

$t^{1/3}$ -scaling of current fluctuations: coupling results and problems

Joint with

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Márton Balázs

MTA-BME Stochastics Research Group

Happy birthday Jóska!

Budapest, March 2008

The models

- ASEP

- Zero range

- Bricklayers

Current variance

Hydrodynamics

- Characteristics

Tool: the second class particle

- Single

- Many second class particles

Results

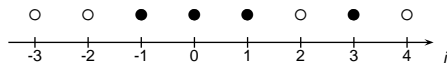
- Current fluctuations

- Microscopic convexity

- Coupling results

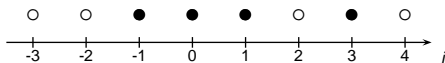
- Nonconvex, nonconcave

Asymmetric simple exclusion



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

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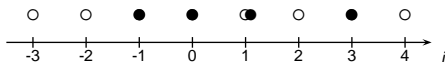
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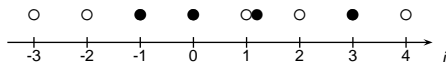
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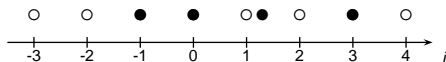
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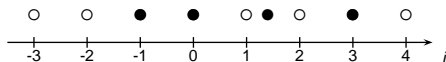
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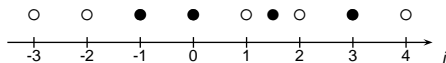
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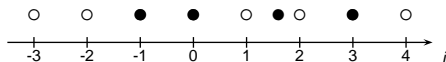
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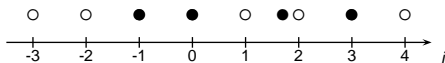
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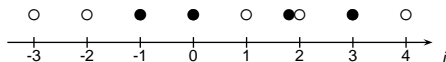
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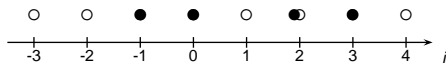
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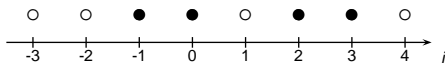
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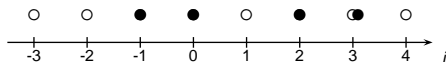
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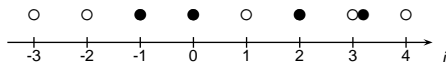
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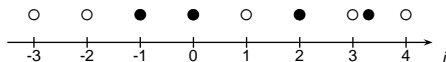
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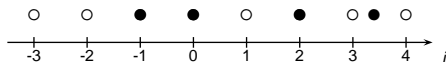
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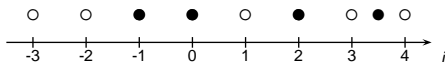
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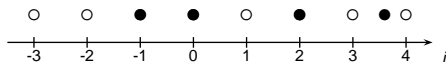
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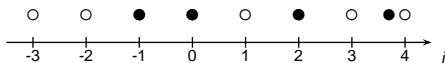
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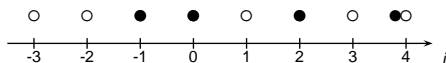
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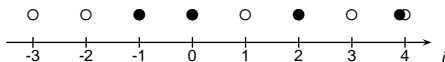
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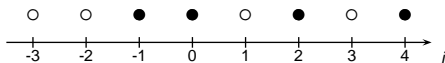
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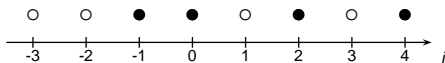
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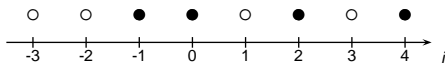
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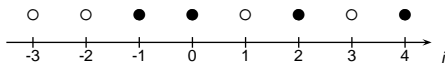
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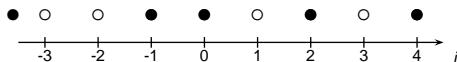
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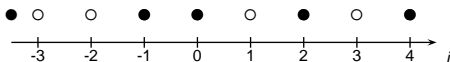
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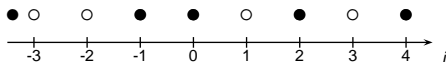
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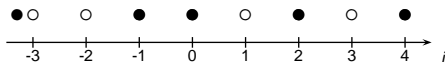
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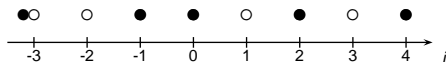
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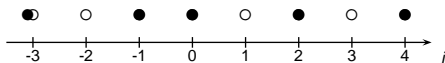
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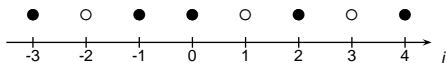
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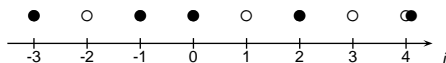
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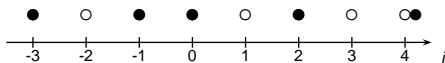
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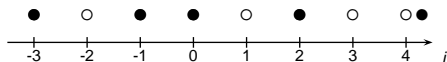
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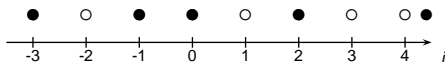
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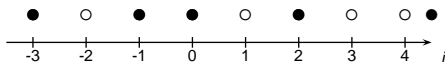
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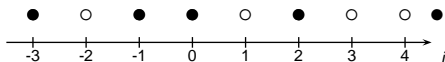
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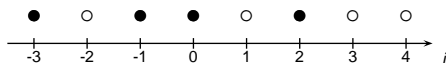
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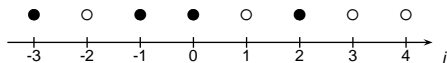
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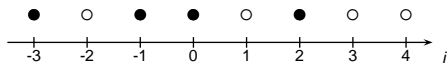
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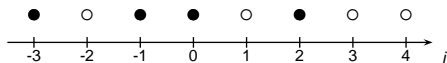
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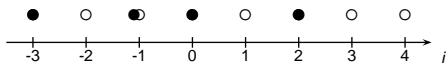
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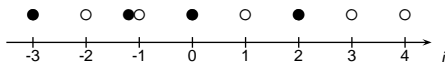
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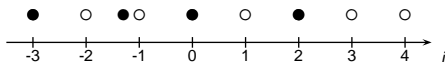
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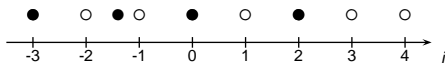
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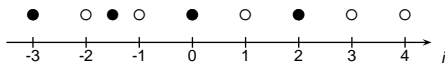
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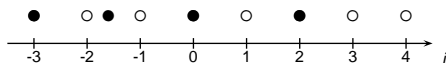
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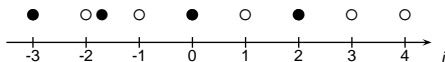
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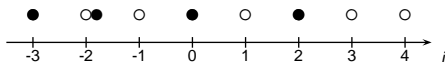
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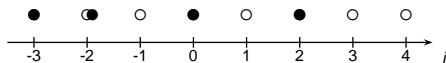
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Bernoulli(ρ) distribution; $\omega_i = 0$ or 1 .

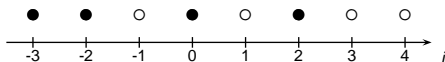
Particles try to jump

to the right with rate p ,

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

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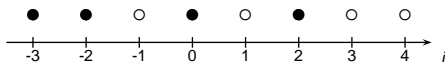
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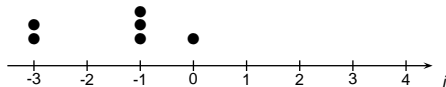
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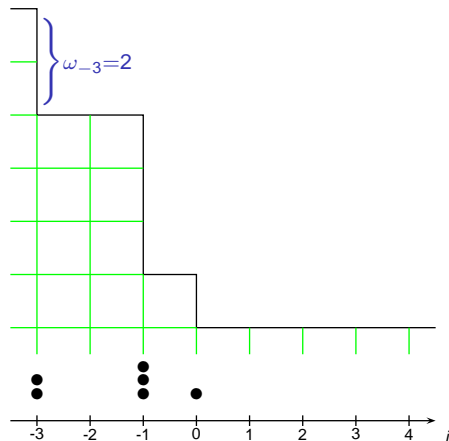
The Bernoulli(ϱ) distribution is time-stationary for any $(0 \leq \varrho \leq 1)$. Any translation-invariant stationary distribution is a mixture of Bernoullis.

The asymmetric zero range process



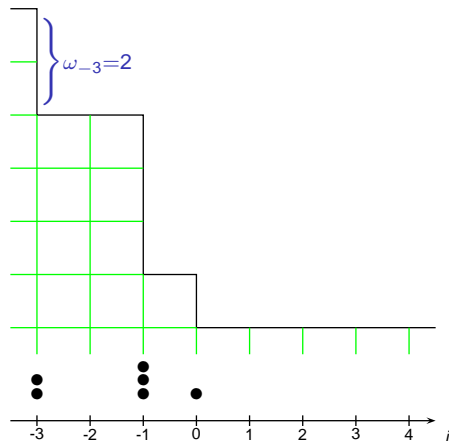
Poisson-type distribution; $\omega_j \in \mathbb{Z}^+$.

The asymmetric zero range process



Poisson-type distribution; $\omega_i \in \mathbb{Z}^+$.

The asymmetric zero range process



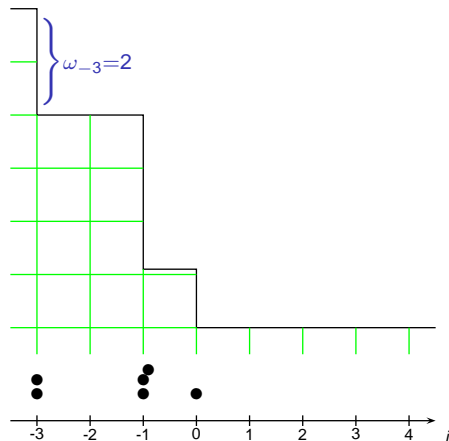
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Particles jump

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The asymmetric zero range process



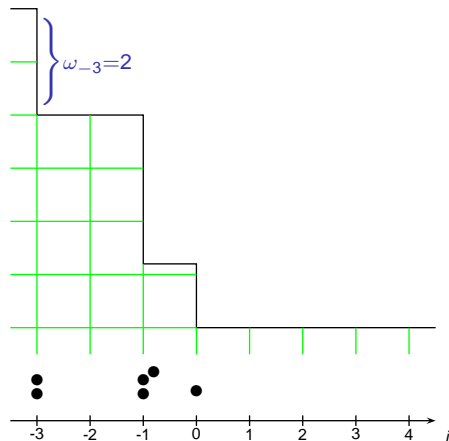
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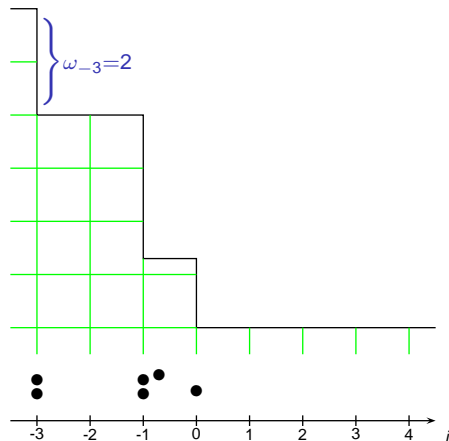
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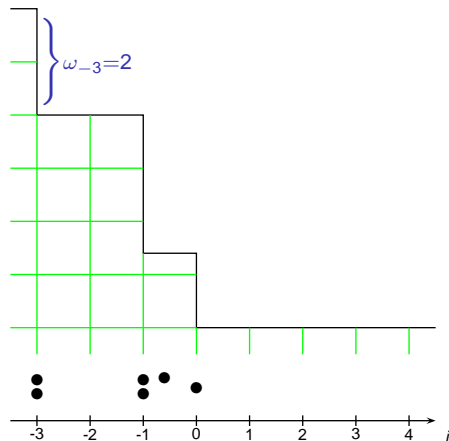
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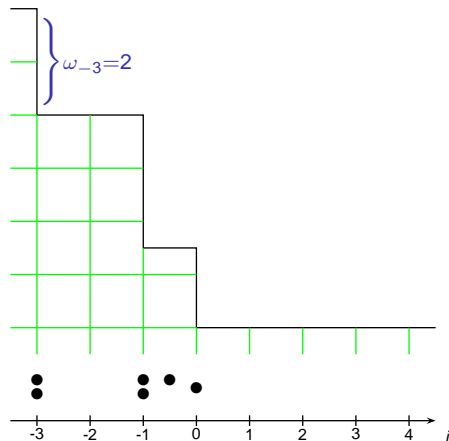
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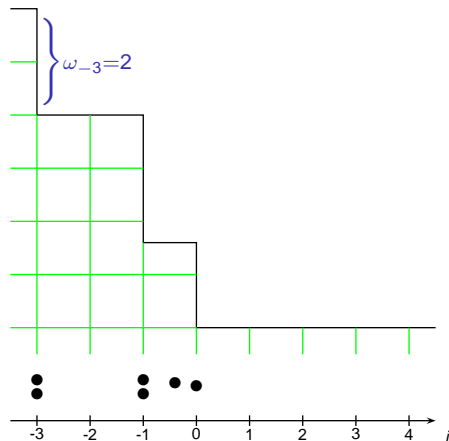
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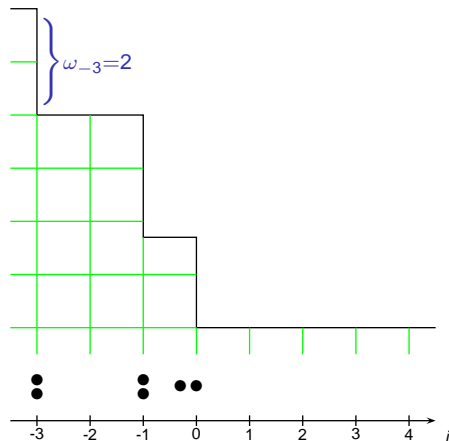
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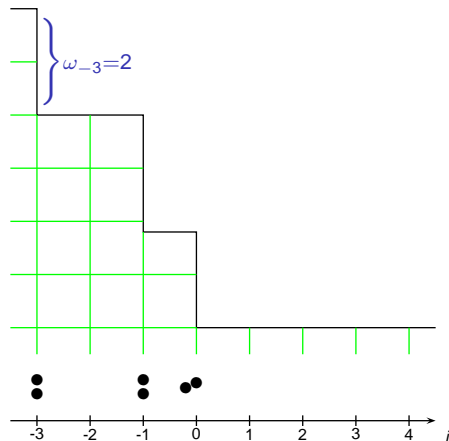
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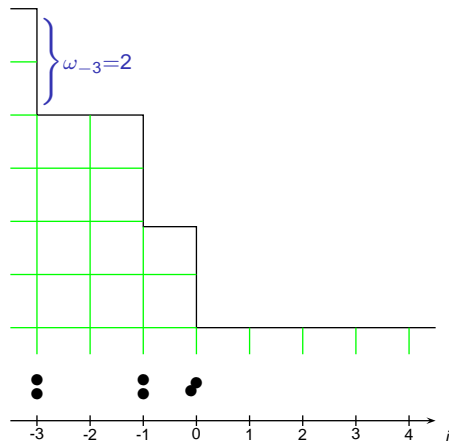
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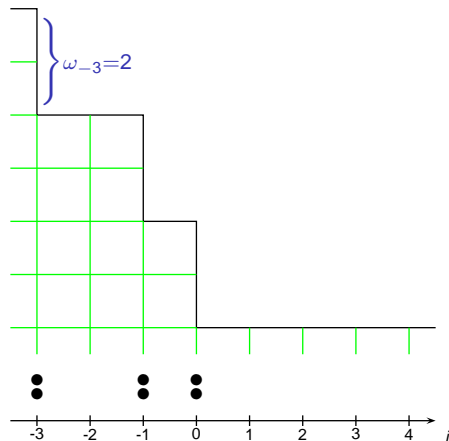
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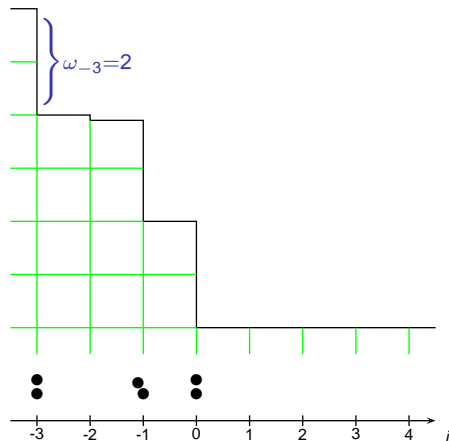
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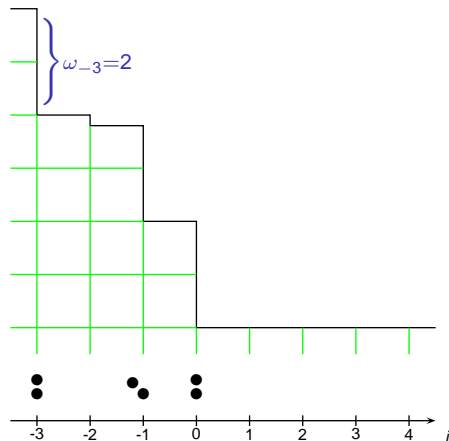
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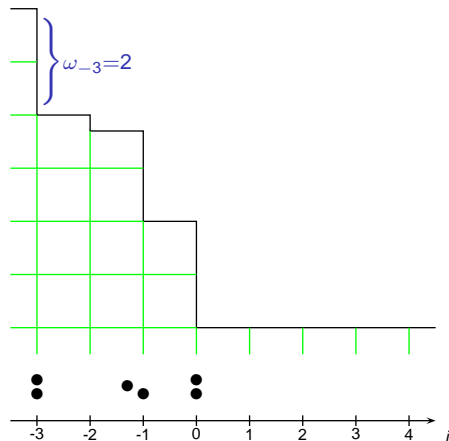
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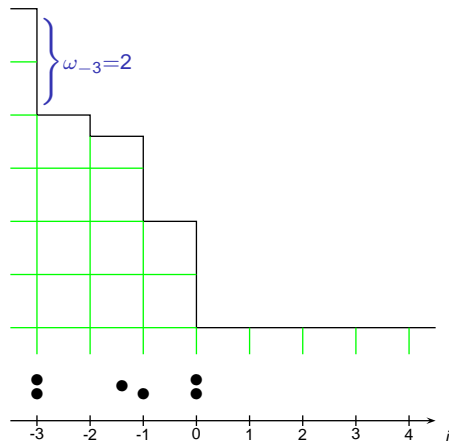
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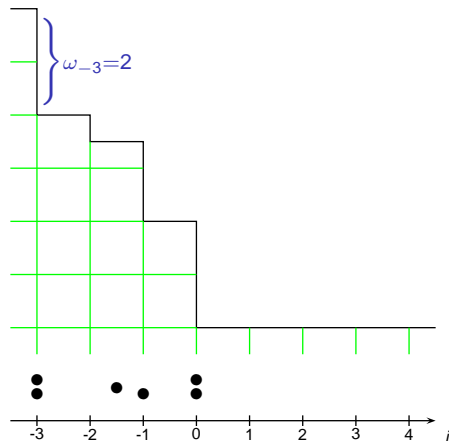
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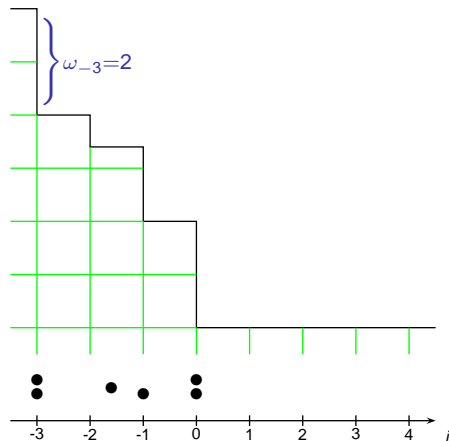
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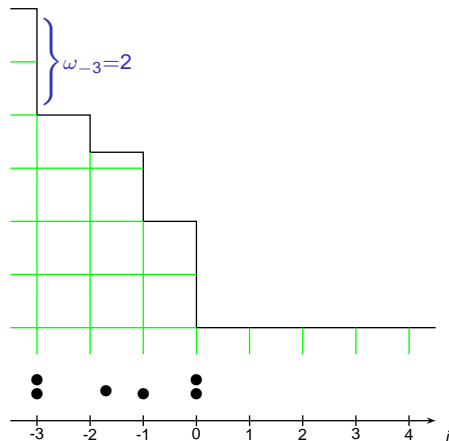
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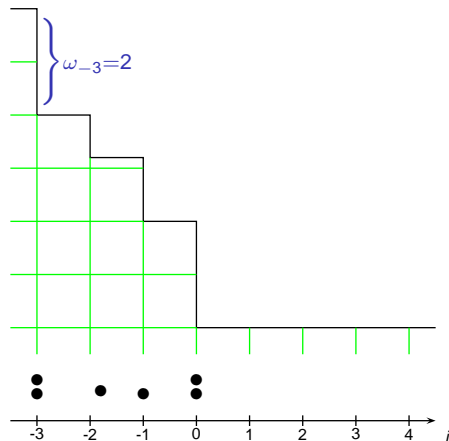
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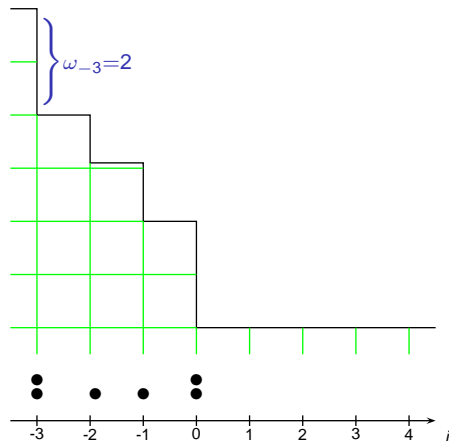
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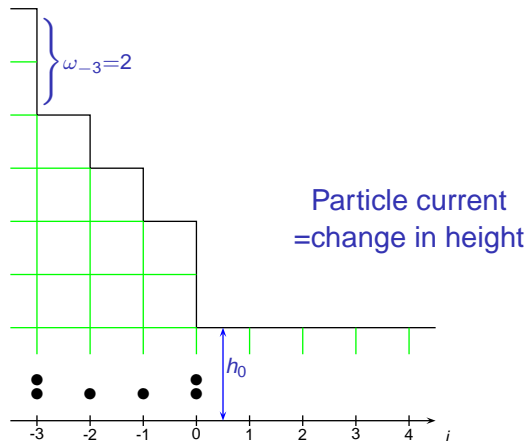
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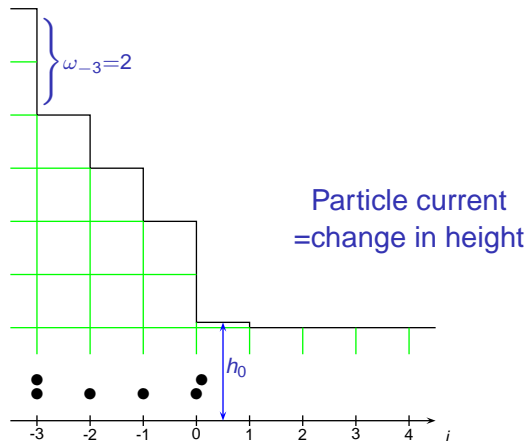
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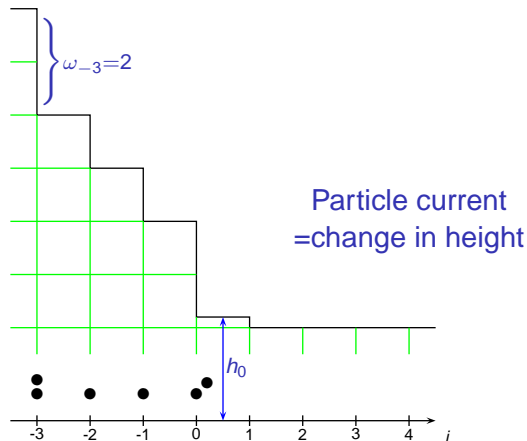
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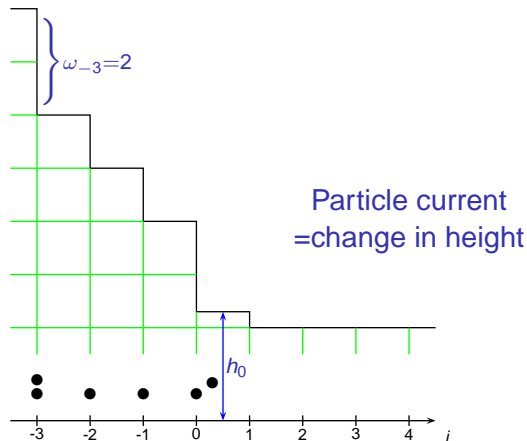
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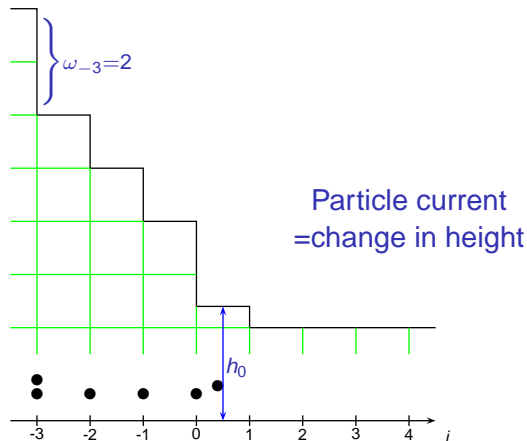
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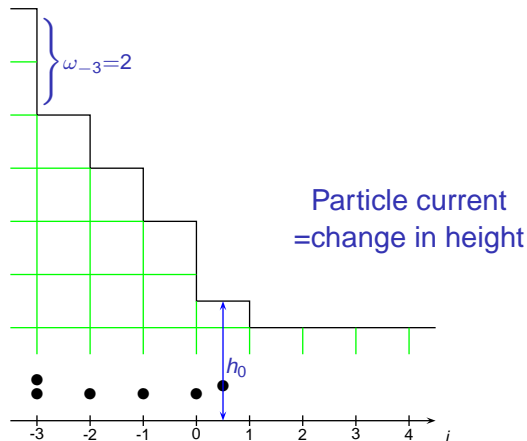
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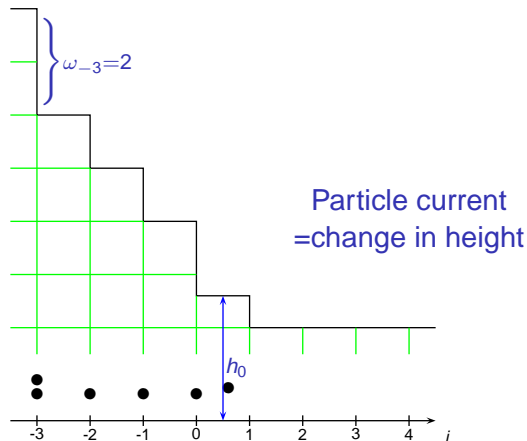
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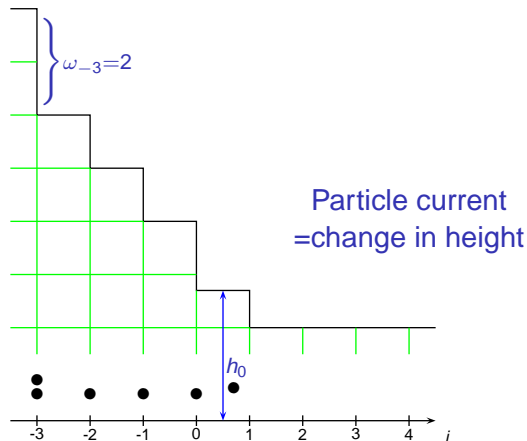
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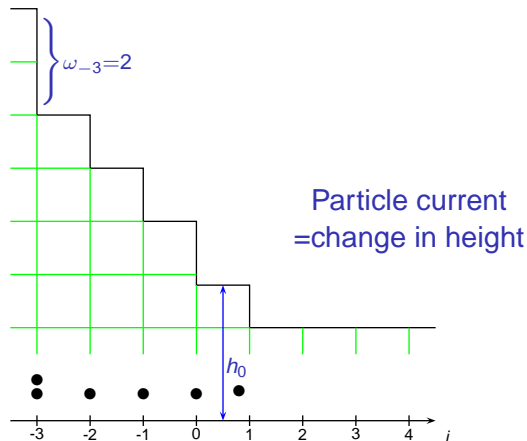
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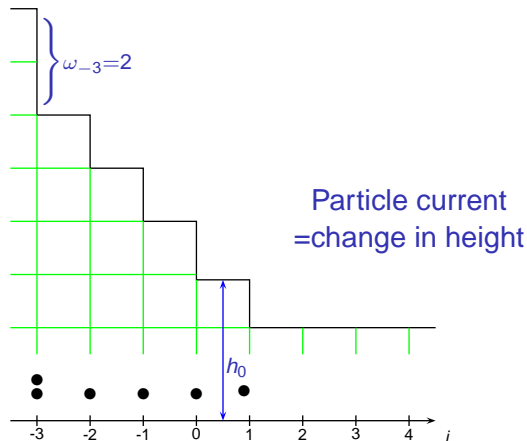
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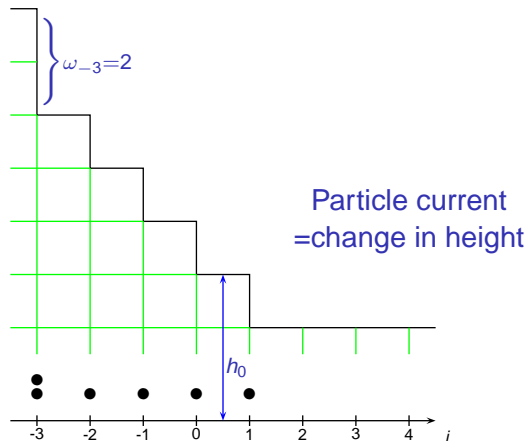
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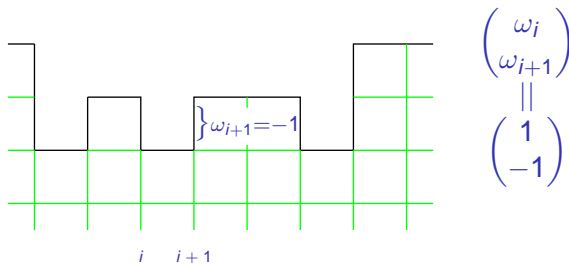
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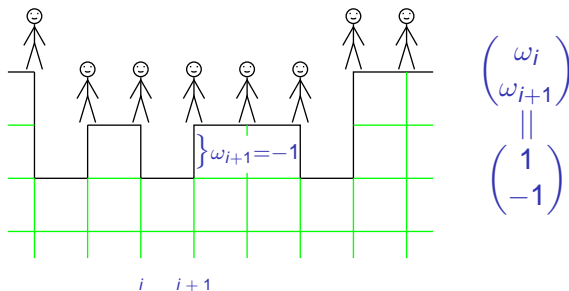
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The asymmetric bricklayers process



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The asymmetric bricklayers process



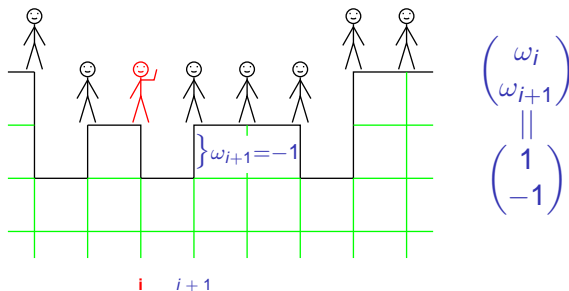
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The asymmetric bricklayers process



