

Anomalous fluctuations in one dimensional interacting systems

Joint with
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Márton Balázs

University of Bristol

Bristol, 29 November, 2013.

The models

Asymmetric simple exclusion process

Zero range

Bricklayers

Hydrodynamics

Characteristics

Tool: the second class particle

Single

Many second class particles

Results

Normal fluctuations

Abnormal fluctuations

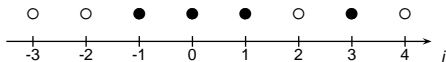
Proof

Upper bound

Lower bound

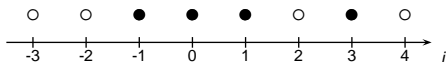
Microscopic concavity/convexity

Asymmetric simple exclusion



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

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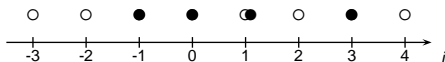
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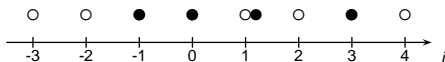
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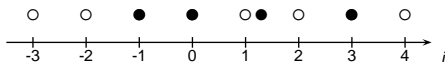
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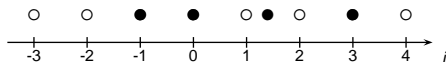
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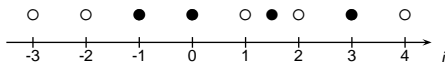
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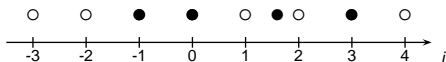
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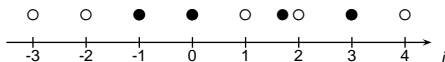
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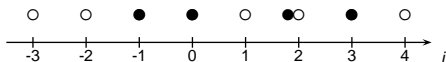
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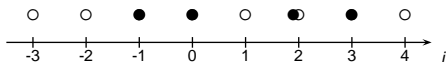
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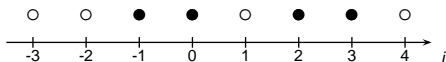
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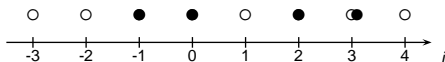
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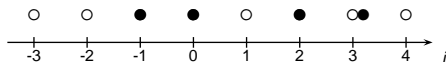
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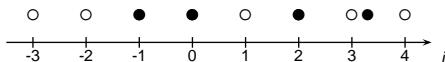
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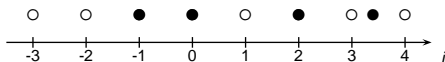
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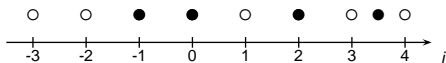
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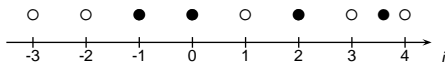
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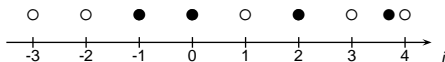
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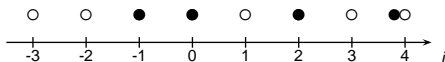
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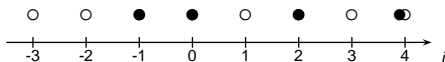
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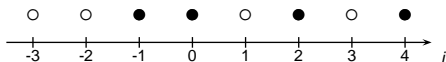
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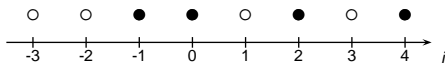
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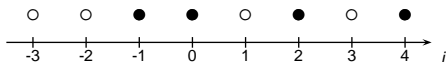
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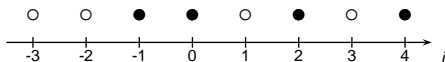
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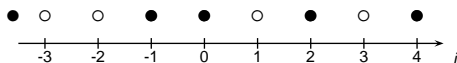
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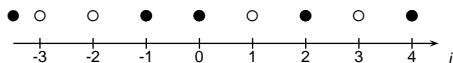
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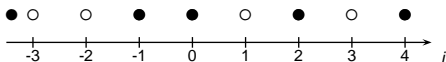
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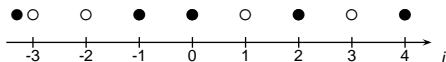
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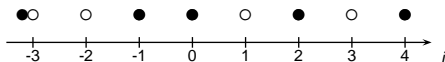
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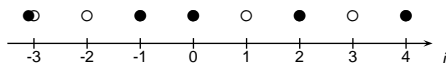
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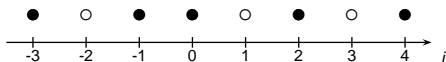
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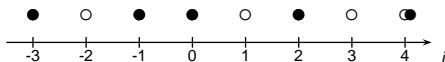
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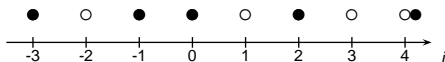
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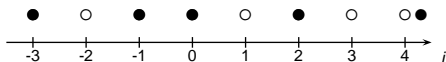
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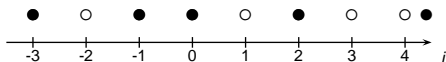
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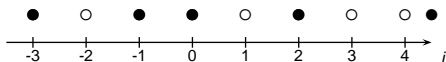
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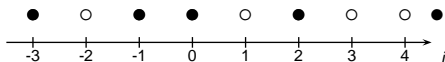
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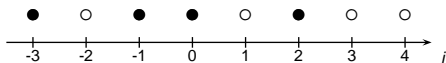
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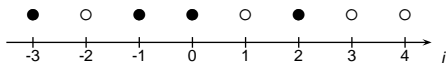
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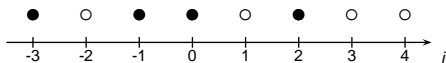
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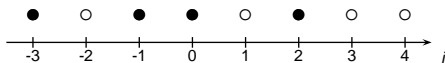
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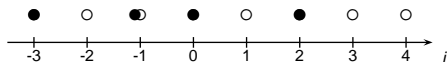
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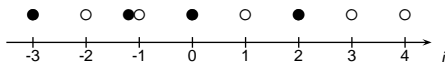
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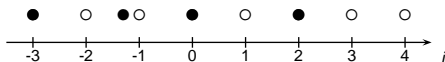
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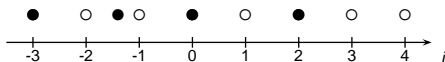
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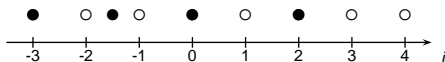
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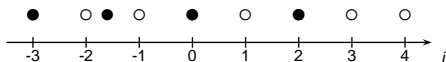
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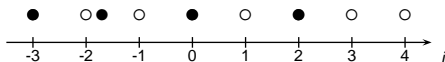
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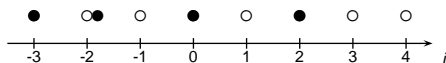
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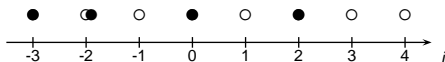
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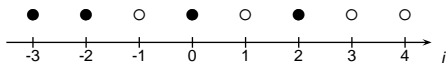
Particles try to jump

to the right with rate p ,

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

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

Asymmetric simple exclusion



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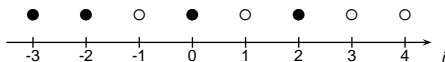
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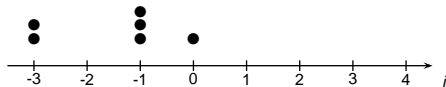
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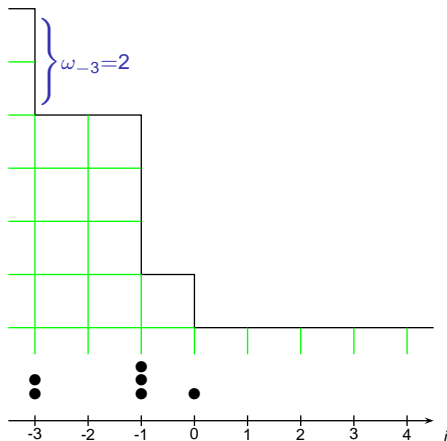
The Bernoulli(ϱ) distribution is time-stationary for any $(0 \leq \varrho \leq 1)$. Any translation-invariant stationary distribution is a mixture of Bernoullis.

The asymmetric zero range process



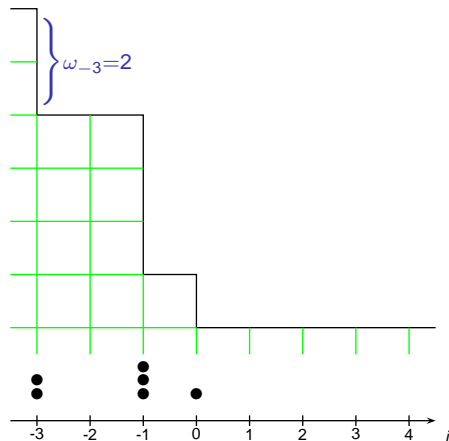
Poisson-type distribution; $\omega_i \in \mathbb{Z}^+$.

The asymmetric zero range process



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The asymmetric zero range process



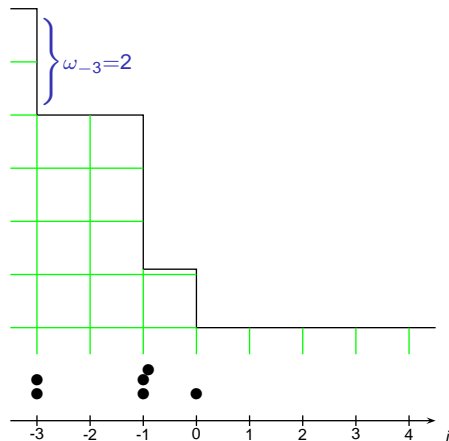
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The asymmetric zero range process



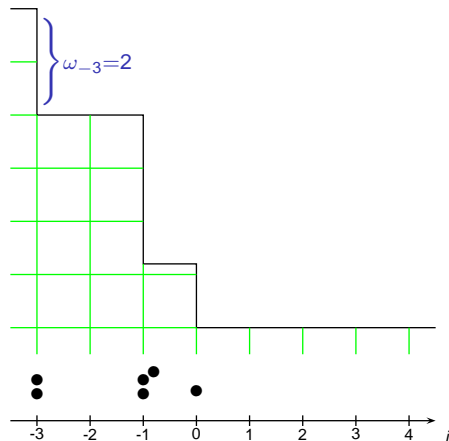
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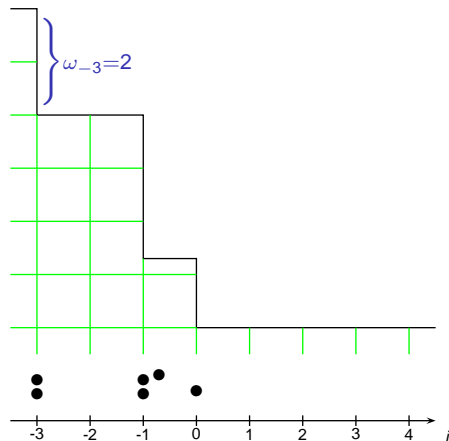
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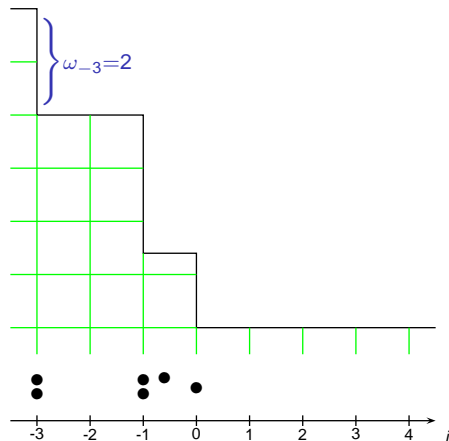
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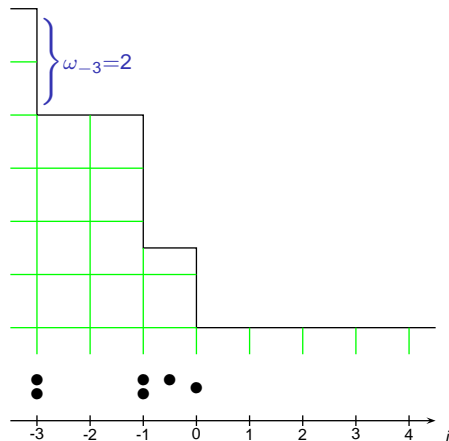
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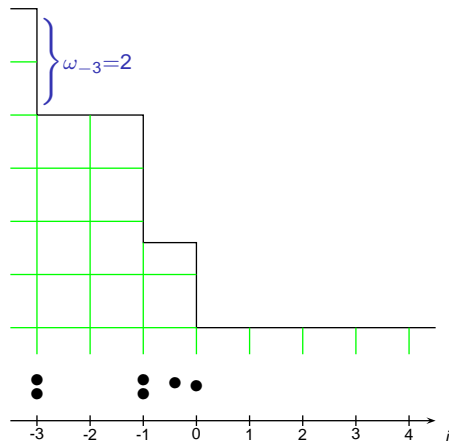
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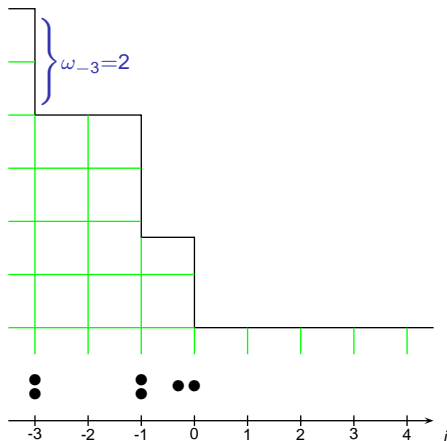
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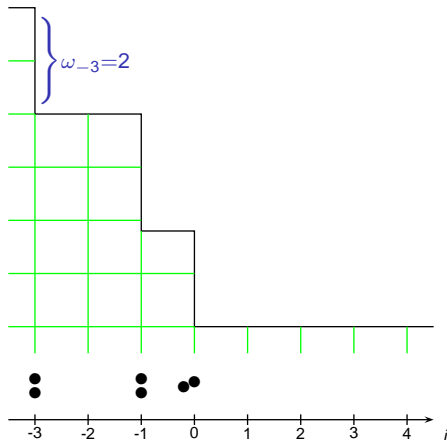
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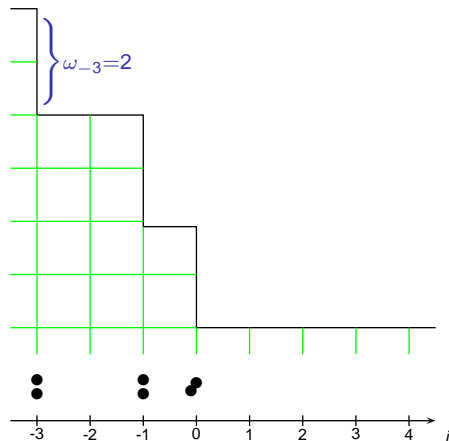
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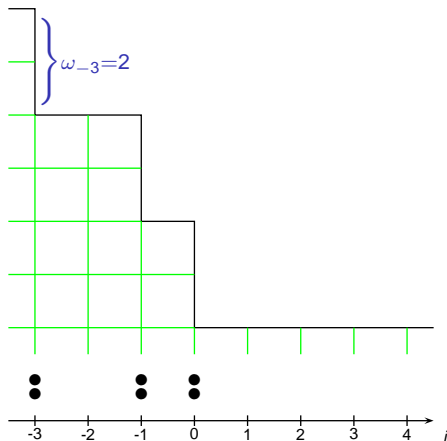
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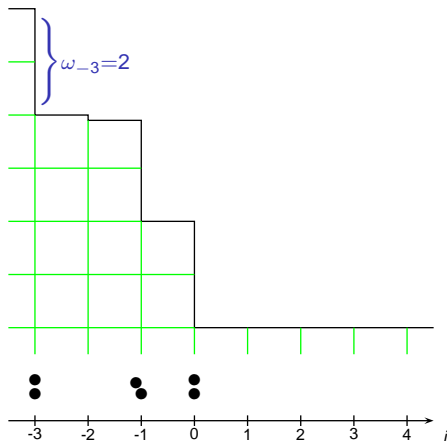
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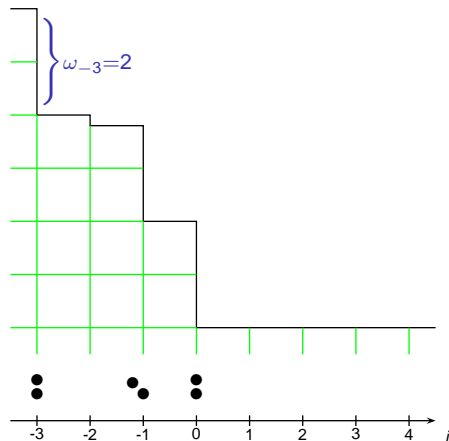
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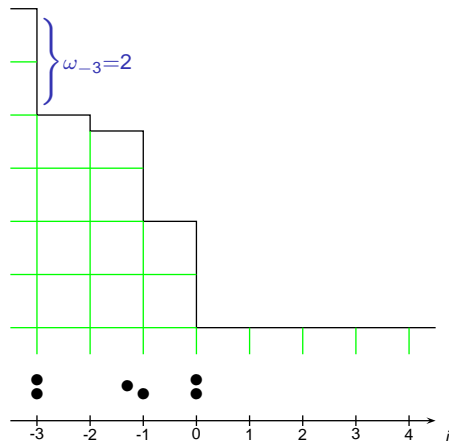
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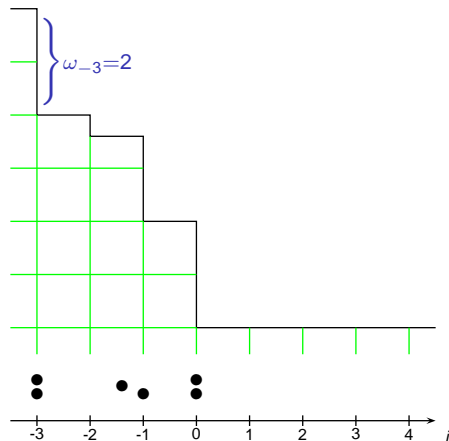
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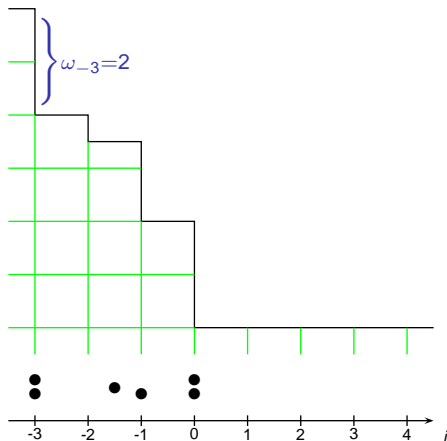
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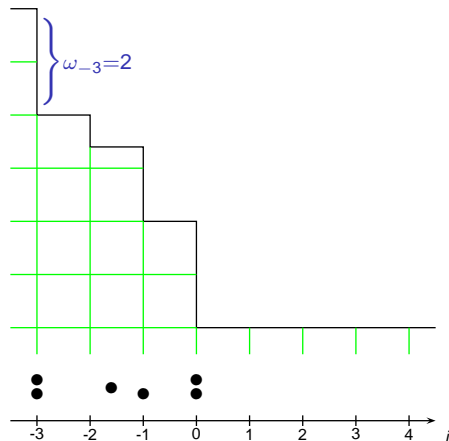
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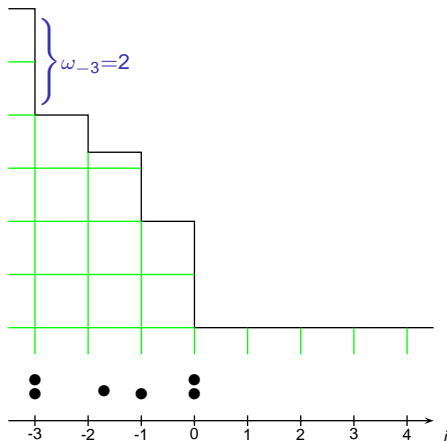
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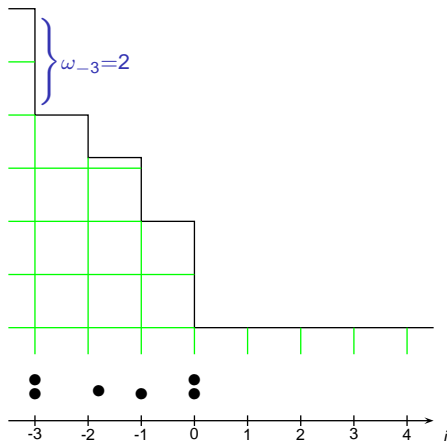
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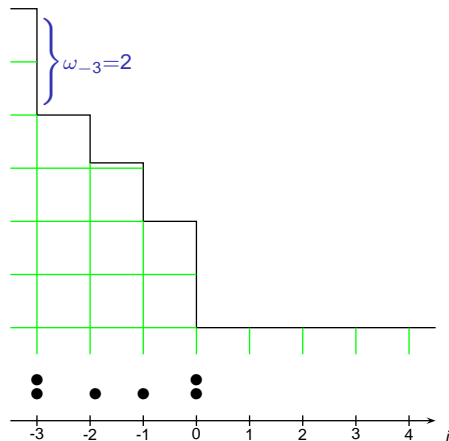
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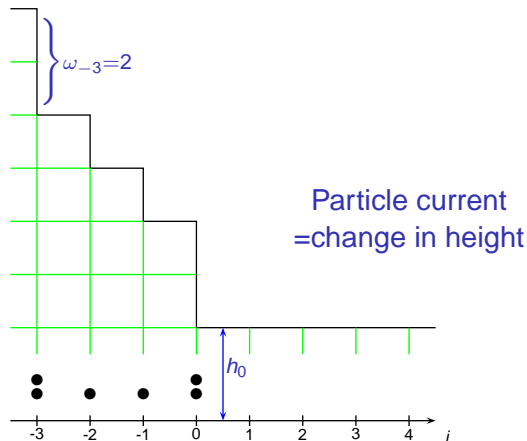
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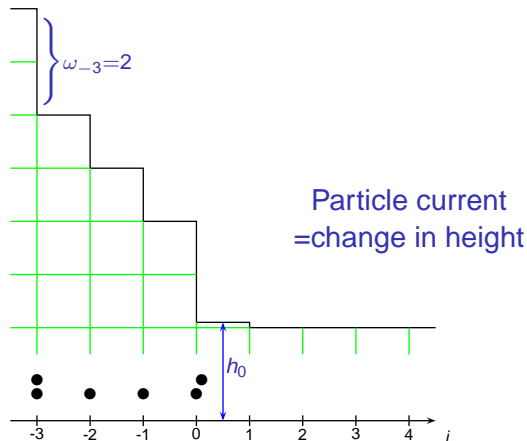
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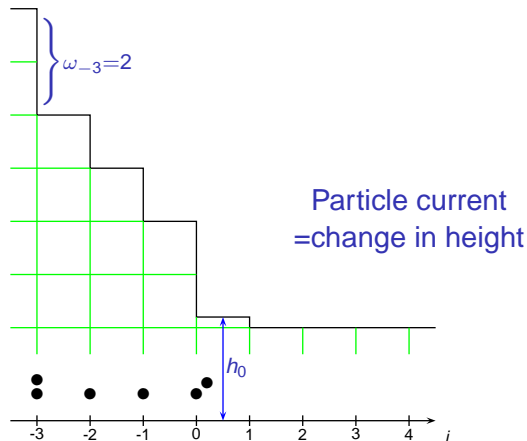
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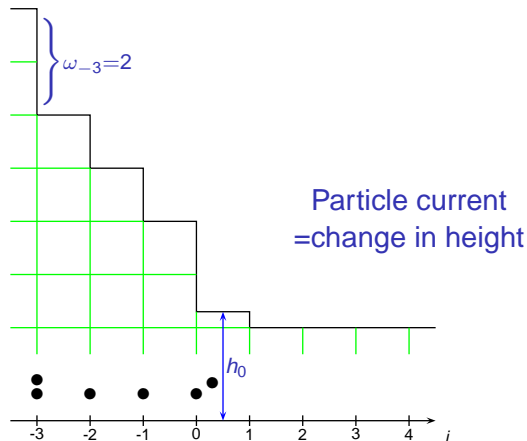
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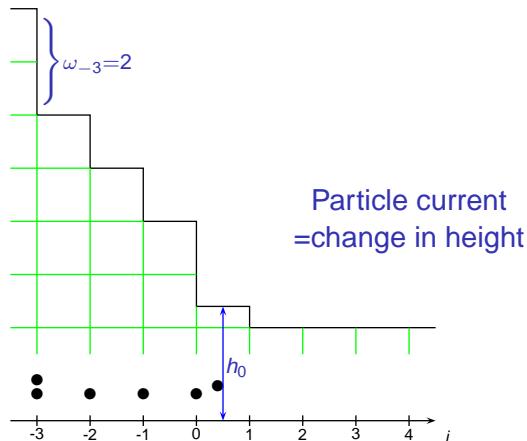
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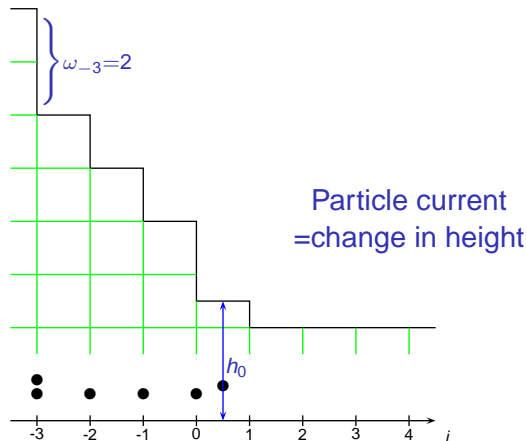
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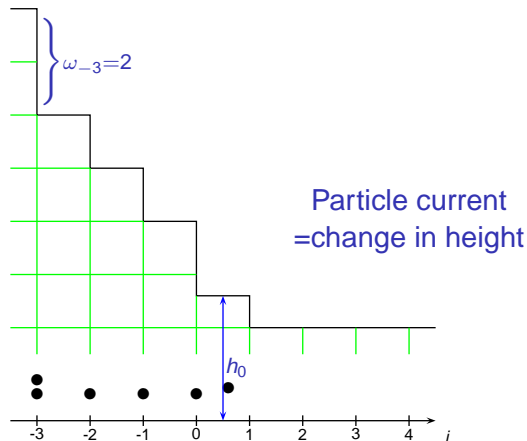
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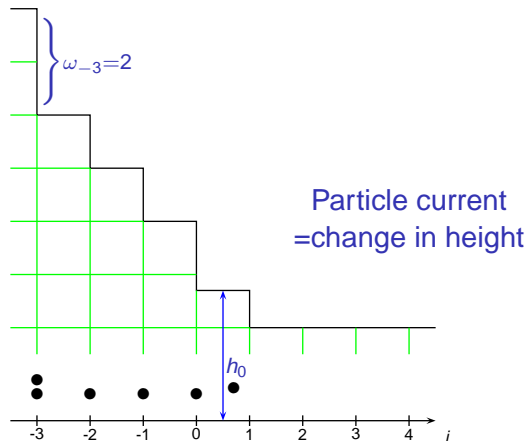
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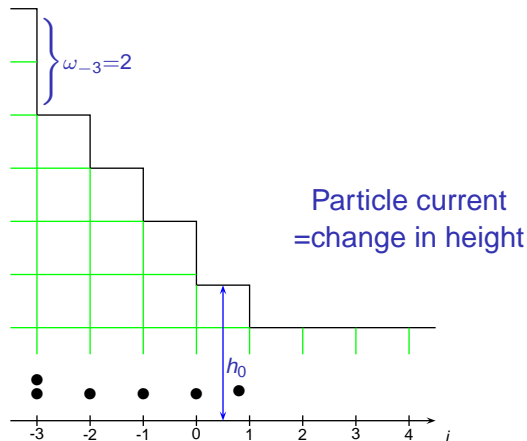
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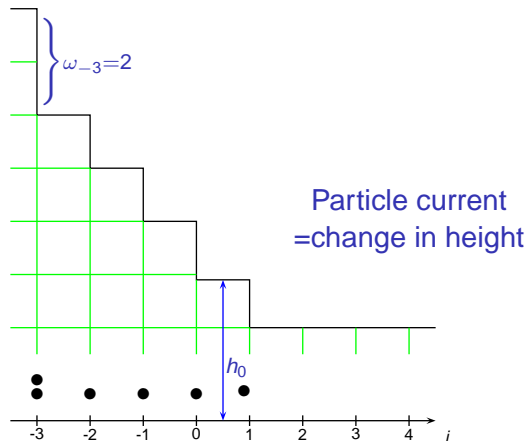
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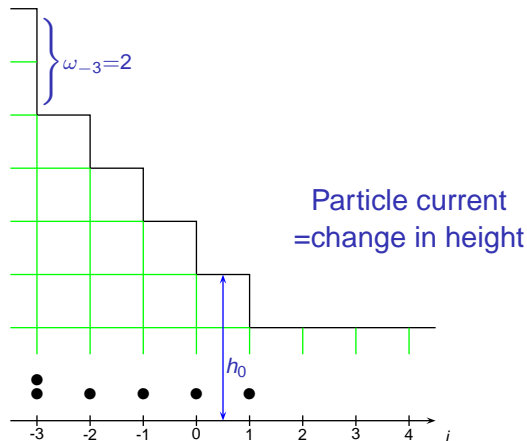
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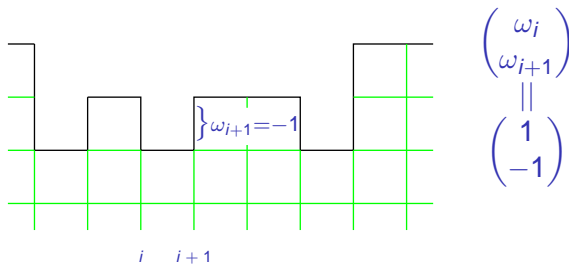
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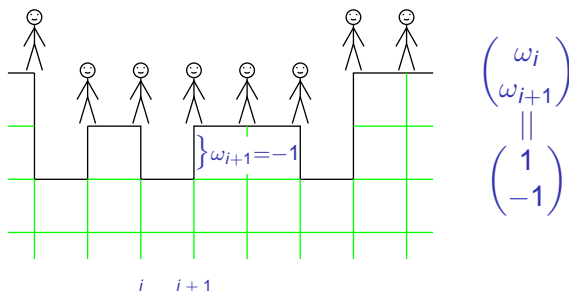
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The asymmetric bricklayers process



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The asymmetric bricklayers process

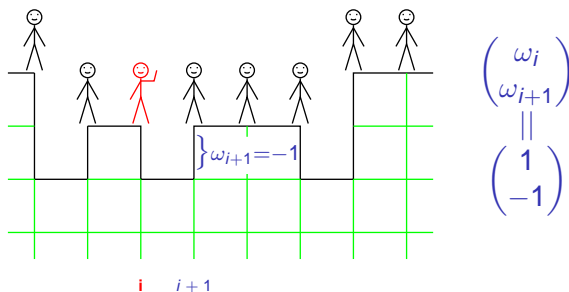


Poisson-type distribution; $\omega_i \in \mathbb{Z}$.

a brick is added **with rate** $p \cdot [r(\omega_i) + r(-\omega_{i+1})]$
 a brick is removed **with rate** $q \cdot [r(-\omega_i) + r(\omega_{i+1})]$.

$$(r(\omega) \cdot r(1 - \omega) = 1; \quad r \text{ non-decreasing; } \quad q = 1 - p < p).$$

