

# Hard rods, Poisson line process and Levy Brownian function

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## Hard rod space

$\mathbf{x} = (q, v, r)$  is a *rod*  $(q, q+r)$  with speed  $v$  and length  $r$ .



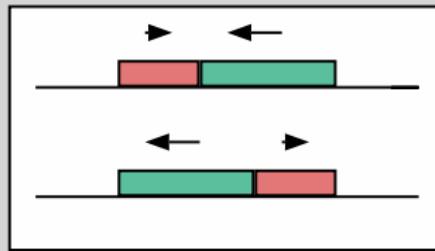
$\mathfrak{Y} :=$  set of *hard rod* configurations  $\mathbb{Y} \subset \mathbb{R}^3$  such that

- 1) No rod intersection:  $(q, q+r) \cap (q', q'+r') = \emptyset$ ;  $(q, v, r), (q', v', r') \in \mathbb{Y}$
- 2) Space locally finite:  $\#\{(q, v, r) \in \mathbb{Y} : a \leq q \leq b\} < \infty$ .

## Hard rod evolution

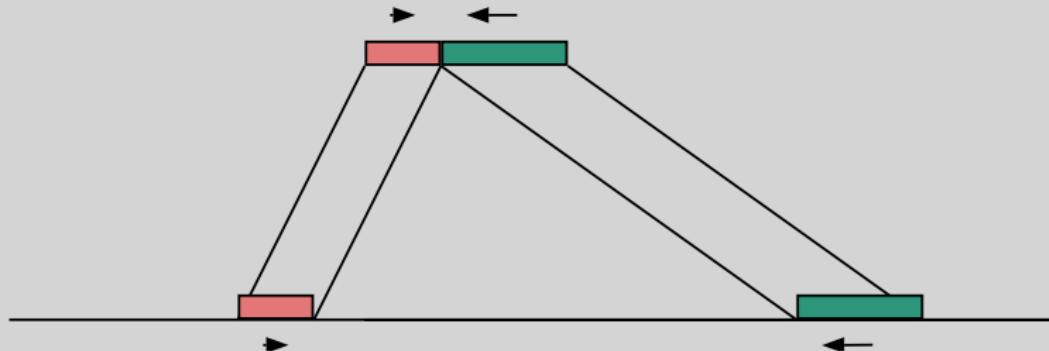
rod  $(q, v, r)$  travels at speed  $v$  in absence of other rods.

Collision rule: two rods sharing a boundary point with colliding speeds **swap positions**, keeping their original speeds



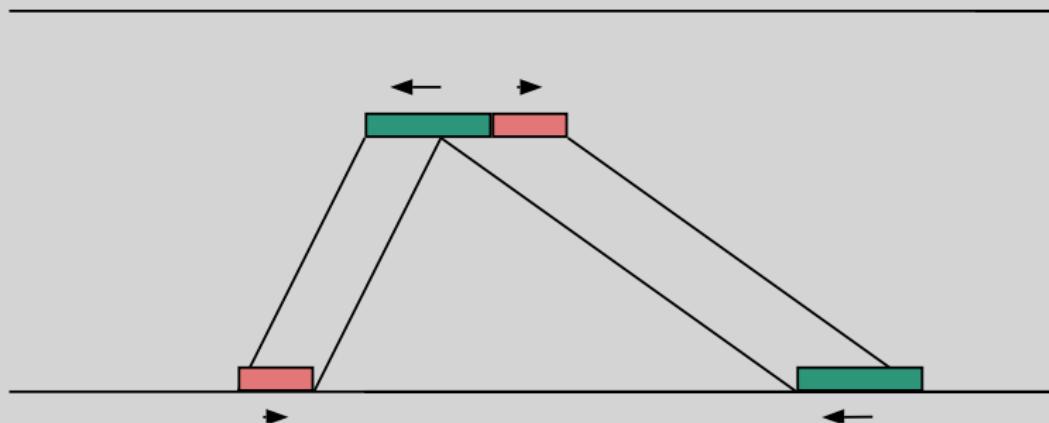
## Hard rod evolution operator

$U_t \mathbf{Y} :=$  configuration of hard rods at time  $t$ .



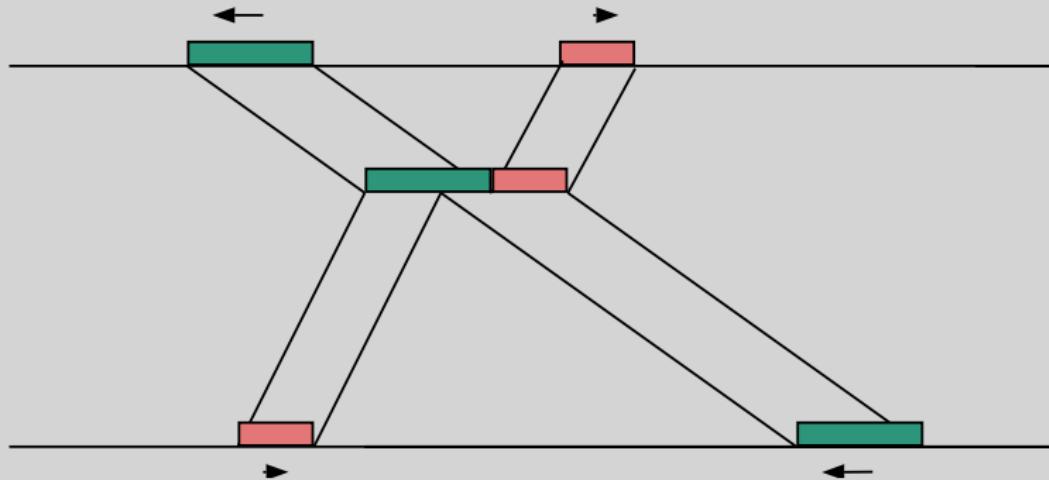
Hard rod evolution operator

$U_t \mathbf{Y} :=$  configuration of hard rods at time  $t$ .



