

# Anomalous fluctuations in one dimensional interacting systems

Joint with  
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Márton Balázs

University of Bristol

Sheffield, 28 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

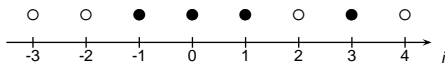
## Proof

Upper bound

Lower bound

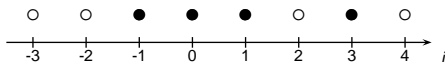
Microscopic concavity/convexity

# Asymmetric simple exclusion



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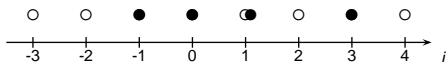
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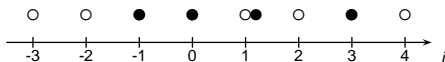
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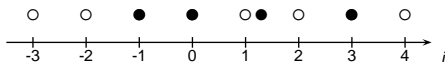
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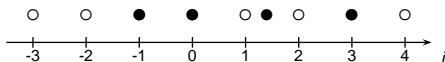
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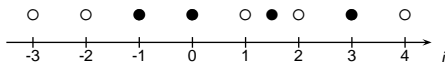
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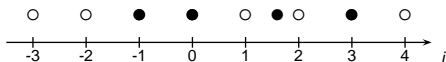
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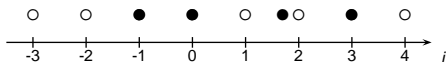
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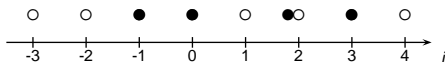
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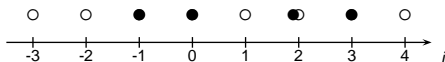
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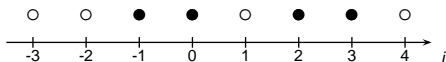
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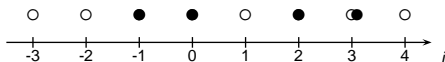
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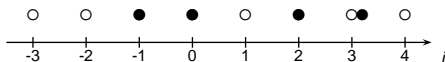
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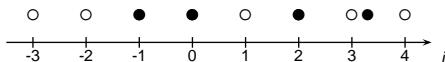
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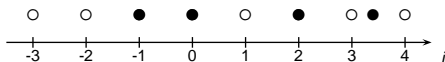
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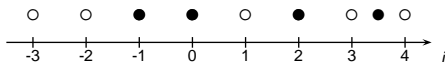
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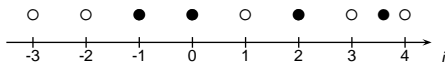
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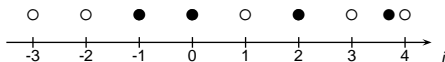
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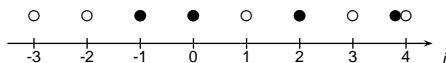
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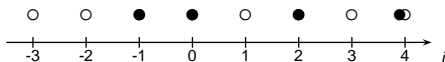
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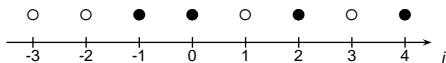
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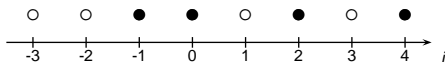
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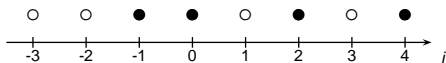
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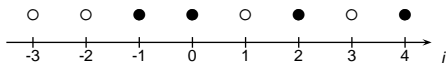
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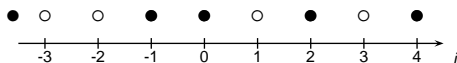
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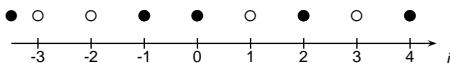
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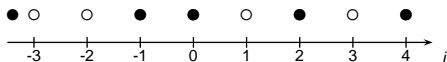
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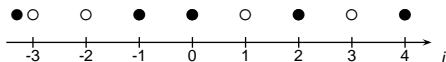
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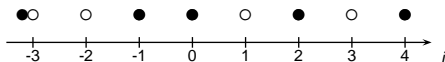
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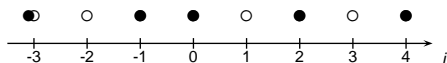
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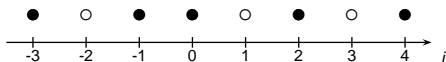
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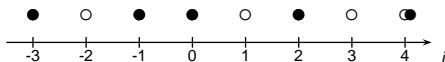
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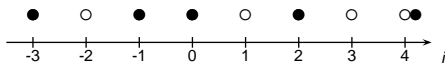
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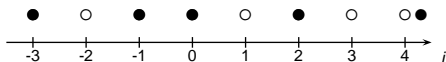
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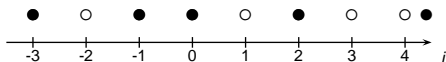
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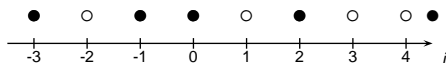
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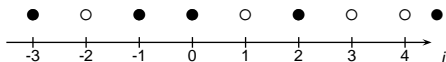
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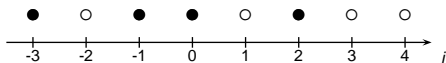
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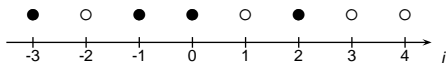
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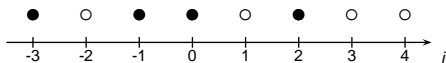
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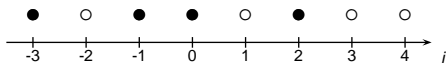
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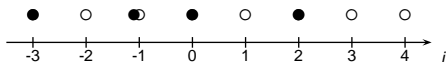
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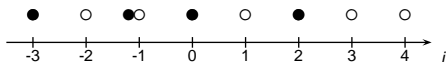
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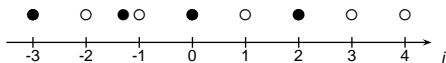
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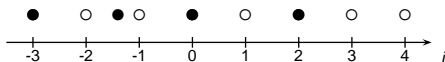
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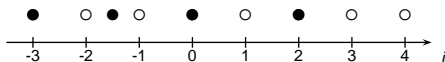
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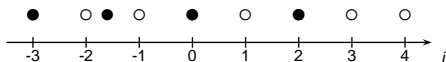
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to the right with rate  $p$ ,

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



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

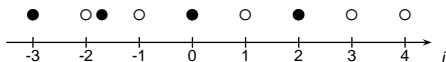
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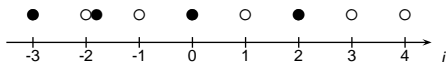
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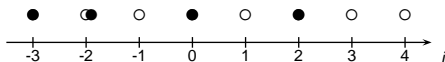
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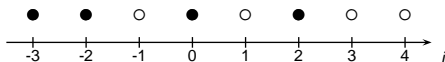
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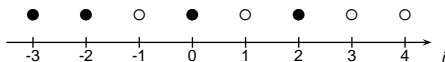
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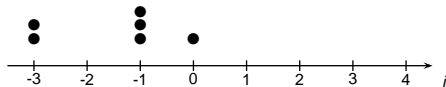
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The Bernoulli( $\varrho$ ) distribution is time-stationary for any  $(0 \leq \varrho \leq 1)$ . Any translation-invariant stationary distribution is a mixture of Bernoullis.

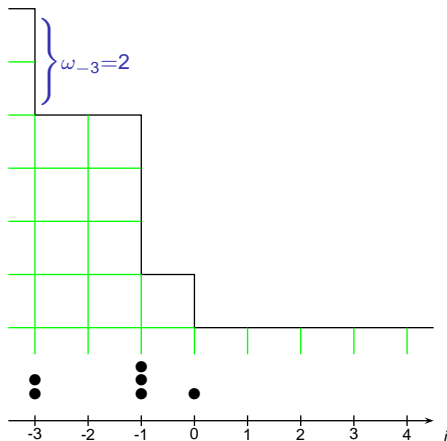
# The asymmetric zero range process



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

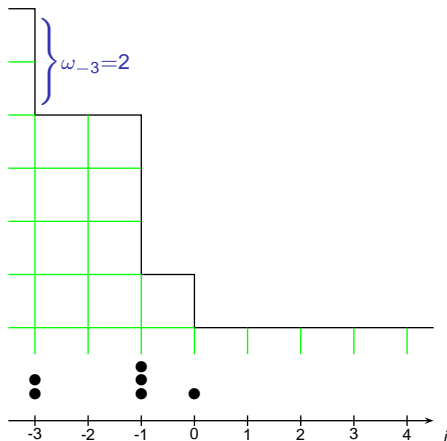


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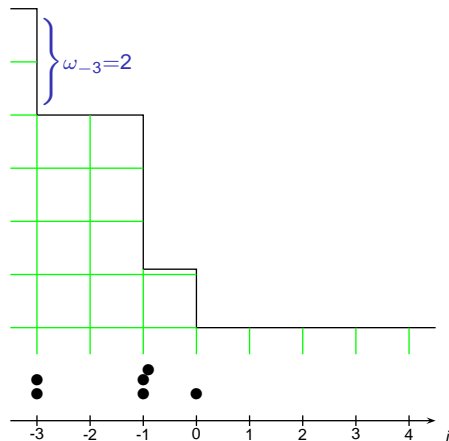
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to the right with rate  $p \cdot r(\omega_i)$  ( $r$  non-decreasing)

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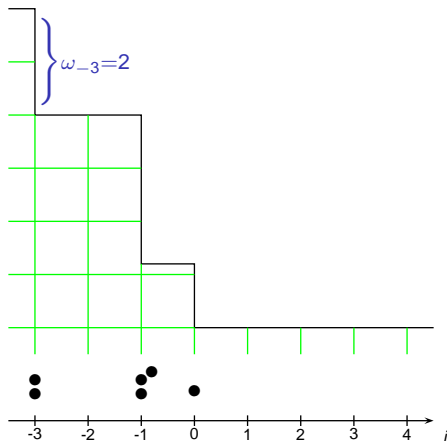
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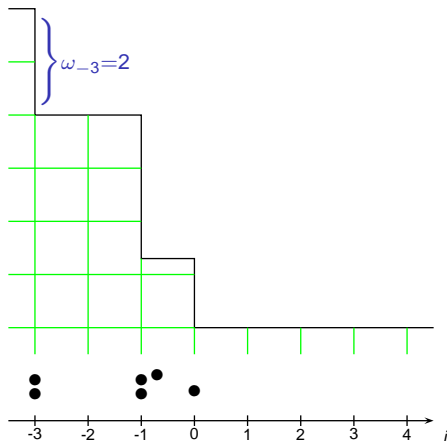
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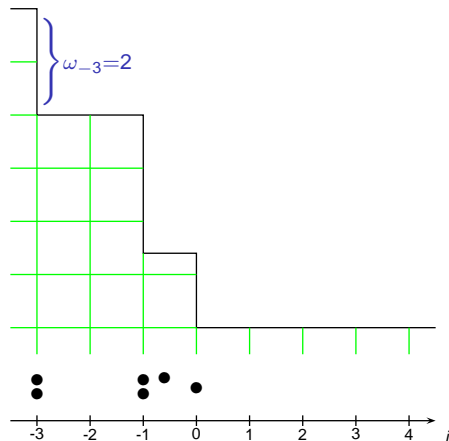
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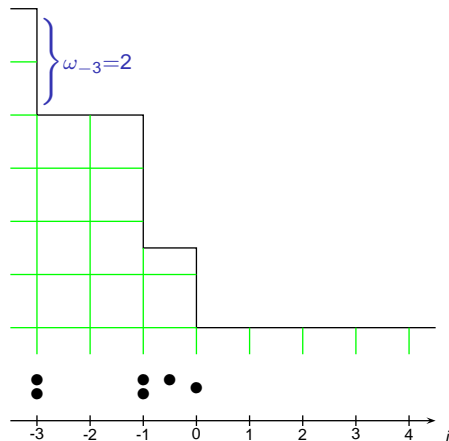
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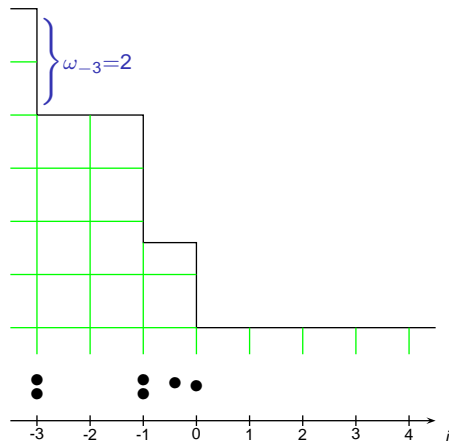
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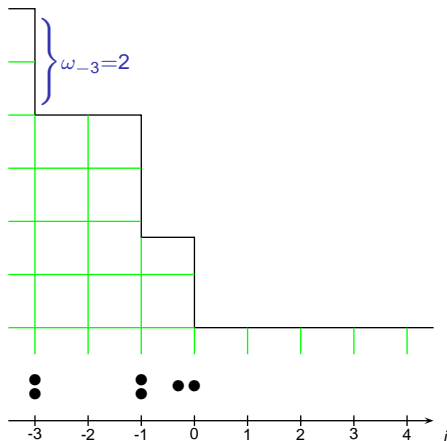
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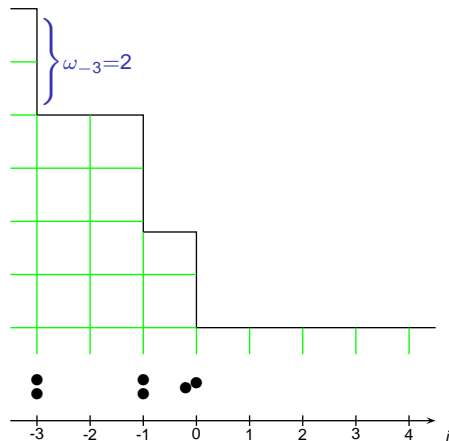
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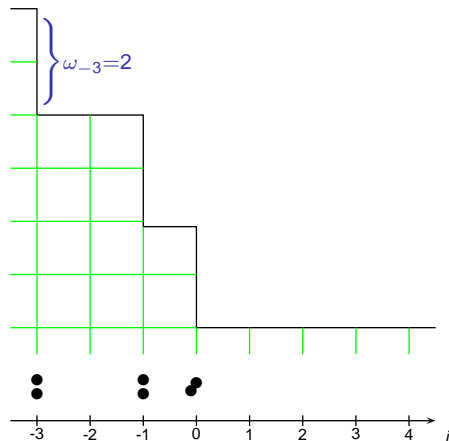
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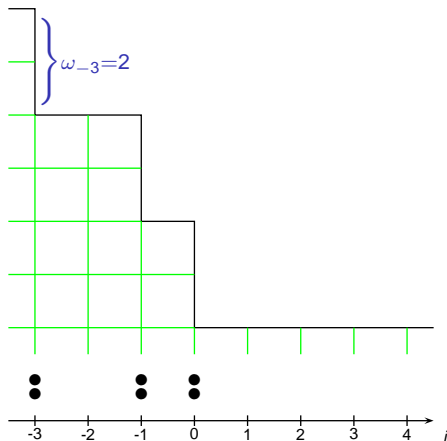
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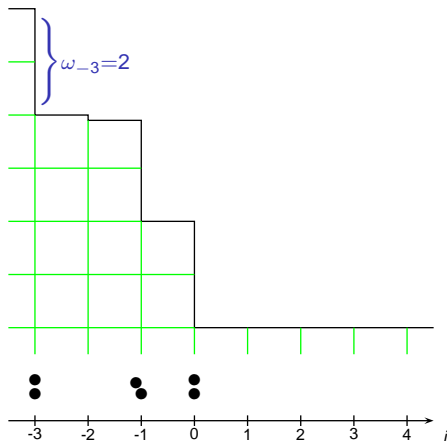
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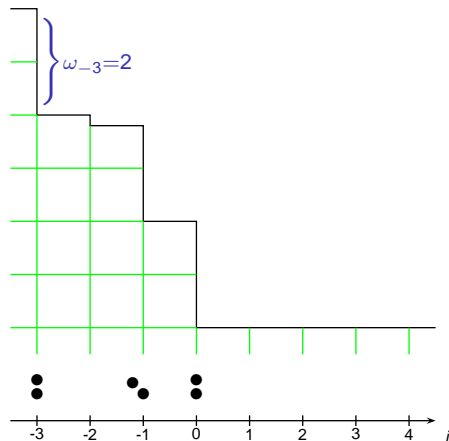
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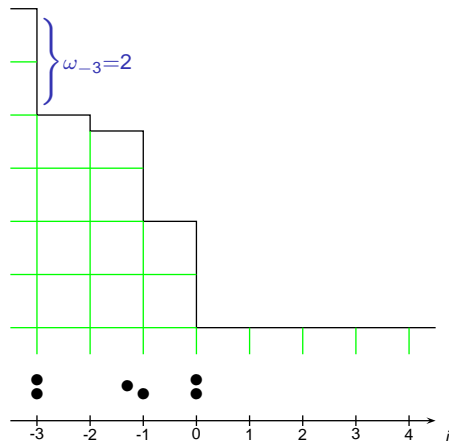
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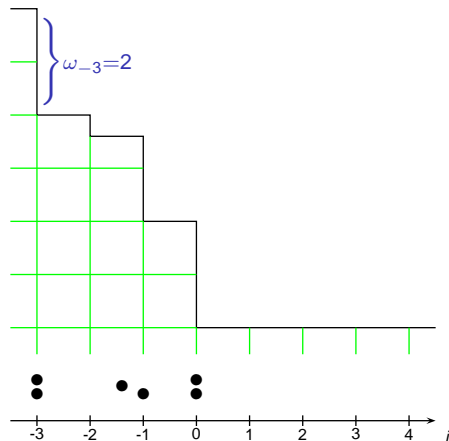
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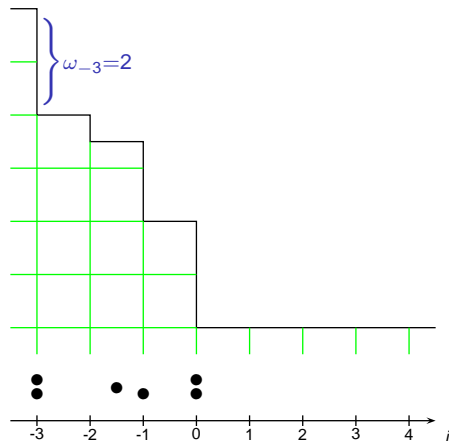
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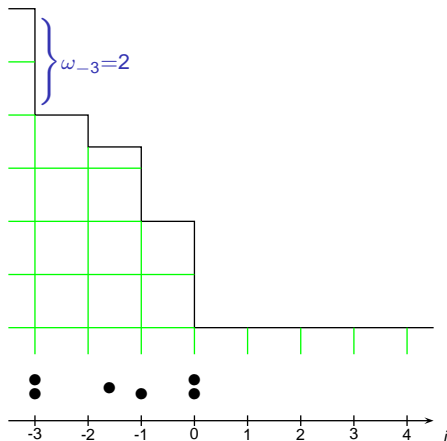
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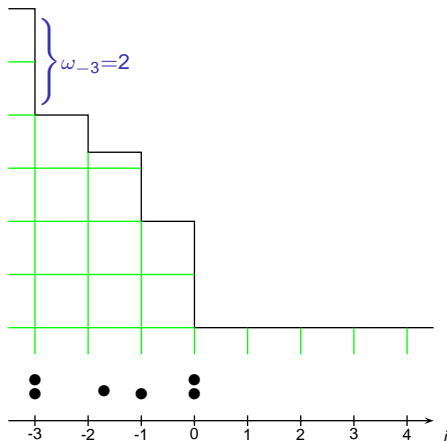
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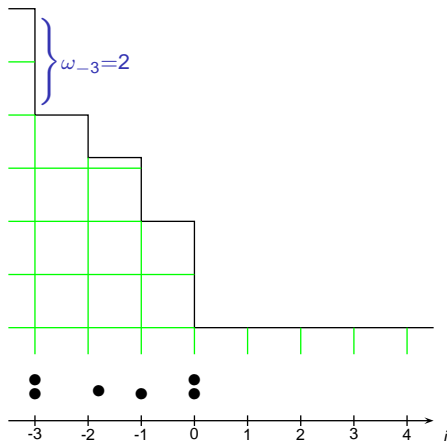
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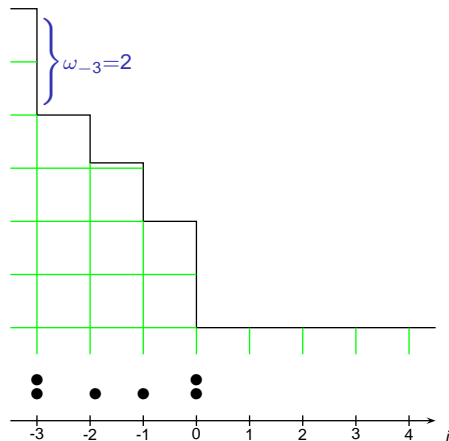
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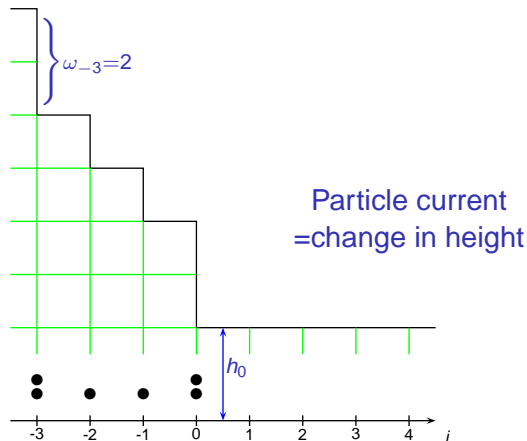
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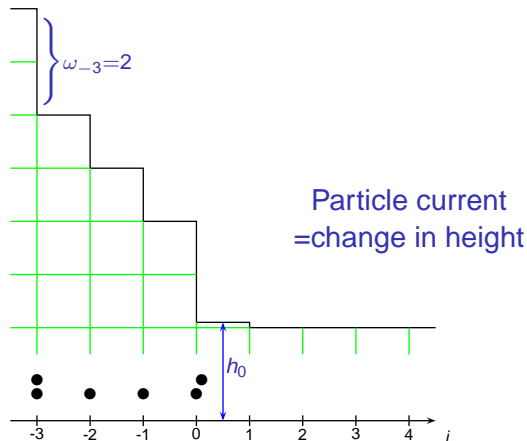
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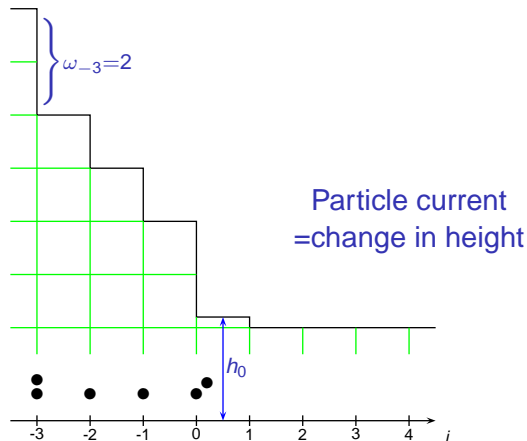
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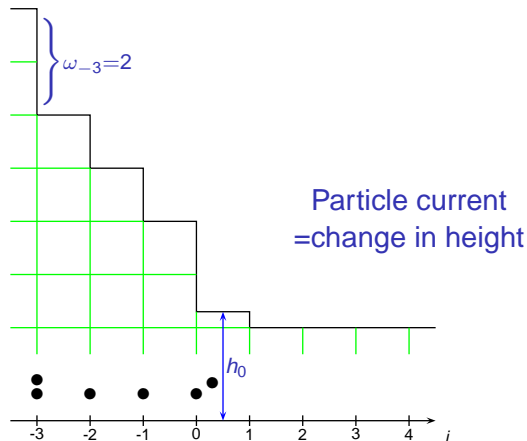
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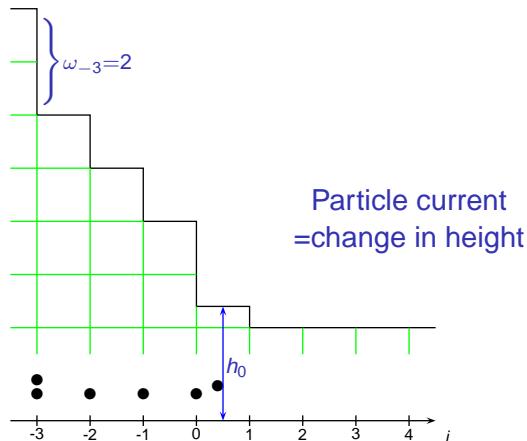
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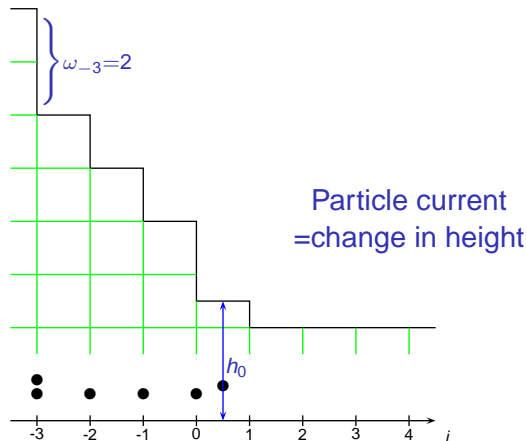
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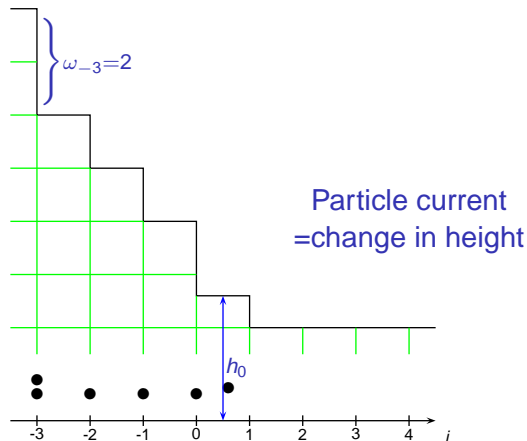
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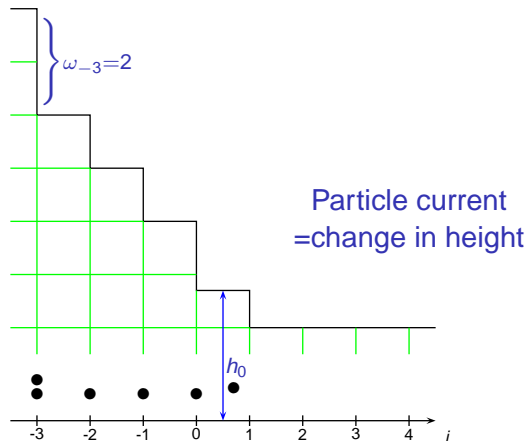
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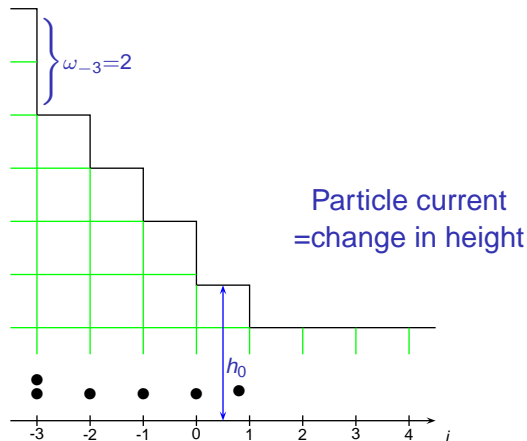
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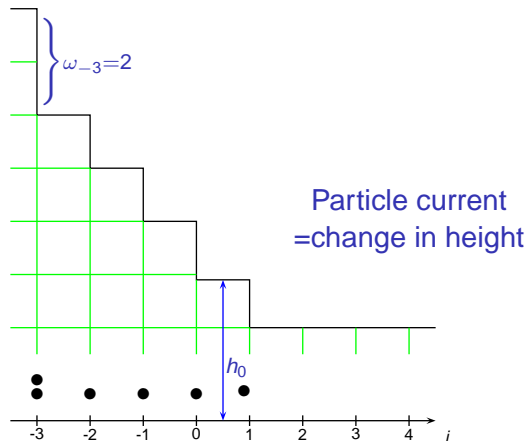
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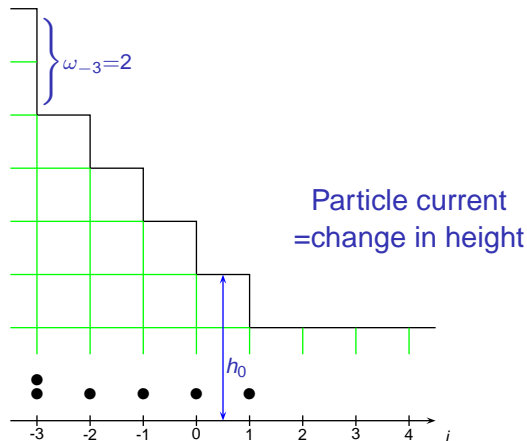
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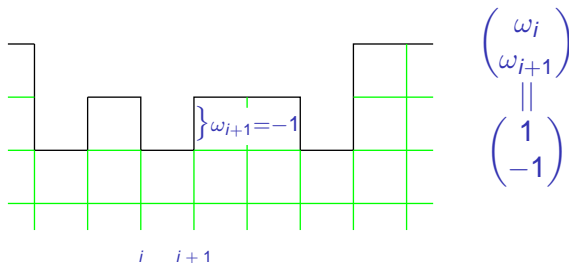
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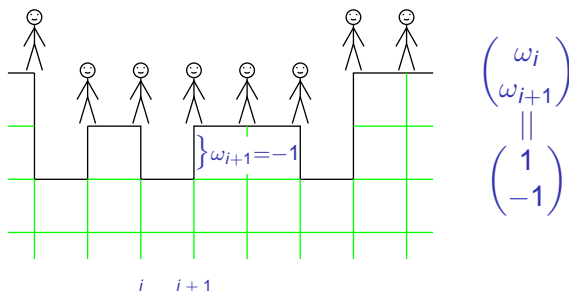


# The asymmetric bricklayers process



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

# The asymmetric bricklayers process

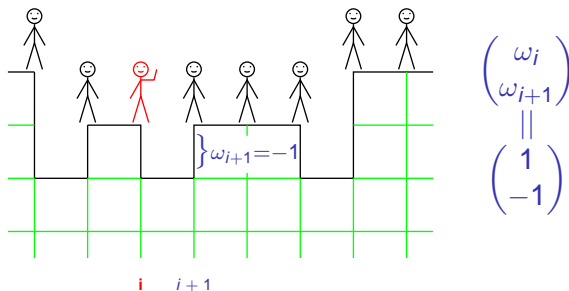


Poisson-type distribution;  $\omega_i \in \mathbb{Z}$ .

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



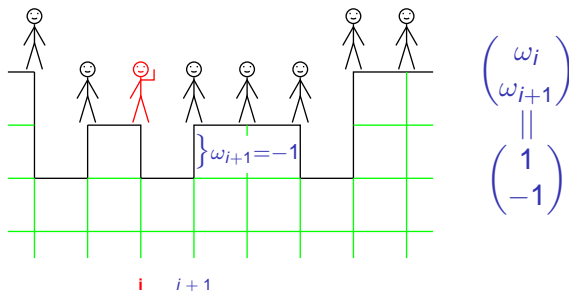
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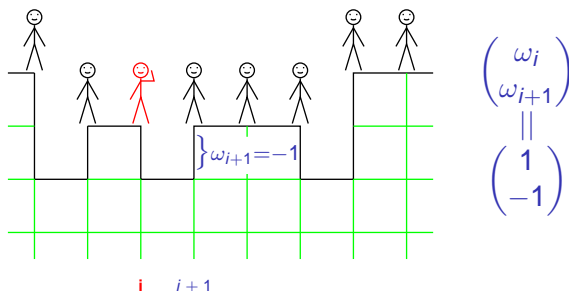
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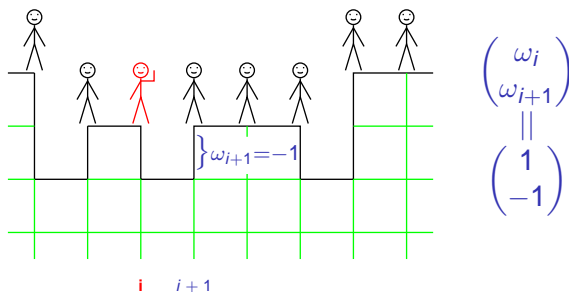
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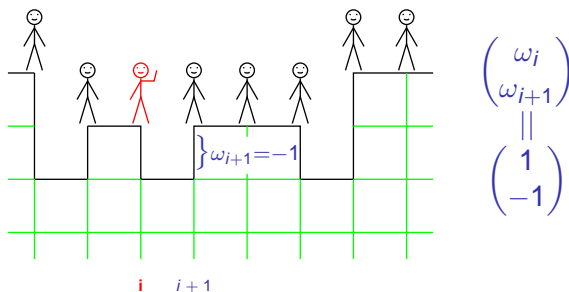
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# The asymmetric bricklayers process



