# IAMP Bulletin July 2023 

gegenwärtige Bezeichnungsweise. Ist die Zustandsvertheilung zu irgend einer Zeit durch die Formel 16 a) bestimmt, so ist $\frac{\partial f(x, t)}{\partial t}=0$, d. h. dieselbe verändert sich im Verlaufe der Zeit nicht weiter. Dies und nichts anderes ist von Maxwell bewiesen worden. Wir wollen aber jetzt das Problem viel allgemeiner auffassen. Wir wollen annehmen, die Vertheilung der lebendigen Kraft sei zu Anfang der Zeit eine ganz beliebige gewesen, und wollen uns/ fragen, wie verändert sich dieselbe im Verlaufe der Zeit. Ihre Veränderung ist bestimmt durch die partielle Differentialgleichung 16). Es kann diese partielle Differentialgleichung, wie wir später sehen werden, in ein System gewöhnlicher Differentialgleichung verwandelt werden, wenn man an die Stelle des Doppelintegrals eine Summe sehr vieler Glieder setzt. Es ist ja ein solches Doppelintegrale bekanntlich nichts anderes, als eine abgektirzte Bezeichnung für eine Summe unendlich vieler Glieder. An dem Systeme gewöhnlicher Differentialgleichungen werden dann alle Rechnungsoperationen viel anschaulicher. Ich will jedoch absichtlich diese Vertauschung der Summation mit einer Integration vorerst nicht vornehmen, damit es nicht scheine, als sei dieselbe zum Beweise unserer Sätze nothwendig. Dieser Beweis kann gefithrt werden ganz ohne dass man die Symbolik der Integralrechnung verlässt. Nur zur Veranschaulichung derselben werden wir zum Schlusse die Summenformeln bentitzen. Wir wollen zunächst den Beweis eines Satzes liefern, welcher die Grundlage unserer ganzen gegenwärtigen Untersuchung bildet, des Satzes nämlich, dass die Grösse

$$
E=\int_{0}^{\infty} f(x, t)\left\{\log \left[\frac{f(x, t)}{\sqrt{x}}\right]-1\right\} d x
$$

niemals zunehmen kann, wenn die in dem bestimmten Integrale vorkommende Function $f(x, t)$ der partiellen Differentialgleichung 16) gentigt. Auf der rechten Seite der Formel 17) ist beztiglich $x$ von Null bis Unendlich zu integriren. Es fällt also $\boldsymbol{x}$ aus der Grösse $\boldsymbol{E}$ ganz heraus. $\boldsymbol{E}$ ist nur eine Function von $t$. Da $t$ in den Grenzen des Integrals nicht vorkommt, so erhalten

## Bulletin Editor

Evans Harrell

## Editorial Board

Rafael Benguria, Yasuyuki Kawahigashi, Manfred Salmhofer, Robert Sims, Tatiana Suslina

Contacts. http://www.iamp.org and e-mail: bulletin@iamp.org
Cover picture: A page from Boltzmann's 1872 paper on the Boltzmann equation (Sitzungsberichte der kaiserlichen Akademie der Wissenschaften, October 1872)


The views expressed in this IAMP Bulletin are those of the authors and do not necessarily represent those of the IAMP Executive Committee, Editor or Editorial Board. Any complete or partial performance or reproduction made without the consent of the author or of his successors in title or assigns shall be unlawful. All reproduction rights are henceforth reserved, and mention of the IAMP Bulletin is obligatory in the reference. (Art.L.122-4 of the Code of Intellectual Property).

ISSN 2304-7348
Bulletin (International Association of Mathematical Physics)

# International Association of Mathematical Physics Bulletin, July 2023 

## Contents

ICMP 2024 in Strasbourg: save the date! ..... 5
On the dynamics of dilute gases ..... 6
Calls for nominations ..... 25
Time's arrow ..... 27
News from the IAMP Executive Committee ..... 28
Contact coordinates for this issue ..... 30

## ICMP 2024 in Strasbourg: save the date!

The XXIst International Congress of Mathematical Physics (ICMP) will take place in Strasbourg, France. It is planned from July 1st to July 6th 2024, at the Palais des Congrès, the main conference center of the city, near the European Parliament and well connected with the historical city center. The Young Researcher Symposium will take place right before, June 28-29th 2024, at the University of Strasbourg. Save the date!

The website of the conference is already available at

> https://icmp2024.org
and will be filled progressively, as more information becomes available.
We hope to see you all in Strasbourg next year!
Nalini Anantharaman, Semyon Klevtsov, Clément Tauber and Martin Vogel for the local organizing committee.

# On the dynamics of dilute gases 

by T. Bodineau, I. Gallagher, L. Saint-Raymond, S. Simonella

The evolution of a gas can be described by different mathematical models depending on the scale of observation. A natural question, raised by Hilbert in his sixth problem, is whether these models provide mutually consistent predictions. In particular, for rarefied gases, it is expected that the equations of the kinetic theory of gases can be obtained from molecular dynamics governed by the fundamental principles of mechanics. In the case of hard sphere gases, Lanford [16] has shown that the Boltzmann equation does indeed appear as a law of large numbers in the low density limit, at least for very short times. The aim of this paper is to present recent advances in the understanding of this limiting process.

## 1 A statistical approach to dilute gas dynamics

### 1.1 The physical model: a dilute gas of hard spheres

Although at the time Boltzmann published his famous paper [8] the atomic theory was still rejected by some scientists, it was already well established that matter is composed of atoms, which are the elementary constituents of all solids, liquids and gases. The particularity of gases is that the volume occupied by their atoms is negligible as compared to the total volume occupied by the gas, and there are therefore very few constraints on their geometric arrangement: the atoms are thus very loosely bound and almost independent. Neglecting the internal structure of the atoms, their possible organization into molecules and the effect of long-range interactions, a gas can be represented as a system formed by a large number of particles that move in a straight line and occasionally collide with each other, resulting in an almost instantaneous scattering. The simplest example of such a model consists in assuming that the particles are small identical spheres, of diameter $\varepsilon \ll 1$ and mass 1 , interacting only by contact (see Figure 1.1). We refer to this as a gas of hard spheres. This microscopic description of a gas is explicit but very difficult to use in practice because the number of particles is extremely large, their size is tiny and their collisions are very sensitive to small shifts (see Figure 1.2). This model is therefore not efficient to make theoretical predictions. A natural question is whether one can extract, from such a complex system, less precise but more stable models, suitable for applications, such as kinetic or fluid models. This question was formalized by Hilbert at the International Congress of Mathematicians in 1900, in his sixth problem:《Boltzmann's work on the principles of mechanics suggests the problem of developing mathematically the limiting processes, there merely indicated, which lead from the atomistic view to the laws of motion of continua».

The Boltzmann equation, mentioned by Hilbert and described in more detail below, expresses that the particle distribution evolves under the combined effect of free transport and collisions. For these two effects to be of the same order of magnitude, a simple calculation shows that, in dimension $d \geq 2$, the number of particles $N$ and their diameter


## Hard sphere dynamics :

$\frac{d x_{k}^{\varepsilon}}{d t}=v_{k}^{\varepsilon}, \quad \frac{d v_{k}^{\varepsilon}}{d t}=0$
as long as
$\left|x_{k}^{\varepsilon}(t)-x_{k^{\prime}}^{\varepsilon}(t)\right|>\varepsilon, \quad 1 \leq k \neq k^{\prime} \leq N$

$$
\begin{aligned}
v_{i}^{\varepsilon^{\prime}} & =v_{i}^{\varepsilon}-\left(\left(v_{i}^{\varepsilon}-v_{j}^{\varepsilon}\right) \cdot \omega\right) \omega \\
v_{j}^{\varepsilon^{\prime}} & =v_{j}^{\varepsilon}+\left(\left(v_{i}^{\varepsilon}-v_{j}^{\varepsilon}\right) \cdot \omega\right) \omega
\end{aligned}
$$

Figure 1.1: At time $t$, the system of hard spheres is described by the positions $\left(x_{k}^{\varepsilon}(t)\right)_{k \leq N}$ and the velocities $\left(v_{k}^{\varepsilon}(t)\right)_{k \leq N}$ of the $N$ particles' centers of gravity. The spheres move in a straight line and when two of them touch, they are scattered according to elastic reflection laws.
$\varepsilon$ must satisfy the scaling relation $N \varepsilon^{d-1}=O(1)$, called low density scaling [14]. Indeed, the regime described by the Boltzmann equation is such that the mean free path, i.e. the average distance traveled by a particle moving in a straight line between two collisions, is of order 1 . Thus a typical particle should go through a tube of volume $O\left(\varepsilon^{d-1}\right)$ between two collisions, and on average, this tube should cross one of the $N-1$ other particles. Note that in this regime, the total volume occupied by the particles at a given time is proportional to $N \varepsilon^{d}$ and is therefore negligible as compared to the total volume occupied by the gas. We speak then of a dilute gas.

