

Lecture 5:

The exclusion Process on an infinite
line. Connection with Random
Matrix Statistics

References: G.M. Schutz J. Stat Phys 88 p427 (1997)

A. Rakos and G.M. Schutz: ArXiv 2004 (0405464)

Recent papers by Tracy & Widom.

Aldous & Diaconis: longest increasing
subsequences: From patience sorting to the
 Baik-Deift-Johansson Theorem.

T. Sasamoto, H. Spohn, P. Ferrari: exact solutions
of KPZ (recent papers)

Shorter version: For the original version: see the following Appendix

We consider only TASEP (for extensions to ASEP see eg recent papers by Tracy & Widom, T. Sasamoto...)

Recall the results for TASEP on a ring:

N=2 $\frac{A_{21}}{A_{12}} = -\frac{1-z_2}{1-z_1}$ $\Psi(x_1, x_2) \propto \frac{z_1^{x_1} z_2^{x_2}}{1-z_2} - \frac{z_1^{x_2} z_2^{x_1}}{1-z_1}$

we can write $\Psi(x_1, x_2) = \begin{vmatrix} \frac{z_1^{x_1}}{1-z_1} & \frac{z_1^{x_2}}{(1-z_1)^2} \\ \frac{z_2^{x_1}}{(1-z_2)} & \frac{z_2^{x_2}}{(1-z_2)^2} \end{vmatrix}$

N=3 Check that the wave-function is given by

$$\Psi(x_1, x_2, x_3) = \begin{vmatrix} \frac{z_1^{x_1}}{(1-z_1)} & \frac{z_1^{x_2}}{(1-z_1)^2} & \frac{z_1^{x_3}}{(1-z_1)^3} \\ \frac{z_2^{x_1}}{(1-z_2)} & \frac{z_2^{x_2}}{(1-z_2)^2} & \frac{z_2^{x_3}}{(1-z_2)^3} \\ \frac{z_3^{x_1}}{(1-z_3)} & \frac{z_3^{x_2}}{(1-z_3)^2} & \frac{z_3^{x_3}}{(1-z_3)^3} \end{vmatrix}$$

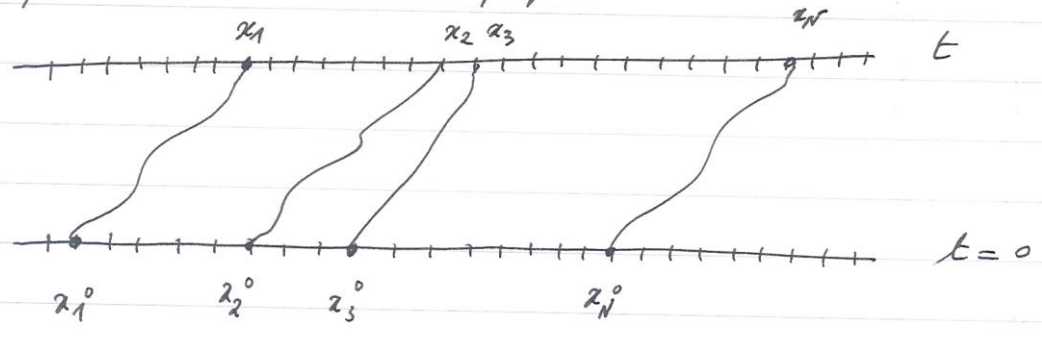
General N: $\Psi = \det \left| \frac{z_i^{x_j}}{(1-z_i)^j} \right|$ one can verify directly that the 2-body collisions conditions are satisfied

The corresponding eigenvalue is $E = \sum_{i=1}^N \frac{1}{z_i} - N$

ON A RING: PERIODICITY \Rightarrow quantification of the z_i 's by the Bethe equations $\frac{(1-z_i)^N}{z_i^L} = -\prod_j (1-z_j)$

This structure remains valid on the infinite line (only the quantification condition i.e. Bethe equations - do not exist anymore. The z_i 's can take any values).

Consider a finite number N of particles on the ∞ lattice \mathbb{Z} :



Green-function: $P_t(x_1, x_2, \dots, x_N | x_1^0, \dots, x_N^0)$?