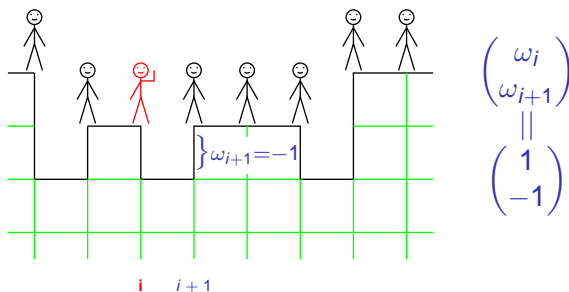
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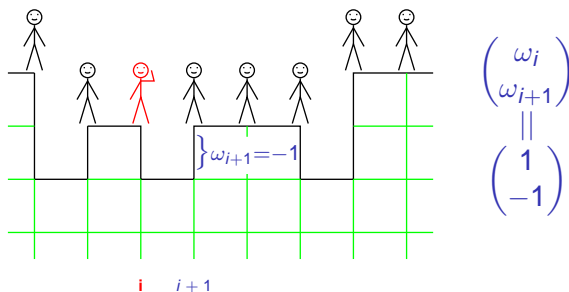
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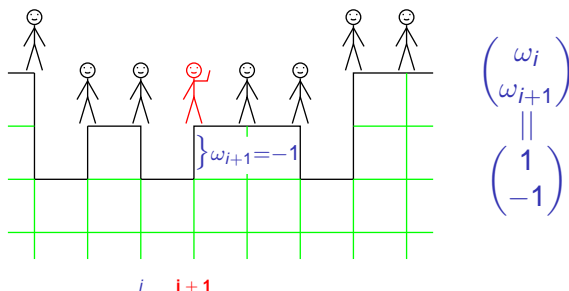
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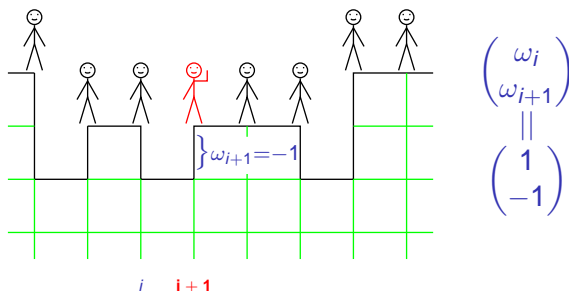
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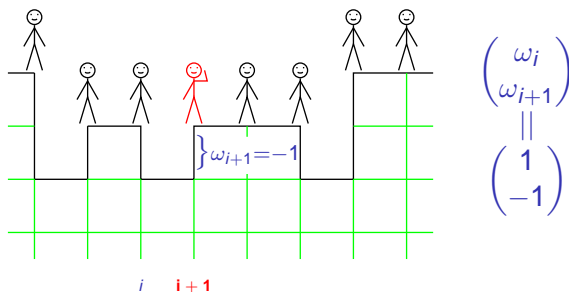
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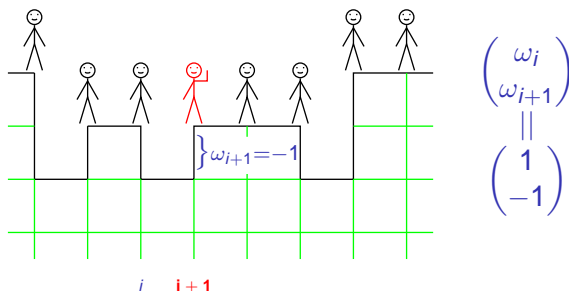
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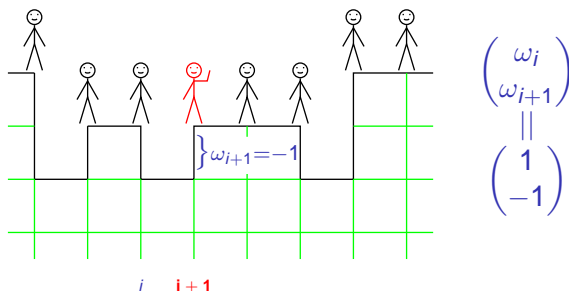
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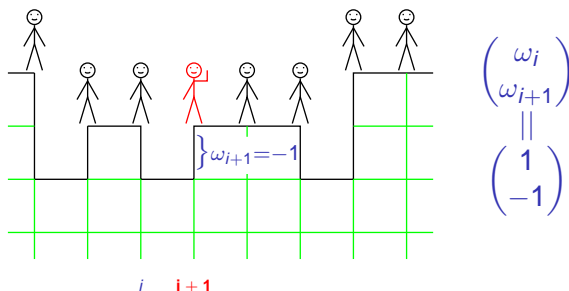
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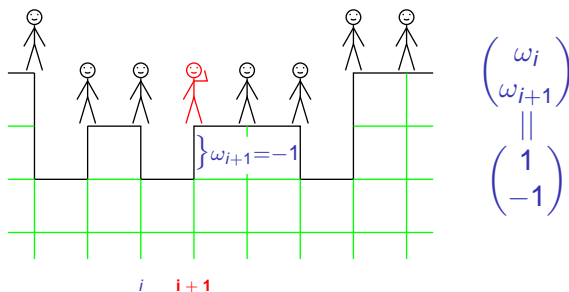
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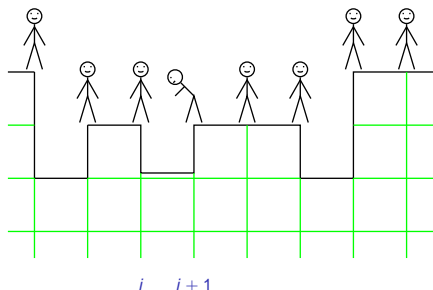
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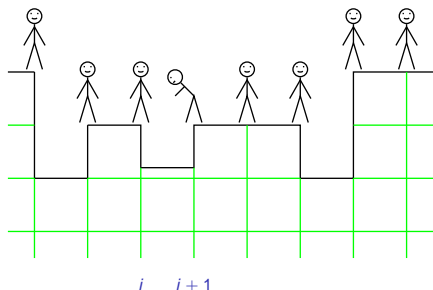
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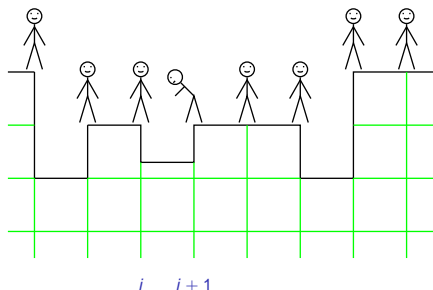
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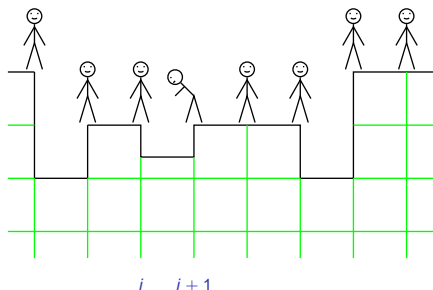
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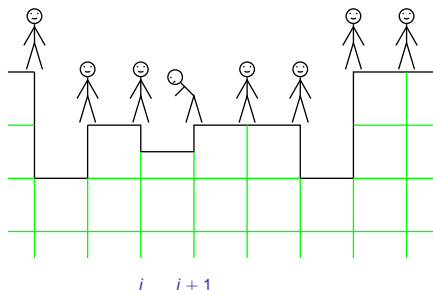
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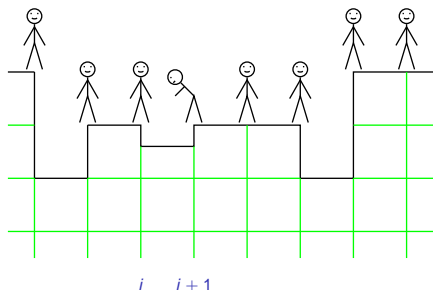
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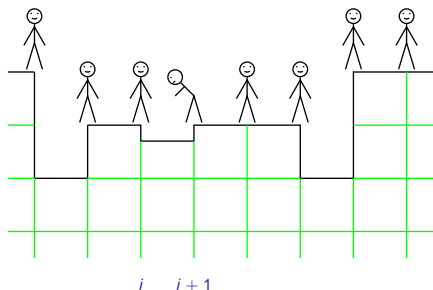
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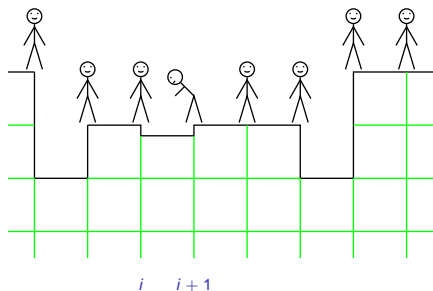
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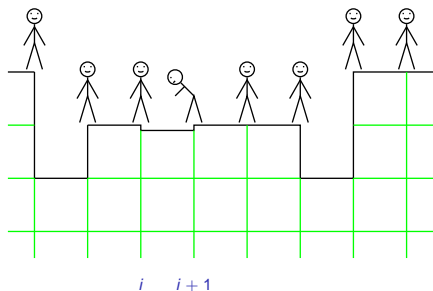
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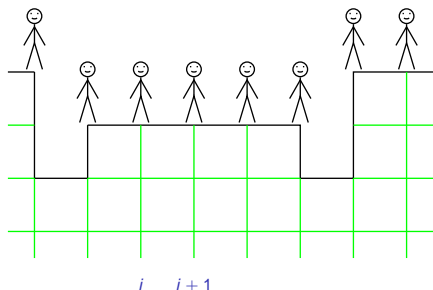
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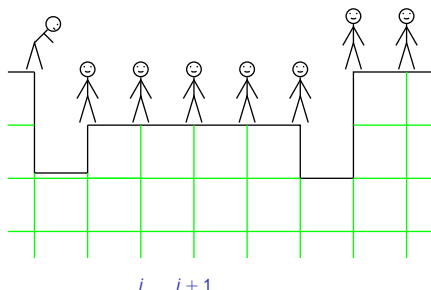
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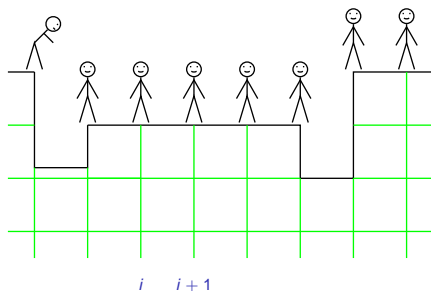
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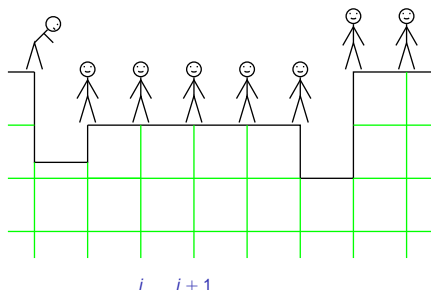
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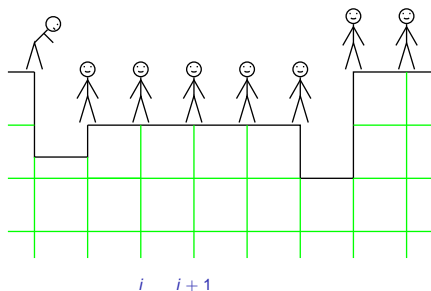
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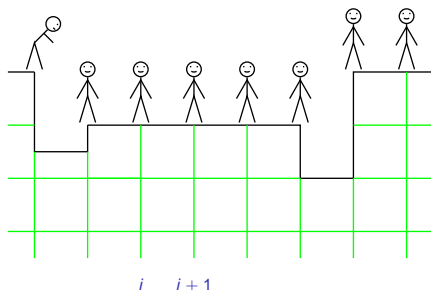
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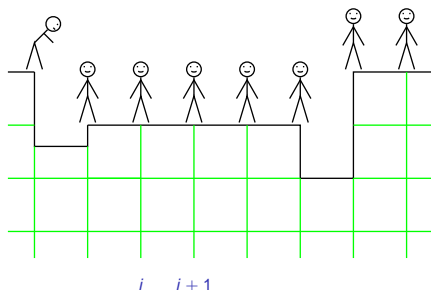
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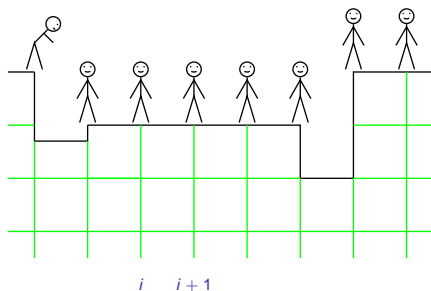
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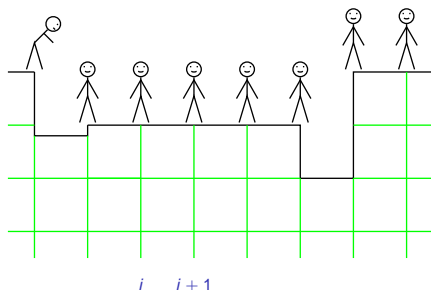
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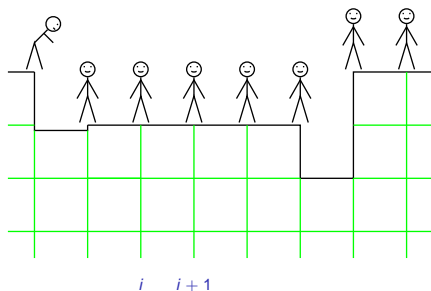
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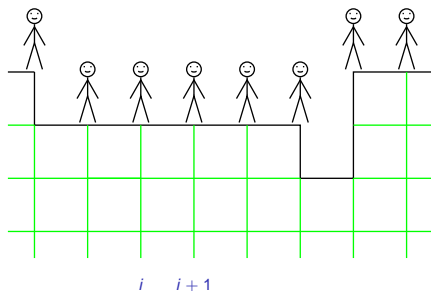
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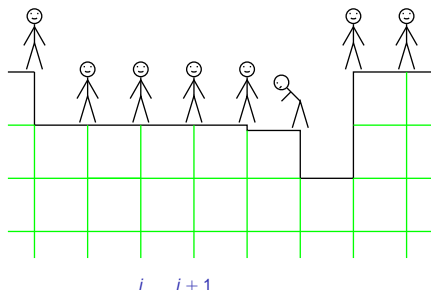
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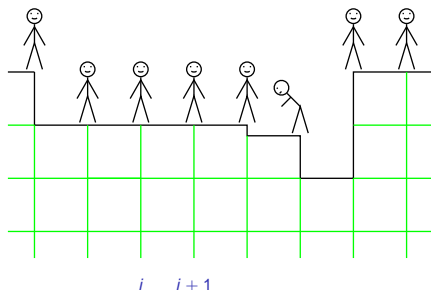
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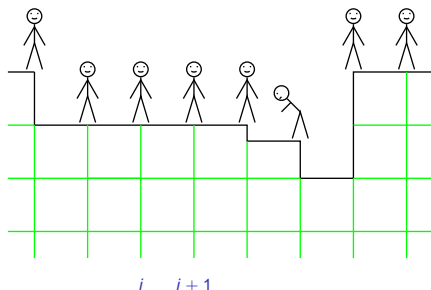
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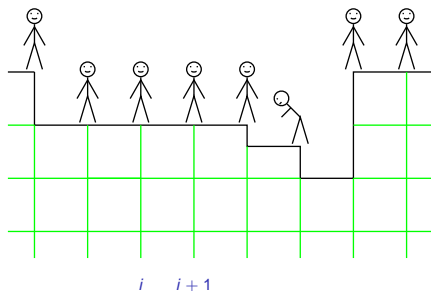
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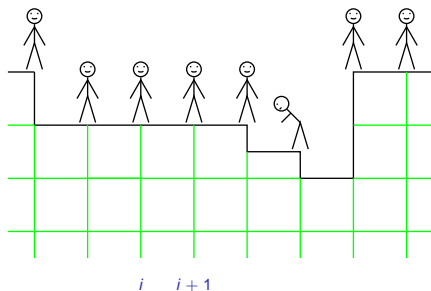
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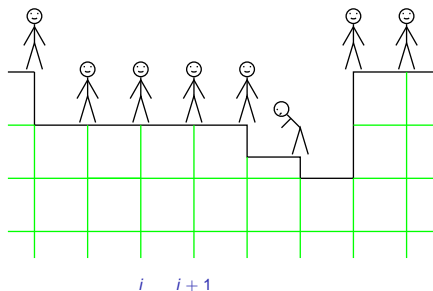
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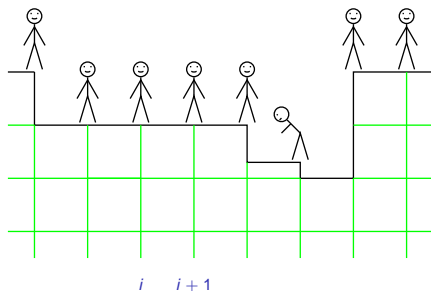
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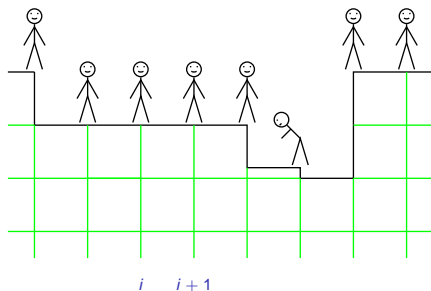
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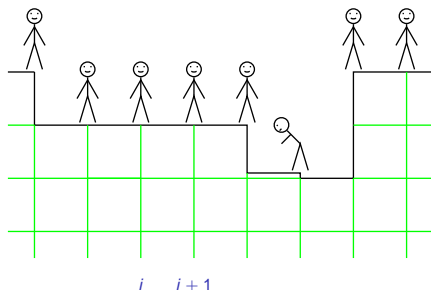
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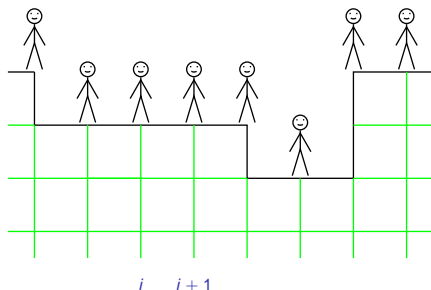
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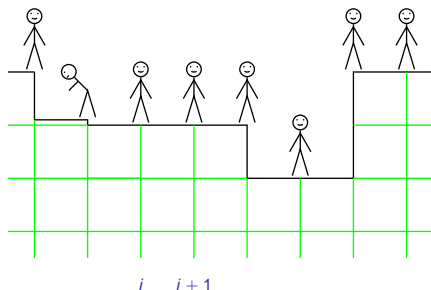
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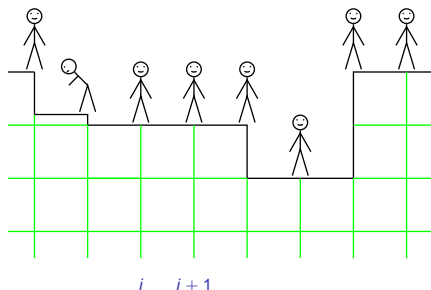
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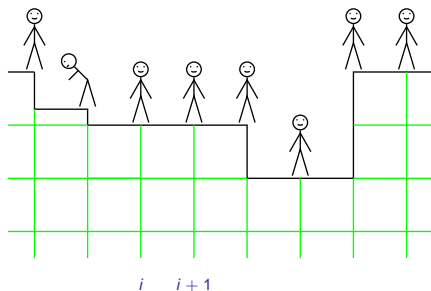
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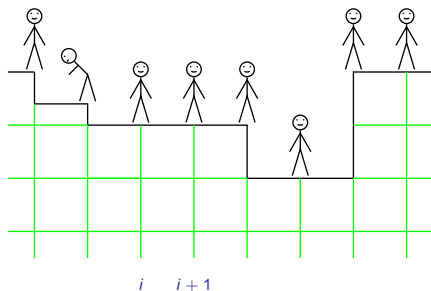
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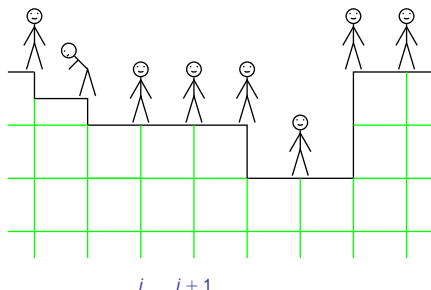
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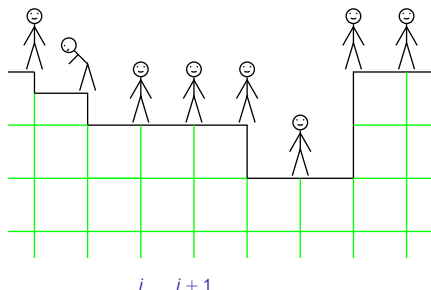
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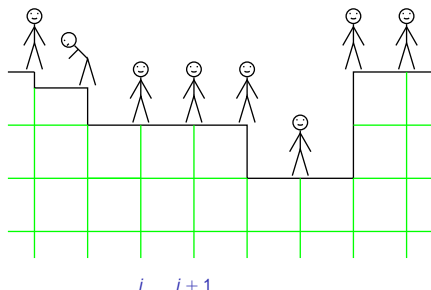
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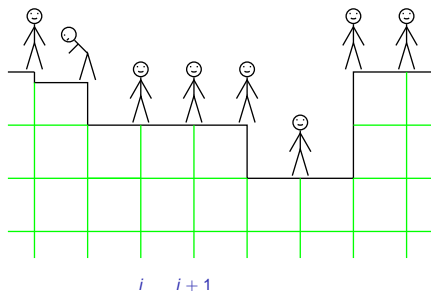
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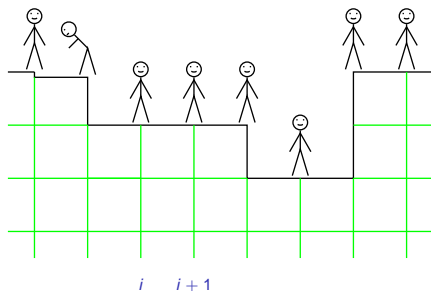
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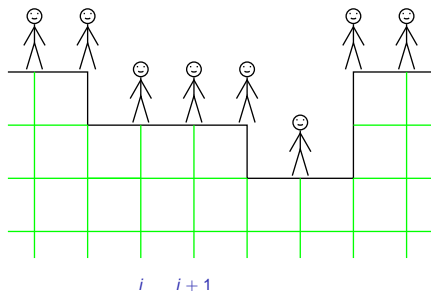
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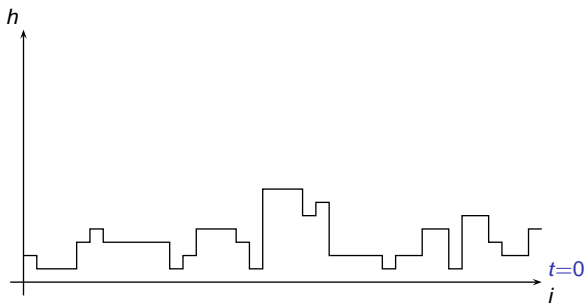
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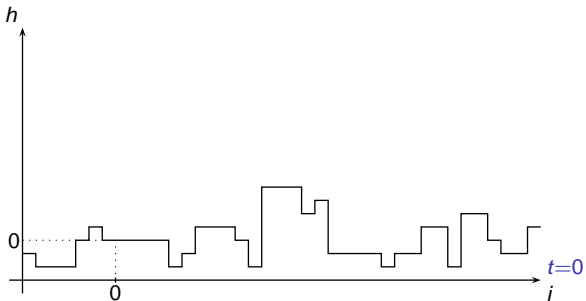
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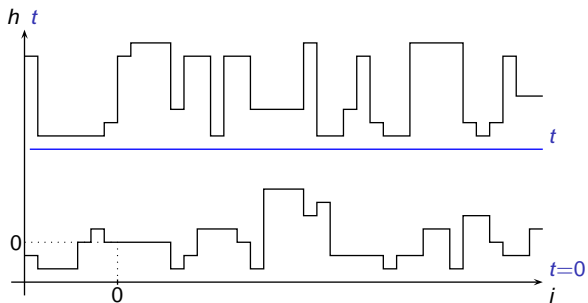
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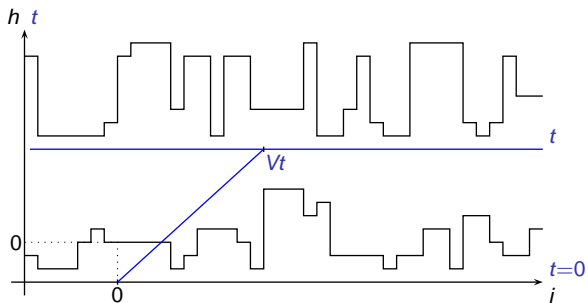
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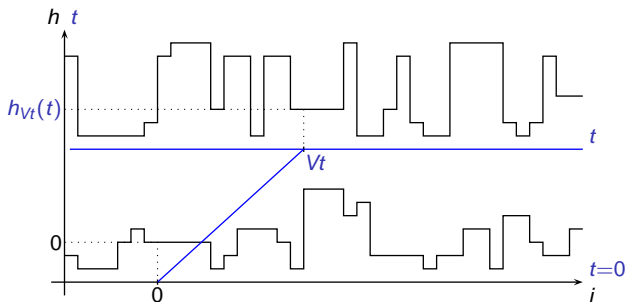


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$h_{Vt}(t)$  = height as seen by a moving observer of velocity  $V$ .  
 = net number of particles passing the window  $s \mapsto Vs$ .

(Remember: particle current = change in height.)

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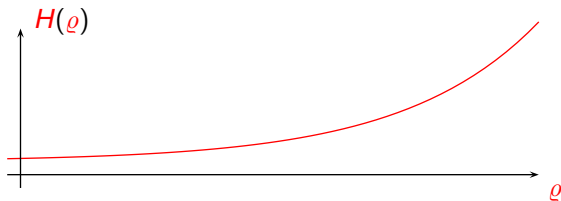
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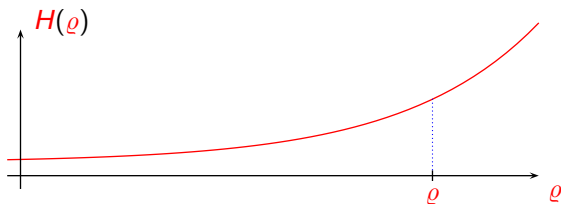
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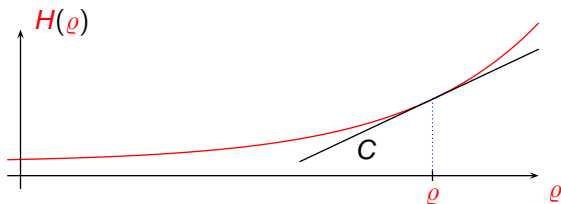
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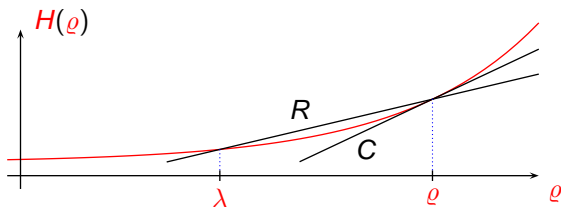
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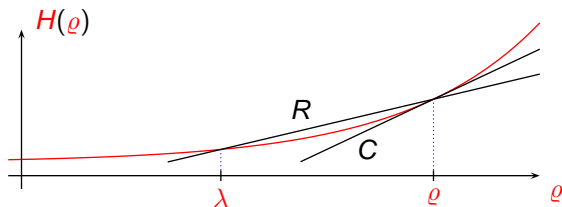

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$$C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

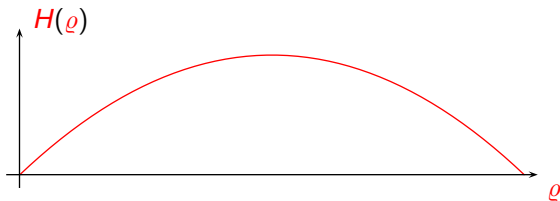
---


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

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

# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



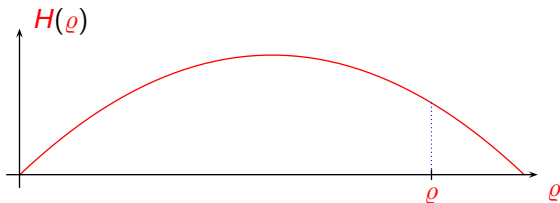
---

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# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



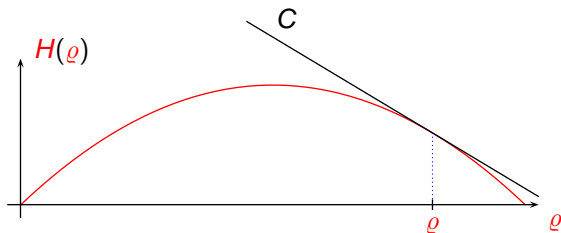
---

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# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



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

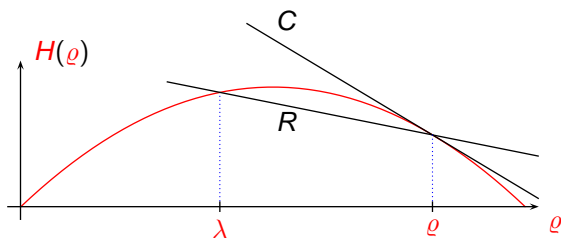
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# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



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

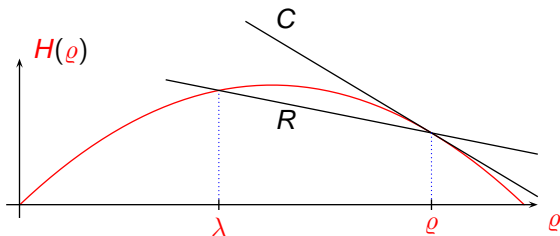
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# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



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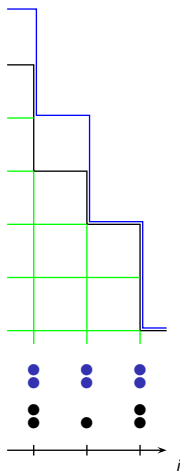

$$C = H'(\rho)$$

$$<$$

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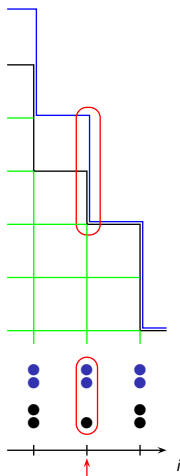
# Tool: the second class particle

States  $\omega$  and  $\omega'$  only differ at one site.



# Tool: the second class particle

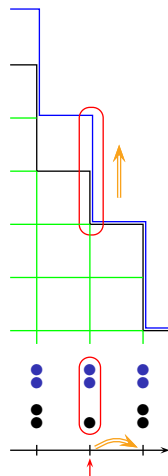
States  $\omega$  and  $\omega'$  only differ at one site.





# Tool: the second class particle

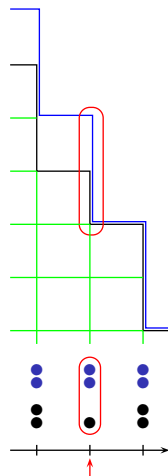
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Growth on the right:  
 $\text{rate}_{\leq} \text{rate}$

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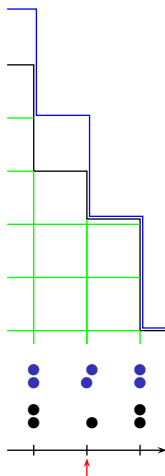
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with rate:

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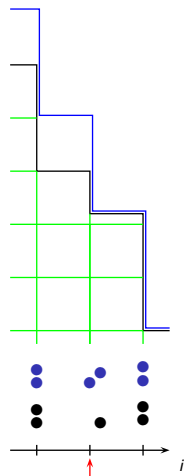
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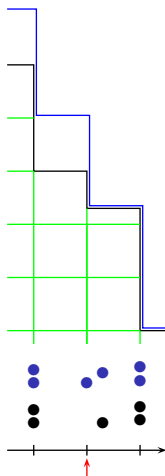
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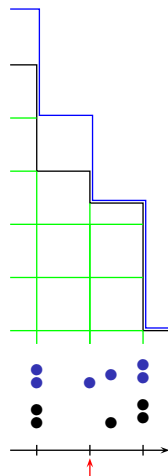
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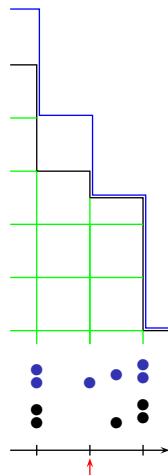
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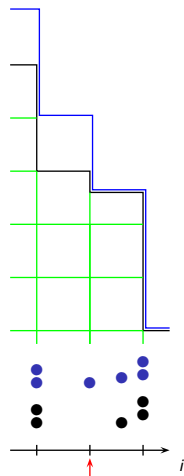
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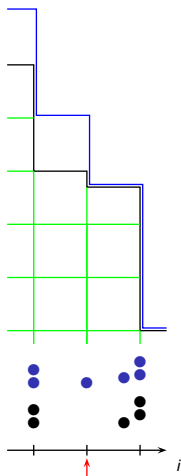
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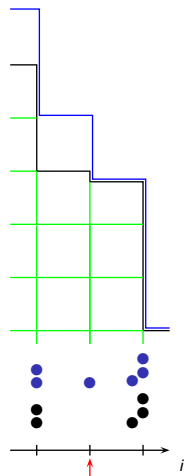
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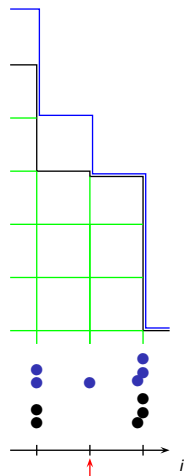
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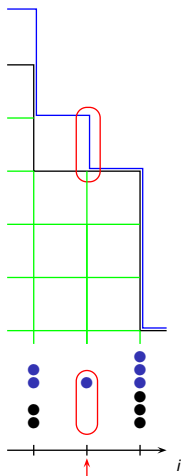
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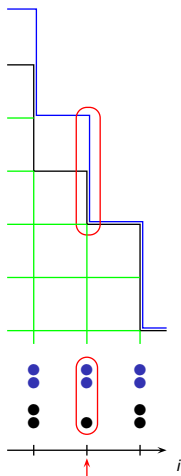
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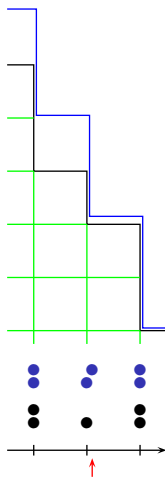
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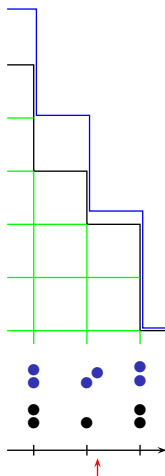
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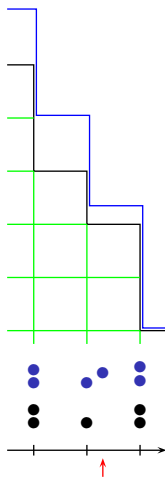
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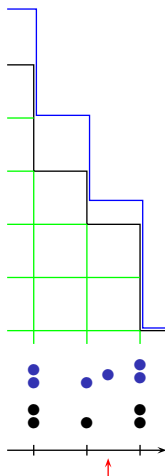
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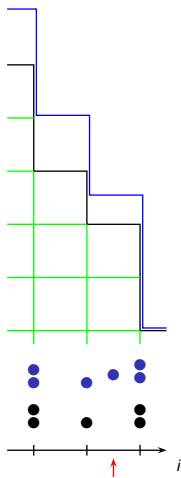
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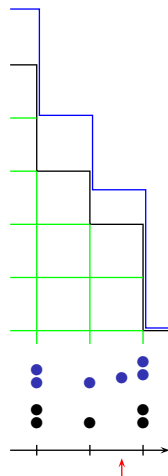
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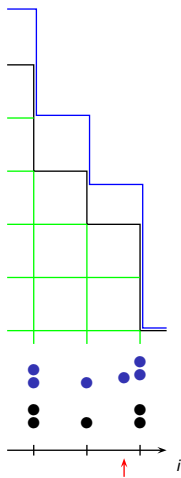
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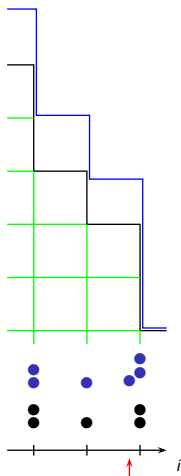
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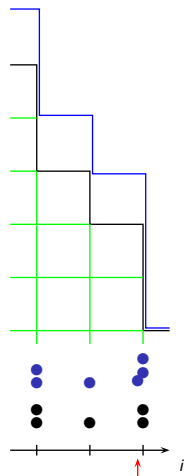
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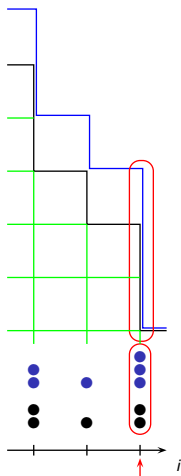
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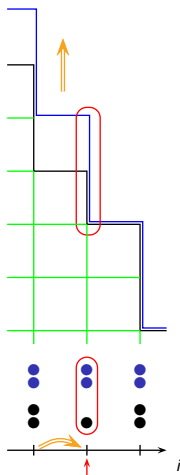
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Growth on the left:  
rate  $\geq$  rate

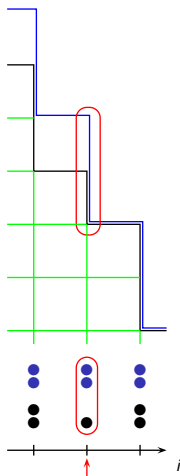




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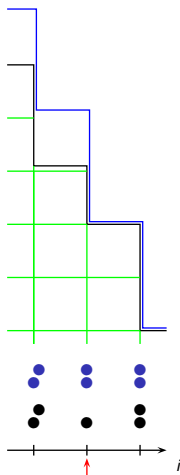
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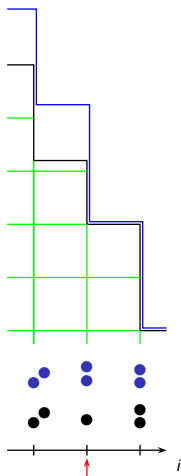
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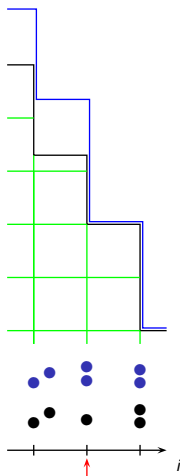
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States  $\omega$  and  $\omega'$  only differ at one site.

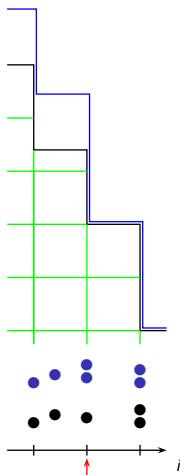
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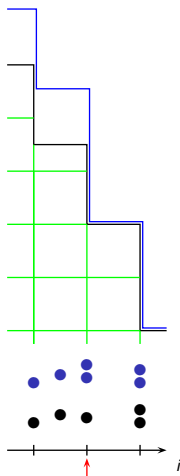
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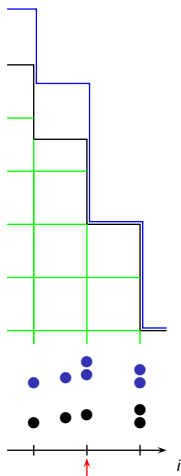
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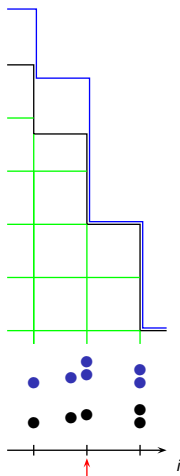
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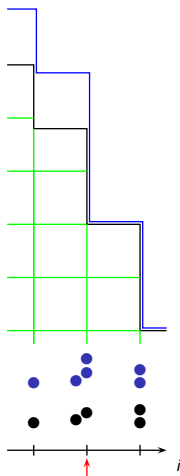




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States  $\omega$  and  $\omega'$  only differ at one site.

Growth on the left:  
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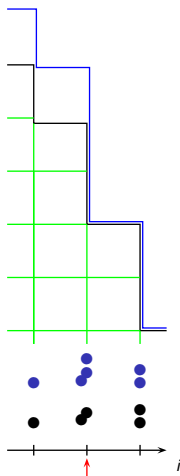
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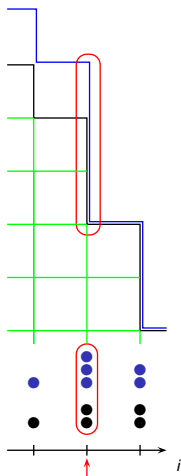
with rate:



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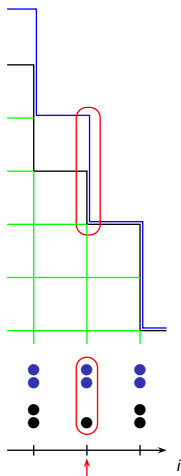
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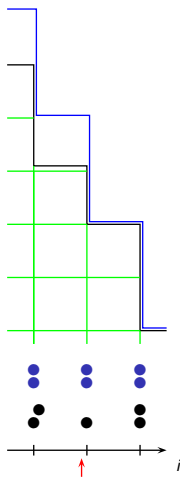
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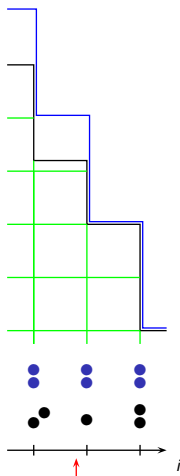
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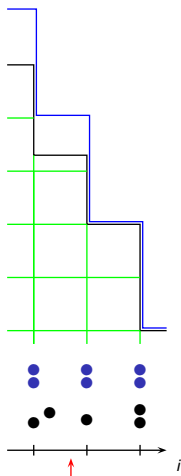
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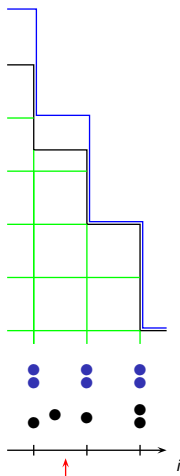
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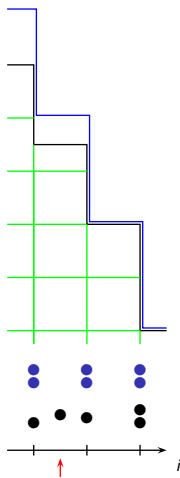




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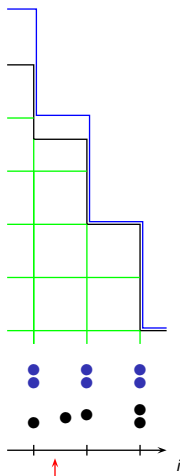
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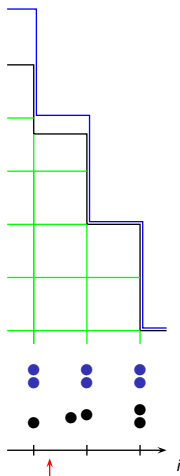
with  $\text{rate} - \text{rate}$ :



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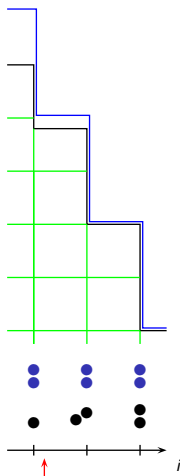
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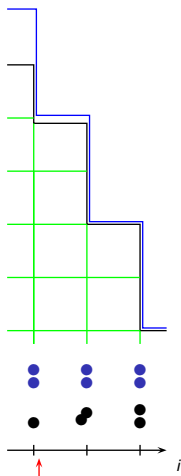
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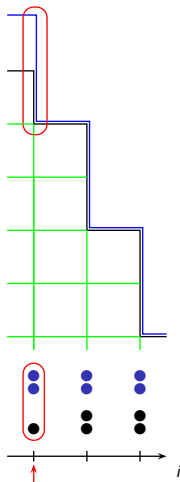
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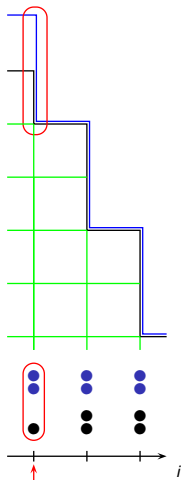
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A single discrepancy  $\uparrow$ , the *second class particle*, is conserved.  
 Its position at time  $t$  is  $Q(t)$ .

