

# *Stochastic quantum integrable systems*

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# A physicist's guide to solving the Kardar-Parisi-Zhang equation

$$\text{KPZ: } \frac{\partial h}{\partial t} = \frac{1}{2} \frac{\partial^2 h}{\partial x^2} + \left( \frac{\partial h}{\partial x} \right)^2 + \dot{W}$$

$$\text{SHE: } \frac{\partial Z}{\partial t} = \frac{1}{2} \frac{\partial^2 Z}{\partial x^2} + \dot{W} \cdot Z$$

1. Think of the Cole-Hopf transform instead:  $Z = e^h$  solves the SHE
2. Look at the moments  $\langle Z(t, x_1) \dots Z(t, x_k) \rangle$ . They are solutions of the quantum delta Bose gas evolution [Kardar '87], [Molchanov '87].

$$\frac{\partial}{\partial t} \langle Z(t, x_1) \dots Z(t, x_k) \rangle = \frac{1}{2} \left( \sum_{i=1}^k \frac{\partial^2}{\partial x_i^2} + \sum_{i \neq j} \delta(x_i - x_j) \right) \langle Z(t, x_1) \dots Z(t, x_k) \rangle$$

3. Use Bethe ansatz to solve it [Bethe '31], [Lieb-Liniger '63], [McGuire '64], [Yang '67], [Oxford '79] [Heckman-Opdam '97]
4. Reconstruct solution using the known moments: The replica trick. [Calabrese-Le Doussal-Rosso '10+], [Dotsenko '10+]

## Possible mathematician's interpretation. Be wise - discretize!

1. Start with a good discrete system that converges to KPZ.
2. Find 'moments' that solve an integrable autonomous system of equations (i.e., find a Markov duality).
3. Use Bethe ansatz to solve, for arbitrary initial data
4. Reconstruct the solution using the known 'moments' and take the limit to KPZ/SHE. A mathematically rigorous replica trick.

We can do 1-3 for a few systems: q-TASEP, ASEP, q-Hahn TASEP, higher-spin vertex models. So far we can do 4 only for very special initial conditions.

## $q$ -Boson process [Sasamoto-Wadati '98]

At each location top particle jumps to the left by one indep. with rates  $1-q^{\# \text{ of particles at the site}}$ .

The generator is  $(\vec{n}_j^- = (\dots, n_{j-1}, \dots))$

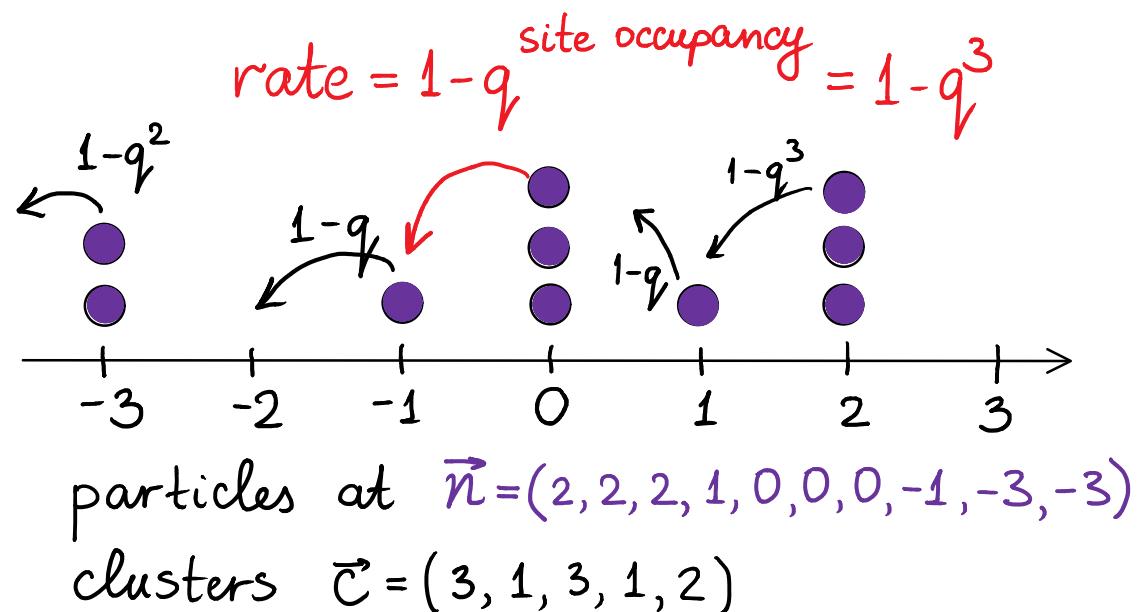
$$(Hf)(\vec{n}) = \sum_{\text{clusters } i} (1-q^{c_i}) (f(\vec{n}_{c_1, \dots, c_i}) - f(\vec{n}))$$

Restricted to  $k$  particles, if  $u: \mathbb{Z}^k \rightarrow \mathbb{C}$  satisfies boundary conditions

$$(\nabla_i - q \nabla_{i+1}) u \Big|_{n_i = n_{i+1}} = 0 \quad \text{for all } 1 \leq i \leq k-1$$

then restricted to ordered  $\vec{n}$ ,  $(Hu)(\vec{n}) = (\mathcal{L}u)(\vec{n})$  where

$$(\mathcal{L}u)(\vec{n}) = (1-q) \sum_{i=1}^k (\nabla_i u)(\vec{n}), \quad \nabla_i \text{ is } (\nabla f)(x) = f(x-1) - f(x) \text{ acting in } n_i$$



## $q$ -Boson eigenfunctions

Bethe ansatz and PT-invariance yields ( $z_1, \dots, z_k \in \mathbb{C} \setminus \{1\}$ )

$$\Psi_{\vec{z}}^l(\vec{n}) = \sum_{\sigma \in S(k)} \prod_{a > b} \frac{z_{\sigma(a)} - q z_{\sigma(b)}}{z_{\sigma(a)} - z_{\sigma(b)}} \prod_{j=1}^k \left( \frac{1}{1 - z_{\sigma(j)}} \right)^{n_j}$$

$$\Psi_{\vec{z}}^r(\vec{n}) = \frac{1}{C_q(\vec{n})} \sum_{\sigma \in S(k)} \prod_{a > b} \frac{z_{\sigma(a)} - q^{-1} z_{\sigma(b)}}{z_{\sigma(a)} - z_{\sigma(b)}} \prod_{j=1}^k \left( 1 - z_{\sigma(j)} \right)^{n_j}$$

with  $C_q(\vec{n}) = (-1)^k q^{-k(k-1)/2} \frac{(q;q)_c_1}{(1-q)^{c_1}} \frac{(q;q)_c_2}{(1-q)^{c_2}} \dots$ , and eigenvalues

$$H \Psi_{\vec{z}}^l = (q-1) \sum_{j=1}^k z_j \Psi_{\vec{z}}^l,$$

$$H^T \Psi_{\vec{z}}^r = (q-1) \sum_{j=1}^k z_j \Psi_{\vec{z}}^r.$$

## Direct and inverse Fourier type transforms

Let  $\mathcal{W}^k = \{f: \{\vec{n}_1, \dots, \vec{n}_k | n_j \in \mathbb{Z}\} \rightarrow \mathbb{C} \text{ of compact support}\}$

$\mathcal{E}^k = \mathbb{C} [(\frac{1}{1-z_1})^{\pm 1}, \dots, (\frac{1}{1-z_k})^{\pm 1}]^{S(k)}$  = symmetric Laurent poly's in  $(\frac{1}{1-z_j})$ ,  $1 \leq j \leq k$ .

