The $Airy_1$ and $Airy_2$ processes in the TASEP

Patrik L. Ferrari Technische Universität München e-mail: ferrari@ma.tum.de

September 7, 2006

We consider a stochastic interacting particle system, the totally asymmetric simple exclusion process (TASEP) on \mathbb{Z} in continuous time. At any given time t, every site $j \in \mathbb{Z}$ can be occupied at most by one particle. Thus a configuration of the TASEP can be described by $\eta = \{\eta_j, j \in \mathbb{Z} | \eta_j \in \{0, 1\}\}$. η_j is called the *occupation variable* of site j, which is defined by $\eta_j = 1$ if site j is occupied and $\eta_j = 0$ if site j is empty.

The dynamics of the TASEP is defined as follows. Particles jumps on the neighboring right site with rate 1 provided that the site is empty. This means that jumps are independent of each other and occur after an exponential waiting time with mean 1, which is counted from the time instant when the right neighbor site is empty.

On a macroscopic scale the density of particles u(x,t) evolves deterministically according to the Burger's equation $\partial_t u + \partial_x (u(1-u)) = 0$ [15]. Therefore it is natural to focus on fluctuations properties and large deviations, which have some interesting and unexpected features. The observables analyzed in our recent works [2,3] are the positions of given particles, which are closely related to integrated particle currents. It turns out that the observables fluctuation depends on the initial condition. Thus the natural question is to analyze which kind of initial conditions leads to a common limit distribution and limit process.

The first result in this direction has been obtained with step initial conditions. To be precise, let us denote by $x_k(t)$ the position at time t of the particle with label k. Then step initial condition means $x_k(0) = -k, k \in \mathbb{N}$, which is studied by Johansson [8,9] in terms of a corner growth model. The positions of particles fluctuate on a $t^{1/3}$ -scale while two particles are (in this scale) non-trivially correlated if they are at a distance of order $t^{2/3}$. For example,

$$\lim_{t \to \infty} \frac{x_{[t/4+u(t/2)^{2/3}]}(t) - (-2u(t/2)^{2/3} + u^2(t/2)^{1/3})}{-(t/2)^{1/3}} = \mathcal{A}_2(u)$$
(1)

where \mathcal{A}_2 is the Airy₂ process (usually simply called Airy process), first discovered in the polynuclear growth (PNG) model under droplet growth [13]. The 1/3 and 2/3 exponents are the one of the KPZ universality class [10]. The Airy₂ process is the marginal of the determinantal point process with extended Airy kernel. \mathcal{A}_2 appears also in Dyson's Brownian Motion [4], where the motion of the largest eigenvalue properly rescaled converges to the Airy₂ process [9]. In particular, the one-point distribution of \mathcal{A}_2 is the GUE Tracy-Widom distribution [19]. The same result holds if one focuses around $k \sim \alpha t$, $\alpha \in (0, 1)$, but with different numerical factors. Besides the step-initial condition explained above, two other situations are of particular interest. One is the *stationary* initial condition, where the onepoint distribution has been obtained in [7]. The second are *deterministic* initial conditions leading to a macroscopically uniform density profile, thus called *flat initial conditions*. The simplest realization is obtained by setting $x_k(0) = -2k$, $k \in \mathbb{Z}$.

In [16] an important new result has been discovered, allowing the analysis of such initial conditions. First of all, as expected by universality, the fluctuations of the position of a particle is governed by the GOE Tracy-Widom distribution, F_1 [20]. This result is a combination of [6, 16], that is,

$$\lim_{t \to \infty} \mathbb{P}(x_{[t/4]}(t) \le -st^{1/3}) = F_1(2s).$$
(2)

More importantly, for flat initial condition, the analogue of the Airy₂ process has been determined, which we denote by \mathcal{A}_1 and call Airy₁ process. It is the marginal of the determinantal point measure with the extended kernel K_{F_1} given as follows. Let $B_0(x, y) = \text{Ai}(x + y)$ and Δ the one-dimensional Laplacian, then

$$K_{\mathrm{F}_{1}}(u_{1}, s_{1}; u_{2}, s_{2}) = -(e^{(u_{2}-u_{1})\Delta})(s_{1}, s_{2})\mathbb{1}(u_{2} > u_{1}) + (e^{-u_{1}\Delta}B_{0}e^{u_{2}\Delta})(s_{1}, s_{2}).$$
(3)

The process \mathcal{A}_1 has *m*-point joint distributions at $u_1 < u_2 < \ldots < u_m$ given by a Fredholm determinant (regarded as its Fredholm series)

$$\mathbb{P}\Big(\bigcap_{k=1}^{m} \{\mathcal{A}_1(u_k) \le s_k\}\Big) = \det(\mathbb{1} - \chi_s K_{\mathrm{F}_1}\chi_s)_{L^2(\{u_1,\dots,u_m\}\times\mathbb{R})}$$
(4)

where $\chi_s(u_i, x) = \mathbb{1}(x > s_i).$

In [3] we analyze the continuous-time TASEP with $x_k(0) = -2k$, $k \in \mathbb{Z}$, and show that the joint distributions of particle positions are given by a Fredholm determinant of a kernel. Then in the appropriate scaling limit we obtain pointwise convergence of the kernel to K_{F_1} . The analysis starts from a determinantal formula of the joint distributions of particle position obtained by Schütz [17]. In [2] we consider the discrete-time TASEP with sequential update for which the corresponding of Schütz formula has been determined in [14]. The analogue formula for parallel update has been obtained in a recent work [11], but whether a similar approach as in [2,3] can be applied has still to be investigated. There are other update rules introduced in the literature, but we will not discuss them. For a review, see [18].

