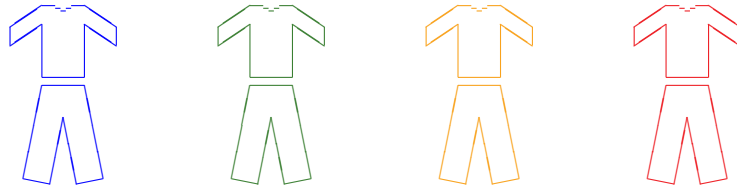


The four outfits and the fluctuations of the simple exclusion process



Márton Balázs
(University of Wisconsin - Madison)

Joint work with

Eric Cator
(Delft University of Technology)

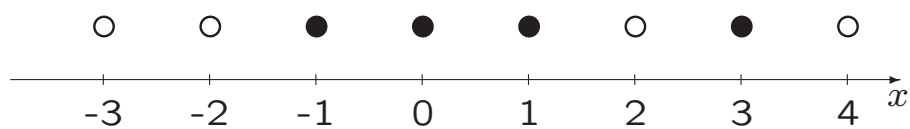
and

Timo Seppäläinen
(University of Wisconsin - Madison)

Ames, April 25

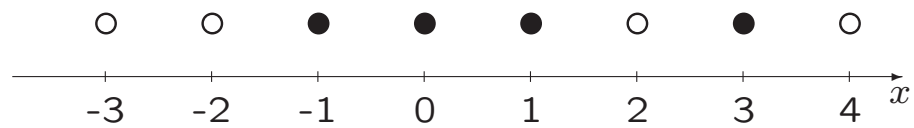
- Outfit 1: Interacting particles
- Outfit 2: Surface growth
- Outfit 3: Equilibrium queues
- Outfit 4: Last passage percolation
- 5. Results
- 6. Last passage equilibrium
- 7. The competition interface
- 8. Upper bound
- 9. Lower bound
- 10. Further directions

Outfit 1: Interacting particles



Bernoulli(ϱ) distribution

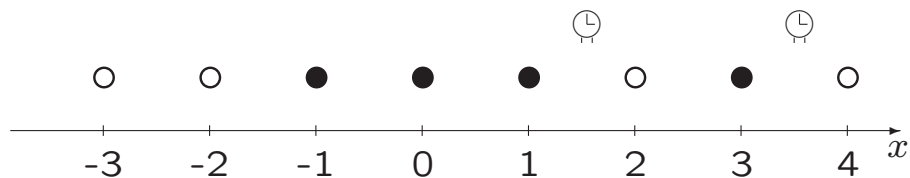
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(particle, hole) pairs become
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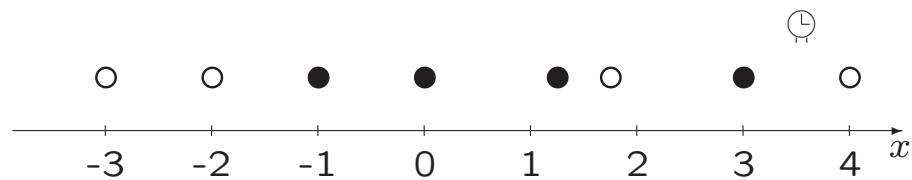
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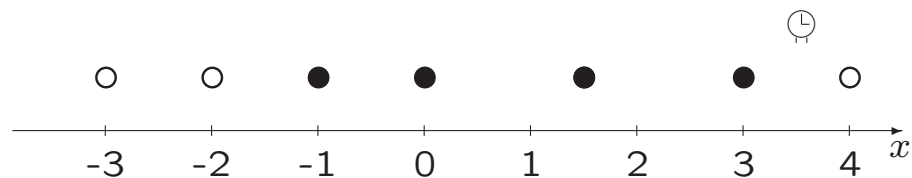
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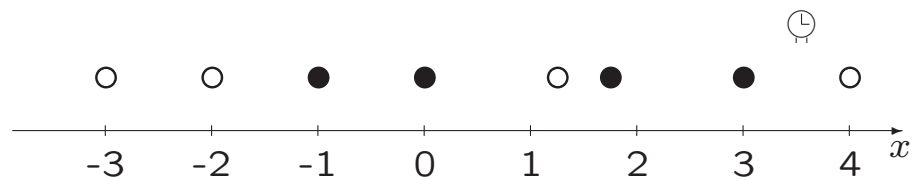
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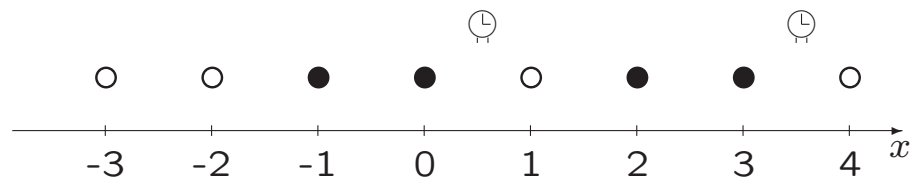
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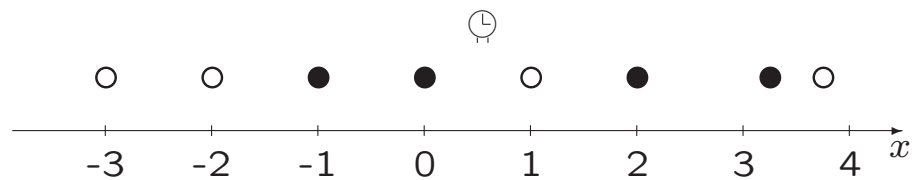
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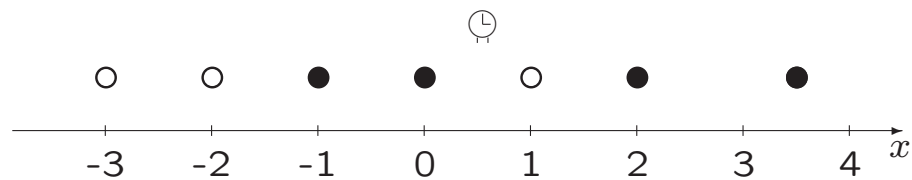
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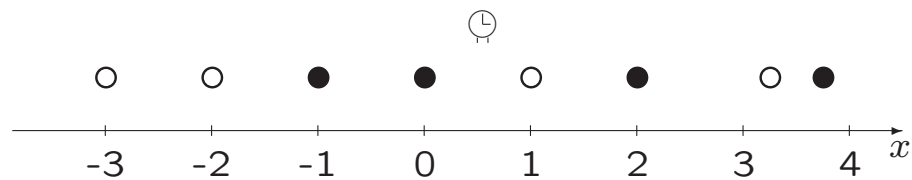
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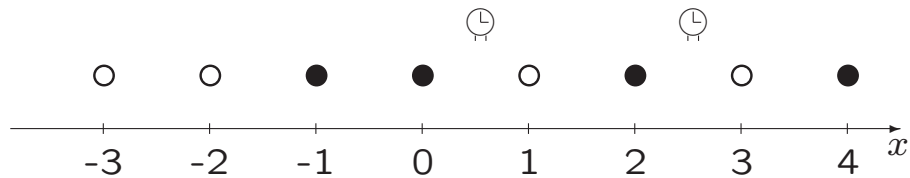
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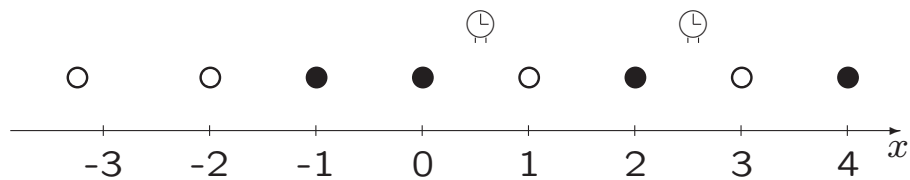
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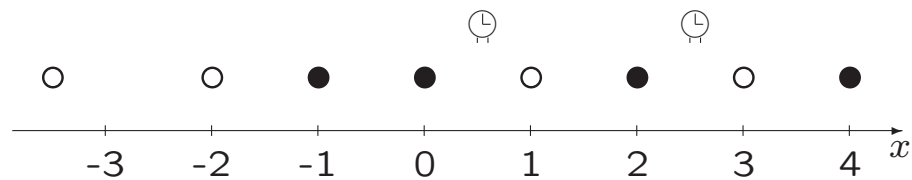
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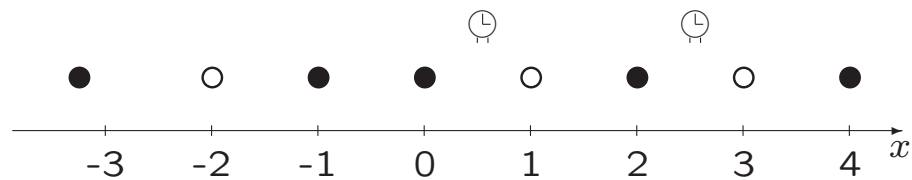
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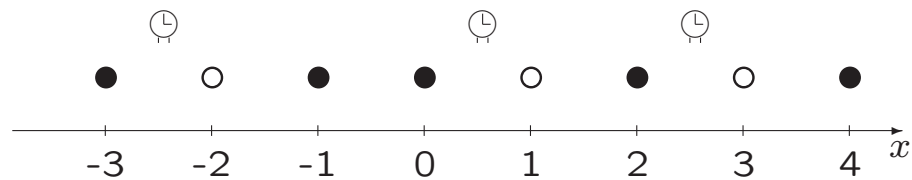
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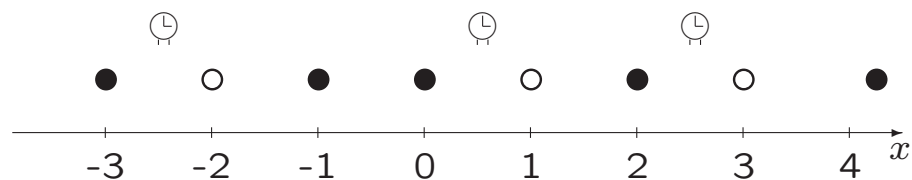
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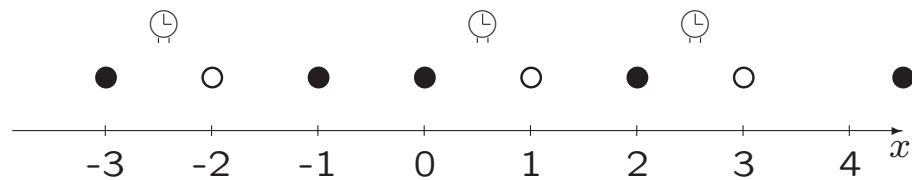
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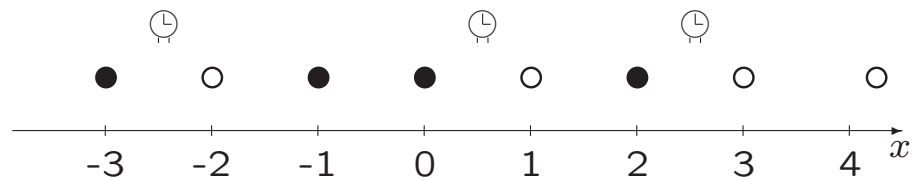
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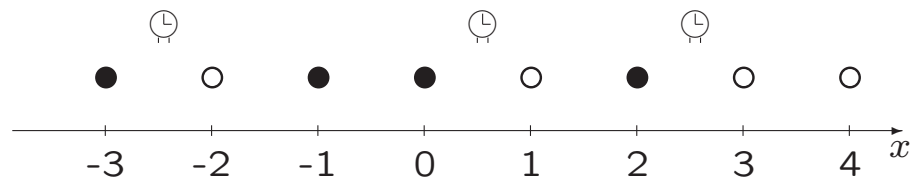
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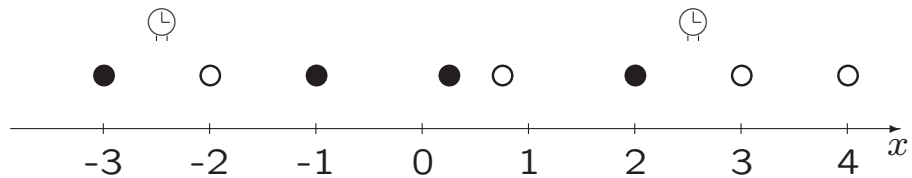
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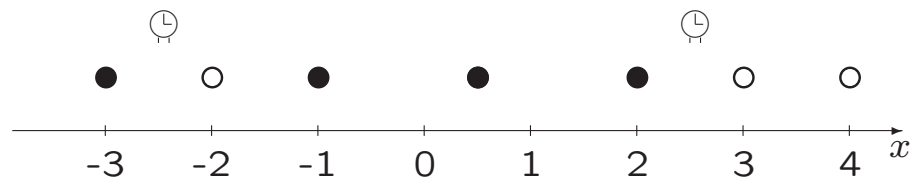
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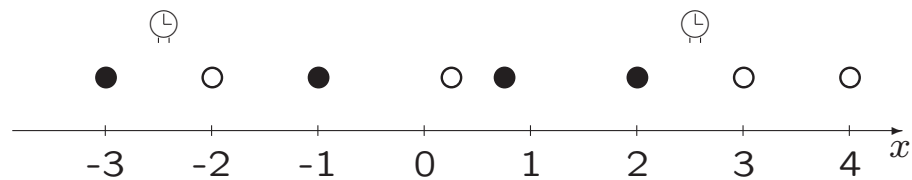
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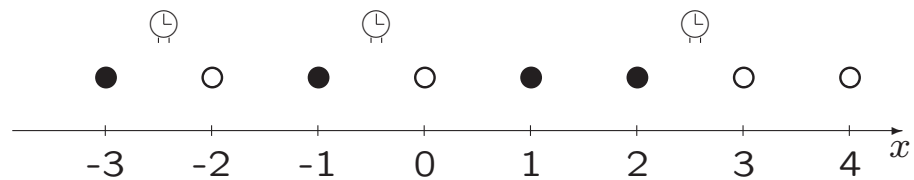
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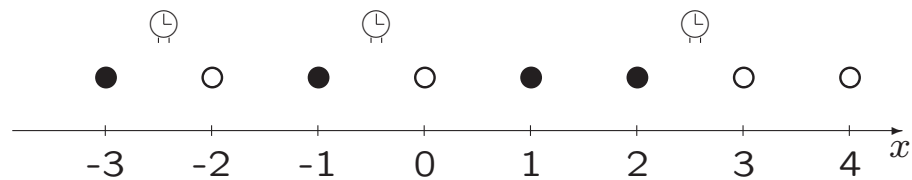
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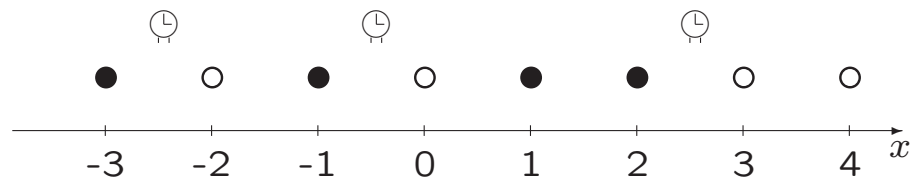
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The Bernoulli(ρ) distribution is time-stationary for any $(0 \leq \rho \leq 1)$. Any translation-invariant stationary distribution is a mixture of Bernoullis.

Hydrodynamics (briefly)

Let T and X be some large-scale time and space parameters.

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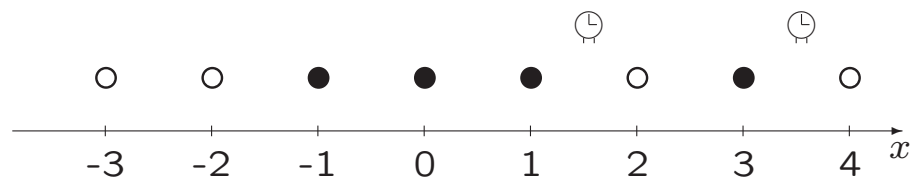
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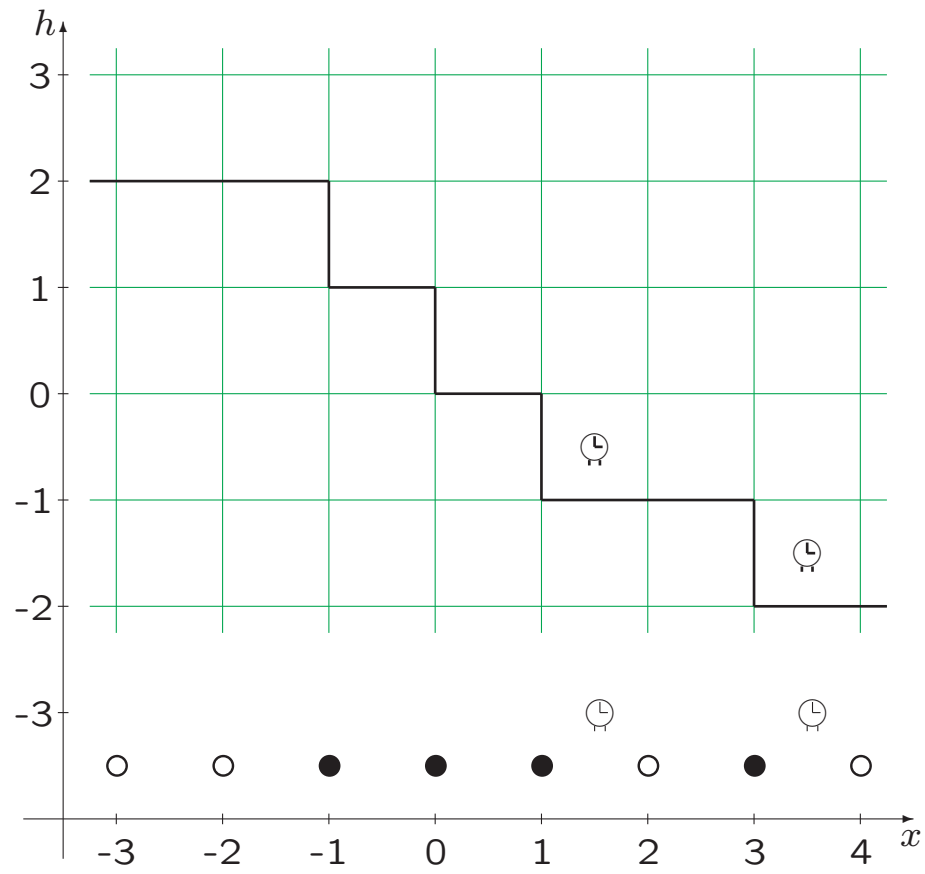
↪ The characteristic speed $C(\varrho) := 1 - 2\varrho$.
(ϱ is constant along $\dot{X}(T) = C(\varrho)$.)

Outfit 2: Surface growth



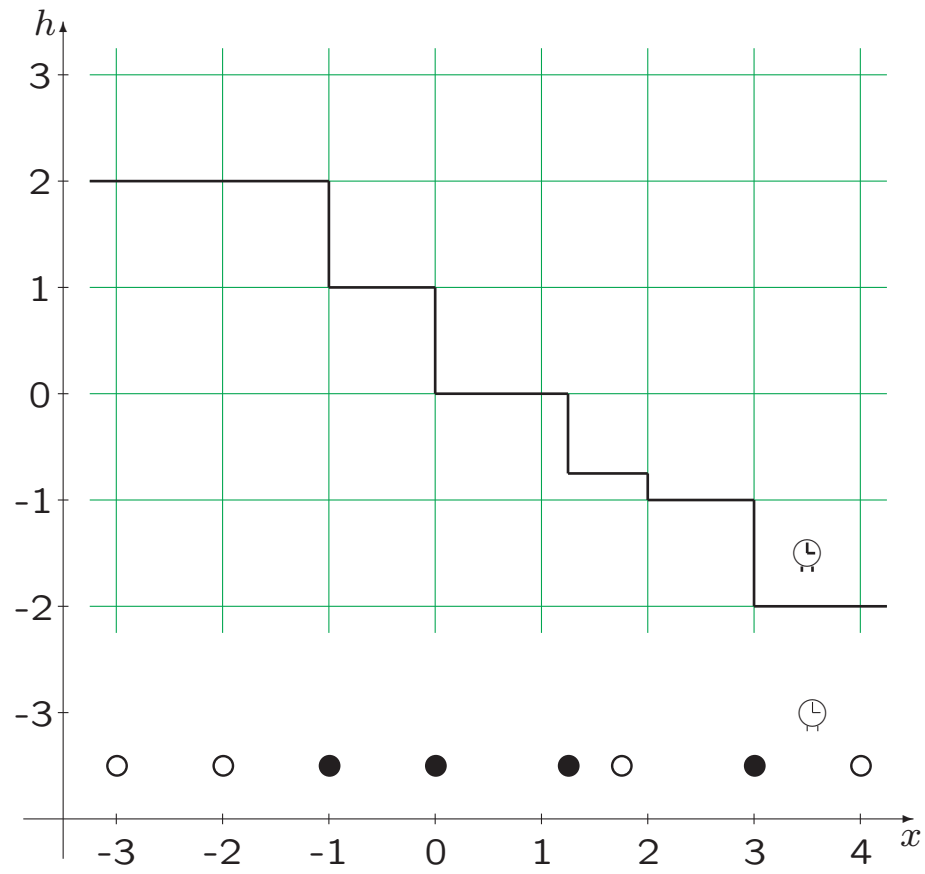
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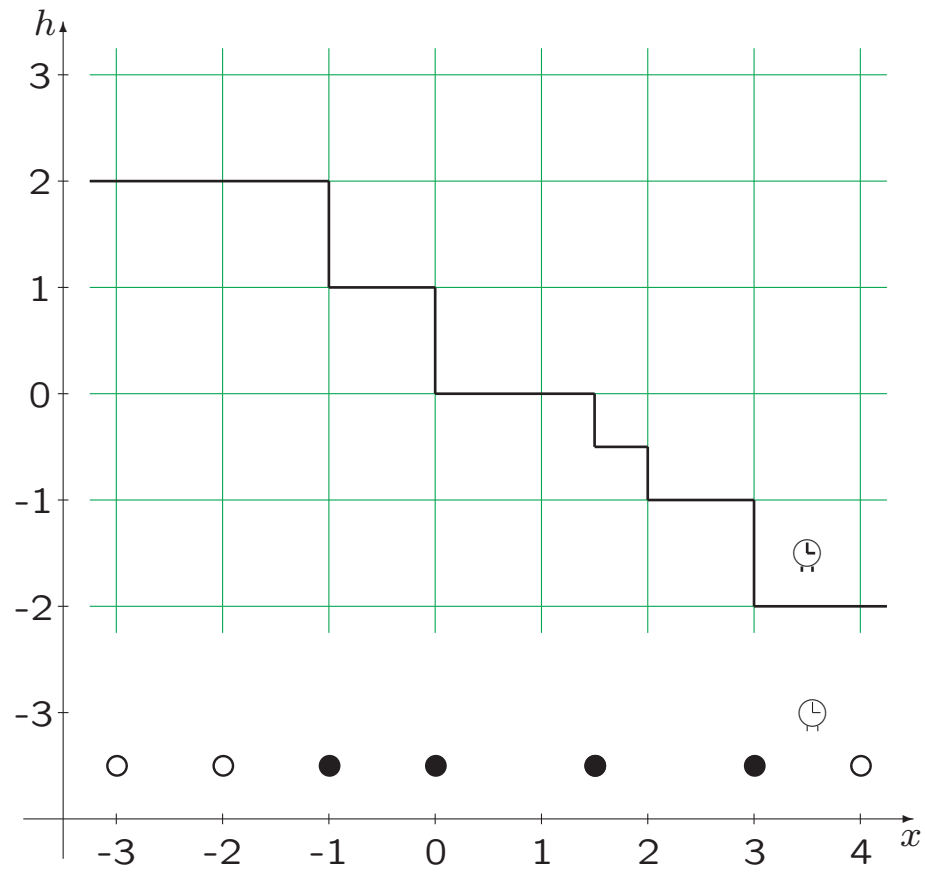
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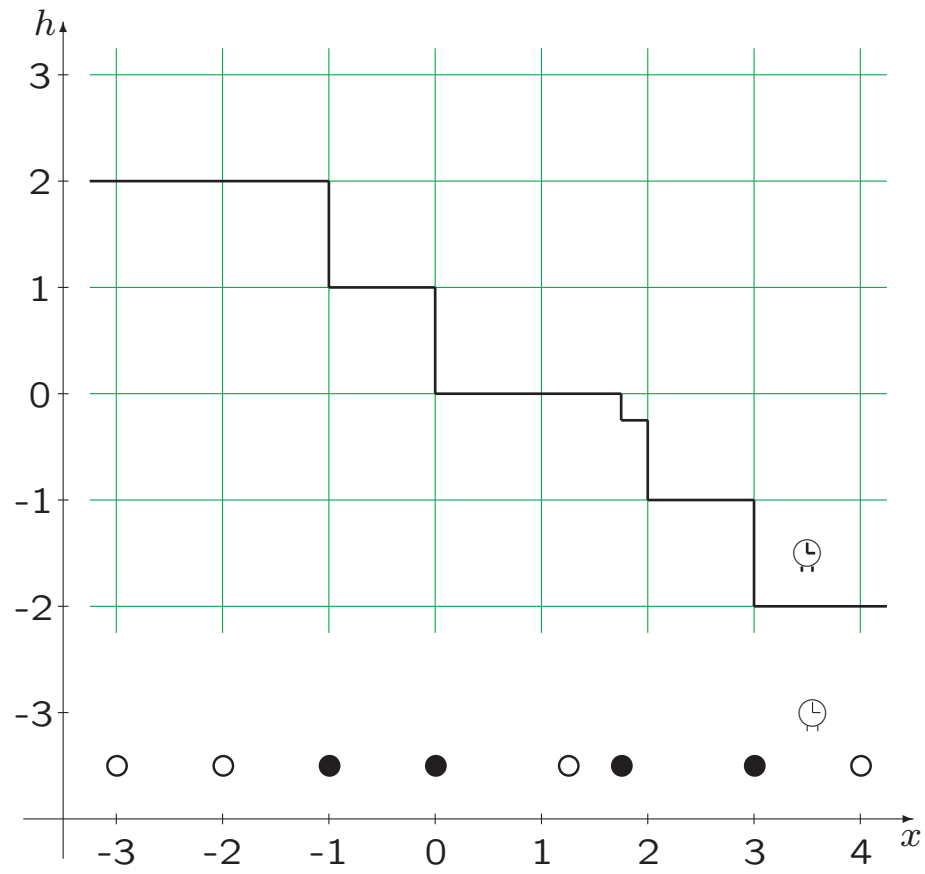
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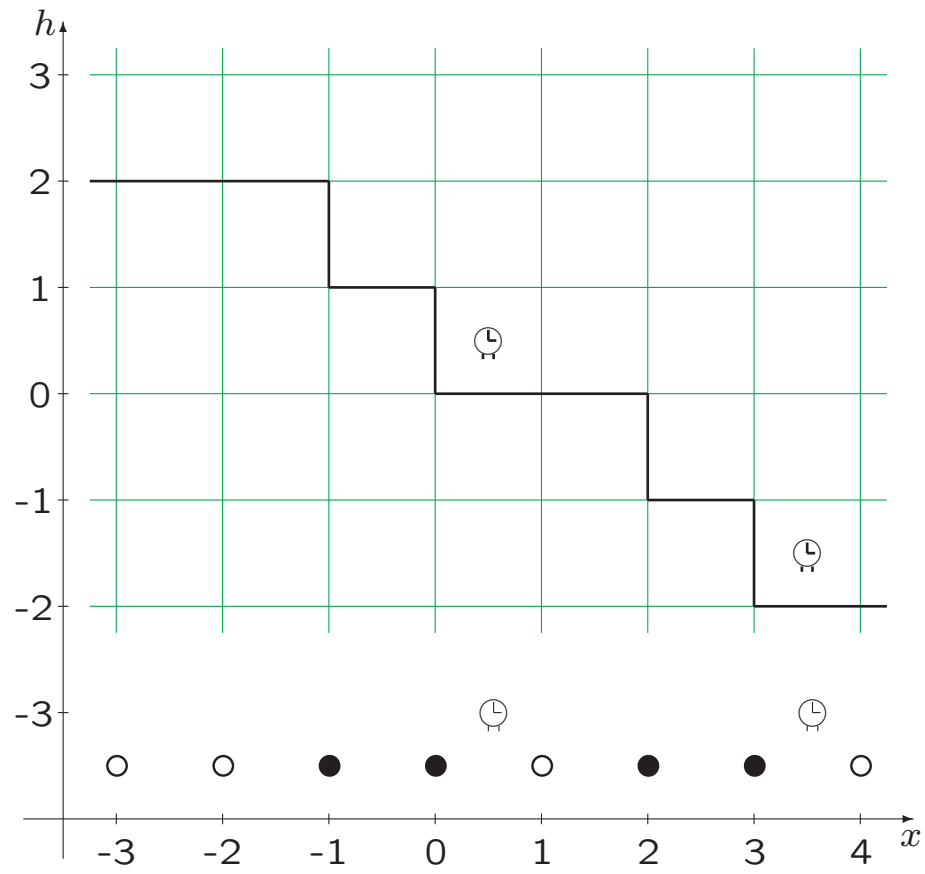
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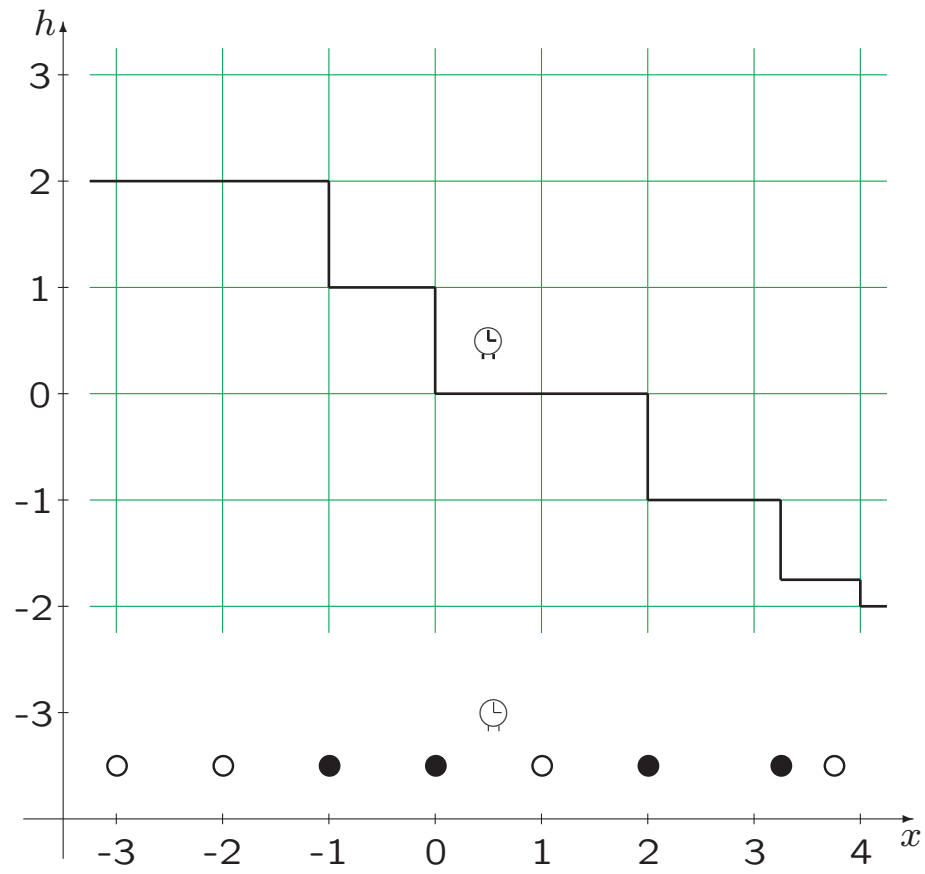
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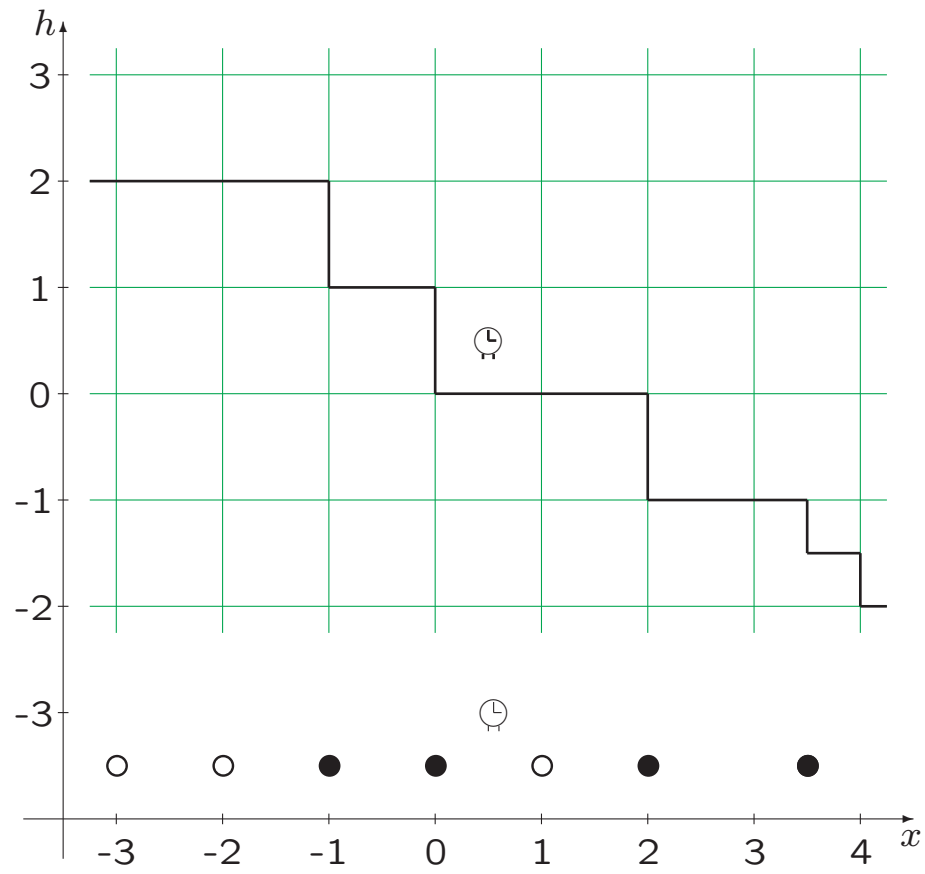
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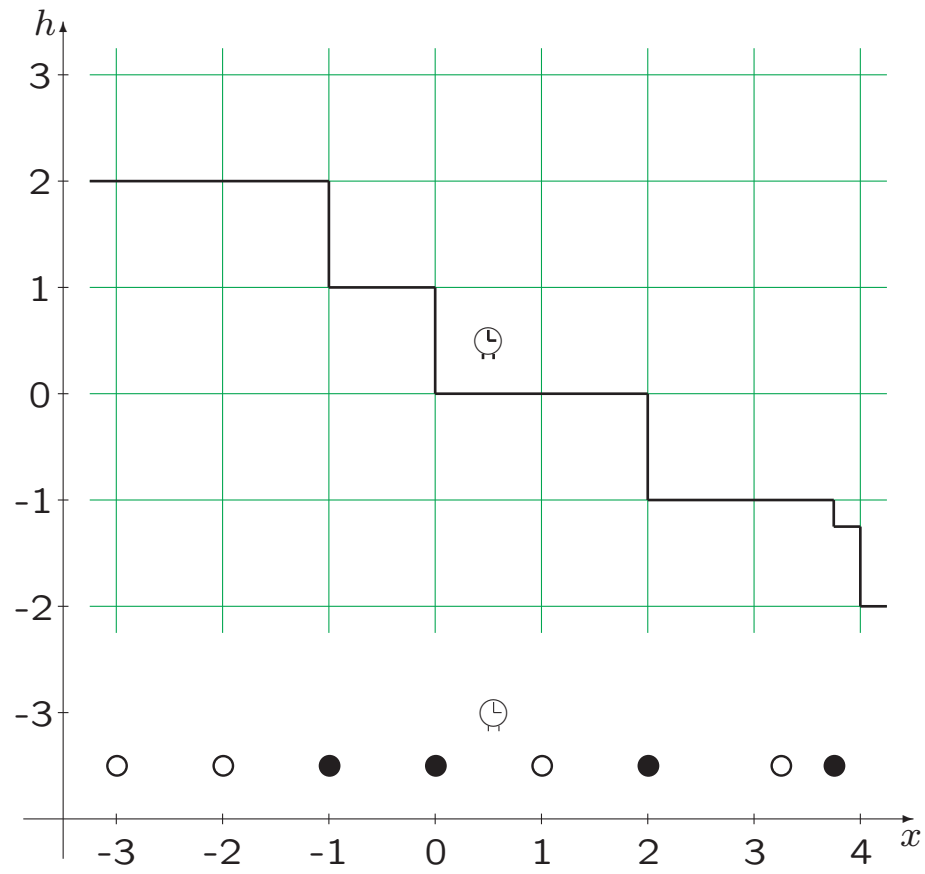
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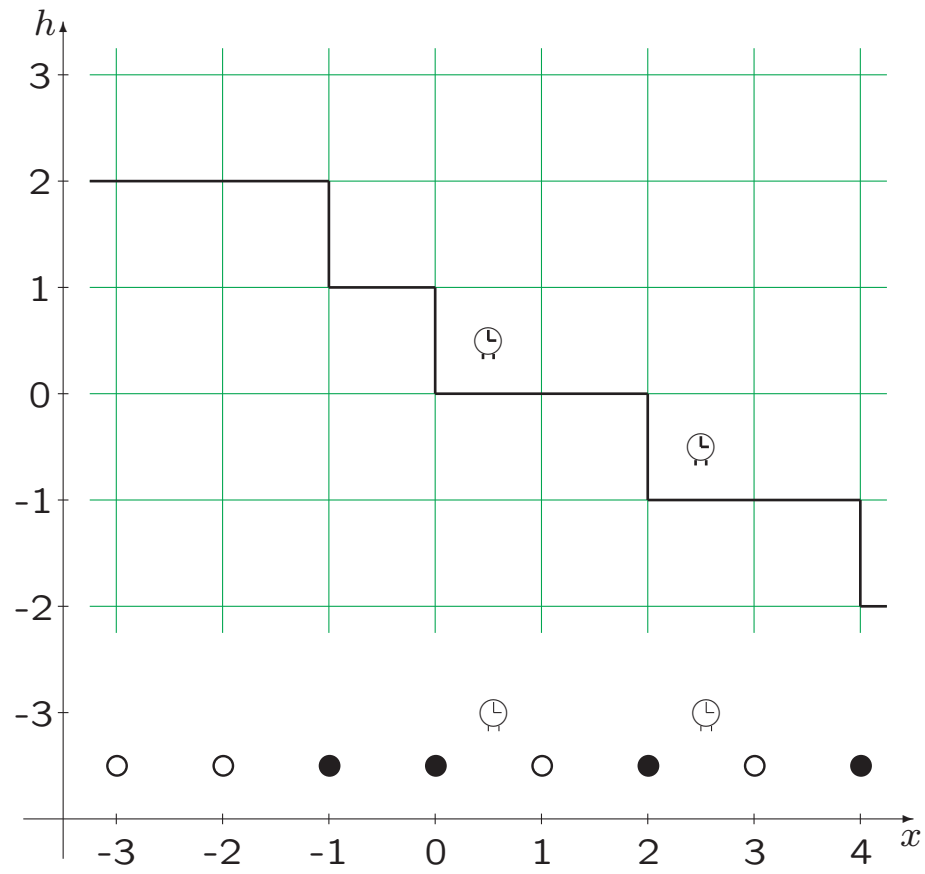
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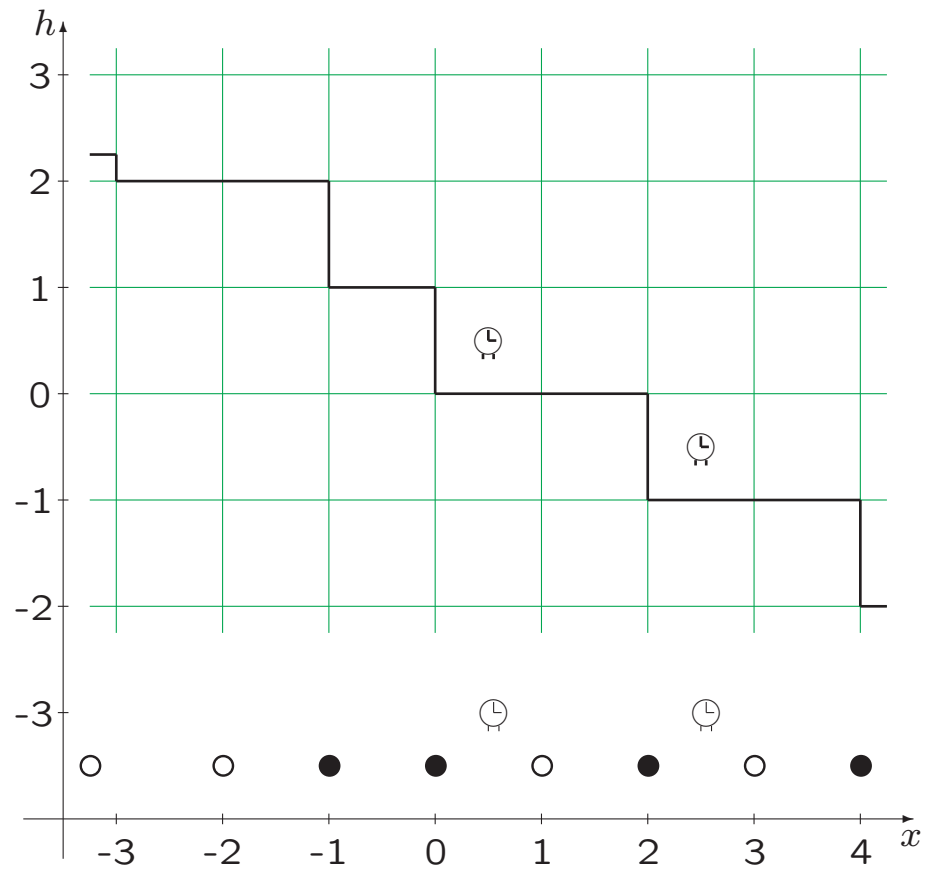
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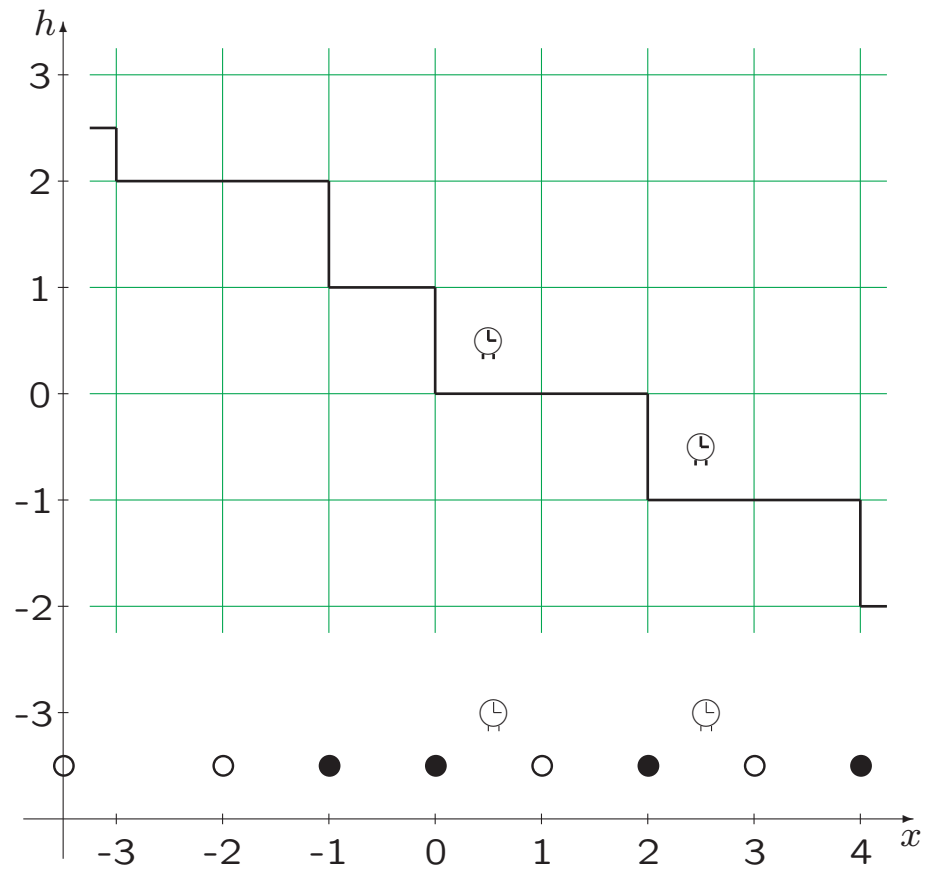
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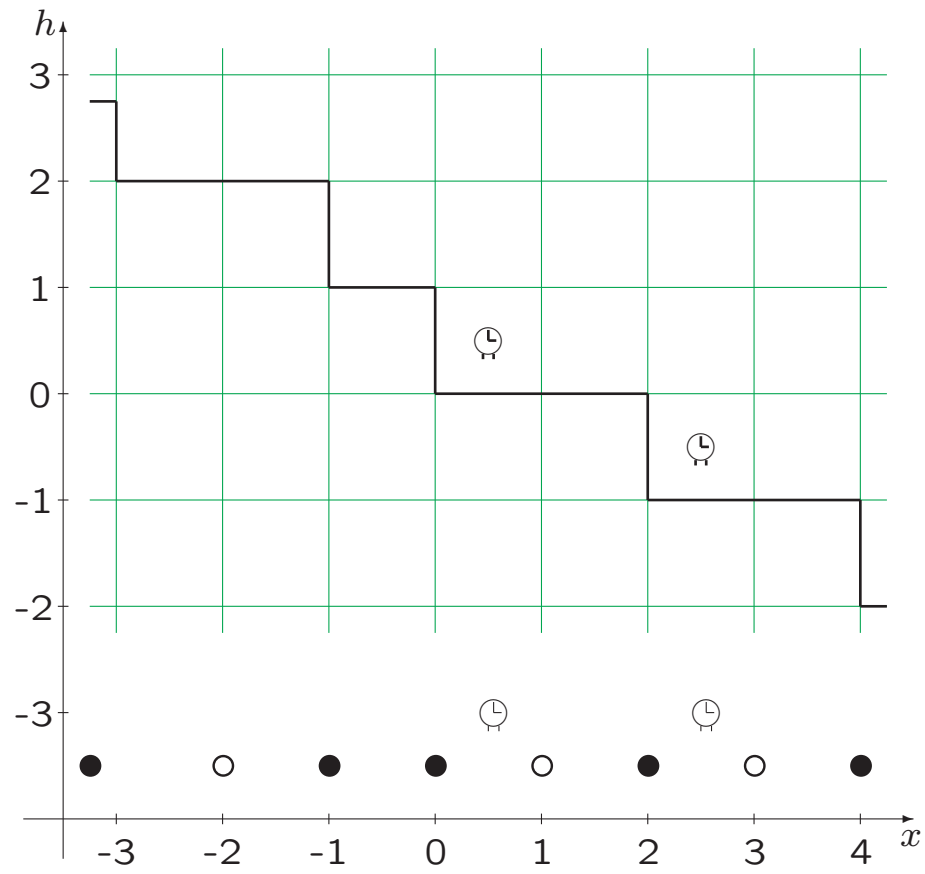
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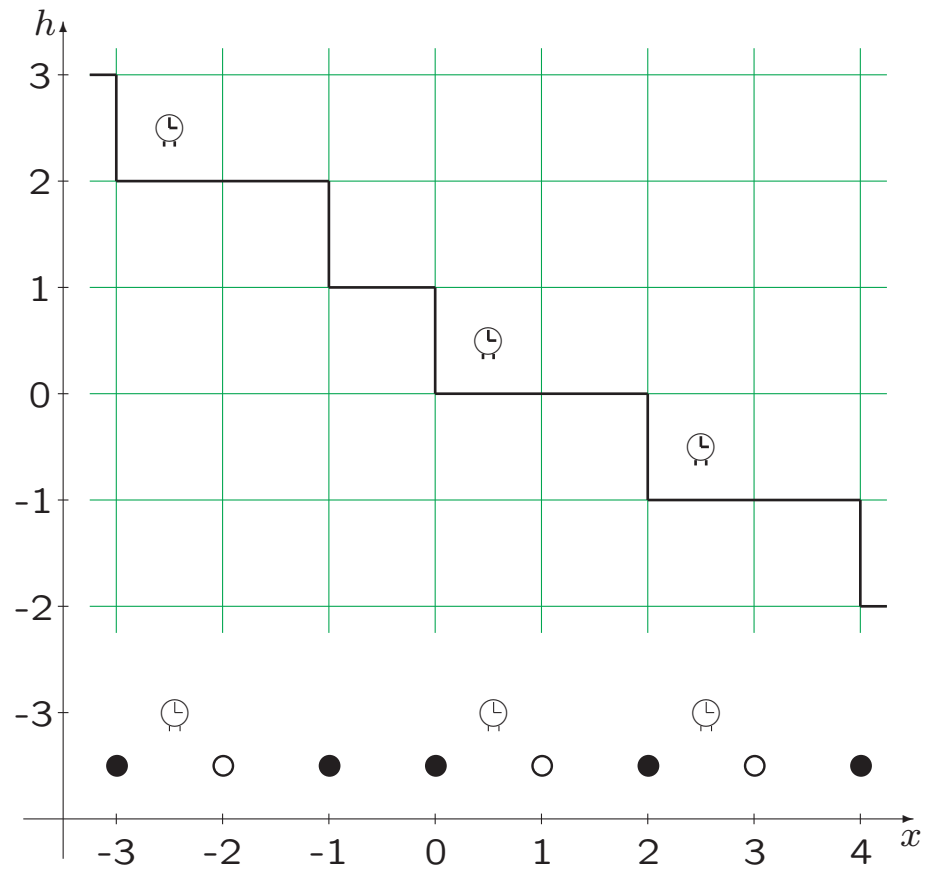
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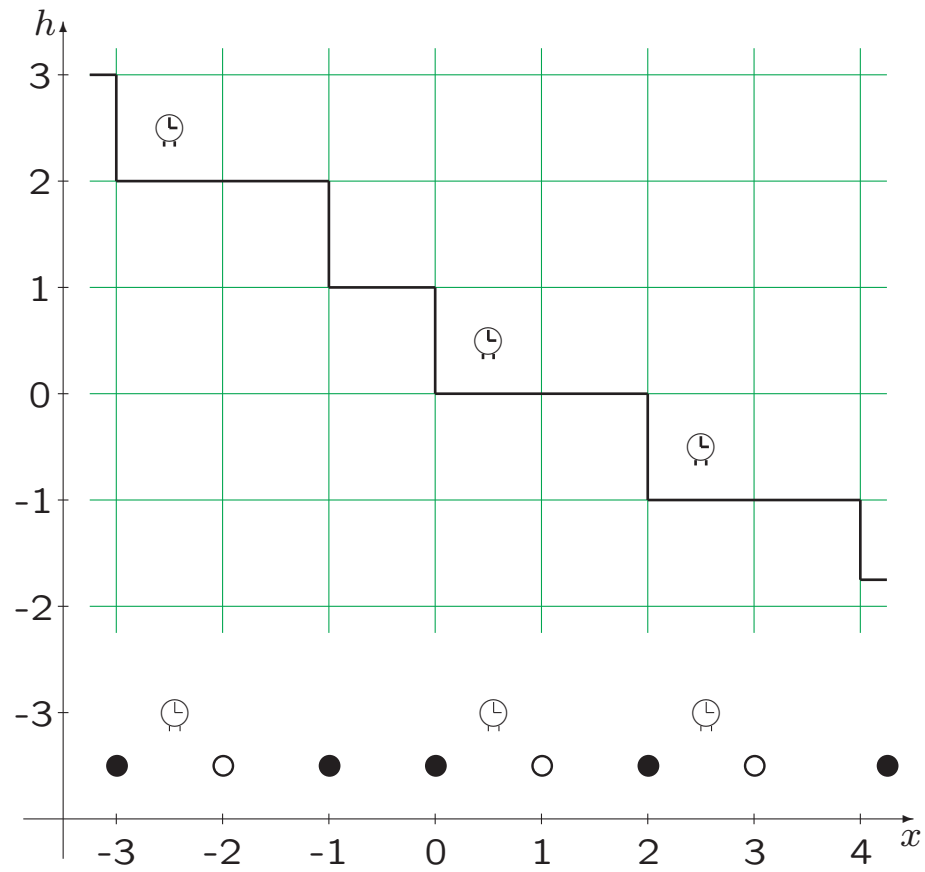
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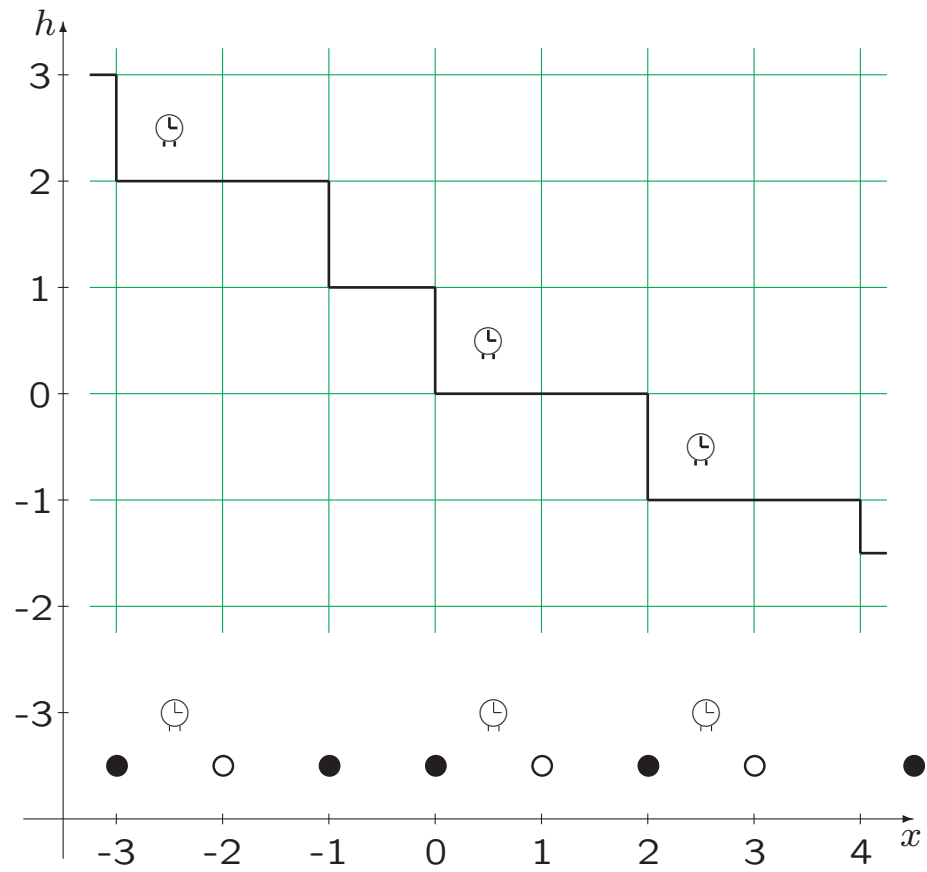
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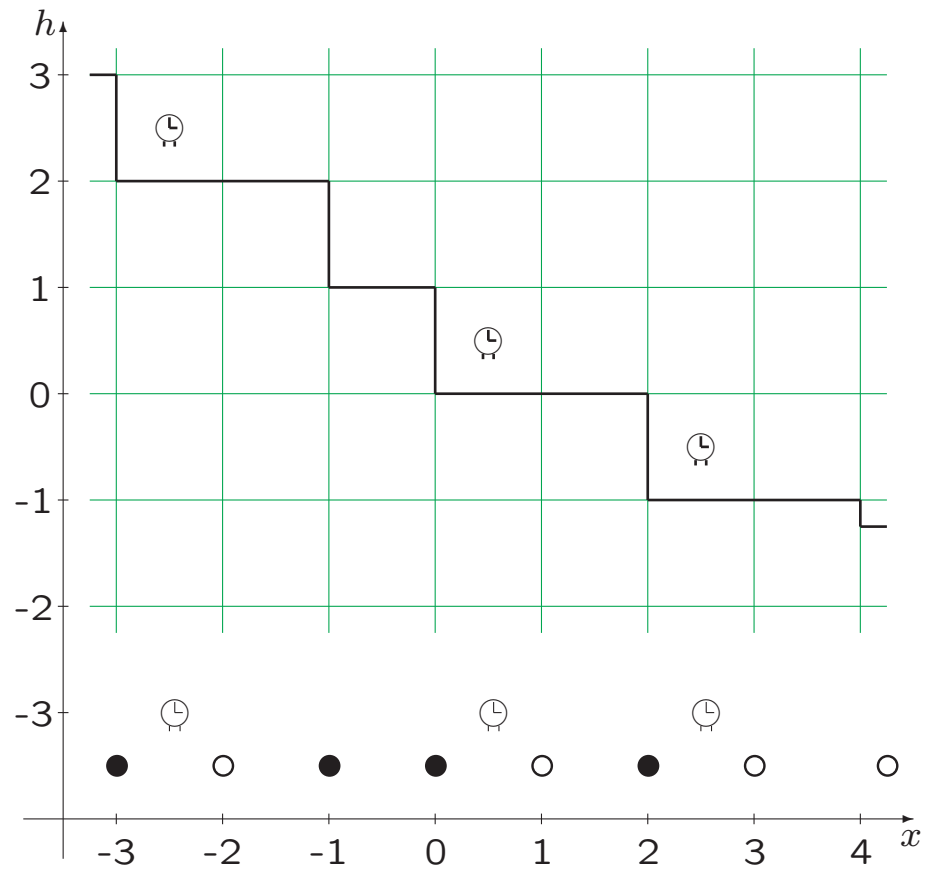
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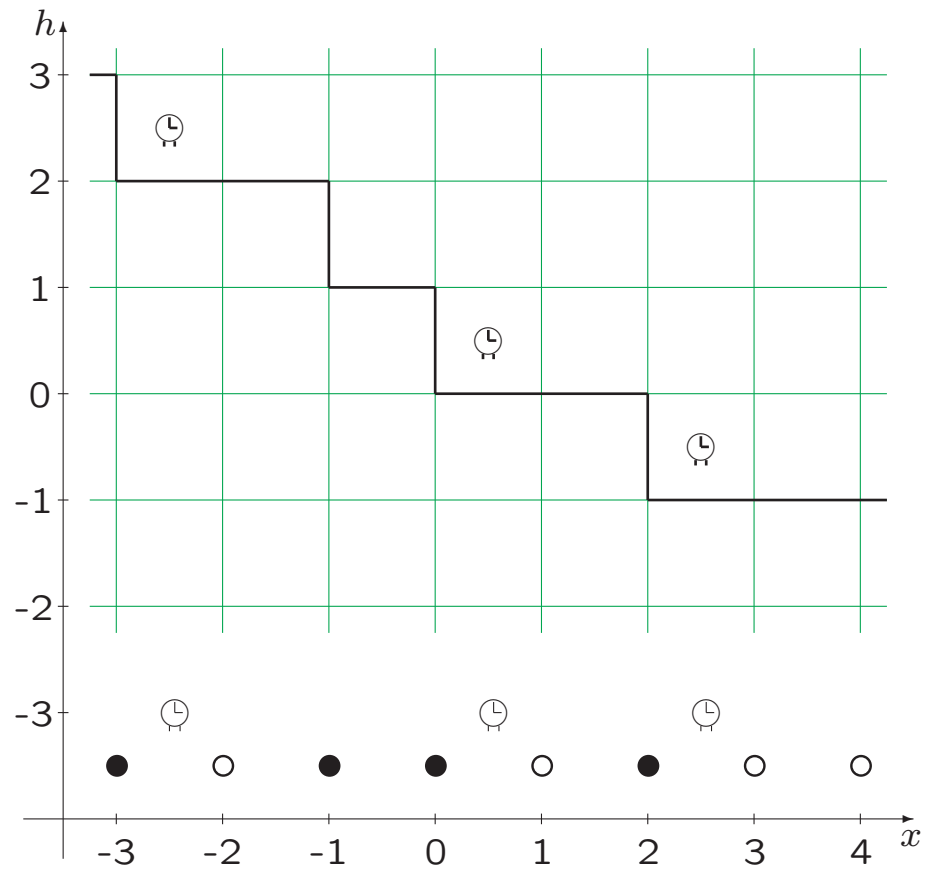
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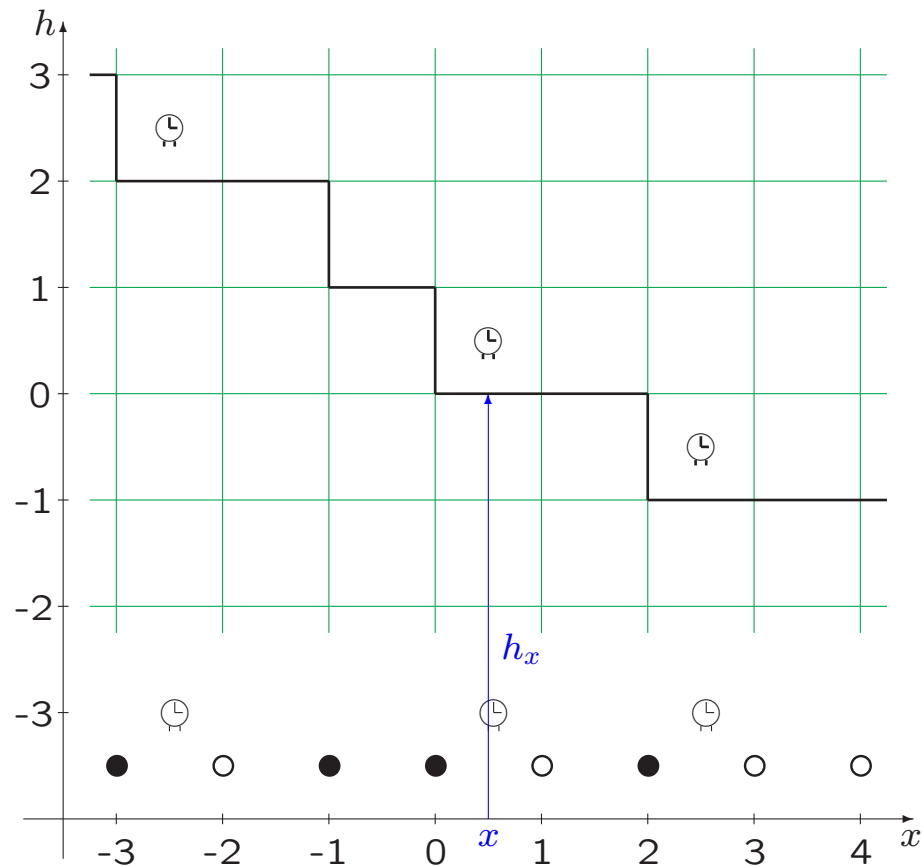
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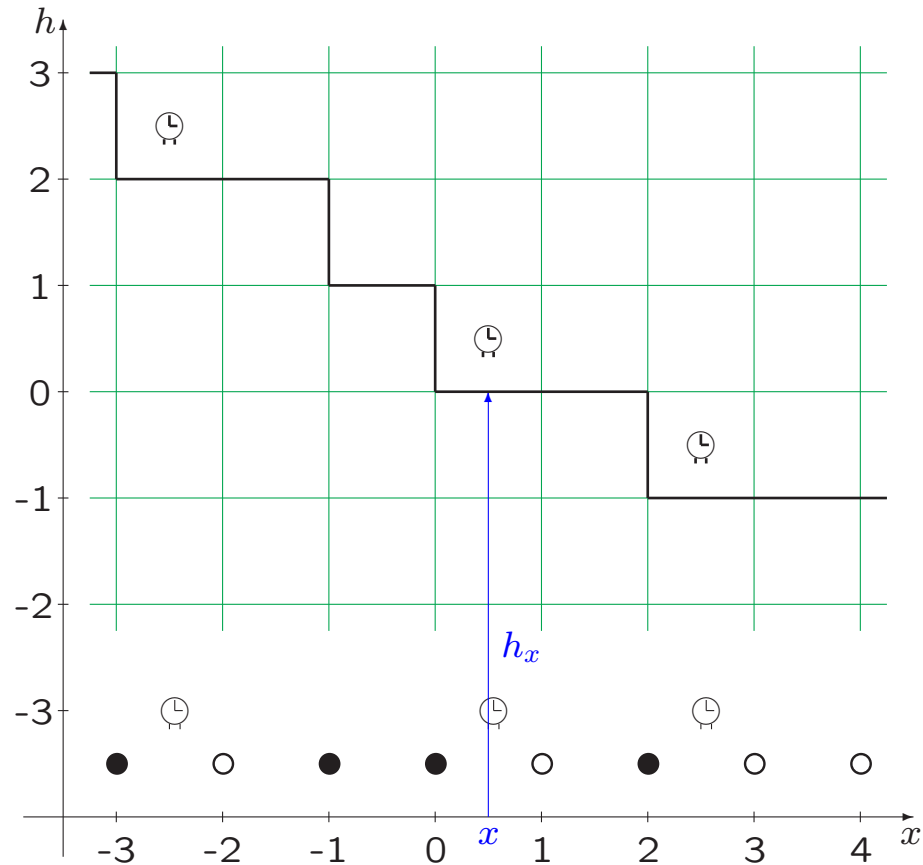
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Bernoulli(ϱ) distribution

