

Nonequilibrium fluctuations in the boundary-driven exclusion process on a resistance space

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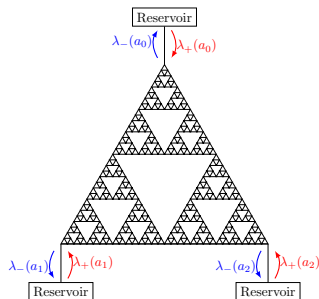
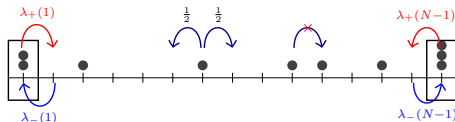
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COLGATE UNIVERSITY



Overview of results



Scaling limits of empirical density in the boundary-driven SEP on the Sierpinski gasket

- **LLN & eqFluct:** Joint work with Patrícia Gonçalves (IST Lisboa), [arXiv:1904.08789](#).
- **LDP:** Joint work with Michael Hinz (Bielefeld) (2019+).
- **NoneqFluct & hydrostatics:** Joint w/ Chiara Franceschini, Patrícia Gonçalves, and Otávio Menezes (all IST Lisboa) (2019+).

Functional inequalities and local averaging tools (C.)

- **Moving particle lemma:** *ECP* '17, [arXiv:1606.01577](#).
- **Local ergodicity (1-block & 2-blocks estimates):** [arXiv:1705.10290](#)

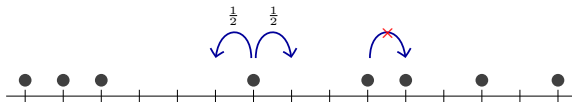
Outline

Motivation: Generalizing the analysis of the exclusion process from 1D to higher dimensions

Boundary-driven exclusion process on the Sierpinski gasket

New tools & ideas for resistance spaces

Exclusion process



The **(symm.) exclusion process** on (G, c) is a Markov chain on $\{0, 1\}^V$ with generator

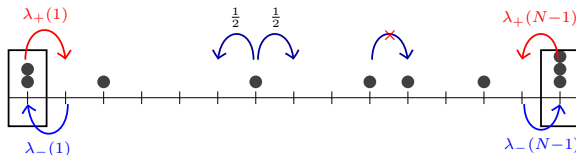
$$(\mathcal{L}^{\text{EX}} f)(\eta) = \sum_{xy \in E} c_{xy} (\nabla_{xy} f)(\eta). \quad f : \{0, 1\}^V \rightarrow \mathbb{R},$$

where $(\nabla_{xy} f)(\eta) := f(\eta^{xy}) - f(\eta)$ and $(\eta^{xy})(z) = \begin{cases} \eta(y), & \text{if } z = x, \\ \eta(x), & \text{if } z = y, \\ \eta(z), & \text{otherwise.} \end{cases}$

- Each product Bernoulli measure ν_α , $\alpha \in [0, 1]$, with marginal $\nu_\alpha\{\eta : \eta(x) = 1\} = \alpha$ for each $x \in V$, is an **invariant measure**.

- Dirichlet energy**: $\mathcal{E}^{\text{EX}}(f) = \frac{1}{2} \sum_{zw \in E} c_{zw} \int_{\{0, 1\}^V} [(\nabla_{zw} f)(\eta)]^2 d\nu_\alpha(\eta).$

Adding reservoirs (Glauber dynamics) to the exclusion process



Designate a finite boundary set $\partial V \subset V$. For each $a \in \partial V$:

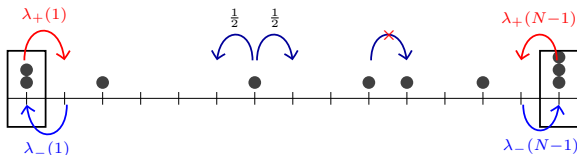
- At rate $\lambda_+(a)$, $\eta(a) = 0 \rightarrow \eta(a) = 1$ (birth).
- At rate $\lambda_-(a)$, $\eta(a) = 1 \rightarrow \eta(a) = 0$ (death).

Formally,

$$(\mathcal{L}_{\partial V}^{\text{boun}} f)(\eta) = \sum_{a \in \partial V} [\lambda_+(a)(1 - \eta(a)) + \lambda_-(a)\eta(a)][f(\eta^a) - f(\eta)], \quad f : \{0, 1\}^V \rightarrow \mathbb{R}, \text{ where}$$

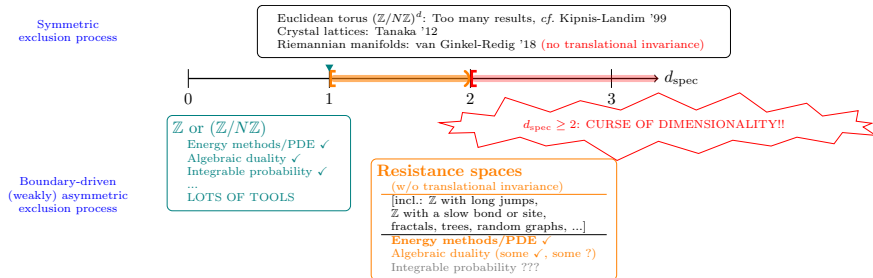
$$\eta^a(z) = \begin{cases} 1 - \eta(a), & \text{if } z = a, \\ \eta(z), & \text{otherwise.} \end{cases}$$

Adding reservoirs (Glauber dynamics) to the exclusion process



- **1D boundary-driven simple exclusion process:** generator $N^2 \left(\mathcal{L}_{\{1,2,\dots,N-1\}}^{\text{EX}} + \mathcal{L}_{\{1,N-1\}}^{\text{boun}} \right)$.
- Has been studied extensively for the past ~ 15 years:
Hydrodynamic limits, fluctuations, large deviations, etc.
 Bertini–DeSole–Gabrielli–Landim–Jona-Lasinio '03, '07; Landim–Milanes–Olla '08;
 Franco–Gonçalves–Neumann '13, '17; Baldasso–Menezes–Neumann–Souza '17;
 Gonçalves–Jara–Menezes–Neumann '18+; ...
- **Difficulties:** # of particles is no longer conserved; the invariant measure is in general not explicit.

Extending the analysis to higher dims & with > 2 reservoirs?



- **Today's message:** On state spaces with spectral dimension $d_{\text{spec}} \in [1, 2)$ (diffusion is strongly recurrent), we have a path towards proving scaling limits of SSEP/WASEP w/o requiring translational invariance.
- **Open question:** Prove scaling limits of boundary-driven SSEP/WASEP on state spaces with $d_{\text{spec}} \geq 2$ (diffusion is NOT strongly recurrent).