### 1.2 Three levels of averaging

Henceforth it is assumed that the particle system evolves in the unit domain with periodic boundary conditions $\mathbb{T}^{d}=[0,1]^{d}$. We consider that the $N$ particles are identical: this is the exchangeability assumption. The state of the system can be represented by a measure in the phase space $\mathbb{T}^{d} \times \mathbb{R}^{d}$ called empirical measure

$$
\frac{1}{N} \sum_{i=1}^{N} \delta_{x-x_{i}} \delta_{v-v_{i}}
$$

where $\delta_{x}$ is the Dirac mass at $x=0$. This measure is completely symmetric (i.e. invariant by permutation of the indices of the particles) because of the exchangeability assumption. This first averaging is however not sufficient to obtain a robust description of the dynamics when $N$ is large, because of the instabilities mentioned in the previous section (see Figure 1.2) which lead to a strong dependence in $\varepsilon$ of the particle trajectories.

Case 1 : transport and collision (the velocities are scattered)


Case 2 : free transport (the particles do not collide)


Figure 1.2: The particles are very small (of diameter $\varepsilon \ll 1$ ) and the dynamics is very sensitive to small spatial shifts. In the first case depicted above, two particles with initial positions $x_{1}, x_{2}$ and velocities $v_{1}, v_{2}$ collide and are scattered. In the second case, by shifting the first particle by a distance $2 \varepsilon$, they no longer collide and each particle keeps moving in a straight line. Thus, a perturbation of order $\varepsilon$ of the initial conditions can lead to very different trajectories.

We will therefore introduce a second averaging, with respect to the initial configurations ; from a physical point of view, this averaging is natural since only fragmentary information on the initial configuration is available. We therefore assume that the initial data $\left(X_{N}, V_{N}\right)=\left(x_{i}, v_{i}\right)_{1 \leq i \leq N}$ are independent random variables, identically distributed according to a distribution $f^{0}=f^{0}(x, v)$. This assumption must be slightly corrected to take into account the exclusion between particles: $\left|x_{i}-x_{j}\right|>\varepsilon$ for $i \neq j$. This statistical framework is called the canonical setting. It is a simple framework allowing us to establish rigorous foundations for the kinetic theory, i.e. to characterize, in the large $N$ asymptotics, the average dynamics and more precisely the evolution equation governing the distribution $f(t, x, v)$ at time $t$ of a typical particle.

In this paper, our aim is to go beyond this averaged dynamics, and to describe in a precise way the correlations that appear dynamically inside the gas. Fixing a priori the number $N$ of particles induces additional correlations, so to circumvent them we introduce a third level of averaging by assuming that $N$ is also a random variable, and that only its average $\mu_{\varepsilon}=\varepsilon^{-(d-1)}$ is determined (according to the low density scaling). To define a system of initially independent (modulo exclusion) identically distributed hard spheres according to $f^{0}$, we introduce the grand canonical measure as follows: the probability density of finding $N$ particles of coordinates $\left(x_{i}, v_{i}\right)_{i \leq N}$ is given by

$$
\begin{equation*}
\frac{1}{\mathcal{Z}^{\varepsilon}} \frac{\mu_{\varepsilon}^{N}}{N!} \prod_{i=1}^{N} f^{0}\left(x_{i}, v_{i}\right) \prod_{i \neq j} \mathbf{1}_{\left|x_{i}-x_{j}\right|>\varepsilon}, \quad \text { for } N=0,1,2, \ldots \tag{1}
\end{equation*}
$$

where the constant $\mathcal{Z}^{\varepsilon}$ is the normalization factor of the probability measure. We will assume in the following that the function $f^{0}$ is Lipschitz continuous, with a Gaussian
decay in velocity. The corresponding probability and expectation will be denoted by $\mathbb{P}_{\varepsilon}$ and $\mathbb{E}_{\varepsilon}$.

### 1.3 A statistical approach

Once the initial random configuration $\left(N,\left(x_{i}^{\varepsilon 0}, v_{i}^{\varepsilon 0}\right)_{1 \leq i \leq N}\right)$ is chosen, the hard sphere dynamics evolves deterministically (according to the hard sphere equations shown in Figure 1.1), and we seek to understand the statistical behavior of the empirical measure

$$
\begin{equation*}
\pi_{t}^{\varepsilon}(x, v):=\frac{1}{\mu_{\varepsilon}} \sum_{i=1}^{N} \delta_{x-x_{i}^{\varepsilon}(t)} \delta_{v-v_{i}^{\varepsilon}(t)} \tag{2}
\end{equation*}
$$

and its evolution in time.
A law of large numbers. The first step is to determine the law of large numbers, that is, the limiting distribution of a typical particle when $\mu_{\varepsilon} \rightarrow \infty$. In the case of $N$ identically distributed independent variables $\left(\eta_{i}\right)_{1 \leq i \leq N}$ of expectation $\mathbb{E}(\eta)$, the law of large numbers implies in particular that the mean converges in probability to the expectation

$$
\frac{1}{N} \sum_{i=1}^{N} \eta_{i} \xrightarrow[N \rightarrow \infty]{\longrightarrow} \mathbb{E}(\eta)
$$

We easily show the following convergence in probability

$$
\left\langle\pi_{0}^{\varepsilon}, h\right\rangle:=\frac{1}{\mu_{\varepsilon}} \sum_{i=1}^{N} h\left(x_{i}^{\varepsilon 0}, v_{i}^{\varepsilon 0}\right) \xrightarrow[\mu_{\varepsilon} \rightarrow \infty]{\longrightarrow} \int f^{0} h(x, v) d x d v,
$$

under the grand-canonical measure. The difficulty is to understand whether the initial quasi-independence propagates in time so that there exists a function $f=f(t, x, v)$ such that the following convergence in probability holds

$$
\begin{equation*}
\left\langle\pi_{t}^{\varepsilon}, h\right\rangle \underset{\mu_{\varepsilon} \rightarrow \infty}{ } \int f(t, x, v) h(x, v) d x d v \tag{3}
\end{equation*}
$$

under the grand canonical measure (1) over the initial configurations. The most important result proving this convergence was obtained by Lanford [16]: he showed that $f$ evolves according to a deterministic equation, namely the Boltzmann equation. This result will be explained in Section 2.2.

A central limit theorem. The approximation (3) of the empirical measure neglects two types of of errors. The first is the presence of correction terms that converge to 0 when $\mu_{\varepsilon} \rightarrow+\infty$. The second is related to the probability, which must tend to zero, of configurations such that this convergence does not occur. A classical problem in statistical physics is to quantify more precisely these errors, by studying the fluctuations, i.e. the deviations between the empirical measure and its expectation. In the case of $N$ independent and identically distributed variables $\left(\eta_{i}\right)_{1 \leq i \leq N}$, the central limit theorem implies
that the fluctuations are of order $O(1 / \sqrt{N})$, and the following convergence in law holds true:

$$
\sqrt{N}\left(\frac{1}{N} \sum_{i=1}^{N} \eta_{i}-\mathbb{E}(\eta)\right) \xrightarrow[N \rightarrow \infty]{(\text { law })} \mathcal{N}(0, \operatorname{Var}(\eta))
$$

where $\mathcal{N}(0, \operatorname{Var}(\eta))$ is the normal law of variance $\operatorname{Var}(\eta)=\mathbb{E}\left((\eta-\mathbb{E}(\eta))^{2}\right)$. In particular, at this scale, we find some randomness. Investigating the same fluctuation regime for the dynamics of hard sphere gases consists in considering the fluctuation field $\zeta_{t}^{\varepsilon}$ defined by duality

$$
\begin{equation*}
\left\langle\zeta_{t}^{\varepsilon}, h\right\rangle:=\sqrt{\mu_{\varepsilon}}\left(\left\langle\pi_{t}^{\varepsilon}, h\right\rangle-\mathbb{E}_{\varepsilon}\left(\left\langle\pi_{t}^{\varepsilon}, h\right\rangle\right)\right) \tag{4}
\end{equation*}
$$

where $h$ is a continuous function, and $\mathbb{E}_{\varepsilon}$ the expectation with respect to the grandcanonical measure. At time 0, we easily show that, under the grand-canonical measure, the fluctuation field $\zeta_{0}^{\varepsilon}$ converges in the low density limit to a Gaussian field $\zeta_{0}$ with covariance

$$
\begin{equation*}
\mathbb{E}\left(\zeta_{0}(h) \zeta_{0}(g)\right)=\int f^{0}(z) h(z) g(z) d z \tag{5}
\end{equation*}
$$

A series of recent works $[4,5,6,7]$ has allowed to characterize the fluctuation field (4), and to obtain a stochastic evolution equation governing the limit process. These results are presented in Section 3.3.