Instead of restricting to density 1/2 (the d = 2 case) we consider a more general set of initial conditions: for any integer $d \ge 2$, we take $x_k(0) = -dk, k \in \mathbb{Z}$. By universality it is expected that the limit process is independent of d (if $d \ge 2$). This is proven in [2], where we show convergence of Fredholm determinants too, thus convergence in the sense of finite-dimensional distributions to the Airy₁ process. The final result, rewritten for continuous-time TASEP, is

$$\lim_{t \to \infty} \frac{x_{\lfloor \alpha t + \mu t^{2/3} \rfloor}(t) + d\mu u t^{2/3}}{-\kappa t^{1/3}} = \mathcal{A}_1(u)$$
(5)

with $\kappa = \frac{2^{1/3}(d(d-1))^{2/3}}{d}$, $\alpha = \frac{d-1}{d^2}$, and $\mu = \frac{2^{5/3}(d(d-1))^{1/3}}{d^2}$.

As briefly discussed in [3], the TASEP can also be reinterpreted as a stochastic growth model, a directed last passage percolation, and a directed polymer model. Step initial conditions corresponds to point-to-point directed polymers [8,9] and corner growth [13]. There the Airy₂ process appears. Flat initial condition translates into growth on a flat substrate [1,5,12] and point-to-line directed polymers. In particular, $d \geq 3$ is growth on a *flat but tilted surface*, and to our knowledge, the analysis of the limit distribution and/or limit process has not been carried out before for models in the KPZ class.

References

- [1] J. Baik and E.M. Rains, *Limiting distributions for a polynuclear growth model with external sources*, J. Stat. Phys. **100** (2000), 523–542.
- [2] A. Borodin, P.L. Ferrari, and M. Prähofer, in preparation (2006).
- [3] A. Borodin, P.L. Ferrari, M. Prähofer, and T. Sasamoto, Fluctuation properties of the TASEP with periodic initial configuration, preprint: arXiv:math-ph/0608056 (2006).
- [4] F.J. Dyson, A Brownian-motion model for the eigenvalues of a random matrix, J. Math. Phys. 3 (1962), 1191–1198.
- P.L. Ferrari, Polynuclear growth on a flat substrate and edge scaling of GOE eigenvalues, Comm. Math. Phys. 252 (2004), 77–109.
- [6] P.L. Ferrari and H. Spohn, A determinantal formula for the GOE Tracy-Widom distribution, J. Phys. A 38 (2005), L557–L561.
- [7] P.L. Ferrari and H. Spohn, Scaling limit for the space-time covariance of the stationary totally asymmetric simple exclusion process, Comm. Math. Phys. 265 (2006), 1–44.
- [8] K. Johansson, Shape fluctuations and random matrices, Comm. Math. Phys. 209 (2000), 437–476.
- K. Johansson, Discrete polynuclear growth and determinantal processes, Comm. Math. Phys. 242 (2003), 277–329.
- [10] K. Kardar, G. Parisi, and Y.Z. Zhang, Dynamic scaling of growing interfaces, Phys. Rev. Lett. 56 (1986), 889–892.
- [11] A. M. Povolotsky and V. B. Priezzhev, Determinant solution for the totally asymmetric exclusion process with parallel update, arXiv:cond-mat/0605150 (2006).
- [12] M. Prähofer and H. Spohn, Universal distributions for growth processes in 1 + 1 dimensions and random matrices, Phys. Rev. Lett. 84 (2000), 4882–4885.
- [13] M. Prähofer and H. Spohn, Scale invariance of the PNG droplet and the Airy process, J. Stat. Phys. 108 (2002), 1071–1106.

- [14] A. Rákos and G. Schütz, Current distribution and random matrix ensembles for an integrable asymmetric fragmentation process, J. Stat. Phys. 118 (2005), 511–530.
- [15] F. Rezakhanlou, Hydrodynamic limit for attractive particle systems on Z^d, Comm. Math. Phys. **140** (1991), 417–448.
- T. Sasamoto, Spatial correlations of the 1D KPZ surface on a flat substrate, J. Phys. A 38 (2005), L549–L556.
- [17] G.M. Schütz, Exact solution of the master equation for the asymmetric exclusion process, J. Stat. Phys. 88 (1997), 427–445.
- [18] G.M. Schütz, Exactly solvable models for many-body systems far from equilibrium, Phase Transitions and Critical Phenomena (C. Domb and J. Lebowitz, eds.), vol. 19, Academic Press, 2000, pp. 1–251.
- [19] C.A. Tracy and H. Widom, Level-spacing distributions and the Airy kernel, Comm. Math. Phys. 159 (1994), 151–174.
- [20] C.A. Tracy and H. Widom, On orthogonal and symplectic matrix ensembles, Comm. Math. Phys. 177 (1996), 727–754.