Resistance spaces [Kigami '03]

Let K be a nonempty set. A **resistance form** $(\mathcal{E}, \mathcal{F})$ on K is a pair such that

- 1 \mathcal{F} is a vector space of \mathbb{R} -valued functions on K containing the constants, and \mathcal{E} is a nonnegative definite symmetric quadratic form on \mathcal{F} satisfying

$$\mathcal{E}(u, u) = 0 \Leftrightarrow u \text{ is constant.}$$

- 2 $\mathcal{F}/\{\text{constants}\}$ is a Hilbert space with norm $\mathcal{E}(u, u)^{1/2}$.
- 3 Given a finite subset $V \subset K$ and a function $v : V \rightarrow \mathbb{R}$, there is $u \in \mathcal{F}$ s.t. $u|_V = v$.
- 4 For $x, y \in K$, the **effective resistance**

$$R_{\text{eff}}(x, y) := \sup \left\{ \frac{[u(x) - u(y)]^2}{\mathcal{E}(u, u)} : u \in \mathcal{F}, \mathcal{E}(u, u) > 0 \right\} < \infty.$$

- 5 (Markovian property) If $u \in \mathcal{F}$, then $\bar{u} := 0 \vee (u \wedge 1) \in \mathcal{F}$ and $\mathcal{E}(\bar{u}, \bar{u}) \leq \mathcal{E}(u, u)$.

Resistance spaces [Kigami '03]

Point-to-point effective resistance is finite

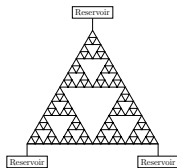
$$R_{\text{eff}}(x, y) := \sup \left\{ \frac{[u(x) - u(y)]^2}{\mathcal{E}(u, u)} : u \in \mathcal{F}, \mathcal{E}(u, u) > 0 \right\} < \infty.$$

Examples of resistance spaces

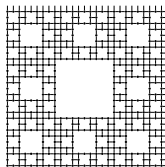
- Classical Dirichlet form $\int_{\Omega} |\nabla u|^2 dx$ on $L^2(\Omega, dx)$ is a resistance form $\Leftrightarrow \Omega$ has Euc dim 1.
- α -stable process on \mathbb{R} with $\alpha \in (1, 2]$:

$$\mathcal{E}^{(\alpha)}(u) = \int_{\mathbb{R}^2} \frac{[u(x) - u(y)]^2}{|x - y|^{1+\alpha}} dy dx.$$

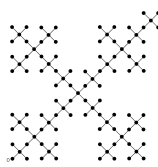
- Diffusion on (some) fractals, trees, random graphs:



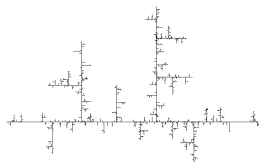
Sierpinski gasket



Sierpinski carpet



Vicsek tree



Random dendrite [by David Croydon]

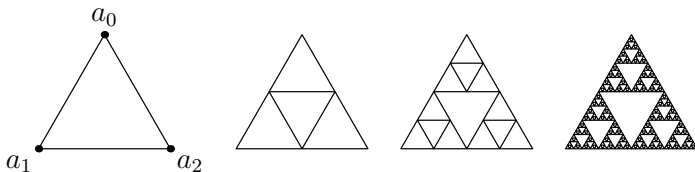
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Motivation: Generalizing the analysis of the exclusion process from 1D to higher dimensions

Boundary-driven exclusion process on the Sierpinski gasket

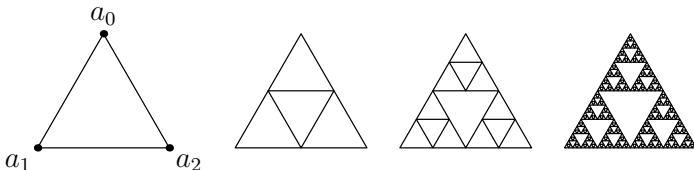
New tools & ideas for resistance spaces

Boundary-driven exclusion process on the Sierpinski gasket



- Construction of **Brownian motion** with invariant measure m (the standard self-similar measure) as scaling limit of RWs accelerated by $\mathcal{T}_N = 5^N$.
[Goldstein '87, Kusuoka '88, Barlow-Perkins '88]
- A **robust notion of calculus** on SG which in some sense mimics (but in many other senses differs from) calculus in 1D: Laplacian, Dirichlet form, integration by parts, boundary-value problems, etc.
[Kigami, *Analysis on Fractals* '01; Strichartz, *Differential Equations on Fractals* '06]
- A good model for rigorously studying (non)equilibrium stochastic dynamics with ≥ 3 **boundary reservoirs**.

Analysis on fractals (à la Kigami–Strichartz)



- Define the discrete renormalized Dirichlet energy on G_N :

$$\mathcal{E}_N(f) = \frac{5^N}{3^N} \frac{1}{2} \sum_{\substack{x, y \in V_N \\ x \sim y}} [f(x) - f(y)]^2, \quad f : K \rightarrow \mathbb{R}.$$

Fact. $\{\mathcal{E}_N(f)\}_N$ is monotone nondecreasing, so it either converges to a finite quantity or diverges to $+\infty$.

Define $\mathcal{F} := \{f : \lim_{N \rightarrow \infty} \mathcal{E}_N(f) < +\infty\}$, and for each $f \in \mathcal{F}$, we denote the limit energy by $\mathcal{E}(f)$.

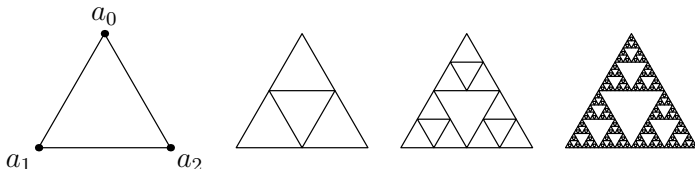
- Analogy to the 1D interval:

$$\left(\int_{[0,1]} |\nabla f|^2 dx, H_1([0,1]) \right) \quad \text{vs.} \quad \left(\mathcal{E}(f) = \int_K "|\nabla f|^2" dm, \mathcal{F} \right)$$

Sobolev embedding: $H_1([0,1]) \subset C([0,1])$, $\mathcal{F} \subset C(K)$.

- Caveat.** The $"|\nabla f|^2"$ does NOT exist literally.

Analysis on fractals (à la Kigami–Strichartz)



- Define the discrete renormalized Dirichlet energy on $G_N = (V_N, E_N)$:

$$\mathcal{E}_N(f) = \frac{5^N}{3^N} \frac{1}{2} \sum_{\substack{x, y \in V_N \\ x \sim y}} [f(x) - f(y)]^2, \quad f : K \rightarrow \mathbb{R}.$$

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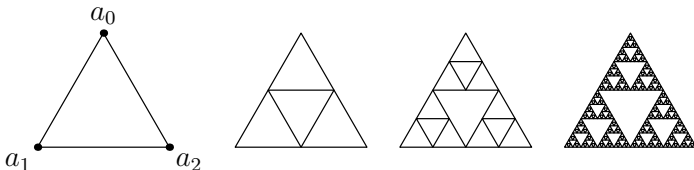
- Analogy to the 1D interval:

$$\left(\int_{[0,1]} |\nabla f|^2 dx, H_1([0,1]) \right) \quad \text{vs.} \quad \left(\mathcal{E}(f) = \int_K d\Gamma(f), \mathcal{F} \right)$$

Sobolev embedding: $H_1([0,1]) \subset C([0,1])$, $\mathcal{F} \subset C(K)$.