Hard rod evolution operator

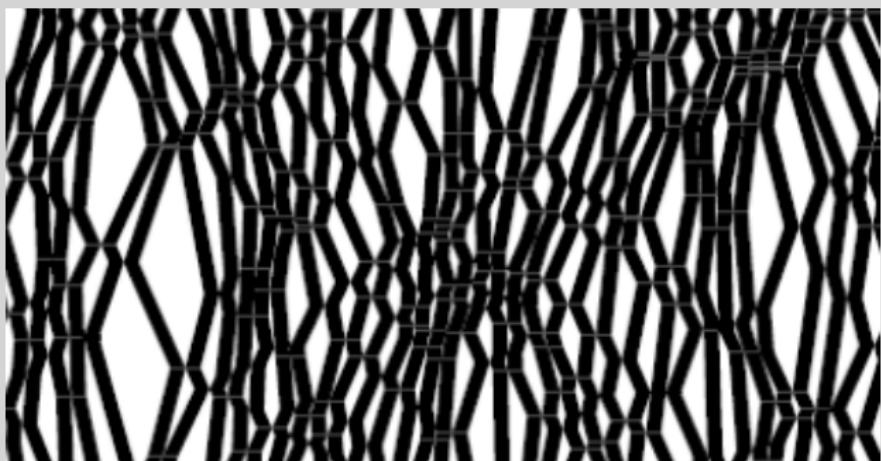
$U_t Y :=$  configuration of hard rods at time  $t$ .



Hard rod evolution operator

$U_t Y :=$  configuration of hard rods at time  $t$ .

Figure: Bouchoule-Dubail 2021.



Trajectories of hard rods

## Hydrodynamics

### Empirical lenght measure

Family of random hard rod configurations  $\mathbb{Y}^\varepsilon$  (inter-rod distances  $\approx \varepsilon$ )

$$K_0^\varepsilon \varphi := \varepsilon \sum_{(q,v,r) \in \mathbb{Y}^\varepsilon} r \varphi(q, v, r), \quad \varphi \text{ test function}$$

### Macroscopic length measure

Measure  $G_o \varphi := \iiint \varphi(q, v, r) r g_o(q, v, r) dq dv dr.$

Density  $g_o$  satisfying  $\sup_q \int \int (r^2 + v^2) g_o(q, v, r) dv dr < \infty$

## Generalized Hydrodynamic theorem. Density fields.

Boldrighini, Dobrushin, Sukhov 1982

Let  $K_t^\varepsilon :=$  empirical length measure of  $U_t Y^\varepsilon$ . Then

If       $\lim_{\varepsilon \rightarrow 0} K_0^\varepsilon = G_o$ ,      weakly in probability,

then       $\lim_{\varepsilon \rightarrow 0} K_t^\varepsilon = G_t$ ,      weakly in probability,  $t \in \mathbb{R}$ ,

where  $G_t$  has density  $g(q, v, r; t)$ , unique solution of Cauchy problem:

$$\partial_t g(q, v, r; t) + \partial_q (g(q, v, r; t) v_{g_o}^{\text{eff}}(q, v; t)) = 0, \quad v \in \mathbb{R}$$

$$v_{g_o}^{\text{eff}}(q, v; t) = v + \frac{\iint \tilde{r} (v - \tilde{v}) g(q, \tilde{v}, \tilde{r}; t) d\tilde{v} d\tilde{r}}{1 - \iint \tilde{r} g(q, \tilde{v}, \tilde{r}; t) d\tilde{v} d\tilde{r}}$$

$$g(q, v, r; 0) = g_o(q, v, r)$$

## Hydrodynamic theorem. Tagged rod (quasi particle).

$u_{Y,v;t}(q) :=$  position at time  $t$  of a tagged rod initially at  $(q, v, 0)$

Theorem Under the previous conditions,

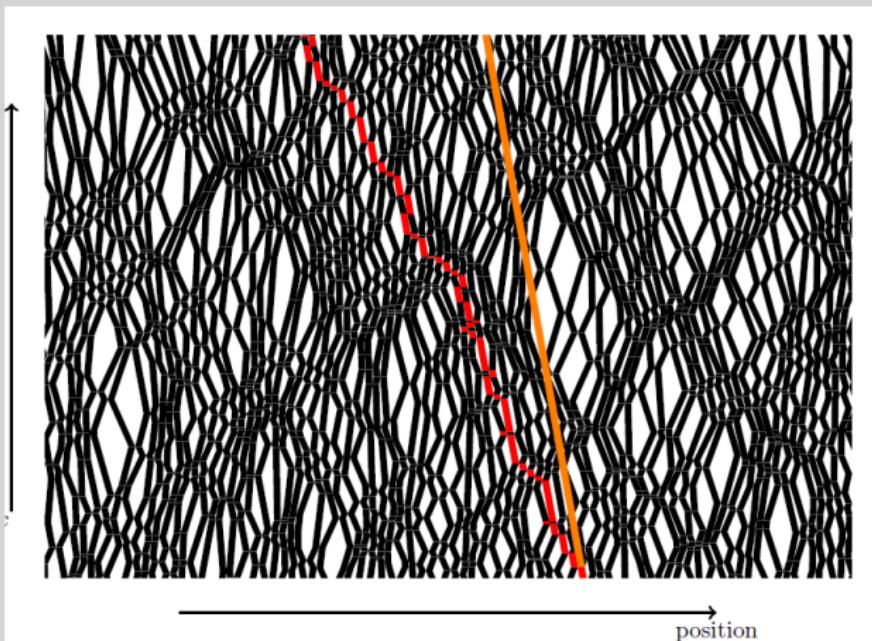
$$\lim_{\varepsilon} \varepsilon u_{Y^\varepsilon,v;t}(q) = u_{g_o,v;t}(q), \text{ in probability,}$$

where  $u_{g_o,v;t}(q)$  is the solution of

$$\begin{aligned}\partial_t u_{g_o,v;t}(q) &= v_{g_o}^{\text{eff}}(u_{g_o,v;t}(q), v; t) \\ u_{g_o,v,0}(q) &= q\end{aligned}$$

A tagged rod with bare speed  $v$  moves locally at speed  $v^{\text{eff}}(\cdot, v; t)$ .

Figure: Bouchoule-Dubail 2021.



