Continuous TASEP on a ring

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(joint with Erik Aas)

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Outline of talk

I will discuss a probability distribution \equiv of labeled particles on a ring that can be described in several ways and seems to have interesting combinatorial properties.

- Process of last row, the simplest definition
- Other definition, multiline queues
- Density function for a fixed permutation
- Correlations

A Markov process where each state consists of one particle of each class 1, 2, ..., n placed on a continuous ring.

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A Markov process where each state consists of one particle of each class 1, 2, ..., n placed on a continuous ring.



A transition is defined by first selecting four new positions on a row below uniformly at random.

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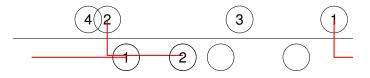


A transition is defined by first selecting four new positions on a row below uniformly at random.

Label the particles in the second row by taking the labels in order and for each label move it down and to the first non-taken position to its right.

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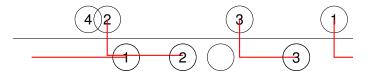
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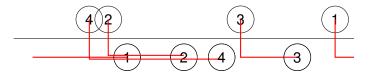
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We are interested in the stationary distribution Ξ of this process.

If you are not used to Markov process, think of the stationary distribution as the the distribution such that after performing a transition we have again the same distribution.

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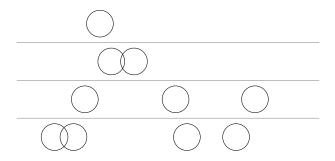
For this process we reach stationary distribution after only *n* transitions.

Note that the positions are uniformly distributed by definition. The difficulty is with the labelling.

Continuous multi-line queues (mlq)

One other way to define Ξ is the following.

A continuous multi-line queue (for permutations) has n (continuous) rows and on row i we choose uniformly at random i positions.



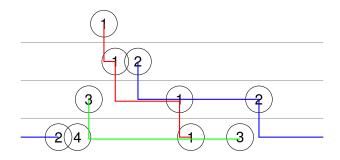
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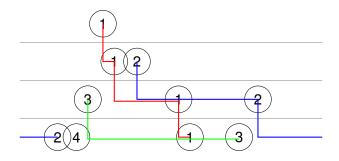
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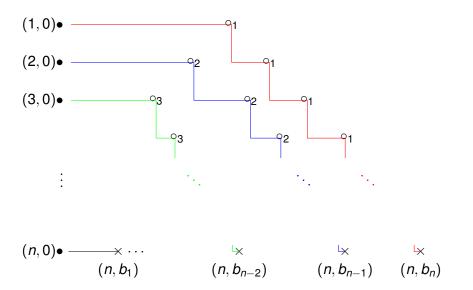
We then label the particles on each row starting with smallest label. From a paper by Ferrari-Martin it follows that Ξ_n is the distribution of the labels on the bottom row for a uniformly chosen continuous multiline queue.

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Let q_1, \ldots, q_n be the positions of the labeled particles. Restricting Ξ to a permutation π the density functions $g_{\pi}(q_1, \ldots, q_n)$ for the positions of the particles behave nicely for some π .

Theorem (Aas-L.) For any $n \ge 2$ and $0 \le q_1 < \cdots < q_n < 1$ we have $g_{w_0}(q_1, \dots, q_n) = n! \prod_{1 \le k < l \le n} (q_l - q_k).$

Proof uses that the continuous mlq:s are limits of discrete mlq:s with the number of empty positions going to infinity. For the discrete case we can use the determinantal formula.



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Conjecture (Aas-L.)

For any $n > k \ge 1$ and any $0 \le q_1 < \cdots < q_n < 1$ we have

$$g_{s_kw_0} = \left(\frac{1}{k!}\frac{\partial^k}{\partial q_{n-k+1}\dots\partial q_n} - 1\right)g_{w_0}.$$

A similar conjecture for many commuting s_k :s.

Proved for k = 1, 2 (Aas-L).

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Proved for k = 1, 2 (Aas-L). NEWSFLASH: Proof of conjecture claimed by Aas-Grinberg-Scrimshaw, to be submitted to FPSAC.