- Caveat.** For nonconstant $f \in \mathcal{F}$, $d\Gamma(f) \perp dm$. This is a source of great technical difficulty in the analysis of RW/IPS on fractals.

Analysis on fractals (à la Kigami–Strichartz)



- **Laplacian:** the following two formulations coincide.

- **Weak formulation:** Say $u = -\Delta f \in C(K)$ if $\mathcal{E}(v, f) = \int_K vu \, dm$ for all $v \in \mathcal{F}_0 := \{\phi \in \mathcal{F} : \phi|_{V_0} = 0\}$.
- **Pointwise formulation** ($x \in V_N \setminus V_0$): $(\Delta f)(x) := \lim_{N \rightarrow \infty} \frac{3}{2} 5^N \sum_{\substack{y \in V_N \\ y \sim x}} [f(y) - f(x)]$.

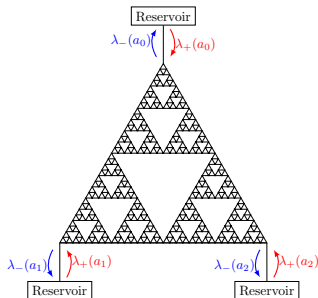
Denote by $\text{dom} \Delta$ the operator domain of the Laplacian.

For each $f \in \text{dom} \Delta$ we can further give:

- (Outward) **Normal derivative** at the boundary ($a \in V_0$): $(\partial^\perp f)(a) = \lim_{N \rightarrow \infty} \frac{5^N}{3^N} \sum_{\substack{y \in V_N \\ y \sim a}} [f(a) - f(y)]$.
- **Integration by parts** formula:

$$\mathcal{E}(f, g) = \int_K (-\Delta f)g \, dm + \sum_{a \in V_0} (\partial^\perp f)(a)g(a) \quad (f \in \text{dom} \Delta, g \in \mathcal{F})$$

Exclusion process on the Sierpinski gasket with slowed boundary



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \frac{1}{b^N} \mathcal{L}_N^{\text{boun}} \right).$$

Parameter $b > 0$ governs the inverse speed at which the reservoir injects/extracts particles into/from the boundary vertices V_0 .

Main result in a nutshell

A **phase transition** in the scaling limit of the particle density with respect to $b > 0$, reflected by the different **boundary conditions**.

Dirichlet ($b < \frac{5}{3}$), Robin ($b = \frac{5}{3}$), Neumann ($b > \frac{5}{3}$)

Hydrodynamic limit: a LLN result

Assume that sequence of probability measures $\{\mu_N\}_{N>1}$ on $\{0, 1\}^{V_N}$ is associated to a density profile

 $\varrho : K \rightarrow [0, 1]:$
$$\forall F \in C(K), \forall \delta > 0,$$

$$\lim_{N \rightarrow \infty} \mu_N \left\{ \eta \in \{0, 1\}^{V_N} : \left| \frac{1}{|V_N|} \sum_{x \in V_N} F(x) \eta(x) - \int_K F(x) \varrho(x) dm(x) \right| > \delta \right\} = 0.$$

Given the process $\{\eta_t^N : t \geq 0\}$ generated by $5^N \mathcal{L}_N^{\text{bEX}}$, the **empirical density measure** (and its pairing with test functions $F : K \rightarrow \mathbb{R}$):

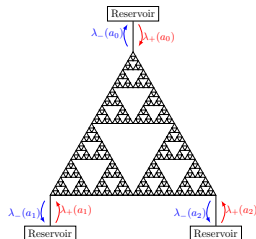
$$\pi_t^N = \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) \mathbb{1}_{\{x\}} \quad \left(\pi_t^N(F) = \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) F(x). \right)$$

Claim. $\{\pi^N\}_N$ converges in the Skorohod topology on $D([0, T], \mathcal{M}_+)$ to the unique measure π with $d\pi_\cdot(x) = \rho(\cdot, x) dm(x)$.

$$\forall t \in [0, T], \forall F \in C(K), \forall \delta > 0,$$

$$\lim_{N \rightarrow \infty} \mu_N \left\{ \eta^N : \left| \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) F(x) - \int_K F(x) \rho(t, x) dm(x) \right| > \delta \right\} = 0,$$

Hydrodynamic limit: a LLN result



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \frac{1}{b^N} \mathcal{L}_N^{\text{boun}} \right).$$

$$\lambda_\Sigma(a) = \lambda_+(a) + \lambda_-(a)$$

$$\bar{\rho}(a) = \frac{\lambda_+(a)}{\lambda_\Sigma(a)}$$

Theorem (Density hydrodynamic limit (C.-Gonçalves '19))

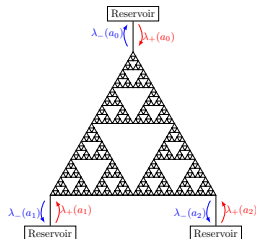
For any $t \in [0, T]$, any continuous $F : K \rightarrow \mathbb{R}$ and any $\delta > 0$,

$$\lim_{N \rightarrow \infty} \mu_N \left\{ \eta_t^N : \left| \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) F(x) - \int_K F(x) \rho(t, x) dm(x) \right| > \delta \right\} = 0,$$

where ρ is the unique weak solution of the heat equation
with Dirichlet boundary condition if $b < \frac{5}{3}$:

$$\begin{cases} \partial_t \rho(t, x) = \frac{2}{3} \Delta \rho(t, x), & t \in [0, T], x \in K \setminus V_0, \\ \rho(t, a) = \bar{\rho}(a), & t \in (0, T], a \in V_0, \\ \rho(0, x) = \varrho(x), & x \in K. \end{cases}$$

Hydrodynamic limit: a LLN result



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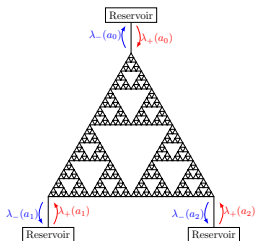
For any $t \in [0, T]$, any continuous $F : K \rightarrow \mathbb{R}$ and any $\delta > 0$,

$$\lim_{N \rightarrow \infty} \mu_N \left\{ \eta_t^N : \left| \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) F(x) - \int_K F(x) \rho(t, x) dm(x) \right| > \delta \right\} = 0,$$

where ρ is the unique weak solution of the heat equation
with Neumann boundary condition if $b > \frac{5}{3}$:

$$\begin{cases} \partial_t \rho(t, x) = \frac{2}{3} \Delta \rho(t, x), & t \in [0, T], \ x \in K \setminus V_0, \\ (\partial^\perp \rho)(t, a) = 0, & t \in (0, T], \ a \in V_0, \\ \rho(0, x) = \varrho(x), & x \in K. \end{cases}$$

