

# Particle Systems, Conservation Laws, Weak solutions and Entropy

S.R.S. Varadhan

- Simple Exclusion process in one dimension.

- Simple Exclusion process in one dimension.



$$\eta = \{\eta(x) : x \in \mathbf{Z}\} \quad \eta(x) = 0 \text{ or } 1$$

- A particle can jump from  $x \rightarrow x + z$  with rate  $\lambda(z)$  provided  $\eta(x) = 1$  and  $\eta(x + z) = 0$ .

- A particle can jump from  $x \rightarrow x + z$  with rate  $\lambda(z)$  provided  $\eta(x) = 1$  and  $\eta(x + z) = 0$ .
- Call the new configuration  $\eta^{x,x+z}$

- A particle can jump from  $x \rightarrow x + z$  with rate  $\lambda(z)$  provided  $\eta(x) = 1$  and  $\eta(x + z) = 0$ .
- Call the new configuration  $\eta^{x,x+z}$
- The generator  $\mathcal{A}$  acting on a function  $F$  is given by

$$\sum_{x,z} \lambda(z) \eta(x) (1 - \eta(x + z)) [F(\eta^{x,x+z}) - F(\eta)]$$

- A particle can jump from  $x \rightarrow x + z$  with rate  $\lambda(z)$  provided  $\eta(x) = 1$  and  $\eta(x + z) = 0$ .
- Call the new configuration  $\eta^{x,x+z}$
- The generator  $\mathcal{A}$  acting on a function  $F$  is given by

$$\sum_{x,z} \lambda(z) \eta(x) (1 - \eta(x+z)) [F(\eta^{x,x+z}) - F(\eta)]$$

- $F(t, \eta) = E[F(\eta_t) | \eta_0 = \eta]$  is obtained by solving

$$\frac{d}{dt} E[F(t, \eta)] = (\mathcal{A}F)(t, \eta); \quad F(0, \eta) = F(\eta)$$

- The density profile of a configuration  $\eta$  in scale  $N$  is  $\rho(u)du$  provided for suitable class of functions  $J$



- The density profile of a configuration  $\eta$  in scale  $N$  is  $\rho(u)du$  provided for suitable class of functions  $J$

- $$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_x J\left(\frac{x}{N}\right) \eta(x) = \int J(u) \rho(u) du$$

exists.

- The density profile of a configuration  $\eta$  in scale  $N$  is  $\rho(u)du$  provided for suitable class of functions  $J$

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_x J\left(\frac{x}{N}\right) \eta(x) = \int J(u) \rho(u) du$$

exists.

- One can have  $x$  vary over either  $\mathbf{Z}$  or  $\mathbf{Z}_N$  leading to the range of  $u$  being  $\mathcal{R}$  or  $\mathcal{T}$ .

- If at time 0 there is a profile  $\rho_0$  can we say that there will be a profile at time  $Nt$  with probability close to 1 and can we describe it?

- If at time 0 there is a profile  $\rho_0$  can we say that there will be a profile at time  $Nt$  with probability close to 1 and can we describe it?
- Time is  $Nt$  because we assume  $m = \sum z\pi(z) > 0$ .

$$\frac{d}{dt} E \left[ \frac{1}{N} \sum_x J \left( \frac{x}{N} \right) \eta_{Nt}(x) \right]$$

$$\frac{d}{dt} E \left[ \frac{1}{N} \sum_x J \left( \frac{x}{N} \right) \eta_{Nt}(x) \right]$$

$$\simeq E \left[ \frac{1}{N} \sum_{x,z} z \pi(z) \eta_N(x) (1 - \eta_N(x+z)) J' \left( \frac{x}{N} \right) \right]$$

$$\frac{d}{dt} E \left[ \frac{1}{N} \sum_x J \left( \frac{x}{N} \right) \eta_{Nt}(x) \right]$$

