

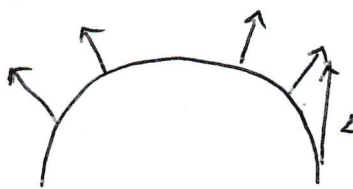
# The Kardar-Parisi-Zhang equation and universality class:

(1)

Jeremy Quastel

KPZ equation

$$dh = \underbrace{(dxh)^2}_{\text{lateral growth}} + \underbrace{dx^2 h}_{\text{relaxation term}} + \underbrace{\xi}_{\text{space-time white noise (random forcing)}}$$

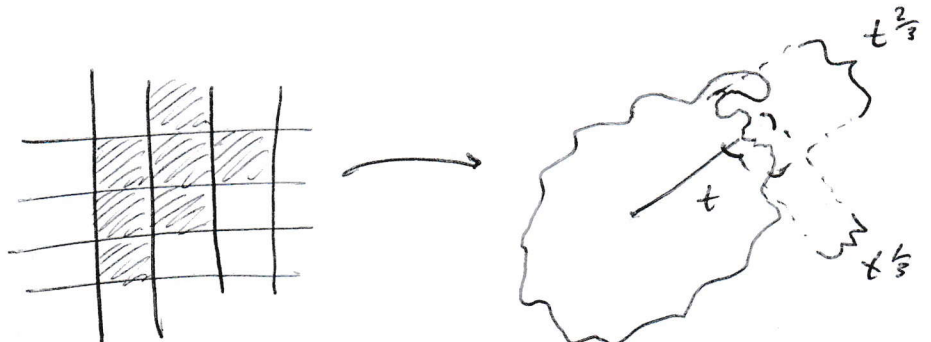


$$F(dxh) = F(0) + F'(0)dxh + \frac{1}{2}F''(0)(dxh)^2 + \dots$$

first term that cannot be removed.

Model (1) Random growth

E.g. (a) Eden Model

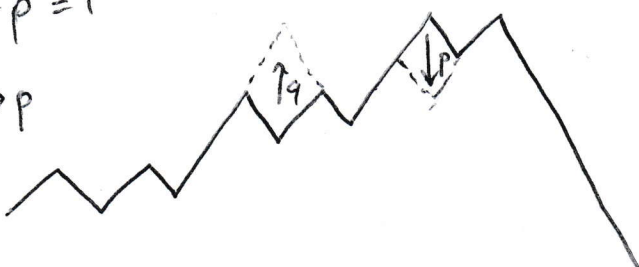


no results of any sort.

(b) ASEP

$$q + p = 1$$

$$q > p$$



invariant measure: simple random walk.



invariant measure of KPZ: brownian motion.

(b) continued...

Quastel

(2)

very solvable if  $q=1, p=0$  TASEP

somewhat solvable if  $q > p$

KPZ appear in limit  $q \sim p$ .

(2) Directed random polymer free energies.

(3)  $dxh = u$

$$d_t u = d_x(u^2) + d_x^2 u + d_x \xi$$

stochastic Burgers eqn.  
invariant measure: spatial  
white noise.

Dimensions  $d > 1$ :

$$(*) \quad d_t u = \nabla \cdot (F(u) + D \nabla u + \xi)$$

white noise invariant.

$$\Rightarrow d_t h = |\nabla h|^2 + \Delta h + \xi$$

invariant measure unknown  
except when  $d=1$ .

(In fact, nothing is known).

From (\*), "compute"

$$S(x,t) = \langle u(x,t); u(0,0) \rangle_{eq}$$

Is it diffusive? Answer: Yes in  $d \geq 3$ , No in  $d=1,2$

proved in certain particle models.

$$V = F'(0)$$

$$\int (x-vt)^2 S(x,t) dx \stackrel{\text{conj}}{=} t \quad \text{diffusive} \quad d \geq 3$$

$$\stackrel{\text{conj}}{\sim} t \sqrt{\log t} \quad d=2$$

FLM Valko & Q.  $\log \log t \leq \dots \leq \log t$

$$\stackrel{\text{conj}}{\sim} t^{\frac{d}{3}} \quad d=1.$$

$$\underline{d=1} \quad S(x,t) \stackrel{\text{conj}}{\sim} C_1 t^{-2/3} f_{\text{KPZ}}(t^{-2/3} x)$$

(known in one case only)

full of Any functions and Fredholm determinants.