On large deviations. The last question generally studied in a classical probabilistic approach is that of the quantification of rare events, i.e. the estimation of the probability of observing an atypical behavior (which deviates macroscopically from the mean). For independent and identically distributed random variables, this probability is exponentially small, and it is therefore natural to study the asymptotics

$$
\begin{equation*}
I(m):=\lim _{\delta \rightarrow 0} \lim _{N \rightarrow \infty}-\frac{1}{N} \log \mathbb{P}\left(\left|\frac{1}{N} \sum_{i=1}^{N} \eta_{i}-m\right|<\delta\right) \quad \text { with } \quad m \neq \mathbb{E}(\eta) . \tag{6}
\end{equation*}
$$

The limit $I(m)$ is called the large deviation functional and can be expressed as the Legendre transform of the log-Laplace transform $u: \mathbb{R} \mapsto \log \mathbb{E}(\exp (u \eta))$. To generalize this statement to correlated variables in a gas of hard spheres, it is necessary to compute the log-Laplace transform of the empirical measure on deterministic trajectories, which requires extremely precise control of the dynamical correlations. Note that at time 0 , under a grand canonical measure, we can show that for any $\delta>0$

$$
\lim _{\delta \rightarrow 0} \lim _{\mu_{\varepsilon} \rightarrow \infty}-\frac{1}{\mu_{\varepsilon}} \log \mathbb{P}_{\varepsilon}\left(d\left(\pi_{0}^{\varepsilon}, \varphi^{0}\right) \leq \delta\right)=H\left(\varphi^{0} \mid f^{0}\right):=\int\left(\varphi^{0} \log \frac{\varphi^{0}}{f^{0}}-\left(\varphi^{0}-f^{0}\right)\right) d x d v
$$

where $d$ is a distance on the space of measures. The dynamical cumulant method introduced in $[4,5]$ is a key tool for computing the exponential moments of the hard sphere distribution, thus obtaining the dynamical equivalent of this result in short time. We give an overview of these techniques in Section 3.

## 2 Typical Behaviour: A Law of Large Numbers

### 2.1 Boltzmann's amazing intuition

The equation which rules the typical evolution of a gas of hard spheres was heuristically proposed by Boltzmann [8] about a century before its rigorous derivation by Lanford [16], as the «limit» of the particle system when $\mu_{\varepsilon} \rightarrow+\infty$. Boltzmann's revolutionary idea was to write an evolution equation for the probability density $f=f(t, x, v)$ giving the proportion of particles at position $x$ with velocity $v$ at time $t$. In the absence of collisions, and in an unbounded domain, this density $f$ would be transported along the physical trajectories $x(t)=x(0)+v t$, which means that $f(t, x, v)=f^{0}(x-v t, v)$. The challenge is to take into account the statistical effect of collisions. As long as the size of the particles is negligible, one can consider that these collisions are pointwise in both $t$ and $x$. Boltzmann proposed a quite intuitive counting:

- the number of particles of velocity $v$ increases when a particle of velocity $v^{\prime}$ collides with a particle of velocity $v_{1}^{\prime}$, and takes the velocity $v$ (see Figure 1.1 and (8)) ;
- the number of particles of velocity $v$ decreases when a particle of velocity $v$ collides with a particle of velocity $v_{1}$, and is deflected to another velocity.

The probability of these jumps in velocity is described by a transition rate, called the collision cross section. For interactions between hard spheres, it is given by $\left(\left(v-v_{1}\right) \cdot \omega\right)_{+}$ where $v-v_{1}$ is the relative velocity of the colliding particles, and $\omega$ is the deflection vector, uniformly distributed in the unit sphere $\mathbb{S}^{d-1} \subset \mathbb{R}^{d}$.

The fundamental assumption of Boltzmann's theory is that in a rarefied gas, the correlations between two colliding particles must be very small. Therefore, the joint probability of having two pre-colliding particles of velocities $v$ and $v_{1}$ at position $x$ at time $t$ should be well approximated by the product $f(t, x, v) f\left(t, x, v_{1}\right)$. This independence property is called the molecular chaos hypothesis. The Boltzmann equation is then the following

$$
\begin{equation*}
\partial_{t} f+\underbrace{v \cdot \nabla_{x} f}_{\text {transport }}=\underbrace{C(f, f)}_{\text {collision }} \tag{7}
\end{equation*}
$$

where

$$
C(f, f)(t, x, v)=\iint[\underbrace{f\left(t, x, v^{\prime}\right) f\left(t, x, v_{1}^{\prime}\right)}_{\text {gain term }}-\underbrace{f(t, x, v) f\left(t, x, v_{1}\right)}_{\text {loss term }}] \underbrace{\left(\left(v-v_{1}\right) \cdot \omega\right)_{+}}_{\text {cross section }} d v_{1} d \omega
$$

with the scattering rules

$$
\begin{equation*}
v^{\prime}=v-\left(\left(v-v_{1}\right) \cdot \omega\right) \omega, \quad v_{1}^{\prime}=v_{1}+\left(\left(v-v_{1}\right) \cdot \omega\right) \omega \tag{8}
\end{equation*}
$$

being analogous to those introduced in Figure 1.1, with the important difference that $\omega$ is now a random vector chosen uniformly in the unit sphere $\mathbb{S}^{d-1}$ : indeed, the relative position of the colliding particles disappeared in the limit $\varepsilon \rightarrow 0$. As a result, the

Boltzmann equation is singular because it involves a product of densities at a single point $x$.

Boltzmann's idea of reducing the Hamiltonian dynamics describing atomic behavior to a kinetic equation was revolutionary and paved the way to the description of nonequilibrium phenomena by mesoscopic equations. However, the Boltzmann equation (7) was first strongly criticized because it seems to violate some fundamental physical principles. It actually predicts an irreversible evolution in time: it has a Lyapunov functional, called entropy, defined by $S(t):=-\iint f \log f(t, x, v) d x d v$ such that $\frac{d}{d t} S(t) \geq 0$, with equality if and only if the gas is at thermodynamic equilibrium. The Boltzmann equation thus provides a quantitative formulation of the second principle of thermodynamics. But at first glance, this irreversibility seems incompatible with the fact that the dynamics of hard spheres is governed by a Hamiltonian system, i.e., a system of ordinary differential equations that is completely reversible in time. Soon after Boltzmann postulated his equation, these two different behaviors were considered, by Loschmidt, as a paradox and an obstruction to Boltzmann's theory. A fully satisfactory mathematical explanation of this question remained unresolved for almost a century, until the role of probabilities was precisely identified: the underlying dynamics is reversible, but the description that is given of this dynamics is only partial and is therefore not reversible.

### 2.2 Typical behaviour: Lanford's theorem

Lanford's result [16] shows in which sense the Boltzmann equation (7) is a good approximation of the hard sphere dynamics. It can be stated as follows (this is not exactly the original formulation, see in particular section 2.4 below for comments).

Theorem 1.1 (Lanford). In the low density limit ( $\mu_{\varepsilon} \rightarrow \infty$ with $\mu_{\varepsilon} \varepsilon^{d-1}=1$ ), the empirical measure $\pi_{t}^{\varepsilon}$ defined by (2) concentrates on the solution of the Boltzmann equation (7): for any bounded and continuous function $h$,

$$
\forall \delta>0, \quad \lim _{\mu_{\varepsilon} \rightarrow \infty} \mathbb{P}_{\varepsilon}\left(\left|\left\langle\pi_{t}^{\varepsilon}, h\right\rangle-\int f(t, x, v) h(x, v) d x d v\right| \geq \delta\right)=0
$$

on a time interval $\left[0, T_{L}\right]$ depending only on the initial distribution $f^{0}$.
The time of validity $T_{L}$ of the approximation is found to be a fraction of the average time between two successive collisions for a typical particle. This time is large enough for the microscopic system to undergo a large number of collisions (of the order of $\mu_{\varepsilon}$ ) but (much) too small to see phenomena such as relaxation to (local) thermodynamic equilibrium, and in particular hydrodynamic regimes. Physically, we do not expect this time to be critical, in the sense that the dynamics would change in nature afterwards. In fact, in practice, the Boltzmann equation is used in many applications (such as spacecraft reentrance calculations) without time restrictions. However, it is important to note that a time restriction might not be only technical: from a mathematical point of view, one cannot exclude that the Boltzmann equation presents singularities (typically spatial
concentrations that would prevent the collision term from making sense, and that would also locally contradict the low density assumption). At present, the problem of extending Lanford's convergence result to longer times still faces serious obstacles.