$h_x(t)$ = height of the surface above x .

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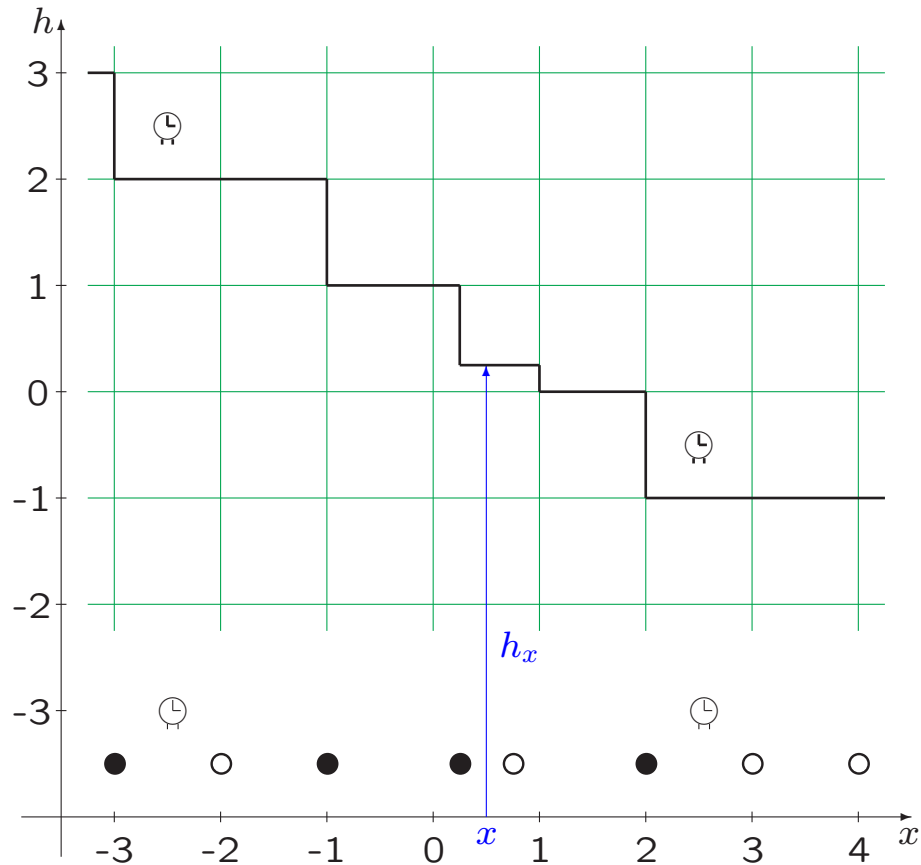


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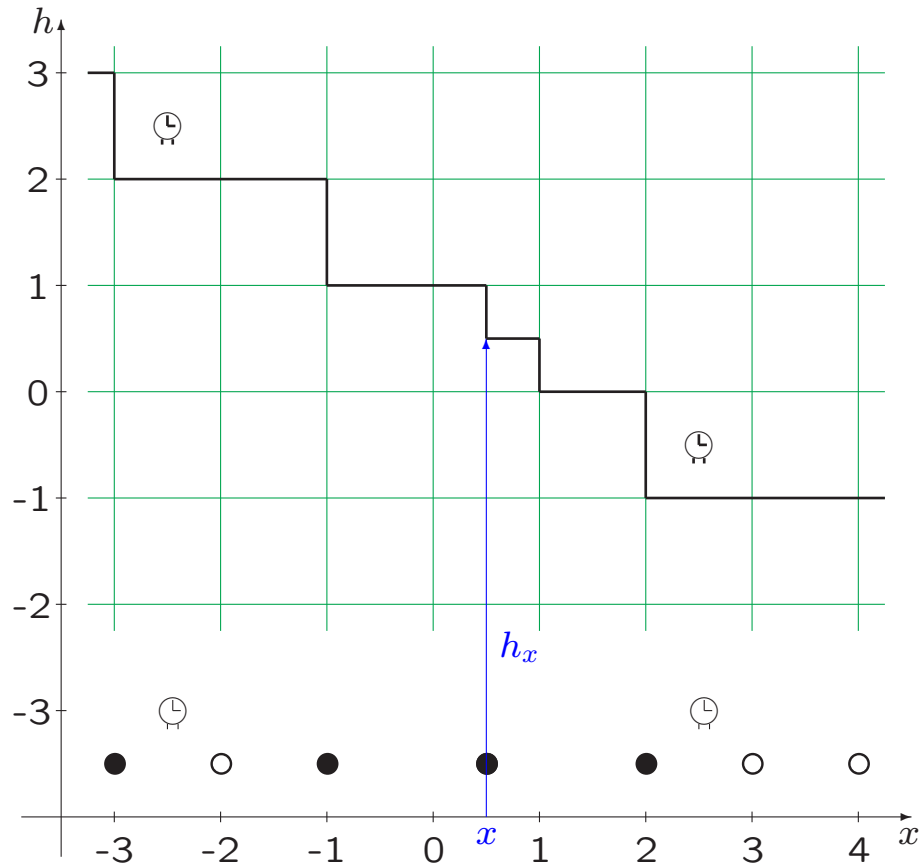


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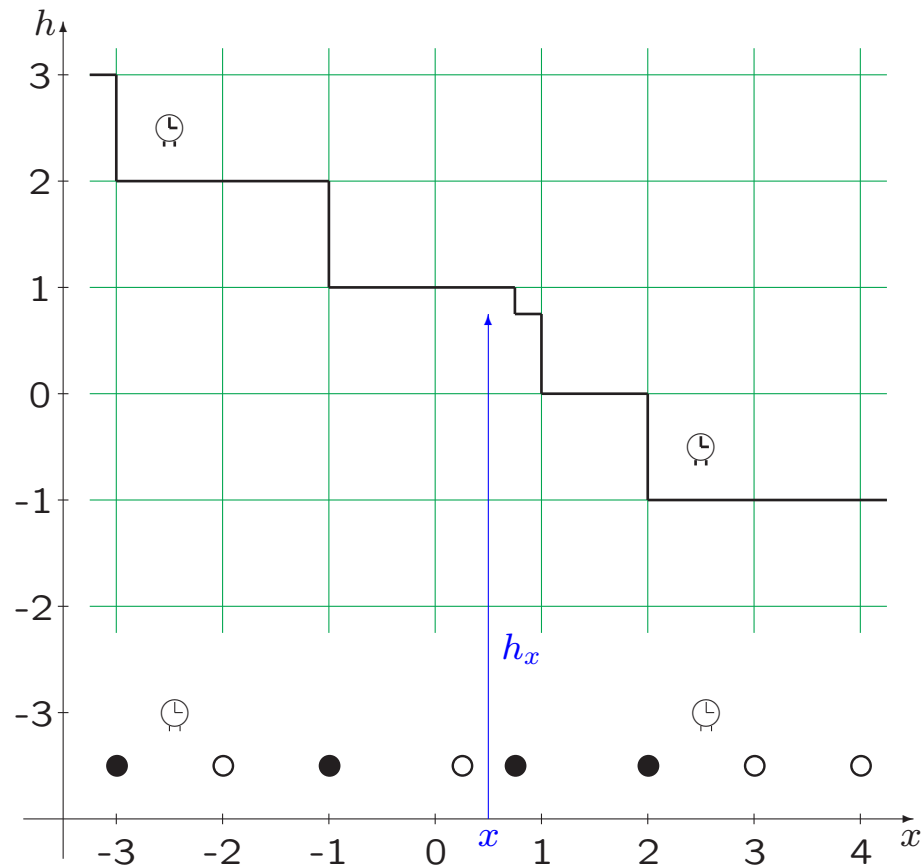


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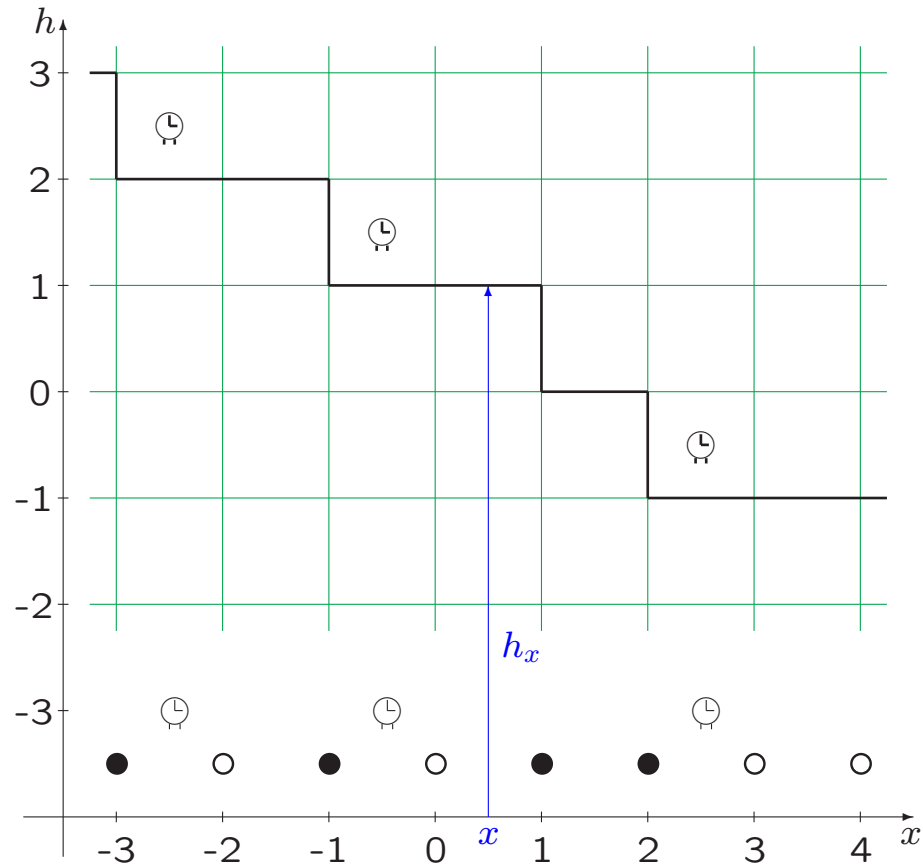


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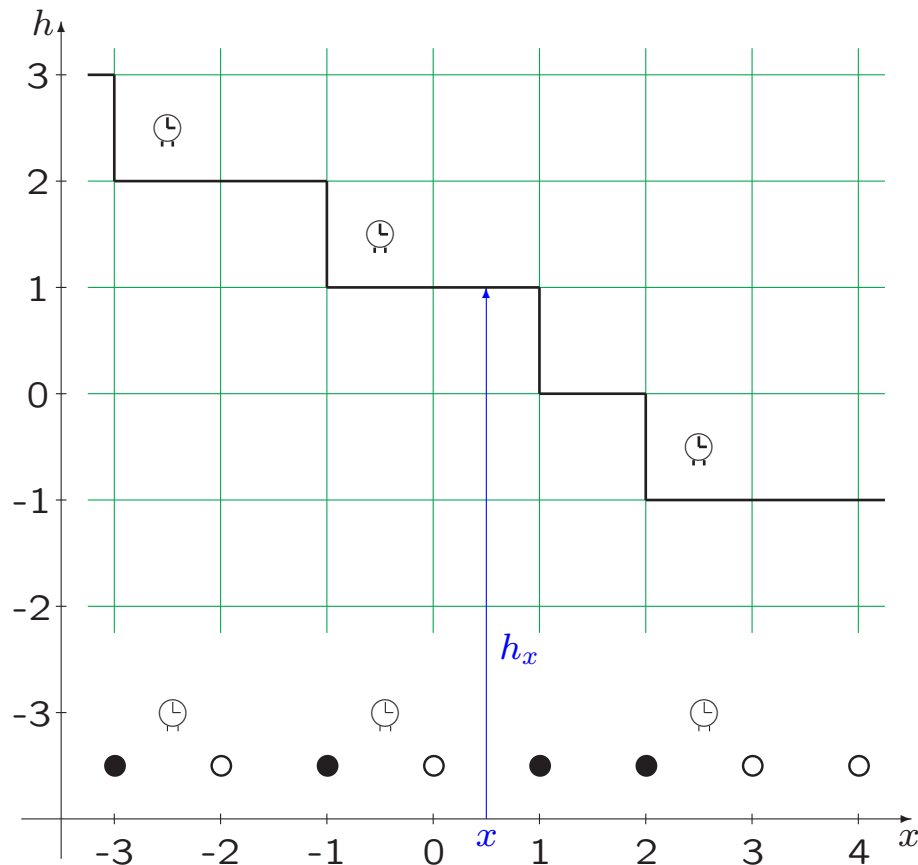


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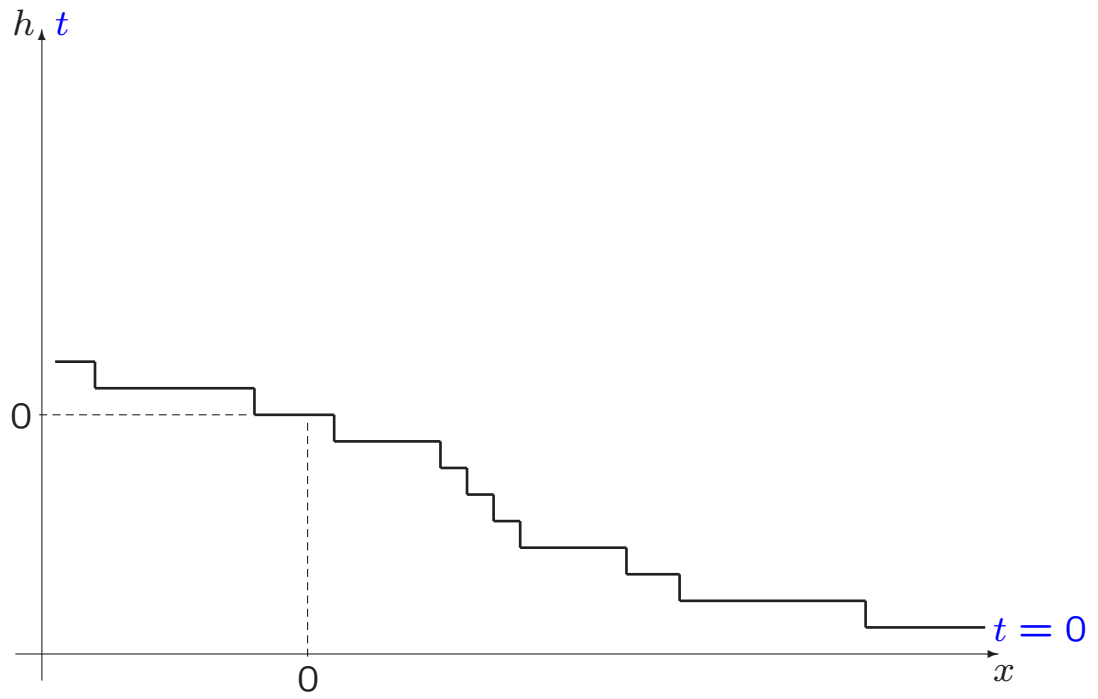
Bernoulli(ϱ) distribution

$h_x(t)$ = height of the surface above x .

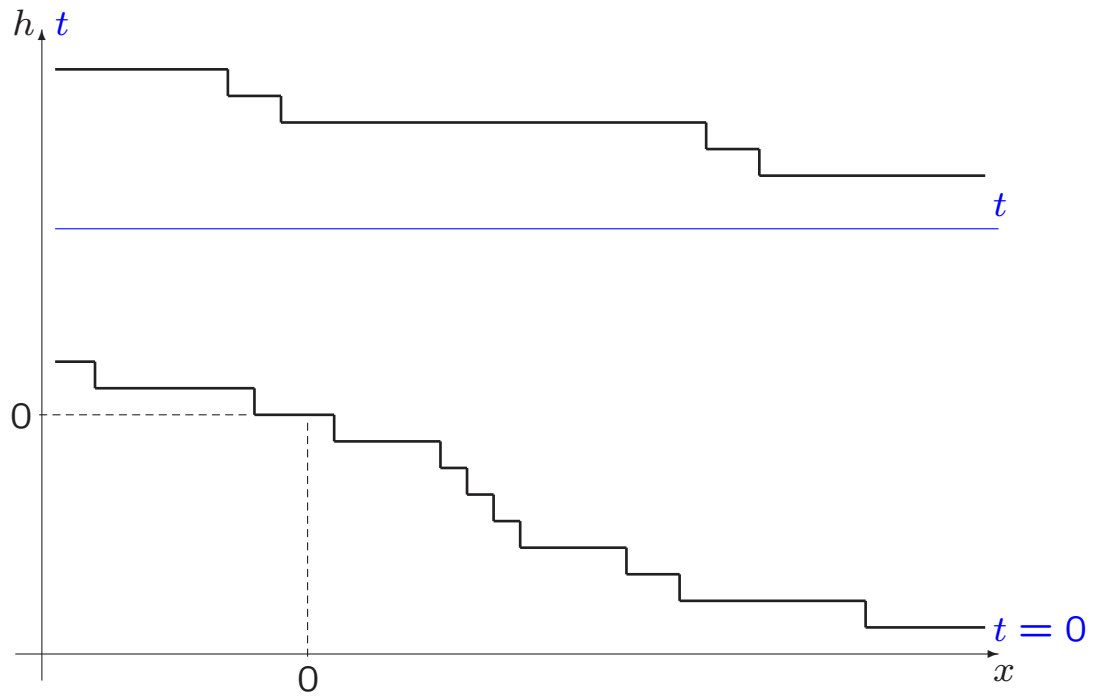
$h_x(t) - h_x(0)$ = number of particles passed above x .

$h_{Vt}(t)$ = number of particles passed through the moving window at Vt ($V \in \mathbb{R}$).

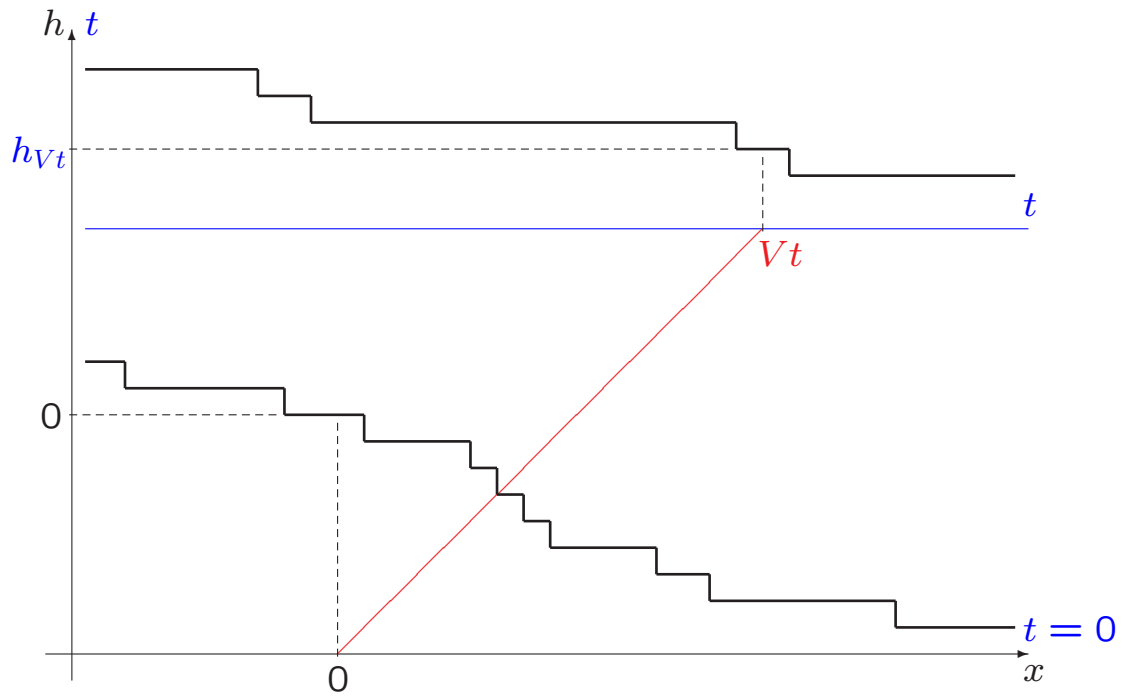
Growth fluctuations



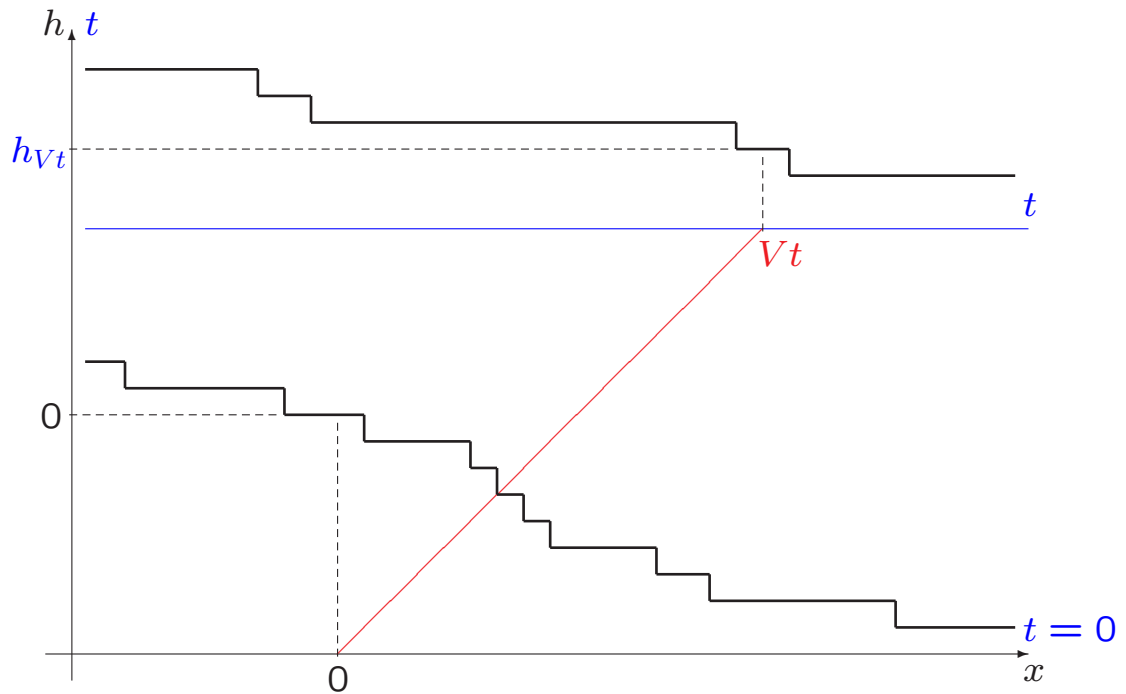
Growth fluctuations



Growth fluctuations



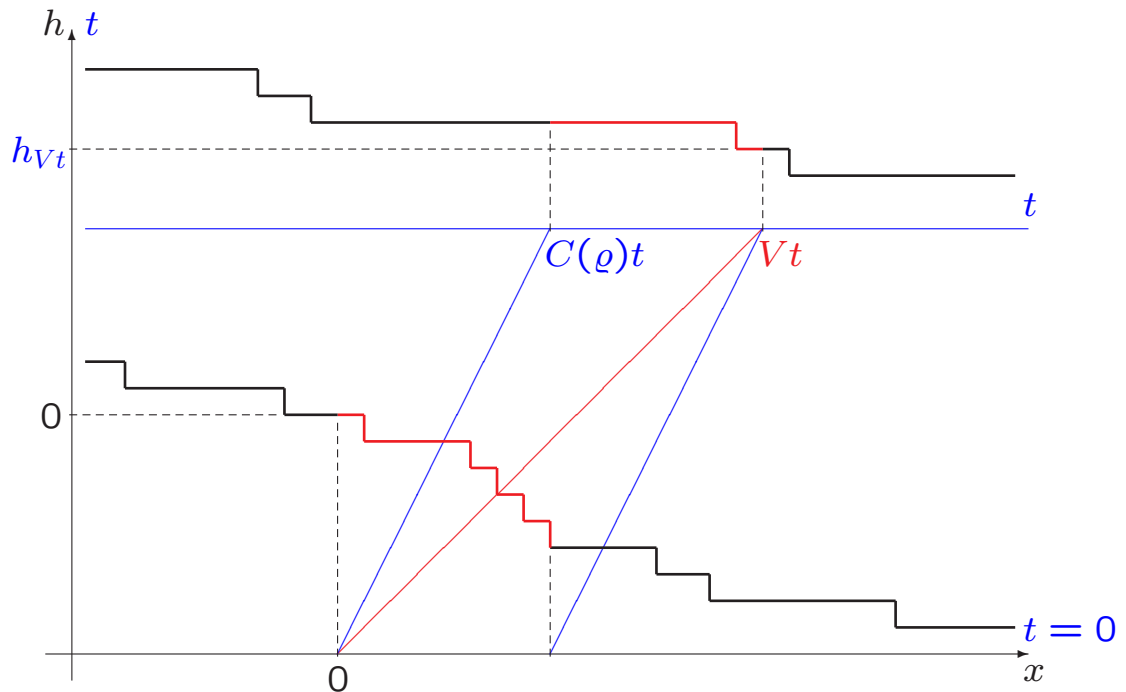
Growth fluctuations



Ferrari - Fontes 1994:

$$\lim_{t \rightarrow \infty} \frac{\text{Var}(h_{Vt}(t))}{t} = \text{const} \cdot |V - C(\varrho)|$$

Growth fluctuations

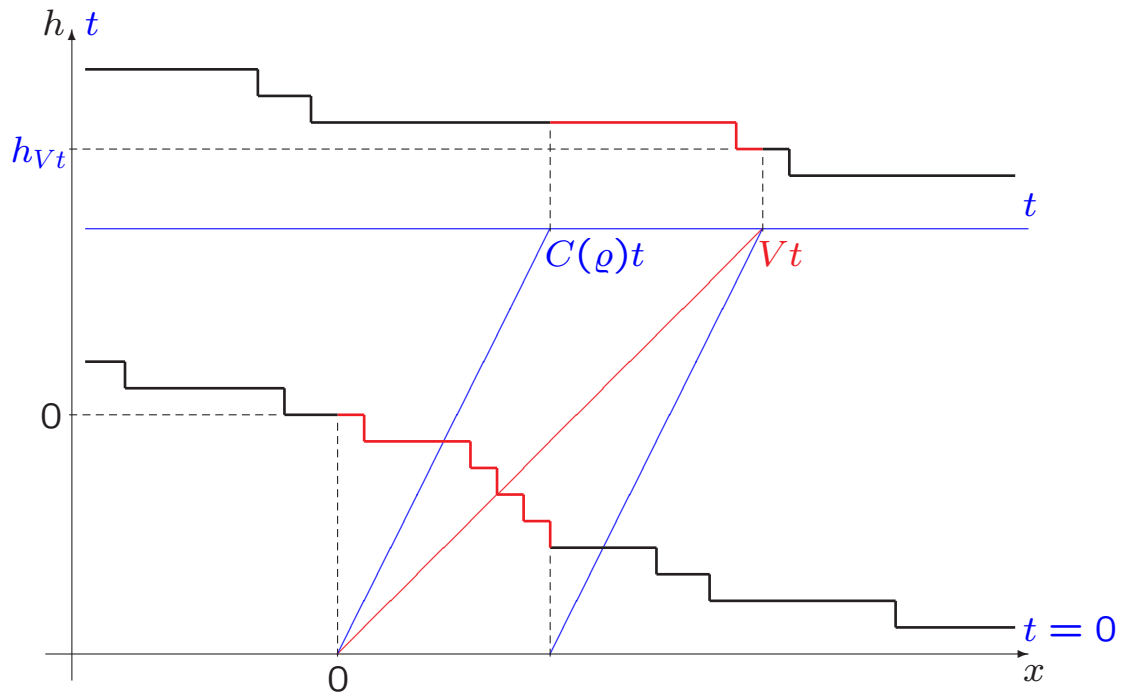


Ferrari - Fontes 1994:

$$\lim_{t \rightarrow \infty} \frac{\mathbf{Var}(h_{Vt}(t))}{t} = \text{const} \cdot |V - C(\varrho)|$$

↪ Initial fluctuations are transported along the characteristics.