The asymmetric bricklayers process



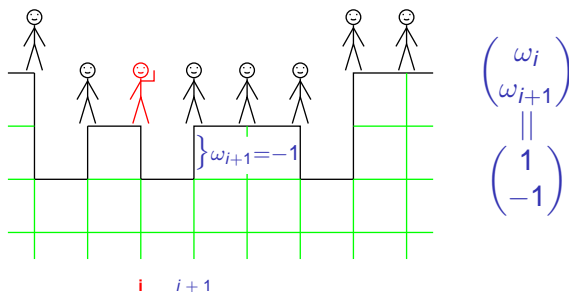
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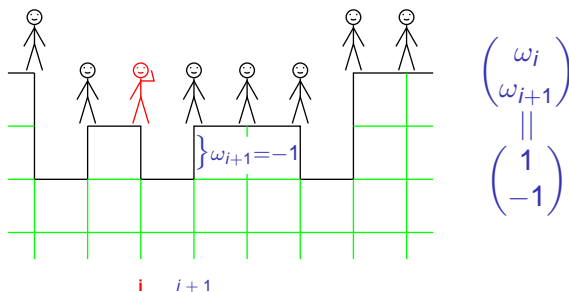
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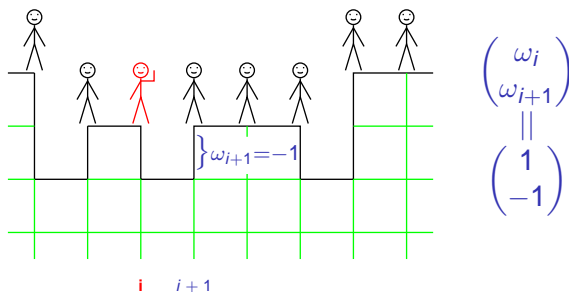
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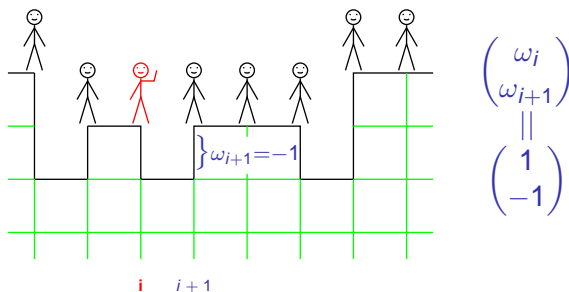
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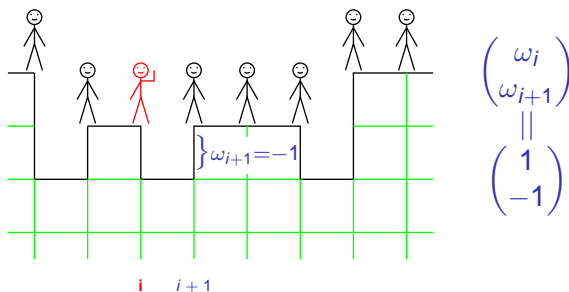
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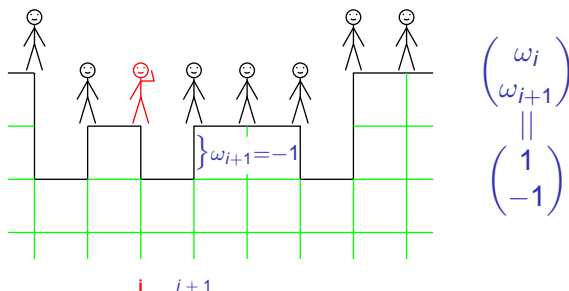
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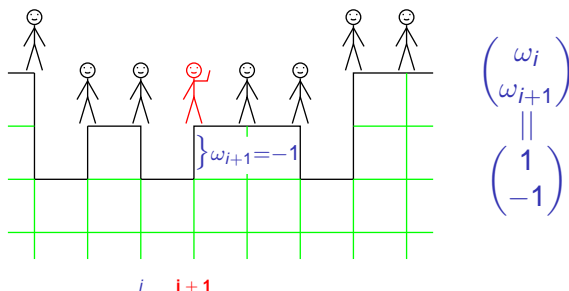
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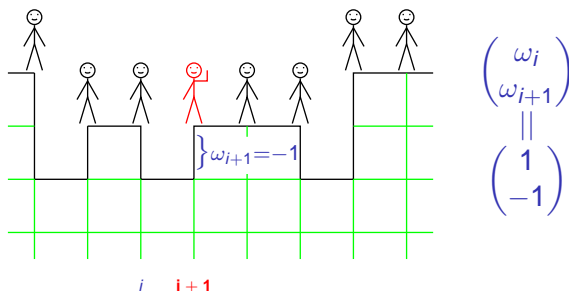
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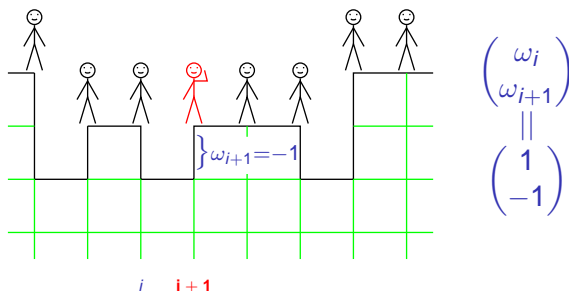
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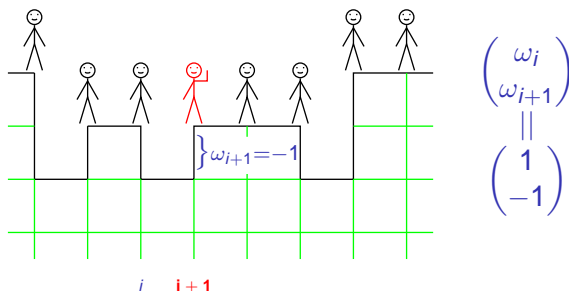
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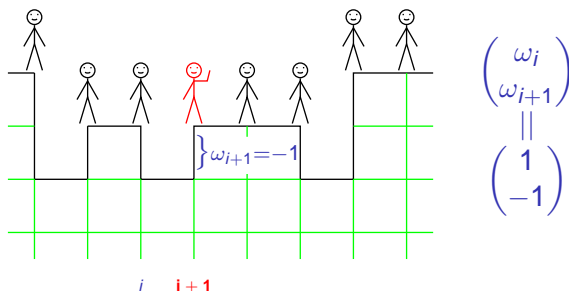
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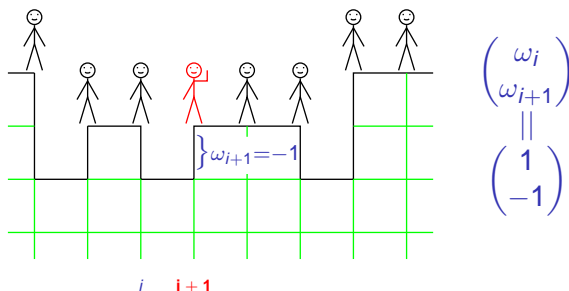
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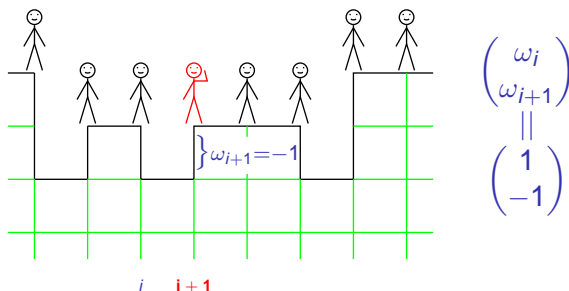
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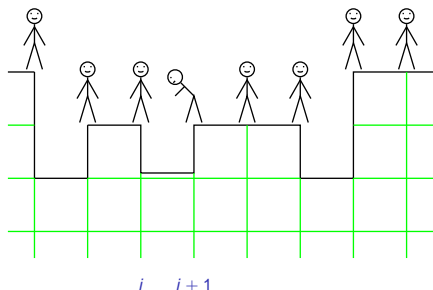
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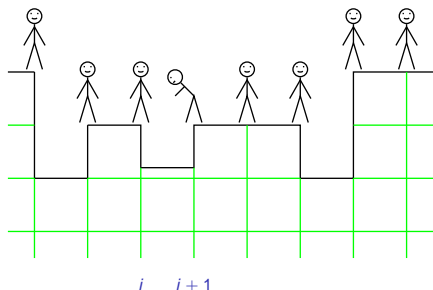
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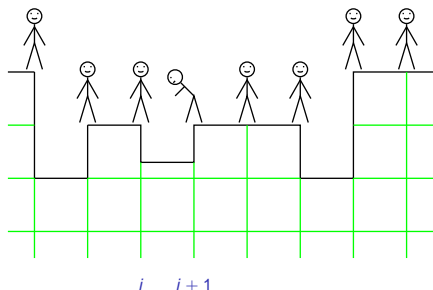
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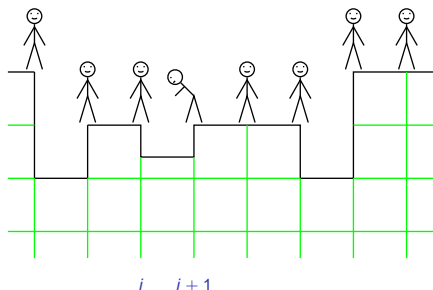
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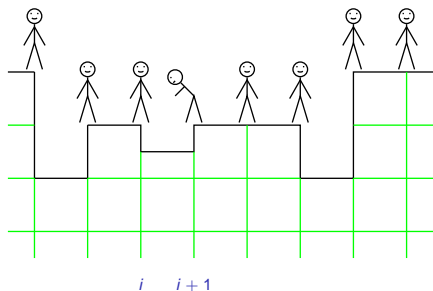
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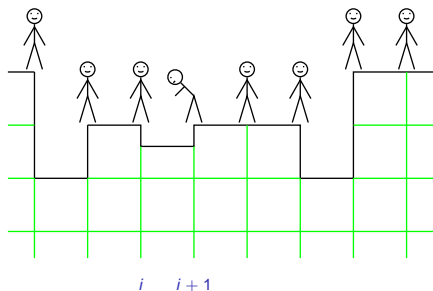
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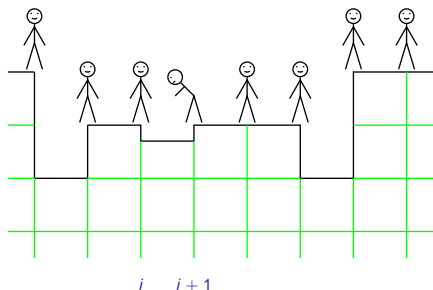
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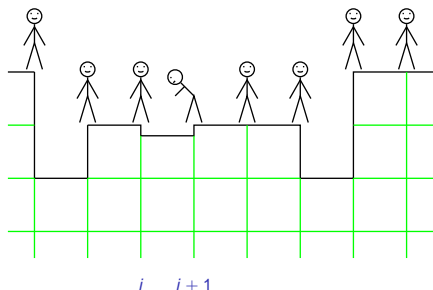
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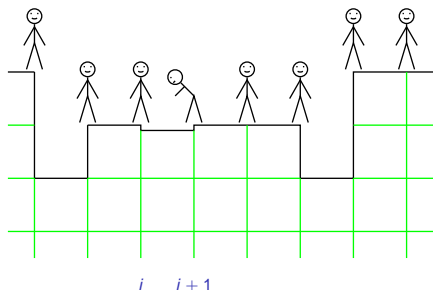
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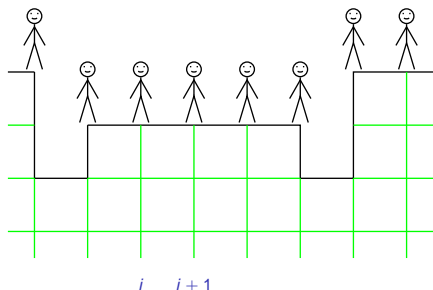
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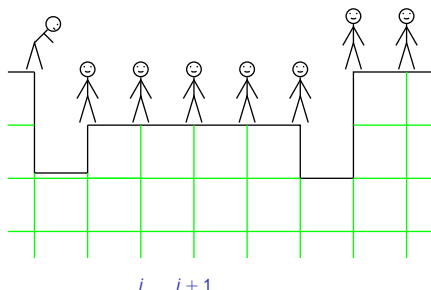
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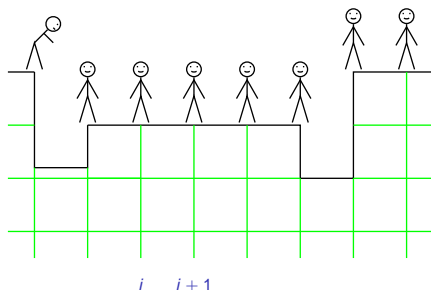
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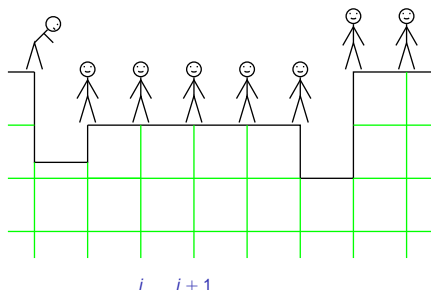
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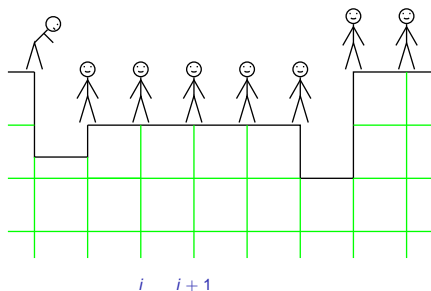
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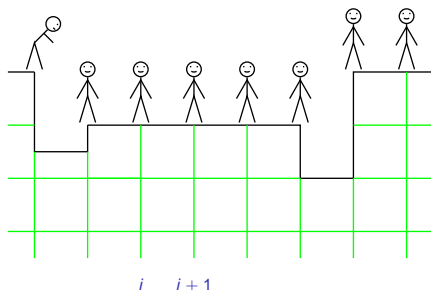
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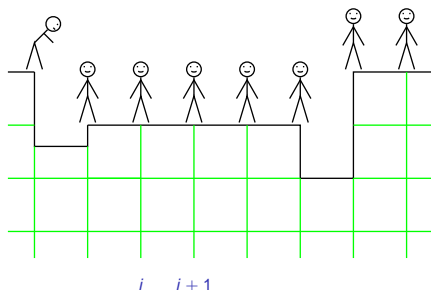
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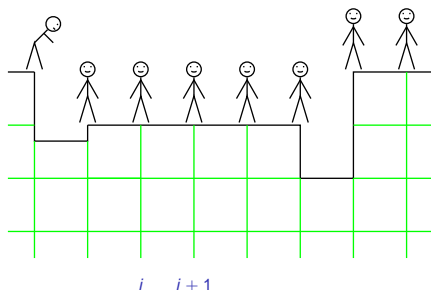
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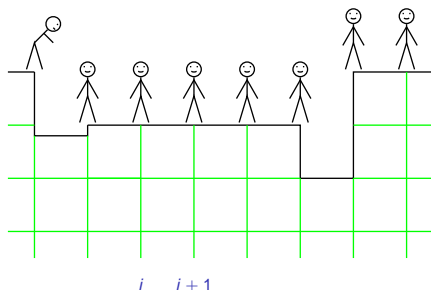
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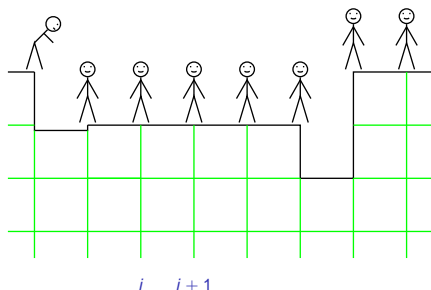
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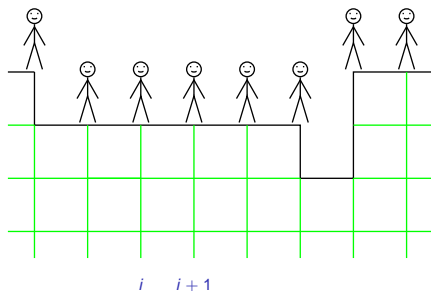
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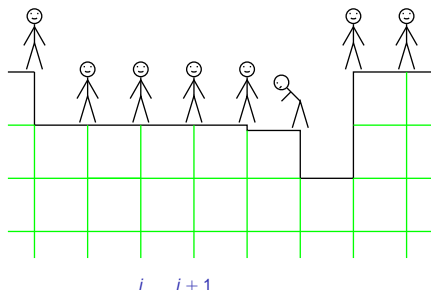
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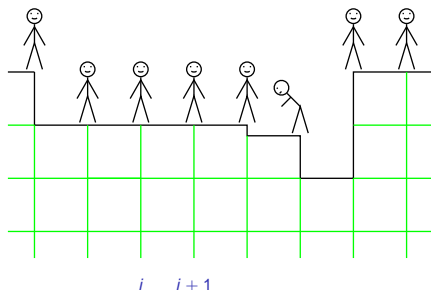
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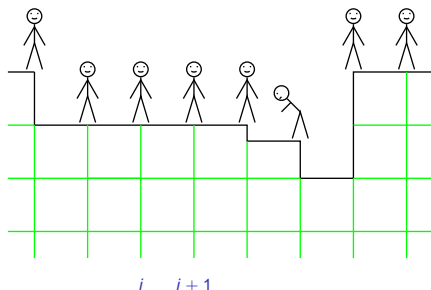
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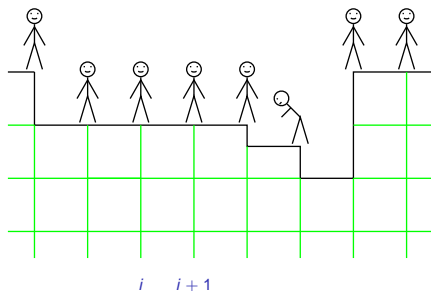
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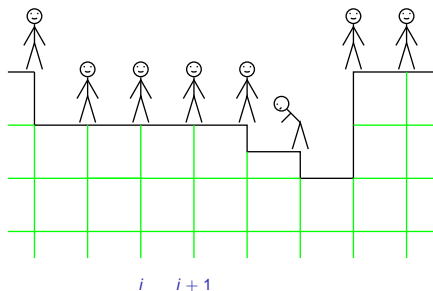
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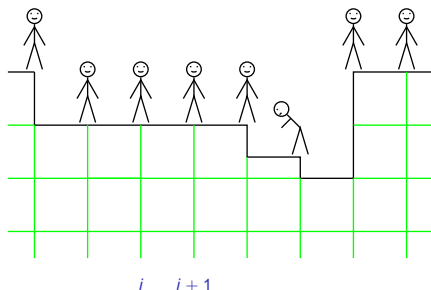
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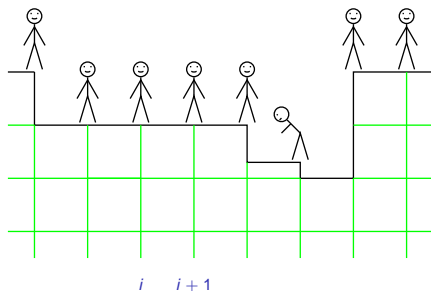
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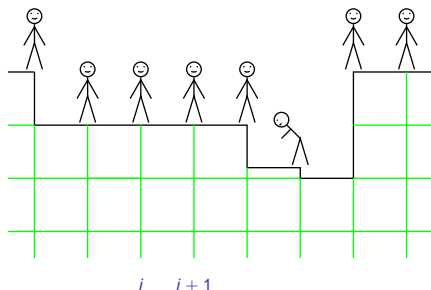
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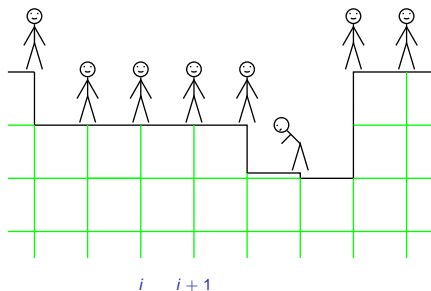
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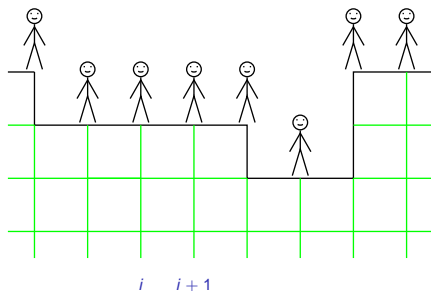
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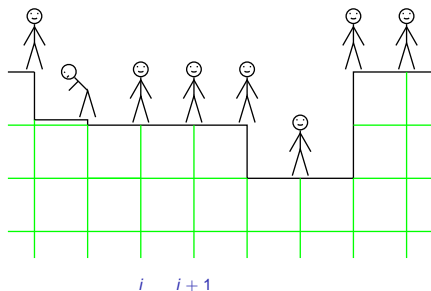
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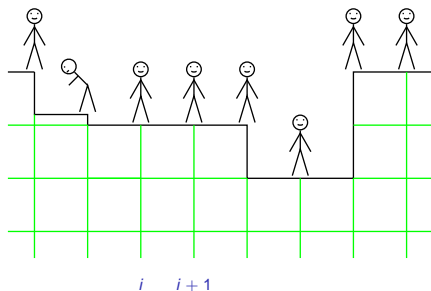
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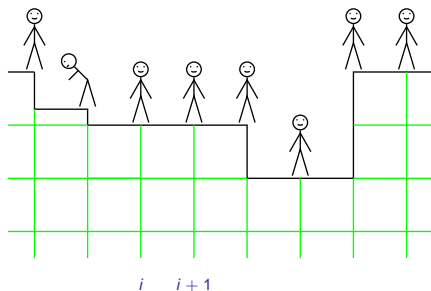
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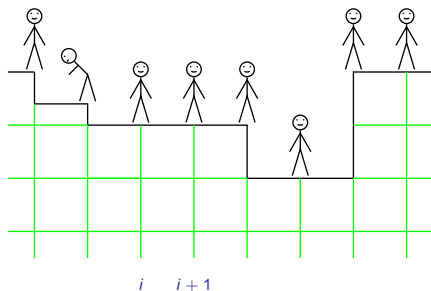
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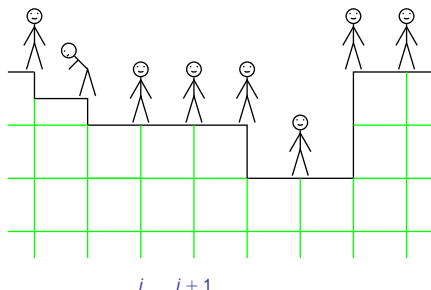
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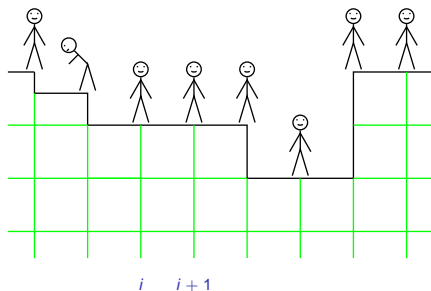
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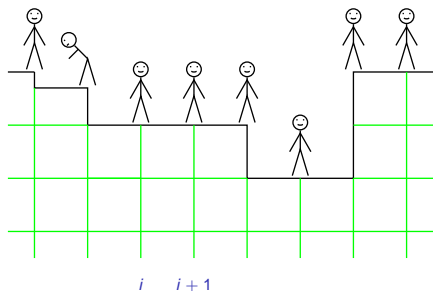
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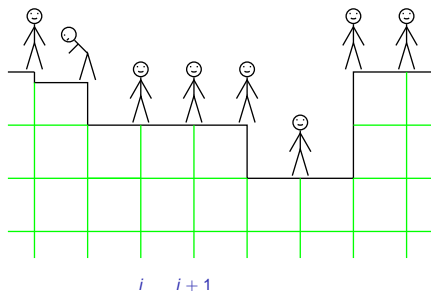
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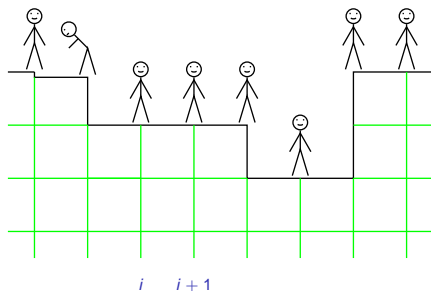
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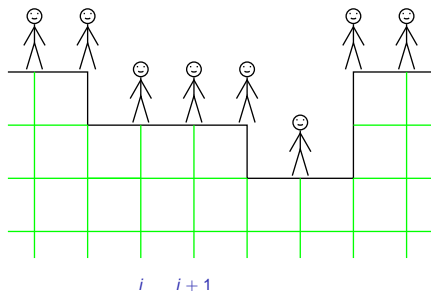
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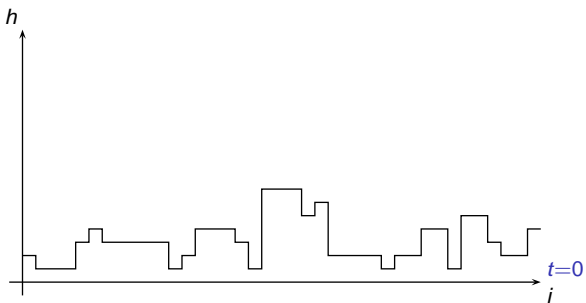
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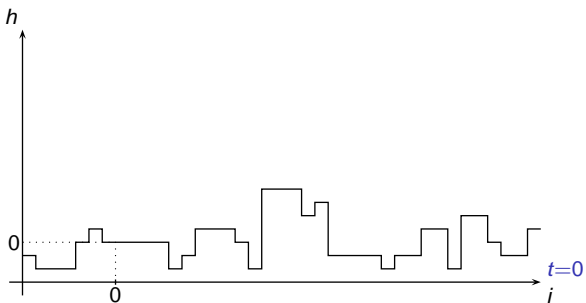
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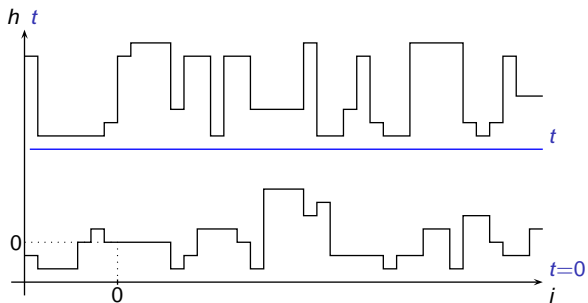
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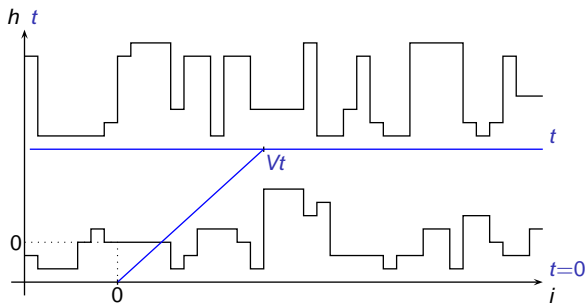
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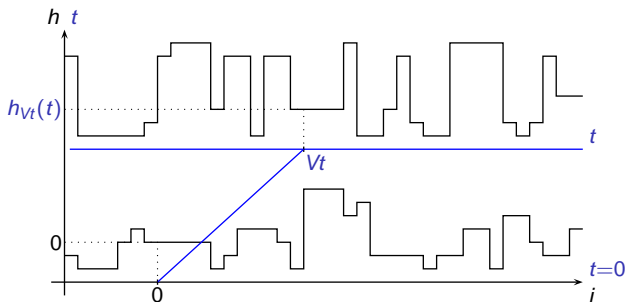
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$h_{Vt}(t)$ = height as seen by a moving observer of velocity V .
 = net number of particles passing the window $s \mapsto Vs$.

(Remember: particle current = change in height.)

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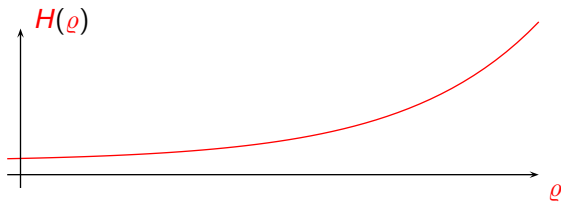
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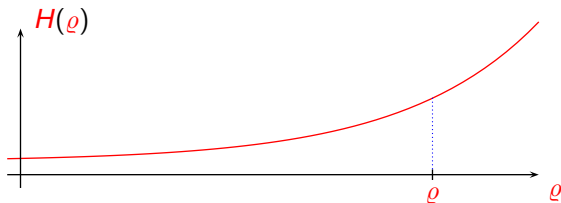


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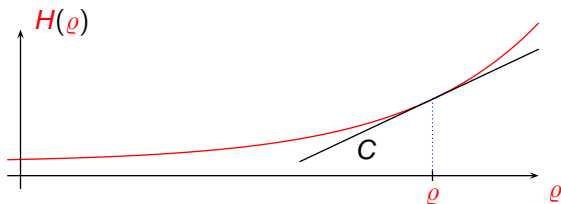


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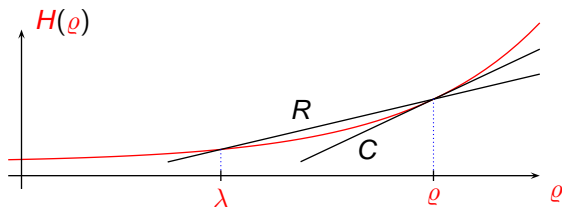
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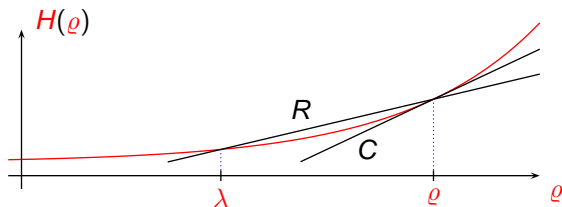
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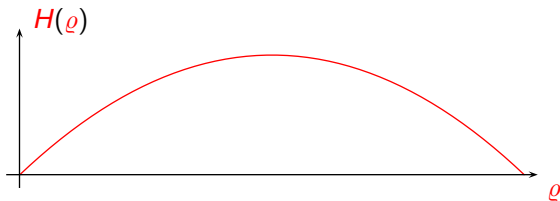
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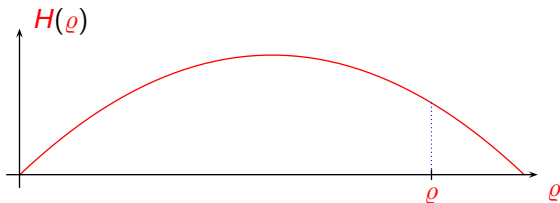


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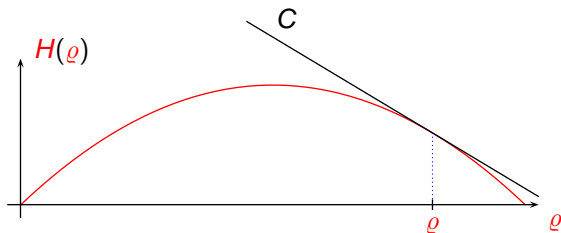


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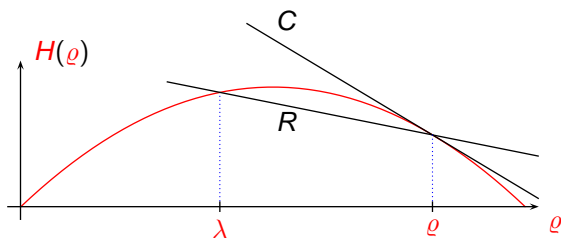
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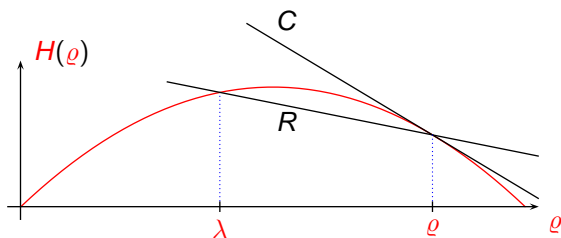
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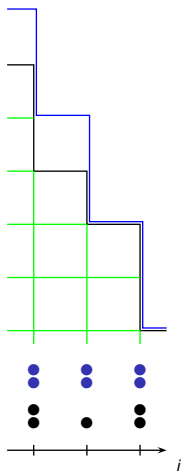
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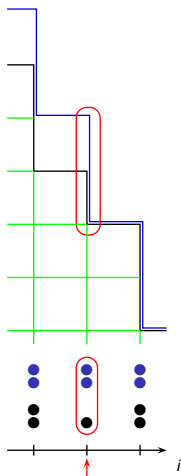
Tool: the second class particle

States ω and ω' only differ at one site.



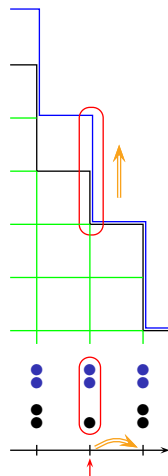
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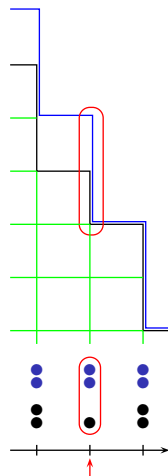
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Growth on the right:
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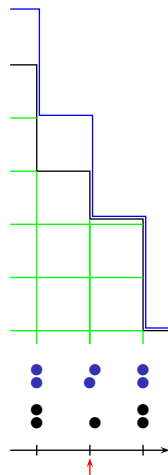
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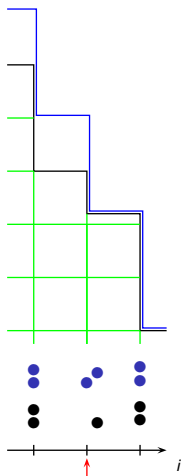
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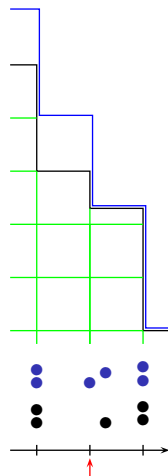
Growth on the right:

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

with rate:

Tool: the second class particle

States ω and ω' only differ at one site.



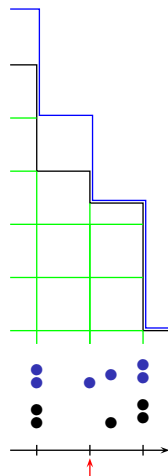
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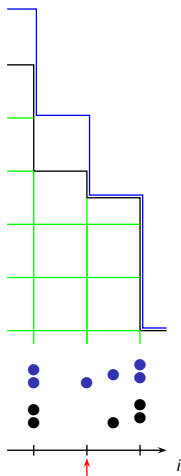
Growth on the right:

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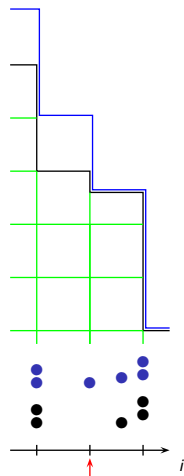
Growth on the right:

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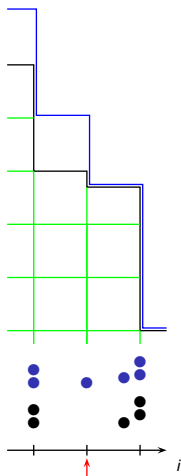
Growth on the right:

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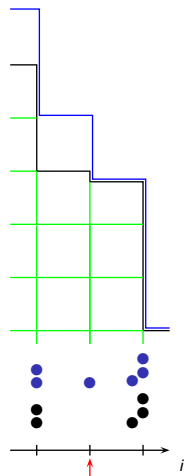
Growth on the right:

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

with rate:

Tool: the second class particle

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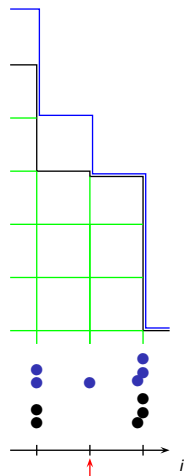
Growth on the right:

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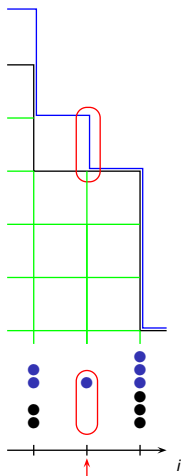
Growth on the right:

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

with rate:

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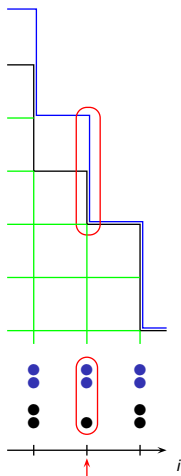
Growth on the right:

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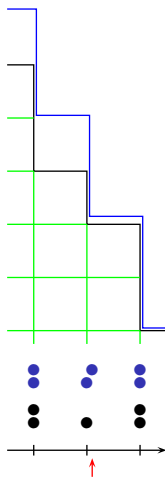
Growth on the right:

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

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

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States ω and ω' only differ at one site.



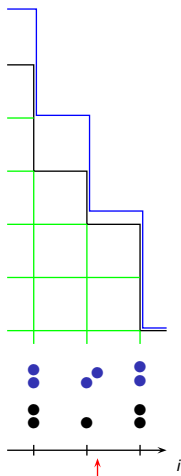
Growth on the right:

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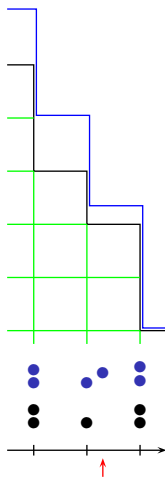
Growth on the right:

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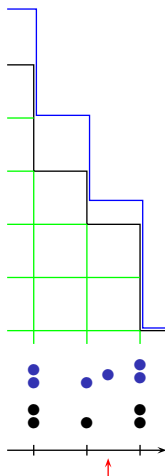
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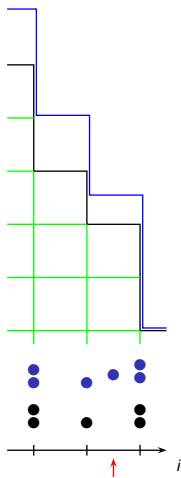
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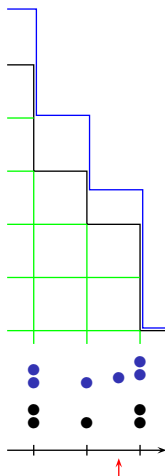
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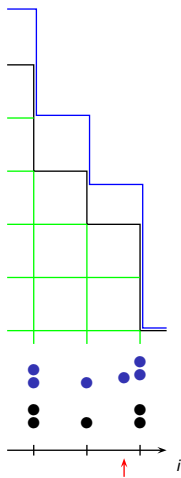
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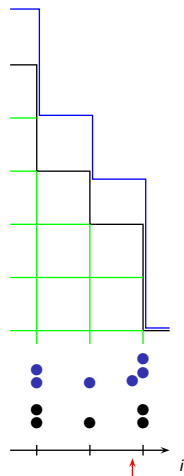
Growth on the right:

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

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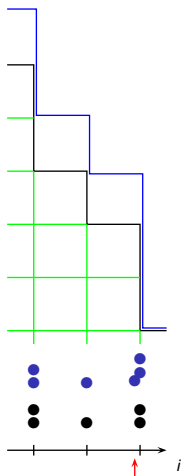
Growth on the right:

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

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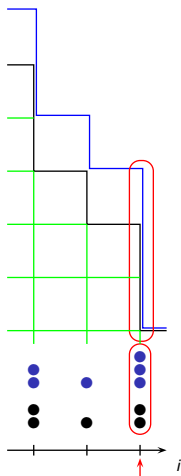
Growth on the right:

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

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Growth on the right:

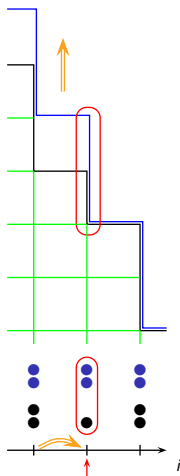
$\text{rate} \leq \text{rate}$

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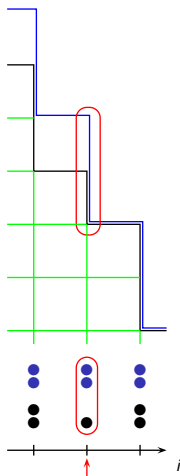
Growth on the left:
rate \geq rate



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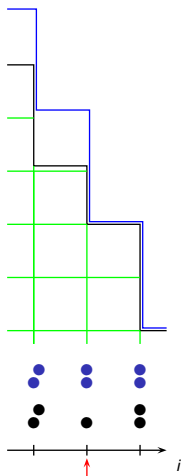
Growth on the left:
 $\text{rate} \geq \text{rate}$
 with rate :



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States ω and ω' only differ at one site.

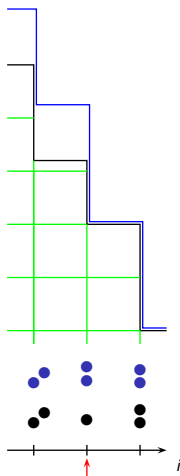
Growth on the left:
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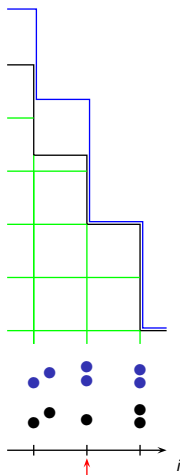
Growth on the left:
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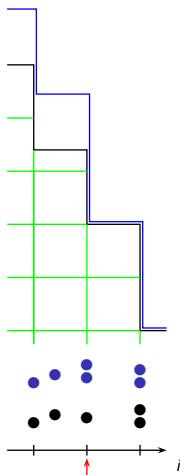
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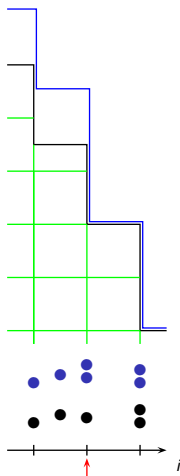
Growth on the left:
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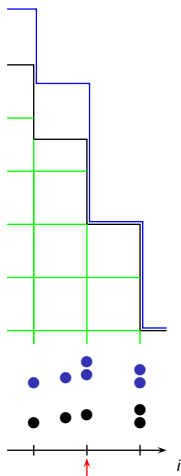
Growth on the left:
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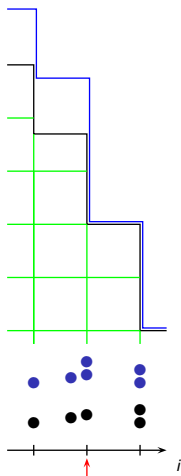
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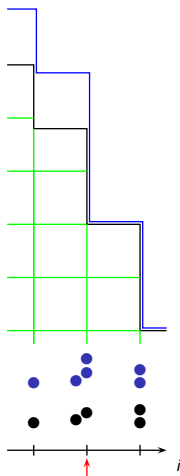
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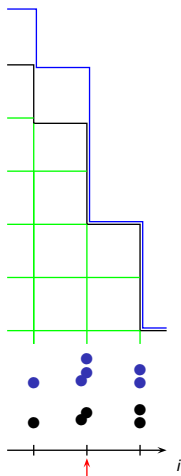
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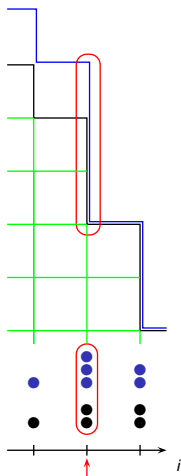
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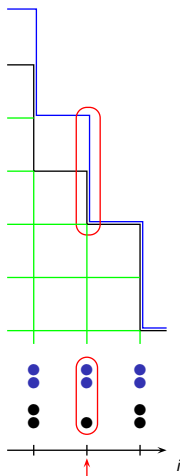
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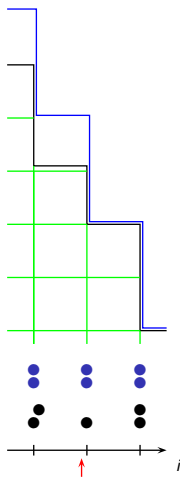
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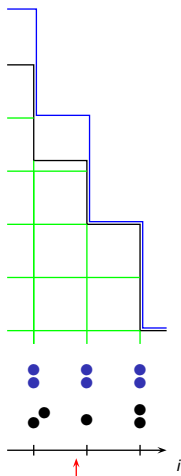
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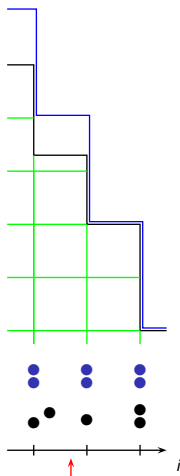
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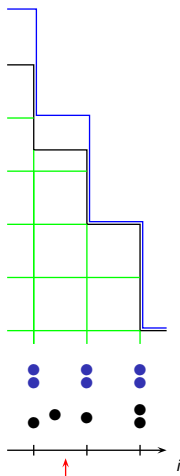
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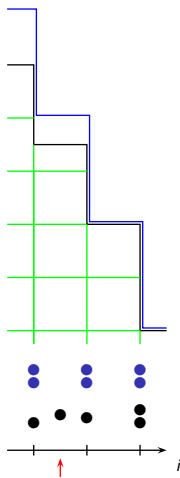
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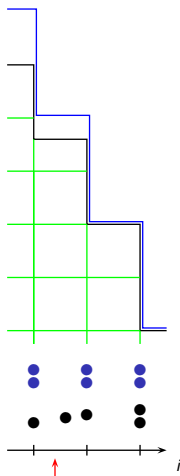
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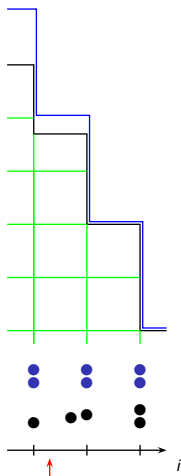
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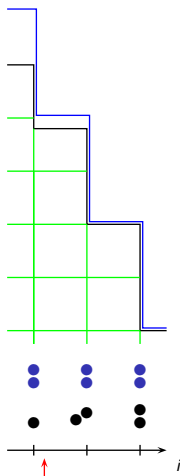
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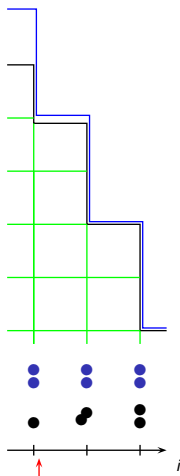
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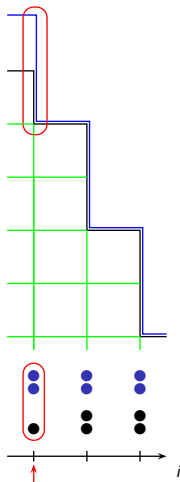
Growth on the left:
 $\text{rate} \geq \text{rate}$
 with $\text{rate} - \text{rate}$:



Tool: the second class particle

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

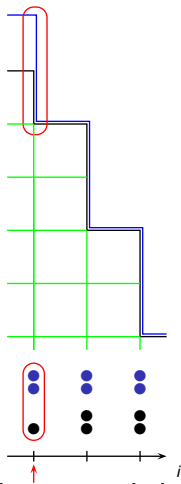
Growth on the left:
 $\text{rate} \geq \text{rate}$
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 $\text{rate} \geq \text{rate}$
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A single discrepancy \uparrow , the *second class particle*, is conserved.
 Its position at time t is $Q(t)$.

