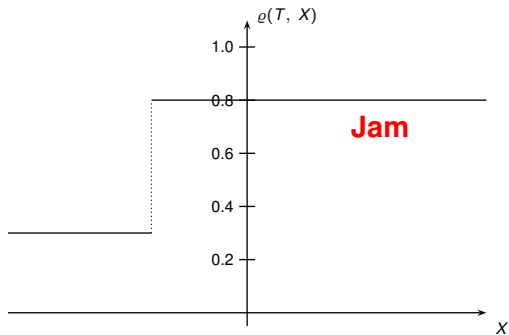
On large scales



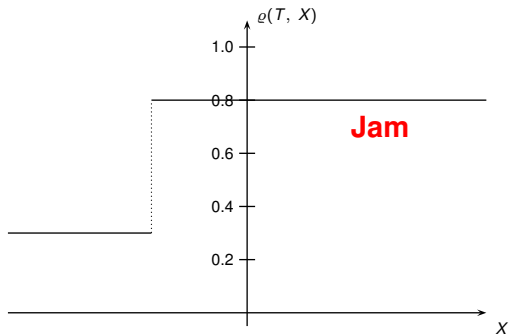
On large scales



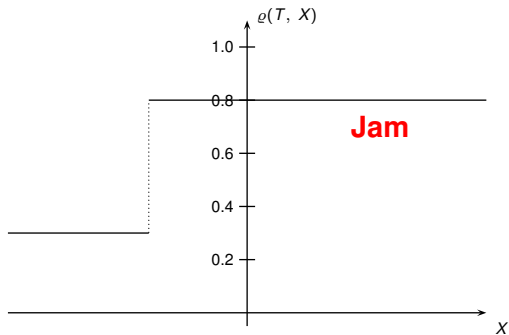
On large scales



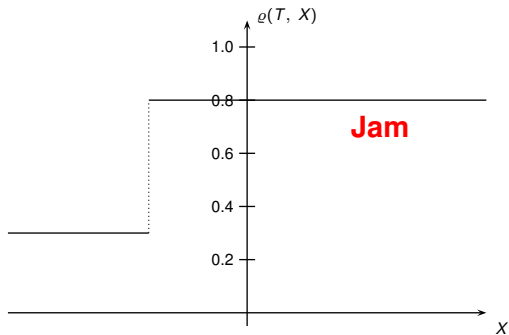
On large scales



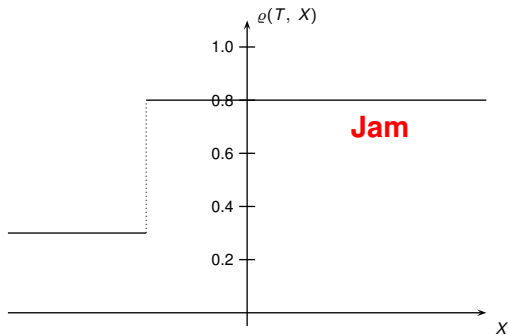
On large scales



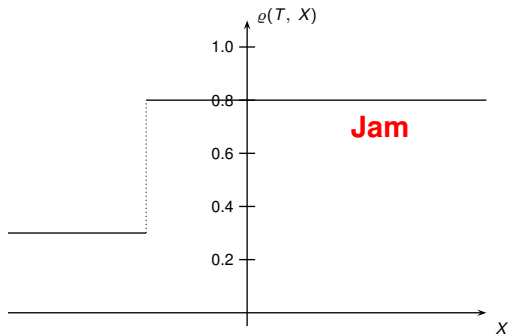
On large scales



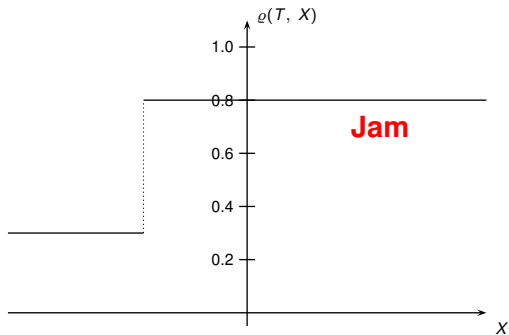
On large scales



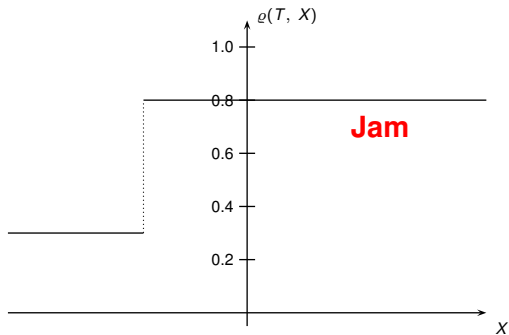
On large scales



