Propagation of chaos for topological interactions

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Abstract

We consider a $N$-particle model describing an alignment mechanism due to a topological interaction among the agents. We show that the kinetic equation, expected to hold in the mean-field limit $N \to \infty$, as following from the previous analysis in Ref. [3] can be rigorously derived. This means that the statistical independence (propagation of chaos) is indeed recovered in the limit, provided it is assumed at time zero.

Key words Rank-based interactions, Boltzmann equation

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1 Introduction

Propagation of chaos is a fundamental property in Kinetic Theory: it allows to pass from a $N$-particle description, which is usually intractable due to the huge number of particles to handle, to a single partial differential equation. Originally it refers to deterministic particle systems and it has been introduced by Boltzmann in the formal derivation of his famous equation. From the mathematical side we address to the well known paper by Lanford [29] (see also [6], [13], [17], [21], [22], [37], [38], [43], [45] for subsequent progresses) where the validity of the Boltzmann equation has been proved for a short time interval. On the other hand other stochastic processes have been introduced to derive the Boltzmann equation and the most famous model is Kac’s model [25], [26]. See also [32] and [35] for recent developments. Similar models of interest for the numerics have also been studied for instance in [28] [39] [40]. Nowadays the methodology and techniques of Kinetic Theory have been applied also to mean-field limits of particle models in which interactions are averages of binary interactions and which, at the kinetic level, give rise to non linear Vlasov (in the deterministic case) or Fokker-Planck (in the stochastic case) equations, see e.g. [34] [7], [14], [19], [23], [30], [44]. For recent approaches to propagation of chaos see [33].

In most mean-field models, binary interactions are weighted by a function of the relative distance between the two particles. However, recent observations [2, 11] have shown that interactions between animals in nature are weighted by a function of their rank, irrespective of the relative distance, meaning that the interaction probability of an individual with its $k$-th nearest neighbor is the same whether this individual is close or far. This new type of interaction has been called “topological”, by contrast to the usual “metric” interaction which is a function of the subjects’ relative distance. Numerical simulations
of particle systems undergoing topological interactions seem to support the observations [5, 9, 15]. In the recent past, the literature on the applications of topological interactions to flocking has grown exponentially [20], [24], [27], [41]. On the mathematical side, flocking under topological interactions has been studied in [18, 31, 42, 46]. In [18] mean-field kinetic and fluid models for topological mean-field interactions are formally derived. Recently, [3] and [4] have formally derived kinetic models for jump processes ruled by topological interactions. In the former, the number of particles interacting with a given particle is unbounded in the large particle number limit, while in the latter, particles only interact with a fixed finite number of closest neighbors. In the large particle number limit, the former gives rise to an interaction operator in integral form, while the latter provides a diffusion-like interaction operator.

The goal of this paper is to give a rigorous proof of convergence for the jump process of [3] in the limit of the number of particles tending to infinity, i.e. to prove that propagation of chaos holds for this system in this limit, providing a rigorous derivation of the kinetic equation.

Here new difficulties arise. Indeed in usual metric models particles interact through two-body interactions which are averaged through weights that depend on the distance between the two interacting particles. This structure reflects in the system satisfied by the hierarchy of joint probability distributions (also known as the BBGKY hierarchy): the evolution of the $s$-th marginal only depends on the $s+1$-th marginal. This structure is lost with topological interactions, as the rank of a particle neighbor depends on all the other particles. Now the study of the hierarchy usually describing the time evolution of the marginals is not possible anymore: the time evolution of the $s$-particle marginal depends on the full $N$-particle probability measure. Therefore, to prove propagation of chaos, we are facing new, previously unmet, problems.

Obviously the hierarchical approach is not the only possible one. For in-
stance we quote [16] where Kac’s model has been treated by a coupling technique, yielding, by the way, optimal estimates. Such a technique is not easy to apply to the present context. First the transition probability does not depend on the initial and final state of the jumping pair but on the whole configuration of the $N$-particle system. However this is not the main obstruction. For instance in [36] the coupling technique works in this case for a metric interaction. The difficulty we find here in applying these methods is mostly due to the topological nature of the interaction. All these previous references use the total variation distance to control the coupled process. A weaker topology as the usual Wasserstein distance works well for the McKean-Vlasov diffusion processes but one can also include suitable jumps, see [1]. Unfortunately this technique does not apply immediately to the present context due to the very special nature of the jumps considered in [1].

Therefore our strategy is different. We assume the function that weights the interaction strength with the various partners to be real analytic. For such a kind of interactions we can establish a new hierarchy for which the time evolution of the $j$-particle marginal $f_j$ is expressed in terms of an infinite sequence of marginals $f_m$ with $m > j$, with decreasing weight.