Direct transform:  $\mathcal{F}: \mathcal{W}^k \rightarrow \mathcal{E}^k$

$$\mathcal{F}: f \mapsto \sum_{n_1 \geq \dots \geq n_k} f(\vec{n}) \cdot \Psi_{\vec{z}}^r(\vec{n})$$

Inverse transform:  $\mathcal{G}: \mathcal{E}^k \rightarrow \mathcal{W}^k$

$$\mathcal{G}: G \mapsto (q_{-1})^k q^{-\frac{k(k-1)}{2}} \frac{1}{(2\pi i)^k k!} \oint_{|w_j|=R>1} \cdots \oint \det \left[ \frac{1}{qw_i - w_j} \right]_{i,j=1}^k \prod_{j=1}^k \frac{w_j}{1-w_j} \Psi_{\vec{w}}^l(\vec{n}) G(\vec{w}) d\vec{w}$$

Theorem [Borodin-C-Petrov-Sasamoto '13] On spaces  $\mathcal{W}^k$  and  $\mathcal{E}^k$ , operators  $\mathcal{F}$  and  $\mathcal{G}$  are mutual inverses of each other.

## Back to the $q$ -Boson particle system

Corollary The (unique) solution of the  $q$ -Boson evolution equation

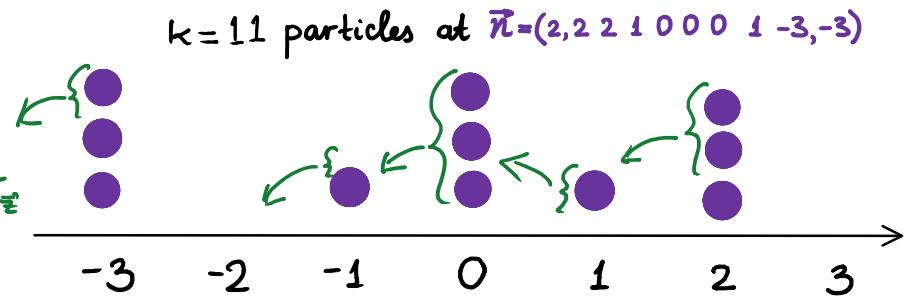
$$\partial_t f(t, \vec{n}) = H f(t, \vec{n}) \text{ with } f(0, \vec{n}) = f_0(\vec{n}) \text{ is}$$

$$f(t, \vec{n}) = \mathcal{Y} \left( e^{(q-1) \sum_{j=1}^k z_j t} \mathcal{F} f_0 \right)$$

eigenvalue of  $H$  corr. to  $\Psi_{\vec{z}}$

$$= \frac{1}{(2\pi i)^k} \left\{ \dots \left\{ \prod_{a < b} \frac{z_a - z_b}{z_a - q z_b} \prod_{j=1}^k \left( \frac{1}{1 - z_j} \right)^{n_j+1} e^{(q-1) \sum_{j=1}^k z_j t} \mathcal{F} f_0(\vec{z}) \right\} \right\} d\vec{z}$$

$*_0 \{ z_1 \dots (z_k) z_{k-1} \dots \} z_1$

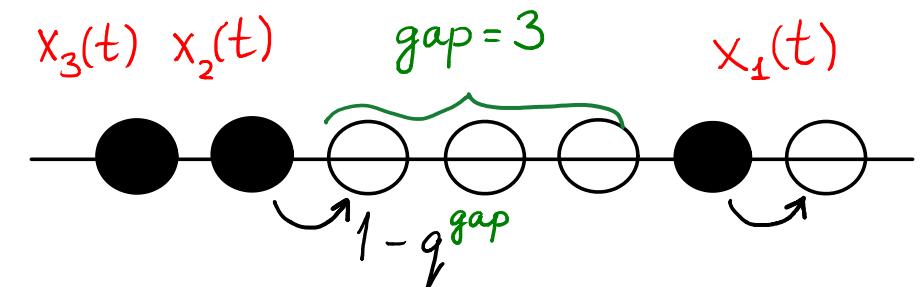


The computation of  $\mathcal{F} f_0$  can still be difficult. It is, however, automatic if  $f_0 = \mathcal{Y} G \Rightarrow \mathcal{F} f_0 = \mathcal{F} \mathcal{Y} G = G$ .

Eg: For initial data  $f_0(\vec{n}) = \mathbb{1}_{\{n_i \geq 1, 1 \leq i \leq k\}}$ ,  $G(\vec{z}) = q^{\frac{k(k-1)}{2}} \prod_{j=1}^k \frac{z_{j-1}}{z_j}$ .

## $q$ -TASEP [Borodin-C '11]

Particles jump right by one according to exponential clocks of rate  $1 - q^{\text{gap}}$ .



Proposition [Borodin-C-Sasamoto '12] For  $q$ -TASEP with finitely many particles on the right,  $f(t, \vec{n}) = \mathbb{E} \left[ \prod_{j=1}^k q^{x_{n_j}(t) + n_j} \right]$  is the unique solution of

$$\frac{d}{dt} f(t, \vec{n}) = (Hf)(t, \vec{n}), \quad f(0, \vec{n}) = \mathbb{E} \left[ \prod_{j=1}^k q^{x_{n_j}(0) + n_j} \right].$$

Theorem [B-C '11], [B-C-Sasamoto '12], [B-C-Gorin-Shakirov '13]

For the  $q$ -TASEP with step initial data  $\{x_n(0) = -n\}_{n \geq 1}$

$$\left[ \mathbb{E} \left[ q^{(x_{n_1}(t) + n_1) + \dots + (x_{n_k}(t) + n_k)} \right] \right]_{(n_1 \geq n_2 \geq \dots \geq n_k)} = \frac{(-1)^k q^{\frac{k(k-1)}{2}}}{(2\pi i)^k} \oint \dots \oint \begin{array}{c} \text{rectangular contour} \\ A < B \end{array} \frac{z_A - z_B}{z_A - q^k z_B} \prod_{j=1}^k \frac{e^{(q-1)t z_j}}{(1 - z_j)^{n_j}} \frac{dz_j}{z_j}$$

$*_0 (z_1 \dots \overset{\circ}{\text{circle}} \overset{\circ}{z_k} \rightarrow z_{k-1} \dots) z_1$

Starting point for KPZ asymptotics.

## Defining the L-matrix

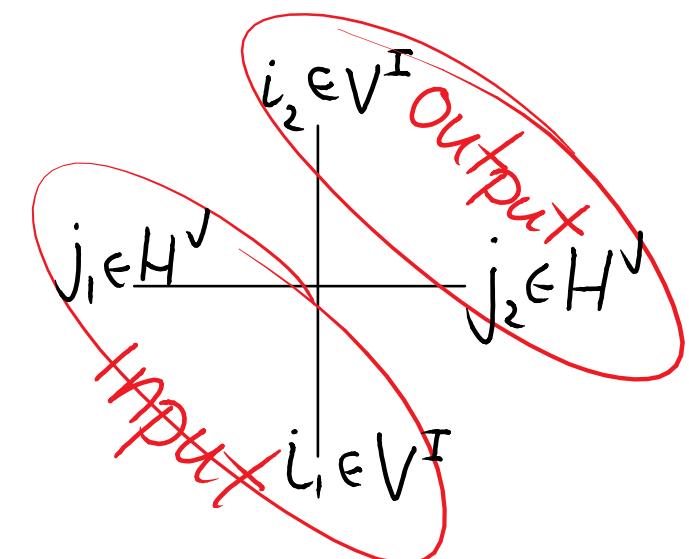
Vector spaces:  $(H^J \text{ likewise})$

$$V^I = \begin{cases} \text{span}(0, 1, \dots, I) & , I \in \mathbb{Z}_{\geq 0} \\ \text{span}(0, 1, \dots) & , \text{else} \end{cases}$$

L-matrix: Indexed by complex parameters  $q, \alpha, I, J$  such that

$$L: V^I \otimes H^J \rightarrow V^I \otimes H^J.$$

L-matrix elements:  $L(i_1, j_1; i_2, j_2)$  indexed by  $i_1, i_2 \in V^I$  and  $j_1, j_2 \in H^J$ .