"Fourier Modes" $\Psi_E = \det \left| \frac{z_k^{x_j}}{(1-z_k)^{x_j}} \right| = \det \left| \frac{e^{i p_k x_j}}{(1-e^{i p_k})^{x_j}} \right|$

where $z_k = e^{i p_k}$ $E = \sum_{k=1}^N \frac{1}{z_k} - N = \sum_{k=1}^N e^{-i p_k} - N$

$\frac{d\Psi_E}{dt} = M\Psi_E = E\Psi_E$ i.e. $\Psi_E(x_1 \dots x_N, t) = e^{Et} \Psi_E(x_1 \dots x_N, 0)$

We perform a spectral decomposition

$$P_t(x_1 \dots x_N | x_1^0 \dots x_N^0) = \int_{-\pi}^{\pi} \dots \int_{-\pi}^{\pi} \frac{dp_1}{2\pi} \dots \frac{dp_N}{2\pi} e^{t(\sum e^{-i p_k} - N)} \mathcal{A} \sum_{\sigma} e^{i p_1 x_1^0 + \dots + i p_N x_N^0} \frac{e^{i p_1 x_1 + \dots + i p_N x_N}}{(1-e^{i p_1})^{x_1} \dots (1-e^{i p_N})^{x_N}}$$

we want $P_t(x_1 \dots x_N | x_1^0 \dots x_N^0)$

AMPLITUDE = to be determined

$= \delta_{x_1, x_1^0} \dots \delta_{x_N, x_N^0}$

\mathcal{A} : was obtained by Schütz + Tracy-Widom

$\mathcal{A} = e^{-i p_1 x_1^0 - \dots - i p_N x_N^0} (1-e^{i p_1}) \dots (1-e^{i p_N})^N$

in fact a very "natural" outcome of the calculation.

For details, see the Appendix.

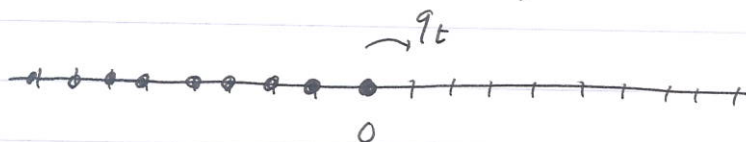
These results have been extended from TASEP \rightarrow ASEP by TW, Ferrari - Spohn - Sasamoto.

One can use these techniques to study current statistics through a bond.

Be careful: it depends on the initial condition

I shall discuss only the step initial condition here.

SEP Case: Deicida and Gershonfeldh



q_t : current through the 1st bond

$$\langle e^{\lambda q_t} \rangle \approx e^{\sqrt{t} F(w)} \quad w = e^{\lambda} - 1$$

(for gal conditions $\frac{s_a}{s_b}$ $w = \frac{s_a(e^{\lambda}-1) + s_b(e^{-\lambda}-1)}{s_a s_b (e^{\lambda}-1)(e^{-\lambda}-1)}$)

$$F(w) = \frac{1}{\sqrt{\pi}} \sum_{n \geq 1} \frac{(-1)^{n-1} w^n}{n^{3/2}} = \frac{1}{\pi} \int_{-\infty}^{\infty} dk \log(1 + w e^{-k^2})$$

Expand w.r.t $\lambda \times 0$ $\langle q_t \rangle = \sqrt{\frac{t}{\pi}}$ $\text{var}(q_t) = (1 - \frac{1}{\sqrt{2}}) \sqrt{\frac{t}{\pi}}$