Tool: the second class particle

Theorem (B. - Seppäläinen; also ideas from B. Tóth, H. Spohn and M. Prähofer)

Started from (*almost*) equilibrium,

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

in the whole family of processes.

$$C = H'(\varrho)$$

<

$$R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

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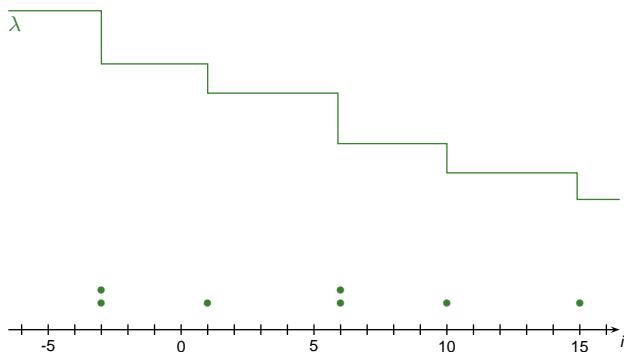
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$$C = H'(\varrho) = \mathbf{E}Q/t \quad < \quad R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

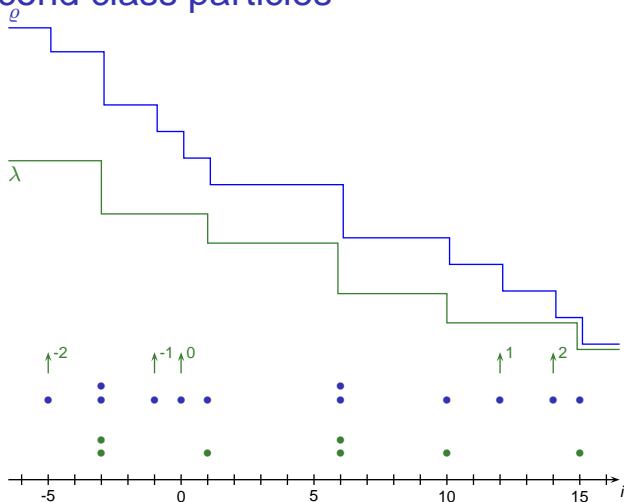
Many second class particles



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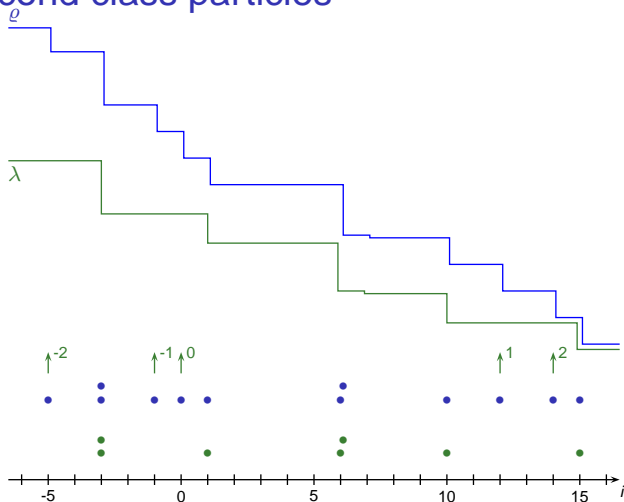
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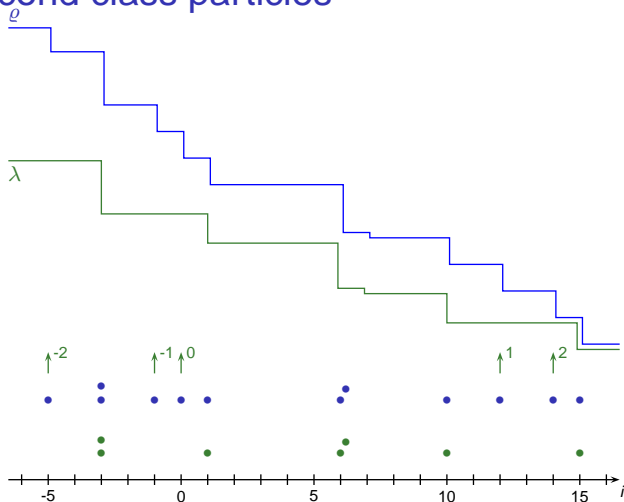
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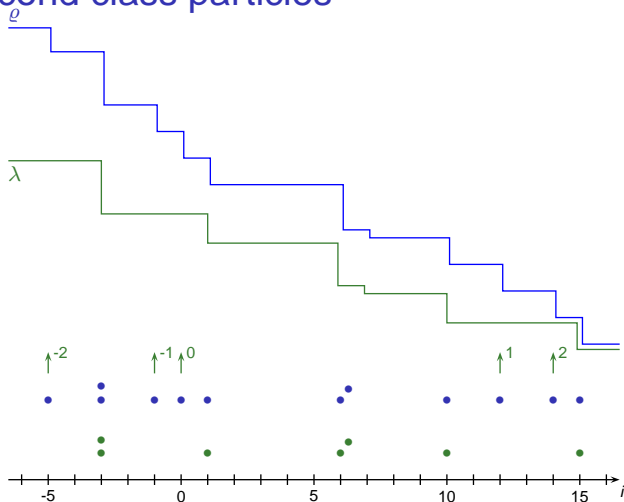
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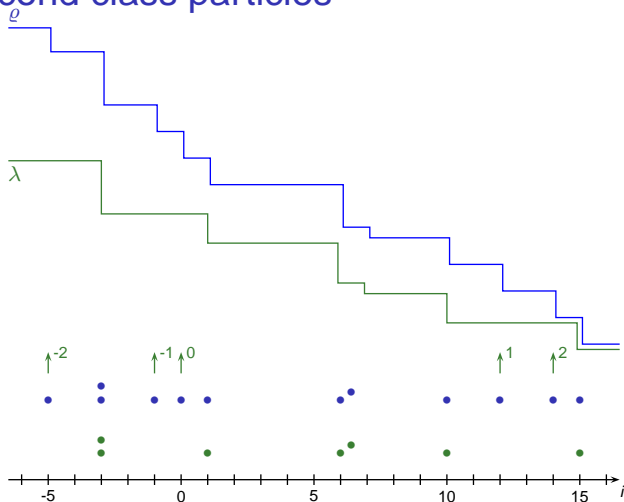
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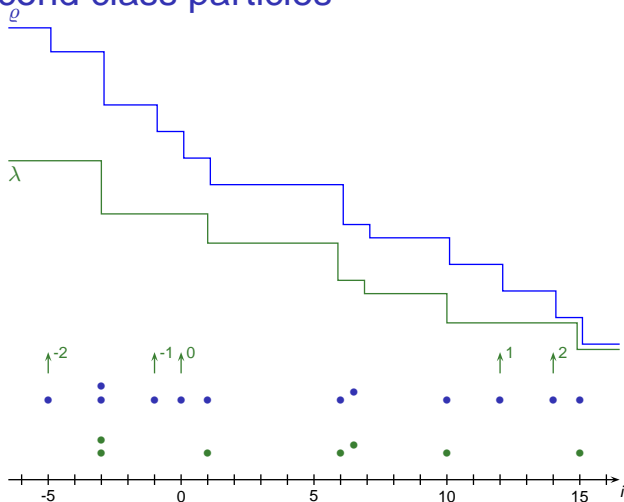
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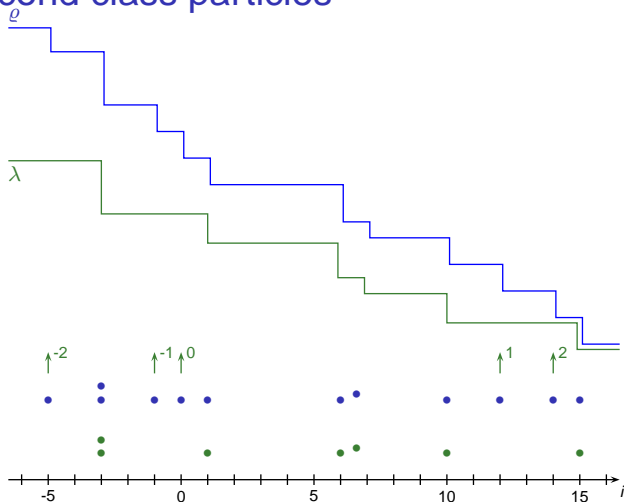
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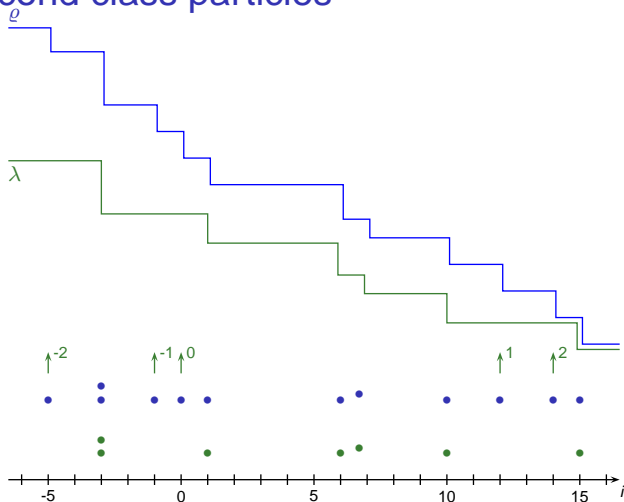
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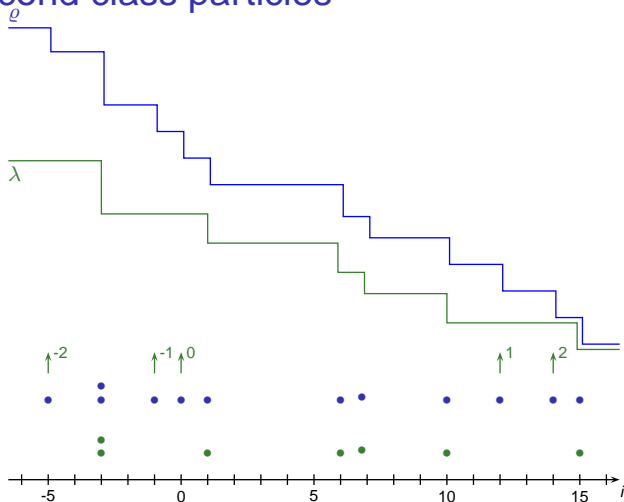
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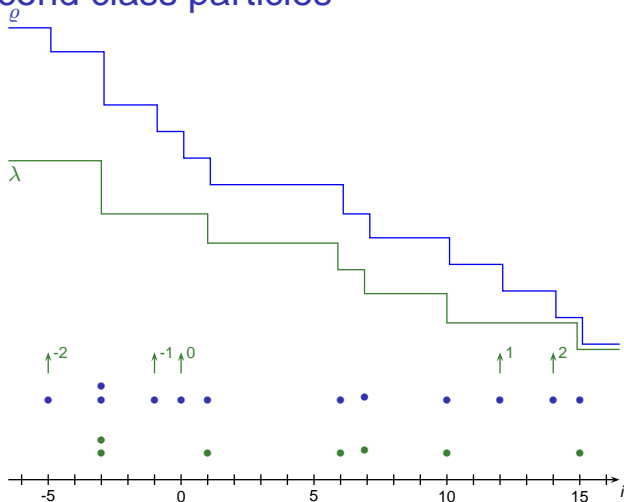
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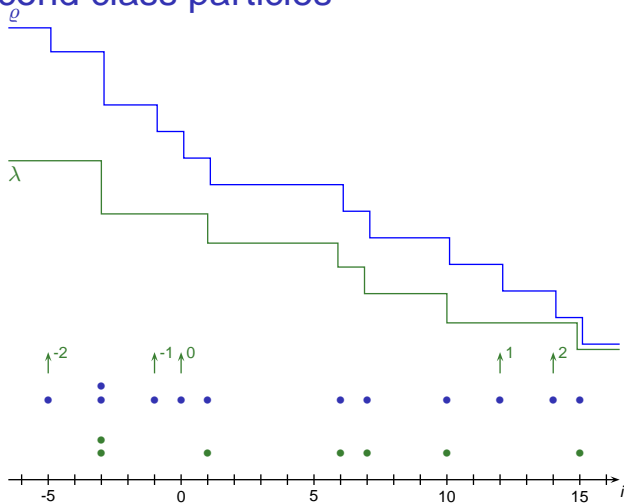
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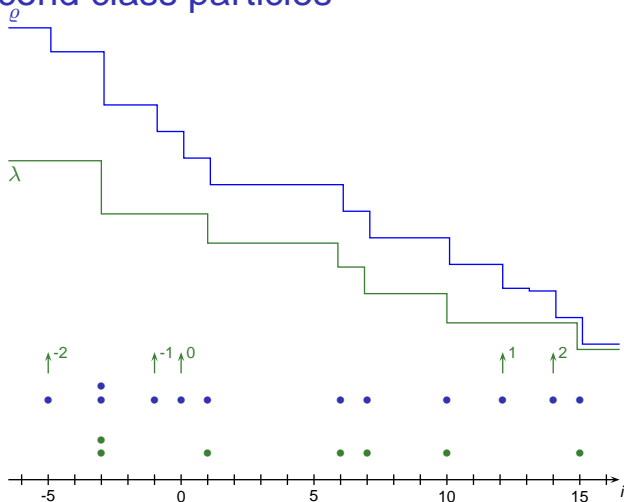
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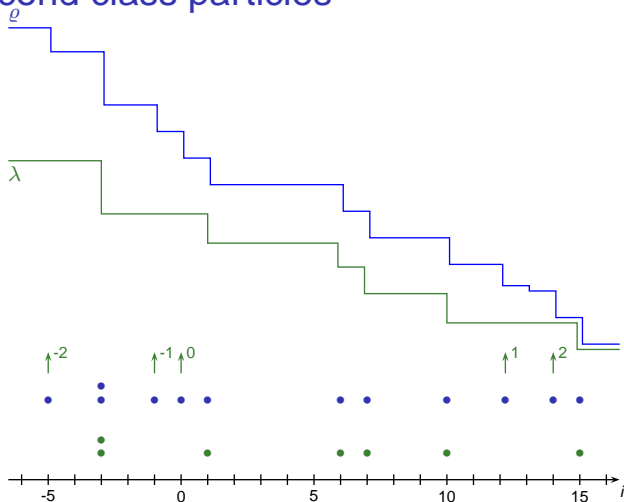
Many second class particles



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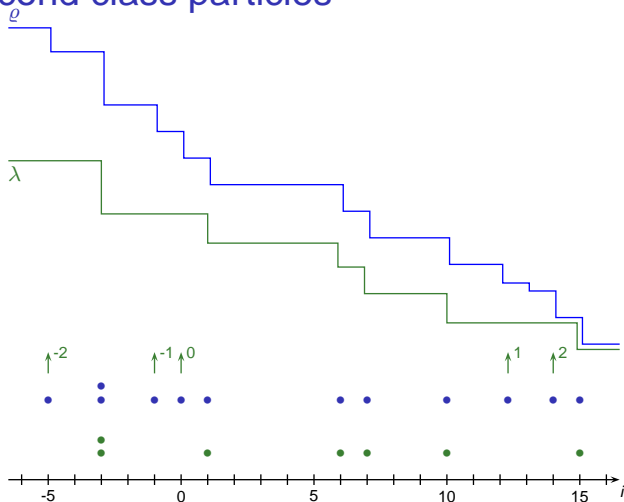
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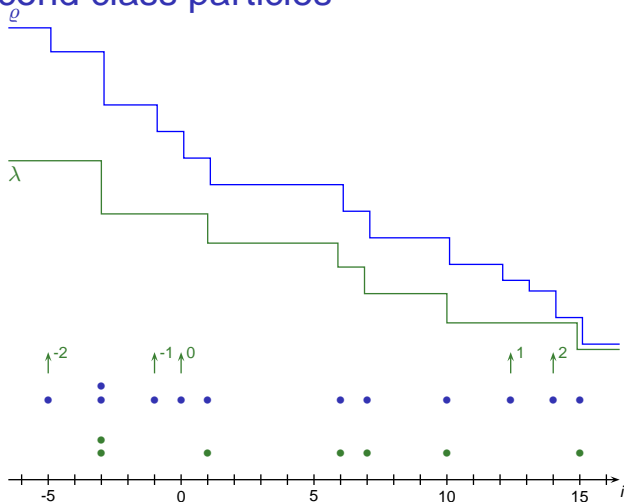
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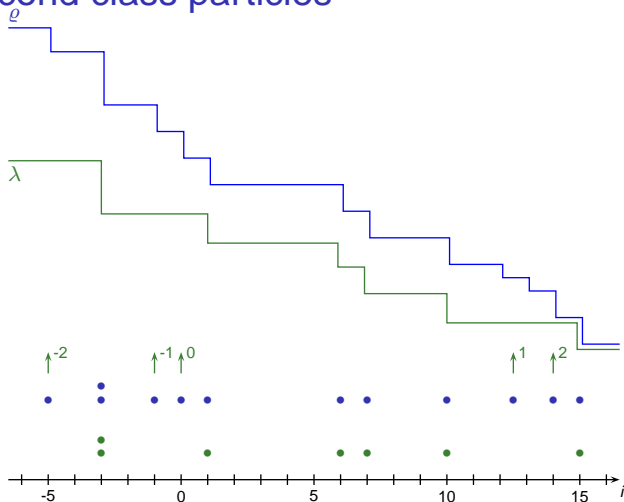
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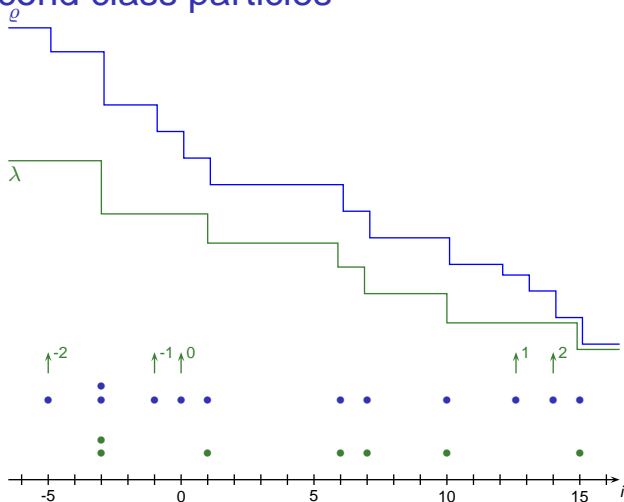
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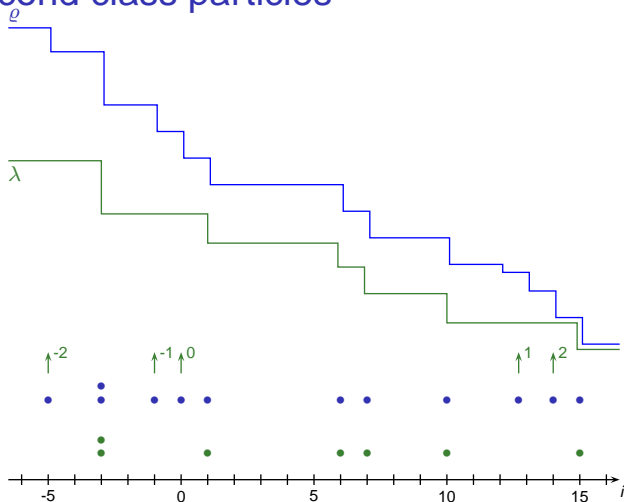
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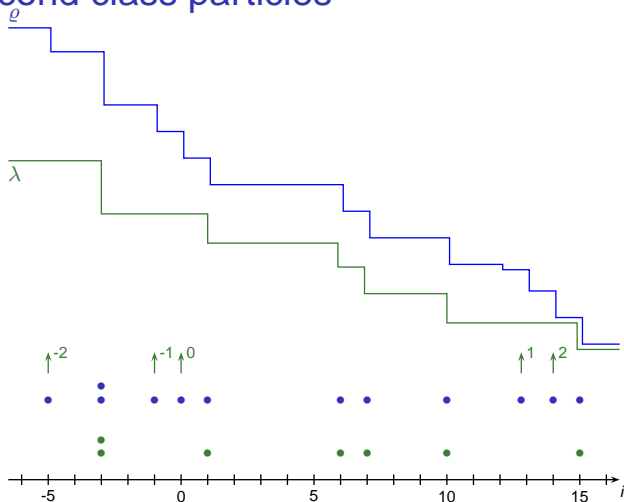
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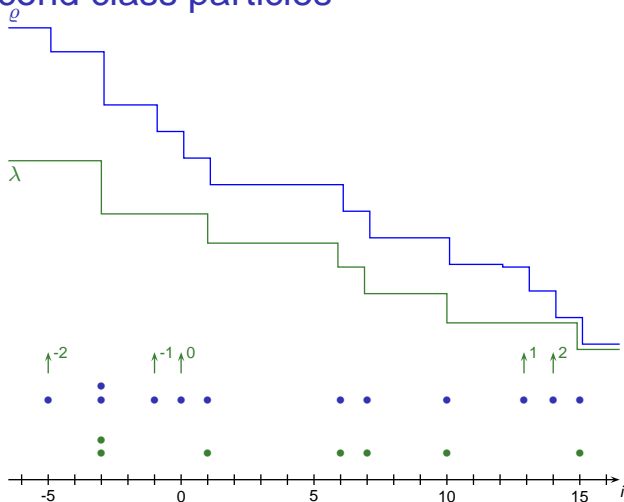
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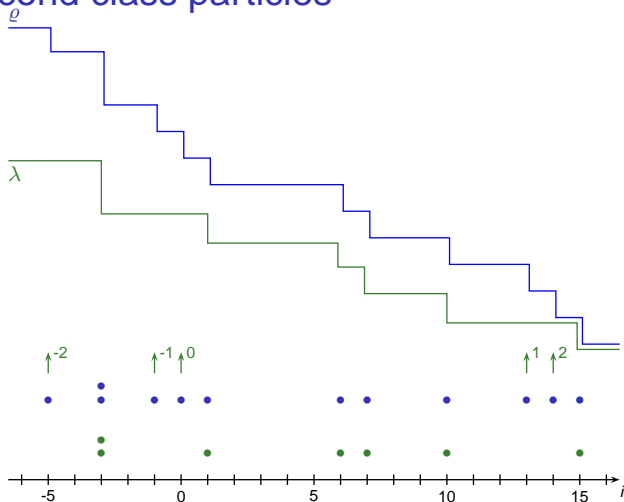
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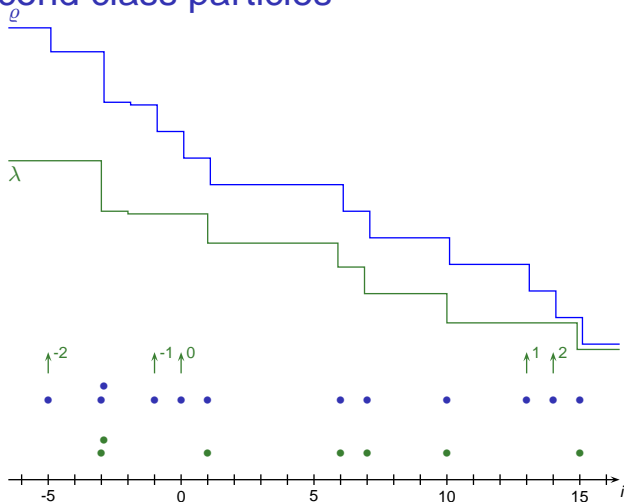
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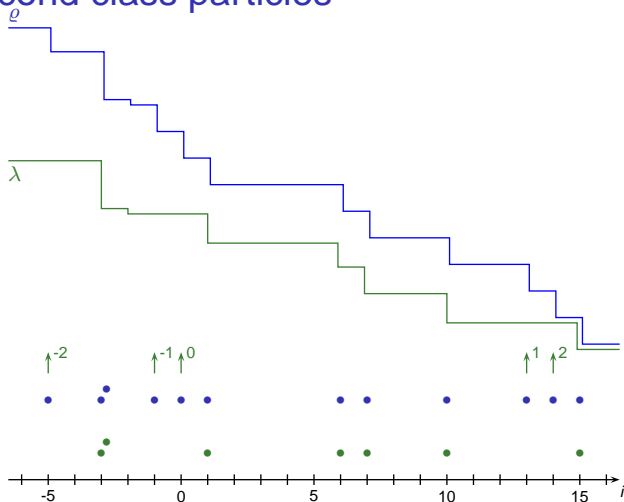
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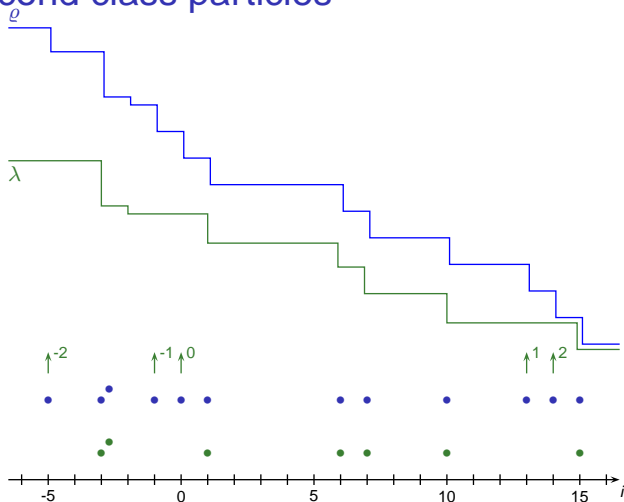
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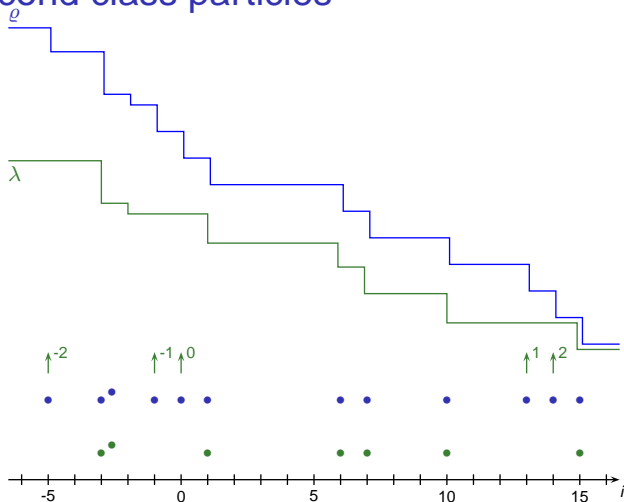
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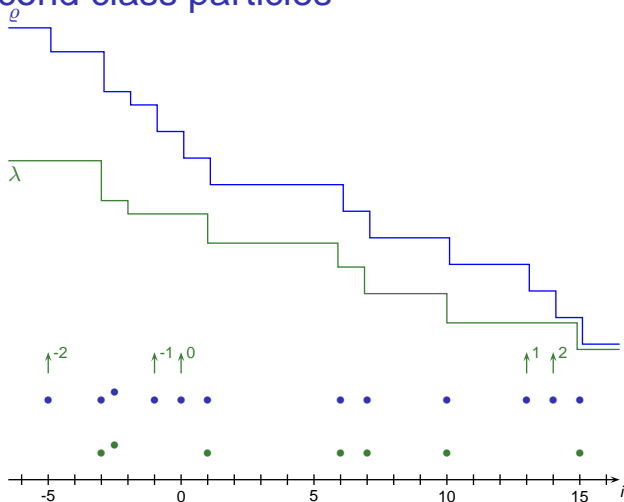
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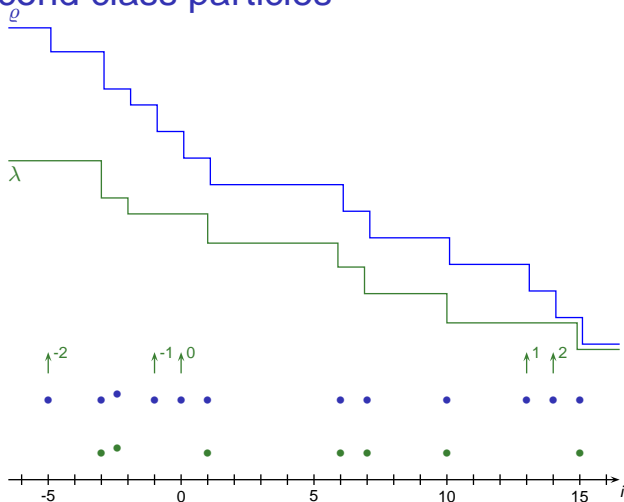
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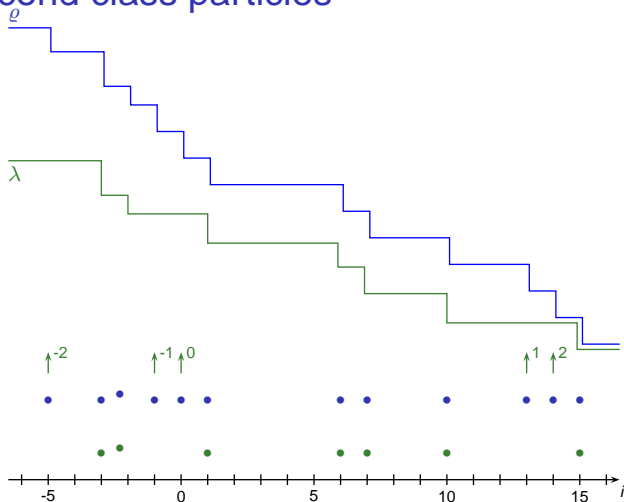
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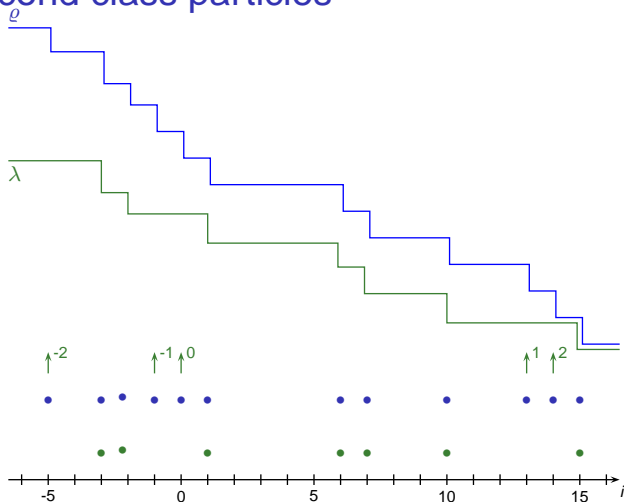
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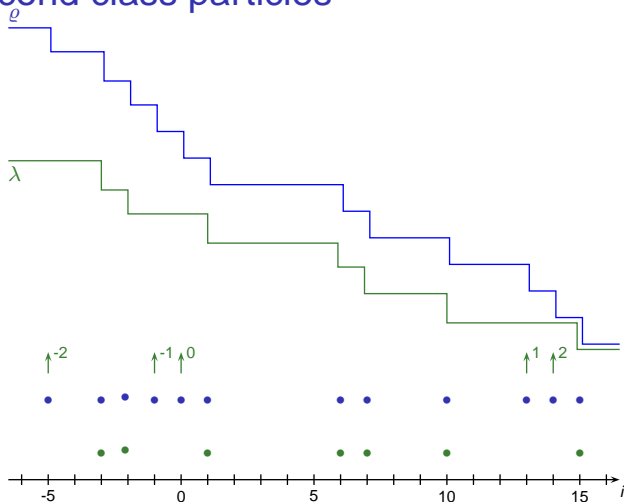
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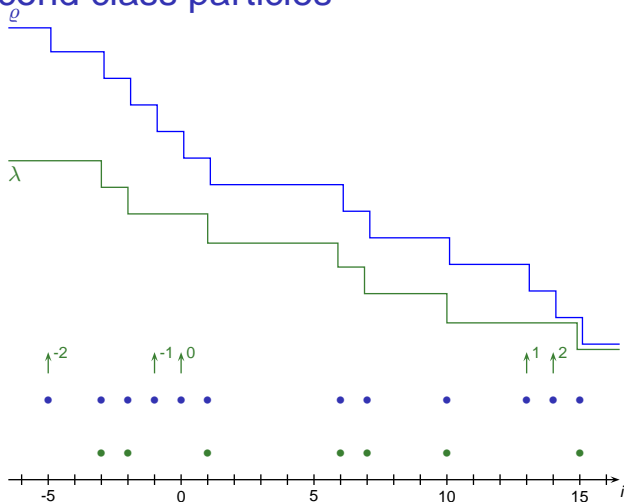
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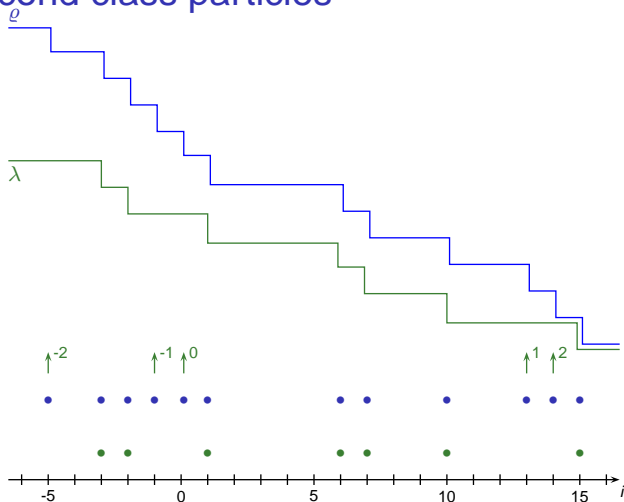
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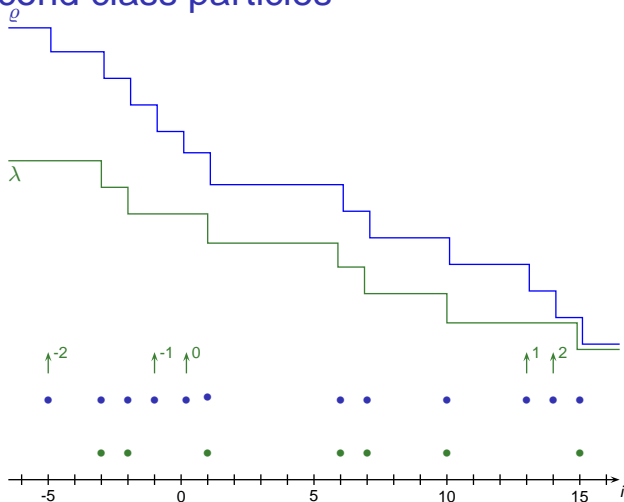
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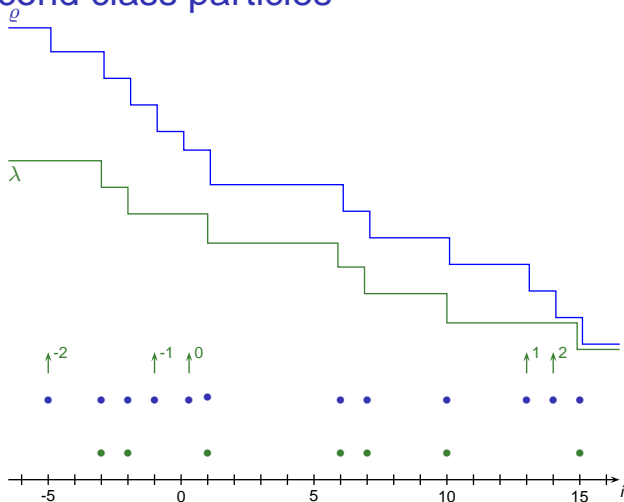
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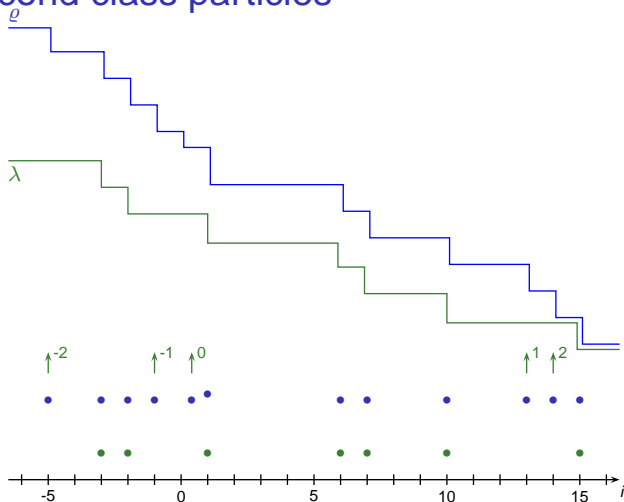
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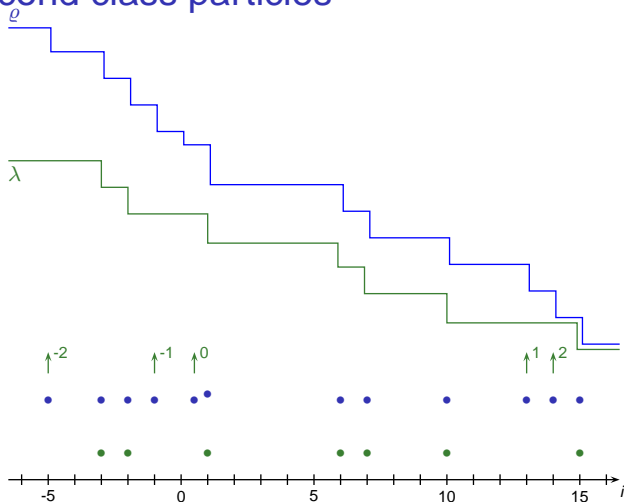
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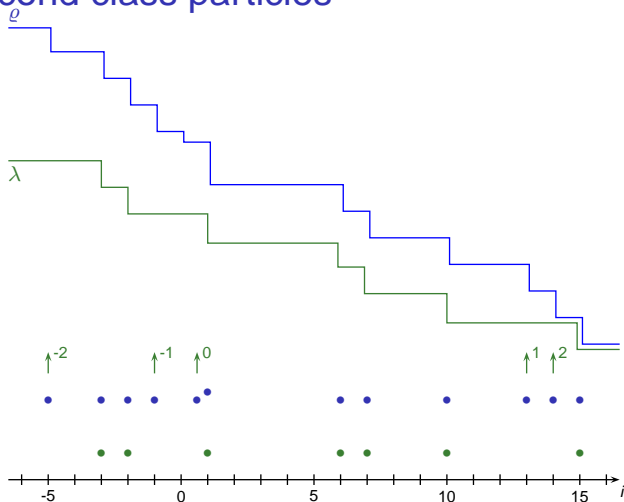
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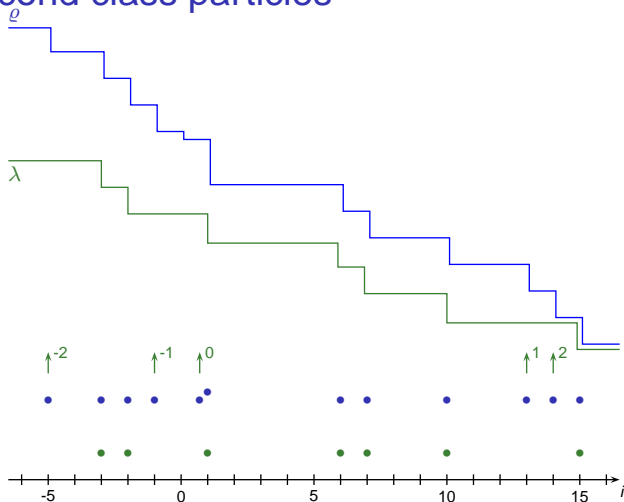
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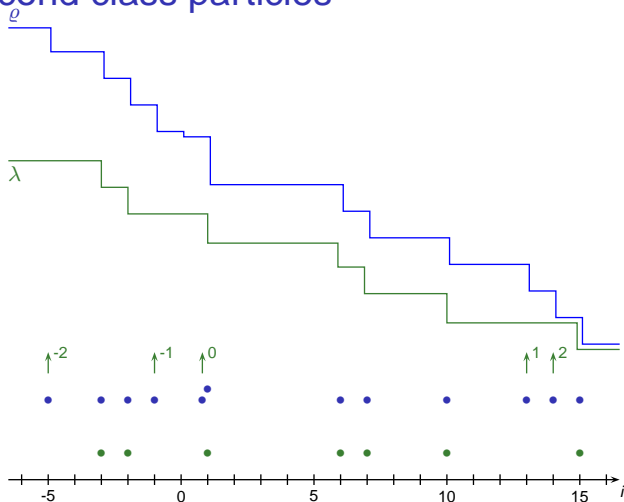
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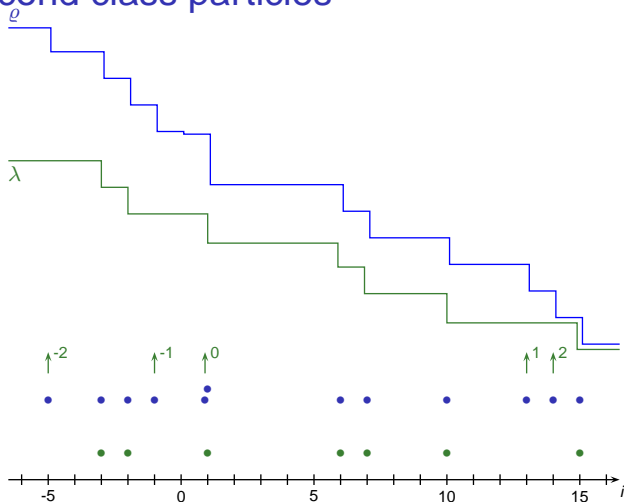
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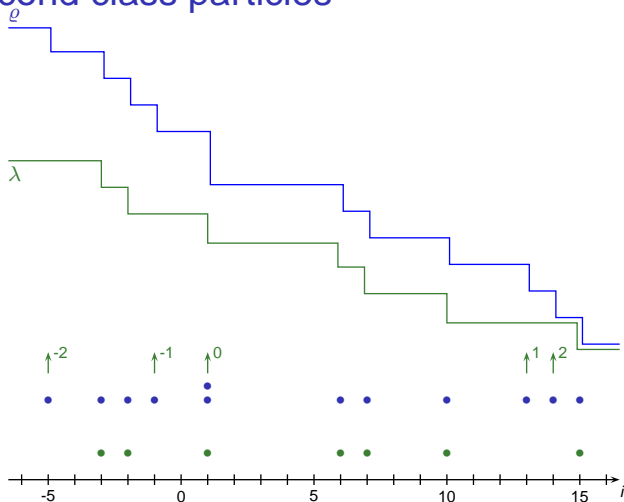
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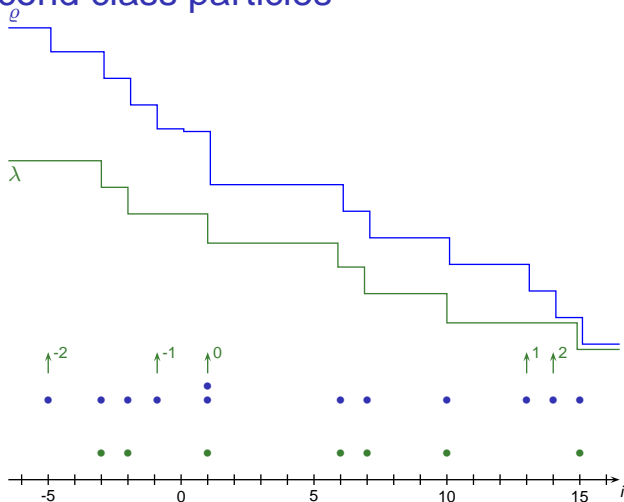
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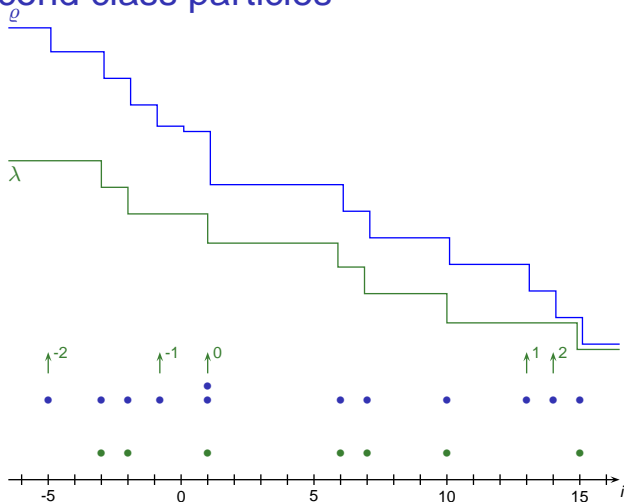
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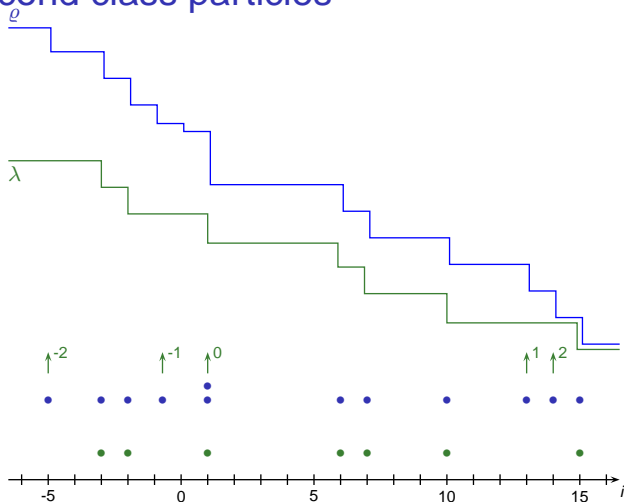
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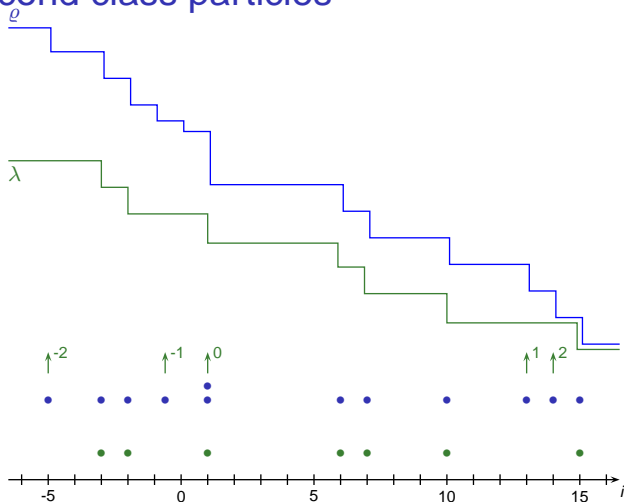
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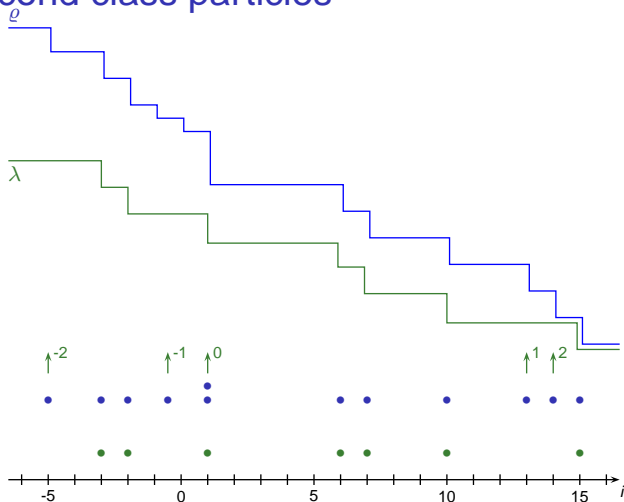
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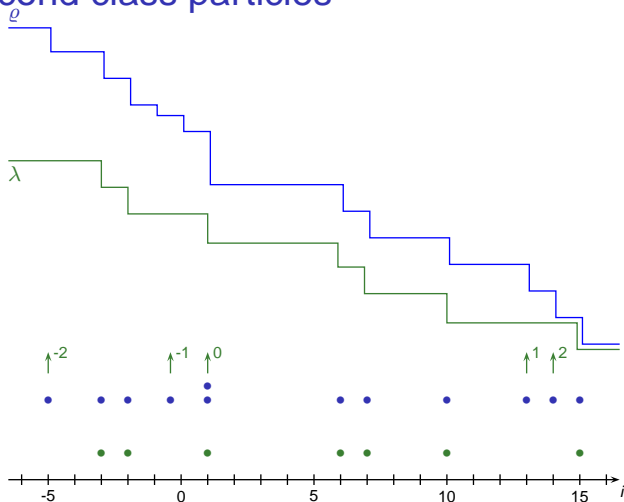
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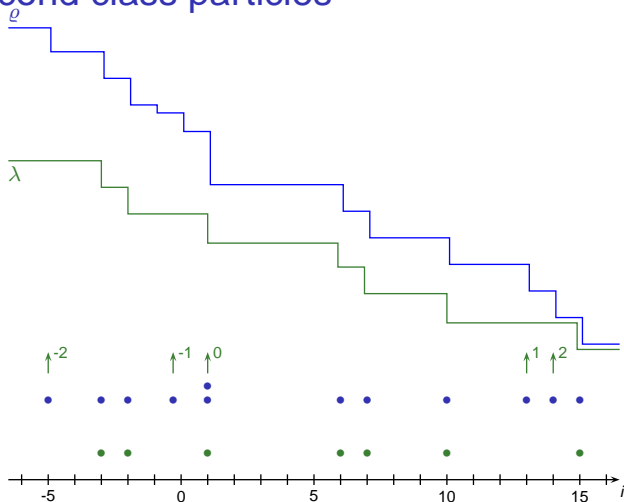
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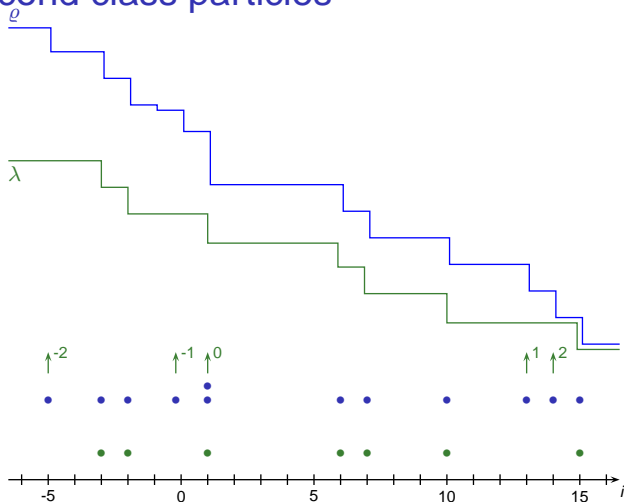
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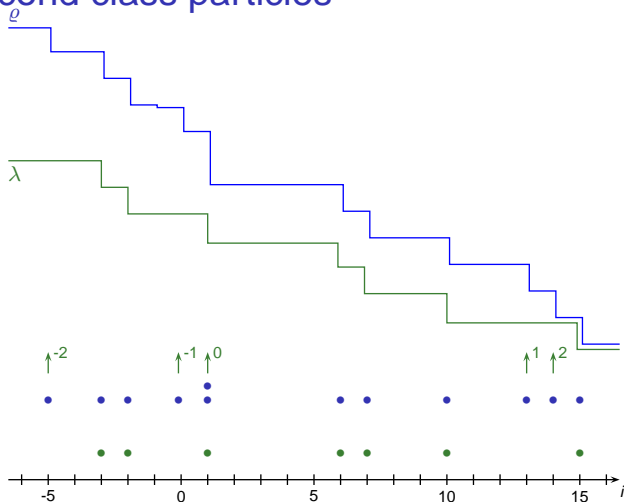
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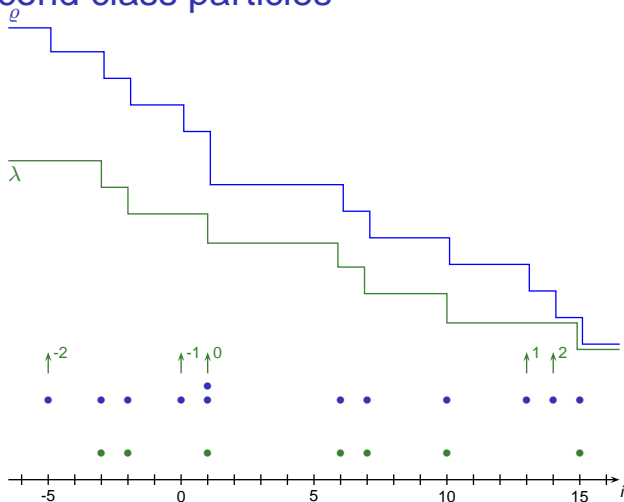
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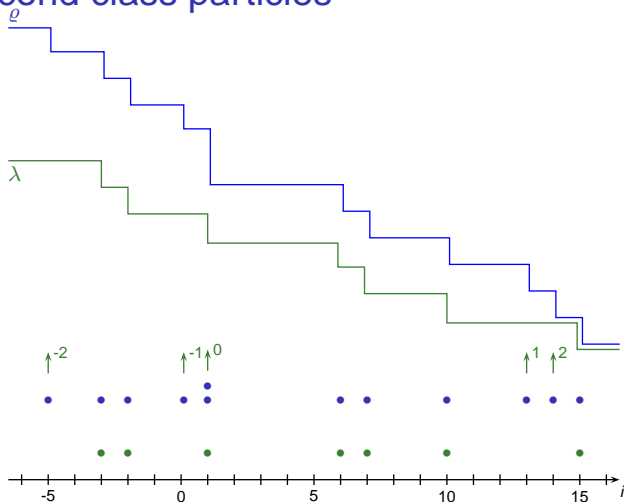
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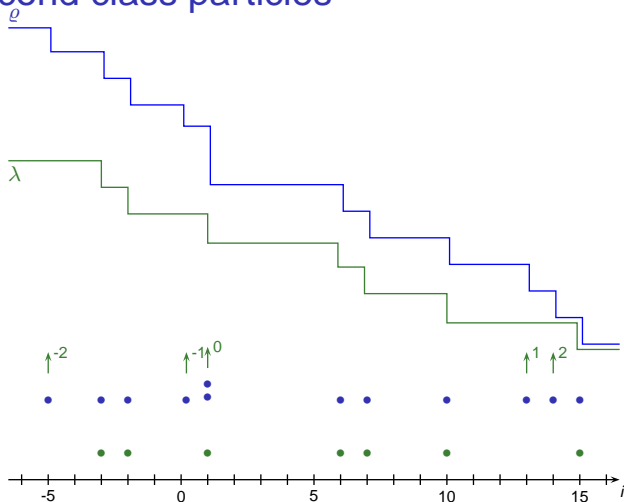
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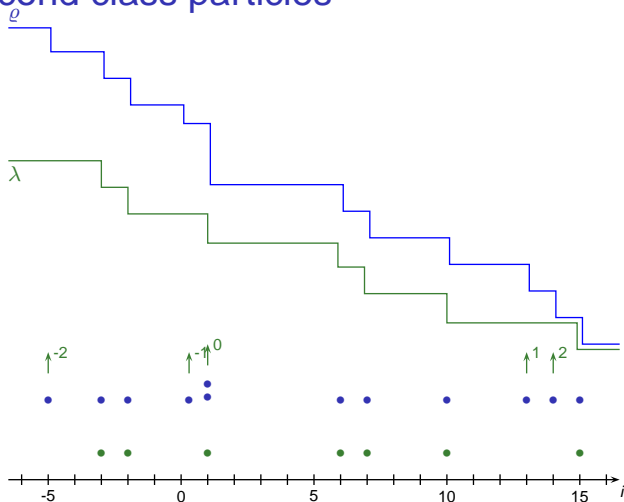
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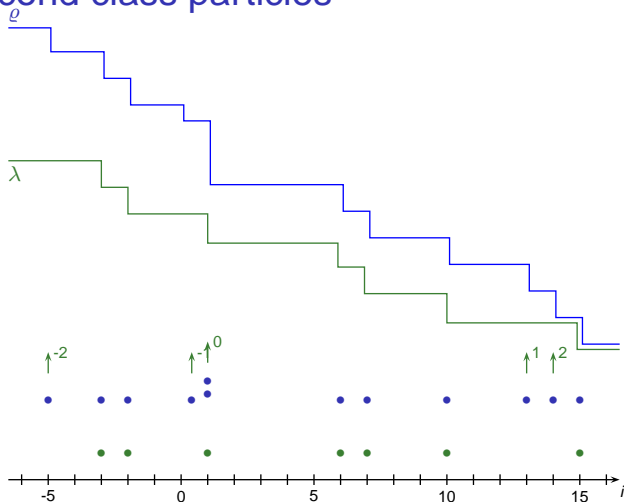
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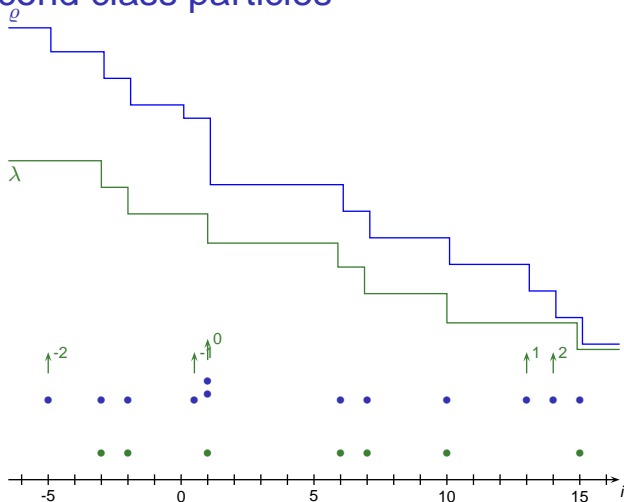
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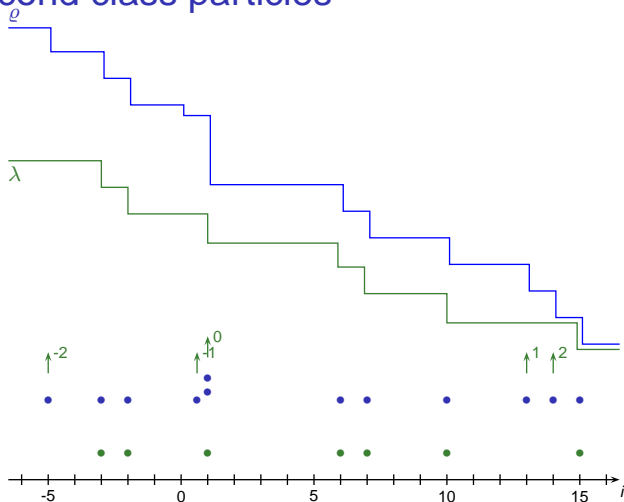
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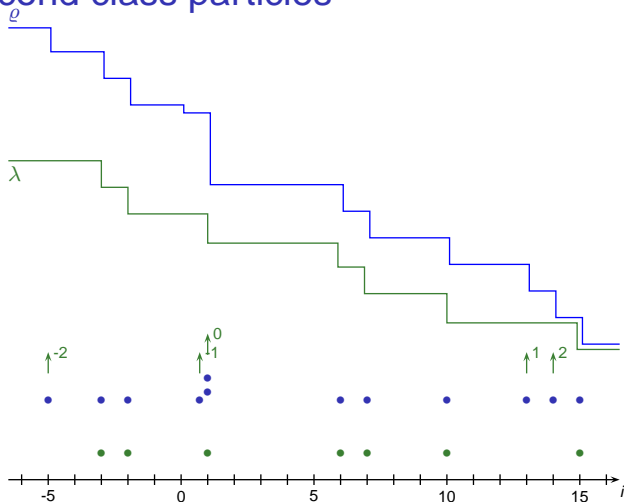
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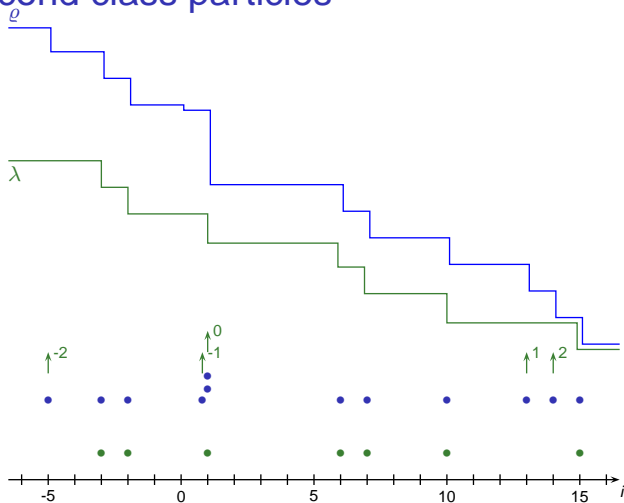
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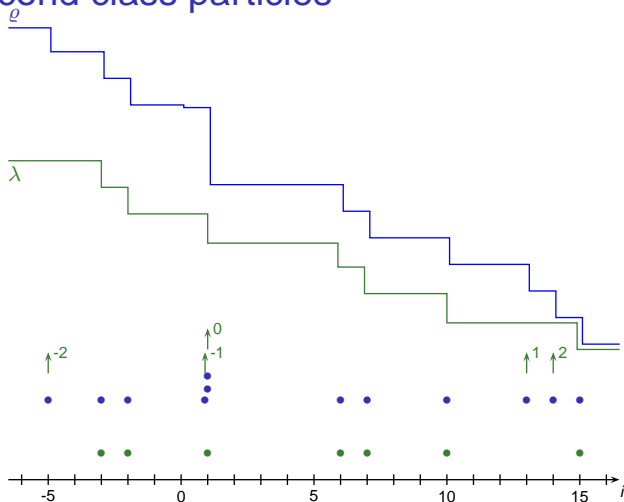
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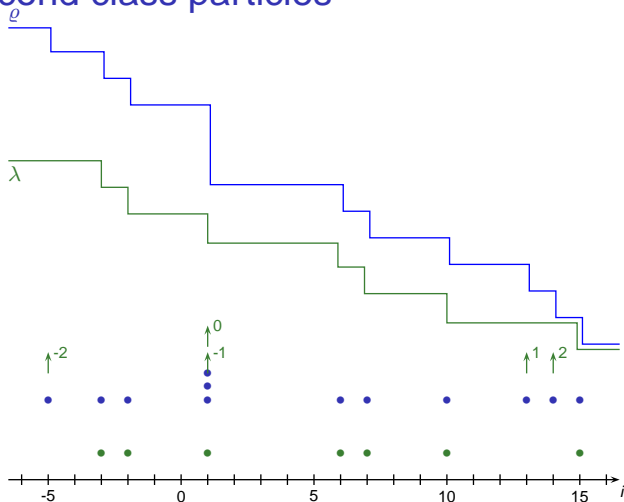
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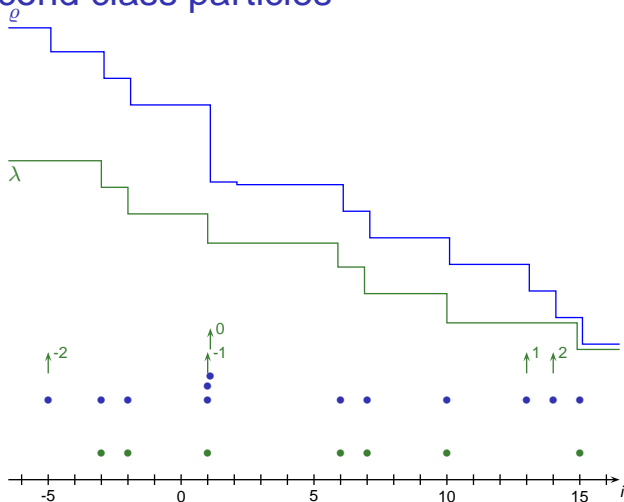
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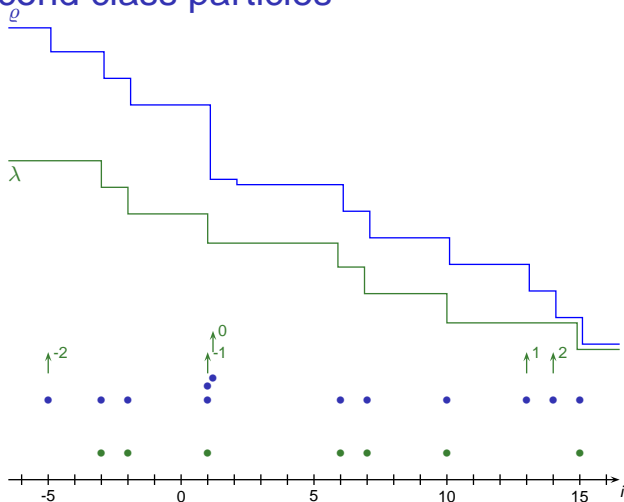
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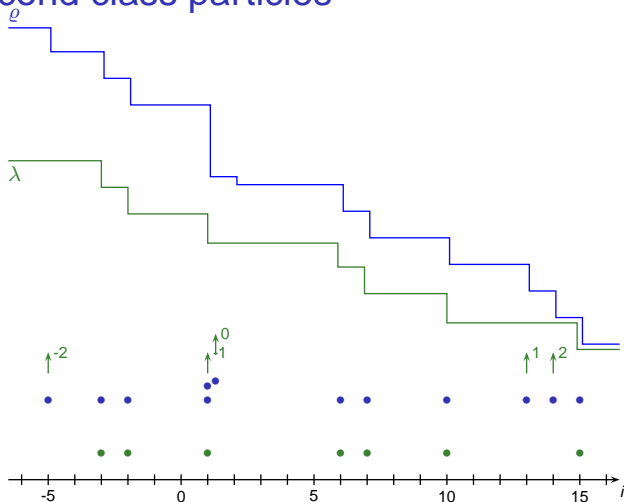
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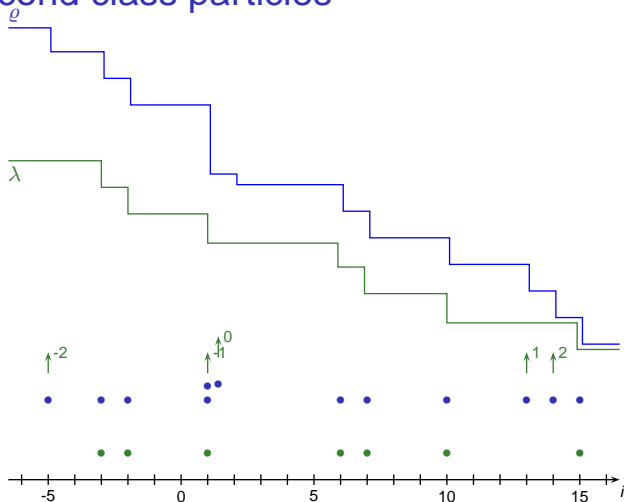
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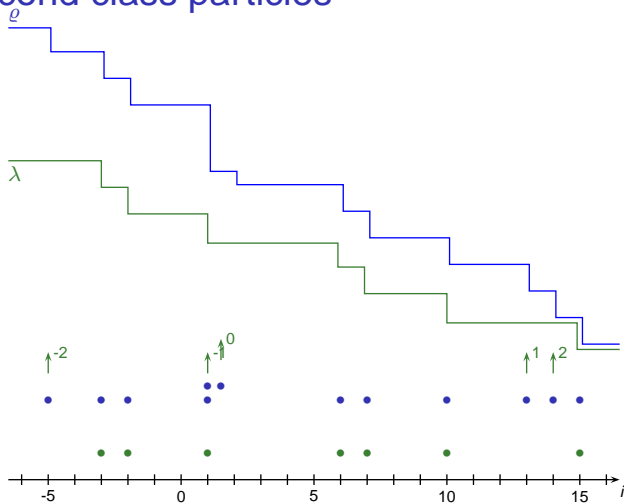