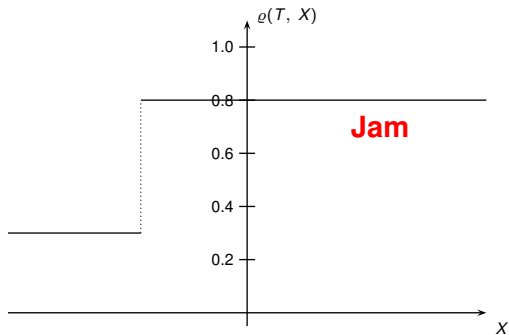
On large scales



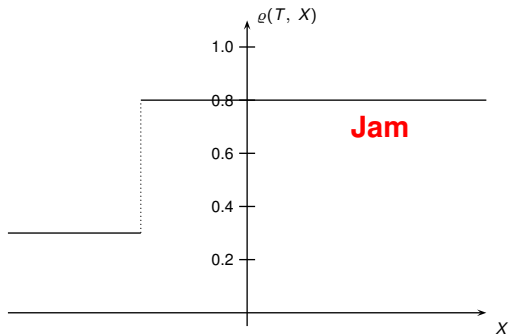
On large scales



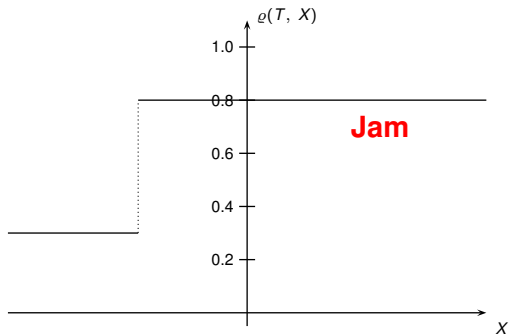
On large scales



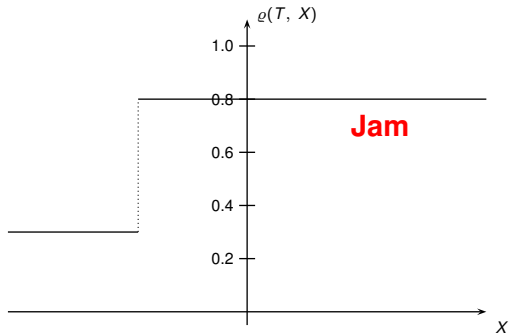
On large scales



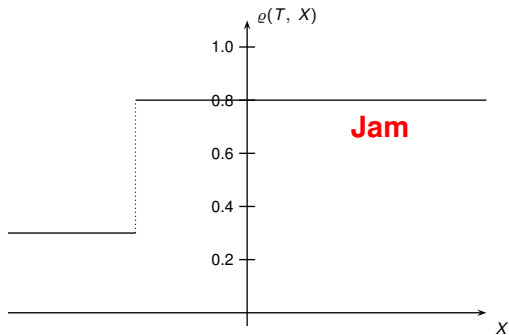
On large scales



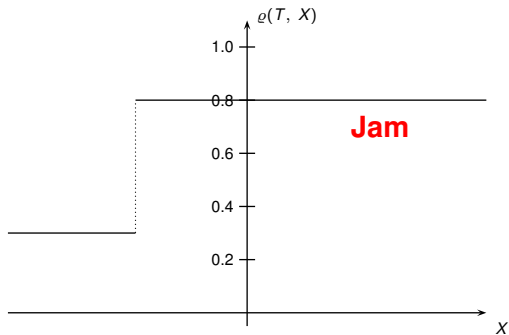
On large scales



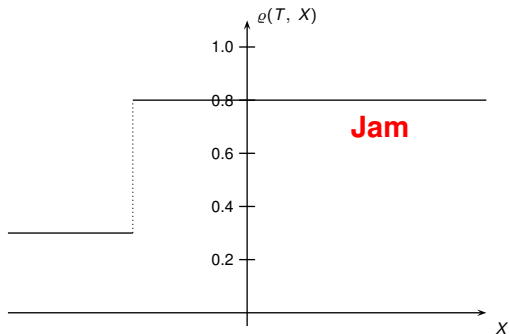
On large scales



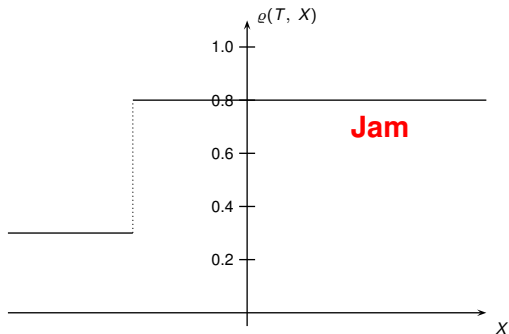
On large scales