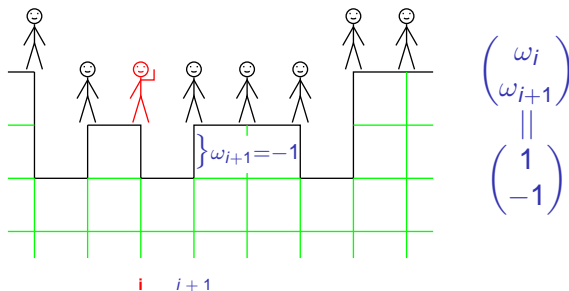
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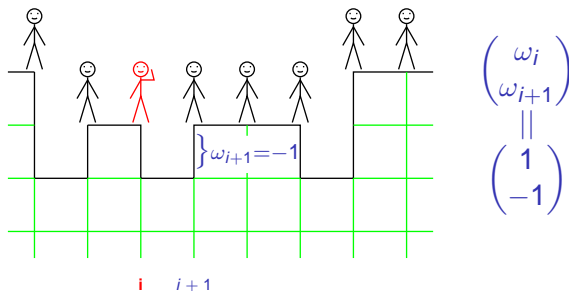
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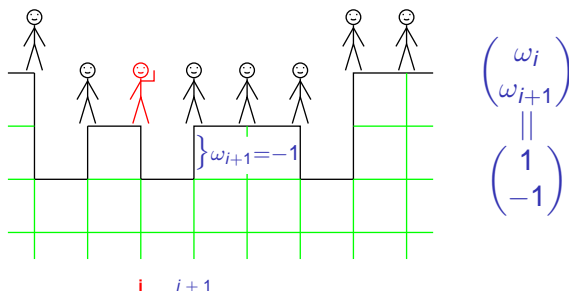
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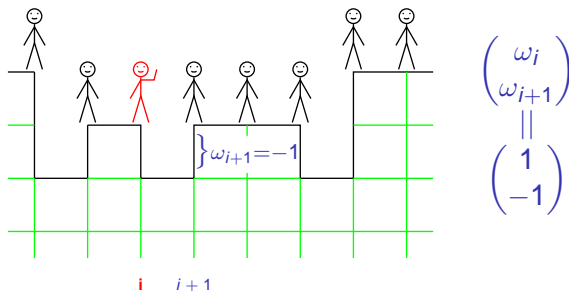
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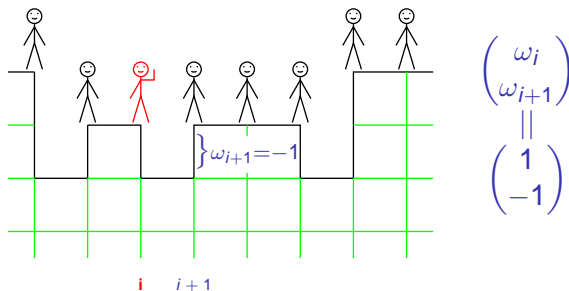
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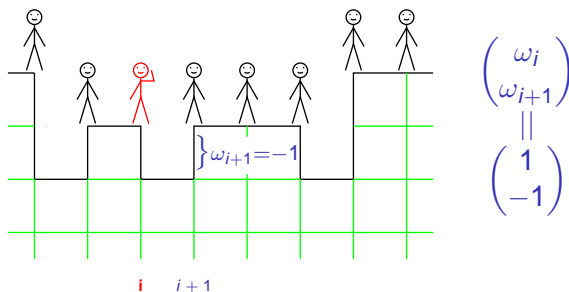
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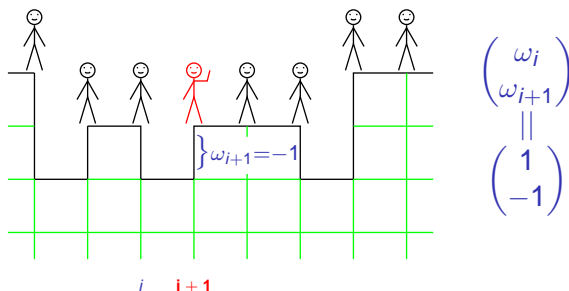
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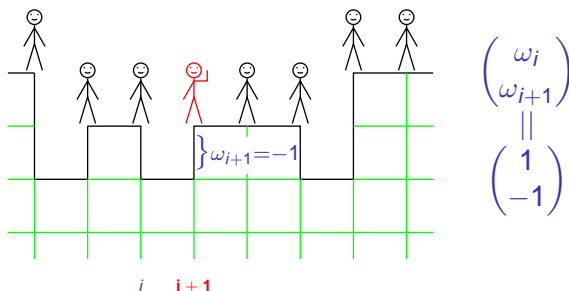
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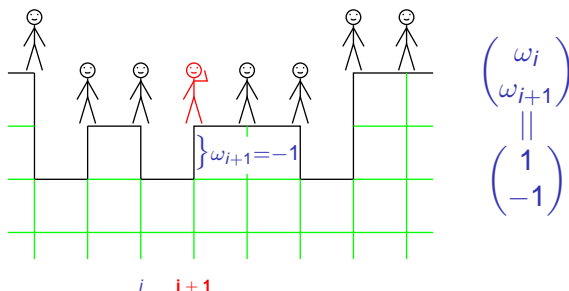
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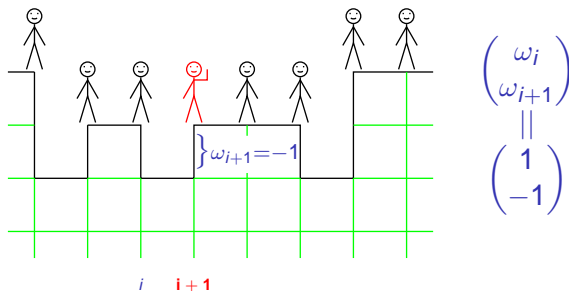
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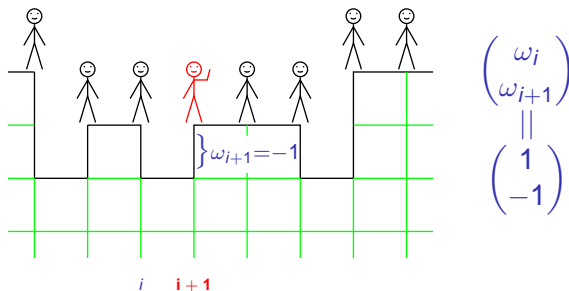
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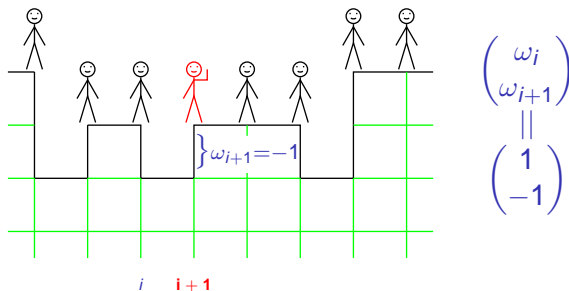
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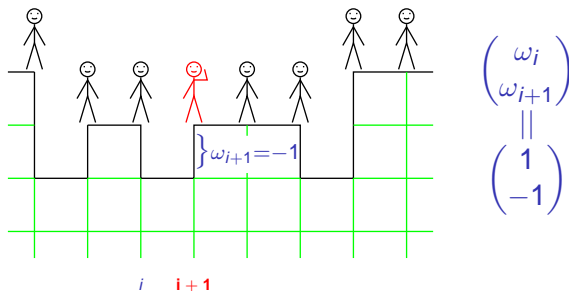
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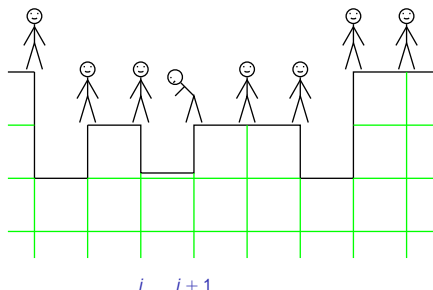
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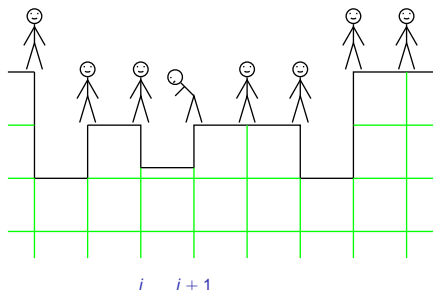
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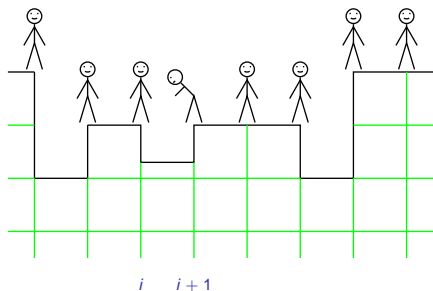
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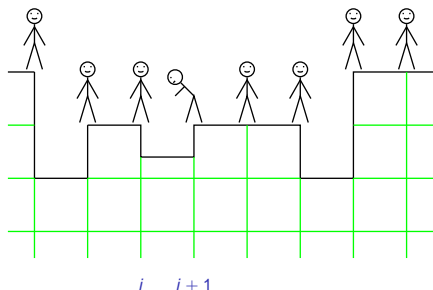
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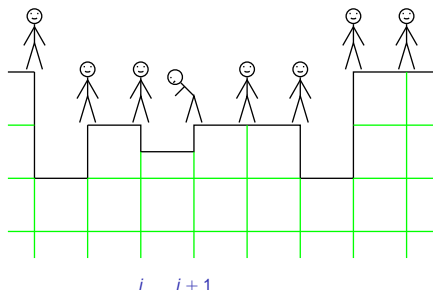
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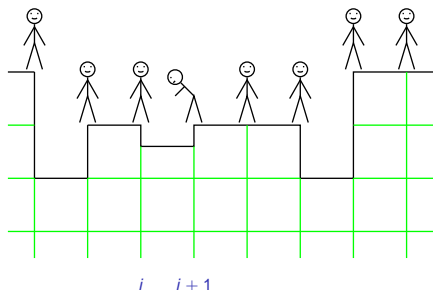
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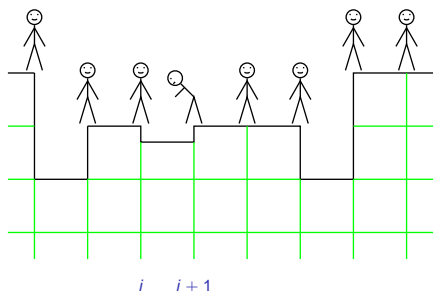
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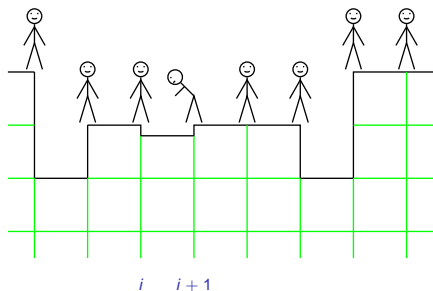
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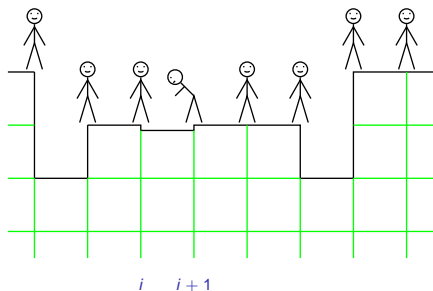
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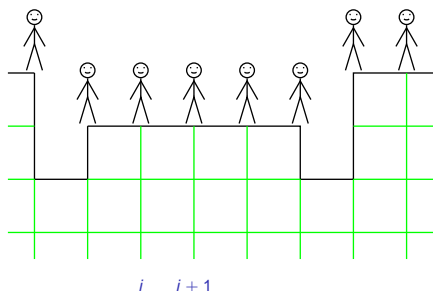
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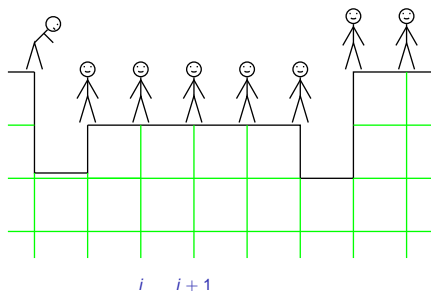
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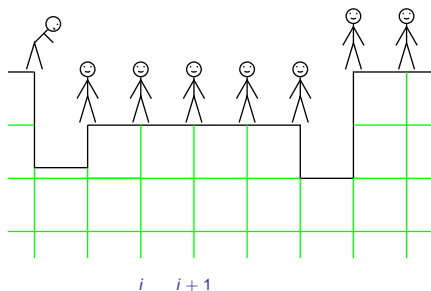
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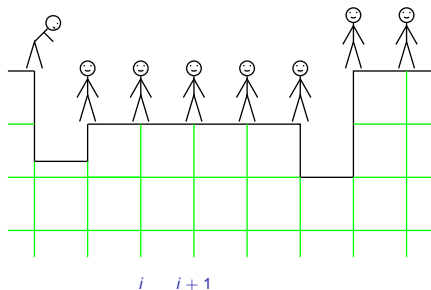
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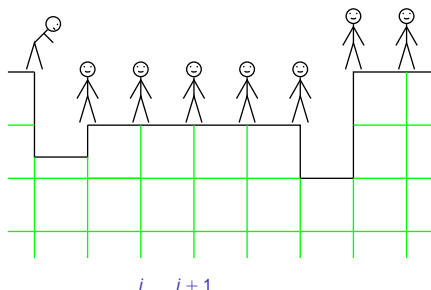
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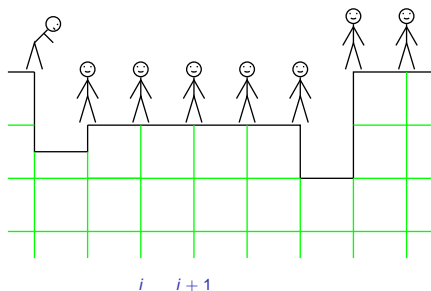
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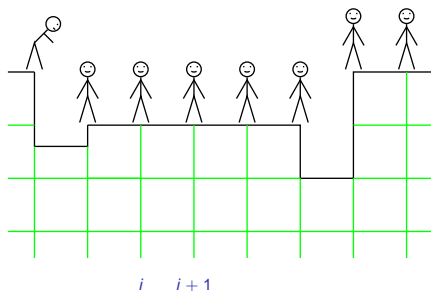
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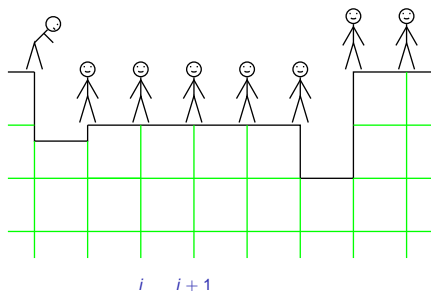
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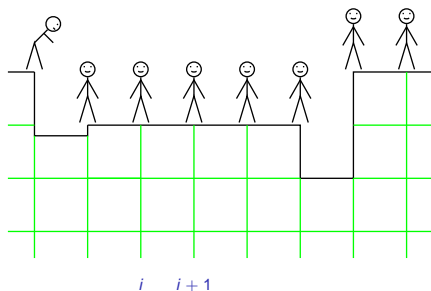
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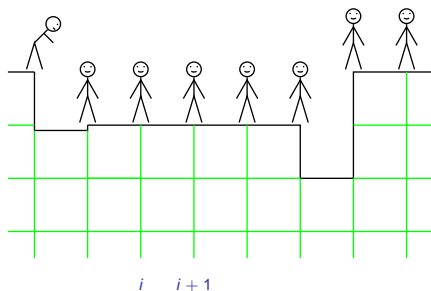
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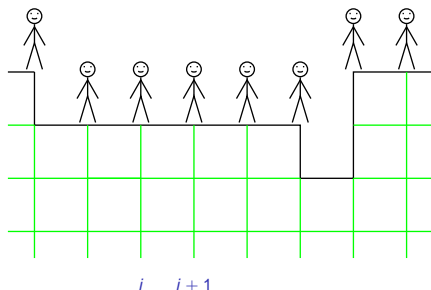
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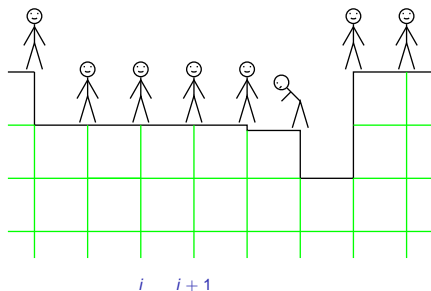
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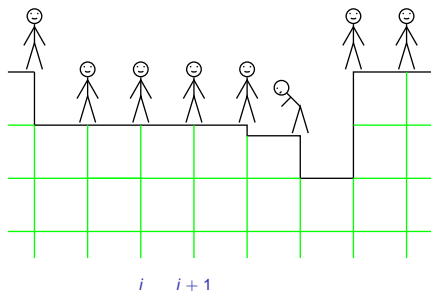
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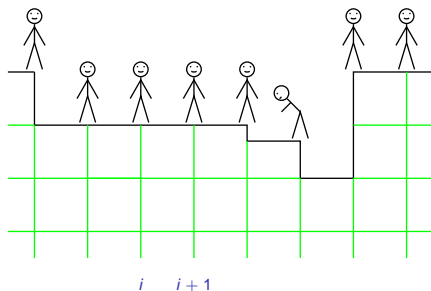
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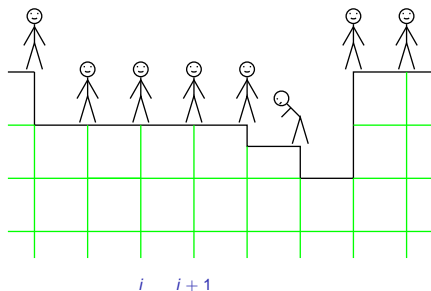
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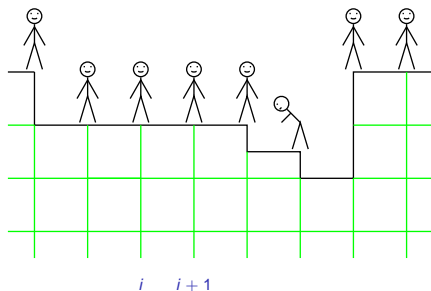
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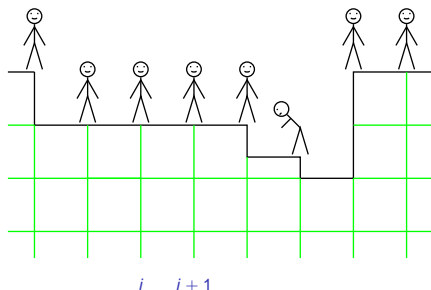
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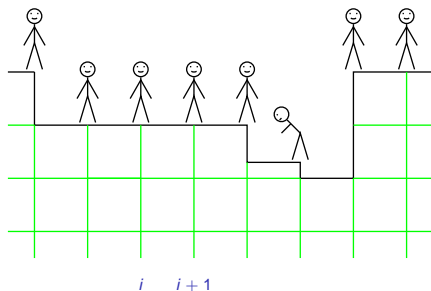
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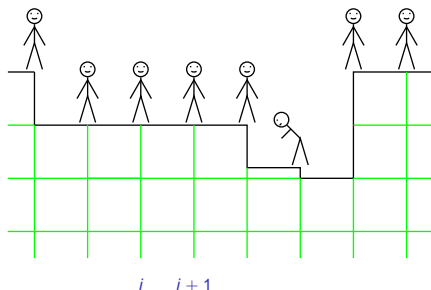
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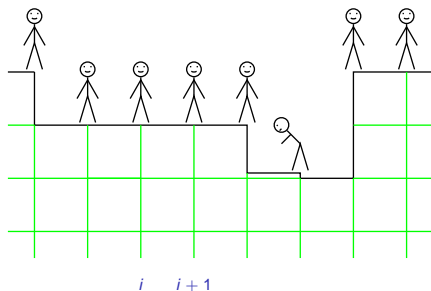
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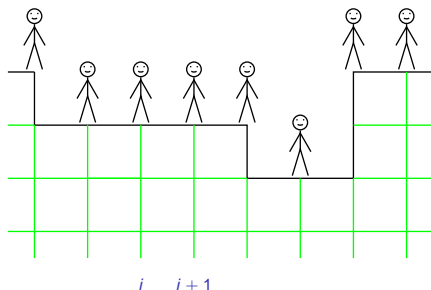
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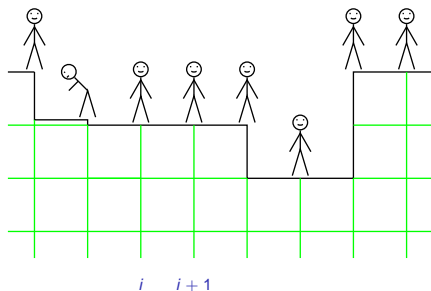
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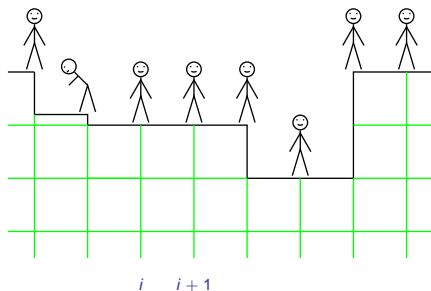
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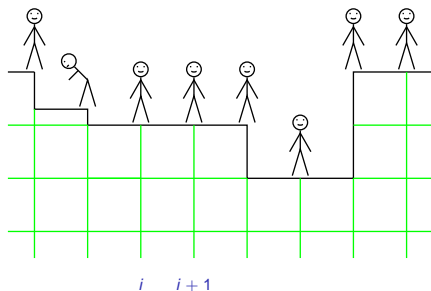
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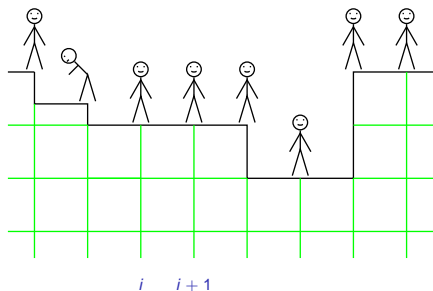
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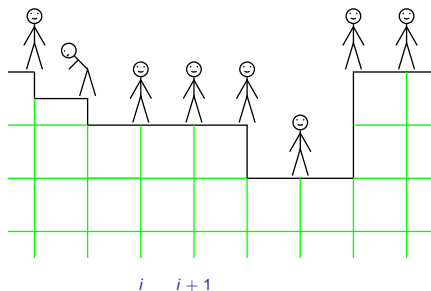
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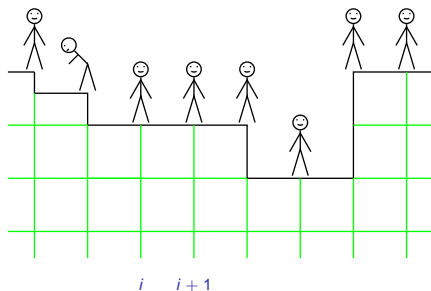
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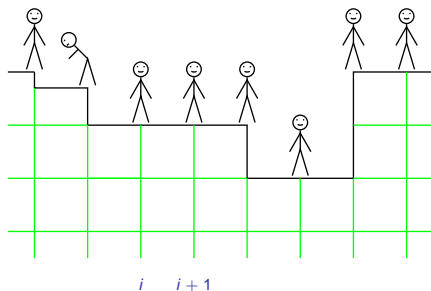
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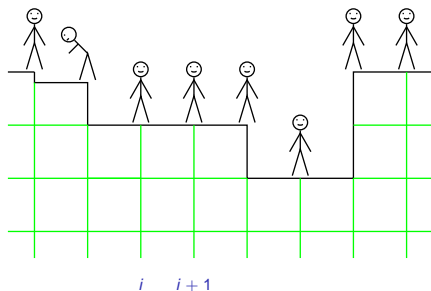
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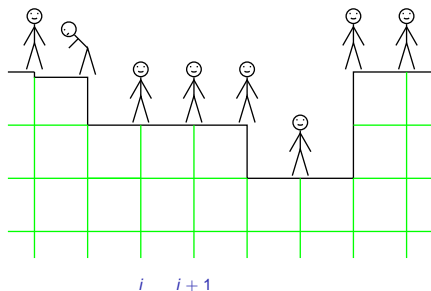
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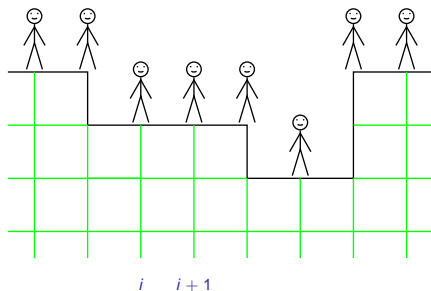
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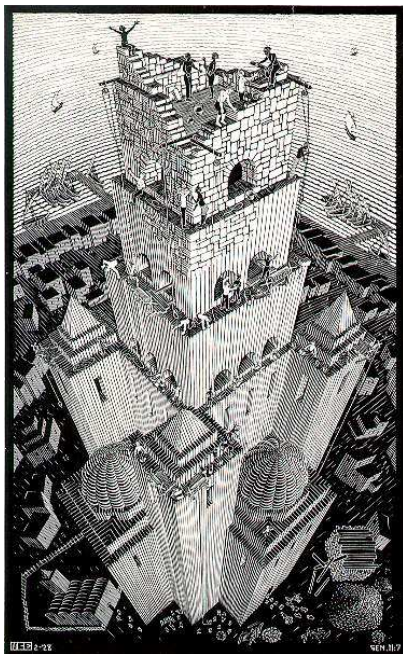


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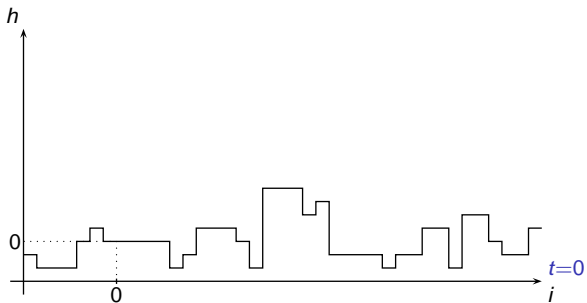
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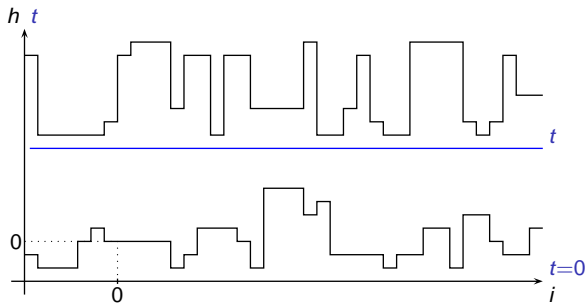
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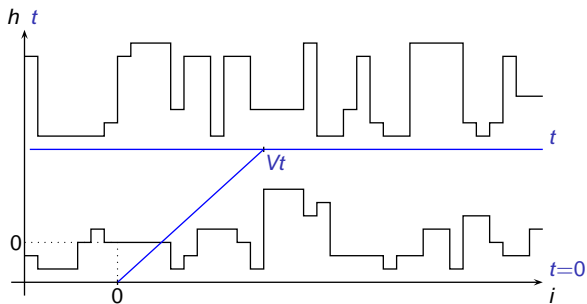
Integrated particle current



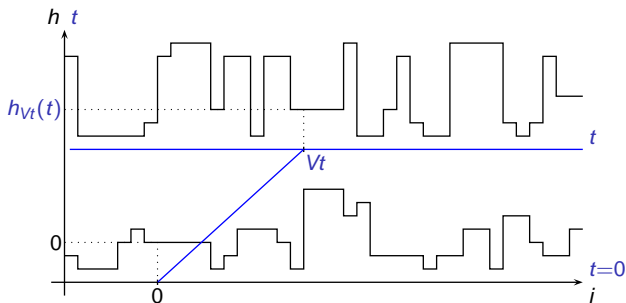
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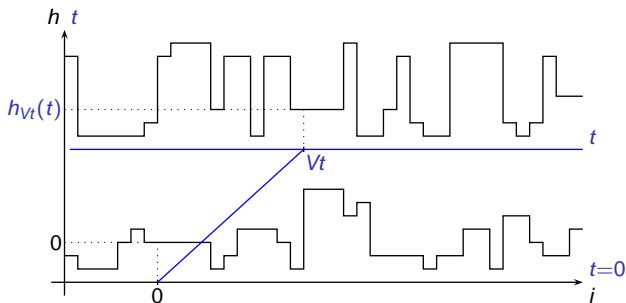
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Question: What is the time-order of $\text{Var}(h_{Vt}(t))$?

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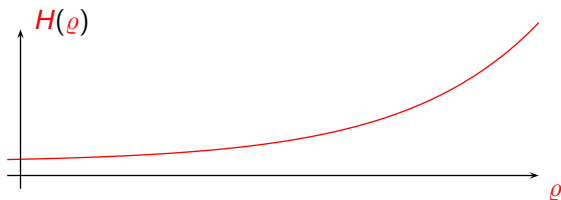
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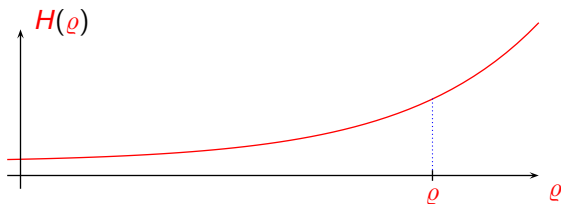
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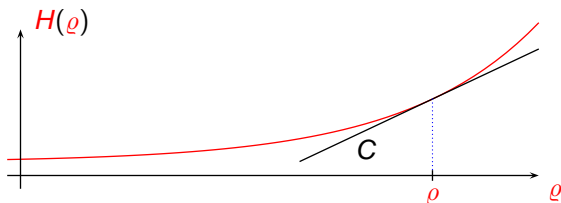
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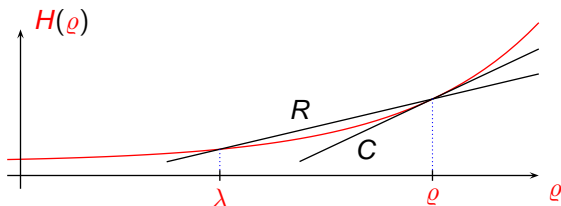
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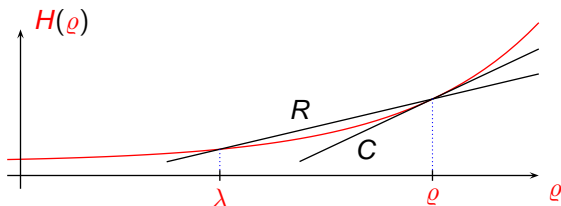
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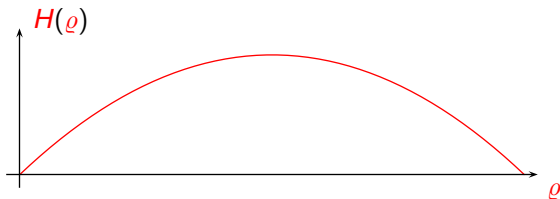
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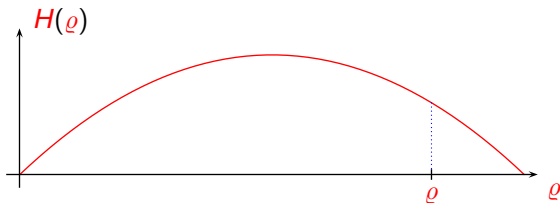
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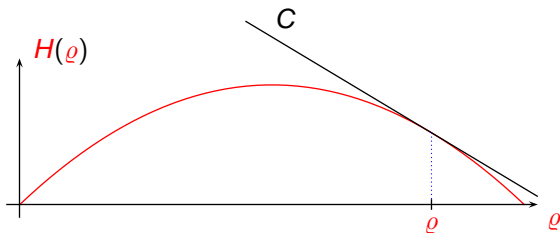
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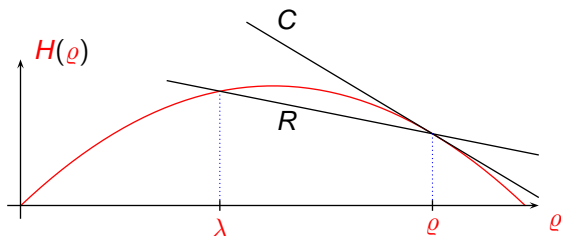
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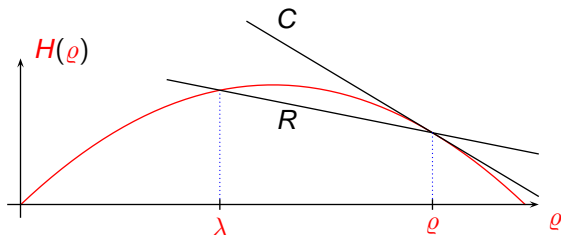
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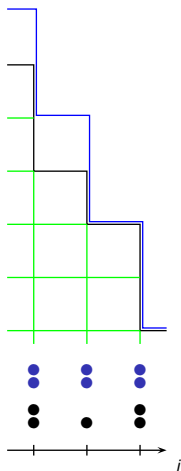
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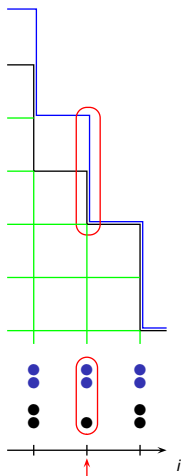
Tool: the second class particle

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



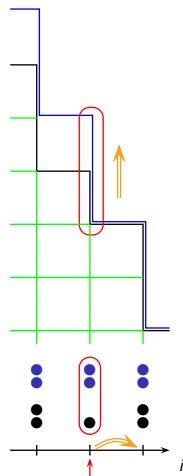
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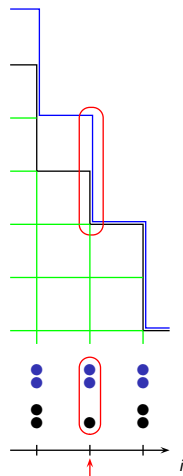
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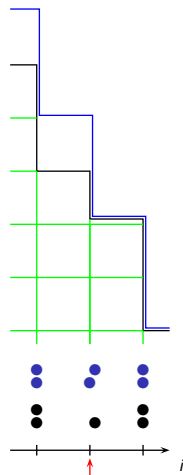
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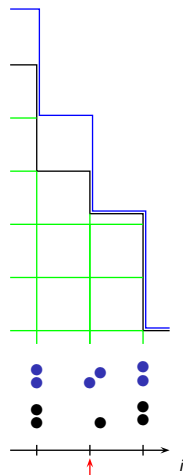
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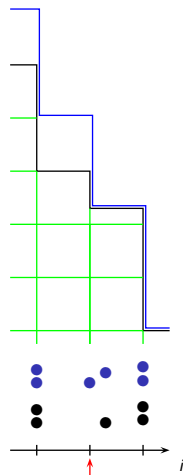
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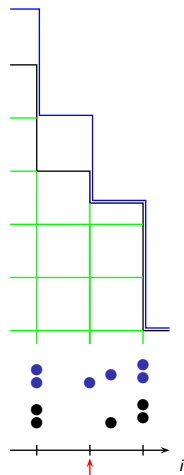
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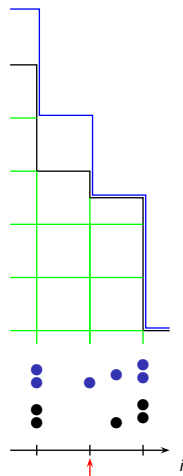
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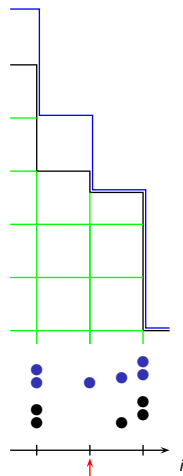
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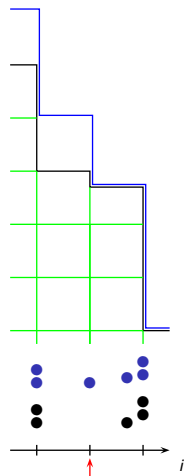
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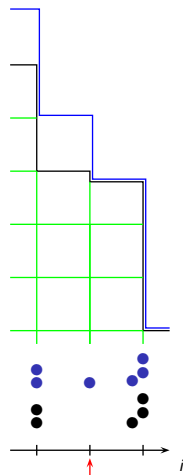
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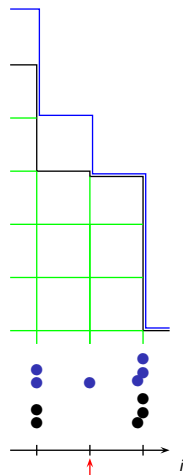
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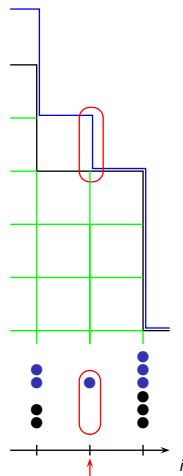
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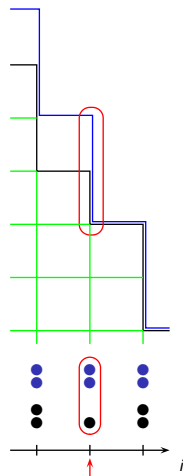
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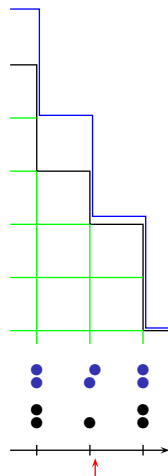
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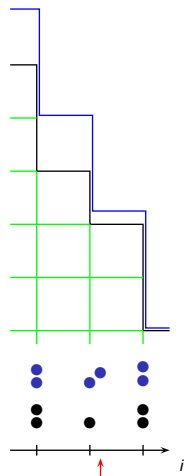
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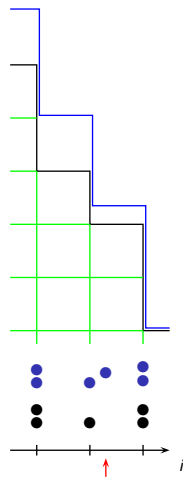
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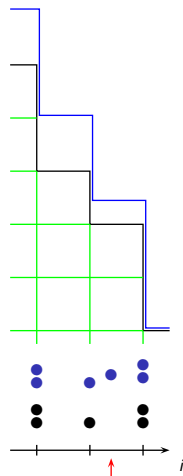
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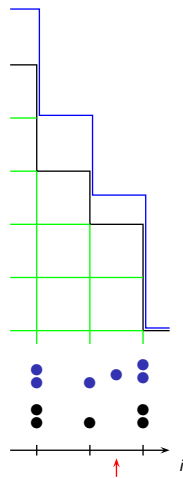
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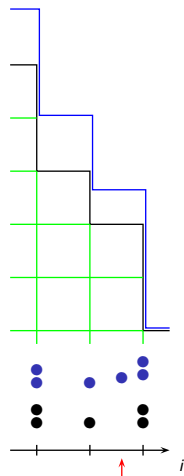
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$\text{rate} \leq \text{rate}$

with $\text{rate} - \text{rate}$:

Tool: the second class particle

States ω and ω' only differ at one site.