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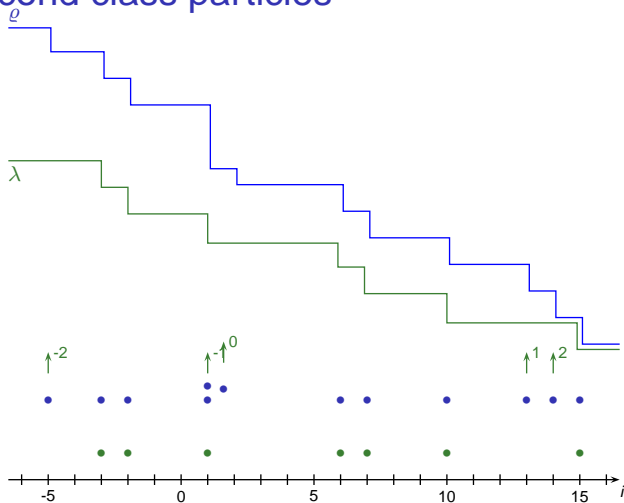
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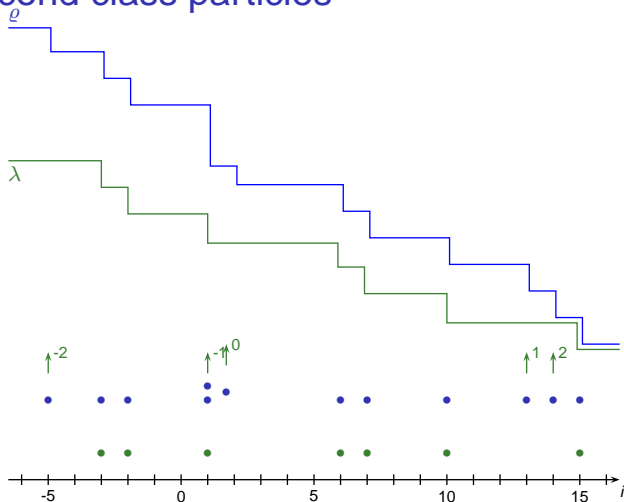


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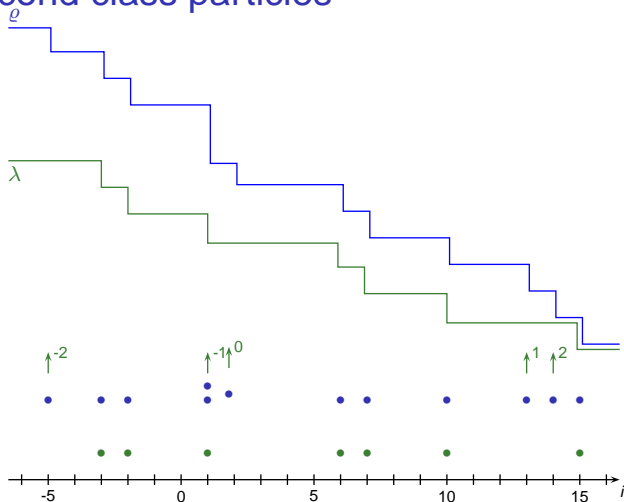
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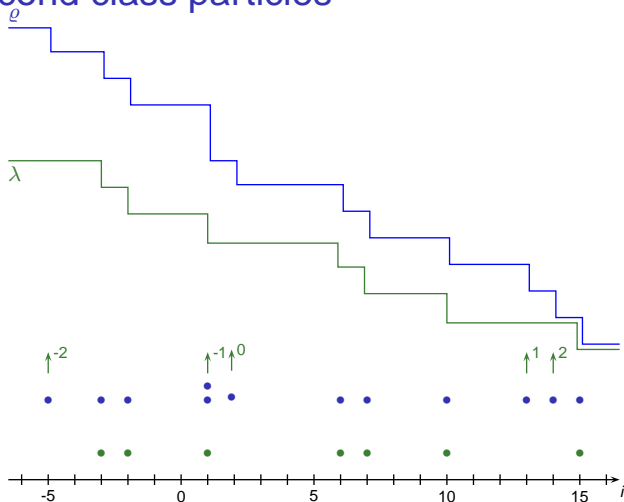
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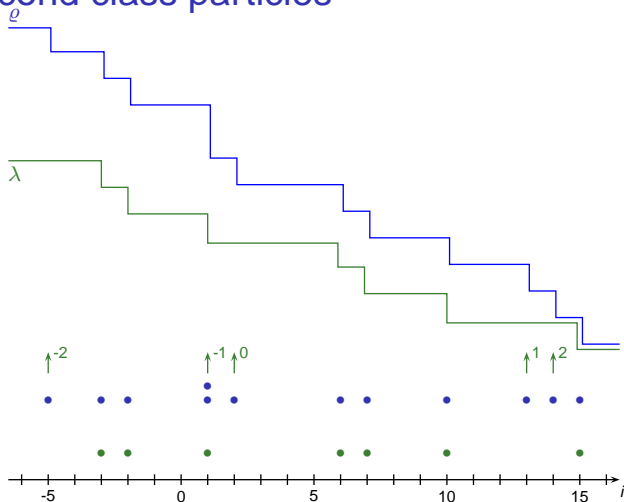


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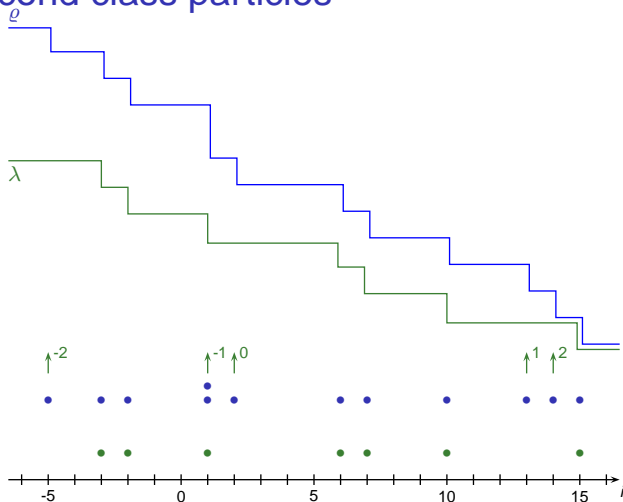


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Many second class particles



Picture:

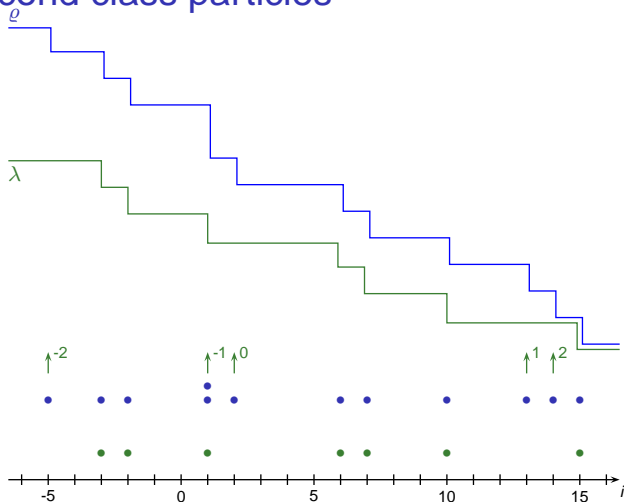
The position $X(t)$ of \uparrow^0 follows the Rankine-Hugoniot speed R .

$$C = H'(\rho) = \mathbf{E}Q/t$$

<

$$R = [H(\rho) - H(\lambda)]/(\rho - \lambda)$$

Many second class particles



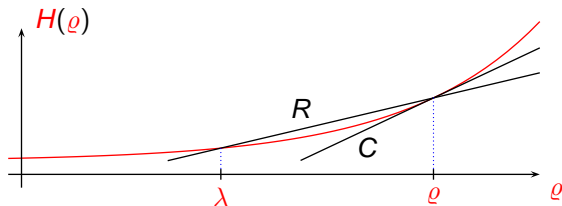
Picture:

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

$$C = H'(\varrho) = \mathbf{E}Q/t \quad < \quad \mathbf{E}X/t = R = [H(\varrho) - H(\lambda)]/(\varrho - \lambda)$$

Characteristics (very briefly)

Convex flux (some cases of AZRP, ABLP):



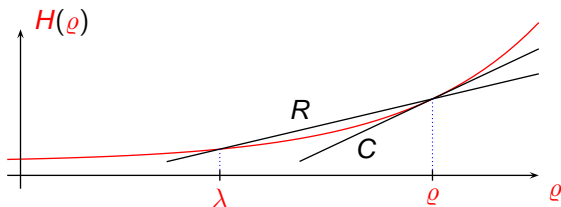
Recall $C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$

$$C = H'(\rho) = \mathbf{EQ}/t$$

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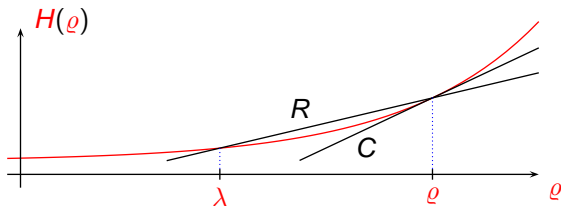
Do we have $Q(t) \stackrel{?}{\geq} X(t)$

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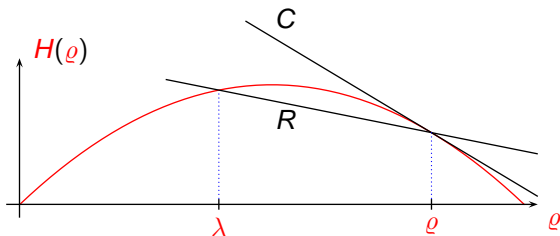
Do we have $Q(t) \stackrel{?}{\geq} X(t) - \text{tight error}$

$$C = H'(\rho) = \mathbf{E}Q/t$$

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Characteristics (very briefly)

Concave flux (ASEP, AZRP):

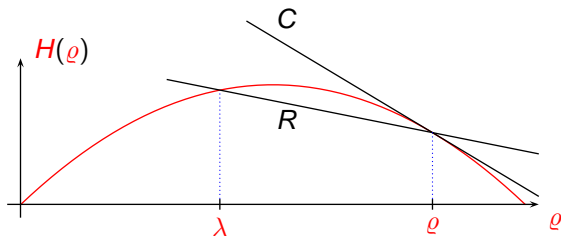


$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

$$C = H'(\rho) = \mathbf{EQ}/t < \mathbf{EX}/t = R = [H(\rho) - H(\lambda)]/(\rho - \lambda)$$

Characteristics (very briefly)

Concave flux (ASEP, AZRP):



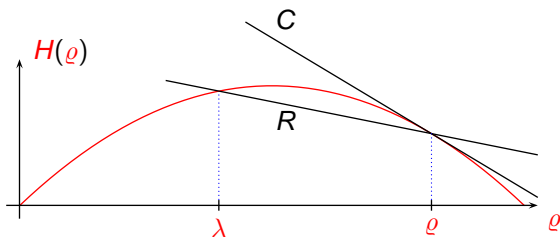
$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

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

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Characteristics (very briefly)

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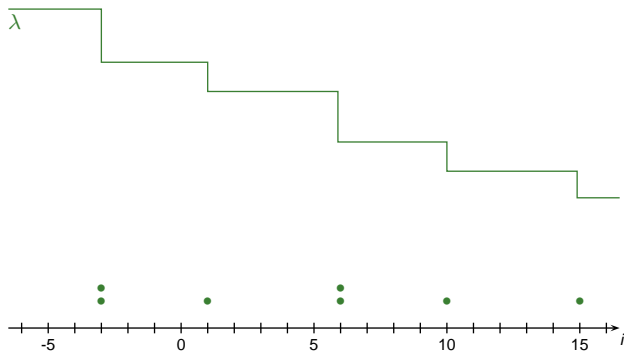


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Do we have $Q(t) \stackrel{?}{\leq} X(t) + \text{tight error}$

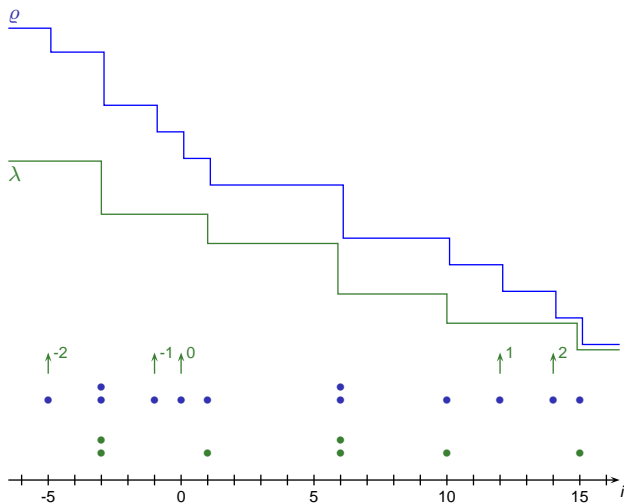
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Many second class particles



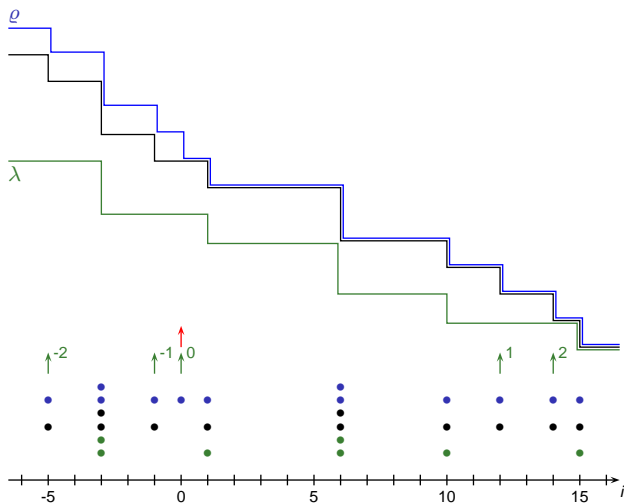
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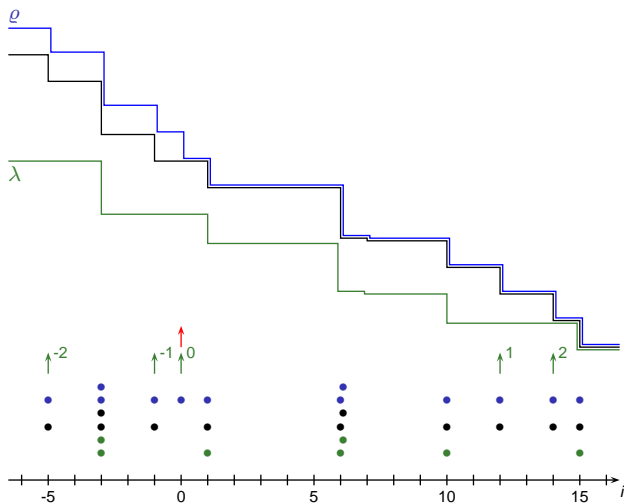
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Couple three processes, and $X(t)$ to $Q(t)$.

