

Convergence of Stochastic Interacting Particle Systems in Probability under a Sobolev Norm

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Abstract

In this paper, we consider particle systems with interaction and Brownian motion. We prove that when the initial data is from the sampling of Chorin's method, i.e., the initial vertices are on lattice points $hi \in \mathbb{R}^d$ with mass $\rho_0(hi)h^d$, where ρ_0 is some initial density function, then the regularized empirical measure of the interacting particle system converges in probability to the corresponding mean-field partial differential equation with initial density ρ_0 , under the Sobolev norm of $L^\infty(L^2) \cap L^2(H^1)$. Our result is true for all those systems when the interacting function is bounded, Lipschitz continuous and satisfies certain regular condition. And if we further regularize the interacting particle system, it also holds for some of the most important systems of which the interacting functions are not. For systems with repulsive Coulomb interaction, this convergence holds globally on any interval $[0, t]$. And for systems with attractive Newton force as interacting function, we have convergence within the largest existence time of the regular solution of the corresponding Keller-Segel equation.

1 Introduction

In this paper we consider the N -particle system of many indistinguishable individuals interacting with each other following the same physical laws. To be specific, we consider $\{X_i(t)\}_{i=1}^N \in \mathbb{R}^d$ as the trajectories of the N particles at time t . Suppose all particles have the same "weight", with certain initial data $\{X_i(0)\}_{i=1}^N$, those trajectories following the stochastic differential equations as follows:

$$X_i(t) = X_i(0) + \frac{1}{N} \sum_{j=1}^N \int_0^t F_0(X_i(s) - X_j(s)) ds + \sigma B_i(t) \quad (1)$$

where $\{B_i(t)\}_{i=1}^N$ are independent standard d -dimensional Brownian motions. We show that, as $N \rightarrow \infty$ and under proper assumption of the initial data, the regularized empirical measure of the interacting particle system converges in probability to the solution of the corresponding partial differential equation (PDE) as follows, which is also called the mean-field equation:

$$\begin{cases} \frac{\partial \rho}{\partial t}(x, t) = \frac{1}{2} \Delta \rho - \nabla \cdot (\rho F(x, t)) \\ F(x, t) = \int_{\mathbb{R}^d} F_0(x - y) \rho(y, t) dy. \end{cases} \quad (2)$$

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Table of Contents Stochastic Interacting Systems

1. Understanding the eBook Stochastic Interacting Systems
 - The Rise of Digital Reading Stochastic Interacting Systems
 - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Interacting Systems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Stochastic Interacting Systems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Interacting Systems
 - Personalized Recommendations
 - Stochastic Interacting Systems User Reviews and Ratings
 - Stochastic Interacting Systems and Bestseller Lists
5. Accessing Stochastic Interacting Systems Free and Paid eBooks
 - Stochastic Interacting Systems Public Domain eBooks

- Stochastic Interacting Systems eBook Subscription Services
- Stochastic Interacting Systems Budget-Friendly Options
- 6. Navigating Stochastic Interacting Systems eBook Formats
 - ePub, PDF, MOBI, and More
 - Stochastic Interacting Systems Compatibility with Devices
 - Stochastic Interacting Systems Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Stochastic Interacting Systems
 - Highlighting and Note-Taking Stochastic Interacting Systems
 - Interactive Elements Stochastic Interacting Systems
- 8. Staying Engaged with Stochastic Interacting Systems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Stochastic Interacting Systems
- 9. Balancing eBooks and Physical Books Stochastic Interacting Systems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Stochastic Interacting Systems
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Stochastic Interacting Systems
 - Setting Reading Goals Stochastic Interacting Systems
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Stochastic Interacting Systems
 - Fact-Checking eBook Content of Stochastic Interacting Systems
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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