2 The model

Here, we recall the setting of [3]. We consider a $N$-particle system in $\mathbb{R}^d$, $d = 1, 2, 3 \ldots$ (or in $\mathbb{T}^d$ the $d$-dimensional torus). Each particle, say particle $i$, has a position $x_i$ and velocity $v_i$. The configuration of the system is denoted by

$$Z_N = \{z_i\}_{i=1}^N = \{x_i, v_i\}_{i=1}^N = (X_N, V_N).$$

Given the particle $i$, we order the remaining particles $j_1, j_2, \cdots j_{N-1}$ according
their distance from \( i \), namely by the following relation
\[
|x_i - x_{j_s}| \leq |x_i - x_{j_{s+1}}|, \quad s = 1, 2 \cdots N - 1.
\]
The rank (with respect to \( i \)) of particle \( k = j_s \) is \( s \). The rank is denoted by \( R(i, k) \).

The normalized rank is defined as
\[
r(i, k) = \frac{R(i, k)}{N-1} \in \left\{ \frac{1}{N-1}, \frac{2}{N-1}, \ldots \right\}.
\]

Next we introduce a (smooth) function
\[
K : [0, 1] \to \mathbb{R}^+ \quad \text{s.t.} \quad \int_0^1 K(r)dr = 1,
\]
and the following quantities
\[
\pi_{i,j} = \frac{K(r(i, j))}{\sum_s K(s/(N-1)).}
\]
Clearly
\[
\sum_j \pi_{i,j} = 1.
\]

We are now in the right position to introduce a stochastic process describing alignment via a topological interaction. The particles go freely, namely following the trajectory \( x_i + v_i t \). At some random time dictated by a Poisson process of intensity \( N \), a particle (say \( i \)) is chosen with probability \( \frac{1}{N} \) and a partner particle, say \( j \), with probability \( \pi_{i,j} \). Then the transition
\[
(v_i, v_j) \to (v_j, v_j).
\]
is performed. After that the system goes freely with the new velocities and so on.
The process is fully described by the continuous-time Markov generator given, for any \( \Phi \in C^1_b(\mathbb{R}^{2dN}) \) by

\[
L_N \Phi(x_1, v_1, \cdots x_N, v_N) = \sum_{i=1}^{N} v_i \cdot \nabla x_i \Phi(x_1, v_1, \cdots x_N, v_N) + \\
\sum_{i=1}^{N} \sum_{\substack{1 \leq j \leq N \atop i \neq j}} \pi_{i,j} \left[ \Phi(x_1, v_1, \cdots x_i v_j \cdots x_j, v_j \cdots x_N, v_N) - \Phi(x_1, v_1, \cdots x_N, v_N) \right].
\]  

(2.2)

Note that \( \pi_{i,j} = \pi_{i,j}^N \) depends not only on \( N \) but also on the whole configuration \( Z_N \).

The law of the process \( W^N(Z_N; t) \) is driven by the following evolution equation

\[
\frac{\partial}{\partial t} \int W^N(t) \Phi = \int W^N(t) \sum_{i=1}^{N} v_i \cdot \nabla x_i \Phi + \int W^N(t) \sum_{i=1}^{N} \sum_{\substack{1 \leq j \leq N \atop i \neq j}} \pi_{i,j} \left[ \Phi(x_1, v_1, \cdots x_i v_j \cdots x_j, v_j \cdots x_N, v_N) - \Phi(x_1, v_1, \cdots x_N, v_N) \right],
\]

(2.3)

for any test function \( \Phi \).

We assume that the initial measure \( W_0^N = W^N(0) \) factorizes, namely \( W_0^N = f_0 \otimes \delta_t \) where \( f_0 \) is the initial datum for the limiting kinetic equation we are going to establish. Note also that \( W^N(Z_N; t), \) for \( t \geq 0 \), is symmetric in the exchange of particles.

The strong form of Eq. (2.3) is

\[
(\frac{\partial}{\partial t} + \sum_{i=1}^{N} v_i \cdot \nabla x_i)W^N(t) = -NW^N(t) + \mathcal{L}_N W^N(t),
\]

(2.4)

where

\[
\mathcal{L}_N W^N(X_N, V_N, t) = \sum_{i=1}^{N} \sum_{\substack{1 \leq j \leq N \atop i \neq j}} \int du \pi_{i,j} W^N(X_N, V_N^{(i)}(u)) \delta(v_i - v_j).
\]

(2.5)
Here $V_{N}^{(i)}(u) = (v_1 \cdots v_{i-1}, u, v_{i+1} \cdots v_N)$ if $V_N = (v_1 \cdots v_{i-1}, v_i, v_{i+1} \cdots v_N)$.

3 Kinetic description

Here we present a heuristic derivation of the kinetic equation we expect to be valid in the limit $N \to \infty$. This derivation is slightly simpler than in [3].

We first compute explicitly the transition probability $\pi_{i,j}$. In general:

$$r(i,j) = \frac{1}{N-1} \sum_{1 \leq k \leq N \atop k \neq i} \chi_{B(x_i,|x_i-x_j|)}(x_k),$$

where $\chi_{B(x_i,|x_i-x_j|)}$ is the characteristic function of the ball $\{y \mid |x_i - y| \leq |x_i - x_j|\}$. Moreover, recalling that $\int K = 1$,

$$\sum_{s} K\left(\frac{s}{N-1}\right) = (N - 1)(1 - \int_{0}^{1} K(x)dx + \frac{1}{N-1} \sum_{s} K\left(\frac{s}{N-1}\right)) = (N - 1)(1 - e_{K}(N)),$$

where the last identity defines $e_{K}(N)$. Note that $e_{K}$ measures the difference between the integral and the Riemann sum of $K$.