### 2.3 Heuristics of Lanford's proof

Let us informally explain how the Boltzmann equation (7) can be predicted from the dynamics of the particles. The goal is to transport via the dynamics the initial grand canonical measure (1) and then to project this measure at time $t$ onto the 1-particle phase space. We thus define by duality the density $F_{1}^{\varepsilon}(t, x, v)$ of a typical particle with respect to a test function $h$

$$
\begin{equation*}
\int F_{1}^{\varepsilon}(t, x, v) h(x, v) d x d v:=\mathbb{E}_{\varepsilon}\left(\left\langle\pi_{t}^{\varepsilon}, h\right\rangle\right) \tag{9}
\end{equation*}
$$

Theorem 1.1 states that $F_{1}^{\varepsilon}$ converges to the solution to the Boltzmann equation $f$ in the low density limit. So let $h$ be a regular and bounded function on $\mathbb{T}^{d} \times \mathbb{R}^{d}$ and consider the evolution of the empirical measure during a short time interval $[t, t+\delta]$ : separating the different contributions according to the number of collisions, we can write

$$
\begin{align*}
& \frac{1}{\delta}\left(\mathbb{E}_{\varepsilon}\left[\left\langle\pi_{t+\delta}^{\varepsilon}, h\right\rangle\right]-\mathbb{E}_{\varepsilon}\left[\left\langle\pi_{t}^{\varepsilon}, h\right\rangle\right]\right)=\frac{1}{\delta} \mathbb{E}_{\varepsilon}\left[\frac{1}{\mu_{\varepsilon}} \sum_{\substack{j \\
\text { no colisision }}}\left(h\left(z_{j}^{\varepsilon}(t+\delta)\right)-h\left(z_{j}^{\varepsilon}(t)\right)\right)\right] \\
& \quad+\frac{1}{\delta} \mathbb{E}_{\varepsilon}\left[\frac{1}{2 \mu_{\varepsilon}} \sum_{\substack{(i, j) \\
\text { having 1collision }}}\left(h\left(z_{i}^{\varepsilon}(t+\delta)\right)+h\left(z_{j}^{\varepsilon}(t+\delta)\right)-h\left(z_{i}^{\varepsilon}(t)\right)-h\left(z_{j}^{\varepsilon}(t)\right)\right)\right]+\ldots \tag{10}
\end{align*}
$$

To simplify, $z_{i}^{\varepsilon}(t)$ denotes the coordinates $\left(x_{i}^{\varepsilon}(t), v_{i}^{\varepsilon}(t)\right)$ of the $i$-th particle at time $t$. Since the left-hand side of (10) formally converges when $\delta \rightarrow 0$ to the time derivative of $\mathbb{E}_{\varepsilon}\left[\left\langle\pi_{t}^{\varepsilon}, h\right\rangle\right]$, we will analyze the limit $\delta \rightarrow 0$ of the first two terms of the right-hand side of (10), which should lead to a transport term and a collision term as in (7). We will also explain why the remainder terms, involving two or more collisions in the short time interval $\delta$, tend to 0 with $\delta$ (showing that they are of order $\delta$ ).

Since the particles move in a straight line and at constant speed in the absence of collision, if the distribution $F_{1}^{\varepsilon}$ is sufficiently regular, the definition (9) of $F_{1}^{\varepsilon}$ formally implies that when $\delta$ tends to 0 , the first term in the right-hand side of (10) is asymptotically equal to

$$
\begin{equation*}
\int F_{1}^{\varepsilon}(t, z) v \cdot \nabla_{x} h(z) d z=-\int\left(v \cdot \nabla_{x} F_{1}^{\varepsilon}(t, z)\right) h(z) d z \tag{11}
\end{equation*}
$$

The transport term in (7) is thus well obtained in the limit. Let us now consider the second term of the right-hand side of (10). Two particles of configurations ( $x_{1}, v_{1}$ ) and $\left(x_{2}, v_{2}\right)$ at time $t$ collide at a later time $\tau \leq t+\delta$ if there exists $\omega \in \mathbb{S}^{d-1}$ such that

$$
\begin{equation*}
x_{1}-x_{2}+(\tau-t)\left(v_{1}-v_{2}\right)=-\varepsilon \omega . \tag{12}
\end{equation*}
$$

This implies that their relative position must belong to a tube oriented in the $v_{1}-v_{2}$ direction of length $\delta\left|v_{1}-v_{2}\right|$ and width $\varepsilon$. The Lebesgue measure of this set is of the order
$\delta \varepsilon^{d-1}\left|v_{2}-v_{1}\right|=O\left(\delta \varepsilon^{d-1}\right)$ (neglecting large velocities). More generally, a sequence of $k-1$ collisions between $k$ particles imposes $k-1$ constraints of the previous form, and this event can be shown to have probability less than $\left(\delta \varepsilon^{d-1}\right)^{k-1}=\left(\delta \mu_{\varepsilon}^{-1}\right)^{k-1}$ (again neglecting large velocities). Since there are, on average, $\mu_{\varepsilon}^{k}$ ways to choose these $k$ colliding particles, we deduce that the occurrence of $k-1$ collisions in (10) has a probability of order $\delta^{k-1} \mu_{\varepsilon}$. This explains why the probability of having $k \geq 3$ colliding particles can be estimated by $O\left(\delta^{2}\right)$ and thus can be neglected in (10).

It remains to examine more closely the collision term involving two particles in (10), in order to obtain the collision operator $C(f, f)$ of the Boltzmann equation (7). This term involves the two-particle correlation function $F_{2}^{\varepsilon}$. For any $k \geq 1$ we define

$$
\begin{equation*}
\int F_{k}^{\varepsilon}\left(t, Z_{k}\right) h_{k}\left(Z_{k}\right) d Z_{k}=\mathbb{E}_{\varepsilon}\left(\frac{1}{\mu_{\varepsilon}^{k}} \sum_{\left(i_{1}, \ldots, i_{k}\right)} h_{k}\left(z_{i_{1}}^{\varepsilon}(t), \ldots, z_{i_{k}}^{\varepsilon}(t)\right)\right) \tag{13}
\end{equation*}
$$

where $i_{1}, \ldots, i_{k}$ are all distinct and with $Z_{k}=\left(x_{i}, v_{i}\right)_{1 \leq i \leq k}$. We can then show that in the limit $\delta \rightarrow 0$,

$$
\begin{equation*}
\partial_{t} F_{1}^{\varepsilon}+\underbrace{v \cdot \nabla_{x} F_{1}^{\varepsilon}}_{\text {transport }}=\underbrace{C^{\varepsilon}\left(F_{2}^{\varepsilon}\right),}_{\text {collision at distance } \varepsilon} \tag{14}
\end{equation*}
$$

where
$C^{\varepsilon}\left(F_{2}^{\varepsilon}\right)(t, x, v)=\iint[\underbrace{F_{2}^{\varepsilon}\left(t, x, v^{\prime}, x+\varepsilon \omega, v_{1}^{\prime}\right)}_{\text {gain term }}-\underbrace{F_{2}^{\varepsilon}\left(t, x, v, x-\varepsilon \omega, v_{1}\right)}_{\text {loss term }}] \underbrace{\left(\left(v-v_{1}\right) \cdot \omega\right)_{+}}_{\text {cross section }} d v_{1} d \omega$.

The key step in closing the equation is the molecular chaos assumption postulated by Boltzmann, which states that the pre-collisional particles remain independently distributed at all times so that with the convention (12) fixing the sign of $\omega$, we have

$$
\begin{equation*}
F_{2}^{\varepsilon}\left(t, z_{1}, z_{2}\right) \simeq F_{1}^{\varepsilon}\left(t, z_{1}\right) F_{1}^{\varepsilon}\left(t, z_{2}\right), \quad \text { if }\left(v_{1}-v_{2}\right) \cdot \omega>0 . \tag{15}
\end{equation*}
$$

When the diameter $\varepsilon$ of the spheres tends to 0 , the coordinates $x_{1}$ et $x_{2}$ coincide and the scattering parameter $\omega$ becomes a random parameter. Assuming that $F_{1}^{\varepsilon}$ converges, then its limit must satisfy the Boltzmann equation (7).

Rigorously establishing the factorization (15) uses a different strategy, elaborated by Lanford [16], then completed and improved over the years: see the monographs [25, 11, 10]. In the last few years, several quantitative convergence results have been established, and the proofs have been extended to the case of somewhat more general domains, potentials with compact support, or with super exponential decay at infinity: see $[1,12,13,17,21,22]$.

### 2.4 On the irreversibility

In this paragraph, we will show that the answer to the irreversibility paradox lies in the molecular chaos hypothesis (15), which is valid only for specific configurations.