Tagged rod trajectory and its would be trajectory if isolated.

Collision rate theorem Fix  $q$  and  $v$ .

$$\begin{aligned} & v_g^{\text{eff}}(q, v; t) \\ &= v + \iint g(q, \tilde{v}, \tilde{r}; t) \Phi(v, \tilde{v}, \tilde{r}) |v_g^{\text{eff}}(q, v; t) - v_g^{\text{eff}}(q, \tilde{v}; t)| d\tilde{v} d\tilde{r} \end{aligned}$$

Collision rule:

$$\Phi(v, \tilde{v}, \tilde{r}) = \tilde{r} \operatorname{sign}(v - \tilde{v})$$

Compare with KdV: Girotti, Grava, Jenkins, McLaughlin 2021 get

$$\Phi(v, \tilde{v}) = \log \left| \frac{\sqrt{v} - \sqrt{\tilde{v}}}{\sqrt{v} + \sqrt{\tilde{v}}} \right|.$$

## Incomplete background

### Hard rods:

Aizenmann Goldstein Lebowitz 1975

Aizemann Lebowitz Marro 1978, Elastic collision + “pulses”

Boldrighini, Dobrushin, Sukhov 1982, Hydrodynamics  $r \equiv d$  constant

Hard rod section on Spohn 1991

Doyon Yoshimura Caux 2017, Simulation hard rod GHD

### Generalized Hydrodynamics (GHD):

Cao Bulshadani Spohn 2020, collision rate assumption in Toda chain

Spohn 2020, The collision rate ansatz for the classical Toda lattice

Doyon 2020 Lecture notes on GHD

### Box Ball System :

Ferrari Nguyen Rolla Wang 2020,  $v^{\text{eff}}$  computation for ergodic BBS.

Croydon Sasada 2020, GHD of BBS with finite soliton sizes.

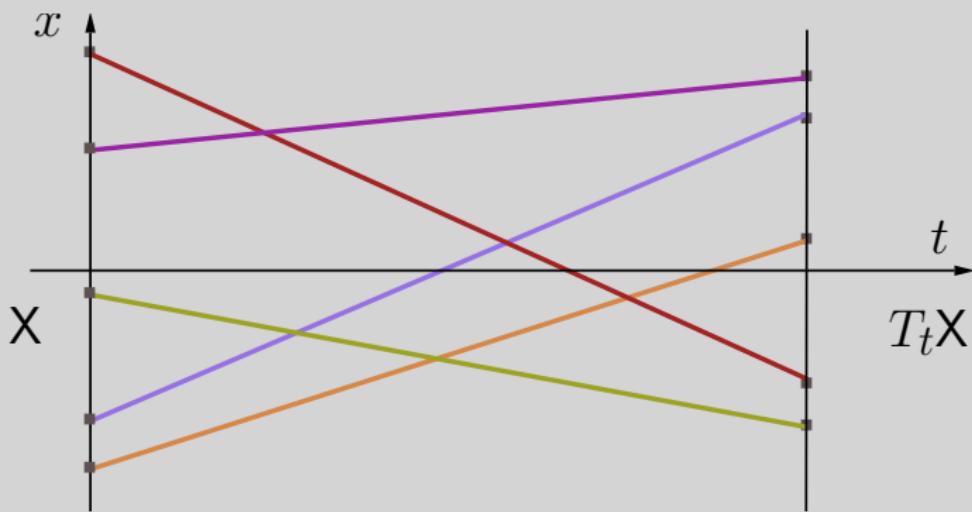
Main tool: Free gas

Harris 1965, Spitzer 1968, 1969 .

$\mathfrak{X} :=$  space of space locally finite particle configurations  $X$ .

$$T_t X := \{(q + vt, v, r) : (q, v, r) \in X\}, \quad X \in \mathfrak{X}.$$

$T_t$  bijection with inverse  $T_{-t}$ . Ballistic particles ignoring each other.



## Free gas conserves Poisson

If  $X$  is a PP with intensity measure  $\mu$ , then  $T_t X$  is a PP with  $\mu T_{-t}$ ,  
 $\mathbb{P}$  is  $T_t$ -invariant if  $X \sim \mathbb{P}$  implies  $T_t X \sim \mathbb{P}$ .

## Mixing and $T_t$ -invariance implies Poisson

Let  $\mathbb{P}$  absolutely continuous with intensity  $f$ , shift invariant, mixing and  $T_t$ -invariant, then  $\mathbb{P}$  is a Poisson process with intensity  $f$ .

Proof:  $n$ -point correlations at time 0:

$$\rho_n(x_1, \dots, x_n) = \rho_n(S_{v_1 t} x_1, \dots, S_{v_n t} x_n) \xrightarrow[t \rightarrow \infty]{} \rho_1(x_1) \cdots \rho_1(x_n)$$

because of  $T_t$ -invariance and mixing. □

Related results: Stone 1968 and Dobrushin 1956.

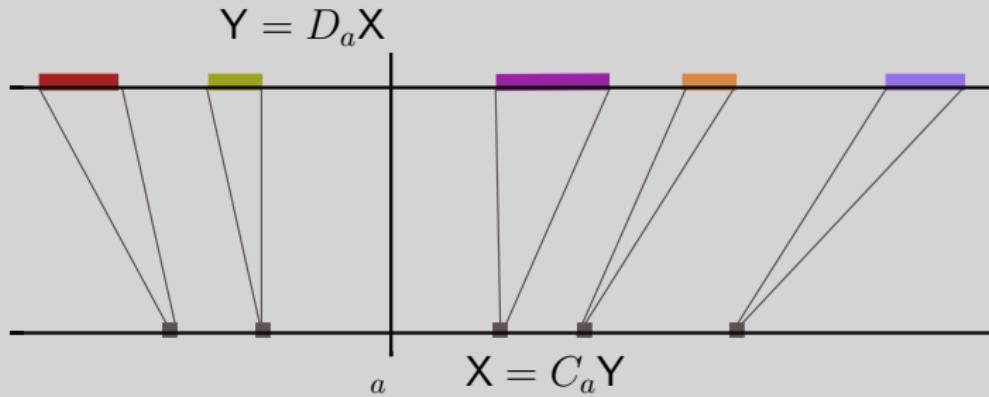
Shift:  $S_a(q, v, r) := (q - a, v, r)$ .

