

On Hydrodynamic Limits of Young Diagrams

Jianfei Xue

University of Arizona

Frontier Probability Days, March 2018

Joint work with I. Fatkullin, S. Sethuraman.

- ▶ Static Models of Young Diagrams
- ▶ Evolutional Models of Young Diagrams
- ▶ Main Results
- ▶ Sketch of Proof

Young diagrams are related with:
combinatorics; representation theory; . . .
polymer physics; genetics; zero-temperature Ising model; . . .

2D/3D Young diagrams: static theory (statistical mechanics),
dynamical theory

We will be focusing on models of 2D Young diagrams.

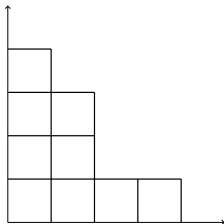
Let $p = (p_1, p_2, p_3, \dots, p_n)$, $p_k \geq p_{k+1}$, be a partition of the integer

$$M(p) = \sum_{k=1}^n p_k.$$

For example, $p = (4, 2, 2, 1)$ is a partition of

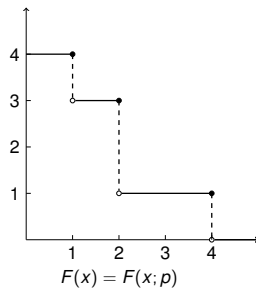
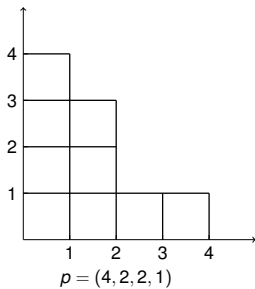
$$9 = 4 + 2 + 2 + 1$$

The corresponding Young diagram:



$$p = (4, 2, 2, 1)$$

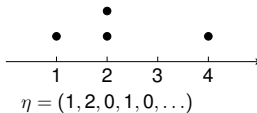
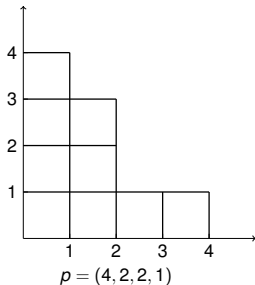
Shape function $F(x)$:



Clearly:

$$M(p) := \sum_{k=1}^n p_k = \int_0^{\infty} F(x) dx.$$

Size density (or configuration of particles) $\eta = (\eta(k))_{k \in \mathbb{N}}$:

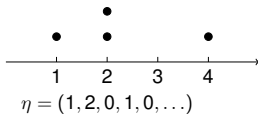
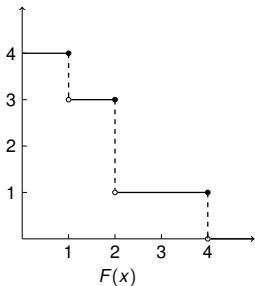


$$M(p) = \sum_{k=1} k \eta(k).$$

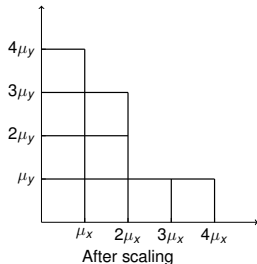
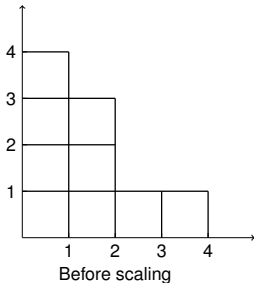
Relations between F and η :

$$F(x) = \sum_{k \geq x} \eta(k), \quad \eta(k) = F(k) - F(k+1)$$

$\eta(k)$ can be viewed as negative gradient of F at k .



The size of a diagram grows, of course, as the $M(p)$ grows. For the limit $M \rightarrow \infty$, rescale the diagram by setting the width and height of one square by μ_x and μ_y respectively. After rescaling, the area of the Young diagram is $\mu_x \mu_y M$.