Clearly

$$|e_{K}(N)| \leq \|K'\|_{L^{\infty}} \frac{1}{N-1}. \quad (3.1)$$

Therefore by (2.1)

$$\pi_{i,j} = \alpha_{N} K\left(\frac{1}{N-1} \sum_{k \neq i} \chi_{B(x_i,|x_i-x_j|)}(x_k)\right), \quad (3.2)$$

where

$$\alpha_{N} = \frac{1}{(N - 1)(1 - e_{K}(N))}. \quad (3.3)$$
Setting $\Phi(Z_N) = \varphi(z_1)$ in (2.3), we obtain

$$\partial_t \int f^N_1 \varphi = \int f^N_1 v \cdot \nabla_x \varphi - \int f^N_1 \varphi + \int W^N \sum_{j \neq 1} \pi_{i,j} \varphi(x_1, v_j). \quad (3.4)$$

Here $f^N_1$ denotes the one-particle marginal of the measure $W^N$. We recall that the $s$-particle marginals are defined by

$$f^N_s(Z_s) = \int W^N(Z_s, z_{s+1} \cdots z_N) dz_{s+1} \cdots dz_N, \quad s = 1, 2 \cdots N,$$

and are the distribution of the first $s$ particles (or of any group of $s$ tagged particles).

In order to describe the system in terms of a single kinetic equation, we expect that chaos propagates. Actually since $W^N$ is initially factorizing, although the dynamics creates correlations, we hope that, due to the weakness of the interaction, factorization still holds approximately also at any positive time $t$, namely

$$f^N_s \approx f^s_1$$

for any fixed integer $s$. In this case the strong law of large numbers does hold, that is for almost all i.i.d. variables $\{z_i(0)\}$ distributed according to $f_1(0) = f_0$, the random measure

$$\frac{1}{N} \sum_j \delta(z - z_j(t))$$

approximates weakly $f^N_1(z, t)$. Then

$$\pi_{i,j} \approx \frac{1}{N - 1} K\left( \frac{1}{N - 1} \sum_{k \neq i} \chi_{B(x_i, |x_i - x_j|)}(x_k) \right)$$

$$\approx \frac{1}{N - 1} K(M_{\rho}(x_i, |x_i - x_j|)), \quad (3.5)$$

where

$$M_{\rho}(x, R) = \int_{B(x, R)} \rho(y) dy,$$
and where \( \rho(x) = \int dv f^N_1(x, v) \) is the spatial density and \( B(x, R) \) is the ball of center \( x \) and radius \( R \).

In conclusion we expect that, by (3.4), using the symmetry of \( W^N \), \( f^N_1 \to f \) and \( f^N_2 \to f \otimes 2 \) in the limit \( N \to \infty \), where \( f \) solves

\[
\partial_t \int f \varphi = \int fv \cdot \nabla \varphi - \int f \varphi + \int f(z_1) f(z_2) \varphi(x_1, v_2) K(M_\rho(x_1, |x_1 - x_2|)),
\]

or, in strong form,

\[
(\partial_t + v \cdot \nabla_x)f = -f + \rho(x) \int dy K(M_\rho(x, |x - y|)) f(y, v),
\]

which is the equation we want to derive rigorously.

As regards existence and uniqueness of the solutions to Eq. (3.7) we can apply the Banach fixed point theorem in find a unique solution for (3.7) in mild form, for a short time interval, provided that \( K \) has bounded derivative in \([0, 1]\).

Actually we realize that the map

\[
g(x, v, t) \to e^{-t} f_0(x - vt, v) + \int_0^t d\tau \int dy \rho_g(\tau)(x - v(t - \tau), v)e^{-(t-\tau)}(3.8)
\]

\[
K(M_{\rho_g(\tau)}(x - v(t - \tau), |x - v(t - \tau) - y|))g(y, v, \tau)
\]

where \( \rho_g(\tau) = \int dv g(\cdot, v, \tau) \), is a contraction in \( C([0, T]; L^1) \) provided that \( T \) is small enough.

The global solution is recovered by the conservation of the \( L^1(x, v) \) norm. The method is classical and we leave the details to the reader.

## 4 Hierarchies

We assume the function \( K \) to be expressible in terms of a power series,

\[
K(x) = \sum_{m=0}^{\infty} a_m x^m, \quad x \in [0, 1].
\]
for some sequence of coefficients $a_m$. The normalization condition gives the constraint $a_0 + \sum_{m=1}^{\infty} \frac{1}{m+1}a_m = 1$. Note that the coefficients $a_m$ are not necessarily positive.