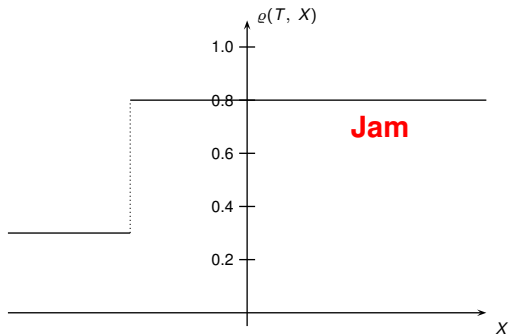
On large scales



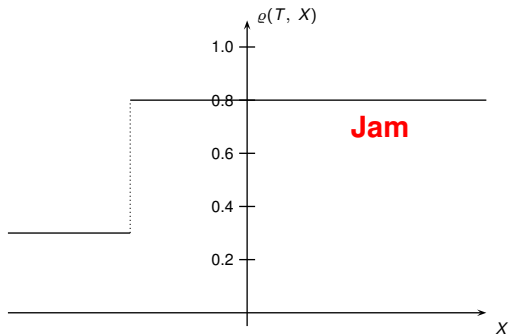
On large scales



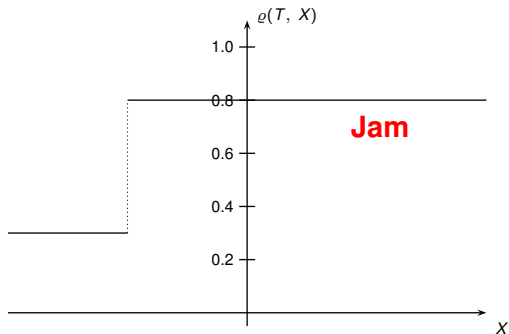
On large scales



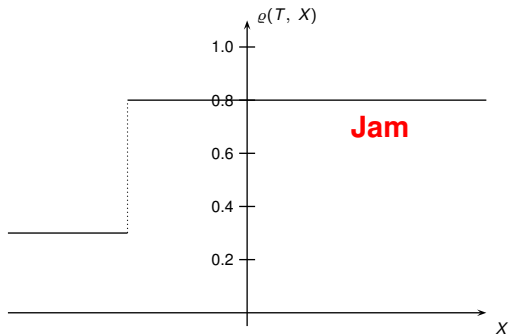
On large scales



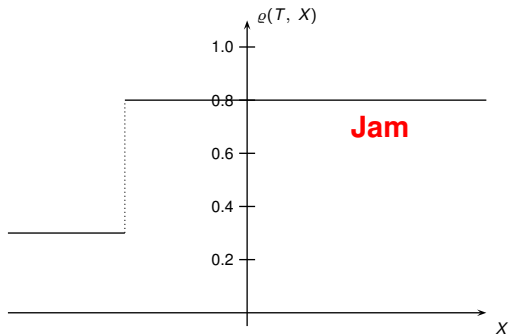
On large scales



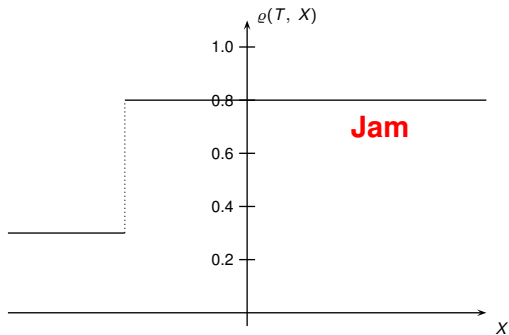
On large scales



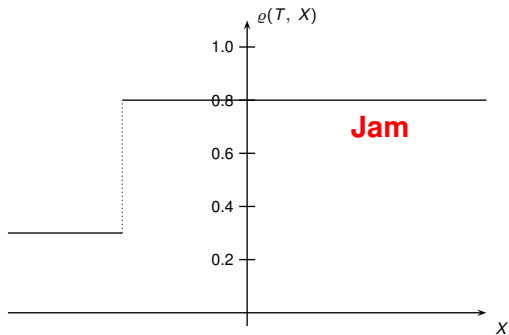
On large scales



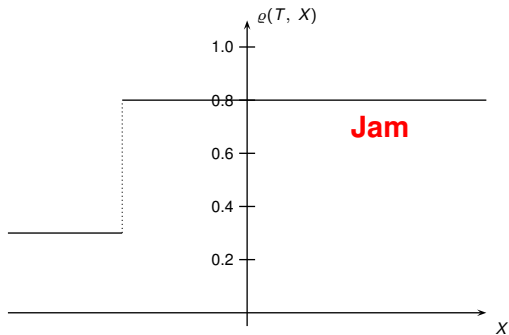
On large scales



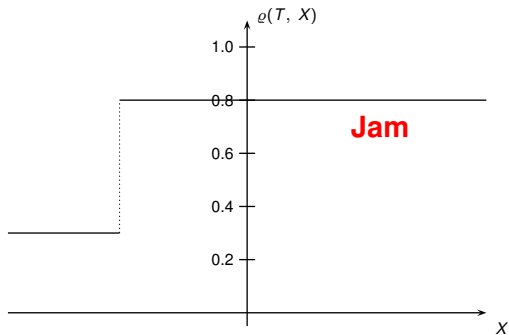