If we set $\mu_x = \mu_y = \frac{1}{\sqrt{M}}$ rescaled shape function

$$F_M(x; p) = \frac{1}{\sqrt{M}} F(x\sqrt{M}; p)$$

A classical result of A. Vershik [V]: Let \mathcal{P}_M be the uniform probability on all partitions of M , e.g. $(4, 2, 2, 1)$ and $(5, 4)$ are equally likely. As $M \rightarrow \infty$, F_M concentrate near

$$F(x) = -\frac{\sqrt{6}}{\pi} \ln \left(1 - e^{-\pi x / \sqrt{6}} \right)$$

Precisely, for all $M > M_0(a, b, \varepsilon)$

$$\mathcal{P}_M \left\{ \sup_{x \in [a, b]} |F_M(x; p) - F(x)| > \varepsilon \right\} < \varepsilon.$$

The uniform measure \mathcal{P}_μ can be thought as a canonical ensemble. Similar result as above holds for other choices of measures. For example

$$\mathcal{P}_\mu(\rho) = \frac{1}{Z_\mu} e^{-\mu M(\rho)}.$$

or the general Grand-canonical ensemble (cf. e.g. [EG], [FS], [V], [VY])

$$\mathcal{P}_{\beta,\mu}(\rho) = \frac{1}{Z_{\beta,\mu}} e^{-\beta \sum_{k \in \rho} E_k - \mu M(\rho)}$$

Rescale $F_\mu(x; \rho) := \frac{1}{\mu \mathbb{E}_\mu(M)} F(x/\mu; \rho)$.

- ▶ $\beta = 0$: $F_\mu \rightarrow \frac{6}{\pi^2} \ln(1 - e^{-x})$
- ▶ $E_k \sim \ln k$, $0 < \beta < 1$: $F_\mu \rightarrow \frac{1}{\Gamma(2 - \beta)} \int_x^\infty u^{-\beta} e^{-u} du$
- ▶ $E_k \ll \ln k$, $\beta > 0$: $F_\mu \rightarrow e^{-x}$

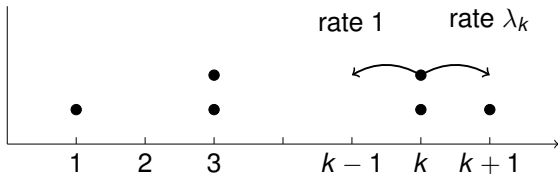
For our evolutionary models, start with the particle systems directly. Introduce generator

$$Lf(\eta) = \sum_{k=1}^{\infty} \left\{ \lambda_k \left[f(\eta^{k,k+1}) - f(\eta) \right] \chi_{\{\eta(k) > 0\}} \right. \\ \left. + \left[f(\eta^{k,k-1}) - f(\eta) \right] \chi_{\{\eta(k) > 0, k > 1\}} \right\}$$

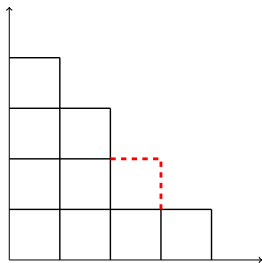
where

$$\lambda_k = e^{-\beta(E_{k+1} - E_k) - \mu}, \quad \eta^{x,y}(k) = \begin{cases} \eta(k) - 1 & k = x \\ \eta(k) + 1 & k = y \\ \eta(k) & \text{otherwise} \end{cases} .$$

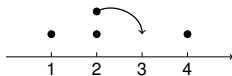
Weakly asymmetric zero range process on \mathbb{Z}^+ .



Remember $\lambda_k = e^{-\beta(E_{k+1}-E_k)-\mu}$.

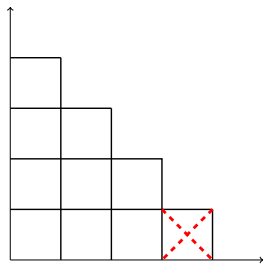


Growth at (2, 1)

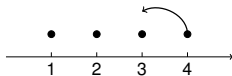


a particle jumps from site 2 to 3

In this example, a particle at site 2 jumps (with rate λ_2) to site 3 corresponds to creation of a square at the corner (2, 1).