In fact, the notion of convergence that appears in the statement of Theorem 1.1 differs from the one used in Lanford's proof: Theorem 1.1 states the convergence of the $\left\langle\pi_{t}^{\varepsilon}, h\right\rangle$ observables, i.e., the convergence in the sense of measures since the test function $h$ must be continuous. This convergence is rather weak and is not sufficient to ensure the stability of the collision term in the Boltzmann equation since this term involves traces. In the proof of Lanford's theorem, we consider all $k$-particle correlation functions $F_{k}^{\varepsilon}$ defined by (13), and show that each of these correlation functions converges uniformly outside a set $\mathcal{B}_{k}^{\varepsilon}$ of negligible measure when $\mu_{\varepsilon}$ tends to infinity. Thus, the proof uses a much stronger notion of convergence than that stated in Theorem 1.1. Moreover, the set $\mathcal{B}_{k}^{\varepsilon}$

$F_{2}^{\varepsilon}\left(t, x_{1}, v_{1}, x_{2}, v_{2}\right) \simeq F_{1}^{\varepsilon}\left(t, x_{1}, v_{1}\right) F_{1}^{\varepsilon}\left(t, x_{2}, v_{2}\right)$

$F_{2}^{\varepsilon}\left(t, x_{1}, v_{1}, x_{2}, v_{2}\right) \nsimeq F_{1}^{\varepsilon}\left(t, x_{1}, v_{1}\right) F_{1}^{\varepsilon}\left(t, x_{2}, v_{2}\right)$

Figure 2.1: In the left figure, particles 1 and 2 will meet in the future; with high probability, they did not collide in the past and we expect the correlation function $F_{2}^{\varepsilon}$ to factorize in the $\mu_{\varepsilon} \rightarrow \infty$ limit. In the figure on the right, the coordinates of the particles belong to the bad set $\mathcal{B}_{2}^{\varepsilon}$, which means that they most likely met in the past. In this case, microscopic correlations have been dynamically constructed and the factorization (15) should not be valid.
of bad microscopic configurations $\left(t, Z_{k}\right)$ (on which $F_{k}^{\varepsilon}$ does not converge) is somehow transverse to the set of pre-collisional configurations (as can be seen in Figure 2.1, two particles in $\mathcal{B}_{2}^{\varepsilon}$ tend to move away from each other so that they are unlikely to collide). The convergence defect is therefore not an obstacle to taking bounds in the collision term (correlation functions are only evaluated there in pre-collisional configurations). However, these singular sets $\mathcal{B}_{k}^{\varepsilon}$ encode important information about the dynamical correlations: by neglecting them it is no longer possible to go back in time and reconstruct the backward dynamics. Thus by discarding the microscopic information encoded in $\mathcal{B}_{k}^{\varepsilon}$, one can only obtain an irreversible kinetic description that is far from describing the full microscopic dynamics.

## 3 Fluctuations and Large Deviations

### 3.1 Corrections to the chaos assumption

Returning to equation (14) on $F_{1}^{\varepsilon}$, we can see that, apart from the small spatial shifts of the collision term, the deviations of the Boltzmann dynamics are due to the factorization defect $F_{2}^{\varepsilon}-F_{1}^{\varepsilon} \otimes F_{1}^{\varepsilon}$, a geometric interpretation of which is given below.

Let us first describe the geometric representation of $F_{1}^{\varepsilon}$. We look at the history of particle $1^{\star}$ located at position $x_{1^{*}}$ with velocity $v_{1^{*}}$ at time $t$, in order to characterize all initial configurations that contribute to $F_{1}^{\varepsilon}\left(t, x_{1^{*}}, v_{1^{*}}\right)$. The particle $1^{\star}$ has a uniform rectilinear motion $x_{1^{\star}}\left(t^{\prime}\right)=x_{1^{\star}}-v_{1^{\star}}\left(t-t^{\prime}\right)$ until it collides with another particle, called particle 1, at a time $t_{1}<t$. This collision can be of two types: either a physical collision (with deflection), or a mathematical artifact arising from the loss term in equation (14) (the particles touch but are not deflected). From then on, to understand the history of particle $1^{\star}$, we need to trace the history of both particles $1^{\star}$ and 1 before time $t_{1}$. From time $t_{1}$, both particles have uniform rectilinear motion until one of them collides with a new particle 2 at time $t_{2}<t_{1}, \ldots$ and so on until time 0 . Note that between the times of collision with new particles, the particles can collide with each other: this will be called recollision. The history of the particle $1^{\star}$ can be encoded using a rooted tree $a$ whose vertices, which we will call branches, correspond to the different collisions that took place in the history of $1^{\star}$ and are indexed by the parameters of these collisions. An example is shown in Figure 3.1. The root of the tree $a$ is indexed by $1^{\star}$. If $n$ is the total number of collisions, and $0<t_{n}<\cdots<t_{1}<t$ the times of the collisions, one can order the particles so that at time $t_{i}, 1 \leq i \leq n$, the collision occurs between the $i$-th particle and the $j$-th particle, where $j \in\left\{1^{\star}, 1, \ldots, i-1\right\}$ (necessarily $j=1^{\star}$ at time $t_{1}$ ). Then the branching of the tree $a$ associated with the $i$-th collision is indexed by the relation $a_{i}=j$, where $j \in\left\{1^{\star}, 1, \ldots, i-1\right\}$, together with the collision parameters $\left(t_{i}, v_{i}, \omega_{i}\right)_{1 \leq i \leq n}$ where $\omega_{i}$ is the deflection vector. The tensor product $F_{1}^{\varepsilon} \otimes F_{1}^{\varepsilon}$ is then described by two independent collision trees, with roots $1^{\star}$ and $2^{\star}$, and $n_{1}$, resp. $n_{2}$ branches.

Now consider the second-order correlation function: $F_{2}^{\varepsilon}$ can be described by a collision graph constructed from 2 collision trees with roots $1^{\star}$ and $2^{\star}$, and $n_{1}+n_{2}$ branches. The main difference with $F_{1}^{\varepsilon} \otimes F_{1}^{\varepsilon}$ is that the particles in the $1^{\star}$ and $2^{\star}$ trees may interact. We can thus decompose the trees constituting $F_{2}^{\varepsilon}$ into two categories: those such that there is at least one collision involving a particle from each tree (such a recollision will be called external), and the others (see Figure 3.2).

Note however that two collision-free trees do not correspond to independent trees, precisely because of the dynamical exclusion condition. This exclusion condition can itself be decomposed as $\mathbf{1}_{1^{\star} \not 2^{\star}}=1-\mathbf{1}_{1^{\star} \sim 2^{\star}}$ (see Figure 3.3), where $\mathbf{1}_{1^{\star} \sim 2^{\star}}$ means that there is an overlap at some point between a particle from the $1^{\star}$ tree and a particle from the $2^{\star}$ tree. This decomposition is a pure mathematical artifact, and the $1^{\star} \sim 2^{\star}$ overlap condition does not affect the dynamics (the overlapping particles are not deflected).

Let us now define the second-order rescaled cumulant

$$
\begin{equation*}
f_{2}^{\varepsilon}:=\mu_{\varepsilon}\left(F_{2}^{\varepsilon}-F_{1}^{\varepsilon} \otimes F_{1}^{\varepsilon}\right) . \tag{16}
\end{equation*}
$$



Figure 3.1: The history of the particle $1^{\star}$ can be encoded in a tree $a$, say of size $n$, whose root is indexed by $1^{\star}$. The pseudotrajectory is then prescribed by the collision parameters $\left(t_{i}, v_{i}, \omega_{i}\right)_{1 \leq i \leq n}$.

The previous discussion indicates that this cumulant is represented by trees that are coupled by external collisions or overlaps (see Figure 3.4). In view of the definition (16) and the discussion in section 2.3 giving an $O\left(t / \mu_{\varepsilon}\right)$ estimate of the Lebesgue measure of configurations giving rise to a collision, one can expect $f_{2}^{\varepsilon}$ to be uniformly bounded in $L^{1}$ and therefore to have a limit $f_{2}$ in the sense of the measures. One can prove in addition that $f^{2}$ corresponds to trees with exactly one external recollision or overlap on $[0, t]$ : any other interaction between the trees gives rise to additional smallness and is therefore negligible.

Remark 1. The initial measure does not factorize exactly $\left(F_{2}^{\varepsilon, 0} \neq F_{1}^{\varepsilon, 0} \otimes F_{1}^{\varepsilon, 0}\right)$ because of the static exclusion condition. Thus, the initial data also induce a small contribution to $f_{2}^{\varepsilon}$ but it is significantly smaller than the dynamical correlations (by a factor $\varepsilon$ ).