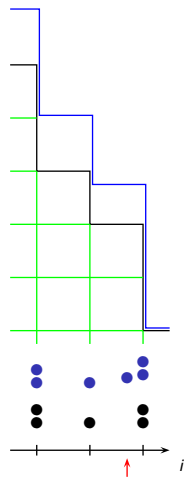
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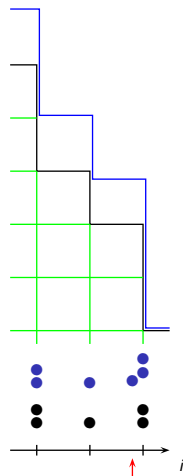
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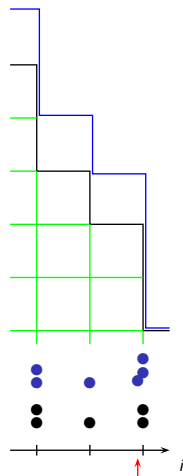
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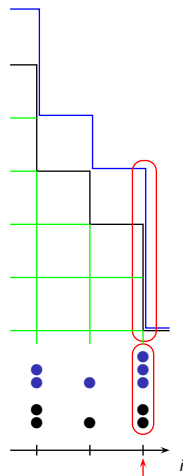
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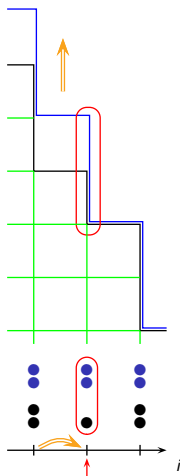
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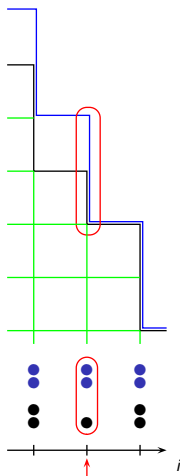
Growth on the left:
 $\text{rate} \geq \text{rate}$



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States ω and ω' only differ at one site.

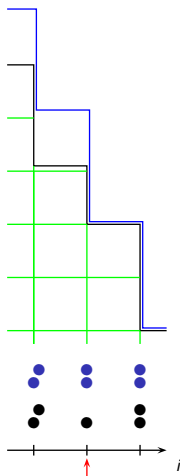
Growth on the left:
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States ω and ω' only differ at one site.

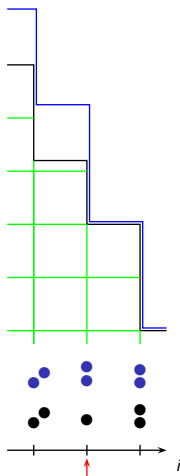
Growth on the left:
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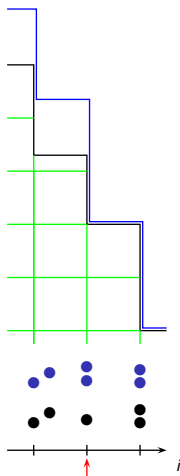
Growth on the left:
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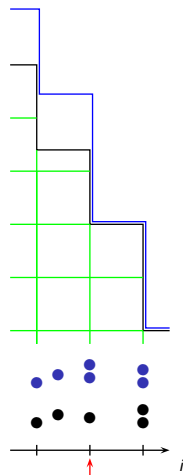
Growth on the left:
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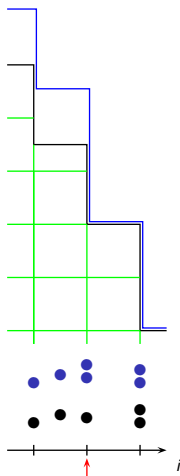
Growth on the left:
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Tool: the second class particle

States ω and ω' only differ at one site.

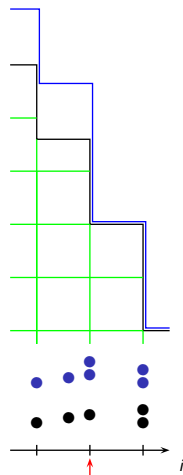
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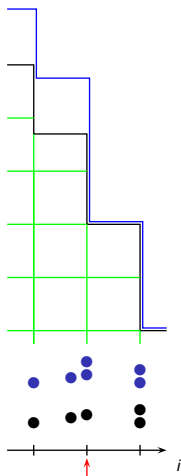
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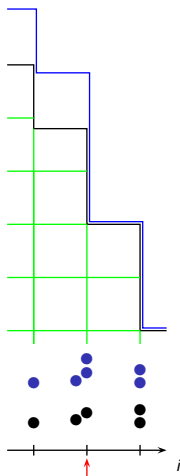
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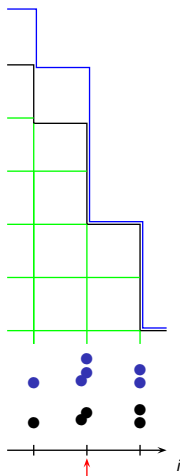
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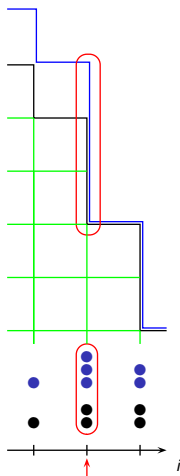
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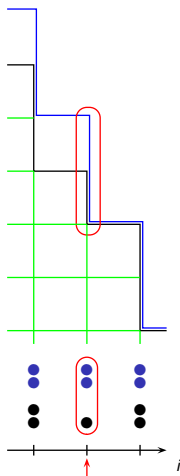
with rate:



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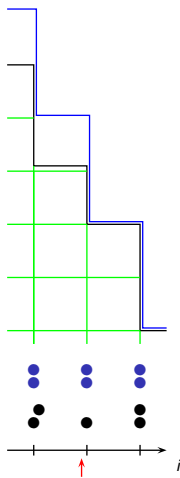
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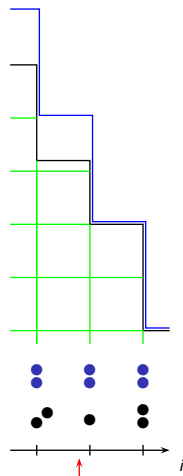
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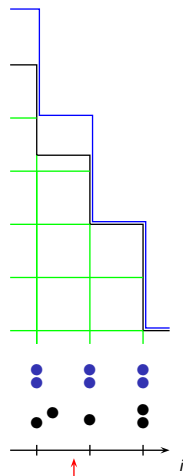
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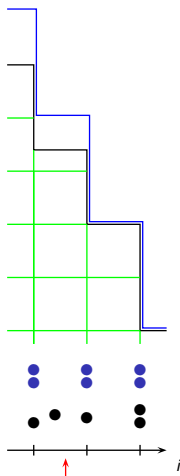
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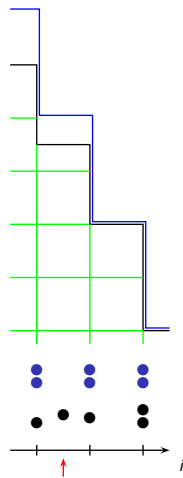
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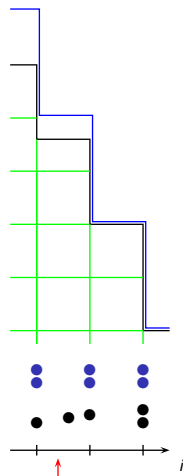
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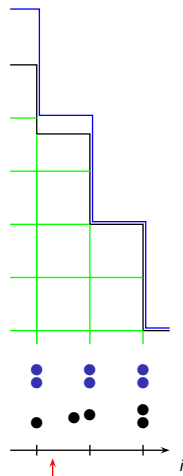
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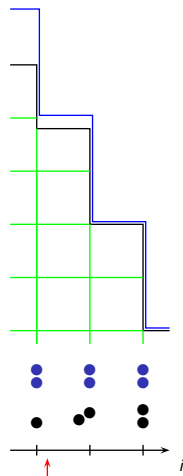
Growth on the left:
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Tool: the second class particle

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

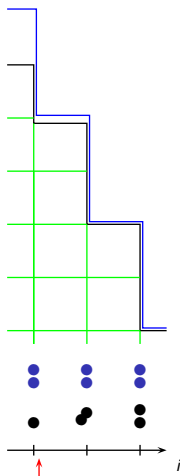
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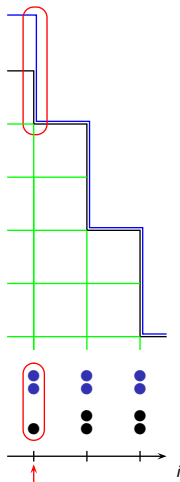
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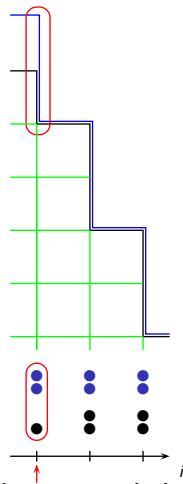
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States ω and $\tilde{\omega}$ only differ at one site.

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



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

Tool: the second class particle

Theorem (B. - Seppäläinen; also ideas from Bálint, Herbert, Michael Prähofer)

Started from (*almost*) equilibrium,

$$\mathbf{E}(Q(t)) = C \cdot t$$

in a whole bunch of processes.

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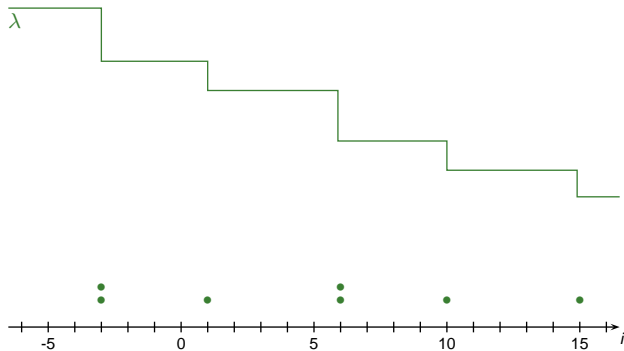
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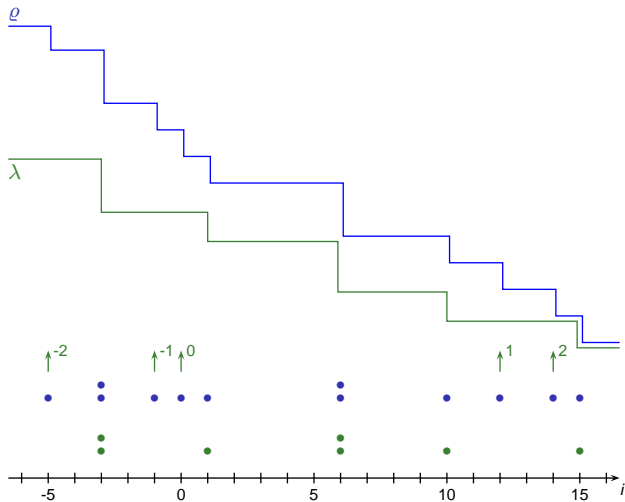
C is the **characteristic speed**.

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

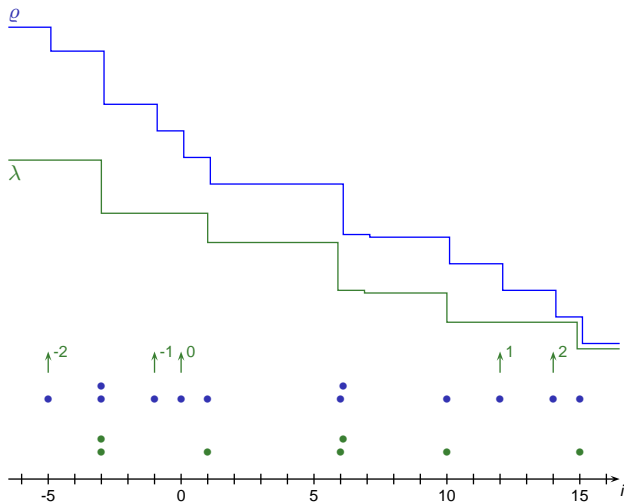
Many second class particles



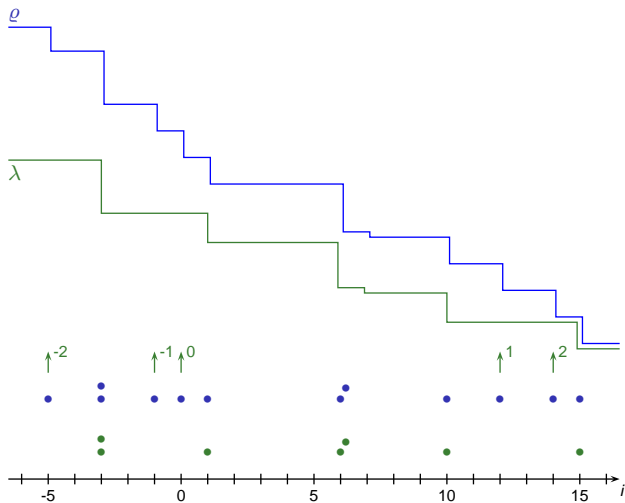
Many second class particles



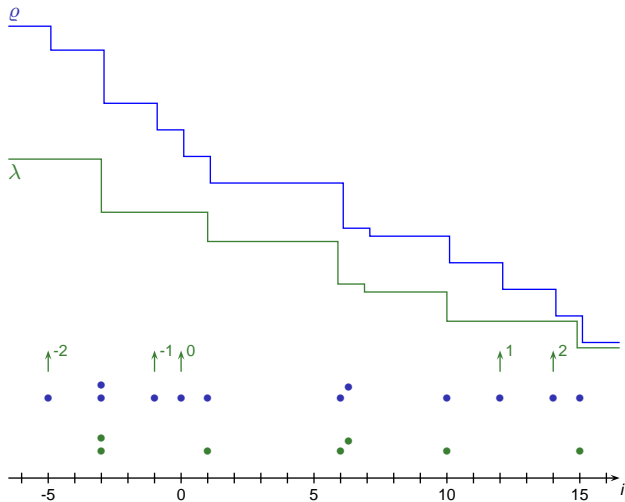
Many second class particles



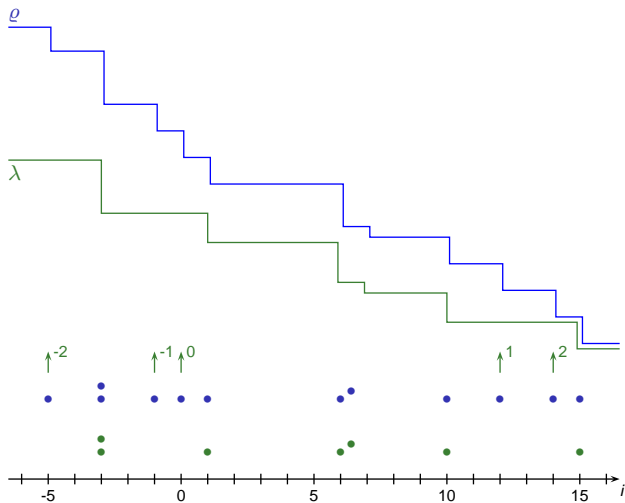
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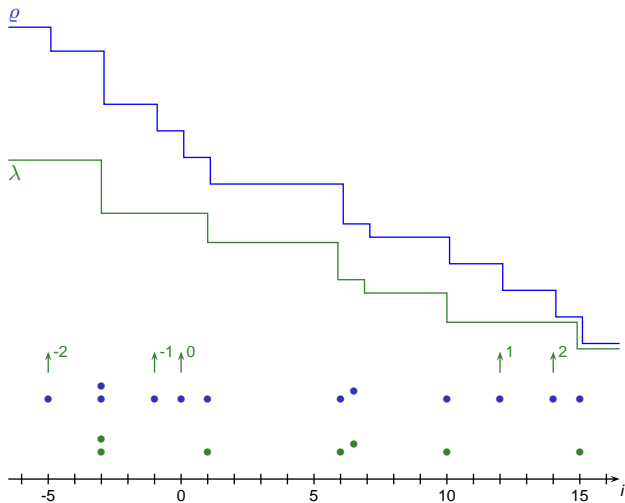
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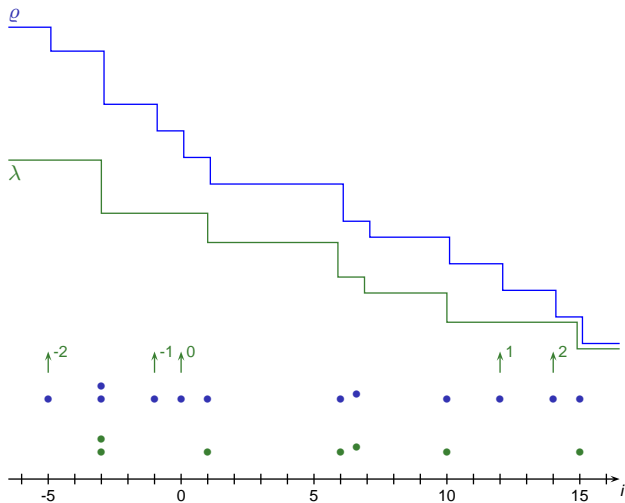
Many second class particles



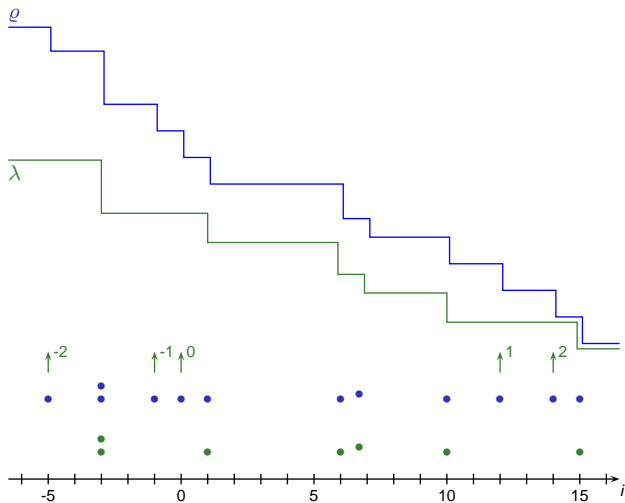
Many second class particles



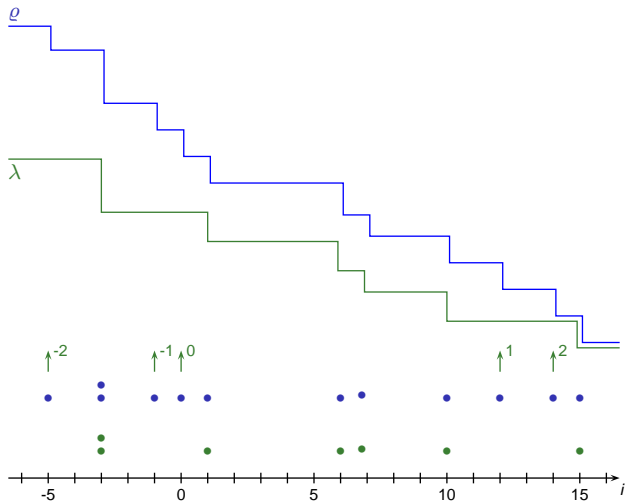
Many second class particles



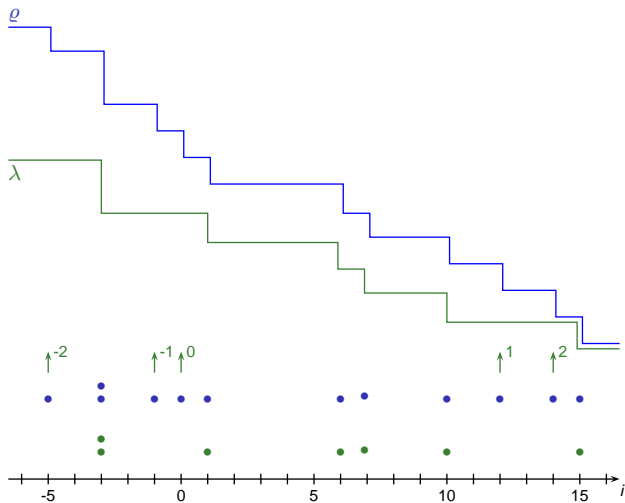
Many second class particles



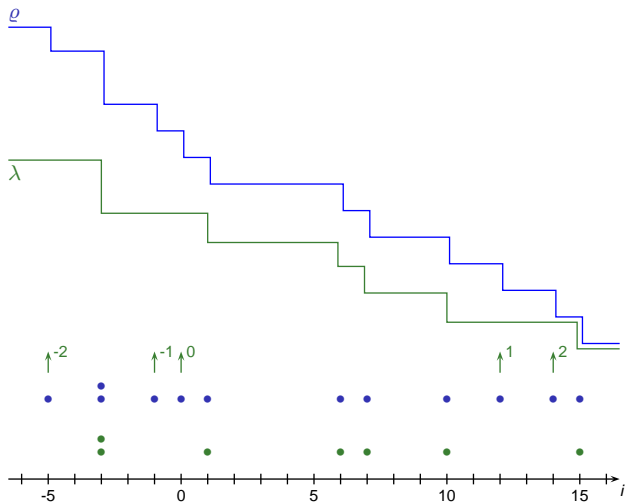
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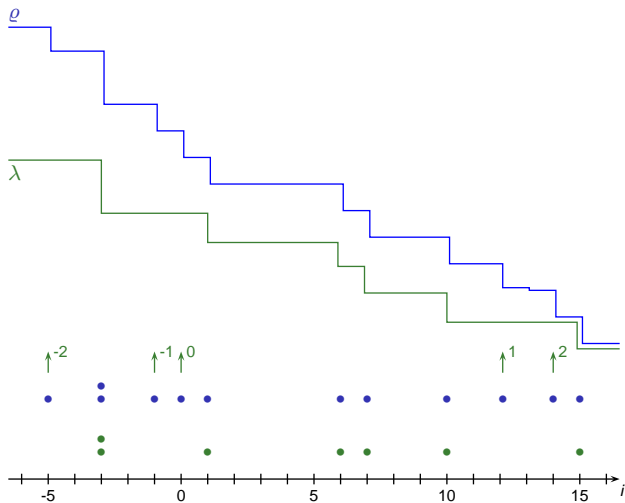
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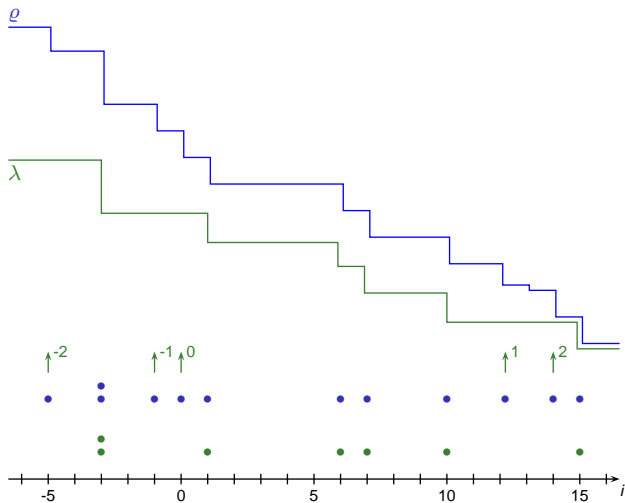
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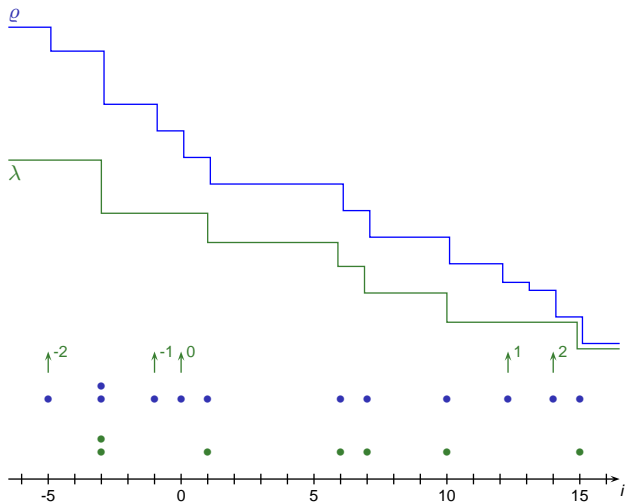
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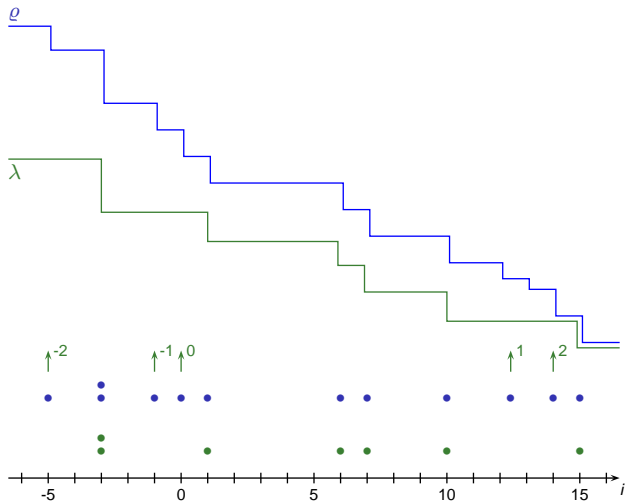
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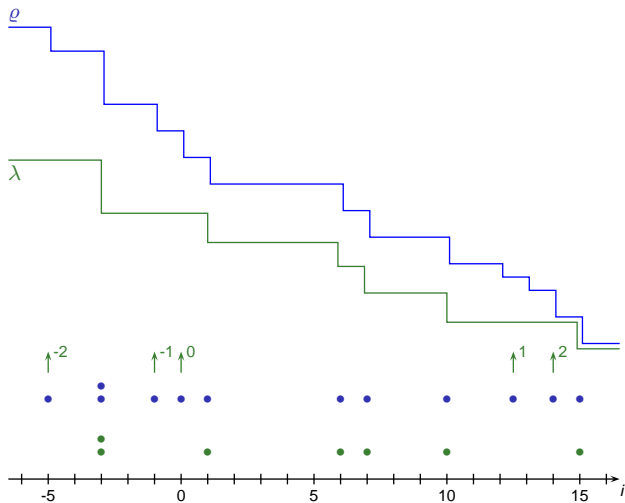
Many second class particles