## 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.*

---

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

<

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

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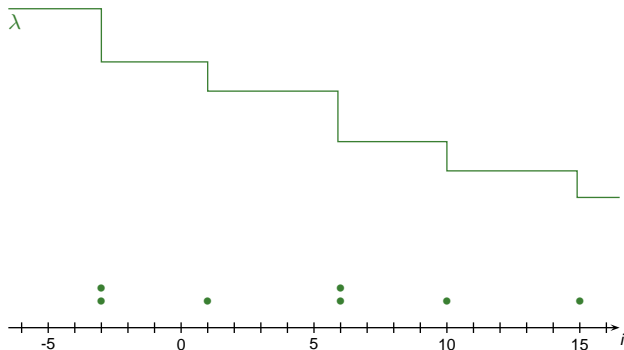
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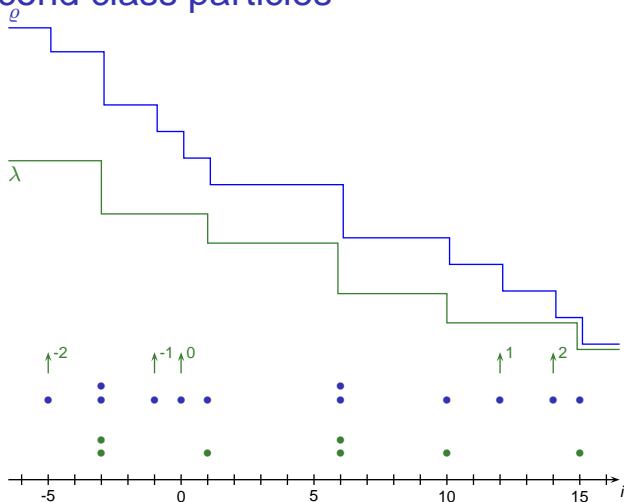
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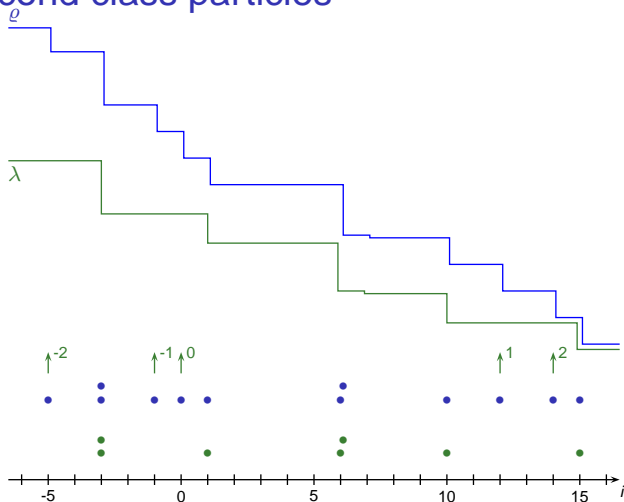
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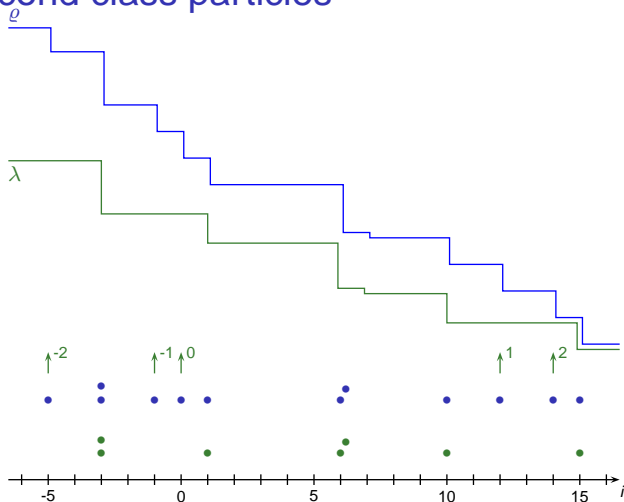
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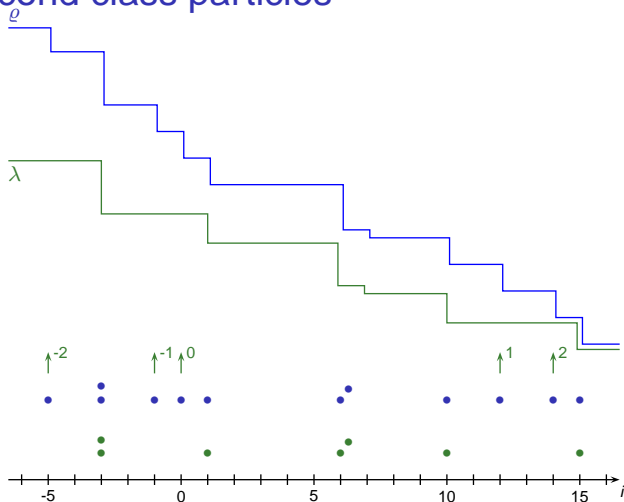
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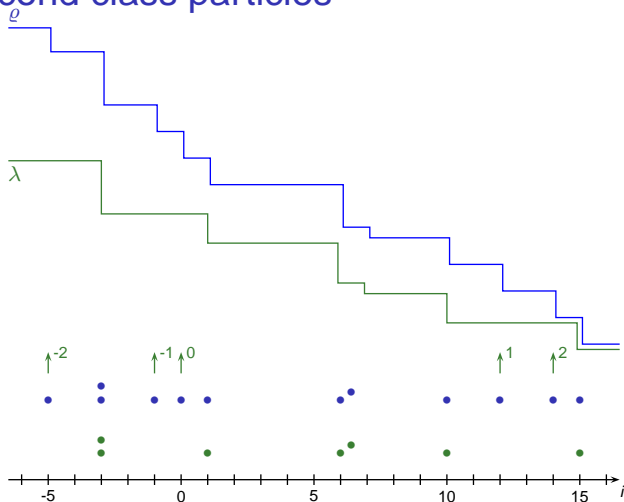


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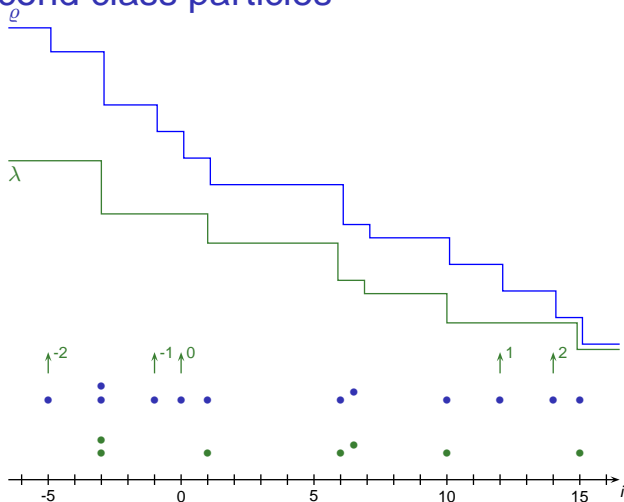
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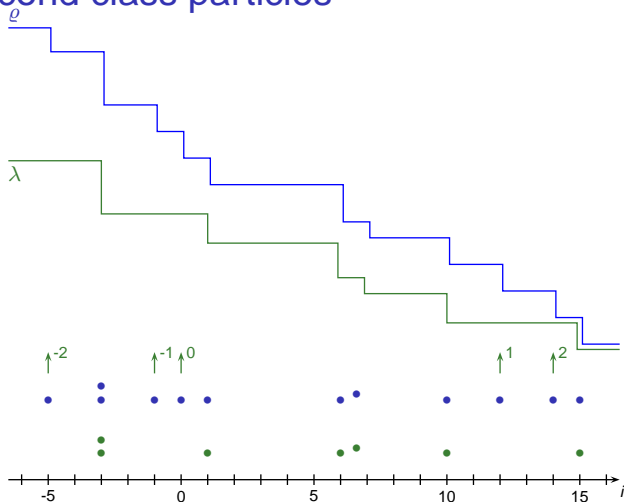
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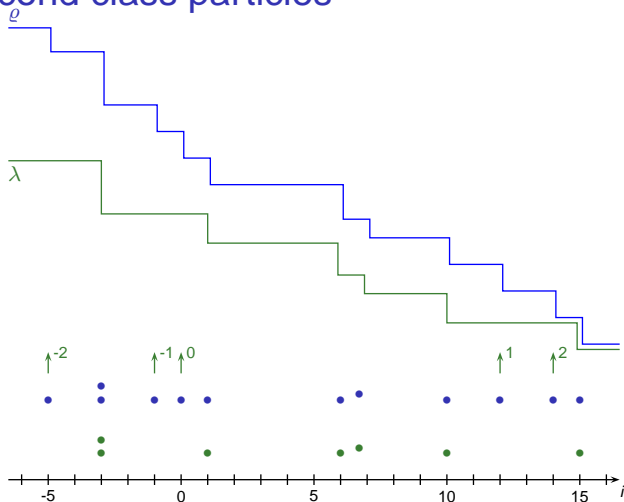
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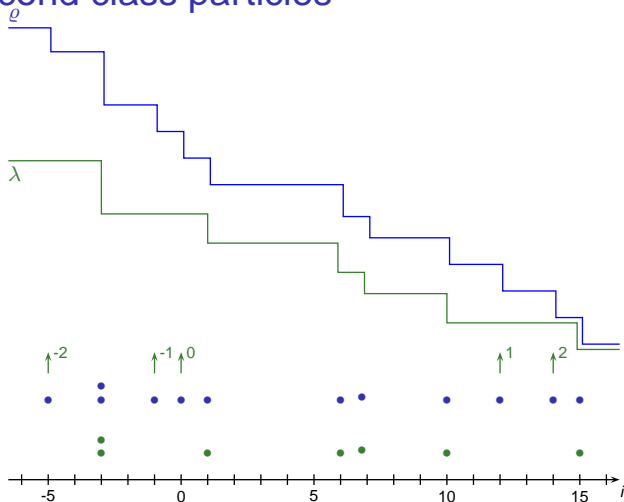
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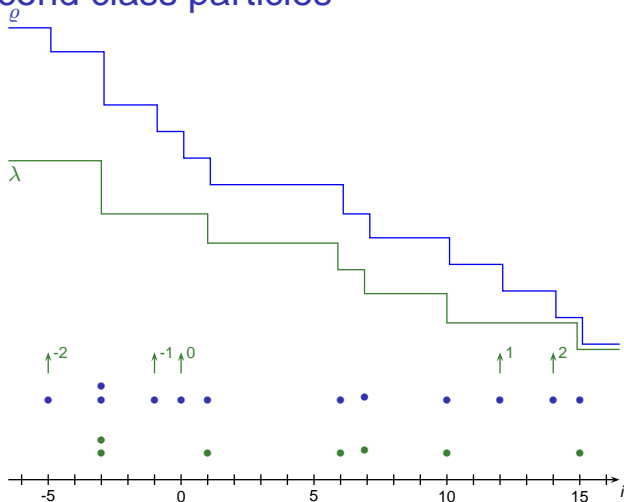
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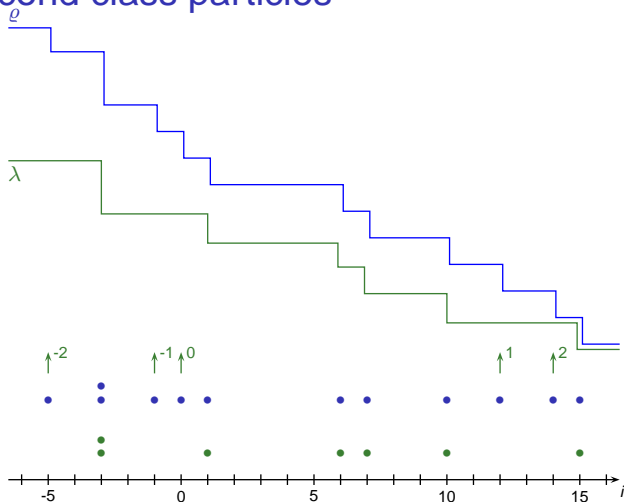
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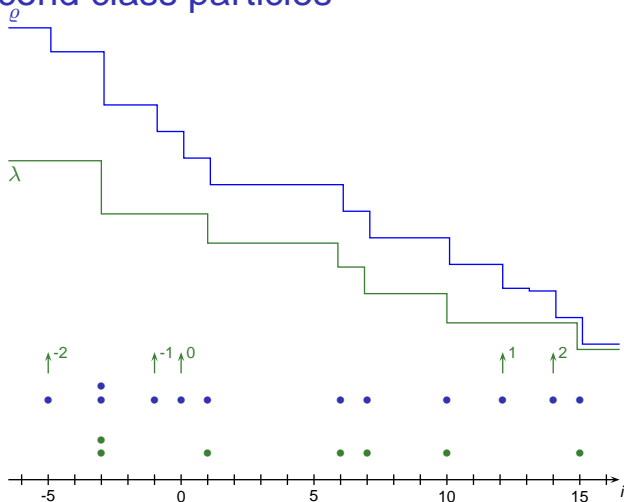
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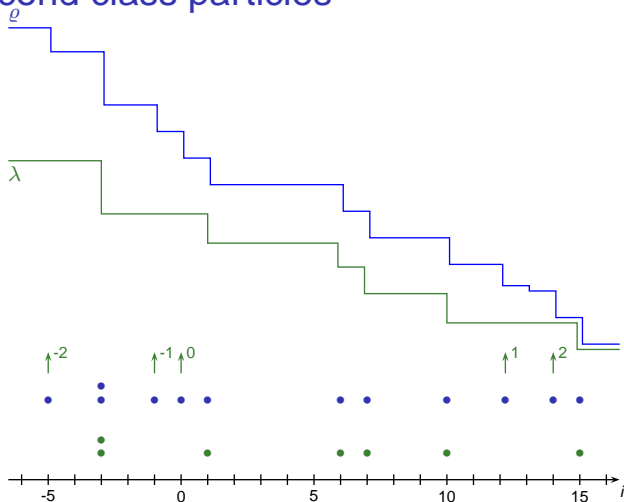


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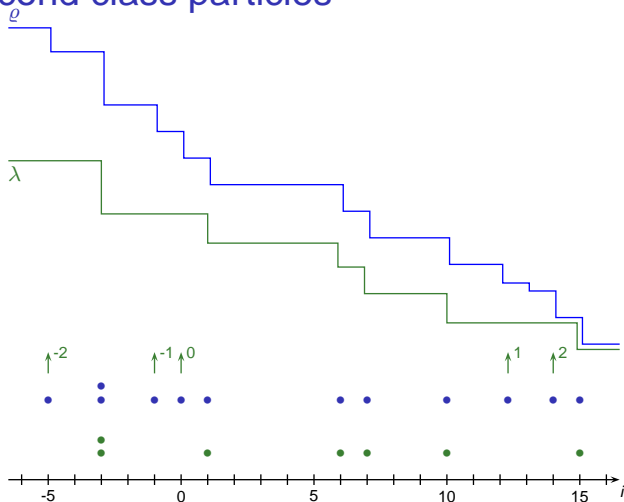
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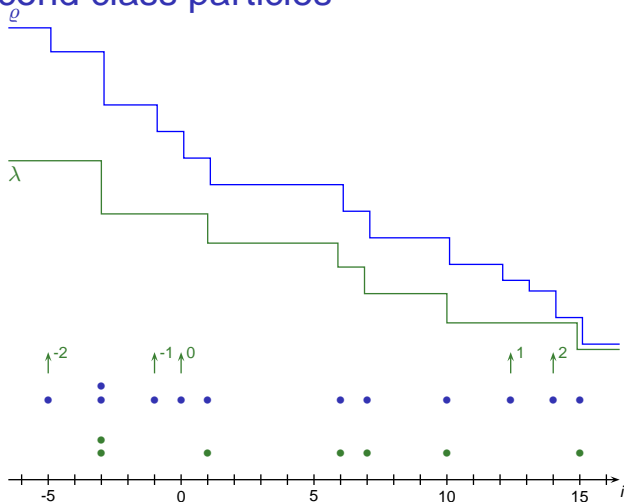
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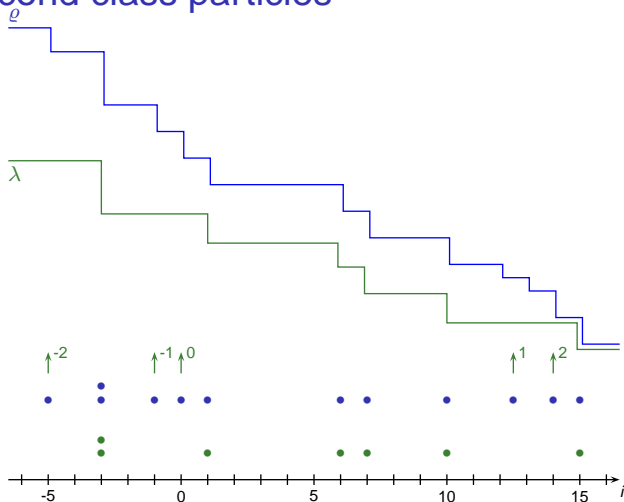
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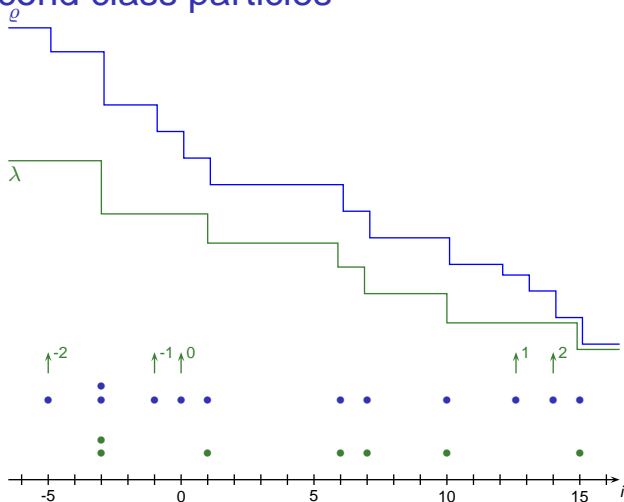
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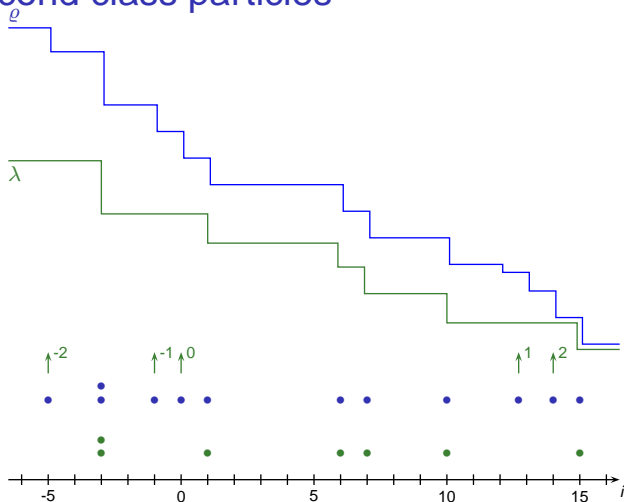
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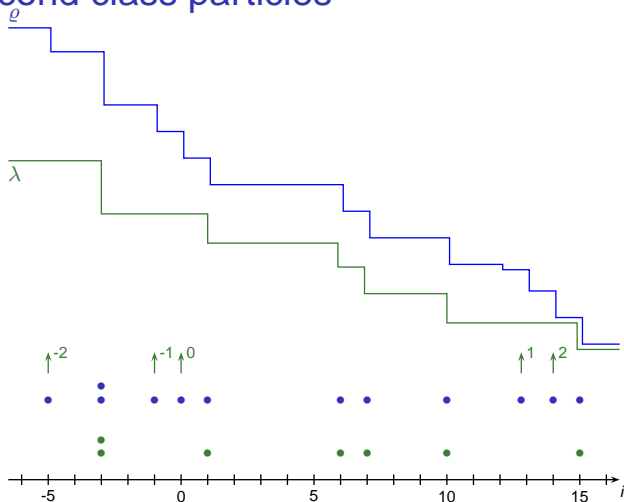
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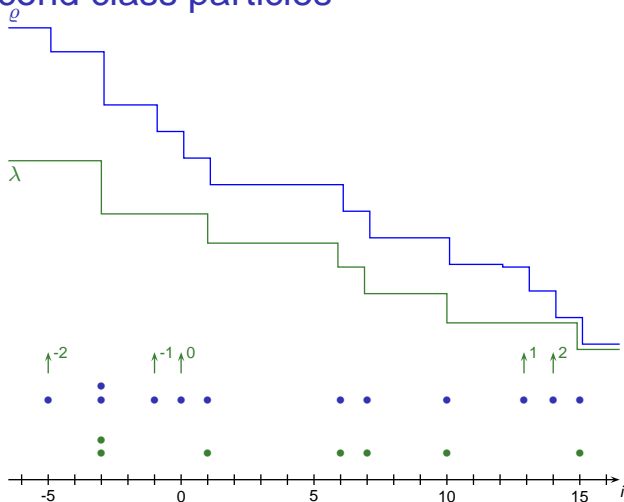
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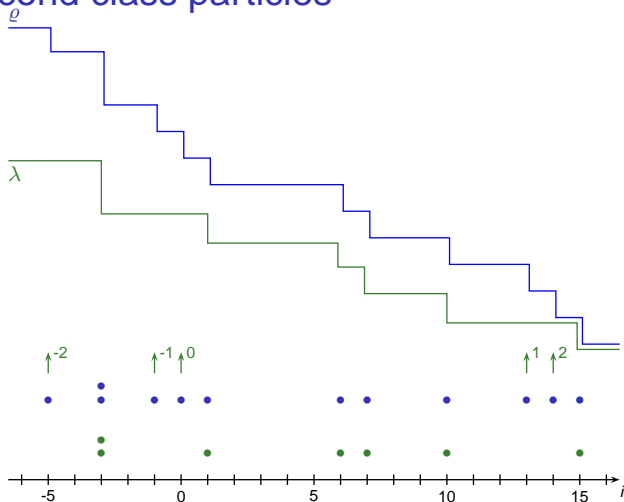


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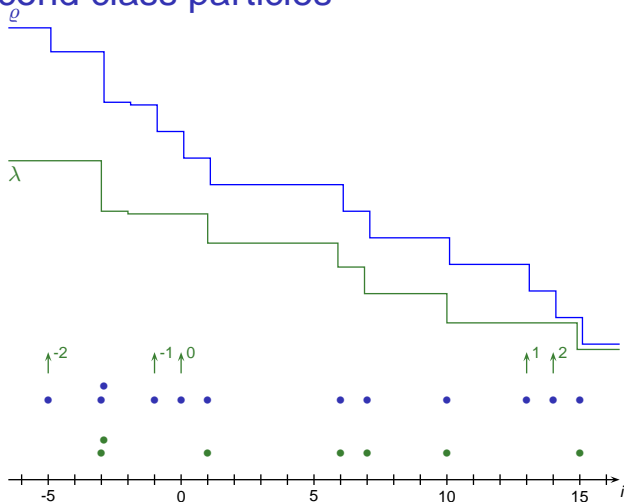
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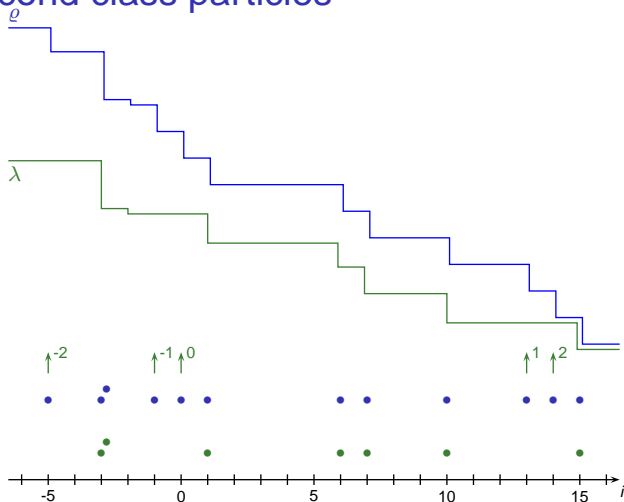
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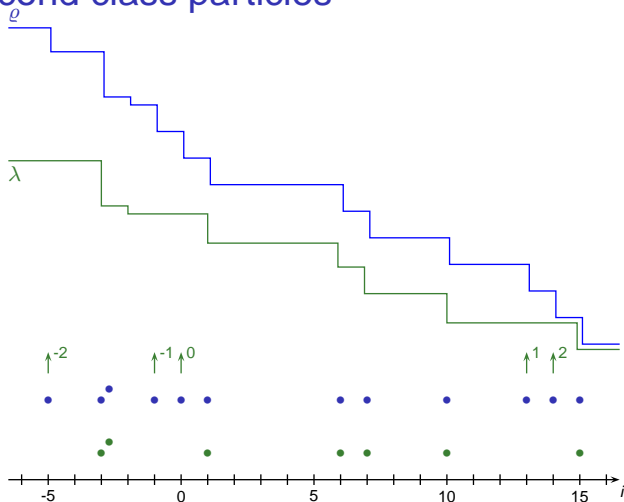
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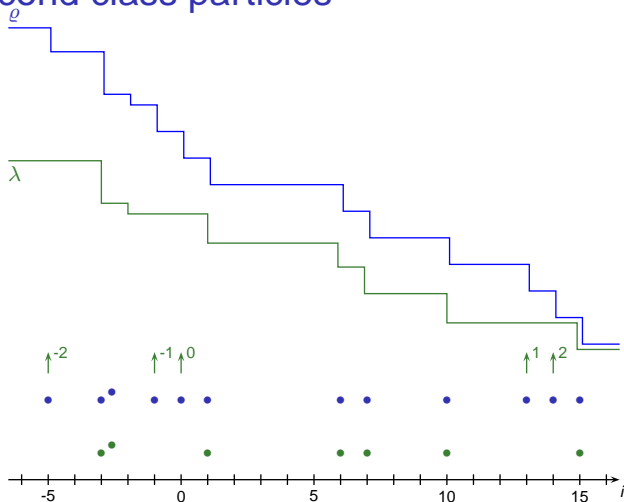
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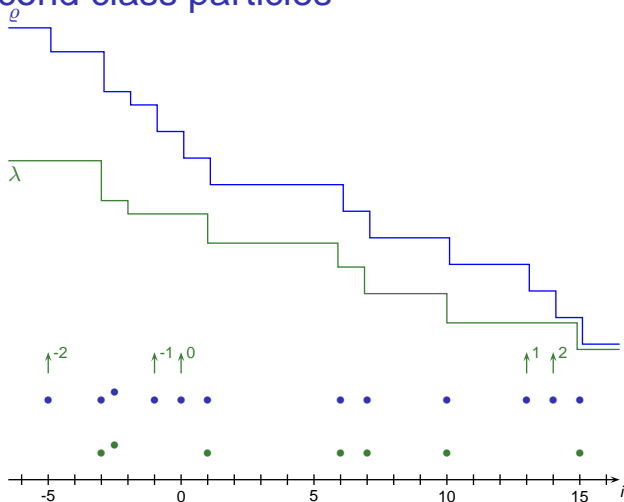
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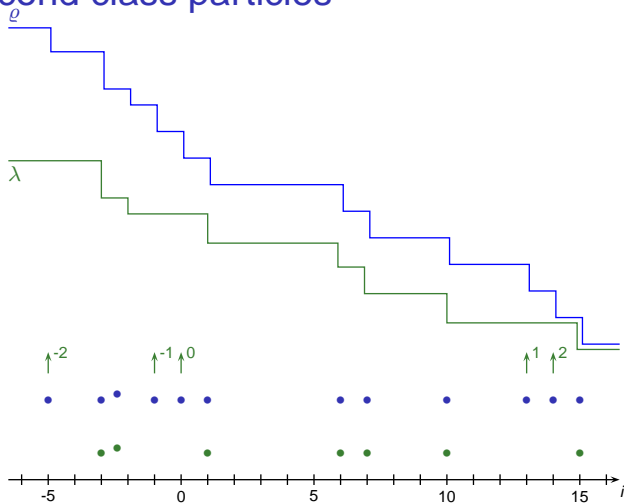
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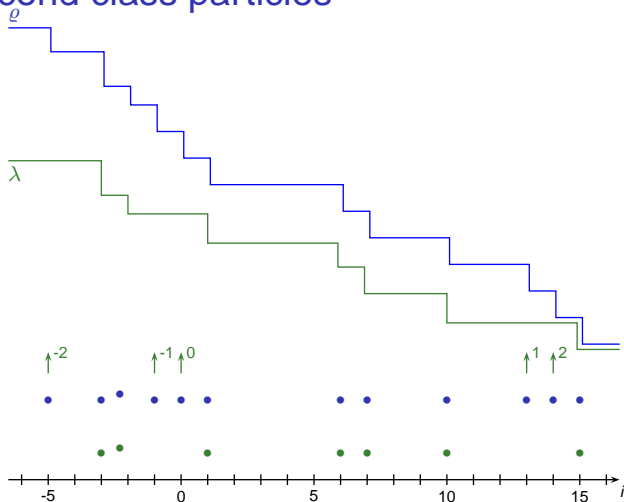
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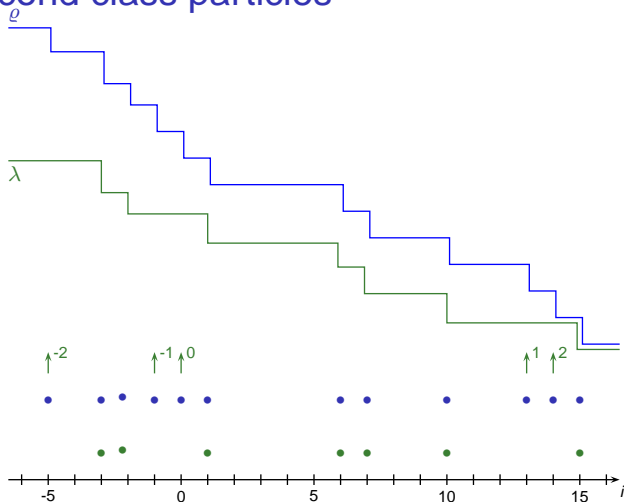


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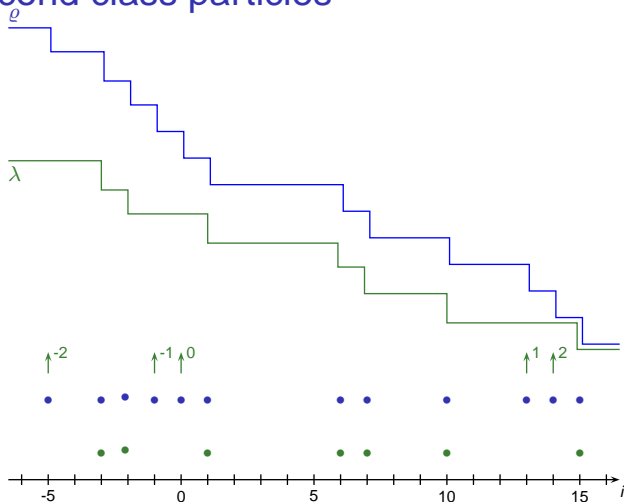
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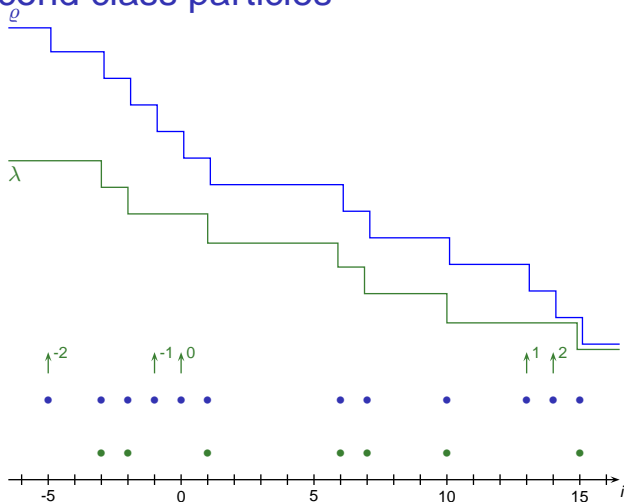
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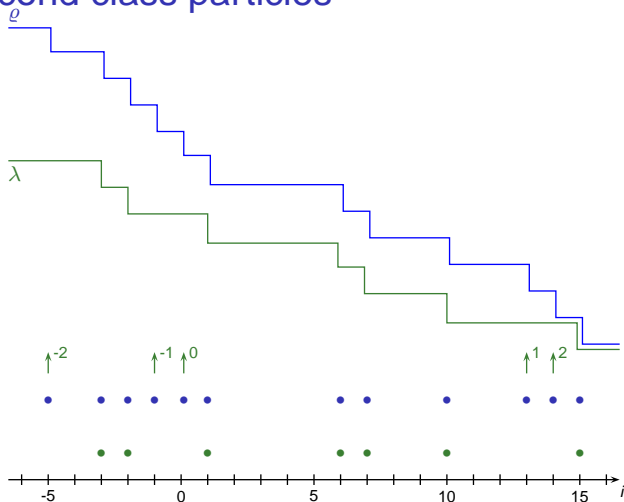
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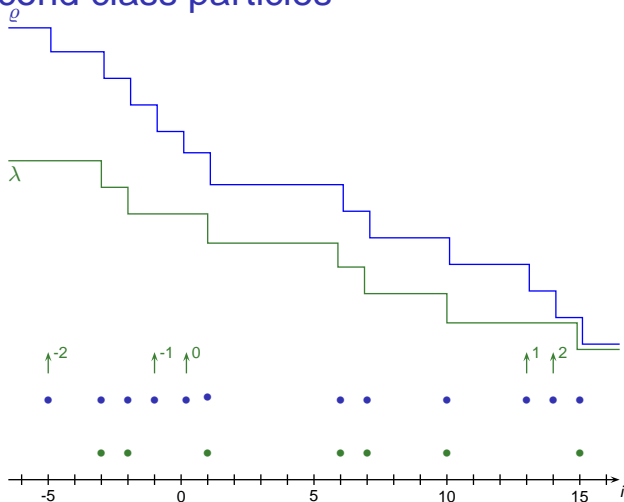
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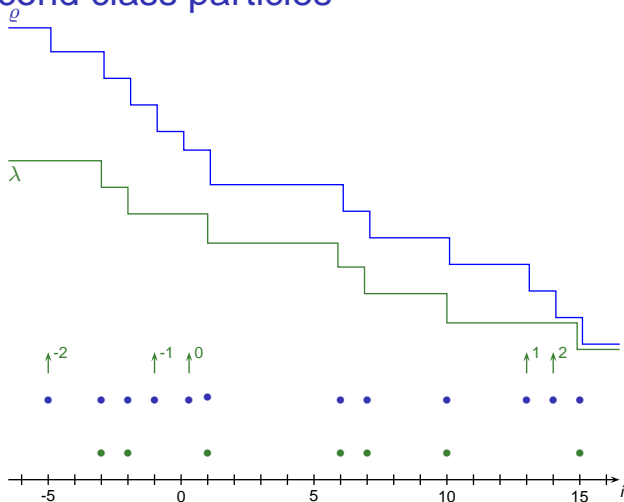
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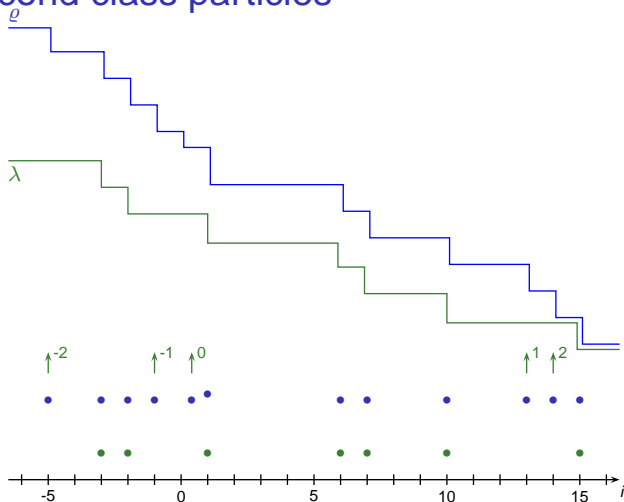
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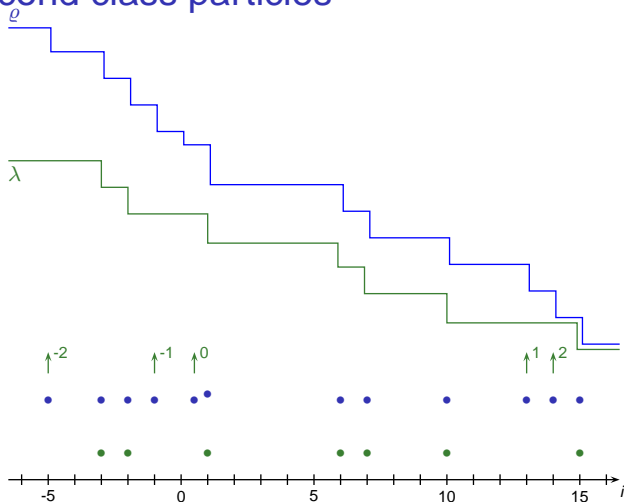
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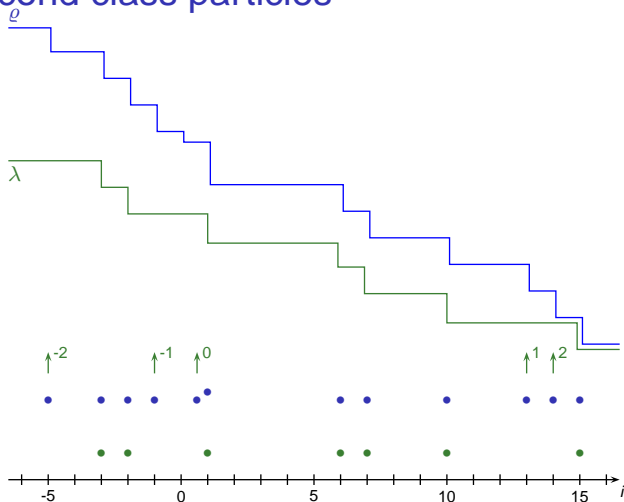