Growth fluctuations



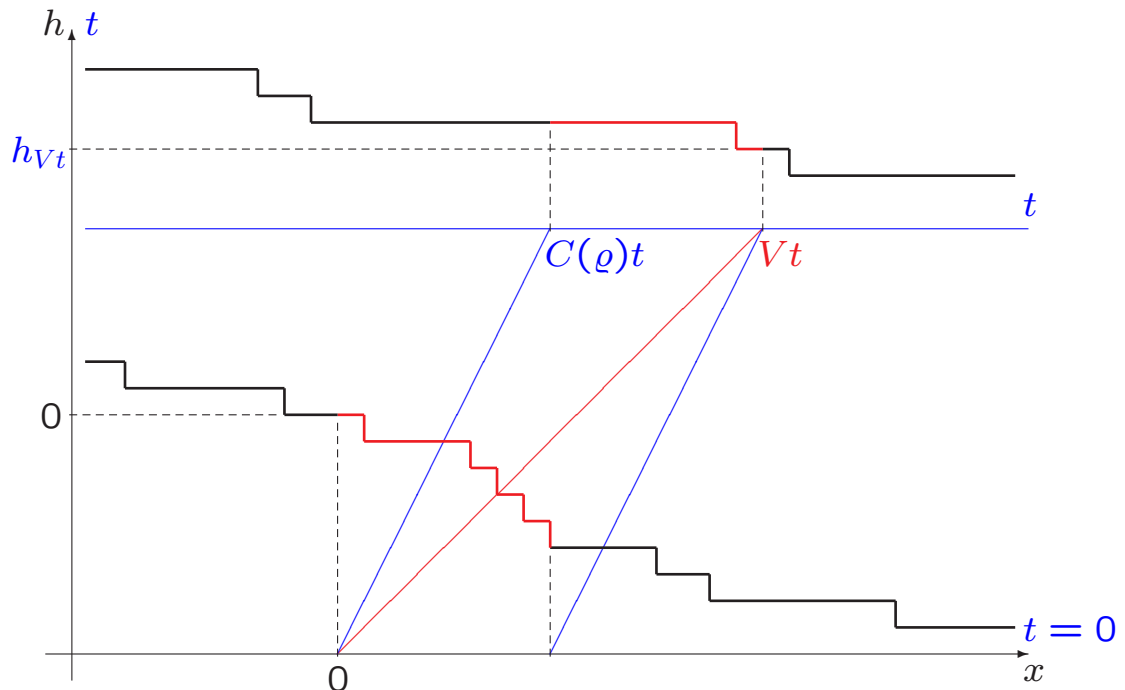
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↪ Initial fluctuations are transported along the characteristics.

↪ How about $V = C(\varrho)$?

Growth fluctuations



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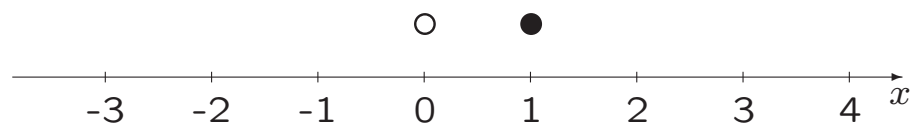
↪ Initial fluctuations are transported along the characteristics.

↪ How about $V = C(\rho)$?

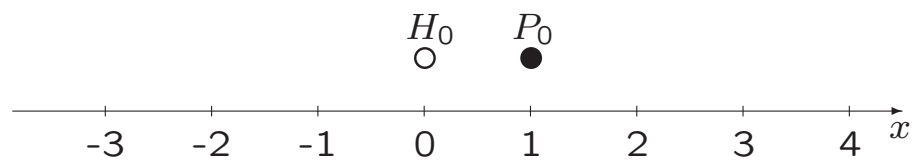
Conjecture:

$$\lim_{t \rightarrow \infty} \frac{\mathbf{Var}(h_{C(\rho)t}(t))}{t^{2/3}} = [\text{sg. non trivial}].$$

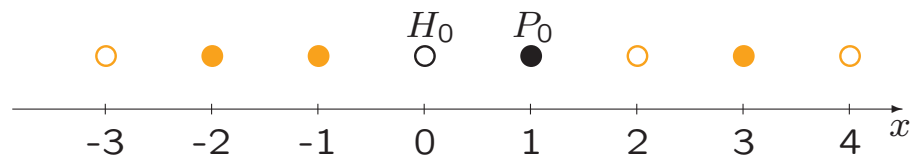
Outfit 3: Equilibrium queues



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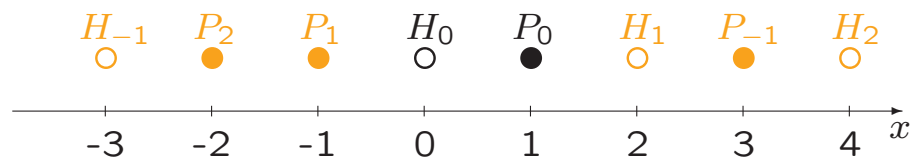


Outfit 3: Equilibrium queues



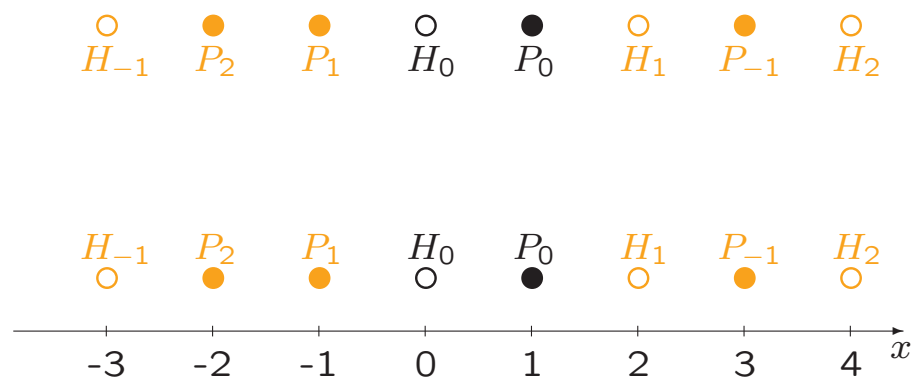
Bernoulli(ϱ) distribution

Outfit 3: Equilibrium queues



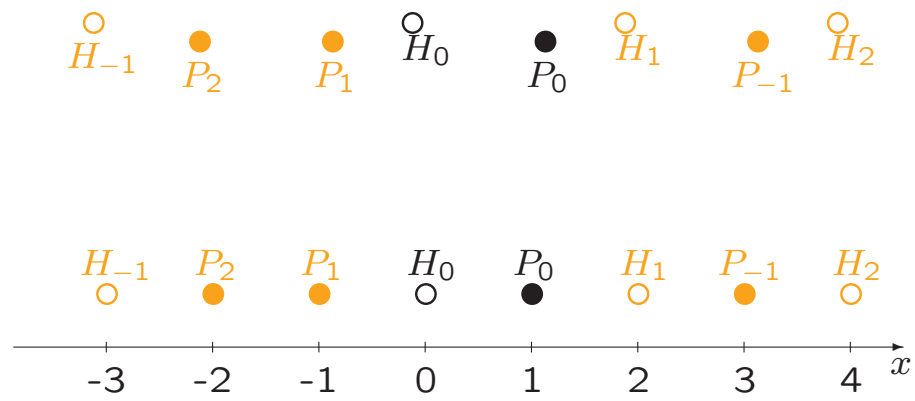
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Outfit 3: Equilibrium queues



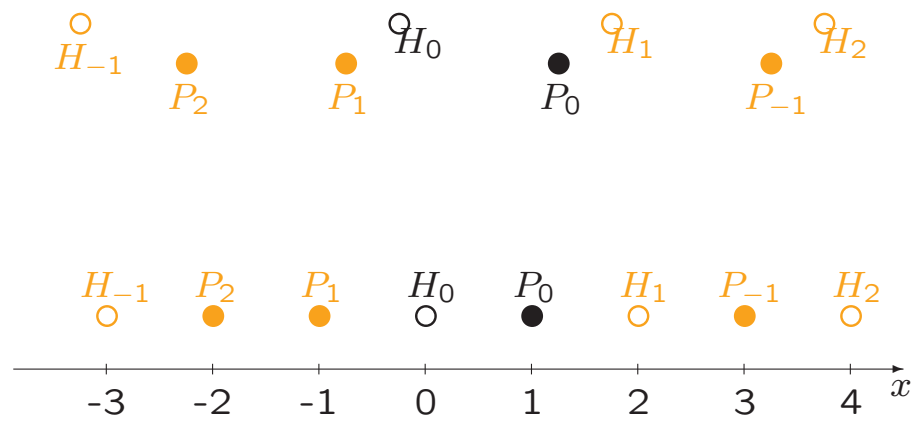
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Outfit 3: Equilibrium queues



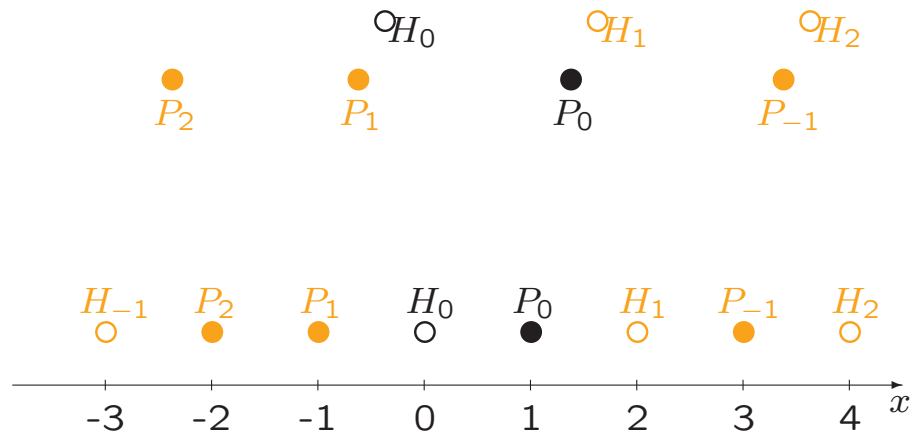
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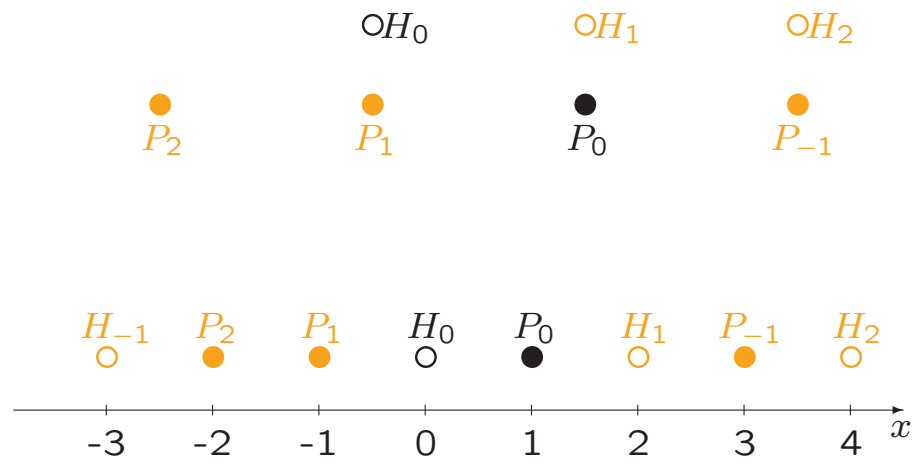


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Outfit 3: Equilibrium queues

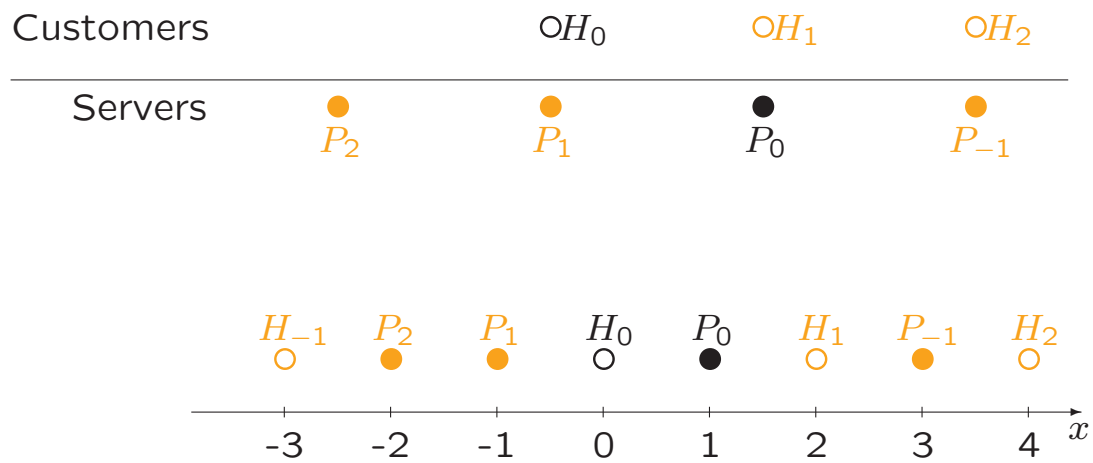


Outfit 3: Equilibrium queues



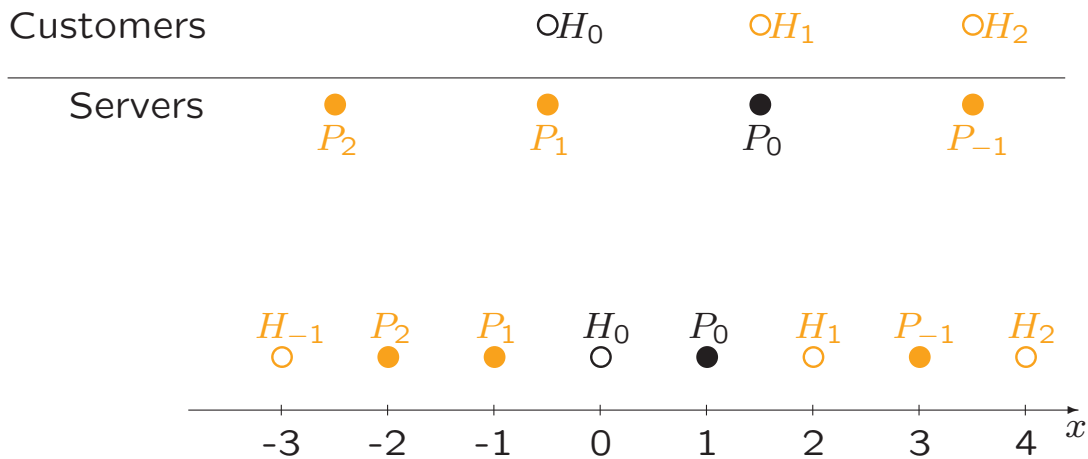
Bernoulli(ϱ) distribution

Outfit 3: Equilibrium queues



Bernoulli(ρ) distribution

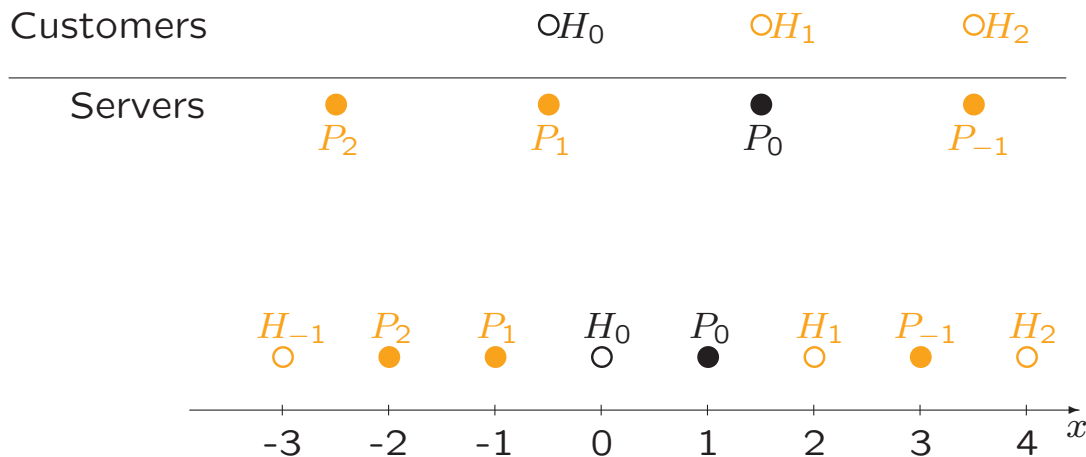
Outfit 3: Equilibrium queues



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Outfit 3: Equilibrium queues

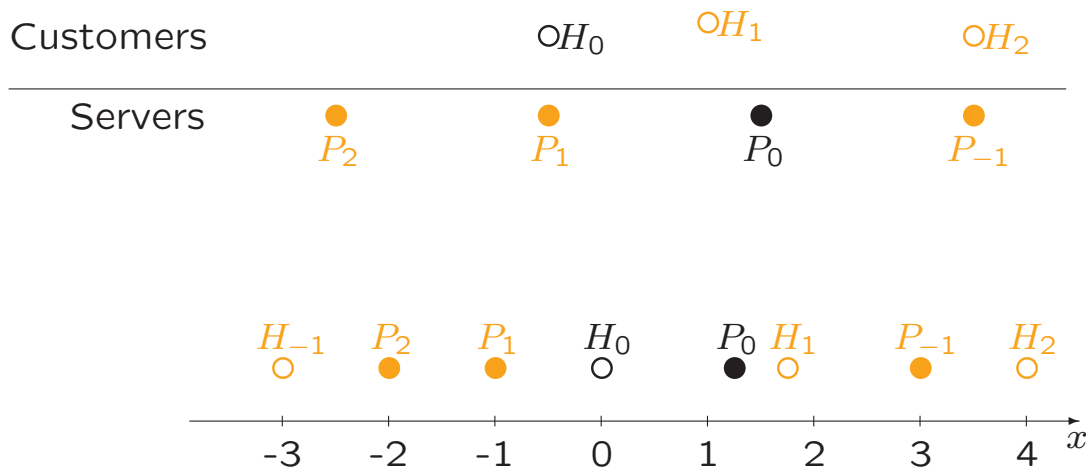


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Outfit 3: Equilibrium queues

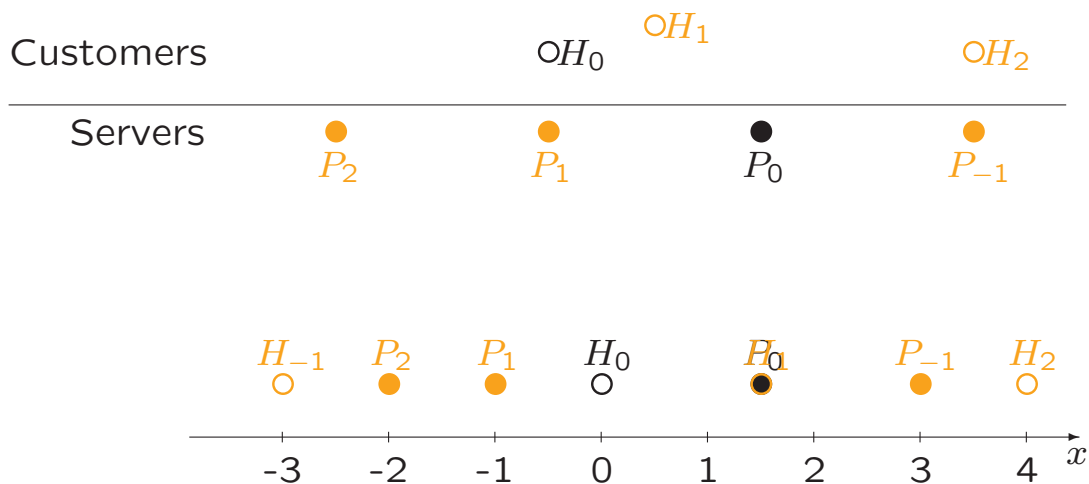


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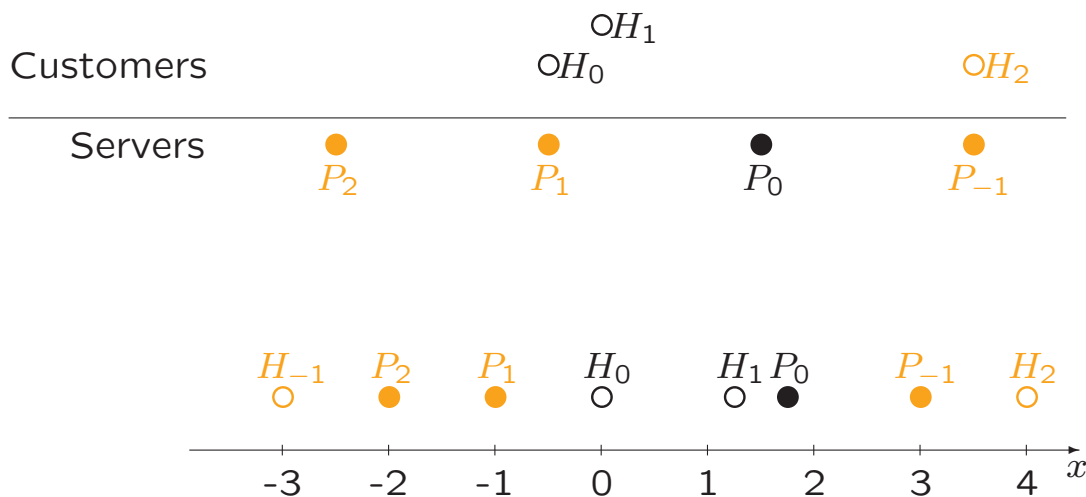


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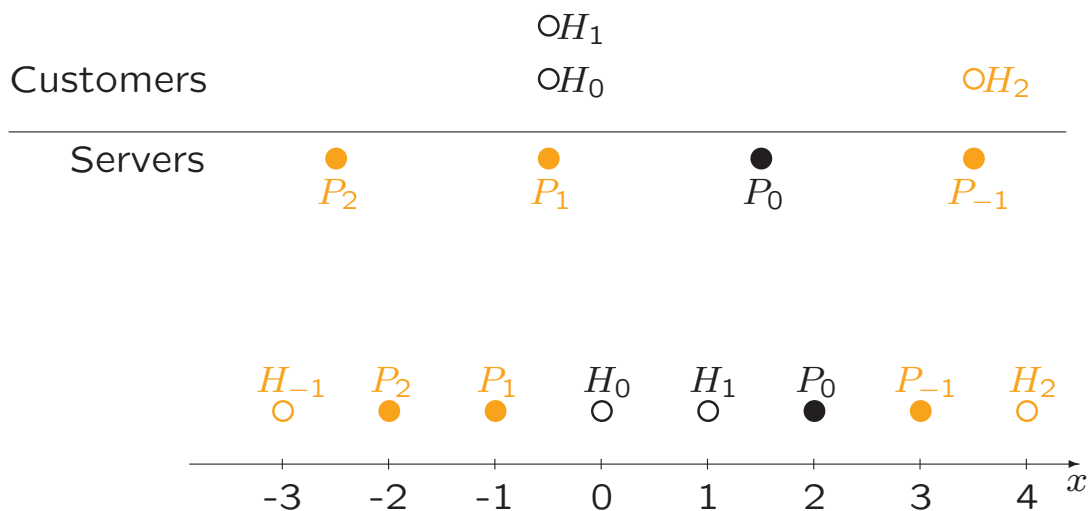


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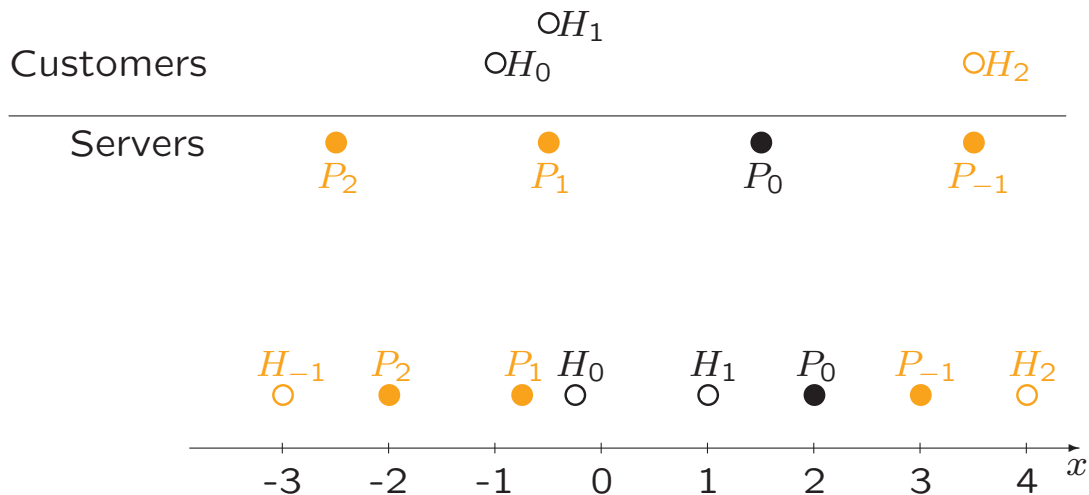


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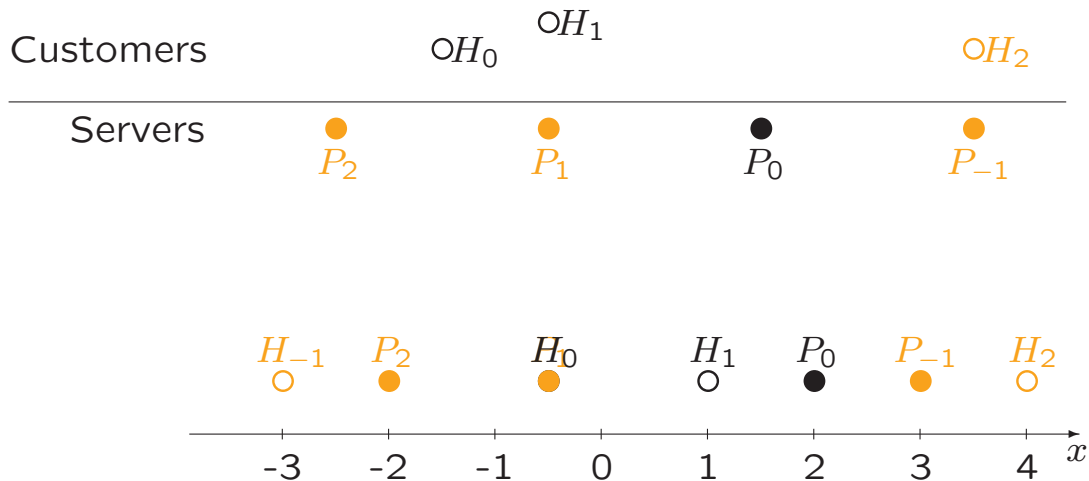


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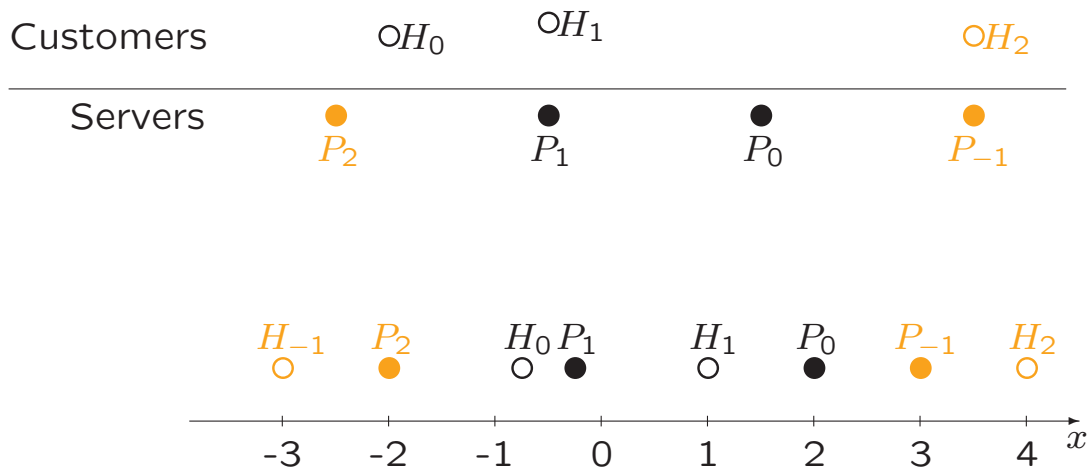


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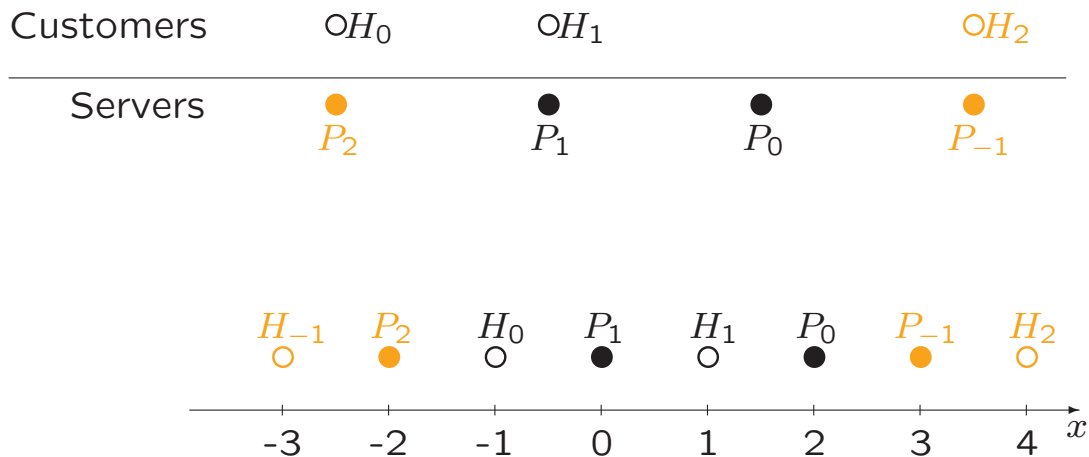


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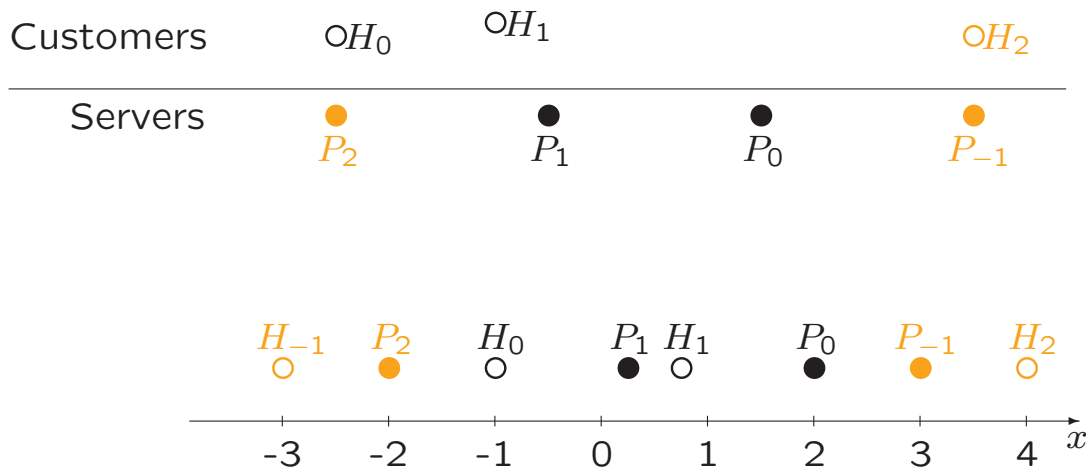


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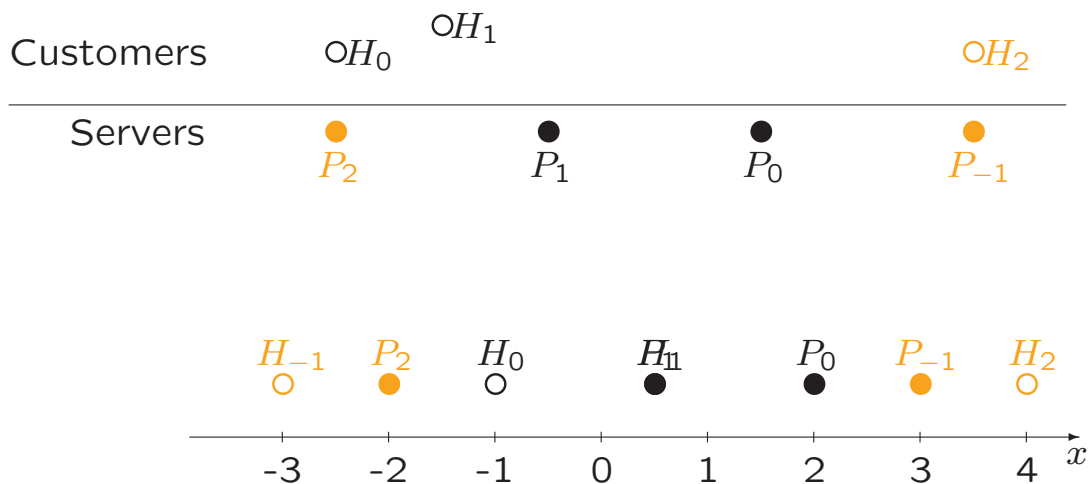


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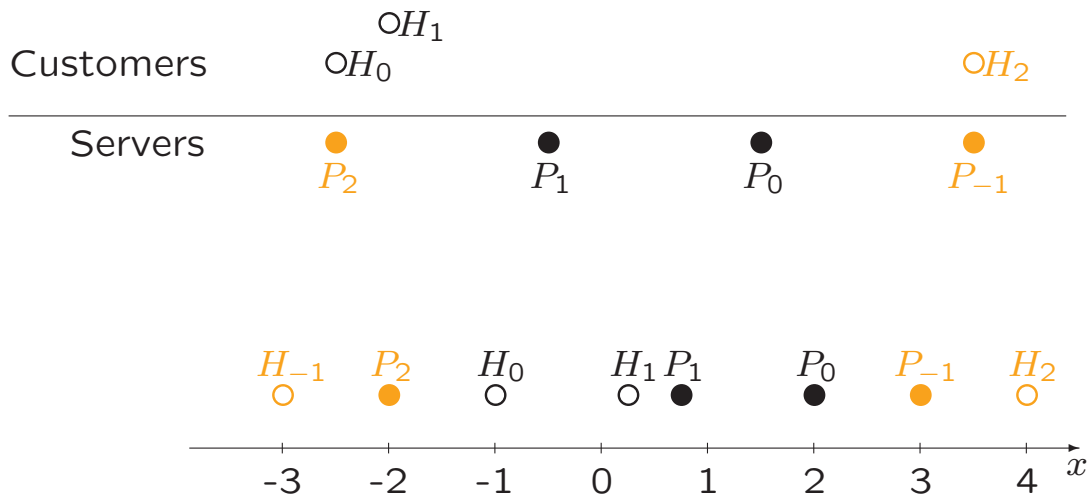


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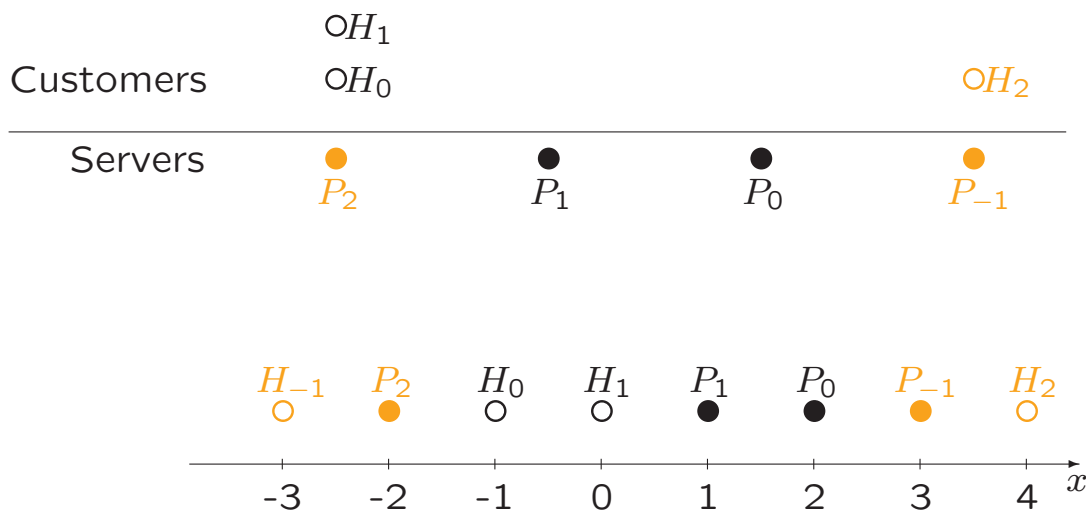


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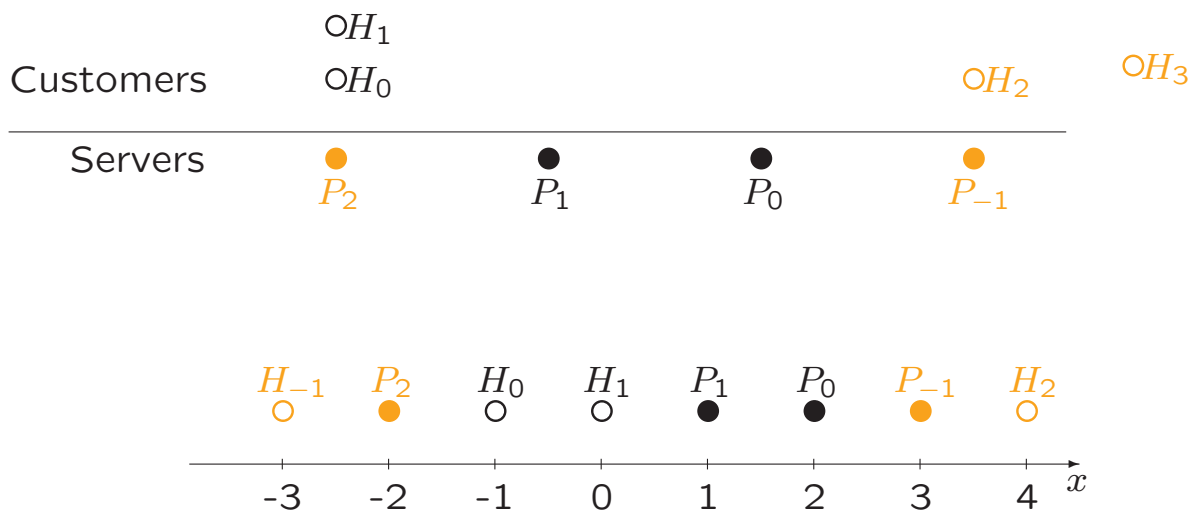


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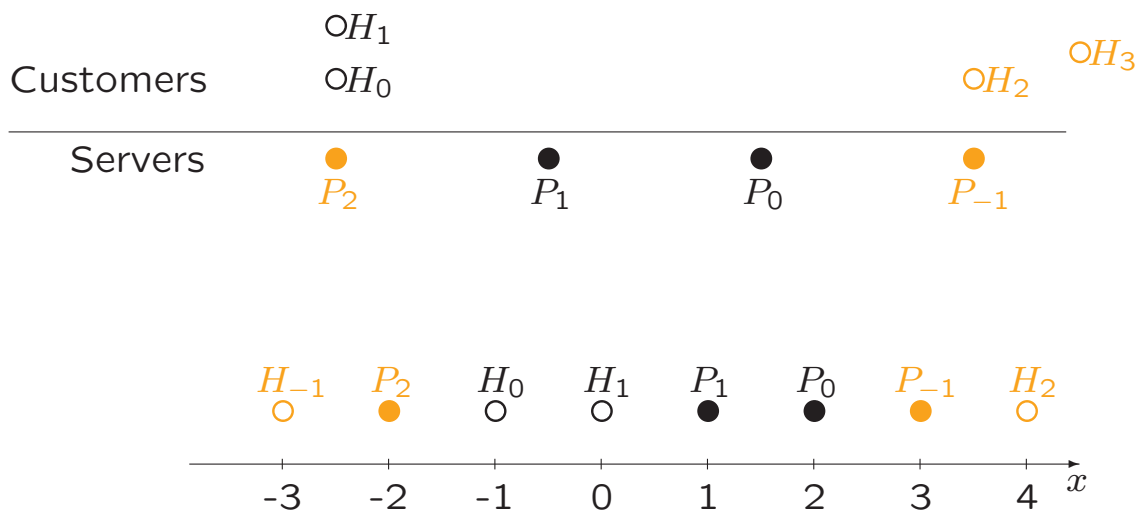


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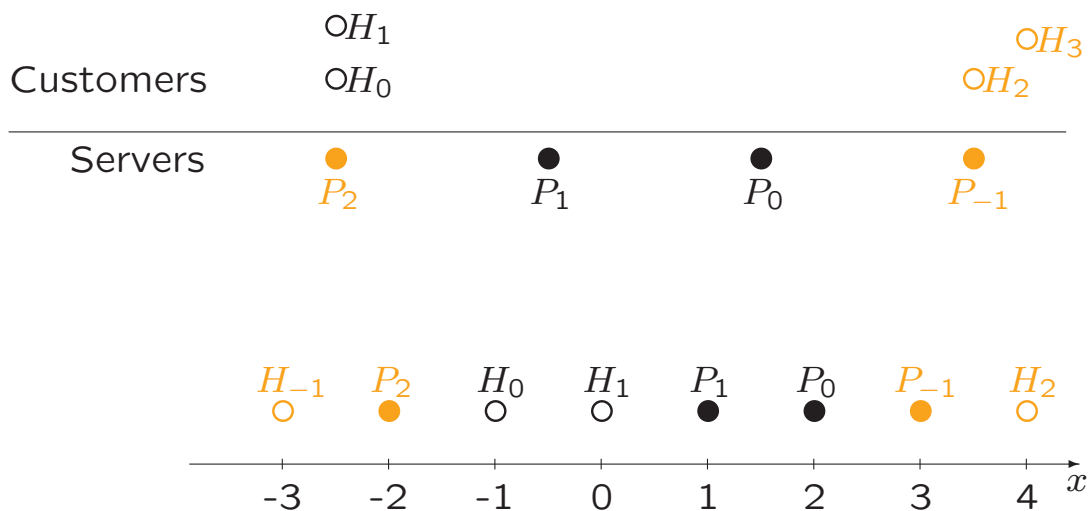


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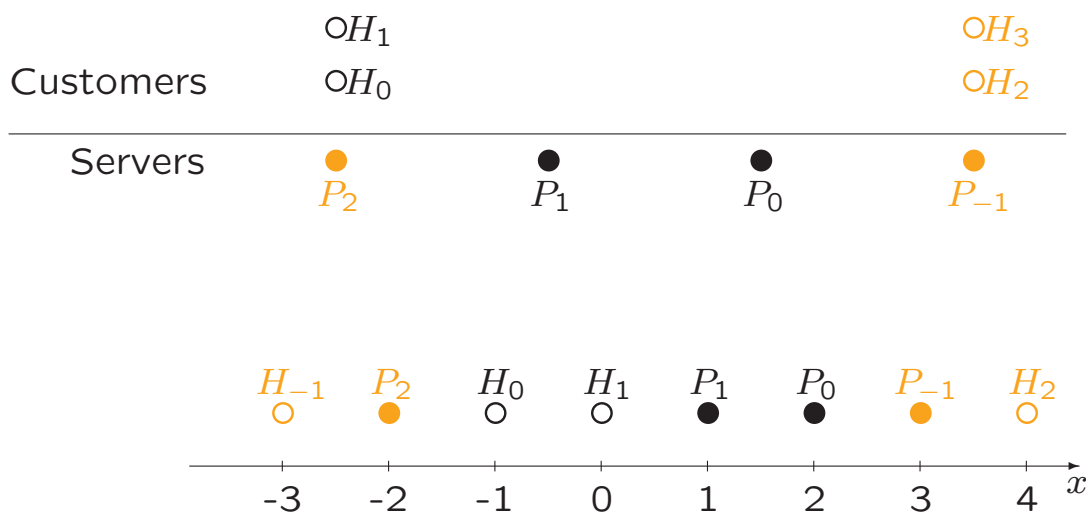


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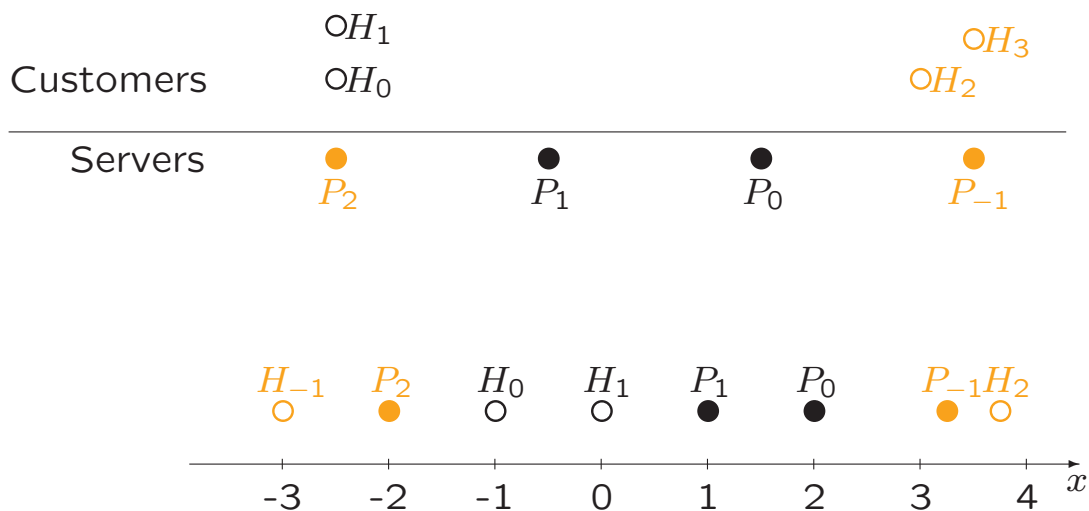