Hydrodynamic limit: a LLN result



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \frac{1}{b^N} \mathcal{L}_N^{\text{boun}} \right).$$

$$\lambda_\Sigma(a) = \lambda_+(a) + \lambda_-(a)$$

$$\bar{\rho}(a) = \frac{\lambda_+(a)}{\lambda_\Sigma(a)}$$

Theorem (Density hydrodynamic limit (C.-Gonçalves '19))

For any $t \in [0, T]$, any continuous $F : K \rightarrow \mathbb{R}$ and any $\delta > 0$,

$$\lim_{N \rightarrow \infty} \mu_N \left\{ \eta_t^N : \left| \frac{1}{|V_N|} \sum_{x \in V_N} \eta_t^N(x) F(x) - \int_K F(x) \rho(t, x) dm(x) \right| > \delta \right\} = 0,$$

where ρ is the unique weak solution of the heat equation
with linear Robin boundary condition if $b = \frac{5}{3}$:

$$\begin{cases} \partial_t \rho(t, x) = \frac{2}{3} \Delta \rho(t, x), & t \in [0, T], \ x \in K \setminus V_0, \\ (\partial^\perp \rho)(t, a) = -\lambda_\Sigma(a)(\rho(t, a) - \bar{\rho}(a)), & t \in (0, T], \ a \in V_0, \\ \rho(0, x) = \varrho(x), & x \in K. \end{cases}$$

Heuristics for hydrodynamics

Analysis of Dynkin's martingale (which has QV tending to 0 as $N \rightarrow \infty$):

$$M_t^N(F) := \pi_t^N(F_t) - \pi_0^N(F_0) - \int_0^t \pi_s^N \left(\left(\frac{2}{3} \Delta + \partial_s \right) F_s \right) ds$$

$$+ \int_0^t \frac{3^N}{|V_N|} \sum_{a \in V_0} \left[\eta_s^N(a) (\partial^\perp F_s)(a) + \frac{5^N}{3^N b^N} \lambda_\Sigma(a) (\eta_s^N(a) - \bar{\rho}(a)) F_s(a) \right] ds + o_N(1).$$

[Ingredient #1] Analysis on fractals

This part will produce the weak formulation of the heat equation.

Heuristics for hydrodynamics

Analysis of Dynkin's martingale (which has QV tending to 0 as $N \rightarrow \infty$):

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[Ingredient #2] Analysis of the **boundary term**

- $b > 5/3$: The first term dominates, should converge to $\int_0^t \frac{2}{3} \sum_{a \in V_0} \rho_s(a) (\partial^\perp F_s)(a) ds$
- $b = 5/3$: Both terms contribute equally, should converge to $\int_0^t \frac{2}{3} \sum_{a \in V_0} \left[\rho_s(a) (\partial^\perp F_s)(a) + \lambda_\Sigma(a) (\rho_s(a) - \bar{\rho}(a)) F_s(a) \right] ds$
- $b < 5/3$: Impose $\rho_t(a) = \bar{\rho}(a)$ for all $a \in V_0$, should converge to $\int_0^t \frac{2}{3} \sum_{a \in V_0} \bar{\rho}(a) (\partial^\perp F_s)(a) ds$

Require a series of **replacement lemmas**: **not trivial on state spaces without translational invariance!**
→ **Octopus inequality, moving particle lemma**

Heuristics for hydrodynamics

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$$M_t^N(F) := \pi_t^N(F_t) - \pi_0^N(F_0) - \int_0^t \pi_s^N \left(\left(\frac{2}{3} \Delta + \partial_s \right) F_s \right) ds \\ + \int_0^t \frac{3^N}{|V_N|} \sum_{a \in V_0} \left[\eta_s^N(a) (\partial^\perp F_s)(a) + \frac{5^N}{3^N b^N} \lambda_\Sigma(a) (\eta_s^N(a) - \bar{\rho}(a)) F_s(a) \right] ds + o_N(1).$$

$\downarrow N \rightarrow \infty$

$$0 = \pi_t(F_t) - \pi_0(F_0) - \int_0^t \pi_s \left(\left(\frac{2}{3} \Delta + \partial_s \right) F_s \right) ds + (\text{boundary term})$$

[Ingredient #3] Convergence of stochastic processes

- Show that $\{\pi_\cdot^N\}_N$ is tight in the Skorokhod topology on $D([0, T], \mathcal{M}_+)$ via Aldous' criterion.
- Prove that any limit point π_\cdot is absolutely continuous w.r.t. the self-similar measure m , with $\pi_t(dx) = \rho(t, x) dm(x)$, and $\rho \in L^2(0, T, \mathcal{F})$.
- Finally, prove ! of the weak solution to the heat equation to conclude ! of the limit point.

Density fluctuation field: Heuristics

Equilibrium $\Leftrightarrow \lambda_+(a) = \lambda_+$ and $\lambda_-(a) = \lambda_-$ for all $a \in V_0$. (Otherwise, **nonequilibrium**.)

Equilibrium: the product Bernoulli measure ν_ρ^N with $\rho = \lambda_+ / (\lambda_+ + \lambda_-)$ is stationary for the process.
Not true in the non-equilibrium setting.

Density fluctuation field (DFF)

$$\mathcal{Y}_t^N(F) = \frac{1}{\sqrt{|V_N|}} \sum_{x \in V_N} \underbrace{(\eta_t^N(x) - \mathbb{E}_{\mu_N}[\eta_t^N(x)])}_{=:\tilde{\eta}_t^N(x)} F(x)$$

The corresponding Dynkin's martingale is

$$\begin{aligned} \mathcal{M}_t^N(F) &= \mathcal{Y}_t^N(F) - \mathcal{Y}_0^N(F) - \int_0^t \mathcal{Y}_s^N(\Delta_N F) ds + o_N(1) \\ &\quad + \frac{3^N}{\sqrt{|V_N|}} \int_0^t \sum_{a \in V_0} \tilde{\eta}_s^N(a) \left[(\partial_N^\perp F)(a) + \frac{5^N}{b^N 3^N} \lambda_\Sigma(a) F(a) \right] ds, \end{aligned}$$

which has QV

$$\begin{aligned} \langle \mathcal{M}^N(F) \rangle_t &= \int_0^t \frac{5^N}{|V_N|^2} \sum_{x \in V_N} \sum_{\substack{y \in V_N \\ y \sim x}} (\eta_s^N(x) - \eta_s^N(y))^2 (F(x) - F(y))^2 ds \\ &\quad + \int_0^t \sum_{a \in V_0} \frac{5^N}{b^N |V_N|^2} \{ \lambda_-(a) \eta_s^N(a) + \lambda_+(a) (1 - \eta_s^N(a)) \} F^2(a) ds. \end{aligned}$$

Density fluctuation field: Heuristics

Equilibrium $\Leftrightarrow \lambda_+(a) = \lambda_+$ and $\lambda_-(a) = \lambda_-$ for all $a \in V_0$. (Otherwise, **nonequilibrium**.)