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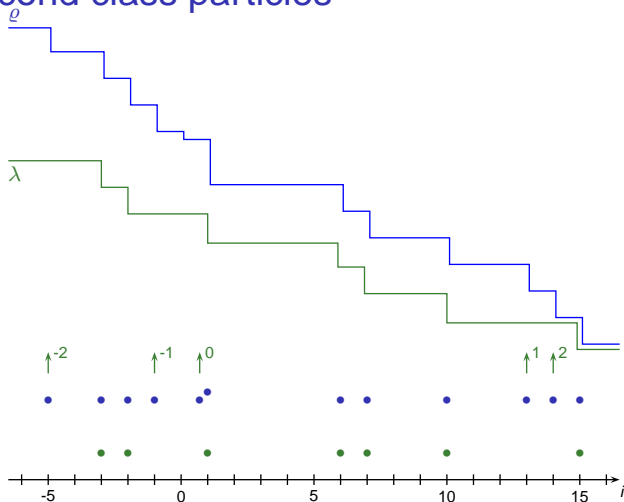
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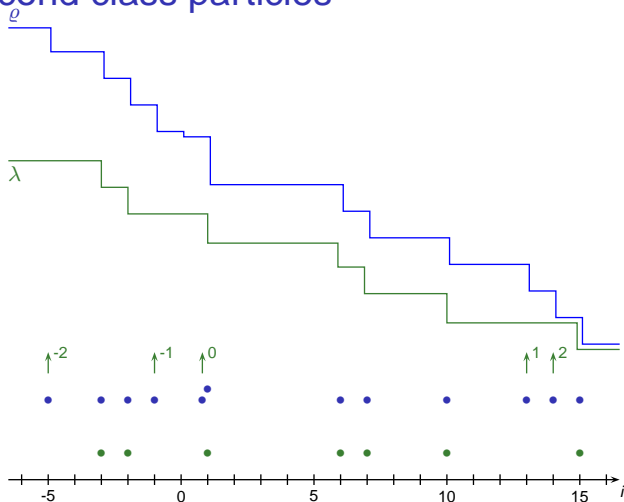
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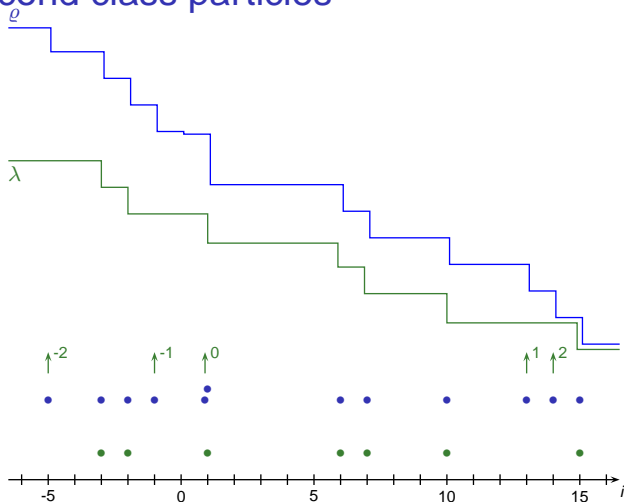
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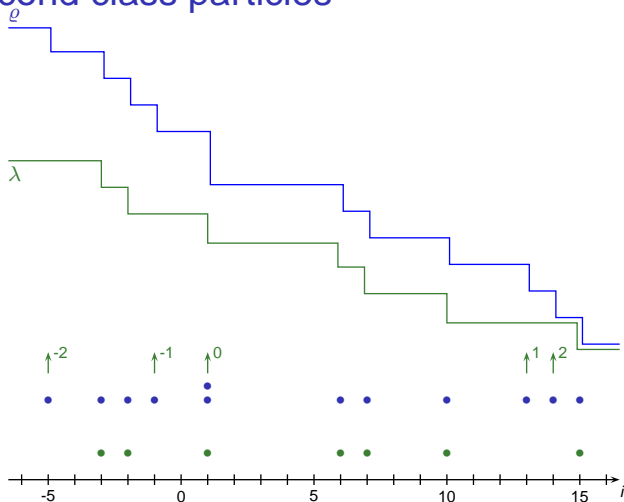
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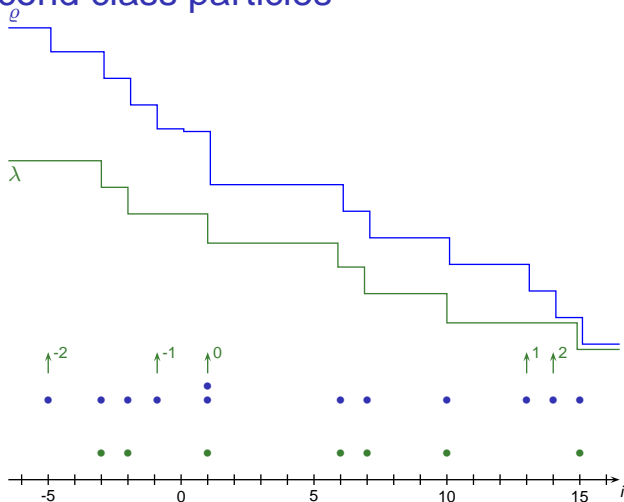
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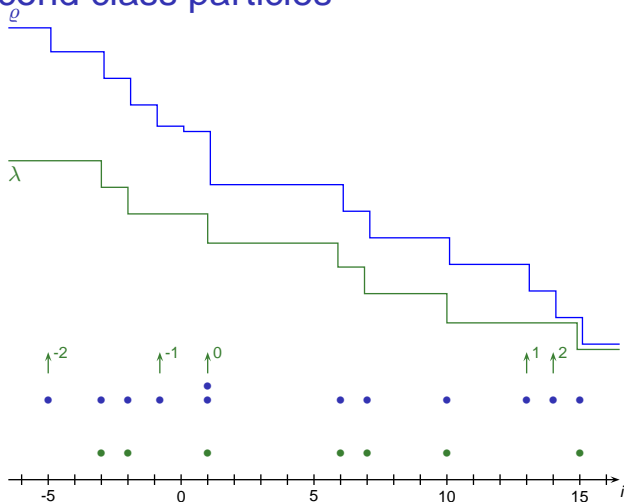
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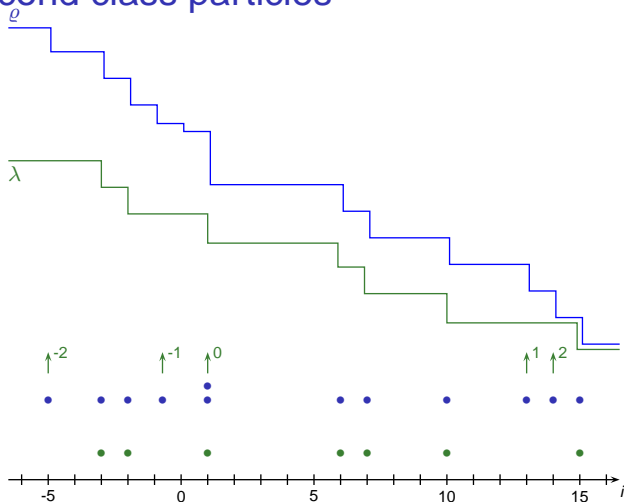
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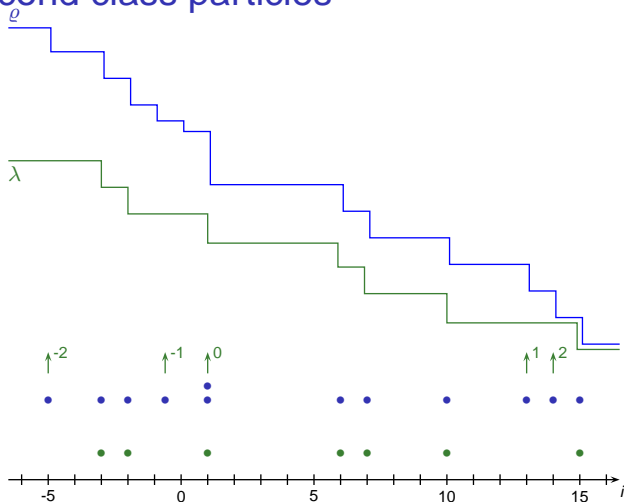


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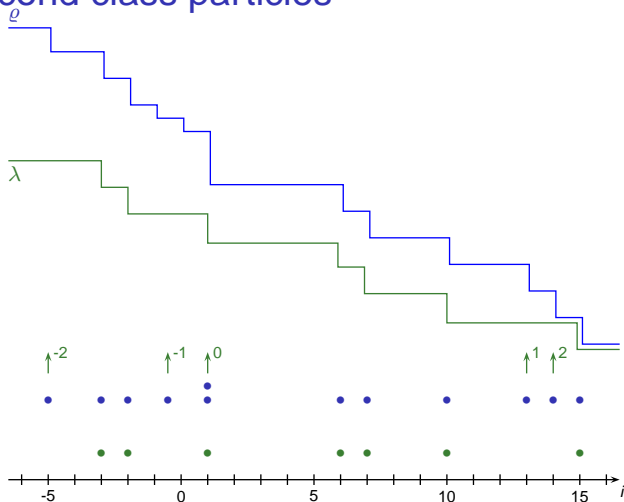
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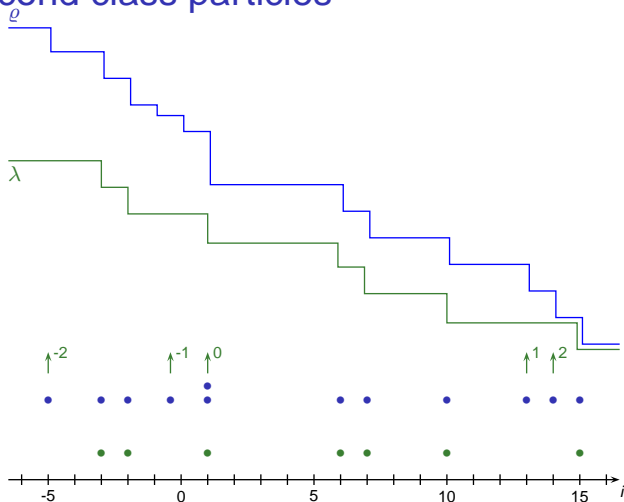
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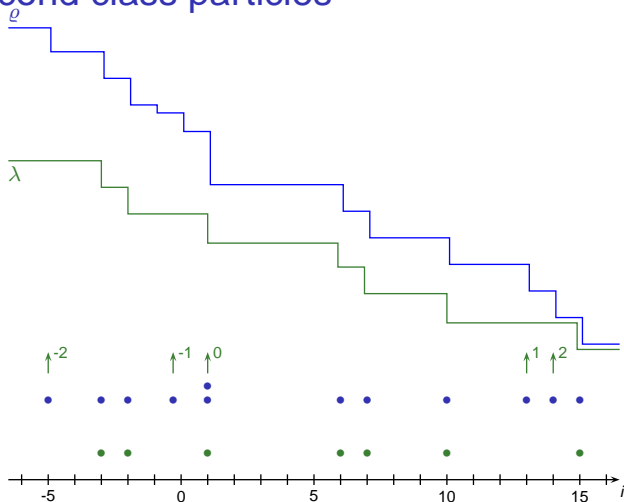
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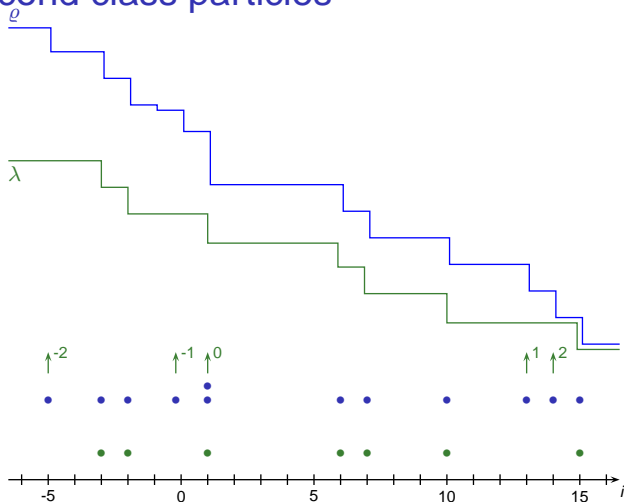
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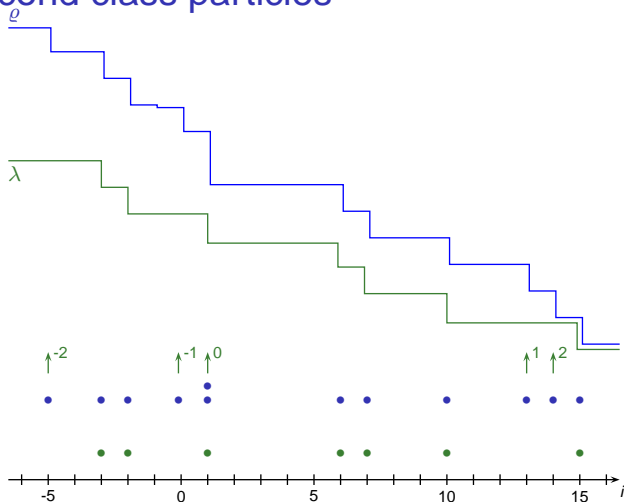
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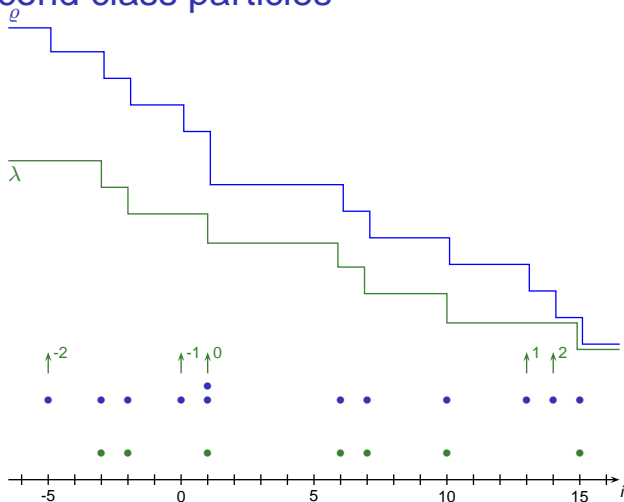
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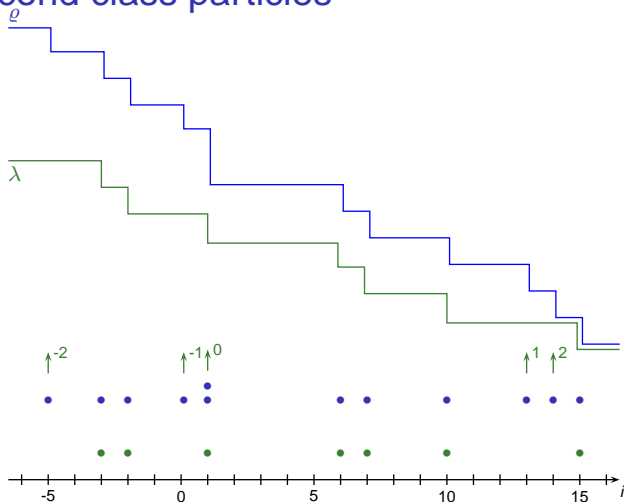
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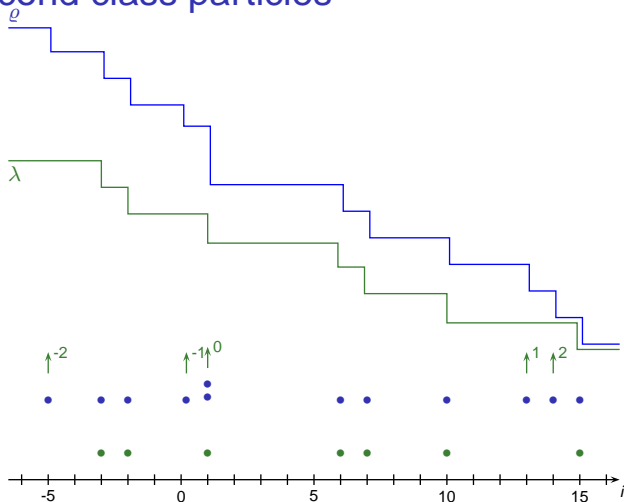


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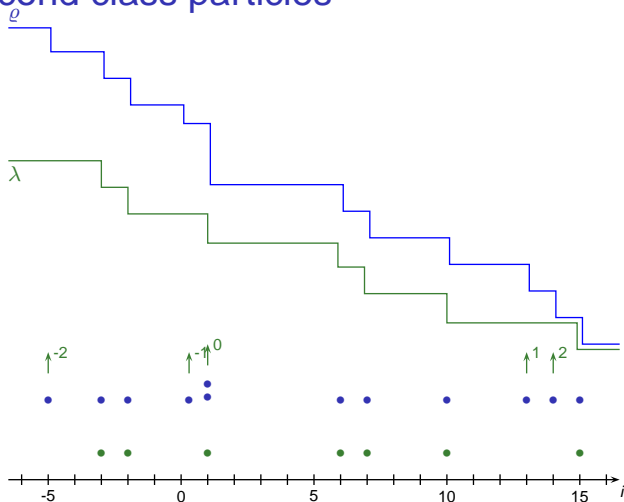
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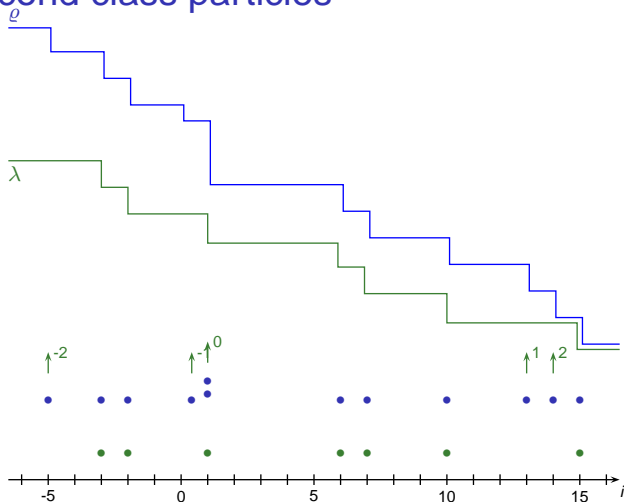
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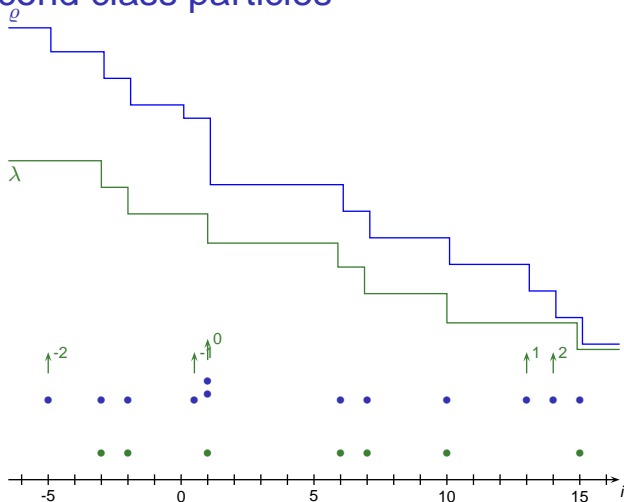
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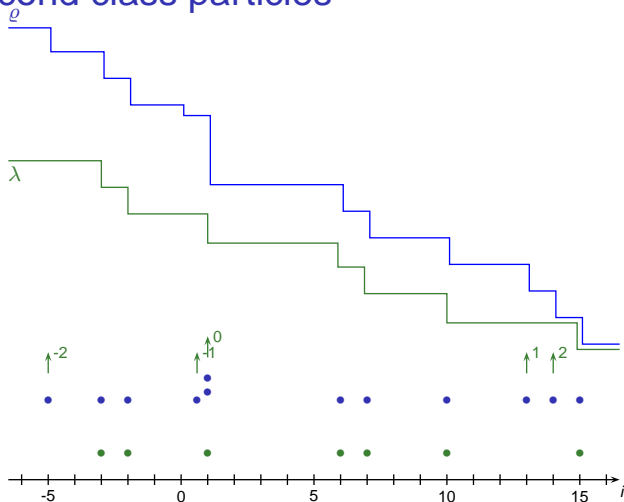
# Many second class particles



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

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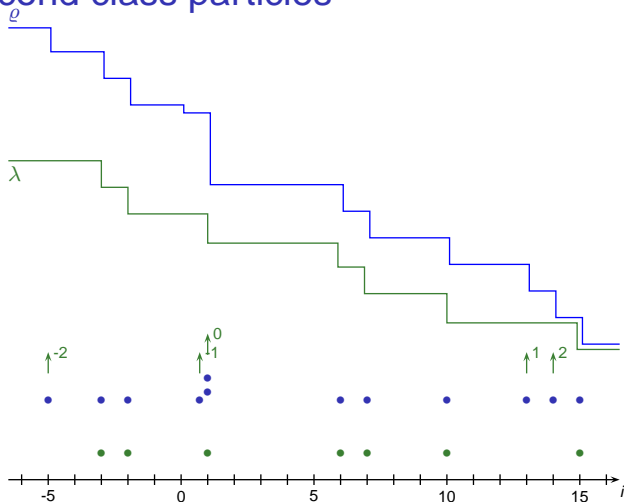
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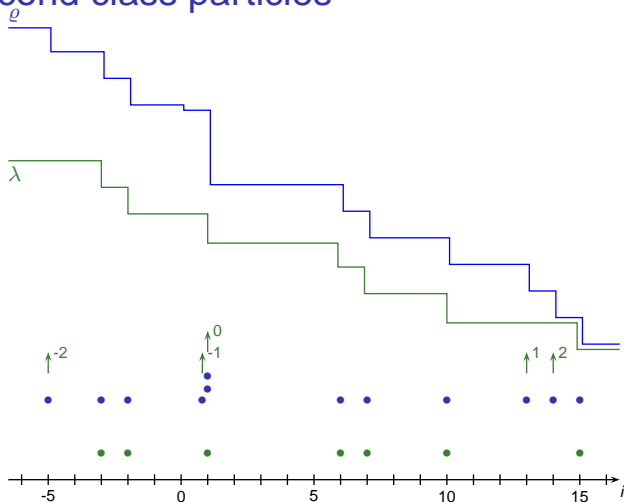
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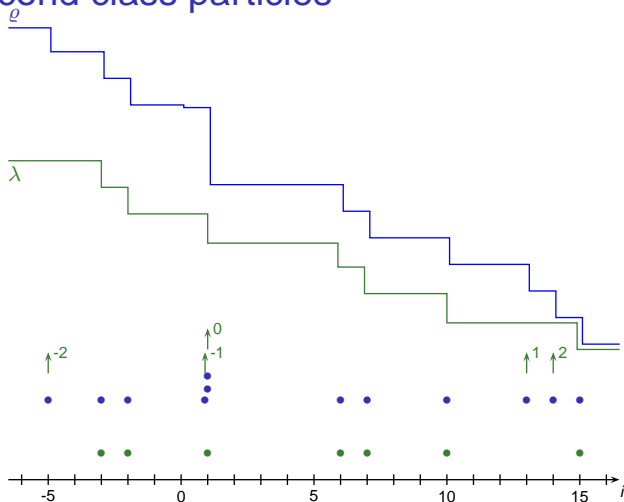
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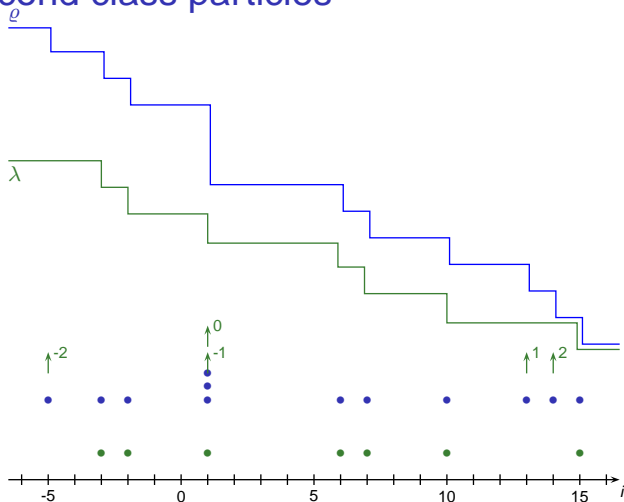


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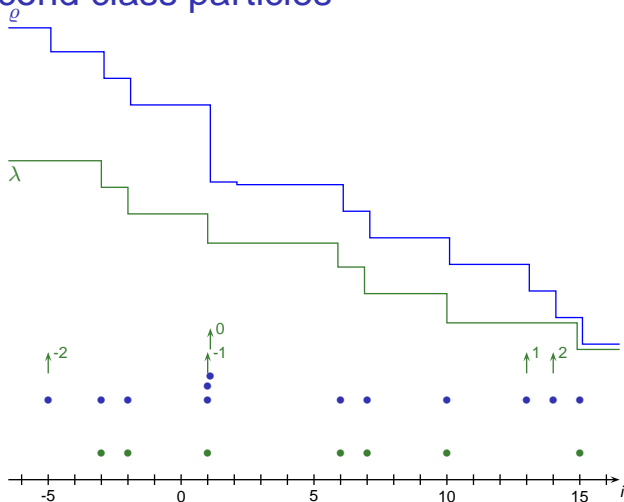
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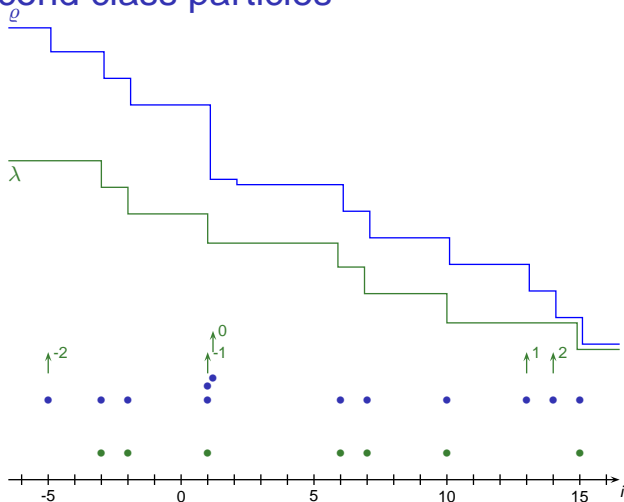
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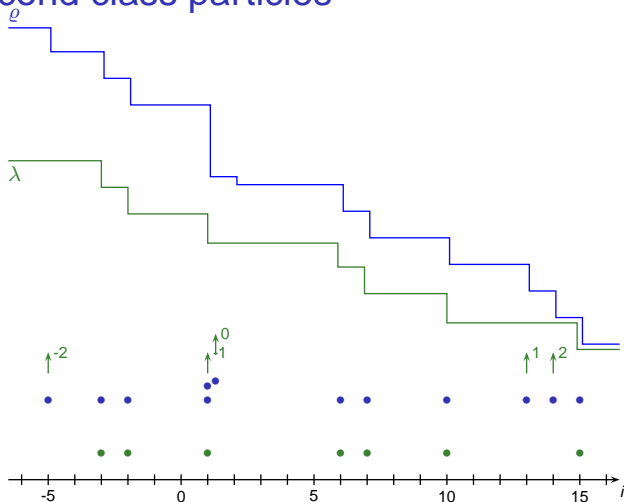
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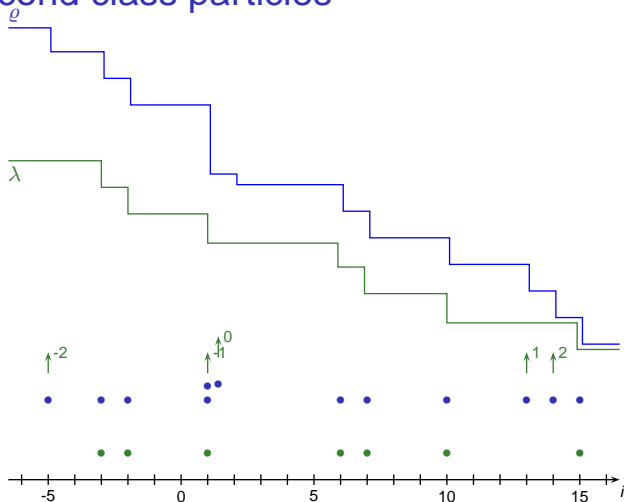
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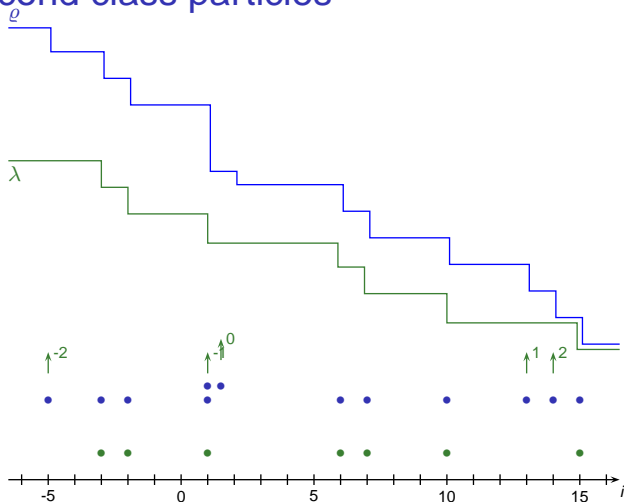
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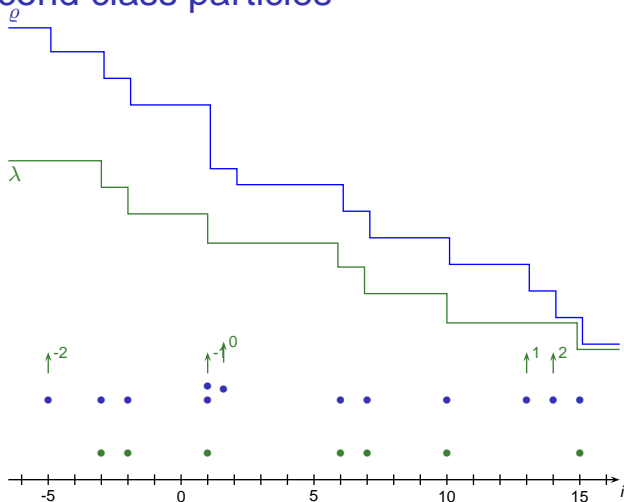
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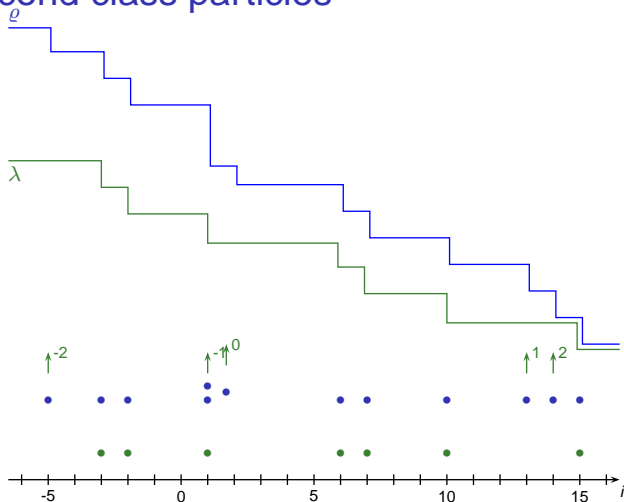


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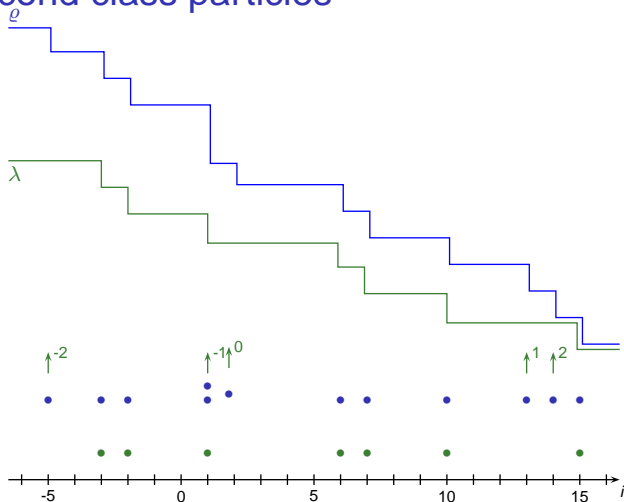


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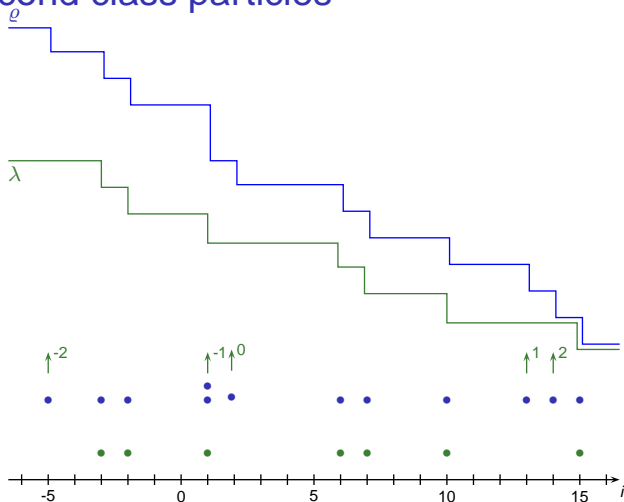


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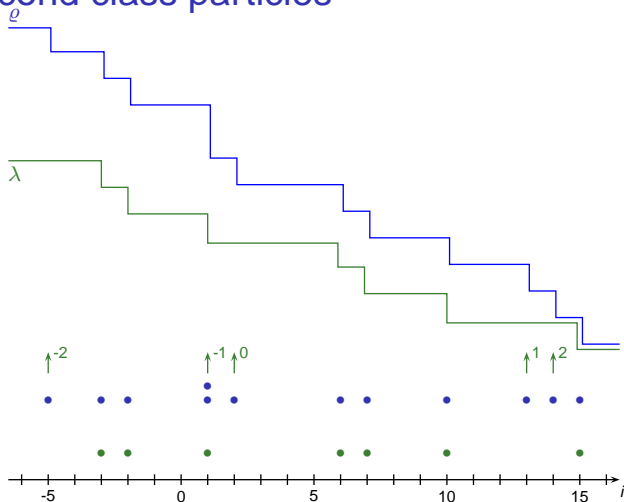
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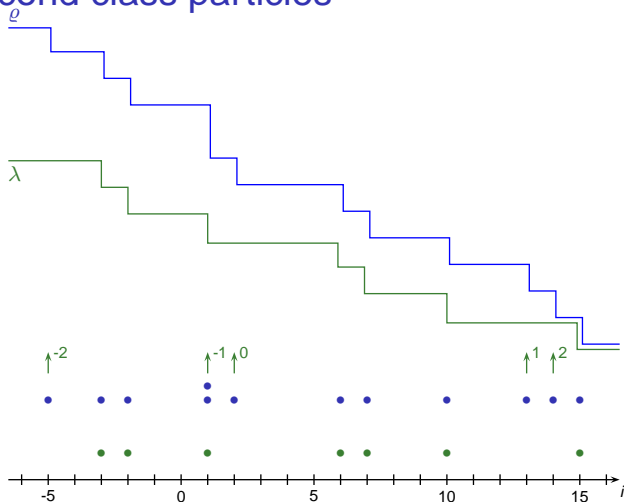
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Picture:

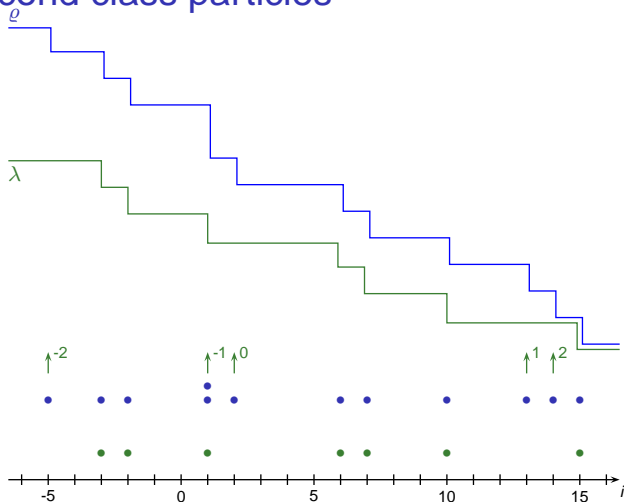
The position  $X(t)$  of  $\uparrow^0$  follows the Rankine-Hugoniot speed  $R$ .

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

<

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

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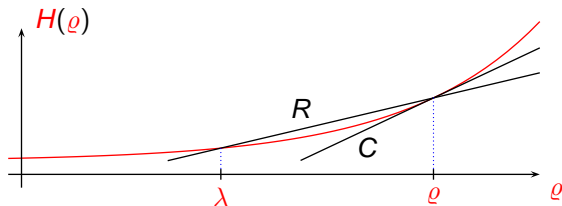
Picture:

The position  $X(t)$  of  $i^0$  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  $C = H'(\rho) > R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$

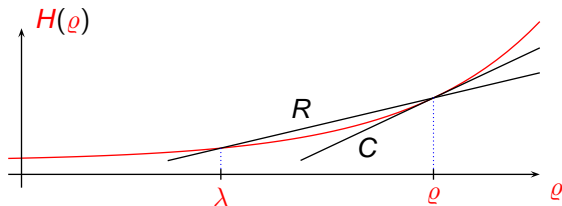
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$$C = H'(\rho) = \mathbf{EQ}/t$$

$$\mathbf{EX}/t = R = [H(\rho) - H(\lambda)]/(\rho - \lambda)$$

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

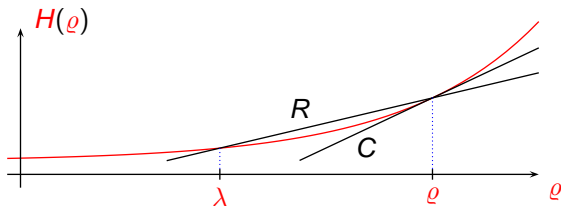
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Do we have  $Q(t) \stackrel{?}{\geq} X(t) - \text{tight error}$

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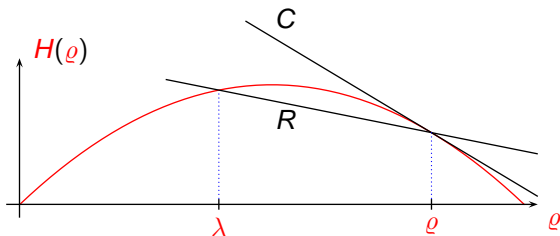

$$C = H'(\rho) = \mathbf{E}Q/t$$

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# Characteristics (very briefly)

Concave flux (ASEP, AZRP):



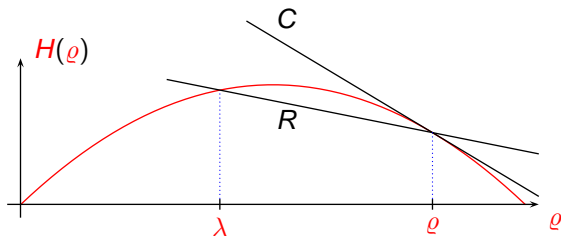
$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

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

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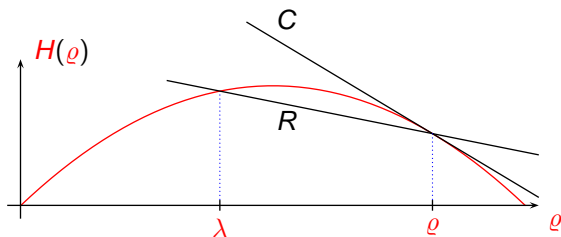
Do we have  $Q(t) \stackrel{?}{\leq} X(t)$

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# Characteristics (very briefly)

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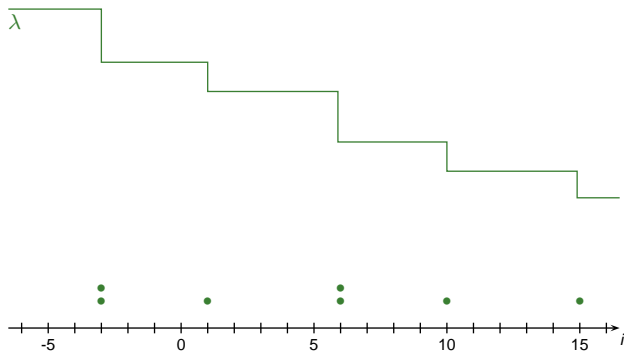
$$C = H'(\rho) < R = \frac{H(\rho) - H(\lambda)}{\rho - \lambda}$$

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

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

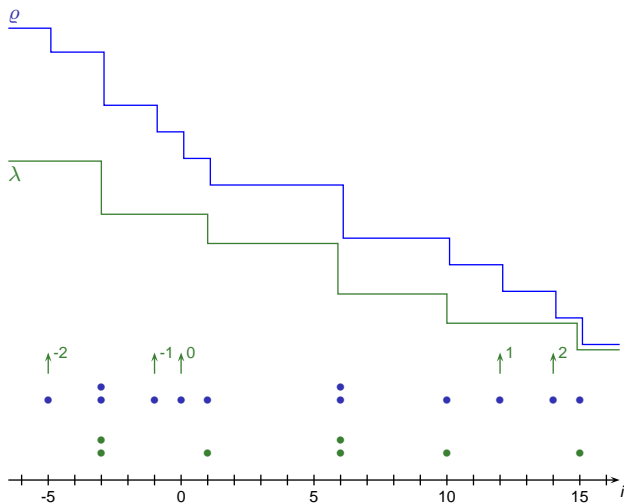
# Many second class particles



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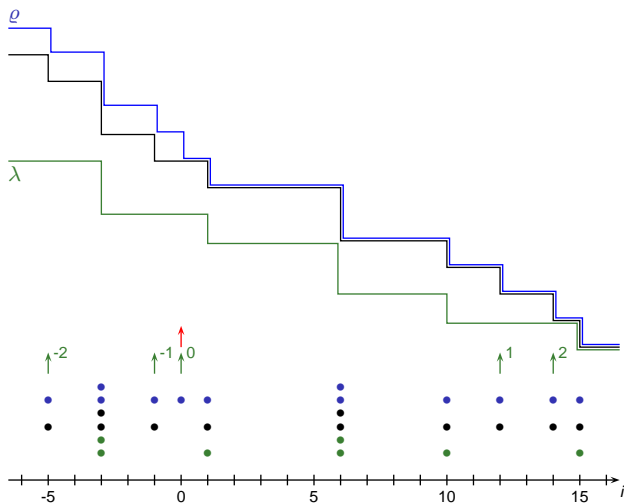

