



Mathematics > Probability

Markov processes of infinitely many nonintersecting random walks

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(Submitted on 7 Jun 2011 (v1), last revised 14 Aug 2012 (this version, v2))

Consider an N -dimensional Markov chain obtained from N one-dimensional random walks by Doob h -transform with the q -Vandermonde determinant. We prove that as N becomes large, these Markov chains converge to an infinite-dimensional Feller Markov process. The dynamical correlation functions of the limit process are determinantal with an explicit correlation kernel. The key idea is to identify random point processes on Z with q -Gibbs measures on Gelfand-Tsetlin schemes and construct Markov processes on the latter space. Independently, we analyze the large time behavior of PushASEP with finitely many particles and particle-dependent jump rates (it arises as a marginal of our dynamics on Gelfand-Tsetlin schemes). The asymptotics is given by a product of a marginal of the GUE-minor process and geometric distributions.

Comments: 57 pages, v2: minor corrections, journal version; Probability Theory and Related Fields, 2012

Subjects: **Probability (math.PR)**; Mathematical Physics (math-ph)

Cite as: **arXiv:1106.1299 [math.PR]**
(or **arXiv:1106.1299v2 [math.PR]** for this version)

Submission history

From: Vadim Gorin [[view email](#)]

[v1] Tue, 7 Jun 2011 09:43:02 GMT (278kb,D)

[v2] Tue, 14 Aug 2012 07:36:37 GMT (76kb,D)

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