On large scales



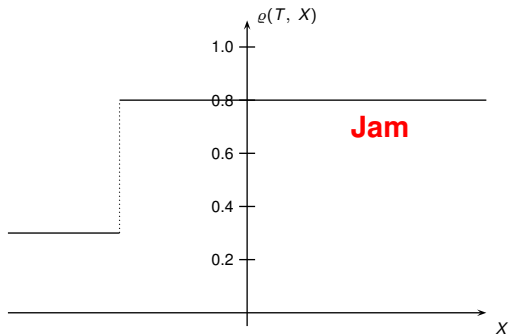
On large scales



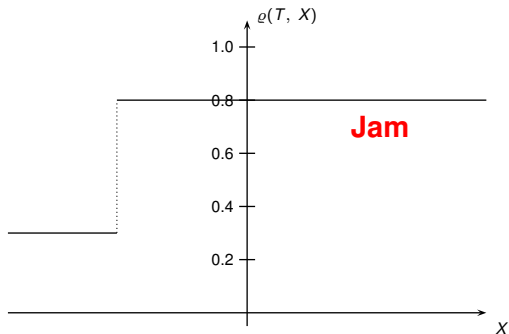
On large scales



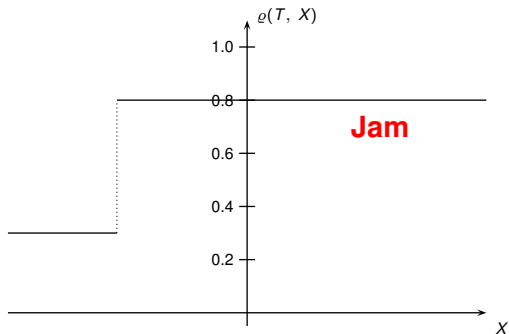
On large scales



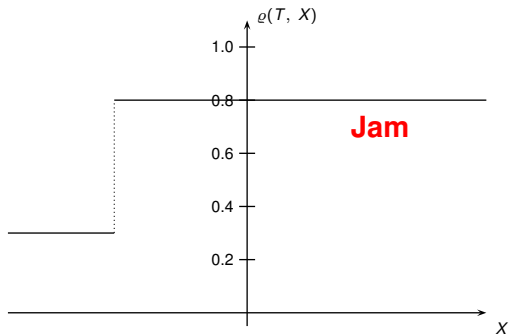
On large scales



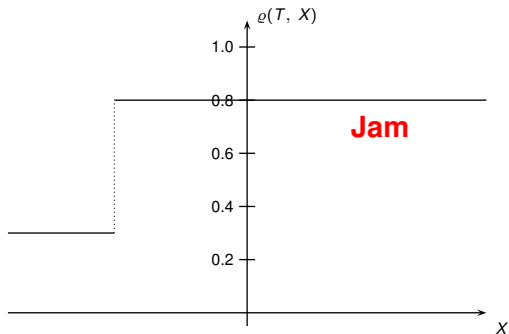
On large scales



On large scales

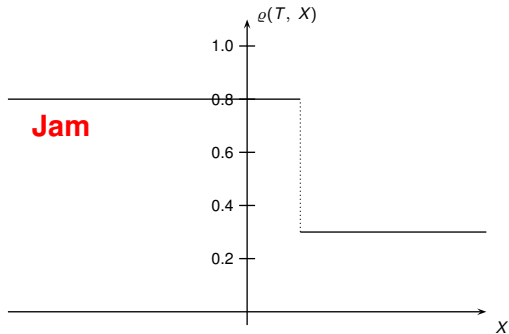


On large scales

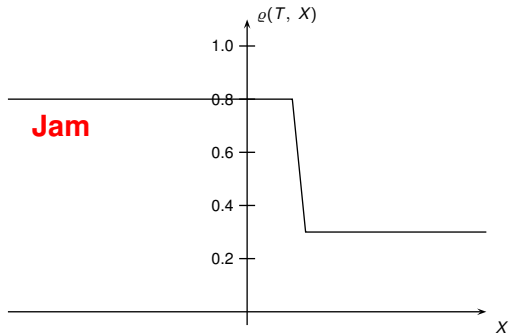


The start of the jam: **sharpens**.