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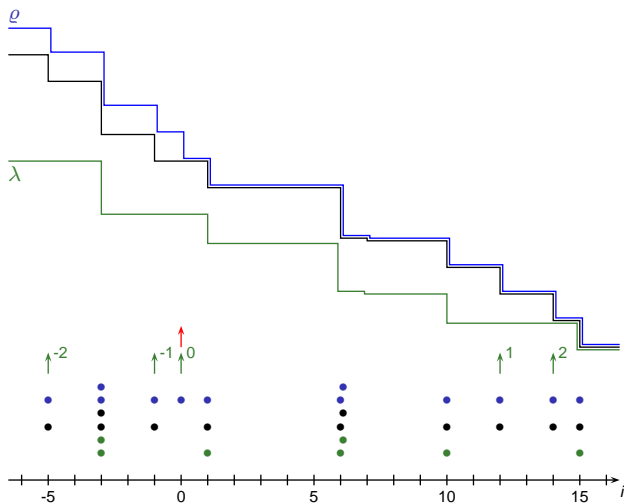
# Many second class particles plus one



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

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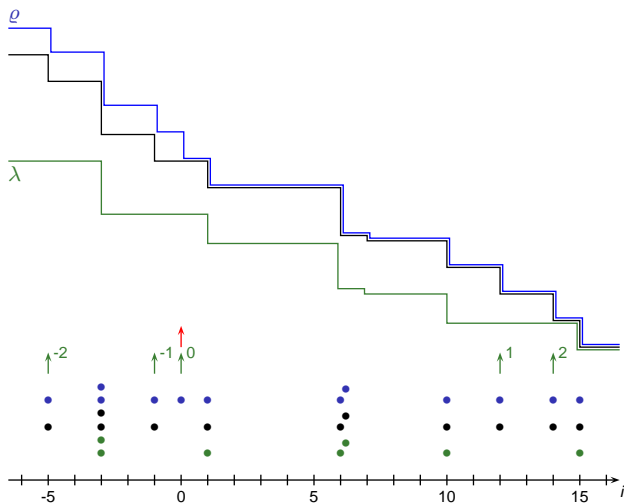
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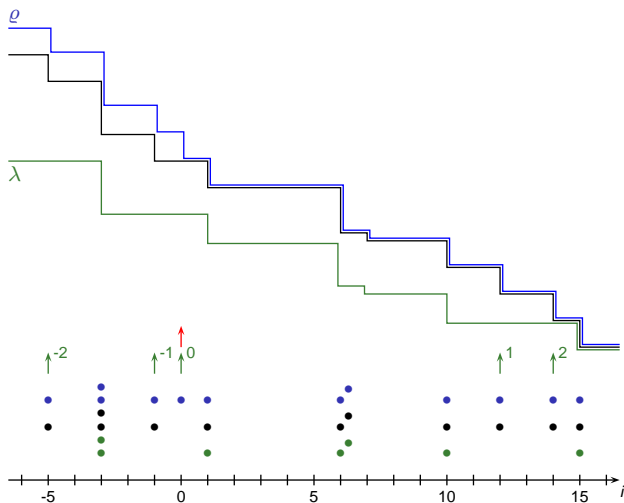


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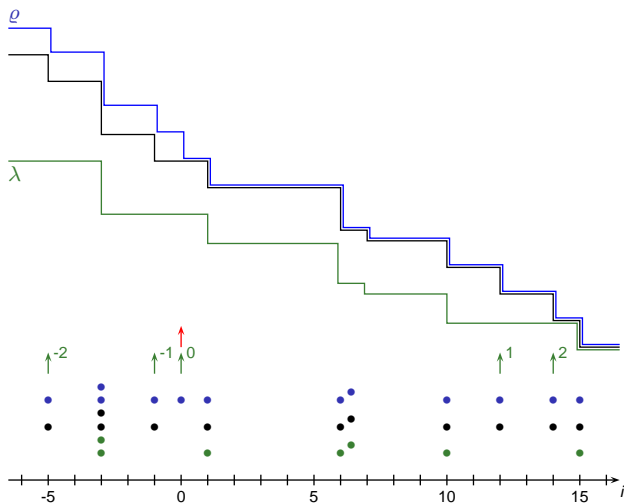
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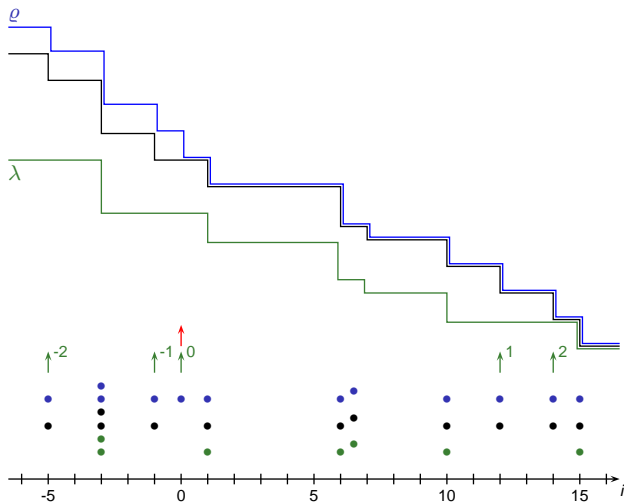
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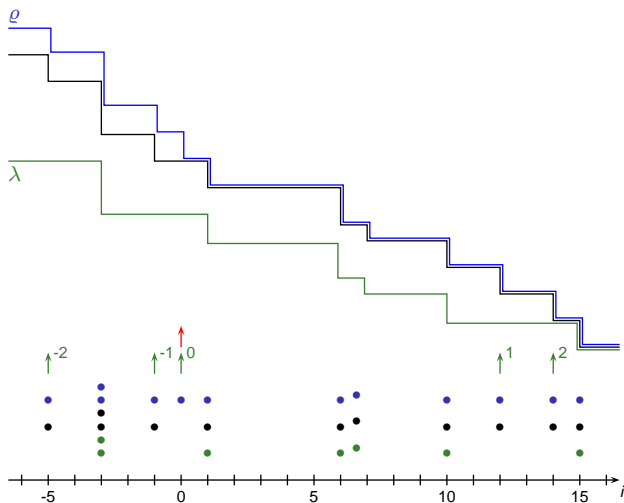
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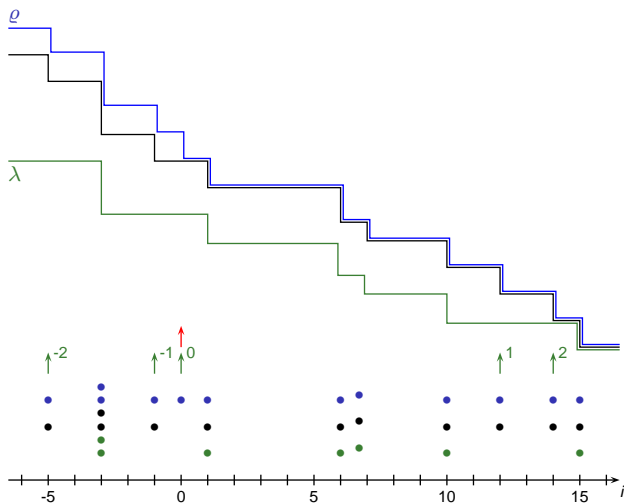
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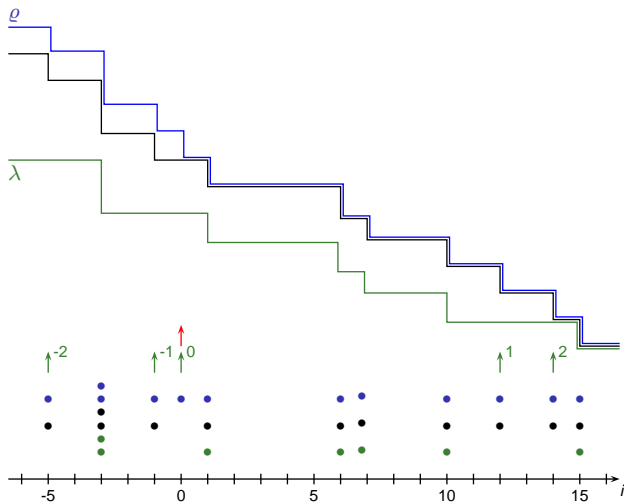
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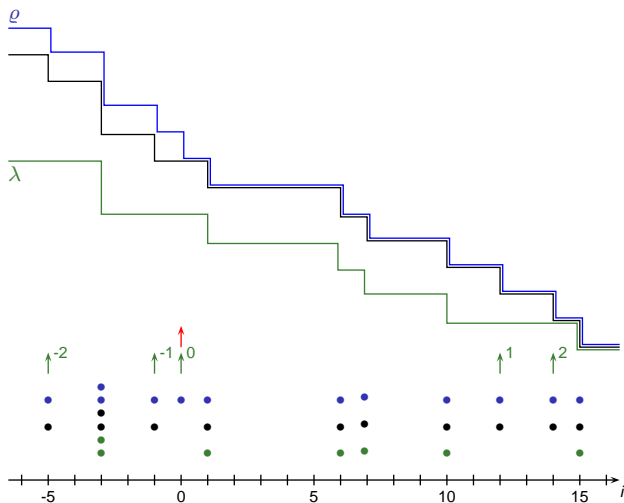
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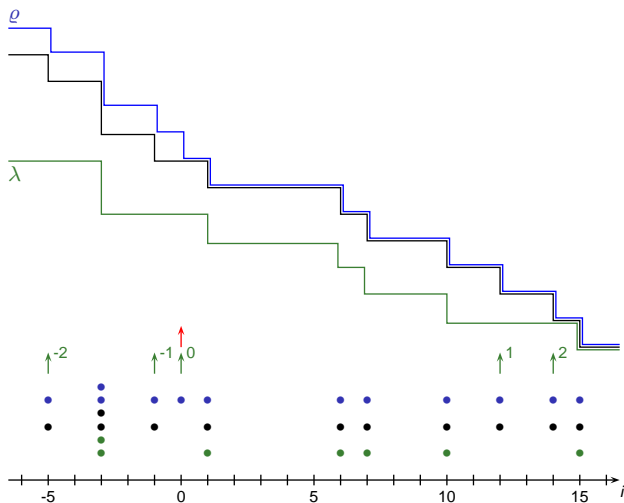
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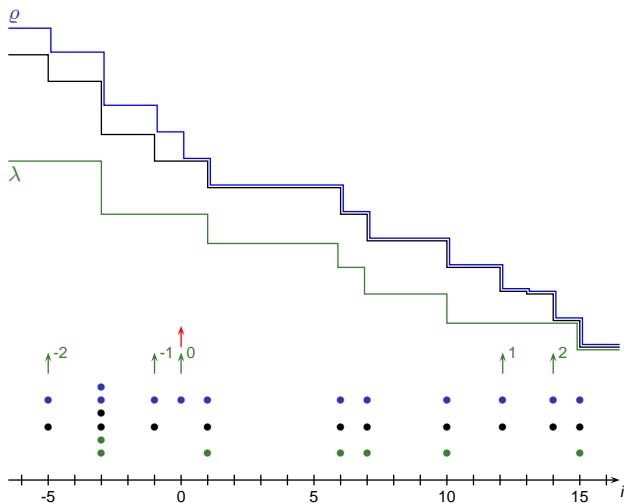


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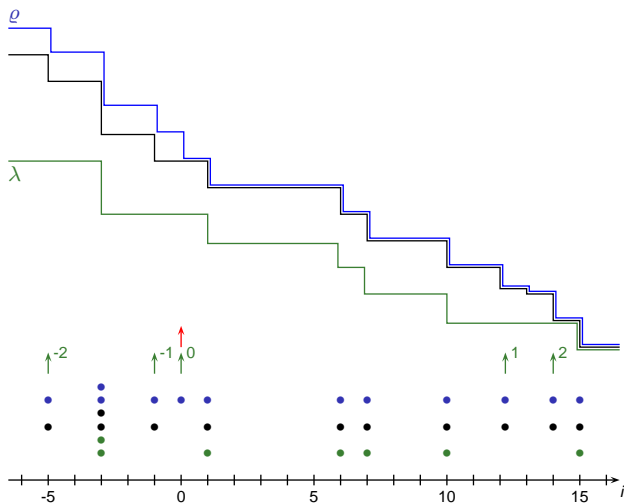
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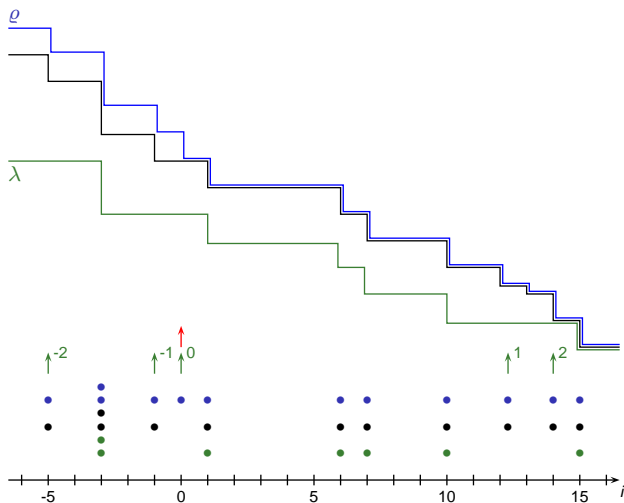
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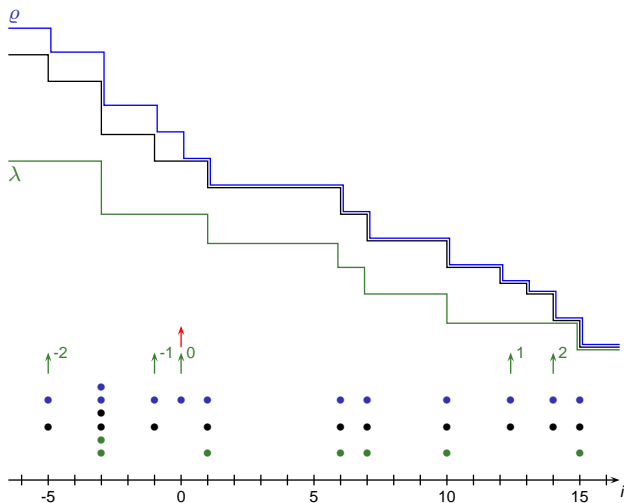
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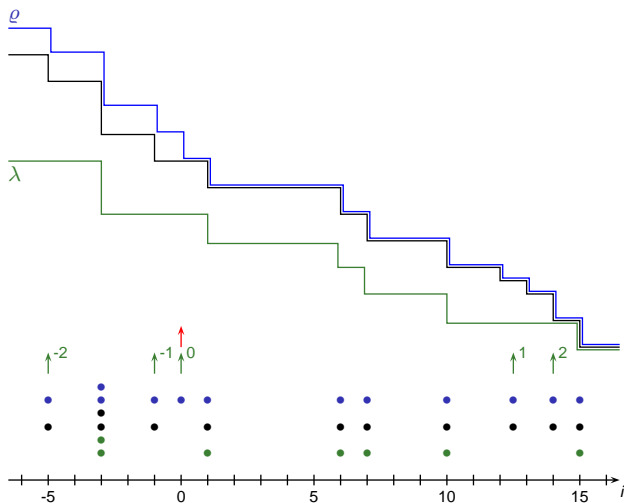
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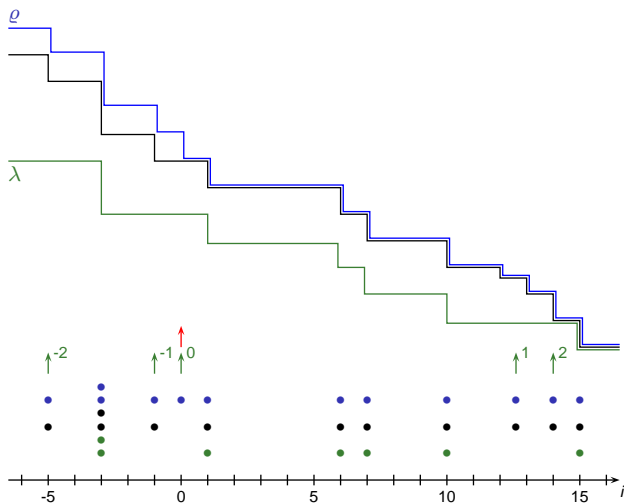
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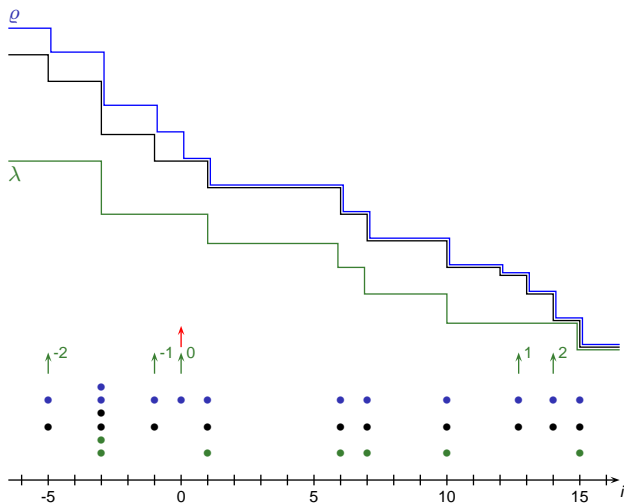
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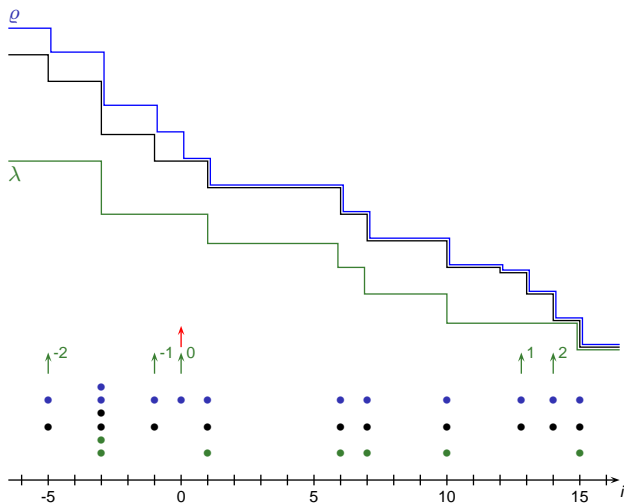
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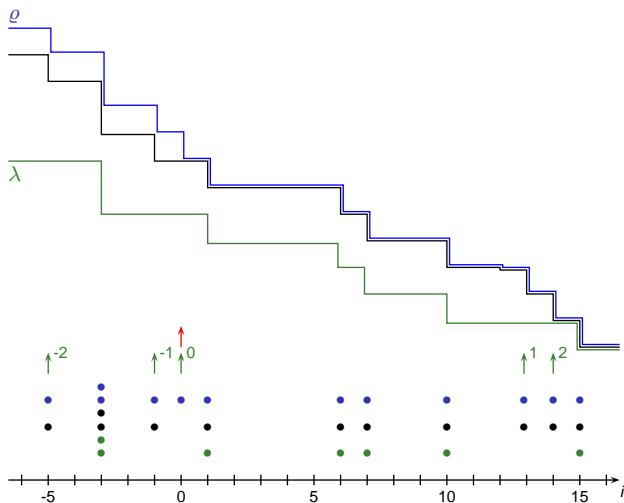


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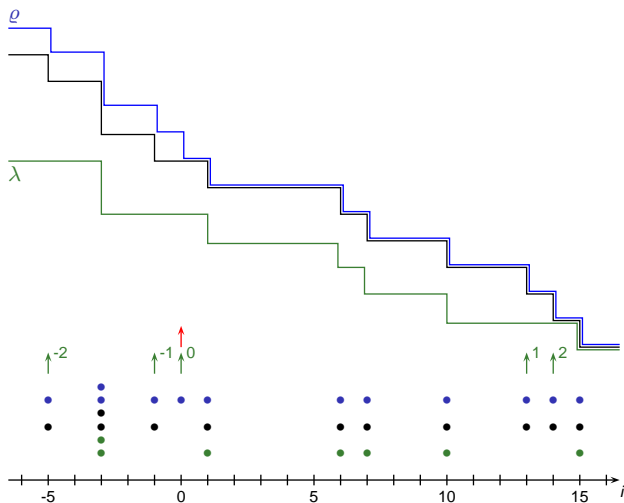
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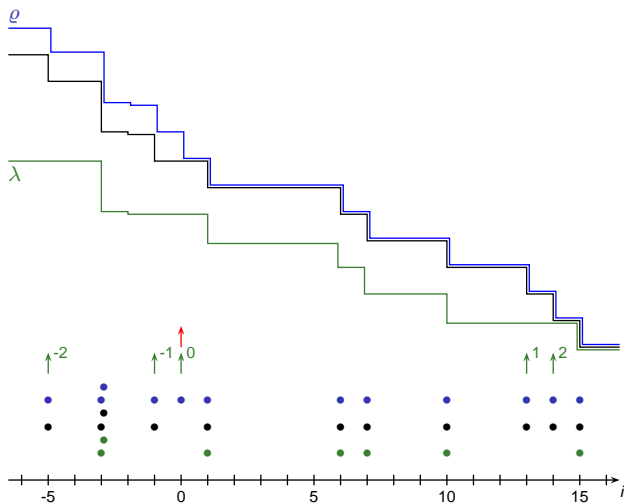
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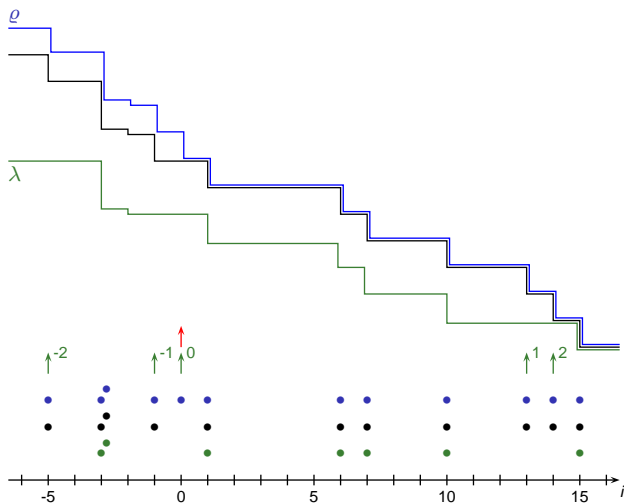
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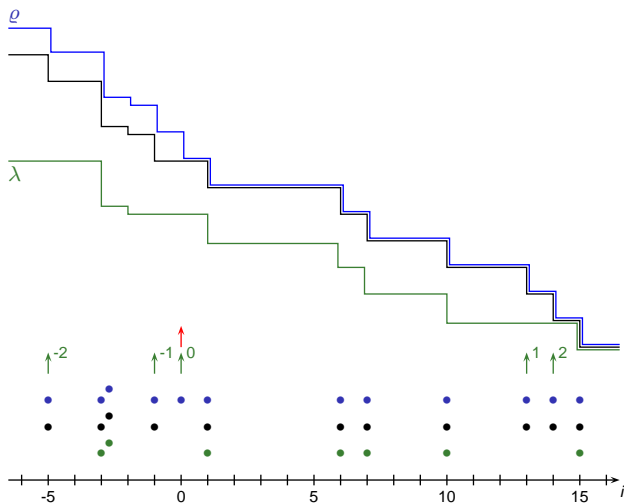
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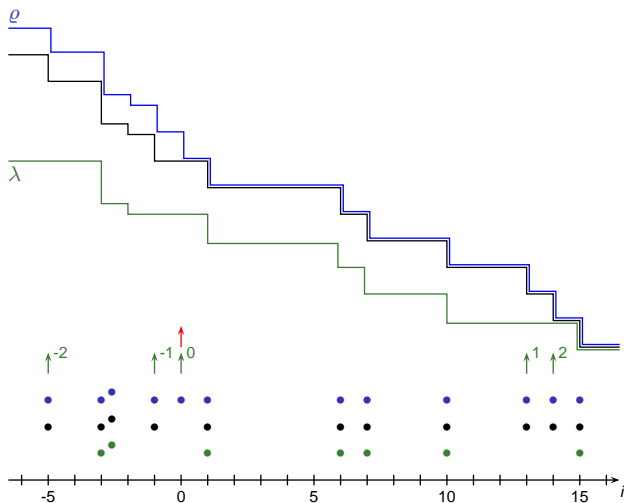
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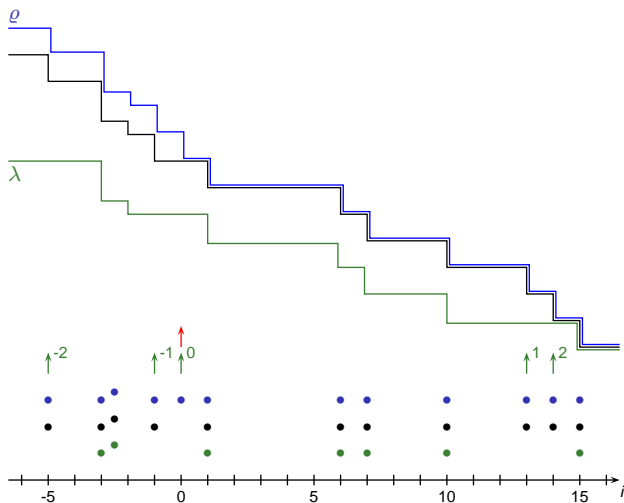
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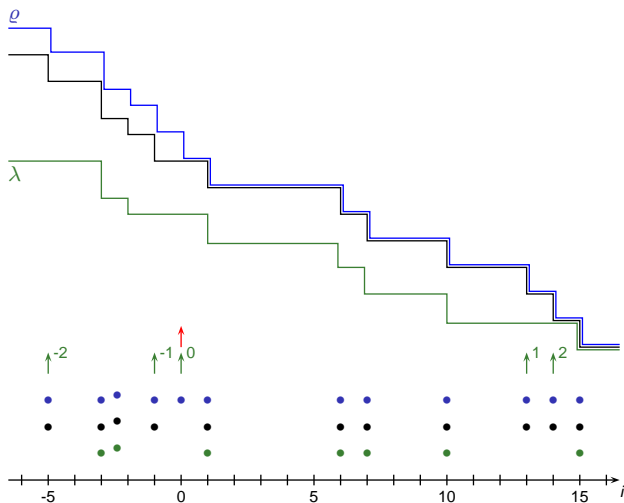
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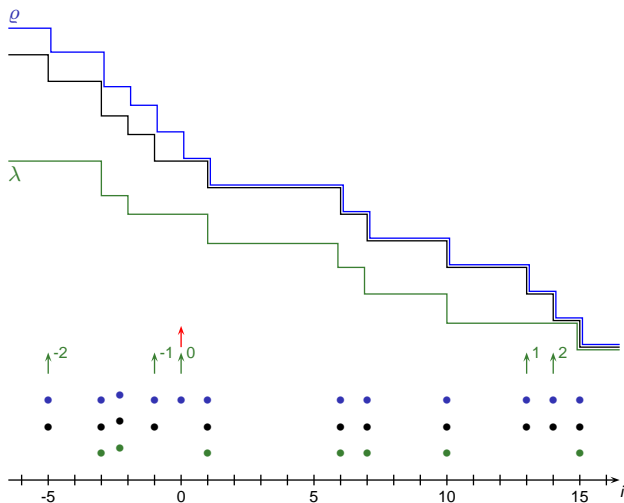


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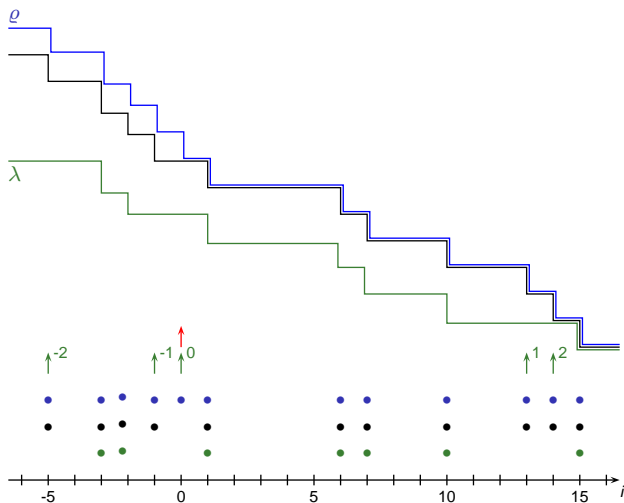
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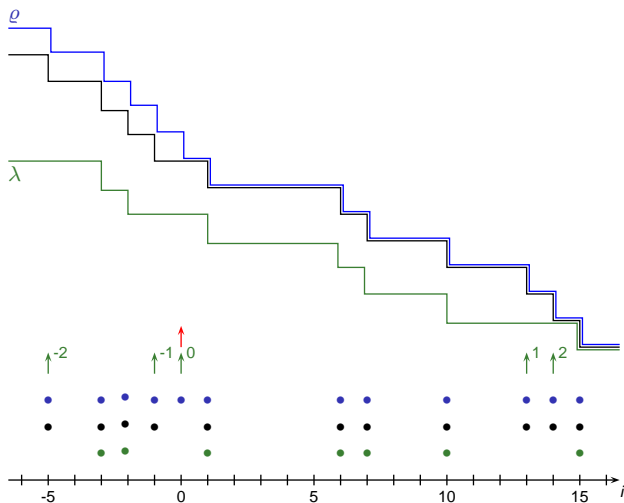
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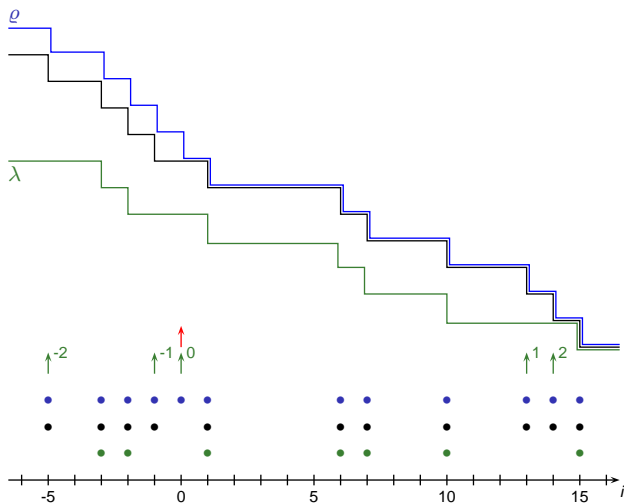
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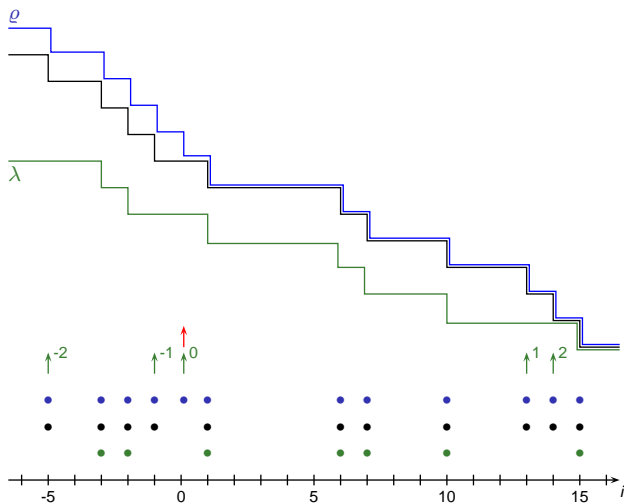
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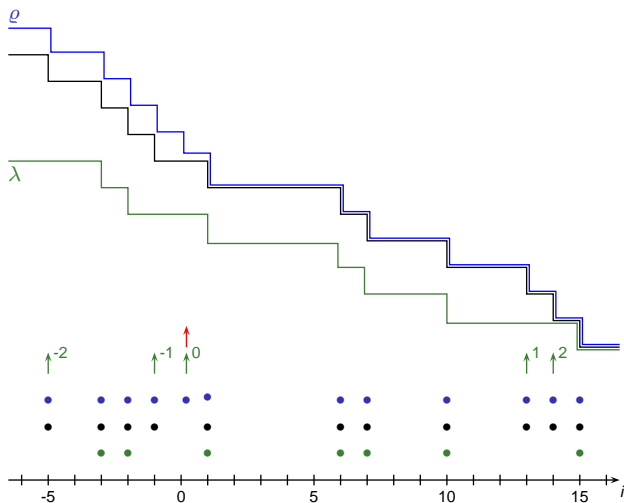
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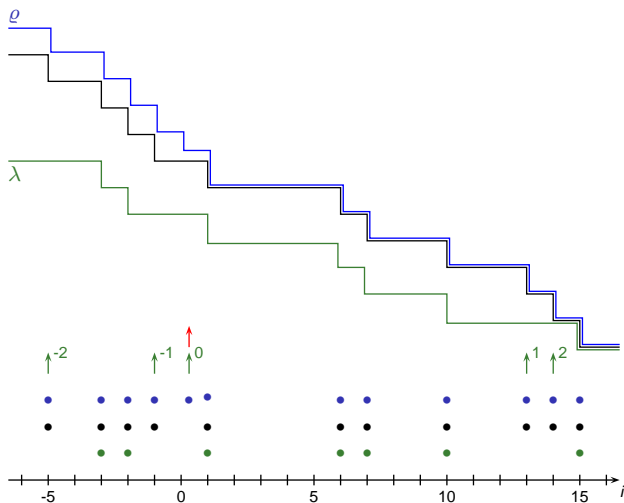
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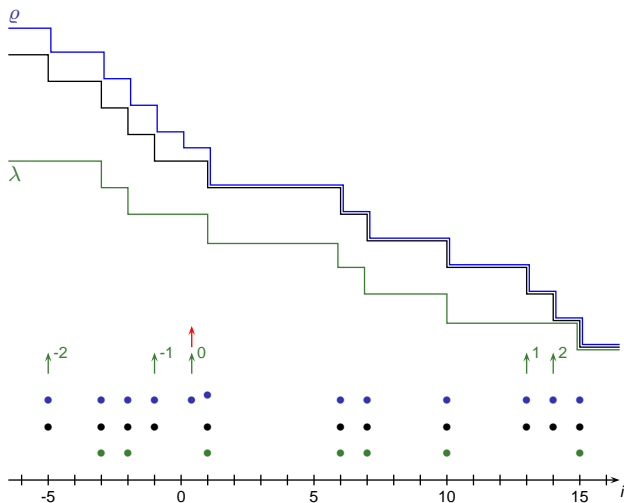
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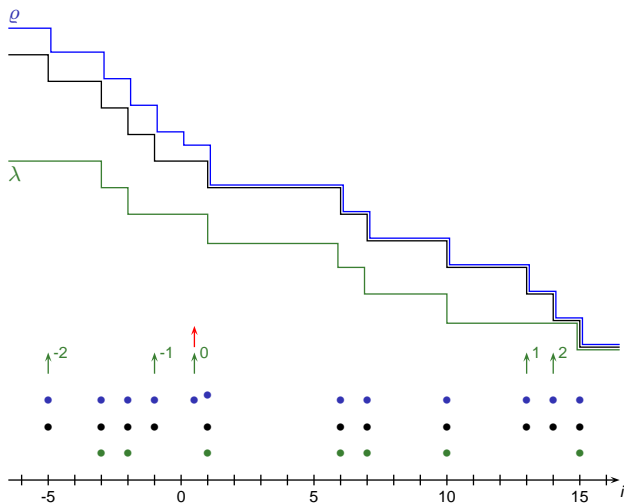


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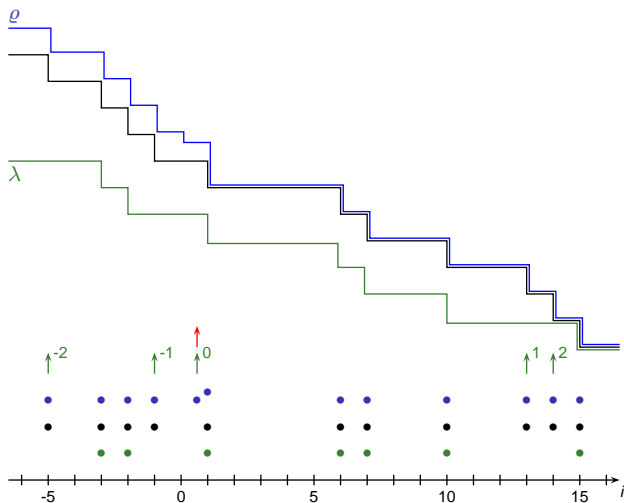
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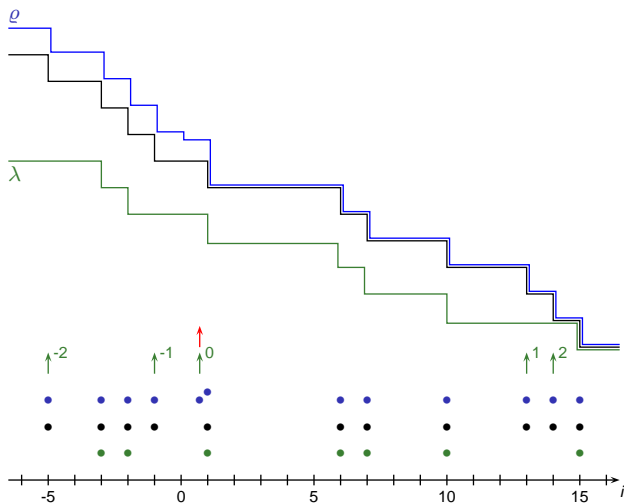
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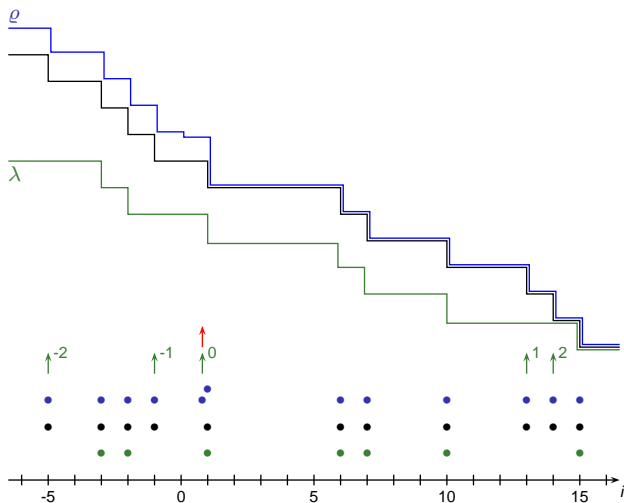
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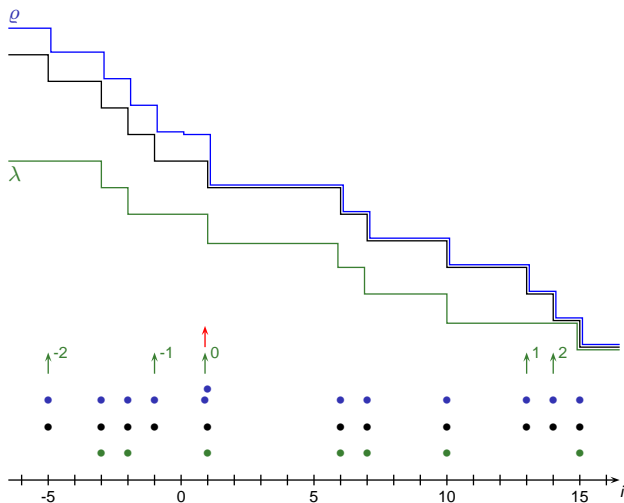
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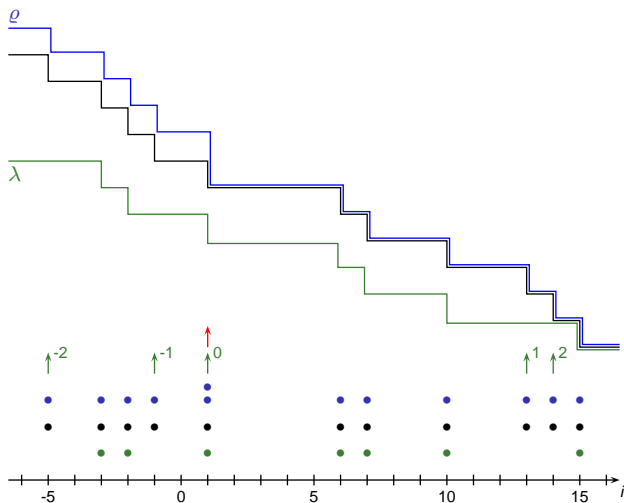
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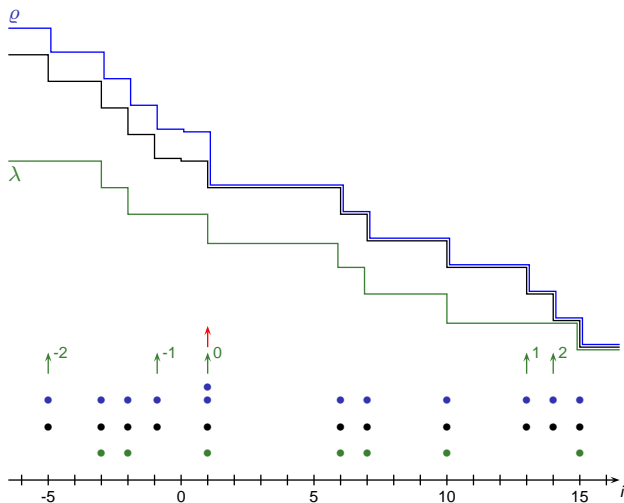
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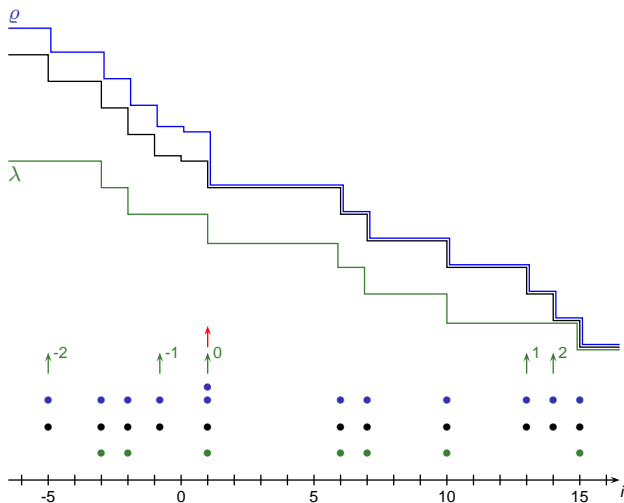
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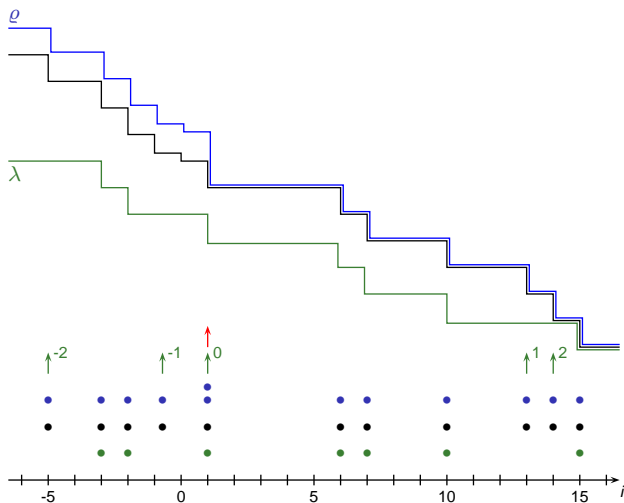