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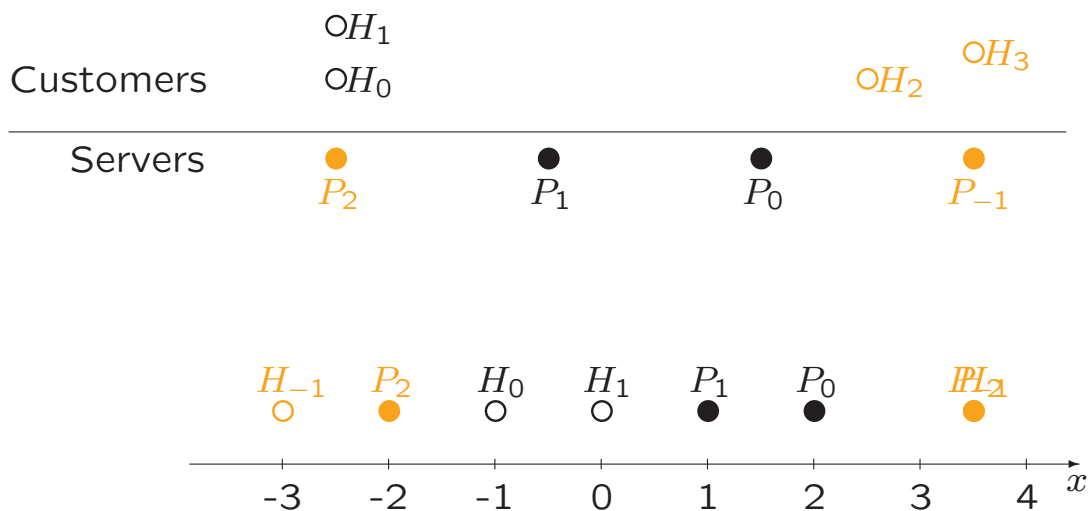


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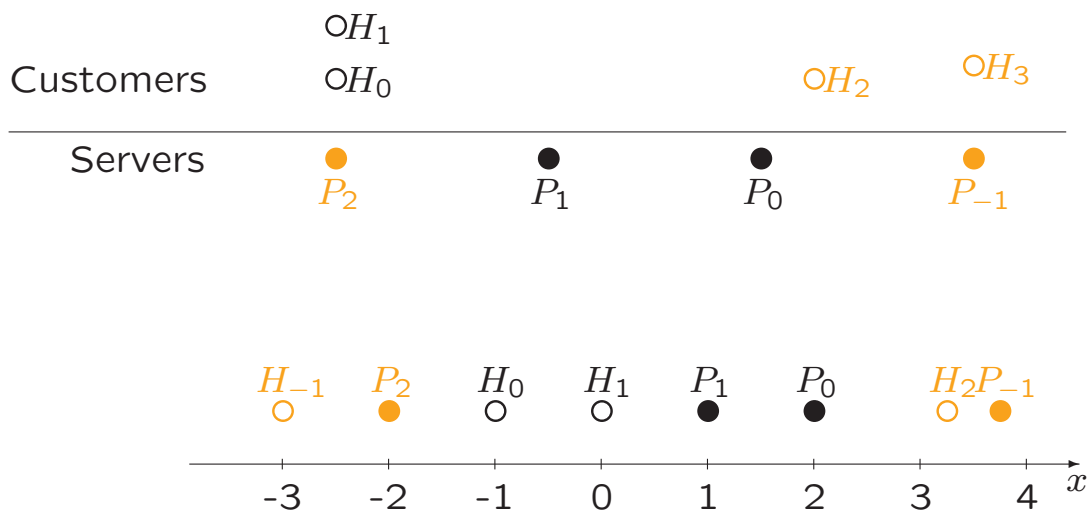


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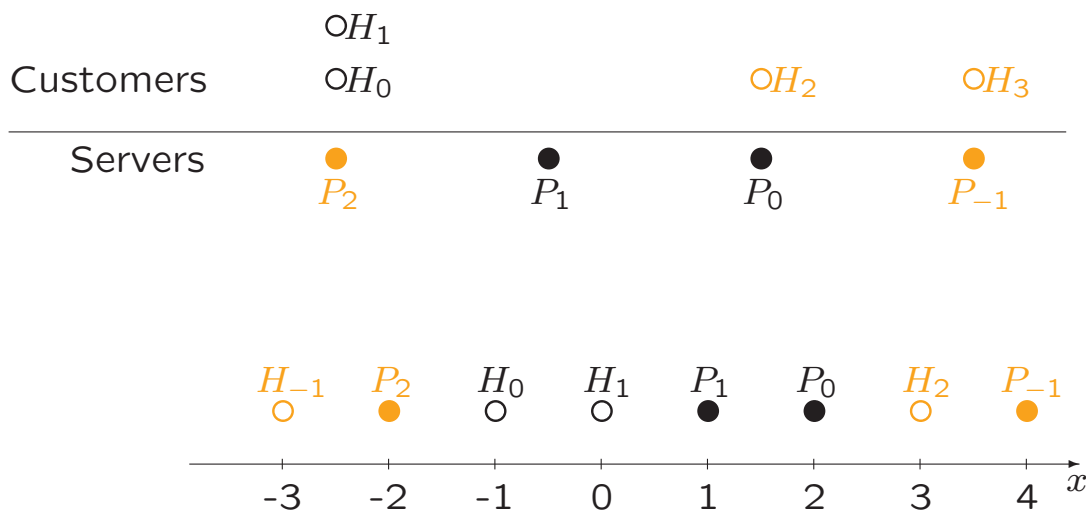


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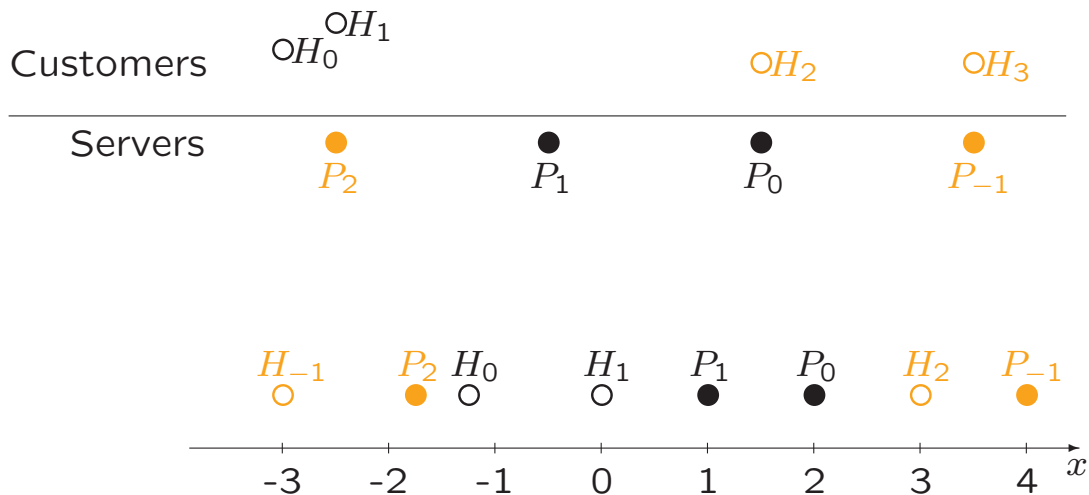


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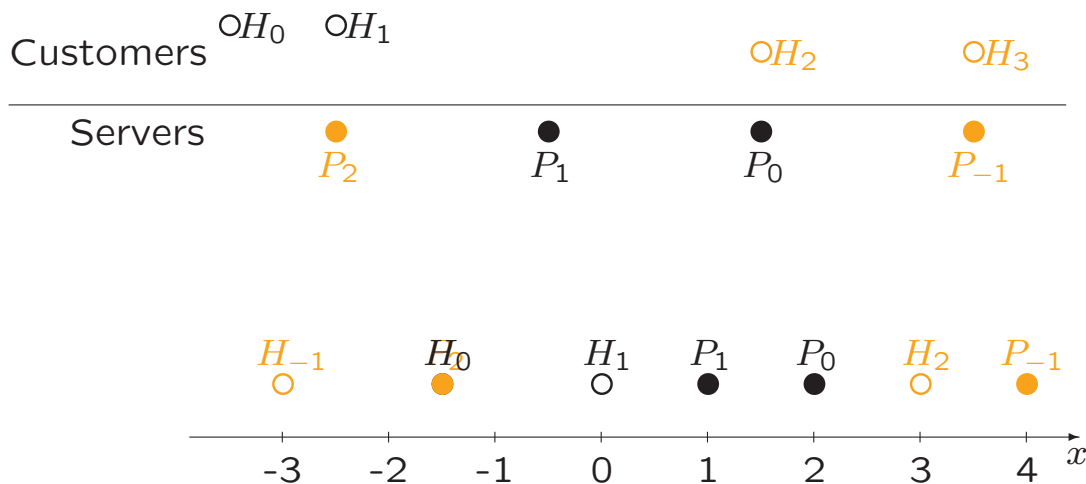


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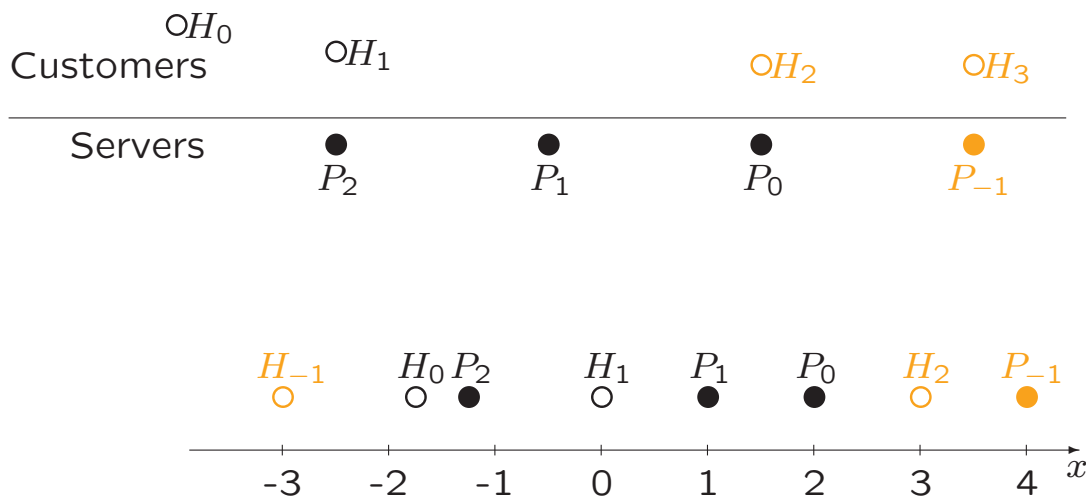


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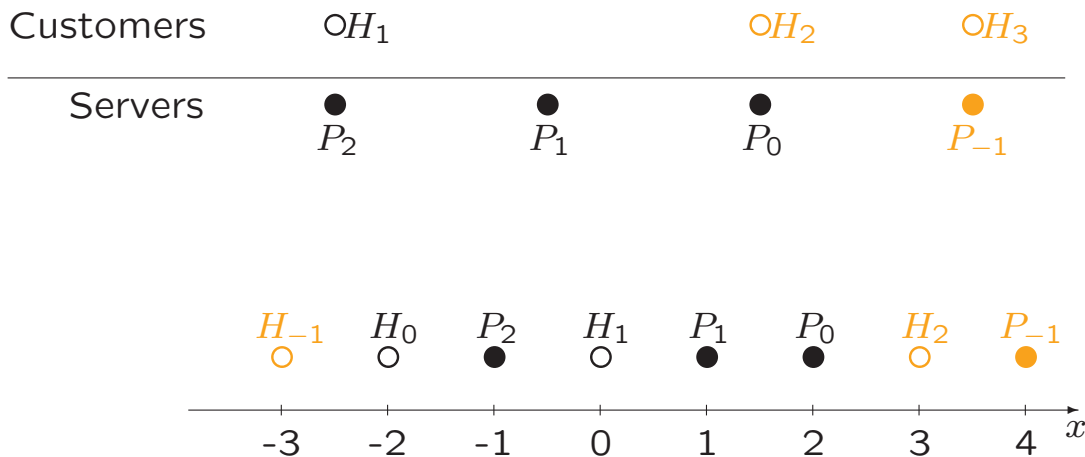


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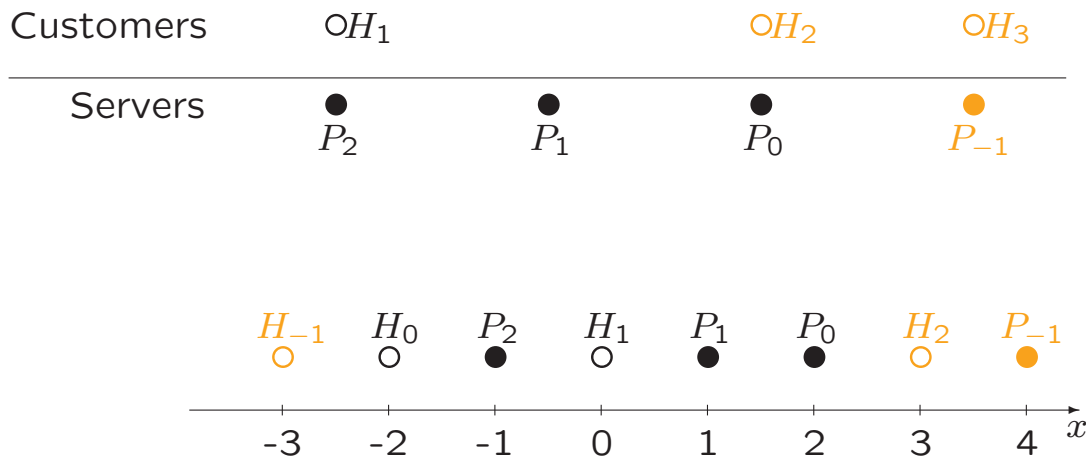


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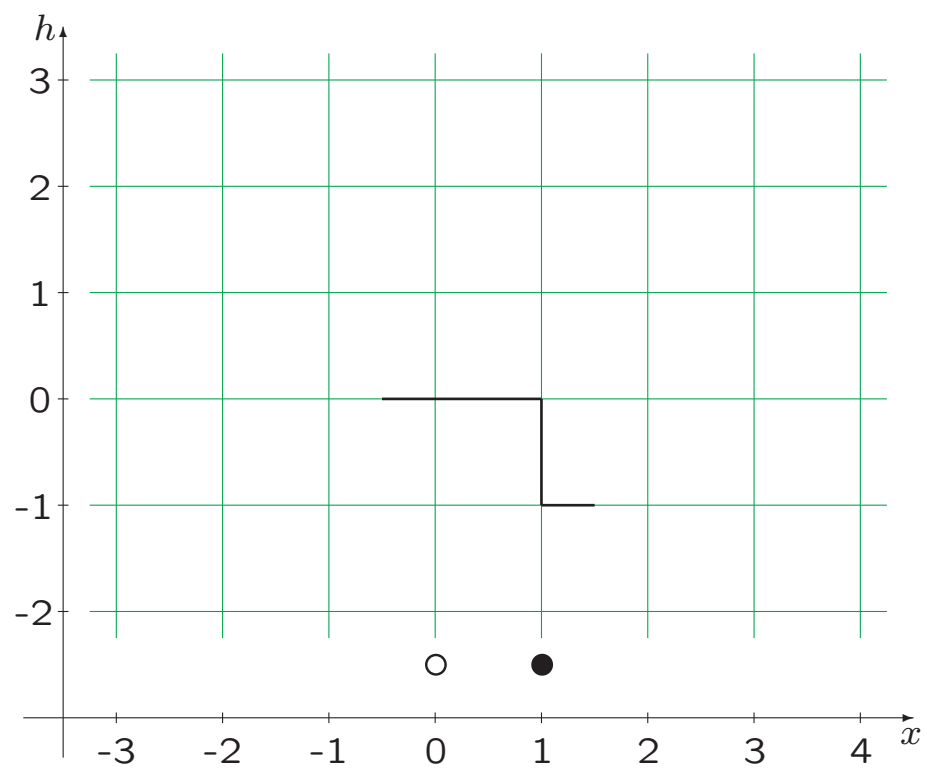
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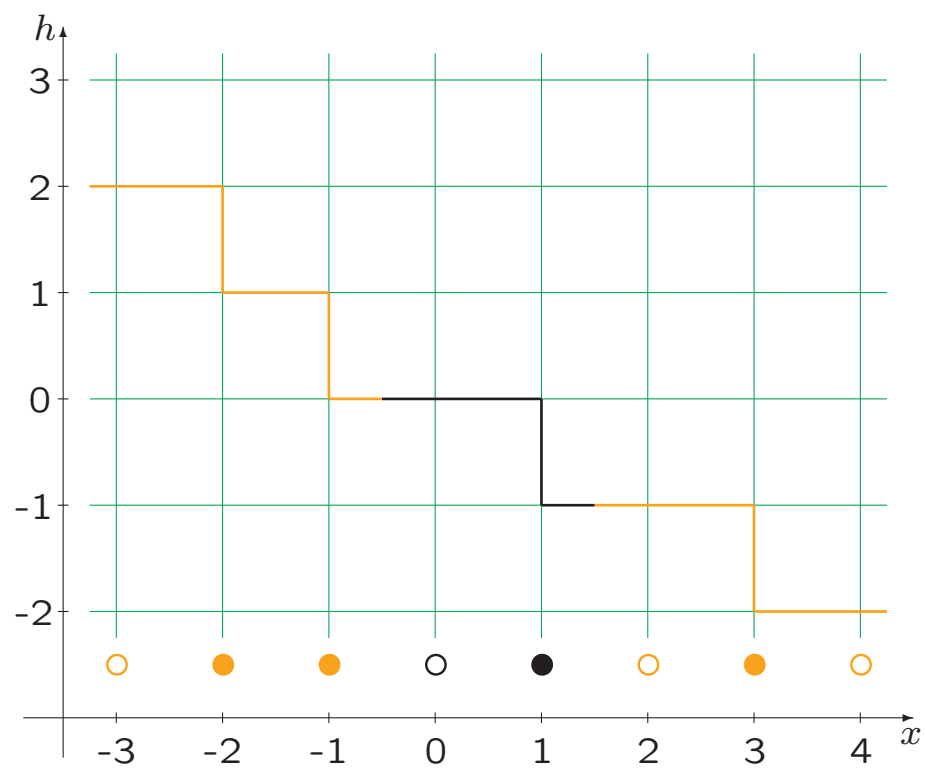
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- \rightsquigarrow Equilibrium system of queues as seen right after H_0 's jump.
- \rightsquigarrow Burke's Theorem (Kesten 1970): P_0 and H_0 jump as Poisson($1 - \rho$) and Poisson(ρ) processes, respectively, and they are independent.

Outfit 4: Last passage percolation

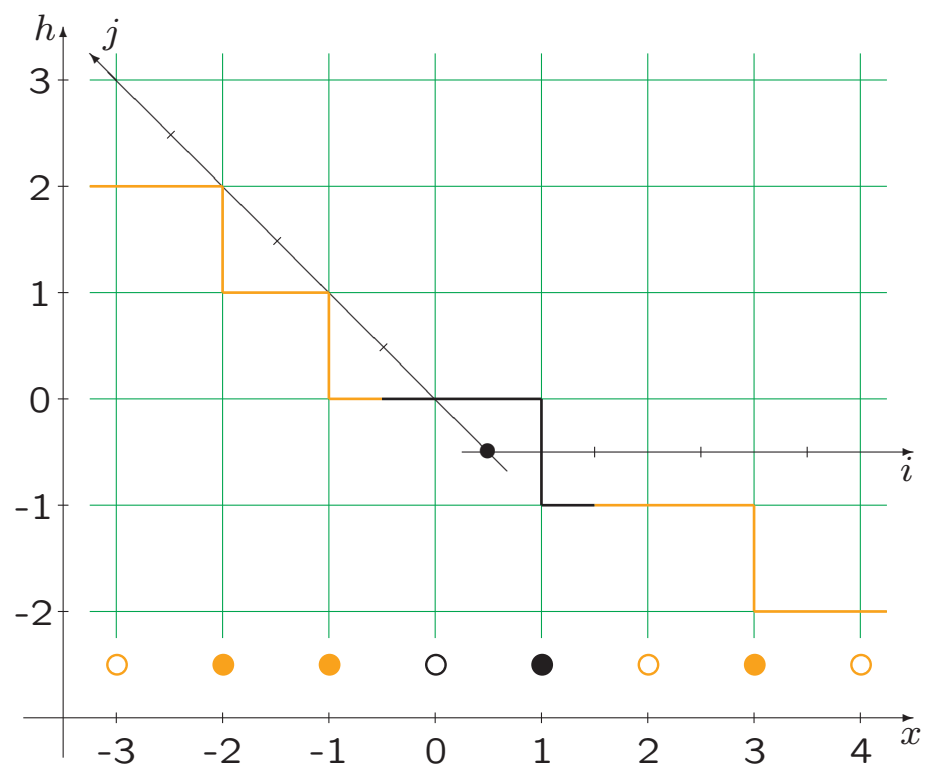


Outfit 4: Last passage percolation



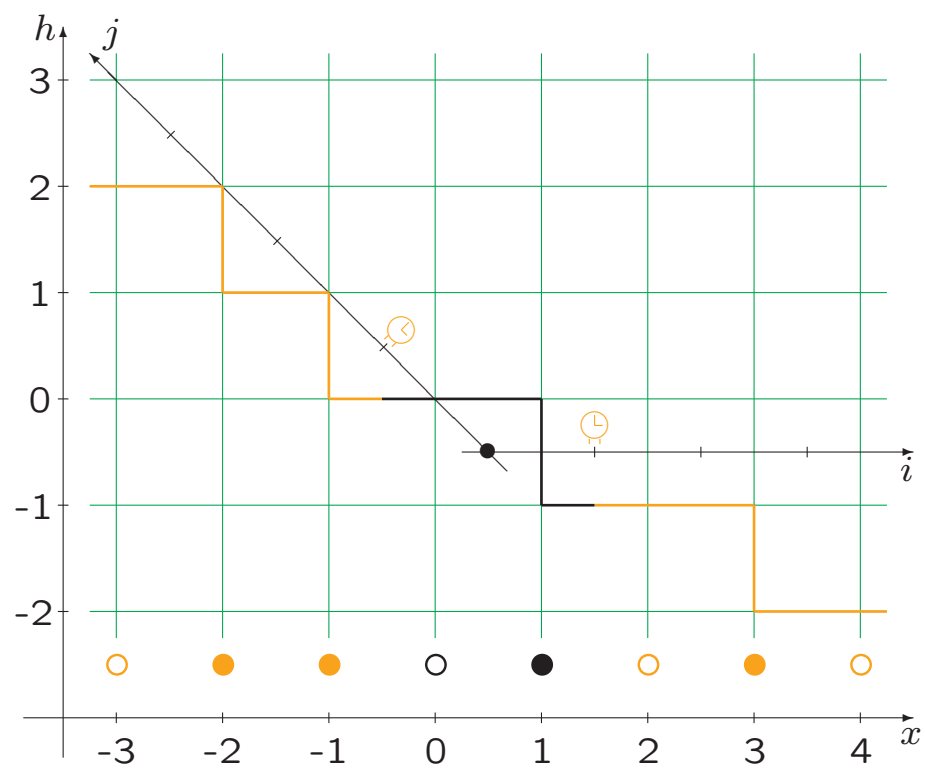
Bernoulli(ϱ) distribution

Outfit 4: Last passage percolation

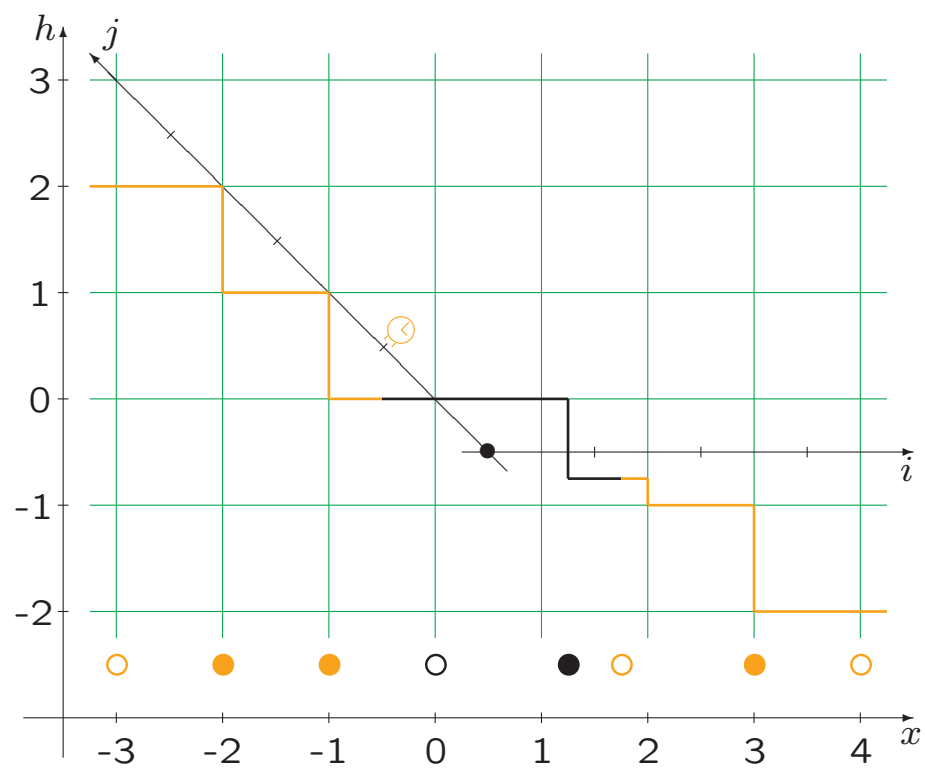


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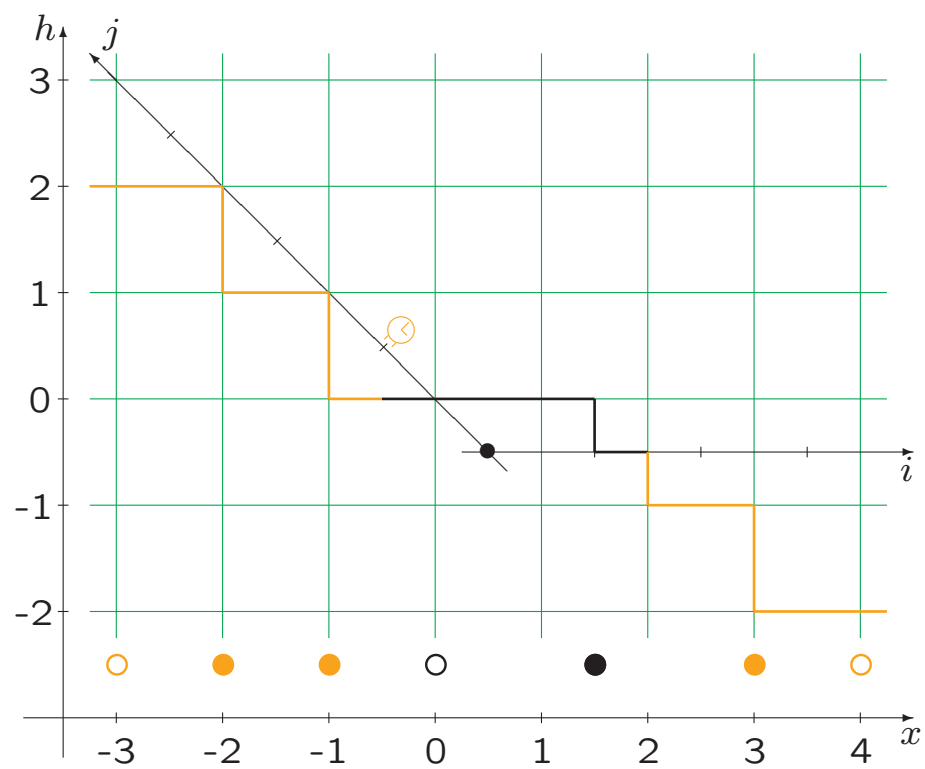
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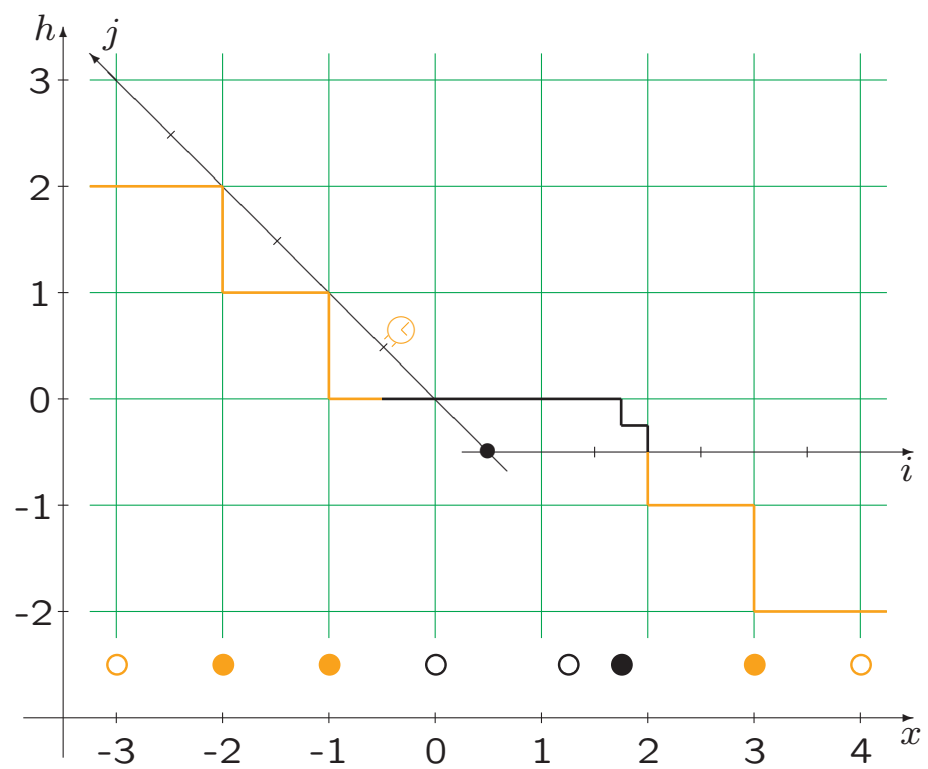
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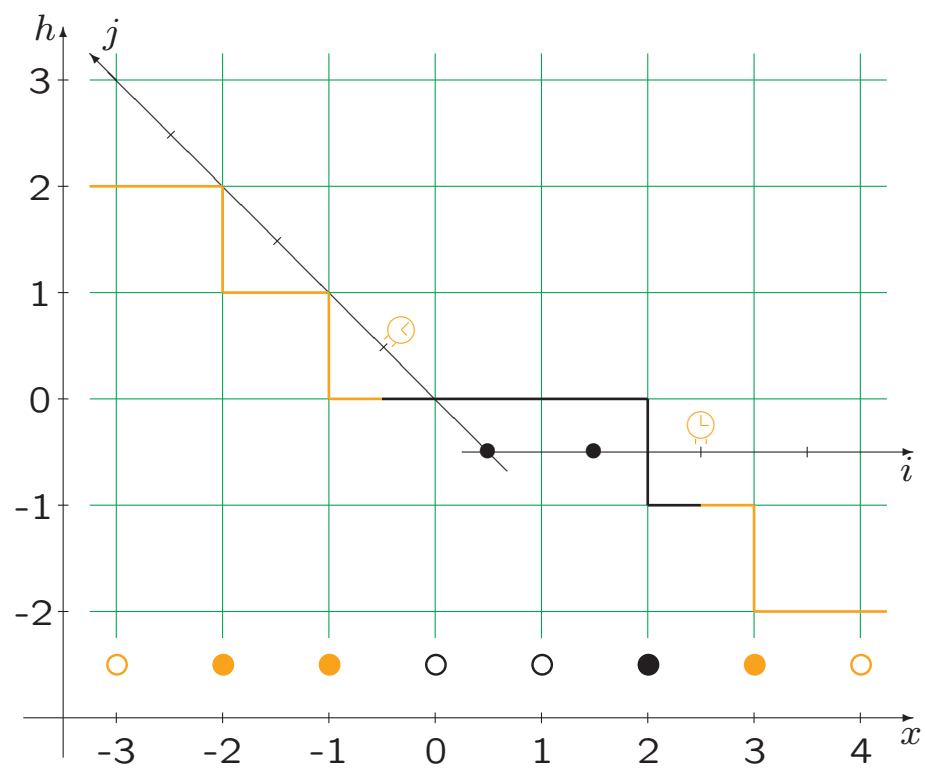
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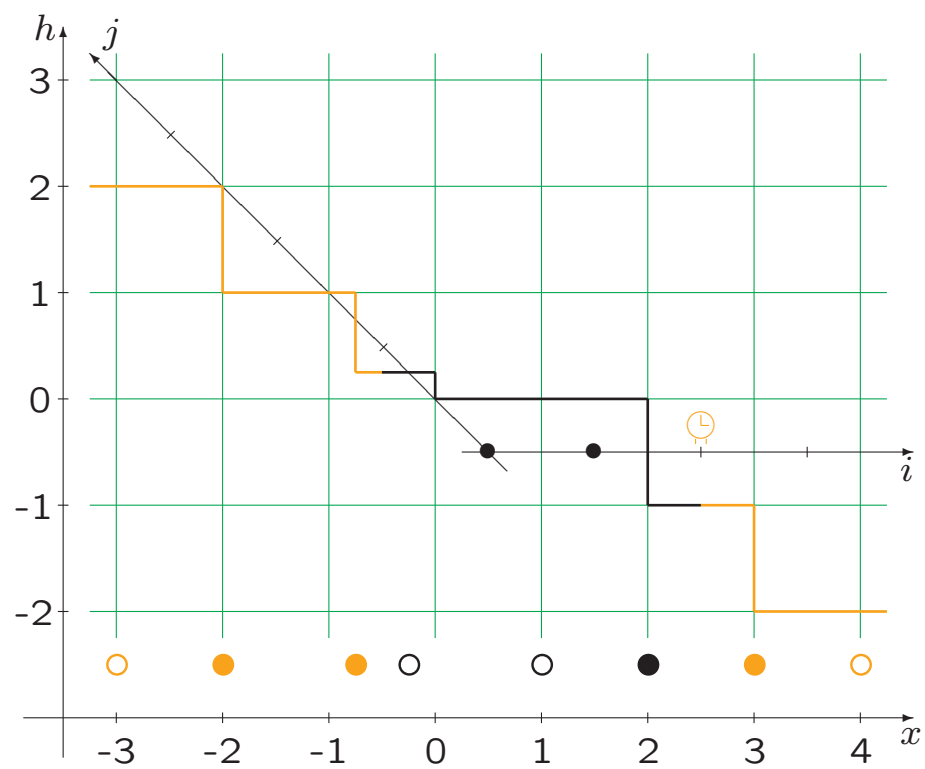
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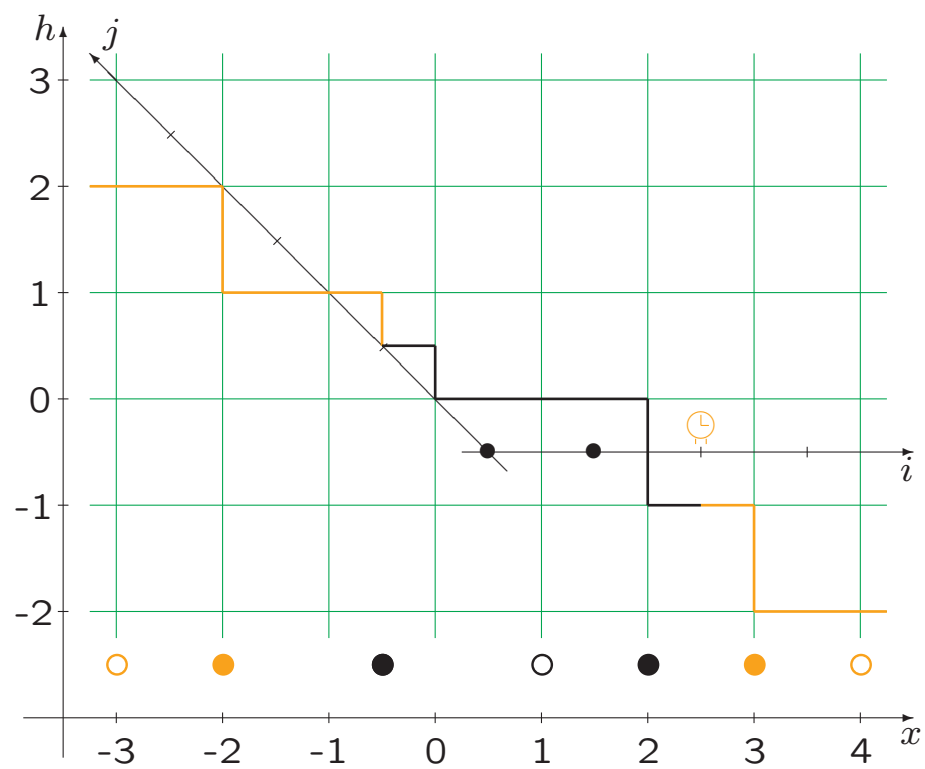
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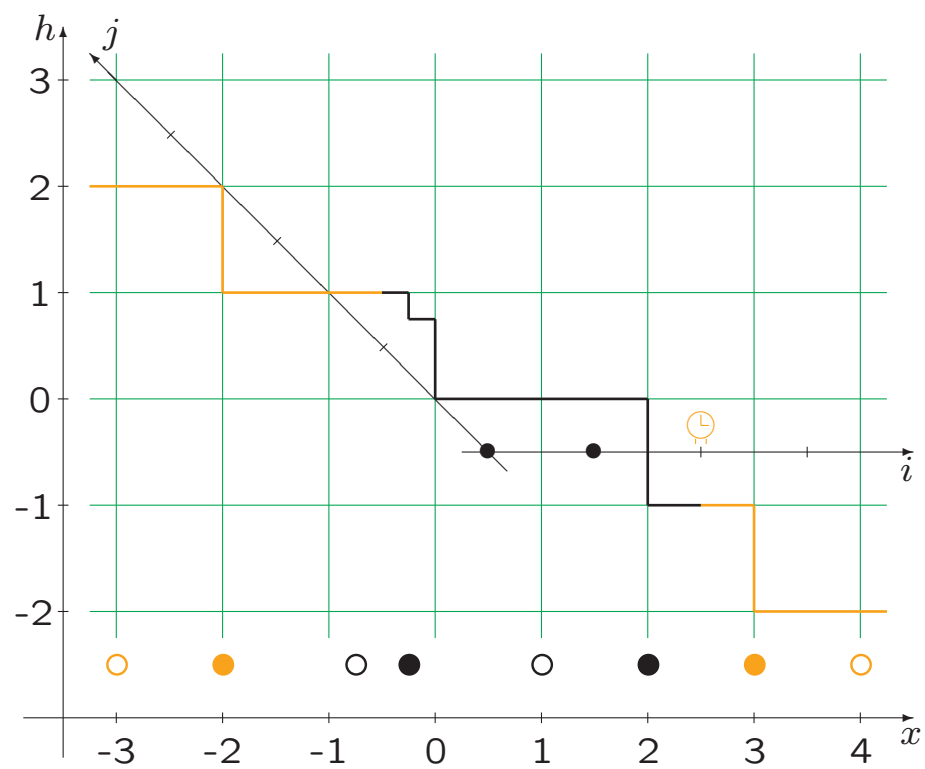
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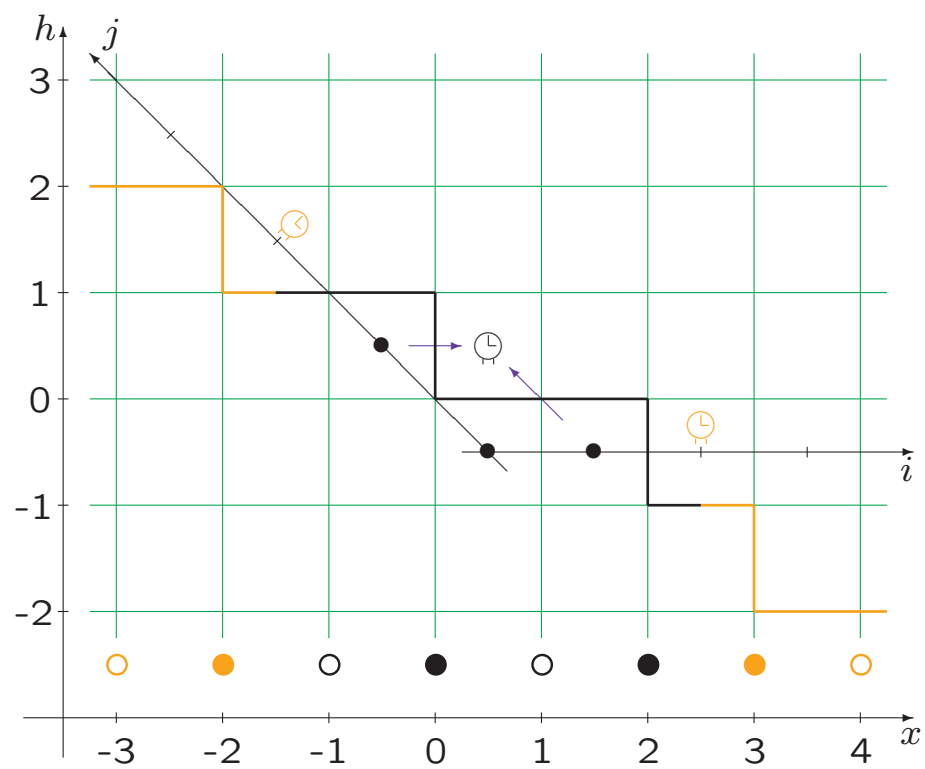
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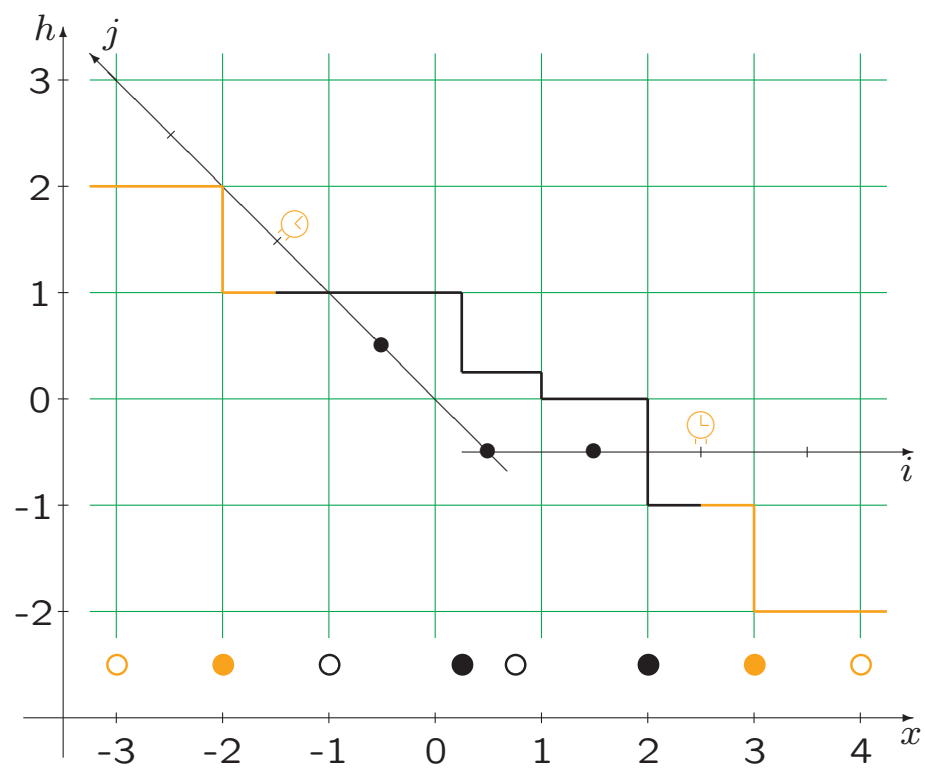
Outfit 4: Last passage percolation