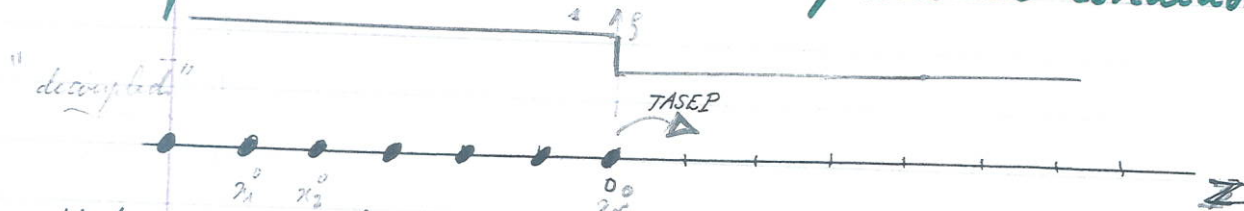
$$\langle q_t^3 \rangle_{\text{cumulant}} = \left[1 - \frac{3}{\sqrt{2}} + \frac{2}{\sqrt{3}} \right] \sqrt{\frac{t}{\pi}}$$

$$\text{Prob} \left(\frac{q_t}{\sqrt{t}} = q \right) \sim e^{+\sqrt{t} G(q)} \quad G(q) \sim -\frac{\pi^2}{12} q^3 \text{ when } q \rightarrow \infty$$

let's now discuss the TASEP case:

Application: Density and current fluctuations ^{COURS 5}

for the TASEP with step initial conditions:



Hydrodynamic scale \rightarrow Burgers: $\frac{\partial \rho}{\partial t} + \frac{\partial}{\partial x} \rho(1-\rho) = 0$ $\rho_{t=0}^{(x)} = \Theta(-x)$

$$\rho(x, t) = \frac{1}{2} \left(1 - \frac{x}{t} \right) \quad \text{for } |x| \leq t$$

we want a finer description

$P(M, N; t)$ = probability that the N th particle (PARTICLE LABELED 1) (which was initially at site $1-N$) has jumped at least M times up to time t (i.e. its position at time t is at least $M+1-N$)

$$P(M, N, t) = \sum_{M-N < x_1 < x_2 < \dots < x_N} P_t(x_1, \dots, x_N \mid \dot{x}_1 = -N+1, \dot{x}_2 = -N+2, \dots, \dot{x}_N = 0)$$

Starting from the determinantal expression for $P_t(\{x\} \mid \{\dot{x}\})$ and using ^{the} explicit expressions for the $F_m +$ row/columns manipulations one can show the following result:

$$P(M, N, t) = \frac{1}{Z_{M, N}} \int_{[0, t]^N} d^N x \prod_{1 \leq i < j \leq N} (x_i - x_j)^2 \prod_{j=1}^N x_j^{M-N} e^{-x_j}$$

This result was first obtained by Johansson, CMP (2000) using combinatorial arguments.

$(Z_{M, N} = P(M, N, t = \infty))$

(This division Θ : Schütz + RAKOS, cond-mat/2004)

The ^{expression} numerator on the r.h.s. has direct meaning in random matrix theory = it is the PROBABILITY that the largest eigenvalue of the ^{RANDOM} matrix AA^* is $\leq t$

Laguerre ens.

GIVEN THAT A is a $N \times M$ matrix of complex Gaussian random variables with mean zero and variance $\frac{1}{2}$.

\rightarrow relates TASEP to the field of random matrices and TRACY-WIDOM distributions of Patrick FERRARI's lectures.

Another interpretation: we call $J_x(t)$ the total number of particles that have crossed the bond $x-(x+1)$ between time 0 and t (i.e. this is the time integrated current through the bond $x-x+1$) Then

$$\text{Proba} \{ J_x(t) > m \} = \text{Prob} (m+x+1, m+1, t)$$

probability that the $(m+1)$ th particle has jumped at least $m+x+1$ sites.



special case: $\text{Proba} \{ J_0(t) > m \} = \text{Proba} [m, m, t]$

Using the results of Tracy & Widom (\rightarrow asymptotic analysis of the preceding integral formula) one can prove that

$$0 \leq v < 1 \quad J_{[vt]}(t) = \frac{t}{4} (1-v)^2 + \frac{t^{1/3} (1-v^2)^{2/3}}{2^{4/3}} \chi$$

where the distribution of χ is given by:

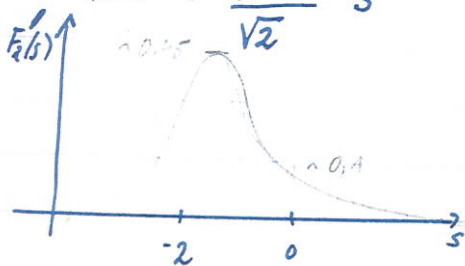
$$\text{Proba} (\chi \leq s) = 1 - F_2(-s)$$

where $F_2(s) = F_{GUE}(s)$ is the cumulative distribution of λ_{\max} in the Gaussian Unitary ensemble i.e. (self-adjoint Hermitian matrices)

$$\lambda_{\max} = \sqrt{2N} + \frac{N^{-1/6}}{\sqrt{2}} \xi \quad \text{Proba} (\xi \leq s) = F_2(s)$$

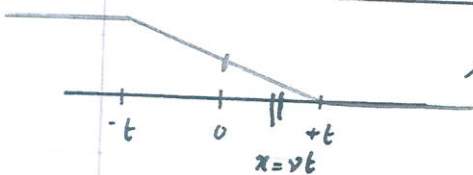
and we have

$$\langle s \rangle = \int s F_2'(s) ds \approx -1.77109$$



$$1 - F_2(-s) \sim \begin{cases} 1 - e^{-|s|^3/12} & s \rightarrow +\infty \\ \sim 6 \left(e^{-\frac{4}{3}|s|^{3/2}} \right) & s \rightarrow -\infty \end{cases}$$

Remarks:
 • $t^{1/3} \rightarrow$ the KPZ exponent
 • linear contribution is elementary:



initial profile: step \rightarrow free state $\rho(x,t) = \frac{1-x/t}{2}$ (last)

Local current at time t : $\rho(x,t)(1-\rho(x,t))$
 $= \frac{1}{4} \left\{ 1 - \left(\frac{x}{t} \right)^2 \right\}$

Total integrated current through x from $t=0$ to $t=T$
 $\frac{1}{4} \int_0^T dt \left(1 - \left(\frac{x}{t} \right)^2 \right)$
 the lower bound $t_{\min} = x \rightarrow$ TSPV

thus $\frac{1}{4} \int_x^T dt \left(1 - \left(\frac{x}{t}\right)^2\right) = \frac{1}{4} \left\{ T - x + x^2 \left(-\frac{1}{x} + \frac{1}{T}\right) \right\} \stackrel{\text{COURS 5}}{\text{(VI)}}$

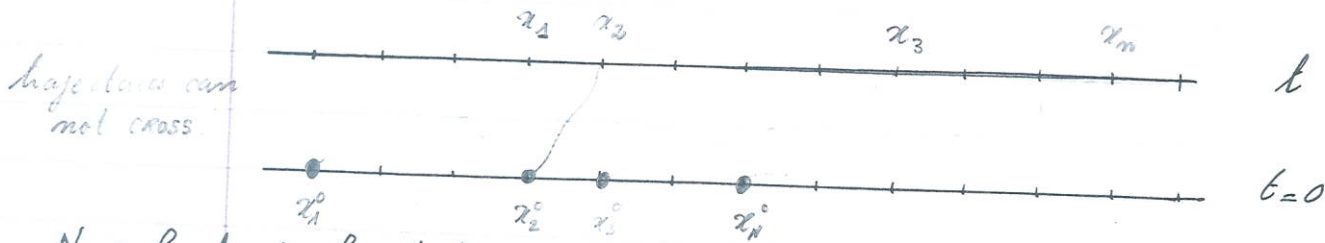
$$= \frac{T}{4} \left(1 - \left(\frac{x}{T}\right)^2\right) = \frac{T}{4} (1 - v)^2$$

Pour ces questions, consulter :

• D. Aldous & P. Diaconis : longest increasing Subsequences:
from patience Sorting to the Baik - Deift - Johansson
Theorem

Appendix to LECTURE V:

Exact NON-STATIONARY probabilities for the TASEP on the infinite lattice.



N : a finite # of particles $x_1^0 < x_2^0 < \dots < x_N^0$ at $t=0$
 $x_1 < x_2 < \dots < x_N$ at t

Probability $P_t(x_1, \dots, x_N | x_1^0, \dots, x_N^0)$?

Same reasoning as above = without the cyclicity condition.