For most of the talk, we will set  $J=1$ ,  $\nu=q^{-I}$  and write  $L_\alpha^{(J)}$ .

## L-matrix elements

Definition: For  $J=1$  and  $M \geq 0$ , the non-zero entries of  $L_{\alpha}^{(1)}$  are:

$$\begin{array}{c|ccc} & m & & \\ \hline 0 & 0 & L_{\alpha}^{(1)}(m, 0; m, 0) = \frac{1 + \alpha q^m}{1 + \alpha} & \\ & m & & \end{array}$$

$$\begin{array}{c|ccc} & m-1 & & \\ \hline 0 & 1 & L_{\alpha}^{(1)}(m, 0; m-1, 0) = \frac{\alpha(1 - q^m)}{1 + \alpha} & \\ & m & & \end{array}$$

$$\begin{array}{c|ccc} & m+1 & & \\ \hline 1 & 0 & L_{\alpha}^{(1)}(m, 1; m+1, 0) = \frac{1 - \nu q^m}{1 + \alpha} & \\ & m & & \end{array}$$

$$\begin{array}{c|ccc} & m & & \\ \hline 1 & 1 & L_{\alpha}^{(1)}(m, 1; m, 1) = \frac{\alpha + \nu q^m}{1 + \alpha} & \\ & m & & \end{array}$$

Particle conservation: sum of inputs  $i_1 + j_1$  equals sum of outputs  $i_2 + j_2$ .

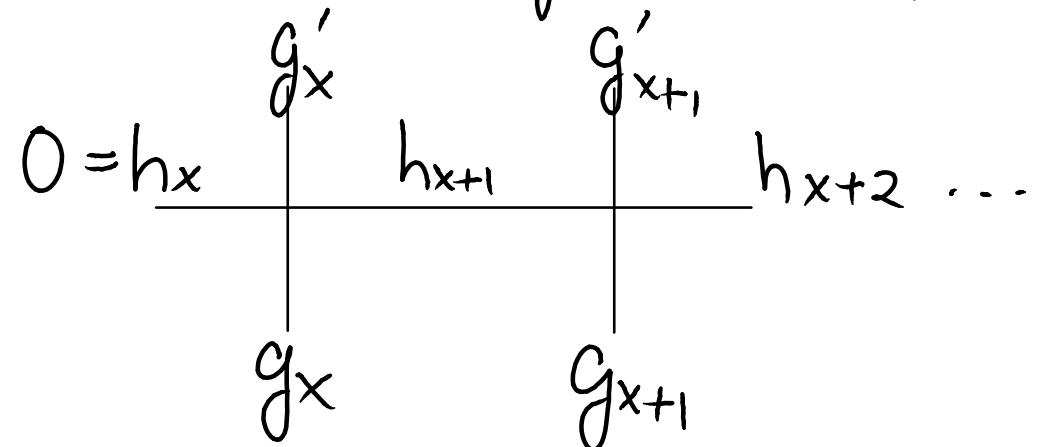
Stochasticity: Given  $i_1, j_1$ , sum over  $i_2, j_2$  equals 1; positive entries if:

1)  $q, \nu \in (0, 1)$ ,  $\alpha > 0$ ,

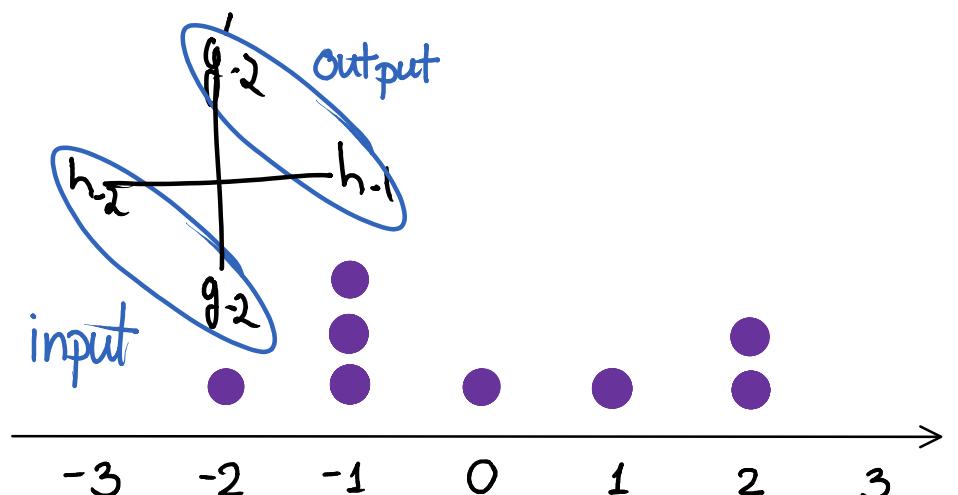
2)  $q \in (1, \infty)$ ,  $\nu = q^{-I}$  for  $I \in \mathbb{Z}_{\geq 1}$ ,  $\alpha \in (-\nu, 0)$ .

## Zero range process (stochastic transfer matrix)

ZRP: State  $\vec{g} = (g_i)_{i \in \mathbb{Z}}$ ,  $g_i \in \mathbb{Z}_{\geq 0}$ ,  $\exists x$  s.t.  $g_x > 0$ ,  $g_y = 0 \forall y < x$ .



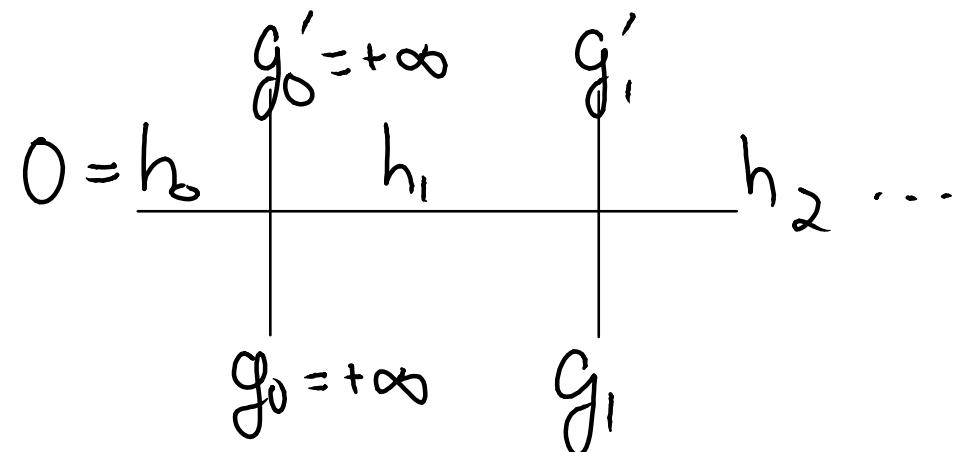
Seq'n (left->right) update via  $L_\alpha^{(1)}$  Markov chain so given  $g_x, h_x$  choose  $g'_x, h'_{x+1}$  with probability  $L_\alpha^{(1)}(g_x, h_x; g'_x, h'_{x+1})$ .  
(dynamics conserve sum of  $g$ 's, and  $h$ 's = 0 or 1)



Call  $B^{\alpha, g^\alpha}(\vec{g}, \vec{g}')$  transition probability / matrix and define its space reversal  $\tilde{B}^{\alpha, g^\alpha}(\vec{y}, \vec{y}')$  with state variables  $\vec{y}$ .

