

KPZ 1:2:3 scaling  $h_\epsilon(t, x) = \epsilon^{1/2} h(\epsilon^{-3/2} t, \epsilon^{-1} x)$

$$\partial_t h_\epsilon = (\partial_x h_\epsilon)^2 + \epsilon^{1/2} \partial_x^2 h_\epsilon + \epsilon^{1/4} \xi$$

All KPZ class models have analogue of  $h$  and 1:2:3 scaling

Goal to understand the limit  $h$  of  $h_\epsilon$  as  $\epsilon \rightarrow 0$  KPZ fixed point

Or  $u = \partial_x h$ ,  $u = \partial_x h$  stochastic Burgers

Philosophy: Understand KPZ universality by showing it is stable fixed point of 1:2:3 scaling.

But we don't even know what it is! What do we know?

- ▶ Depends on only one free parameter (= 1 by rescaling time)
- ▶ Depends on the initial data: Markov process
- ▶ Local dynamics
- ▶ KPZ 1:2:3 scaling invariance
- ▶  $u$  weak solution of Burgers equation  $\partial_t u = \partial_x u^2$ . Not unique.  
*Dissipative* limit  $\partial_t u = \partial_x u^2 + \epsilon \partial_x^2 u \neq$  *dispersive* limit  
 $\partial_t u = \partial_x u^2 + \epsilon \partial_x^3 u$  (Lax, Levermore, Venakidis, Deift, Zhou, ...)

# Conjectural KPZ Universality Class

Determinantal models

Polynuclear growth \*  
 Last passage percolation \*  
 TASEP \*

Non-determinantal models

ASEP \*  
 qTASEP \*  
 O'Connell-Yor polymer \*  
 log Gamma polymer \*

KPZ fixed pt

$$\epsilon^{1/2} h(\epsilon^{-3/2} t, \epsilon^{-1} x)$$

KPZ equation

$$\partial_t h = \nu(\partial_x h)^2 + \partial_x^2 h + \xi$$

Bacterial colony boundaries

Eden model

Ballistic aggregation

Stochastic Reaction diffusion fronts

First passage percolation

Stochastic Hamilton-Jacobi equations

$$\partial_t h = (\partial_x h)^4 + \partial_x^2 h + \xi$$

directed random polymers

EW fixed pt

$$\partial_t h = \nu \partial_x^2 h + \xi$$

$$\epsilon^{1/2} h(\epsilon^{-2} t, \epsilon^{-1} x)$$

Markov processes → fluctuations depend on initial data  
 Special initial data determined by  $\epsilon^{1/2} h_0(\epsilon^{-1} x)$  invariance

# Fractional Burgers equation

Goncalves-Jara conjecture the KPZ fixed point

$$\partial_t u = \partial_x(u^2) - (-\Delta)^{3/4} u dt + \sqrt{(-\Delta)^{3/4}} \xi$$

status of the equation is that Gubinelli-Jara can prove “energy solutions” exist, preserve white noise, but not that they are unique

- ✓ Invariant under 1:2:3 scaling
- ✗ Nonlocal Ornstein-Uhlenbeck  $-(-\Delta)^{3/4} u dt + \sqrt{(-\Delta)^{3/4}} \xi$  looks rather unnatural
- ✗ more than one free parameter

$$\partial_t u = \partial_x(u^2) - \delta(-\Delta)^{3/4} u dt + \sqrt{\delta(-\Delta)^{3/4}} \xi$$

Conclusion: one parameter family of non-local perturbations off KPZ fixed point

Conjecture: converges to KPZ fixed point as  $\delta \searrow 0$

# What we do know are Airy process limits from special scale invariant initial data

Point-to-point directed random polymers, random growth on curved substrate, stochastic heat eq (KPZ) starting from delta function  $Z(0, x) = \delta_0(x)$ , etc

$$h(t, x) \sim c_1 t + c_2 \frac{x^2}{t} - c_3 t^{1/3} \mathcal{A}(c_4 t^{-2/3} x) \quad \begin{array}{l} \text{Airy process} \\ \text{stationary, marginals } F_{\text{GUE}} \end{array}$$