Loss at $(3, 0)$



a particle jumps from site 4 to 3

Here, a particle at site 4 jumps (with rate λ_4) to site 3 corresponds to annihilation of a square at the corner $(3, 0)$.

Remember $\eta(k) = F(k) - F(k + 1)$. Since

$$F_\mu(x; \rho) := \frac{1}{\mu \mathbb{E}_\mu(M)} F(x/\mu; \rho)$$

we consider rescaled empirical measures

$$\pi_t^\mu(dx) = \pi^\mu(\eta_t, dx) = \mu \gamma_\mu \sum_{k=1}^{\infty} \eta_t(k) \delta_{k\mu}(dx).$$

where $\gamma_\mu = \frac{1}{\mu^2 \mathbb{E}_\mu(M)}$. Since $\mathbb{E}_\mu(M) \sim \mu^{-2} e^{-\beta E_{1/\mu}}$ (c.f. [FS])

$$\gamma_\mu = \begin{cases} 1 & \beta = 0 \\ \mu^{-\beta} & 0 < \beta < 1, E_k \sim \ln k \\ (\ln \frac{1}{\mu})^\beta & 0 < \beta, E_k \sim \ln(\ln k) \end{cases}$$

Theorem (Case $\beta = 0$)

With appropriate initial measures, for any test function $G \in C_c^\infty(0, \infty)$, for all $0 < t \leq T$, as $\mu \rightarrow 0$

$$\langle G, \pi_{t/\mu^2}^\mu \rangle \rightarrow \int_0^\infty G(x) \rho(t, x) dx, \text{ in probability}$$

where $\rho(t, x)$ is the unique weak solution of the equation

$$\begin{cases} \partial_t \rho = \partial_x^2 \frac{\rho}{\rho + 1} + \partial_x \frac{\rho}{\rho + 1} \\ \rho(0, \cdot) = \rho_0(\cdot), \quad \int_0^\infty \rho(t, x) dx = \int_0^\infty \rho_0(x) dx \\ \rho(t, \cdot) \leq \phi(\cdot) \text{ for all } t \leq T \end{cases} .$$

Theorem (Case $E_k \sim \ln k$)

With appropriate initial measures, for any test function $G \in C_c^\infty(0, \infty)$, for all $0 < t \leq T$, as $\mu \rightarrow 0$

$$\langle G, \pi_{t/\mu^2}^\mu \rangle \rightarrow \int_0^\infty G(x) \rho(t, x) dx, \text{ in probability}$$

where $\rho(t, x)$ is the unique weak solution of the equation

$$\begin{cases} \partial_t \rho = \partial_x^2 \rho + \partial_x \left(\frac{\beta + x}{x} \rho \right) \\ \rho(0, \cdot) = \rho_0(\cdot), \quad \int_0^\infty \rho(t, x) dx = \int_0^\infty \rho_0(x) dx \\ \rho(t, \cdot) \leq \phi_c(\cdot) \text{ for all } t \leq T \end{cases} \quad (1)$$

Theorem (Case $E_k \ll \ln k$)

With appropriate initial measures, for any test function $G \in C_c^\infty(0, \infty)$, for all $0 < t \leq T$, as $\mu \rightarrow 0$

$$\langle G, \pi_{t/\mu^2}^\mu \rangle \rightarrow \int_0^\infty G(x) \rho(t, x) dx, \text{ in probability}$$

where $\rho(t, x)$ is the unique weak solution of the equation

$$\begin{cases} \partial_t \rho = \partial_x^2 \rho + \partial_x \rho \\ \rho(0, \cdot) = \rho_0(\cdot), \quad \int_0^\infty \rho(t, x) dx = \int_0^\infty \rho_0(x) dx \\ \rho(t, \cdot) \leq \phi_c(\cdot) \text{ for all } t \leq T \end{cases} \quad (2)$$

The macroscopic equations:

- ▶ $\beta = 0$:

$$\partial_t \rho = \partial_x^2 \frac{\rho}{\rho + 1} + \partial_x \frac{\rho}{\rho + 1}$$