## Dilation and contraction

$\mathfrak{Y}_a :=$  Hard rod configurations with no rod containing  $a \in \mathbb{R}$

Dilation:  $D_a X := \{(q + m_a^q(X), v, r) : (q, v, r) \in X\} \in \mathfrak{Y}_a$ ,

Contraction:  $C_a Y := \{(q - m_a^q(Y), v, r) : (q, v, r) \in Y\} \in \mathfrak{X}$ .



$m_a^b(X) :=$  total length of rods in the space interval  $[a, b]$  (with sign).

## Flows

Right  $J_{q,v;t}^- X := \{(\tilde{q}, \tilde{v}, r) \in X : \tilde{q} < q \text{ and } \tilde{q} + \tilde{v}t > q + vt\}$

Left  $J_{q,v;t}^+ X := \{(\tilde{q}, \tilde{v}, r) \in X : \tilde{q} > q \text{ and } \tilde{q} + \tilde{v}t < q + vt\}$

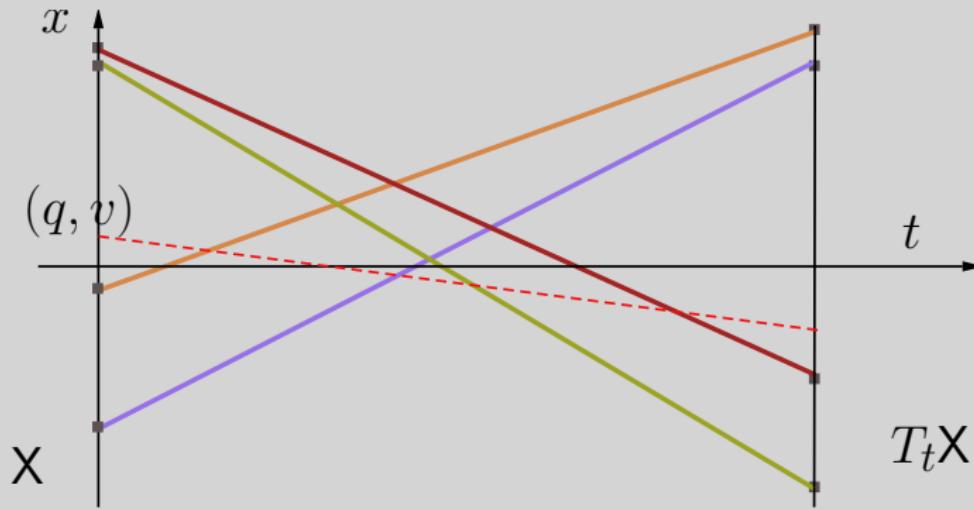
$X$  particles intersecting the trajectory  $\{q + vs : 0 < s < t\}$  from right to left and from left to right, respectively.

Mass flows:

$$\begin{cases} j_X^+(q, v; t) := m(J_{q,v;t}^+ X), \\ j_X^-(q, v; t) := m(J_{q,v;t}^- X), \end{cases}$$

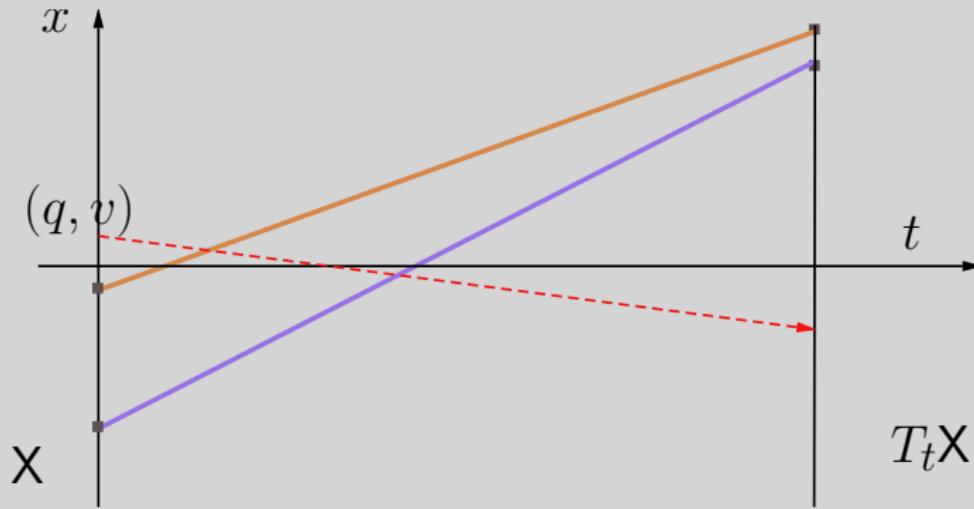
Signed mass flows:  $j_X(q, v; t) := j_X^+(q, v; t) - j_X^-(q, v; t)$

# Total Flow



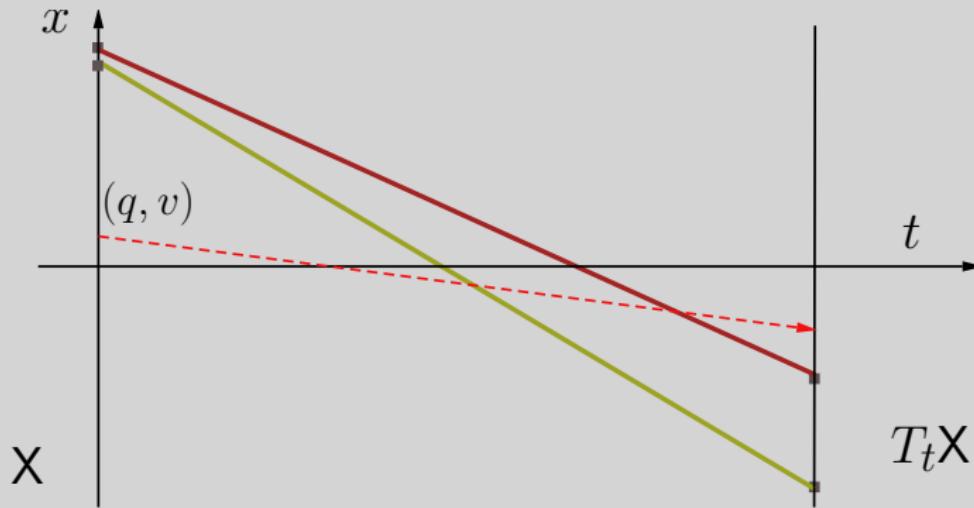
Set of particles in  $X$  intersecting  $(q, v)$  at times in  $[0, t]$

## Right Flow



$J_{q,v;t}^- X :=$  particles in  $X$  intersecting  $(q, v)$  at times in  $[0, t]$  from the right.