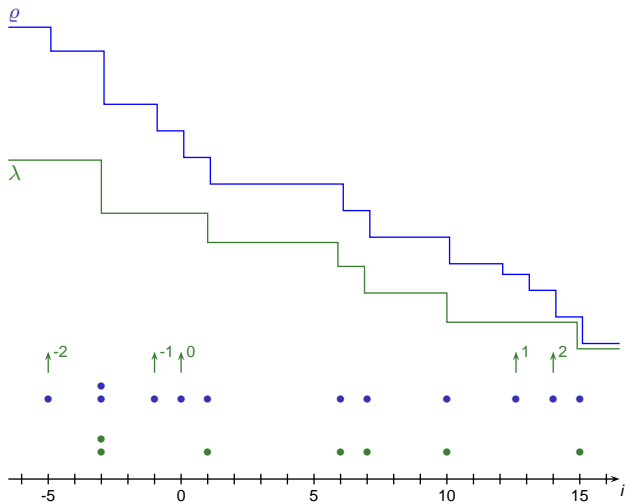
Many second class particles



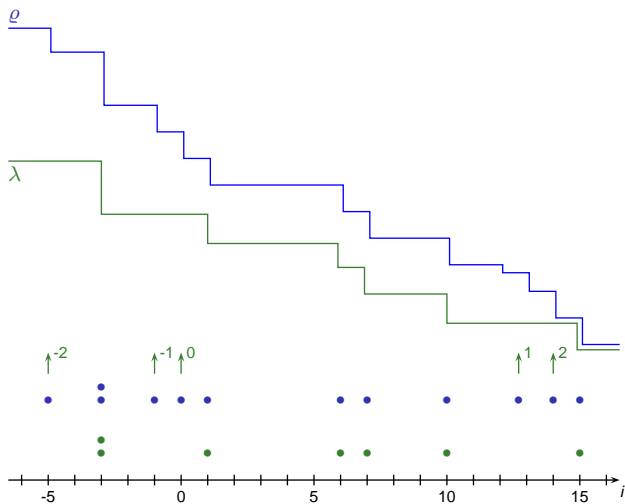
Many second class particles



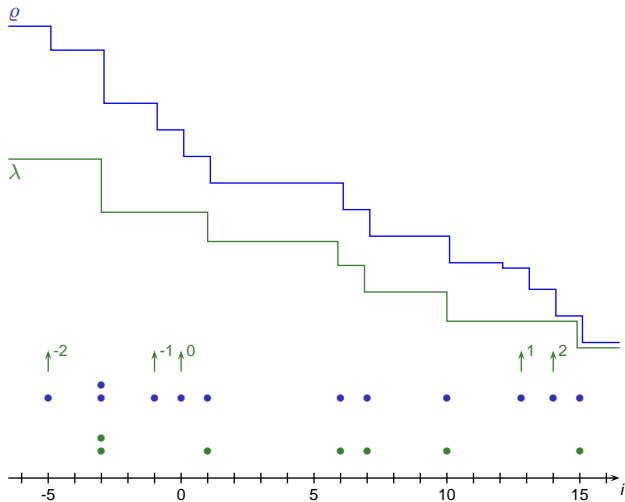
Many second class particles



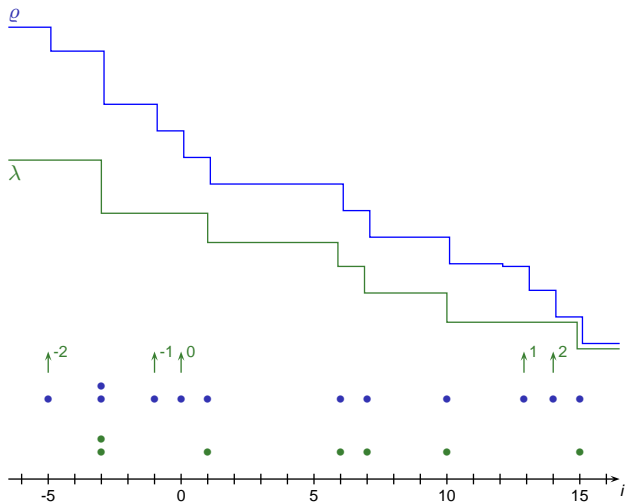
Many second class particles



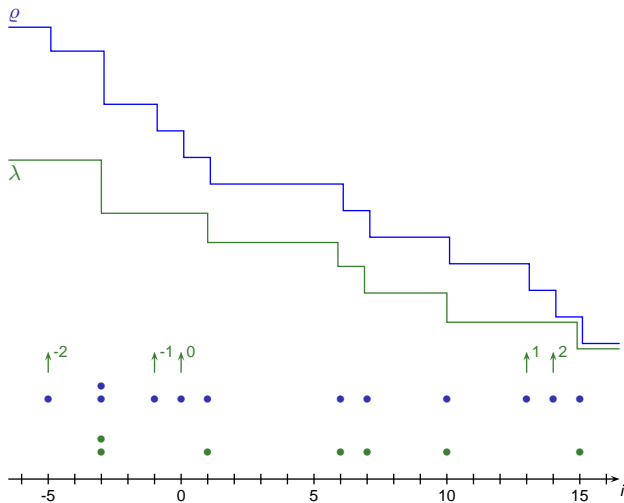
Many second class particles



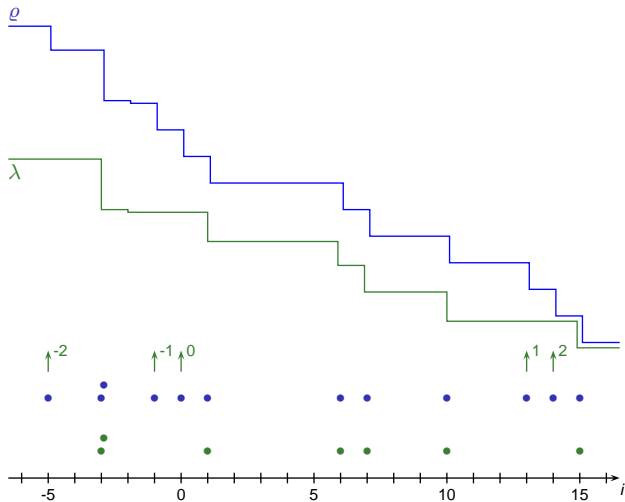
Many second class particles



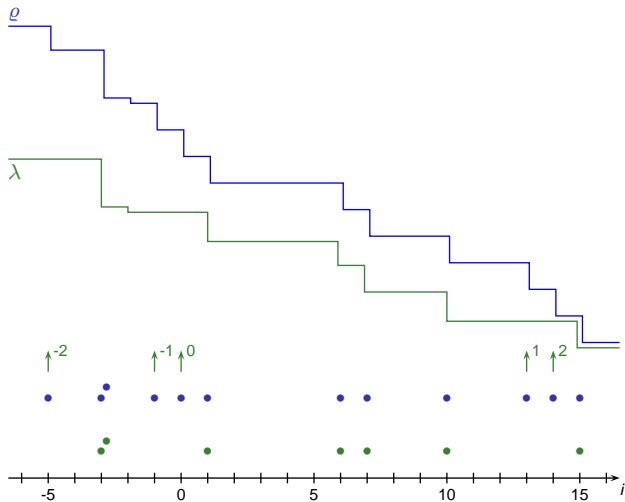
Many second class particles



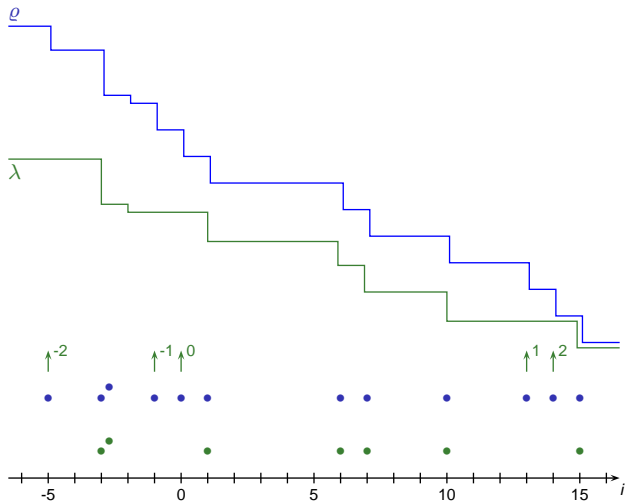
Many second class particles



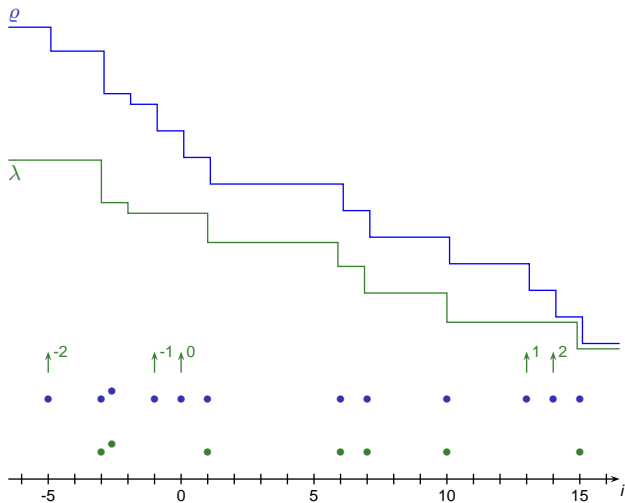
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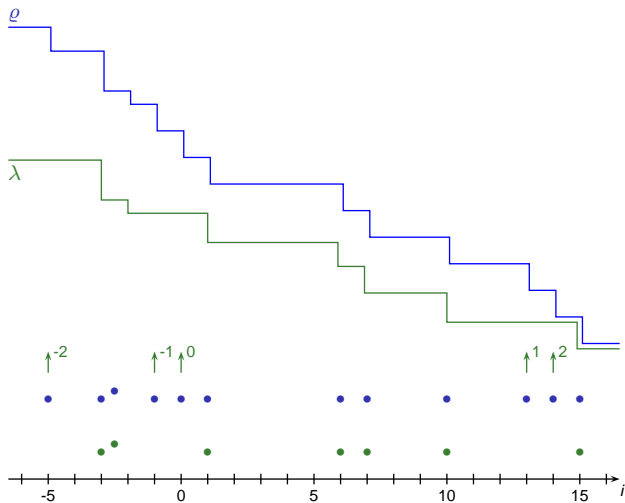
Many second class particles



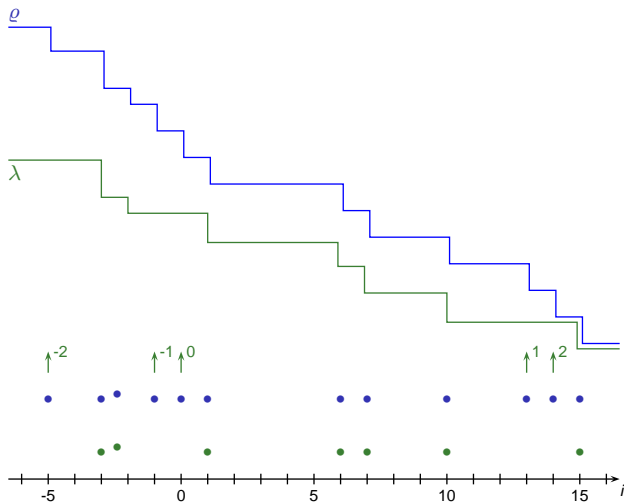
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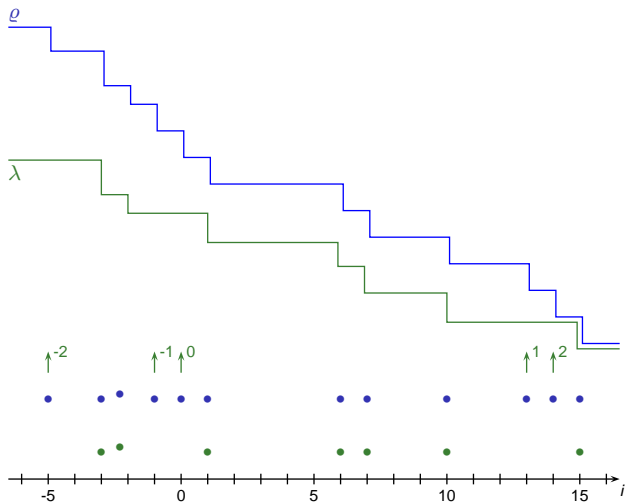
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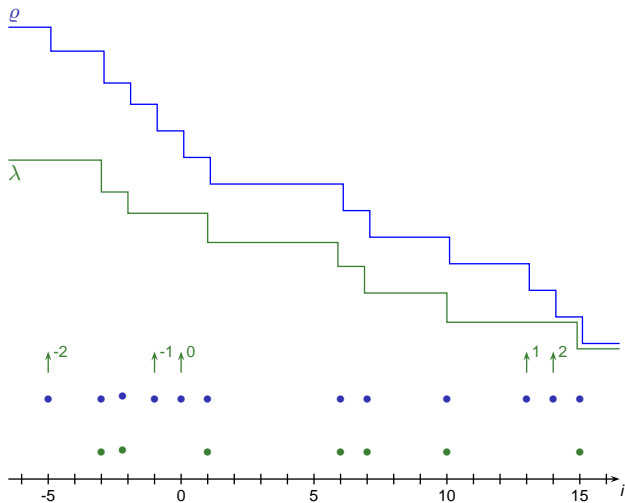
Many second class particles



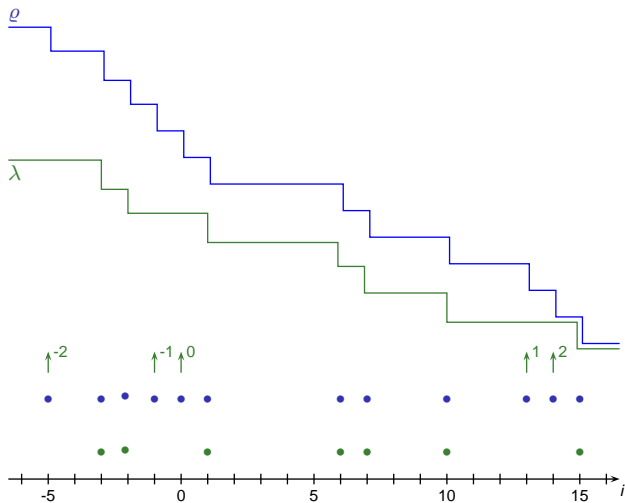
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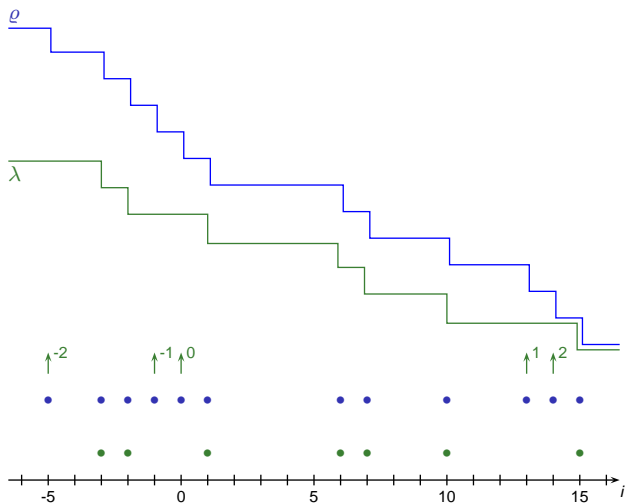
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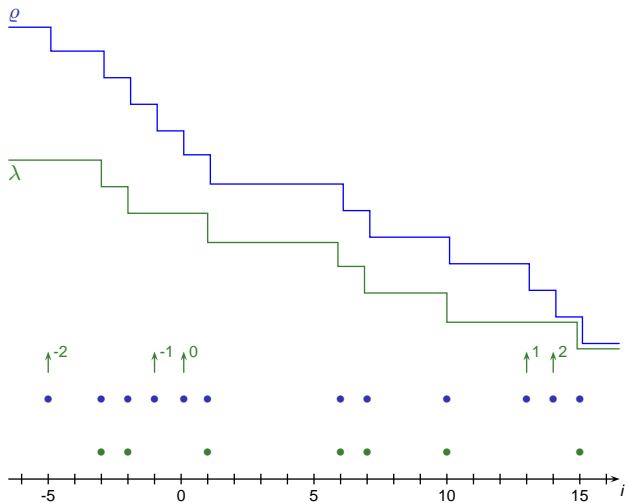
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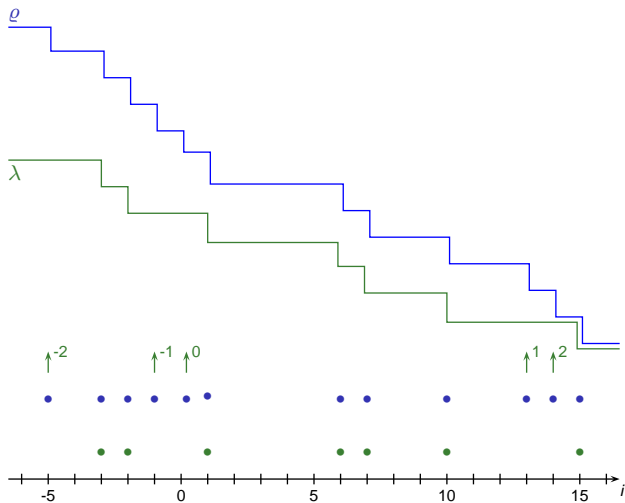
Many second class particles



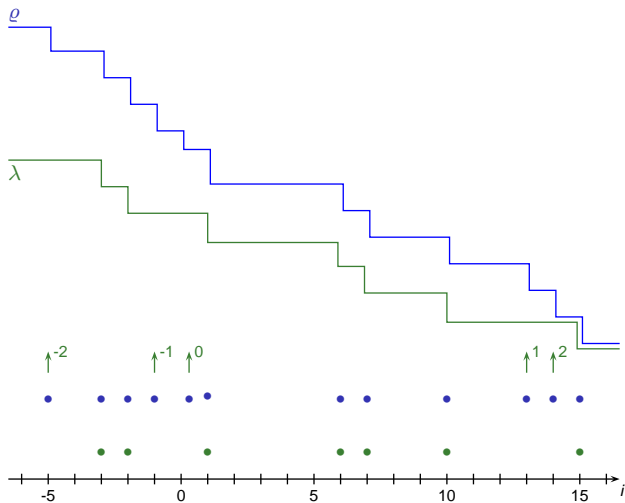
Many second class particles



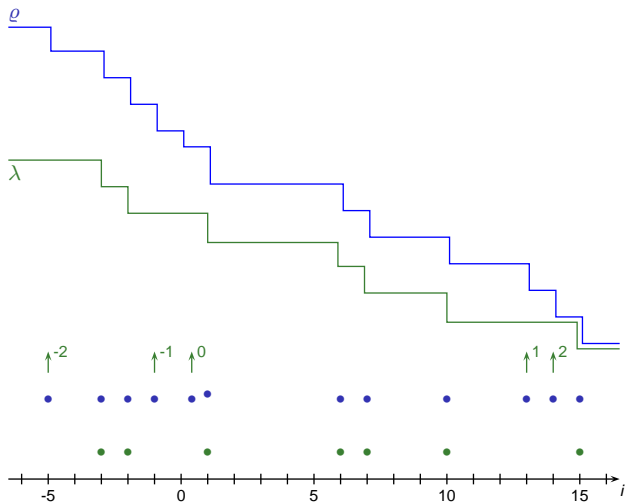
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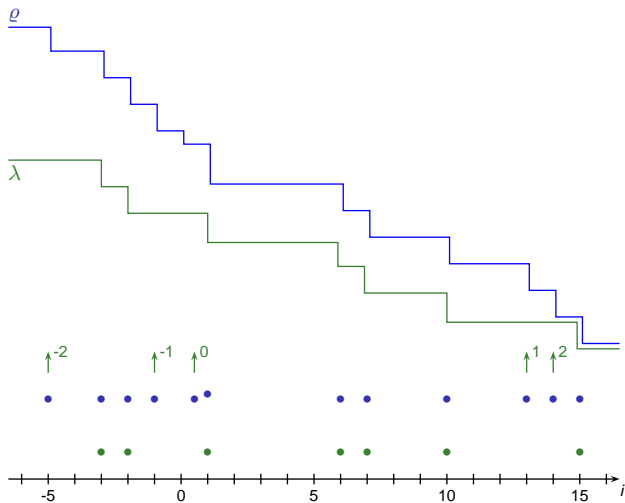
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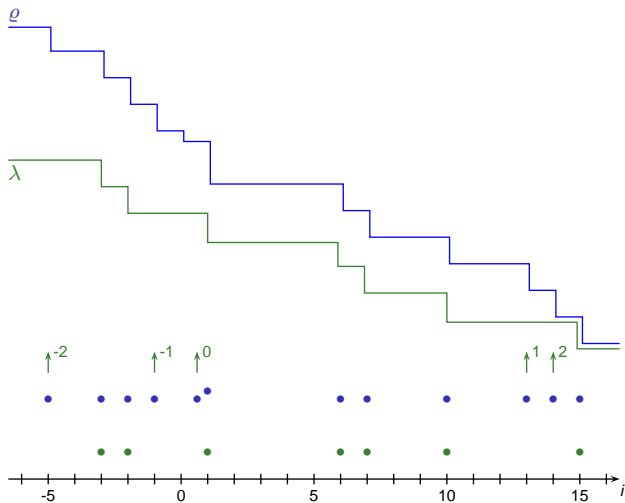
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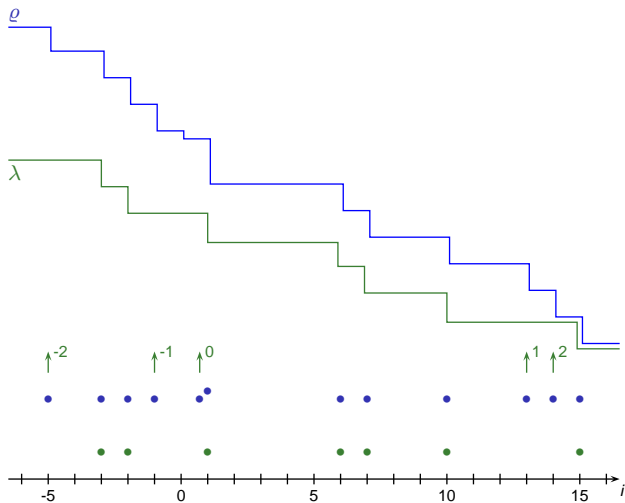
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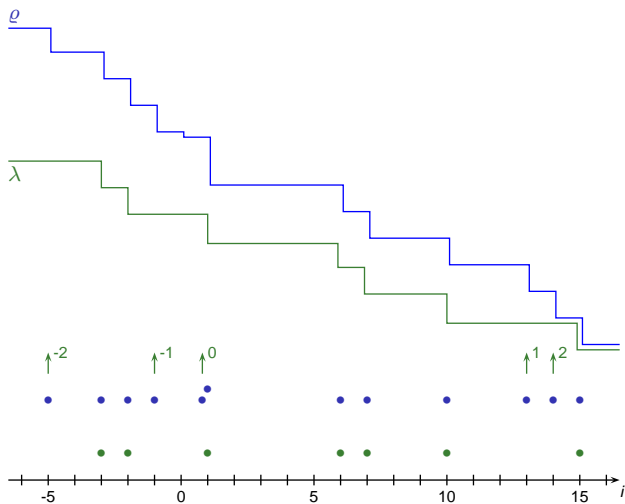
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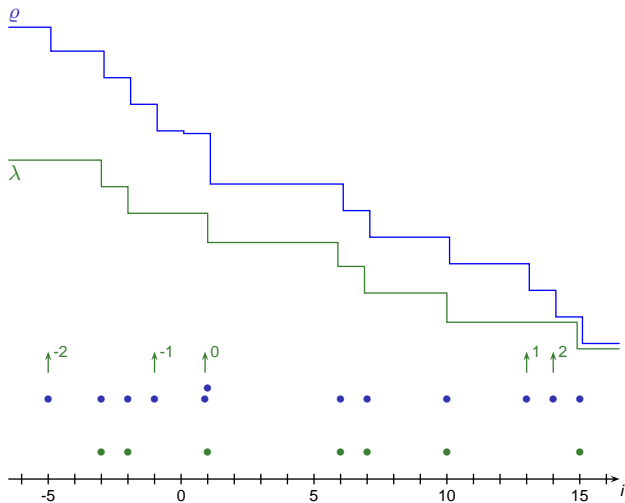
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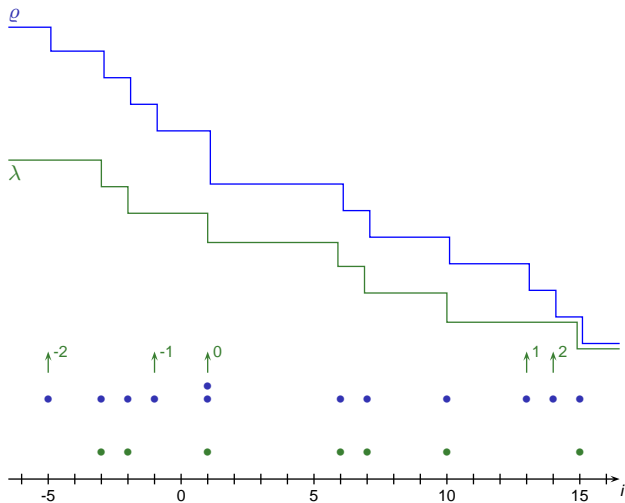
Many second class particles