An eigenvector $\Psi_E(x_1, \dots, x_N) = \det \left(\frac{z_i^{x_j}}{(1-z_i)^j} \right)_{1 \leq i, j \leq N}$ with $E = \sum_i \beta_i - N = \sum_{i=1}^N (\beta_i - 1)$

But now: NO QUANTIFICATION of the pseudo-momenta (i.e. an infinite number of eigenvalues) and the eigenfunction Ψ_E such that $M \cdot \Psi_E = E \Psi_E$ evolves with time as $\Psi_E(x_1, \dots, x_N; t) = e^{Et} \Psi_E(x_1, \dots, x_N)$

We now want to decompose $P_t(x_1, \dots, x_N | x_1^0, x_N^0)$ on the infinite set of the eigenvector (as in Quantum Mechanics).

We have $\Psi_E(x_1, \dots, x_N) = \sum_{\sigma \in S_N} A_\sigma z_{\sigma(1)}^{x_1} \dots z_{\sigma(N)}^{x_N}$ with

$$A_\sigma = \varepsilon(\sigma) \frac{1}{1-z_{\sigma(1)}} \frac{1}{(1-z_{\sigma(2)})^2} \dots \frac{1}{(1-z_{\sigma(N)})^N}$$

An equivalent expression is:

$$\Psi_E(x_1, \dots, x_N) = \sum_{\sigma} \varepsilon(\sigma) \frac{z_{\sigma(1)}^{x_{\sigma(1)}} \dots z_{\sigma(N)}^{x_{\sigma(N)}}}{(1-z_{\sigma(1)})^{\sigma(1)} \dots (1-z_{\sigma(N)})^{\sigma(N)}} \equiv \sum_{\sigma} \varepsilon(\sigma) \frac{e^{i p_{\sigma(1)} x_{\sigma(1)} + \dots + i p_{\sigma(N)} x_{\sigma(N)}}}{(1-e^{i p_{\sigma(1)}})^{\sigma(1)} \dots (1-e^{i p_{\sigma(N)}})^{\sigma(N)}}$$

valeur propre associée $E = \sum_{k=1}^N (e^{-i p_k} - 1)$ $z_k = e^{i p_k}$

Here $x_i \in \mathbb{Z} \Rightarrow \psi_\varepsilon$ has to be a bounded function

(A.2)

$\Rightarrow |z_i| = 1$ i.e. $p_i \in [0, 2\pi[$

(\neq from the ring case)

From Q.M. (i.e. spectral analysis) we expect the linear superposition

$$P_t(x_1, \dots, x_N / x_1^0, \dots, x_N^0) = \int_{-\pi}^{\pi} \frac{dp_1 \dots dp_N}{2\pi} e^{-Nt + t \sum_{k=1}^N e^{ip_k}} f(p_1, \dots, p_N) \psi_{p_1, \dots, p_N}(x_1, \dots, x_N)$$

with $\psi_{p_1, \dots, p_N}(x_1, \dots, x_N) = \det \left| \frac{e^{ip_k x_l}}{(1 - e^{ip_k})^l} \right| = \sum_{\sigma} \varepsilon(\sigma) \frac{e^{i p_1 x_{\sigma(1)} + \dots + i p_N x_{\sigma(N)}}}{(1 - e^{ip_1})^{\sigma(1)} \dots (1 - e^{ip_N})^{\sigma(N)}}$

and the AMPLITUDE $f(p_1, \dots, p_N)$ is chosen so that

$$P_{t=0}(x_1, \dots, x_N / x_1^0, \dots, x_N^0) = \delta_{x_1 x_1^0} \dots \delta_{x_N x_N^0}$$