$$\simeq E \left[ \frac{1}{N} \sum_{x,z} z \pi(z) \eta_N(x) (1 - \eta_N(x+z)) J' \left( \frac{x}{N} \right) \right]$$

$$\frac{d}{dt} \langle J, \rho \rangle = \left( \sum_z z \pi(z) \right) \langle J', \rho(1 - \rho) \rangle$$

$$\frac{d}{dt} E \left[ \frac{1}{N} \sum_x J \left( \frac{x}{N} \right) \eta_{Nt}(x) \right]$$

$$\simeq E \left[ \frac{1}{N} \sum_{x,z} z \pi(z) \eta_N(x) (1 - \eta_N(x+z)) J' \left( \frac{x}{N} \right) \right]$$

$$\frac{d}{dt} \langle J, \rho \rangle = \left( \sum_z z \pi(z) \right) \langle J', \rho(1 - \rho) \rangle$$

$$\frac{\partial \rho(t, u)}{\partial t} + \frac{\partial [m \rho(t, u) (1 - \rho(t, u))]}{\partial u} = 0$$



- Smooth solution is unique. But a weak solution is not. For instance consider the two solutions

- Smooth solution is unique. But a weak solution is not. For instance consider the two solutions

- $$\rho(t, u) = \begin{cases} \frac{3}{4} & \text{for } u > 0 \\ \frac{1}{4} & \text{for } u < 0 \end{cases}$$

- Smooth solution is unique. But a weak solution is not. For instance consider the two solutions

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u > 0 \text{ and } \frac{1}{4} \text{ for } u < 0$$

- and

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u < 0 \text{ and } \frac{1}{4} \text{ for } u > 0$$

- Smooth solution is unique. But a weak solution is not. For instance consider the two solutions

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u > 0 \text{ and } \frac{1}{4} \text{ for } u < 0$$

- and

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u < 0 \text{ and } \frac{1}{4} \text{ for } u > 0$$

- $$0 = [\rho(1 - \rho)]_u = \rho_t$$

in both cases.

- Smooth solution is unique. But a weak solution is not. For instance consider the two solutions

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u > 0 \text{ and } \frac{1}{4} \text{ for } u < 0$$

- and

- $$\rho(t, u) = \frac{3}{4} \quad \text{for } u < 0 \text{ and } \frac{1}{4} \text{ for } u > 0$$

- $$0 = [\rho(1 - \rho)]_u = \rho_t$$

in both cases.

- Which is the real solution?

- Entropy condition.

- Entropy condition.



$$h(\rho) = \rho \log \rho + (1 - \rho) \log(1 - \rho)$$

- Entropy condition.

- $$h(\rho) = \rho \log \rho + (1 - \rho) \log(1 - \rho)$$

- $$[h(\rho)]_t = h'(\rho)\rho_t = -h'(\rho)[\rho(1 - \rho)]_u$$



- Entropy condition.

- $$h(\rho) = \rho \log \rho + (1 - \rho) \log(1 - \rho)$$

- $$[h(\rho)]_t = h'(\rho)\rho_t = -h'(\rho)[\rho(1 - \rho)]_u$$

- $$= -(1 - 2\rho)\left[\log \frac{\rho}{1 - \rho}\right]\rho_u = -[g(\rho)]_u$$

- Entropy condition.

- $$h(\rho) = \rho \log \rho + (1 - \rho) \log(1 - \rho)$$

- $$[h(\rho)]_t = h'(\rho)\rho_t = -h'(\rho)[\rho(1 - \rho)]_u$$

- $$= -(1 - 2\rho)\left[\log \frac{\rho}{1 - \rho}\right]\rho_u = -[g(\rho)]_u$$

- $$[h(\rho)]_t + [g(\rho)]_u = 0$$

- Entropy condition.