## Left Flow



$J_{q,v;t}^+ X :=$  particles in  $X$  intersecting  $(q, v)$  at times in  $[0, t]$  from the left.

## Hard rod dynamics

(1) As seen from tagged rod  $o := (0, 0, 0)$ :

$$\hat{U}_t \mathbf{Y} := D_0 T_t C_0 \mathbf{Y}, \quad \mathbf{Y} \in \mathfrak{Y}_0.$$

(2) As seen from the origin:

$$U_t \mathbf{Y} := S_{-o_t(\mathbf{Y})} \hat{U}_t \mathbf{Y}, \quad \mathbf{Y} \in \mathfrak{Y}_0,$$

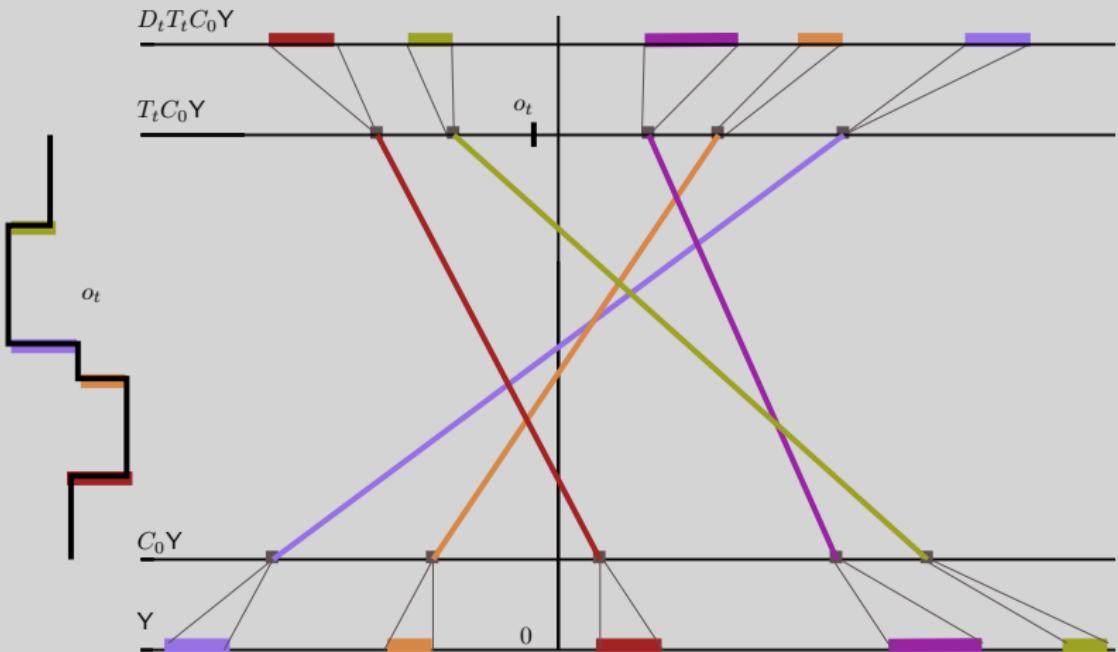
$$o_t(\mathbf{Y}) := m(J_{o;t}^+ C_0 \mathbf{Y}) - m(J_{o;t}^- C_0 \mathbf{Y}),$$

position at time  $t$  of  $o$  added to  $\mathbf{Y}$  at time 0.

(3) Let  $(q, v, r) \in \mathbf{Y}$  with  $q < 0 < q + r$ . Since  $S_q \mathbf{Y} \in \mathfrak{Y}_0$ , we define

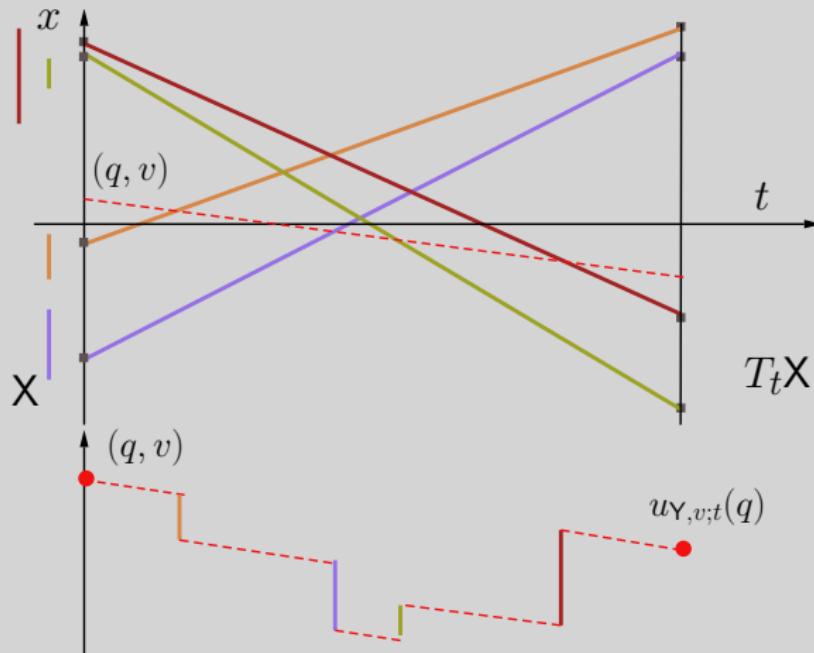
$$U_t \mathbf{Y} := S_{-q} U_t S_q \mathbf{Y}, \quad \mathbf{Y} \in \mathfrak{Y} \setminus \mathfrak{Y}_0.$$

## Hard rod dynamics



## Tagged rod motion – quasi particle

$u_{Y,v;t}(q) :=$  position of Y particle  $(q, v, 0)$  at time  $t$ .