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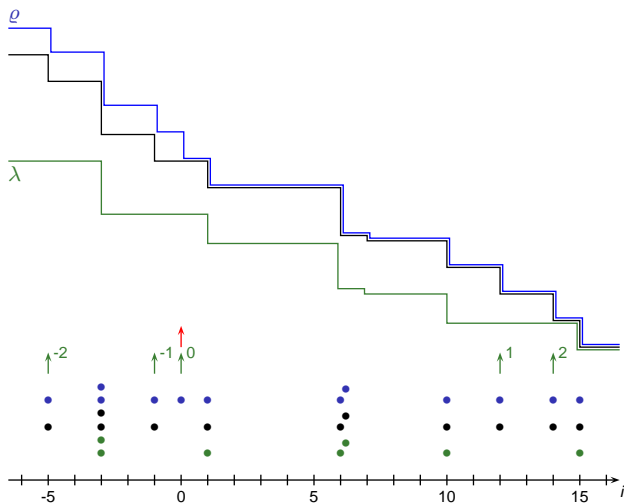
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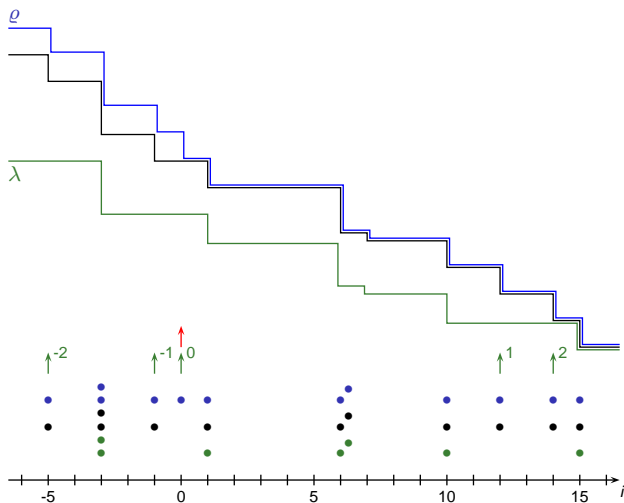
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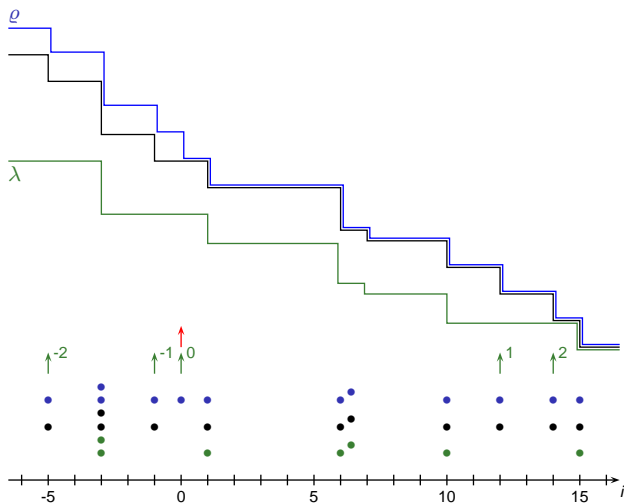
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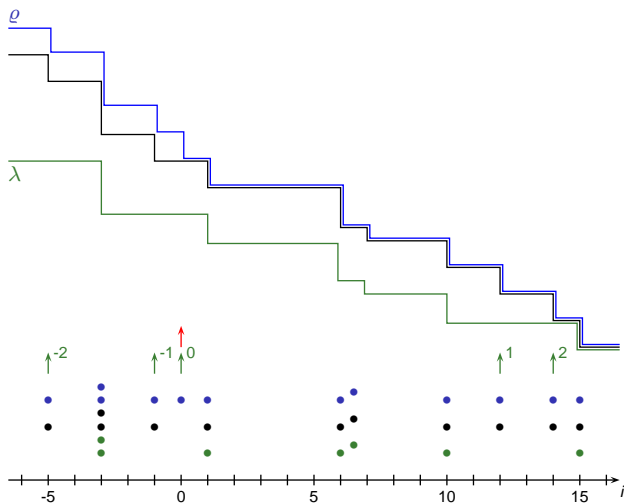
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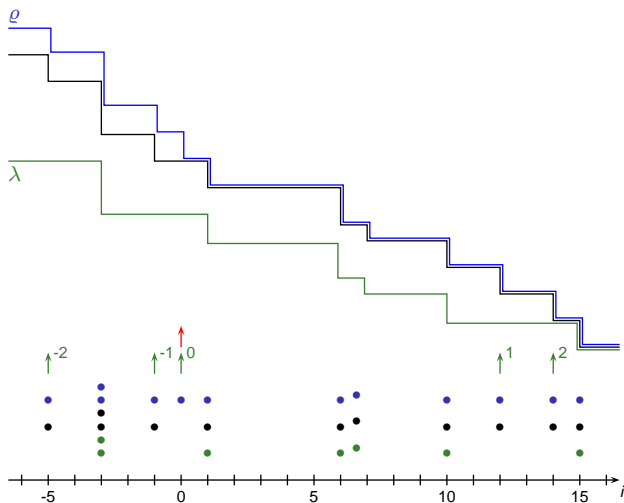
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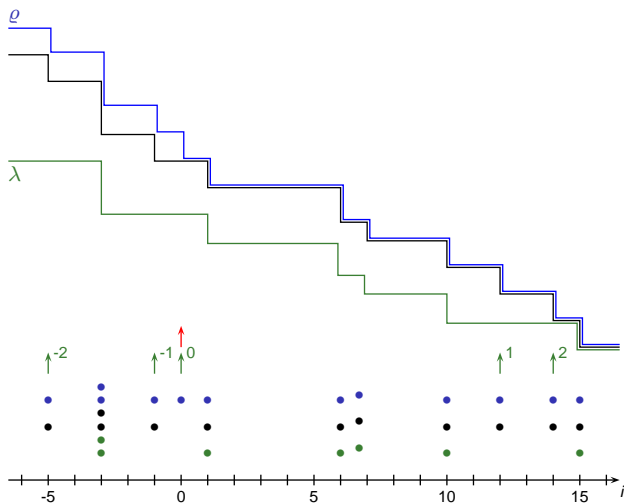
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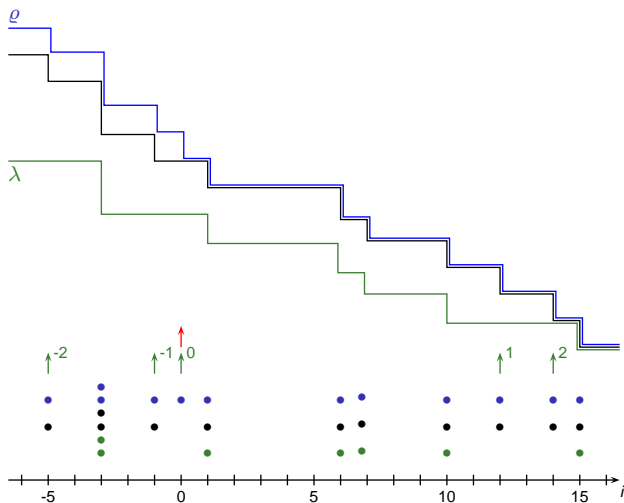
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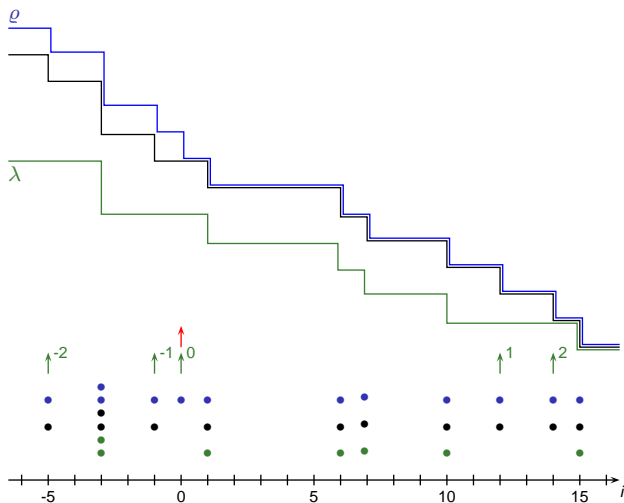
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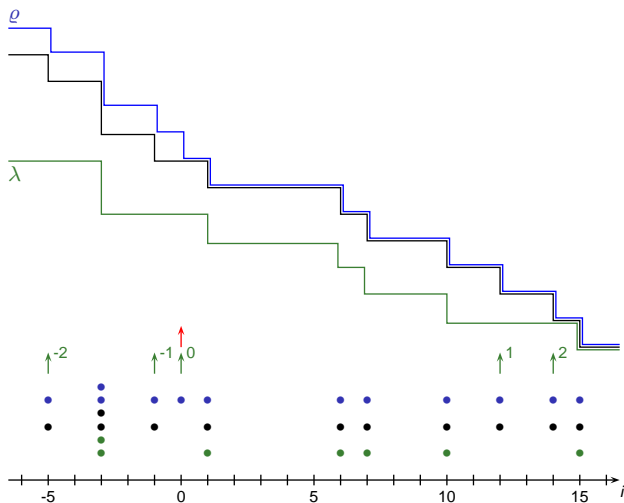
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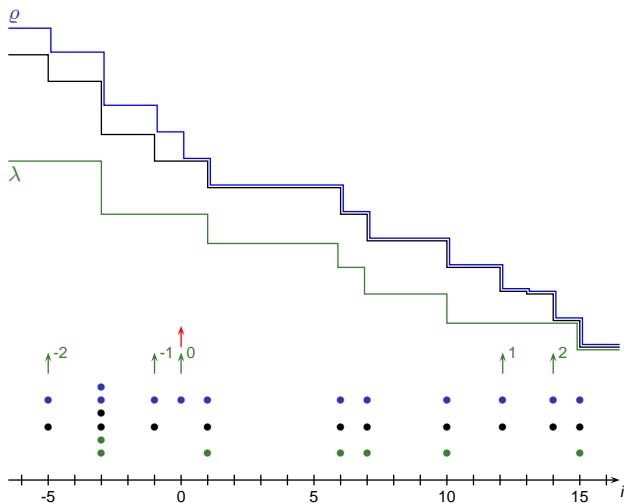
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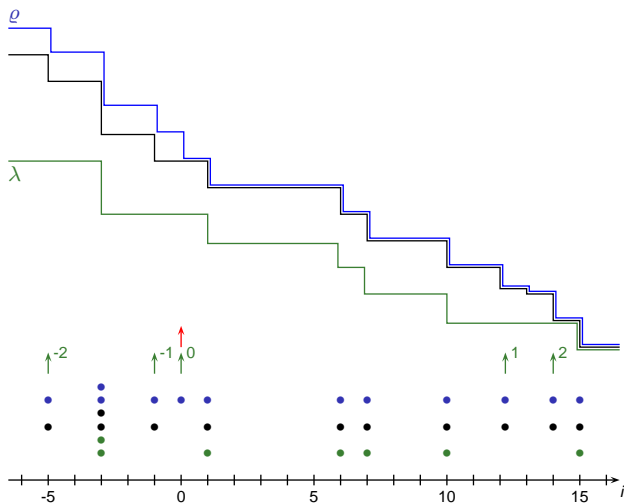
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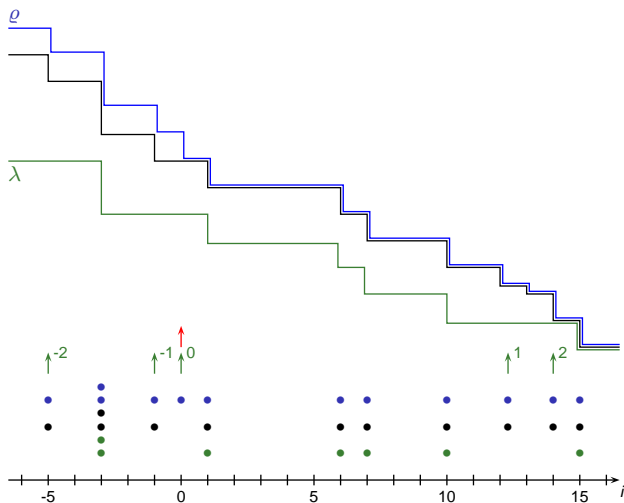
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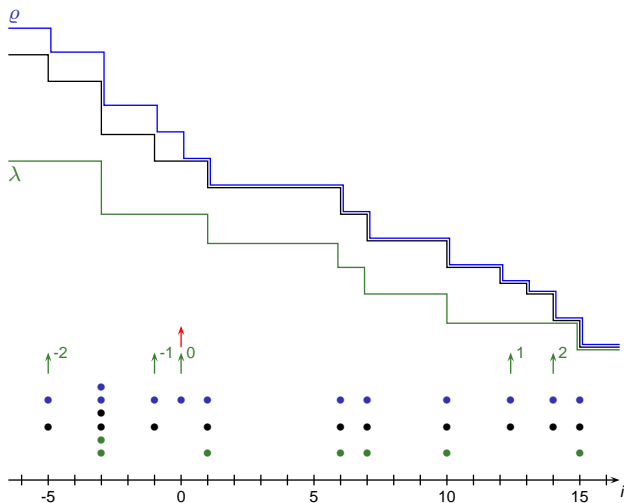
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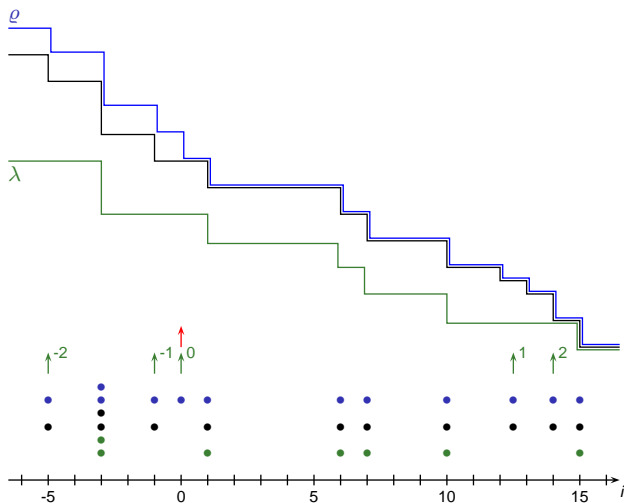
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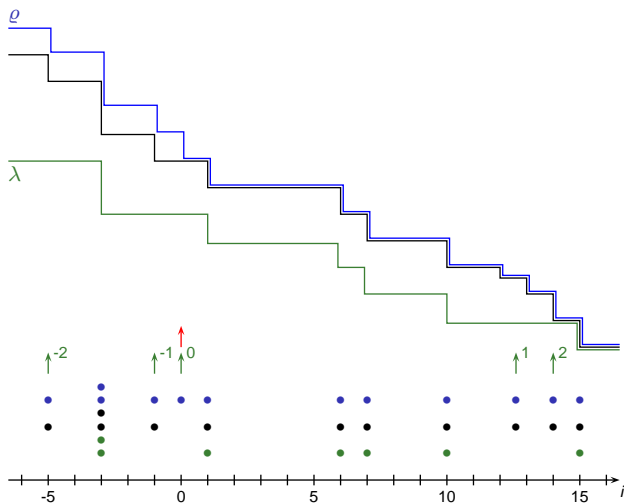
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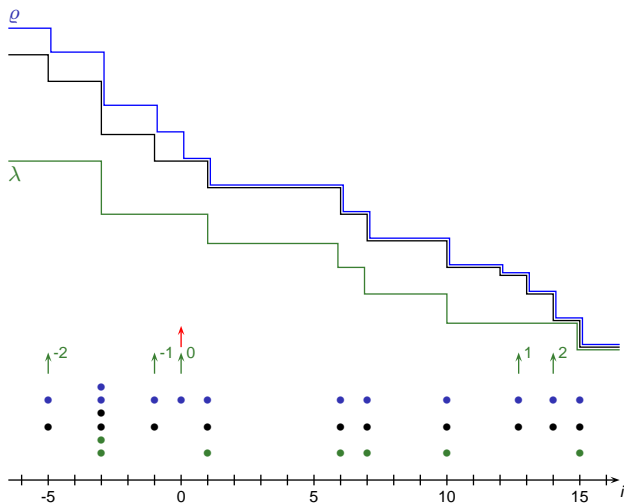
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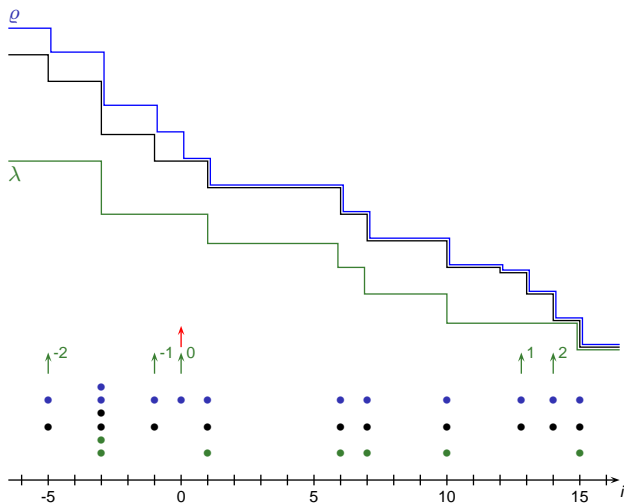
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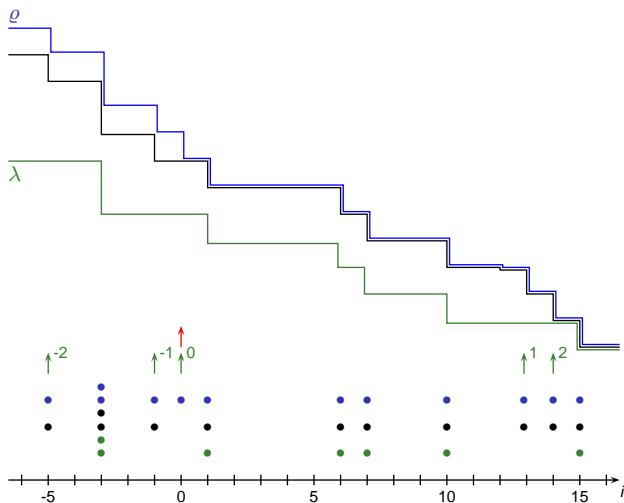
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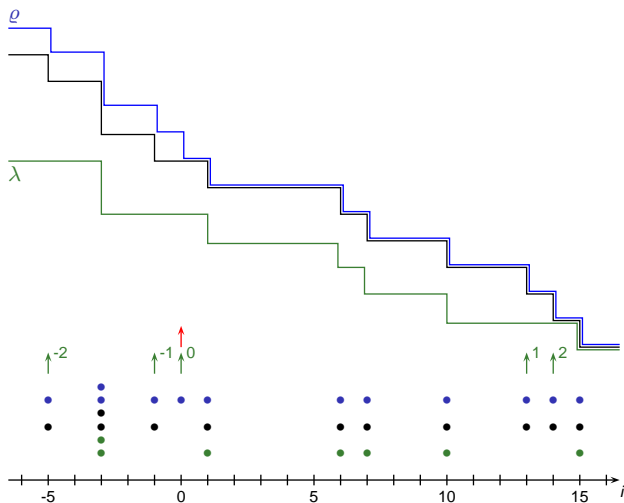
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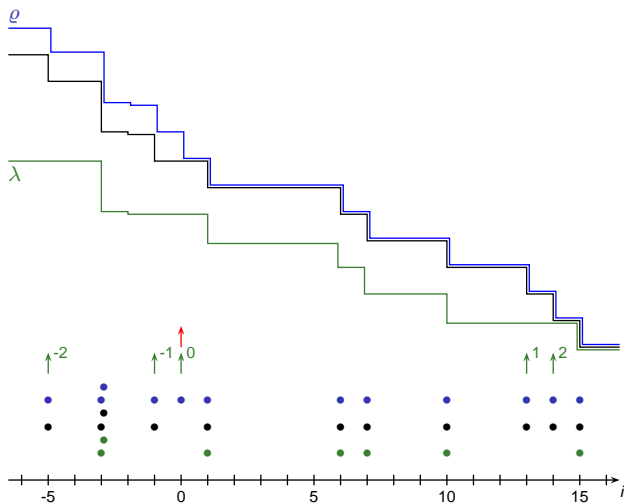
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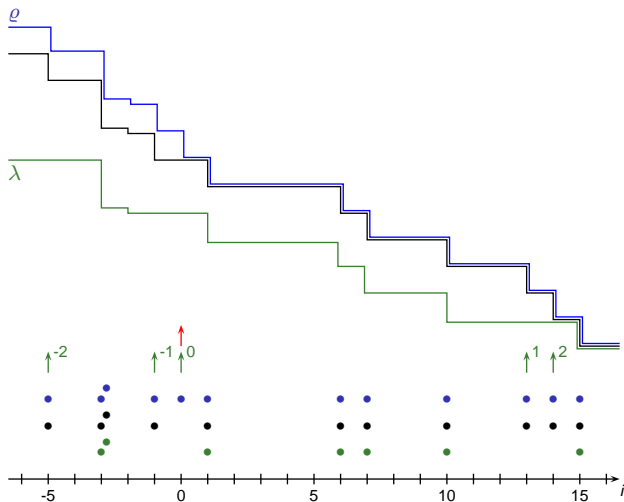
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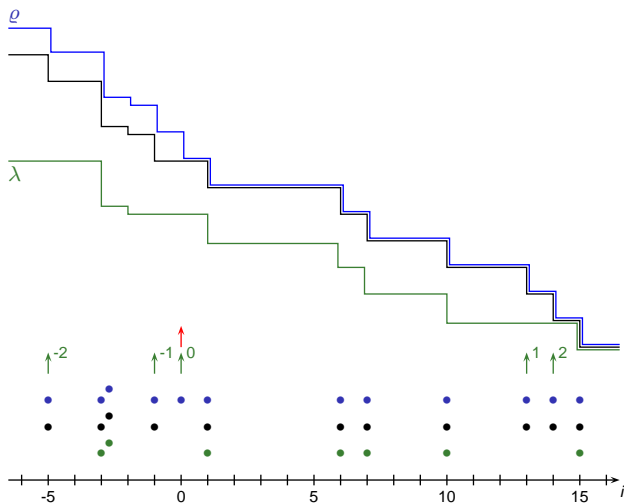
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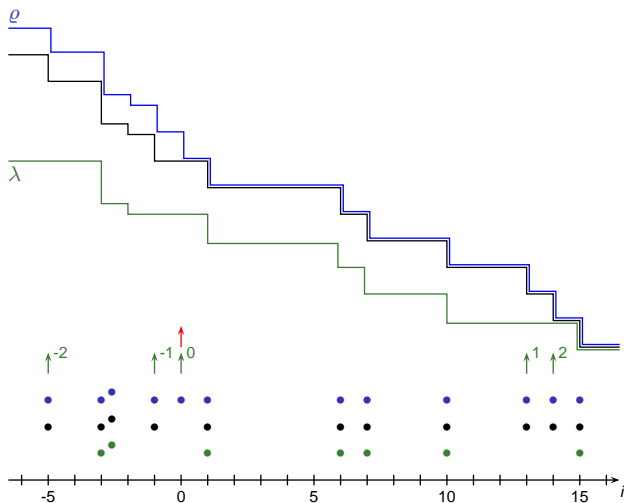
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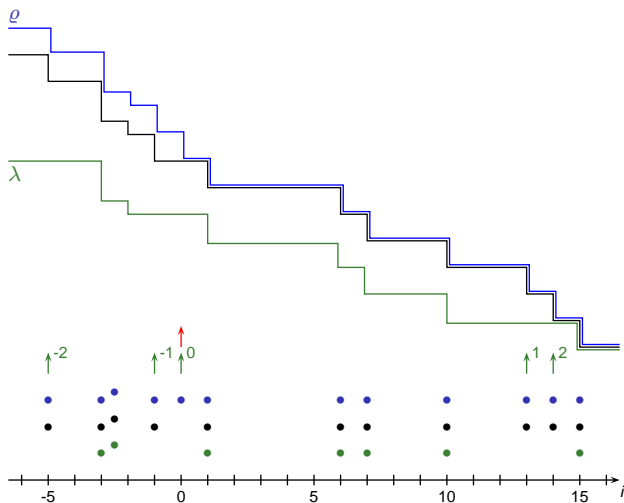
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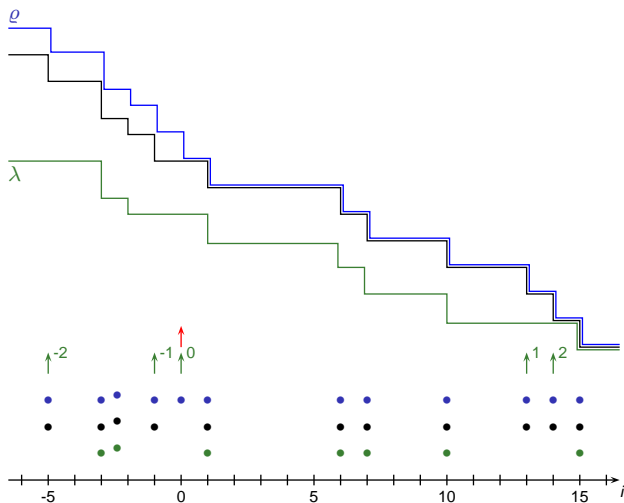
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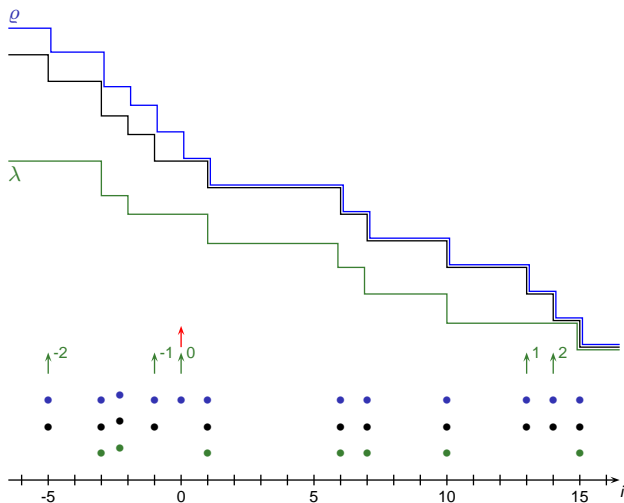
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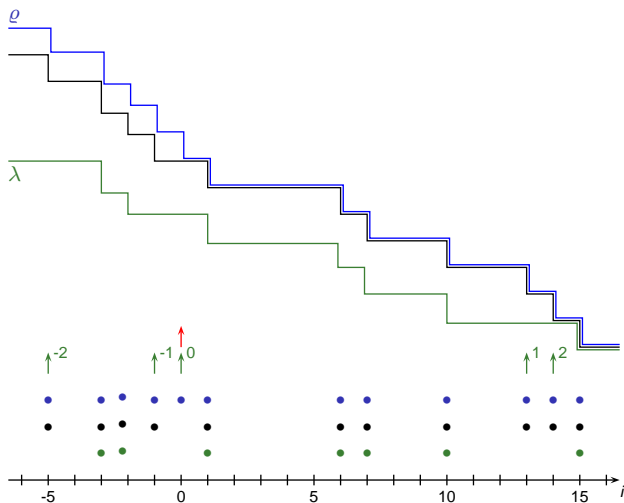
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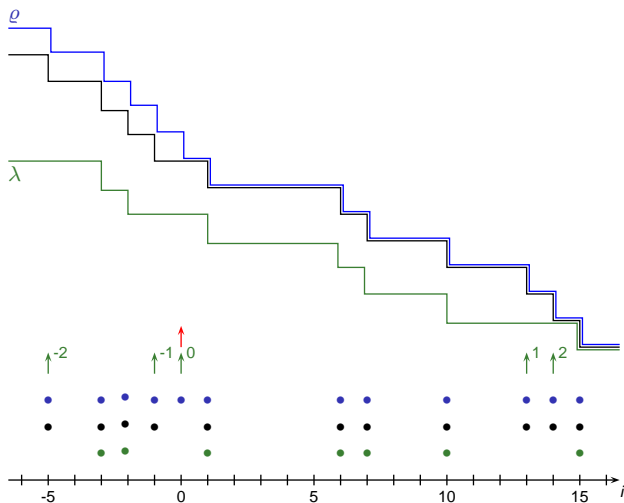
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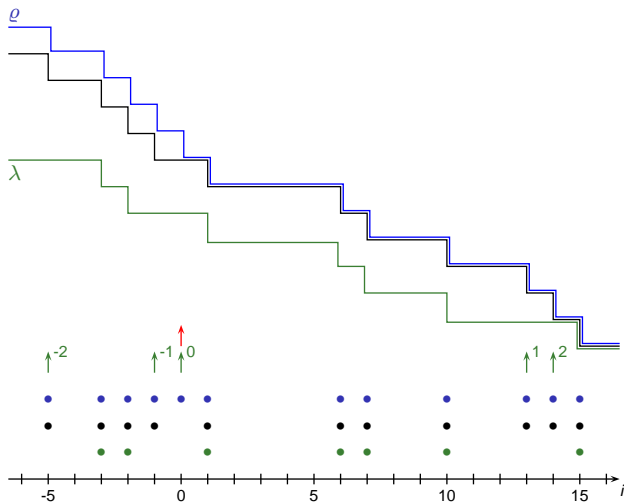
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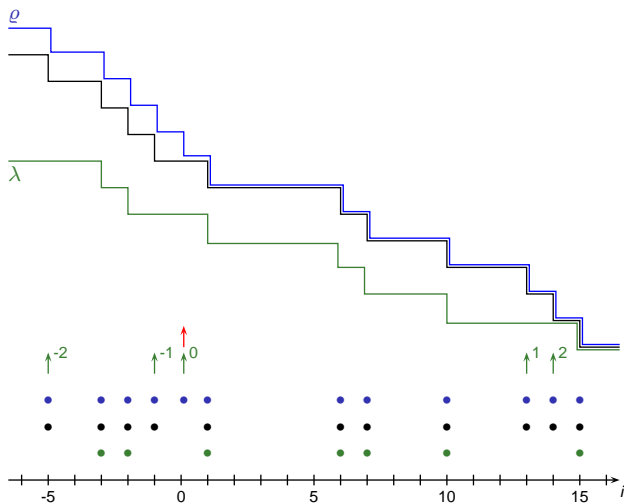
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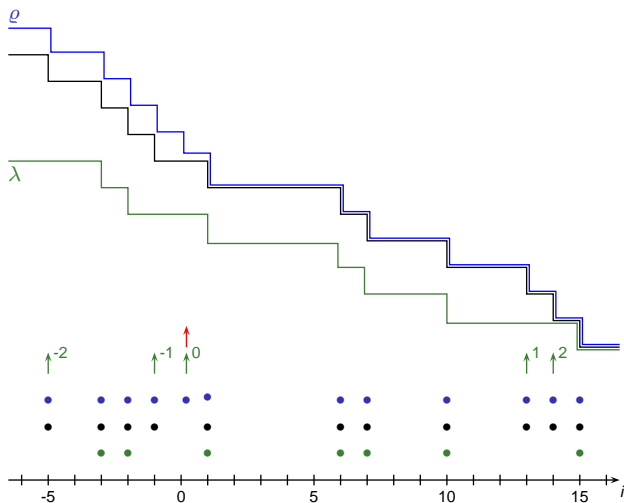
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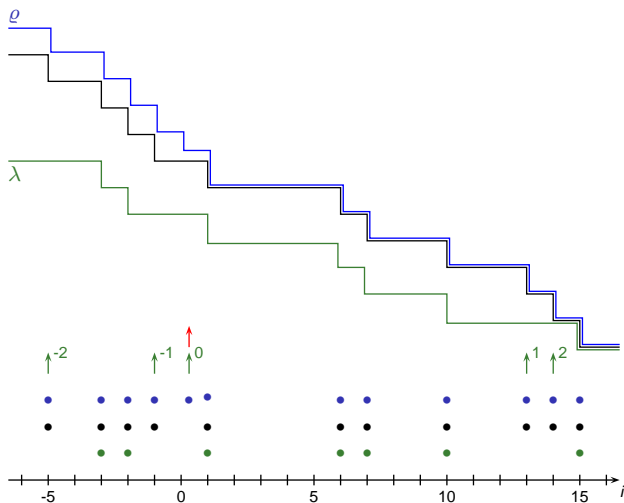
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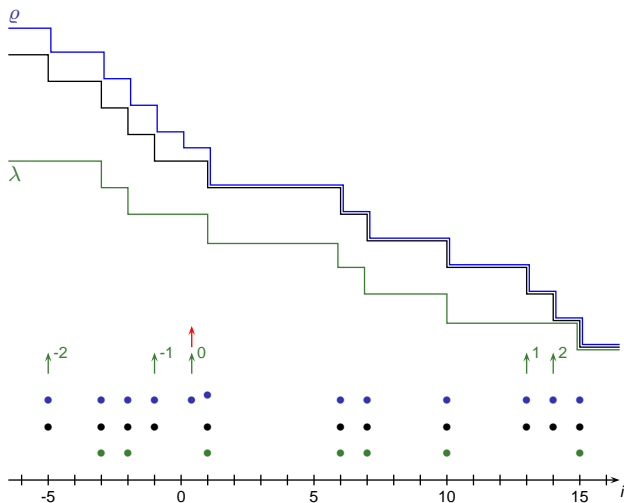
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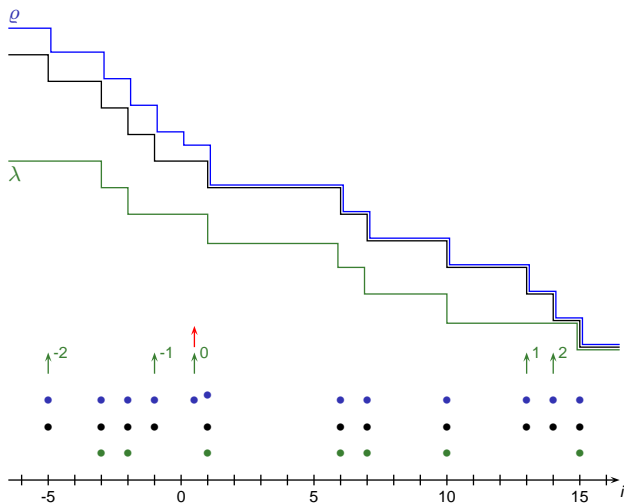
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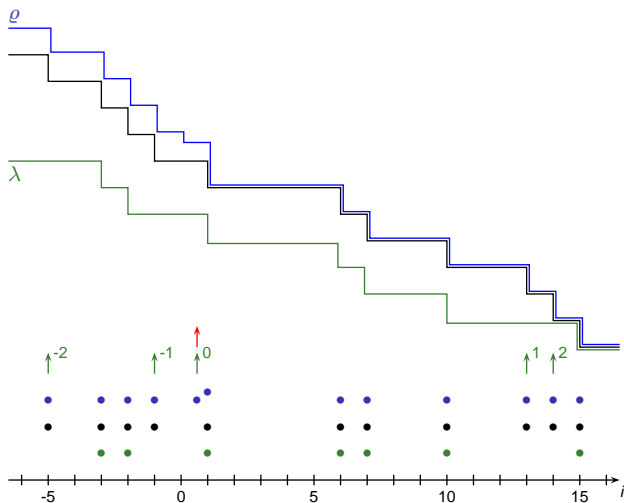
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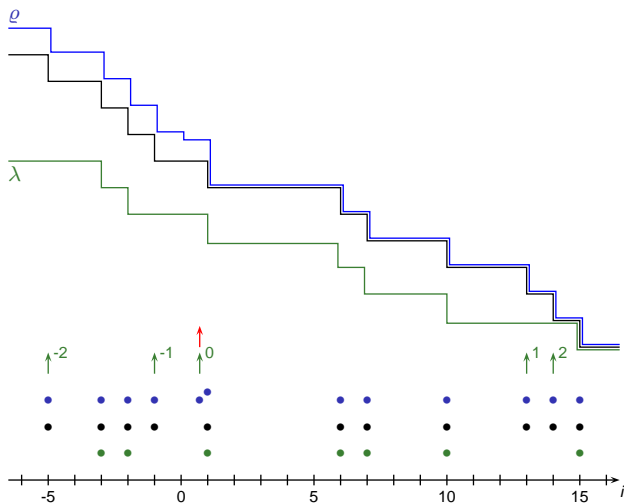
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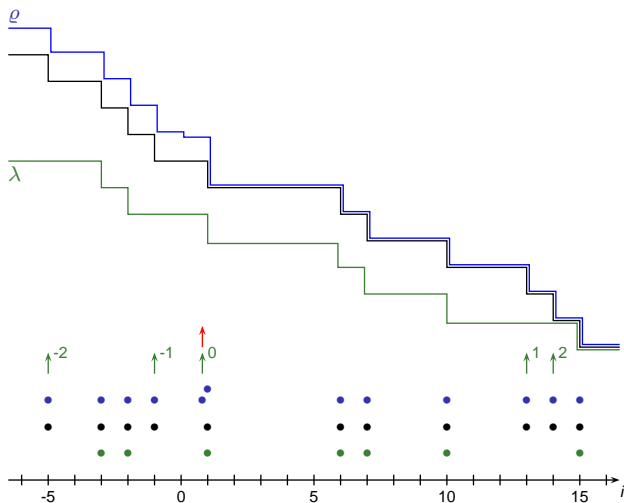
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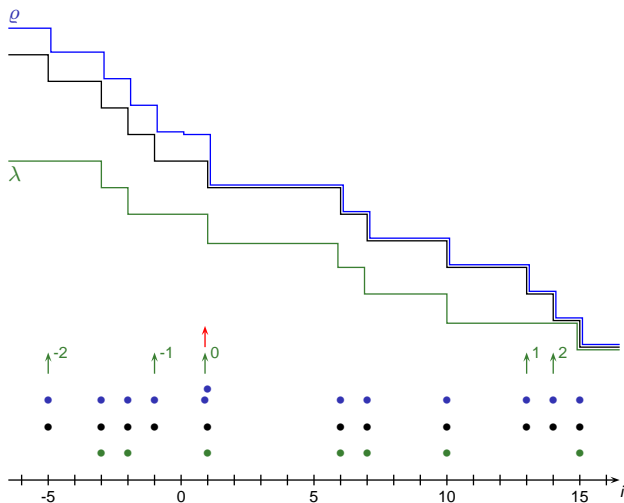
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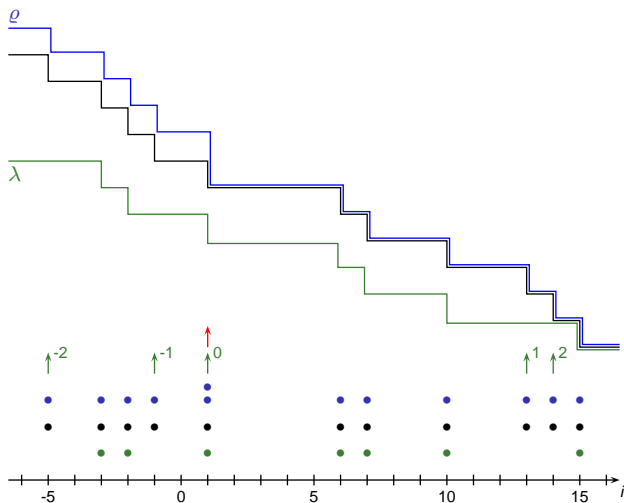
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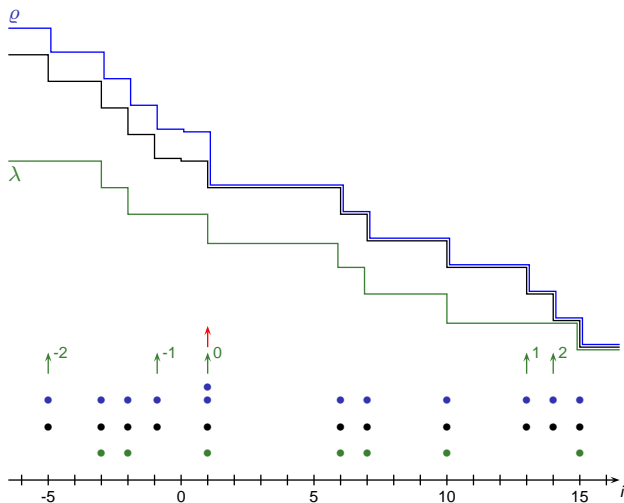
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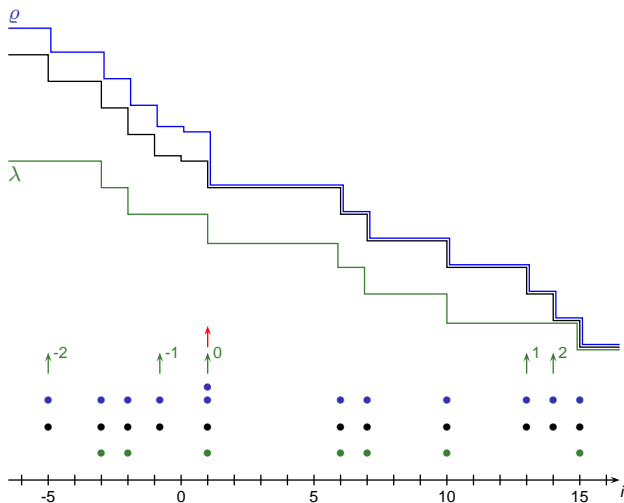
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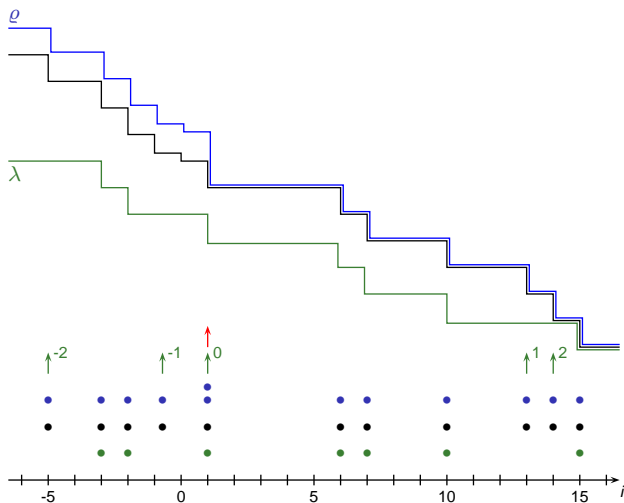
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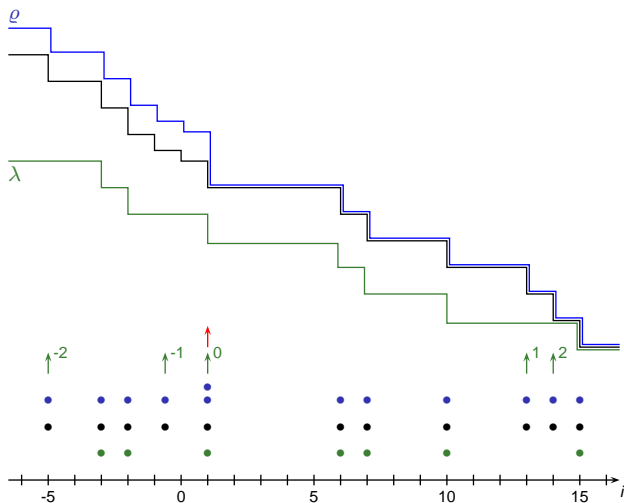
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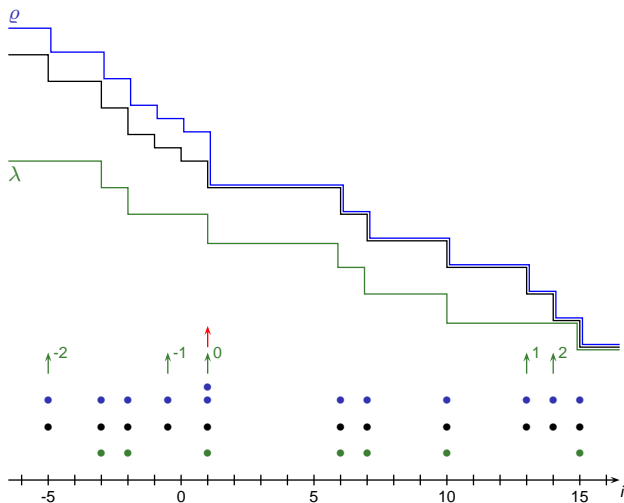
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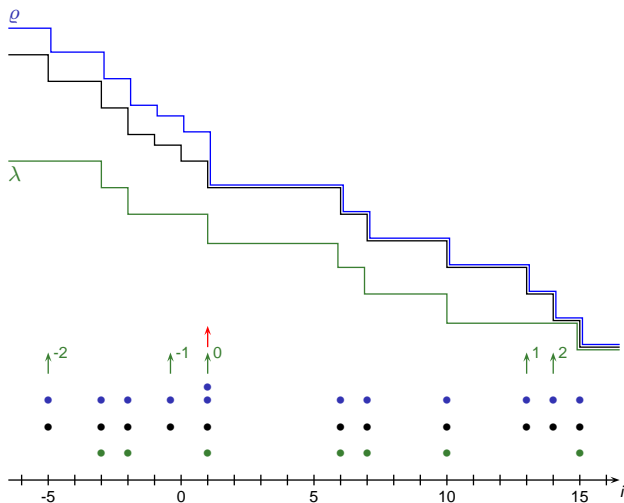
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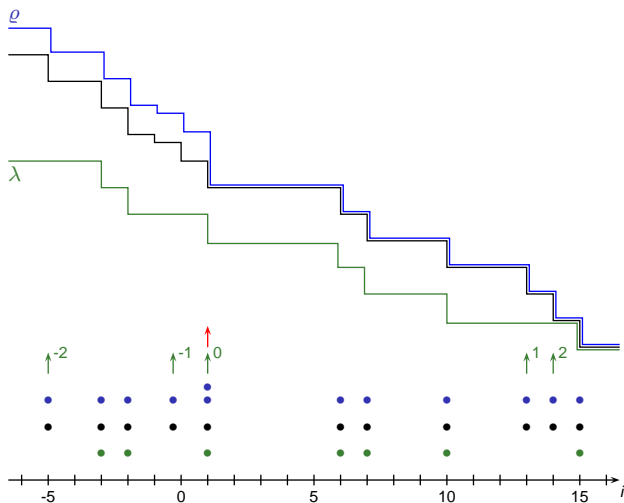
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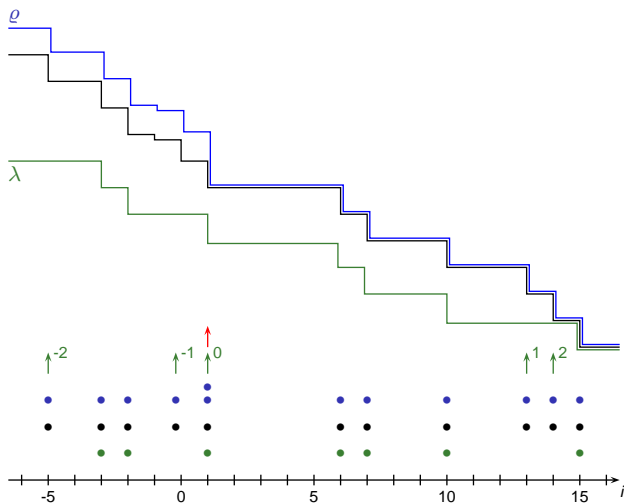
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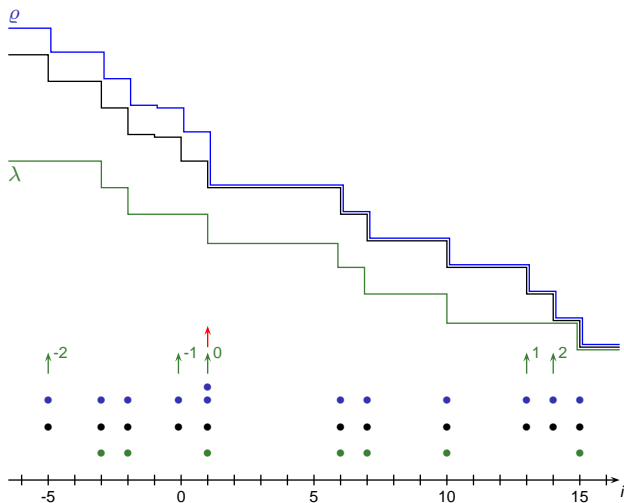
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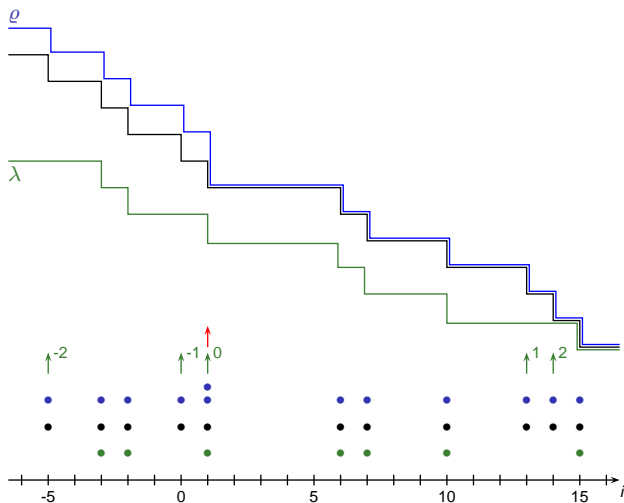
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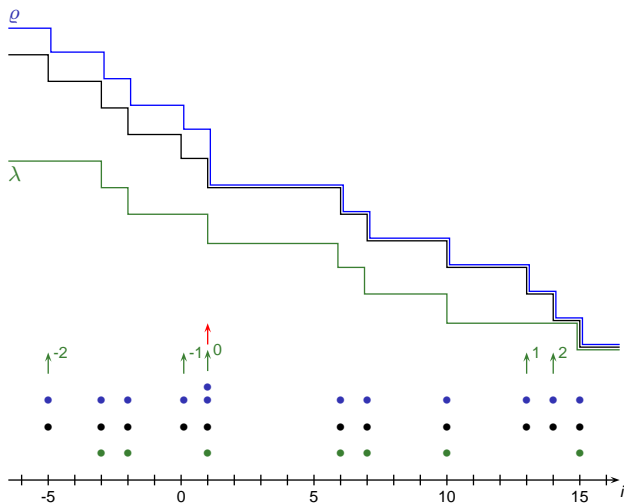
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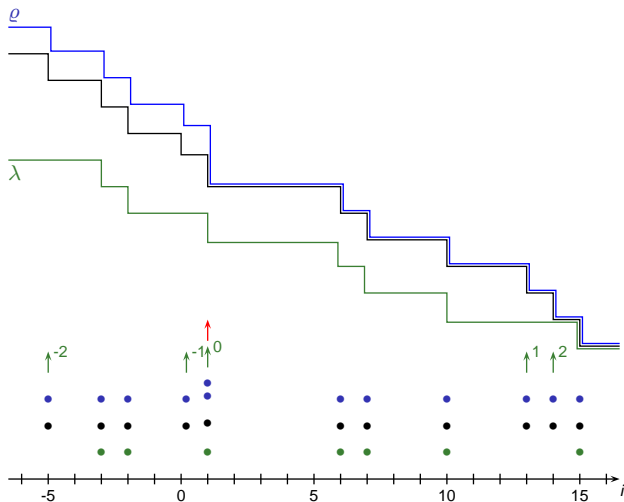
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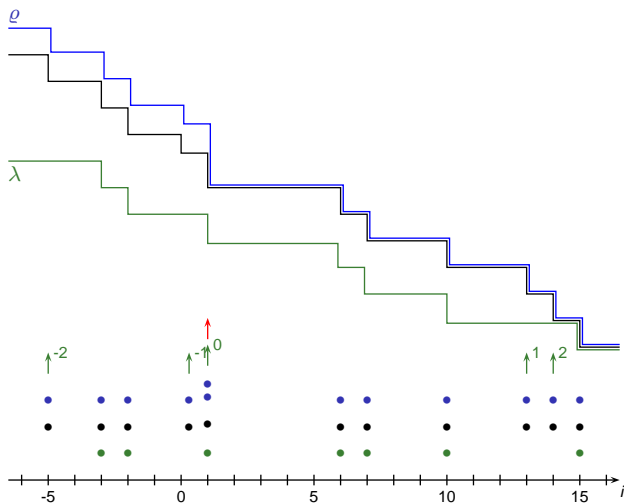
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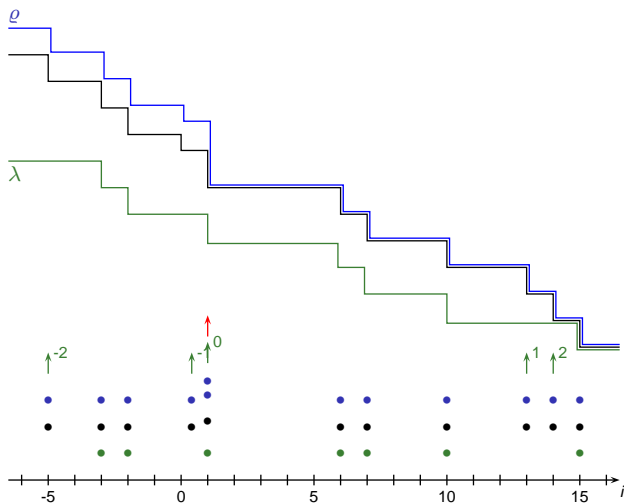
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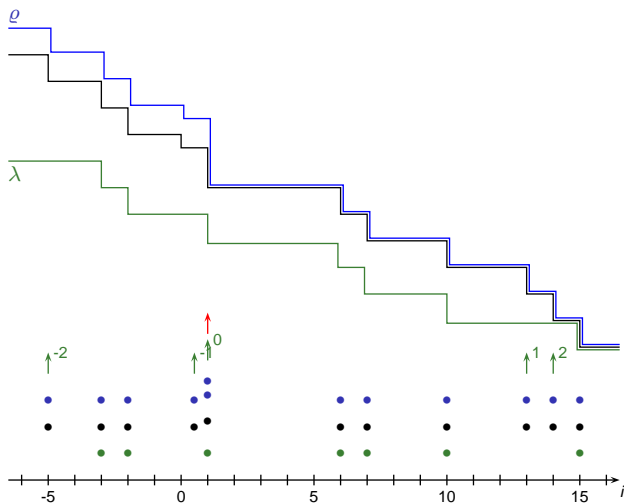
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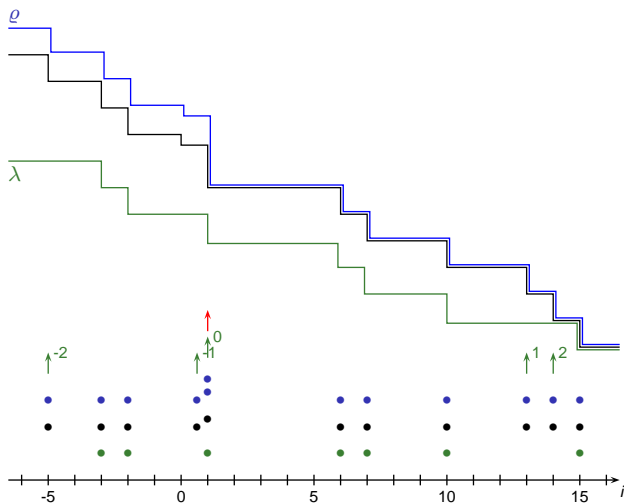
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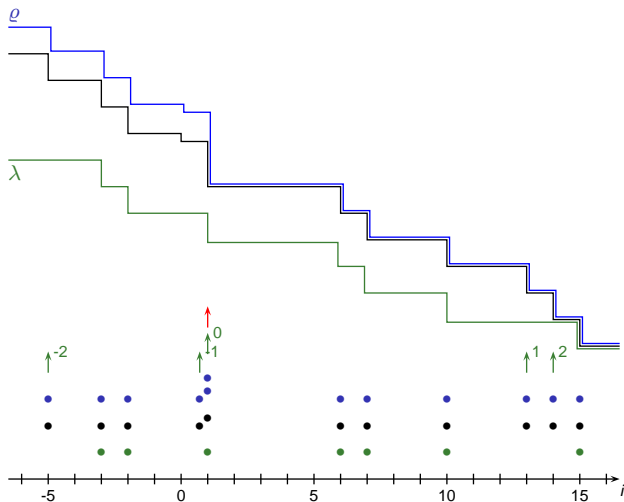
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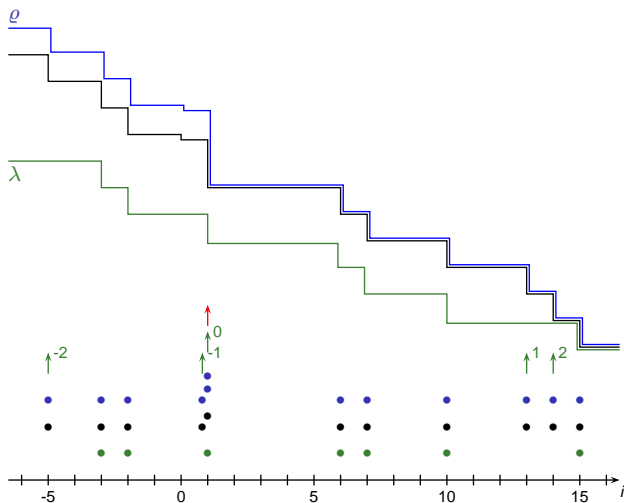
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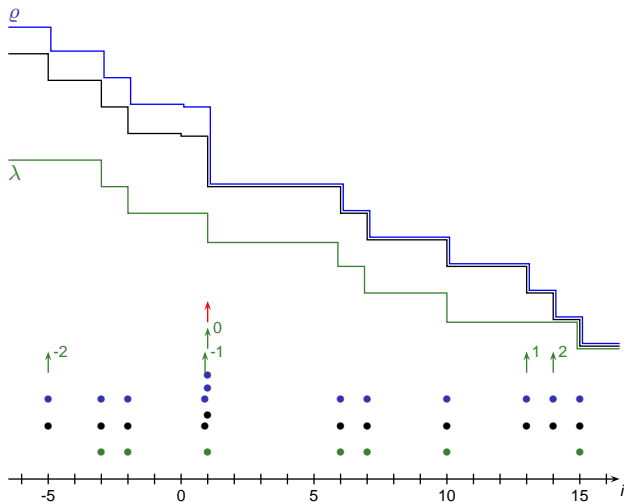
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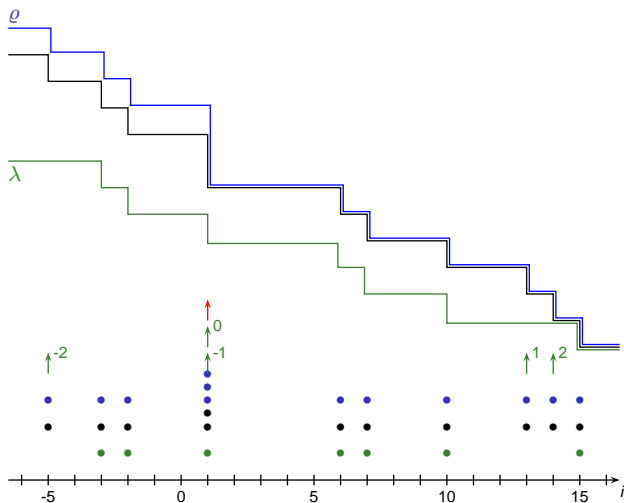
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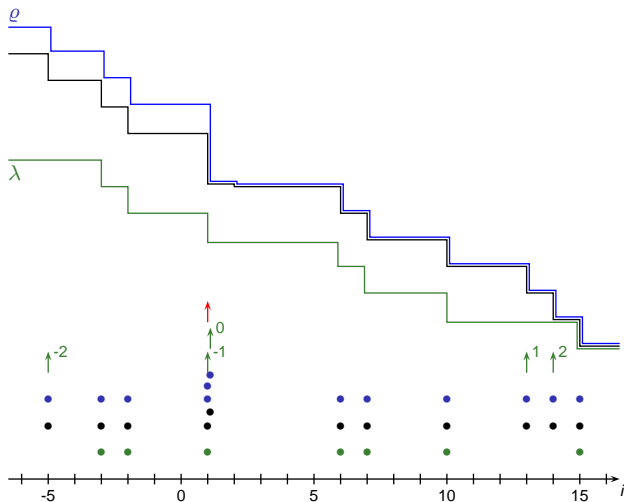
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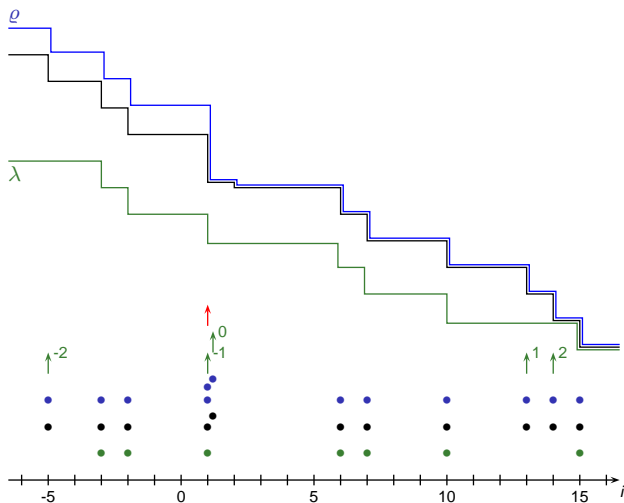
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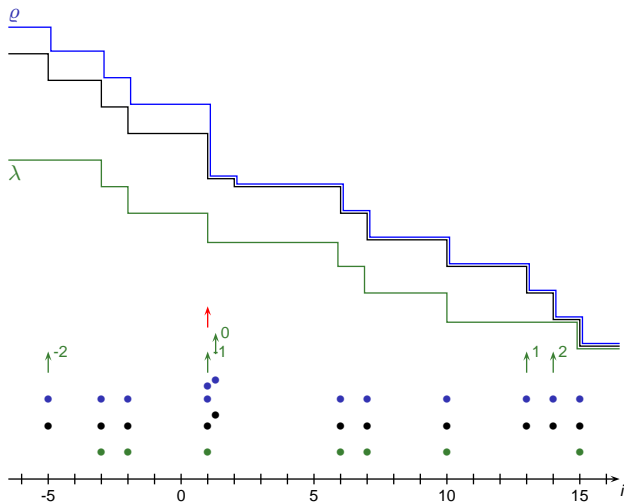
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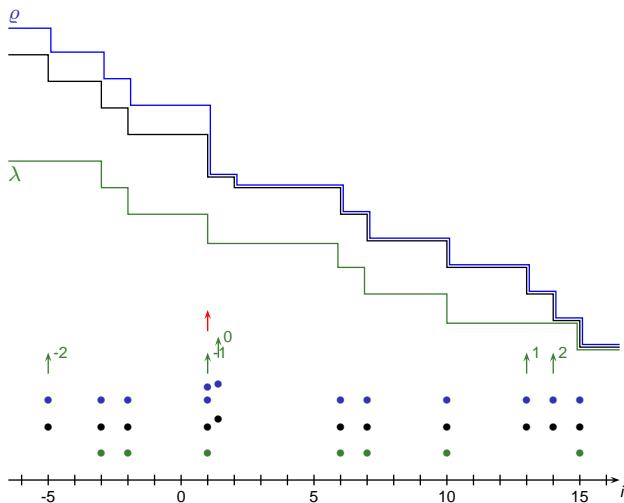
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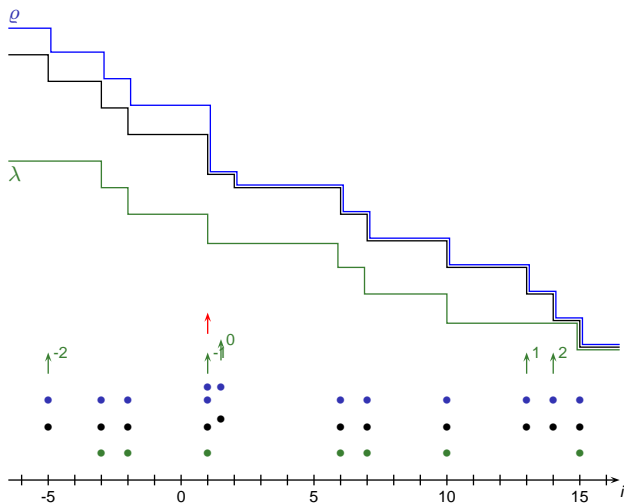
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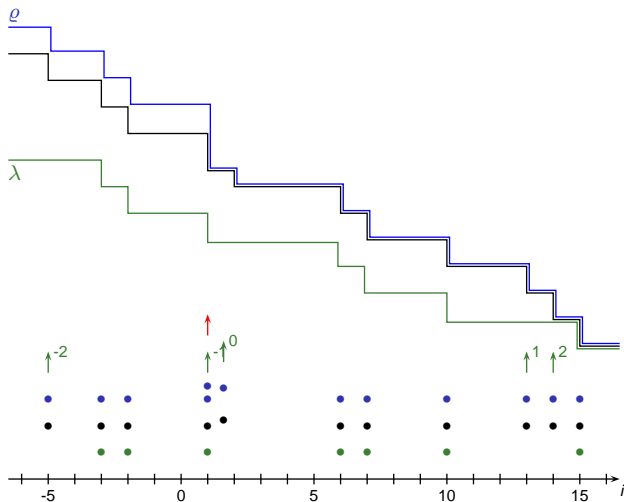
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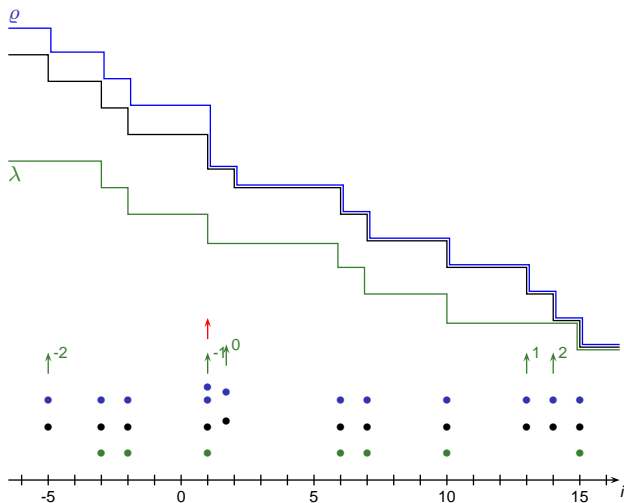
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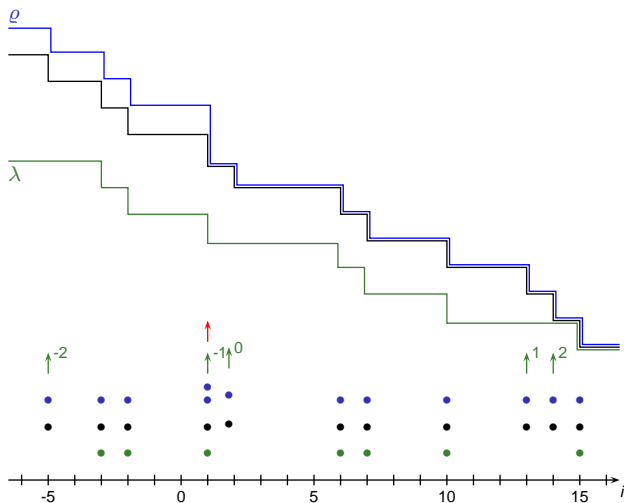
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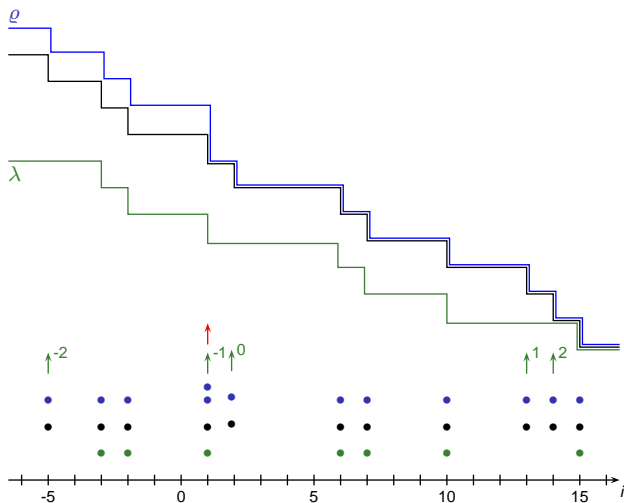
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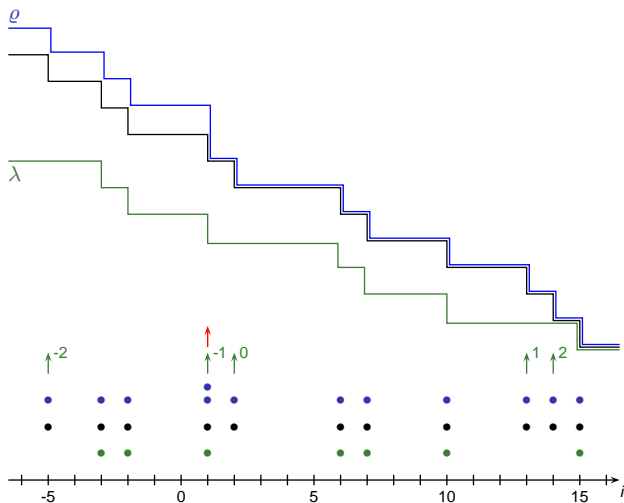
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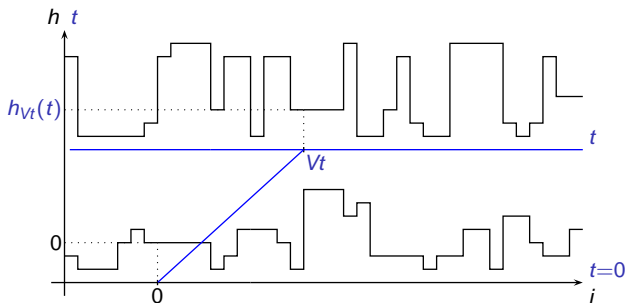
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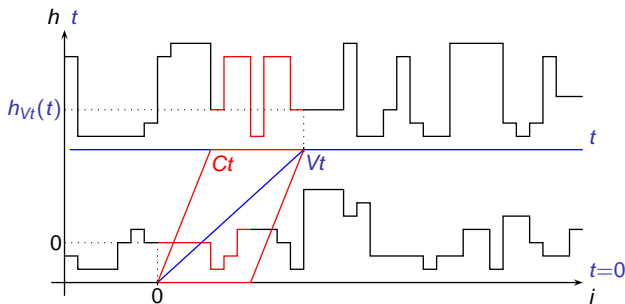
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Initial fluctuations are transported along the characteristics on this scale.