- $$h(\rho) = \rho \log \rho + (1 - \rho) \log(1 - \rho)$$

- $$[h(\rho)]_t = h'(\rho)\rho_t = -h'(\rho)[\rho(1 - \rho)]_u$$

- $$= -(1 - 2\rho)\left[\log \frac{\rho}{1 - \rho}\right]\rho_u = -[g(\rho)]_u$$

- $$[h(\rho)]_t + [g(\rho)]_u = 0$$

- $$g'(\rho) = (1 - 2\rho) \log \frac{\rho}{1 - \rho} \leq 0$$

- Not satisfied by weak solutions. The entropy condition is that for convex functions

- Not satisfied by weak solutions. The entropy condition is that for convex functions



$$\nu = [h(\rho)]_t + [g(\rho)]_u \leq 0$$

as a distribution.

- Not satisfied by weak solutions. The entropy condition is that for convex functions



$$\nu = [h(\rho)]_t + [g(\rho)]_u \leq 0$$

as a distribution.

- Translated to our solution we require that  $\rho(-0) < \rho(+0)$ .

- Not satisfied by weak solutions. The entropy condition is that for convex functions



$$\nu = [h(\rho)]_t + [g(\rho)]_u \leq 0$$

as a distribution.

- Translated to our solution we require that  $\rho(-0) < \rho(+0)$ .
- Follows from  $g(\rho) \downarrow$ .

- Not satisfied by weak solutions. The entropy condition is that for convex functions

$$\nu = [h(\rho)]_t + [g(\rho)]_u \leq 0$$

as a distribution.

- Translated to our solution we require that  $\rho(-0) < \rho(+0)$ .
- Follows from  $g(\rho) \downarrow$ .
- Rezakhanlou has proved convergence to such a limit in more general situations.



- Is  $\nu$  a measure of bounded variation?

- Is  $\nu$  a measure of bounded variation?
- Since Entropy is bounded  $\nu[[0, T] \times \mathcal{T}] \leq C$

- Is  $\nu$  a measure of bounded variation?
- Since Entropy is bounded  $\nu[[0, T] \times \mathcal{T}] \leq C$



$$\nu^+[[0, T] \times \mathcal{T}] = I(\rho) < \infty$$

- Is  $\nu$  a measure of bounded variation?
- Since Entropy is bounded  $\nu[[0, T] \times \mathcal{T}] \leq C$



$$\nu^+[[0, T] \times \mathcal{T}] = I(\rho) < \infty$$

- There are many such weak solutions

- Is  $\nu$  a measure of bounded variation?
- Since Entropy is bounded  $\nu[[0, T] \times \mathcal{T}] \leq C$



$$\nu^+[[0, T] \times \mathcal{T}] = I(\rho) < \infty$$

- There are many such weak solutions
- Do they have any role to play?.

- Is  $\nu$  a measure of bounded variation?
- Since Entropy is bounded  $\nu[[0, T] \times \mathcal{T}] \leq C$



$$\nu^+[[0, T] \times \mathcal{T}] = I(\rho) < \infty$$

- There are many such weak solutions
- Do they have any role to play?.
- Large deviation rate function.

- particle system when scaled is close to  $\rho$  that is not necessarily the solution.

- particle system when scaled is close to  $\rho$  that is not necessarily the solution.
- There is an LDP with a good rate function.



- particle system when scaled is close to  $\rho$  that is not necessarily the solution.
- There is an LDP with a good rate function.
- If  $\rho$  is not a weak solution of

$$\rho_t + [\rho(1 - \rho)]_u = 0, \rho(0, u) = \rho_0(u)$$

then  $I(\rho(\cdot)) = +\infty$

- particle system when scaled is close to  $\rho$  that is not necessarily the solution.
- There is an LDP with a good rate function.
- If  $\rho$  is not a weak solution of

$$\rho_t + [\rho(1 - \rho)]_u = 0, \rho(0, u) = \rho_0(u)$$

then  $I(\rho(\cdot)) = +\infty$

- If  $\nu$  is not of bounded variation then  $I(\rho(\cdot)) = \infty$

- If  $\nu$  is a measure on  $[[0, T] \times \mathcal{T}]$

- If  $\nu$  is a measure on  $[[0, T] \times \mathcal{T}]$
- Then  $I(\rho(\cdot)) = \nu^+[[0, T] \times \mathcal{T}]$