$t \rightarrow \infty$   $c_i$  non-universal, in some cases computable

Point-to-line directed random polymers, random growth on flat substrate, stochastic heat eq (KPZ) starting from a constant  $Z(0, x) \equiv 1$ , etc

$$h(t, x) \sim c_5 t - c_6 t^{1/3} \mathcal{A}_1(c_7 t^{-2/3} x) \quad \begin{array}{l} \text{Airy}_1 \text{ process} \\ \text{stationary, marginals } F_{\text{GOE}} \end{array}$$

"Stationary" case e.g. stochastic Burgers equation with invariant white noise, KPZ with Brownian motion  $\mathcal{A}_{\text{stat}}(x)$

Mixed cases start with one of the above to the right of the origin, and another to the left.  $\mathcal{A}_{1 \rightarrow 2}(x)$ ,  $\mathcal{A}_{1 \rightarrow \text{stat}}(x)$ ,  $\mathcal{A}_{2 \rightarrow \text{stat}}(x)$

**6(+)** universality subclasses  $\iff$  **6(+)** Airy processes, determinantal f.d.d.'s

Prahofer, Spohn, Sasamoto, Borodin, Baik, Johansson, ... 00's

## Airy process

$\mathcal{A}(\cdot)$  is the most basic. Here is a new formula for it (Q-Remenik, in prep)  $g(t) \geq c - \kappa t^2$ ,  $\kappa < 3/4$ ,  $\int_{-L}^L |g'|^2 < \infty$  for all  $L$

$$\mathbb{P}(\mathcal{A}(t) \leq g(t) + t^2, t \in \mathbb{R}) = \det(I - K_{\text{Ai}} + B_0 P_0 S P_0 B_0)$$

$$\mathcal{S}(x_1, x_2) = \int_{-\infty}^{g(0)} dy G_g(x_1, y, g) G_{g(-t)}(y, x_2)$$

$$G_g(x, y) = B_0(x, y) - \int_0^{\infty} \mathbb{P}_y(\tau_g \in dt) (e^{-t\Delta} B_0)(x, g(t))$$

$$B_0(x, y) = \text{Ai}(x + y), \tau_g = \inf\{t \geq 0: \sqrt{2}B_1(t) \geq g(t)\}$$

Our old formula with Ivan was only for  $\mathbb{P}(\mathcal{A}(t) \leq g(t) + t^2, t \in [-L, L])$  and then one had to take a (highly singular) limit as  $L \nearrow \infty$

# KPZ with more general initial data $h_0(x)$

E.g. Initial data  $h_0$  for KPZ

By linearity of stochastic heat eqn

$$h(t, x) \sim \log \int e^{-\frac{(x-y)^2}{2t} + t^{1/3} \mathcal{A}(t^{-2/3}(x-y)) - h^0(y)} dy$$

$$h_\epsilon(t, x) \sim \epsilon^{1/2} \log \int e^{\epsilon^{-1/2} \left\{ -\frac{(x-y)^2}{2t} + t^{1/3} \mathcal{A}(t^{-2/3}(x-y)) - \epsilon^{1/2} h^0(\epsilon^{-1}y) \right\}} dy$$

so if  $\epsilon^{-1/2} h_0(\epsilon^{-1}y) \rightarrow \mathfrak{h}_0(y)$

$$\mathfrak{h}(t, x) = \sup_y \left\{ -\frac{(x-y)^2}{2t} + t^{1/3} \mathcal{A}(t^{-2/3}(x-y)) - \mathfrak{h}^0(y) \right\}$$

- ▶ **only in sense of 1 - d distributions**
- ▶ limit class only depends on  $\mathfrak{h}_0(x) = \lim_{\epsilon \rightarrow 0} \epsilon^{-1/2} h_0(\epsilon^{-1}x)$   
(can prove this using Corwin-Hammond),
- ▶ eg.  $h_0(x) = -|x|^{1/2+\delta}$  gives  $F_{\text{GUE}}$ , whereas  $h_0(x) = c|x|^{1/2-\delta}$  gives flat. Boundary between curved and flat is  $h_0(x) = c|x|^{1/2}$ , and it has an exact formula.

