We consider a class of stochastic processes modeling binary interactions in an $N$-particle system. Examples of such systems can be found in the modeling of biological swarms. They lead to the definition of a class of master equations that we call pair interaction driven master equations. In the spatially homogeneous case, we prove a propagation of chaos result for this class of master equations which generalizes Mark Kac’s well known result for the Kac model in kinetic theory. We use this result to study kinetic limits for two biological swarm models. We show that propagation of chaos may be lost at large times and we exhibit an example where the invariant density is not chaotic.

**Keywords**: Master equation; kinetic equations; binary interactions; propagation of chaos; Kac’s master equations; swarms; correlation.

**AMS Subject Classification**: 35Q20, 35Q70, 35Q82, 35Q92, 60J75, 60K35, 82C21, 82C22, 82C31, 92D50

1. Introduction

This paper is devoted to the passage from stochastic particle systems to kinetic equations when the number of particles tends to infinity. We are specifically inter-
ested in pair-interaction processes that are inspired by biological swarm models. We start from the master equation that describes the evolution of the \( N \)-particle probability distribution of the system. The master equation is posed on a large dimensional space consisting of an \( N \)-fold copy of the single-particle phase space. By contrast, the kinetic equation provides a reduced description based on the single particle distribution function on the single-particle phase space. To show that this reduced description is valid, one needs to show that if the particles are initially *pairwise* independent, the time evolution approximately propagates this pairwise independence, and does so exactly in the large \( N \) limit; this is called “propagation of chaos”. Not only is this property of an \( N \)-particle stochastic evolution essential for the existence of a kinetic description; it is also sufficient in a wide class of models considered here.

Kinetic models derived from particle systems abound in the literature. However, only in very few cases has the propagation of chaos been proved, and hence only in very few cases have these models been mathematically derived from an underlying particle dynamics. The most emblematic kinetic model, the Boltzmann equation has received most of the attention. Following seminal works by Kac,\(^{32,33}\) and McKean,\(^{42}\) the first rigorous establishment of the Boltzmann equation is due to Lanford,\(^{37,38,39}\) and King,\(^{35}\) for Hard-Sphere dynamics and hard potentials. Considerable literature has followed.\(^{24,25,26,29,30,43,49,50}\) A new approach yielding global-in-time results has been recently developed by Mischler, Mouhot and Wennberg.\(^{45,46,47}\) Kac proposed a caricature of the Boltzmann equation leading to the Kac kinetic equation.\(^{32}\) Propagation of chaos for the Kac master equation and the related question of gap estimates have received a great deal of attention.\(^{11,12,13,14,23,31,41}\) For a class of biologically motivated Markov jump processes, a propagation of chaos result is proved.\(^{36}\)

In this paper, our goal is to investigate a class of processes which are inspired by biological swarm models. A first example is the BDG model, named after Bertin, Droz and Grégoire.\(^{5,6}\) This model is intended to be the kinetic counterpart of the Vicsek particle system.\(^{53}\) In the Vicsek model, particles moving with constant speed update their velocity by trying to align with the average velocity of their neighbors. Bertin, Droz and Grégoire propose a kinetic formulation of a binary collision process which mimics this alignment tendency: at each collision, the two particles change their velocity to their average velocity up to some noise.\(^{5,6}\) One of the goals of the present paper is to provide a rigorous justification of this kinetic model, at least in the space-homogeneous case.

Here, we also propose a different, and to our knowledge original, binary collision process which mimics the Vicsek alignment dynamics. In this process called “Choose the Leader (CL)”, one of the two colliding particles (the follower) decides to take the velocity of the other one (the leader) up to some noise. The choice of the leader and the follower is random with equal probabilities. We propose a kinetic formulation of the CL process and rigorously establish it in the space homogeneous case. One of the advantages of the CL process, from the mathematical viewpoint, is that it leads to a closed hierarchy of marginal equations (or BBGKY hierarchy). We will make
use of this opportunity to provide explicit computations of the correlations, i.e. of the distance to statistical independence. A somewhat related model is the so-called “killer-victim” model,\textsuperscript{3} which resembles a noiseless version of the CL dynamics. In this noiseless framework, the complete solvability of the BBGKY hierarchy has already been proved.\textsuperscript{3}

The BGD and CL processes are special examples of a general class of pair-interaction processes. The paper will study these processes in the space-homogeneous case. Having in mind the special examples of the BGD and CL processes, we assume that the particle velocities are two-dimensional vectors of constant norm. However, this assumption could be easily waived. The main theorem is that the chaos propagation property is true for these pair-interaction processes. The derivation of the BGD and CL kinetic equations follow from this theorem. In the case of the BGD operator, we recover the collision operator proposed by Bertin, Droz and Grégoire.\textsuperscript{5} The proof of the theorem generalizes some of the combinatorial arguments of Mark Kac.\textsuperscript{32}

This result can be seen as paradoxical at first sight. Indeed, the BGD and CL processes build-up correlations, in the sense that particles tend to eventually become close to each-other (in velocity space). This correlation build-up must be present in any model that is to display “swarming” or “flocking” behavior, and it might be expected to lead to a breakdown of the statistical independence of the particles.

There are two aspects to the resolution of this apparent paradox. One aspect is the distinction between deterministic correlation and statistical correlation. To explain the distinction we are making, consider the Fejer kernel

\[ f_m(\theta) = \frac{1}{m} \sin^2\left(\frac{m\theta}{2}\right), \]

regarded as a probability density on the unit circle \( S^1 \). As is well-known, for large \( m \), this density is strongly concentrated near \( \theta = 0 \). Thus, for any \( \varphi \in (-\pi, \pi] \), the probability density \( F_N \) on \( T_N := [S^1]^N \) given by

\[ F_N(\theta_1, \ldots, \theta_N) := \prod_{j=1}^{N} f_m(\theta_j - \varphi) \]

is such that the random variables \( \{e^{i\theta_1}, \ldots, e^{i\theta_N}\} \) are independent, but nonetheless, for large \( m \), they are each likely to be close to \( e^{i\varphi} \). This is an example of deterministic correlation, which is simply the manifestation of the fact that the single particle density has pronounced peak.

On the other hand, consider the probability density \( G_N \) on \( T_N \) given by

\[ G_N(\theta_1, \ldots, \theta_N) := \frac{1}{2\pi} \int_{0}^{2\pi} \prod_{j=1}^{N} f_m(\theta_j - \varphi) d\varphi. \]

In this case, the single particle marginal, \( G_N^{(1)}(\theta_1) \), given by

\[ G_N^{(1)}(\theta_1) = \int_{T_{N-1}} G_N(\theta_1, \ldots, \theta_N) d\theta_2 \cdots d\theta_N = \frac{1}{2\pi}; \]
the single particle distribution is uniform. However, the two particle marginal is not uniform:

$$G_N^{(2)}(\theta_1, \theta_2) = \int_{\mathbb{T}^{N-2}} G_N(\theta_1, \ldots, \theta_N) d\theta_3 \cdots d\theta_N$$

$$= \frac{1}{2\pi} \int_0^{2\pi} f_m(\theta_1 - \varphi) f_m(\theta_2 - \varphi) d\varphi$$

$$= \frac{1}{2\pi} \int_0^{2\pi} f_m(\theta_1 - \theta_2 - \varphi) f_m(\varphi) d\varphi.$$  

That is, $G_N^{(2)}(\theta_1, \theta_2) = f_m * f_m(\theta_1 - \theta_2)$. Since for large $m$, the convolution of the Fejer kernel with itself is strongly peaked, $\theta_2$ is likely to be close to $\theta_1$, though $\theta_1$ itself is uniformly distributed.