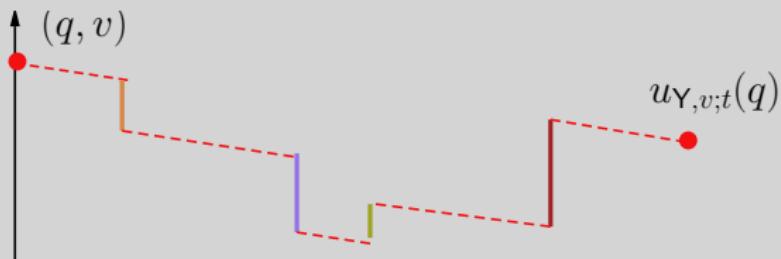


## Tagged rod motion – quasi particle

Hard rod configuration  $\mathbf{Y} \in \mathfrak{Y}_q$

$u_{\mathbf{Y},v;t}(q) :=$  position of particle  $(q, v, 0)$  at time  $t$ :

$$u_{\mathbf{Y},v;t}(q) := q + vt + j_{\mathbf{Y}}(q, v; t).$$



Recall mass flow:  $j_{\mathbf{Y}}(q, v; t) := m(J_{q,v;t}^+ C_0 \mathbf{Y}) - m(J_{q,v;t}^- C_0 \mathbf{Y})$ .

## Invariant measures for hard rod dynamics

$\mathbb{P}$  on  $\mathfrak{Y}$  is  $U_t$ -invariant if  $Y \sim \mathbb{P}$ , then  $U_t Y \sim \mathbb{P}$

Spacial mixing and time invariance imply Poisson

**Theorem.** *Let  $\mathbb{P}$  on  $\mathfrak{Y}$  be shift invariant and  $U_t$ -invariant.*

*Let  $Y \sim \text{Palm}(\mathbb{P})$  and assume that the law of  $C_0 Y$  on  $\mathfrak{X}$  is mixing.*

*Then  $C_0 Y$  is a Poisson process.*

*Proof.*

$\mathbb{P}$  shift-invariant and  $U_t$ -invariant implies  $\hat{\mathbb{P}}$  is  $\hat{U}_t$ -invariant. (Harris)

By definition, this is equivalent to  $\hat{\mathbb{P}} D_0$  on  $\mathfrak{X}$  is  $T_t$ -invariant.

Free gas result and hypothesis  $\hat{\mathbb{P}} D_0$  is mixing, implies  $\hat{\mathbb{P}} D_0$  is Poisson.  $\square$

## Macroscopic setup

Mass of  $f$  at  $q$ :

$$\sigma_f(q) := \iint r f(q, v, r) dv dr$$

## Dilation and contraction

Point:

$$D_{f,a}(q) := q + \int_a^q \sigma_f(x) dx$$

$$C_{g,a}(q) := q - \int_a^q \sigma_g(x) dx$$

Configuration:

$$D_a f(q, v, r) := \frac{f(D_{f,a}^{-1}(q), v, r)}{1 + \sigma_f(D_{f,a}^{-1}(q))}$$

$$C_a g(q, v, r) := \frac{g(C_{g,a}^{-1}(q), v, r)}{1 - \sigma_g(C_{g,a}^{-1}(q))}$$

## Mass conservation

$$\int_{D_{f,a}(b)}^{D_{f,a}(c)} \sigma_{D_a f}(x) dx = \int_b^c \sigma_f(x) dx$$

$$\int_{C_{g,a}(b)}^{C_{g,a}(c)} \sigma_{C_a g}(x) dx = \int_b^c \sigma_g(x) dx$$

## Growth rate

$$\frac{d}{dq} D_{f,a}(q) = 1 + \sigma_f(q) \in [1, +\infty)$$

$$\frac{d}{dq} C_{g,a}(q) = 1 - \sigma_g(q) \in (0, 1]$$

## Macroscopic evolutions

Free gas

$$T_t f(q, v, r) = f(q - vt, v, r)$$

Signed mass flow

$$j_g(q, v; t) := \iint \int_q^{q+(v-w)t} r C_q g(x, w, r) dx dw dr$$

Hard rods

$$\mathcal{U}_t g(q, v, r) := S_c D_{q+vt} T_t C_q g; \quad c = j_g(q, v; t)$$

Tagged hard rod

$$u_{g,v;t}(q) := q + vt + j_g(q, v; t)$$

**Lemma:**  $\mathcal{U}_t g$  is the **unique** solution of the Cauchy problem:

$$\mathcal{U}_t g(q, v, r) := g\left(u_{g,v;t}^{-1}(q), v, r\right) \frac{d}{dq} u_{g,v;t}^{-1}(q)$$

# Hard rods and line processes

Free gas representation of lines

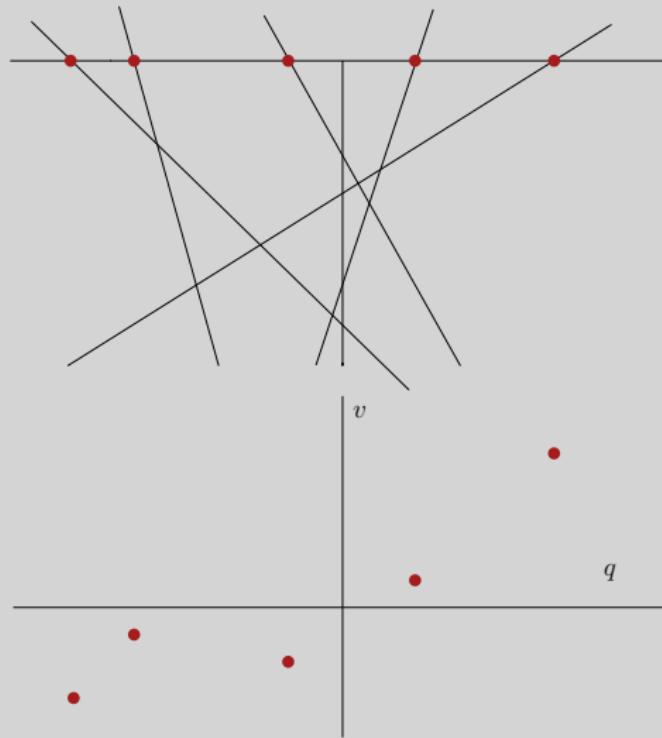
The map

$$(x, v) \mapsto \{(t, x + vt) : t \in \mathbb{R}\}.$$

is a bijection:

$\mathbb{R}^2 \setminus \{\text{o}\} \longrightarrow$  space of lines contained in  $\mathbb{R}^2$ , excluding parallels to  $t$ -axis.