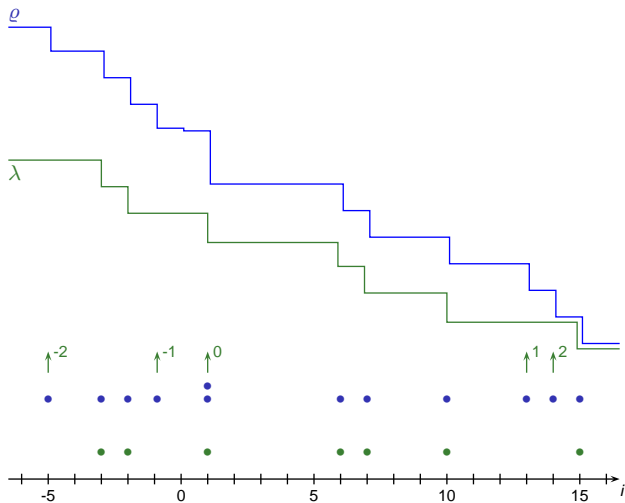
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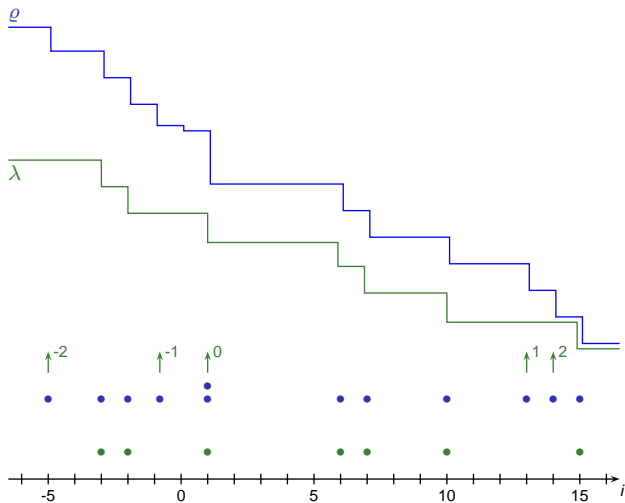
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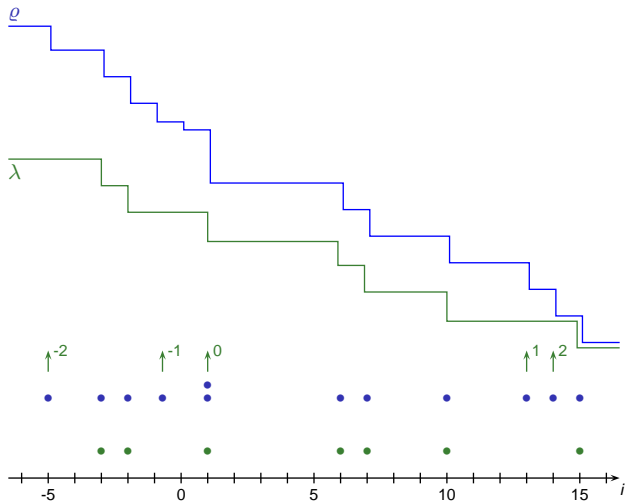
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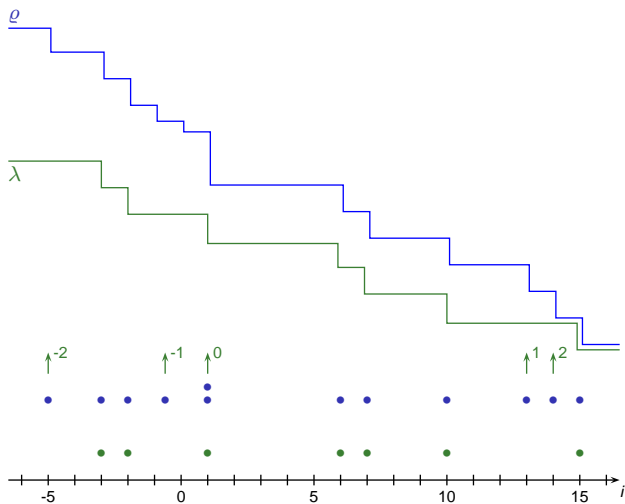
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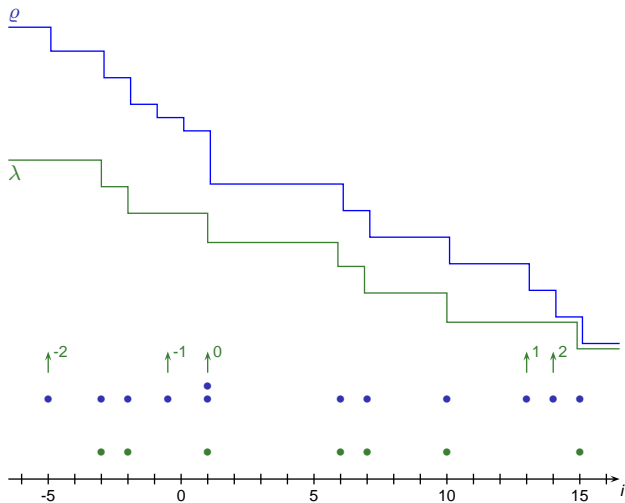
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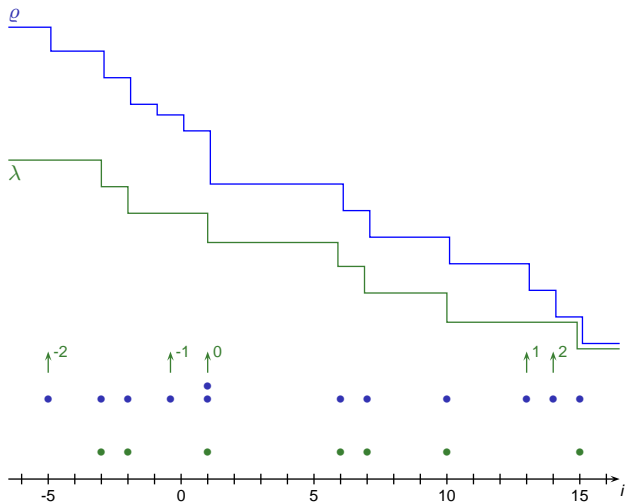
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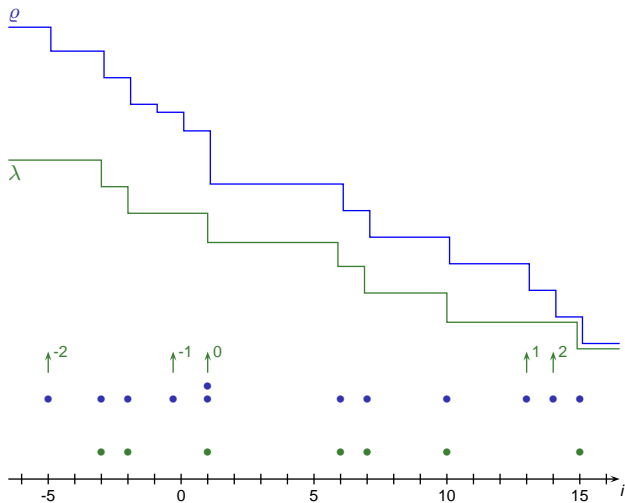
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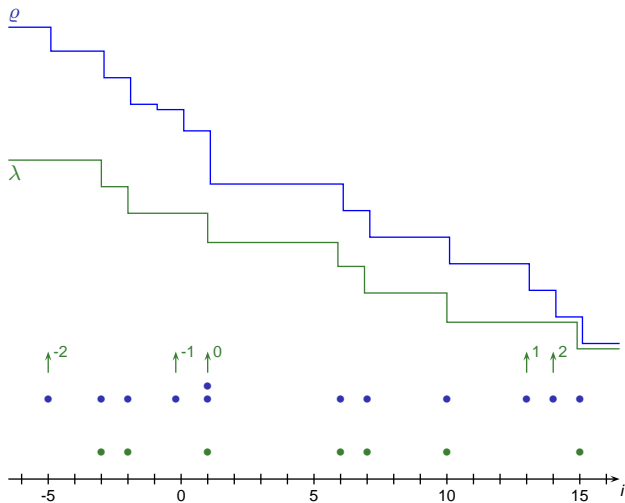
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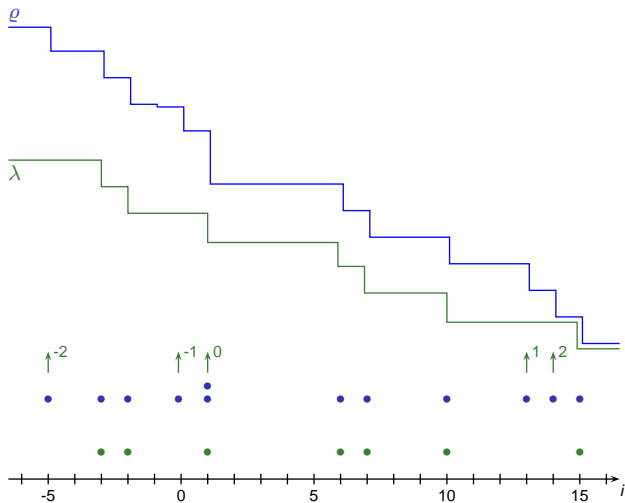
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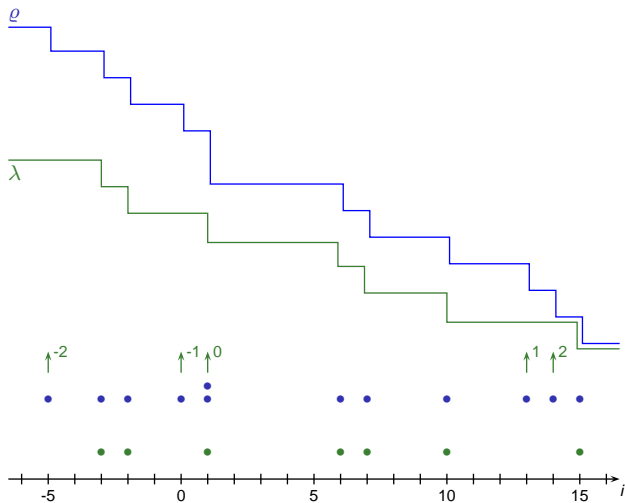
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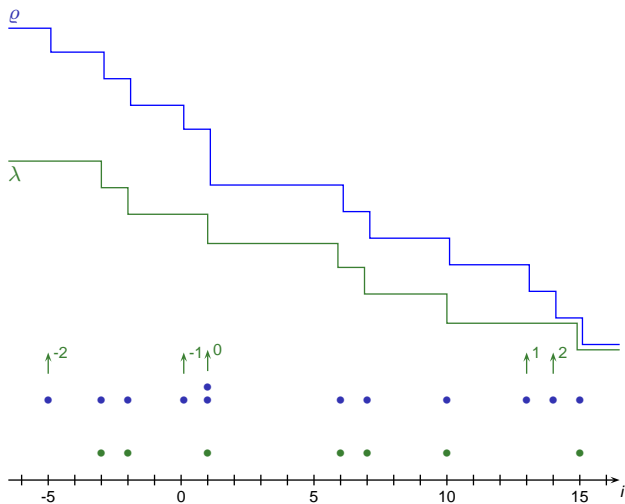
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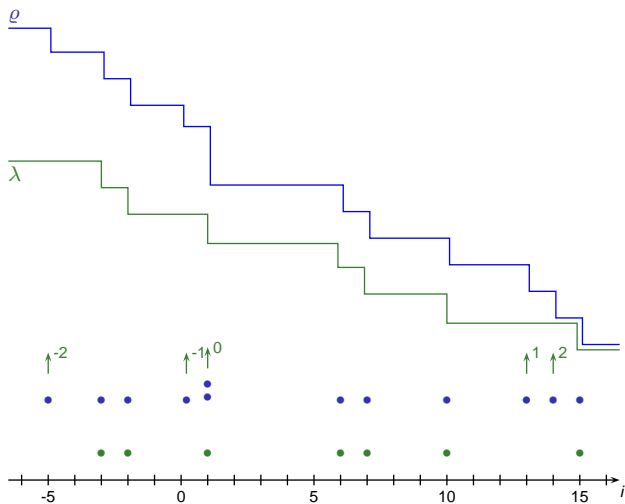
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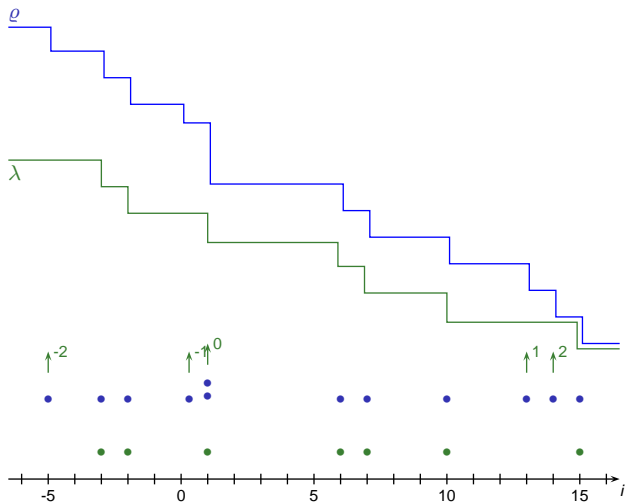
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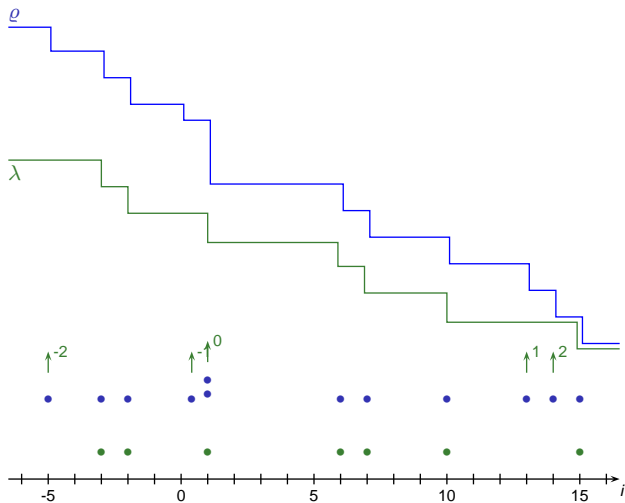
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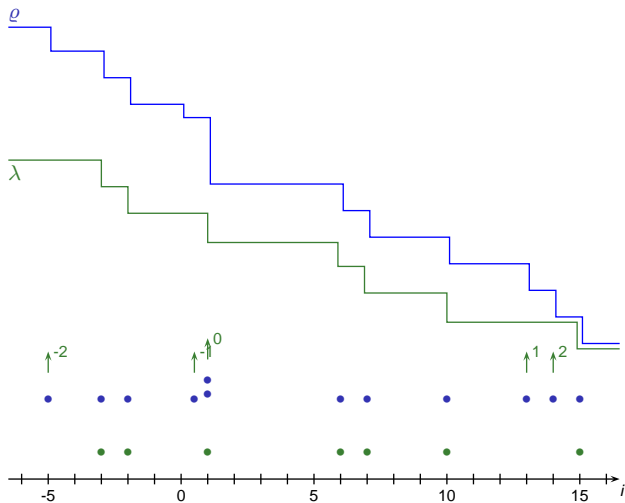
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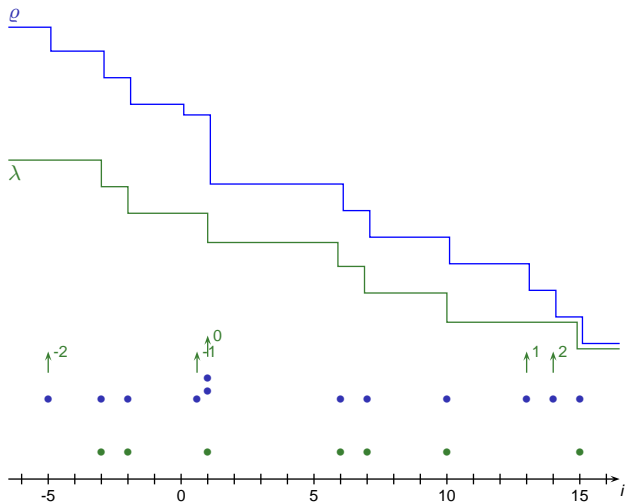
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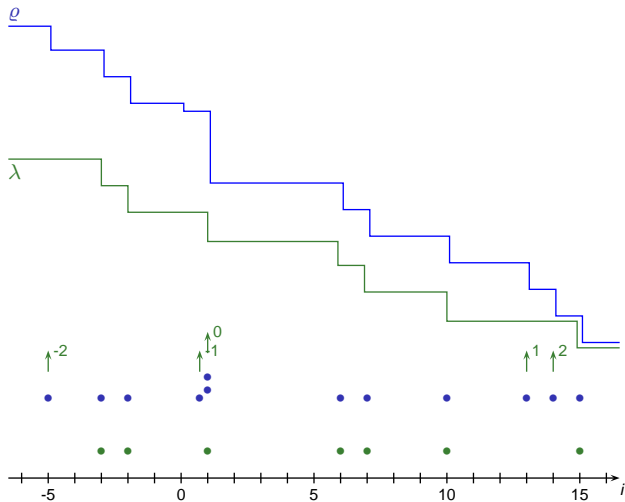
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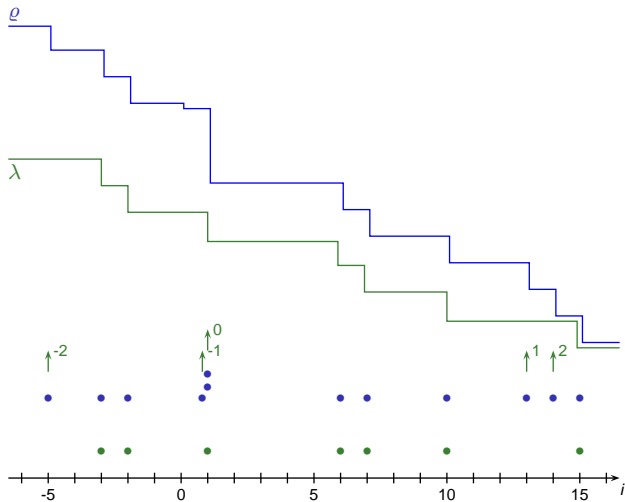
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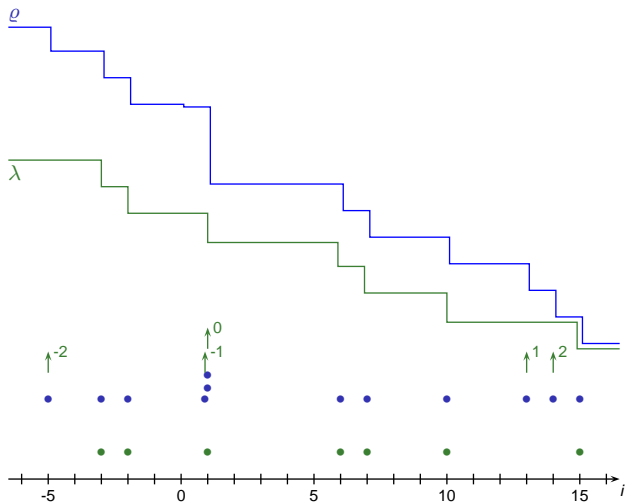
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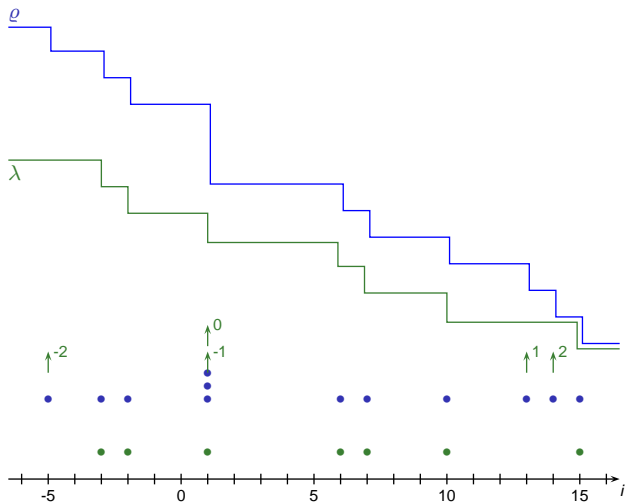
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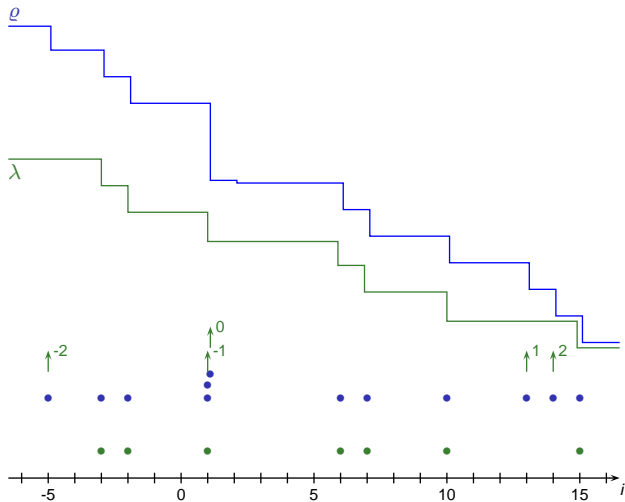
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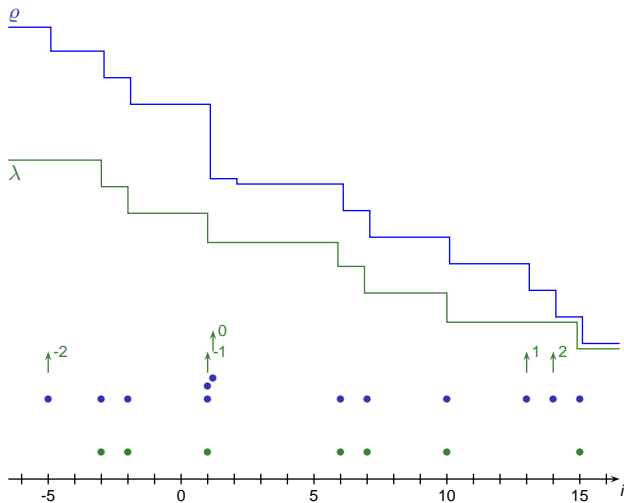
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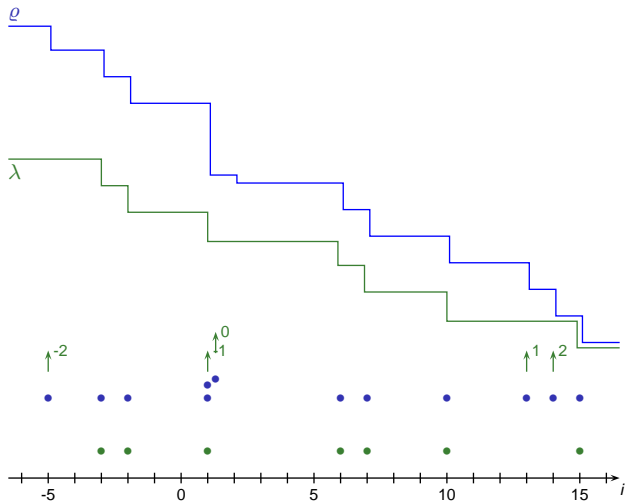
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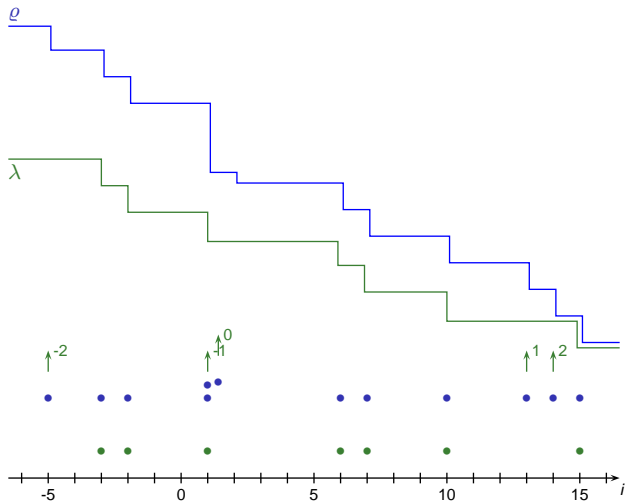
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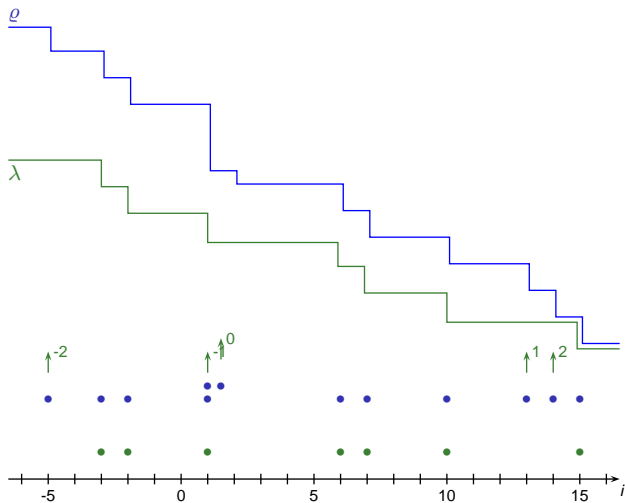
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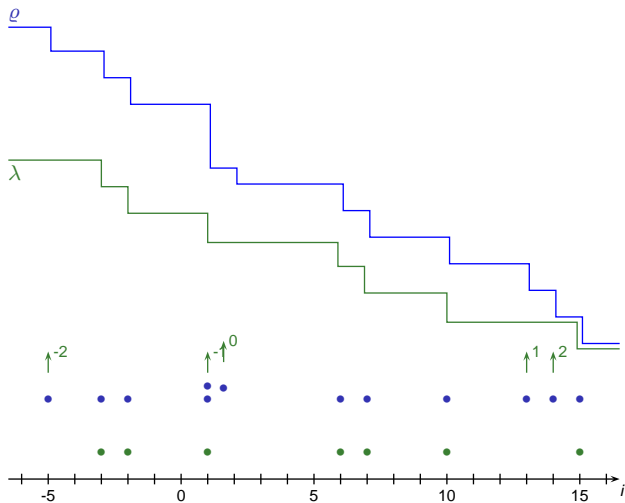
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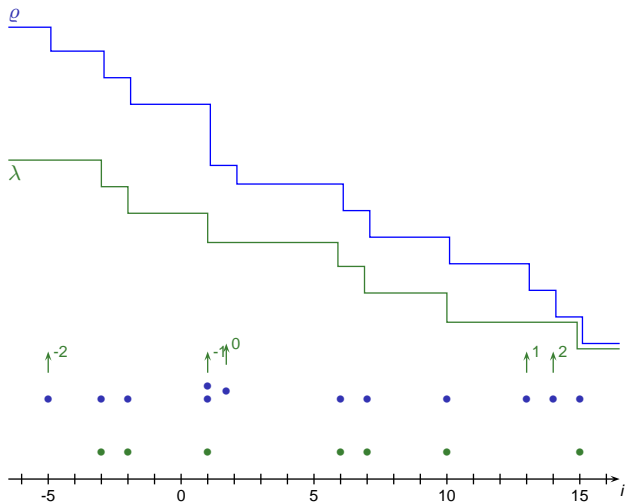
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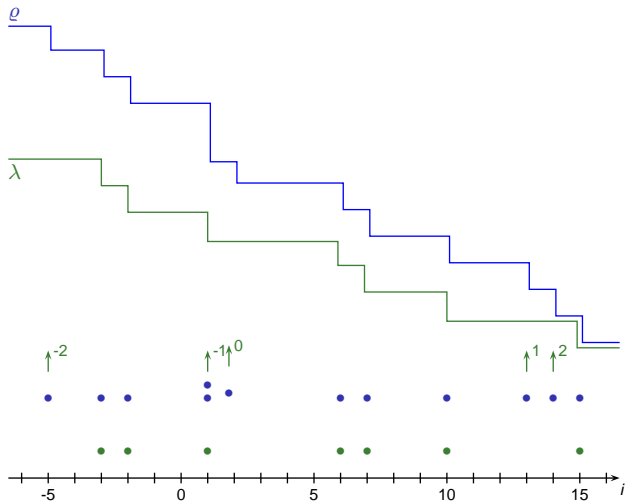
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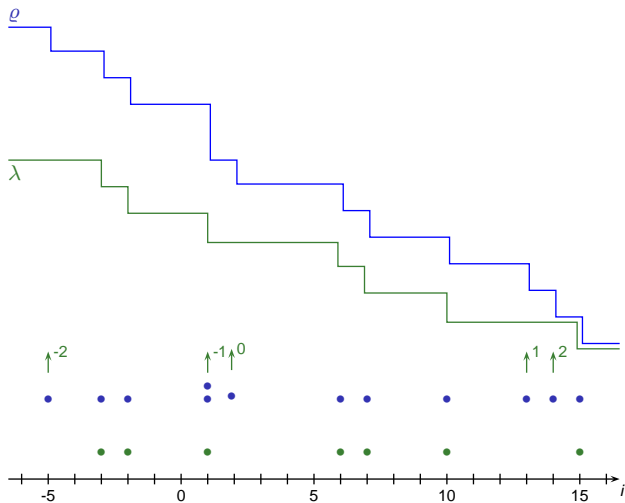
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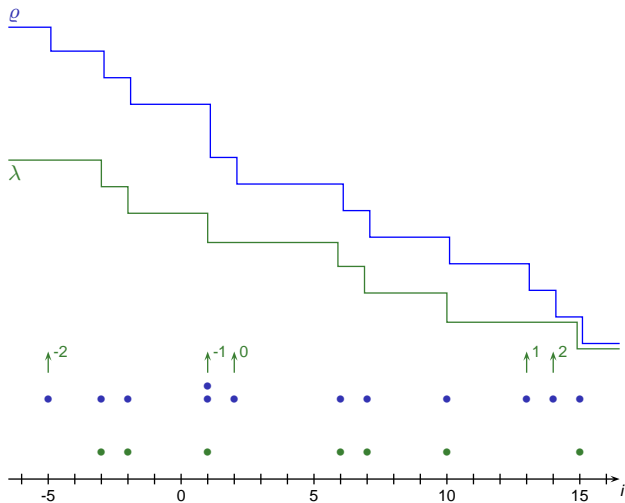
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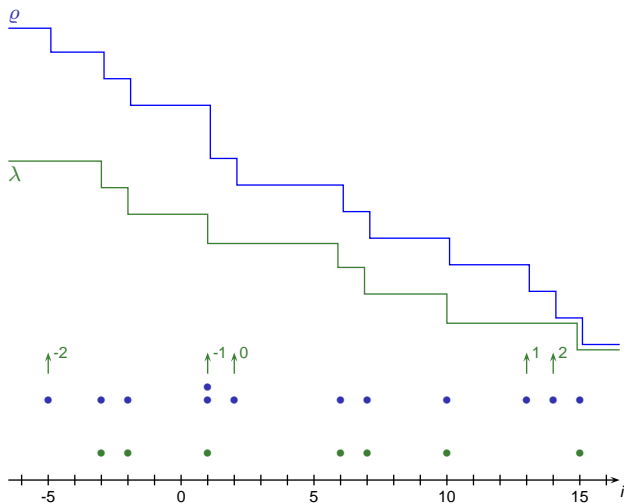
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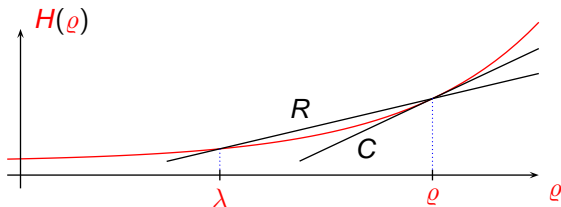


Picture:

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

Characteristics (very briefly)

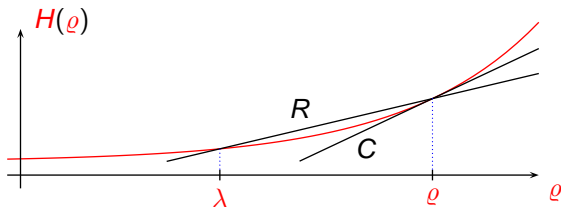
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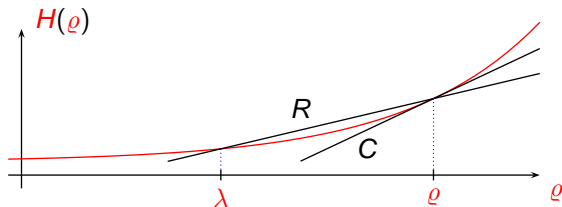


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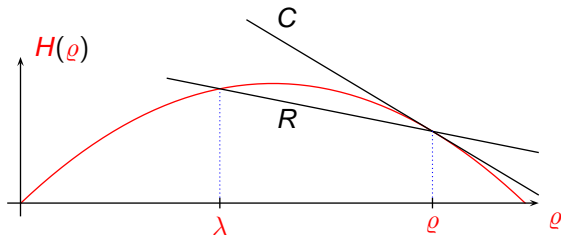


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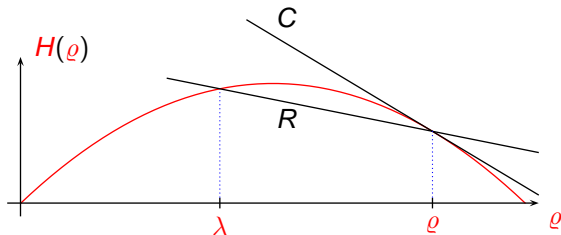
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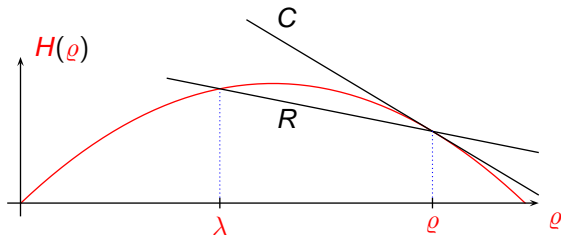


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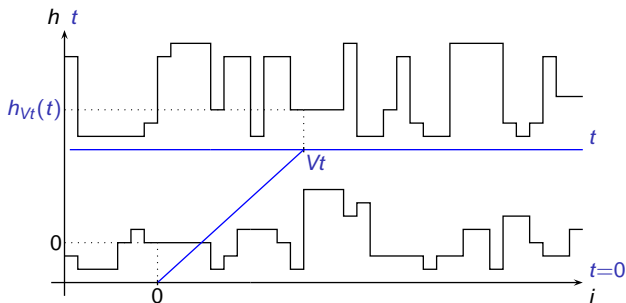
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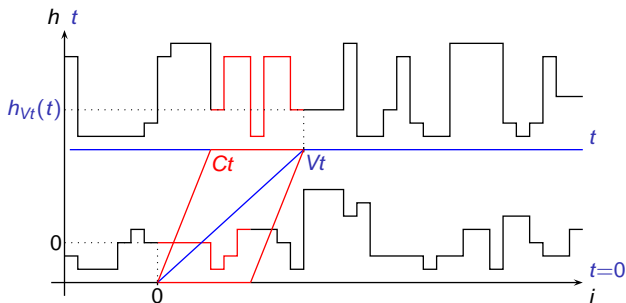
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Initial fluctuations are transported along the characteristics on this scale.

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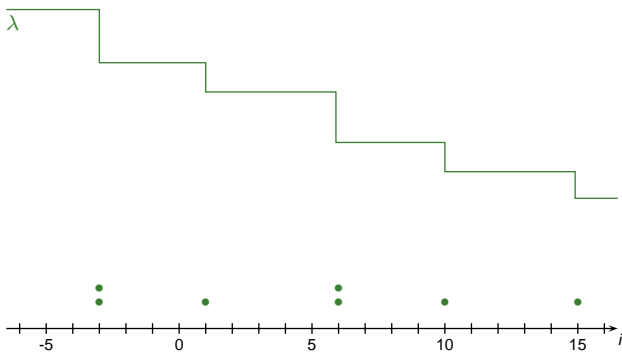
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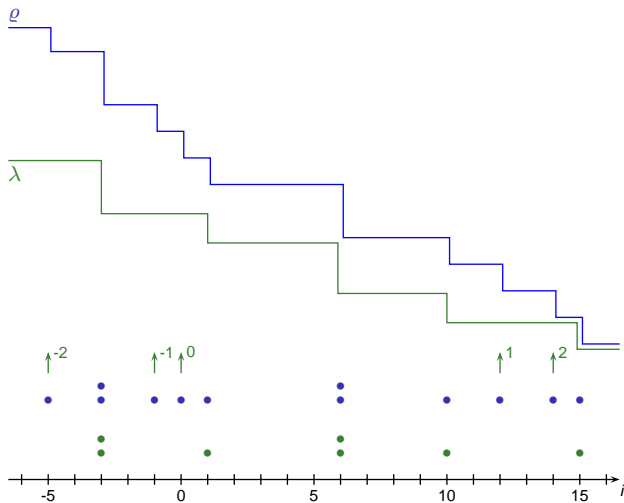
There are limit distribution results for TASEP by Johansson 2000, Prähofer and Spohn 2001, Ferrari and Spohn 2006.

Their methods are completely different, relying on combinatorial tricks and asymptotic analysis of certain determinants.

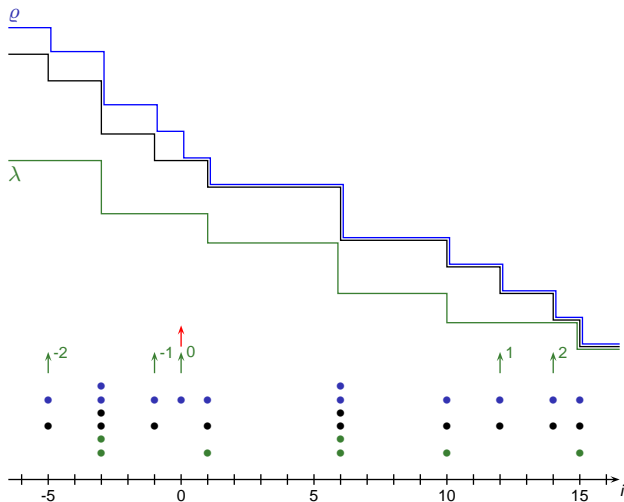
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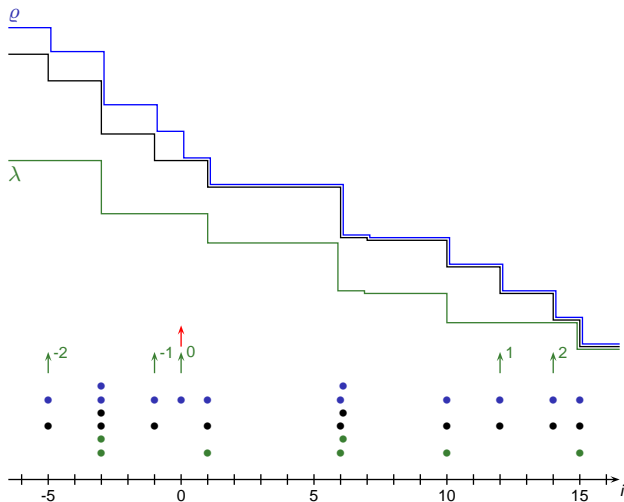


Many second class particles **plus one**



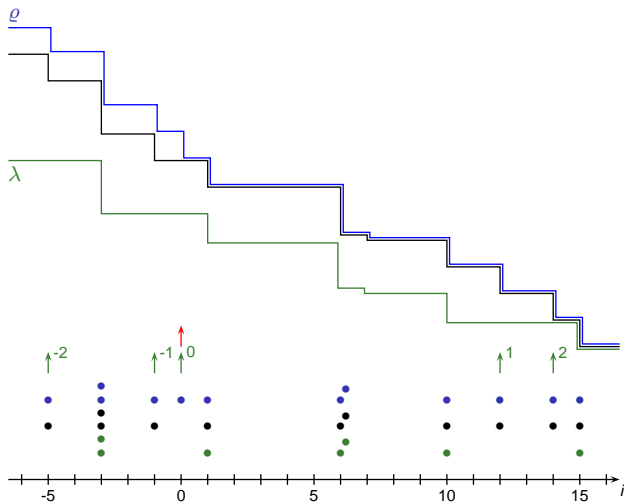
Couple three processes, and $X(t)$ to $Q(t)$.