The probability density $G_N$ provides an example of what we refer to as statistical correlations. If one draws a sample \{\theta_1, \ldots, \theta_N\} from $G_N$, one will see the values “flocked” or “swarmed” around some particular value, but this flocking or swarming has nothing to do with the single particle density, which is uniform, and has everything to do with the lack of independence of the random variables. Indeed, if we repeatedly draw samples from this distribution, we will tend to see well localized “flocks”, but different samples will have the flock located at different places on the circle. In contrast to this, with deterministic correlations, the location of the flock is deterministic.

In summary, a probability measure on $\mathbb{T}_N$ has purely deterministic correlations in case it is a product measure, and the single particle distribution is “strongly peaked”. On the other hand, a probability measure on $\mathbb{T}_N$ has purely statistical correlations in case its single particle marginals are all uniform, but its two particle marginals are “strongly peaked” on the diagonal. Of course, most distributions on $\mathbb{T}_N$ that show correlations do not have either purely deterministic or purely statistical correlations.

In a previous paper, we have investigated a class of “pair-interaction driven master equations” and shown that the mechanisms by which the processes build up correlations eventually lead to statistical correlations: the invariant measures of these processes exhibit statistical correlations in the sense we have described above, even in case the initial distribution is a product distribution. This might seem at first to preclude propagation of chaos and with it kinetic description of the flocking in these models – we have come back to the paradox that we have mentioned earlier.

The second aspect of the resolution of this paradox lies in the time scales involved: as we show here, the time it takes for statistical correlations to be produced by the dynamics grows rapidly with $N$, so that, as $N$ tends to infinity, the onset of statistical correlation is postponed indefinitely. On the other hand, as we also show here, deterministic correlation can be produced by the dynamics in a relatively short time independent of the number $N$ of particles.

Indeed, we shall investigate a stochastic model, the CL model, whose invariant measure exhibits strong statistical correlations. Due to the special properties of the
CL process, it is possible to provide closed expressions for the marginals of the invariant density. When the noise distribution in the process is appropriately scaled as $N \to \infty$, we show that the invariant density cannot be chaotic. Indeed, while the single particle marginal density is uniform, the two-particle marginal density is not. Therefore, the two-particle marginal density is not a tensor product of two copies of the single-particle marginal density, as it should if it would be chaotic.

We also investigate another model, the BDG model, mentioned above. In this case we cannot solve for the marginals of the invariant density in closed form, but numerical studies, based on Monte Carlo simulations on the $N$-particle systems and reported in a previous work,\textsuperscript{15} confirm this for this model too: the invariant measure is not chaotic, and instead exhibits strong statistical correlations.

As we show here, for both of these models, CL and BDG, the time required for the dynamical development of statistical correlations grows so rapidly with $N$ that statistical correlations are not present on kinetic scale: For both of the processes we have propagation of chaos, as we shall show. There is however, a striking difference between the two processes: The BDG process does build up deterministic correlations very rapidly, on a time scale that is independent of $N$. We illustrate this in figure 1, which shows the solution of the limiting BDG-Boltzmann equation at four different times, starting from nearly uniform initial data. The curves, which are computed with a deterministic method, and involve no stochasticity, converge to a strongly peaked steady state. This is not the case for the CL process.

![Figure 1](image_url)

**Fig. 1.** The solution of the BDG-Boltzmann equation starting from a nearly uniform initial distribution. The noise function is $g(\theta) = \exp(-3\theta^2)$.

Summarizing, the message of the paper is that the chaos property may be true
even for processes that seemingly build-up correlations. However, in this case, the correlation build-up capacities of the processes under considerations only manifest themselves at scales which are large compared to the kinetic scale. To describe these systems at these large scales, kinetic theory is not valid anymore, and alternate theories must be devised. So far, the subject is widely open in the literature and constitute a fascinating area of research.

We conclude this section by a few more bibliographical remarks. An alternate kinetic model for the Vicsek system has been proposed.\textsuperscript{21} It consists of a nonlinear Fokker-Planck equation. It has been derived from a mean-field limit of the Vicsek system.\textsuperscript{10} In biological swarm modeling, most of the authors make use of particle (aka 'Individual-Based') models,\textsuperscript{1,17,18,19,53} and sometimes, fluid-like hydrodynamic models.\textsuperscript{17,44,52} The use of kinetic models is more rare. There is a kinetic version of the Cucker-Smale model.\textsuperscript{16} This kinetic Cucker-Smale model takes the form of a nonlinear non-local Fokker-Planck equation which can been rigorously derived from the mean-field limit of the discrete Cucker-Smale model.\textsuperscript{9} Kinetic models have also been proposed in the context of fish schools,\textsuperscript{22} bacteria and cell motion,\textsuperscript{28,48} and ant-trail formation.\textsuperscript{8} In most cases, their justification is purely formal. A model similar to the BDG model has been proposed for the dynamics of rod alignment.\textsuperscript{4} The present paper is the first step towards a justification of kinetic models in biological swarm modeling.

The paper is organized as follows. In section 2, after a general presentation of biological swarm models, we derive the master equations for the two examples of biological swarm models that we will consider, the BDG and the CL processes. We also provide the definition of the most general pair interaction driven master equation. Section 3 is devoted to the proof of the chaos propagation theorem for pair interaction driven master equations and its application to the BDG and CL dynamics. This proof is modeled in part on the orginal approach of Kac, but with some differences. Section 4 investigates the invariant measure for the CL process and shows that, under some suitable scaling of the noise distribution, it violates the chaos property. A conclusion is drawn in section 5.

2. Swarm dynamics and the propagation of chaos

2.1. Biological swarm models

Biological swarm models are currently receiving much attention from the scientific community. Among problems of interest, one central question is how collective behavior emerges from elementary interactions between individuals which seem devoid of or having limited cognitive capacities. Examples of large scale coherent structures resulting from collective behavior are synchronized milling in fish schools, trail formation in ant colonies or cell migration and differentiation during embryogenesis. These structures are seemingly produced by simple and local interactions between agents with only partial information about the state of the system. The understanding of this paradox has motivated a large body of works in the literature.\textsuperscript{54}
Many attempts to understand the schooling behavior of fish can be found in the literature.\cite{1,18} Interactions among individuals are postulated to be of three kinds: a short range repulsion to avoid close encounters, a large range attraction to account for gregarious behavior and a medium range alignment interaction to produce coordinated motion. The propensity to align with neighbors has been recognized as one of the major components of animal behavior, from insects,\cite{27} to birds.\cite{40} Vicsek and coworkers have proposed a simple local alignment model as a paradigmatic model to study collective behavior.\cite{53} This model consists of self-propelled particles moving at a constant velocity and interacting with their neighbors through local alignment (an interaction often referred to as nematic by analogy with the liquid crystal literature.\cite{51}) Although it has recently been argued that the trend to align with others may be a consequence of other behavioral rules such as attraction and repulsion,\cite{34} local alignment is still believed to be one of the key social forces towards consensus among moving animal groups.