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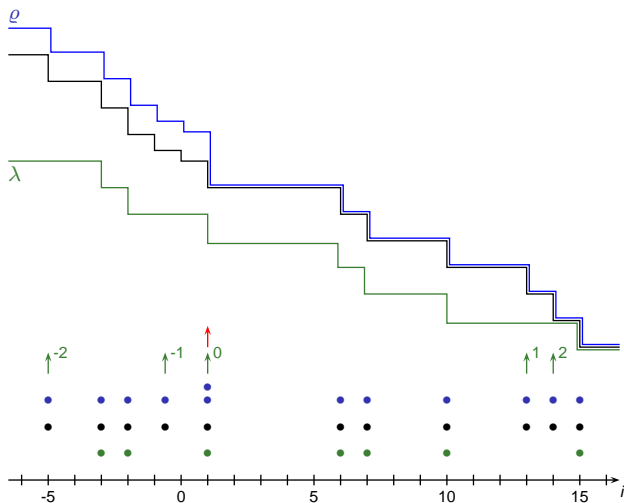
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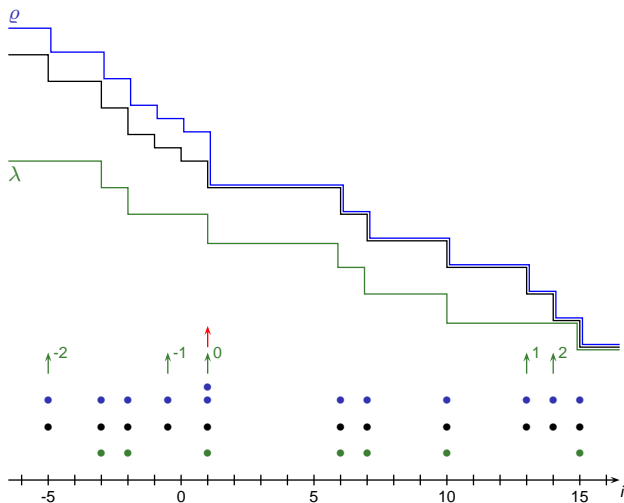
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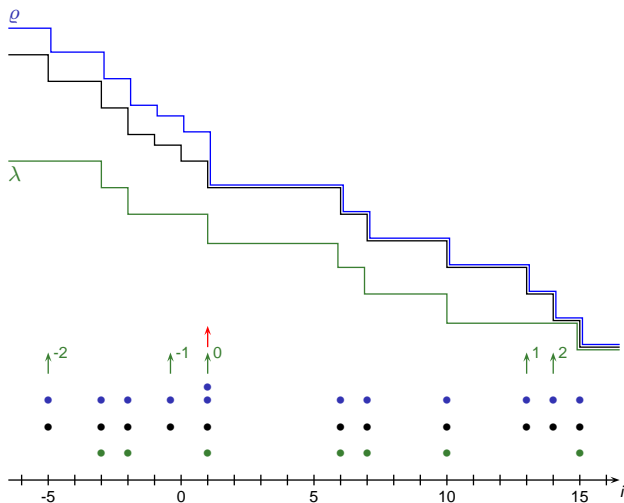
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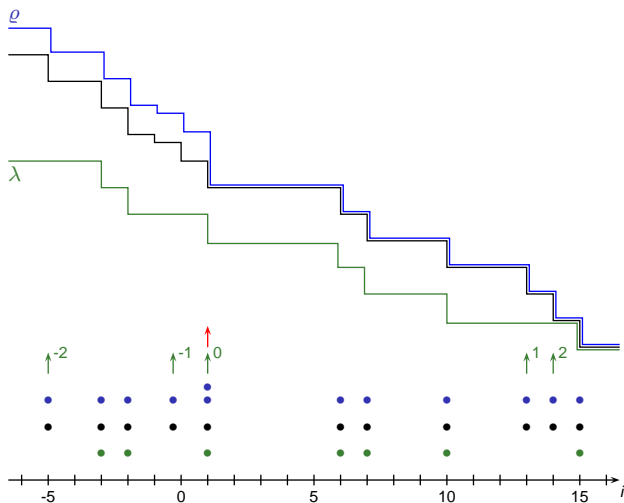
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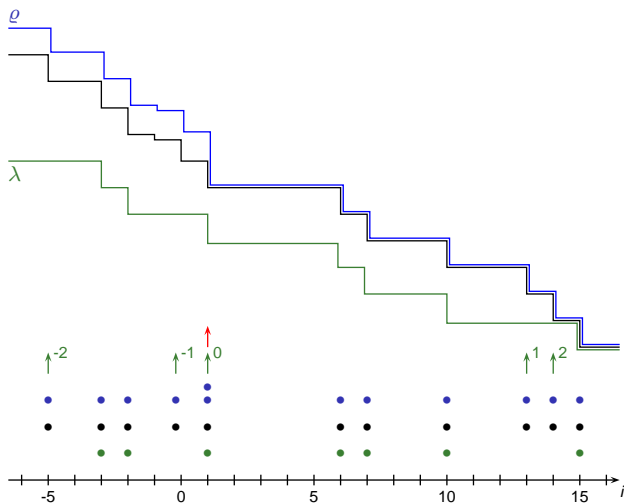
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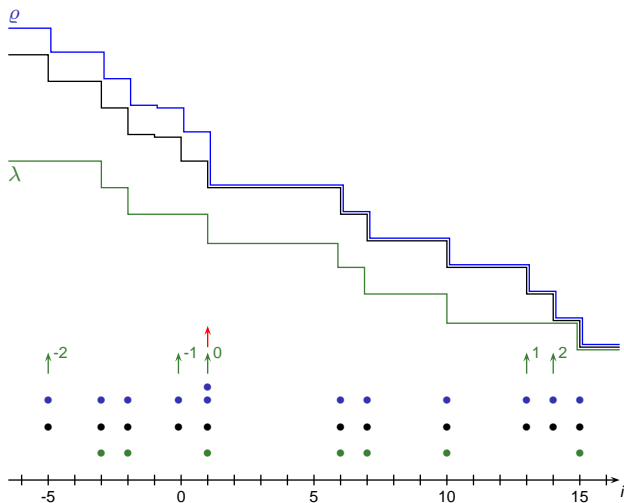
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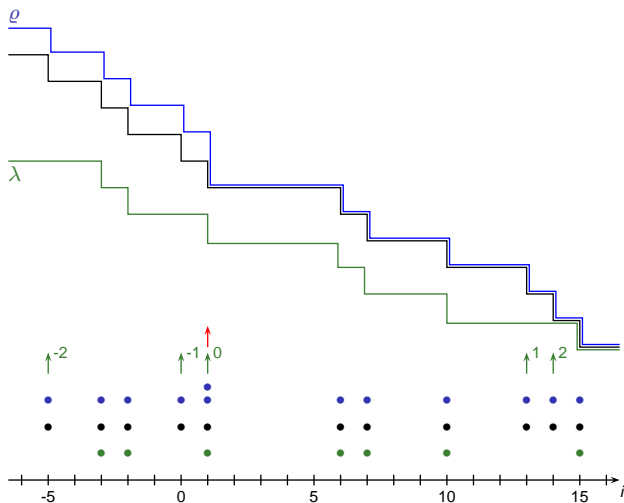
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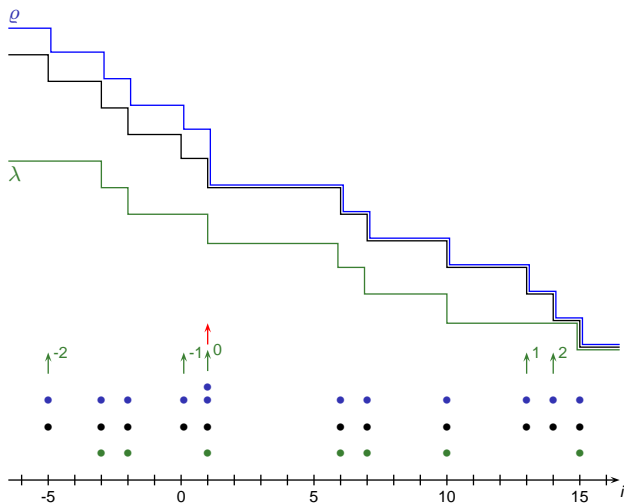


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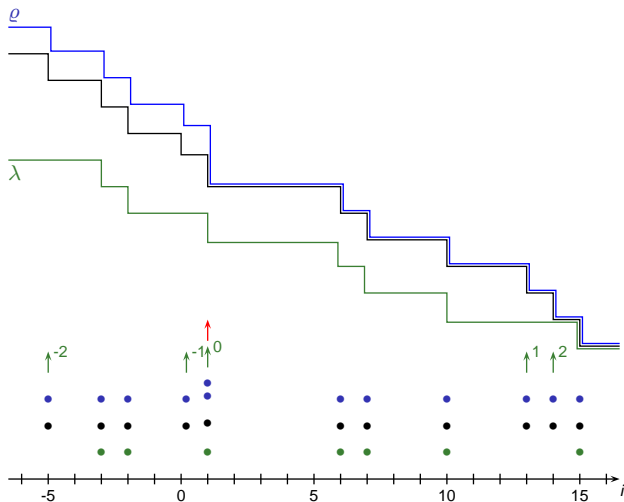
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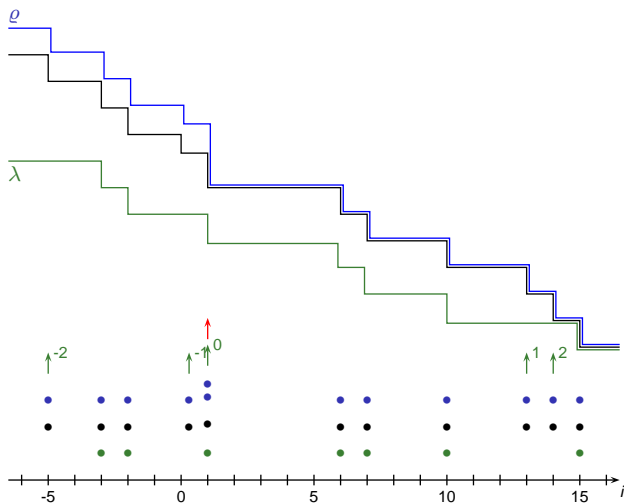
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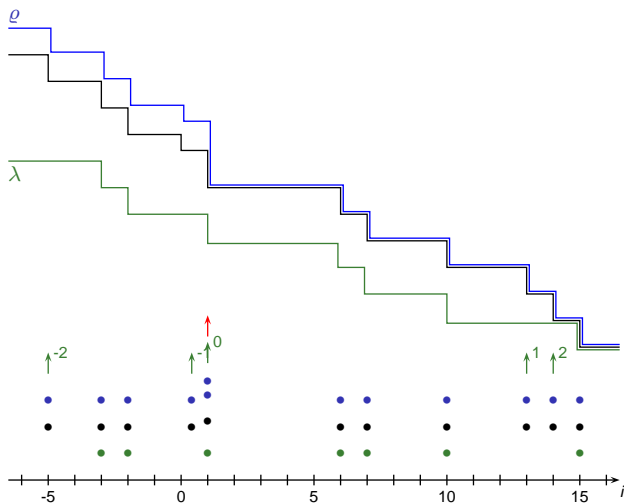
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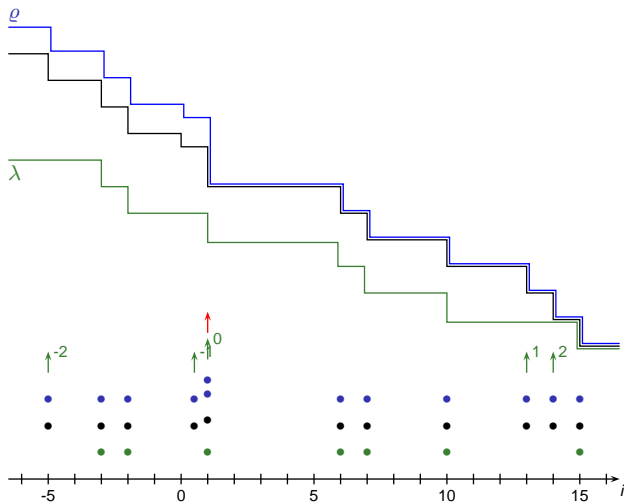
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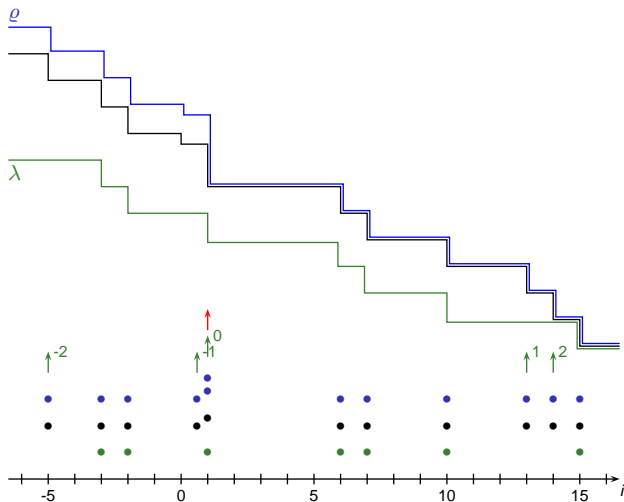
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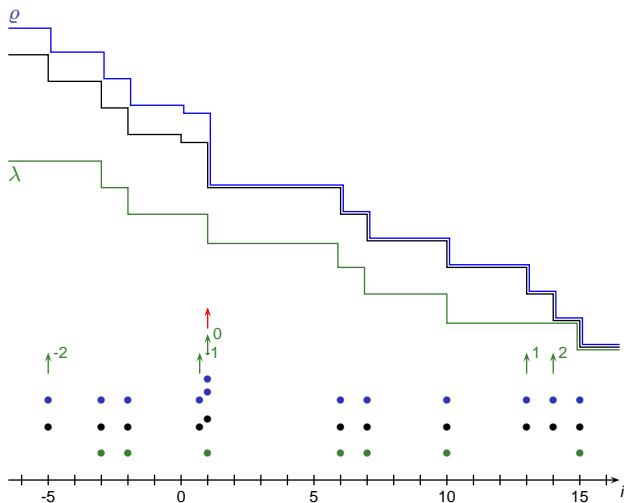
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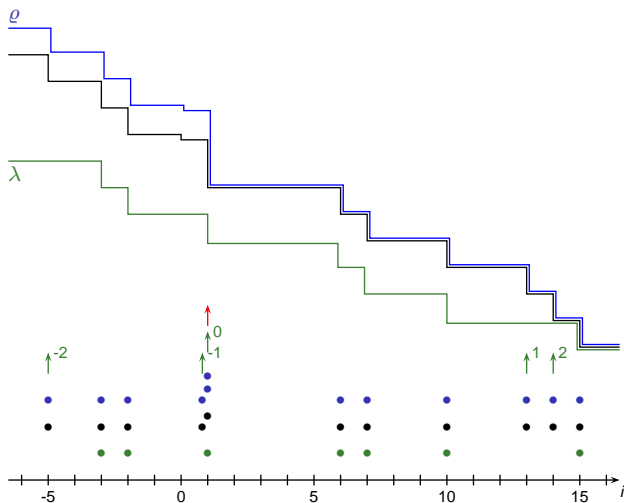
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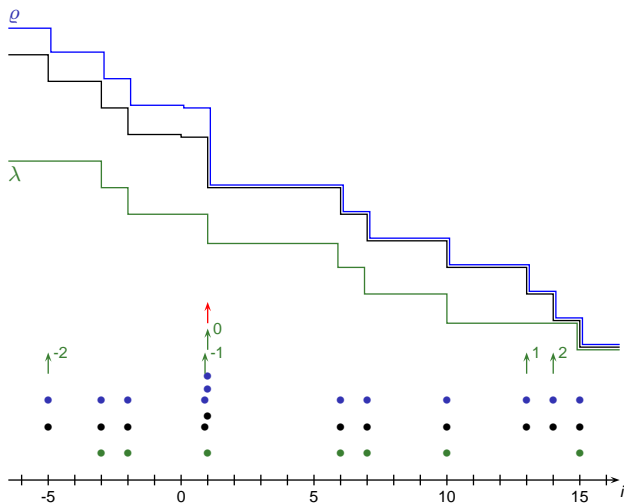


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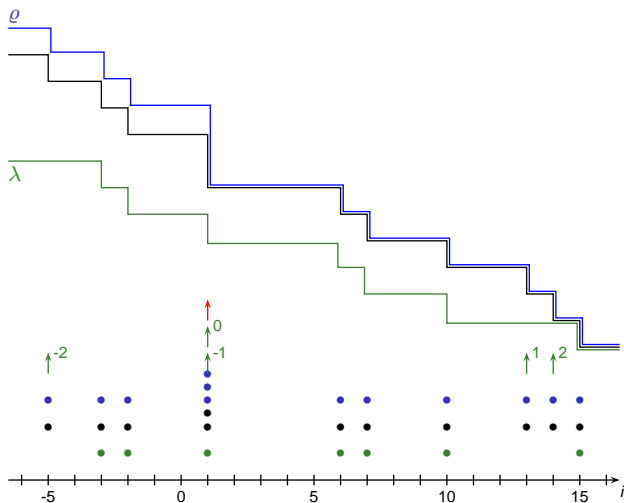
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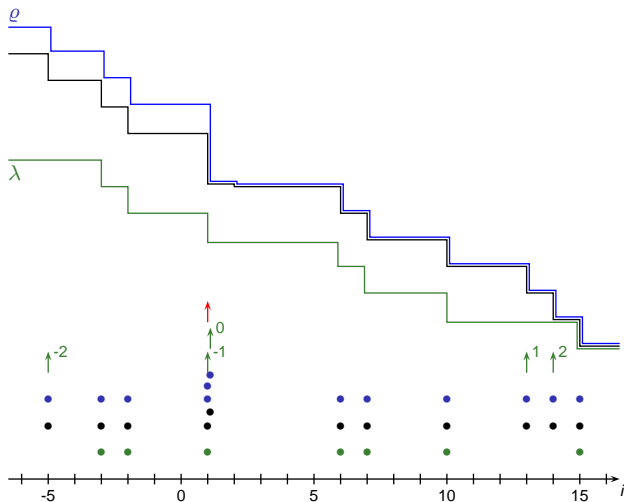
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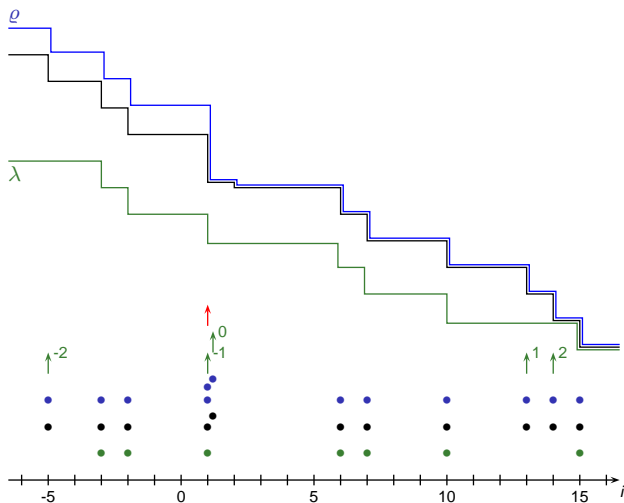
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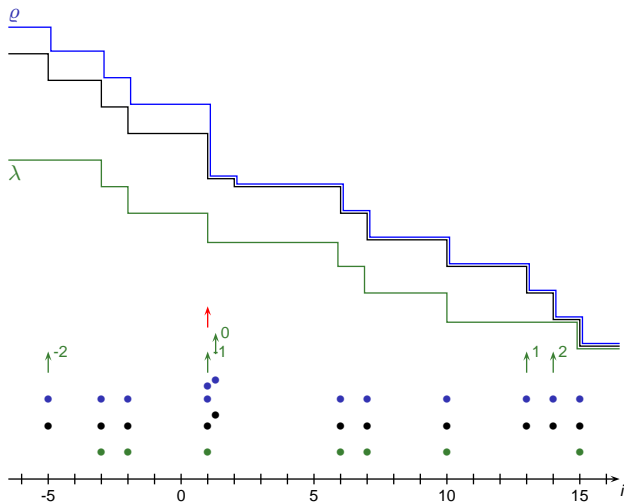
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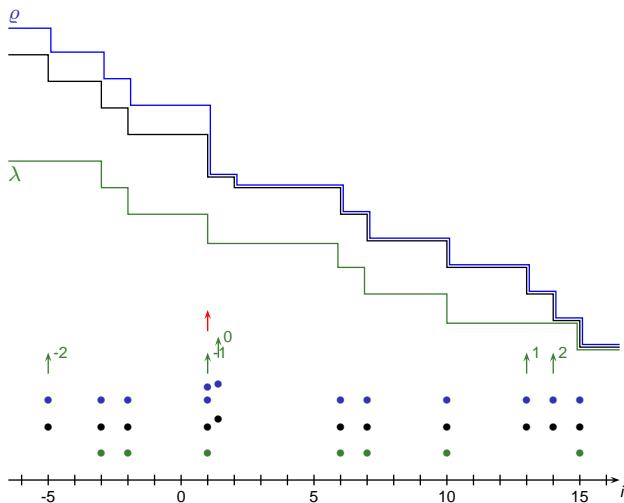
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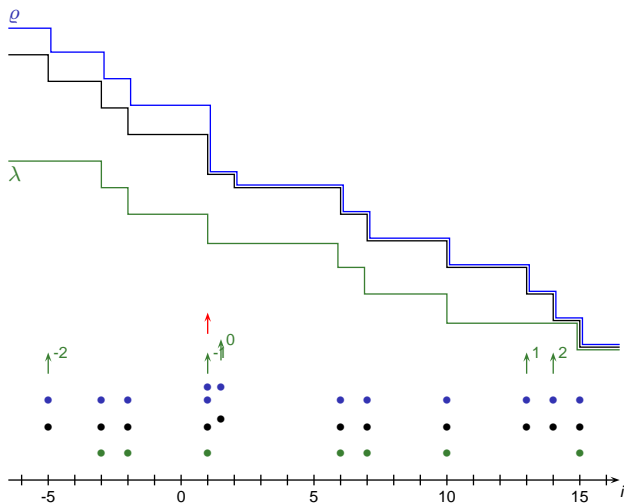
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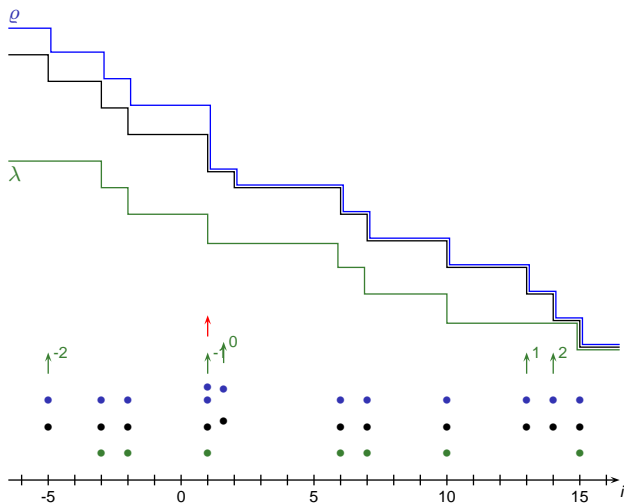
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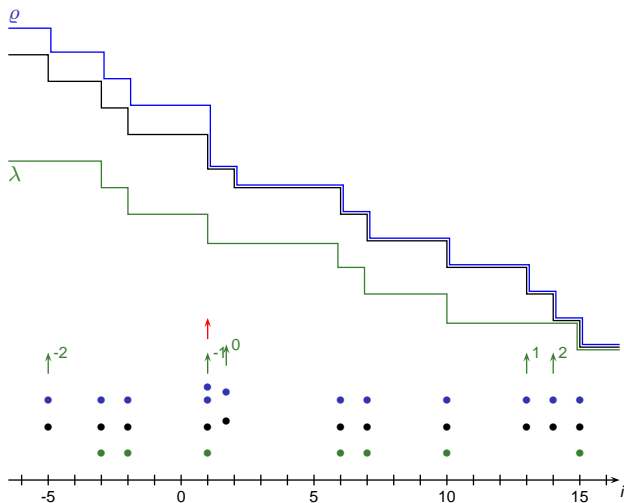


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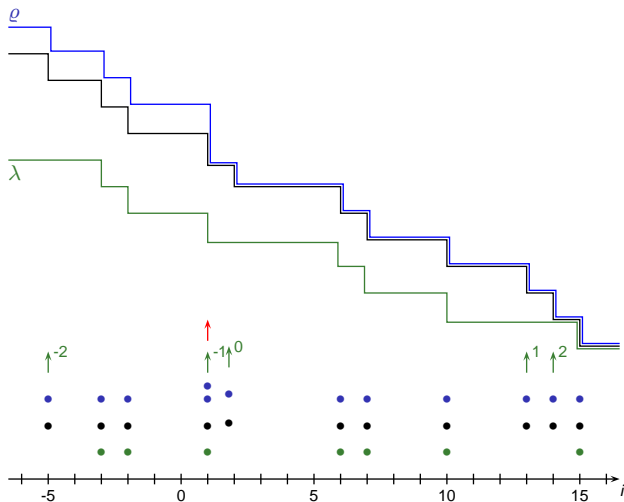
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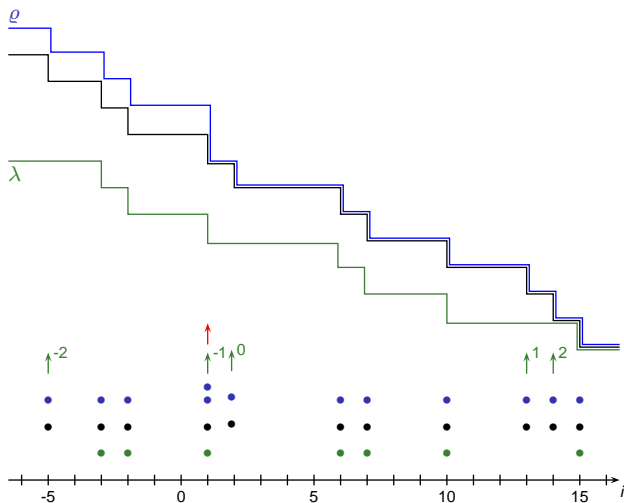
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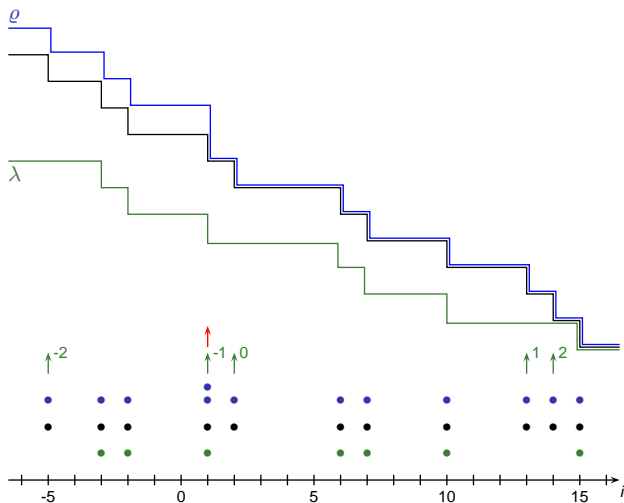
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## Microscopic convexity/concavity

We say that a model has the **microscopic convexity property**, if there is such a three-process coupling by which  $Q(t) \geq X(t)$ —**tight error** can be achieved.

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## Normal fluctuations:

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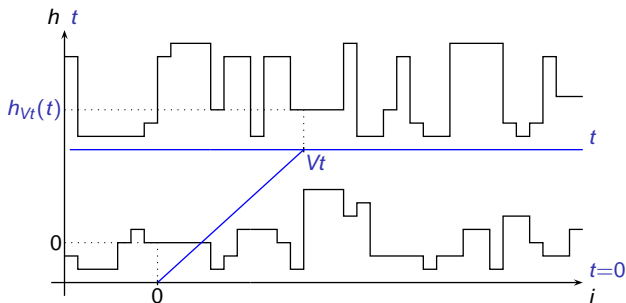


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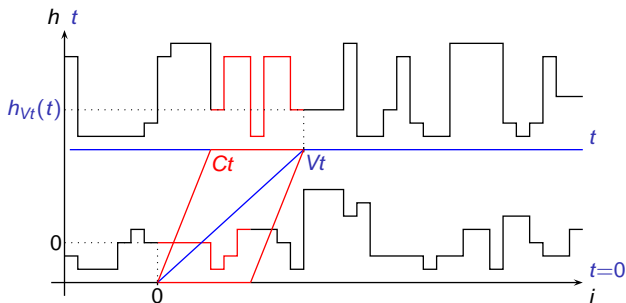
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Initial fluctuations are transported along the characteristics on this scale.

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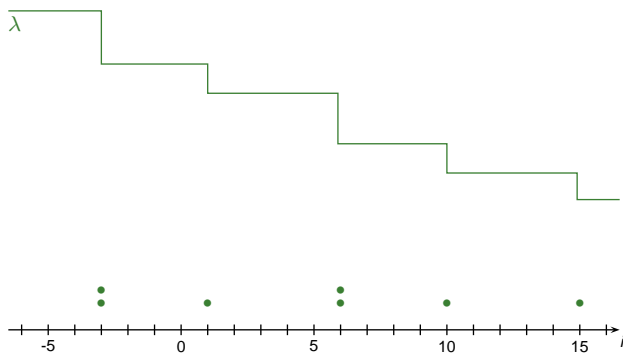
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There is a huge literature now on limit distribution results, using  
combinatorial and asymptotic analytic tools.

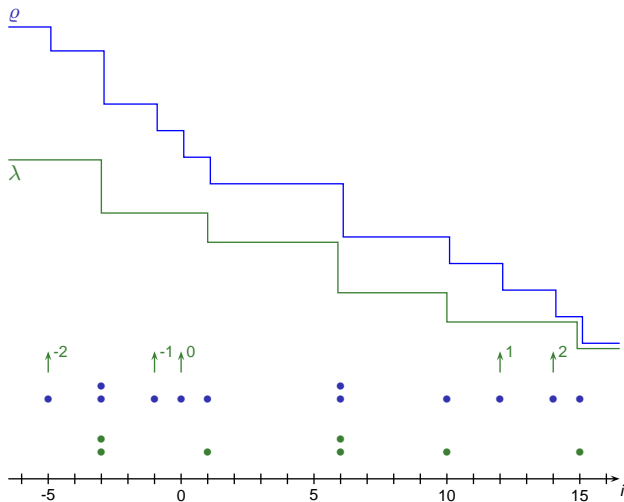
# Proof: many second class particles



Second class particle current: difference in growth.