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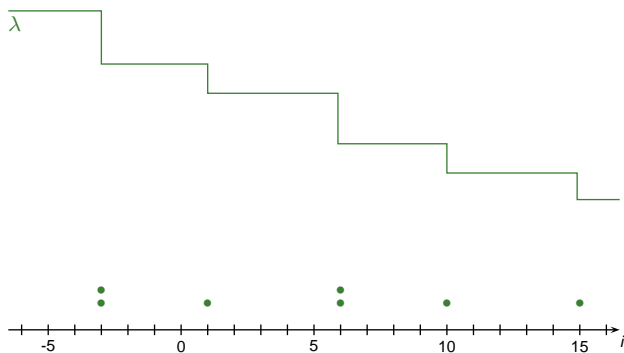
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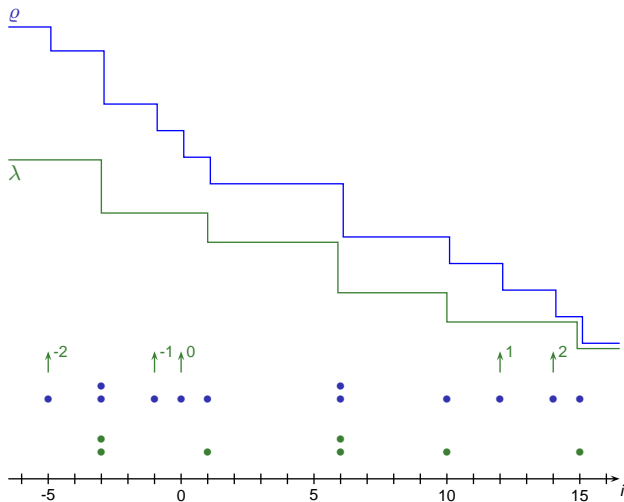
There is a huge literature now on limit distribution results, using
combinatorial and asymptotic analytic tools.

Proof: many second class particles



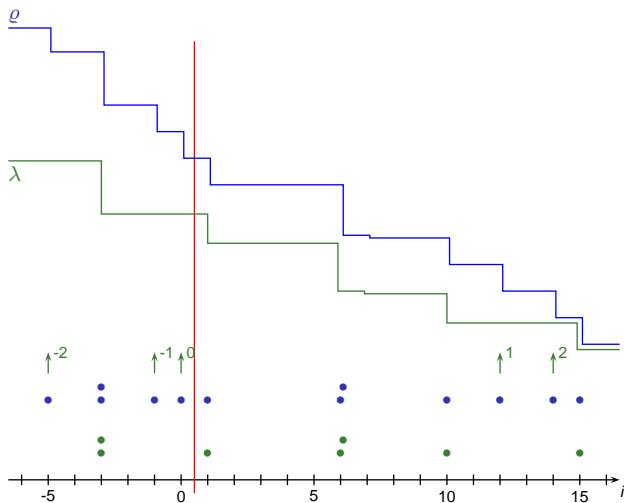
Second class particle current: difference in growth.

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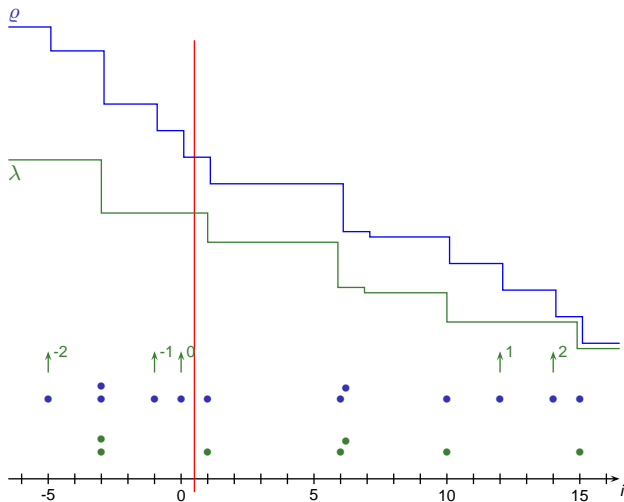
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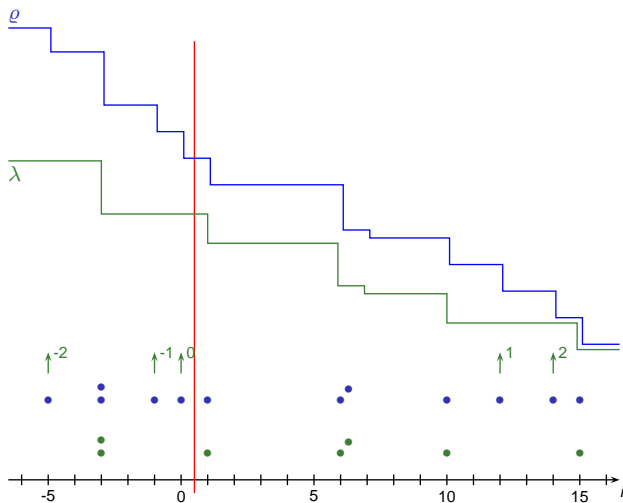
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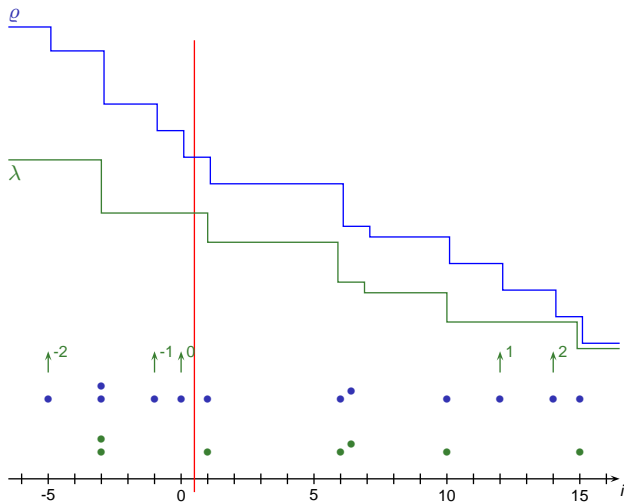
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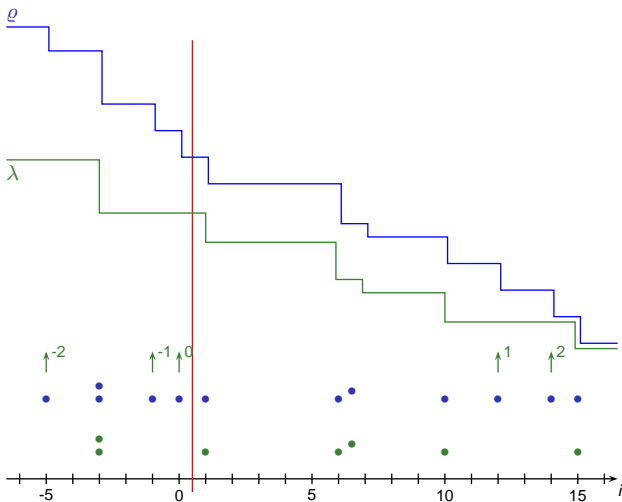
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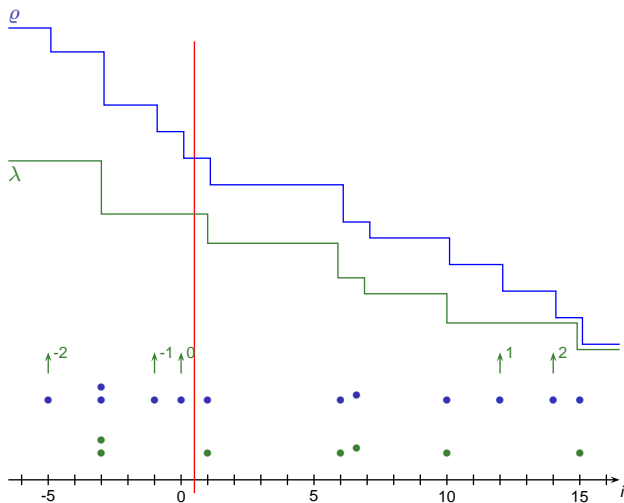
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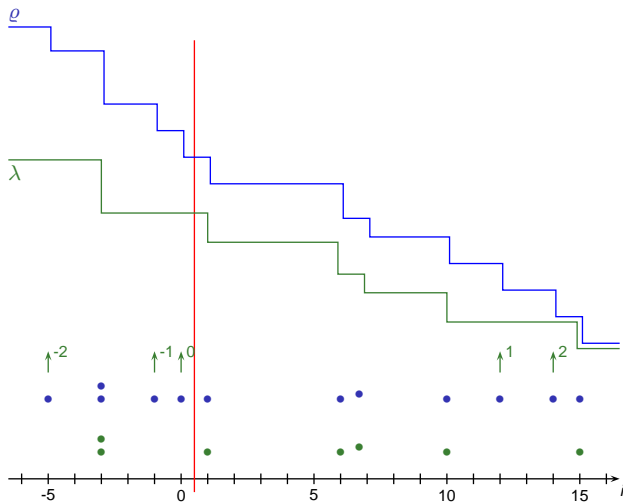
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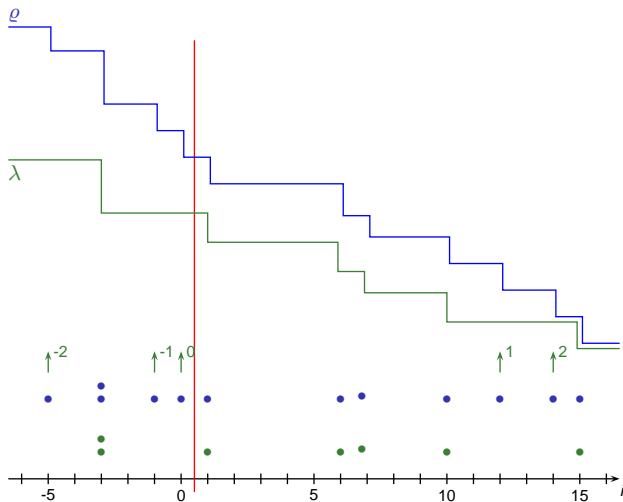
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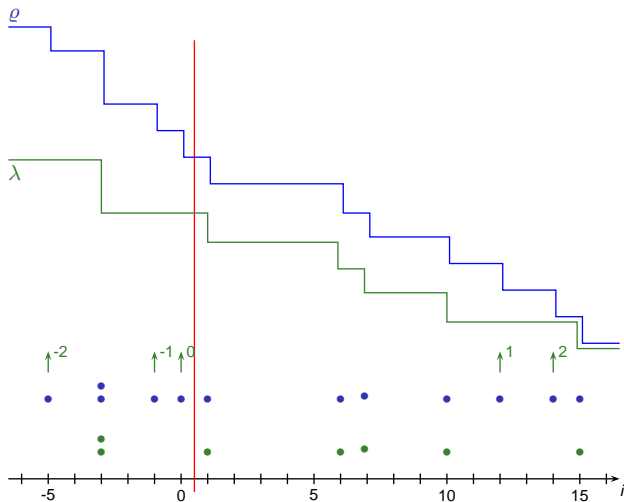
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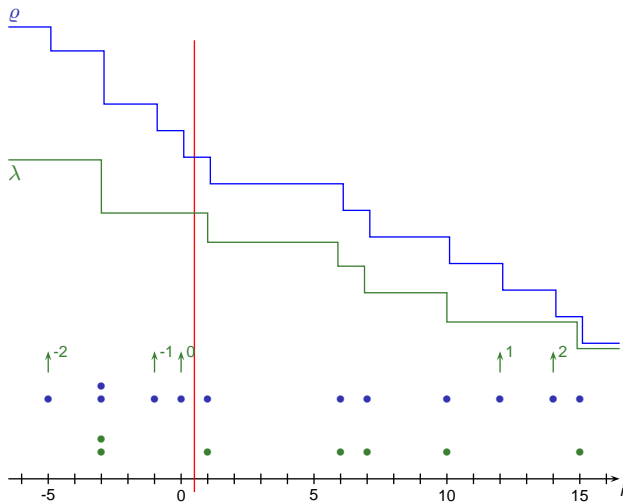
Second class particle current: difference in growth.