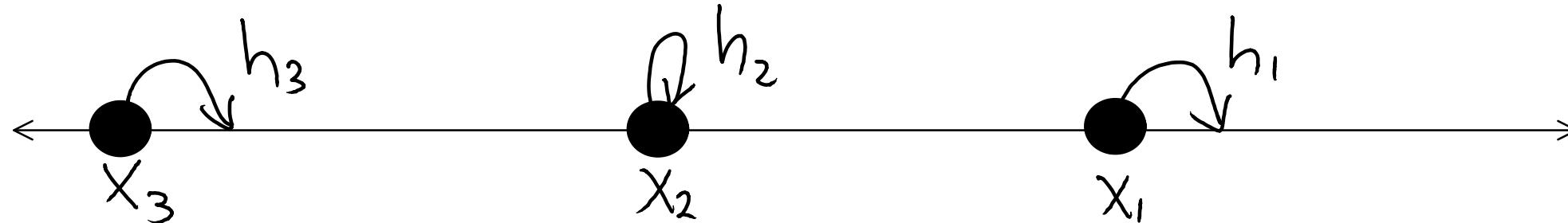
## Asymmetric exclusion process

AEP: State  $\vec{X} = (X_1 > X_2 > \dots)$ ,  $X_i \in \mathbb{Z}$ ,  $X_i = +\infty$ ,  $i \leq 0$  (need  $V^{\text{inf. dim}}$ )



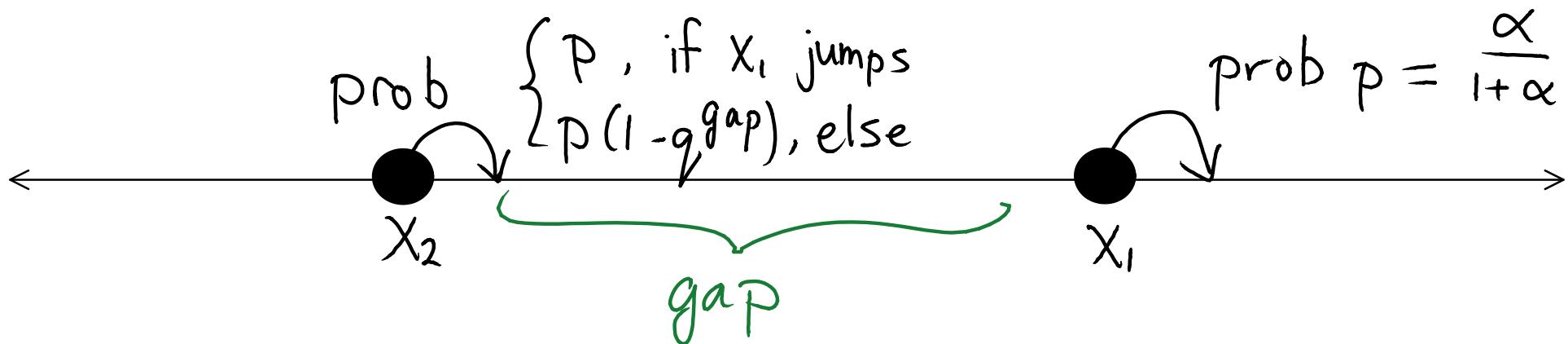
ZRP on gaps: Let  $g_i = X_i - X_{i+1} - 1$  and update  $\vec{g} \rightarrow \vec{g}'$  via ZRP. Set  $X'_i = X_i + h_i$ .

Call  $T^{\alpha, q^\alpha}(\vec{x}, \vec{x}')$  transition probability / matrix for the AEP.



## Bernoulli $q$ -TASEP

Take  $V = 0$ ,  $q \in (0,1)$ ,  $\alpha > 0$  then the AEP becomes

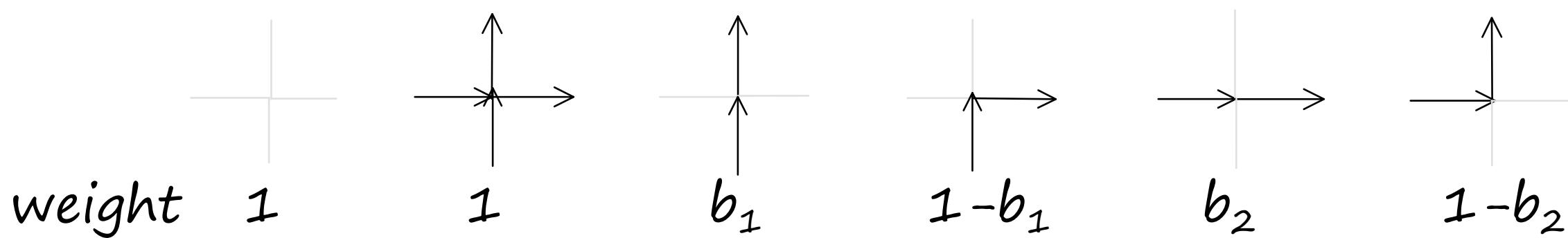


Taking  $p \rightarrow 0$ , jumps become seldom and speeding up by  $1/p$  we recover the continuous time  $q$ -TASEP [Borodin-C '11]

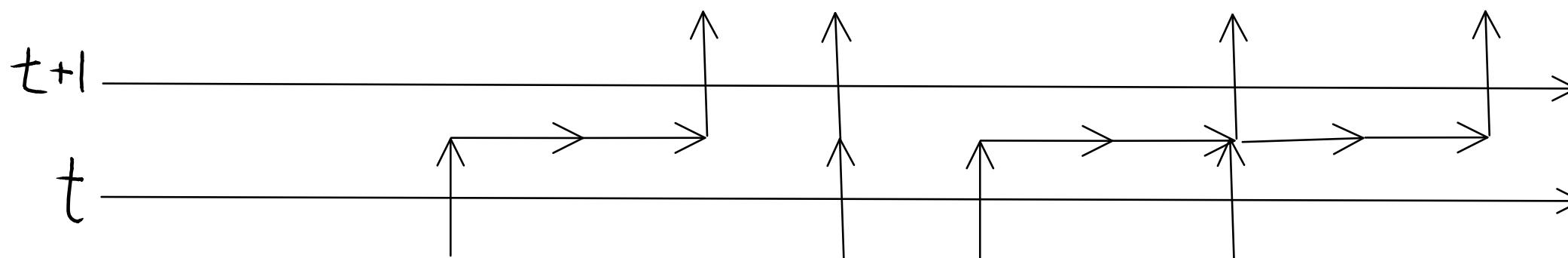


## Stochastic six vertex model

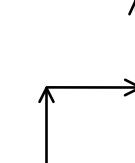
Take  $\nu = q^{-1}$  ( $I=1$ ),  $q \in (1, \infty)$ ,  $\alpha \in (-\nu, 0)$ . The six non-zero weights depend on  $q, \alpha$  and can be reparameterized via  $b_1, b_2 \in (0, 1)$  as

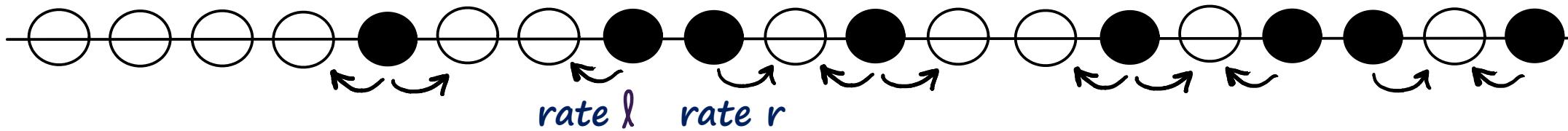


ZRP obeys exclusion rule [Gwa-Spohn '92], [Borodin-C-Gorin '14].