Deriving hydrodynamic models from self-propelled particles interacting through alignment is difficult, because of the lack of momentum conservation.\cite{54} Early attempts to derive hydrodynamic models for such “active nematic” fluids have been made on the basis of symmetry and invariance considerations.\cite{51} By analogy with the Boltzmann rarefied gas dynamics model, Bertin, Droz and Grégoire,\cite{5,6} have proposed a binary interaction mechanism which mimics the mean-field-like interaction rule of the Vicsek model.\cite{53} Arguing that numerical simulations provide evidence of similar physical behavior, they have used this binary collision framework to derive hydrodynamic equations for Vicsek-like active nematic fluids. The derivation uses an expansion of the distribution function in the situation of a weak perturbation of an isotropic distribution of velocities. However, binary interactions may not be fully justified for biological swarm models, as most likely, the interactions are non-local and nonlinearly additive. For this reason, a kinetic model for the Vicsek system has been proposed.\cite{5} It consists of a nonlinear non-local Fokker-Planck equation. It can be rigorously derived from a mean-field limit of the Vicsek system.\cite{10} From this model, the hydrodynamic limit of the Vicsek model can be derived.\cite{20,21} It bears analogies with the previously mentioned models,\cite{5,6,51} but also differs from them in several aspects.

The present paper is part of a program aiming at finding hydrodynamic equations for the BDG dynamics\cite{5,6} without the assumption of weak anisotropy. A first step towards this goal is to show that the kinetic equations,\cite{5,6} are a valid description of the underlying particle dynamics. In view of the discussion about propagation of chaos in section 1, this is not fully obvious. This has motivated the introduction of another kind of alignment interaction, which we have called ‘CL’ for ‘Choose the Leader’ and which to our knowledge, is new. A similar but simpler process has been introduced in in a completely different context.\cite{3} The CL interaction is simpler and, in particular, leads to a closed BBGKY hierarchy at any order.\cite{15} It may also be fully relevant in some biological situations.\cite{3}

The rigorous study of propagation of chaos quickly leads to complex and clumsy
developments. For this reason, we have made a certain number of simplifications. The first restriction is to consider a spatially-homogeneous system. It is relevant for a system where interactions are global (i.e. all particles interact with all other ones), such as a small swarm in which all individuals see each other. Of course, there is some contradiction in considering a small swarm and taking the large system limit. So, this assumption is rather just a step towards a proof in the full spatially inhomogeneous case. The second restriction is the assumption of dimension equal to 2. This restriction is only made for the sake of presentation. All the developments would easily extend to higher dimensions.

Finally, there exist other models of swarming behavior. Specifically, kinetic models have been proposed. In most cases, their justification is purely formal. Additionally, most of the previous rigorous derivations are concerned with mean-field limits. The present paper is the first step towards a justification of kinetic models in biological swarm modeling when binary collisions are concerned.

2.2. The BDG and CL dynamics

We consider a population of $N$ agents, which to be concrete, we take to be fish in a shallow pond, each swimming at unit speed. In this work, we are only concerned with the evolution of the velocities, and we neglect the precise spatial location of the fish; that is, we assume that all $N$ under consideration are sufficiently close to interact with one another.

The shallow pond is essentially a planar domain, and so the individual velocity vectors belong to the unit circle $\mathbb{S}^1$. The state space of the system is therefore the torus

$$\mathbb{T}_N = [\mathbb{S}^1]^N.$$

The state of the swarm, or school, is then specified by giving a vector

$$\vec{v} = (v_1, \ldots, v_N) \in \mathbb{T}_N.$$

All $N$ agents, or fish, are considered as part of a local cluster, and all are interacting with one another. The evolution of $\vec{v} = (v_1, \ldots, v_N)$ will be modeled in various ways, all based on the following general scheme: there is a steady Poisson stream of jump times, at which a pair $(i, j)$ is selected at random from $\{1, \ldots, N\}$, and then these two fish adjust their velocities in some way

$$(v_i, v_j) \rightarrow (v'_i, v'_j). \quad (2.1)$$

To complete the specification of the dynamics, we need to give the precise rule for updating the velocities in (2.1). Here are the rules we shall consider.

1. **BDG dynamics:** This rule is designed to lead to a kinetic model first investigated by Bertin, Droz and Gregoire. The idea is that the pair of agents adjust their velocities cooperatively to achieve the same direction of motion, apart from
some noise in their adjustments. More precisely, define

\[ \overline{v}_{i,j} = \frac{v_i + v_j}{|v_i + v_j|}. \]  

Now think of \( v_{i,j} \in S^1 \) as unit complex number. Let \( W_i \) and \( W_j \) be two more unit complex numbers, chosen independently at random from a probability distribution \( g(w)dw \) on \( S^1 \), and define

\[ v'_i = W_i \overline{v}_{i,j} \quad \text{and} \quad v'_j = W_j \overline{v}_{i,j}. \]  

Regarding \( S^1 \) as the unit circle in the complex plane, \( W_i \overline{v}_{i,j} \) simply means the product in the complex plane of the random variables \( W_i \) and \( v_{i,j} \), and likewise for the other term. Thus, if we write

\[ W_i = e^{i\Theta} \quad \text{and} \quad \overline{v}_{i,j} = e^{i\theta}, \]  

so that the noise is additive in the angles. In the case of no noise, \( W_i = W_j = 1 \) and in the case of small noise, they are random variables that are strongly peaked around 1. We suppose that \( g(w) \) is symmetric; i.e.,

\[ g(w) = g(w^*), \]  

where \( w^* \) denote the complex conjugate of \( w \), and that \( g(w) \) is somewhat peaked near \( w = 1 \).

**Remark 2.1.** This rule could be referred to as the “Maxwellian BDG” dynamics, in reference to the fact that the selection of the pair \((i, j)\) is independent of their relative velocity, like the Maxwellian molecular interaction in rarefied gas dynamics. A more general setting would make the collision probability of the pair \((i, j)\) depend on their relative velocity \( v_i v_j^* \), but this will be discarded here, for reasons developed below (see remark 3.2).