## Exact formula for the square root class [Q-Remenik, in prep]

$$\mathbb{P}\left(\sup_{x \in \mathbb{R}} \left\{ \mathcal{A}(x) - x^2 - \alpha_1 |x - a|^{1/2} \mathbf{1}_{x < a} - \alpha_2 |x - a|^{1/2} \mathbf{1}_{x \geq a} \right\} \leq r\right) \\ = \det\left(I - K_{\text{Ai}} + B_0 P_0 S_{\infty}^{\text{sq}, a, \alpha_1, \alpha_2} P_0 B_0\right)$$

$$S_{\infty}^{\text{sq}, a, \alpha_1, \alpha_2}(x_1, x_2) \\ = \int_{-\infty}^r dy \left[ (e^{a\Delta} B_0)(x_1, y) - \int_0^{\infty} dt_1 \rho_{r-y, \alpha_1}(t_1) (e^{(a-t_1)\Delta} B_0)(x_1, \alpha_1 \sqrt{t_1} \right. \\ \left. \times \left[ (e^{-a\Delta} B_0)(y, x_2) - \int_0^{\infty} dt_2 \rho_{r-y, \alpha_2}(t_2) (e^{-(a+t_2)\Delta} B_0)(\alpha_2 \sqrt{t_2} + r, x_2) \right] \right].$$

$$\rho_{r-y, \alpha}(t) = \sum_{n=1}^{\infty} \frac{\left(\frac{1}{2}(y-r)\right)^{2\nu_n(\alpha)} t^{\nu_n(\alpha)-1}}{\partial_{\nu} \Upsilon\left(\nu, \frac{\alpha^2}{4}\right) \Big|_{\nu=\nu_n(\alpha)}},$$

where  $(\nu_n(\alpha))_{n \geq 1}$  are the negative zeros of the function  $\Upsilon(\cdot, \frac{\alpha^2}{4})$ .

$$\Upsilon\left(\nu, \frac{z^2}{2}\right) = 2^{\nu} e^{z^2/4} D_{-2\nu}(z)$$

$D_n(z)$  is the parabolic cylinder function,  $B_0(x, y) = \text{Ai}(x + y)$ .

# Airy sheet

For fixed point at time  $t$  as a process in  $x$  need extra parameter

$$Z(0, y, t, x) \sim c_t e^{-\frac{(x-y)^2}{2t} + t^{1/3} \mathcal{A}(t^{-2/3}x, t^{-2/3}y)}$$

$$h(t, x) = \sup_y \left\{ -\frac{(x-y)^2}{2t} + t^{1/3} \mathcal{A}(t^{-2/3}x, t^{-2/3}y) - h^0(y) \right\}$$

Lax-Oleinik formula for Burgers eq driven by Airy noise

## Space-time Airy sheet

$$\mathcal{A}(s, y; t, x) = \lim_{\epsilon \rightarrow 0} \epsilon^{1/2} \log Z(\epsilon^{-3/2}s, \epsilon^{-1}y, \epsilon^{-3/2}t, \epsilon^{-1}x)$$

1. *Independent increments.*  $\mathcal{A}(u, y; t, x)$  is independent of  $\mathcal{A}(u', y; t', x)$  if  $(u, t) \cap (u', t') = \emptyset$ ;

2. *Space and time stationarity.*

$$\mathcal{A}(u, y; t, x) \stackrel{\text{dist}}{=} \mathcal{A}(u + h, y; t + h, x) \stackrel{\text{dist}}{=} \mathcal{A}(u, y + z; t, x + z);$$