We further assume that

$$A := \sum_{m=0}^{\infty} |a_m|^{8m} < +\infty$$

(4.2)

Remark

An example of a function $K$ satisfying the above hypotheses is, for $x \in (0, 1)$:

$$K(x) = \frac{e^{1-x} - 1}{e - 2} = \frac{1}{e - 2}(e - 1 + e \sum_{r \geq 1} \frac{(-1)^r x^r}{r!}).$$

To outline the behavior of the $s$-particle marginal $f_s^N$ we integrate (2.4) with respect to the last $N - s$ variables and compute preliminarily

$$\sum_{i=s+1}^{N} \sum_{i \neq j}^{\infty} \int du \pi_{i,j} W^N(X_N, V_N^{(i)}(u))\delta(v_i - v_j)dz_{s+1} \cdots dz_N = (N-s)f_s^N(X_s, V_s),$$

since the variable $z_i$ is integrated. Therefore

$$(\partial_t + \sum_{i=1}^{s} v_i \cdot \nabla_{x_i})f_s^N(t) = -sf_s^N(t) + E_{s}^1(t) +$$

$$E_{s}^1(t) = \sum_{i=1}^{s} \sum_{1 \leq j \leq s} \int du dz_{s+1} \cdots dz_{N} \pi_{i,j} W^N(X_N, V_N^{(i)}(u); t)\delta(v_i - v_j).$$

(4.4)
We expect $E_s^1$ to be $O(s^2/N)$ since $\pi_{i,j} = O(1/N)$ (see (3.2) and (3.3)). This is the first error term entering in the present analysis. A precise estimate of this term is forthcoming. Note also that we used the symmetry to deduce the last term in the right hand side of (4.3).

Next, setting $\chi_{i,j} = \chi_B(x_i, |x_i - x_j|)$, we have from (3.2) and (4.1)

$$\pi_{i,j} = \alpha_N \sum_{r=0}^{\infty} a_r \frac{1}{(N-1)^r} \sum_{(k_1, k_2 \ldots k_r) \in (\{1,N\} \{i\})^r} \chi_{i,j}(x_{k_1}) \ldots \chi_{i,j}(x_{k_r}).$$  (4.5)

Inserting this quantity into the last term of (4.3), we obtain

$$(\partial_t + \sum_{i=1}^{s} v_i \cdot \nabla x_i) f_s^N(t) = -sf_s^N(t) + E_s^1(t) + E_s^2$$

$$+ (N-s) \alpha_N \sum_{r=0}^{\infty} a_r C_{s,s+r+1}^N f_{s+r+1},$$

where $C_{s,s+r+1}^N : L^1(\mathbb{R}^{2d(s+1)}) \to L^1(\mathbb{R}^{2ds})$ is a linear operator defined by

$$C_{s,s+r+1}^N g_{s+r+1}(X_s, V_s) = \frac{(N-s-1) \ldots (N-s-r)}{(N-1)^r} \sum_{i=1}^{s} \int dz_{s+1} \ldots dz_{s+r+1} \chi_{i,s+1}(x_{s+2}) \ldots \chi_{i,s+1}(x_{s+r+1}) g_{s+r+1}(X_{s+r+1}, V_{s+r+1}^{(i,s+1)}).$$  (4.7)

The form (4.7) of the operator $C_{s,s+r+1}^N$ comes from considering in the sum $\sum_{k_1, k_2 \ldots k_r}$ in (4.5), only the contributions given by

$$\sum_{k_1 \neq k_2 \ldots \neq k_r} \text{ with } k_m > s+1; m=1 \ldots r$$

namely all the $k_m$ are different and larger than $s+1$. Clearly we also used the
symmetry. The term $E_s^2$ is what remains, namely

$$E_s^2(Z_s) = (N - s)\alpha_N \sum_{i=1}^{s} \sum_{r=0}^{\infty} a_r \left(\frac{1}{N-1}\right)^r \sum_{k_1,k_2\ldots k_r}^* \int dz_{s+1} \cdots dz_N \chi_{i,s+1}(x_{k_1}) \cdots \chi_{i,s+1}(x_{k_r}) W^N(Z_s, z_{s+1} \cdots z_N; t),$$

with

$$\sum_{k_1,k_2\ldots k_r}^* = \sum_{k_1,k_2\ldots k_r} - \sum_{k_1\neq k_2\ldots \neq k_r}.$$

Again we expect that $E_s^2$ is negligible in the limit as we shall see in a moment.

Note that for $s = N$ (4.6) becomes identical to Eq. (2.3) as the last two terms are equal to zero. We will also use the convention that $f_s^N(t) = 0$ if $s > N$.

We have to compare Eq. (4.6) with a similar hierarchy satisfied by the sequence of marginals $f_j(t) = f^{\otimes j}(t)$, where $f$ solves the kinetic equation. Such a hierarchy is easily recovered. Indeed coming back to the kinetic equation (3.7) we observe that, by virtue of (4.1)

$$K(M_\rho(x_i, |x_i - x_{s+1}|)) = \sum_r a_r$$

$$\int dz_{s+2} \cdots dz_{s+r+1} \chi_{i,s+1}(x_{s+2}) \cdots \chi_{i,s+1}(x_{k_{s+r+1}}) f^{\otimes r}(z_{s+2} \cdots z_{s+r+1}),$$

and (3.7) becomes (recalling that $z_1 = (x_1, v_1)$):

$$(\partial_t + v_1 \cdot \nabla_{x_1}) f(z_1, t) + f(z_1, t) = \sum_{r=0}^{\infty} a_r \int dz_2 \cdots \int dz_{2+r} \chi_{1,2}(x_3) \cdots \chi_{1,2}(x_{2+r}) \cdot f(x_1, v_2; t) f(x_2, v_1; t) f^{\otimes r}(z_3 \cdots z_{2+r}; t).$$