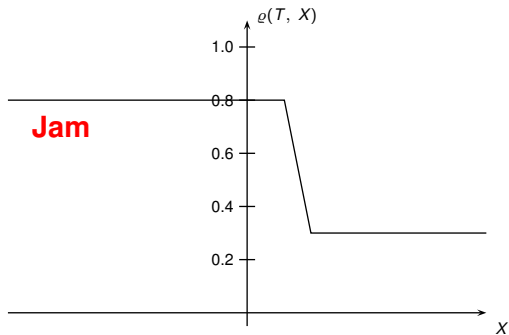
On large scales



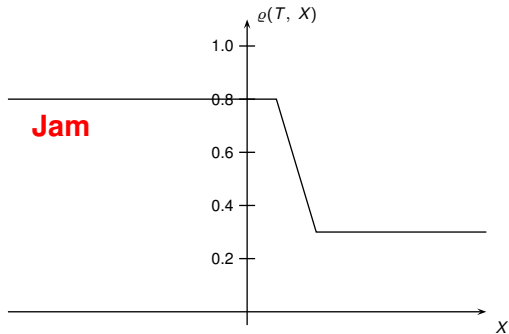
On large scales



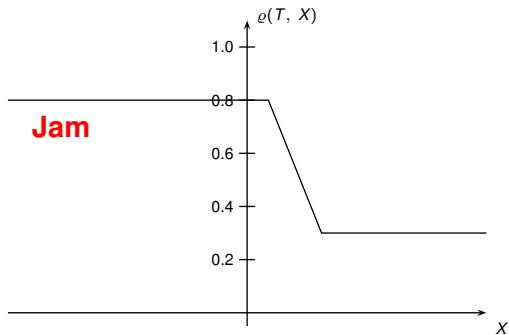
On large scales



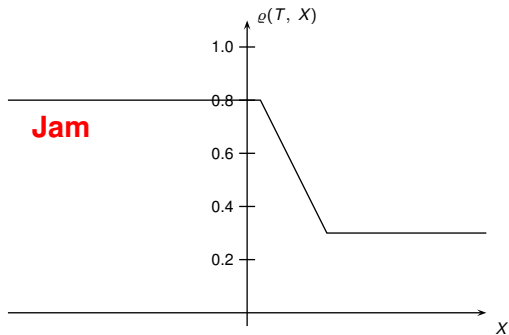
On large scales



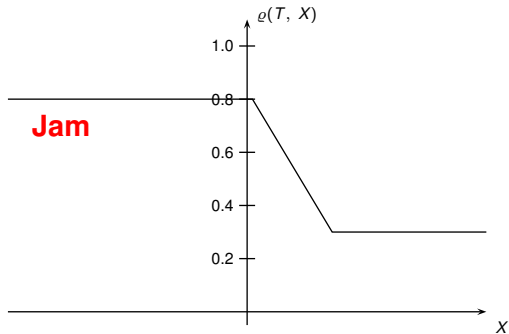
On large scales



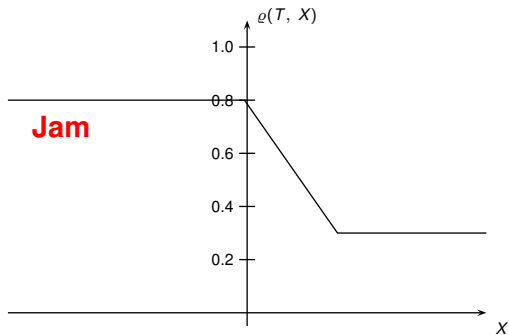
On large scales



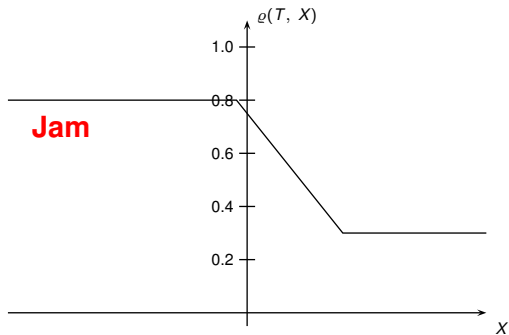
On large scales



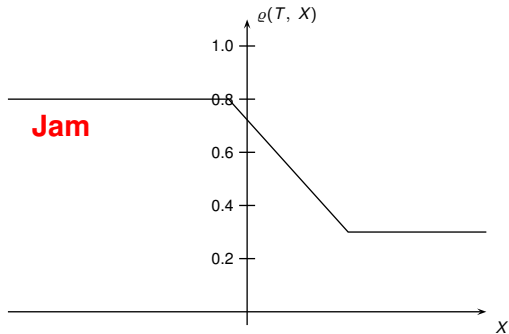
On large scales



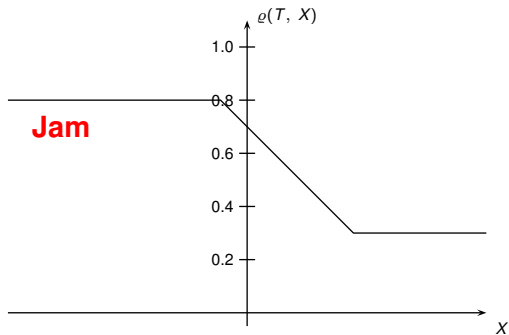
On large scales



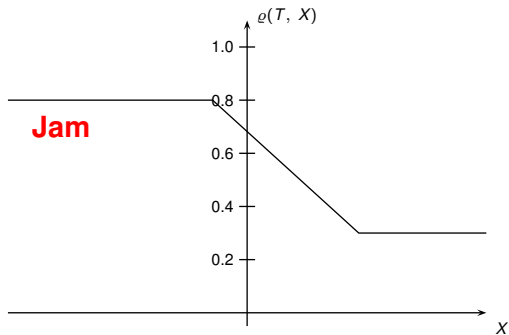
On large scales



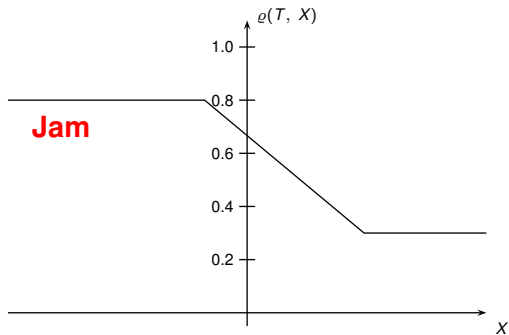
On large scales



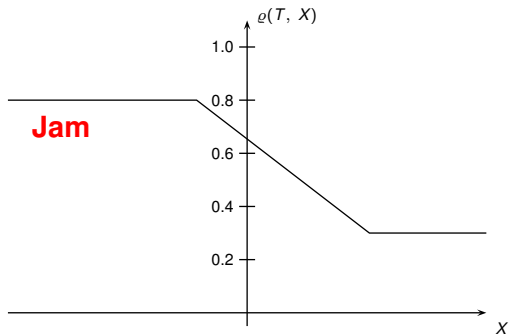
On large scales