(2) “Choose the leader” (CL) dynamics: In this variant, one of the two agents in the pair decides to adopt the other agent’s velocity, though it does not get this velocity exactly right: The new velocity it adopts is the velocity of the other agent up to some noise term. The process is written as follows: if the pair selected is \((i, j)\), and agent \( i \) decides to adopt the velocity of agent \( j \), then the velocity of agent \( i \) is updated as follows:

\[ v_i \rightarrow v'_i := Z v_j, \]  

where \( Z \) is an independent random variable with values in \( S^1 \) and probability \( g \). As before, we regard \( S^1 \) as the unit circle in the complex plane, and \( Z v_j \) simply means the product in the complex plane of the random variables \( Z \) and \( v_j \). Here again, we assume that \( g \) is symmetric and satisfies (2.4) for the sake of simplicity. We also have in mind that \( g \) is peaked around 1.
We use a fair coin toss, modeled by a Bernoulli variable $B$, to decide which agent adopts the velocity of the other. Then, we have the following description of the jump: if again the selected pair of particles is denoted by $(i,j)$, the velocities are updated according to:

$$
v'_i = Bv_i + (1 - B)Zv_j, \quad v'_j = BZv_i + (1 - B)v_j
$$

and all other velocities are unchanged.

There are many other variants on these basic examples, but for now, let us focus on these two and seek a passage from this description of the interactions of individual agents to an evolution equation for the statistical distribution of the velocities in the system. For this we shall employ methods of kinetic theory that have been developed for a similar problem concerning colliding molecules in a gas. We shall use a probabilistic approach of Marc Kac, using a so-called Master equation.

### 2.3. Master Equations

#### 2.3.1. General framework

We now derive master equations describing the evolution of the probability density for the state of the system as it undergoes our stochastic processes. An advantage with starting at the microscopic level, i.e., the level of individual agents, is that the modeling is much clearer before any large $N$ limits are taken.

We note that both the BDG or the CL dynamics are Markovian. In general, we consider a homogeneous Markov process on $T_N$ and we denote by $\vec{V}_k \in T_N$ its state just after the $k$th jump. We define its Markov transition operator $Q$ as usual by

$$Q\varphi(\vec{v}) = E\{\varphi(\vec{V}_{k+1}) \mid \vec{V}_k = \vec{v}\},$$

for any continuous test function $\varphi$ on $T_N$.

Now let $F_k(\vec{v})$ denote the probability density of $\vec{V}_k$ (with respect to the uniform measure on $T_N$). Then by definition, one has

$$E(\varphi(\vec{V}_{k+1})) = \int_{T_N} \varphi(\vec{v}) F_{k+1}(\vec{v}) d^N v .$$

On the other hand, by standard properties of the conditional expectation,

$$E(\varphi(\vec{V}_{k+1})) = E(E(\varphi(\vec{V}_{k+1}) \mid V_k)) = \int_{T_N} Q\varphi(\vec{v}) F_k(\vec{v}) d^N v .$$

That is,

$$F_{k+1} = Q^* F_k , \quad (2.1)$$

where $Q^*$ is the adjoint of $Q$ in $L^2(T_N, d^N v)$.

The next step is to construct a time continuous process which will lead to a time-continuous master equation. The state of the process is now a function of time $\vec{v}(t) \in T_N$ and the probability density $F(\vec{v}, t)$ is a function of the continuous time.
parameter $t$ instead of the discrete jump index $k$. We assume that $F(\vec{v}, t + dt)$ only depends on $F(\vec{v}, t)$ and not on the past values $F(\vec{v}, s)$ for $s < t$. In this way, we can construct a time-continuous Markov process. Thus, we assume that between time $t$ and $t + dt$ the probability that a collision occurs is

$$\lambda Q^* F(\vec{v}, t) dt + o(dt),$$

where $\lambda$ is a constant, referred to as the 'collision rate'. We assume that the probability that multiple collisions occur in the time interval $[t, t + dt]$ is negligible. Thus, since there are $N$ particles colliding independently, we have, for $dt$:

$$F(\vec{v}, t + dt) = N\lambda Q^* F(\vec{v}, t) dt + (1 - N\lambda dt) F(\vec{v}, t) + o(dt).$$

Equivalently, we can write

$$F(\vec{v}, t + dt) - F(\vec{v}, t) = N\lambda [Q^* F(\vec{v}, t) dt - F(\vec{v}, t)] dt + o(dt),$$

which leads to the Master Equation in the limit $dt \to 0$:

$$\frac{d}{dt} F(\vec{v}, t) = \lambda N [Q^* - I] F(\vec{v}, t),$$

where $I$ is the identity operator. This equation must be complemented by the initial condition

$$F(\vec{v}, 0) = F_0(\vec{v})$$

where $F_0$ is the initial probability distribution. In the remainder, we scale time in such a way that $\lambda = 1$ and we define

$$L = N[Q - I] \quad \text{and} \quad L^* = N[Q^* - I]. \quad (2.2)$$

We summarize the previous discussion in the following definition:

**Definition 2.1.** The time-continuous master equation associated to a discrete Markov process of transition operator $Q$ is written

$$\frac{d}{dt} F(\vec{v}, t) = L^* F(\vec{v}, t), \quad (2.3)$$

$$F(\vec{v}, 0) = F_0(\vec{v}). \quad (2.4)$$

where $L^* = N[Q^* - I]$ with $Q^*$ the adjoint of $Q$ and $F_0$ is the initial probability distribution.

In the next sections, we determine the master equations of the BDG and CL processes successively.
2.3.2. The BDG dynamics

We state the following:

**Proposition 2.1.** The master equation of the BDG dynamics is written (2.3) with

\[ L^* = N \left( \frac{N}{2} \right)^{-1} \sum_{i < j} (Q^*_{i,j} - I) , \]  

(2.5)

and the binary interaction operator \( Q^*_{i,j} \) given by:

\[ Q^*_{i,j} F = \int_{T^2} F(v_1, \ldots, y_i, \ldots, y_j, \ldots, v_N) g(v_i) g(v_j) dy_i dy_j . \]  

(2.6)

**Proof:** From the definition (2.3) of the BDG dynamics, for any test function \( \varphi \in L^\infty(T_N) \), we get

\[ Q \varphi = E\{ \varphi(\tilde{V}_{k+1}) \mid \tilde{V}_k = \tilde{v} \} \]

\[ = \frac{2}{N(N-1)} \sum_{i<j} E\varphi(v_1, \ldots, W_i v_{i,j}, \ldots, W_j v_{i,j}, \ldots, v_N) \]

\[ = \frac{2}{N(N-1)} \sum_{i<j} \int_{T^2} \varphi(v_1, \ldots, w_i v_{i,j}, \ldots, w_j v_{i,j}, \ldots, v_N) g(w_i) g(w_j) dw_i dw_j . \]