Many second class particles **plus one**



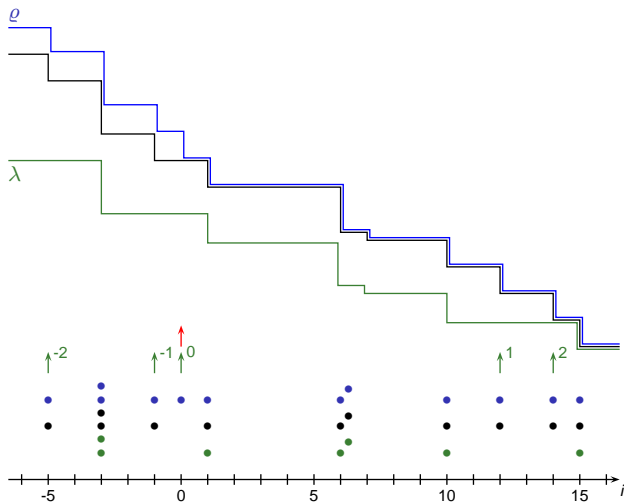
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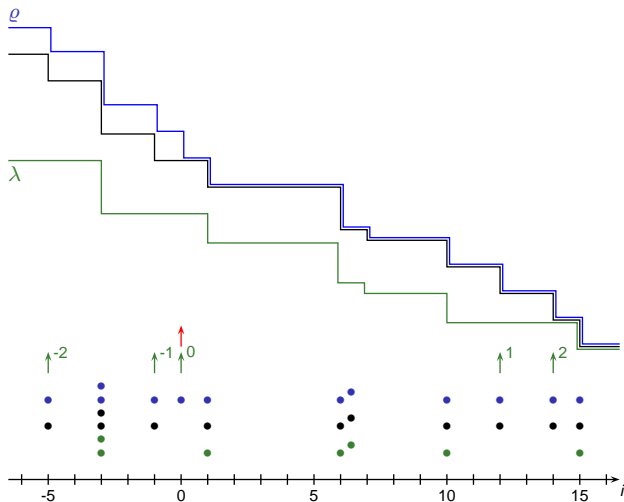
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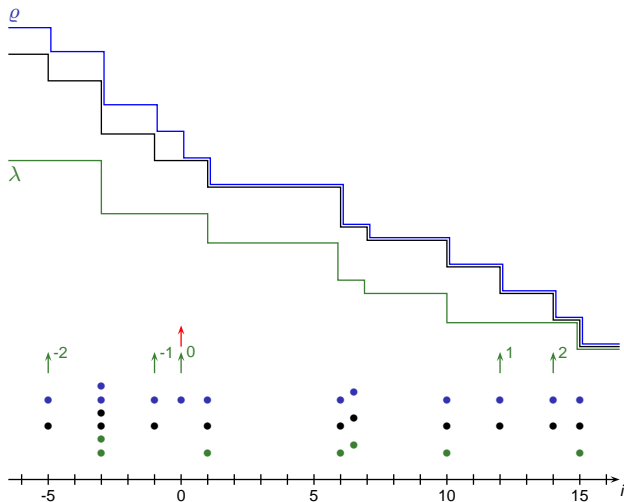
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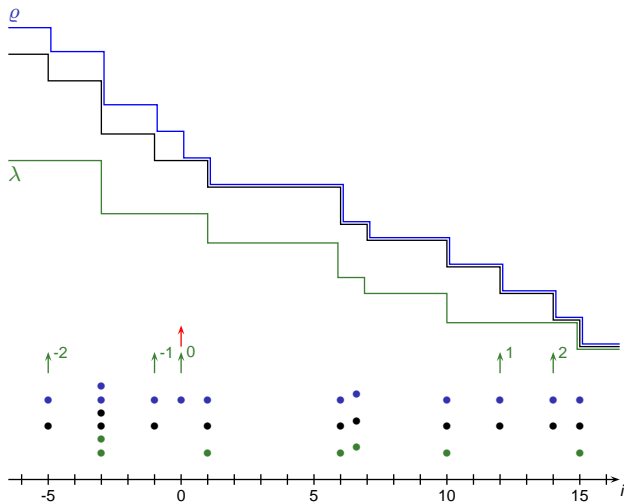
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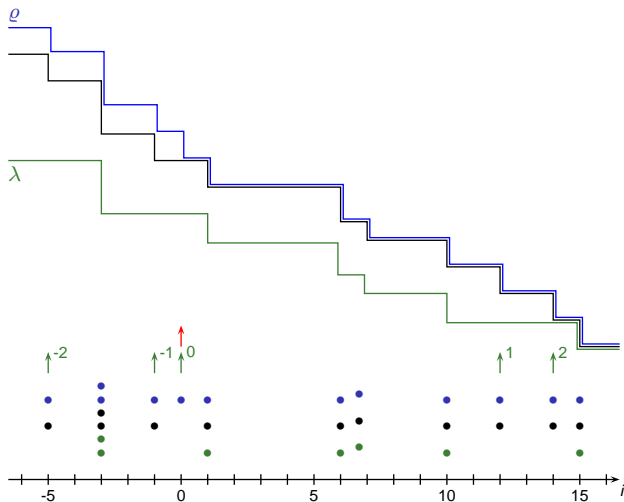
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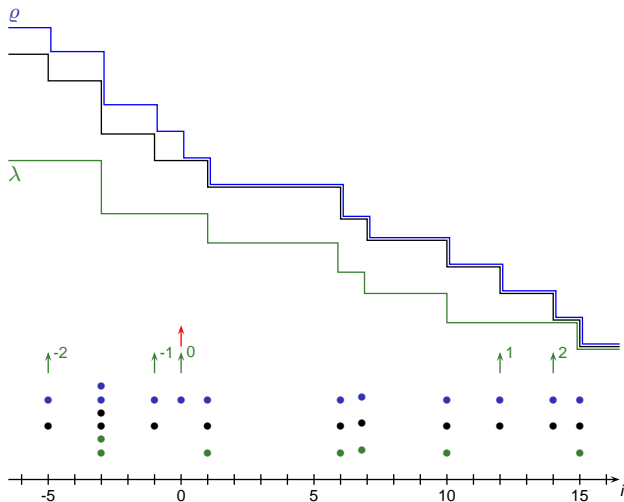
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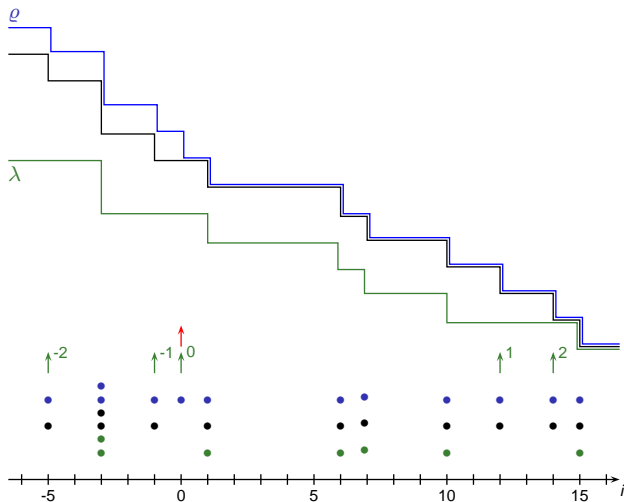
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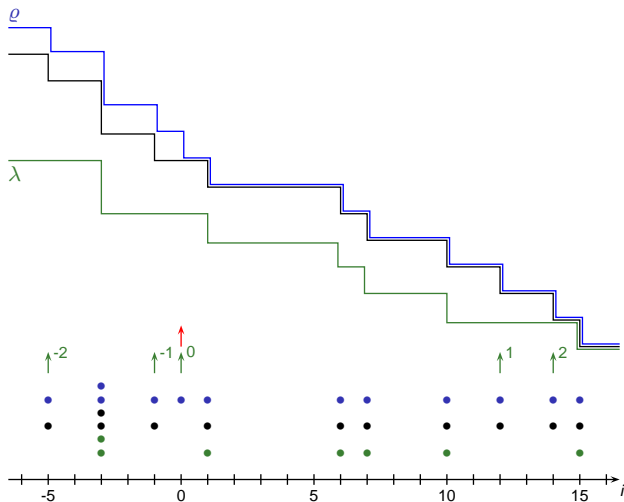
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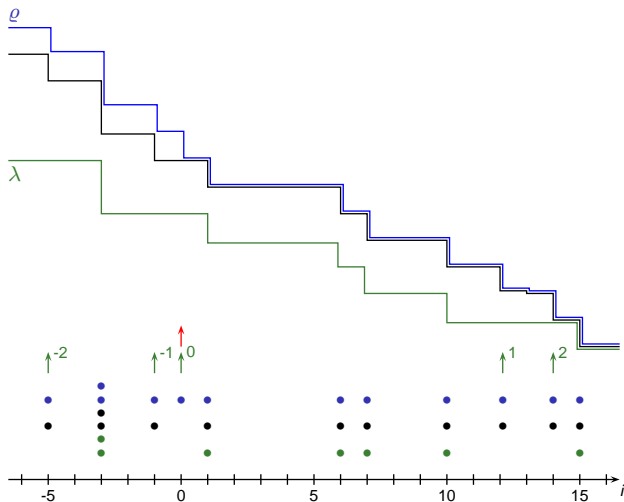
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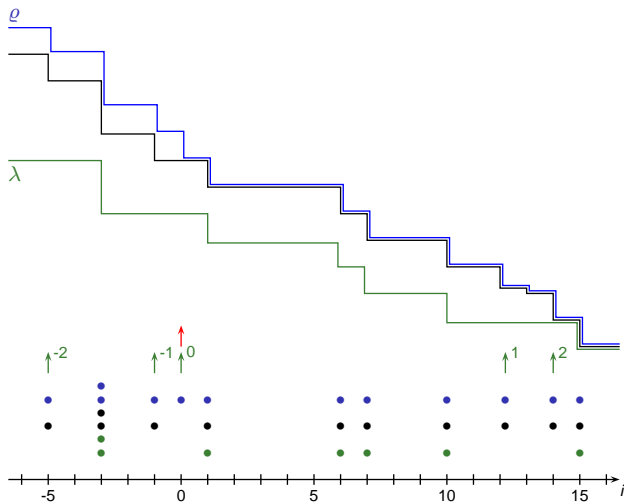
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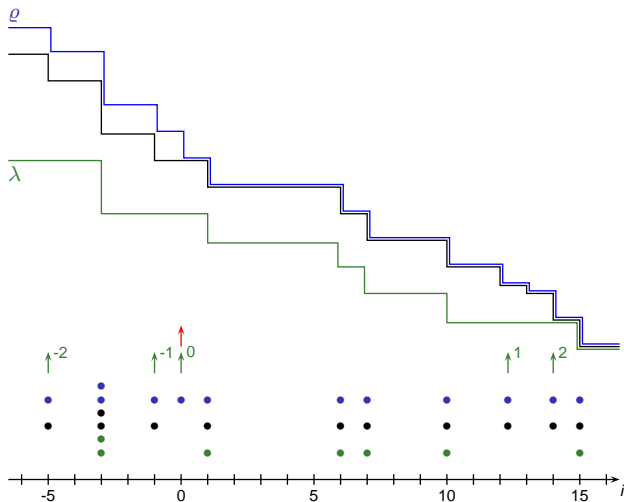
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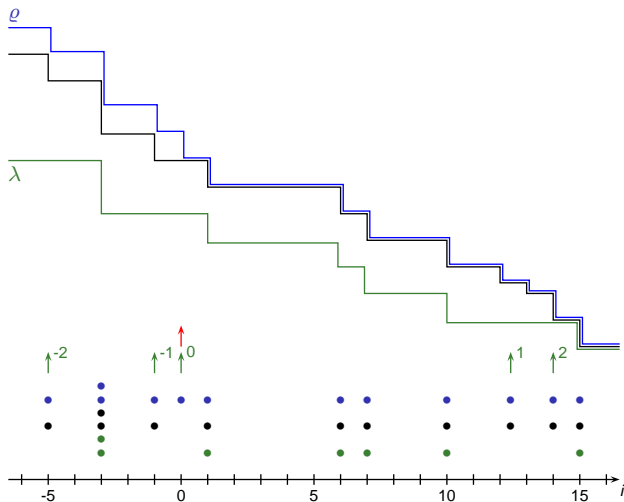
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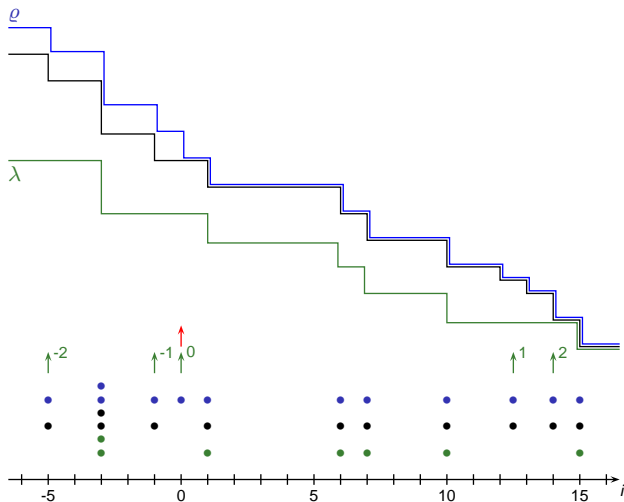
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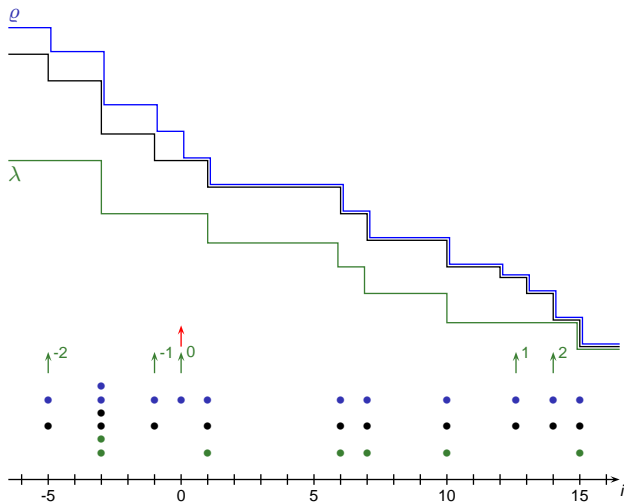
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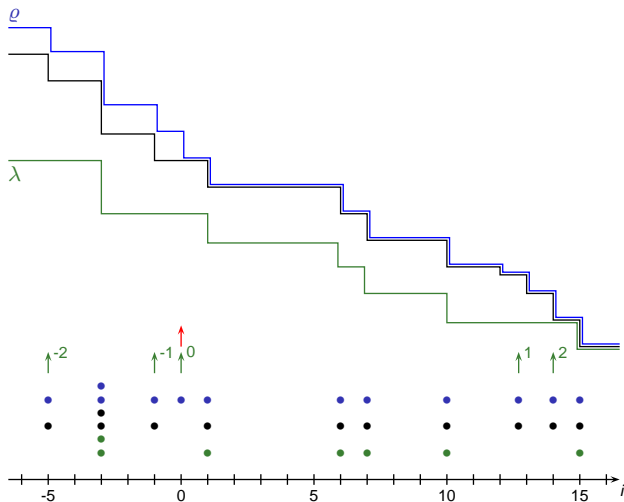
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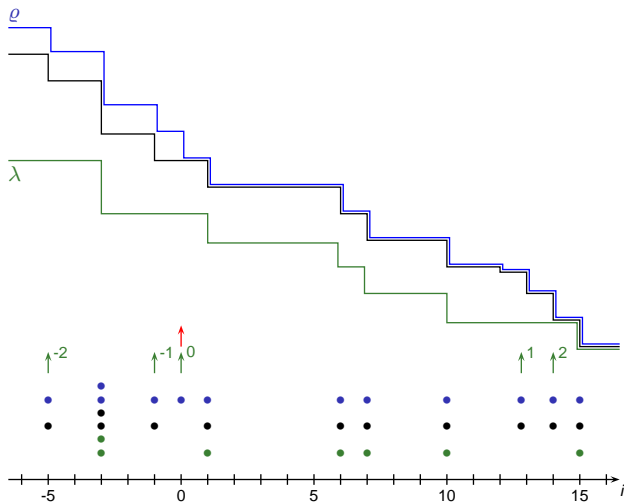
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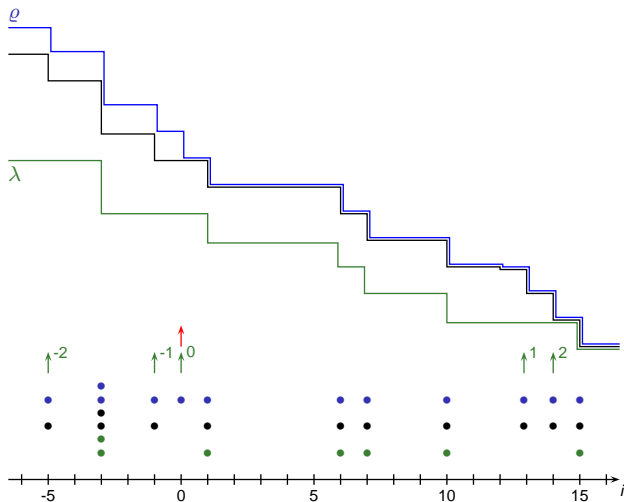
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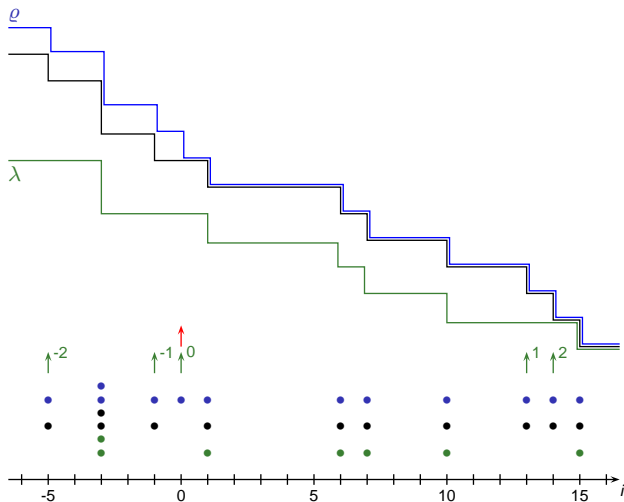
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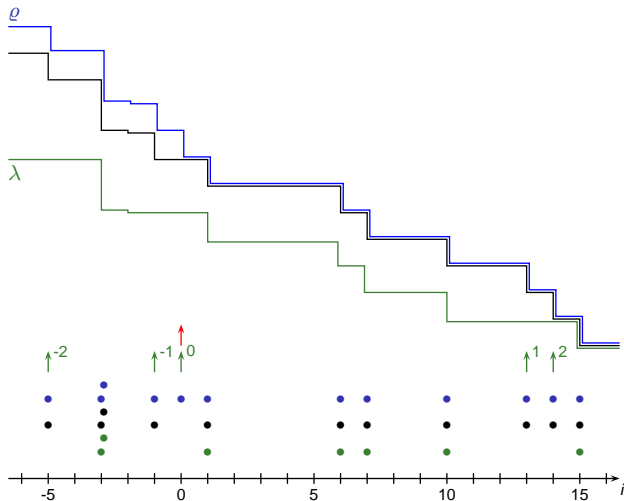
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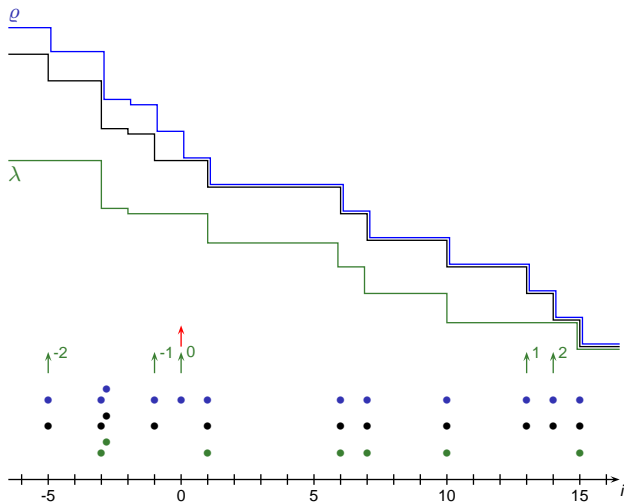
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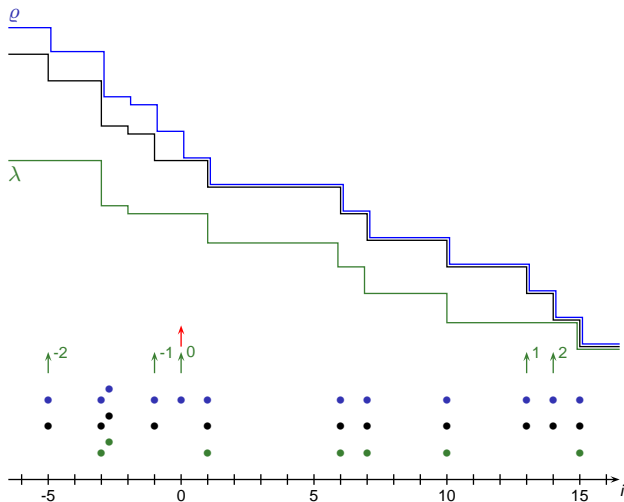
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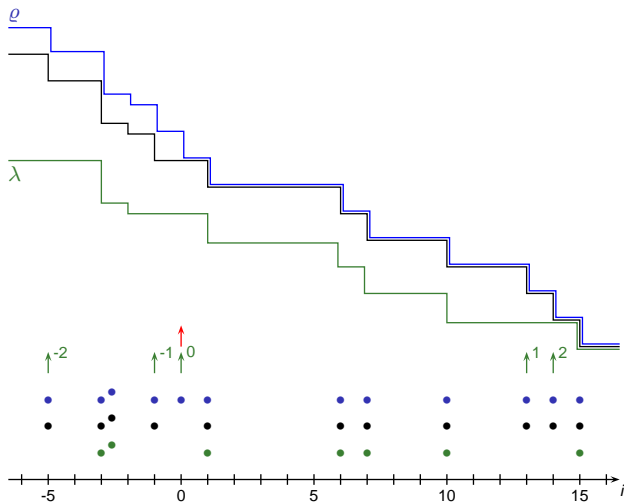
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Many second class particles **plus one**



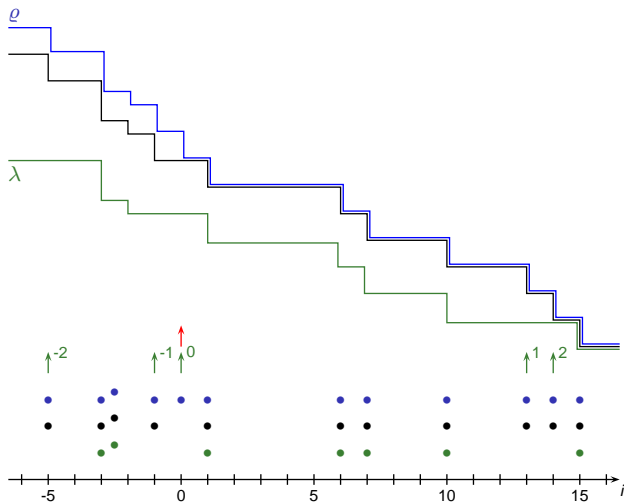
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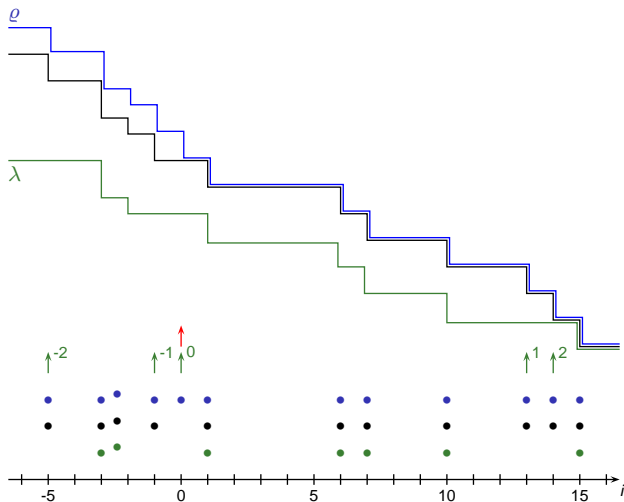
Couple three processes, and $X(t)$ to $Q(t)$.

Many second class particles **plus one**



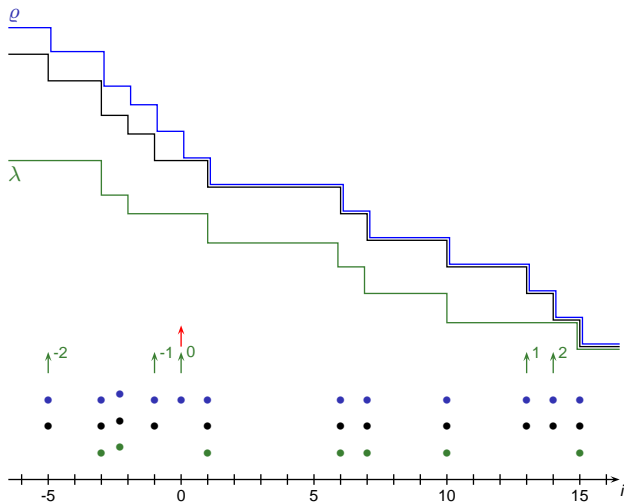
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Many second class particles **plus one**