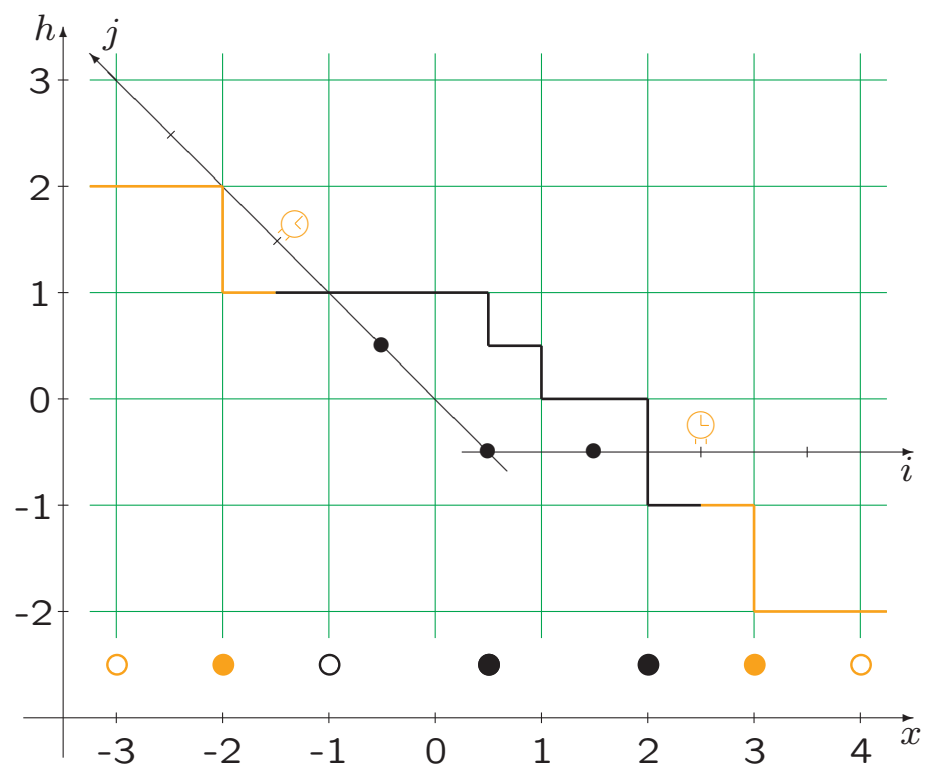
Outfit 4: Last passage percolation



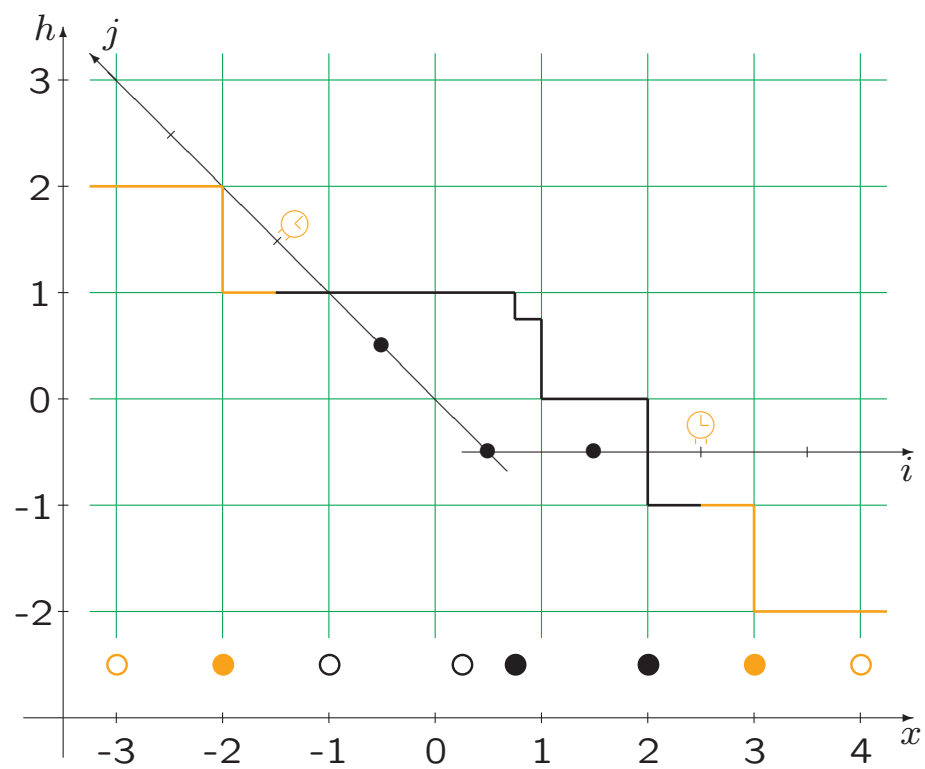
Outfit 4: Last passage percolation



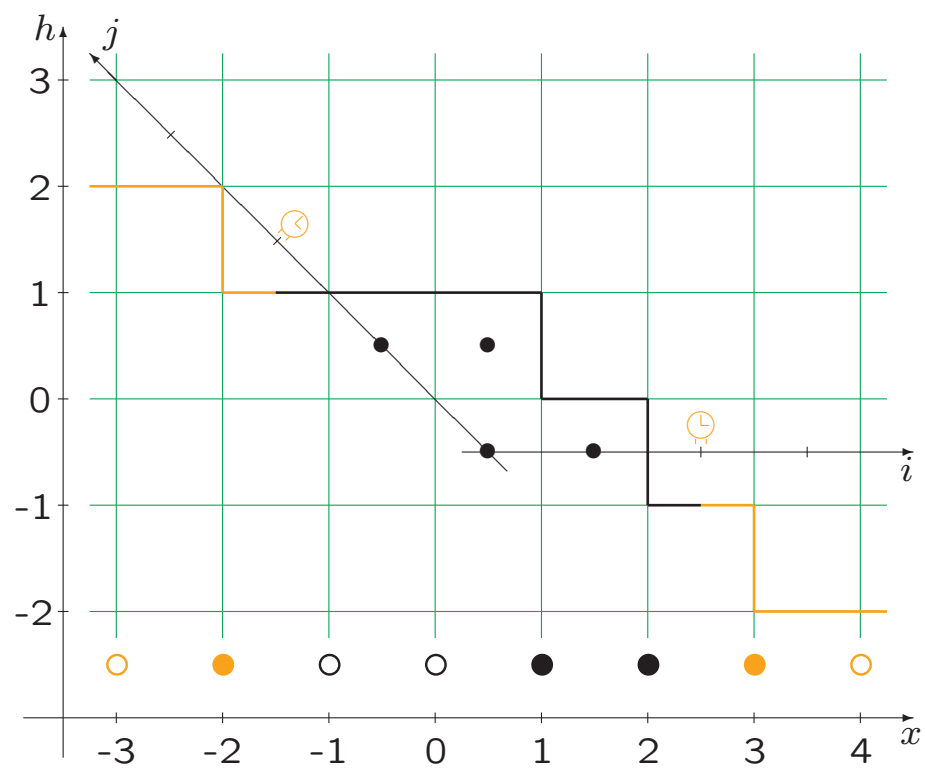
Outfit 4: Last passage percolation



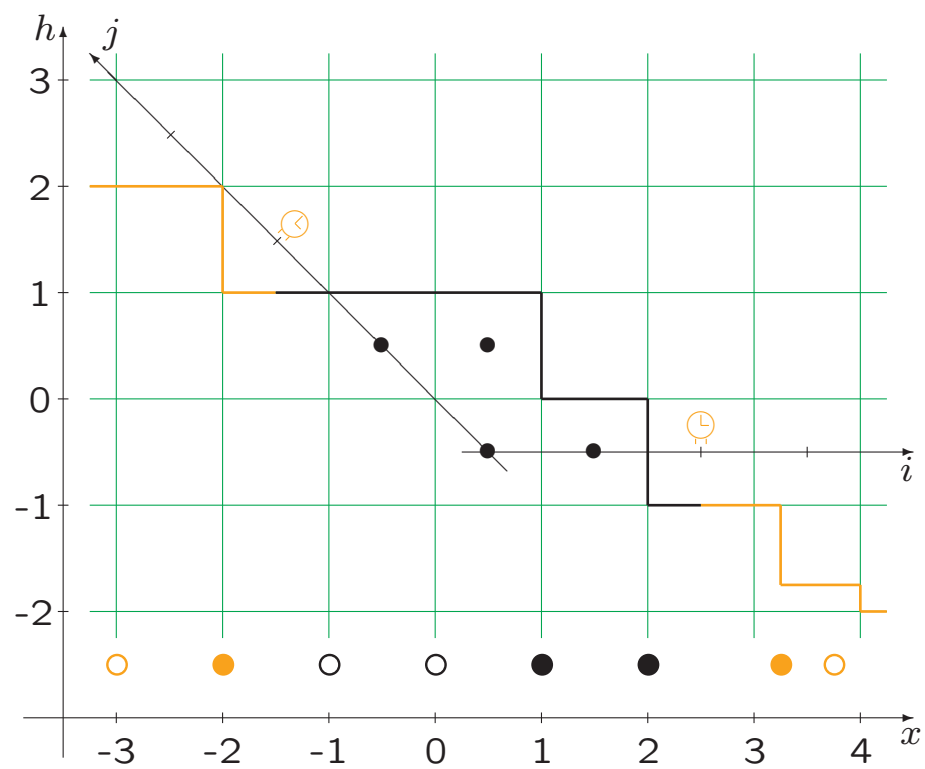
Outfit 4: Last passage percolation



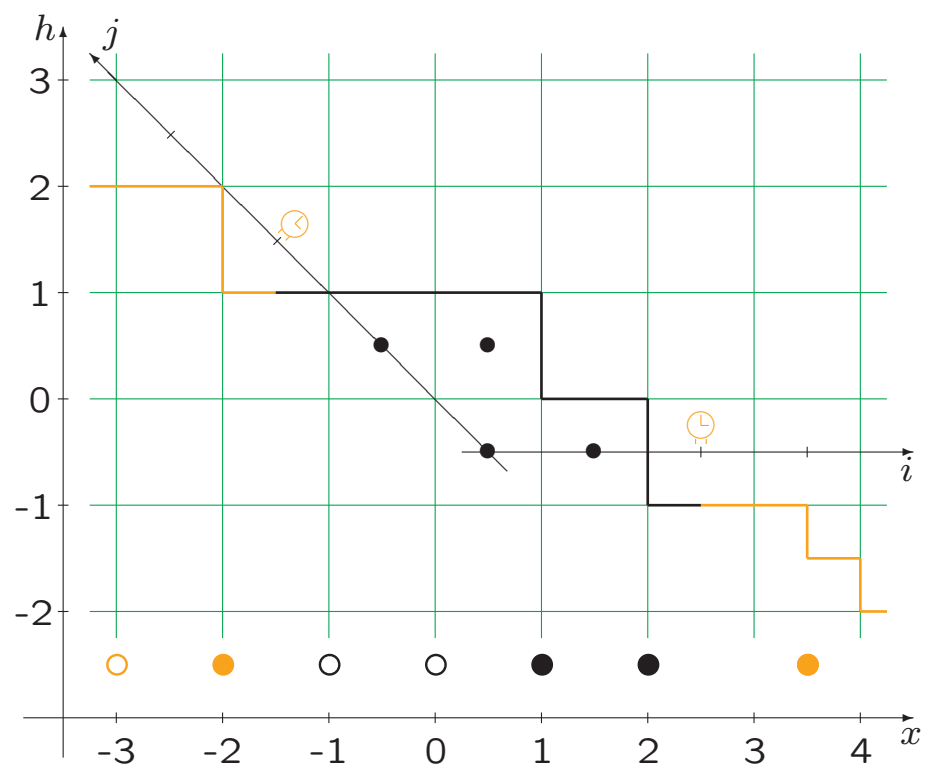
Outfit 4: Last passage percolation



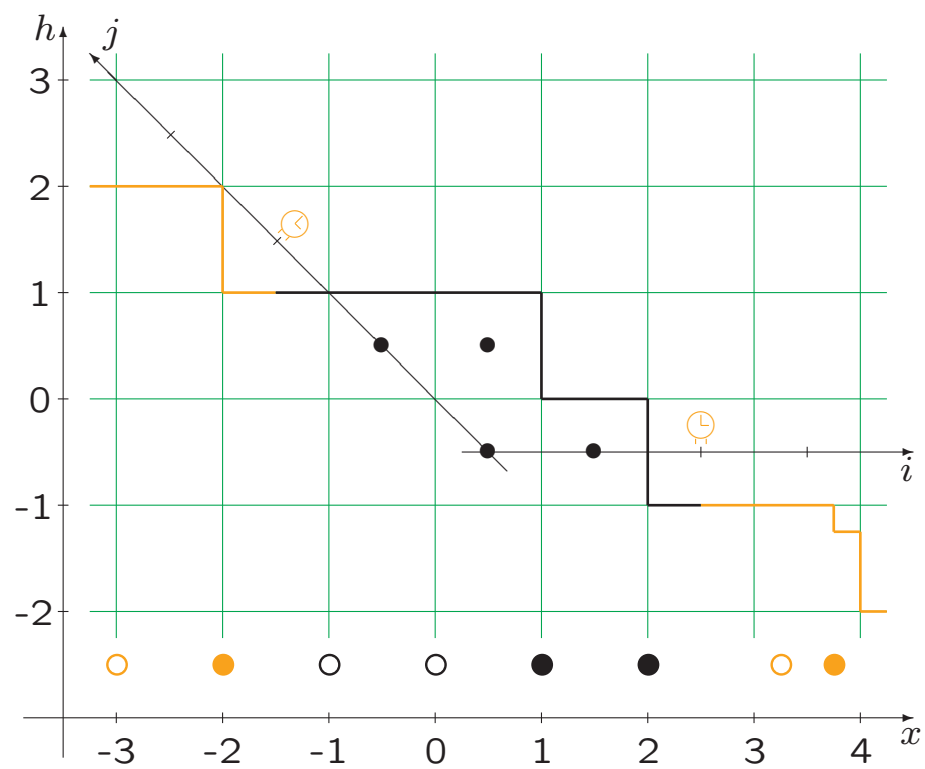
Outfit 4: Last passage percolation



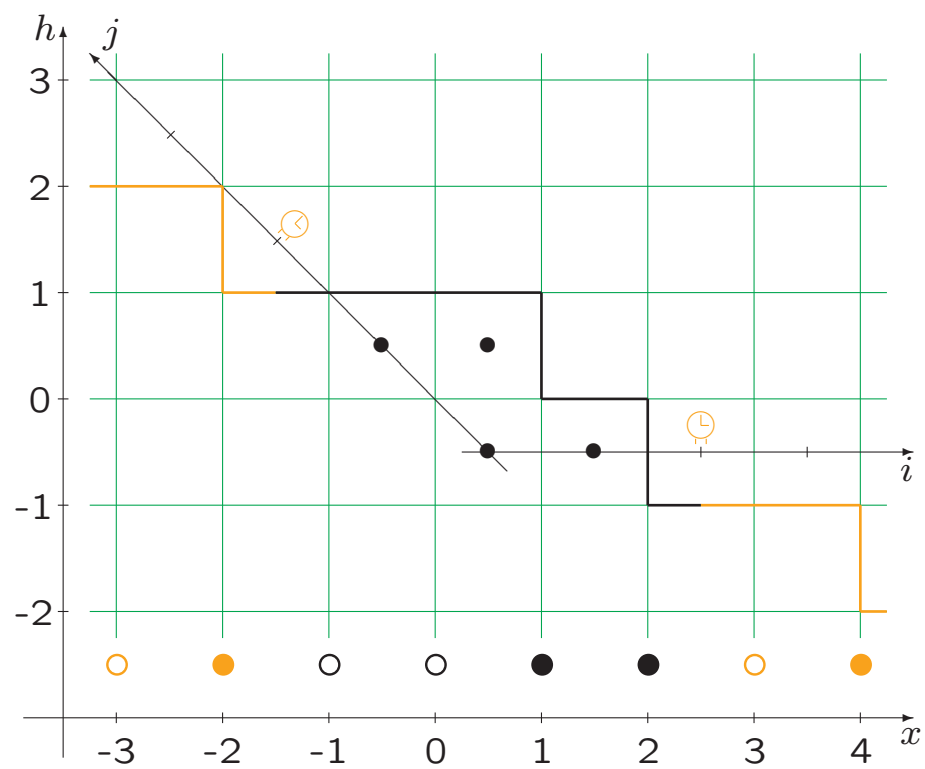
Outfit 4: Last passage percolation



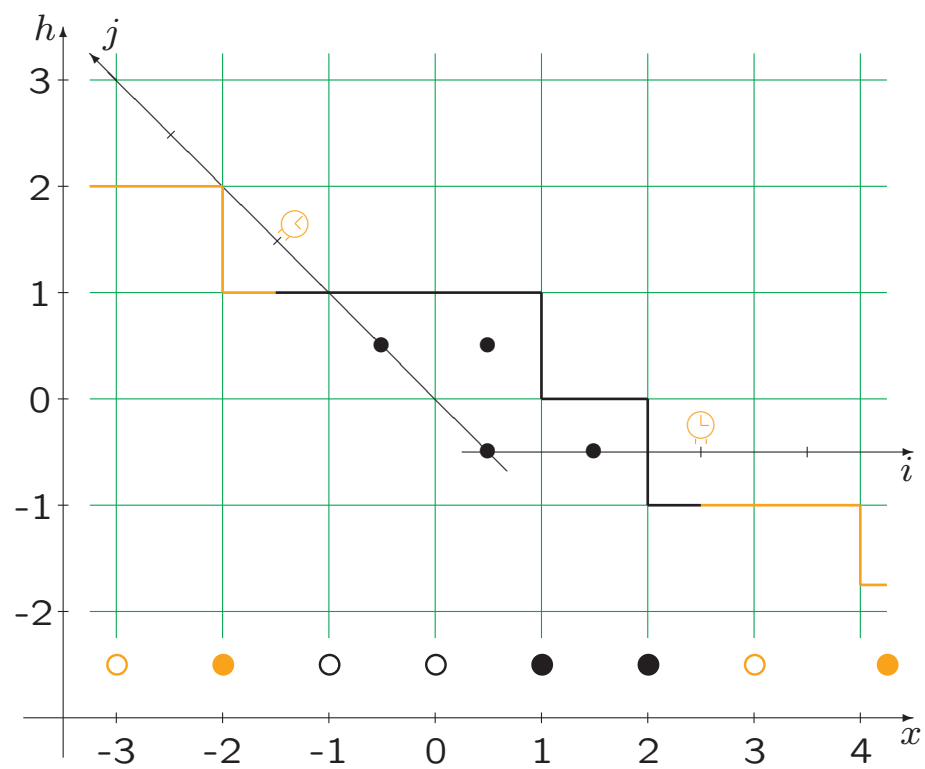
Outfit 4: Last passage percolation



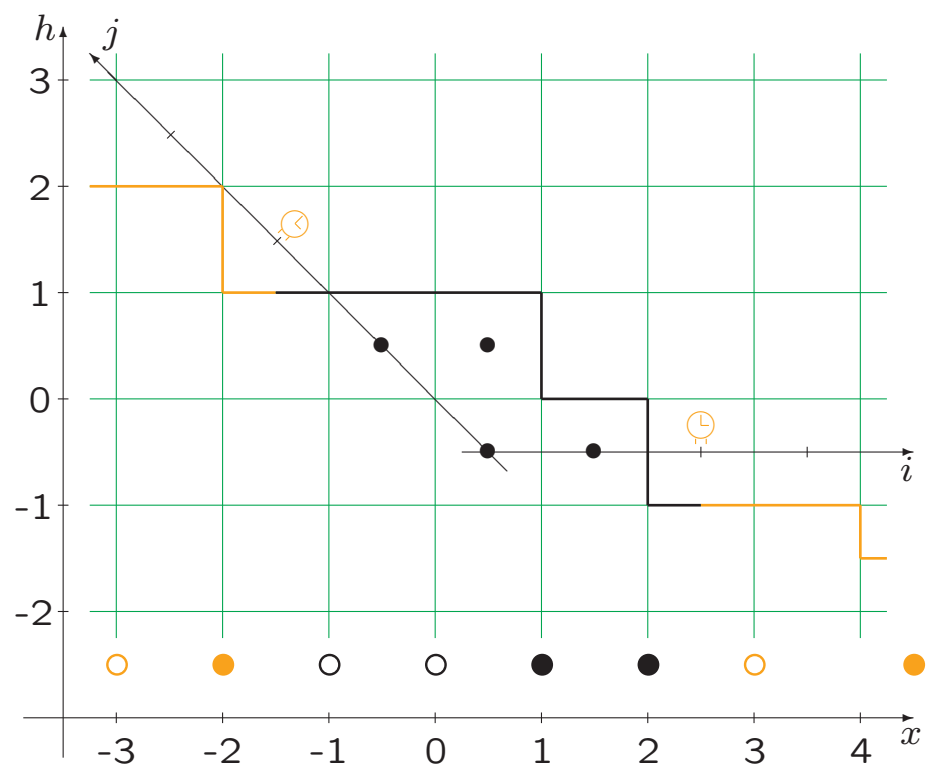
Outfit 4: Last passage percolation



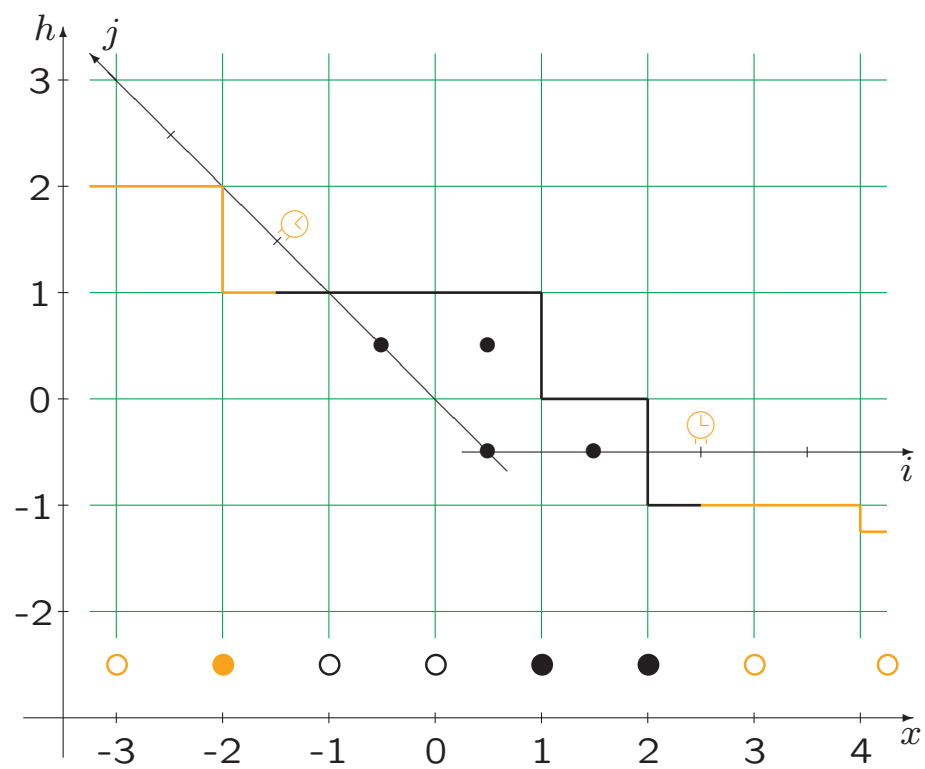
Outfit 4: Last passage percolation



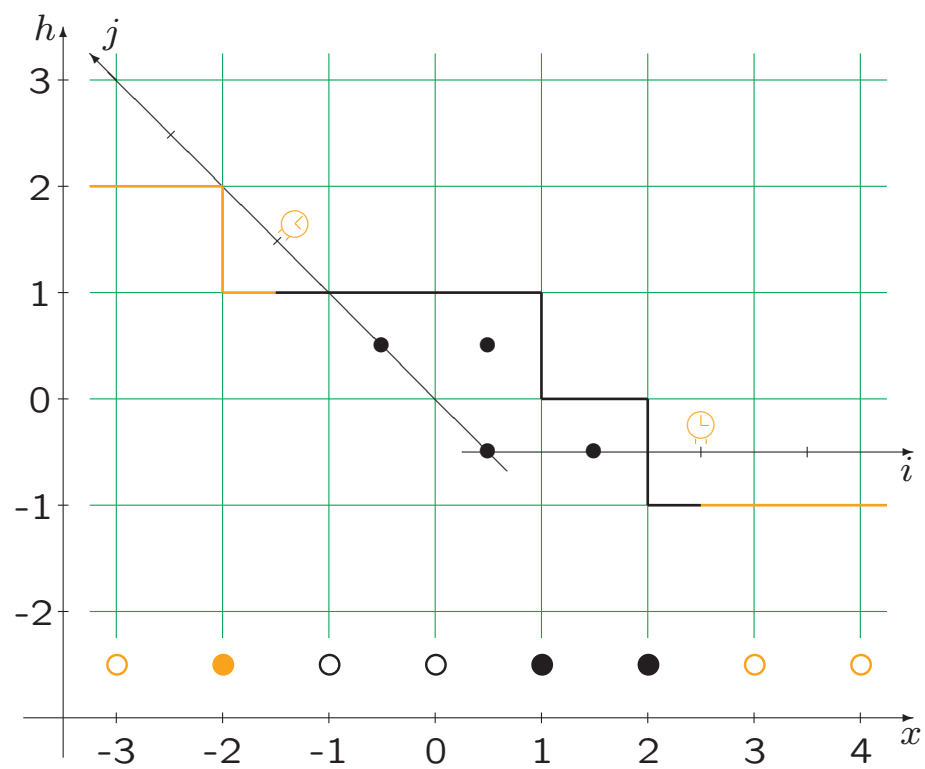
Outfit 4: Last passage percolation



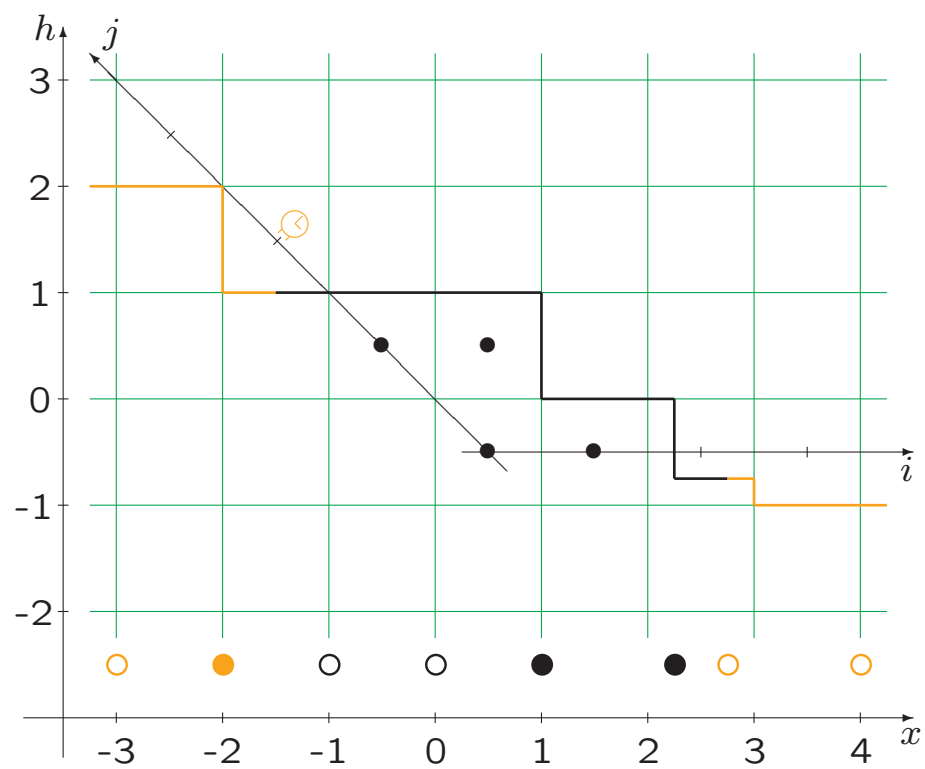
Outfit 4: Last passage percolation



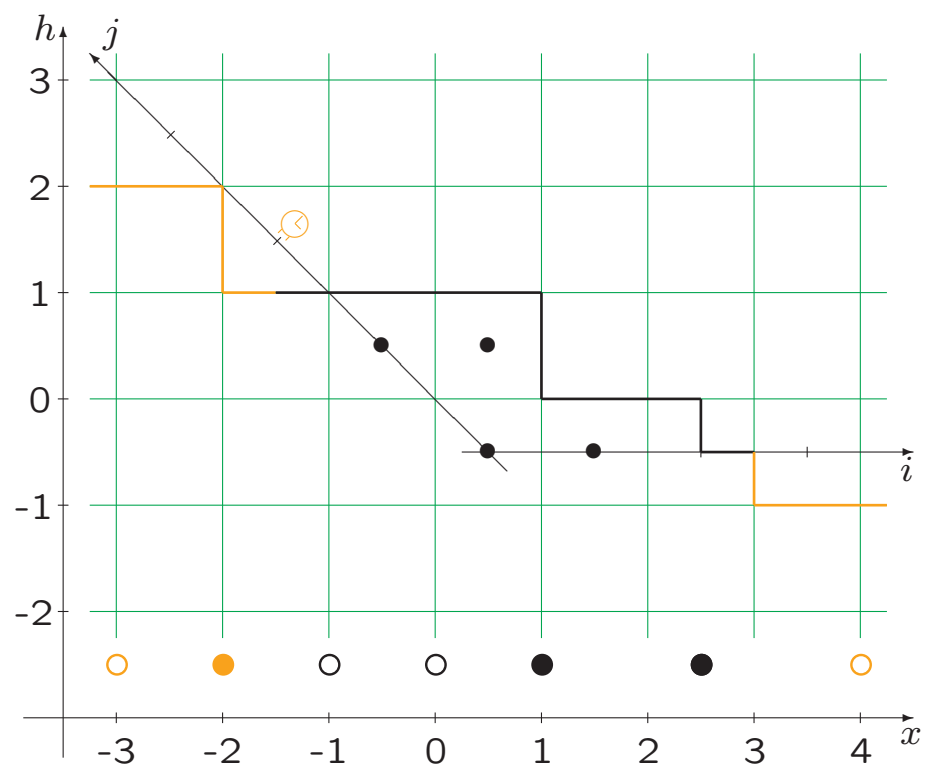
Outfit 4: Last passage percolation



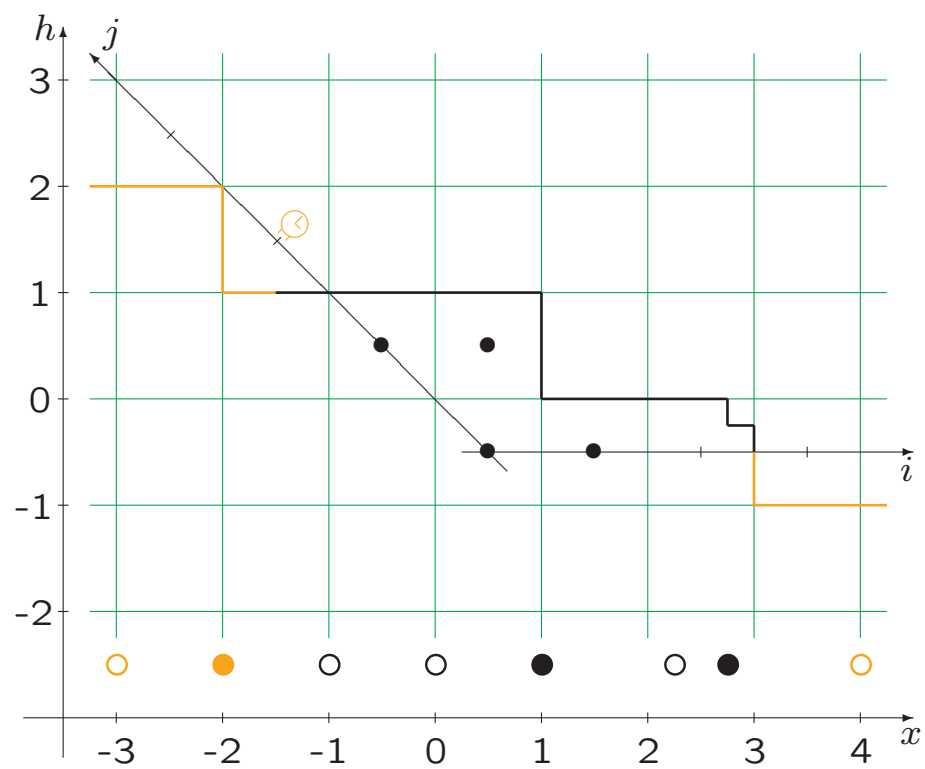
Outfit 4: Last passage percolation



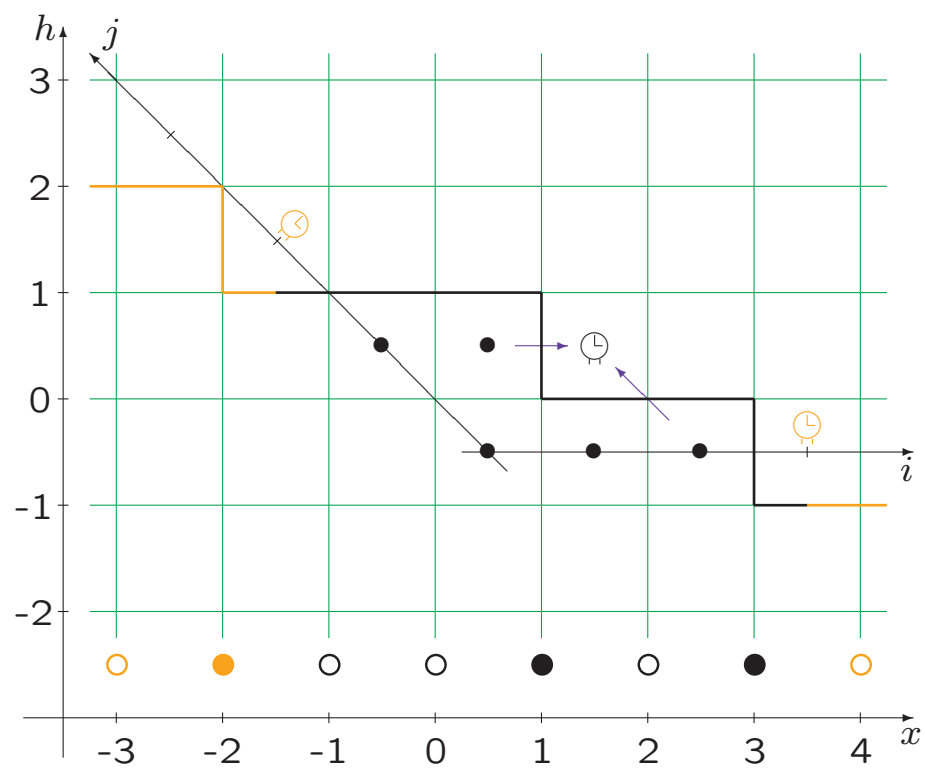
Outfit 4: Last passage percolation



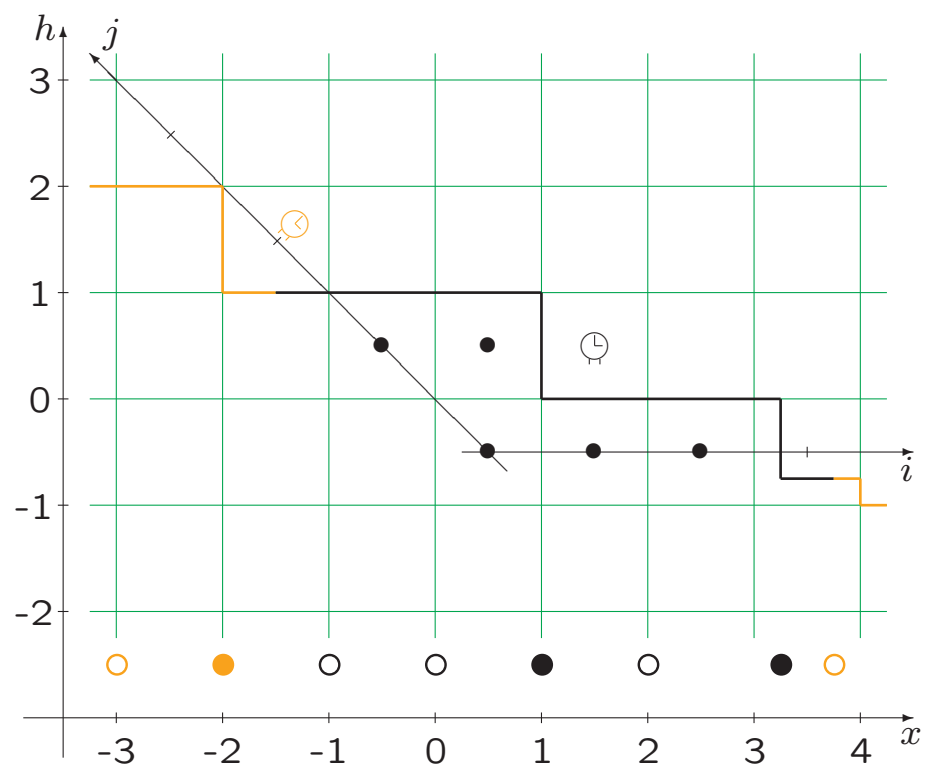
Outfit 4: Last passage percolation



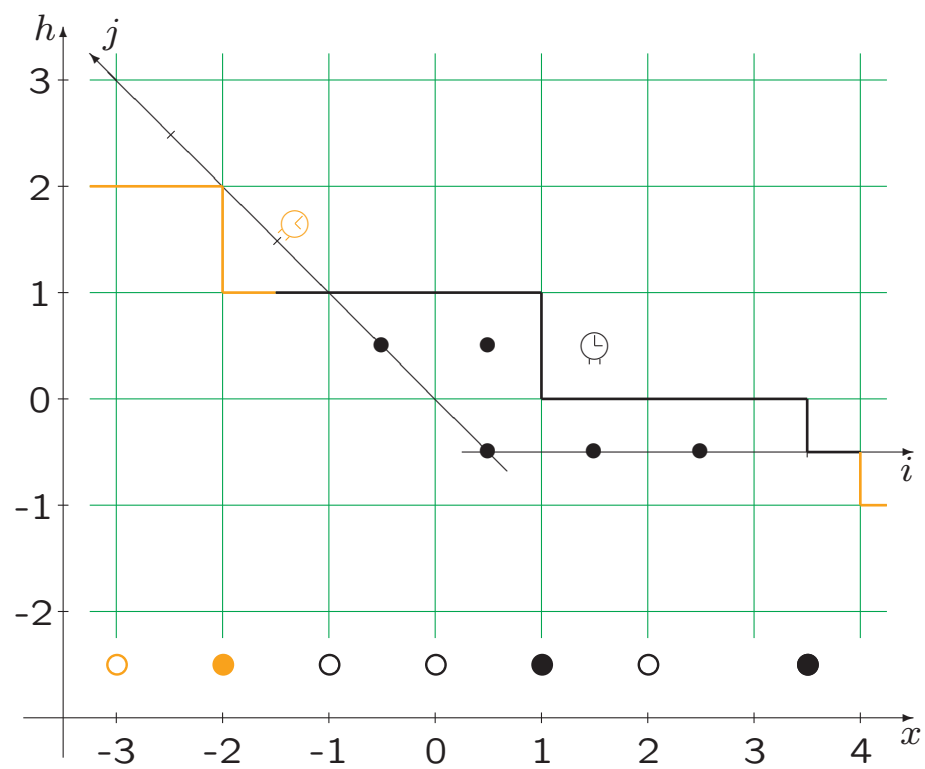
Outfit 4: Last passage percolation



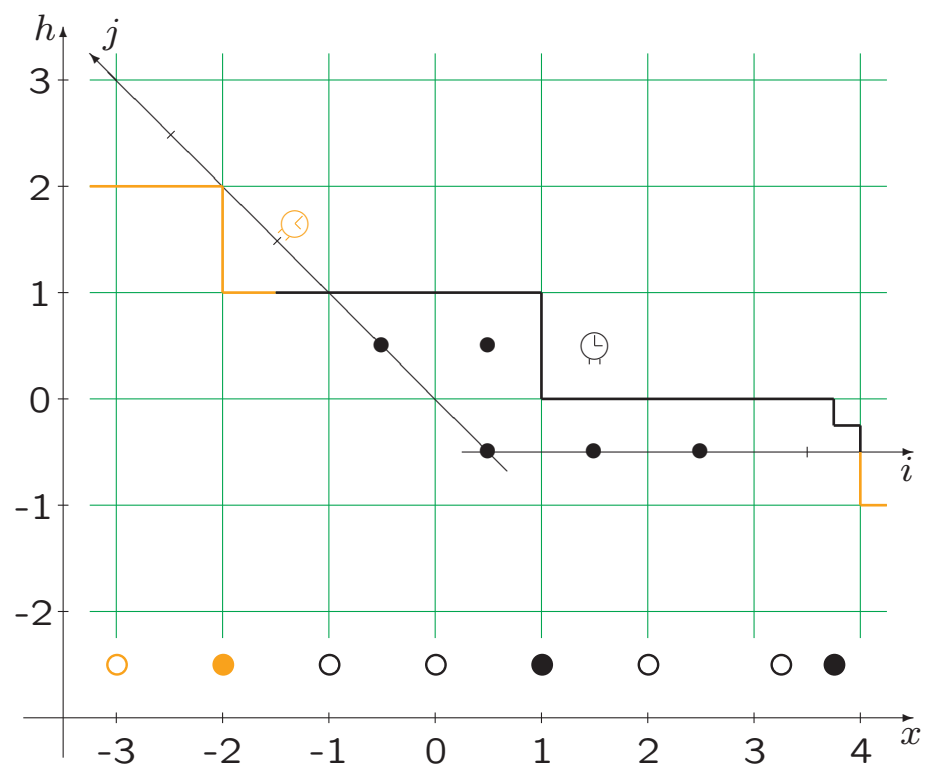
Outfit 4: Last passage percolation



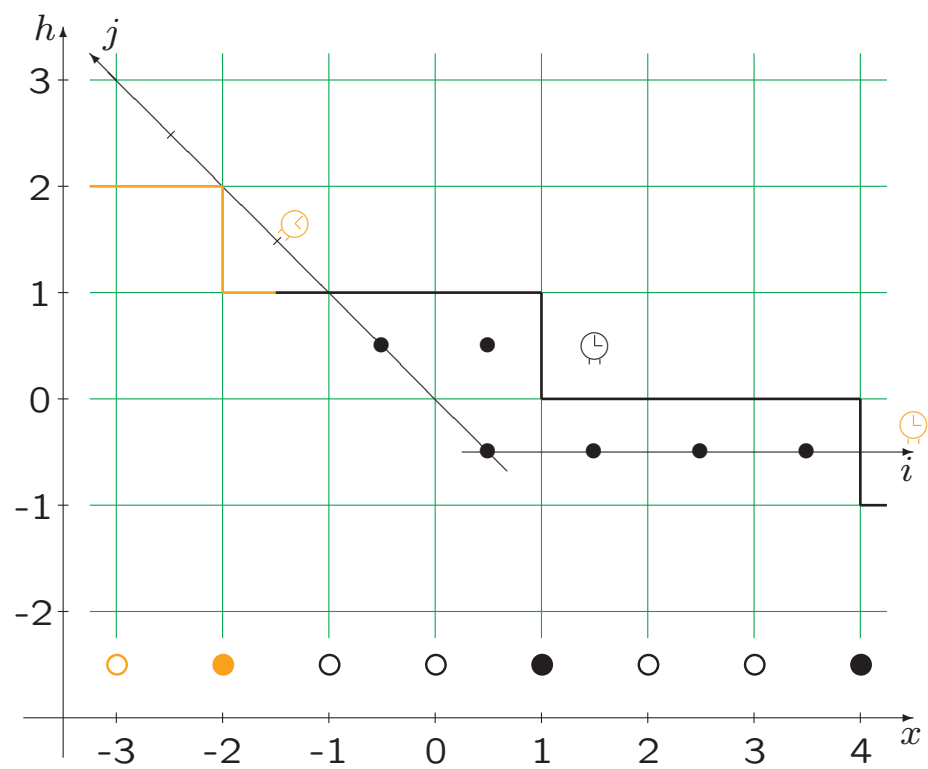
Outfit 4: Last passage percolation



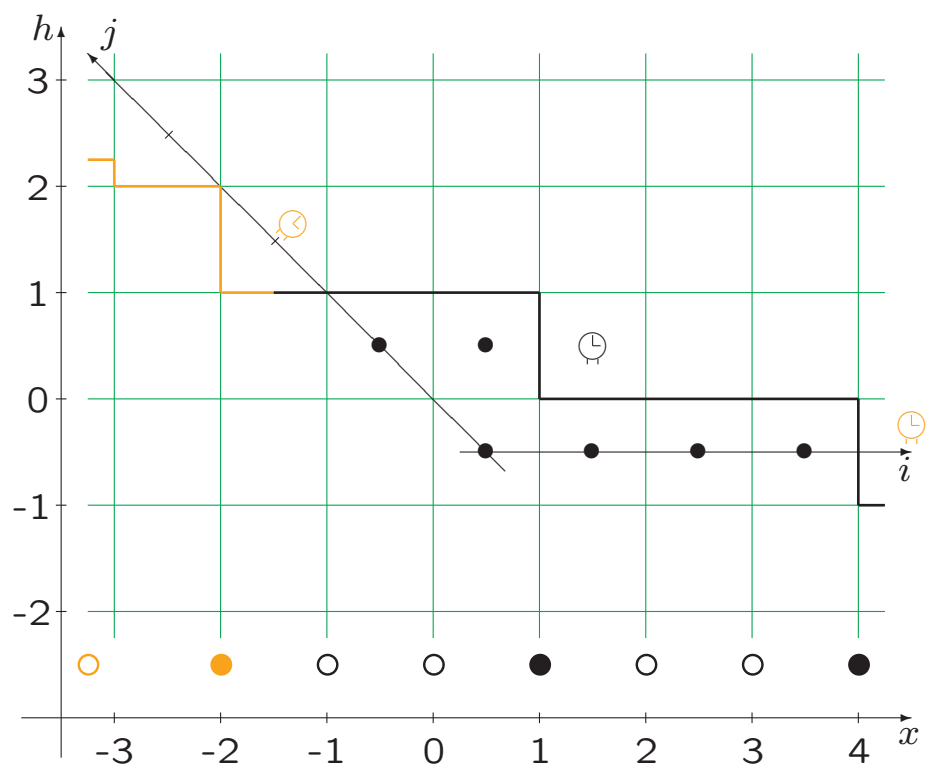
Outfit 4: Last passage percolation



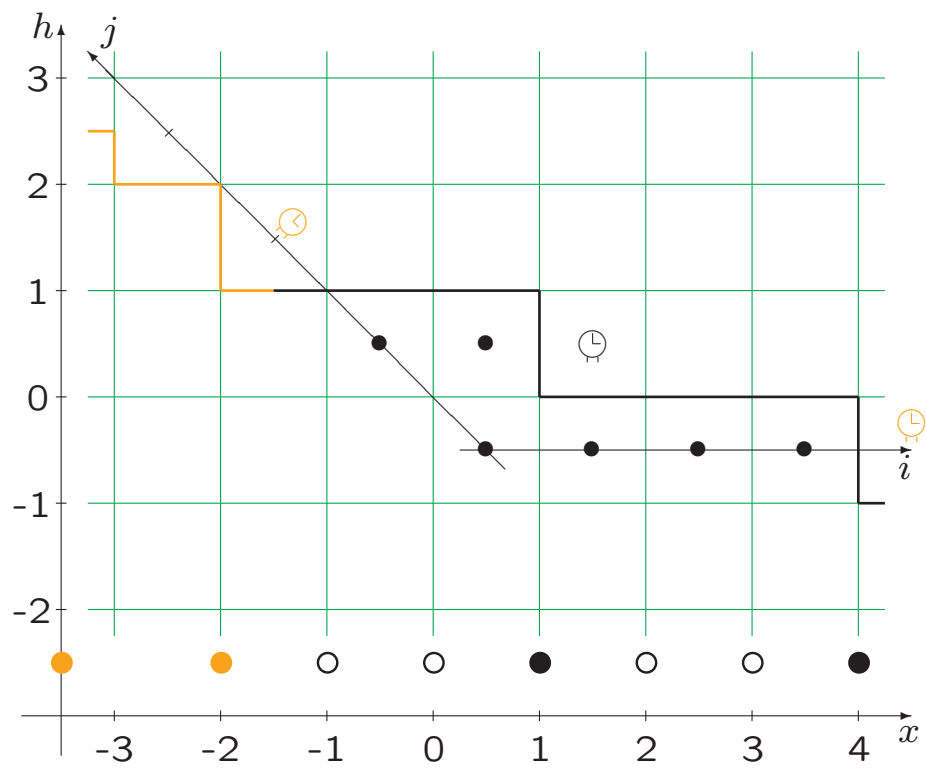
Outfit 4: Last passage percolation