To compute the adjoint of \( Q \), we note that for any probability density \( F \) on \( T_N \),

\[ \int_{T_N} F(v_1, \ldots, v_N) \times \]

\[ \left[ \int_{T^2} \varphi(v_1, \ldots, w_i v_{i,j}, \ldots, w_j v_{i,j}, \ldots, v_N) g(w_i) g(w_j) dw_i dw_j \right] dv_1 \ldots dv_N = \]

\[ = \int_{T_N} \left[ \int_{T^2} F(v_1, \ldots, v_i, \ldots, v_j, \ldots, v_N) g(y_i) g(y_j) dv_i dv_j \right] \times \]

\[ \varphi(v_1, \ldots, y_i, \ldots, y_j, \ldots, v_N) dv_1 \ldots dy_i \ldots dy_j \ldots dv_N , \]

where we have introduced the variables

\[ y_i = w_i v_{i,j} \quad \text{and} \quad y_j = w_j v_{i,j} . \]

Now changing the names of variables, we finally have

\[ Q^* F(v_1, \ldots, v_N) = \]

\[ \frac{2}{N(N-1)} \sum_{i<j} \int_{T^2} F(v_1, \ldots, y_i, \ldots, y_j, \ldots, v_N) g(v_i) g(v_j) dy_i dy_j , \]  

(2.7)

where

\[ \overline{y}_{i,j} = \frac{y_i + y_j}{|y_i + y_j|} . \]
Therefore, we can write

\[ Q^* = \binom{N}{2}^{-1} \sum_{i<j} Q^*_{(i,j)}, \]

with \( Q^*_{(i,j)} \) defined by (2.6). Then, using (2.2), we get eq. (2.5).

**Remark 2.2.** It is useful to note that the adjoint \( L^* \) of \( L^* \) which corresponds to the Markov transition operator, is defined by

\[ L = N \binom{N}{2}^{-1} \sum_{i<j} (Q_{(i,j)} - I), \]  

(2.8)

with \( Q_{(i,j)} \varphi(\bar{v}) = \int_{T^2} \varphi(v_1, \ldots, w_i \bar{v}_{i,j}, \ldots, w_j \bar{v}_{i,j}, \ldots, v_N) g(w_i) g(w_j) dw_i dw_j . \) (2.9)

2.3.3. The CL dynamics

We now derive the master equation for the CL model. We introduce the notation \((v_1, \ldots, \hat{v}_i, \ldots, v_N)\) for the \(n-1\) tuple formed by removing \(v_i\) from \(\bar{v}\) and \([F]_{\hat{i}}(v_1, \ldots, \hat{v}_i, \ldots, v_N) := \int_{S^1} F(v_1, \ldots, v_N) dv_i\) for the marginal of \(F\) obtained by integrating \(v_i\) out. We show the

**Proposition 2.2.** The master equation of the CL dynamics is written (2.3) with \( L^* \) given by (2.5) and the binary interaction operator \( Q^*_{(i,j)} \) by:

\[ Q^*_{(i,j)} F(\bar{v}) = \frac{1}{2} \left[ [F]_{\hat{i}}(v_1, \ldots, \hat{v}_i, \ldots, v_N) + [F]_{\hat{j}}(v_1, \ldots, \hat{v}_j, \ldots, v_N) \right] g(v_i^* v_j) . \]  

(2.9)

**Proof:** From the definition (2.5) of the CL process, the Markov transition operator \( Q \) is given by:

\[ Q \varphi(\bar{v}) = \frac{1}{N(N-1)} \sum_{i<j} \int_{S^1} \left[ \varphi(v_1, \ldots, zv_j, \ldots, v_N) \right. \]

\[ + \left. \varphi(v_1, \ldots, v_i, \ldots, zv_i, \ldots, v_N) \right] g(z) dz . \]  

(2.10)

To compute the adjoint of \( Q \), we note that for any probability density \( F \) on \(T_N\),

\[ \int_{T_N} F(v_1, \ldots, v_N) \left[ \int_{S^1} \varphi(v_1, \ldots, zv_j, \ldots, v_N) g(z) dz \right] dv_1 \ldots dv_N = \]

\[ = \int_{T_{N-1}} [F]_{\hat{i}}(v_1, \ldots, \hat{v}_i, \ldots, v_N) \int_{S^1} \varphi(v_1, \ldots, zv_j, \ldots, v_N) g(z) \]

\[ dz \ dv_1 \ldots \hat{v}_i, \ldots, dv_N . \]  

(2.11)
We next introduce a new variable
\[ y_i = zv_j \] (or equivalently \( z = v_j^* y_i \)).

Evidently \( dz = dy_i \). Additionally, since \( v_i \) has been integrated out, it has disappeared from (2.11). Therefore, we can change the name \( y_i \) into \( v_i \) without any confusion. We can then rewrite (2.11) as

\[
\int_{T^N} F(v_1, \ldots, v_N) \left[ \int_{S^1} \phi(v_1, \ldots, zv_j, \ldots, v_j, \ldots, v_N) g(z) dz \right] dv_1 \ldots dv_N = \int_{T^N} [F']_{ij}(v_1, \ldots, \hat{v}_i, \ldots, v_N) g(v_j^* v_i) \phi(v_1, \ldots, v_i, \ldots, v_j, \ldots, v_N) dv_1 \ldots dv_i, \ldots, dv_N .
\] (2.12)

Using this formula and its analog for \( i \) and \( j \) exchanged, we see that the master equation for the CL dynamics is given by (2.2), (2.5) with \( Q_{(i,j)} \) given by (2.9).

**Remark 2.3.** Again, we note that the adjoint \( L^* \) of \( L \) is defined by (2.8) with \( Q_{(i,j)} \), the adjoint of \( Q_{(i,j)}^* \), given by:

\[
Q_{(i,j)} \phi(\vec{v}) = \int_{S^1} \phi(v_1, \ldots, zv_j, \ldots, v_j, \ldots, v_N) g(z) dz.
\]

**2.4. Extension: Pair-Interaction driven Master Equation**

The master equations of the BDG and CL dynamics are two examples of a class of master equations which we will call ‘Pair Interaction driven Master Equations’, defined below.

**Definition 2.2 (Pair Interaction Driven Master Equation).** A pair interaction driven Master equation is an equation of the form

\[
\frac{\partial}{\partial t} F(\vec{v}, t) = L^* F(\vec{v}, t),
\]

describing the evolution of probability densities on some product space \( X_N \) with elements \( \vec{v} = (v_1, \ldots, v_N) \) where

\[
L^* = N \sum_{i<j} p_{i,j}(\vec{v}) (Q_{(i,j)}^* - I) .
\]

The operators \( Q_{(i,j)} \) are Markov operators on functions on \( X_N \) such that \( Q_{(i,j)} \phi = \phi \) whenever \( \phi \) does not depend on either \( v_i \) or \( v_j \). The pair selection probabilities \( p_{i,j}(\vec{v}) \) are such that \( p_{i,j}(\vec{v}) \geq 0 \) and

\[
\sum_{i<j} p_{i,j}(\vec{v}) = 1 .
\]
We also note that, in order to preserve the permutation invariance property, the $Q_{(i,j)}$ operators must be conjugate by permutations. In other words, if $\tau$ is a permutation which passes from $(i,j)$ to $(i',j')$, we must have $Q_{(i,j)} = \tau^{-1}Q_{(i',j')}\tau$.