- ▶ $E_k \sim \ln k$:

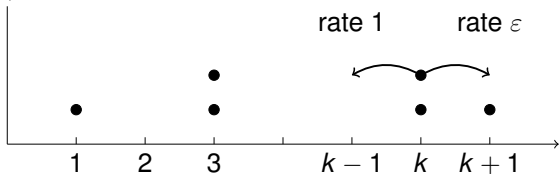
$$\partial_t \rho = \partial_x^2 \rho + \partial_x \left(\frac{\beta + x}{x} \rho \right)$$

- ▶ $E_k \ll \ln k$:

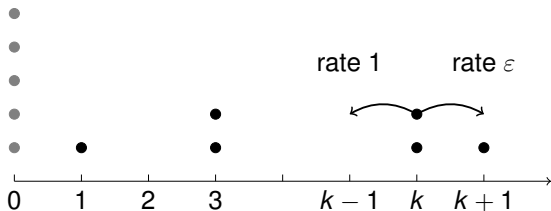
$$\partial_t \rho = \partial_x^2 \rho + \partial_x \rho$$

Funaki and Sasada [FuSa] obtained the the same equation, as in the case $\beta = 0$, for a different model.

- ▶ Case $\beta = 0$: $\lambda_k = e^{-\mu} =: \varepsilon$



- ▶ [FuSa] model: a weakly asymmetric reservoir at site 0



Invariant measures:

- ▶ model in [FuSa]:

$$\mathcal{P}_\mu(\eta) = \frac{1}{Z_\mu} e^{-\mu \sum_k k \eta(k)} = \frac{1}{Z_\mu} \prod_k \left(e^{-k\mu} \right)^{\eta(k)}$$

- ▶ Case $\beta = 0$: for all $0 < c \leq 1$

$$\mathcal{P}_{\mu,c}(\eta) = \frac{1}{Z_{\mu,c}} \prod_k \left(c e^{-k\mu} \right)^{\eta(k)}$$

Initial conditions:

- ▶ model in [FuSa] : $\int_0^\infty \rho_0(x) dx = \infty$.
- ▶ Case $\beta = 0$: $\rho_0 < \phi$, $\int_0^\infty \rho_0(x) dx < \infty$

Formal derivation of macroscopic equations:

$$\langle \mathbf{G}, \pi(\eta_t) \rangle = \langle \mathbf{G}, \pi(\eta_0) \rangle + \int_0^t \mu^{-2} L \langle \mathbf{G}, \pi(\eta_s) \rangle ds + M_t^{\mathbf{G}}$$

with

$$\begin{aligned} \mu^{-2} L \langle \mathbf{G}, \pi_t(\eta) \rangle &= \mu \sum_{k=2}^{\infty} \Delta_{\mu} \mathbf{G}(k\mu) \gamma_{\mu} \chi_{\{\eta_t(k) > 0\}} \\ &+ \mu \sum_{k=2}^{\infty} \frac{\lambda_k - 1}{\mu} \nabla_{\mu} \mathbf{G}(k\mu) \gamma_{\mu} \chi_{\{\eta_t(k) > 0\}} \end{aligned}$$

As $k\mu \rightarrow x$

$$\frac{\lambda_k - 1}{\mu} \rightarrow \begin{cases} 1 & \beta = 0 \\ \frac{\beta + x}{x} & E_k \sim \ln k \\ 1 & E_k \ll \ln k \end{cases}$$

Equilibrium measures are products of geometrics with parameters very close locally.

$$\gamma_\mu \chi_{\eta(k)} \sim \gamma_\mu \mathbb{E}_{\eta^{\varepsilon/\mu}(k)}(\chi_{\eta>0}) = \frac{\gamma_\mu \eta^{\varepsilon/\mu}}{1 + \eta^{\varepsilon/\mu}}.$$