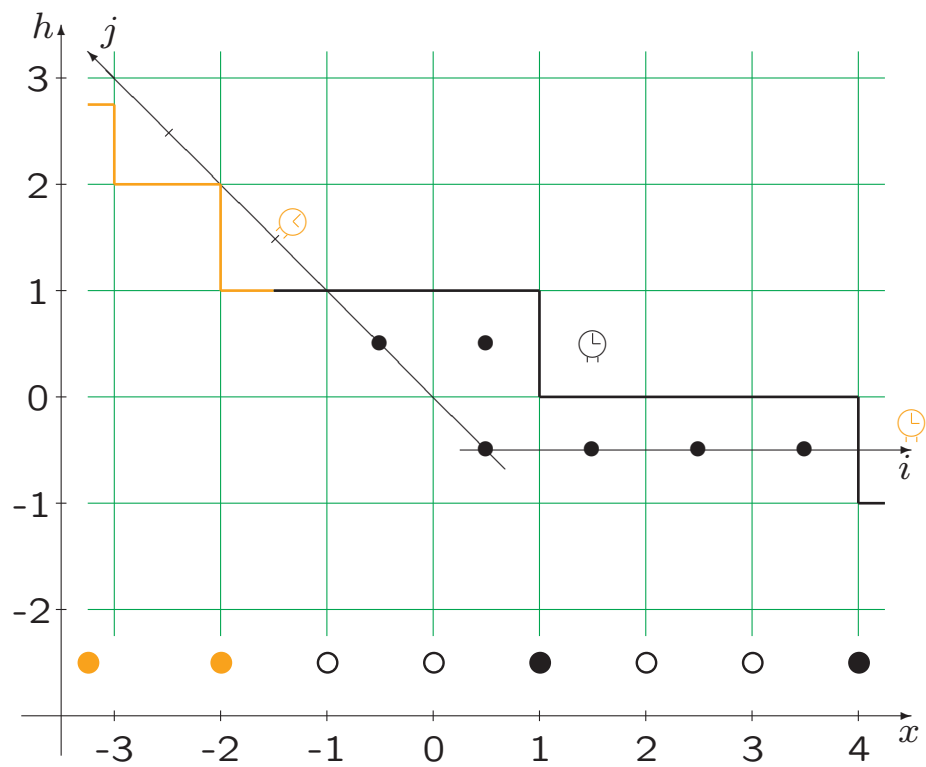
Outfit 4: Last passage percolation



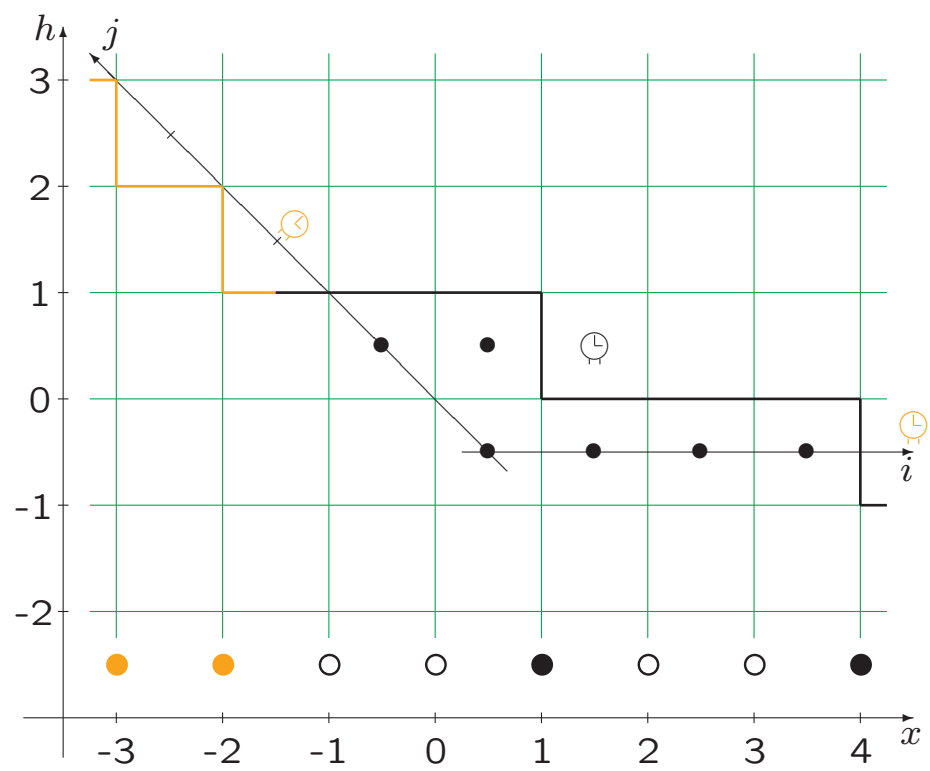
Outfit 4: Last passage percolation



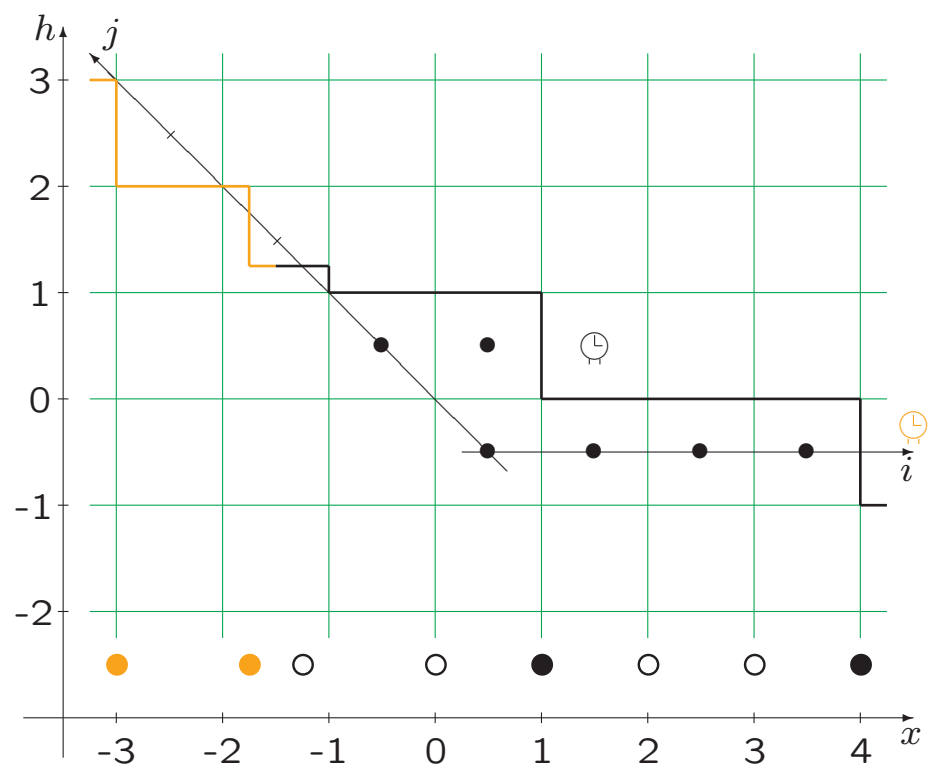
Outfit 4: Last passage percolation



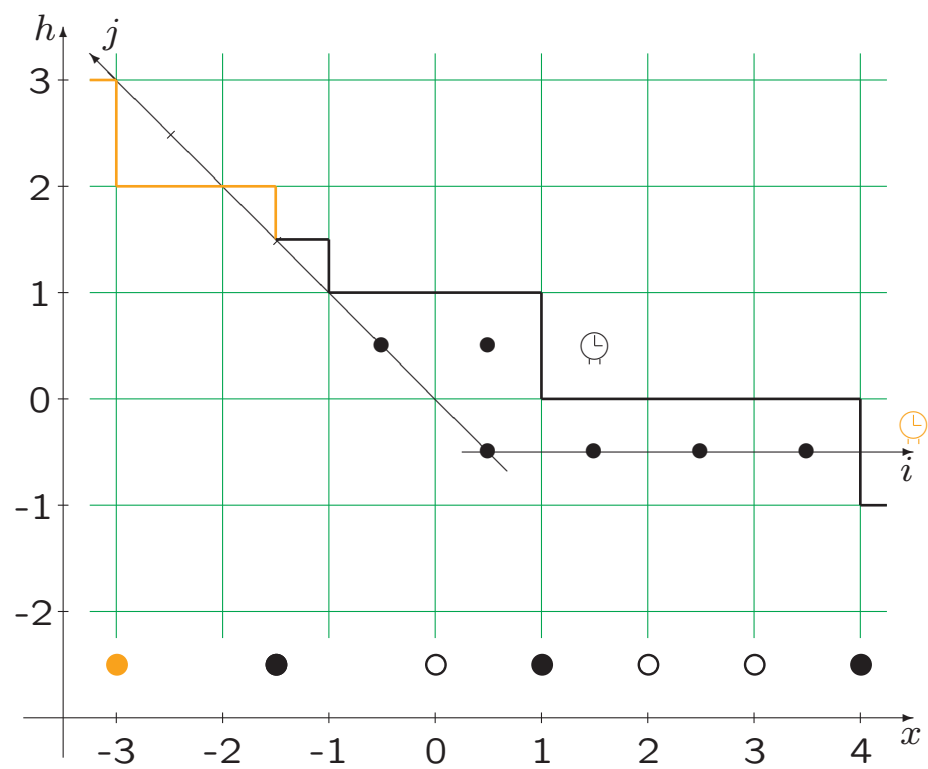
Outfit 4: Last passage percolation



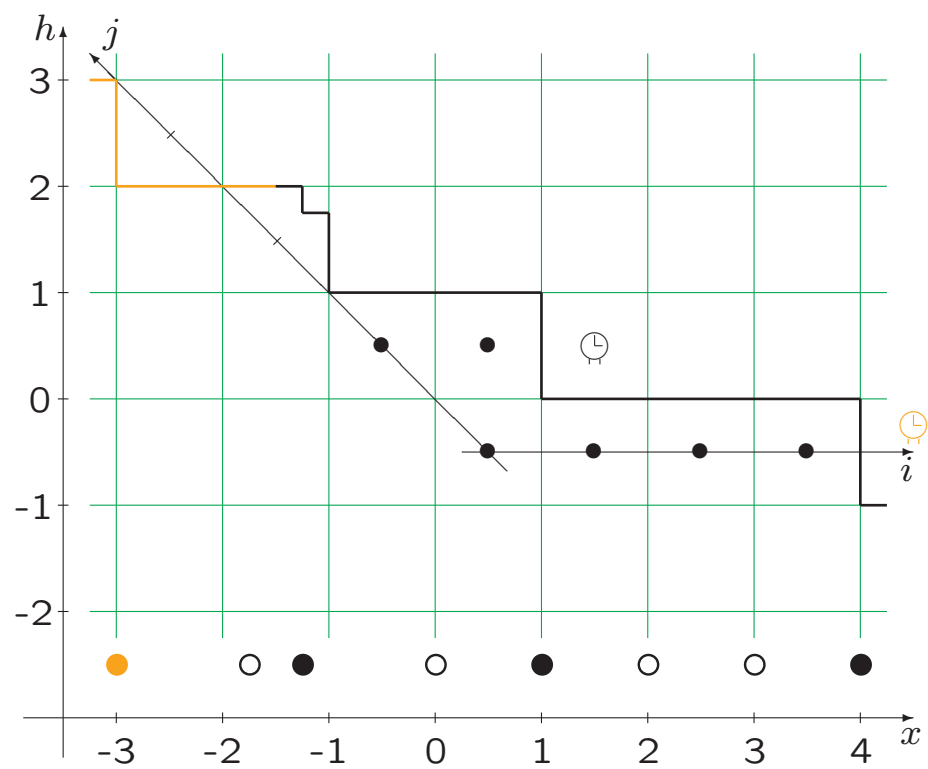
Outfit 4: Last passage percolation



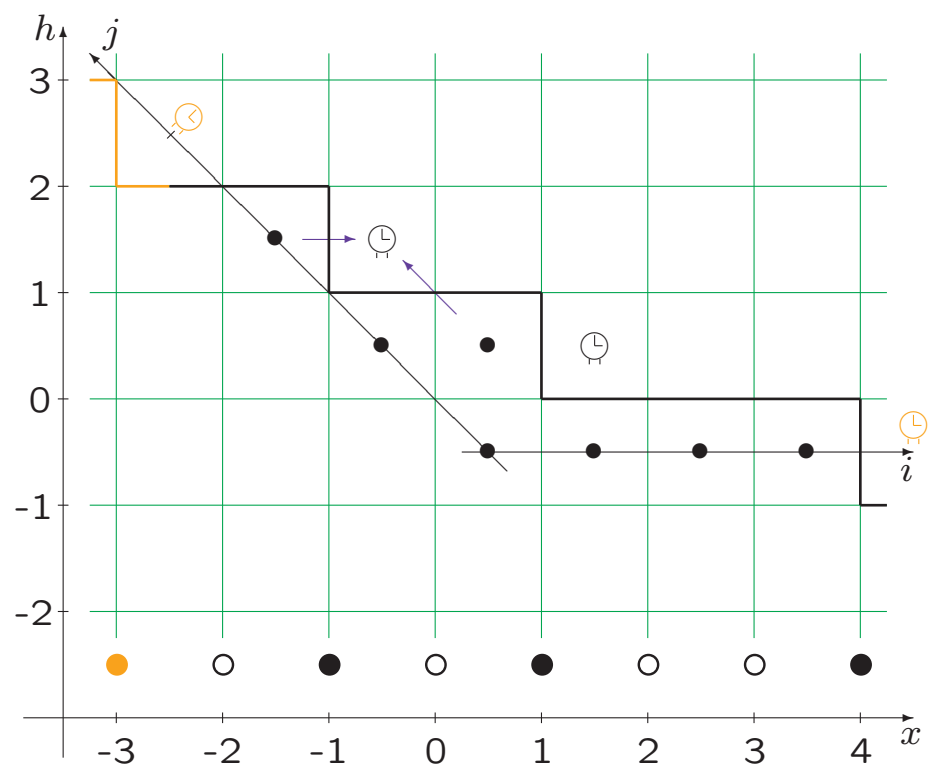
Outfit 4: Last passage percolation



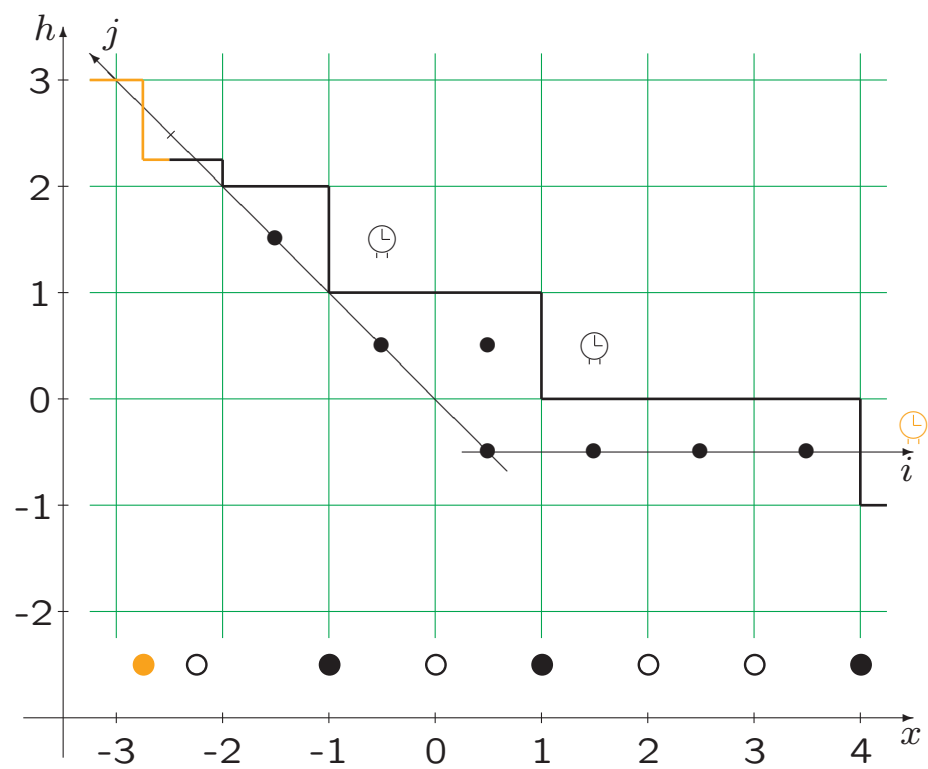
Outfit 4: Last passage percolation



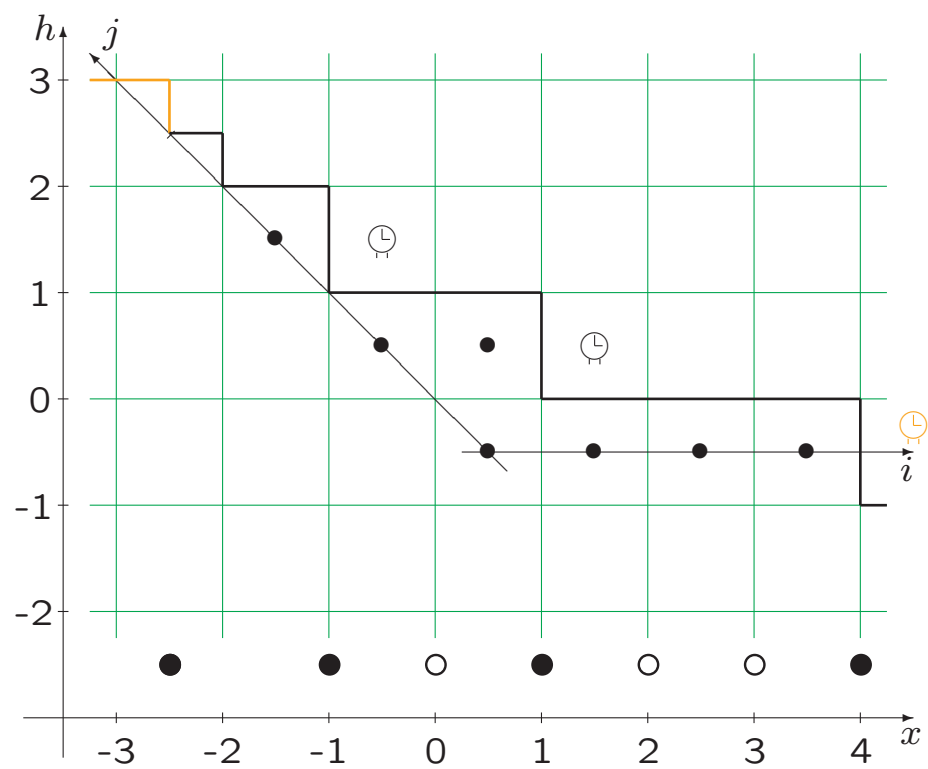
Outfit 4: Last passage percolation



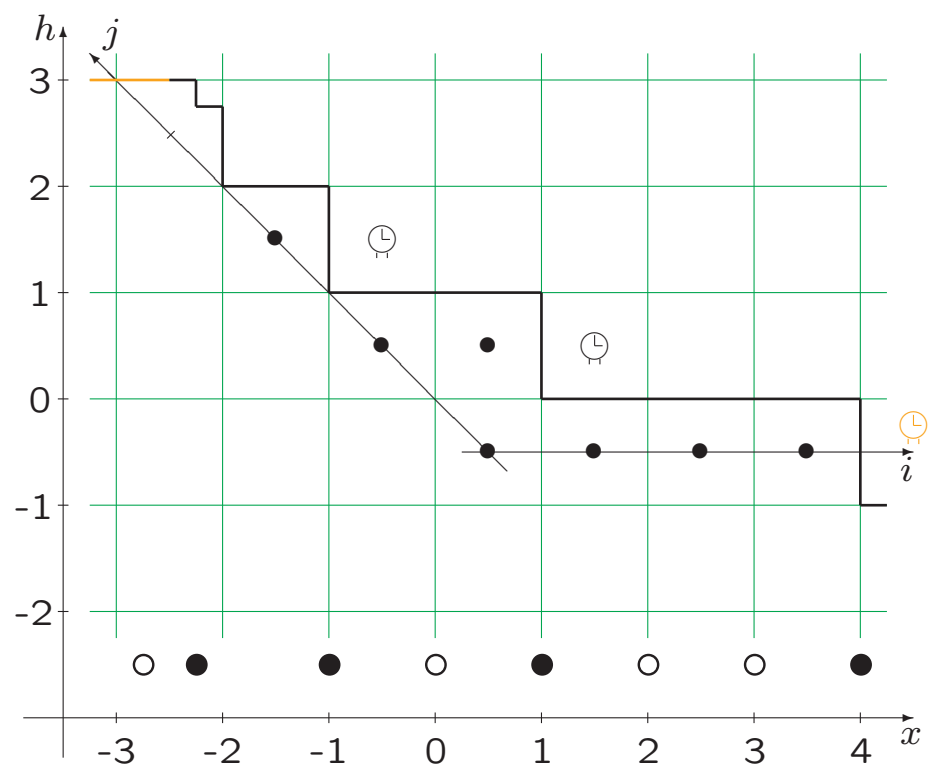
Outfit 4: Last passage percolation



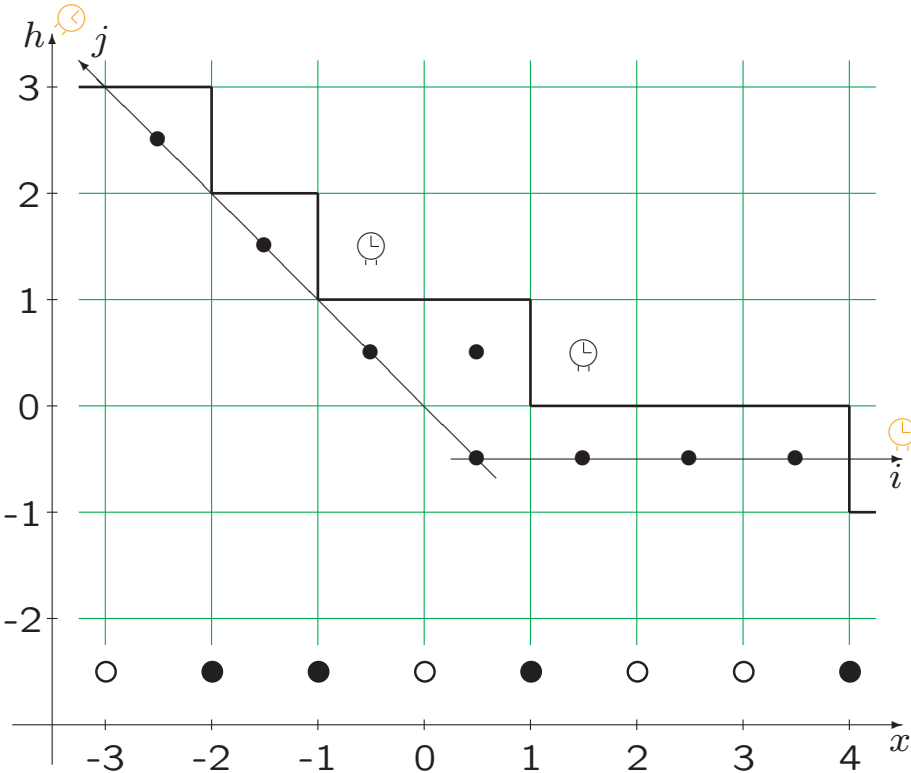
Outfit 4: Last passage percolation



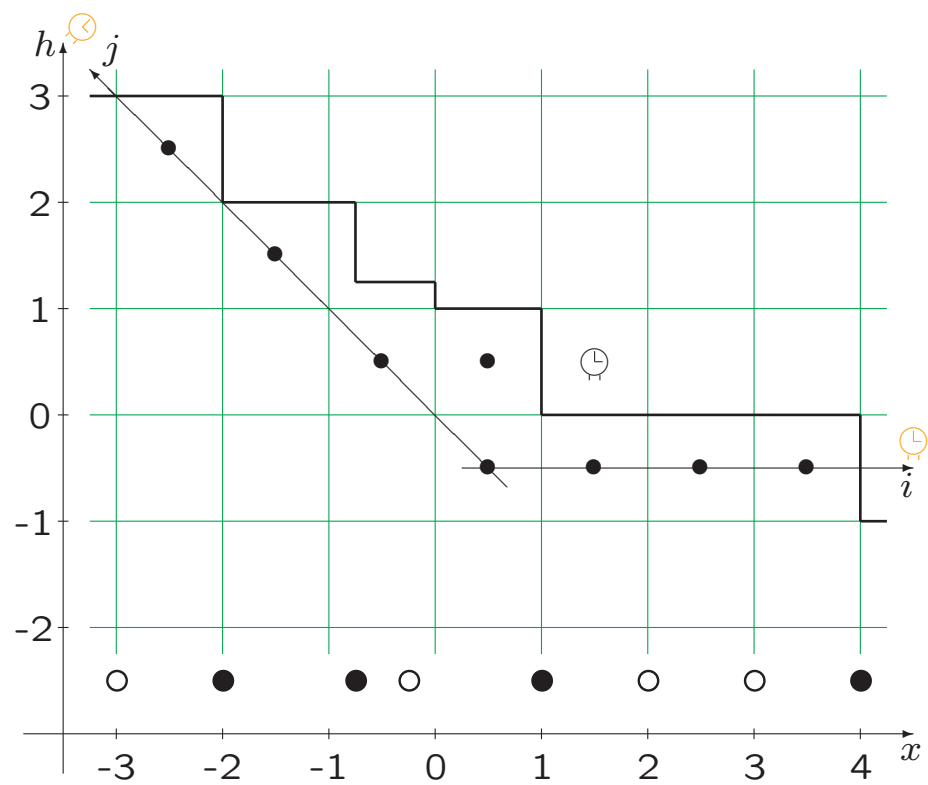
Outfit 4: Last passage percolation



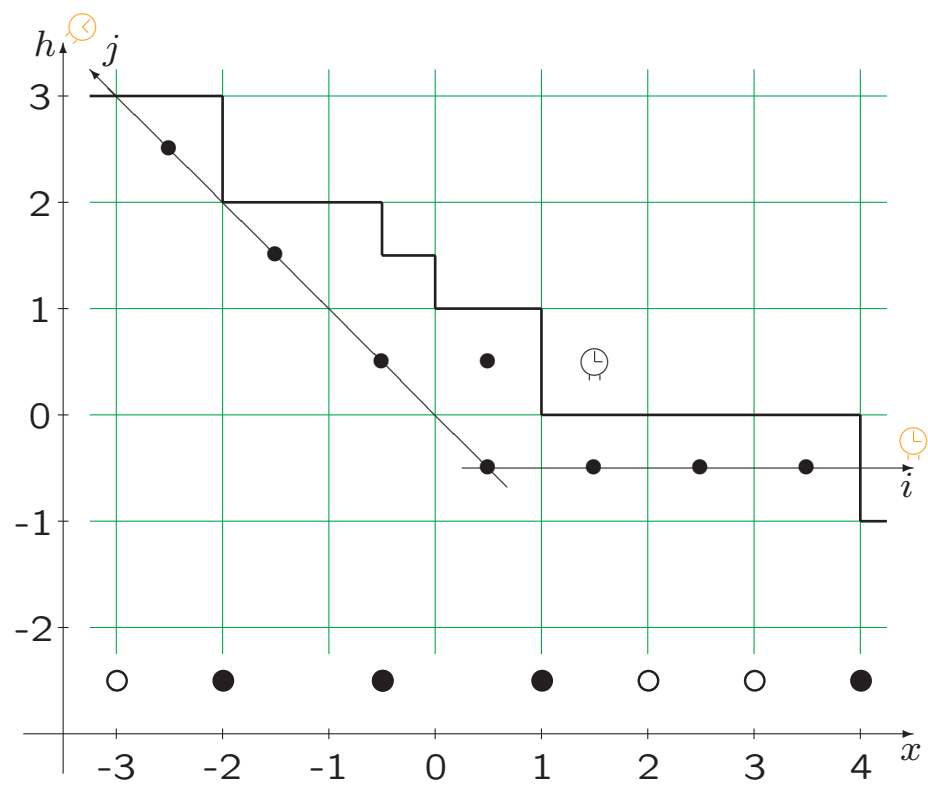
Outfit 4: Last passage percolation



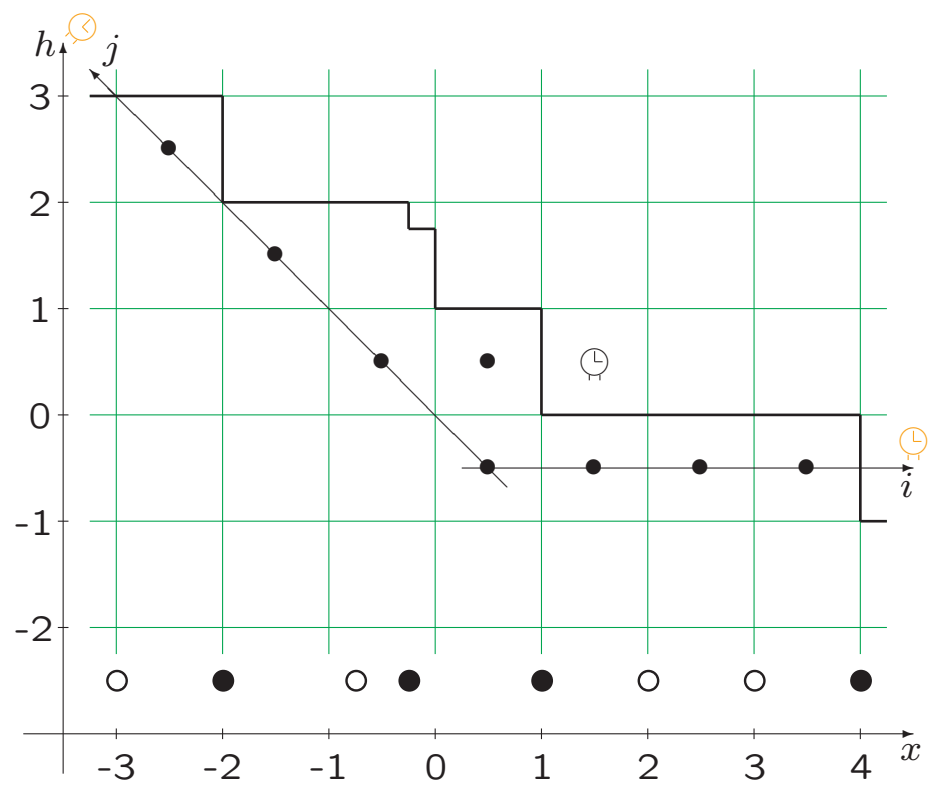
Outfit 4: Last passage percolation



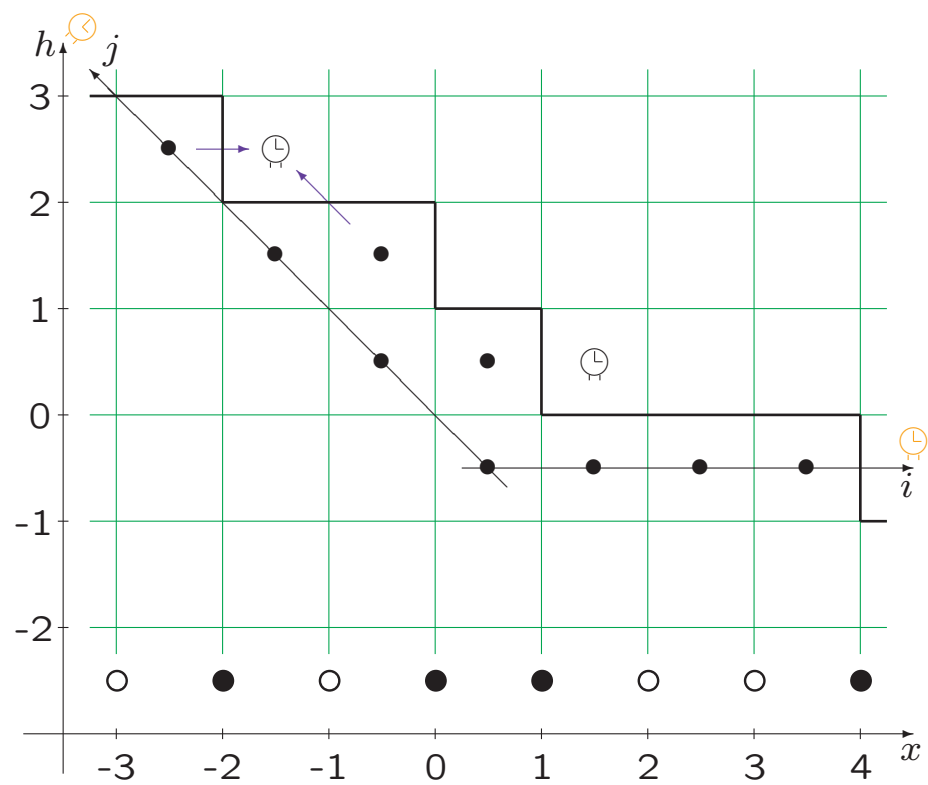
Outfit 4: Last passage percolation

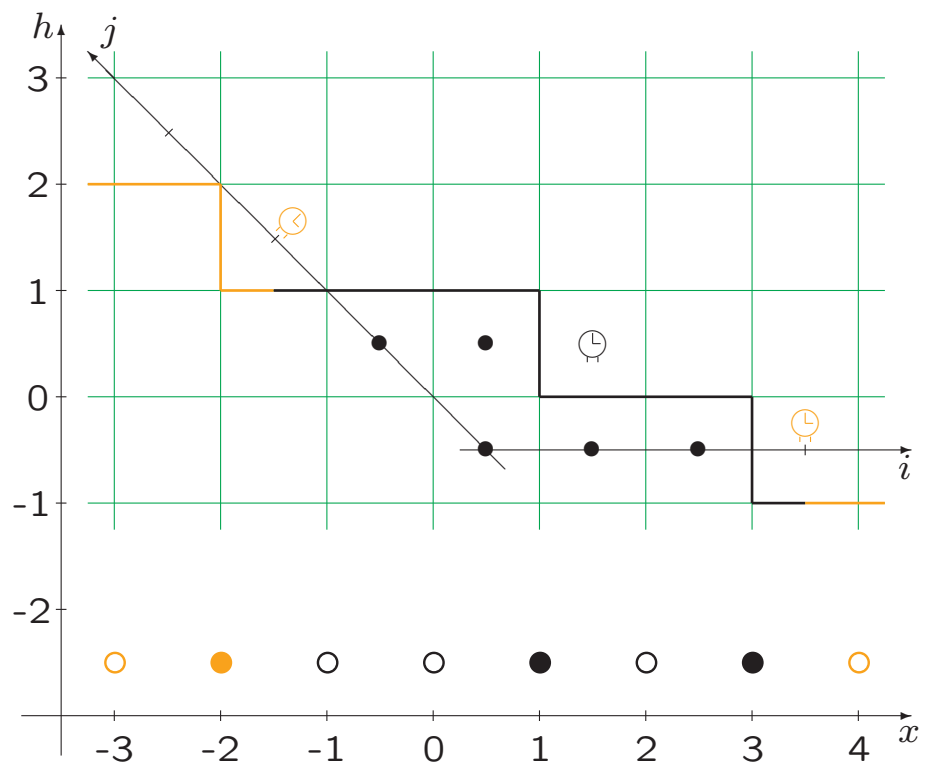


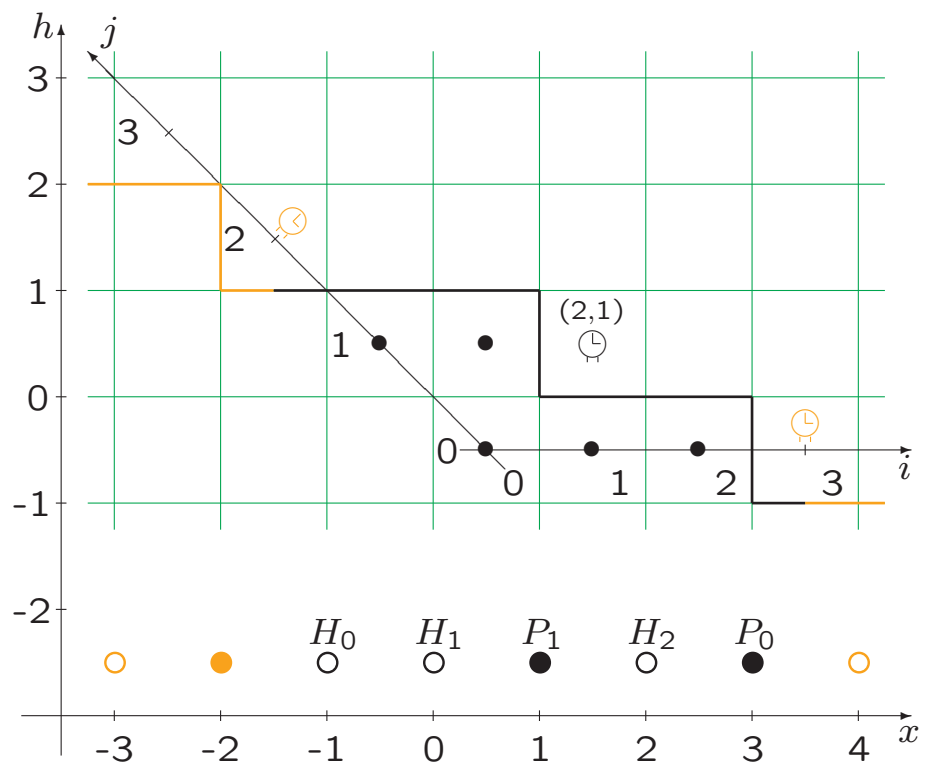
Outfit 4: Last passage percolation

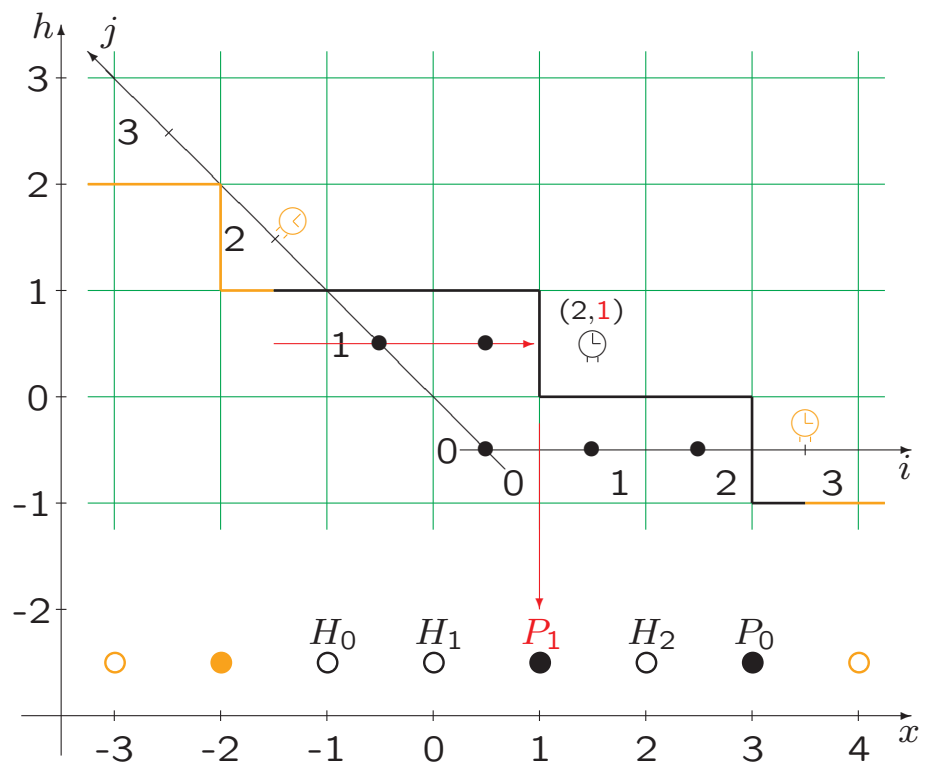


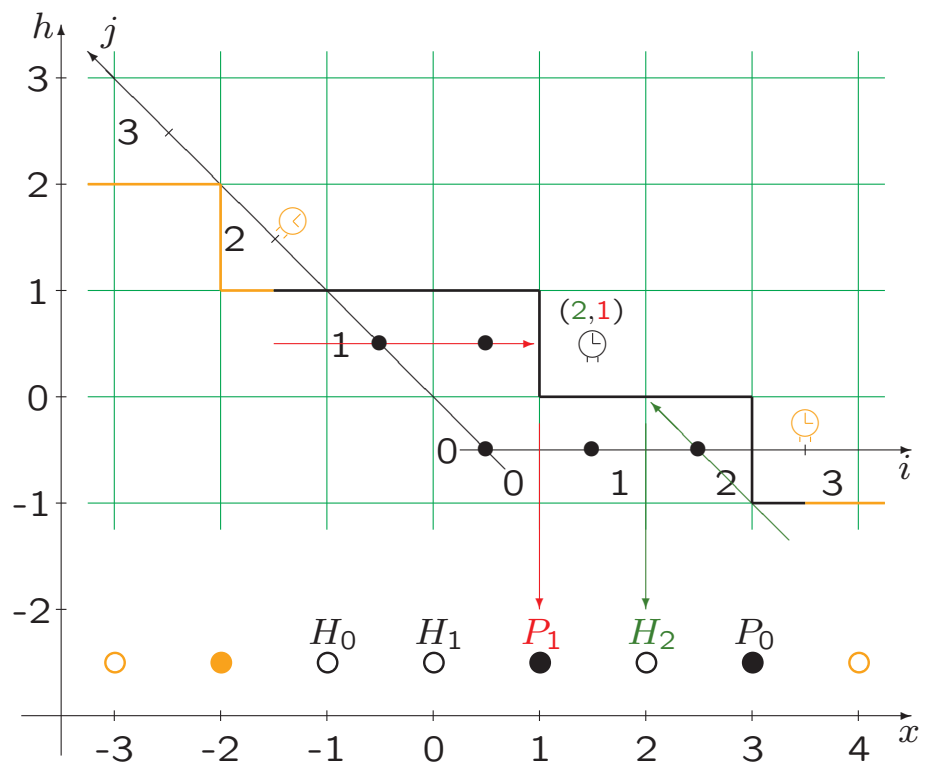
Outfit 4: Last passage percolation

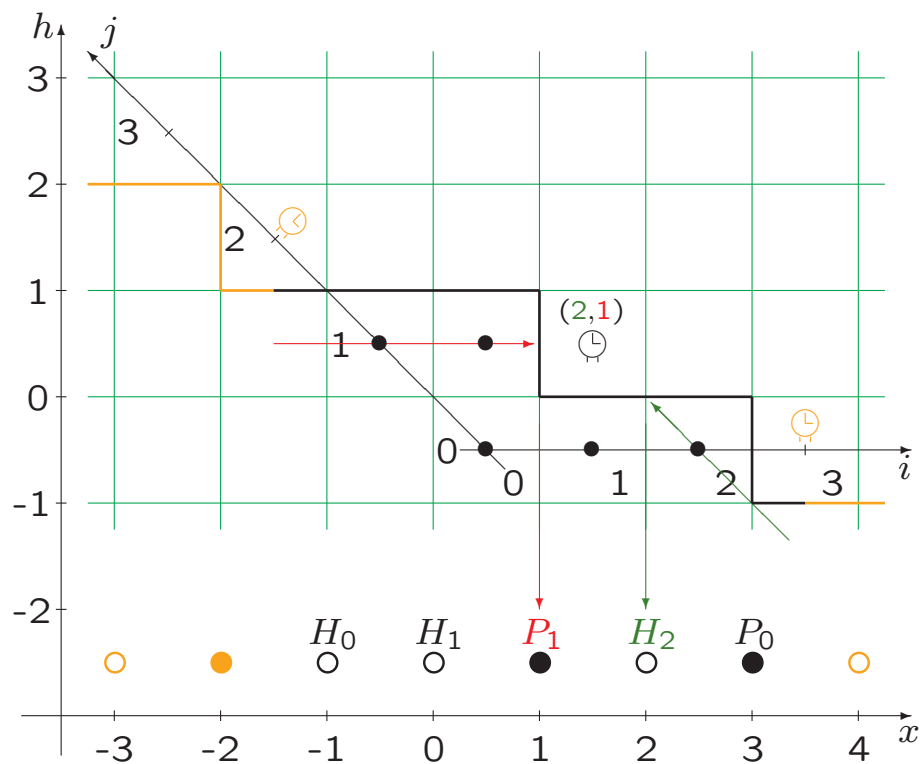




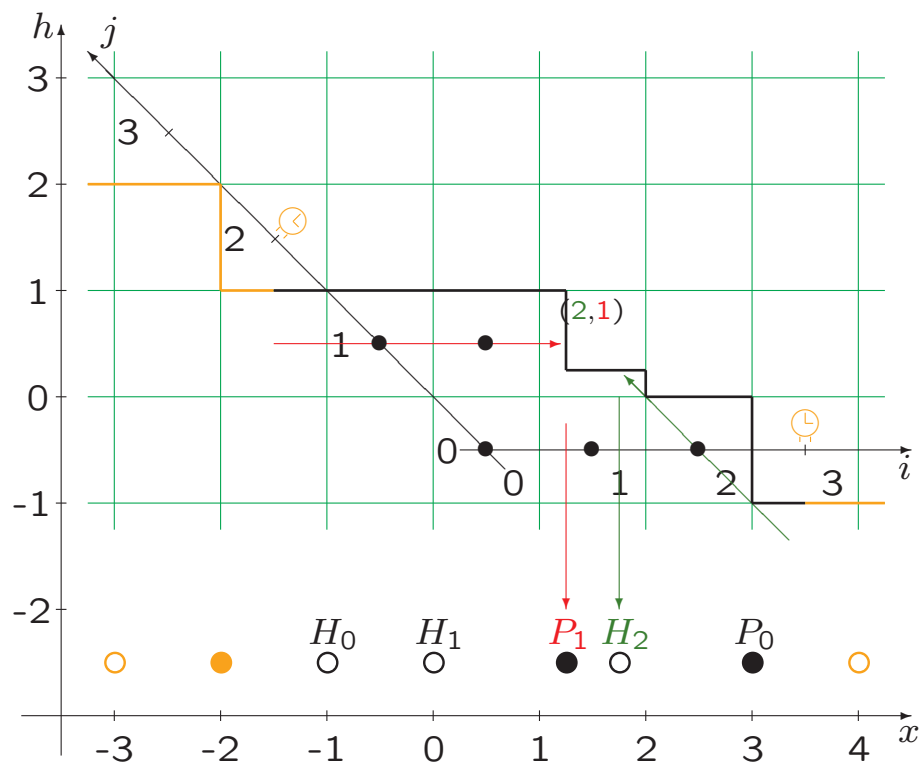




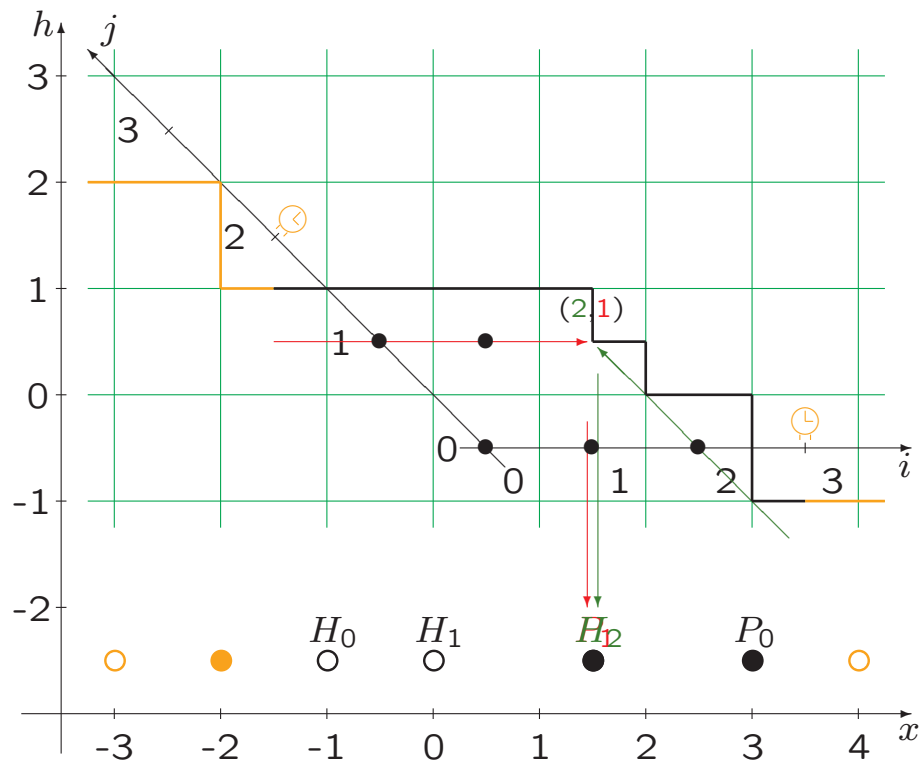




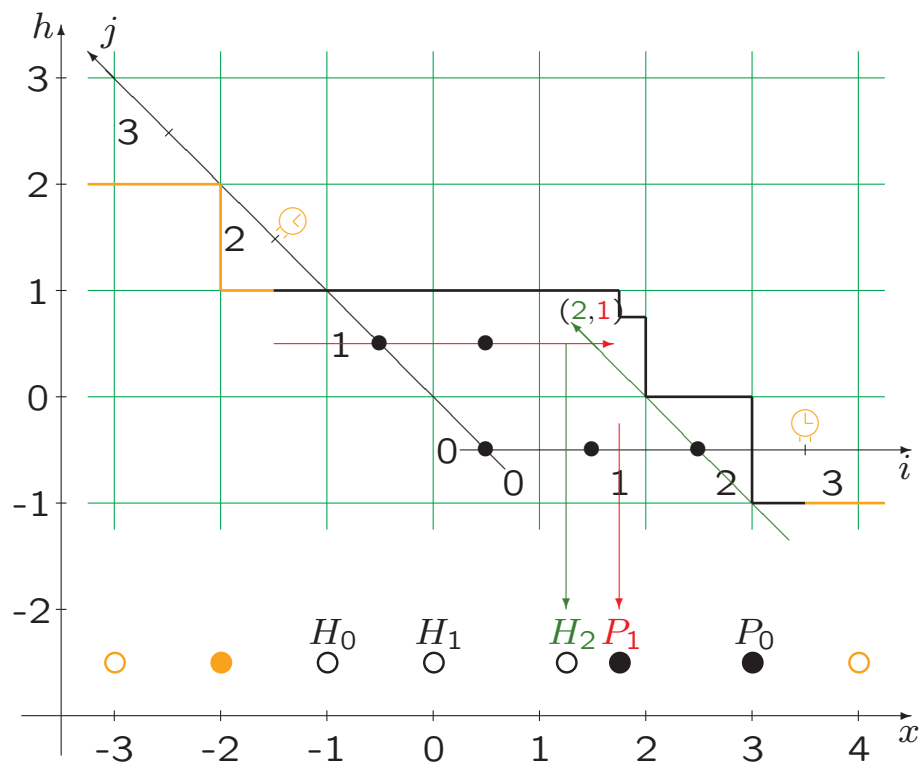
Occupation of $(i, j) = \text{jump of } P_j \text{ over } H_i$.
 Occupation of $(2, 1) = \text{jump of } P_1 \text{ over } H_2$.