We have given two examples already: the CL and BDG master equations (see remarks 2.2 and 2.3). The Kac Master equation,\textsuperscript{32} is another example and is described below.

**Example 2.1.** The Kac Master equation. In this example, $X_N$ is the sphere in $\mathbb{R}^N$ of radius $\sqrt{N}$,

$$Q_{(i,j)}\varphi(\vec{v}) = \int_{-\pi}^{\pi} \rho(\theta) \varphi(R_{i,j,\theta}\vec{v}) d\theta,$$

$$R_{i,j,\theta}\vec{v} = (v_1, v_2, \ldots, \cos \theta v_i + \sin \theta v_j, \ldots, -\sin \theta v_i + \cos \theta v_j, \ldots, v_n),$$

$$p_{i,j} = \frac{2}{N(N-1)}$$

and $\rho$ is a probability density on $S^1$. The operators $Q_{(i,j)}$ in the Kac model are self adjoint with respect to the uniform probability measure on the sphere $S^{N-1}$, which is therefore the invariant measure for this process. In other words the Kac process is *reversible* meaning that it satisfies *detailed balance*: if you saw a movie of the process running backwards, there would be no clue that it was running backwards.

By contrast to the Kac model, the BDG and CL models *do not* have detailed balance property and time reversibility. If you ran the movie backwards, you would see pairs of fish with similar velocities changing them to differ in a random way. For these non-reversible processes, it is not so easy to determine the invariant measure, though it will exist and be unique for each $N$ for our processes under mild assumptions on the noise distribution $g$. In section 4, it will be possible to determine the marginals of the invariant density of the CL dynamics in closed form. However, this simplification is not possible for the BDG dynamics.

In the next section, we show that pair interaction driven master equations with uniform selection probabilities $p_{i,j} = 2/(N(N-1))$ do have the propagation of chaos property, and therefore, satisfy a kinetic equation at the kinetic time scale. However, in section 4, we show that the equilibrium density of the CL dynamics cannot satisfy the propagation of chaos property, meaning that this property may break down at larger time scales.

### 3. Propagation of Chaos

#### 3.1. Definition

To pass to a kinetic description, and then on to a hydrodynamic description, the key step is a propagation of chaos result. That may seem unlikely in the cases of the CL and BDG dynamics which are expected to build pair correlations. However, the time scales at which pair correlations built up may be longer than the kinetic time scale at which a kinetic model is expected to be valid. In the present section, we shall see...
that chaos is propagated in both the BDG and CL models at the kinetic time scale. In section 4, we prove that the invariant measure of the CL dynamics is not chaotic; it exhibits pair correlation. These two observations are not self-contradictory since propagation of chaos holds only on a finite time scale while the invariant measure is reached as time tends to infinity.

**Definition 3.1 (Chaos).** Let $X_N$ be the $N$-fold cartesian product of a polish space $X$ equipped with some reference measure $\mu$. Let $f$ be a given probability density on $X$. For each $N \in \mathbb{N}$, let $F^{(N)}$ be a probability density on $X_N$ with respect to $\mu \otimes N$. The sequence $\{F^{(N)}\}_{N \in \mathbb{N}}$ of probability densities on $X_N$ is $f$-chaotic in case

1. Each $F^{(N)}$ is a symmetric function of $\{v_1, v_2, \ldots, v_N\}$
2. For each fixed $k$, and any bounded measurable function $\phi$ on $\mathbb{R}^k$,
$$\lim_{N \to \infty} \int_{X_N} \phi(v_1, v_2, \ldots, v_k) F^{(N)}(v_1, v_2, \ldots, v_N) d\mu^{\otimes N} = \int_{X_k} \phi(v_1, v_2, \ldots, v_k) \prod_{j=1}^k f(v_j) d\mu^{\otimes k}.$$ 

Kac proved that the semigroup $e^{tL^*}$ associated to Kac’s master equation propagates chaos. More precisely, Kac’s Theorem is stated as follows:

**Theorem 3.1 (Propagation of chaos).** Let $\{F^{(N)}_0\}_{N \in \mathbb{N}}$ be $f_0$–chaotic. Then the family $\{e^{tN(Q-I)}F^{(N)}_0\}_{N \in \mathbb{N}}$ is $f_t$–chaotic where $f_t = f_t(v)$ is the solution of

$$\frac{\partial f_t}{\partial t}(v) = Q(f_t, f_t)(v) \quad \text{with} \quad f_t(v)|_{t=0} = f_0(v), \quad (3.1)$$

with

$$Q(f, f)(v) = 2 \int_{\mathbb{R}} \int_{-\pi}^{\pi} [f(v')f(w') - f(v)f(w)] \rho(\theta) d\theta dw,$$

and

$v' = \cos \theta v + \sin \theta w, \quad w' = -\sin \theta v + \cos \theta w$. 

Eq. (3.1) is called the Kac-Boltzmann equation. In this section we prove a propagation of chaos result valid in the general class of pair interaction driven Master equations. We shall use this result to discuss the kinetic limits of the BDG and CL dynamics.

### 3.2. Propagation of chaos for pair interaction driven master equations

Consider a general Master equation

$$\frac{\partial}{\partial t} F = L^* F, \quad (3.2)$$
for a probability density $F$ on $T_N$ of the form
\[ L^* F = N(Q^* - I)F = \frac{2}{N-1} \sum_{i<j}(Q^*_{i,j} - I)F, \] (3.3)
where $Q_{i,j}$ is a Markovian operator acting on $F$ through $v_i$ and $v_j$ alone. The goal of this section is to prove the following:

**Theorem 3.2.** Let \( \{F_{0,N}(N)\}_{N \in \mathbb{N}} \) be $f_0$-chaotic. Then for each $t > 0$, the family of marginals \( \{e^{tL}F_{0,N}(N)\}_{N \in \mathbb{N}} \) associated to eq. (3.2), where $L^*$ is a pair-interaction operator of the form (3.3), is $f_t$-chaotic where $f_t$ satisfies the following Boltzmann equation:
\[ \frac{\partial}{\partial t} f_t(v) = Q(f_t, f_t) := 2 \int_{S^1} [Q^*_{(1,2)}(f_t) \otimes 2](v, w)dw - f_t(v), \] (3.4)

associated to the initial condition $f_t(v)|_{t=0} = f_0$. We have noted $(f_t) \otimes 2$ the tensor product of two copies of $f_t$, i.e. the function $(v, w) \rightarrow f_t(v)f_t(w)$.