## Free gas representation of lines



## Lines intersecting a segment

$$[a, b] := \{(1 - u)a + ub : u \in [0, 1]\}, \quad a, b \in \mathbb{R}^2$$

$$\overline{ab} := \text{Set of lines intersecting } [a, b].$$

Let  $[a, b]$  be oriented  $a \rightarrow b$ , and define

$$v_{ab} := \frac{b_x - a_x}{b_t - a_t}$$

For  $a < b$ , define

$$\overline{ab}_- := \{(x, v) \in \overline{ab} : v > v_{ab}\}, \quad \text{intersecting from right}$$

$$\overline{ab}_+ := \{(x, v) \in \overline{ab} : v < v_{ab}\}, \quad \text{intersecting from left}$$

Consider a space locally finite measure  $\mu$  on  $\mathbb{X}$ .

### Poisson marked line process

View free gas configuration as line process with marks:

Free gas particle  $(q, v, r) = \text{line } (q, v) \text{ with mark } r$ .

and denote

$X := \text{Poisson process with intensity measure } \mu$ .

### Marked line white noise

Random measure  $\omega$  on  $\mathbb{X}$  satisfying:

a)  $\omega\varphi := \int \varphi d\omega \sim \text{Normal}(0, \int \varphi^2 d\mu), \quad \varphi \in L_2(\mu).$

b)  $\text{Cov}(\omega\varphi_1, \omega\varphi_2) = \int \varphi_1 \varphi_2 d\mu.$

$\mu$  is called *control measure*.

## Levy Brownian surface

Consider a *distance*  $d$  in  $\mathbb{R}^2$  and define

$\eta : \mathbb{R}^2 \rightarrow \mathbb{R}$  as a Gaussian process with  $\eta(o) = 0$  and

$$\text{Cov}(\eta(a), \eta(b)) = \frac{1}{2}(d(o, a) + d(o, b) - d(a, b)), \quad a, b \in \mathbb{R}^2$$

Levy 1948, see Lifshits 2012, Example 3.6.

## Levy Brownian surface as a function of line white noise

Chentsov 1957: Let  $\omega$  be line white noise in  $\mathbb{X}$  with control  $\mu$  and

$$\eta(a) := \omega(\overline{oa}).$$

By definition,  $\eta(a) \stackrel{\text{law}}{=} N(0, \mu(\overline{oa}))$ .

## Covariances

$$\text{Cov}(\eta(a), \eta(b))$$

$$\begin{aligned} &= \int \mu(d\omega) (\omega(\overline{oa})\omega(\overline{ob})) \\ &= \int \mu(d\omega) ([\omega(\overline{oa} \cap \overline{ab}) + \omega(\overline{oa} \cap \overline{ob})] [\omega(\overline{ob} \cap \overline{ab}) + \omega(\overline{oa} \cap \overline{ob})]) \\ &= \int \mu(d\omega) \omega(\overline{oa} \cap \overline{ob})^2 = \mu(\overline{oa} \cap \overline{ob}) = \frac{1}{2}(\mu(\overline{oa}) + \mu(\overline{ob}) - \mu(\overline{ab})). \end{aligned}$$

Hence,  $\eta$  is Levy Brownian surface for the distance

$$d(a, b) := \mu(\overline{ab}).$$

## Lantuéjoul-Chentsov surfaces

A marked line  $x = (x, v, r)$  induces the surface

$$\xi_{(x,v,r)}(a) := r \left( 1\{(x, v) \in \overline{ab}_+\} - 1\{(x, v) \in \overline{ab}_-\} \right);$$

Define the surface  $\xi = \xi[X]$  as

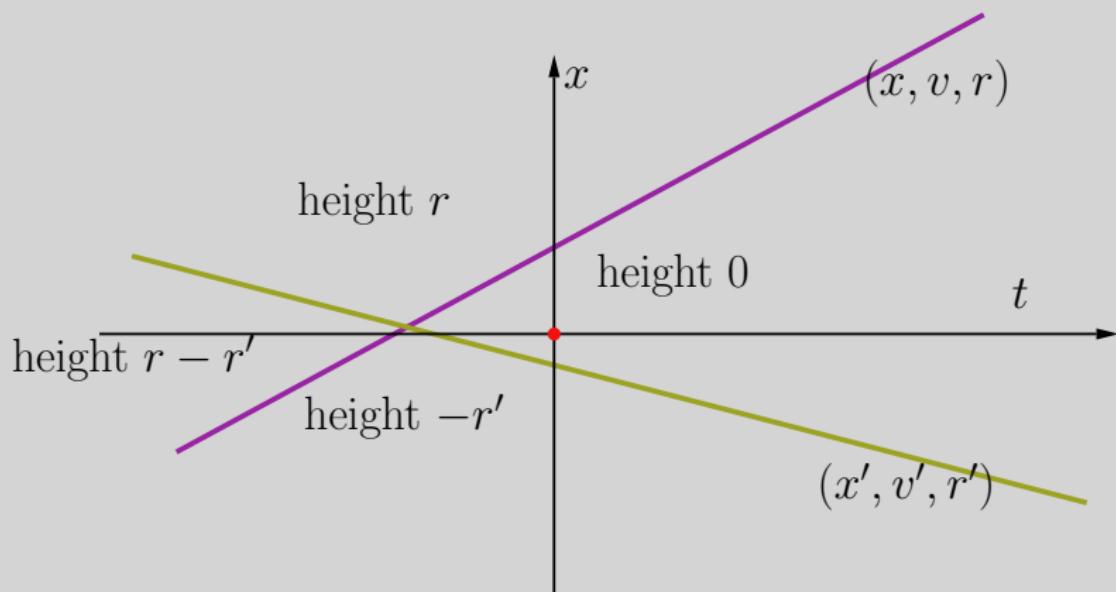
$$\xi(a) := \sum_{x \in X} \xi_x(a).$$

In particular,  $\xi(o) = 0$  and

$$\xi(b) - \xi(a) = \sum_{(x,v,r) \in X \cap \overline{ab}_-} r - \sum_{(x,v,r) \in X \cap \overline{ab}_+} r.$$