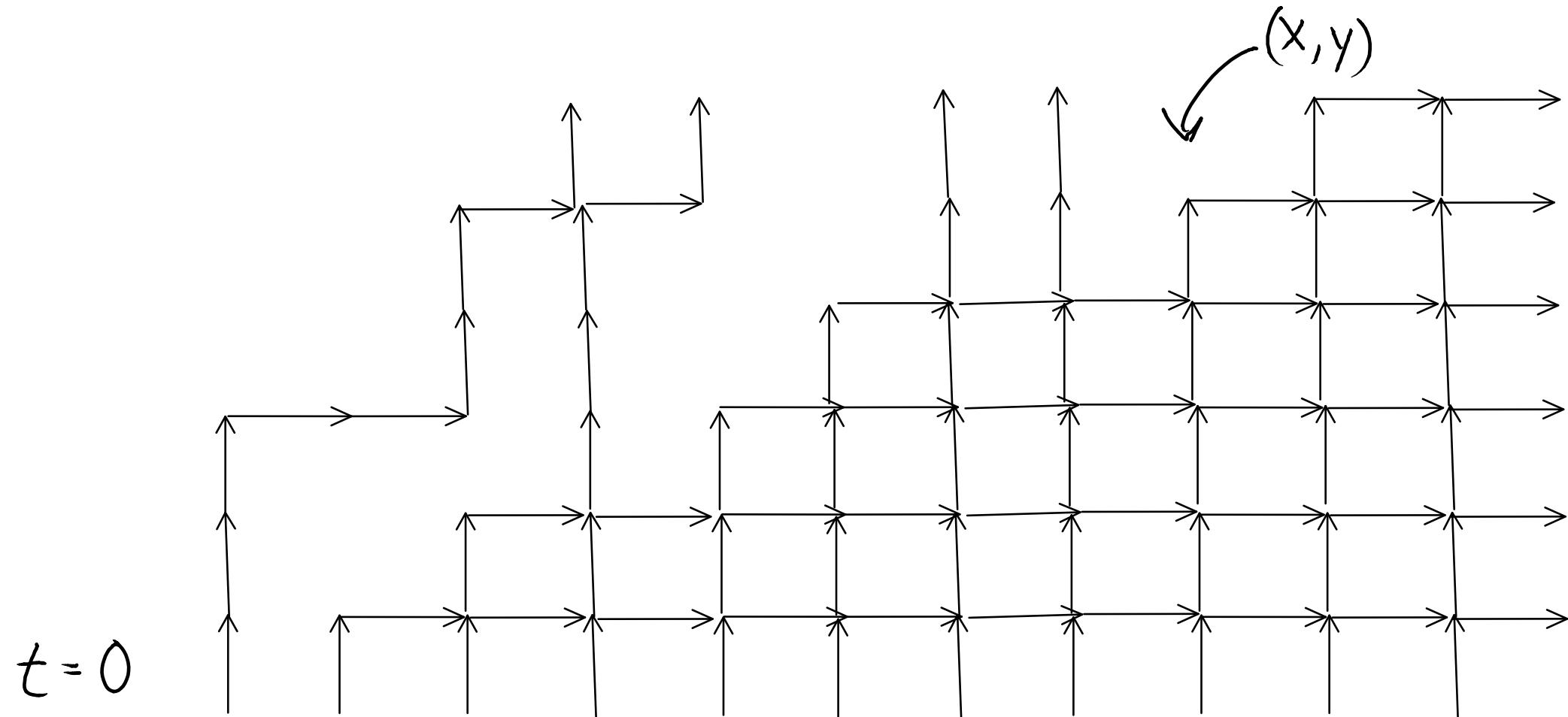
## ASEP limits

The ratio  $\frac{b_2}{b_1} = \nu$ . Fixing this and taking  $b_1, b_2 \downarrow 0$  ( $\alpha \searrow -\nu$ )  
Particles almost always follow a  trajectory. Subtracting this  
diagonal motion and speeding up time by  $1/b$  we arrive at ASEP  
with left jump rate  $\ell$  and right jump rate  $r$  having ratio  $\frac{r}{\ell} = \nu$ .



Thus we have **united  $q$ -TASEP and ASEP as processes.**

## Half domain wall boundary conditions (step initial data)



Start stochastic six-vertex with  $g_i(0) = 1_{i \geq 0}$  and define a height function:  $H(x, y) = \# \text{ lines left of } (x, y).$

## Asymptotics

Theorem [Borodin-C-Gorin '14]: For  $0 < b_2 < b_1 < 1$ ,  $\kappa := \frac{1-b_1}{1-b_2}$  we have

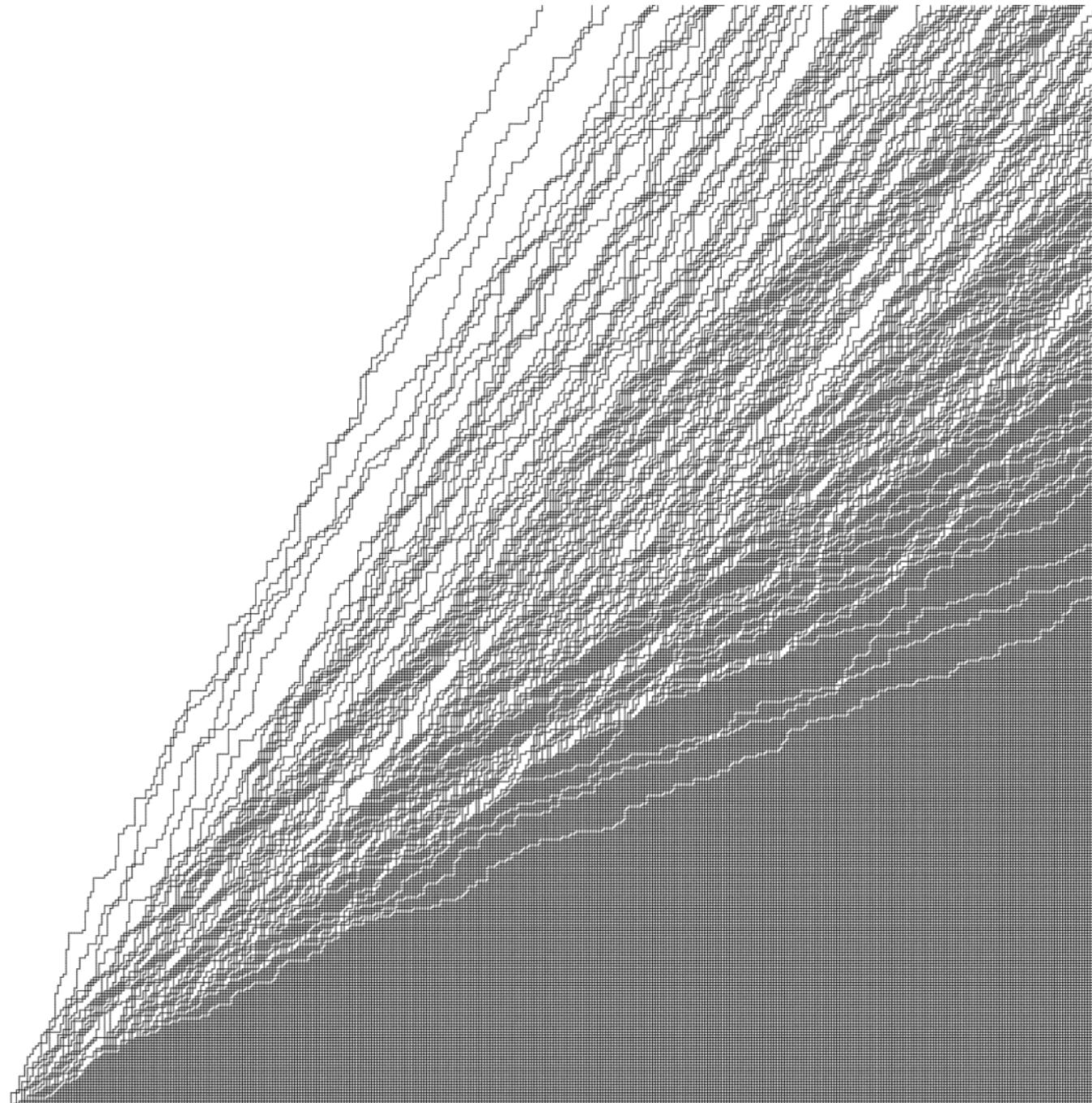
Law of large numbers:

$$\lim_{L \rightarrow \infty} \frac{H(Lx, Ly)}{L} = H(x, y) := \begin{cases} 0 & , \frac{x}{y} < \kappa \\ (\sqrt{y(1-b_1)} - \sqrt{x(1-b_2)})^2 & , \kappa < \frac{x}{y} < \frac{1}{\kappa} \\ x-y & , \frac{1}{\kappa} < \frac{x}{y} \end{cases}$$

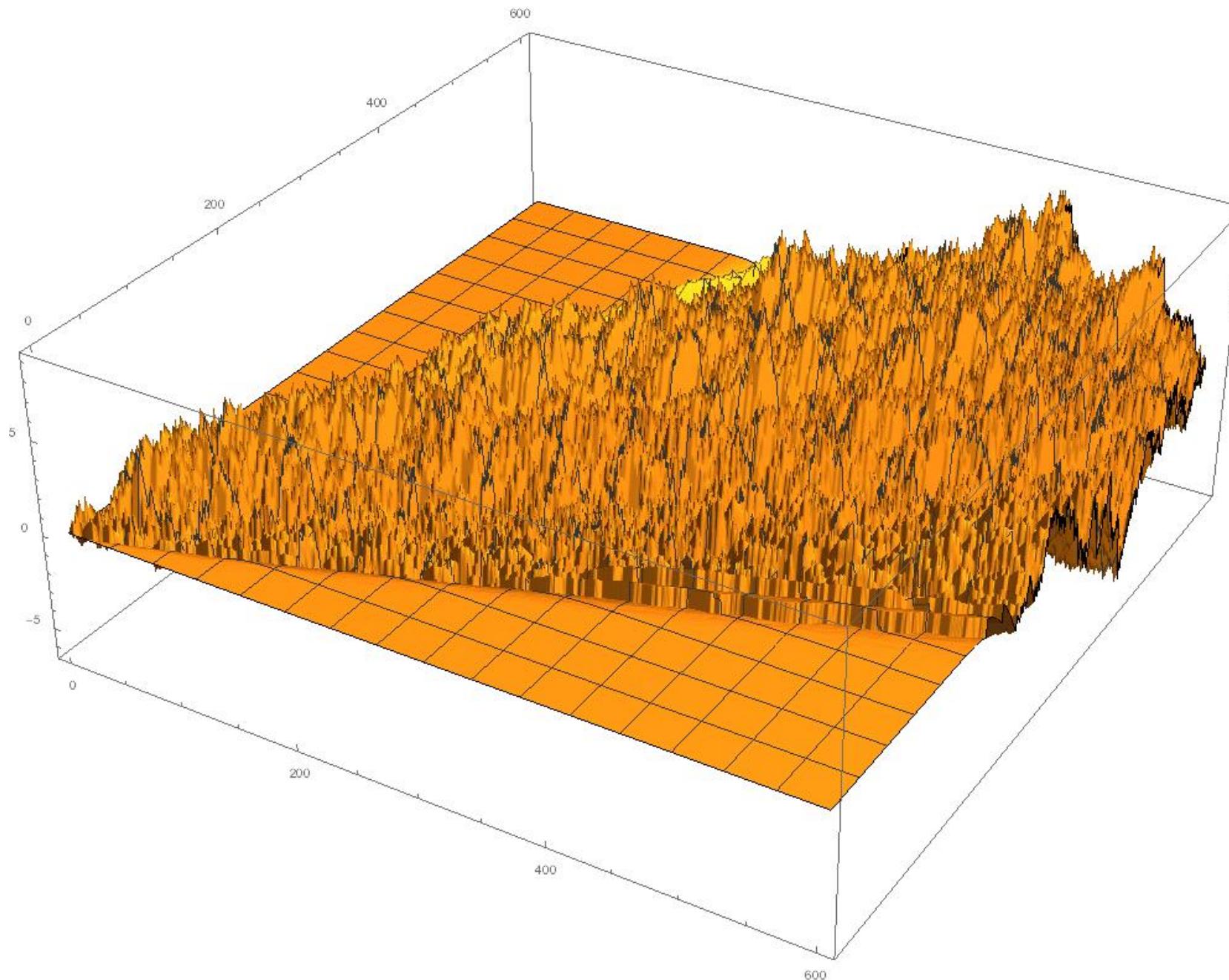
Central limit theorem: For  $\kappa < \frac{x}{y} < \frac{1}{\kappa}$ ,

$$\lim_{L \rightarrow \infty} \mathbb{P}\left(\frac{H(x, y)L - H(Lx, Ly)}{\sigma_{x, y} L^{1/3}} \leq s\right) = F_{GUE}(s)$$

## Asymptotics (simulations by Leonid Petrov)



# Asymptotics (simulations by Leonid Petrov)



## Bethe ansatz diagonalization

Consider the space-reverse ZRP with  $k$  particles ( $\sum y_i = k$ ) and label stated by  $(n_1 \geq n_2 \geq \dots \geq n_K) = \vec{n}$ . Define the left eigenfunction:

$$\Psi_{\vec{z}}^{\ell}(\vec{n}) = \sum_{\sigma \in S(k)} \prod_{a > b} \frac{z_{\sigma(a)} - q z_{\sigma(b)}}{z_{\sigma(a)} - z_{\sigma(b)}} \prod_{j=1}^k \left( \frac{1 - \nu z_{\sigma(j)}}{1 - z_{\sigma(j)}} \right)^{n_j}$$

indexed by  $z_1, \dots, z_k \in \mathbb{C} \setminus \{1, \nu\}$  and depending on  $q, \nu$  only.

Theorem [Borodin '14]: For  $z_i : \left| \frac{1-z_i}{1-\nu z_i} \cdot \frac{\alpha+\nu}{\alpha+1} \right| < 1, i=1, \dots, K$

$$(\tilde{B}^{\alpha, q\alpha} \Psi_{\vec{z}}^{\ell})(\vec{n}) = \prod_{i=1}^K \frac{1 + q\alpha z_i}{1 + \alpha z_i} \Psi_{\vec{z}}^{\ell}(\vec{n}).$$

Plancherel theory given in [Borodin-C-Petrov-Sasamoto '14] can be used to solve Kolmogorov forward and backward equation.