3. *Scaling.*  $\mathcal{A}(0, y; t, x) \stackrel{\text{dist}}{=} t^{1/3} \mathcal{A}(0, t^{-2/3}y; 1, t^{-2/3}x)$ ;

4. *Semi-group property.*  $u < s < t$ ,  $\hat{\mathcal{A}}(u, y; t, x) := \mathcal{A}(u, y; t, x) - \frac{(x-y)^2}{2(t-u)}$ ,

$$\hat{\mathcal{A}}(u, y; t, x) = \sup_{z \in \mathbb{R}} \{ \hat{\mathcal{A}}(u, y; s, z) + \hat{\mathcal{A}}(s, z; t, x) \}$$



Prelimiting Airy sheets are tight [Corwin-Pimentel-Q, in prep](#)in

1. Hammersley LPP;
2. Exponential and geometric (lattice) LPP;
3. Brownian semi-discrete LPP;
4. Log-gamma polymer;
5. Brownian semi-discrete polymer;
6. Continuum polymer (Hopf-Cole solutions of the KPZ).

Unfortunately, we have no uniqueness, so cannot even prove, eg. scaling property of the limit

### Polymer fixed point

From  $x$  at time  $s$  to  $y$  at time  $t$  travels through  $z_1, \dots, z_n$  at times  $s < s_1 < \dots < s_n < t$  which optimize

$$\hat{\mathcal{A}}(s, x; s_1, z_1) + \hat{\mathcal{A}}(s_1, z_1; s_2, z_2) + \dots + \hat{\mathcal{A}}(s_n, z_n; t, y)$$

Conjectured universal limit of directed polymers in  $1 + 1$  dimensions

## KPZ fixed pt via replicas+factorization ansatz (Corwin-Q-Remenik)

Enough to study  $t \rightarrow \infty$  and then fine mesh limit  $\mu, \nu \rightarrow \infty$  of the generating function

$$G(s, x; c, y) = \left\langle \exp\left(-e^{\frac{t}{24}} \left[ \sum_{k,l=1}^{\mu, \nu} e^{-s_k - c_l} Z(0, y_l, t, x_k) \right] \right) \right\rangle.$$

Expand exp, write it using replicas as

$$\sum_{N=0}^{\infty} \frac{(-1)^N e^{tN/24}}{N!} \sum_r e^{-tE_r} |\psi_r(\mathbf{0})|^2 \Phi_r(\mathbf{x}, \mathbf{s}) \Phi_r^*(\mathbf{y}, \mathbf{c})$$
$$\Phi_r(\mathbf{x}, \mathbf{s}) := \sum_{k_1, \dots, k_N=1}^{\mu} e^{-(s_{k_1} + \dots + s_{k_N})} \frac{\psi_r(x_{k_1}, \dots, x_{k_N})}{\psi_r(\mathbf{0})} \quad (1)$$

$E_r, \psi_r$  are the eigenvalues, eigenfunctions of the attractive (symmetric)  $\delta$ -Bose gas  $-\frac{1}{2} \sum_{i=1}^N \partial_{x_i}^2 - \frac{1}{2} \sum_{i \neq j=1}^N \delta(x_i - x_j)$   
Problem: Summation (1) only explicit in very special cases.

## Eigenfunctions

$$\psi_{\mathbf{q}, \mathbf{n}}(x_1, \dots, x_N) =$$

$$C \sum_{p \in \mathcal{P}} \text{sgn}(p) \prod_{1 \leq a < b \leq N} (\xi_{p(a)} - \xi_{p(b)} + i \text{sgn}(x_a - x_b)) e^{i \sum_{c=1}^N \xi_{p(c)} x_c}$$

$$\xi_a = q_\alpha - \frac{i}{2}(n_\alpha + 1 - 2r_\alpha) \quad \text{for} \quad a = \sum_{\beta=1}^{\alpha-1} n_\beta + r_\alpha, \quad \alpha = 1, \dots, M$$