Equilibrium: the product Bernoulli measure ν_ρ^N with $\rho = \lambda_+ / (\lambda_+ + \lambda_-)$ is stationary for the process. Not true in the non-equilibrium setting.

Density fluctuation field (DFF)

$$\mathcal{Y}_t^N(F) = \frac{1}{\sqrt{|V_N|}} \sum_{x \in V_N} \underbrace{\left(\eta_t^N(x) - \mathbb{E}_{\mu_N}[\eta_t^N(x)] \right)}_{=: \bar{\eta}_t^N(x)} F(x)$$

The corresponding Dynkin's martingale is

$$\begin{aligned} \mathcal{M}_t^N(F) &= \mathcal{Y}_t^N(F) - \mathcal{Y}_0^N(F) - \int_0^t \mathcal{Y}_s^N(\Delta_N F) ds + o_N(1) \\ &\quad + \frac{3^N}{\sqrt{|V_N|}} \int_0^t \sum_{a \in V_0} \bar{\eta}_s^N(a) \left[(\partial_N^\perp F)(a) + \frac{5^N}{b^N 3^N} \lambda_\Sigma(a) F(a) \right] ds, \end{aligned}$$

which, as $N \rightarrow \infty$, has the QV of a space-time white noise (with boundary condition)

$$\frac{2}{3} \cdot 2 \int_0^t \int_K \chi(\rho_s) d\Gamma_b(F) ds, \quad \text{where } \chi(\alpha) = \alpha(1 - \alpha), \quad \mathcal{E}_b(F) = \mathcal{E}(F) + \sum_{a \in V_0} \lambda_\Sigma(a) F^2(a) \mathbf{1}_{\{b=5/3\}},$$

and $\Gamma_b(F)$ is the energy measure associated to $\mathcal{E}_b(F)$: $\mathcal{E}_b(F) = \int_{\mathcal{K}} d\Gamma_b(F)$.

Density fluctuation field: Heuristics

Equilibrium $\Leftrightarrow \lambda_+(a) = \lambda_+$ and $\lambda_-(a) = \lambda_-$ for all $a \in V_0$. (Otherwise, **nonequilibrium**.)

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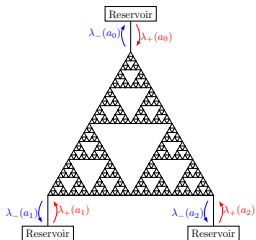
$$\begin{aligned} \mathcal{M}_t^N(F) &= \mathcal{Y}_t^N(F) - \mathcal{Y}_0^N(F) - \int_0^t \mathcal{Y}_s^N(\Delta_N F) ds + o_N(1) \\ &\quad + \frac{3^N}{\sqrt{|V_N|}} \int_0^t \sum_{a \in V_0} \bar{\eta}_s^N(a) \left[(\partial_N^\perp F)(a) + \frac{5^N}{b^N 3^N} \lambda_\Sigma(a) F(a) \right] ds, \end{aligned}$$

We then argue that the test function $F \in \text{dom} \Delta_b$ be chosen appropriate to each boundary condition such that the boundary term vanishes as $N \rightarrow \infty$.

$$\text{dom}\Delta_b := \begin{cases} \{F \in \text{dom}\Delta : F|_{V_0} = 0\}, & \text{if } b < 5/3, \\ \{F \in \text{dom}\Delta : (\partial^\perp F)|_{V_0} = -\lambda_\Sigma F|_{V_0}\}, & \text{if } b = 5/3, \\ \{F \in \text{dom}\Delta : (\partial^\perp F)|_{V_0} = 0\}, & \text{if } b > 5/3. \end{cases}$$

For technical reasons we use a smaller test function space $\mathcal{S}_b := \{F \in \text{dom} \Delta_b : \Delta_b F \in \text{dom} \Delta_b\}$, which can be made into a Frechét space. Let \mathcal{S}'_b be the topological dual of \mathcal{S}_b .

Scaling limit of density fluctuations: Equilibrium



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \frac{1}{b^N} \mathcal{L}_N^{\text{boun}} \right).$$

Dirichlet ($b < \frac{5}{3}$), Robin ($b = \frac{5}{3}$), Neumann ($b > \frac{5}{3}$)

Eq. $\Leftrightarrow \lambda_+(a) = \lambda_+$ and $\lambda_-(a) = \lambda_- \quad \forall a \in V_0$.

Let $\mathbb{Q}_\rho^{N,b}$ be the probability measure on $D([0, T], S'_b)$ induced by the DFF \mathcal{Y}^N started from ν_ρ^N and boundary parameter b .

Theorem (EqCLT (C.-Gonçalves '19))

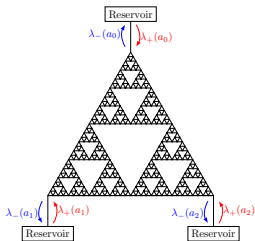
The sequence $\{\mathbb{Q}_\rho^{N,b}\}_N$ converges in distribution, as $N \rightarrow \infty$, to a unique solution of the **Ornstein-Uhlenbeck equation** with covariance

$$\mathbb{E}[\mathcal{Y}_t(F)\mathcal{Y}_s(G)] = \chi(\rho) \int_K (\tilde{T}_t^b F)(\tilde{T}_s^b G) dm + \frac{2}{3} \cdot 2 \cdot \chi(\rho) \int_0^s \mathcal{E}_b \left(\tilde{T}_{t-r}^b F, \tilde{T}_{s-r}^b G \right) dr$$

for $0 \leq s \leq t \leq T$ and $F, G \in S_b$.

$\{\tilde{T}_t^b\}_{t \geq 0}$ is the heat semigroup associated to $\frac{2}{3} \mathcal{E}_b$.

Scaling limit of density fluctuations: Non-equilibrium, Dirichlet case



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \mathcal{L}_N^{\text{boun}} \right).$$

Assumptions

1. $\{\mu_N\}_N$ is associated to a profile $\varrho : K \rightarrow [0, 1]$.
2. $\sup_{x, y \in V_N} \left| \mathbb{E}_{\mu_N} [\bar{\eta}^N(x) \bar{\eta}^N(y)] \right| \lesssim |V_N|^{-1}$.