As a consequence an easy computation shows that $f_s = f^{\otimes s}$ solves
\[
(\partial_t + \sum_{i=1}^{s} v_i \cdot \nabla x_i) f_s(t) = -s f_s(t) + \sum_{r=0}^{\infty} a_r C_{s,s+r+1} f_{s+r+1},
\]

where

\[
C_{s,s+r+1} f_{s+r+1}(X_s, V_s) = \sum_{i=1}^{s} \int dz_{s+1} \cdots dz_{s+r+1} \chi_{i,s+1}(x_{s+2}) \cdots \chi_{i,s+1}(x_{s+r+1}) f_{s+r+1}(X_{s+r+1}, V_{s+r+1}^{(i,s+1)}).
\]

In view of the comparison of \( f^N_s \) with \( f_s \) we rewrite (4.6) as

\[
(\partial_t + \sum_{i=1}^{s} v_i \cdot \nabla x_i) f^N_s(t) = -s f^N_s(t) + E_s(t)
\]

\[
+ \sum_{r=0}^{\infty} a_r C_{s,s+r+1} f^N_{s+r+1},
\]

where

\[
E_s = E^1_s(t) + E^2_s(t) + E^3_s(t)
\]

and

\[
E^3_s(t) = (N - s) \alpha_N \sum_{r=0}^{\infty} a_r C_{s,s+r+1}^N f^N_{s+r+1} - \sum_{r=0}^{\infty} a_r C_{s,s+r+1} f^N_{s+r+1}
\]

The initial conditions for (4.13) and (4.11) are

\[
f^N_s(0) = f^s_0 1_{\{s \leq N\}}
\]

where \( 1_{\{s \leq N\}} \) is the indicator of the set \( \{s \leq N\} \) and

\[
f_s(0) = f^s_0
\]

respectively. Here \( f_0 \in L^1 \) is the initial datum of the kinetic equation.
5 Estimates of the error term

In this section we establish some estimates of the error term $E_s$ appearing in Eq. (4.13).

We observe preliminarily that, by the particular form of the function $K$ given by (4.1), we have, $\|K\|_{L^\infty} \leq A$ and, using (3.1),

$$|e_K(N)| \leq \frac{A}{N - 1}. \quad (5.1)$$

Therefore

$$\alpha_N = \frac{1}{(N - 1)(1 - e_K(N))} \leq \frac{4e|e_K(N)|}{N - 1} \leq \frac{4e\frac{A}{N-1}}{N - 1}, \quad (5.2)$$

for $N > 2A + 1$. This follows by the obvious inequality

$$\frac{1}{1 - x} \leq 4e^x$$

valid for $x \in (0, \frac{1}{2})$

As a consequence, by (3.2) and from the fact that $\|K\|_{L^\infty} \leq A$,

$$\pi_{i,j} \leq \alpha_N A \leq \frac{4Ae\frac{A}{N-1}}{N - 1}. \quad (5.3)$$

The operators $C^N$ and $C$ are easily estimated:

$$\max(\|C_{s,s+r+1}g_{s+r+1}\|_{L^1}, \|C_{s,s+r+1}g_{s+r+1}\|_{L^1}) \leq s\|g_{s+r+1}\|_{L^1}, \quad (5.4)$$

due to the fact that $\chi \leq 1$ and that the prefactor in formula (4.7) is less than unity.

As regards the error terms (4.4) we have, by (5.3)

$$\|E^1_s(t)\|_{L^1} \leq s^2 \frac{4Ae\frac{A}{N-1}}{N - 1}. \quad (5.5)$$

Strictly speaking here we make a notational abuse. $E^1_s$ is a measure so that $\|E^1_s(t)\|_{L^1}$ has to be understood as the total variation norm. In other words
is the $L^1$ norm of the densities whenever $\mu$ is absolutely continuous. Otherwise it is the total variation.

Moreover by (4.8) and (5.2)

$$\|E_s^2(t)\|_{L^1} \leq 4e^{A \frac{N}{N-1}} \left( \frac{N - s}{N - 1} \right)^s \sum_{r=0}^{\infty} |a_r| \left( \frac{1}{N - 1} \right)^r \sum_{k_1, k_2, \ldots k_r}^* 1.$$  

(5.6)

But

$$\sum_{k_1, k_2, \ldots k_r}^* 1 \leq \sum_{k_1, k_2, \ldots k_r}^{**} 1 + \sum_{k_1, k_2, \ldots k_r}^{***} 1,$$

where $\sum_{k_1, k_2, \ldots k_r}^{**} 1$ means that $k_m \leq s + 1$ for at least one $m = 1, 2, \ldots r$, while $\sum_{k_1, k_2, \ldots k_r}^{***}$ means that all the $k_m$ are larger than $s + 1$ but $k_\ell = k_m$ for at least one couple $\ell, m$ in $1, 2, \ldots r$.