$n_\alpha$  = number of particles in the  $\alpha$ -th cluster

$N = \sum_{\alpha=1}^M n_\alpha$  = total number of particles

## Prolhac-Spohn factorization assumption

$$\Phi_r(\mathbf{x}, \mathbf{s}) \approx \prod_{\alpha=1}^M e^{-\frac{1}{4} \sum_{a,b=1}^{\mu} |x_a - x_b| \partial_{s_a} \partial_{s_b}} \left( \sum_{k=1}^{\mu} e^{-s_k + i q_\alpha x_k} \right)^{n_\alpha}$$

## Factorization assumption

- ▶ Allows one to put generating function in form so that one can take  $t \rightarrow \infty$
- ▶ For narrow wedge initial data get full Airy process (Prolhac-Spohn)
- ▶ For Brownian initial data get correct two point function of  $\mathcal{A}_{\text{stat}}$  (Imamura-Sasamoto)
- ▶ For narrow wedge two points Dotsenko's summation formula,

$$\frac{\langle \overbrace{x_1, \dots, x_1}^L \overbrace{x_2, \dots, x_2}^R | \Psi_z \rangle}{\langle 0 | \Psi_z \rangle} \delta_{\sum_{\alpha=1}^M n_{\alpha}, L+R} =$$

$$\binom{L+R}{L}^{-1} \sum_{m_{\alpha} + l_{\alpha} > 0} \prod_{\alpha=1}^M \binom{n_{\alpha}}{m_{\alpha}} e^{ix_1 m_{\alpha} q_{\alpha} + ix_2 l_{\alpha} q_{\alpha} - m_{\alpha} l_{\alpha} x / 2} \delta_{m_{\alpha} + l_{\alpha}, n_{\alpha}} \delta_{\sum_{\alpha=1}^M m_{\alpha}, L} \delta_{\sum_{\alpha=1}^M l_{\alpha}, R}$$

$$\times \prod_{\alpha \neq \beta} \frac{\Gamma[1 + \frac{1}{2}(m_{\alpha} + m_{\beta} + l_{\alpha} + l_{\beta}) + i(q_{\alpha} - q_{\beta})] \Gamma[1 + \frac{1}{2}(-m_{\alpha} + m_{\beta} + l_{\alpha} - l_{\beta}) + i(q_{\alpha} - q_{\beta})]}{\Gamma[1 + \frac{1}{2}(-m_{\alpha} + m_{\beta} + l_{\alpha} + l_{\beta}) + i(q_{\alpha} - q_{\beta})] \Gamma[1 + \frac{1}{2}(m_{\alpha} + m_{\beta} + l_{\alpha} - l_{\beta}) + i(q_{\alpha} - q_{\beta})]}$$

Setting double product = 1 (value at steepest descent point)  
equivalent to factorization assumption (Imamura-Sasamoto-Spohn)

On this evidence we proceed and obtain transition probabilities.

# KPZ fixed pt transition probs from replica + factorization assumption (Corwin-Q-Remenik)

$$P(\mathfrak{h}(1, x) \leq g(x) \text{ on } [a, b] \mid \mathfrak{h}(0, x) = f(x) \text{ on } [c, d]) = \det(I - K + L)$$

where  $L(z, z')$  is given by

$$\int \int dmdu e^{(d-c)H} K(\partial_m Y_{[c,d]}^{\tilde{f}(\cdot)+m})(z', u) Y_{[a,b]}^{\tilde{g}(\cdot)+u-m} e^{(b-a)H} K(u, z)$$

$Y_{[a,b]}^f$  is solution operator of 
$$\begin{cases} \partial_t u = -Hu & a < t < b \\ u(t, x) = 0 & x \geq f(t) \end{cases}$$

$H = -\partial_x^2 + x$  is the Airy operator

Hard to verify.

Test: Flat  $\mapsto$  multipoint should give  $\mathcal{A}_1$ . One pt ok but 2 point function unclear. Passes some non-trivial tests, but even numerics is inconclusive