(Notation abuse:  $\overline{ab}$  instead of  $\{(x, v, r) \in \mathbb{R}^3 : (x, v) \in \overline{ab}\}$ ).

## Lantuéjoul-Chentsov surfaces



## Law of large numbers for LCS

Let  $X^\varepsilon$  be Poisson marked line process with intensity measure  $\varepsilon^{-1}\mu$ .

Define the empirical surface associated to  $X^\varepsilon$ :

$$\xi^\varepsilon(a) := \varepsilon \sum_{x \in X^\varepsilon} \xi_x(a), \quad a \in \mathbb{R}^2.$$

Define the mass of  $\mu$  measure by

$$m_\mu \varphi := \int \mu(dqdvdr) \varphi(q, v, r).$$

**Proposition (LLN for LCS).**

$$\lim_{\varepsilon \rightarrow 0} (\xi^\varepsilon(b) - \xi^\varepsilon(a)) = m_\mu(\overline{ab}_-) - m_\mu(\overline{ab}_+). \quad \text{a.s.}$$

*Proof.* Sum of functions of independent Poisson processes  $X \cap \overline{ab}_-$  and  $X \cap \overline{ab}_+$ , with intensities  $\mu(\cdot \cap \overline{ab}_-)$  and  $\mu(\cdot \cap \overline{ab}_+)$ , respectively.  $\square$

## Lantuéjoul-Chentsov surface fluctuations

**Proposition** LCS fluctuations converge to Levy Brownian surface:

$$\eta^\varepsilon(\mathbf{b}) := \frac{\xi^\varepsilon(\mathbf{b}) - \int \xi^\varepsilon(\mathbf{b}) d\mu}{\varepsilon^{1/2}} \xrightarrow{\text{law}} \eta(\mathbf{b}), \quad \mathbf{b} \in \mathbb{R}^2$$

where  $\eta$  is Levy Brownian surface with control distance

$$d(a, b) := \int \mu(dxdvdr) r^2 \mathbb{1}\{(x, v) \in \overline{ab}\}.$$

*Proof.* Variance of height differences:

$$\begin{aligned} \text{Var}(\eta^\varepsilon(\mathbf{b}) - \eta^\varepsilon(\mathbf{a})) &= \frac{1}{\varepsilon} \text{Var}(\xi^\varepsilon(\mathbf{b}) - \xi^\varepsilon(\mathbf{a})) \\ &= \varepsilon \text{Var} \sum_{(x,v,r) \in X^\varepsilon} r \mathbb{1}\{(x, v) \in \overline{ab}_-\} + \varepsilon \text{Var} \sum_{(x,v,r) \in X^\varepsilon} r \mathbb{1}\{(x, v) \in \overline{ab}_+\} \\ &= \int \mu(dqdvdr) r^2 \mathbb{1}\{(x, v) \in \overline{ab}\}. \end{aligned}$$

□

## Hard rod dynamics and Lantuéjoul-Chentsov surfaces

Dilation Mass of  $X$  = height difference of LCS:

$$m_a^b(X) = \xi(b) - \xi(a), \quad a = (0, a), b = (0, b).$$

Dilated particle position: distance to the origin plus LCS height difference:

$$D_a(X) = \{(q + \xi(0, q) - \xi(0, a), v, r) : (q, v, r) \in X\}.$$

## Fluxes

$$J_{q,v;t}^+ X = X \cap \overline{ab}_+, \quad a = (0, q), b = (t, q + vt).$$

$$J_{q,v;t}^- X = X \cap \overline{ab}_-, \quad a = (0, q), b = (t, q + vt).$$

Displacement of an initial particle  $(q, v)$  with respect to its free trajectory:

$$j_X(q, v; t) = \xi(b) - \xi(a), \quad a = (0, q), b = (t, q + vt).$$

## Corollary: Law of large numbers for hard rods

Let  $X^\varepsilon$  be a Poisson process with intensity  $f \in \mathcal{F}$   
 (finite second moment of velocity and lenght marginals)

Let  $Y^\varepsilon = D_0 X^\varepsilon$  and  $K_t^\varepsilon :=$  empirical length measure of  $U_t Y^\varepsilon$ .

$$\text{then} \quad \lim_{\varepsilon \rightarrow 0} K_t^\varepsilon \varphi = G_t \varphi, \quad \text{almost surely, } t \in \mathbb{R},$$

where  $G_t$  has density

$$g(q, v, r; t) := r (\mathcal{S}_{ot} D_0 T_t f)(q, v, r),$$

and  $g(q, v, r; t)$ , is the unique solution of the Cauchy problem.

## Corollary: Fluctuations for hard rods

$$\lim_{\varepsilon \rightarrow 0} \frac{K_t^\varepsilon \varphi - G_t \varphi}{\varepsilon^{1/2}} \stackrel{\text{law}}{=} \text{Normal}(0, \tilde{G}_t \varphi^2)$$

where  $\tilde{G}_t$  has density

$$\tilde{g}(q, v, r; t) := r^2 (\mathcal{S}_{ot} D_0 T_t f)(q, v, r),$$

Many open problems

KPZ ?

Brownian motion with drift instead of straight lines

Periodic curves

Relation with KdV

Larger dimensions:

Poisson Hyperplane processes and Levy Brownian hypersurface.

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