The "simplest" choice: $f(p_1, \dots, p_N) = e^{-ip_1 x_1^0 - \dots - ip_N x_N^0} (1 - e^{ip_1})^{-1} \dots (1 - e^{ip_N})^{-1}$
 provides the correct answer:

$$P_t(x_1, \dots, x_N / x_1^0, \dots, x_N^0) = \int_{-\pi}^{\pi} \frac{dp_1 \dots dp_N}{(2\pi)^N} e^{-Nt + \sum_{k=1}^N e^{ip_k} t} \sum_{\sigma} \varepsilon(\sigma) \frac{e^{i p_1 (x_{\sigma(1)} - x_1^0) + \dots + i p_N (x_{\sigma(N)} - x_N^0)}}{(1 - e^{ip_1})^{\sigma(1)-1} \dots (1 - e^{ip_N})^{\sigma(N)-1}}$$

$$= \det_{k,l} \left| \int_{-\pi}^{\pi} \frac{dp_k}{2\pi} \frac{e^{ip_k (x_l - x_k^0)}}{(1 - e^{ip_k})^{l-k}} e^{-t(1 - e^{ip_k})} \right|$$

By definition we call: $F_m(x; t) = \int_{-\pi}^{\pi} \frac{dp}{2\pi} \frac{e^{ipx}}{(1 - e^{ip})^m} e^{-t(1 - e^{ip})}$
 $m, x \in \mathbb{Z}$

Then

$$P_t(x_1, \dots, x_N / x_1^0, \dots, x_N^0) = \det_{k,l} \left| F_{l-k}(x_l - x_k^0; t) \right|$$

(Schütz, 1997) + Slavnov-Perezabec 2007

\mathcal{Z} : the integral that defines F_m is singular at $p=0$.
 one must define a regularization



The explicit calculation can be

done:
$$F_m(x, t) = e^{-t} \sum_{\substack{r=0 \\ r \geq -x}}^{\infty} \frac{m(m+1)\dots(m+r-1)}{r!} \frac{t^{x+r}}{(x+r)!} = e^{-t} \tilde{F}_m(x, t)$$

si $m < 0$ la somme stops at: $r = |m|$

$$F_0(x, t) = e^{-t} \frac{t^x}{x!}$$

$$\tilde{F}_0(x, t) = \frac{t^x}{x!}$$

(i) we have
$$\frac{d}{dt} F_m(x, t) = F_{m-1}(x-1, t)$$

$$\left. \begin{aligned} \frac{d}{dt} \tilde{F}_m(x, t) &= \tilde{F}_{m-1}(x, t) \\ \tilde{F}_m(x) + \tilde{F}_{m-1}(x-1) &= \tilde{F}_{m-1}(x-1) \end{aligned} \right\}$$

$$= F_m(x-1, t) - F_m(x, t)$$

$$\int_{t_1}^{t_2} F_m(x, t) dt = F_{m+1}(x+1, t_2) - F_{m+1}(x+1, t_1)$$

(ii) for $t=0$:
$$F_m(x, 0) = 0 \text{ si } x > 0 \Rightarrow \tilde{F}_m(x, 0) = 0$$

$$F_m(x=0, 0) = 1 \text{ si } x=0 = \tilde{F}_m(0, 0)$$

$$F_m(x, 0) = \frac{m(m+1)\dots(m+|x|-1)}{|x|!} = \frac{(m+|x|-1)!}{(m-1)! |x|!} = \tilde{F}_m(x, 0)$$

The first property allows us to show that the initial condition is well satisfied $= e^{-Nt}$ det $|\tilde{F}_{l-k}(x_l - x_k^0, 0)|$ initial condition

at $t=0$
$$\det_{k,l} \left| \tilde{F}_{l-k}(x_l - x_k^0, 0) \right| \quad x_1^0 < x_2^0 < \dots < x_N^0$$

at time t
$$x_1 < x_2 < \dots < x_N$$

we can not have $x_1 > x_1^0$ otherwise

$$x_N > x_{N-1} > \dots > x_2 > x_1 > x_1^0$$

i.e $\forall l \quad x_l - x_1^0 > 0 \Rightarrow$ the first line of the matrix vanishes

Therefore $x_1 = x_1^0$ and the matrix is of the type $\begin{vmatrix} 1 & 0 & \dots & 0 \\ & \boxed{} & & \\ & & \ddots & \\ & & & 0 \end{vmatrix}$ do a recursion.

Property (i) allows to prove directly that the determinant "ANSATZ" solves the time-dependent master equation (i.e one can remove the "scaffolding" that has led us to this eq.