### 3.2 The cumulant generating function

For a Gaussian process, the first two correlation functions $F_{1}^{\varepsilon}$ and $F_{2}^{\varepsilon}$ determine completely all other $k$-particle correlation functions $F_{k}^{\varepsilon}$, but in general part of the information is encoded in the cumulants of higher order $(k \geq 3)$

$$
f_{k}^{\varepsilon}\left(t, Z_{k}\right):=\mu_{\varepsilon}^{k-1} \sum_{\ell=1}^{k} \sum_{\sigma \in \mathcal{P}_{k}^{\ell}}(-1)^{\ell-1}(\ell-1)!\prod_{i=1}^{\ell} F_{\left|\sigma_{i}\right|}^{\varepsilon}\left(t, Z_{\sigma_{i}}\right),
$$



Figure 3.2: $F_{2}^{\varepsilon}$ trees are classified into two categories: those involving an (external) collision between the $1^{\star}$ and $2^{\star}$ trees, and others for which the particles in the $1^{\star}$ tree are always at least $\varepsilon$ away from those in the $2^{\star}$ tree (which we denote by $\nsim$ ).


Figure 3.3: Decomposition of the dynamical exclusion condition.
where $\mathcal{P}_{k}^{\ell}$ is the set of partitions of $\{1, \ldots, k\}$ in $\ell$ parts with $\sigma=\left\{\sigma_{1}, \ldots, \sigma_{\ell}\right\},\left|\sigma_{i}\right|$ being the cardinality of the set $\sigma_{i}$ and $Z_{\sigma_{i}}=\left(z_{j}\right)_{j \in \sigma_{i}}$. Each cumulant encodes finer and finer correlations. Contrary to correlation functions $\left(F_{k}^{\varepsilon}\right)$, the cumulants $\left(f_{k}^{\varepsilon}\right)$ do not duplicate the information which is already encoded at lower orders. From a geometric point of view, we can extend the analysis of the previous paragraph and show that the $k$-order cumulant $f_{k}^{\varepsilon}$ can be represented by $k$ trees that are completely connected either by external collisions or by overlaps (see Figure 3.5). These dynamical correlations can be classified by a signed graph with $k$ vertices representing the different trees, coding tree collisions (the corresponding edges take a + sign) and overlaps (the corresponding edges take a - sign). We can then systematically extract a minimally connected graph $T$ by identifying $k-1$ "aggregations" of tree collisions or overlaps. We then expect $f_{k}^{\varepsilon}$ to decompose into a sum of $2^{k-1} k^{k-2}$ terms, where the factor $k^{k-2}$ is the number of trees with $k$ numbered vertices (from Cayley's formula). For each given signed minimally connected graph, the collision/overlap conditions correspond to $k-1$ independent constraints on the configuration $z_{1^{\star}}, \ldots, z_{k^{\star}}$ at time $t$. Therefore, neglecting the issue of large velocities, this contribution to the cumulant $f_{k}^{\varepsilon}$ has a Lebesgue measure of size $O\left(\left(t / \mu_{\varepsilon}\right)^{k-1}\right)$, and


Figure 3.4: The second-order cumulant corresponds to the occurrence of at least one recollision between trees or an overlap.


Figure 3.5: The cumulant of order $k$ corresponds to trees with roots in $1^{\star}, \ldots, k^{\star}$ that are completely connected by external collisions or overlaps.
we derive the estimate

$$
\begin{equation*}
\left\|f_{k}^{\varepsilon}\right\|_{L^{1}} \leq \mu_{\varepsilon}^{k-1} C^{k} \times 2^{k-1} k^{k-2} \times\left(t / \mu_{\varepsilon}\right)^{k-1} \leq k!C(C t)^{k-1} . \tag{17}
\end{equation*}
$$

A geometric argument similar to the one developed in Lanford's proof and recalled in the analysis of the second-order cumulant above shows that $f_{k}^{\varepsilon}$ converges to a limiting cumulant $f_{k}$ and that only graphs with exactly $k-1$ external collisions or overlaps (and no cycles) contribute in the limit.

Note further that a classical and rather simple calculation (based on the series expansions of the exponential and logarithm) shows that the cumulants are nothing but the coefficients of the series expansion of the exponential moment:

$$
\begin{equation*}
\mathcal{I}_{t}^{\varepsilon}(h):=\frac{1}{\mu_{\varepsilon}} \log \mathbb{E}_{\varepsilon}\left[\exp \left(\mu_{\varepsilon}\left\langle\pi_{t}^{\varepsilon}, h\right\rangle\right)\right]=\sum_{k=1}^{\infty} \frac{1}{k!} \int f_{k}^{\varepsilon}\left(t, Z_{k}\right) \prod_{i=1}^{k}\left(e^{h\left(z_{i}\right)}-1\right) d Z_{k} . \tag{18}
\end{equation*}
$$

The quantity $\mathcal{I}_{t}^{\varepsilon}(h)$ is called cumulant generating function. The estimate (17) provides the analyticity of $\mathcal{I}_{t}^{\varepsilon}(h)$ in short time as a function of $e^{h}$, and this uniformly with respect
to $\varepsilon$ (sufficiently small). The limit $\mathcal{I}_{t}$ of $\mathcal{I}_{t}^{\varepsilon}$ can then be determined as a series in terms of the limiting cumulants $f_{k}$

$$
\mathcal{I}_{t}(h)=\sum_{k=1}^{\infty} \frac{1}{k!} \int f_{k}\left(t, Z_{k}\right) \prod_{i=1}^{k}\left(e^{h\left(z_{i}\right)}-1\right) d Z_{k} .
$$

In a suitable functional setting [7], it can be shown that this functional satisfies a Hamilton-Jacobi equation

$$
\partial_{t} \mathcal{I}_{t}(h)=\int d z \frac{\partial \mathcal{I}_{t}(h)}{\partial h} v \cdot \nabla_{x} h+\mathcal{H}\left(\frac{\partial \mathcal{I}_{t}(h)}{\partial h}, h\right)
$$

with initial condition $\mathcal{I}(0, h)=\int d z f^{0}\left(e^{h}-1\right)$ and Hamiltonian given by

$$
\begin{equation*}
\mathcal{H}(\varphi, h):=\frac{1}{2} \int \varphi\left(z_{1}\right) \varphi\left(z_{2}\right)\left(e^{\Delta h}-1\right) d \mu\left(z_{1}, z_{2}, \omega\right), \tag{19}
\end{equation*}
$$

where $\Delta h\left(z_{1}, z_{2}, \omega\right)=h\left(z_{1}^{\prime}\right)+h\left(z_{2}^{\prime}\right)-h\left(z_{1}\right)-h\left(z_{2}\right)$. We use here the notation (8) for the pre-collisional velocities and the definition

$$
d \mu\left(z_{1}, z_{2}, \omega\right):=\delta_{x_{1}-x_{2}}\left(\left(v_{1}-v_{2}\right) \cdot \omega\right)_{+} d \omega d v_{1} d v_{2} d x_{1} .
$$

The successive derivatives of this functional being precisely the limit cumulants $f_{k}$, the successive derivatives of the Hamilton-Jacobi equation provide the evolution equations of these cumulants: for example differentiating this equation once produces the Boltzmann equation, differentiating it twice produces the equation of the covariance described in the next paragraph.

### 3.3 Fluctuations

The control of the cumulant generating function allows in particular to obtain the convergence of the fluctuation field defined in (4) and thus to analyze the dynamical fluctuations over a time $T^{\star}$ of the same order of magnitude as the convergence time $T_{L}$ of Theorem 1.1.

Theorem 1.2 (Bodineau, Gallagher, Saint-Raymond, Simonella [7]). The fluctuation field $\zeta_{t}^{\varepsilon}$ converges, in the low density limit and on a time interval $\left[0, T^{*}\right]$ towards a process $\zeta_{t}$, solution to the fluctuating Boltzmann equation:

$$
\left\{\begin{array}{l}
d \zeta_{t}=\underbrace{\mathcal{L}_{t} \zeta_{t} d t}_{\text {linearized Boltzmann operator }}+\underbrace{d \eta_{t}}_{\text {Gaussian noise }}  \tag{20}\\
\mathcal{L}_{t} h=\underbrace{-v \cdot \nabla_{x} h}_{\text {transport }}+\underbrace{C\left(f_{t}, h\right)+C\left(h, f_{t}\right)}_{\text {linearized collision operator }}
\end{array}\right.
$$

where $f_{t}$ is the solution at time $t$ to the Boltzmann equation (7) with initial data $f^{0}$, and $d \eta_{t}$ is a centered Gaussian noise delta-correlated in $t, x$ with covariance

$$
\operatorname{Cov}_{t}\left(h_{1}, h_{2}\right)=\frac{1}{2} \int d z_{1} d z_{2} d \omega\left(\left(v_{2}-v_{1}\right) \cdot \omega\right)_{+} \delta_{x_{2}-x_{1}} f\left(t, z_{1}\right) f\left(t, z_{2}\right) \Delta h_{1} \Delta h_{2}\left(z_{1}, z_{2}, \omega\right)
$$

where $\Delta h\left(z_{1}, z_{2}, \omega\right)=h\left(z_{1}^{\prime}\right)+h\left(z_{2}^{\prime}\right)-h\left(z_{1}\right)-h\left(z_{2}\right)$.