- If  $\nu$  is a measure on  $[[0, T] \times \mathcal{T}]$
- Then  $I(\rho(\cdot)) = \nu^+ [[0, T] \times \mathcal{T}]$
- Entropy inequality for  $h$  implies entropy inequality for any convex  $H$

- This and much more is known for the TASEP, i.e.  $\pi(1) = 1$  and  $\pi(z) = 0$  for  $z \neq 1$ .

- This and much more is known for the TASEP, i.e.  $\pi(1) = 1$  and  $\pi(z) = 0$  for  $z \neq 1$ .
- There, some exact computation is possible and much more detailed work has been done on fluctuations and other aspects of the process.

- This and much more is known for the TASEP, i.e.  $\pi(1) = 1$  and  $\pi(z) = 0$  for  $z \neq 1$ .
- There, some exact computation is possible and much more detailed work has been done on fluctuations and other aspects of the process.
- Connections with growth processes, Random Matrices, Tracy-Widom distribution and many other exactly solvable models are known.



- This and much more is known for the TASEP, i.e.  $\pi(1) = 1$  and  $\pi(z) = 0$  for  $z \neq 1$ .
- There, some exact computation is possible and much more detailed work has been done on fluctuations and other aspects of the process.
- Connections with growth processes, Random Matrices, Tracy-Widom distribution and many other exactly solvable models are known.
- There are some natural questions one can ask for which the answers are not known.

- What if there is a slow particle?

- What if there is a slow particle?
- In TASEP it can foul up the whole system.

- What if there is a slow particle?
- In TASEP it can foul up the whole system.
- If jumps of two or more steps are allowed

- What if there is a slow particle?
- In TASEP it can foul up the whole system.
- If jumps of two or more steps are allowed
- then it may slow down the system a bit, but not badly.

- What if there is a slow particle?
- In TASEP it can foul up the whole system.
- If jumps of two or more steps are allowed
- then it may slow down the system a bit, but not badly.
- What if there are two types of particles with different rates moving in the same direction.

- What if there is a slow particle?
- In TASEP it can foul up the whole system.
- If jumps of two or more steps are allowed
- then it may slow down the system a bit, but not badly.
- What if there are two types of particles with different rates moving in the same direction.
- Do they settle down to some equilibrium with a steady flow of both types.

- What if there is a slow particle?
- In TASEP it can foul up the whole system.
- If jumps of two or more steps are allowed
- then it may slow down the system a bit, but not badly.
- What if there are two types of particles with different rates moving in the same direction.
- Do they settle down to some equilibrium with a steady flow of both types.
- What if they want to go on opposite directions.



- If they are allowed to jump in both directions, they can unblock.

- If they are allowed to jump in both directions, they can unblock.
- But will they?

- If they are allowed to jump in both directions, they can unblock.
- But will they?
- It may depend on how strongly they want to go at each other or how high the density is.

- If they are allowed to jump in both directions, they can unblock.
- But will they?
- It may depend on how strongly they want to go at each other or how high the density is.
- Is there some kind of phase transition? With exact computation not being possible, what techniques can we use?

- If they are allowed to jump in both directions, they can unblock.
- But will they?
- It may depend on how strongly they want to go at each other or how high the density is.
- Is there some kind of phase transition? With exact computation not being possible, what techniques can we use?
- Important issue is the invariant measure or the stationary distribution.

- If they are allowed to jump in both directions, they can unblock.
- But will they?
- It may depend on how strongly they want to go at each other or how high the density is.
- Is there some kind of phase transition? With exact computation not being possible, what techniques can we use?
- Important issue is the invariant measure or the stationary distribution.
- Does a nontrivial one exist and is it unique?

**Thank You**