Moreover, denoting by $\ell$ the number of indices $m$ for which $k_m \leq s + 1$, we have

$$\sum_{k_1, k_2, \ldots k_r}^{**} 1 = \sum_{\ell=1}^{r} \binom{r}{\ell} s^\ell (N - s - 1)^{r-\ell} = (N - 1)^r - (N - s - 1)^r \leq rs (N - 1)^{r-1},$$

where in the last step we used the Taylor expansion of the function $x^r$ with initial point $N - s - 1$.

Furthermore

$$\sum_{k_1, k_2, \ldots k_r}^{***} 1 \leq \frac{r(r - 1)}{2} (N - s - 1)^{r-1}.$$

Therefore

$$\|E_s^2(t)\|_{L^1} \leq 4e^{A \frac{N}{N-1}} s \sum_{r=0}^{\infty} |a_r| \left( \frac{1}{N - 1} \right)^r (rs(N - 1)^{r-1} + \frac{r(r - 1)}{2} (N - s - 1)^{r-1}) \leq 8e^{A \frac{N}{N-1}} \frac{s^2}{N - 1} \sum_{r=0}^{\infty} a_r^2 \leq 8Ae^{A \frac{N}{N-1}} \frac{s^2}{N - 1},$$  

(5.7)
where we used that the sum in the second inequality is bounded by $A$ due to (4.2) and the fact that $r^2 \leq 8r$.

To estimate $E^3_s$ we have

$$E^3_s = E^3_{s,1} + E^3_{s,2}$$

where

$$E^3_{s,1}(t) = -T_1 \sum_{r=0}^{\infty} a_r C^{N}_{s,s+r+1} f_{s+r+1} \tag{5.8}$$

and

$$E^3_{s,2}(t) = T_2 \sum_{r=0}^{\infty} a_r C^{N}_{s,s+r+1} f_{s+r+1} \tag{5.9}$$

where

$$T_1 := 1 - (N-s)\alpha_N$$

and

$$T_2 := \frac{(N-s-1) \ldots (N-s-r)}{(N-1)^r} - 1.$$ 

Moreover

$$T_1 = 1 - \frac{N-s}{(N-1)(1-e^K(N))}$$

$$= \frac{s-1}{(N-1)(1-e^K(N))} - \frac{e^K(N)}{(1-e^K(N))}.$$ 

Therefore since $A > 1$, using (5.1) and (5.2), we obtain

$$|T_1| \leq \frac{s-1}{(N-1)} 4e^{e^K(N)|} + 4 \frac{A}{N-1} e^{e^K(N)|}$$

$$\leq 4e^{e^K(N)|} \left( \frac{s-1}{N-1} + \frac{A}{N-1} \right)$$

$$\leq 8Ae^{e^K(N)|} \frac{s}{N-1}. \tag{5.10}$$
Finally

\[ |T_2| \leq \left| \frac{(N-s-1) \ldots (N-s-r)}{(N-1)^r} - 1 \right| \leq \frac{(N-s-r)^r - (N-1)^r}{(N-1)^r} \]

\[ \leq \frac{r(s+r)(N-1)^{r-1}}{(N-1)^r} \leq \frac{2r^2s}{N-1}. \]  

(5.11)

As matter of facts by using (5.4) we conclude that

\[ \| E_{s}^3(t) \|_{L^1} \leq 10A^2e^{\frac{A}{N-1}} \frac{s^2}{N-1}. \]  

(5.12)

Summarizing:

**Proposition 1**

We have

\[ \| E_{s}(t) \|_{L^1} \leq 22A^2e^{\frac{A}{N-1}} \frac{s^2}{N-1}. \]  

(5.13)

### 6 Convergence

In this section we estimate the quantity

\[ \Delta^N_s(t) = f^N_s(t) - f_s(t) \]  

(6.1)

where \( f^N_s(t) \) and \( f_s(t) \) solve the initial value problems (4.13) and (4.11) respectively. Taking the difference between (4.13) and (4.11), we have

\[ (\partial_t + \sum_{i=1}^{s} v_i \cdot \nabla_{x_i}) \Delta^N_s(t) = -s\Delta^N_s(t) + E_s(t) \]  

(6.2)

\[ + \sum_{r=0}^{\infty} a_r C_{s,s+r+1} \Delta^N_{s+r+1}, \]

with initial datum

\[ \Delta^N_s(0) = -f_0^{\otimes s} 1_{\{s>N\}}, \]
where $C$ and $E$ are given by (4.12) and (4.14).

We define the operator $S_j(t): L^1(X_j, V_j) \to L^1(X_j, V_j)$ by

$$(S_j(t)f_j)(X_j, V_j) = e^{-jt} f_j(X_j - V_j t, V_j),$$

and notice that

$$\|S_j(t)\|_{L^1 \to L^1} \leq 1,$$

where $\| \cdot \|_{L^1 \to L^1}$ denotes the operator norm.