Before proving Theorem 3.2, we make some preliminary comments. Let the initial data $F_{0,N}$ be given, and let us compute the evolution of $F^{(1)}_t$, the single particle marginal at time $t$. For any test function $\varphi(v_1)$ of the single coordinate $v_1 \in S^1$, we have
\[ \int_{S^1} \varphi(v_1) F^{(1)}_t(v_1)dv_1 = \int_{T_N} \varphi(v_1) e^{tL} F_{0,N}(\vec{v})dv_1 \ldots dv_N = \int_{T_N} e^{tL} \varphi(v_1) F_{0,N}(\vec{v})dv_1 \ldots dv_N. \]

A similar relation holds for the two particle marginal and so on. So, to study the evolution of low dimensional marginals, it is helpful to understand the behavior of expressions of the form $e^{tL} \varphi(\vec{v})$ when $\varphi(\vec{v})$ depends on only finitely many coordinates in $\vec{v}$.

It is clear that in general, for a bounded continuous function $\varphi$ on $T_N$,
\[ \|L\varphi\|_{\infty} \leq 2N \|\varphi\|_{\infty}. \]
However, if $\varphi$ depends only on $v_1, \ldots, v_k$, tighter bounds are valid. This is because
\[ i, j > k \quad \Rightarrow \quad Q_{(i,j)}\varphi = \varphi, \]
and so
\[ L\varphi = \frac{2}{N-1} \sum_{i<j}(Q_{(i,j)} - I)\varphi = \frac{2}{N-1} \sum_{i=1}^{k} \sum_{j=i+1}^{N} (Q_{(i,j)} - I)\varphi, \] (3.5)
and thus, as soon as $1 \leq k \leq N$:
\[ \|L\varphi\|_{\infty} \leq \frac{2}{N-1} k(N - k + 1) 2\|\varphi\|_{\infty} \leq 4k\|\varphi\|_{\infty}. \] (3.6)

We can now state the following fundamental lemma:
Lemma 3.1. Let $\varphi$ be a function depending only on $v_1, \ldots, v_p$. We can regard $\varphi$ as a function on $T_N$ for each $N \in \mathbb{N}$, $N \geq p$. Then, the power series

$$ e^{tL}\varphi = \sum_{k=0}^{\infty} \frac{t^k}{k!} L^k \varphi, \quad (3.7) $$

converges absolutely in $L^\infty$, uniformly in $N \in \mathbb{N}^*$ and $t \in [0, T]$ for any $T < 1/4$.

Proof: Consider first the case in which $\varphi$ depends only on one variable. Without loss of generality, owing to the permutation symmetry of the problem, we can set this variable to $v_1$. Then from (3.5), $L\varphi$ is an average of functions depending on only two velocities. Likewise, $L^2\varphi$ is a combination of terms depending only on three velocities and so on. By what we have noted above, we can expect the following formula:

$$ \|L^k \varphi\| \leq 4^k k! \|\varphi\|_\infty. \quad (3.8) $$

To show (3.8) we prove that $L^k \varphi$ is of the form

$$ L^k \varphi = \left(\frac{2}{N-1}\right)^k \sum_{s \in S_k} \psi_{s}^{(k)}, \quad (3.9) $$

where the set $S_k$ is a set of multi-indices $s = (1, s_1, \ldots, s_k)$, such that

$$ \text{Card } S_k \leq \prod_{j=1}^{k} a_{N,j}, \quad a_{N,j} = \begin{cases} j(N - \frac{j+1}{2}) & \text{if } j \leq N, \\ N(N-1) & \text{if } j \geq N + 1. \end{cases} \quad (3.10) $$

We note that, if $k+1 > N$, some of the variables $(v_1, v_{s_1}, \ldots, v_{s_k})$ may be identical. The function $\psi_{s}^{(k)}$ depends only on the $k+1$ variables $(v_1, v_{s_1}, \ldots, v_{s_k})$ and satisfies

$$ \|\psi_{s}^{(k)}\|_\infty \leq 2^k \|\varphi\|_\infty. \quad (3.11) $$

Of course, (3.8) results from (3.9), (3.10) and (3.11). Indeed, if $k \leq N$, we have:

$$ \frac{1}{(N-1)^k} \prod_{j=1}^{k} a_{N,j} = k! \frac{1}{(N-1)^k} \prod_{j=1}^{k} (N - \frac{j+1}{2}) \leq k!, $$

and if $k \geq N + 1$, we have

$$ \frac{1}{(N-1)^k} \prod_{j=1}^{k} a_{N,j} = \left(\frac{1}{(N-1)^k} \prod_{j=1}^{k} a_{N,j}\right) \left(\frac{1}{(N-1)^{k-N}} \prod_{j=N+1}^{k} a_{N,j}\right) $$

$$ \leq N! \left(\frac{N}{2}\right)^{k-N} \leq k!. $$

The proof of (3.9) is by induction. For $k = 1$, using (3.5), we have

$$ L\varphi = \frac{2}{N-1} \sum_{j=2}^{N} (Q_{(1,j)} - I)\varphi. $$
Therefore, letting $S_1 = \{2, \ldots, N\}$ and $\psi_s^{(1)} = \psi^{(1)}_j = (Q_{(1,j)} - I)\varphi$, we can write $L\varphi$ according to formula (3.9). Clearly, $\text{Card } S_1 = N - 1$ in accordance to (3.10).

Finally, by the fact that $Q_{(1,j)}$ has norm less than one, we have $\|\psi_s^{(1)}\|_{\infty} \leq 2\|\varphi\|_{\infty}$, which is consistent with (3.11). Therefore, (3.8) is proved for $k = 1$.

Now, we assume that (3.8) is true for $k$ and try to deduce it for $k + 1$. By the induction hypothesis, $\psi_s^{(k)}$ depends only on $k + 1$ variables so (3.5) applies and we have

$$L^{k+1}\varphi = \left(\frac{2}{N-1}\right)^k \sum_{s \in S_k} L\psi_s^{(k)} = \left(\frac{2}{N-1}\right)^{k+1} \sum_{s \in S_k} \sum_{m, \ell > m} (Q_{(m,\ell)} - I)\psi_s^{(k)}.$$ 

The expression $m \in s$ means that $m$ takes any of the indices $\{1, s_1, \ldots, s_k\}$ present in the multi-index $s$. We know from the computation in formula (3.6) that there are $(k + 1)(N - \frac{k+2}{2})$ such pairs $(m, \ell)$ for a given $s$ if $k + 1 \leq N$ and $N(N - 1)/2$ otherwise. Defining $S_{k+1}$ as the set of the so-constructed multi-indices $\{s' = (s, \ell)\}$, we can write

$$L^{k+1}\varphi = \left(\frac{2}{N-1}\right)^{k+1} \sum_{s' \in S_{k+1}} \psi_s^{(k+1)},$$ \hspace{1cm} (3.12)

with

$$\psi_s^{(k+1)} = (Q_{(m,\ell)} - I)\psi_s^{(k)}.$$ 

Clearly, $\psi_s^{(k+1)}$ is a function of the $k + 2$ variables $(v_1, v_{s_1}, \ldots, v_{s_k}, v_m)$ and we have

$$\text{Card } S_{k+1} = a_{N,k+1} \text{ Card } S_k = a_{N,k+1} \prod_{j=1}^{k} a_{N,j} = \prod_{j=1}^{k+1} a_{N,j}.$$ \hspace{1cm} (3.13)

Finally, by the fact that the operator $Q_{(m,\ell)}$ has norm less than one, we have:

$$\|\psi_s^{(k+1)}\|_{\infty} \leq 2\|\psi_s^{(k)}\|_{\infty} \leq 2^{k+1}\|\varphi\|_{\infty}.$$ \hspace{1cm} (3.14)

Now, collecting (3.12), (3.13), (3.14) shows that the induction hypothesis is valid at rank $k + 1$. This proves (3.8).