## Direct and inverse Fourier type transforms

Let

$$\mathcal{W}^k = \{ f : \{ n_1, \dots, n_k \mid n_j \in \mathbb{Z} \} \rightarrow \mathbb{C} \text{ of compact support} \}$$

$$\mathcal{C}^k = \mathbb{C} [ \left( \frac{1-vz_1}{1-z_1} \right)^{\pm 1}, \dots, \left( \frac{1-vz_k}{1-z_k} \right)^{\pm 1} ]^{S(k)} = \text{symmetric Laurent poly's in } \left( \frac{1-vz_j}{1-z_j} \right), 1 \leq j \leq k.$$

Direct transform:  $\mathcal{F} : \mathcal{W}^k \rightarrow \mathcal{C}^k$

$$\mathcal{F} : f \mapsto \sum_{n_1, \dots, n_k} f(\vec{n}) \cdot \Psi_{\vec{z}}^r(\vec{n}) =: \langle f, \Psi_{\vec{z}}^r \rangle_{\mathcal{W}}$$

Inverse transform:  $\mathcal{G} : \mathcal{C}^k \rightarrow \mathcal{W}^k$

$$\mathcal{G} : G \mapsto (q-1)^k q^{-\frac{k(k-1)}{2}} \frac{1}{(2\pi i)^k k!} \int_{|w_j|=R \in (1, v^{-1})} \cdots \int_{j=1}^k \det \left[ \frac{1}{qw_i - w_j} \right]_{i,j=1}^k \prod_{j=1}^k \frac{w_j}{(1-w_j)(1-vw_j)} \Psi_{\vec{w}}^l(\vec{n}) G(\vec{w}) d\vec{w}$$

$$=: \langle \Psi_{\vec{w}}^l(\vec{n}), G \rangle_{\mathcal{C}}$$

## Plancherel isomorphism theorem

Theorem [Borodin-C-Petrov-Sasamoto '14] On spaces  $\mathcal{W}^k$  and  $\mathcal{C}^k$ , operators  $\mathcal{F}$  and  $\mathcal{G}$  are mutual inverses of each other.

Isometry:

$$\langle f, g \rangle_{\mathcal{W}} = \langle \mathcal{F}f, \mathcal{F}g \rangle_{\mathcal{C}} \quad \text{for } f, g \in \mathcal{W}^k$$

$$\langle F, G \rangle_{\mathcal{C}} = \langle \mathcal{G}F, \mathcal{G}G \rangle_{\mathcal{W}} \quad \text{for } F, G \in \mathcal{C}^k$$

Biorthogonality:

$$\langle \psi_{\vec{m}}^l(\vec{m}), \psi_{\vec{n}}^r(\vec{n}) \rangle_{\mathcal{C}} = \delta_{\vec{m}, \vec{n}}$$

in a certain weak sense  $\langle \psi_{\vec{z}}^l(\cdot), \psi_{\vec{w}}^r(\cdot) \rangle_{\mathcal{W}} = \prod_{a \neq b} \frac{z_a - q z_b}{z_a - z_b} \prod_{j=1}^k (1 - z_j)(1 - v z_j) \det \left[ \delta(z_i - w_j) \right]_{i,j=1}^k$

Proof of  $\mathcal{G}\mathcal{F} = \text{Id}$  uses residue calculus in nested contour version of  $\mathcal{G}$ , while proof of  $\mathcal{F}\mathcal{G} = \text{Id}$  uses existence of simultaneously diagonalized family of matrices

## ASEP/XXZ degeneration of the Plancherel theorem

Specializing  $\nu = q^{-1}$  (require some care since now  $\nu > 1$ ) yields **ASEP eigenfunctions**:

- $\mathcal{I}\mathcal{F} = \text{Id}$  becomes equivalent to the time zero version of

[Tracy-Widom '08]  $k$ -particle **ASEP transition probability result**

$$P_{\vec{\gamma}}(t, \vec{x}) = \sum_{\sigma \in S(k)} \oint_{\Gamma} \dots \oint_{\Gamma} A_{\sigma}(\zeta) \prod_{j=1}^k \zeta_{\sigma(j)}^{x_j - y_{\sigma(j)} - 1} e^{(p\zeta_j^{-1} + q\zeta_j - 1)t} d\zeta_j, \quad A_{\sigma}(\zeta) = \prod_{\substack{\{\alpha, \beta\} \\ \text{inversions} \\ \text{of } \sigma}} \frac{p + q\zeta_{\alpha} \zeta_{\beta} - \zeta_{\alpha}}{p + q\zeta_{\beta} \zeta_{\alpha} - \zeta_{\beta}}$$

- $\mathcal{F}\mathcal{I}\mathcal{G} = \mathcal{G}$  applied to a certain  $\mathcal{G}$  yields TW 'magical-identity'.

XXZ in  $k$ -magnon sector is similarity transform of ASEP, so we

recover results of [Babbitt-Gutkin '90] (the proof of which seems to be lost in the literature).

Further limit to XXX in  $k$ -magnon sector [Babbitt-Thomas '77]

## AEP - ZRP Markov duality

Define a duality functional  $H(\vec{x}, \vec{y}) := \prod_{i \in \mathbb{Z}} q^{(x_i + i)y_i}$  ( $= 0$  if  $y_i > 0$  for any  $i \leq 0$ )

Theorem [C-Petrov '15]:  $T^{\alpha, q\alpha} H = H(\tilde{B}^{\alpha, q\alpha})^T$

Corollary:  $\mathbb{E}[H(\vec{x}(t), \vec{y})] = (\tilde{B}^{\alpha, q\alpha})^t \mathbb{E}[H(\vec{x}(0), \vec{y})]$

Corollary: For the AEP with step initial data  $\{X_n(0) = -n\}_{n \geq 1}$

$$\left[ \mathbb{E}\left[ q^{(x_{n_1}(t)+n_1) + \dots + (x_{n_k}(t)+n_k)} \right] \right] = \frac{(-1)^k q^{\frac{k(k-1)}{2}}}{(2\pi i)^k} \oint \dots \oint_{A < B} \frac{z_A - z_B}{z_A - q z_B} \prod_{j=1}^k \left( \frac{1 - \nu z_j}{1 - z_j} \right)^{n_j} \left( \frac{1 + q\alpha z_j}{1 + \alpha z_j} \right)^t \frac{dz_j}{z_j}$$

$(n_1 \geq n_2 \geq \dots \geq n_k)$

$*_0 (z_1 \dots \overset{z_k}{\circlearrowleft} z_{k-1} \dots \rightarrow z_1) \cdot \nu^{-1}$

This is the starting point for distributional formulas and asymptotics.

## $J>1$ via fusion

Define the higher horizontal spin ZRP transition operator as

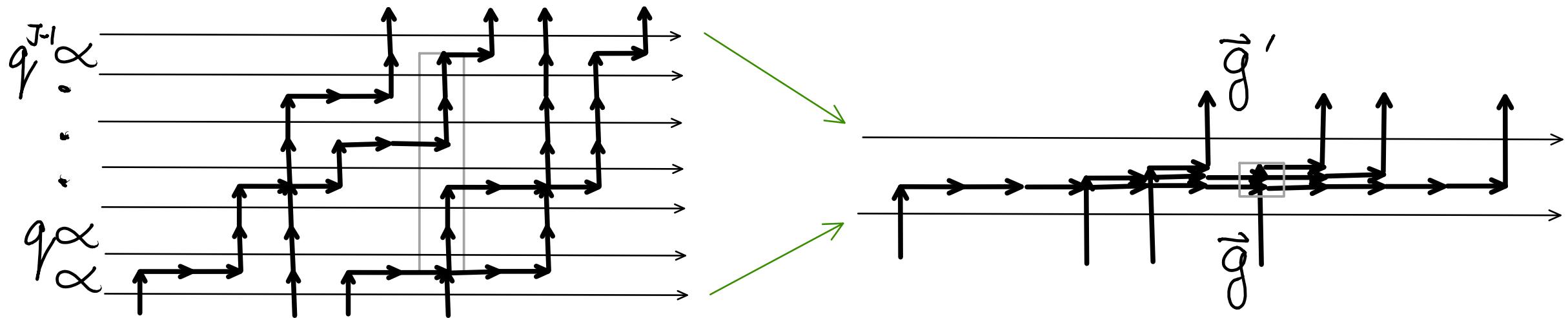
$$B^{\alpha, q^J \alpha} := B^{\alpha, q\alpha} B^{q\alpha, q^2 \alpha} \dots B^{q^{J-1} \alpha, q^J \alpha}.$$

Clearly this is still stochastic (if each  $B$  was) and it is diagonalized via the same eigenfunctions with eigenvalue  $\prod_{j=1}^k \frac{1+q^j \alpha z_j}{1+\alpha z_j}$ .