Why should YOU care?

$$\text{E.g. } H_N = \sum \frac{p_i^2}{2} + V(\overbrace{q_{j+1} - q_j}^{r_j}) \quad (\text{non-integrable})$$

think of

$$V_{\text{FPU}} = \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4}$$

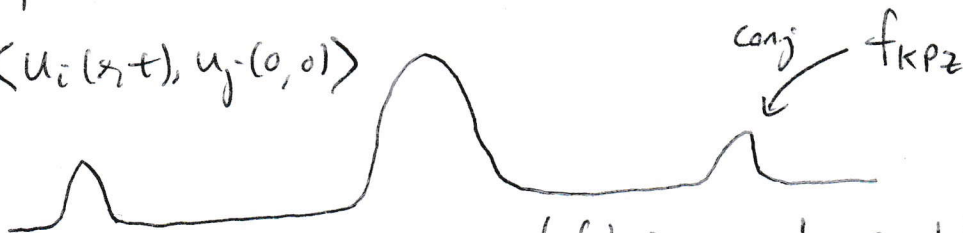
conserved

$$\sum r_j, \sum p_j, \sum \frac{p_j^2}{2} + V(r_j) \quad (\text{non-integrable} = \text{only these cons. laws})$$

$$\text{let } \vec{u} = (r, p, e) = (u_1, u_2, u_3)$$

$$S_{ij}(x,t) = \langle u_i(x,t), u_j(0,0) \rangle$$

$$S_{11}(x,t)$$



very good fit in computer simulation.

Back to KPZ

Well-posedness

$$h = \log z, \quad d_t z = d_x^2 z + \zeta z.$$

↑  
defn

gives "TRUE KPZ"

$$d_t h = ((d_x h)^2 - \rho) + d_x^2 h + \zeta$$

see Hairer, Gubinelli, Perkowski, Tuckwell,

Large space-time

$$h_\varepsilon(t, x) = \varepsilon^b h(\varepsilon^{-z} t, \varepsilon^{-1} x)$$

$$d_t h_\varepsilon = \varepsilon^{2-z-b} (d_x h_\varepsilon)^2 + \varepsilon^{2-z} d_x^2 h_\varepsilon + \varepsilon^{b - \frac{1}{2}z + \frac{1}{2}} \zeta$$

$$b = \frac{1}{2} \implies z = \frac{3}{2}$$

$\implies$  fluctuation  $\sim t^{1/3}$   
spectral scale  $\sim t^{2/3}$   
diffusivity  $\sim t^{4/3}$

(since B.M. is invariant)

$$d_t h_\varepsilon = (d_x h_\varepsilon)^2 + \varepsilon^{1/2} d_x^2 h_\varepsilon + \varepsilon^{1/4} \zeta$$

Limit is NOT inviscid Burgers

"Limit" is the KPZ fixed point.

Weakly asymmetric limit

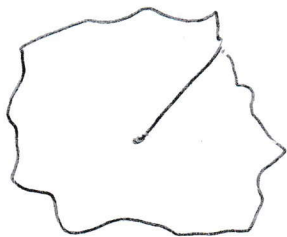
start with asymmetry  $\varepsilon^{1/2}$   
rescale diffusivity  $z=2 \implies$  KPZ

E.g.  $\varepsilon^{1/2} h_{q-p=\varepsilon^{1/2}}^{ASEP}(\varepsilon^{-2} t, \varepsilon^{-1} x) - C(\varepsilon, t) \longrightarrow$  KPZ eqn.

Thm Bertini-Giacomin

Large scale fluctuations depend on initial data (class)

Curved



$$Z_0(x) = \int_0(x), \quad h_0(x) = \log \int_0(x)$$

"narrow wedge"

long-time limit

$$h(t, x) \sim c_1 t + c_2 \frac{x^2}{t} + c_3 t^{1/3} \sum_{\text{GUE}}$$

$$P(\sum_{\text{GUE}} \leq s) = F_{\text{GUE}}(s) = \det(I - P_0 K_s P_0) \quad \left( \begin{array}{l} \text{this is a THM} \\ \text{for KPZ} \end{array} \right)$$

↑ projection onto  $[-N, s]$

GUE matrix

$$N \times N, \quad a_{ij} = \overline{a_{ji}}$$

i.i.d. complex Gaussian,  
mean zero, variance  $N$

eigenspace of  $H = -dx^2 + x$

Any operator.

$$\text{largest e. value } \lambda_N = N + N^{1/3} \sum_{\text{GUE}}$$

Flat

$$Z_0(x) = 1, \quad h_0(x) = 0$$

$$h(t, x) \sim c_1 t + c_2 t^{1/3} \sum_{\text{GUE}} \quad \leftarrow \text{orthogonal}$$

↑ still technical problems

Way 1<sup>st</sup> one is proved is ① Exact formula  $h^{\text{ASEP}}$  (Tracy-Widom)

② Use weakly asymmetric limit  
+ steepest descent to get  
a formula for KPZ.