The limiting process (20) was conjectured by Spohn in [25] and this reference also presents a large panorama on the theory of fluctuations in physics. In the context of dynamics with random collisions, a similar result is shown by Rezakhanlou in [24]. In the deterministic setting, the noise obtained in the limit is a consequence of the asymptotically unstable structure of the microscopic dynamics (see Figure 1.2) combined with the randomness of the initial data at small scales.

### 3.4 Large deviations

The strength of the cumulant generating function becomes really apparent at the level of large deviations, i.e. for very improbable trajectories which are at a "distance" $O(1)$ from the averaged dynamics: roughly speaking, we can show that the probability of observing an empirical distribution close to the density $\varphi(t, x, v)$ during the time interval $[0, T]$ decays exponentially fast with a rate quantified by a functional $\mathcal{F}_{[0, T]}$ which evaluates the cost of this deviation in the low density asymptotics

$$
\begin{equation*}
\mathbb{P}_{\varepsilon}\left(\pi_{t}^{\varepsilon} \simeq \varphi_{t}, \quad \forall t \leq T\right) \sim \exp \left(-\mu_{\varepsilon} \mathcal{F}_{[0, T]}(\varphi)\right) \tag{21}
\end{equation*}
$$

The proximity between $\pi^{\varepsilon}$ and $\varphi$ is measured in weak topology in the Skorokhod space of measure-valued functions. A precise formulation of (21) and a proof can be found in [5]. The result of [5] can be summarized as follows: for a class of functions $\varphi$ in a neighborhood of the solution to the Boltzmann equation, there exists a time interval $\left[0, T^{*}\right]$ where the asymptotic (21) is characterized by a functional $\mathcal{F}_{\left[0, T^{*}\right]}$ obtained by some Legendre transform of the Hamiltonian $\mathcal{H}$ defined by (19). This functional is identical to the one conjectured in [24, 9], by analogy with stochastic collision models of Kac's type $[23,18,15,2]$. Let us also note that the limiting $\operatorname{SPDE}$ (20) could be predicted by the same analogy with Kac's model for which collisions are modeled by a Markov process [19, 20]. Thus the statistical analysis of the fluctuations and large deviations of the empirical measure confirms the robustness of Boltzmann's intuition (cf. Section 2.1): even on exponentially small scales, the behavior of the empirical measure of a hard sphere gas is identical to that of a model of particles with random collisions depending only on the local density. This does not contradict the Hamiltonian structure of the microscopic dynamics. Memory effects persist, but they are encoded in ways that are "transverse" to the empirical measure (or at different spatial scales).

## 4 Conclusion

Over a short time, Lanford's theorem states the convergence of the empirical measure of a hard sphere gas to the solution to the Boltzmann equation (Theorem 1.1). This result is completed by the analysis of fluctuations (Theorem 1.2) and large deviations (section 3.4) of the empirical measure. These stochastic corrections are proved on times of the same order of magnitude as Lanford's theorem.

The strategy of the proof consists in tracking how the randomness of the initial measure is transported by the dynamics of hard spheres and how the instability of this
dynamics transfers, in the low density asymptotics, the initial randomness into a dynamical white noise (space/time). The convergence time is limited because the current proof gives only rough estimates of the dynamical correlations, obtained by considering that collisions only destroy the initial chaos by forming larger and larger aggregates of correlated particles. An important step to progress in the mathematical understanding of these models would be to show that the disorder is not simply the result of the initial data, but that it can be regenerated by the mixing properties of the dynamics.

A more favourable framework for controlling long time evolution is to consider an initial measure obtained as a perturbation of an equilibrium measure. The stationarity of the equilibrium measure then becomes a key tool to control dynamical correlations. The simplest case consists in perturbing only one particle, which shall be called the tagged particle, and to study its evolution over time. In [3], it is established that this particle follows a Brownian motion for large times. Another case where we know how to use the invariant measure is the study of the fluctuation field at equilibrium. In a series of recent works $[6,7]$, Theorem 1.2 has been generalized to arbitrarily large, and even slightly divergent, kinetic times. This allows in particular to derive the fluctuating hydrodynamic Stokes-Fourier equations.

## References

[1] N. Ayi, From Newton's law to the linear Boltzmann equation without cut-off. Commun. Math. Phys. 350 (2017), no. 3, 1219-1274.
[2] G. Basile, D. Benedetto, L. Bertini, et C. Orrieri, Large deviations for Kac-like walks. J. Stat. Phys. 184 (2021), no. 1, 27.
[3] T. Bodineau, I. Gallagher, et L. Saint-Raymond, The Brownian motion as the limit of a deterministic system of hard-spheres. Inventiones mathematicae 203 (2016), no. 2, 493-553.
[4] T. Bodineau, I. Gallagher, L. Saint-Raymond, et S. Simonella, Fluctuation theory in the Boltzmann-Grad limit. Journal of Statistical Physics 180 (2020), no. 1, 873-895.
[5] T. Bodineau, I. Gallagher, L. Saint-Raymond, et S. Simonella, Statistical dynamics of a hard sphere gas: fluctuating Boltzmann equation and large deviations. arXiv:2008.10403, to appear in Ann. Math. (2023).
[6] T. Bodineau, I. Gallagher, L. Saint-Raymond, et S. Simonella, Long-time correlations for a hard-sphere gas at equilibrium. arXiv:2012.03813, to appear in Communications on Pure and Applied Mathematics (2023).
[7] T. Bodineau, I. Gallagher, L. Saint-Raymond, et S. Simonella, Long-time derivation at equilibrium of the fluctuating Boltzmann equation. arXiv:2201.04514 (2022).
[8] L. Boltzmann, Weitere Studien über das Wärmegleichgewicht unter Gasmolekülen. Sitzungsberichte der Kaiserlichen Akademie der Wissenschaften 66 (1872), 275-370.
[9] F. Bouchet, Is the Boltzmann equation reversible? A large deviation perspective on the irreversibility paradox. J. Stat. Phys. 181 (2020), no. 2, 515-550.
[10] C. Cercignani, V. I. Gerasimenko, et D. Y. Petrina, Many-particle dynamics and kinetic equations. Mathematics and its Applications 420, Kluwer Academic Publishers Group, Dordrecht, 1997.
[11] C. Cercignani, R. Illner, et M. Pulvirenti, The mathematical theory of dilute gases. Applied Mathematical Sciences 106, Springer-Verlag, New York, 1994.
[12] T. Dolmaire, About Lanford's theorem in the half-space with specular reflection. arXiv:2102.05513, to appear in Kin. Rel. Mod. (2022).
[13] I. Gallagher, L. Saint-Raymond, et B. Texier, From Newton to Boltzmann: hard spheres and short-range potentials. Zürich: European Mathematical Society (EMS), 2013.
[14] H. Grad, Principles of the kinetic theory of gases, pp. 205-294. Springer-Verlag, Berlin-Göttingen-Heidelberg, 1958.
[15] D. Heydecker, Large deviations of Kac's conservative particle system and energy nonconserving solutions to the Boltzmann equation: A counterexample to the predicted rate function. arXiv:2103.14550 (2021).
[16] O. E. Lanford, III, Time evolution of large classical systems, pp. 1-111. Lecture Notes in Phys., Vol. 38. 1975.
[17] C. Le Bihan, Boltzmann-Grad limit of a hard sphere system in a box with diffusive boundary conditions. arXiv:2104.04354, to appear in Disc. Cont. Dyn Syst. (2021).
[18] C. Léonard, On large deviations for particle systems associated with spatially homogeneous Boltzmann type equations. Probab. Theory Relat. Fields 101 (1995), no. 1, 1-44.
[19] J. Logan et M. Kac, Fluctuations and the Boltzmann equation. Physical Review A 13 (1976), no. 1, 458.
[20] S. Méléard, Convergence of the fluctuations for interacting diffusions with jumps associated with Boltzmann equations. Stochastics Stochastics Rep. 63 (1998), no. 3-4, 195-225.
[21] M. Pulvirenti, C. Saffirio, et S. Simonella, On the validity of the Boltzmann equation for short range potentials. Rev. Math. Phys. 26 (2014), no. 2, 1450001, 64.
[22] M. Pulvirenti and S. Simonella, The Boltzmann-Grad limit of a hard sphere system: analysis of the correlation error. Invent. Math. 207 (2017), no. 3, 1135-1237.
[23] F. Rezakhanlou, Large deviations from a kinetic limit. Ann. Probab. 26 (1998), no. 3, 1259-1340.
[24] F. Rezakhanlou. Kinetic limits for interacting particle systems. In Entropy methods for the Boltzmann equation. Lectures from a special semester at the Centre Émile Borel, Institut H. Poincaré, Paris 2001, pages 71-105. Berlin: Springer, 2008.
[25] H. Spohn, Large scale dynamics of interacting particles. Springer Science \& Business Media, 2012.