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$$g_{4321} = \prod_{1 \le i < j \le 4} (q_j - q_i), \qquad g_{4312} = \left(\frac{\partial}{\partial q_4} - 1\right) g_{4321},$$

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$$\begin{split} g_{4321} &= \prod_{1 \le i < j \le 4} (q_j - q_i), \qquad g_{4312} = \left(\frac{\partial}{\partial q_4} - 1\right) g_{4321}, \\ g_{4231} &= \left(\frac{1}{2} \frac{\partial^2}{\partial q_3 \partial q_4} - 1\right) g_{4321}, \qquad g_{3421} = \left(\frac{1}{6} \frac{\partial^3}{\partial q_2 \partial q_3 \partial q_4} - 1\right) g_{4321}, \end{split}$$

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$$\begin{split} g_{4321} &= \prod_{1 \le i < j \le 4} (q_j - q_i), \qquad g_{4312} = \left(\frac{\partial}{\partial q_4} - 1\right) g_{4321}, \\ g_{4231} &= \left(\frac{1}{2} \frac{\partial^2}{\partial q_3 \partial q_4} - 1\right) g_{4321}, \qquad g_{3421} = \left(\frac{1}{6} \frac{\partial^3}{\partial q_2 \partial q_3 \partial q_4} - 1\right) g_{4321}, \\ g_{3412} &= \left(\frac{1}{6} \frac{\partial^3}{\partial q_2 \partial q_3 \partial q_4} - 1\right) \left(\frac{\partial}{\partial q_4} - 1\right) g_{4321}. \\ g_{4213} &= \left(1 - \frac{\partial}{\partial p_4} + \frac{1}{2} \frac{\partial^2}{\partial p_4^2}\right) g_{4321}, \\ g_{4132} &= \left(1 - \frac{\partial}{\partial q_3} - \frac{\partial}{\partial q_4} + \frac{1}{2} \frac{\partial^2}{\partial q_3 \partial q_4}\right) g_{4321}. \end{split}$$

Does not hold for all longer permutations. Question: Is there a better operator than the derivative?

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Probabilities

Let p_{π} be the probability that the particles form a certain permutation π .

Theorem

The probability that the particles form the reverse permutation w_0 is

$$p_{w_0} = \frac{1}{\prod_{k=1}^{n-1} \binom{2k+1}{k+1}}.$$

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We have no formula for general π . For n = 2, 3 we have

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p_{π}	<u>2</u> 3	<u>1</u> 3	<u>25</u> 60	<u>13</u> 60	<u>10</u> 60	$\frac{5}{60}$	$\frac{5}{60}$	$\frac{2}{60}$	•

Correlations

The correlation of two adjacent elements exhibits very interesting patterns in the continuous TASEP.

Let $c_{i,j}(n) = \mathbb{P}_{\Xi}(\pi(a) = i, \pi(a+1) = j)$ for some a.

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Correlations

The correlation of two adjacent elements exhibits very interesting patterns in the continuous TASEP.

Let $c_{i,j}(n) = \mathbb{P}_{\equiv}(\pi(a) = i, \pi(a+1) = j)$ for some a.

Conjecture (Aas-L.)

For $n \ge 2$, we have the following two-point correlations at stationarity

$$c_{i,j}(n) = \begin{cases} \frac{n}{\binom{n+j}{2}}, & \text{if } i+1 < j \le n, \\ \frac{n}{\binom{n+j}{2}} + \frac{ni}{\binom{n+j}{2}}, & \text{if } i+1 = j \le n, \\ \frac{n}{\binom{n+j}{2}} - \frac{n}{\binom{n+j}{2}}, & \text{if } j < i < n, \\ \frac{n\binom{j+1}{2}}{\binom{n+j}{2}} - \frac{n\binom{j-1}{2}}{\binom{n+j}{2}} - \frac{n}{\binom{2n}{2}}, & \text{if } j < i = n. \end{cases}$$

Proved for some special cases $c_{1,2}(n)$, $c_{2,1}(n)$ (using process of last row) and $c_{n,n-1}(n)$ (using continuous mlq:s).

Correlations

The correlation of two adjacent elements exhibits very interesting patterns in the continuous TASEP. Let $a_i(n) = \mathbb{P}(a_i(n) + i)$ for some a_i

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Proved for some special cases $c_{1,2}(n)$, $c_{2,1}(n)$ (using process of last row) and $c_{n,n-1}(n)$ (using continuous mlq:s). It would be very interesting if anyone could shed some light on this.

Svante Linusson (KTH)