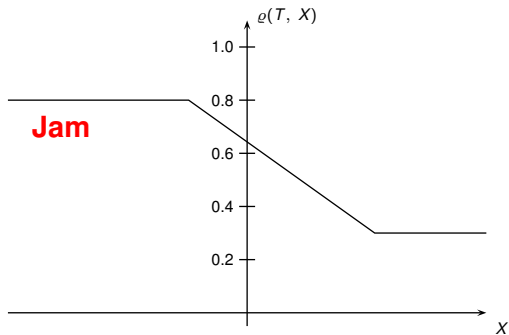
On large scales



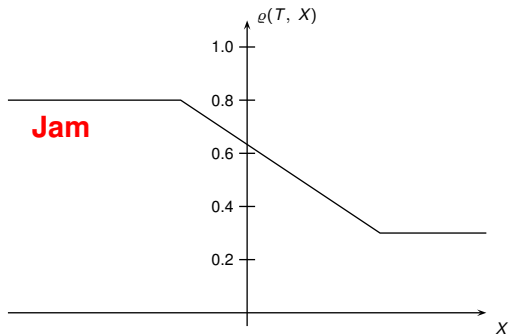
On large scales



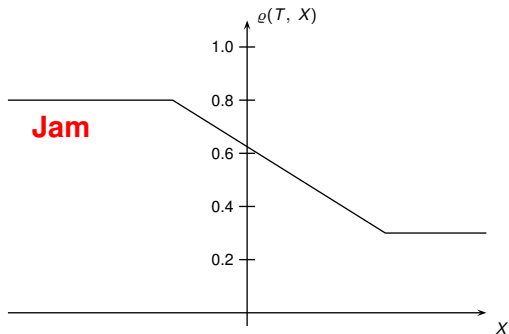
On large scales



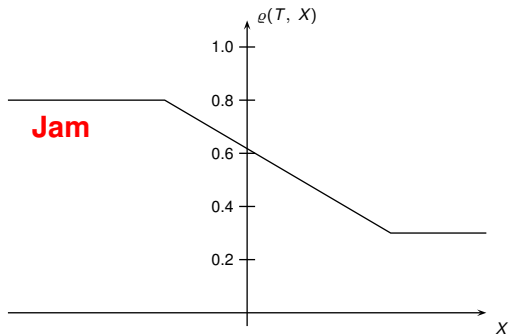
On large scales



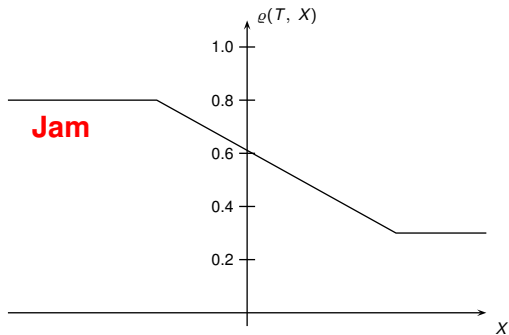
On large scales



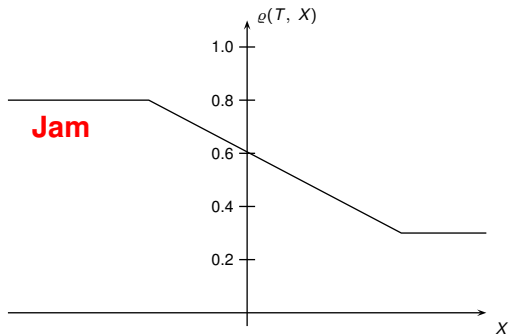
On large scales



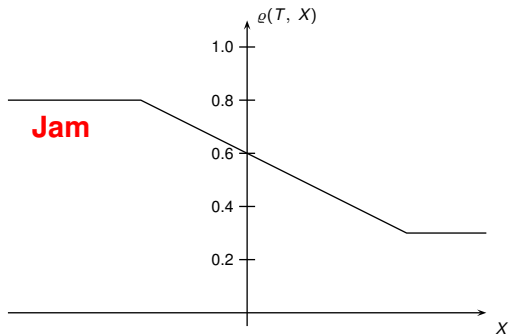
On large scales



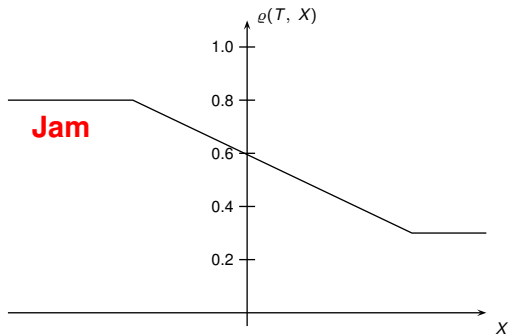
On large scales



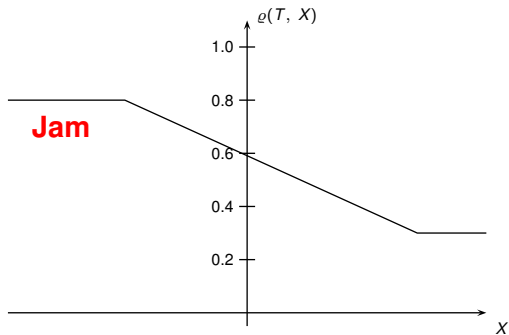
On large scales



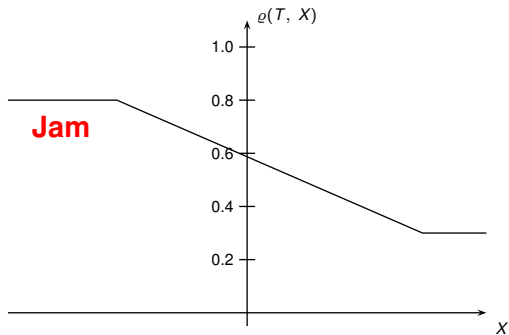
On large scales



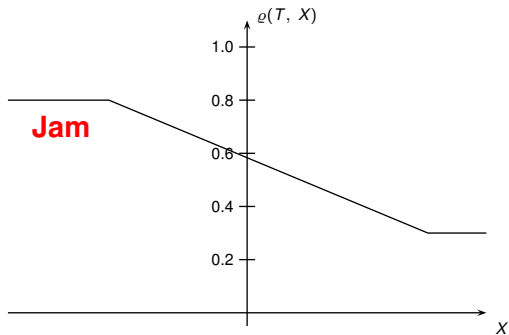
On large scales



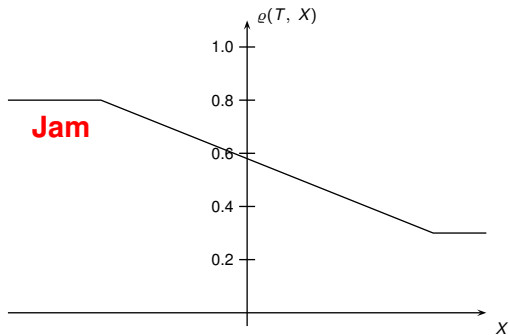
On large scales