Acknowledgements. The Magazine of the EMS thanks La Gazette des Mathématiciens for authorisation to republish this text, which is an English translation of the paper entitled "Sur la dynamique des gaz dilués "and published in [La Gazette des Mathématiciens, Number G174, October 2022]. The main part of the text is extracted from an article published in the ICM 2022 proceedings.

The authors warmly thank Stéphane Baseilhac for his attentive proofreading and his numerous suggestions. They are also grateful to J.-B. Bru and M. Gellrich Pedra for the English translation of the original paper.

This article is reprinted in the IAMP Bulletin with permission from the authors and the editors of EMS Magazine.

## Calls for nominations

## Call for Nominations for the 2024 Henri Poincaré Prize

We call for nominations for the 2024 Henri Poincaré Prize. The deadline is September 30, 2023.

A nomination should include the following:

- Description of the scientific work of the nominee emphasizing her/his key contributions
- A recent CV of the nominee
- A proposed citation should the nominee be selected for an award

Nominations should be sent to the President (president@iamp.org) or to the secretary (secretary@iamp.org) of the IAMP.
Please also spread the word among your colleagues who are not IAMP members.
Note that members of the Executive Committee of the Association (see http://www.iamp.org/page.php?page=page about) are not eligible for nomination for the prize.

For past winners see http://www.iamp.org/page.php?page=page prize poincare.
Bruno Nachtergaele, IAMP president

## Call for nominations for the 2024 IAMP Early Career Award

The IAMP Executive Committee calls for nominations for the 2024 IAMP Early Career Award. The prize was instituted in 2008 and will be awarded for the fifth time at the ICMP in Strasbourg, France, in July 2024.

The Early Career Award is given in recognition of a single achievement in mathematical physics. The total prize value amounts to 3000 Euro and is reserved for scientists whose age in years since birth on July 31 of the year of the Congress is less than 35.
The nomination should include the name of the candidate accompanied by a brief characterization of the work singled out for the prize. Members of the IAMP should send their nomination or nominations to the president (president@iamp.org) and to the to the secretary (secretary@iamp.org).
A list of previous winners and the details of the award selection process can be found at http://www.iamp.org.
Nominations should be made not later than on January 31, 2024.

## Call for Nominations for the 2024 IUPAP C18 Early Career Scientist Prize

IUPAP Commission C18 (Mathematical Physics) calls for nominations for the IUPAP Early Carrier Scientist Prize, formerly known as Young Scientist Prize, in Mathematical Physics.
The prize recognizes exceptional achievements in mathematical physics by scientists at relatively early stages of their careers. It is awarded triennially to at most three young scientists satisfying the following criteria:

- The recipients of the awards in a given year should have a maximum of 8 years of research experience (excluding career interruptions) following their PhD on January 1 of that year (in this case that is 2024).
- The recipients should have performed original work of outstanding scientific quality in mathematical physics.
- Preference may be given to young mathematical physicists from underrepresented groups and geographical regions.

The awards will be presented at the ICMP in July, 2024 in Strasbourg. A nomination should include a brief description of the achievements of the candidate that support the nomination, a CV, and a list of publications (or current links to that information online).

Please submit nominations to:

- Nilanjana Datta (secretary, n.datta@damtp.cam.ac.uk)
- Simone Warzel (vice-chair, warzel@ma.tum.de)
- Alain Joye (chair, alain.joye@univ-grenoble-alpes.fr)

The deadline for nominations is September 30, 2023. For further information, including past recipients, see https://iupap.org/commissions/c18-mathematical-physics/c18awards/.

## Time's Arrow

## Scientific anniversaries

1923: Arthur H. Compton publishes his now classical article on Compton Scattering, describing the experiments he had carried out in 1922 at the Washington University of Saint Louis [A quantum theory of the scattering of $x$-rays by light elements, Physical Review 21, 483-502].
1923: Norbert Wiener publishes his paper on the Wiener process [Differential Space, J. Math. \& Phys. 2, 132-174]

1948: Richard Feynman publishes his path integral formulation of quantum mechanics [Space-Time Approach to Non-Relativistic Quantum Mechanics," Reviews of Modern Physics 20, 367-387]
1973: David J. Gross and Frank Wilczek publish their paper on asymptotic freedom in Yang-Mills theory [Ultraviolet Behavior of Non-Abelian Gauge Theories, Phys. Rev. Lett. 30, 1343]

## Awards and honors

The ESI Medal 2023 was awarded to Isabelle Gallagher.
Elliott H. Lieb was awarded the 2023 Kyoto Prize in the Mathematical Sciences for his "Pioneering Mathematical Research in Physics, Chemistry, and Quantum Information Science Based on Many-Body Physics" (announced on June 15th, 2023)

## Lost luminaries

Marinus Winnink, 15 April 2023.
Stanley Deser, 21 April 2023.
Marius Mantoiu, June 2023.
Kalyanapuram R. Parthasarathy, 14 June 2023.

Readers are encouraged to send items for "Time's Arrow" to bulletin@iamp.org.

## News from the IAMP Executive Committee

## New individual members

IAMP welcomes the following new members

1. Professor Michael Kiessling, Dept. of Mathematics, Rutgers University, USA
2. Doctor Xiaoxu Wu, Dept. of Mathematics, Rutgers University, USA
3. Doctor Maik Reddiger, Anhalt University of Applied Sciences, Germany
4. Doctor Cornelie Mitcha Malanda, Marien Ngouabi University, Brazzaville, Rep.of Congo
5. Doctor Remi Avohou, Okinawa Institute of Science and Technology, Japan
6. Doctor Simone Murro, University of Genoa, Italy
7. Professor Scott Armstrong, Courant Institute, New York University, USA
8. Doctor Alessandra Iacobucci, CEREMADE, Dauphine PSL, France
9. Professor Tulkin Rasulov, Bukhara State University, Uzbekistan
10. Doctor Chiara Boccato, Dept. of Mathematics, University of Milan, Italy
11. Doctor Davide Lonigro, Department of Mathematics, University of Bari Aldo Moro \& INFN, Italy

## Recent conference announcements

The XII. International Symposium on Quantum Theory and Symmetries (QTS12)
July 24 - July 28, 2023, at Czech Technical University in Prague, Czech Republic.
Current Topics in Mathematical Physics
July 31 - August 4, 2023, at Faculty of Physics, University of Warsaw, Poland.
VIASM-IAMP Summer School in Mathematical Physics
August 1-5, 2023, at Quy Nhon University Quy Nhon, Vietnam.
Finite Dimensional Integrable Systems in Geometry and Mathematical Physics (FDIS 2023)

August 7-11, 2023, at University of Antwerp in Belgium.

Spectral Analysis and Applications, in honor of Peter Kuchment's scientific work October 13-15, 2023, Texas A\&M University, College Station, USA.

Random Matrices and Integrability in Complex and Quantum Systems October 25-30, 2023, at Yad Hashmona, Judean Hills, Israel.

For an updated list of academic job announcements in mathematical physics and related fields visit
http://www.iamp.org/page.php?page=page_positions

Michael Loss (IAMP Secretary)

Thierry Bodineau<br>Institut des Hautes Études Scientifiques<br>Le Bois-Marie, 35 route de Chartres<br>F-91440 Bures-sur-Yvette, France<br>thierry.bodineau@ihes.fr<br>Laure Saint-Raymond<br>Institut des Hautes Études Scientifiques Le Bois-Marie, 35 route de Chartres F-91440 Bures-sur-Yvette, France laure@ihes.fr<br>Michael Loss<br>School of Mathematics<br>Georgia Institute of Technology<br>Atlanta, GA 30332-0160, USA<br>secretary@iamp.org

Isabelle Gallagher
DMA, École normale supérieure, CNRS 45 rue d'Ulm
F-75005 Paris, France
gallagher@math.ens.fr

## Sergio Simonella

Sapienza Università di Roma
Dipartimento di Matematica G. Castelnuovo Piazzale A. Moro 5, 00185 Roma, Italia sergio.simonella@uniroma1.it

Evans Harrell

School of Mathematics
Georgia Institute of Technology
Atlanta, GA 30332-0160, USA
bulletin@iamp.org