Let \mathbb{Q}_{μ_N} be the probability measure on $D([0, T], \mathcal{S}'_{\text{Dir}})$ induced by the DFF \mathcal{Y}^N started from μ_N .

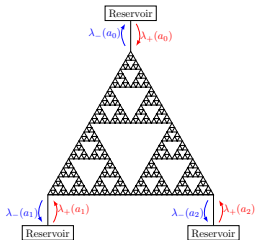
Theorem (NoneqFluct (C.-Franceschini-Gonçalves-Menezes '19+))

Under the above Assumptions, any limit point \mathbb{Q}^ of $\{\mathbb{Q}_{\mu_N}\}_N$ concentrates on paths*

$$\mathcal{Y}_t(F) = \mathcal{Y}_0(\tilde{\mathcal{T}}_t^{\text{Dir}} F) + \mathcal{W}_t(F) \quad \forall F \in \mathcal{S}_{\text{Dir}},$$

where \mathcal{Y}_0 and \mathcal{W}_t are uncorrelated mean-zero random fields, and \mathcal{W}_t is Gaussian with variance $\frac{2}{3} \cdot 2 \int_0^t \int_K \chi(\rho_s) d\Gamma(\tilde{T}_{t-s}^{\text{Dir}} F) ds$.

Scaling limit of density fluctuations: Non-equilibrium, Dirichlet case



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \mathcal{L}_N^{\text{boun}} \right).$$

Assumptions

1. $\{\mu_N\}_N$ is associated to a profile $\varrho : K \rightarrow [0, 1]$.
2. $\sup_{x, y \in V_N} \left| \mathbb{E}_{\mu_N} [\bar{\eta}^N(x) \bar{\eta}^N(y)] \right| \lesssim |V_N|^{-1}$.
3. $\mathcal{Y}_0^N \xrightarrow{d} \mathcal{Y}_0$ Gaussian.

Let \mathbb{Q}_{μ_N} be the probability measure on $D([0, T], \mathcal{S}'_{\text{Dir}})$ induced by the DFF \mathcal{Y}_0^N started from μ_N .

Theorem (NoneqCLT (C.–Franceschini–Gonçalves–Menezes '19+))

Under the above Assumptions, $\{\mathbb{Q}_{\mu_N}\}_N$ converges to a **generalized O-U process** with covariance

$$\begin{aligned} \mathbb{E}[\mathcal{Y}_t(F) \mathcal{Y}_s(G)] &= \mathbb{E} \left[\mathcal{Y}_0(\tilde{T}_t^{\text{Dir}} F) \mathcal{Y}_0(\tilde{T}_s^{\text{Dir}} G) \right] \\ &\quad + \frac{2}{3} \cdot 2 \int_0^s \int_K \chi(\rho_r) d\Gamma \left(\tilde{T}_{t-r}^{\text{Dir}} F, \tilde{T}_{s-r}^{\text{Dir}} G \right) dr \end{aligned}$$

for $0 \leq s \leq t \leq T$ and $F, G \in \mathcal{S}_{\text{Dir}}$.

Outline

Motivation: Generalizing the analysis of the exclusion process from 1D to higher dimensions

Boundary-driven exclusion process on the Sierpinski gasket

New tools & ideas for resistance spaces

New/old tools & ideas

Microscopics: Exclusion process on a non-lattice state space

NO translational invariance.

- How to carry out **local averaging** without using translation?

Ans: Use the **effective resistance** for the random walk process, in conjunction with space-time scaling limits of random walks to a diffusion process (**invariance principle**).

- How to characterize **nonequilibrium correlations** $\phi(x, y) = \mathbb{E}[\bar{\eta}(x)\bar{\eta}(y)]$ in the exclusion process on a general graph?

Ans: Identify ϕ as the solution to a discretized

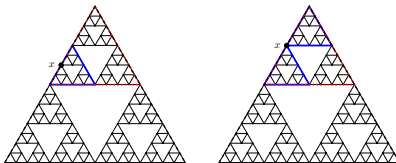
Poisson's equation on the product graph, and “invert the Laplacian.”

Macroscopics: Analysis of (S)PDEs on fractals / metric measure spaces

NO explicit representation formulas, **DELICATE** notion of gradient ∇ , but **EXCELLENT** notion of Laplacian Δ .

- Dirichlet forms for diffusion $\mathcal{E}(f, g) = \langle f, -\Delta g \rangle_m$, heat semigroup $\{T_t\}_{t>0}$
- Heat kernel bounds $p_t(x, y)$ (Nash ineq.), spectral asymptotics, Green's function $G(x, y)$.

Local averaging



For finite $\Lambda \subset V$, denote the **average density over Λ** by $\text{Av}_\Lambda[\eta] := |\Lambda|^{-1} \sum_{z \in \Lambda} \eta(z)$.

In the proof of the hydrodynamic limit for Markov processes, with generator $\mathcal{T}_N \mathcal{L}_N^{\text{EX}}$ on a sequence of graphs $G_N = (V_N, E_N)$, we use that for every $t > 0$:

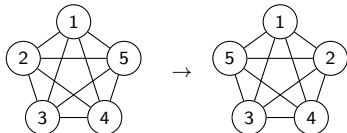
Replacement lemma

$$\overline{\lim}_{\epsilon \downarrow 0} \overline{\lim}_{N \rightarrow \infty} \mathbb{E}_{\mu_N} \left[\left| \int_0^t \left(\eta_s^N(x) - \text{Av}_{B(x, \epsilon N)}[\eta_s^N] \right) ds \right| \right] = 0, \quad x \in V_N.$$

where

- $\{\eta_t^N : t \geq 0\}$ is the exclusion process generated by $\mathcal{T}_N \mathcal{L}_N^{\text{EX}}$, where \mathcal{T}_N is the diffusive time acceleration factor.
- μ_N can be any measure on $\{0, 1\}^{V_N}$.
- $B(x, r)$ is a “ball” of radius r centered at x (in the graph metric).

Hierarchy of stochastic processes on a fixed graph

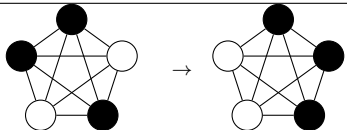


Interchange process $f : \{\text{Permutations on } V\} \rightarrow \mathbb{R}$

$$\mathcal{E}^{\text{IP}}(f) = \int \frac{1}{2} \sum_{zw \in F} c_{zw} [f(\eta^{zw}) - f(\eta)]^2 d\nu(\eta).$$

Reversible measure: uniform measure ν on $\{\text{Perms on } V\}$.