Notice that typically $\gamma_\mu \eta_t^{\varepsilon/\mu}(k) \rightarrow \rho^\varepsilon(t, x)$ then

$$\frac{\gamma_\mu \eta^{\varepsilon/\mu}}{1 + \eta^{\varepsilon/\mu}} \sim \frac{\rho(x)}{1 + \gamma_\mu^{-1} \rho(x)}$$

- ▶ $\beta = 0$: $\gamma_\mu = 1$, $\gamma_\mu \chi_{\eta(k)} \sim \frac{\rho(x)}{1 + \rho(x)}$
- ▶ $E_k \sim \ln k$ or $E_k \ll \ln k$: $\gamma_\mu \rightarrow \infty$, $\gamma_\mu \chi_{\eta(k)} \sim \rho(x)$

Brief sketch of proof for the case $\beta = 0$:

- ▶ 1-block estimate:

$$\limsup_{l \rightarrow \infty} \limsup_{N \rightarrow \infty} \mathbb{E}^N \left| \frac{1}{N} \sum_{aN \leq k \leq bN} \int_0^T D_{N,k}^{G,t} \left(\chi_{\eta_{N^2 t}(k) > 0} - \frac{\eta'_{N^2 t}(k)}{1 + \eta'_{N^2 t}(k)} \right) dt \right| = 0.$$

- ▶ 2-block estimate:

$$\limsup_{l \rightarrow \infty} \limsup_{\tau \rightarrow 0} \limsup_{N \rightarrow \infty} \mathbb{E}^N \left| \frac{1}{N} \sum_{aN \leq k \leq bN} \int_0^T D_{N,k}^{G,t} \left(\frac{\eta'_{N^2 t}(k)}{1 + \eta'_{N^2 t}(k)} - \frac{\eta^{\tau N}_{N^2 t}(k)}{1 + \eta^{\tau N}_{N^2 t}(k)} \right) dt \right| = 0.$$

A 1-block estimate will be sufficient for the cases when $\beta \neq 0$.

References:

- [B] Borodin, A.; Okounkov, A.; Olshanski, G.: *Asymptotics of Plancherel measures for symmetric groups*. JAMS, 13(3):481–515, 2000.
- [EJU] Ercolani, N; Jansen, S.; Ueltschi, D.: *Random partitions in statistical mechanics*. Electronic Journal of Probability, 19(82):1Ð37, 2014.
- [EG] Erlihson, M.; Granovsky, B.: *Limit shapes of Gibbs distributions on the set of integer partitions: the expansive case*. AIHPPS. 44 (2008), no. 5, 915–945.
- [FS] Fatkullin, I., Slastikov, V.: *Limit Shapes for Gibbs Ensembles of Partitions*. Preprint.
- [F] Funaki, T.: *Lectures on random interfaces*. Springer Briefs in Probability and Mathematical Statistics. Springer, 2016.
- [FuSa] Funaki, T., Sasada, M.: *Hydrodynamic Limit for an Evolutional Model of Two-Dimensional Young Diagrams*. Commun. Math. Phys. **299**, 335–363 (2010)

- [JLS] Jara, M. D., Landim, C., Sethuraman, S.: *Nonequilibrium fluctuations for a tagged particle in mean-zero one-dimensional zero-range processes*. PTRF 145 (2009), no. 3–4, 565–590.
- [KL] Kipnis, C.; Landim, C.: *Scaling limits of interacting particle systems*. Grundlehren der Mathematischen Wissenschaften 320. Springer-Verlag, Berlin, 1999.
- [KV] Kerov, S.; Vershik, A.: *Asymptotics of the Plancherel measure of the symmetric group and the limiting form of Young tableaux*. In Soviet Math. Dokl, volume 18, 527–531, 1977.
- [V] Vershik, A. M.: *Statistical mechanics of combinatorial partitions, and their limit configurations*. *Funct. Anal. Appl.* 30 (1996), no. 2, 90–105
- [VY] Vershik, A.; Yakubovich, Y.: *The limit shape and fluctuations of random partitions of naturals with fixed number of summands*. *Mosc. Math. J.* 1 (2001), no. 3, 457–468, 472.

Thank you!