We can express (6.2) in integral form

$$\Delta_j^N(t) = S_j(t - t_1) \Delta_j^N(t_1) + \int_{t_1}^{t} d\tau S_j(t - \tau) \sum_{r=0}^{\infty} a_r C_{j,j+r+1} \Delta_j^{N}_{j+r+1}(\tau)$$

$$+ \int_{t_1}^{t} d\tau S_j(t - \tau) E_j(\tau).$$

for any $t_1 \in [0, t)$.

Therefore we can represent the solution $\Delta_j^N(t)$ as a series expansion in terms of the initial datum $\Delta_j^N(t_1)$ and $E_j(s)$. To this end we define the operator $T_n(t, t_1)$ by recurrence. For any sequence $F = \{F_j\}_{j=1}^{\infty}$, $F_j \in L^1(X_j, V_j)$, set:

$$(T_0(t, t_1)F)_j = S_j(t - t_1)F_j$$

and

$$(T_n(t, t_1)F)_j = \int_{t_1}^{t} d\tau S_j(t - \tau) \sum_{r=0}^{\infty} a_r C_{j,j+r+1} (T_{n-1}(\tau, t_1)F)_{j+r+1}.$$

Therefore, denoting by $\Delta_j^N$ and $E$ the sequences $\{\Delta_j\}_{j=1}^{\infty}$ and $\{E_j\}_{j=1}^{\infty}$ respectively, by a standard computation we have

$$\Delta_j^N(t) = \sum_{n \geq 0} T_n(t, t_1) \Delta_j^N(t_1) + \sum_{n \geq 0} \int_{t_1}^{t} ds T_n(t, \tau) E(\tau).$$

(6.5)
We are now in position to establish the main result of the present paper

**Theorem 1** For any $T > 0$ and $\alpha > \log 2$, there exists $N(T, \alpha)$ such that for any $t \in (0, T)$, any $j \in \mathbb{N}$ and for any $N > N(T, \alpha)$, we have

$$\|\Delta_j^N(t)\|_{L^1} \leq 2^j \left(\frac{1}{N - 1}\right) e^{-\alpha (8At+1)}.$$  \hspace{1cm} (6.6)

**Remark**

Note that according to (6.6) the quality of the order of convergence rate deteriorates with increasing time. Note also that the magnitude of the error increases exponentially with the order $j$ of the marginals. In particular if $j$ increases with $N$ too fast, correlations are persistent in the limit $N \to \infty$.

**Proof.**

The proof follows two steps. First we estimate $\mathcal{T}_n(t, t_1)$, and hence $\Delta^N(t)$ for a short time interval $\delta = t - t_1$. Then we split the time interval $(0, t)$ into $m$ intervals of length $\delta$, with $\delta$ small enough, to obtain the result inductively.

**6.1 Short time estimate**

We first observe, using (6.3), that

$$\| (\mathcal{T}_n(t, t_1)F)_j \|_{L^1} \leq j \sum_{r=0}^{\infty} |a_r| \int_{t_1}^{t} d\tau \| (\mathcal{T}_{n-1}(\tau, t_1)F)_{j+r+1} \|_{L^1}. \hspace{1cm} (6.7)$$

Iterating this inequality and using, for $t > t_1$

$$\int_{t_1}^{t} d\tau_1 \int_{t_1}^{\tau_1} d\tau_2 \cdots \int_{t_1}^{\tau_{n-1}} d\tau_n = \frac{(t - t_1)^n}{n!},$$

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we obtain, for any $F = \{F_j\}_{j=1}^\infty$, setting $\delta = \frac{1}{8A}$ and $R = \sum_{i=1}^{n-1} r_i$,

$$
\|(T_n(t, t - \delta) \cdot F)_{\cdot j}\|_{L^1} \leq \frac{\delta^n}{n!} \sum_{r_1 \ldots r_n} |a_{r_1}| \cdots |a_{r_n}| \leq \sum_{r_1 \ldots r_n} |a_{r_1}| \cdots |a_{r_n}| 2^{j+R-1}(2\delta)^n \sup_{\tau \in (t-\delta, t)} \|F_{j+R+n}(\tau)\|_{L^1}.
$$

(6.8)

In the last step, we used that

$$
\frac{j(j + r_1 + 1) \cdots (j + R + n - 1)}{n!} \leq \frac{(j + R)(j + R + 1) \cdots (j + R + n - 1)}{n!} \leq \frac{(j + R + n - 1)!}{n!(j + R - 1)!} \leq 2^{j+R+n-1}.
$$

Applying (6.8) when $F = E$ with $t - \delta$ replaced by $s$, we get, by Proposition 1,

$$
\int_{t-\delta}^{t} ds \quad \|(T_n(t, s) E(s))_{\cdot j}\|_{L^1} \leq CA^2 e^{A_1 \delta} \sum_{r_1 \ldots r_n} |a_{r_1}| \cdots |a_{r_n}| 2^{j+R-1}(2\delta)^n \frac{(j + R + n)^2}{N - 1}.
$$