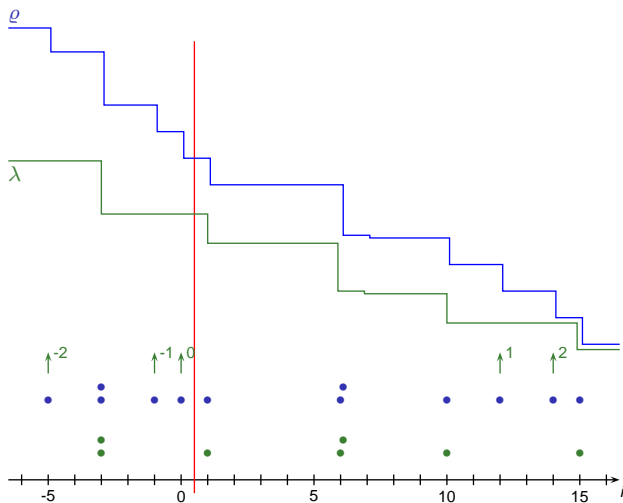


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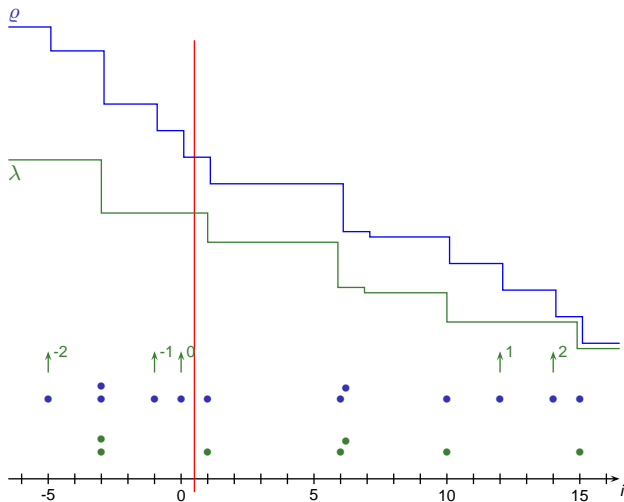
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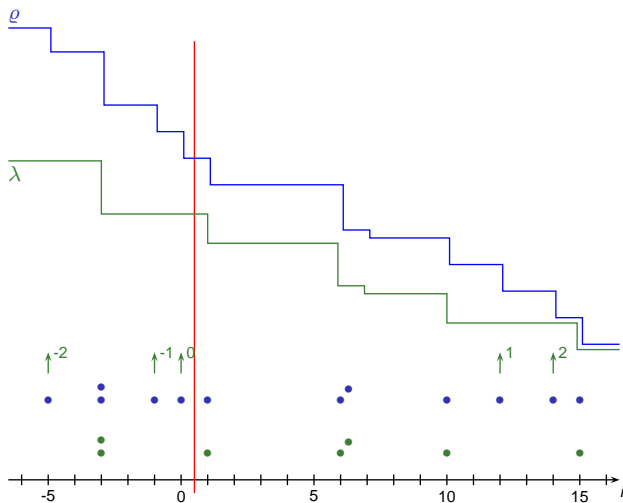
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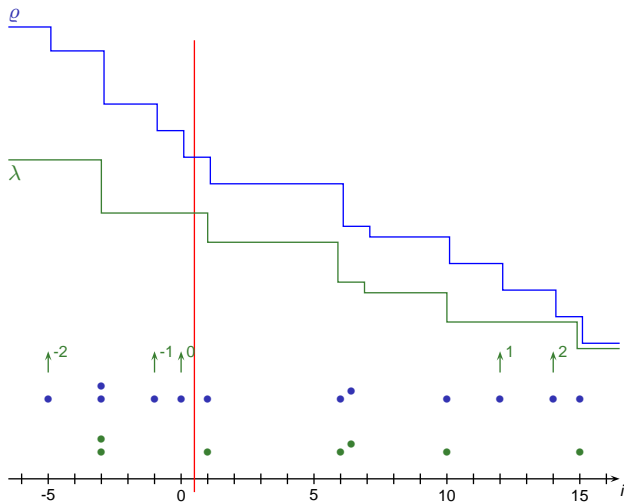
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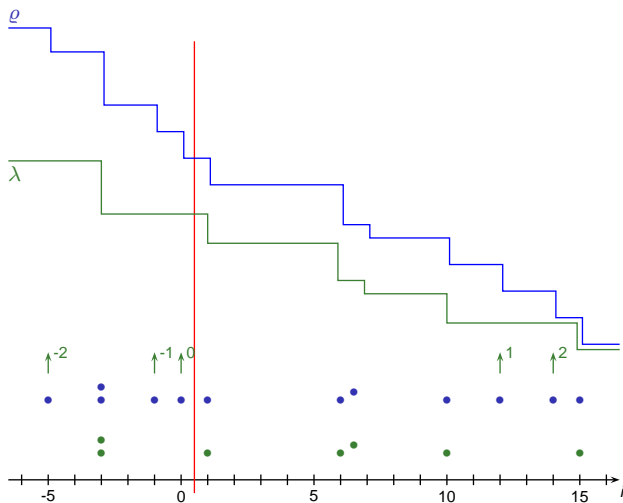
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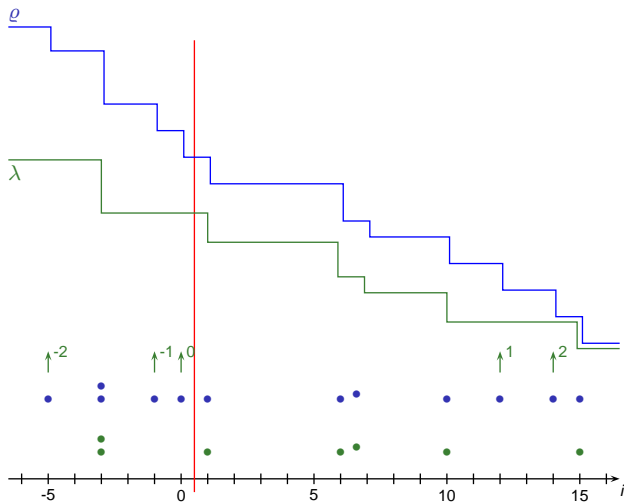
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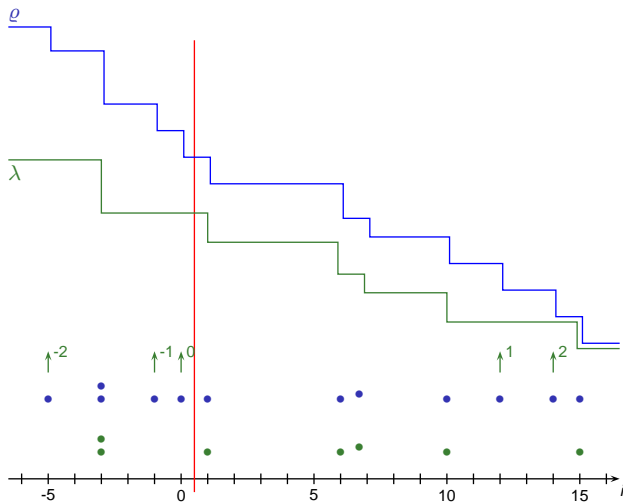
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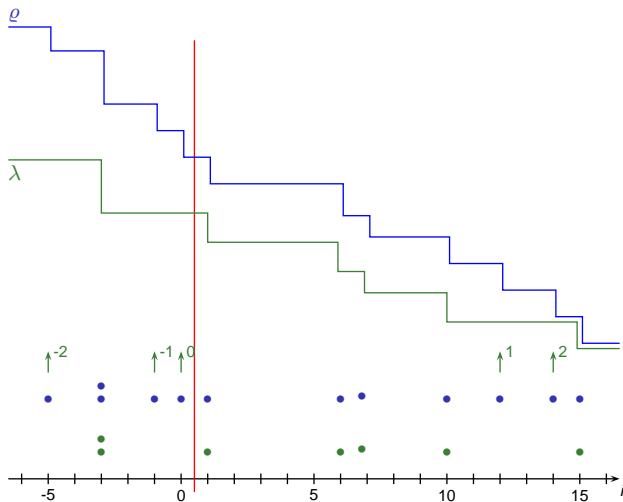
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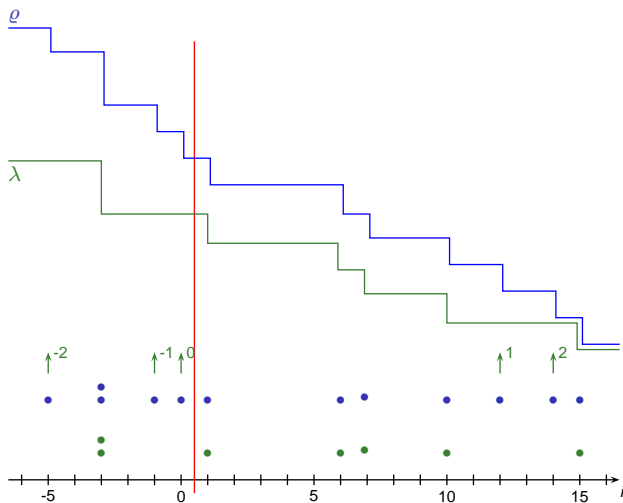


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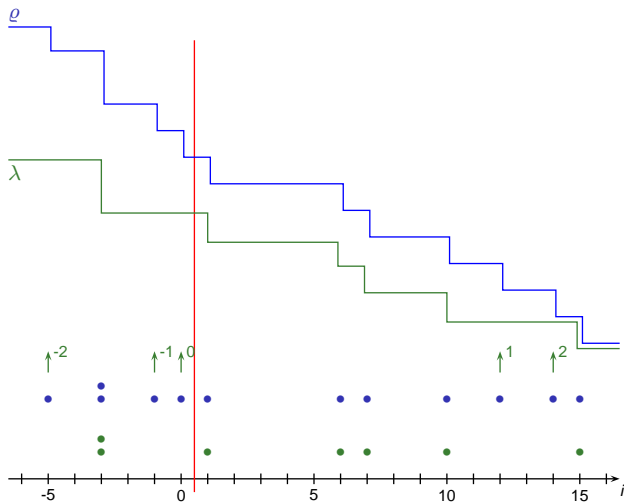
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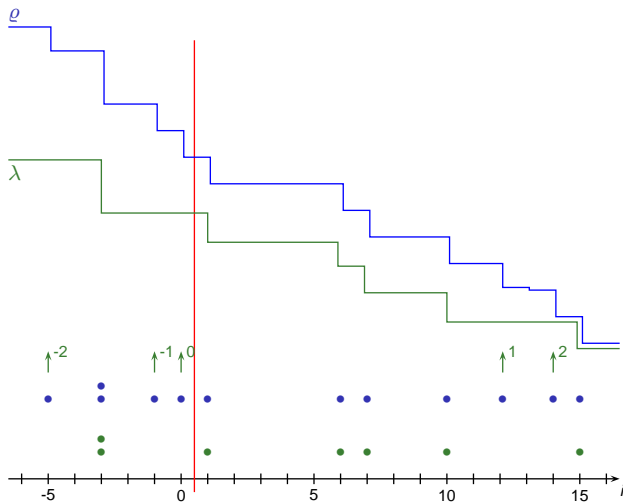
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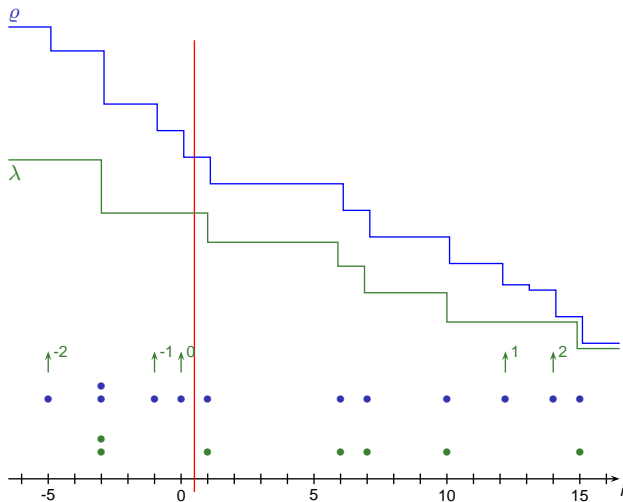
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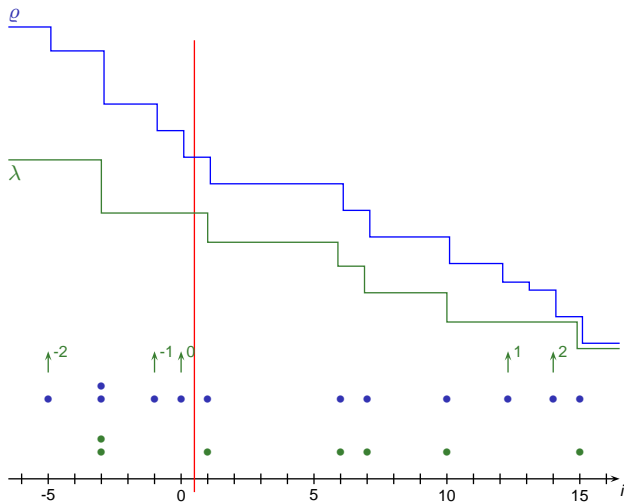
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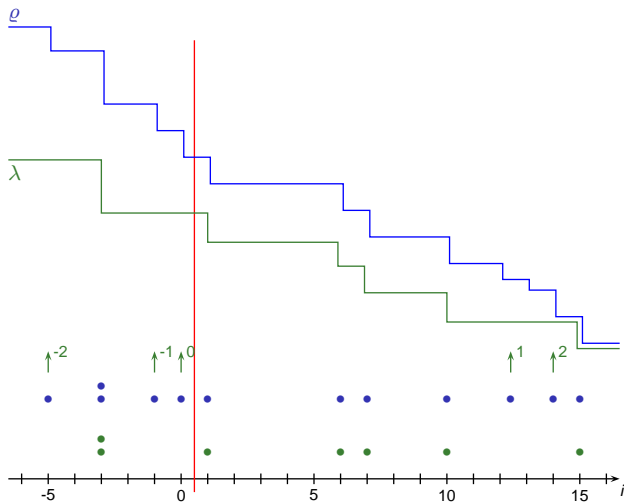
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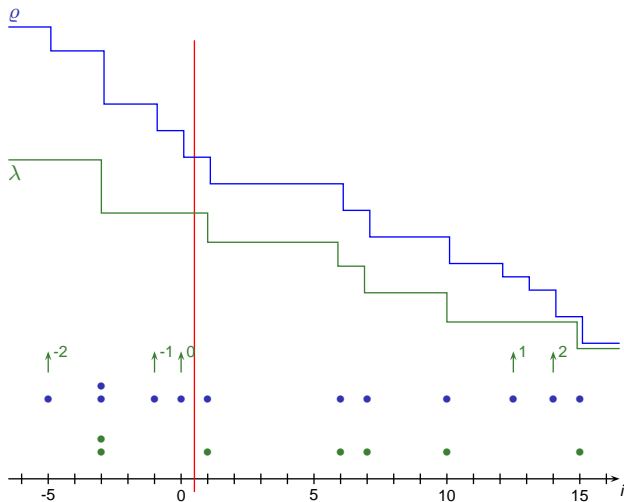
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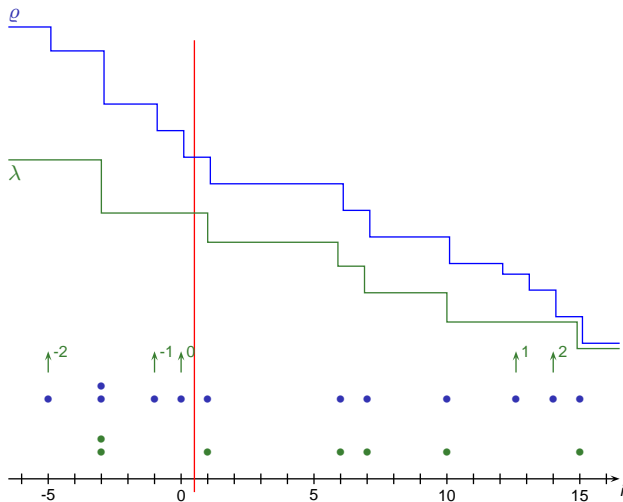
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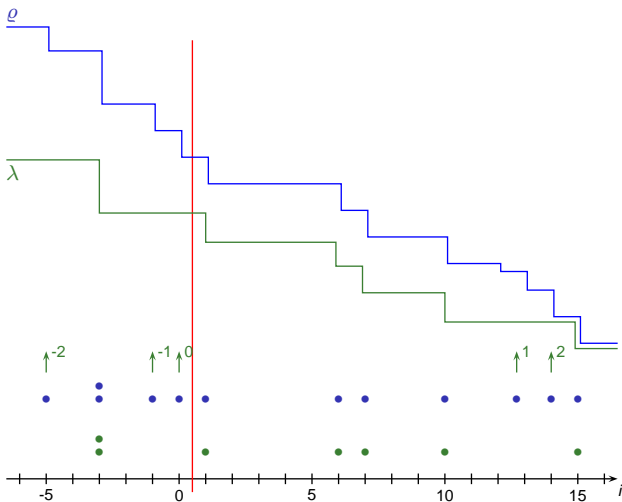


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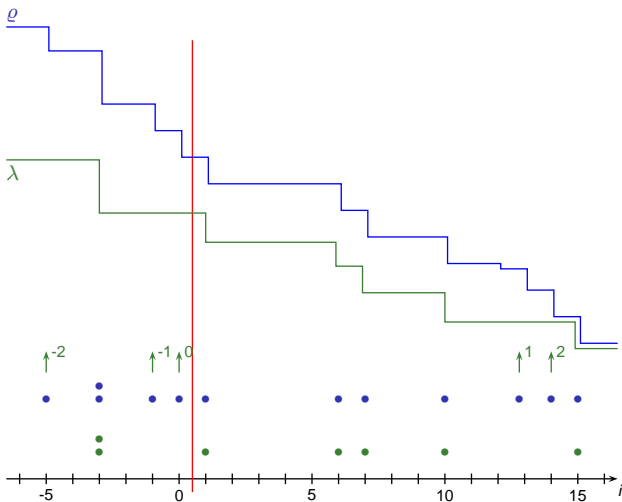
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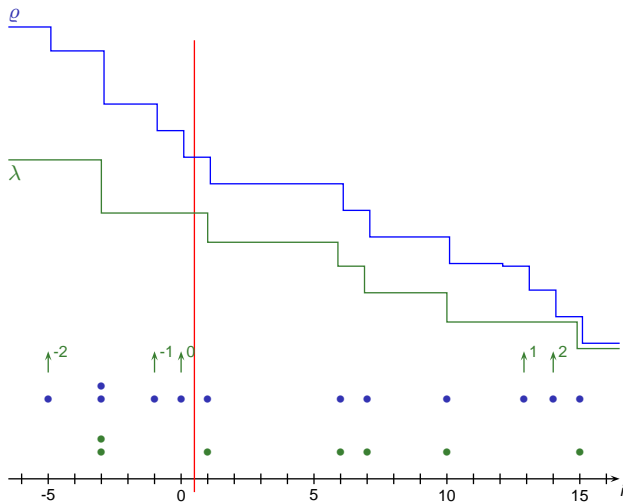
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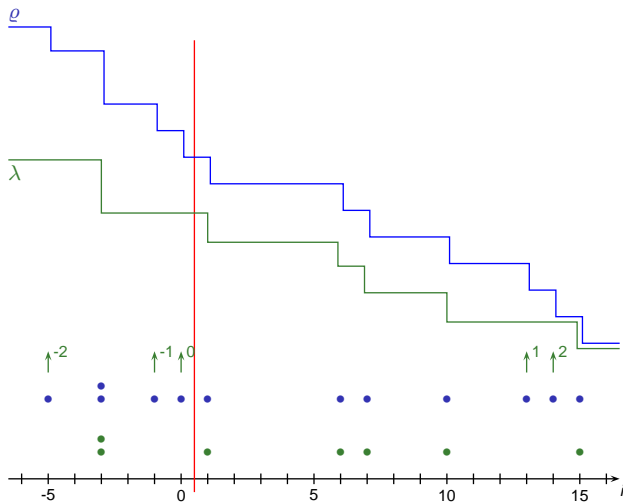
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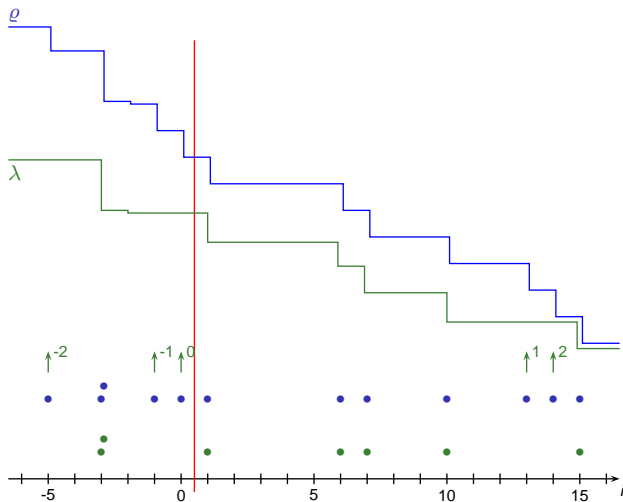
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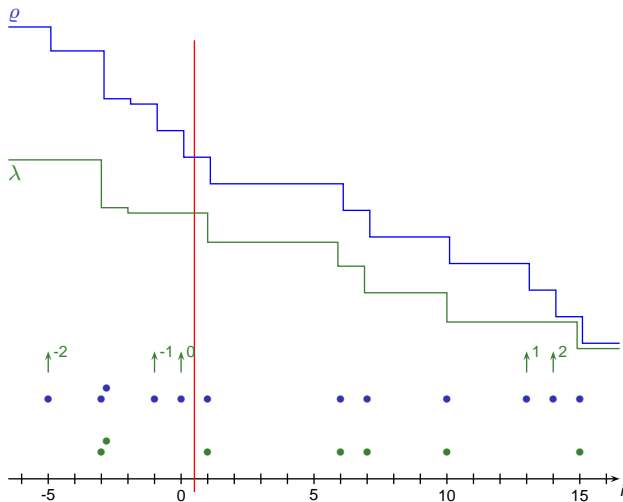
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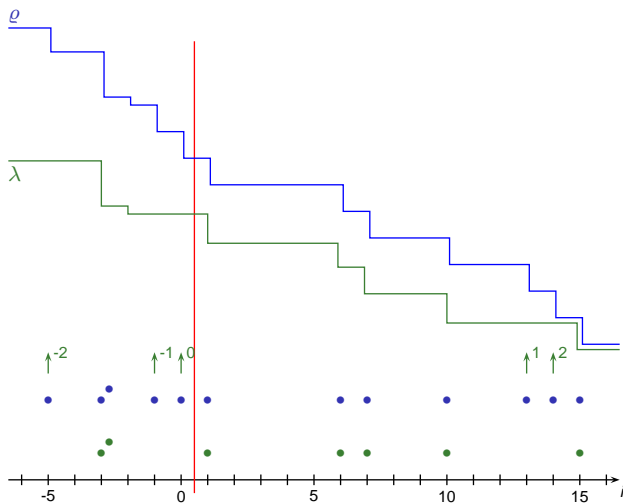
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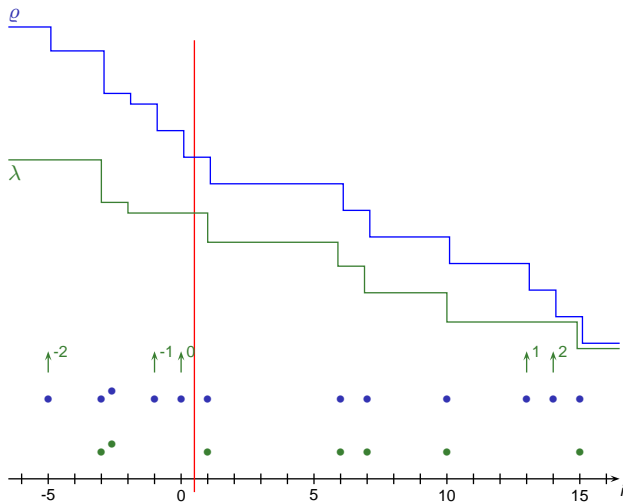
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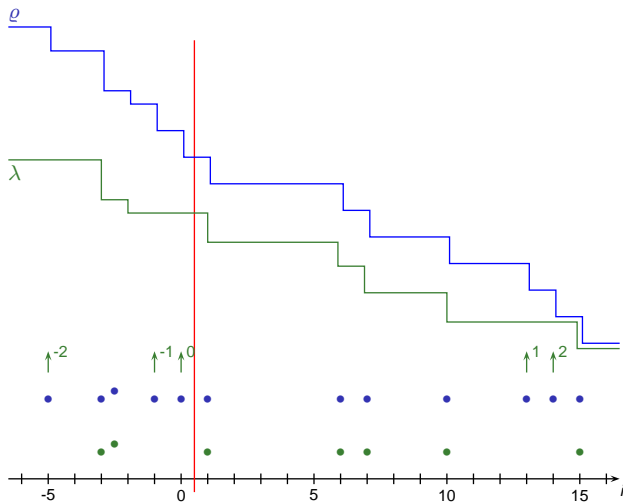


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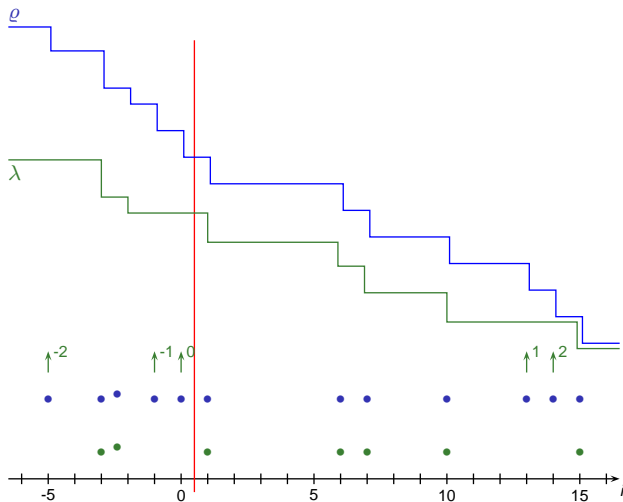
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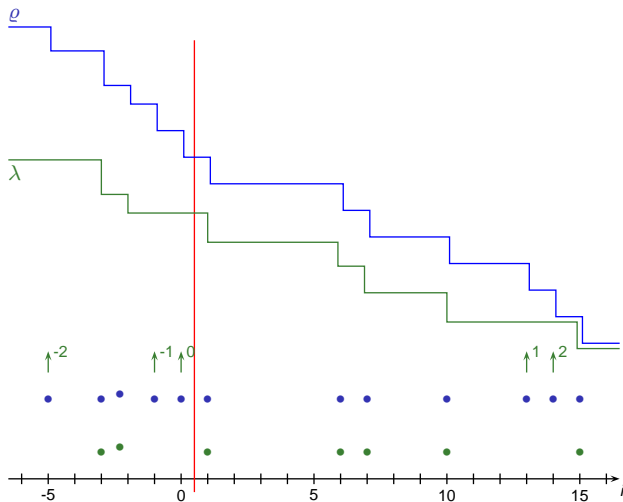
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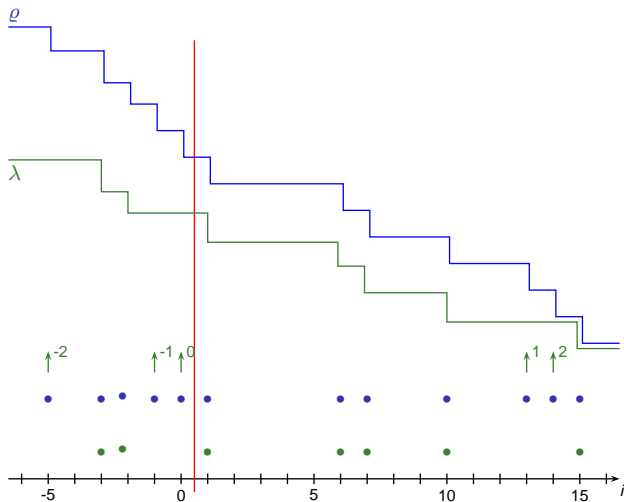
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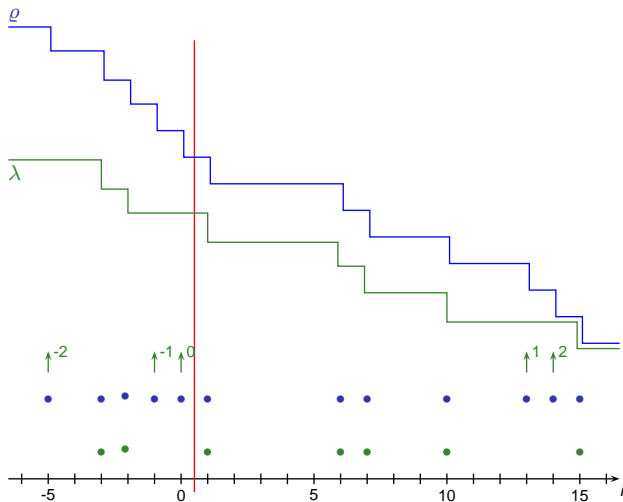
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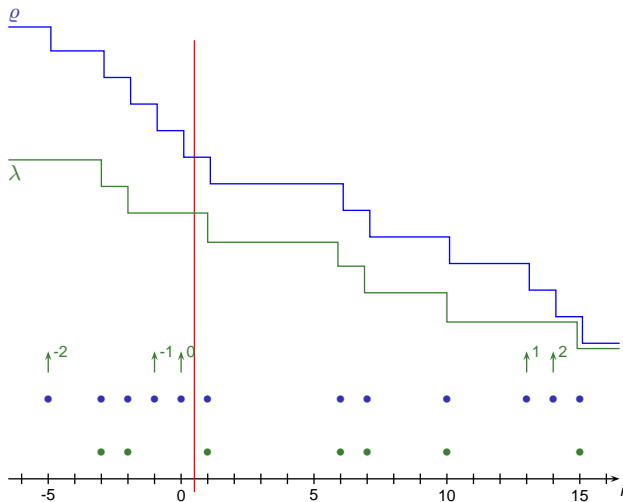
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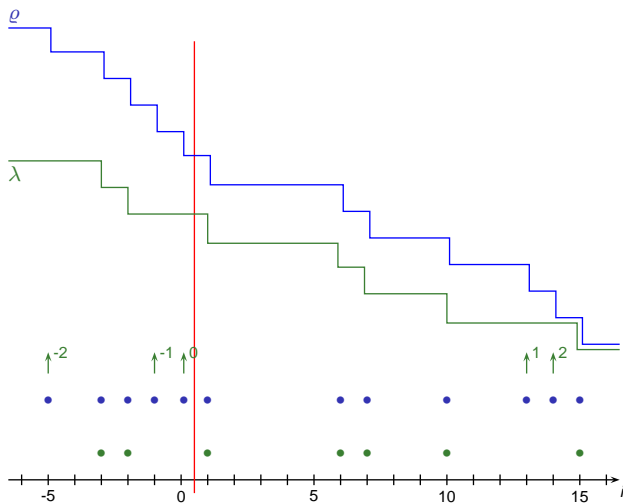
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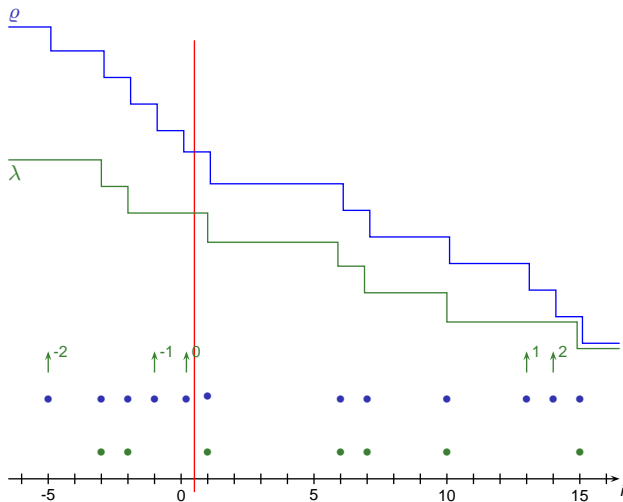
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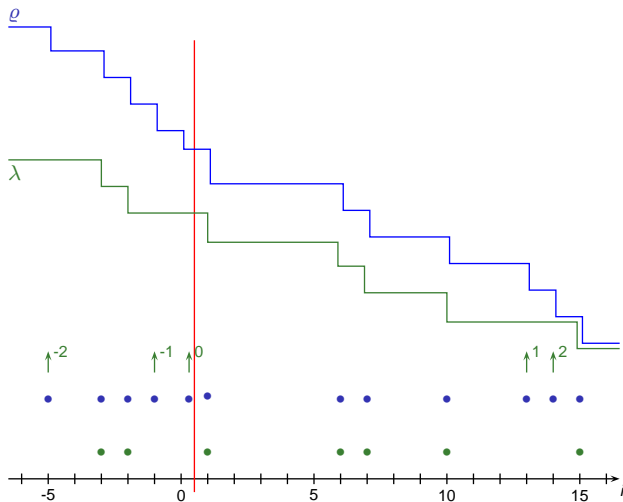


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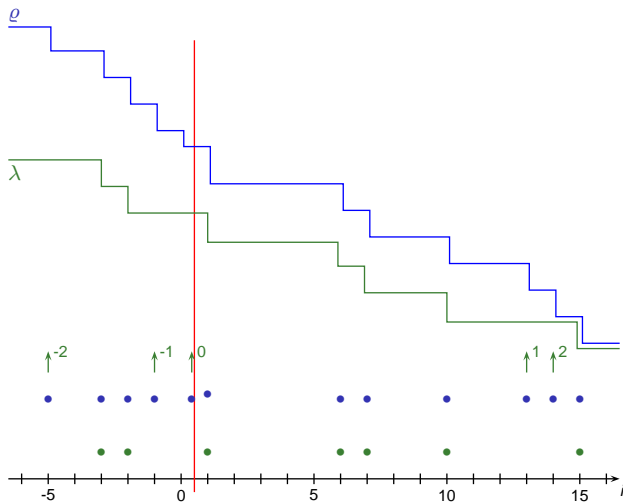
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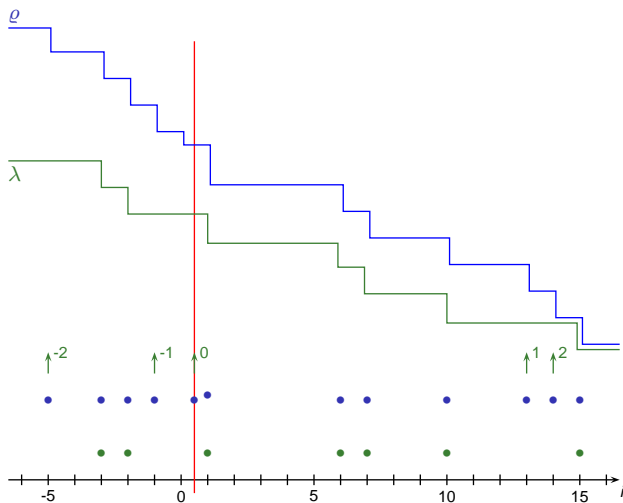
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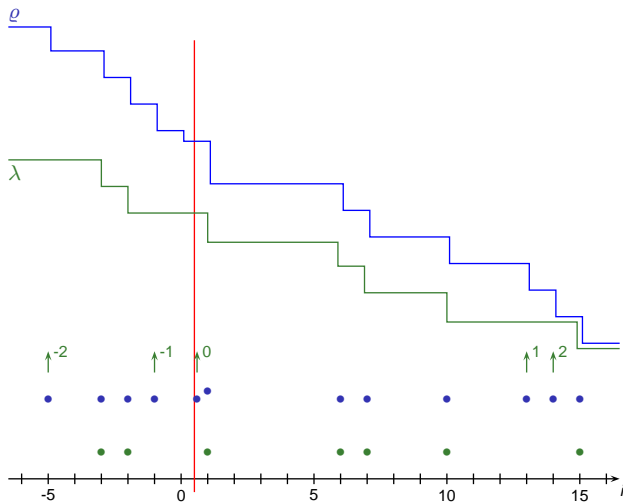
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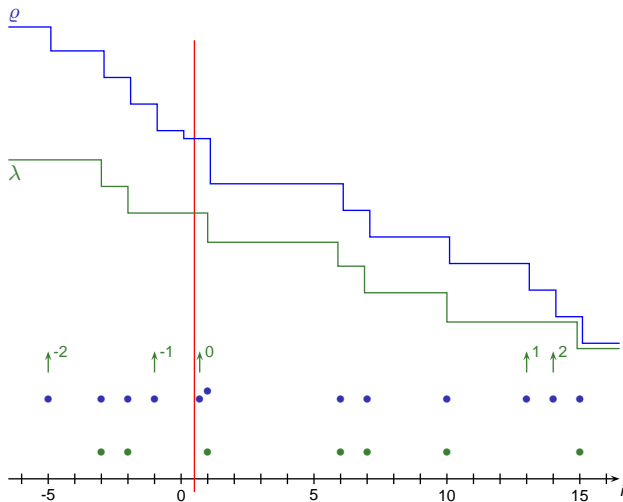
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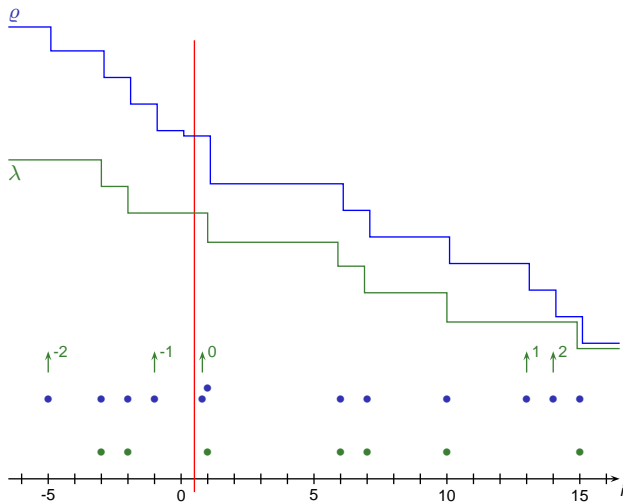
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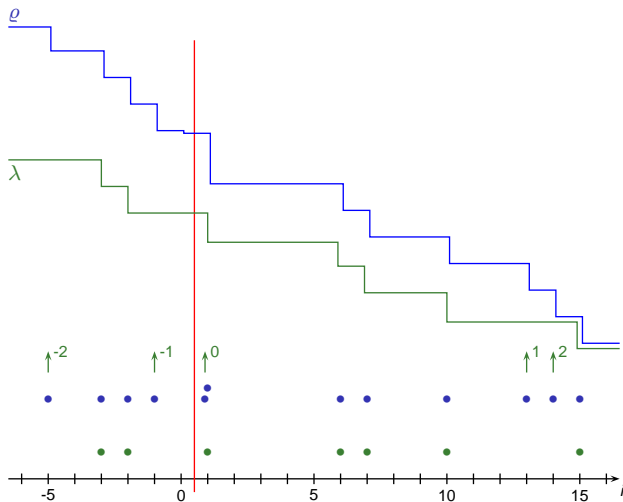
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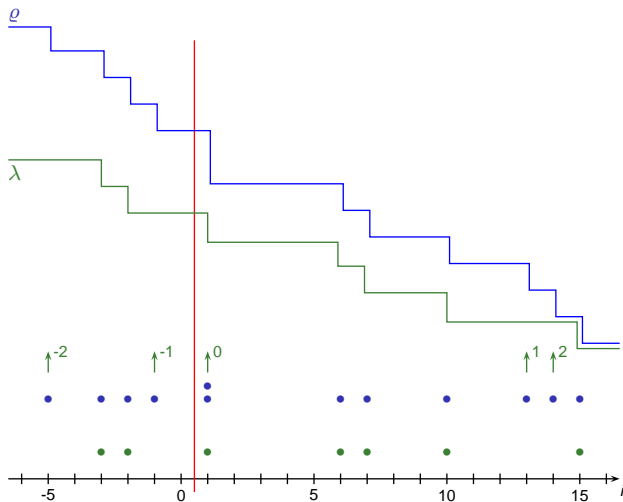
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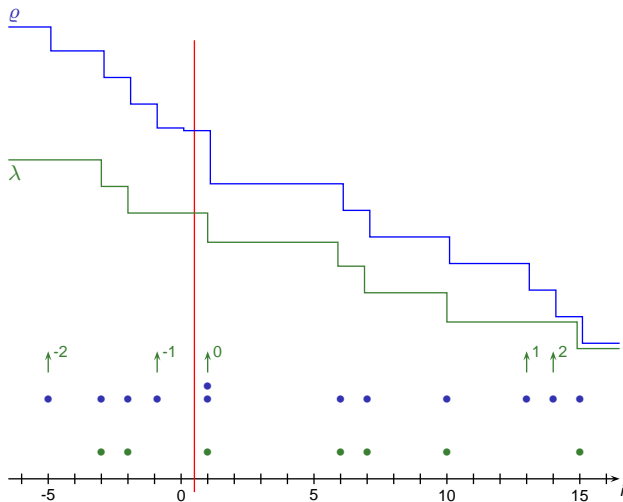


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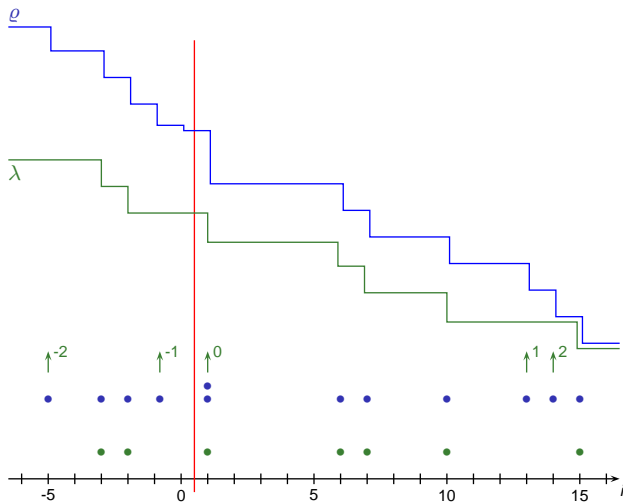
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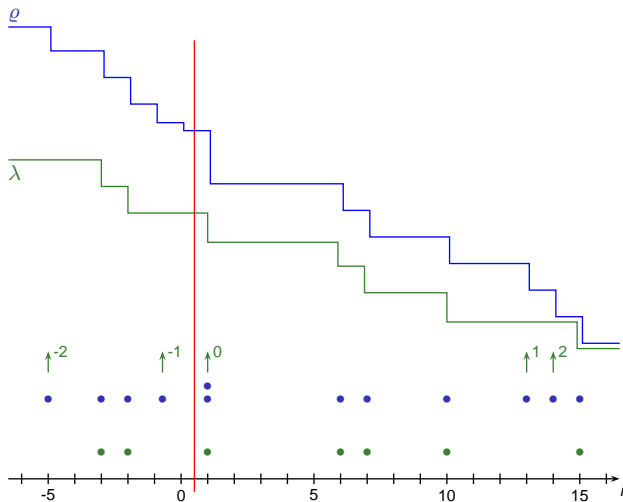
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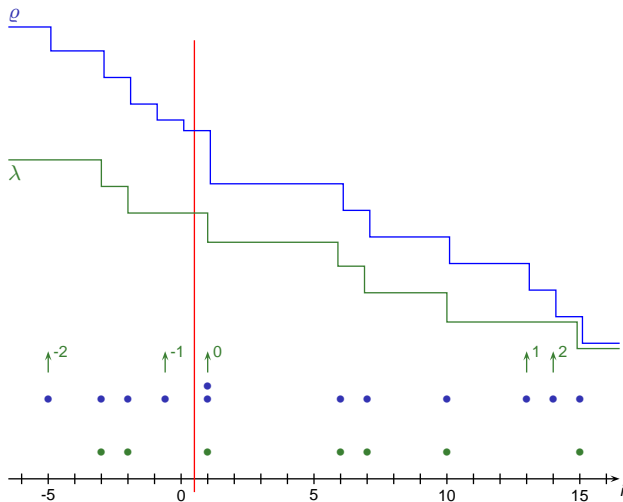
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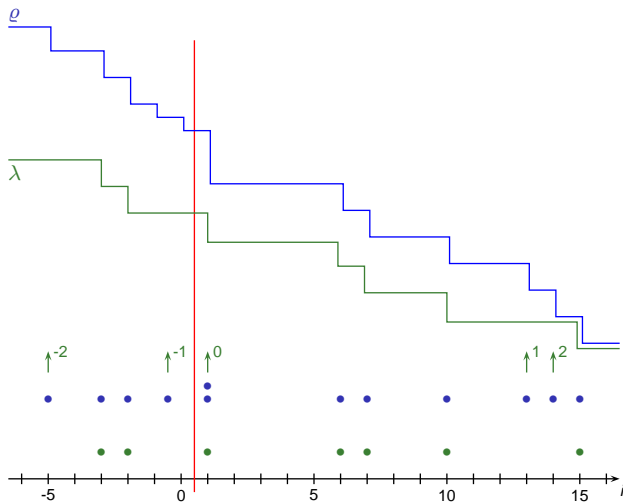
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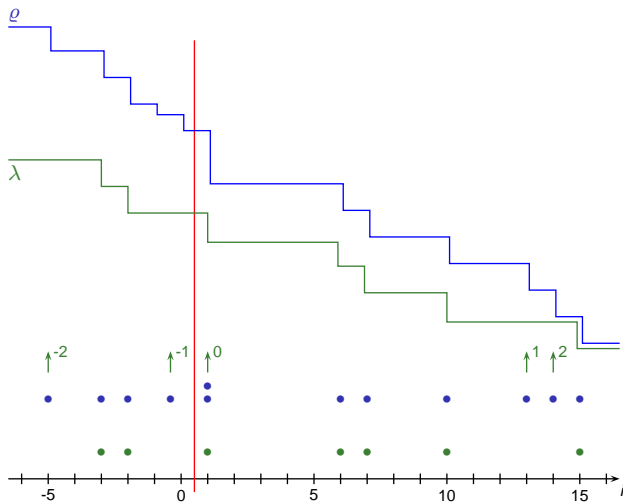
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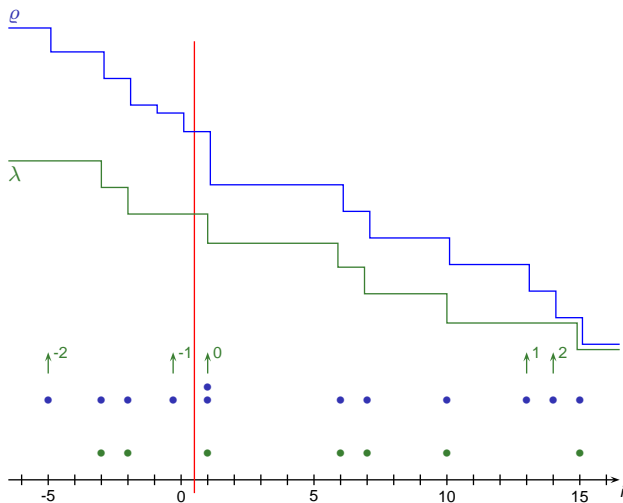
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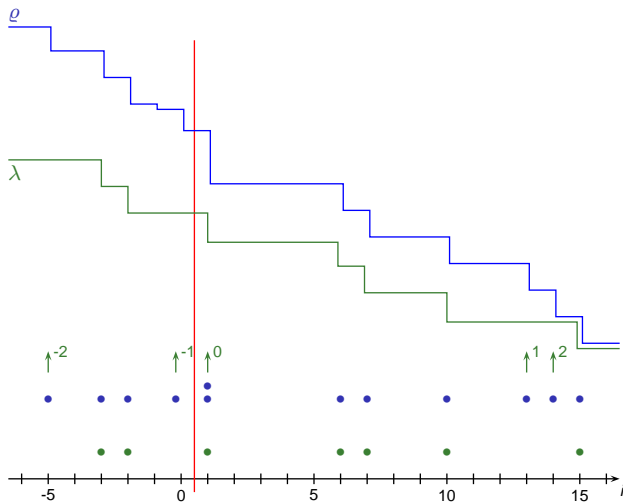
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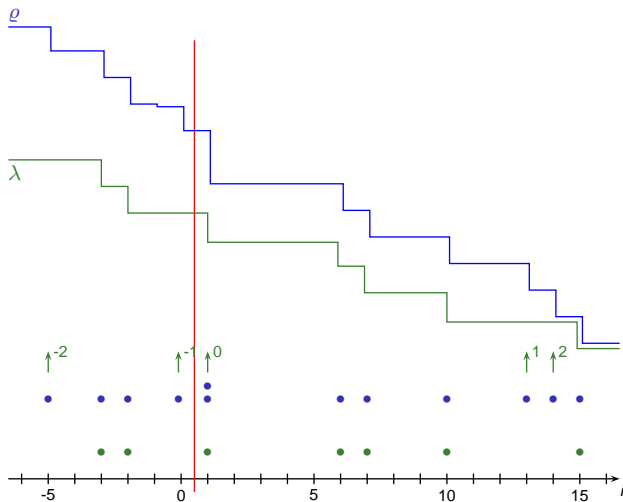