Proof: many second class particles



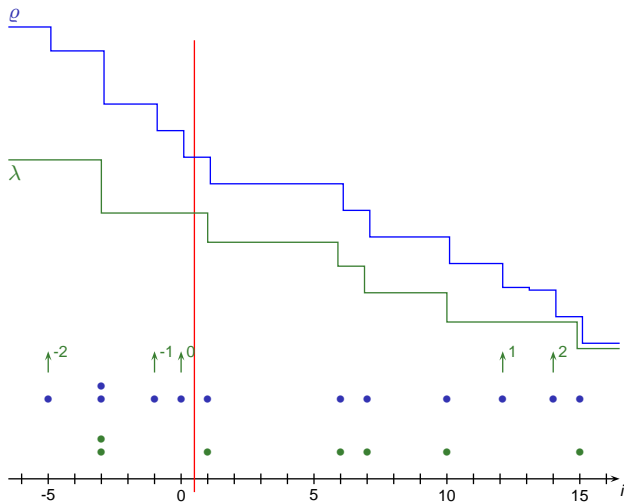
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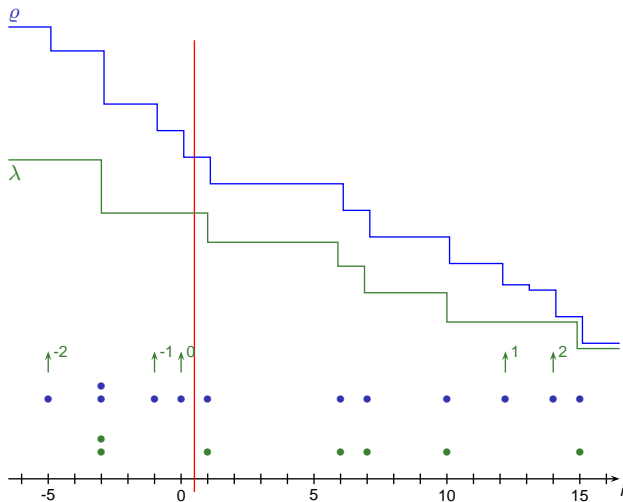
Second class particle current: difference in growth.

Proof: many second class particles



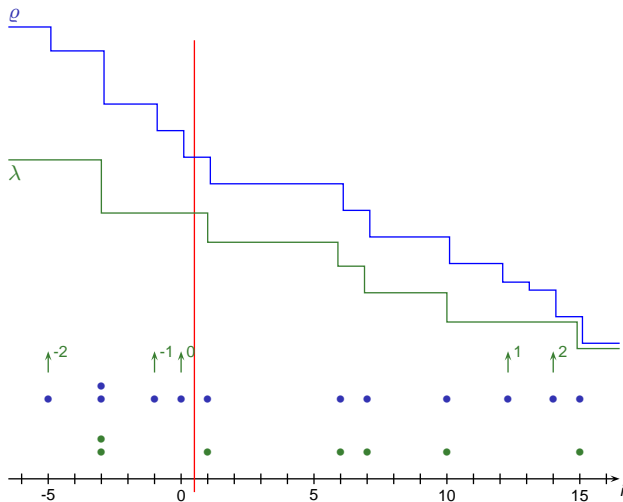
Second class particle current: difference in growth.

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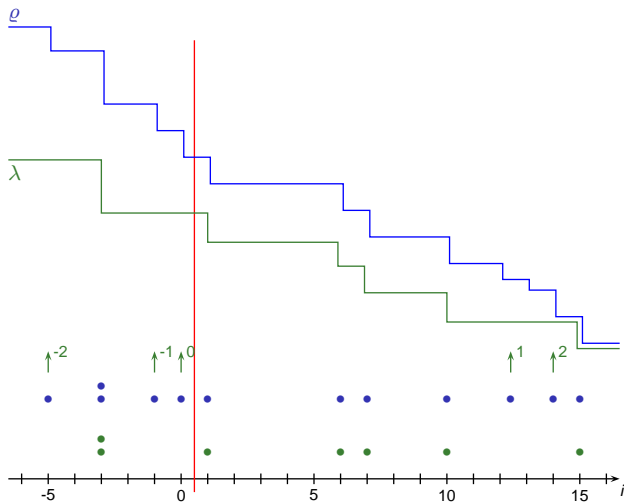
Second class particle current: difference in growth.

Proof: many second class particles



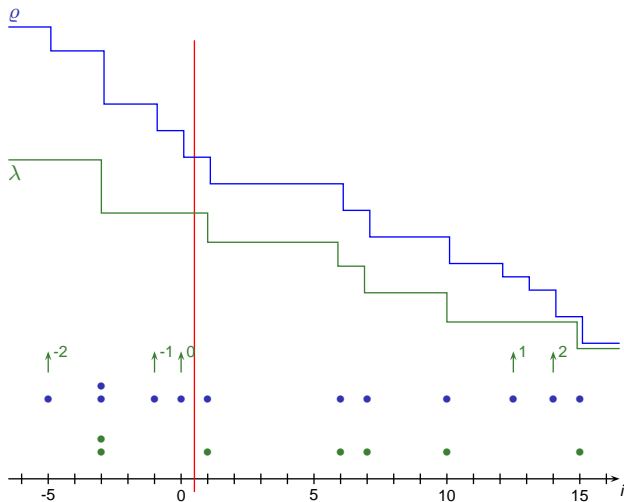
Second class particle current: difference in growth.

Proof: many second class particles



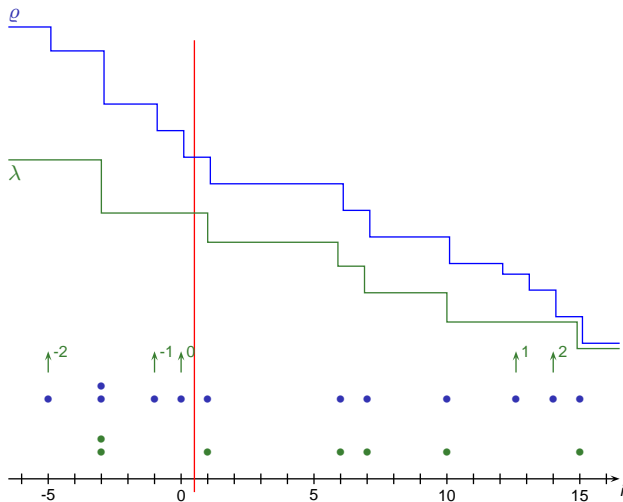
Second class particle current: difference in growth.

Proof: many second class particles



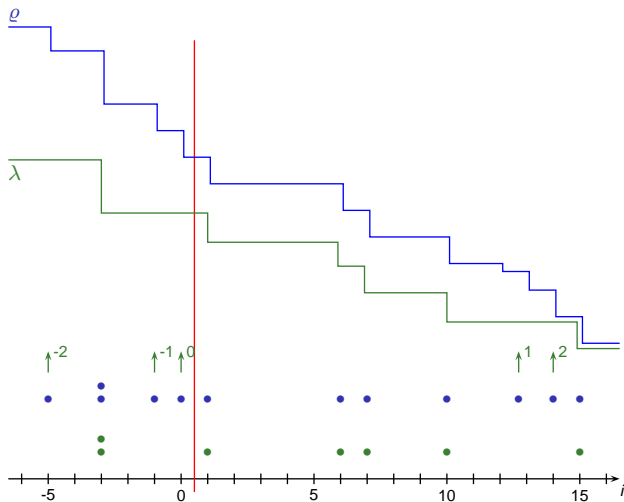
Second class particle current: difference in growth.

Proof: many second class particles



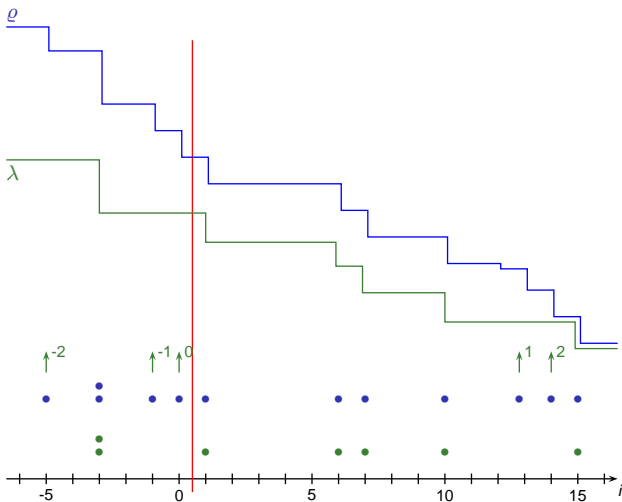
Second class particle current: difference in growth.

Proof: many second class particles



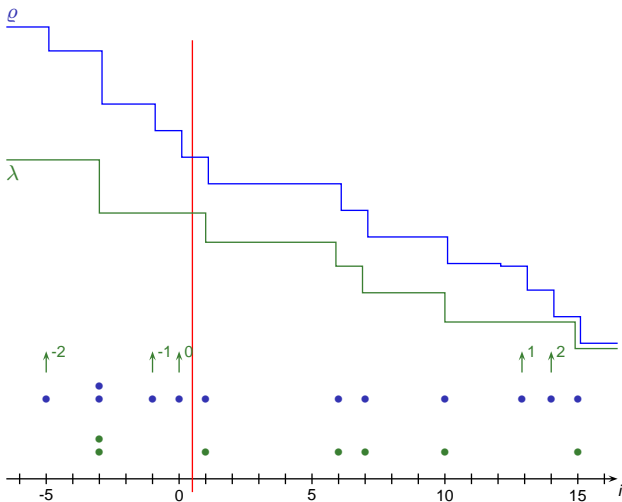
Second class particle current: difference in growth.

Proof: many second class particles



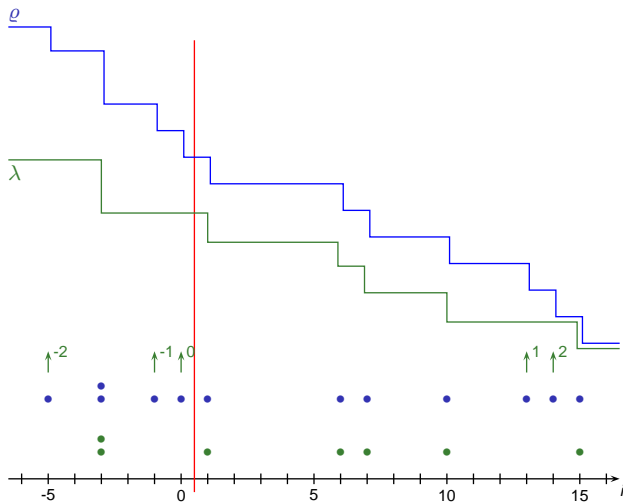
Second class particle current: difference in growth.

Proof: many second class particles



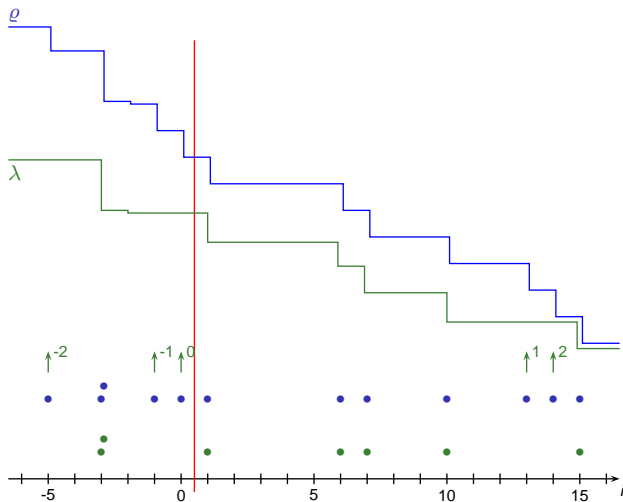
Second class particle current: difference in growth.

Proof: many second class particles



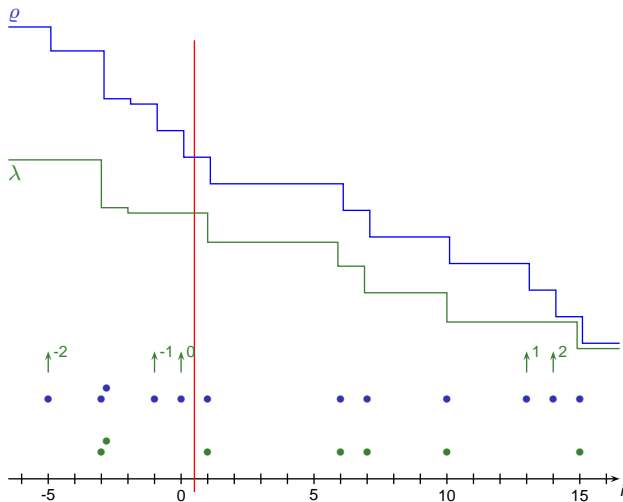
Second class particle current: difference in growth.

Proof: many second class particles



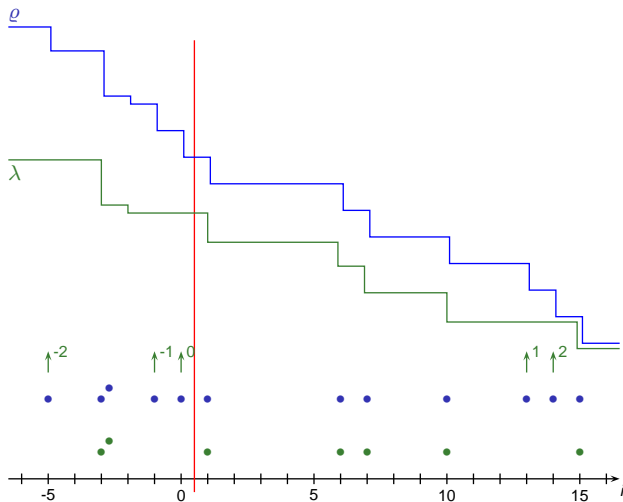
Second class particle current: difference in growth.

Proof: many second class particles



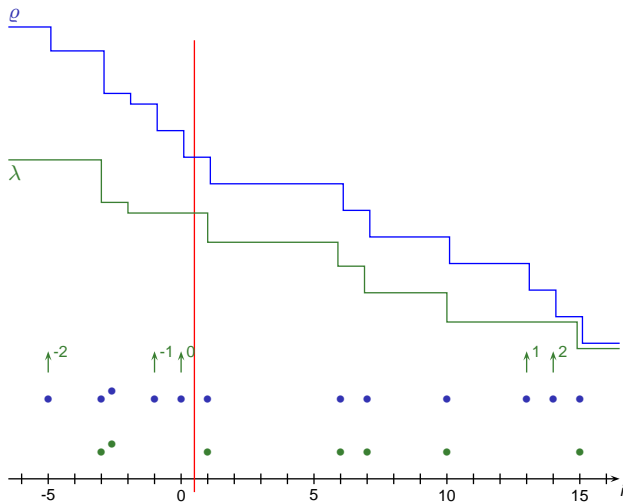
Second class particle current: difference in growth.

Proof: many second class particles



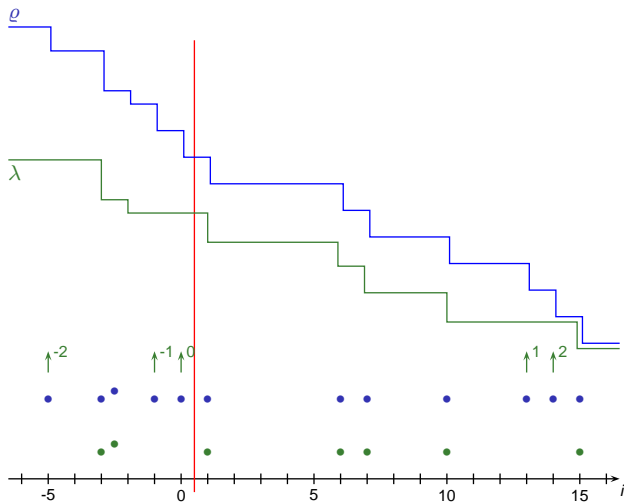
Second class particle current: difference in growth.

Proof: many second class particles



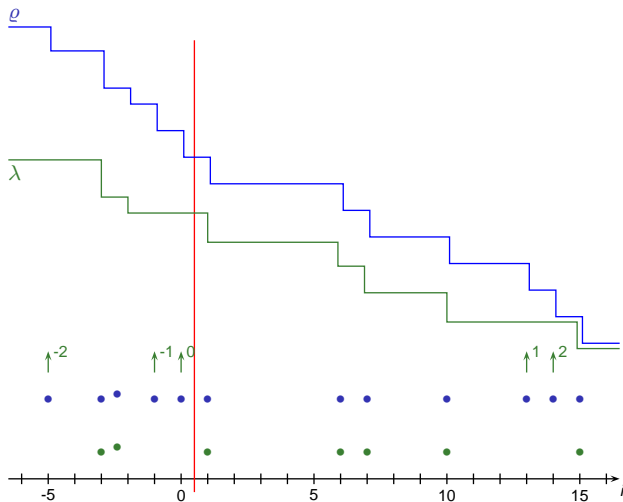
Second class particle current: difference in growth.

Proof: many second class particles



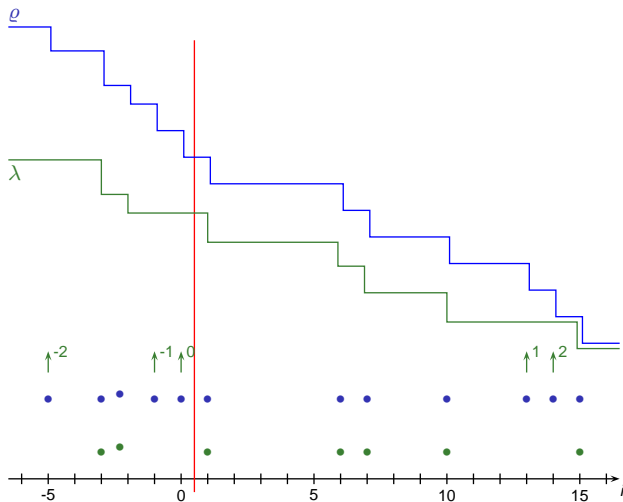
Second class particle current: difference in growth.

Proof: many second class particles



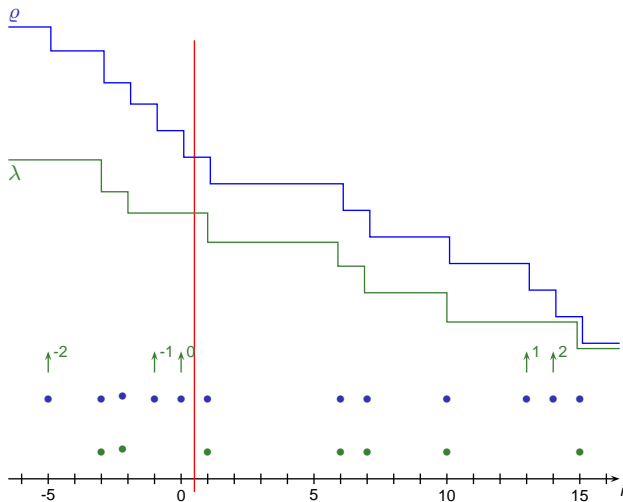
Second class particle current: difference in growth.

Proof: many second class particles



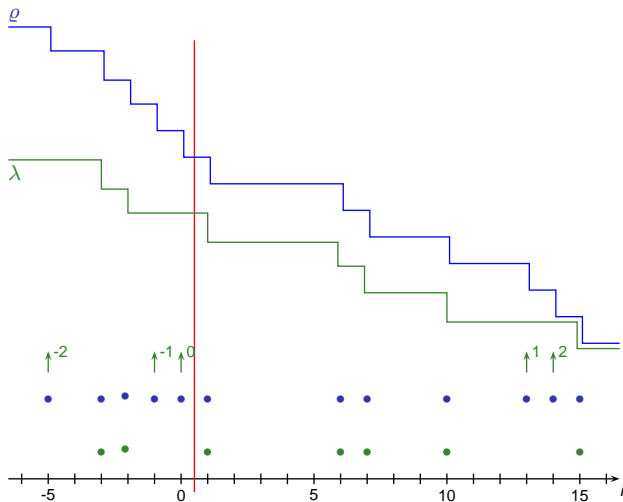
Second class particle current: difference in growth.

Proof: many second class particles



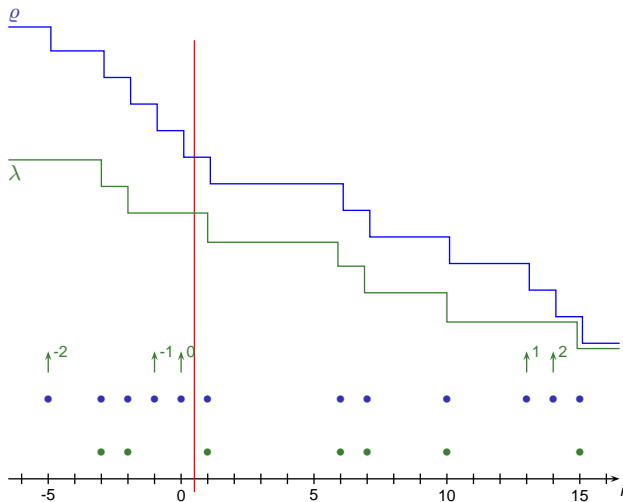
Second class particle current: difference in growth.

Proof: many second class particles



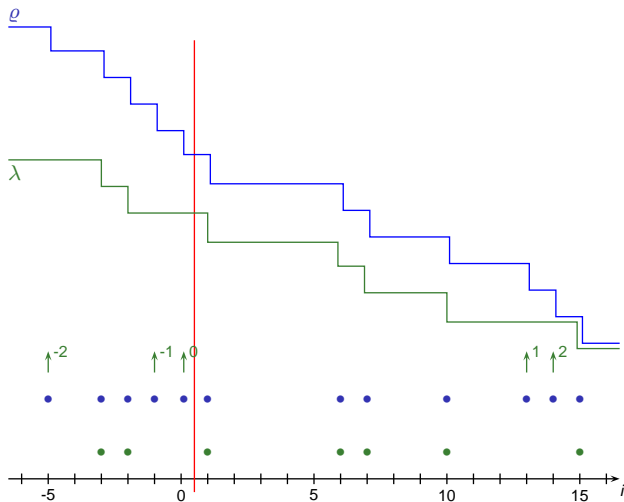
Second class particle current: difference in growth.

Proof: many second class particles



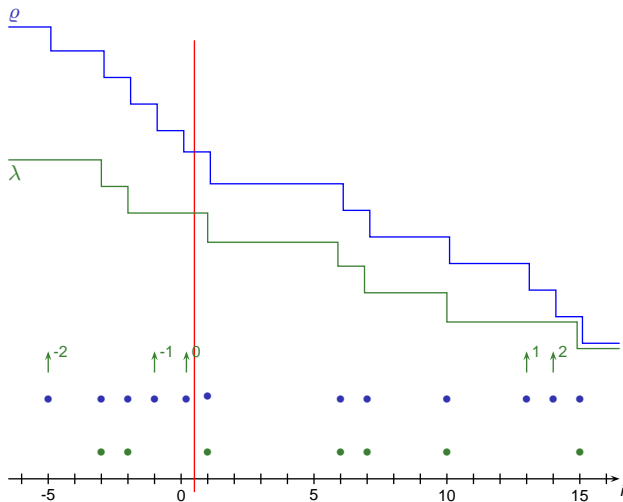
Second class particle current: difference in growth.

Proof: many second class particles



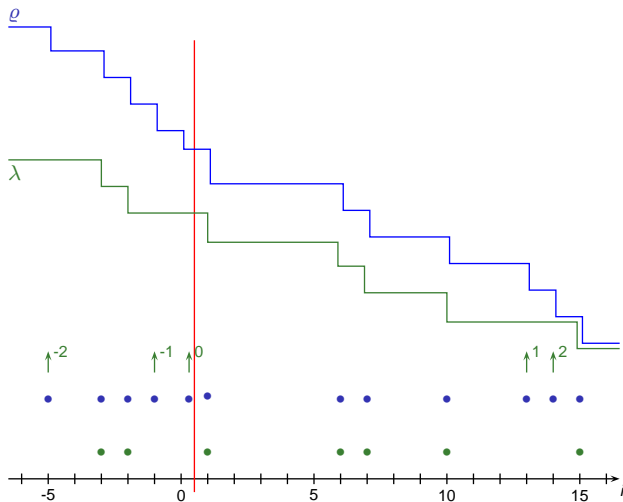
Second class particle current: difference in growth.

Proof: many second class particles



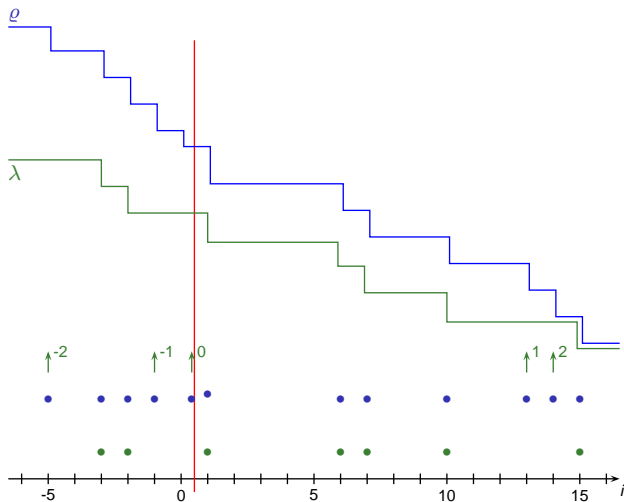
Second class particle current: difference in growth.

Proof: many second class particles



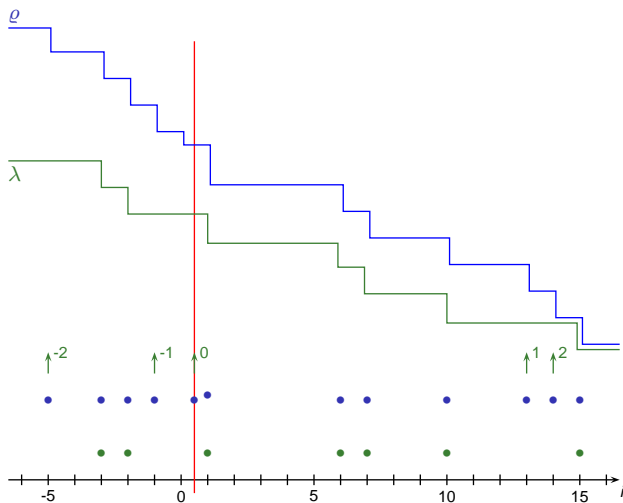
Second class particle current: difference in growth.

Proof: many second class particles



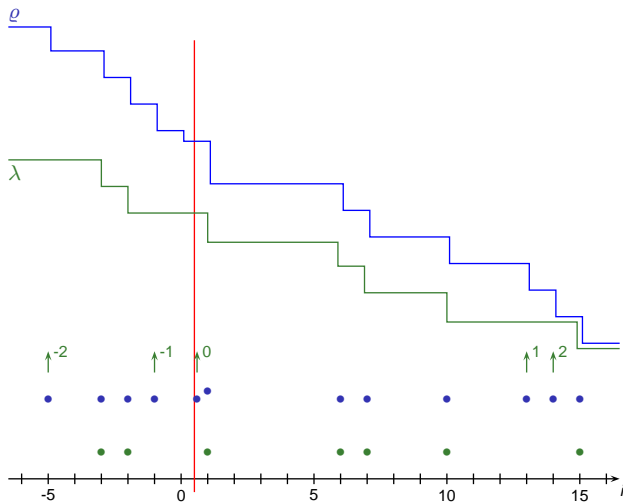
Second class particle current: difference in growth.

Proof: many second class particles



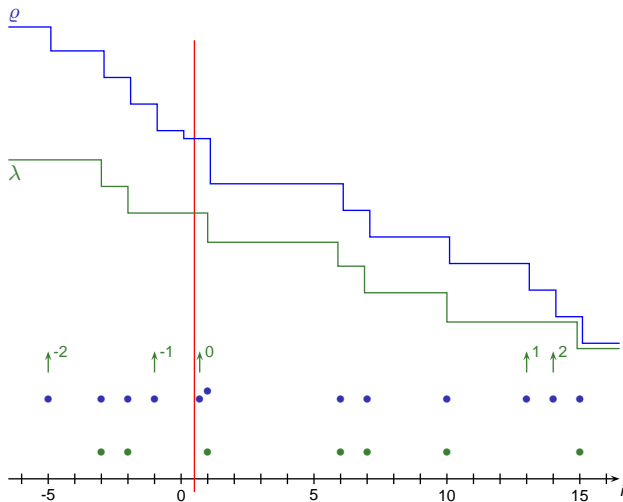
Second class particle current: difference in growth.

Proof: many second class particles



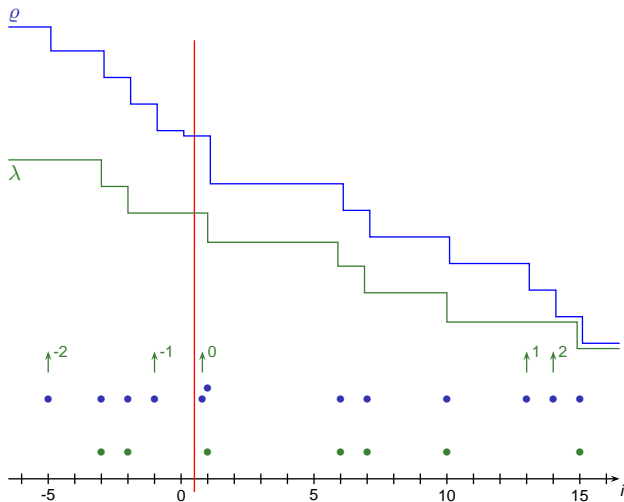
Second class particle current: difference in growth.

Proof: many second class particles



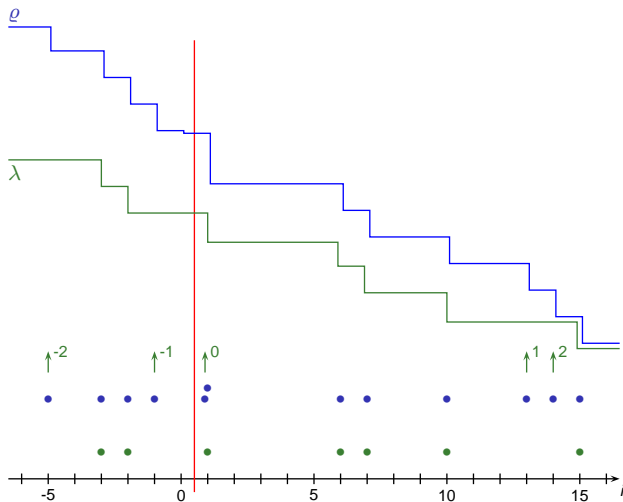
Second class particle current: difference in growth.

Proof: many second class particles



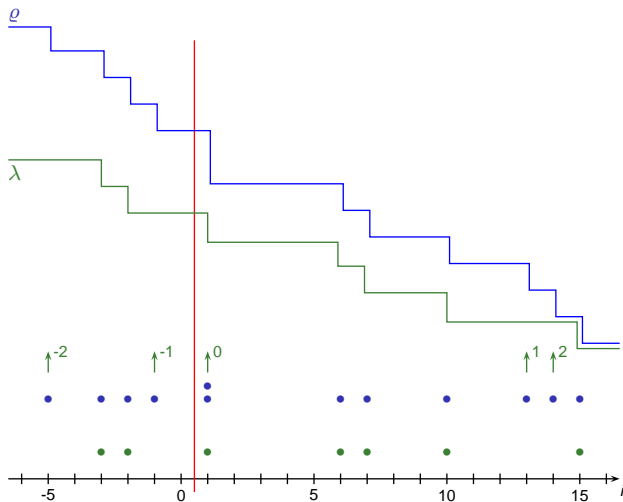
Second class particle current: difference in growth.

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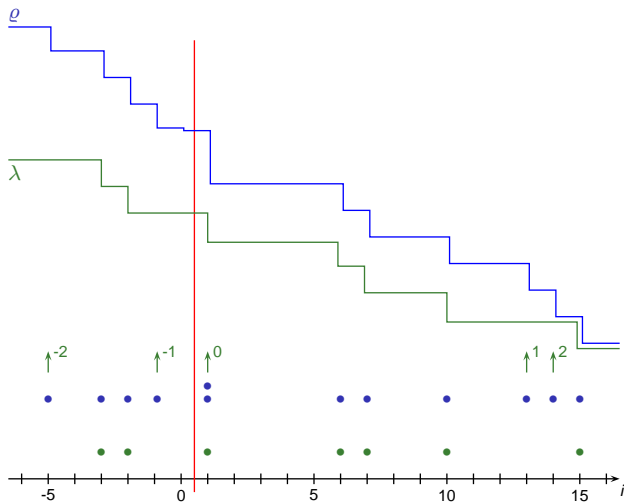
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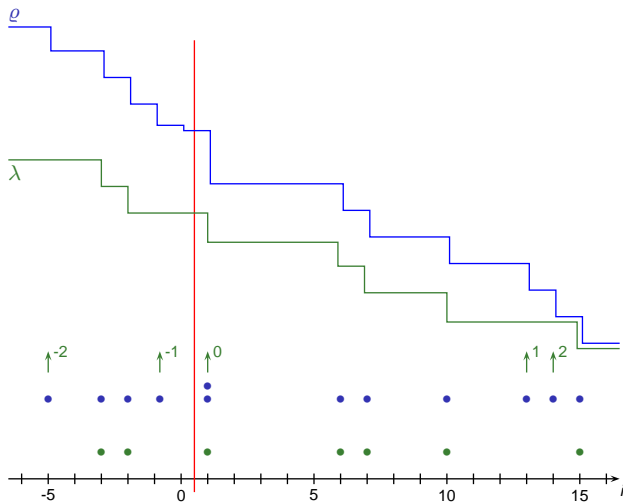
Second class particle current: difference in growth.

Proof: many second class particles



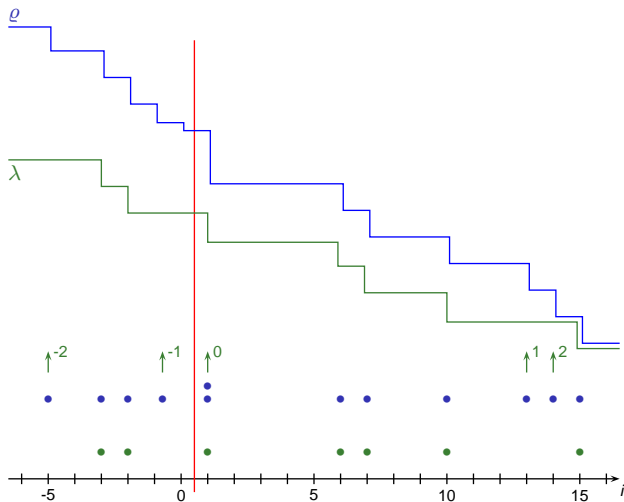
Second class particle current: difference in growth.

Proof: many second class particles



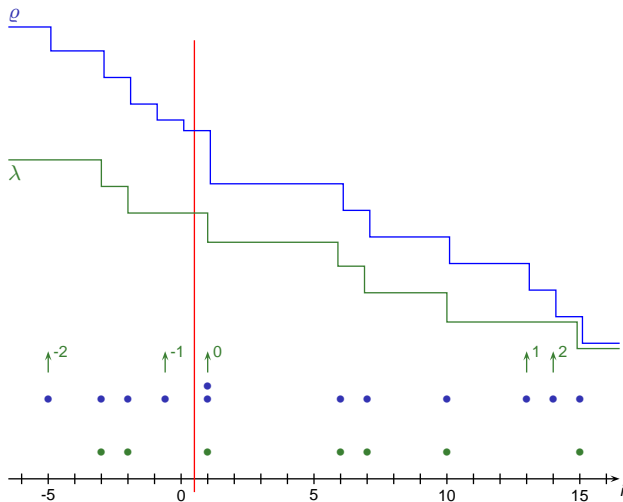
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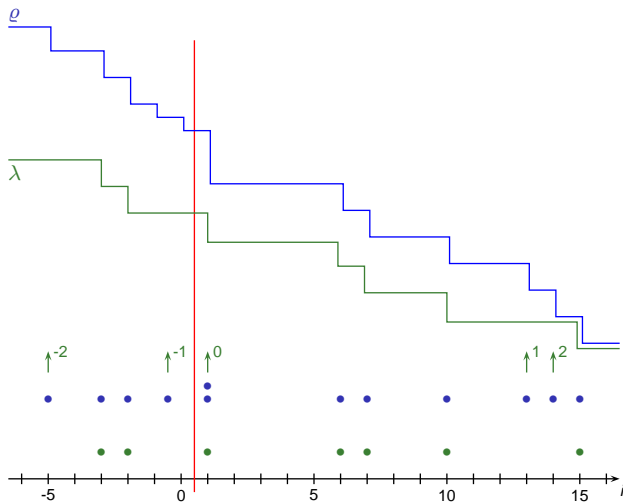
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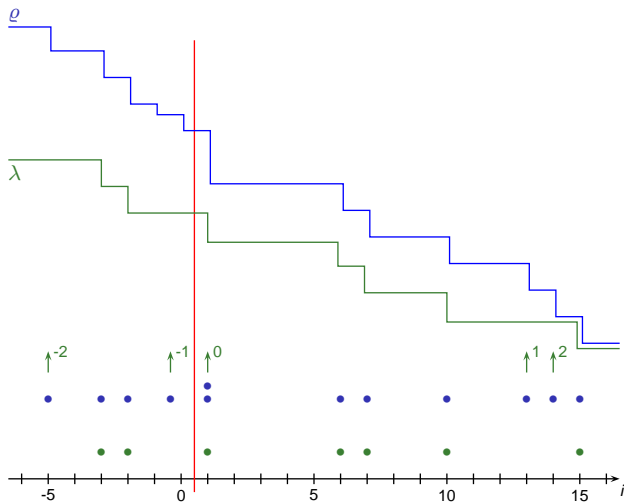
Second class particle current: difference in growth.