Question: Can this be realized via a sequential update Markov chain using some  $L_\alpha^{(J)} : V^I \otimes H^J \rightarrow V^I \otimes H^J$ ?

Answer: Yes, due to [Kirillov-Reshetikhin '87] **fusion** procedure. This simplifies on the line and we provide a probabilistic proof.

## $J > 1$ via fusion



- The horizontal Markov chain updating column by column preserves 'q-exchangable' measures.
- Along with Markov function theory [Pitman-Rogers '80], this implies that the projection is Markov in its own filtration.
- It also provides a recursion for the higher J L-matrices.

## Explicit formula for higher spin L-matrix

Based on [Mangazeev '14] we solve the recursion explicitly ( $\beta := \alpha q^{\frac{j}{2}}$ )

$$L_{\alpha}^{(j)}(i_1, j_1; i_2, j_2) = \mathbb{1}_{i_1+j_1=i_2+j_2} q^{\frac{2j_1-j_1^2}{4} - \frac{2j_2-j_2^2}{4} + \frac{i_1^2+i_2^2}{2} + \frac{i_2(j_2-1)+i_1j_1}{2}}$$

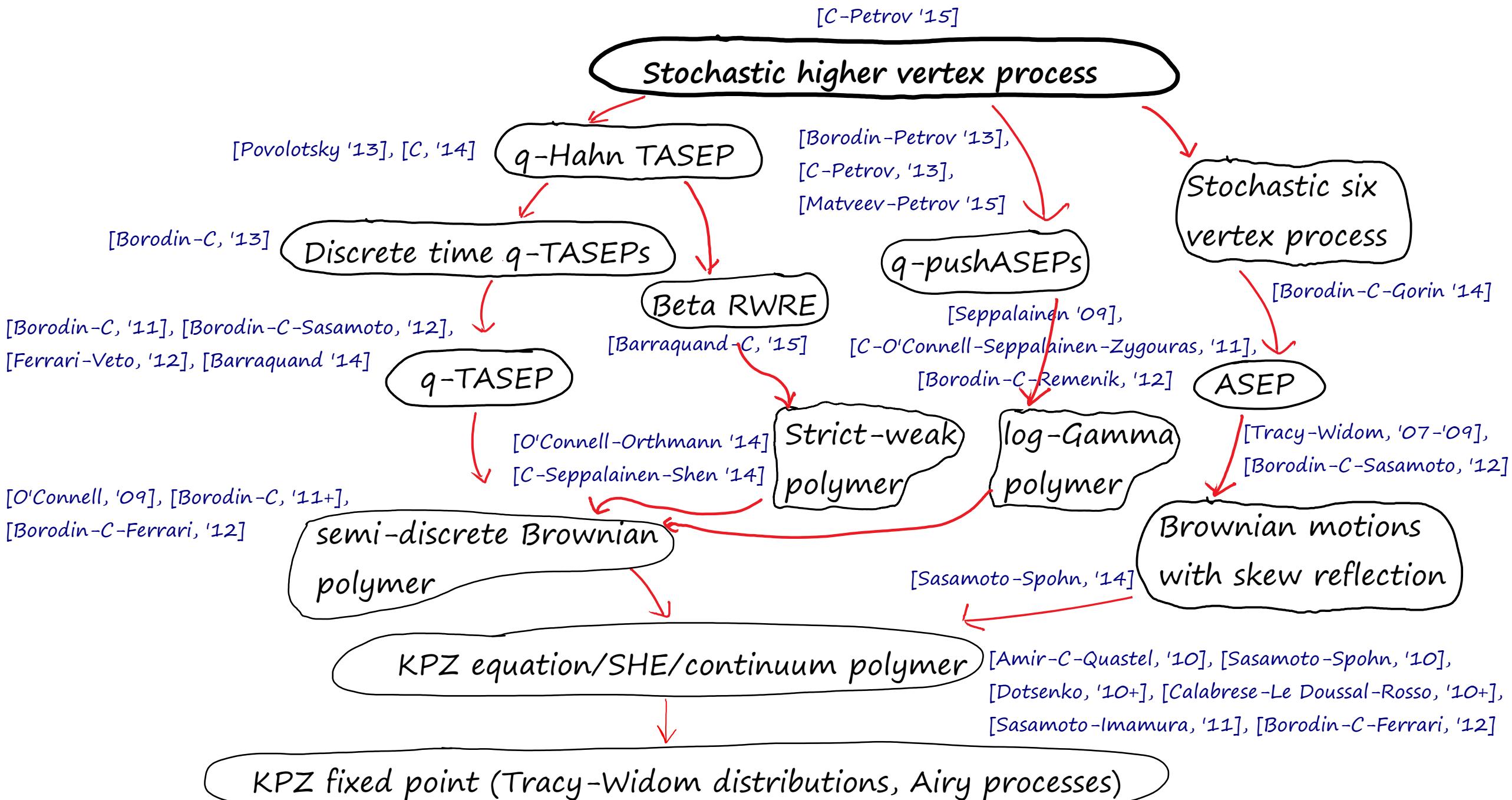
$$\frac{\sqrt{j_1-j_2} \alpha^{j_2-j_1+i_2} (-\alpha v^{-1}; q)_j}{(q; q)_{i_2} (-\alpha; q)_{i_2+j_2}} \frac{(q; q)_{i_2} (-\alpha; q)_{i_2+j_2} (\beta \alpha^{-1} q^{1-j_1}; q)_{j_1-j_2}}{(q; q)_{i_2} (-\alpha; q)_{i_2+j_2} (\beta \alpha^{-1} q^{1-i_2-j_2}; q)_{j_1-j_2}}$$

terminating basic hypergeometric series

$$4 \bar{\phi}_3 \left( \begin{matrix} q^{-i_2}; q^{-i_1}, -\beta, -q\sqrt{\alpha^{-1}} \\ v, q^{1+j_2-i_1}, \beta \alpha^{-1} q^{1-i_2-j_2} \end{matrix} \mid q, q \right).$$

Various degenerations (and analytic continuations) are possible and many remain to be investigated.

# Degenerations to known integrable stochastic systems in KPZ class



## Summary

- Found **stochastic L-matrix** and constructed **ZRP/AEP** from it.
- **Diagonalized** via complete Bethe ansatz basis (one the line).
- **Markov duality** enabled computation of **moment formulas**.
- Provided explicit formula for 4-parameter family of processes encompassing **all known integrable KPZ class models**.
- This method generalizes / rigorizes the polymer replica trick and removes much of the ad hoc nature.
- Many directions: asymptotics, new degenerations, other initial data, product matrix ansatz, higher rank groups, boundary conditions, connections to Macdonald-like processes...