(6.9)

where from now on $C$ will denote a positive numerical constant. Moreover

$$(j + R + n)^2 < 3n^2 + 3j^2 + 3R^2$$

so that

$$
2^{j-1} \sum_{r_1 \ldots r_n} |a_{r_1}| \cdots |a_{r_n}| 2^R(R + j + n)^2 \leq C2^j A^n (j^2 + n^2)
$$

(6.10)

Here and in the sequel we use systematically

$$
\sum_{r_1 \ldots r_n} |a_{r_1}| \cdots |a_{r_n}| 8^{(r_1+r_2+\ldots+r_n)} \leq A^n.
$$

Finally summing over $n$, using that, for $x \in (0, 1)$

$$
\sum_{n=0}^{\infty} (j^2 + n^2)x^n = \frac{j^2}{1-x} + \frac{1-3(1-x)+(1-x)^2}{(1-x)^3} \leq \frac{4j^2}{(1-x)^3}
$$

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we conclude that, recalling that $\delta = \frac{1}{8A}$

$$
\sum_{n \geq 0} \int_{t-\delta}^{t} ds \|(T_n(t, s)E(s))_j\|_{L^1} \leq C(A) 2^j j^2 \frac{1}{N-1},
$$

(6.11)

where $C(A)$ is a constant depending only on $A$.

### 6.2 Iteration

Given an arbitrary $t > 0$ we split the time interval $(0, t)$ into intervals $(k\delta, (k+1)\delta)$ $k = 1 \cdots m$ where $m$ is an integer for which $t \in ((m-1)\delta, m\delta]$.

Denoting

$$
D_j(k) = \sup_{s \in ((k-1)\delta, k\delta)} ||\Delta_j^N(s)||_{L^1}, \quad k = 1 \cdots m,
$$

(6.12)

with $D_j(0) = \Delta_j^N(0) = -f_0^{\infty} 1_{j>N}$, we assume inductively that, for $\alpha$ to be fixed later

$$
D_j(k-1) \leq 2^j \varphi(k-1, N) \quad \text{with} \quad \varphi(k, N) = \frac{1}{(N-1)e^{-\alpha k}}.
$$

(6.13)

We want to prove that the same holds for $k$, namely

$$
D_j(k) \leq 2^j \varphi(k, N).
$$

(6.14)

Note that the proof of the theorem is easily achieved once (6.14) is proven. (6.14) is trivially true for $k = 0$ since

$$
D_j(0) \leq 2^j 2^{-N}.
$$

Assuming (6.13) and applying (6.8) and (6.11) to (6.5), with $t \in ((k-1)\delta, k\delta)$, $t_1 = (k-1)\delta$ and $F = \Delta^N((k-1)\delta)$, we have

$$
D_j(k) \leq \sum_{n \geq 0} \sum_{r_1 \cdots r_n} |a_{r_1}| \cdots |a_{r_n}| 2^{j+R-1} (2\delta)^n 2^j 2^R 2^n \varphi(k-1, N)
+ j^2 2^j \frac{C(A)}{N-1}
$$

(6.15)

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Now observe that $D_j(k) \leq 2$ so that (6.14) holds true whenever $j$ is so large to satisfy
\[ 2^j \varphi(k, N) > 2. \]  
(6.16)

Otherwise
\[ 2^j \leq \frac{2}{\varphi(k, N)} \]  
(6.17)
or, equivalently
\[ j \leq 1 + \frac{e^{-\alpha k}}{\log 2} \log(N - 1). \]  
(6.18)

Using (6.18), we control the second term in the right hand side of (6.15) by
\[ 2^j \varphi(k, N) \{ C(A)(1 + \frac{e^{-\alpha k}}{\log 2} \log(N - 1))^2 \left( \frac{1}{N-1} \right)^{1-e^{-\alpha k}} \}. \]

Now it is clear that
\[ \{ \cdots \} \leq \frac{1}{2} \]
provided that $N$ is sufficiently large depending on $\alpha, A$ and $k$ (and hence on $t$).

On the other hand the first term in the right hand side of (6.15) is bounded by (using (6.17))
\[ \sum_{n \geq 0} A^n 2^j 2^{j-1} (4\delta)^n \varphi(k - 1, N) \leq 2^j \frac{1}{1 - 4A\delta} \varphi(k - 1, N) (N - 1)^{e^{-\alpha k}} \]
\[ \leq \frac{1}{2} 2^j \varphi(k, N). \]  
(6.19)

The last step follows from the fact that
\[ (N - 1)^{e^{-\alpha k}} \left( \frac{1}{N-1} \right)^{e^{-\alpha(k-1)}} = \left( \frac{1}{N-1} \right)^{e^{-\alpha k}} \left( \frac{1}{N-1} \right)^{e^{-\alpha(k-2)}} \leq \frac{1}{4} \left( \frac{1}{N-1} \right)^{e^{-\alpha k}} \]
for $\alpha > \log 2$ and $N$ sufficiently large, namely such that
\[ \left( \frac{1}{n-1} \right)^{\beta(T, \alpha)} \leq \frac{1}{4} \]
where $\beta = e^{-\frac{\alpha T}{s}} (e^\alpha - 2)$. This concludes the proof. 

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