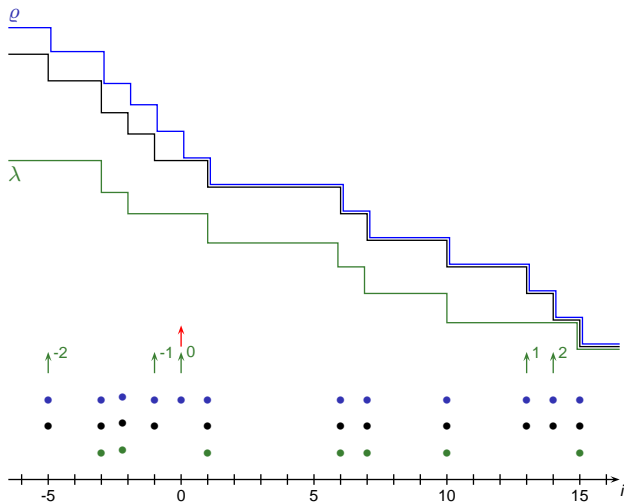
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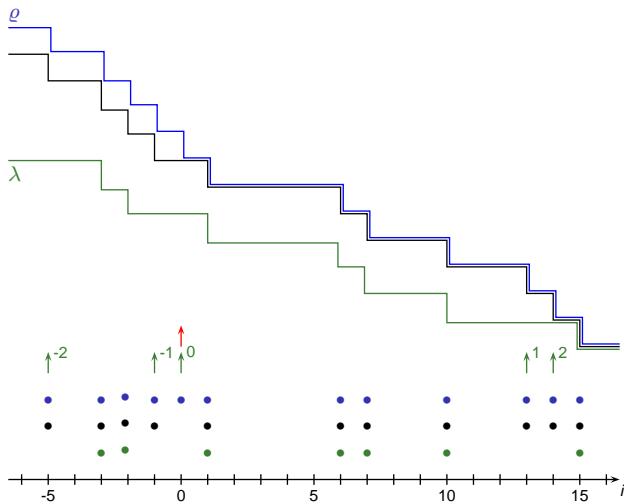
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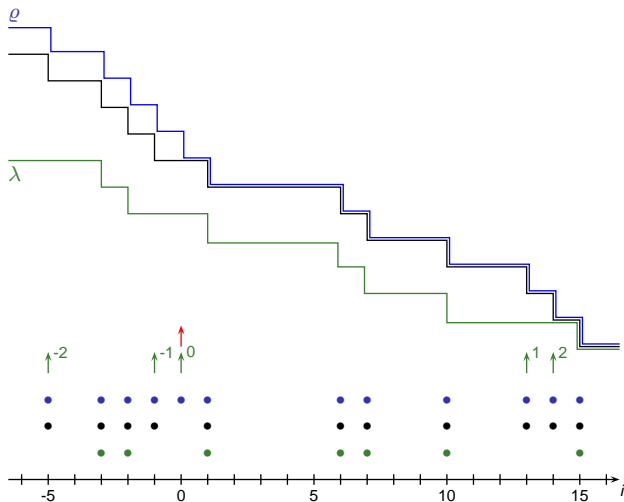
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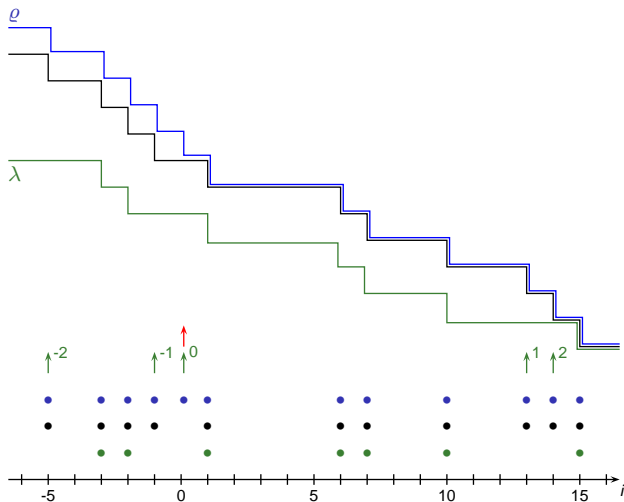
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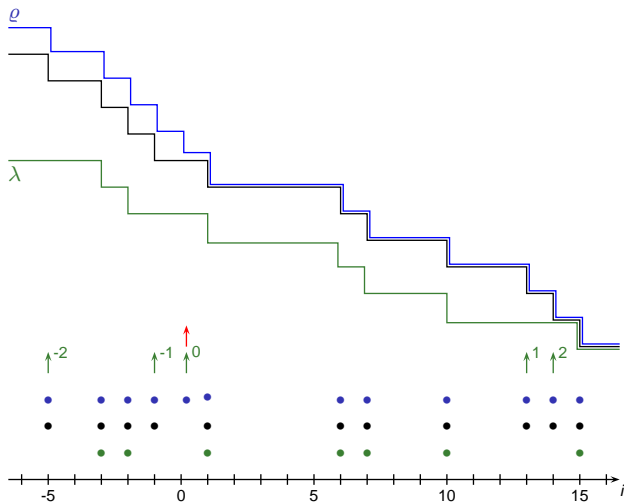
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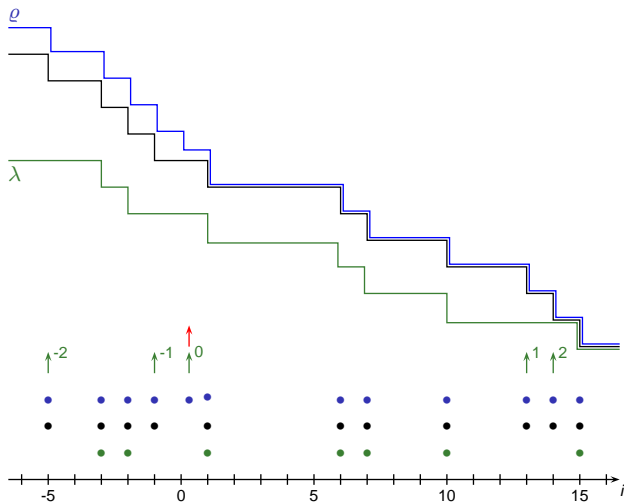
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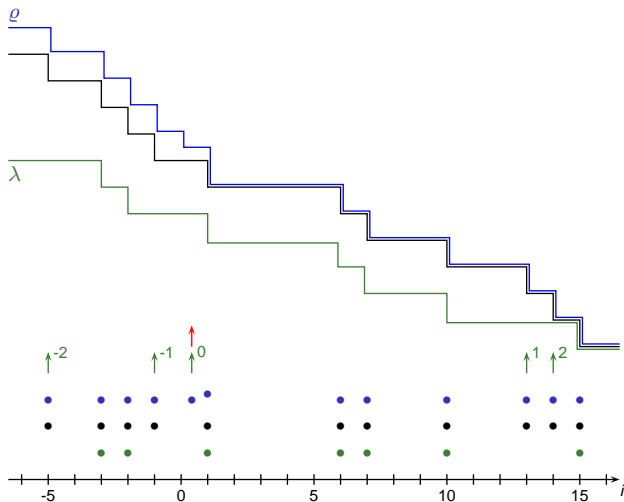
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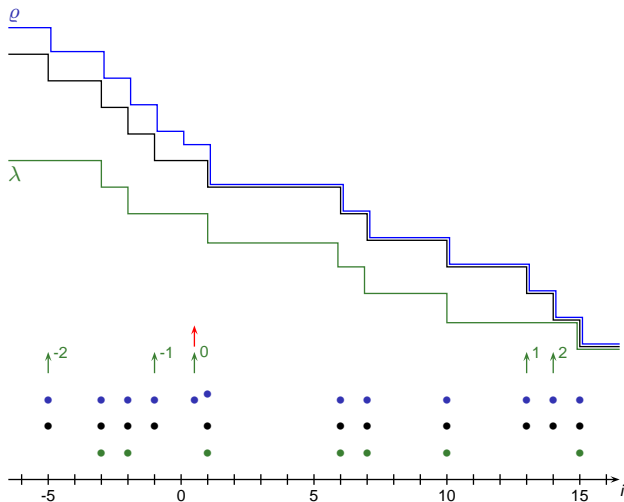
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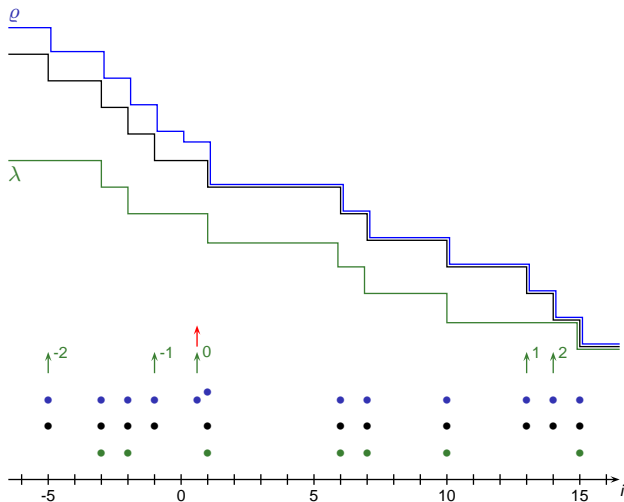
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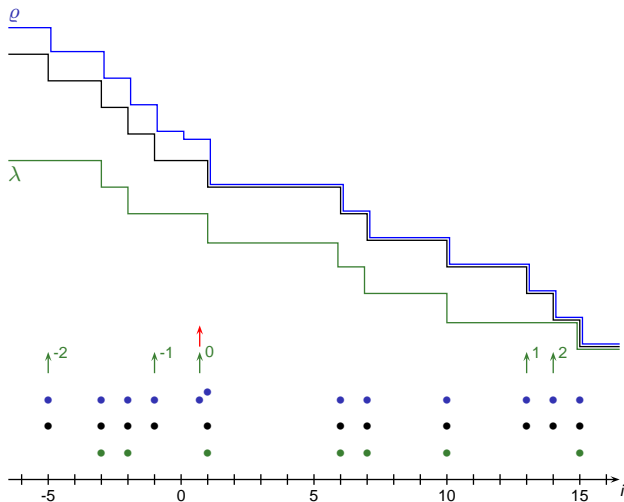
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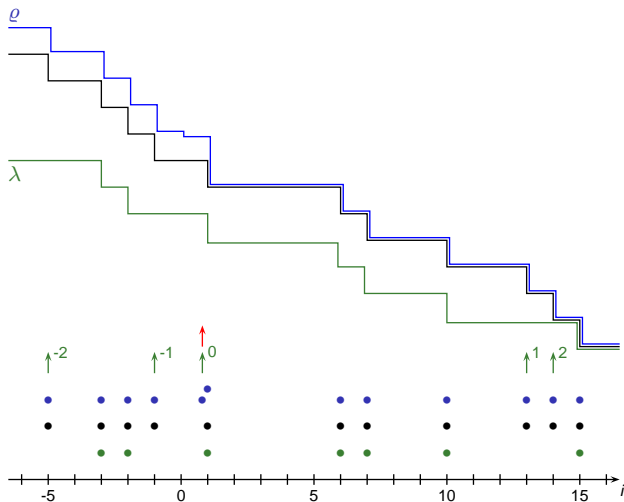
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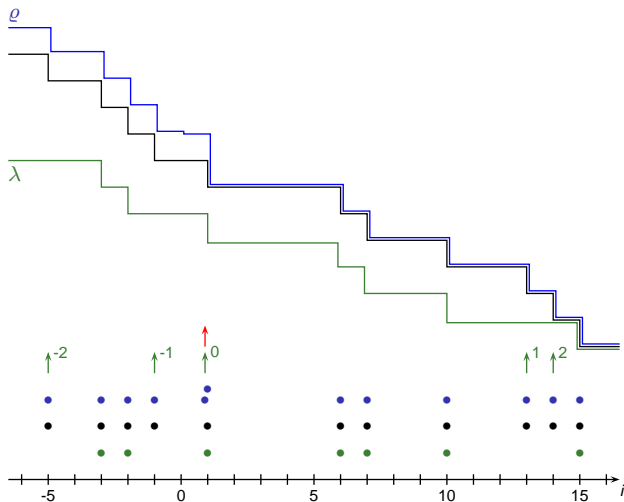
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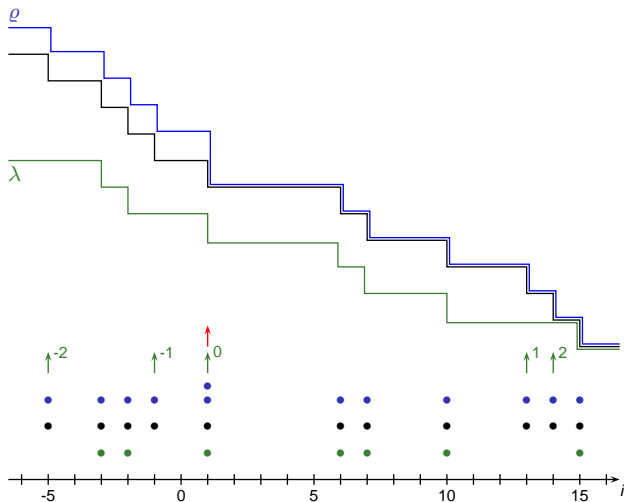
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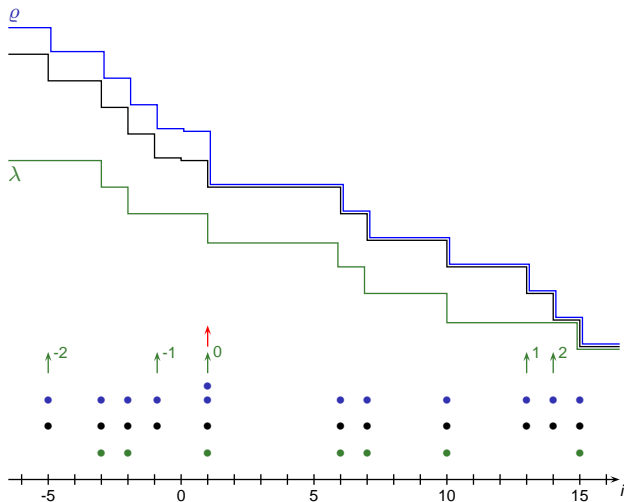
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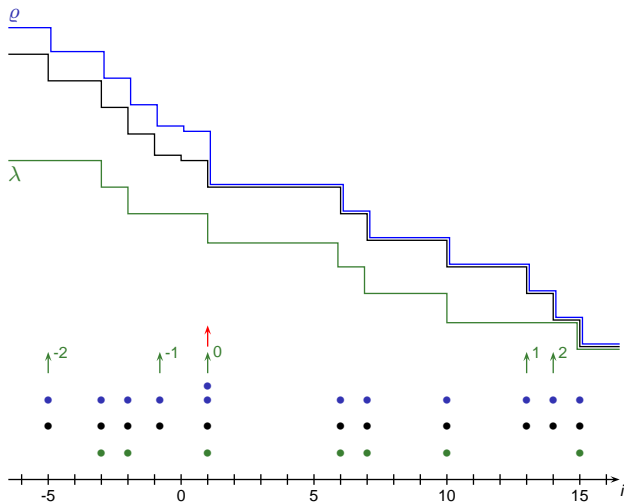
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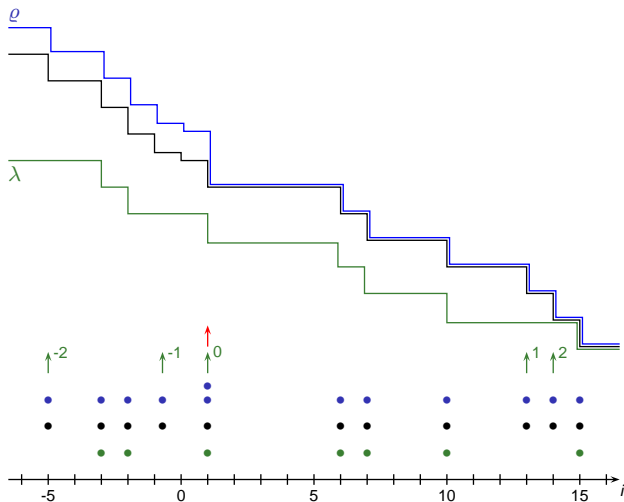
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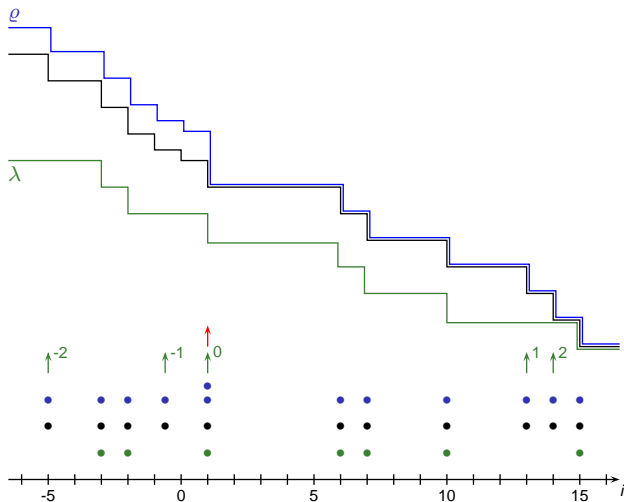
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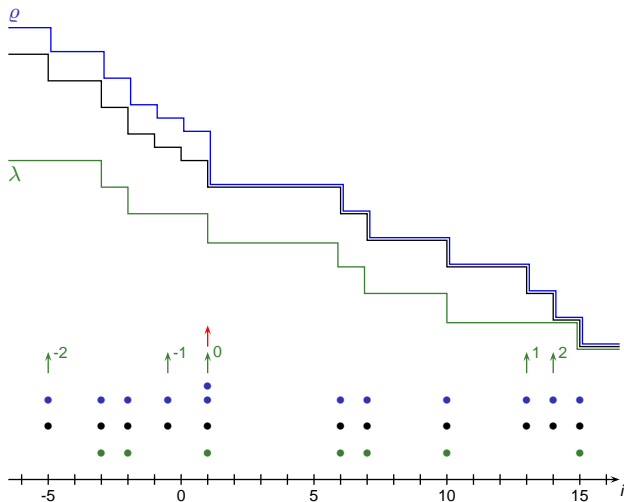
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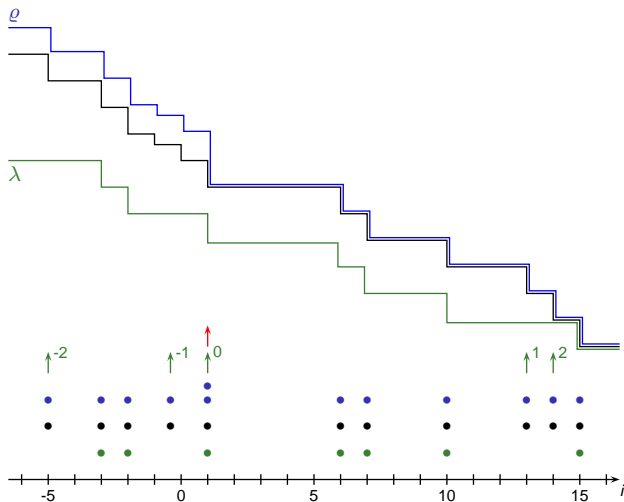
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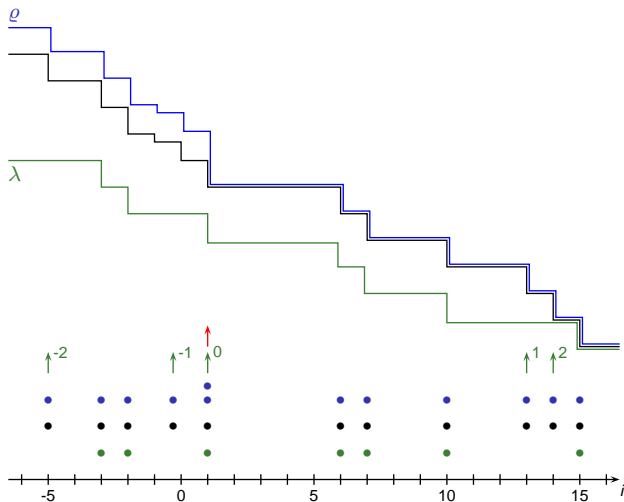
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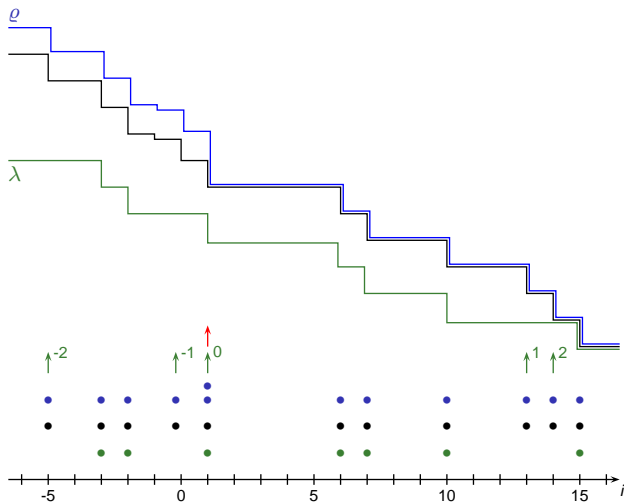
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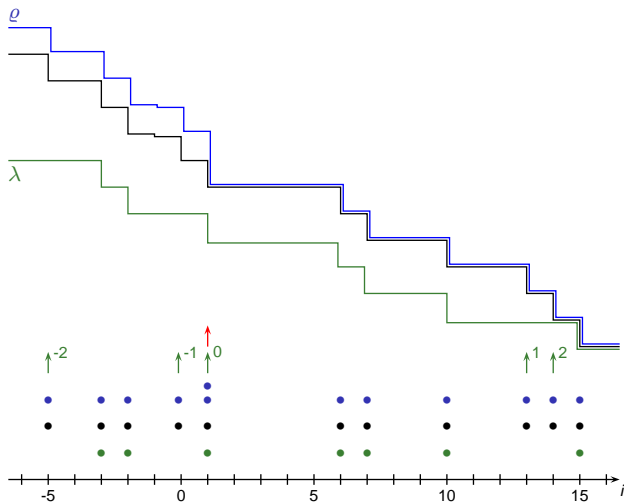
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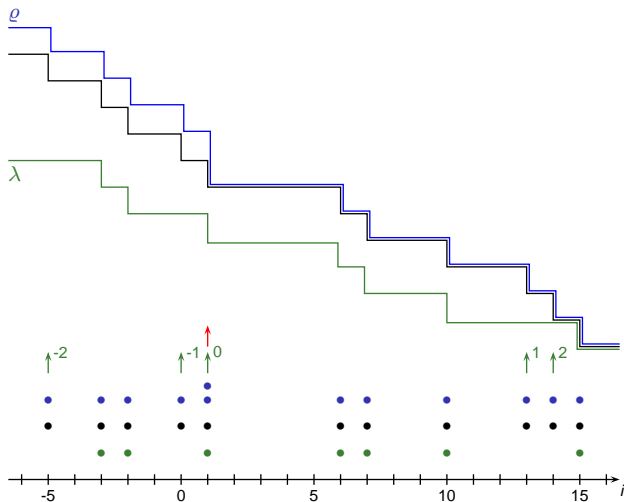
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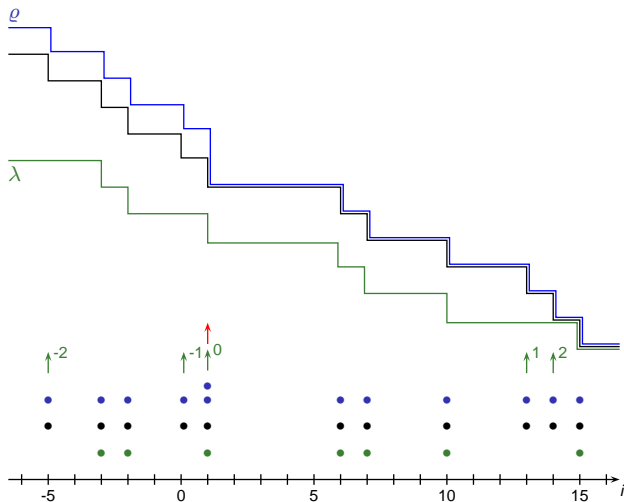
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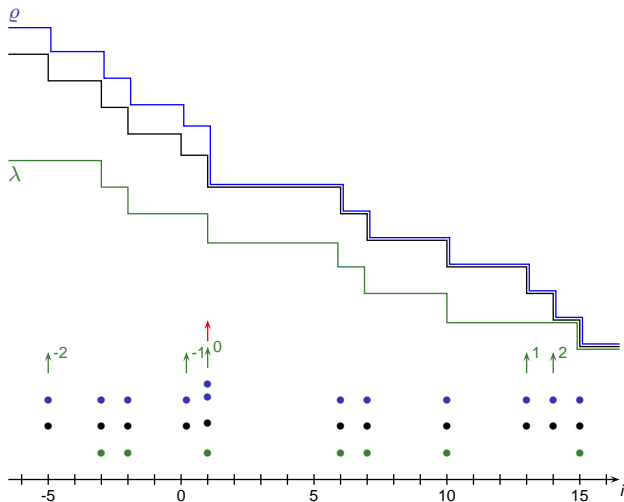
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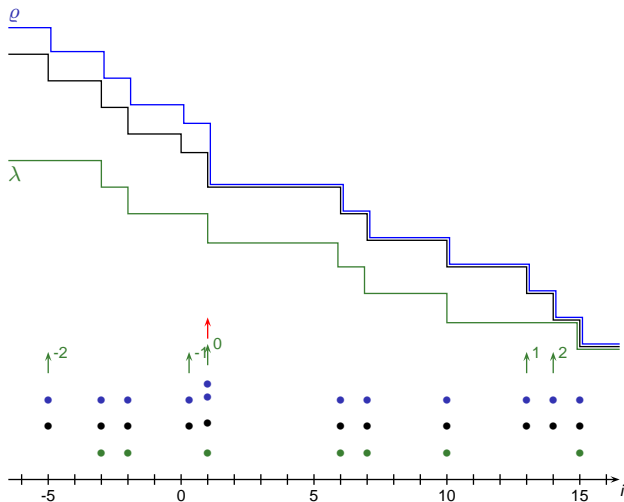
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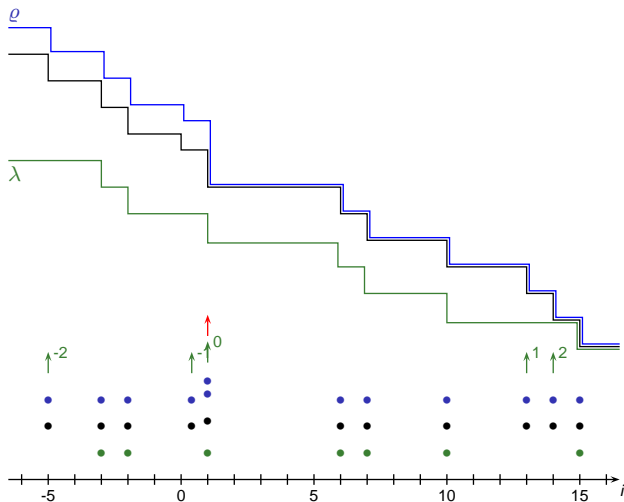
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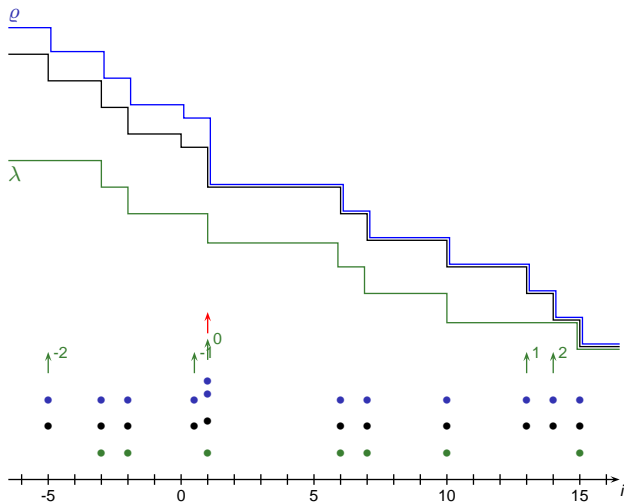
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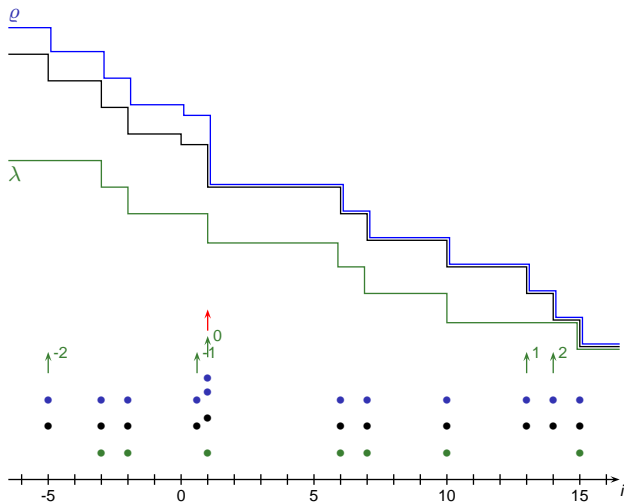
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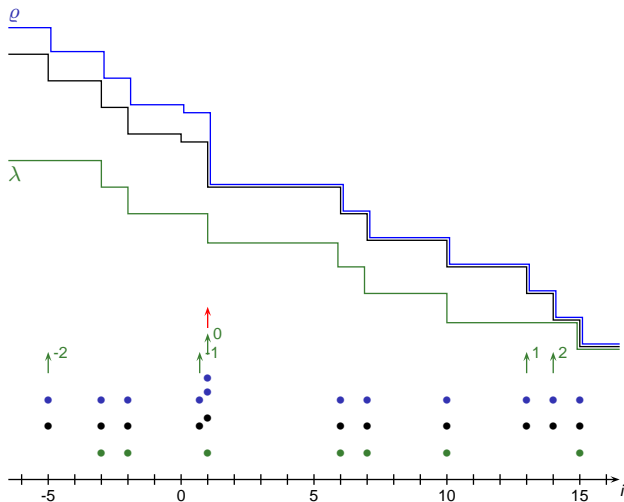
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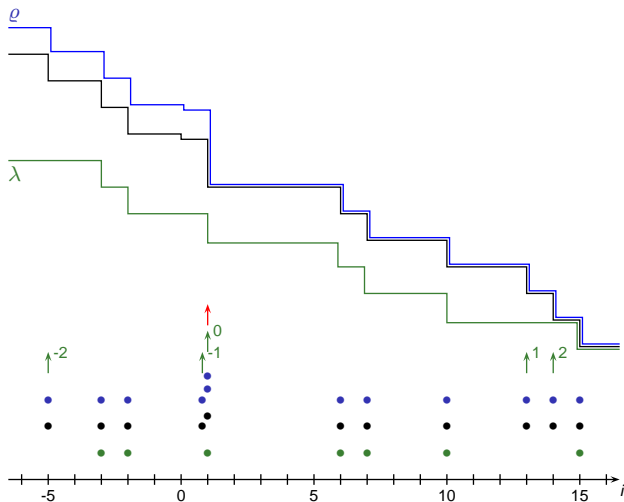
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Many second class particles plus one



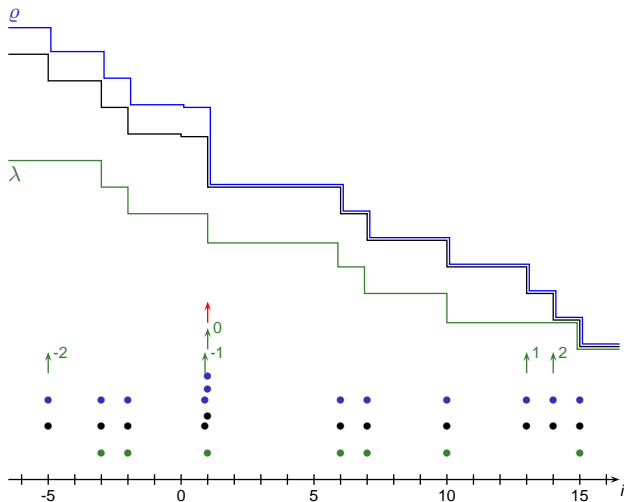
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Many second class particles plus one



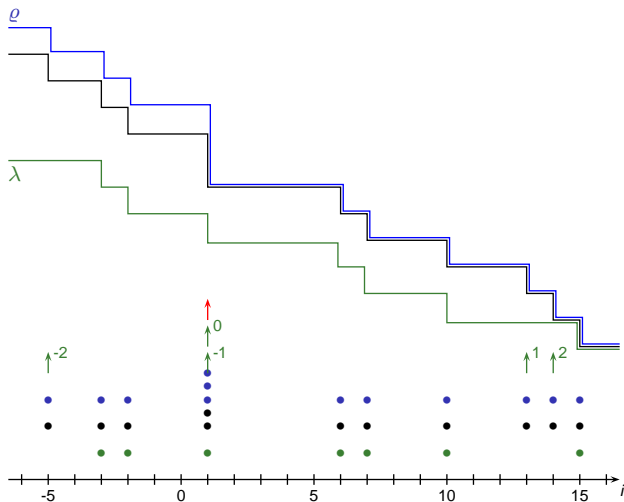
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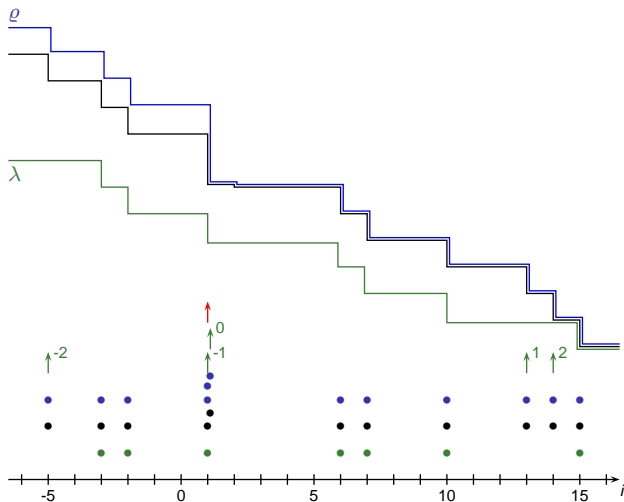
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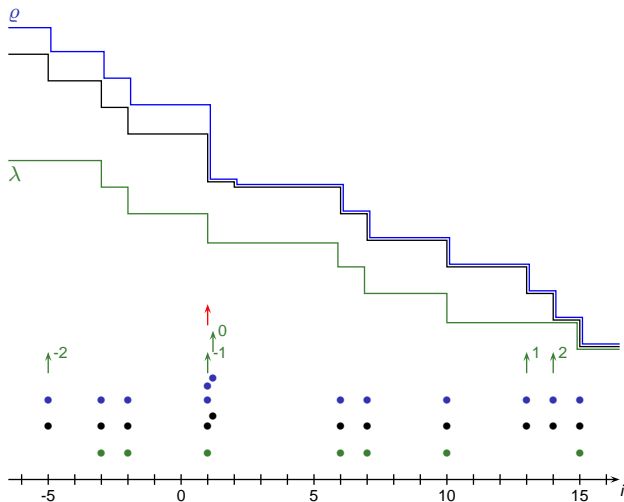
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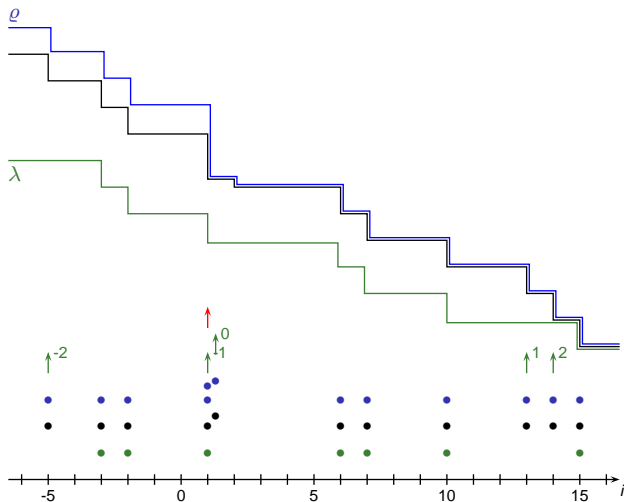
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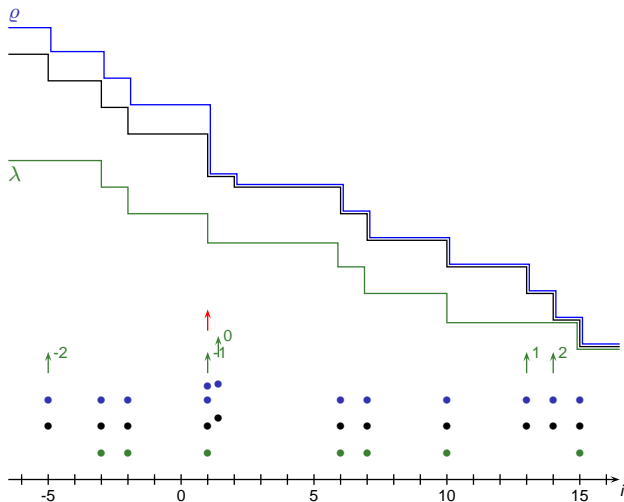
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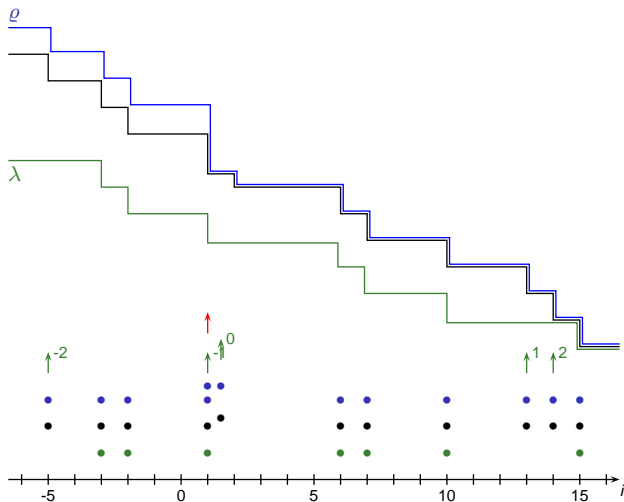
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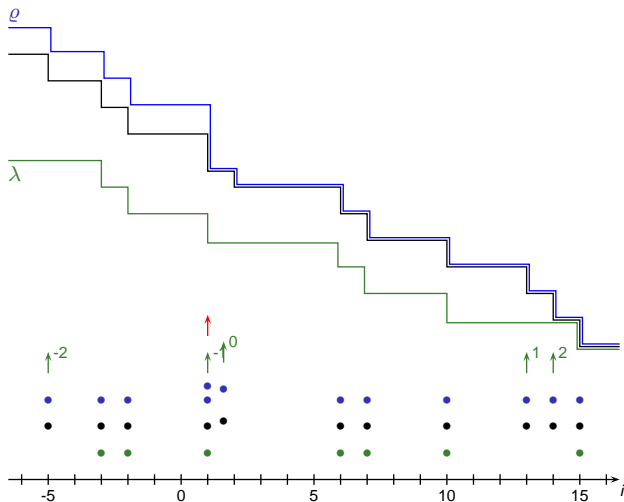
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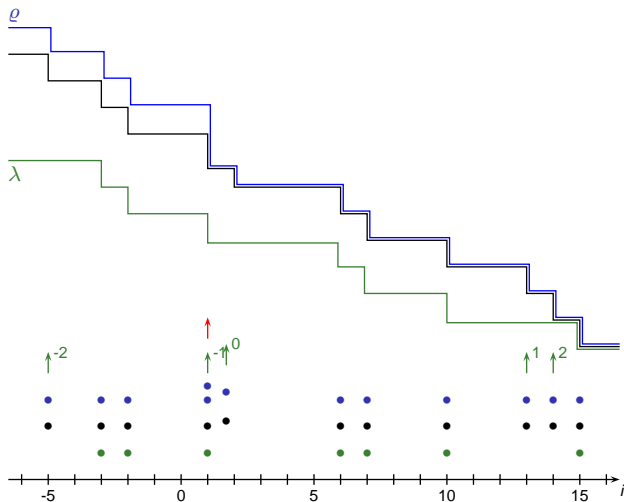
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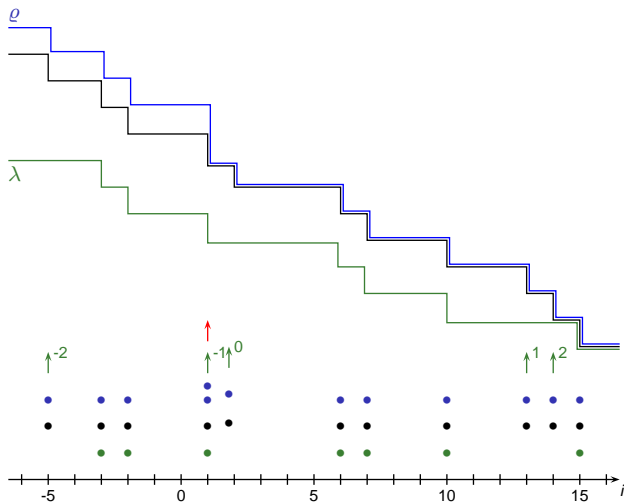
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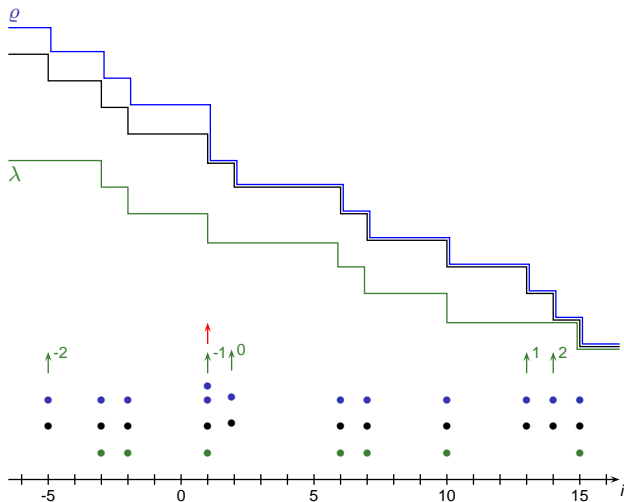
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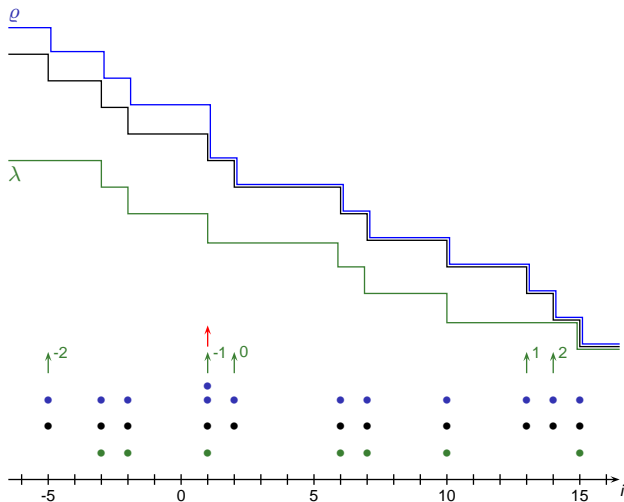
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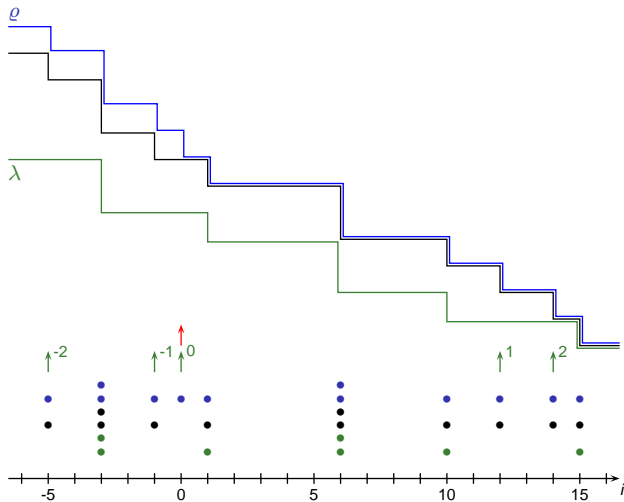
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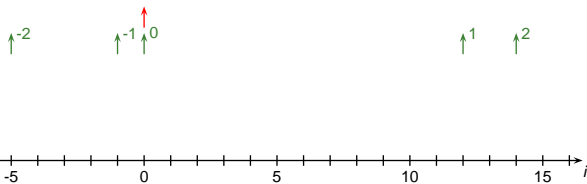
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Goal: to understand $Q(t)$ on the background process of the \uparrow 's.