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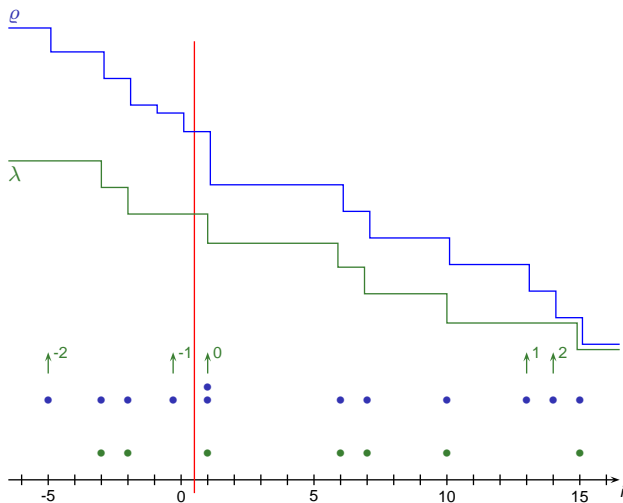
Second class particle current: difference in growth.

Proof: many second class particles



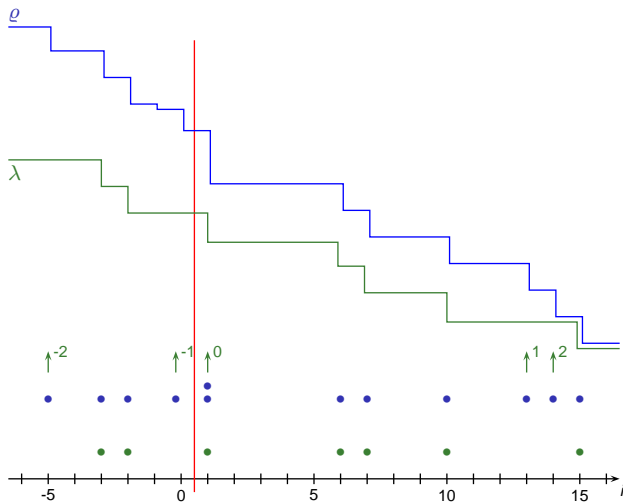
Second class particle current: difference in growth.

Proof: many second class particles



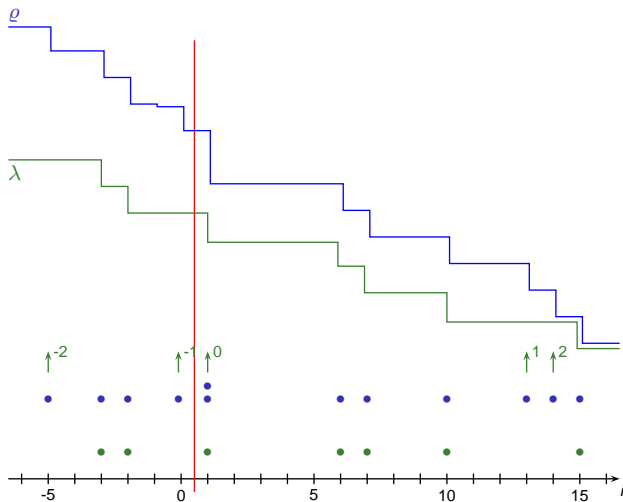
Second class particle current: difference in growth.

Proof: many second class particles



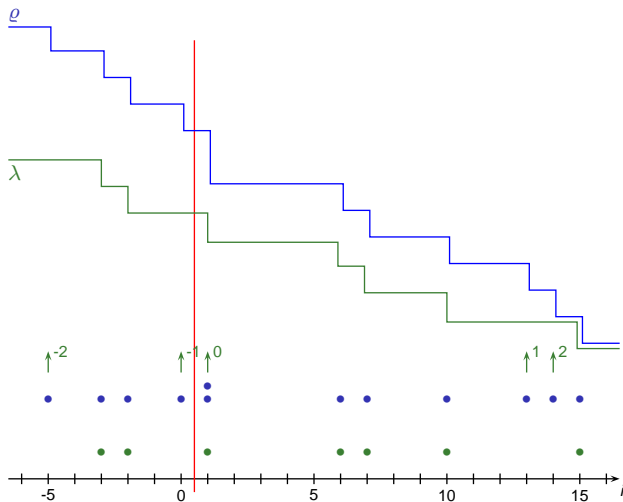
Second class particle current: difference in growth.

Proof: many second class particles



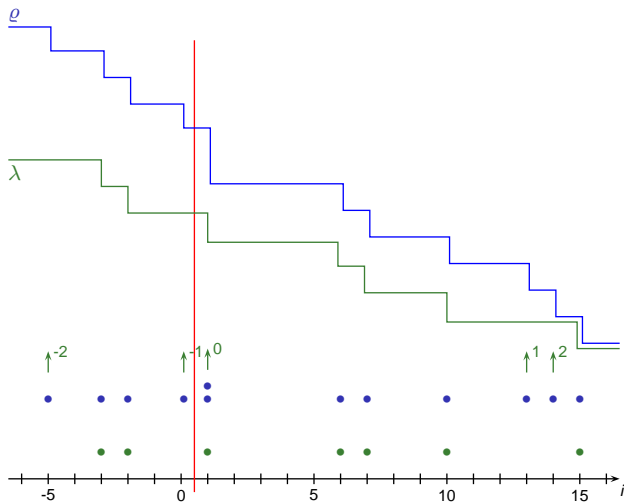
Second class particle current: difference in growth.

Proof: many second class particles



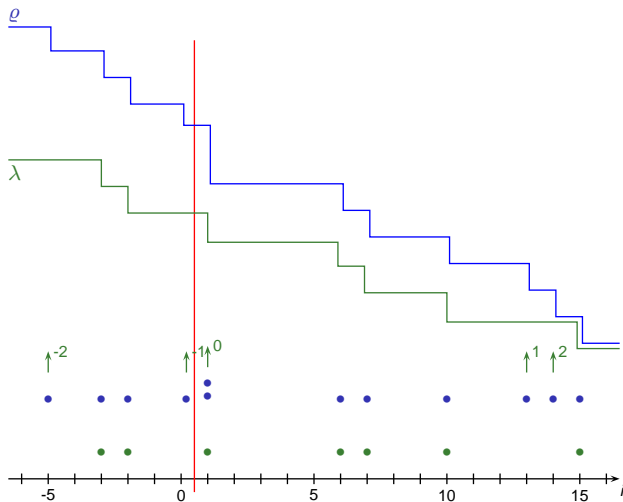
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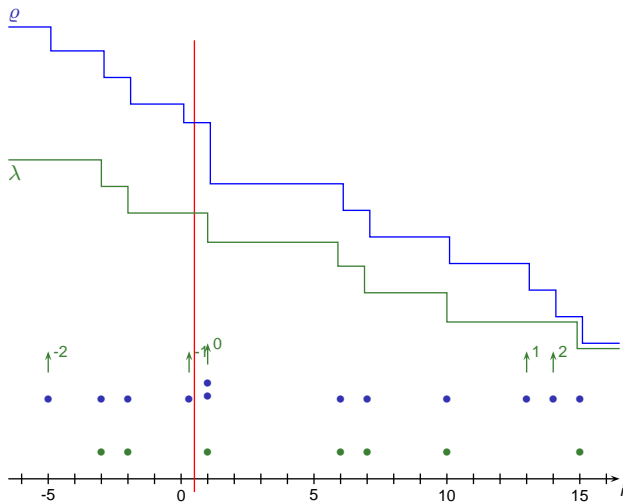
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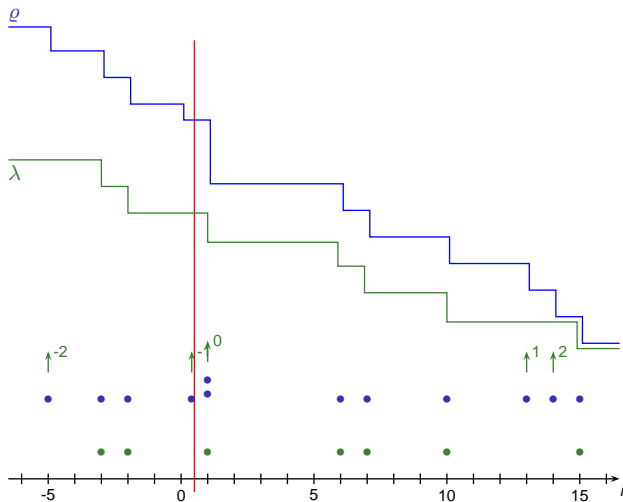
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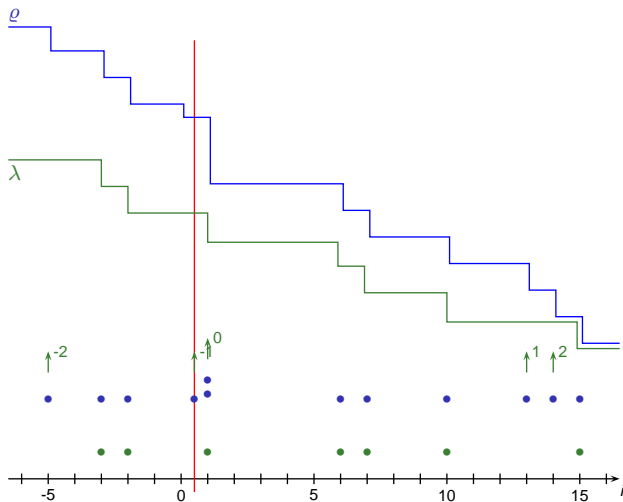
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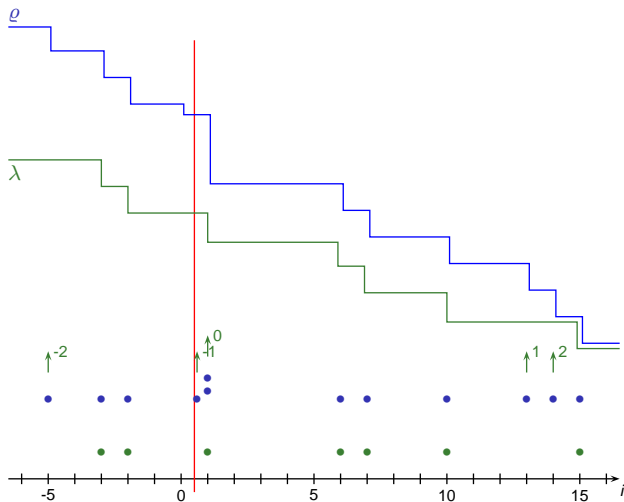
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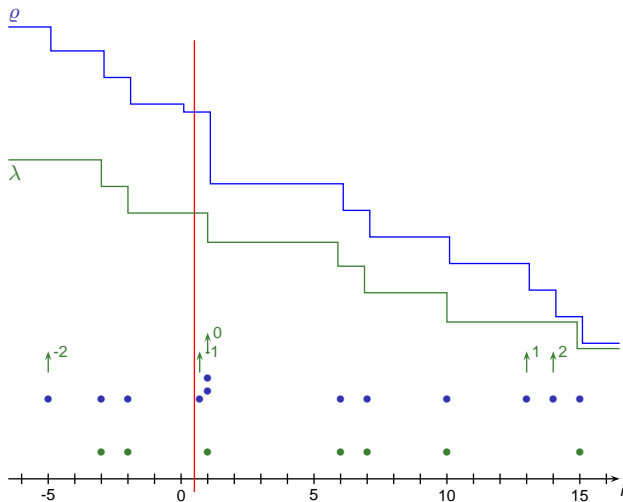
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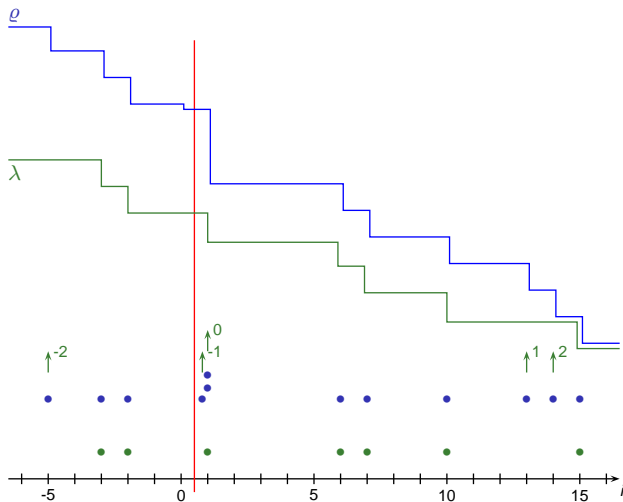
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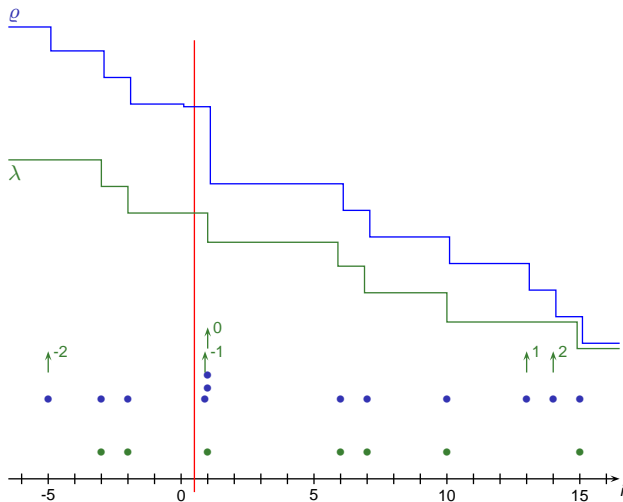
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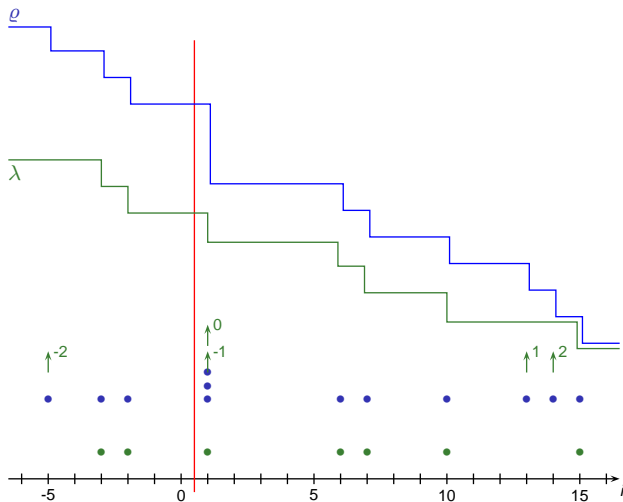
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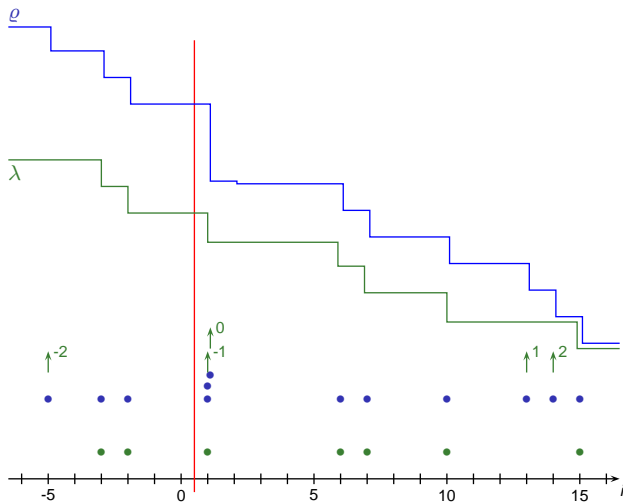
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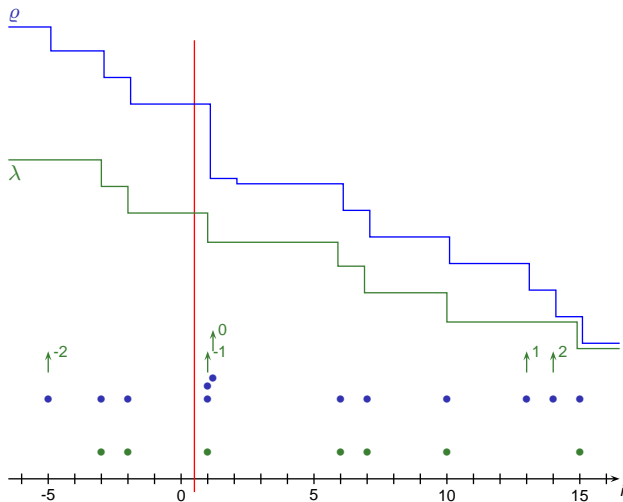
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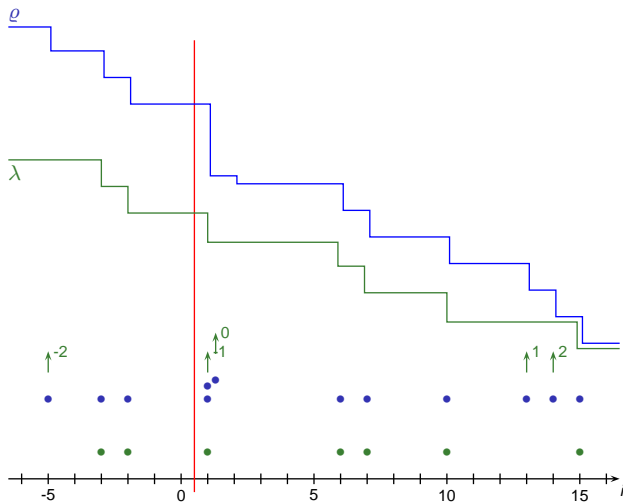
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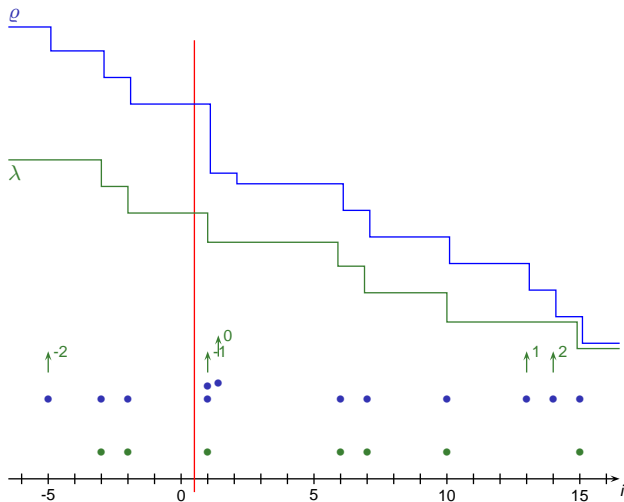
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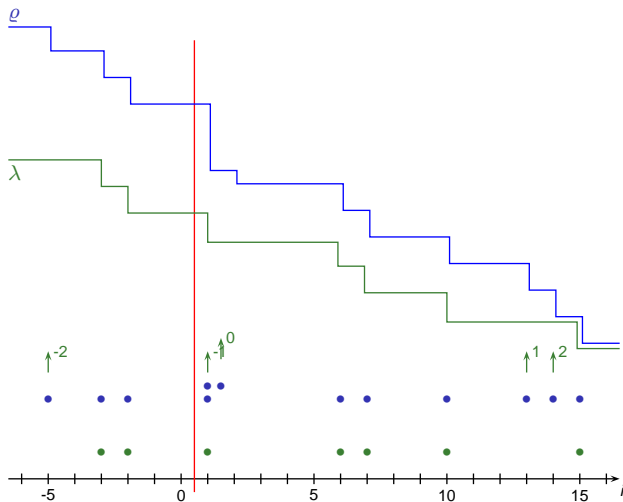
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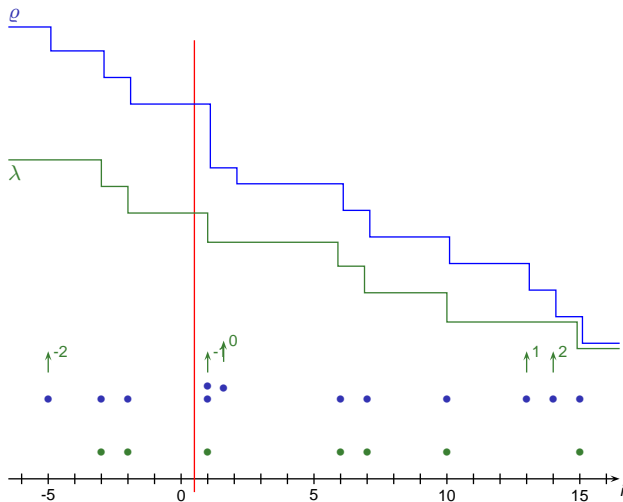
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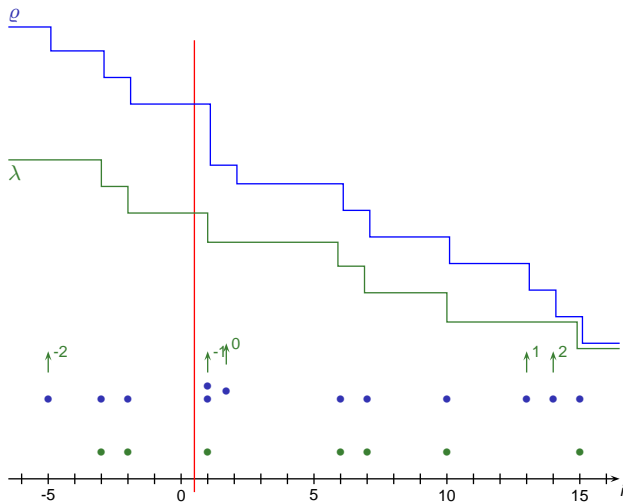
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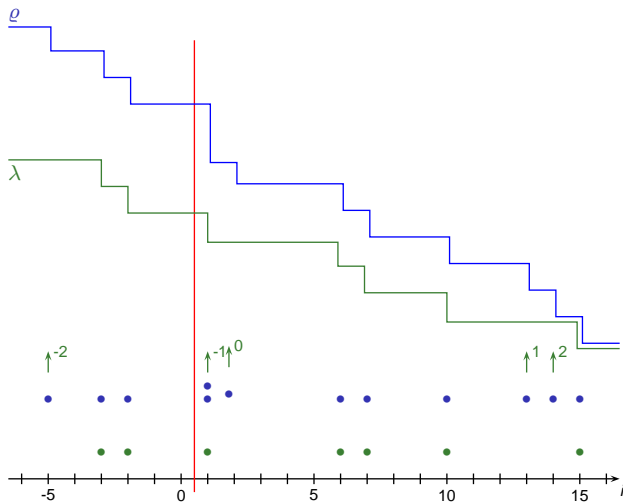
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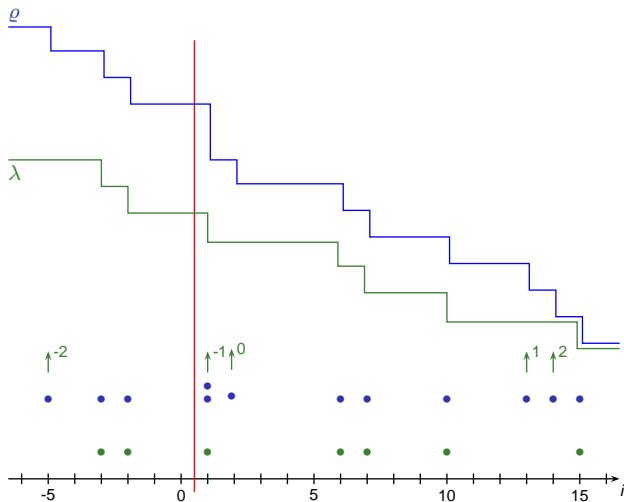
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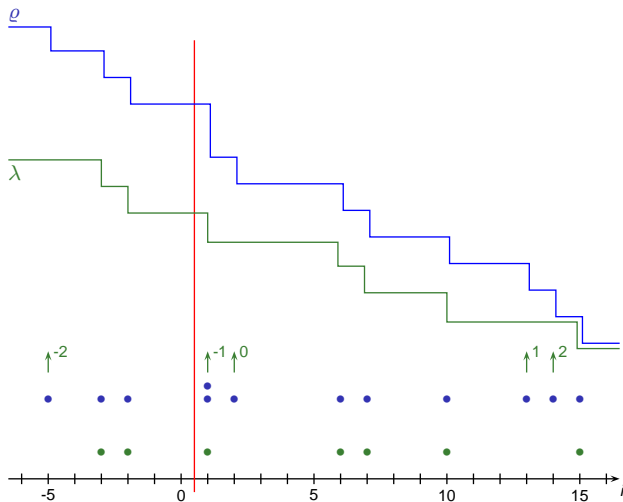
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Second class particle current: difference in growth.

Upper bound (concave case)

$\mathbf{P}\{Q(t) \text{ is too large}\}$

Micro conc.: $Q(t) < X(t) + \text{tight error}$

Upper bound (concave case)

$$\mathbf{P}\{Q(t) \text{ is too large}\} \leq \mathbf{P}\{X(t) \text{ is too large}\}$$

Upper bound (concave case)

$$\begin{aligned} \mathbf{P}\{Q(t) \text{ is too large}\} &\leq \mathbf{P}\{X(t) \text{ is too large}\} \\ &\leq \mathbf{P}\{\text{too many } \uparrow\text{'s have crossed } Ct\} \end{aligned}$$

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Optimize “too large(λ)” in λ ,

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

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

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Upper bound

Theorem (B. - Seppäläinen; also ideas from B. Tóth, H. Spohn and M. Prähofer)

Started from (*almost*) equilibrium,

$$\mathbf{Var}(h_{Ct}(t)) = c \cdot \mathbf{E} |Q(t) - C \cdot t|$$

in the whole family of processes.

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

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with $\tilde{Q}(t) := Q(t) - Ct$ and $E := \mathbf{E}|\tilde{Q}(t)|$.

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In the upper bound, the relevant orders were

$$u \text{ (deviation of } Q(t)) \sim t^{2/3}, \quad \varrho - \lambda \sim t^{-1/3}.$$

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The critical feature in both the upper bound and lower bound was microscopic convexity/concavity: $Q(t) \geq X(t)$ (convex) or $Q(t) \leq X(t)$ (concave).

Microscopic convexity/concavity

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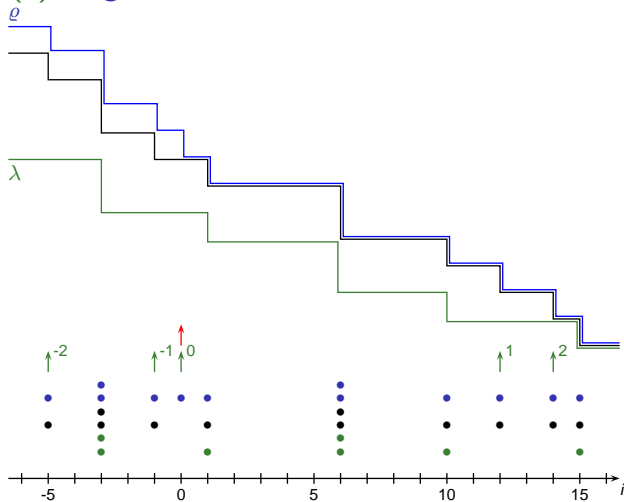
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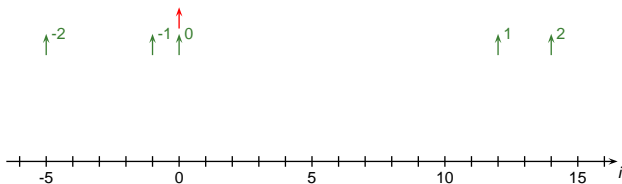
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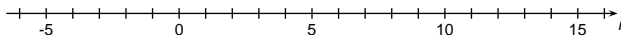
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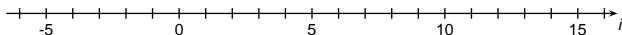
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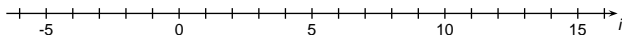
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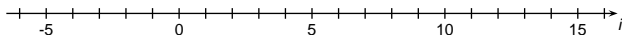
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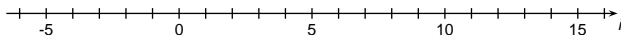
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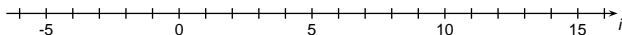
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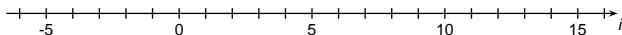
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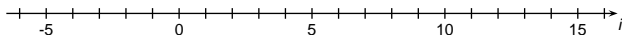
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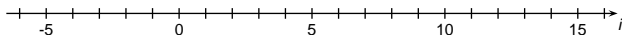
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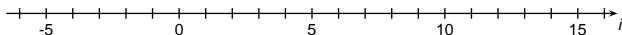
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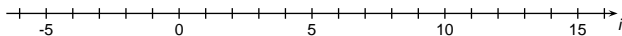
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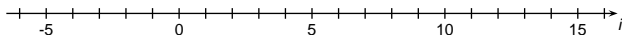
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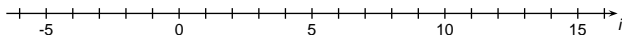
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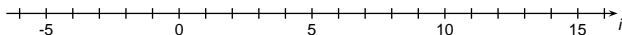
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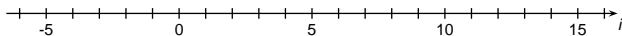
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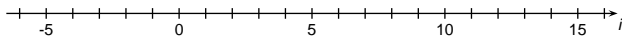
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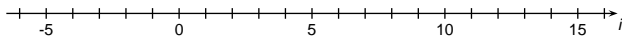
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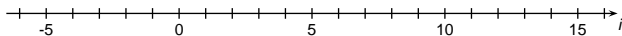
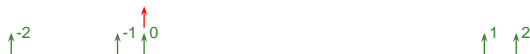
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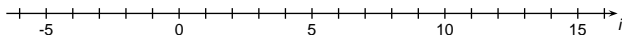
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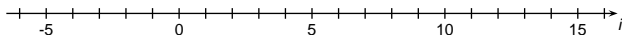
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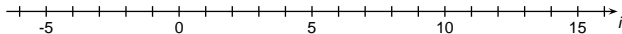
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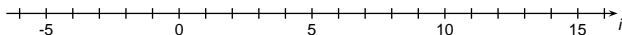
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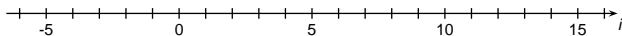
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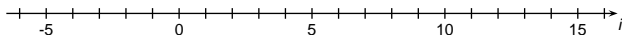
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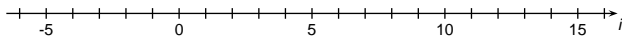
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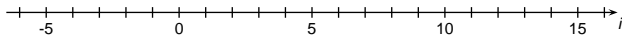
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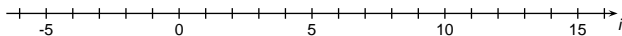
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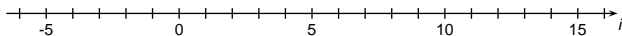
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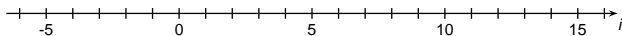
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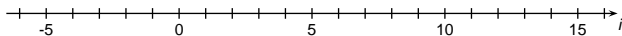
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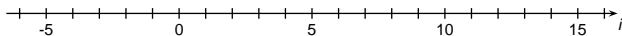
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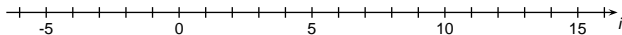
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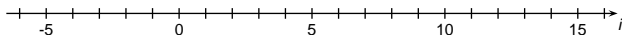
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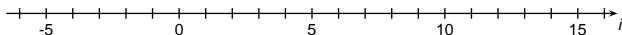
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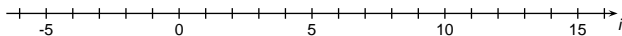
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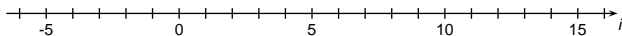
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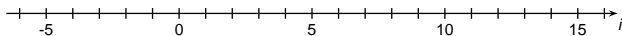
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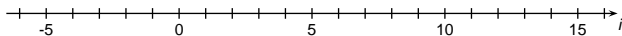
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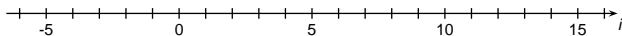
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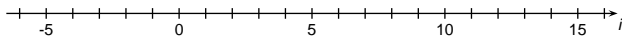
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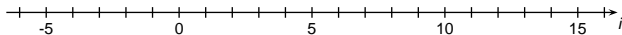
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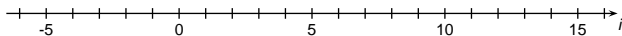
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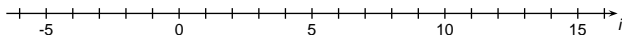
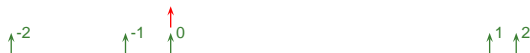
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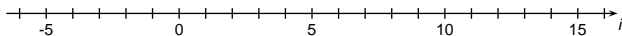
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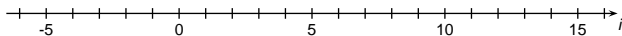
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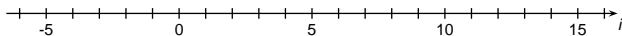
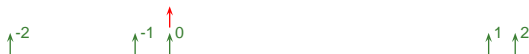
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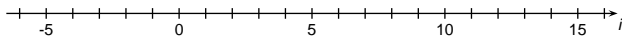
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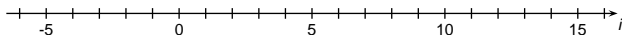
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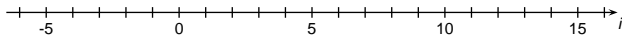
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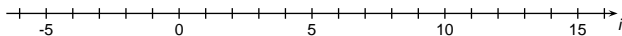
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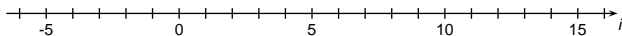
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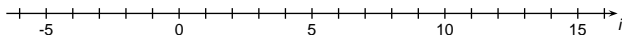
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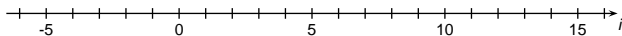
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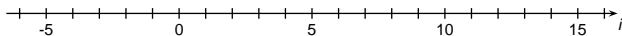
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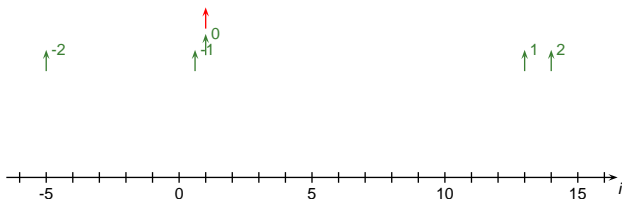
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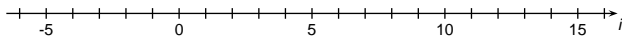
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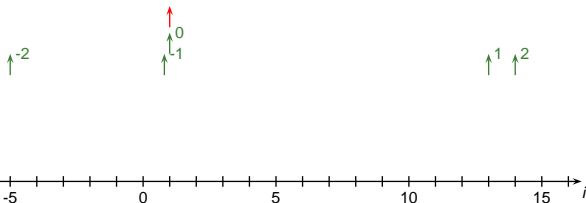
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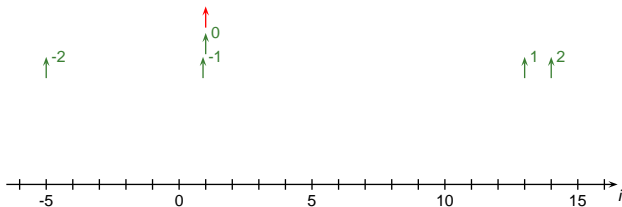
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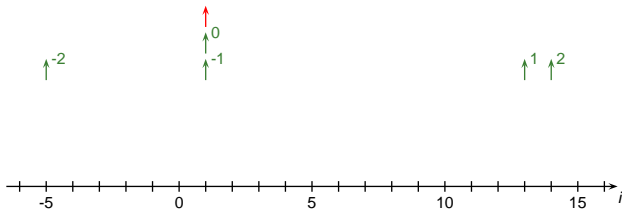
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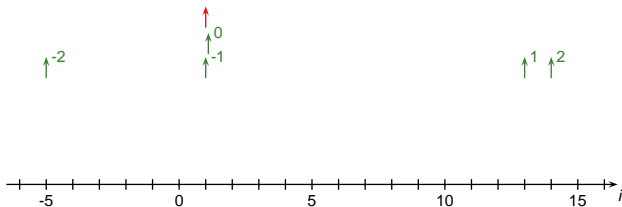
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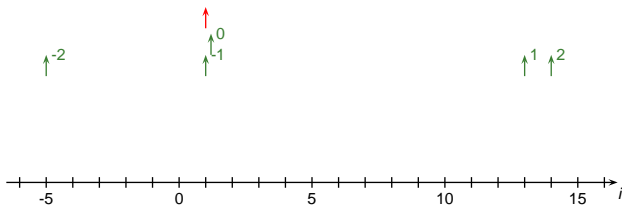
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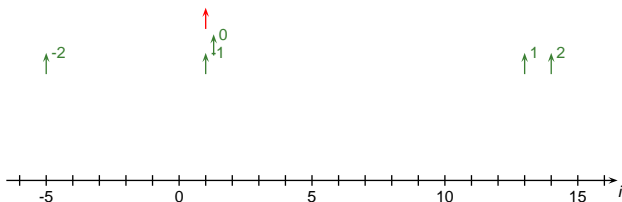
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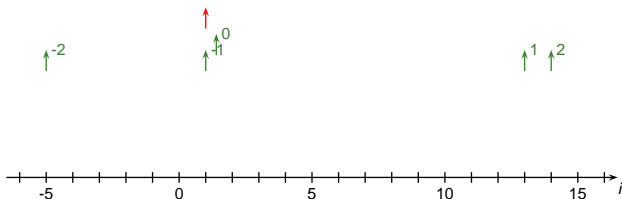
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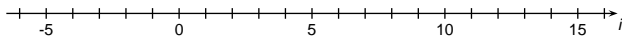
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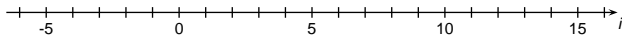
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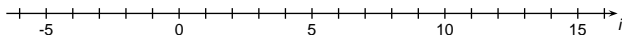
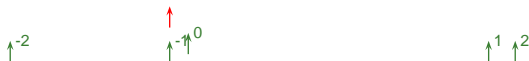
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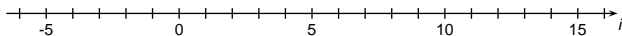
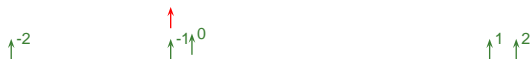
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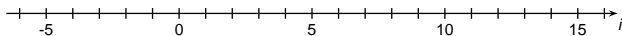
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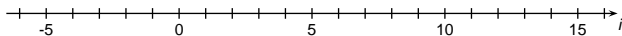
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This is the form of microscopic concavity we currently use:
 $m_Q(t)$ is dominated by a time-independent distribution with finite variance.

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Once this is done, we could proceed with less and less convex/concave models to see how $t^{1/3}$ scaling turns to $t^{1/4}$ for linear models (random average process, linear rate AZRP)...

Thank you.