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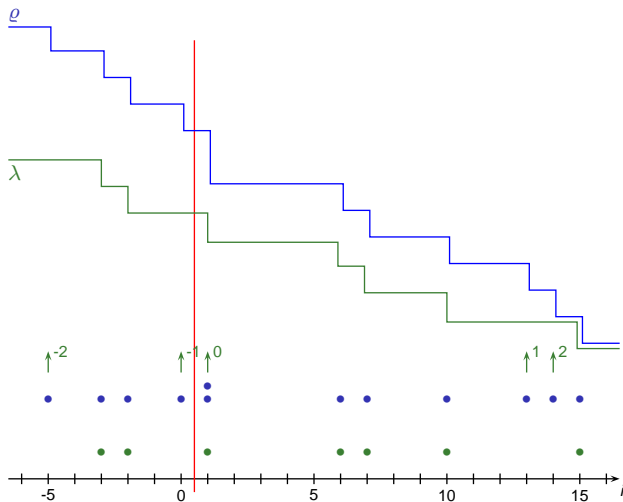
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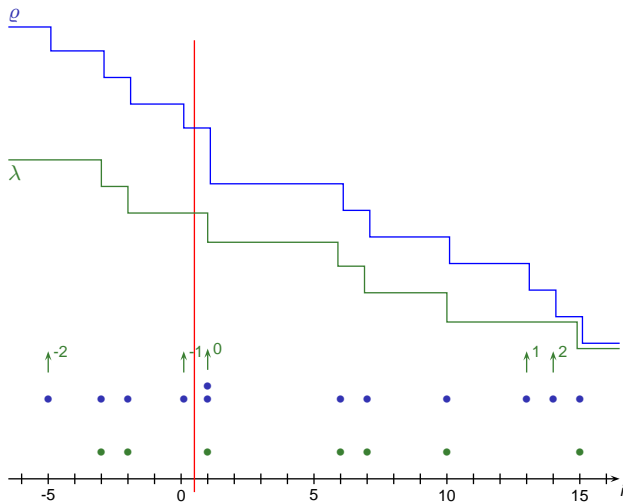
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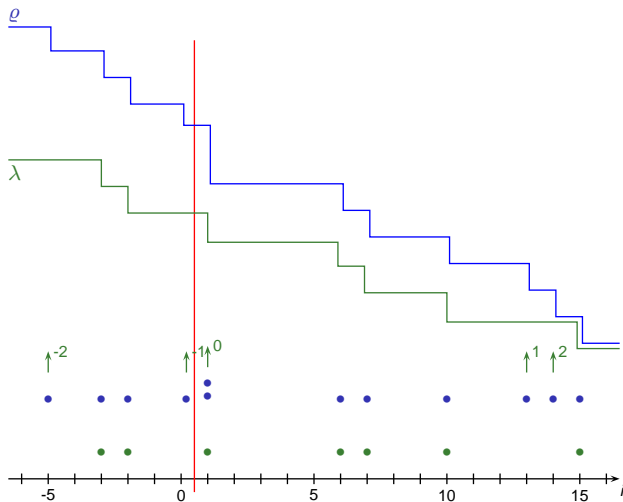
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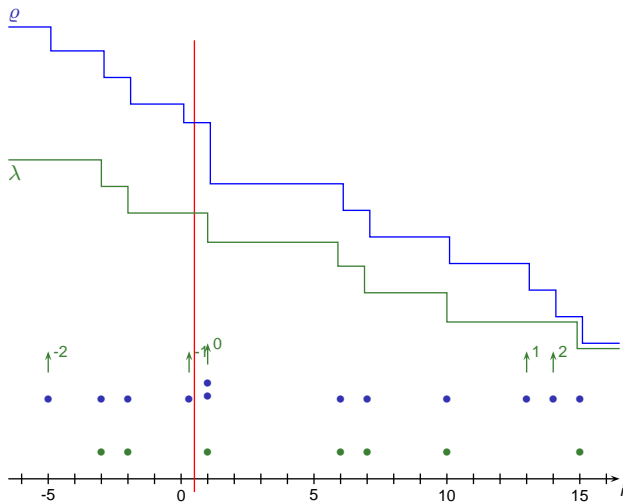
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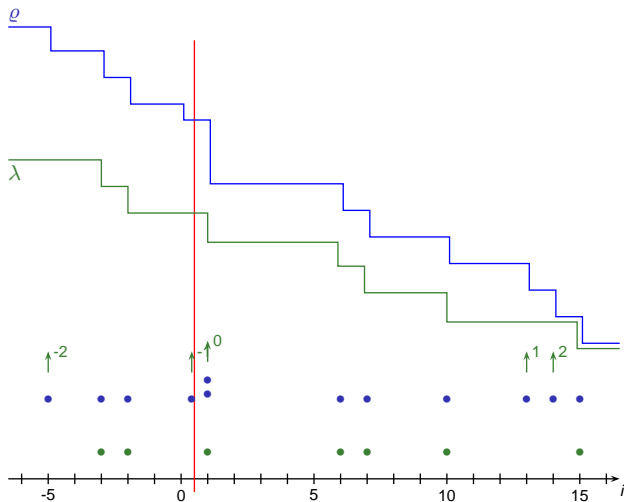
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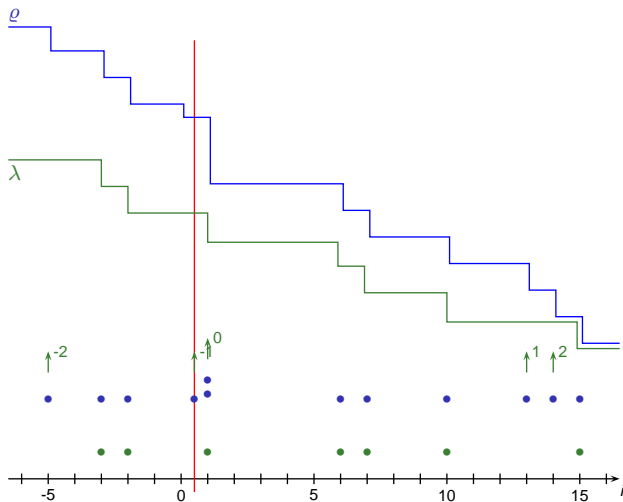
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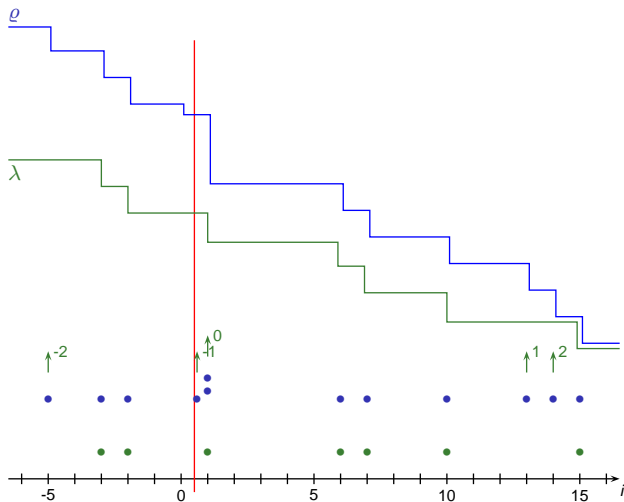
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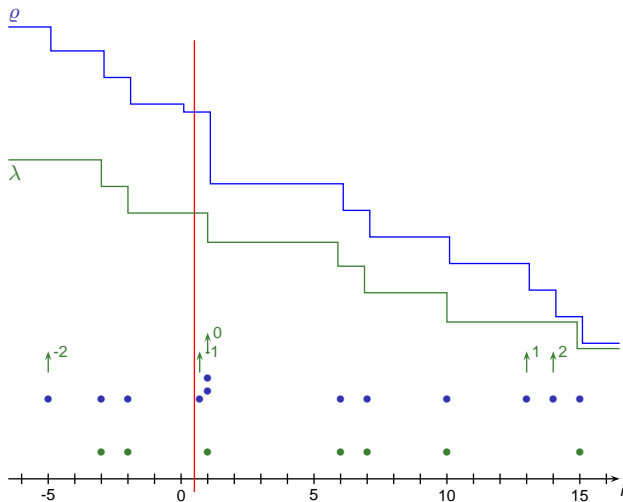


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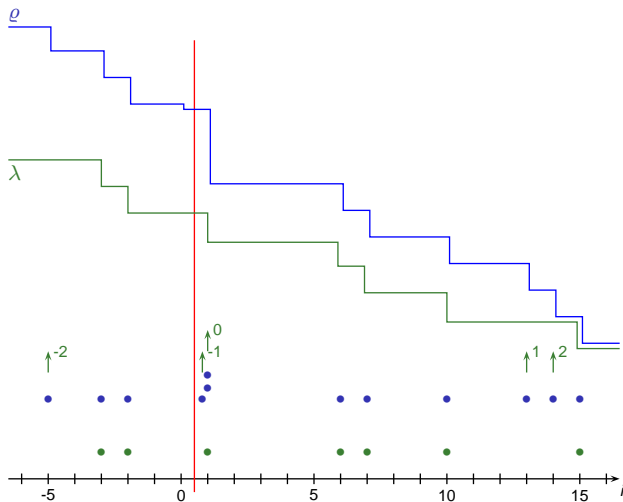
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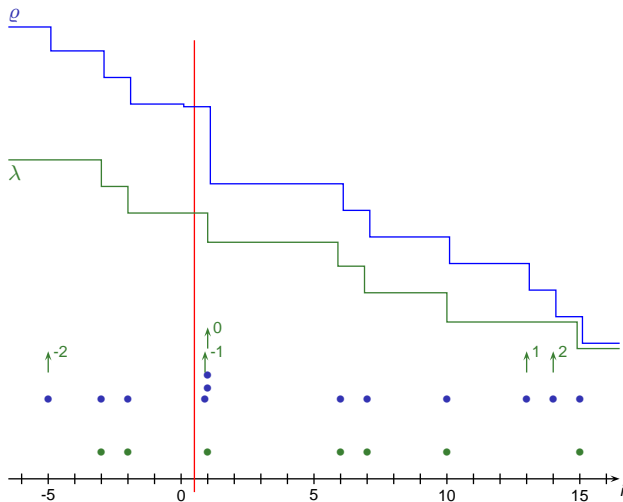
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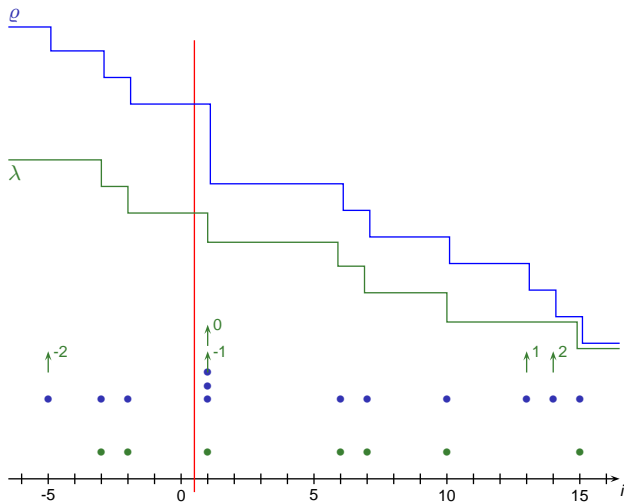
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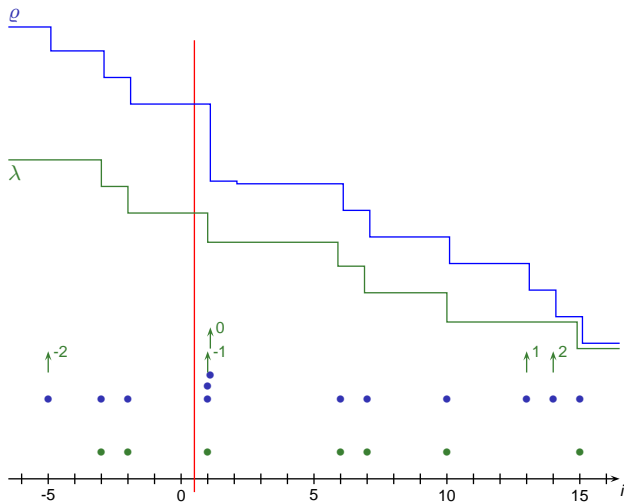
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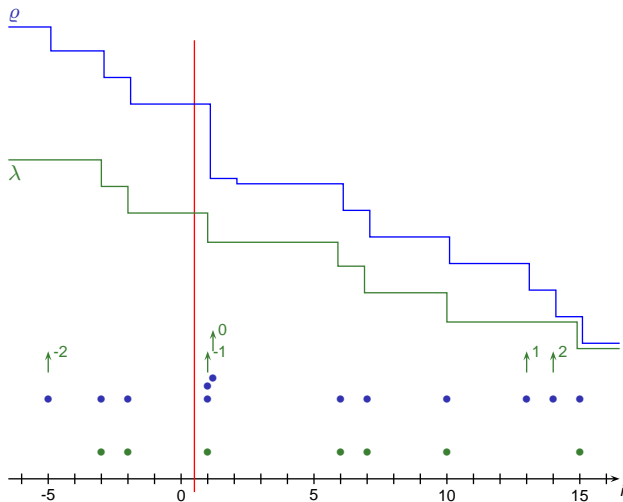
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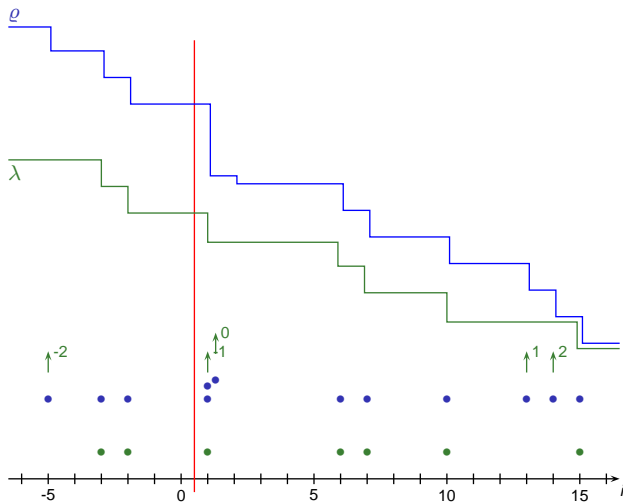
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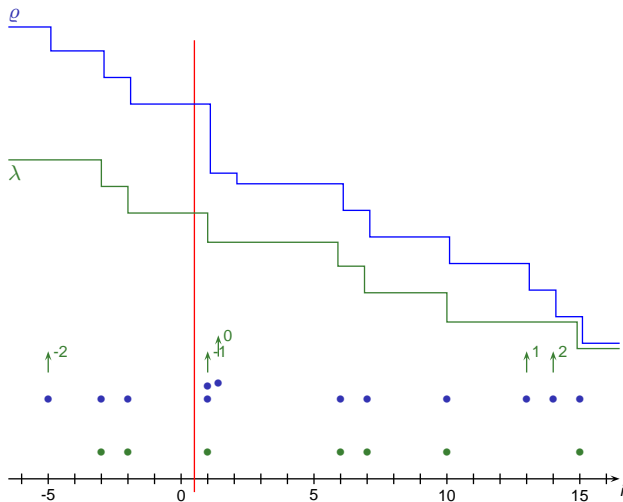
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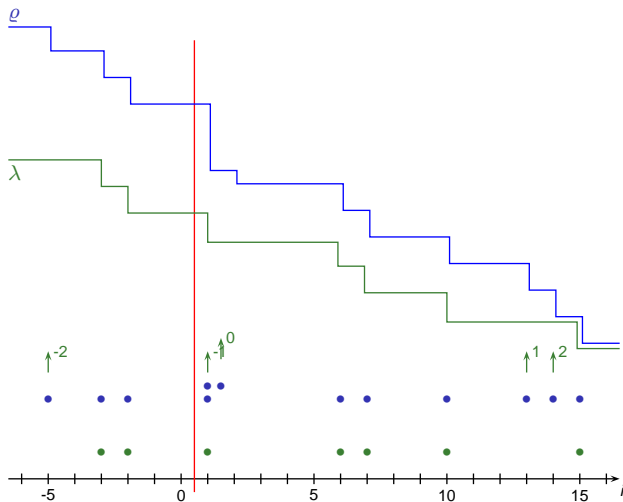


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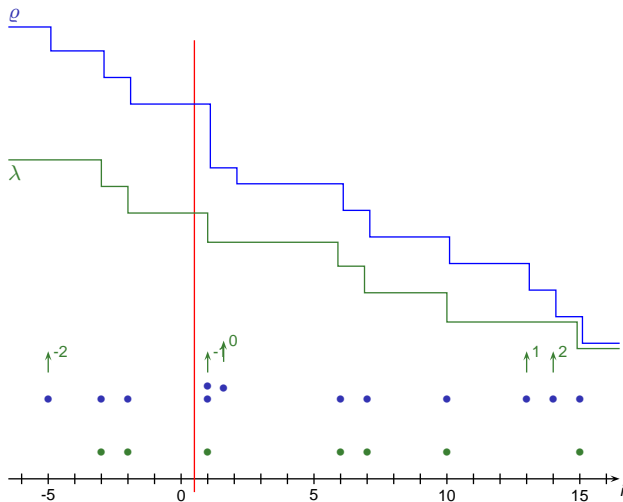
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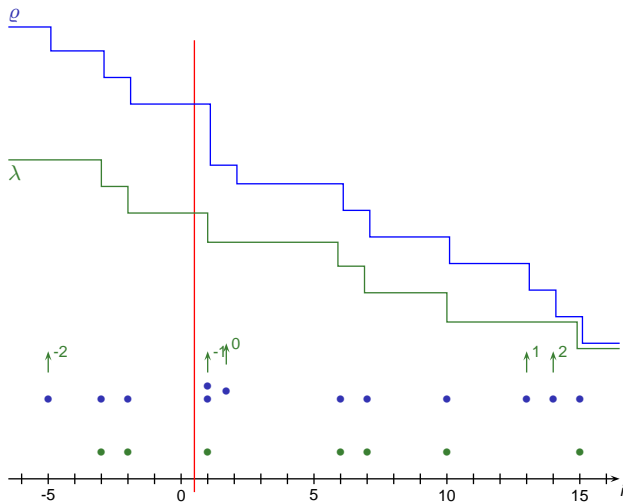
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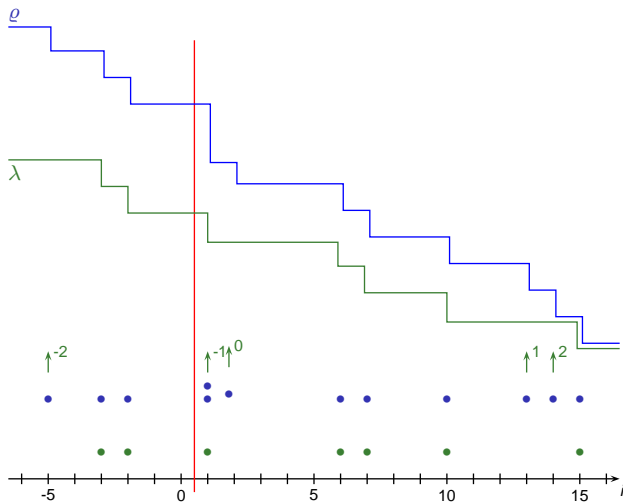
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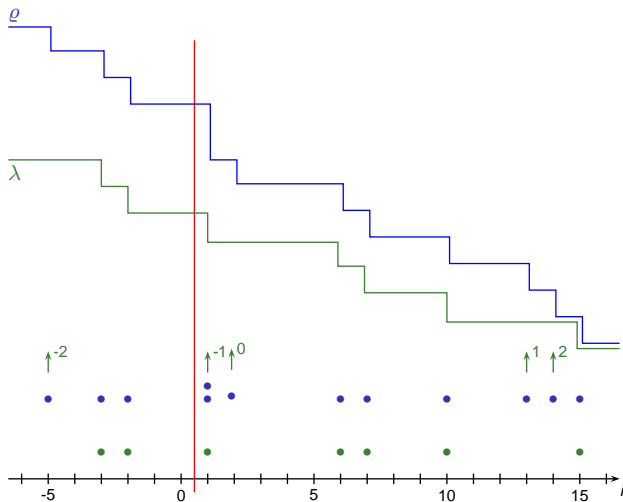
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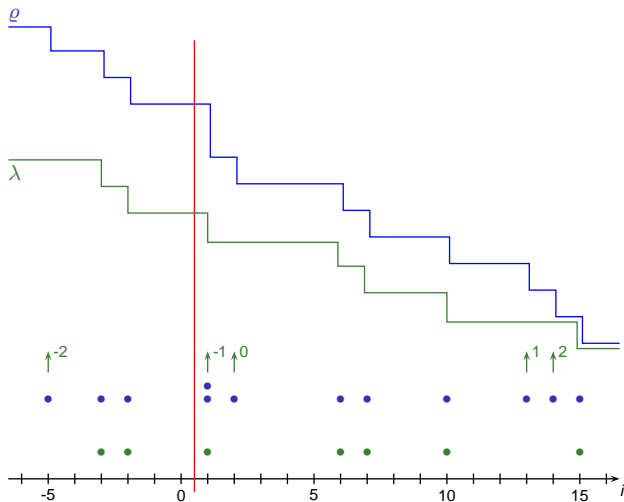
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## Upper bound (concave case)

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

---

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



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In the upper bound, the relevant orders were

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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).

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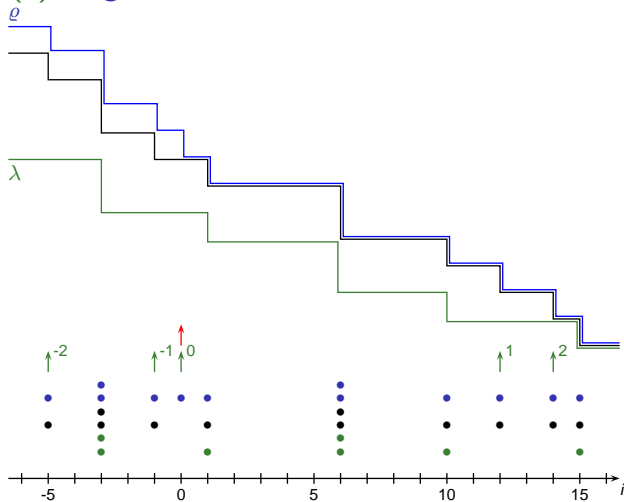
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concave exp rate TAZRP	concave	$Q(t) \leq X(t) + \text{Err}$	proved (B.-K.-S.)
convex exp rate TABLP	convex	$Q(t) \geq X(t) - \text{Err}$	proved (B.-K.-S.)
less concave/convex rate (T)AZRP, (T)ABLP	concave/ convex	??	

# Microscopic convexity/concavity

Model	$H(\rho)$ is	Micro c.?	$t^{2/3}$ law
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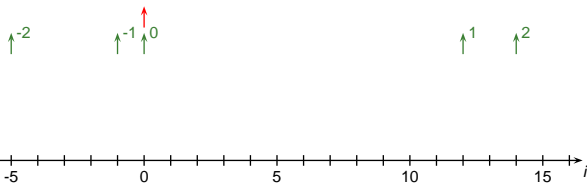


Goal: to understand  $Q(t)$  on the background process of the  $\uparrow$ 's.



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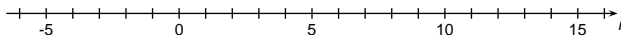
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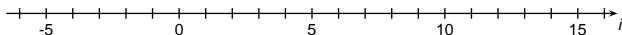
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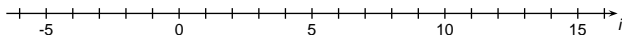
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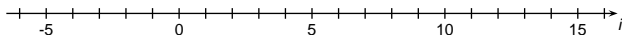
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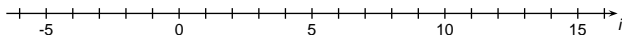
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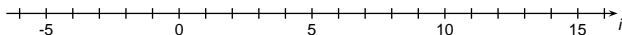
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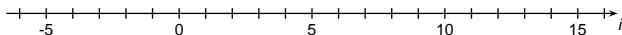
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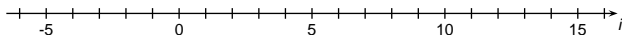


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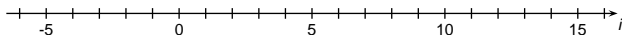
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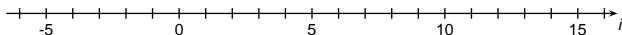
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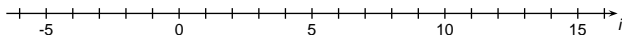
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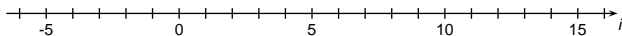
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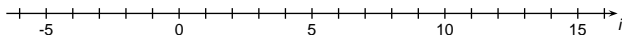
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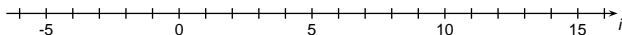
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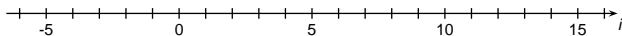
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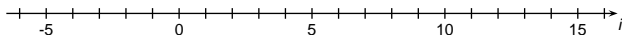


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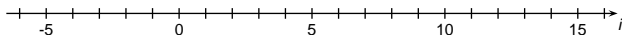
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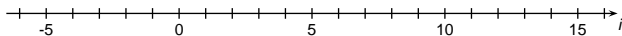
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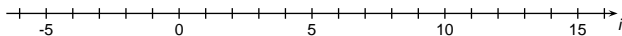
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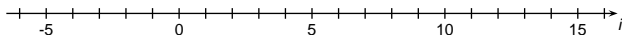
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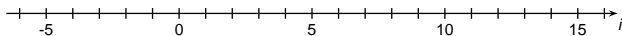
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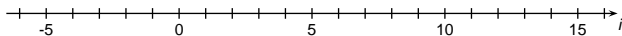
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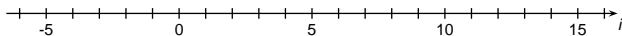
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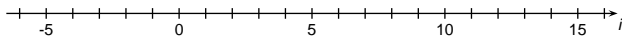


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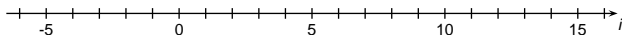
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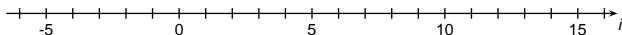
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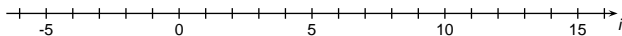
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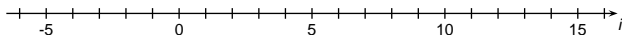
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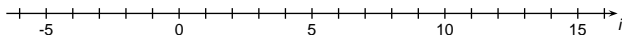
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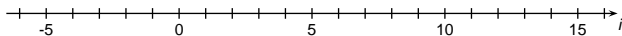
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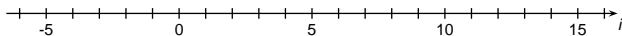
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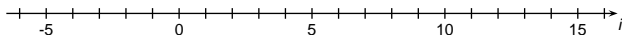


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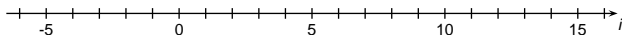
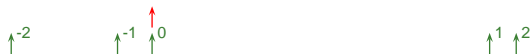
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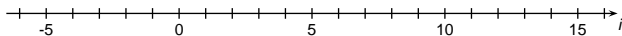
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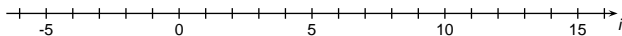
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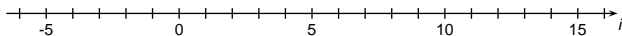
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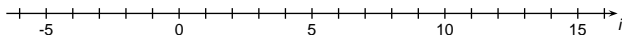
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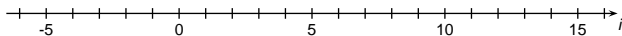
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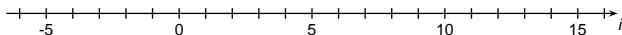
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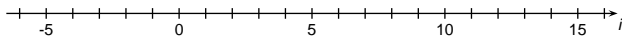


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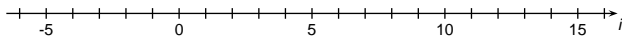
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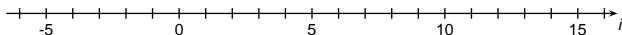
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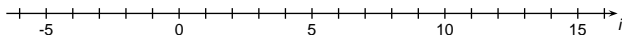
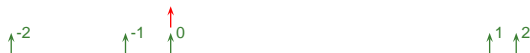
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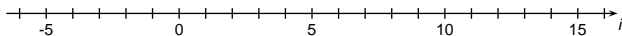
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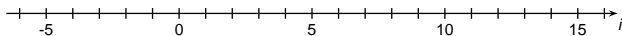
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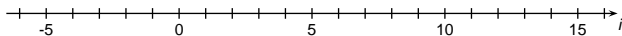
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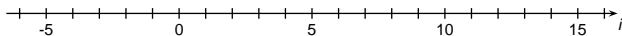
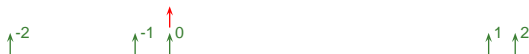
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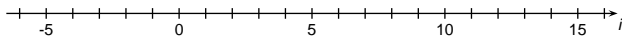


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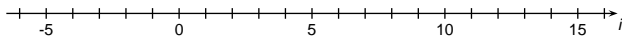
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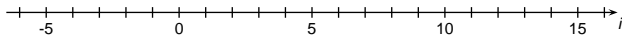
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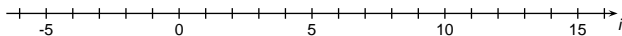
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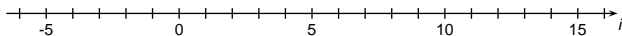
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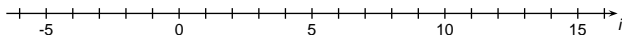
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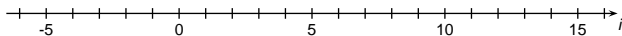
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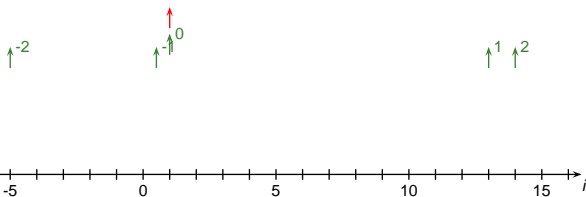
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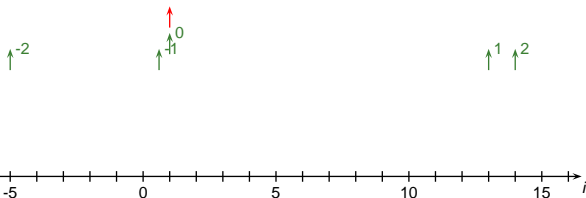


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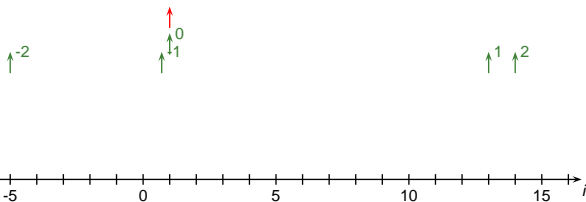
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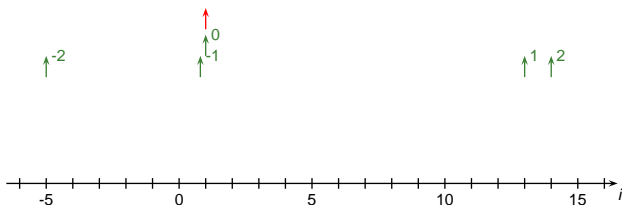
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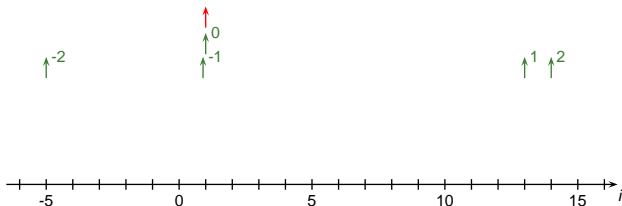
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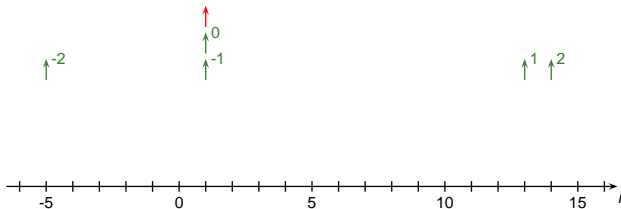
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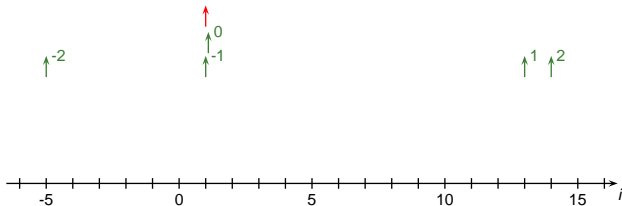
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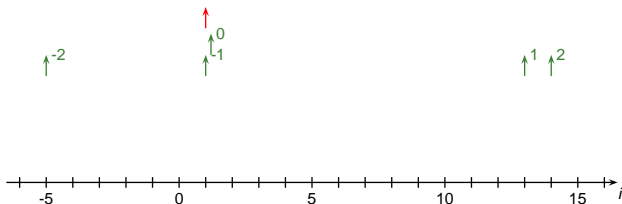
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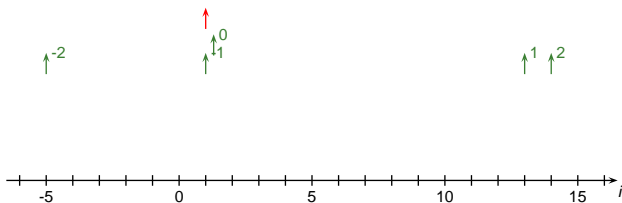
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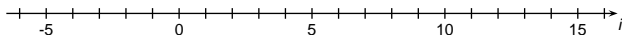


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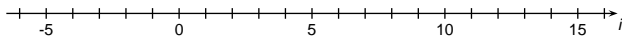
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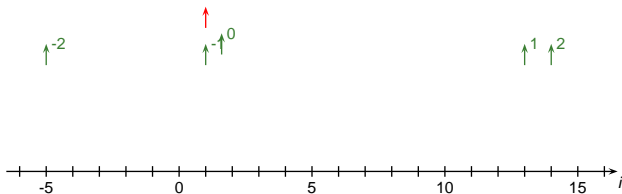
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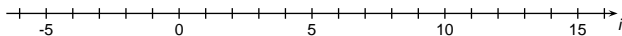
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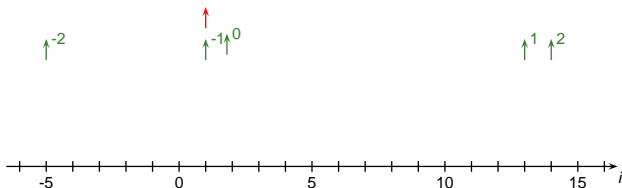
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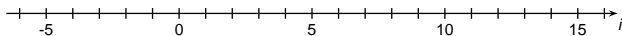
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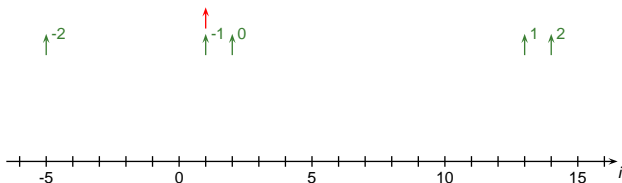
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This is the form of microscopic concavity we currently use:  
 $m_Q(t)$  is dominated by a time-independent distribution with finite variance.

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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.