Many second class particles plus one

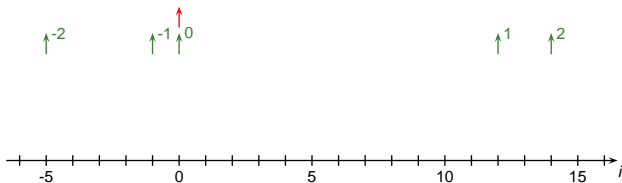


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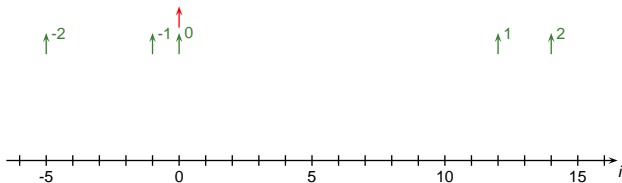


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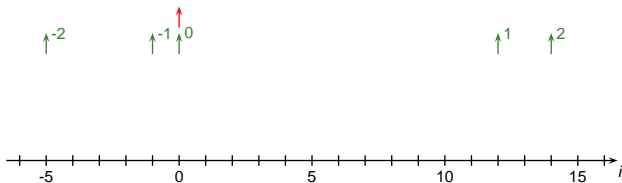


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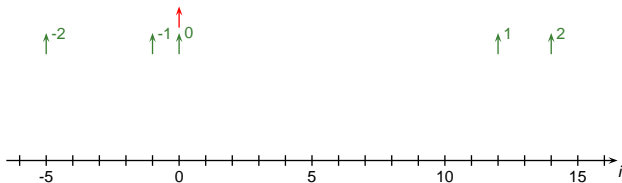


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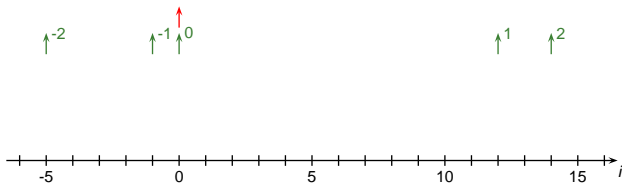


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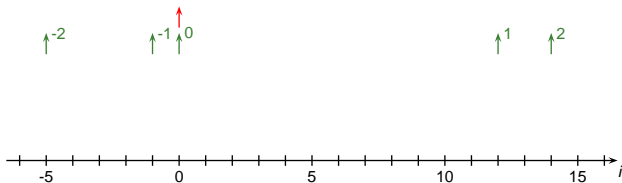


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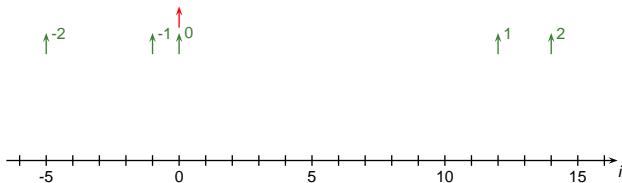


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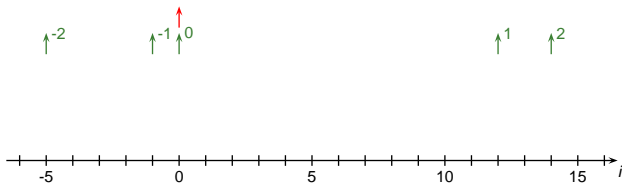


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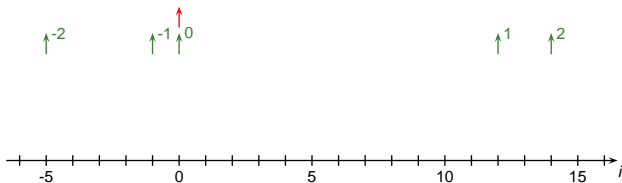


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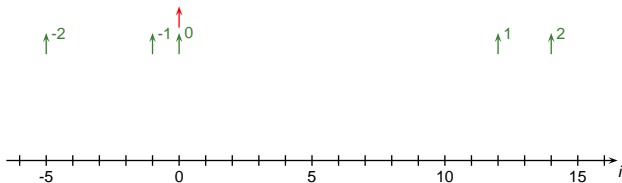


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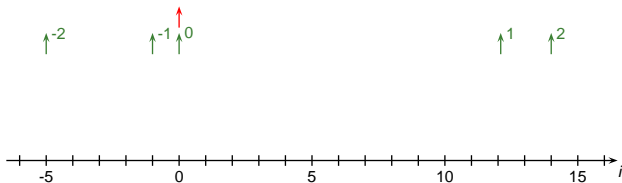


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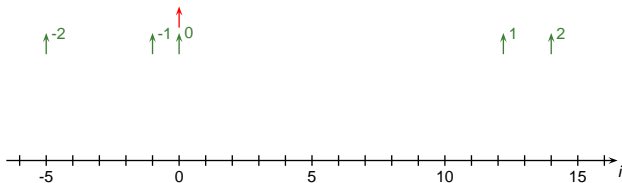


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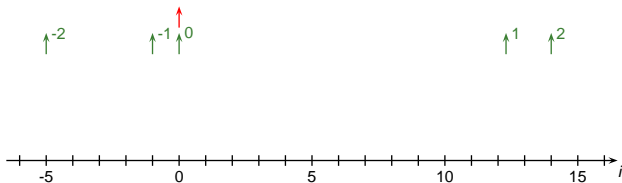


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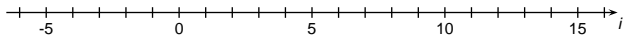


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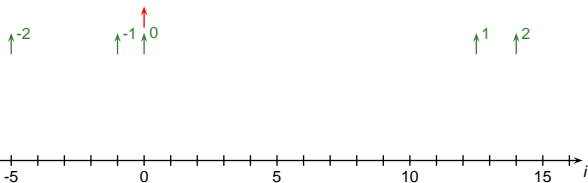


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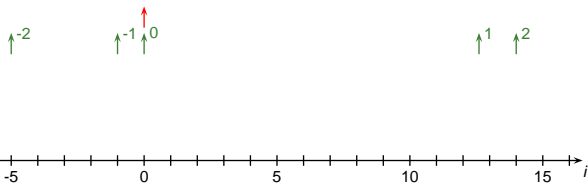


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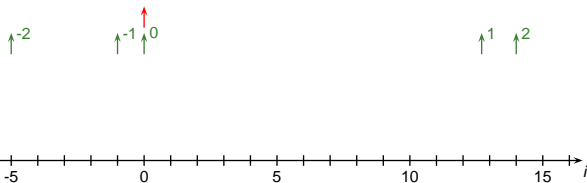


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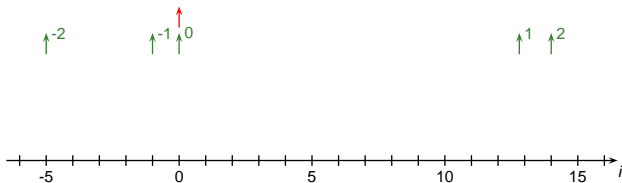


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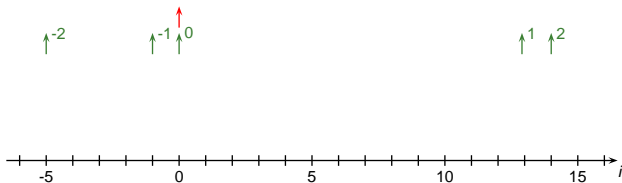


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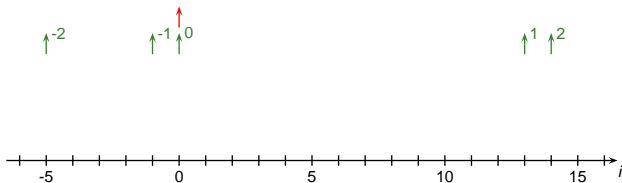


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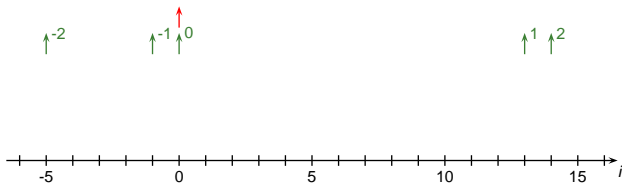


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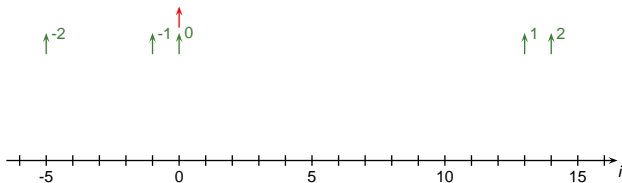


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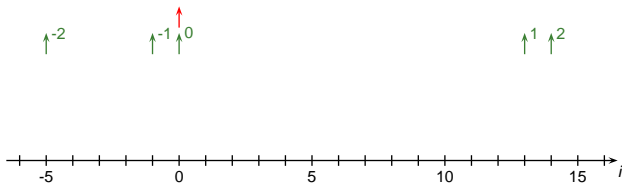


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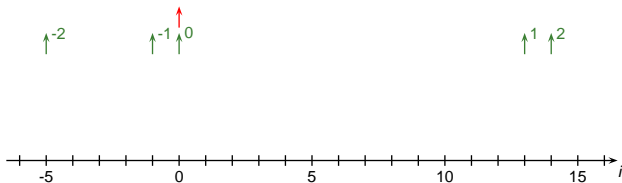


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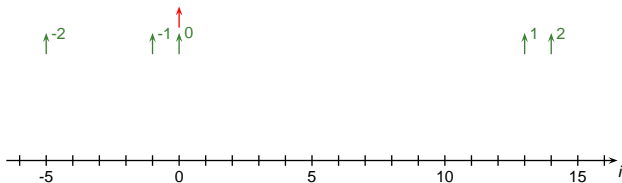


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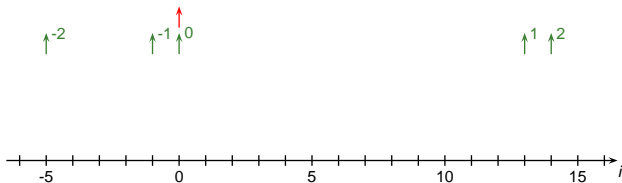


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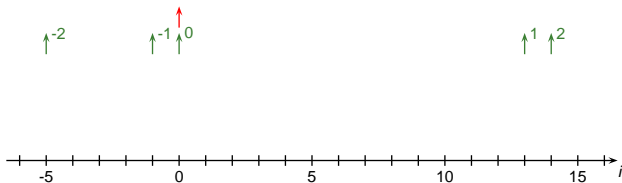


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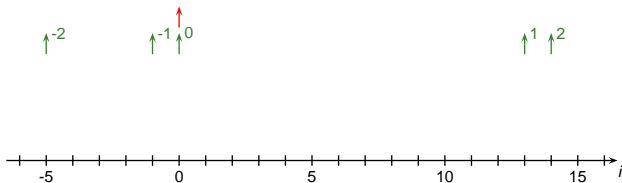


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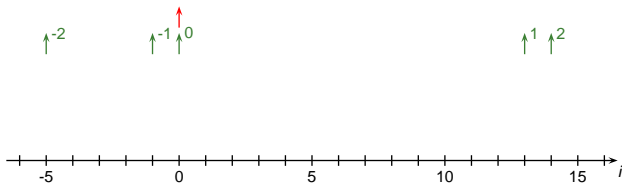


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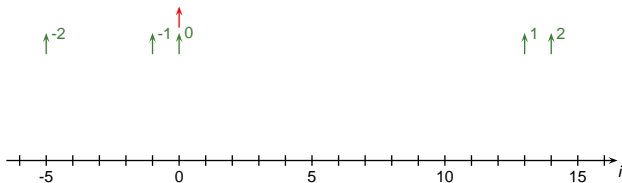


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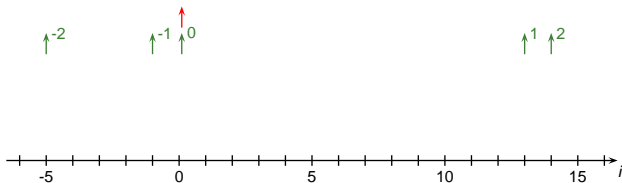


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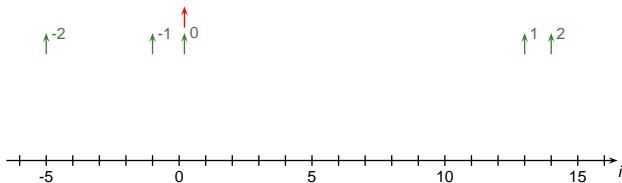


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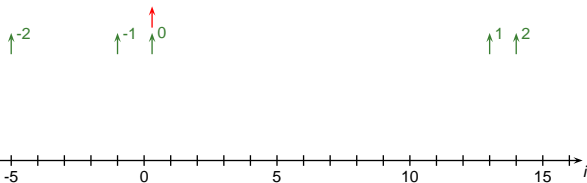


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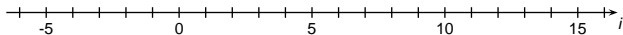
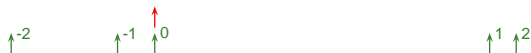


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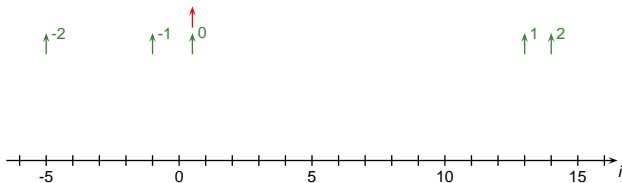


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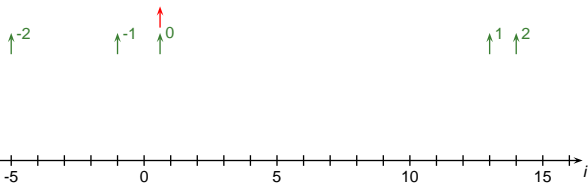


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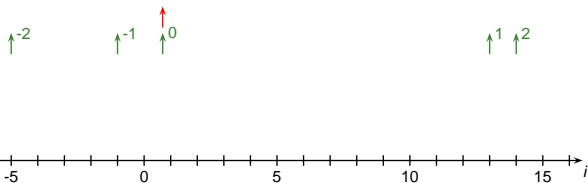


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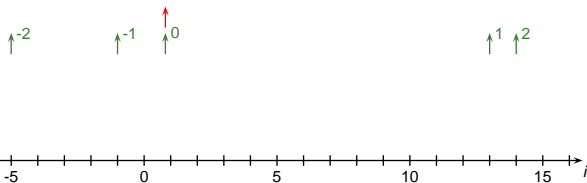


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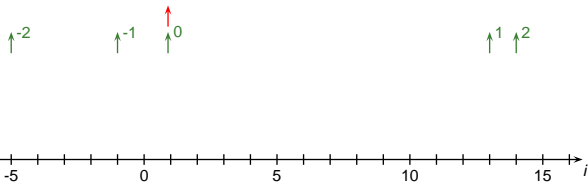


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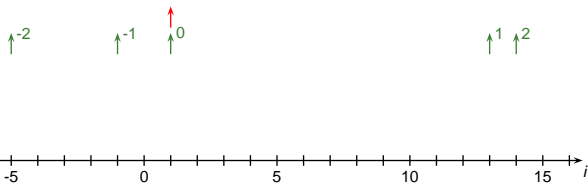


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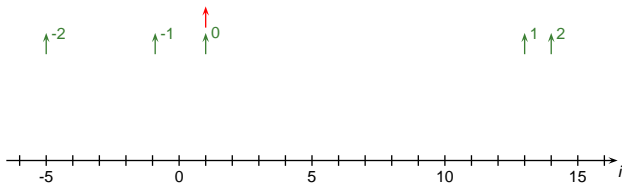


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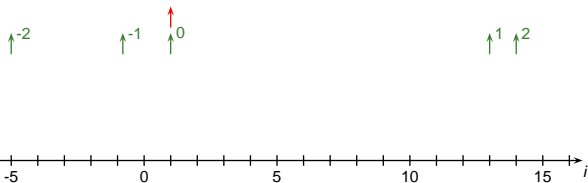


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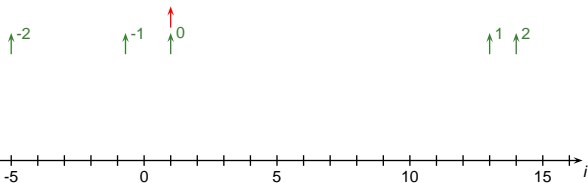


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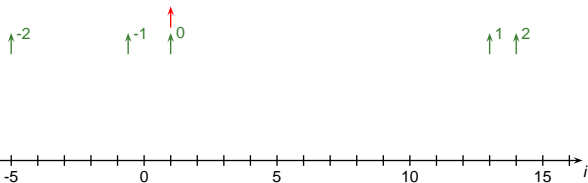


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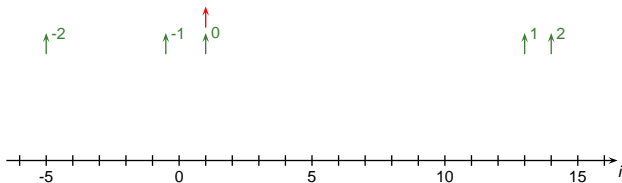


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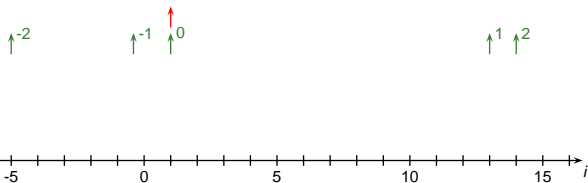


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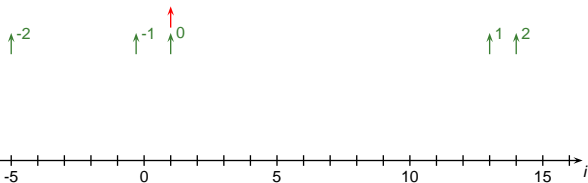


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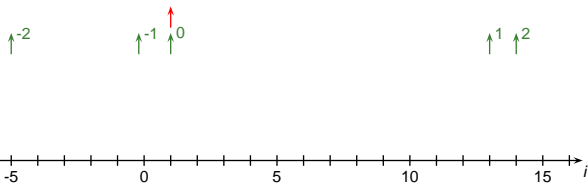


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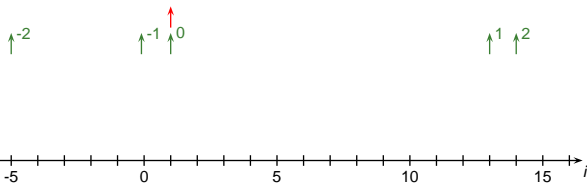


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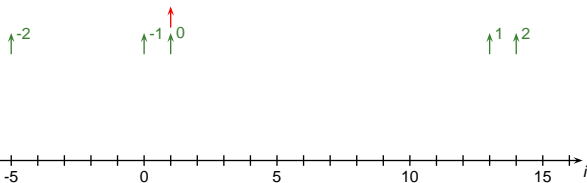


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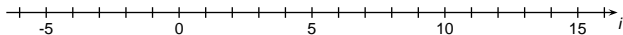


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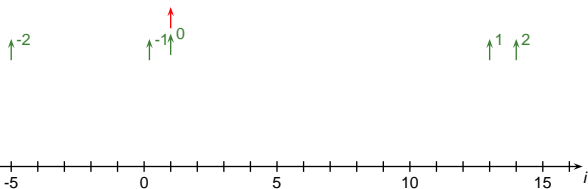


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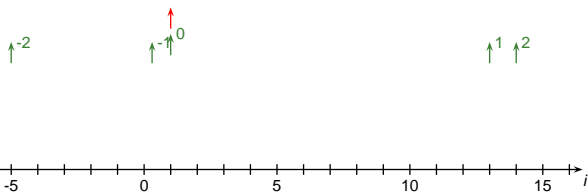


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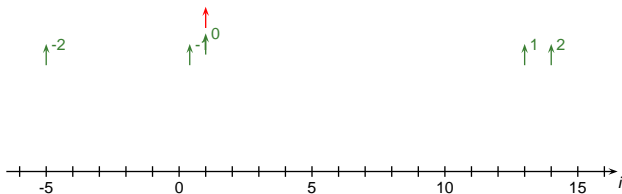


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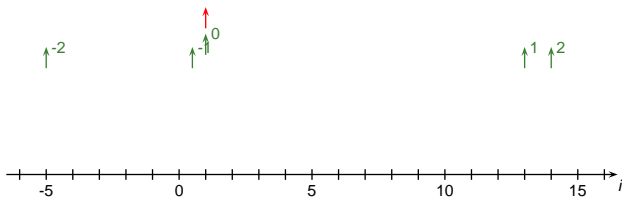


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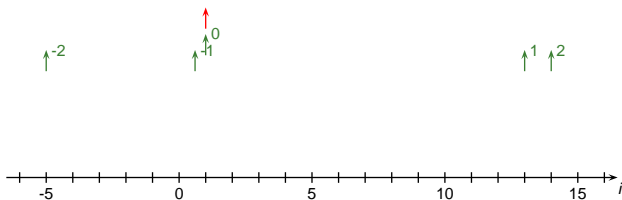


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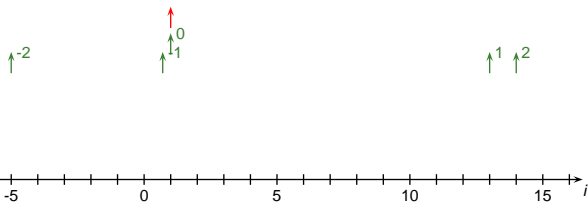


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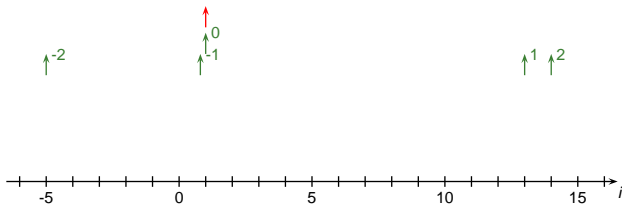


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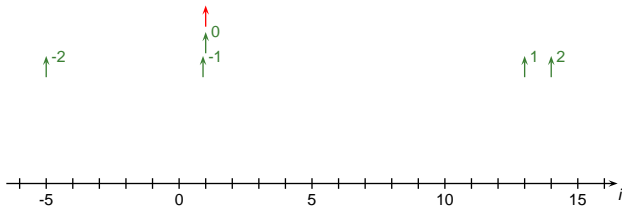


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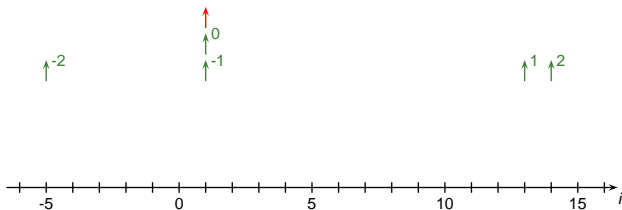


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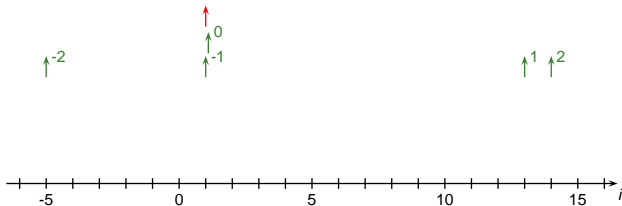


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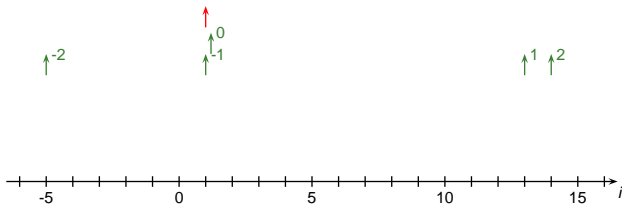


Goal: to understand $Q(t)$ on the background process of the \uparrow 's.

Many second class particles **plus one**

$$m_Q(t) = [\text{the label of } \uparrow \text{ at } Q(t)] = \theta - 1$$

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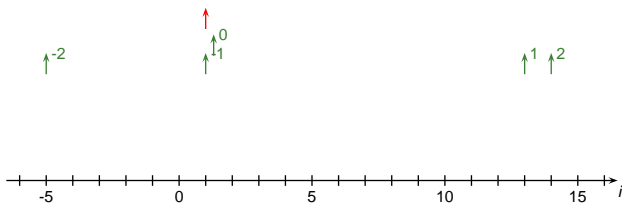


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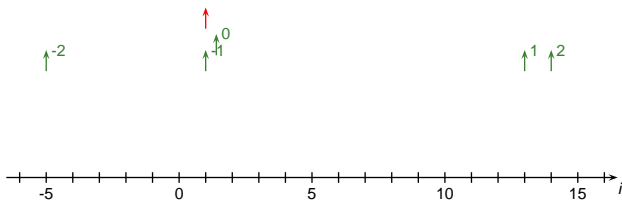


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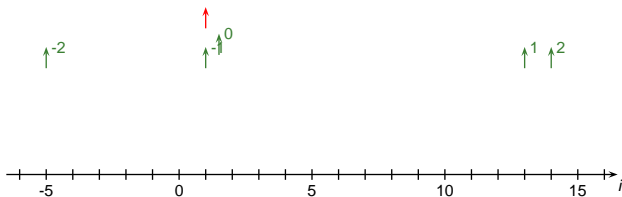


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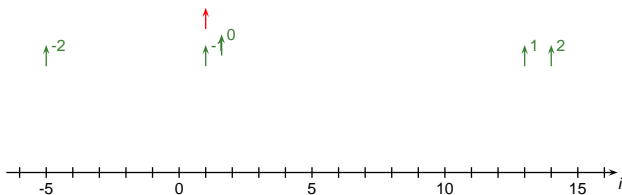


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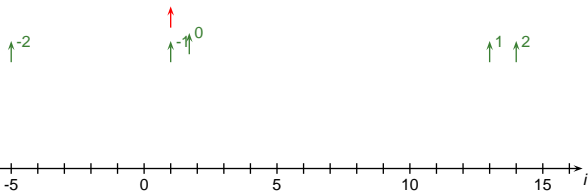


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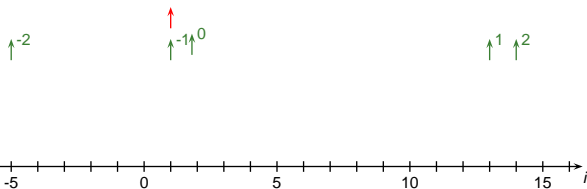


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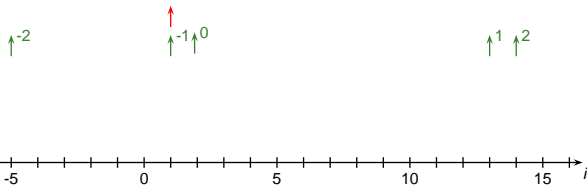


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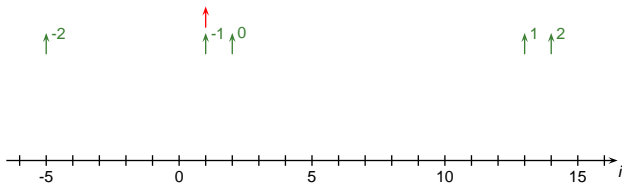


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Results

Model	$H(\varrho)$ is	$m_Q(t)$	Hence	$t^{2/3}$ law

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TASEP				

Results

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TASEP	concave			

Results

Model	$H(\varrho)$ is	$m_Q(t)$	Hence	$t^{2/3}$ law
TASEP	concave	≤ 0		

Results

Model	$H(\varrho)$ is	$m_Q(t)$	Hence	$t^{2/3}$ law
TASEP	concave	≤ 0	$Q(t) \leq X(t)$	

Results

Model	$H(\varrho)$ is	$m_Q(t)$	Hence	$t^{2/3}$ law
TASEP	concave	≤ 0	$Q(t) \leq X(t)$	proved (B.-S.)

Results

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ASEP				

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In their cases, we have

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

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

Nonconvex, nonconcave

And there are attractive asymmetric models with nonlinear, nonconvex and nonconcave hydrodynamics:

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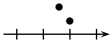
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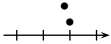
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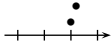
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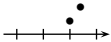
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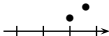
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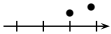
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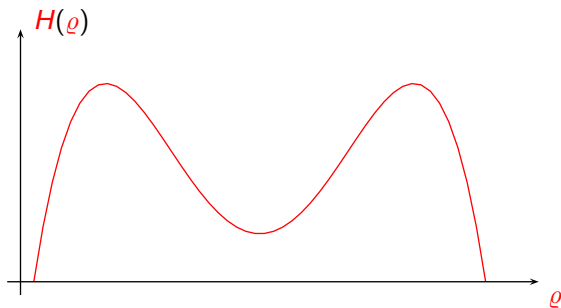
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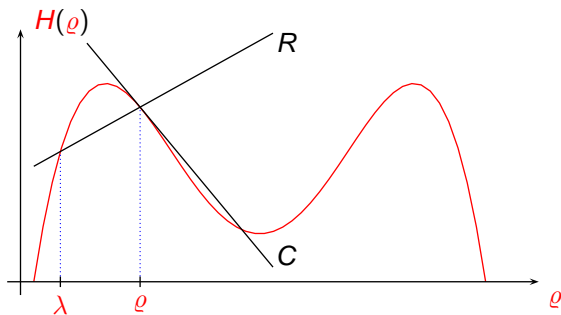
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- ▶ A three-state process with variable rates (B. Tóth - I. Tóth).

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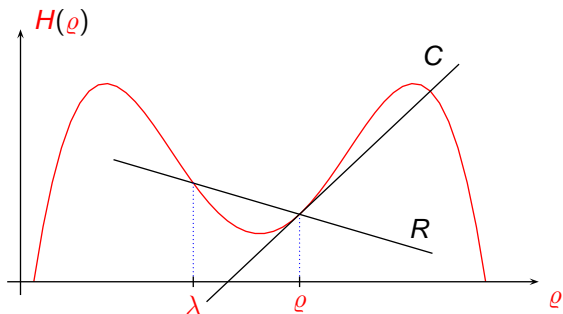
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$$C < R$$

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

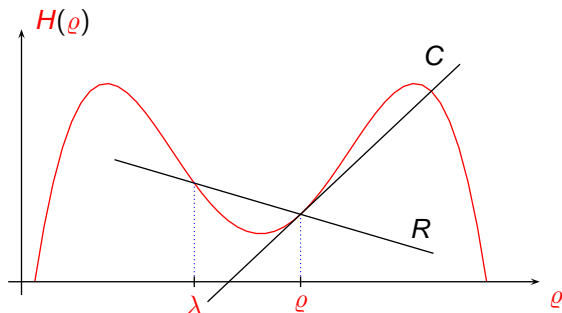
Nonconvex, nonconcave



$$C > R$$

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

Nonconvex, nonconcave

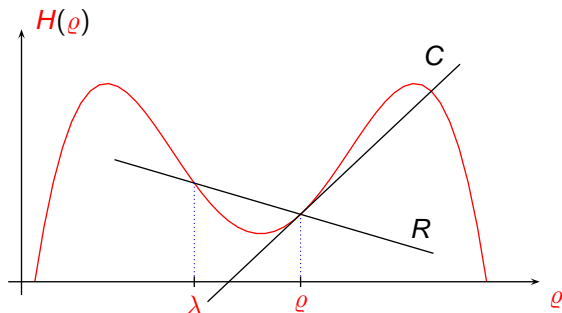


$$C > R$$

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

Inequality changes with the density... ?

Nonconvex, nonconcave



$$C > R$$

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

Inequality changes with the density... ?

Any coupling must be very very tricky.

Thank you.