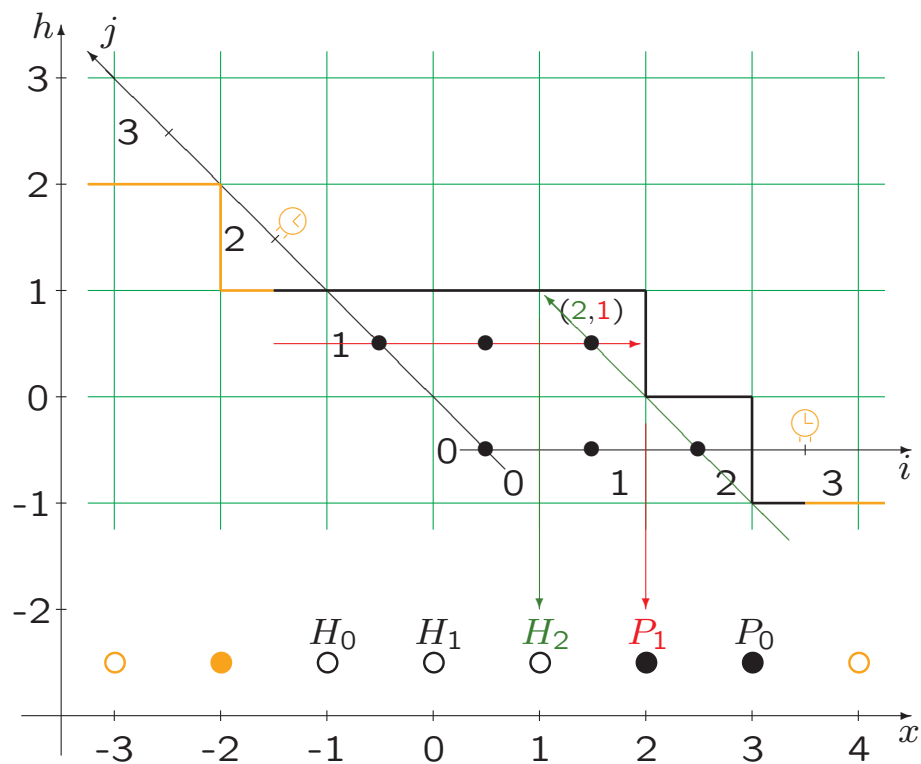
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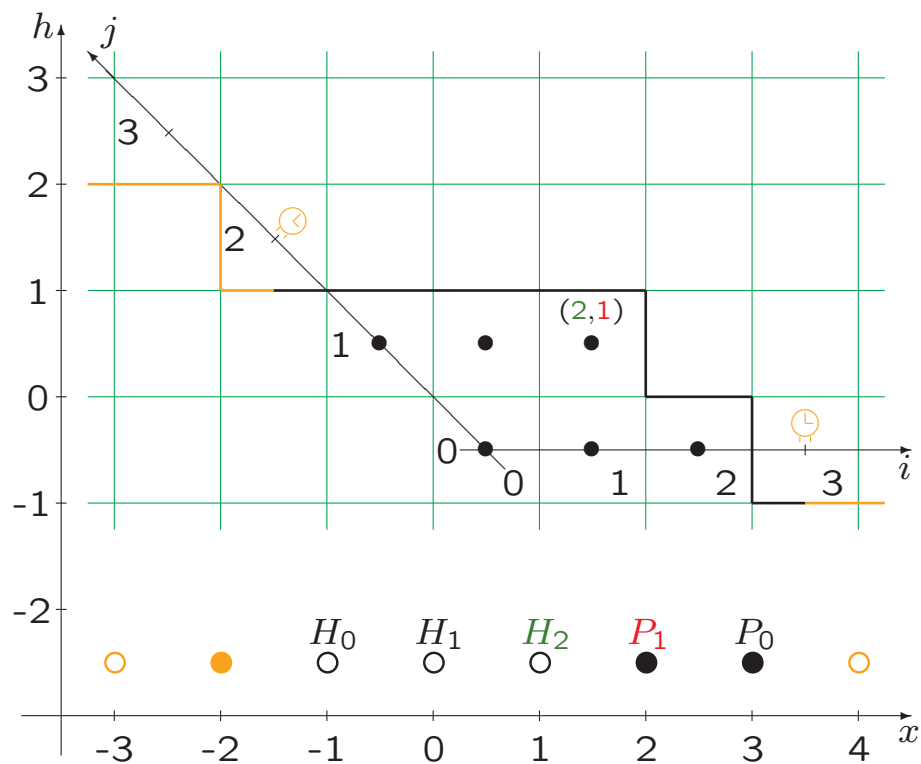
Occupation of $(i, j) =$ jump of P_j over H_i .
 Occupation of $(2, 1) =$ jump of P_1 over H_2 .



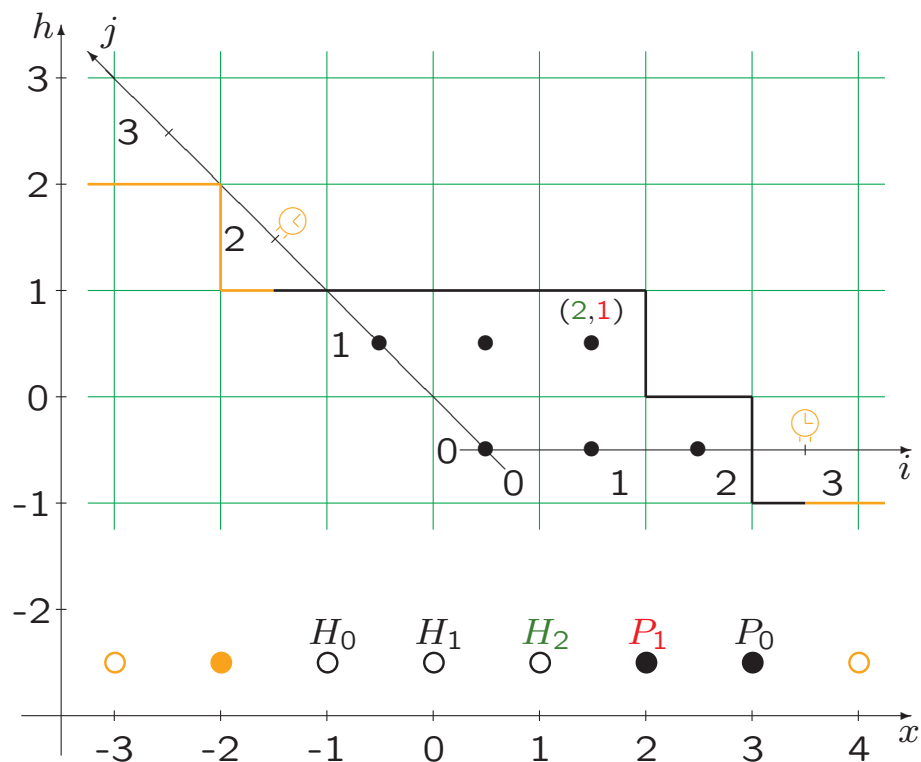
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 The time when this happens $=: G_{ij}$.



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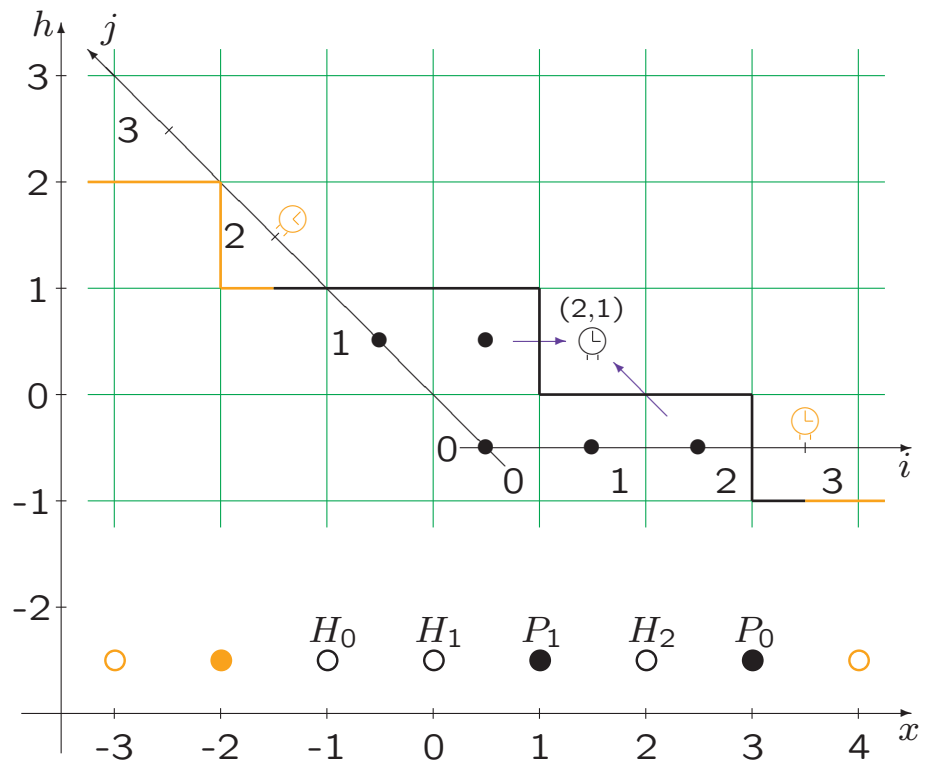
Occupation of $(2, 1) = \text{jump of } P_1 \text{ over } H_2.$

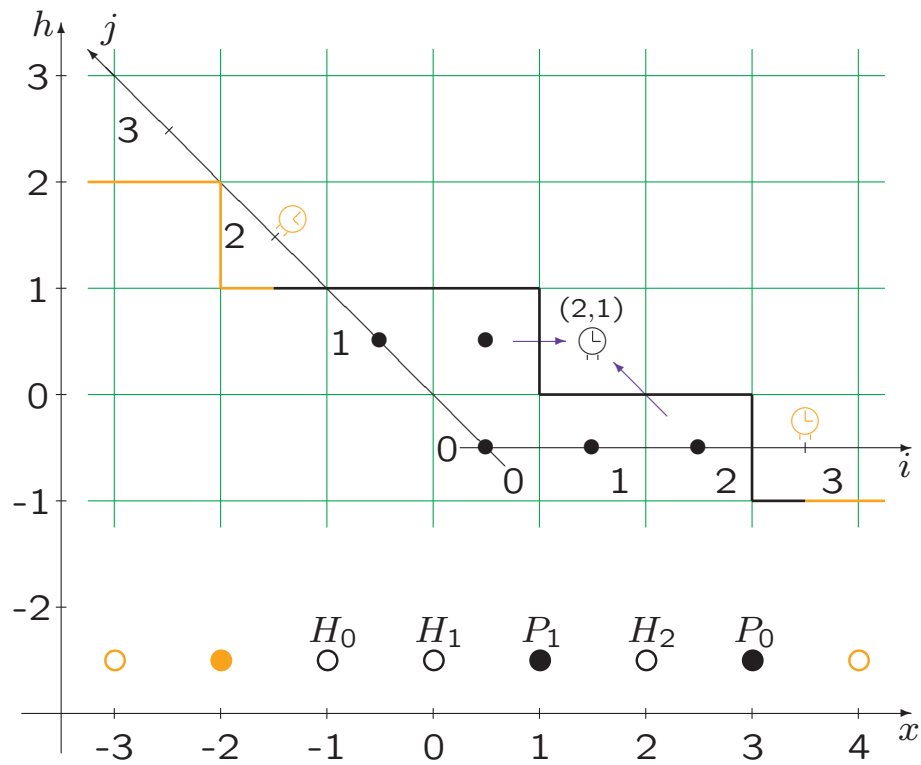
The time when this happens $=: G_{ij}.$

The characteristic speed $V = C(\varrho)$ translates to

$$m := (1 - \varrho)^2 t \text{ and } n := \varrho^2 t.$$

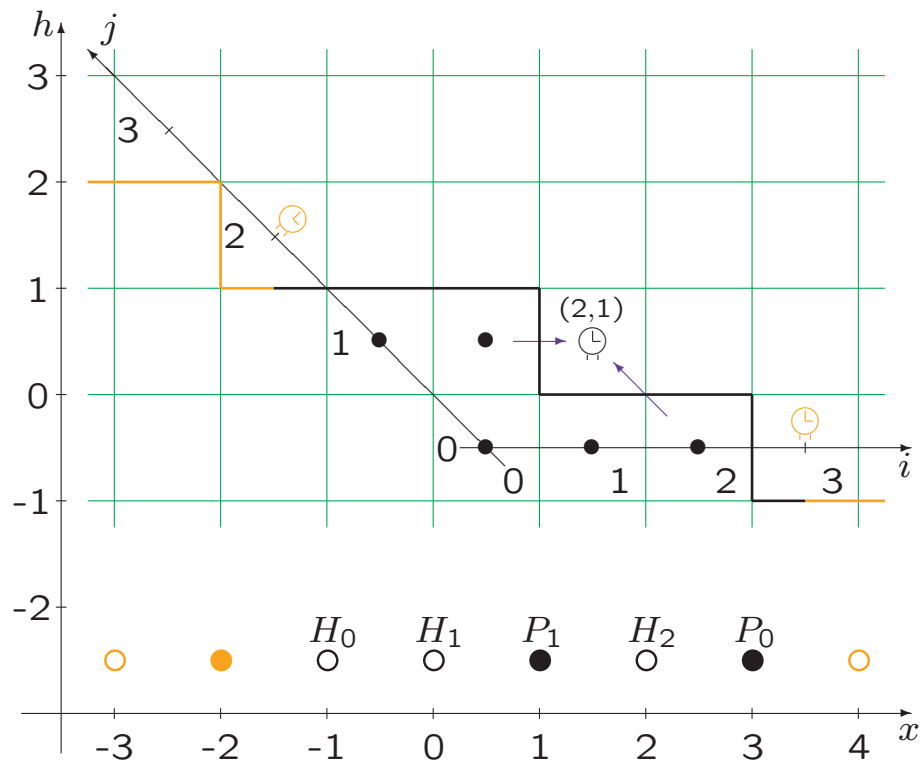
Will present results on $G_{mn}.$





Burke's Theorem:

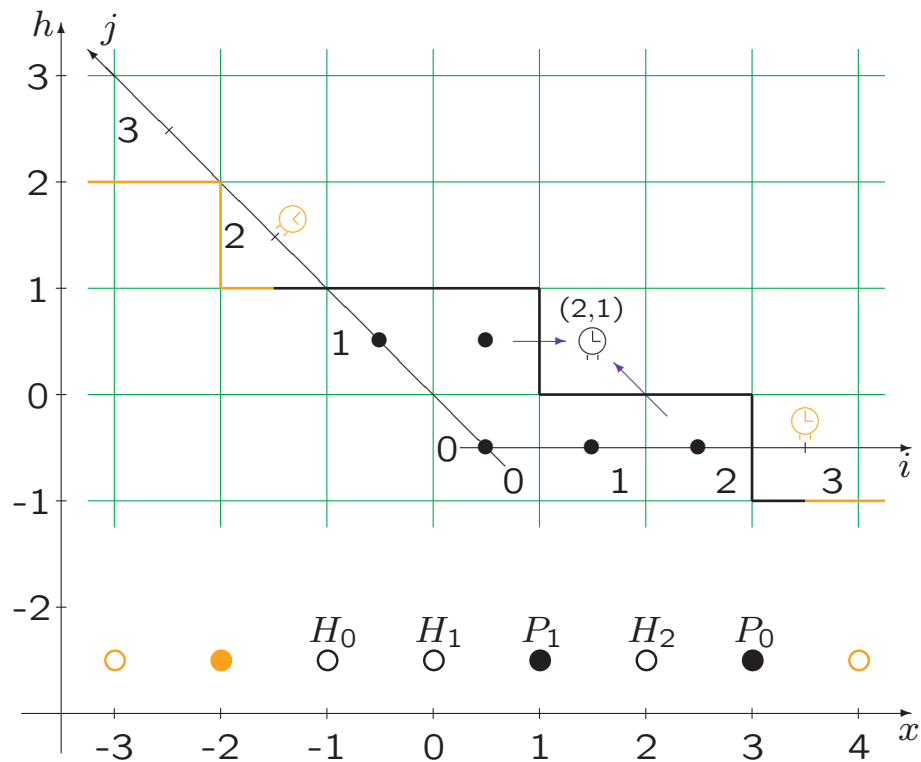
P_0 jumps according to a Poisson($1 - \rho$) process, governed by the right orange part



Burke's Theorem:

P_0 jumps according to a Poisson($1 - \rho$) process,
governed by the right orange part

H_0 jumps according to a Poisson(ρ) process,
governed by the left orange part

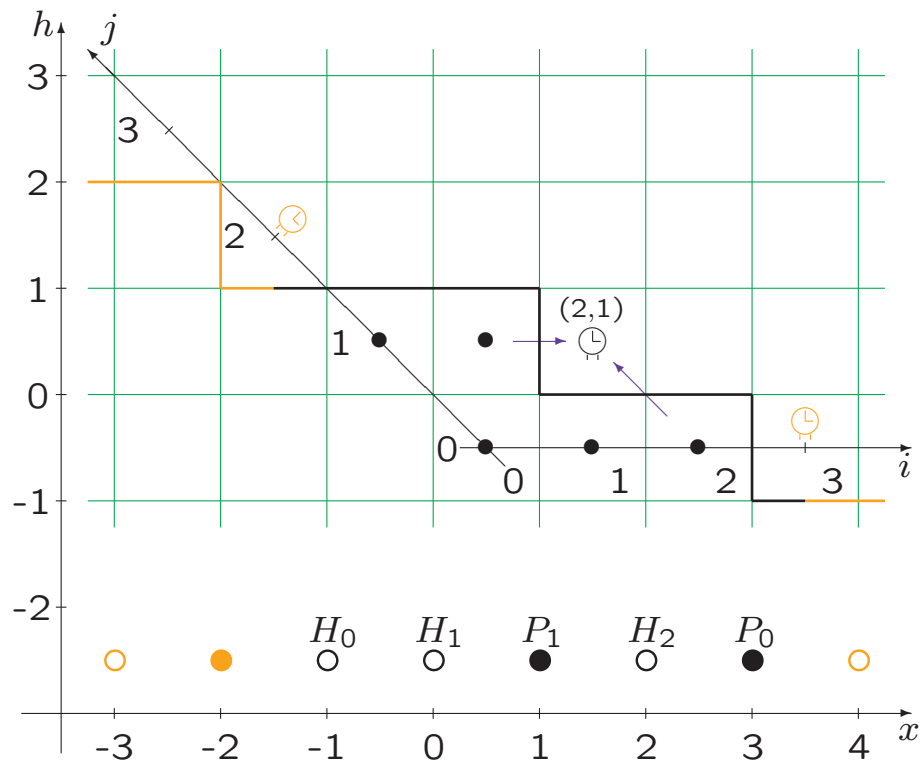


Burke's Theorem:

P_0 jumps according to a Poisson($1 - \rho$) process,
governed by the right orange part

H_0 jumps according to a Poisson(ρ) process,
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independently of the \ominus 's.



Burke's Theorem:

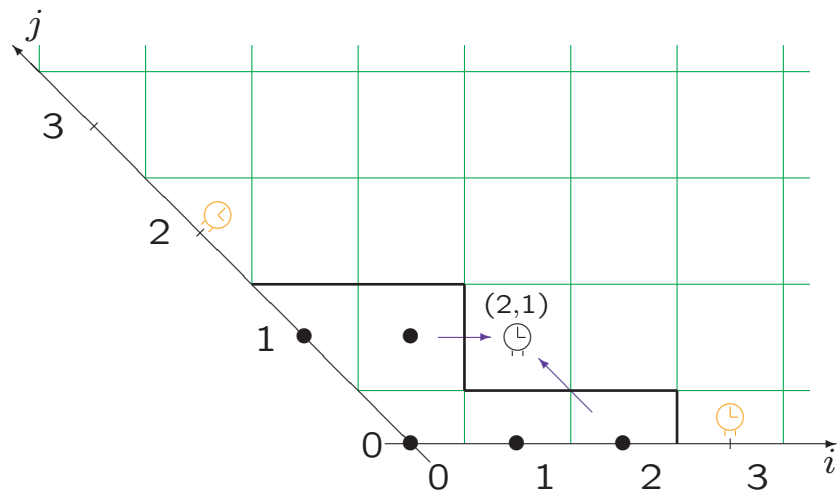
P_0 jumps according to a Poisson($1 - \rho$) process, governed by the right orange part

H_0 jumps according to a Poisson(ρ) process, governed by the left orange part

independently of the clock icons.

Therefore:

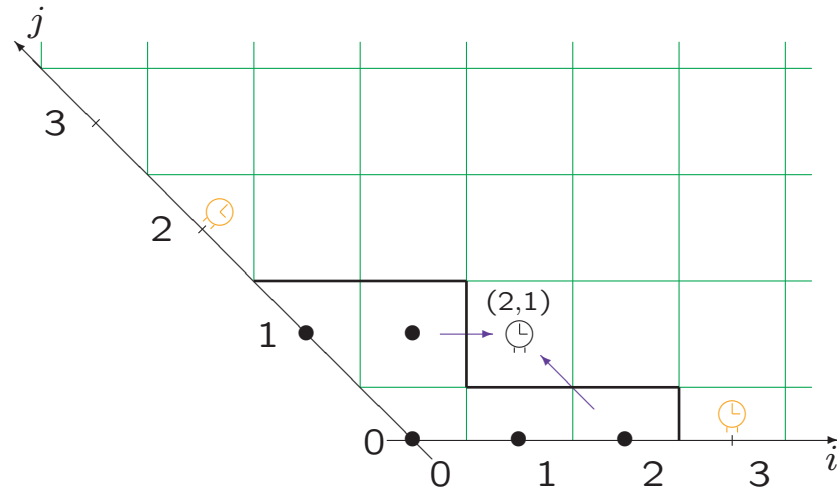
$$\left. \begin{aligned}
 \text{clock icon} &\sim \text{Exponential}(1 - \rho) \\
 \text{clock icon} &\sim \text{Exponential}(\rho) \\
 \text{clock icon} &\sim \text{Exponential}(1)
 \end{aligned} \right\} \text{independently}$$



$\text{clock} \sim \text{Exponential}(1 - \rho)$
 $\text{clock} \sim \text{Exponential}(\rho)$
 $\text{clock} \sim \text{Exponential}(1)$

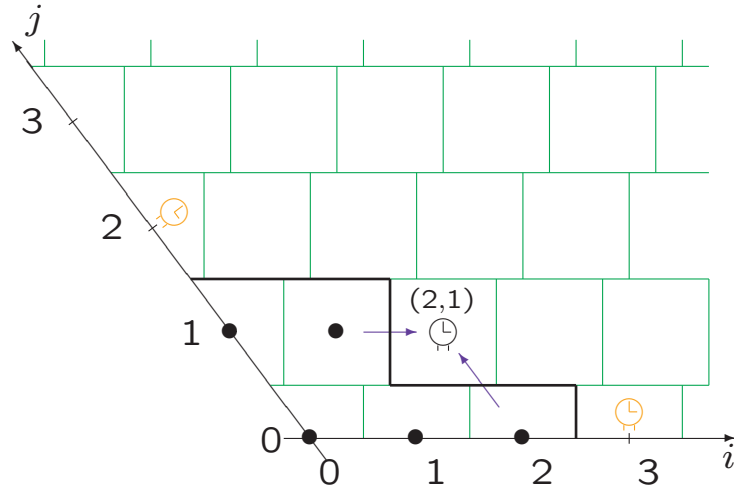
} independently

The last passage model



$$\left. \begin{array}{l} \text{clock icon} \sim \text{Exponential}(1 - \rho) \\ \text{clock icon} \sim \text{Exponential}(\rho) \\ \text{clock icon} \sim \text{Exponential}(1) \end{array} \right\} \text{independently}$$

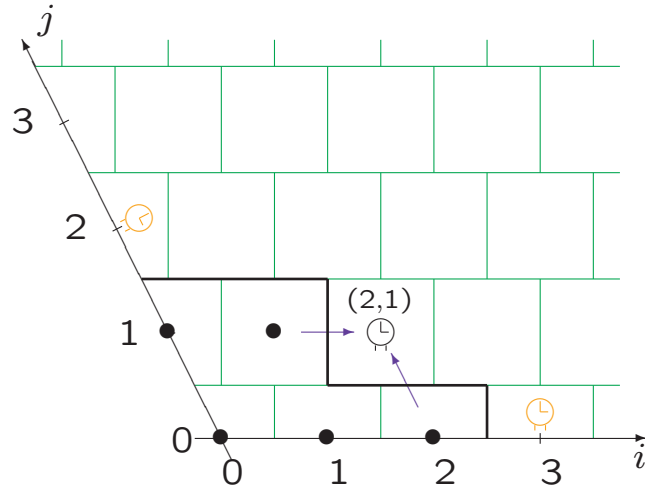
The last passage model



$\text{clock} \sim \text{Exponential}(1 - \rho)$
 $\text{clock} \sim \text{Exponential}(\rho)$
 $\text{clock} \sim \text{Exponential}(1)$

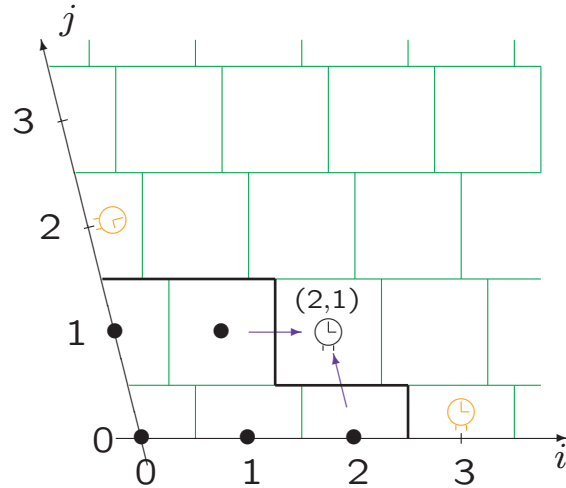
} independently

The last passage model



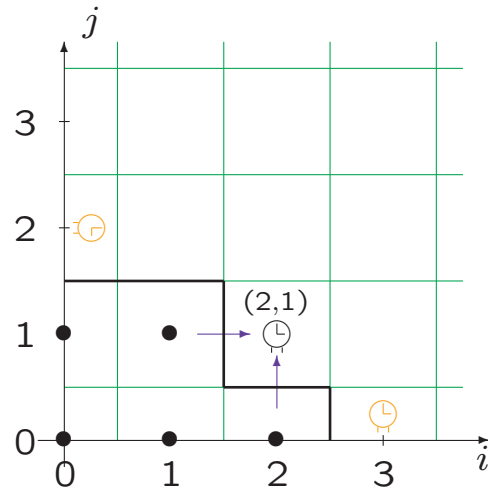
$$\left. \begin{array}{l} \text{⌚} \sim \text{Exponential}(1 - \varrho) \\ \text{⌚} \sim \text{Exponential}(\varrho) \\ \text{⌚} \sim \text{Exponential}(1) \end{array} \right\} \text{independently}$$

The last passage model



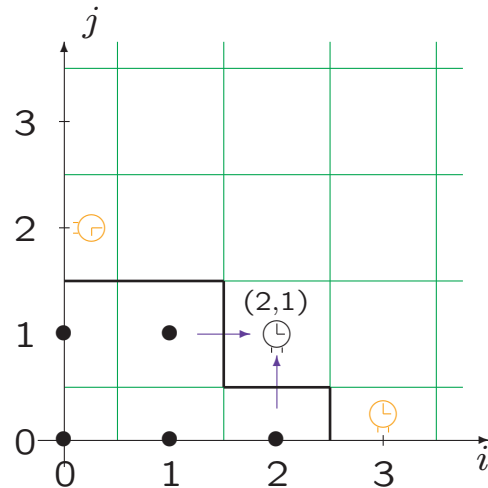
$$\left. \begin{array}{l} \text{clock} \sim \text{Exponential}(1 - \rho) \\ \text{clock} \sim \text{Exponential}(\rho) \\ \text{clock} \sim \text{Exponential}(1) \end{array} \right\} \text{independently}$$

The last passage model



$$\left. \begin{array}{l} \text{⌚} \sim \text{Exponential}(1 - \varrho) \\ \text{⌚} \sim \text{Exponential}(\varrho) \\ \text{⌚} \sim \text{Exponential}(1) \end{array} \right\} \text{independently}$$

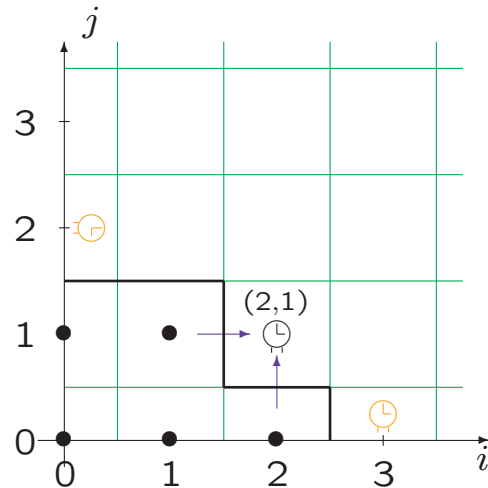
The last passage model



$$\left. \begin{array}{l}
 \text{clock} \sim \text{Exponential}(1 - \rho) \\
 \text{clock} \sim \text{Exponential}(\rho) \\
 \text{clock} \sim \text{Exponential}(1)
 \end{array} \right\} \text{independently}$$

clock starts ticking when its west neighbor becomes occupied

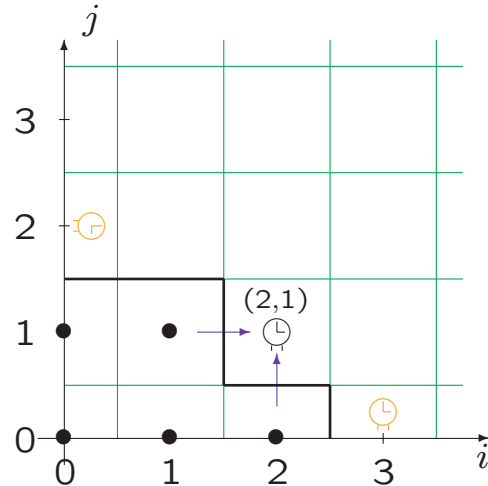
The last passage model



$$\left. \begin{array}{l}
 \text{⌚} \sim \text{Exponential}(1 - \rho) \\
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 \text{⌚} \sim \text{Exponential}(1)
 \end{array} \right\} \text{independently}$$

- ⌚ starts ticking when its west neighbor becomes occupied
- ⌚ starts ticking when its south neighbor becomes occupied

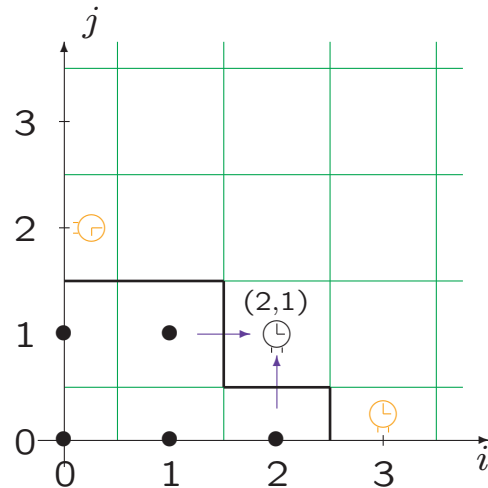
The last passage model



$$\left. \begin{array}{l}
 \text{⌚} \sim \text{Exponential}(1 - \rho) \\
 \text{⌚} \sim \text{Exponential}(\rho) \\
 \text{⌚} \sim \text{Exponential}(1)
 \end{array} \right\} \text{independently}$$

- ⌚ starts ticking when its west neighbor becomes occupied
- ⌚ starts ticking when its south neighbor becomes occupied
- ⌚ starts ticking when both its west and south neighbors become occupied

The last passage model

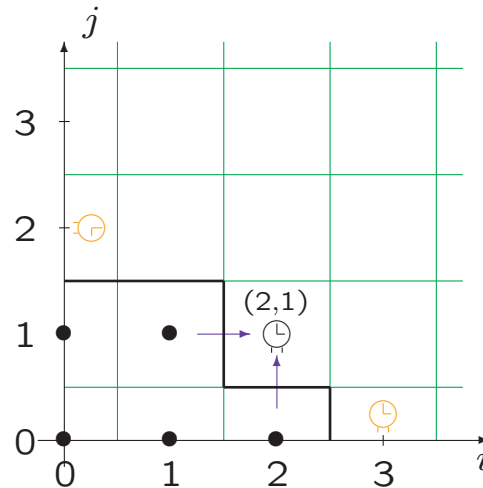


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$$\left. \begin{array}{l}
 \text{⌚} \sim \text{Exponential}(1 - \varrho) \\
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The last passage model

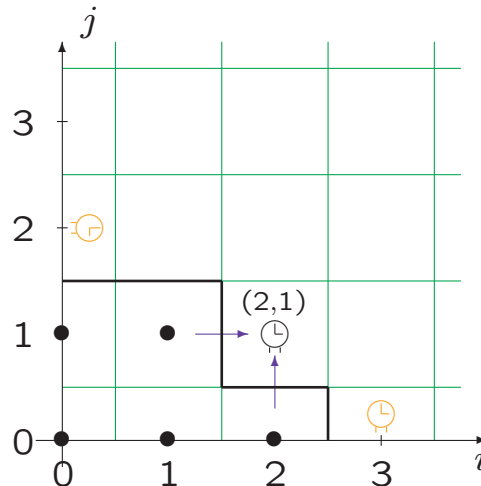


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- ⌚ starts ticking when its west neighbor becomes occupied
 - ⌚ starts ticking when its south neighbor becomes occupied
 - ⌚ starts ticking when both its west and south neighbors become occupied
- G_{ij} = the occupation time of (i, j)

The last passage model



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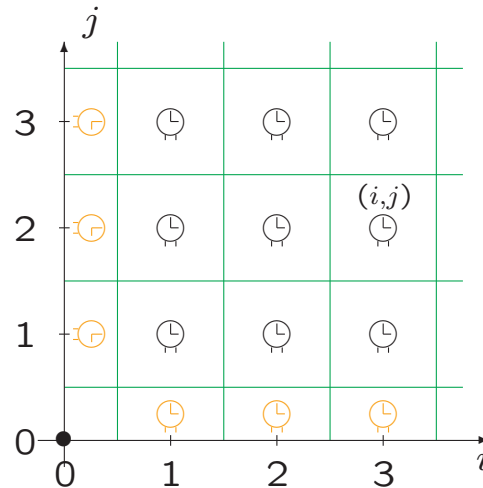
$$\left. \begin{array}{l}
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 \text{⌚} \sim \text{Exponential}(\varrho) \\
 \text{⌚} \sim \text{Exponential}(1)
 \end{array} \right\} \text{independently}$$

- ⌚ starts ticking when its west neighbor becomes occupied
- ⌚ starts ticking when its south neighbor becomes occupied
- ⌚ starts ticking when both its west and south neighbors become occupied

G_{ij} = the occupation time of (i, j)

G_{ij} = the maximum weight collected by a north-east path from $(0, 0)$ to (i, j) .

The last passage model



M. Prähofer and H. Spohn 2002

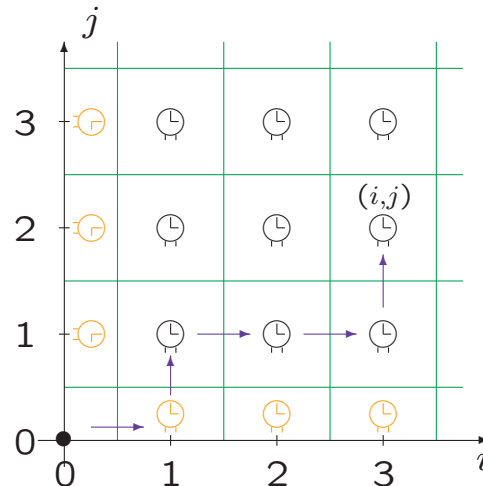
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 \end{array} \right\} \text{independently}$$

- ⌚ starts ticking when its west neighbor becomes occupied
- ⌚ starts ticking when its south neighbor becomes occupied
- ⌚ starts ticking when both its west and south neighbors become occupied

G_{ij} = the occupation time of (i, j)

G_{ij} = the maximum weight collected by a north-east path from $(0, 0)$ to (i, j) .

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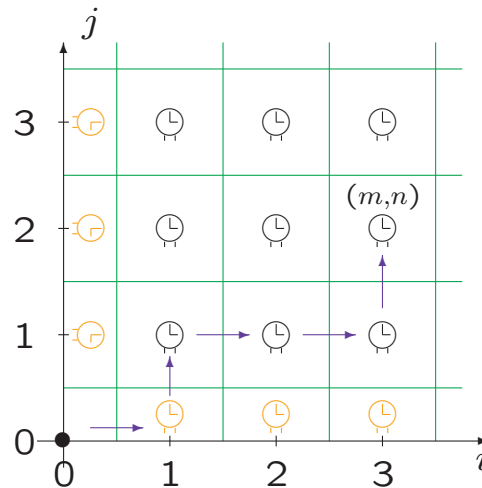
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5. Results



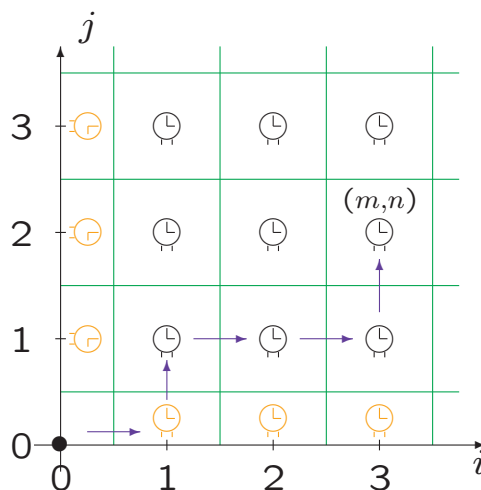
On the characteristics

$$m := (1 - \rho)^2 t \text{ and } n := \rho^2 t,$$

Theorem:

$$0 < \liminf_{t \rightarrow \infty} \frac{\mathbf{Var}(G_{mn})}{t^{2/3}} \leq \limsup_{t \rightarrow \infty} \frac{\mathbf{Var}(G_{mn})}{t^{2/3}} < \infty.$$

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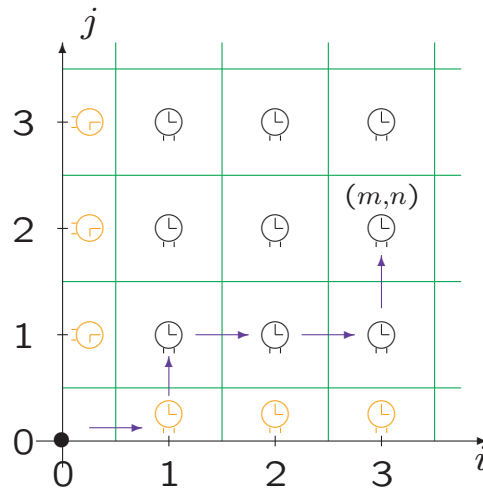
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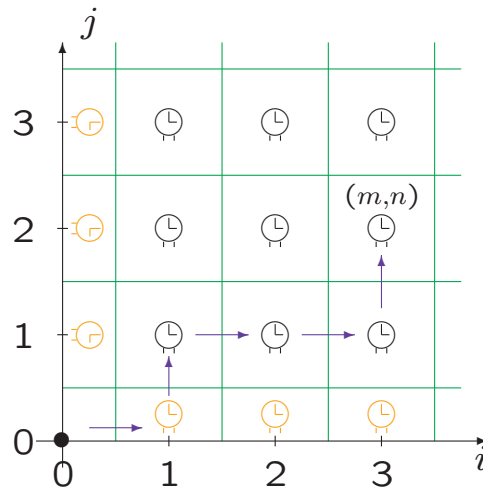
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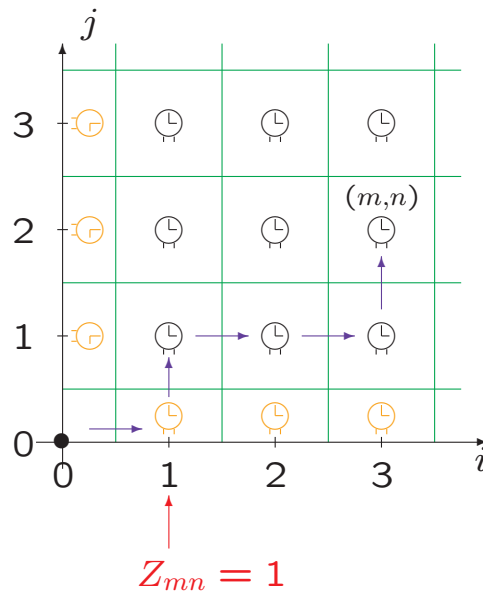
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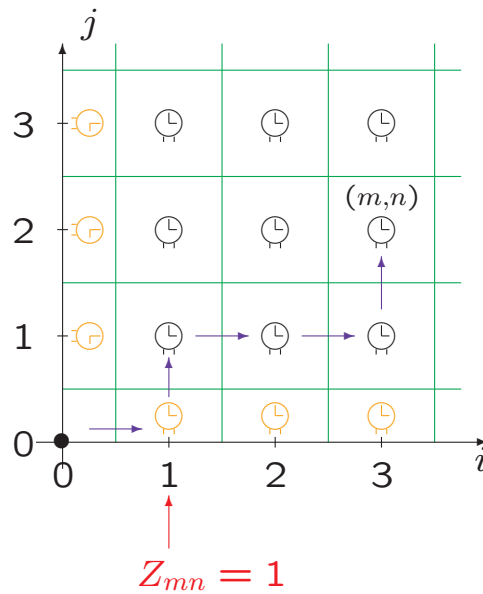
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Their method: RSK correspondence, random matrices.