↓ PROJECTION ↓

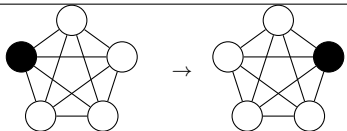


Exclusion process $f : \{0, 1\}^V \rightarrow \mathbb{R}$

$$\mathcal{E}^{\text{EX}}(f) = \int \frac{1}{2} \sum_{\mathbf{z}^{\text{w}} \in E} c_{\mathbf{z}^{\text{w}}} [f(\eta^{\mathbf{z}^{\text{w}}}) - f(\eta)]^2 d\nu_{\alpha}(\eta).$$

Reversible measure: product Bernoulli measure ν_α , $\alpha \in [0, 1]$,
 $\nu_\alpha\{\eta : \eta(x) = 1\} = \alpha$ for all $x \in V$.

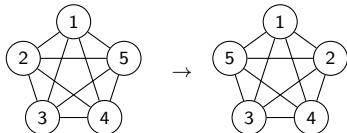
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Random walk process $f : V \rightarrow \mathbb{R}$

$$\mathcal{E}^{\text{RW}}(f) = \sum_{zw \in E} c_{zw} [f(z) - f(w)]^2.$$

Hierarchy of stochastic processes on a fixed graph

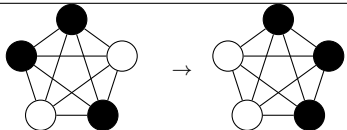


Interchange process $f : \{\text{Permutations on } V\} \rightarrow \mathbb{R}$

$$\frac{1}{2} \int [f(\eta^{xy}) - f(\eta)]^2 d\nu(\eta) \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{IP}}(f).$$

Moving particle lemma [C. ECP 2017]

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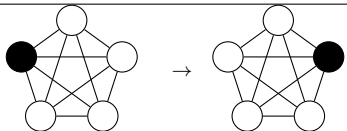


Exclusion process $f : \{0, 1\}^V \rightarrow \mathbb{R}$

$$\frac{1}{2} \int [f(\eta^{xy}) - f(\eta)]^2 d\nu_\alpha(\eta) \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{EX}}(f).$$

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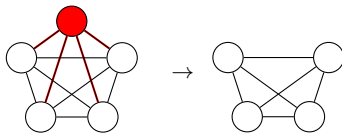


Random walk process $f : V \rightarrow \mathbb{R}$

$$[f(x) - f(y)]^2 \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{RW}}(f).$$

Dirichlet principle [1867]

Octopus inequality & Aldous' spectral gap conjecture



Using the network reduction idea & delicately carrying out a series of Schur complementations, **Caputo–Liggett–Richthammer JAMS '10** proved for the **interchange process**:

Theorem (Octopus inequality, IP (Caputo–Liggett–Richthammer JAMS '10))

For all $f : \mathcal{S}_{|V|} \rightarrow \mathbb{R}$,

$$\int \sum_{y \in V_x} c_{xy} [f(\eta^{xy}) - f(\eta)]^2 d\nu(\eta) \geq \int \sum_{yz \in E_x} \tilde{c}_{yz} [f(\eta^{yz}) - f(\eta)]^2 d\nu(\eta).$$

Energy lost from removed edges \geq Energy gained from increased conductances

This was the key inequality which resolved **Aldous' '92 spectral gap conjecture**:

$$\left\{ \begin{array}{l} \text{Projection argument gives } \lambda_2^{\text{RW}}(G) \leq \lambda_2^{\text{EX}}(G) \leq \lambda_2^{\text{IP}}(G) \\ \text{(OI)} \implies \lambda_2^{\text{IP}}(G) \geq \lambda_2^{\text{RW}}(G) \end{array} \right\} \implies \lambda_2^{\text{IP}}(G) = \lambda_2^{\text{EX}}(G) = \lambda_2^{\text{RW}}(G)$$

Moving particle lemma for interchange/exclusion

Bounding the energy cost of swapping two particles at x and y in an **interacting particle system** by the **effective resistance** between x and y w.r.t. the **random walk process**.

Theorem (MPL, IP/EX (C. ECP '17))

$$\frac{1}{2} \int [f(\eta^{xy}) - f(\eta)]^2 d\nu(\eta) \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{IP}}(f), \quad f : \mathcal{S}_{|V|} \rightarrow \mathbb{R},$$
$$\frac{1}{2} \int [f(\eta^{xy}) - f(\eta)]^2 d\nu_\alpha(\eta) \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{EX}}(f), \quad f : \{0, 1\}^V \rightarrow \mathbb{R}.$$

Proof.

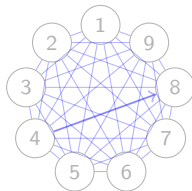
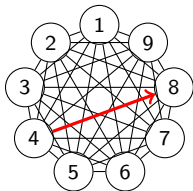
- (OI) \Leftrightarrow monotonicity of energy under 1-point network reductions. So reduce G successively until two vertices x, y are left, we get MPL for IP.
- A further projection argument yields the MPL for EX.

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Conventional approach is to pick a shortest path connecting x and y , and telescope along the path to obtain the energy cost. [Guo–Papanicolaou–Varadhan '88, Diaconis–Saloff-Coste '93].

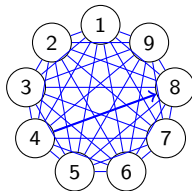
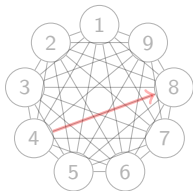
OK on finite integer lattices, but does NOT always give optimal cost on general weighted graphs.

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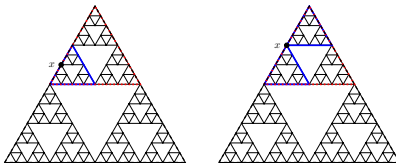
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$$\frac{1}{2} \int [f(\eta^{xy}) - f(\eta)]^2 d\nu_{\alpha}(\eta) \leq R_{\text{eff}}(x, y) \mathcal{E}^{\text{EX}}(f), \quad f : \{0, 1\}^V \rightarrow \mathbb{R}.$$



MPL bounds the energy cost by “**optimizing electric flow over all paths connecting x and y .**”

MPL & local averaging



For finite $\Lambda \subset V$, denote the **average density over Λ** by $\text{Av}_\Lambda[\eta] := |\Lambda|^{-1} \sum_{z \in \Lambda} \eta(z)$.

In the proof of the hydrodynamic limit for Markov processes, with generator $\mathcal{T}_N \mathcal{L}_N^{\text{EX}}$ on a sequence of graphs $G_N = (V_N, E_N)$, we use that for every $t > 0$:

Replacement lemma

$$\overline{\lim}_{\epsilon \downarrow 0} \overline{\lim}_{N \rightarrow \infty} \mathbb{E}_{\mu_N} \left[\left| \int_0^t \left(\eta_s^N(x) - \text{Av}_{B(x, \epsilon N)}[\eta_s^N] \right) ds \right| \right] = 0, \quad x \in V_N.$$

$$\eta(x) - \text{Av}_B[\eta] = \frac{1}{|B|} \sum_{z \in B} (\eta(x) - \eta(z)).$$

Estimating this cost using the variational characterization of the largest eigenvalue requires **telescoping** or **MPL**. Works for resistance spaces; UNCLEAR if there is an analog of this for $d_{\text{spec}} \geq 2$.

