What Simple Exclusion and its friends can teach us

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25 January, 2024.

This presentation has 610 pages. ;-)

Thanks



Models

Asymmetric simple exclusion Zero range

Hydrodynamics

Surface growth

Second class particles

Blocking

Last passage percolation

Let X_1, X_2, \ldots be independent, identically distributed random variables, $S_n := X_1 + X_2 + \cdots + X_n$. Then

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Particles try to jump

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



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

TASEP: p = 1, q = 0.





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Particles jump to tr

to the right with rate $p \cdot r(\omega_i)$ to the left with rate $q \cdot r(\omega_i)$.

TAZRP: p = 1, q = 0.

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- Up to exponential rates: [B. with F. Rassoul-Agha, T. Seppäläinen, S. Sethuraman '07]
- Improvements: [E. Andjel, I. Armendáriz, M. Jara '21]



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(daba) 台合 íst. ísta 伝命
























We notice the slow cars ~> strong braking immediately.

Arriving to a traffic jam is always sharp.



We notice the slow cars ~> strong braking immediately.

Arriving to a traffic jam is always sharp.

This is one aspect that makes motorways dangerous places.























































































































































































Continuous, long acceleration for those starting from the rear



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Leaving a traffic jam is always soft, "blurry".



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



Continuous, long acceleration for those starting from the rear

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

TASEP: let's go large scale!

Rent a helicopter and view particles (cars) from high above.

That is, rescale space (X) and time (T) of TASEP.

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Theorem (Hydrodynamics [H. Rost '81]) The density $\rho(T, X)$ of particles satisfies

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The following are solutions of this equation:



























































































































The start of the jam: sharpens. Shock
































































End of the jam: smoothens. Rarefaction fan

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

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- https://youtu.be/7wm-pZp_mi0

TASEP (**R**: rarefaction fan, **S**: Shock):



Here is what can also happen (R: rarefaction fan, S: Shock):



Examples for $\varrho(T, X)$:
































































































































annihilation





annihilation



Here is what can also happen (R: rarefaction fan, S: Shock):









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What is this all good for?

Two ways to look at this:

- Misanthrope particles [C. Cocozza-Thivent '85]: don't like each other
- Surface growth: fills in dips, slows down peaks

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So,

- Cars on the road
- 1-dimensional transport e.g., red blood cells in capillaries
- Infection through crops
- Fire combusting paper or a forest
- ...more to come.











 $h_{Vt}(t)$ = 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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CLT regime

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Initial fluctuations are transported along on this scale.

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Under some conditions, flat initial state, On the line V = C,

Theorem (KPZ scaling [B., J. Komjáthy, T. Seppäläinen '08-'12 (ASEP, TAZRP)])

$$0 < \liminf_{t \to \infty} \frac{\mathbb{V}\mathrm{ar}(h_{Ct}(t))}{t^{2/3}} \leq \limsup_{t \to \infty} \frac{\mathbb{V}\mathrm{ar}(h_{Ct}(t))}{t^{2/3}} < \infty.$$

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$$\lim_{t\to\infty}\frac{h_{Ct}(t)}{t^{1/3}}=\dots \operatorname{not} \mathcal{N}$$

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KPZ universality class.




























































































States ω and ω only differ at one site.















































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

Under some conditions, flat initial state, for the location Q(t) of the second class particle,

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Strong correlations in time, highly nontrivial motion.

However,

Place it in a shock, in some cases Q(t) becomes a simple random walk (with CLT)! [B., L. Duffy, Gy. Farkas, P. Kovács, A. Rákos, D. Beckellik ka kal

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$$\lim_{t\to\infty}\frac{Q(t)}{t}\to \text{something random}$$

Blocking ASEP [T. Liggett '76]



p > q, but particles are blocked. The resulting density profile:



Blocking AZRP

p > q: convex



Blocking AZRP

p < q: concave



Hills [J. Calvert, B., K. Michaelides '18]

Rescaling this surface with weak aymmetry ($p \simeq q$) results in a *convection-diffusion type equation with boundary conditions*. And this explains a lot of things about hillslope evolution.



Convex hills



Wikipedia

Concave hills



Stockphotos4free

The stationary slope



Dynamics



The OMG slides: blocking ASEP [D. Adams, B., J. Jay '24+]

Theorem (Euler's identity)

$$\sum_{i=0}^{\infty} \frac{q^{\frac{i(i-1)}{2}} z^i}{(q;q)_i} = (-z;q)_{\infty}$$

$$(a;q)_n=\prod_{i=0}^n(1-aq^i)$$

The OMG slides: blocking ASEP [D. Adams, B., J. Jay '24+]

Theorem (q-binomial theorem)

$$\sum_{i=0}^{m} q^{\frac{i(i-1)}{2}} z^{i} \begin{bmatrix} m \\ i \end{bmatrix}_{q} = (-z;q)_{m}$$

$$(a;q)_n = \prod_{i=0}^n (1 - aq^i) \qquad \qquad \begin{bmatrix} n \\ m \end{bmatrix}_q = \frac{(q;q)_n}{(q;q)_{m'}(q;q)_{n-m}}$$
The OMG slides: blocking ASEP [D. Adams, B., J. Jay '24+]

Theorem (Durfee rectangles identity)

$$\sum_{i=n^{-}}^{\infty} \frac{q^{i(n+i)}}{(q;q)_{n+i} \cdot (q;q)_i} = \frac{1}{(q;q)_{\infty}}$$

$$(a;q)_n=\prod_{i=0}^n(1-aq^i)$$

The OMG slides: blocking ASEP and AZRP [B., R. Bowen '18]

Theorem (Jacobi triple product)

$$\sum_{i=-\infty}^{\infty} q^{\frac{i(i+1)}{2}} z^i = (q;q)_{\infty} \cdot (-qz;q)_{\infty} \cdot \left(-\frac{1}{z};q\right)_{\infty}$$

Plus: generalisations to the *fun model* and more [B., D. Fretwell, J. Jay '22]

$$(a;q)_n=\prod_{i=0}^n(1-aq^i)$$














































































- Place i.i.d. random weights on \mathbb{Z}^2 .
- The geodesic from 0 to y is the heaviest up-right path from 0 to y. Its weight is G_{0,y}, the time when square y becomes occupied.



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KPZ universality class.

 Half-infinite geodesics exist, things stabilise [B., O. Busani, T. Seppäläinen '21]



- Half-infinite geodesics exist, things stabilise [B., O. Busani, T. Seppäläinen '21]
- But there are no doubly infinite geodesics [B., O. Busani, T. Seppäläinen '20]



LPP: Road network [B., R. Basu, S. Battacharjee, D. Harper, K. Das '23-'24+]



Simulation by David Harper

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Simulation by David Harper

Conclusion

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Exclusion, its friends and relatives are absolutely **everywhere**.

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And they are pretty interesting.

Thank you.