Z_{mn} is the exit point of the longest path to
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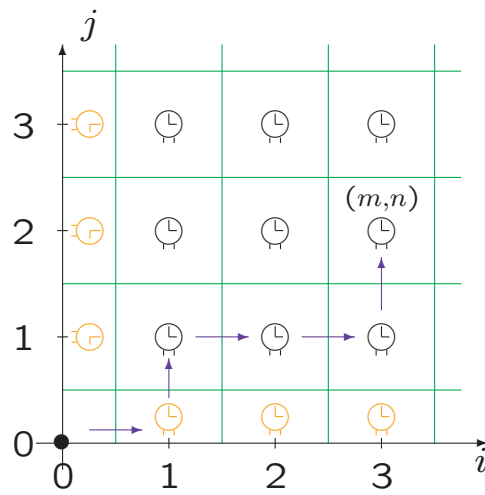
For all large t and all $a > 0$,

$$\mathbf{P}\{Z_{mn} \geq at^{2/3}\} \leq Ca^{-3}.$$

Given $\varepsilon > 0$, there is a $\delta > 0$ such that

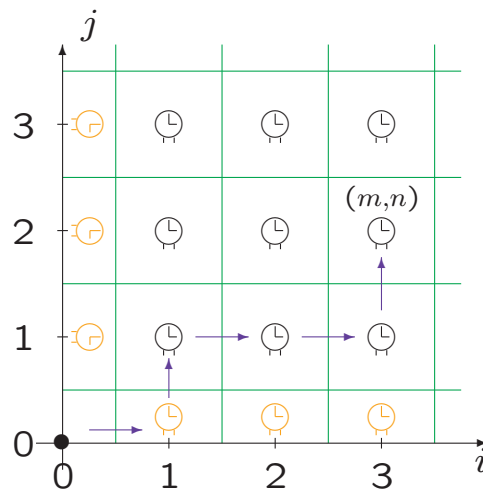
$$\mathbf{P}\{1 \leq Z_{mn} \leq \delta t^{2/3}\} \leq \varepsilon$$

for all large t .



Equilibrium:

$$\left. \begin{array}{l}
 \text{Clock} \sim \text{Exponential}(1 - \rho) \\
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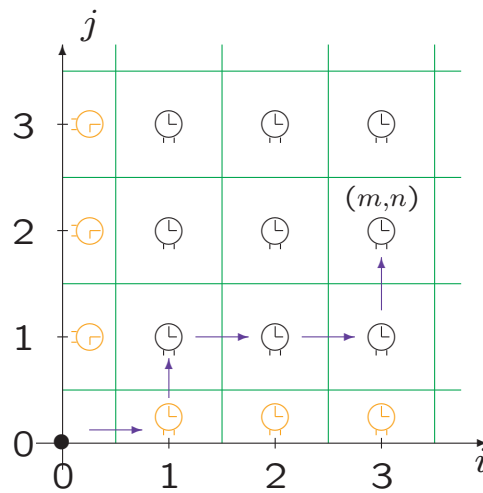


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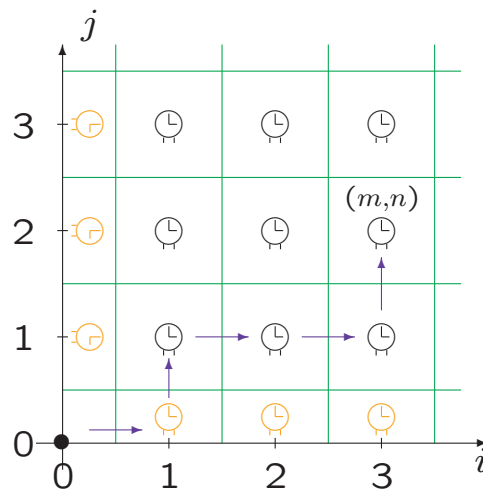
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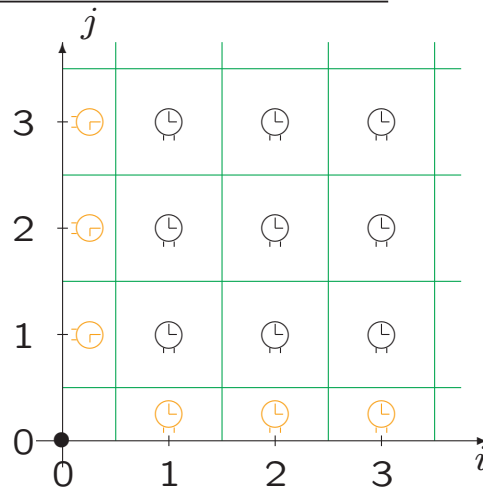
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Also transversal $t^{2/3}$ -deviations of the longest path.

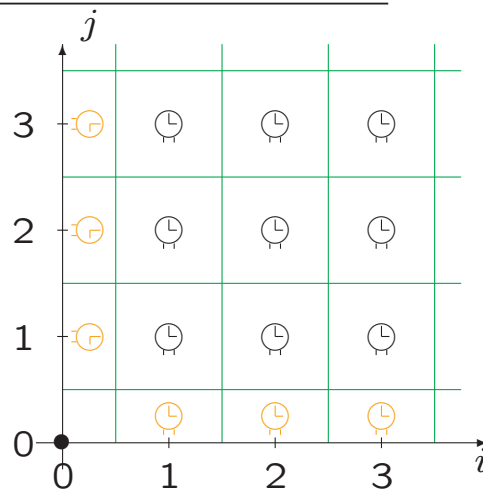
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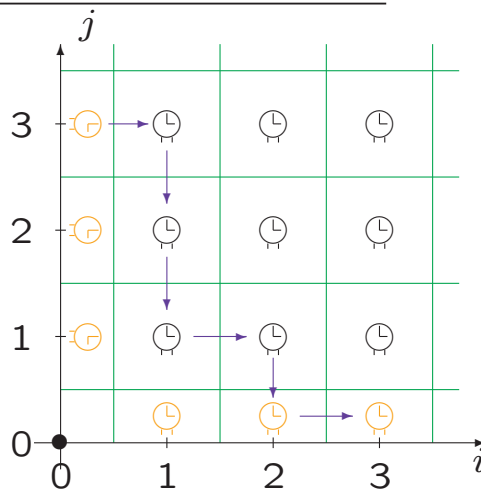
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G -increments:

$$\begin{aligned} I_{ij} &:= G_{ij} - G_{\{i-1\}j} && \text{for } i \geq 1, j \geq 0, && \text{and} \\ J_{ij} &:= G_{ij} - G_{i\{j-1\}} && \text{for } i \geq 0, j \geq 1. \end{aligned}$$

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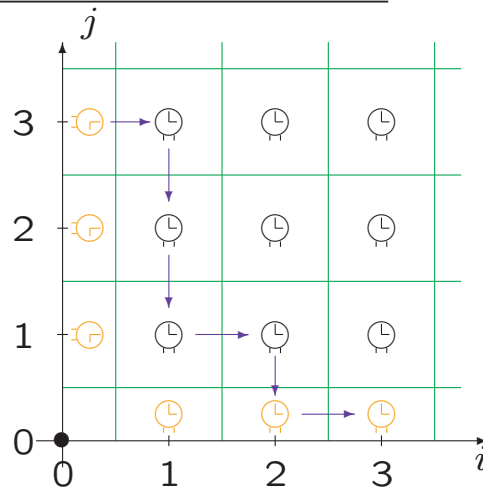
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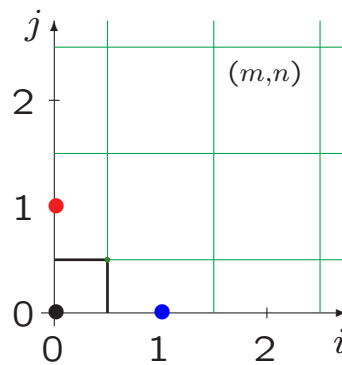
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Of course, this doesn't help directly with G_{mn} .

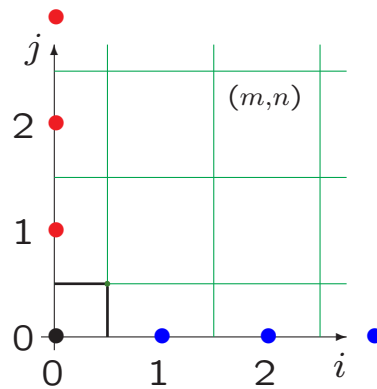
7. The competition interface



Ferrari, Martin, Pimentel (2005)

Which squares are infected via $(1,0)$ and via $(0,1)$?

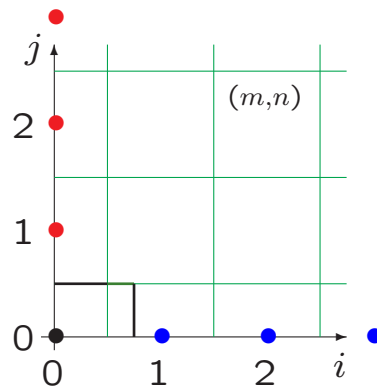
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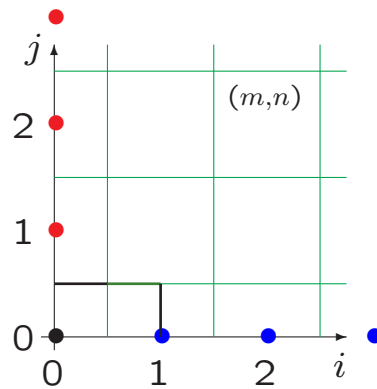
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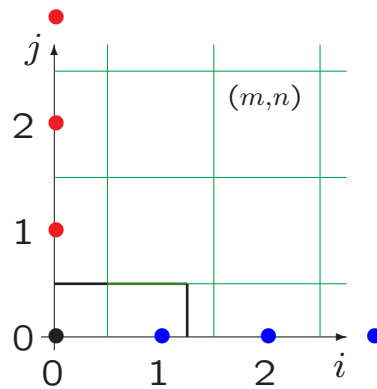
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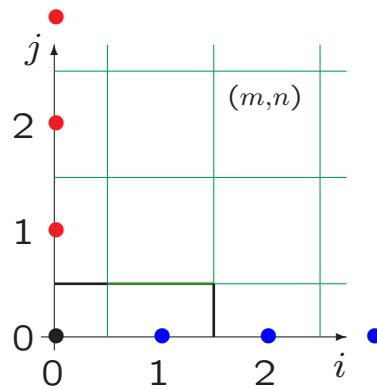
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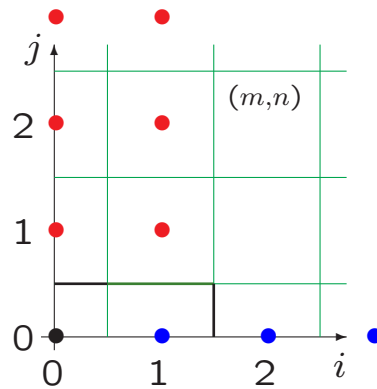
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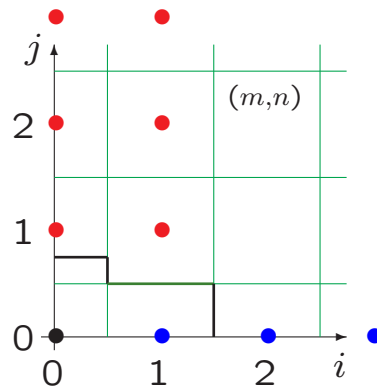
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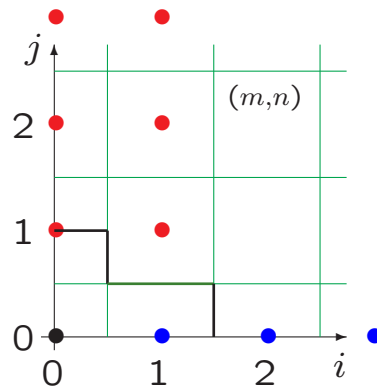
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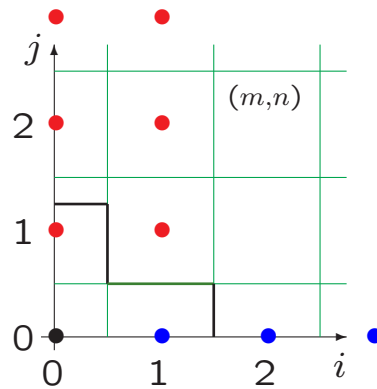
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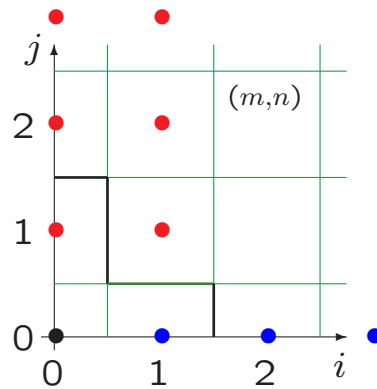
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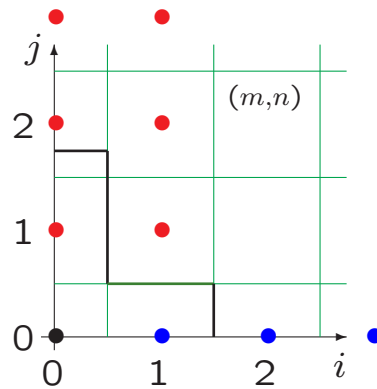
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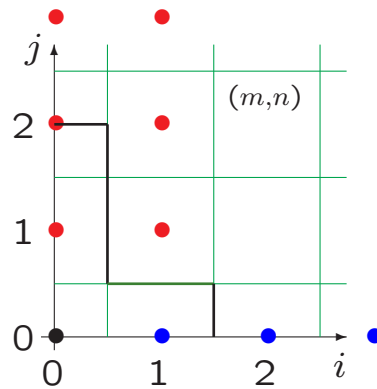
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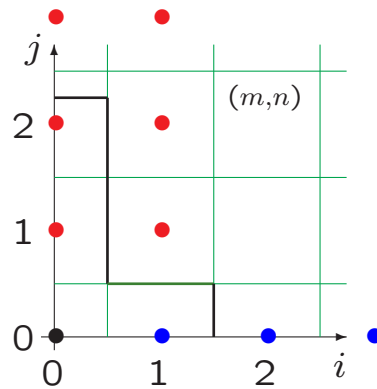
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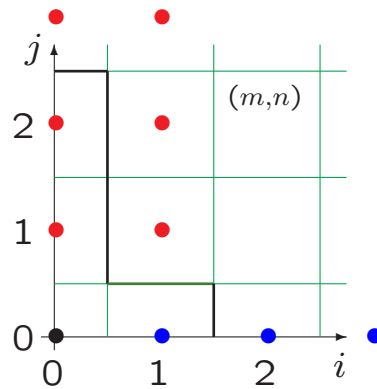
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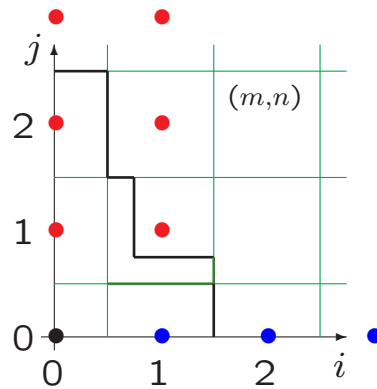
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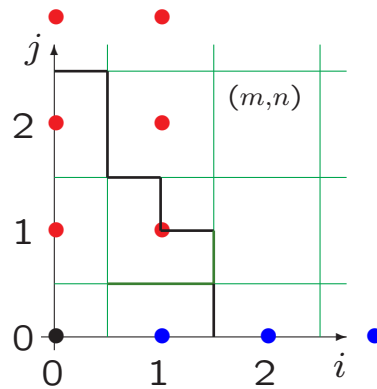
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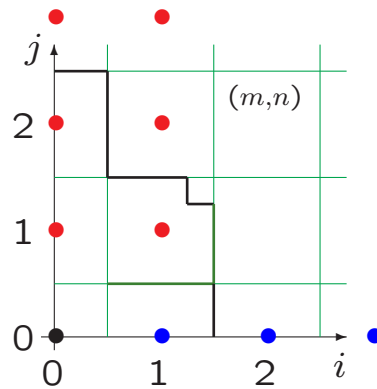
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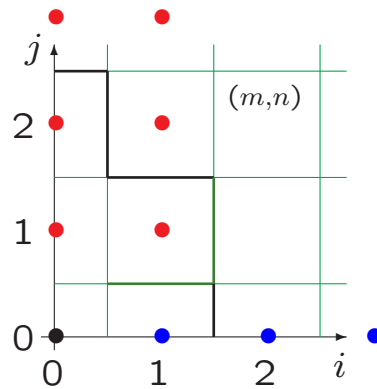
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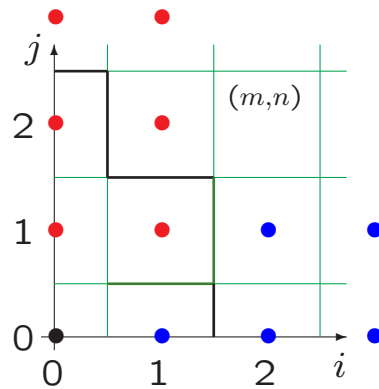
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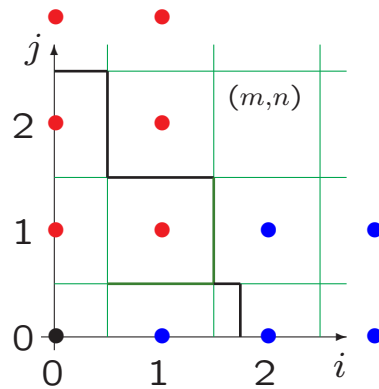
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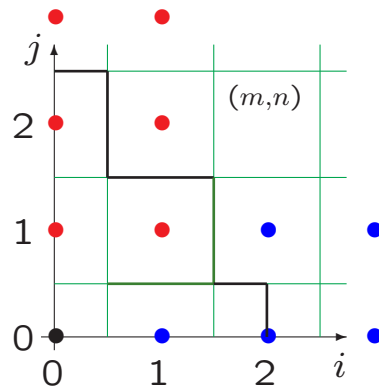
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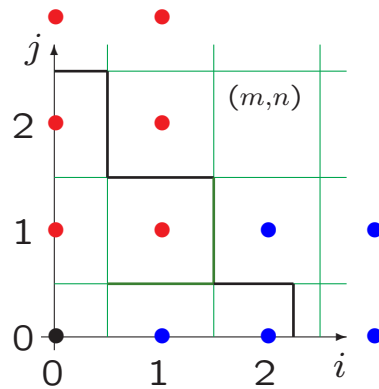
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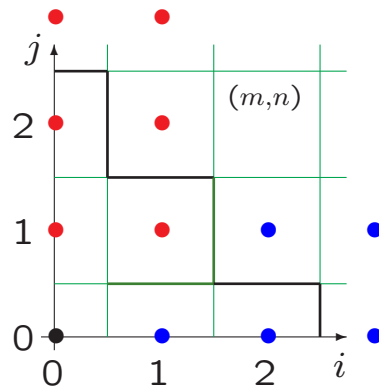
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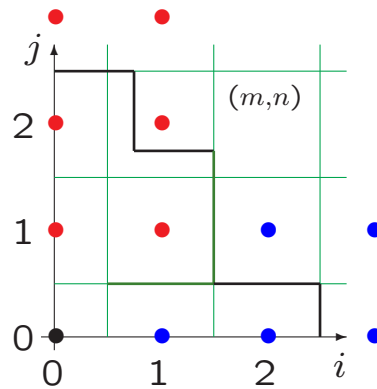
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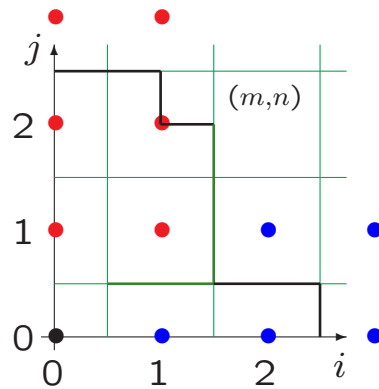
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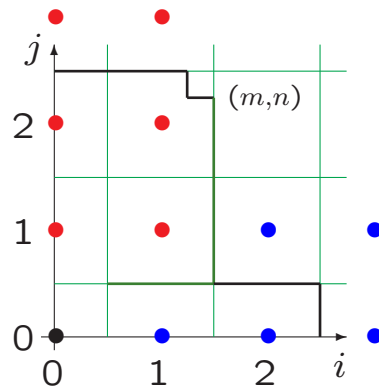
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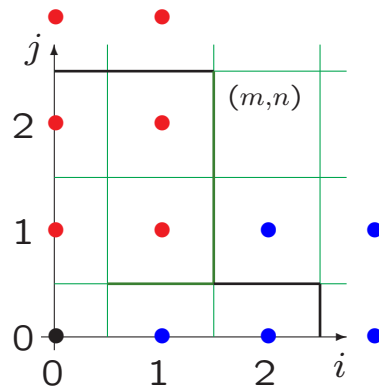
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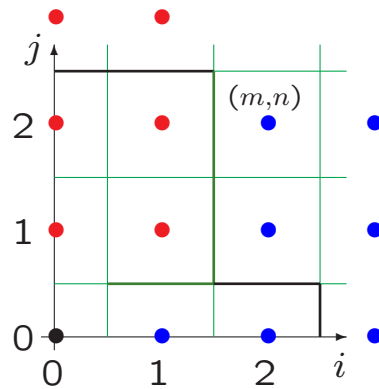
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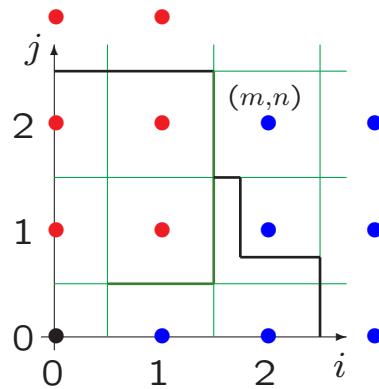
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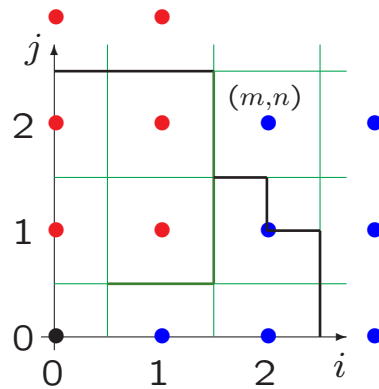
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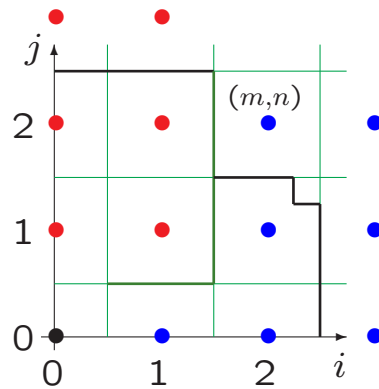
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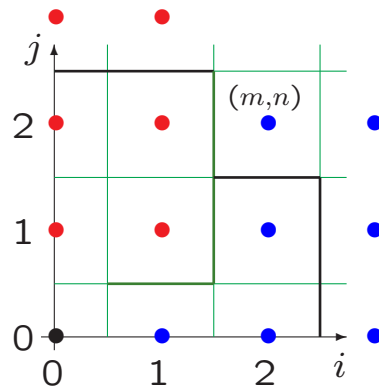
7. The competition interface



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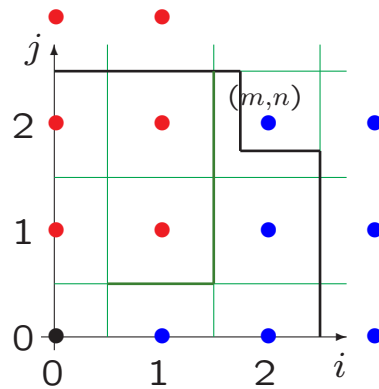
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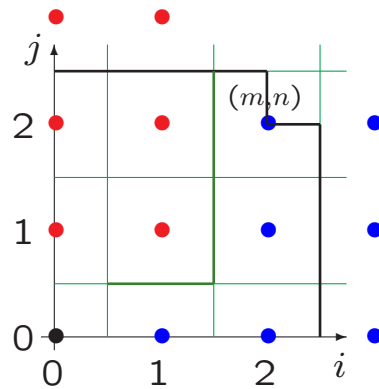
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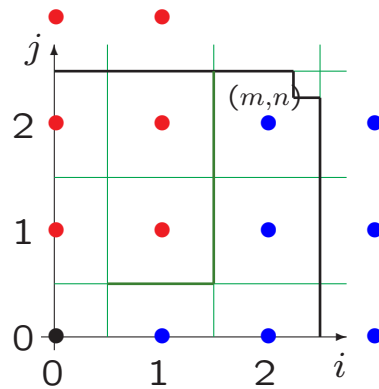
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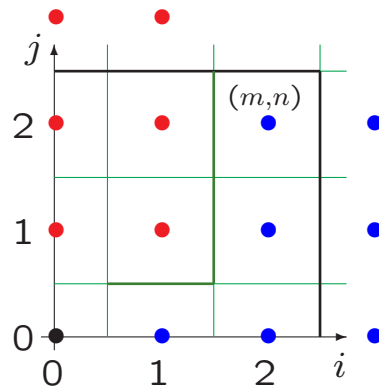
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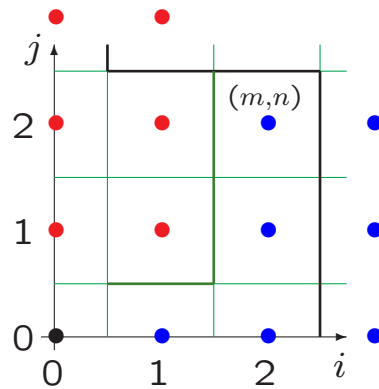
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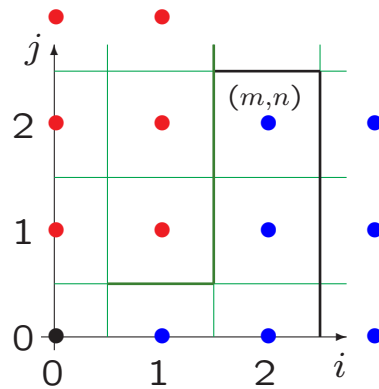
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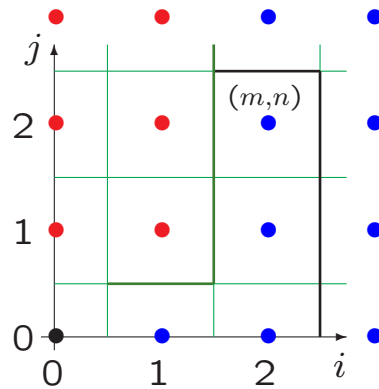
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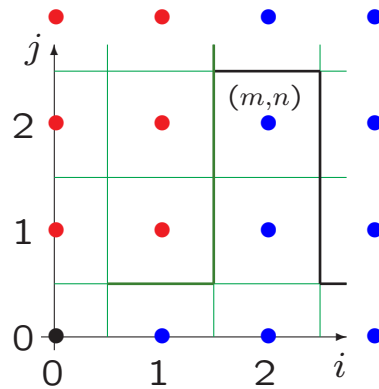
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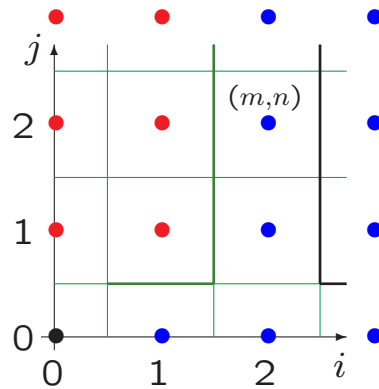
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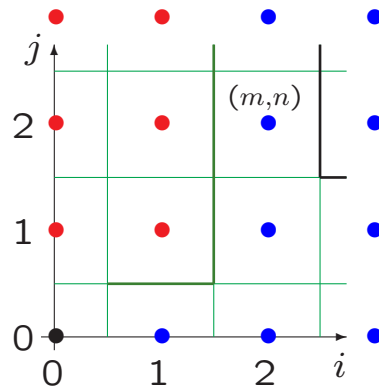
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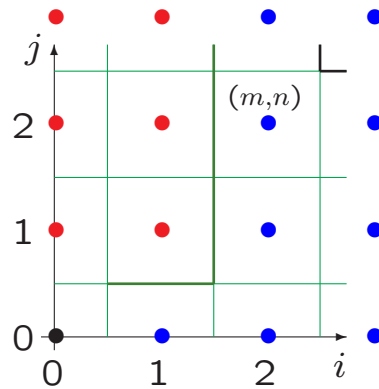
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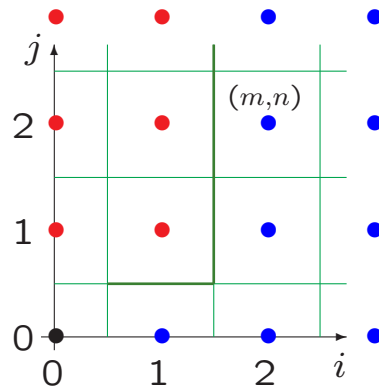
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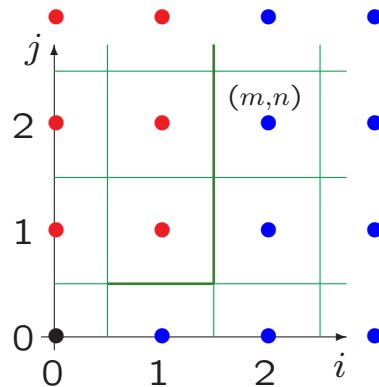
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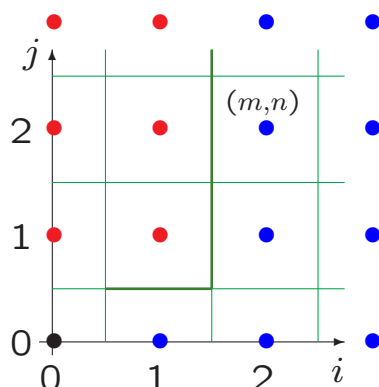


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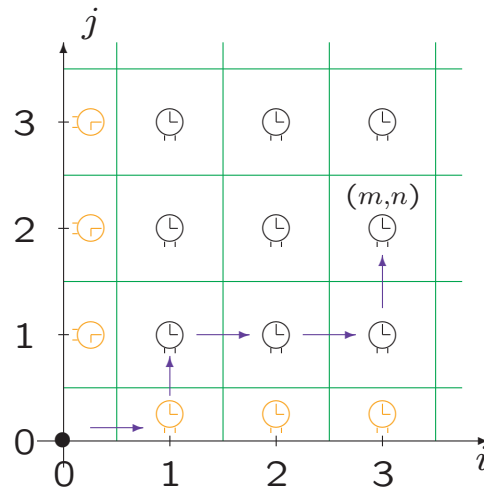
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If it passes left of (m,n) , then G_{mn} is not sensitive to decreasing the \ominus weights on the j -axis. If it passes below (m,n) , then G_{mn} is not sensitive to decreasing the \oplus weights on the i -axis.

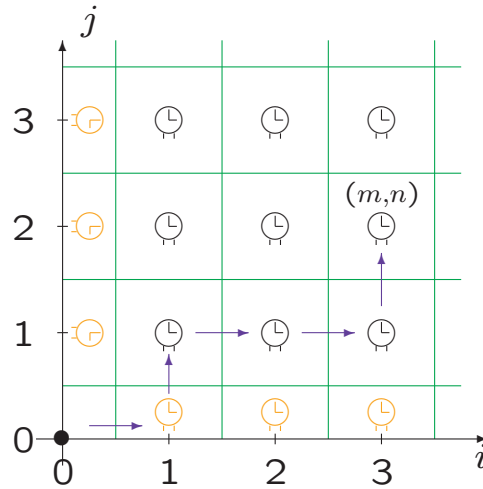
8. Upper bound (E. Cator and P. Groeneboom)



G^ϱ : weight collected by the longest path.

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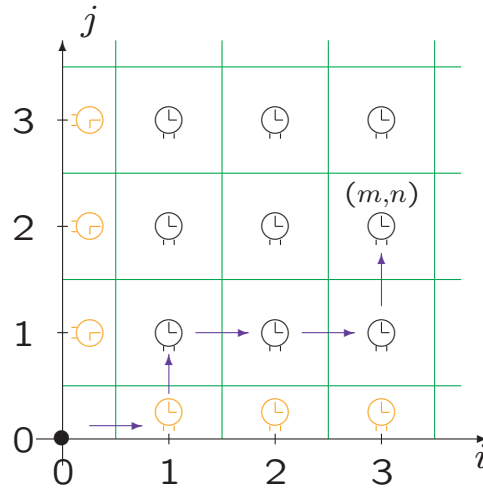


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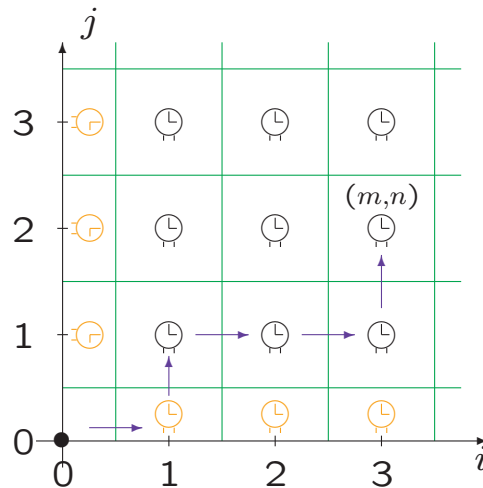
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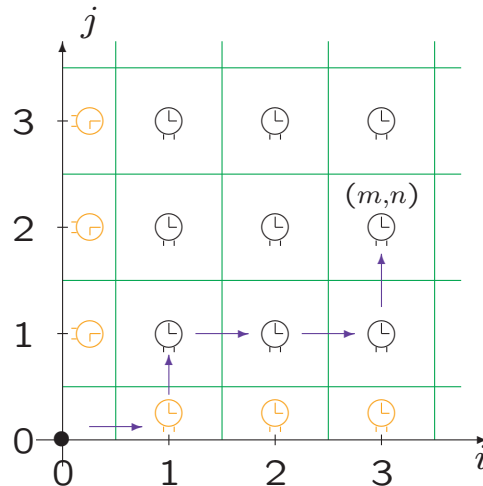
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for any z , any $0 < \lambda < 1$.

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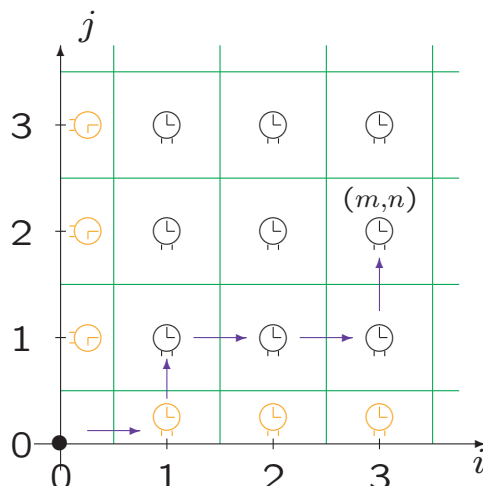
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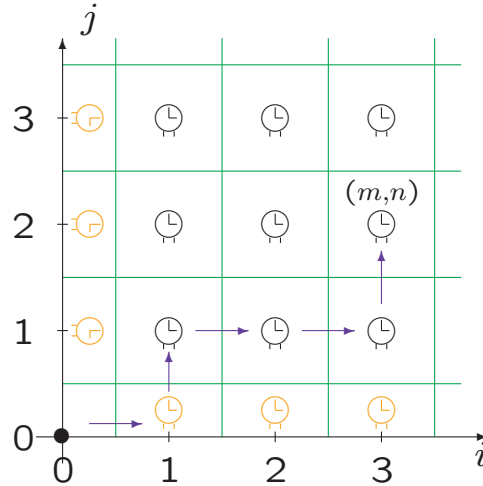
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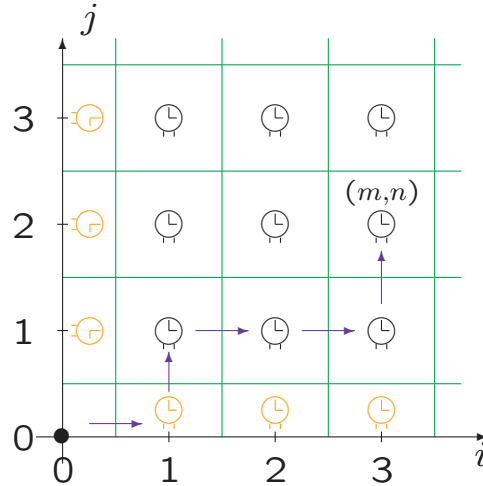
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Step 5:

A large deviation estimate connects $\mathbf{P}\{Z^e > y\}$ and $\mathbf{P}\{U_{Z^+}^e > y\}$.

$$\rightsquigarrow \mathbf{P}\{U_{Z^+}^e > y\} \leq C \left(\frac{t^2}{y^4} \cdot \mathbf{E}(U_{Z^+}^e) + \frac{t^2}{y^3} \right)$$

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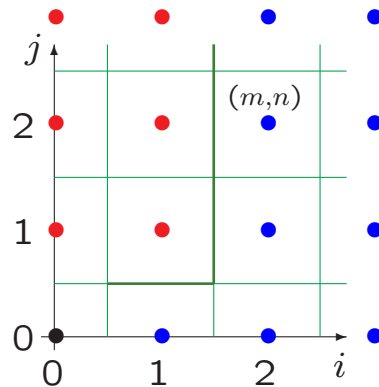
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Conclude

$$\limsup_{t \rightarrow \infty} \frac{\mathbf{E}(U_{Z^e+}^e)}{t^{2/3}} < \infty, \quad \limsup_{t \rightarrow \infty} \frac{\mathbf{Var}(G^e)}{t^{2/3}} < \infty.$$

9. Time-reversal and the lower bound

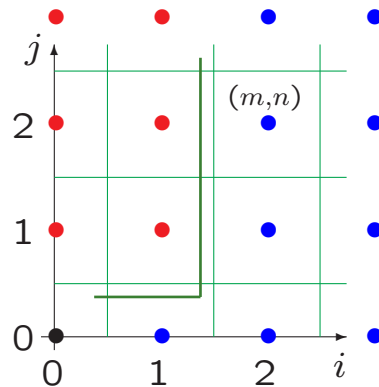
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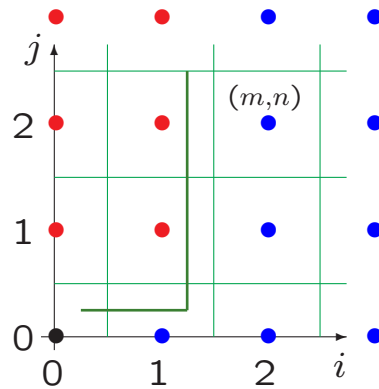
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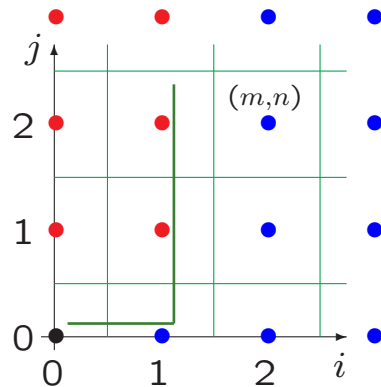
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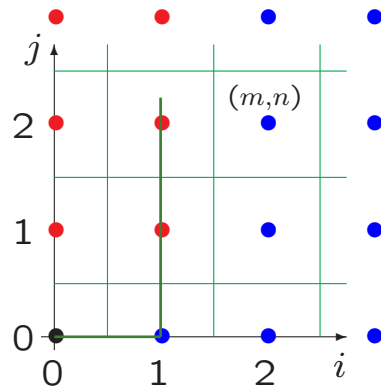
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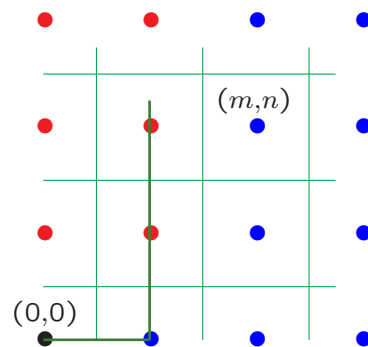
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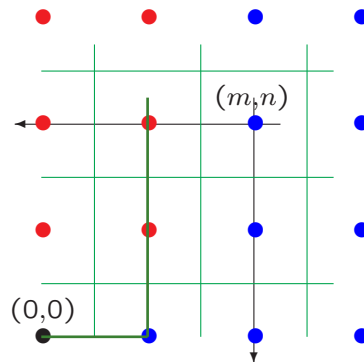
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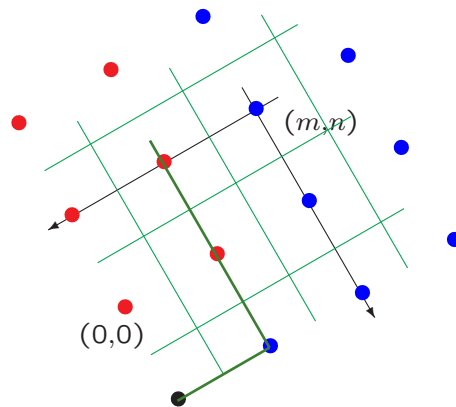
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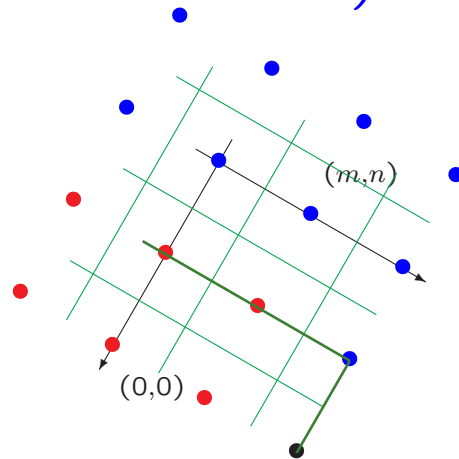
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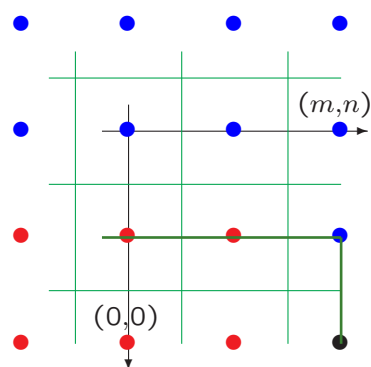
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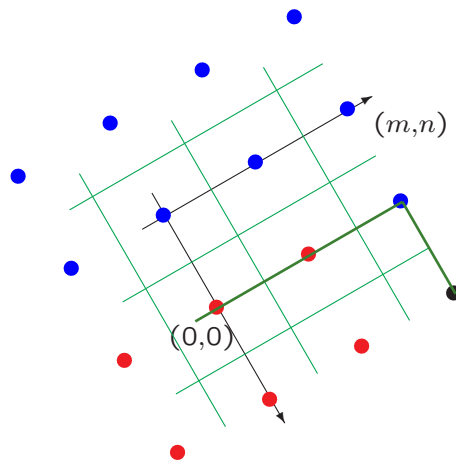
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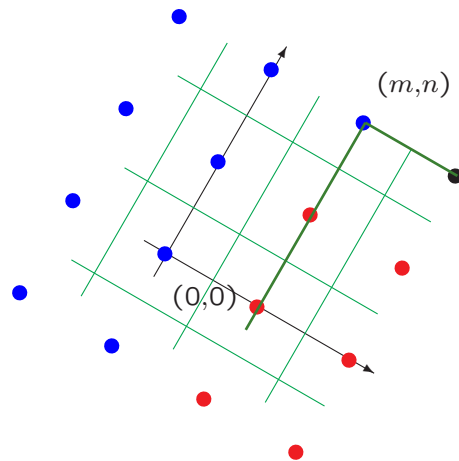
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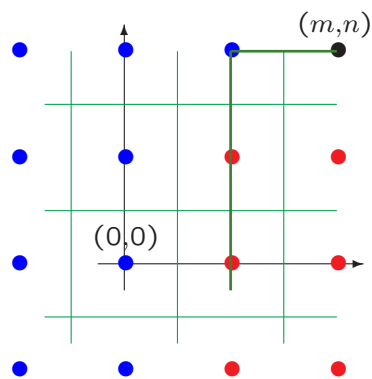
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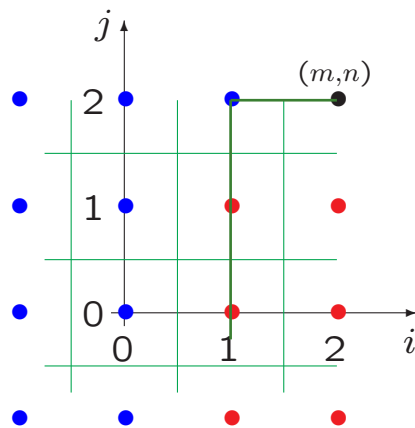
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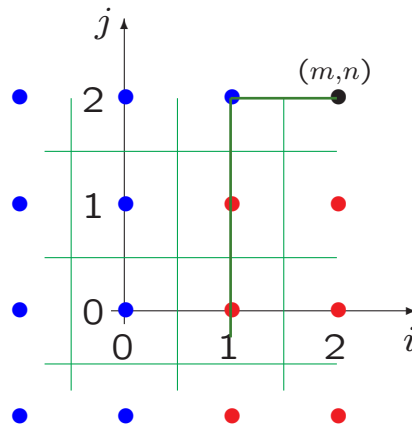
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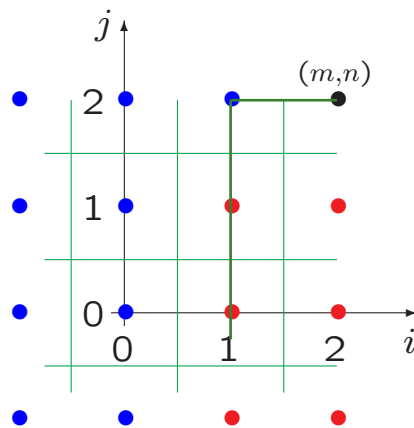


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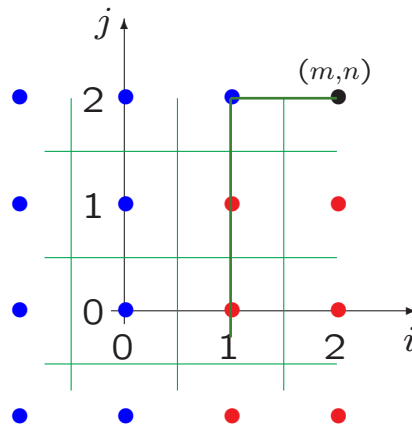
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Conclude

$$\liminf_{t \rightarrow \infty} \frac{\mathbf{E}(U_{Z^{\ell+}}^{\ell})}{t^{2/3}} > 0, \quad \liminf_{t \rightarrow \infty} \frac{\mathbf{Var}(G^{\ell})}{t^{2/3}} > 0.$$

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→ We only have deviation probability results for the case of the rarefaction fan. How about $\text{Var}(G)$ in this case?

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→ **Generalize even more: drop the last-passage picture.** These methods have the potential to extend to other particle systems directly (zero range, bricklayers', ...?).

Thank you.