Two-point correlation functions, nonequilibrium

- μ_{ss}^N : unique invariant measure for $5^N \mathcal{L}_N^{\text{bEX}}$, $b = 1$.

- Steady-state density: $\rho_{ss}^N(x) = \mathbb{E}_{\mu_{ss}^N}[\eta(x)]$.



- **Steady-state correlation:** $\phi_{ss}^N(x, y) = \mathbb{E}_{\mu_{ss}^N}[(\eta(x) - \rho_{ss}^N(x))(\eta(y) - \rho_{ss}^N(y))]$.

Related to the **local time for two particles in EX to stay adjacent to each other**.

- In 1D, $\phi_{ss}^N(x, y)$ is exactly a multiple of the Green's function for RW, $-\frac{1}{N-1}G^N(x, y)$.
- How to find $\phi_{ss}^N(x, y)$ on SG? Or on a general graph?

Poisson's eqn on the product graph

$$\left\{ \begin{array}{ll} \Delta_N \phi_{ss}^N(x, y) = \mathbb{1}_{\{x \sim y\}} 5^N \left(\rho_{ss}^N(x) + \rho_{ss}^N(y) - 2\rho_{ss}^N(x)\rho_{ss}^N(y) - 2\phi_{ss}^N(x, y) \right), & x, y \in V_N \setminus V_0, x \neq y, \\ \Delta_N \phi_{ss}^N(x, x) = 2 \cdot 5^N \sum_{y \sim x} \left(\phi_{ss}^N(x, y) - \chi \left(\rho_{ss}^N(x) \right) \right), & x \in V_N \setminus V_0, \\ \left((\partial_N^\perp \phi_{ss}^N)(x, \cdot) \right) (a) = \left((\partial_N^\perp \phi_{ss}^N)(\cdot, x) \right) (a) = -\frac{5^N}{3N} \lambda_\Sigma(a) \phi_{ss}^N(x, a), & a \in V_0. \end{array} \right.$$

Source term is nonzero **only if x and y are adjacent**.

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Related to the **local time for two particles in EX to stay adjacent to each other**.

- In 1D, $\phi_{ss}^N(x, y)$ is exactly a multiple of the Green's function for RW, $-\frac{1}{N-1} G^N(x, y)$.

- How to find $\phi_{ss}^N(x, y)$ on SG? Or on a general graph?

“Invert the Laplacian” to solve for the correlation (in terms of the Green's function G^N)

$$\begin{aligned} \phi_{ss}^N(x, y) = & -\frac{5^N}{|V_N|^2} \sum_{x' \in V_N} \sum_{y' \sim x'} G^N(x, x') G^N(y, y') (\rho_{ss}^N(x') - \rho_{ss}^N(y'))^2 \\ & + \frac{1}{|V_N|} G^N(x, y) \left(\chi(\rho_{ss}^N(x)) + \chi(\rho_{ss}^N(y)) \right) - \frac{2}{|V_N|^2} \sum_{a \in V_0} \lambda_{\Sigma}(a) G^N(x, a) G^N(y, a) \chi(\rho_{ss}^N(a)) \\ & - \frac{5^N}{|V_N|^2} \sum_{x' \in V_N} \sum_{y' \sim x'} \phi_{ss}^N(x', y') \left[G^N(x, x') - G^N(x, y') \right] \left[G^N(y, x') - G^N(y, y') \right]. \end{aligned}$$

Two-point correlation functions, nonequilibrium

- μ_{ss}^N : unique invariant measure for $5^N \mathcal{L}_N^{\text{bEX}}$, $b = 1$.

- Steady-state density: $\rho_{ss}^N(x) = \mathbb{E}_{\mu_{ss}^N}[\eta(x)]$.



- **Steady-state correlation:** $\phi_{ss}^N(x, y) = \mathbb{E}_{\mu_{ss}^N}[(\eta(x) - \rho_{ss}^N(x))(\eta(y) - \rho_{ss}^N(y))]$.

Related to the **local time for two particles in EX to stay adjacent to each other**.

- In 1D, $\phi_{ss}^N(x, y)$ is exactly a multiple of the Green's function for RW, $-\frac{1}{N-1} G^N(x, y)$.
- How to find $\phi_{ss}^N(x, y)$ on SG? Or on a general graph?

After some estimates we get

Lemma

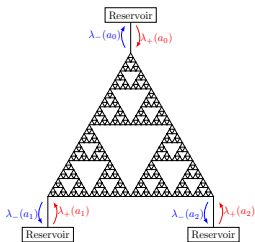
There exists a positive constant $C = C(\rho_{ss})$ such that for all N and $x, y \in V_N$,

$$|\phi_{ss}^N(x, y)| \leq \frac{C}{|V_N|} \max \left\{ G^N(x, y), \sup_{(x', y') \in V_N^2: x' \sim y'} G^N(x, x') G^N(y, y') \right\}.$$

Correlation scales as **(inverse volume)** \times **(Green's function for RW)**.

This Lemma (and its time-dependent version) is needed to establish tightness/convergence of the density fluctuation field in non-equilibrium.

Summary, and **Thank you!**



$$5^N \mathcal{L}_N^{\text{bEX}} = 5^N \left(\mathcal{L}_N^{\text{EX}} + \frac{1}{b^N} \mathcal{L}_N^{\text{boun}} \right).$$

Symmetric exclusion process with slowed boundary on the Sierpinski gasket

Dirichlet ($b < \frac{5}{3}$), Robin ($b = \frac{5}{3}$), Neumann ($b > \frac{5}{3}$)

Equilibrium $\Leftrightarrow \lambda_+(a) = \lambda_+$ and $\lambda_-(a) = \lambda_-$ for all $a \in V_0$. (Otherwise, **nonequilibrium**.)

- (Non)equilibrium density hydrodynamic limit (DRN✓) [C.–Gonçalves '19]
- Ornstein-Uhlenbeck limit of equilibrium density fluctuations (DRN✓). [C.–Gonçalves '19]
- Large deviations principle for the (non)equilibrium density (D✓) [C.–Hinz '19+]
- Hydrostatic limit, scaling limit of nonequilibrium density fluctuations (D✓RN?). [C.–Franceschini–Gonçalves–Menezes '19+]

Future directions

- Generalization to *any* resistance space (with a good theory of boundary-value problems).
- Incorporate asymmetry in the exclusion jump rates \rightarrow microscopic derivation of stochastic Burgers' equation on resistance spaces.