Each function F_m contains a factor e^{-t} : rewrite it as

$$F_m(x, t) = e^{-t} \tilde{F}_m(x, t)$$

Then
$$P_t = e^{-Nt} \det_{k,l} \left| \tilde{F}_{l-k}(x_l - x_k^0, t) \right|$$

and $\frac{d}{dt} P_t = e^{-Nt} \frac{d}{dt} \det / \tilde{F} - N P_t$

But $\frac{d}{dt} \det / \tilde{F} = \frac{d}{dt} \begin{vmatrix} \tilde{F}_0(x_1 - \dot{x}_1) & \tilde{F}_0(x_2 - \dot{x}_1) & \dots & \tilde{F}_{N-1}(x_N - \dot{x}_1) \\ \tilde{F}_{-1}(x_1 - \dot{x}_2) & \tilde{F}_0(x_2 - \dot{x}_2) & \dots & \tilde{F}_{N-2}(x_N - \dot{x}_2) \\ \vdots & \vdots & \ddots & \vdots \\ \tilde{F}_{1-N}(x_1 - \dot{x}_N) & \dots & \dots & \tilde{F}_0(x_N - \dot{x}_N) \end{vmatrix}$

= $\begin{vmatrix} \tilde{F}_0 & \tilde{F}_1 & \dots & \tilde{F}_{N-1} \\ \tilde{F}_{-1} & \tilde{F}_0 & \dots & \tilde{F}_{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \tilde{F}_{1-N} & \tilde{F}_{2-N} & \dots & \tilde{F}_0 \end{vmatrix} + \dots + \begin{vmatrix} \tilde{F}_0 & \tilde{F}_1 & \dots & \tilde{F}_{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \tilde{F}_{1-N} & \tilde{F}_{2-N} & \dots & \tilde{F}_0 \end{vmatrix}$

now we remark that

$\frac{d}{dt} \tilde{F}_m(x) = \frac{d}{dt} (e^{+t} F_m) = \tilde{F}_m(x) + e^t \frac{d}{dt} F_m = \tilde{F}_m(x-1)$

$e^{-Nt} \begin{vmatrix} \tilde{F}_0(x_{1-1} - \dot{x}_1) & \dots \\ \vdots & \vdots \\ \tilde{F}_{1-N}(x_{1-1} - \dot{x}_N) & \dots \end{vmatrix} \rightsquigarrow P_t(x_{1-1}, \dots, x_N | x_1^0, \dots, x_N^0)$

$\frac{d}{dt} P_t(x_1, \dots, x_N) = \sum_i P_t(x_1, \dots, x_{i-1}, \dots, x_N) - N P_t(x_1, \dots, x_N)$

this proves the generic equation.

we now have to prove the annihilation (cancellation) of unwanted two-body collision terms i.e

$P_t(x_1, \dots, x_{i-1}, x, x_{i+1}, \dots, x_N) = P_t(x_1, \dots, x_{i-1}, x, x+1, x_{i+2}, \dots, x_N)$

$\begin{vmatrix} \tilde{F}_{i-1}(x - \dot{x}_1) & \tilde{F}_i(x - \dot{x}_1) \\ \tilde{F}_{i-2}(x - \dot{x}_2) & \tilde{F}_{i-1}(x - \dot{x}_2) \\ \vdots & \vdots \\ \tilde{F}_{i-N}(x - \dot{x}_N) & \tilde{F}_{i+1-N}(x - \dot{x}_N) \end{vmatrix} \quad \begin{vmatrix} \tilde{F}_{i-1}(x - \dot{x}_1) & \tilde{F}_i(x+1 - \dot{x}_1) \\ \tilde{F}_{i-2}(x - \dot{x}_2) & \tilde{F}_{i-1}(x+1 - \dot{x}_2) \\ \vdots & \vdots \\ \tilde{F}_{i-N}(x - \dot{x}_N) & \tilde{F}_{i+1-N}(x+1 - \dot{x}_N) \end{vmatrix}$

+ use $\tilde{F}_m(x) + \tilde{F}_{m-1}(x+1) = \tilde{F}_m(x-1)$ which shows that the two determinants are equal.