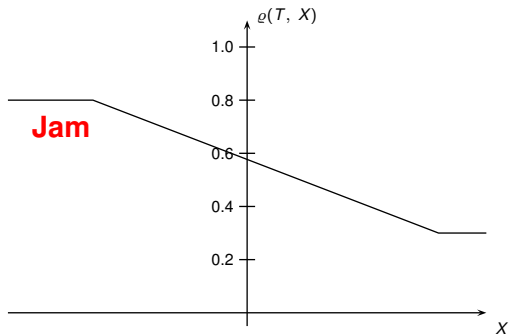
On large scales



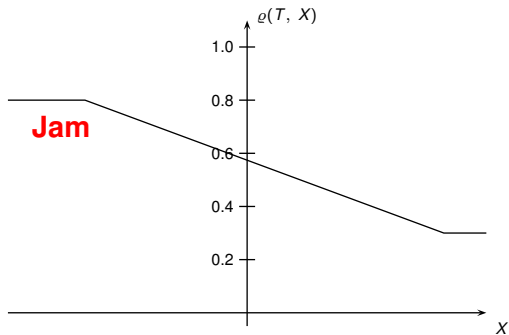
On large scales



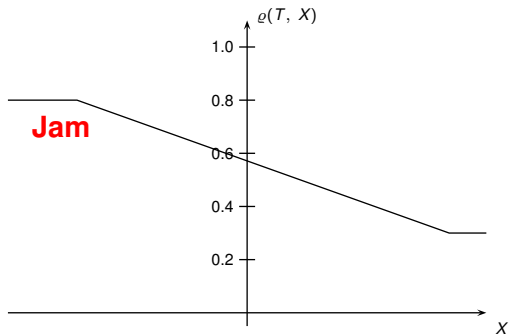
On large scales



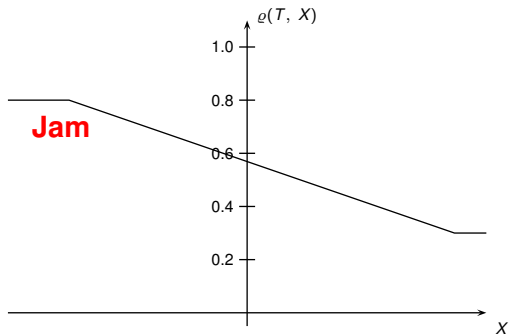
On large scales



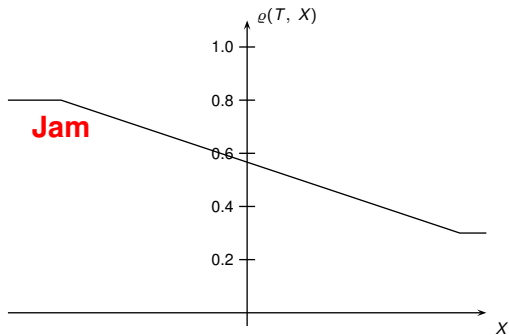
On large scales



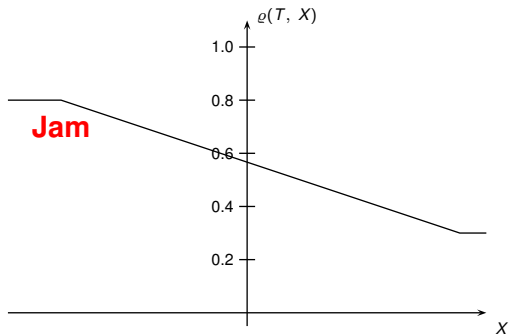
On large scales



On large scales



On large scales

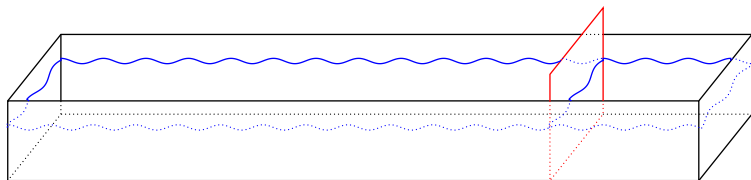


End of the jam: **smoothens**.

Remarks.

In general, non-linear differential equations are fun. (And difficult.)

E.g., **solitary waves** were discovered by **John Scott Russell** in 1834: he chased one along a canal for miles!



<http://youtu.be/MADng1fqECY>

Remarks.

- ▶ Of course there are much more sophisticated models for traffic modelling.

Remarks.

- ▶ Of course there are much more sophisticated models for traffic modelling.
- ▶ https://youtu.be/7wm-pZp_mi0

Remarks.

- ▶ Of course there are much more sophisticated models for traffic modelling.
- ▶ https://youtu.be/7wm-pZp_mi0
- ▶ But **TASEP** is already very interesting from the mathematics point of view, with many nice theorems and interesting open questions.

Remarks.

- ▶ Of course there are much more sophisticated models for traffic modelling.
- ▶ https://youtu.be/7wm-pZp_mi0
- ▶ But **TASEP** is already very interesting from the mathematics point of view, with many nice theorems and interesting open questions.

Thank you.