Using (3.8), we deduce that

$$\left\| \frac{t^k}{k!} L^k \varphi \right\|_{\infty} \leq (4t)^k \|\varphi\|_{\infty},$$

uniformly in $N$, and so for $t < 1/4$, we have the uniform absolute convergence of the series (3.7).
If now \( \phi \) is a function \( p \) variables, \( p \geq 2 \), formula (3.8) is changed into
\[
\| L^k \phi \| \leq 4^k k! \binom{p + k - 1}{k} \| \phi \|_\infty \\
\leq 4^k k! \frac{(k + p - 1)^{p-1}}{(p - 1)!} \| \phi \|_\infty \\
\leq C_p 4^k k! (k + 1)^{p-1} \| \phi \|_\infty .
\]
(3.15)

The proof follows the same lines as above. The only thing to note is that \( \text{Card } S_k \) is now changed into
\[
\text{Card } S_k = \prod_{j=1}^k a_{N,j+p},
\]
the other expressions remaining identical. Then, we get
\[
\left\| \frac{t^k}{k!} L^k \phi \right\|_\infty \leq C_p (4t)^k (k + 1)^{p-1} \| \phi \|_\infty ,
\]
(3.16)
uniformly in \( N \). For any given \( p \geq 2 \), the right-hand side of (3.16) is still the general term of a convergent series for \( t < 1/4 \). Therefore, the series (3.7) is still absolutely uniformly convergent for \( t < 1/4 \), which ends the proof of Lemma 3.1.

**Remark 3.1.** From the last proof, we note that the series (3.7) is not uniformly convergent with respect to \( p \).

We now have the following

**Lemma 3.2.** Suppose that \( F_{0,N} \) is a symmetric probability density on \( \mathbb{T}_N \), and suppose that \( \varphi^{(k)} \) depends only on \( v_1, \ldots, v_k \) and is \( L^\infty \). Define \( \varphi^{(k+1)}(v_1, \ldots, v_k, v_{k+1}) \) by
\[
\varphi^{(k+1)} = 2 \sum_{i=1}^k (Q_{(i,k+1)} - I) \varphi^{(k)} .
\]
(3.17)

Then, if \( N \geq k + 1 \), we have
\[
\int_{\mathbb{T}_N} F_{0,N} L \varphi^{(k)} \, dv_1 \ldots dv_N = \int_{\mathbb{T}_N} F_{0,N} (\varphi^{(k+1)} + \tilde{\varphi}^{(k+1)}) \, dv_1 \ldots dv_N,
\]
(3.18)
where \( \tilde{\varphi}^{(k+1)} \) only depends on \( v_1, \ldots, v_{k+1} \) and is such that
\[
\| \tilde{\varphi}^{(k+1)} \|_\infty \leq 6^k \frac{k - 1}{N - 1} \| \varphi^{(k)} \|_\infty .
\]
(3.19)
Proof: We compute, using (3.5) and that $N \geq k + 1$:

$$
\int_{\mathcal{T}_N} F_{0,N} L\varphi^{(k)} \, dv_1 \ldots dv_N =
$$

$$
= \frac{2}{N-1} \sum_{i,j}^N \int_{\mathcal{T}_N} F_{0,N} (Q_{(i,j)} - I)\varphi^{(k)} \, dv_1 \ldots dv_N
$$

$$
= \frac{2N-k}{N-1} \sum_{i=1}^k \int_{\mathcal{T}_N} F_{0,N} (Q_{(i,k+1)} - I)\varphi^{(k)} \, dv_1 \ldots dv_N + \frac{2}{N-1} \sum_{i<j}^k \int_{\mathcal{T}_N} F_{0,N} (Q_{(i,j)} - I)\varphi^{(k)} \, dv_1 \ldots dv_N
$$

$$
= \sum_{i=1}^k \int_{\mathcal{T}_N} F_{0,N} (\varphi^{(k+1)} + \tilde{\varphi}^{(k+1)}) \, dv_1 \ldots dv_N,
$$

where we have used the symmetry in the second equality, and where

$$
\tilde{\varphi}^{(k+1)} = \frac{2-k}{N-1} \sum_{i=1}^k (Q_{(i,k+1)} - I)\varphi^{(k)} + \frac{2}{N-1} \sum_{i<j}^k (Q_{(i,j)} - I)\varphi^{(k)}. \quad (3.20)
$$

This shows (3.18). Now, from the Markov property of $Q_{(i,j)}$ and from (3.20), we get (3.19), which ends the proof of the Lemma.

Now consider any $\varphi^{(m)}$ depending only on $v_1, \ldots, v_m$. Since if $F_{0,N}$ is symmetric, so is each $(L)^k F_{0,N}$. Therefore, we can repeatedly apply the previous lemma and so on. Using (3.17), we inductively define $\varphi^{(m+1)}, \varphi^{(m+2)}, \ldots, \varphi^{(m+k)}$. We note that, if $\varphi^{(m)}$ does not depend on $N$, neither does $\varphi^{(m+k)}$. Therefore, the functions $\varphi^{(m+k)}$ are good candidates to express what happens in the limit $N \to \infty$. However, for a given $N$, formula (3.18) is only valid until $m + k \leq N$. A special treatment is required for indices $k$ such that $m + k > N$. The contribution of the remainder $\tilde{\varphi}^{(k+1)}$ needs also to be estimated. These are the goals of the following Lemma.

Lemma 3.3. We assume that $\{F_{0,N}\}$ is $f_0$-chaotic, with $f_0$ a probability density on $S^1$ (see definition 3.1). Then, for $t < 1/4$,

$$
\lim_{N \to \infty} \int_{\mathcal{T}_N} F_{0,N} e^{tL}\varphi^{(m)} \, dv_1 \ldots dv_N =
$$

$$
= \sum_{k=0}^m \frac{1}{k!} \int_{\mathcal{T}_{m+k}} \left( \prod_{j=1}^{m+k} f_0(v_j) \right) \varphi^{(m+k)}(v_1, \ldots, v_{m+k}) \, dv_1 \ldots dv_{m+k}. \quad (3.21)
$$

Proof: From Lemma 3.1, we have

$$
\lim_{N \to \infty} \int_{\mathcal{T}_N} F_{0,N} e^{tL}\varphi^{(m)} \, dv_1 \ldots dv_N = \lim_{H \to \infty} \lim_{N \to \infty} S^N_H(t),
$$
Indeed, according to Lemma 3.1, the series (3.22) converges absolutely, uniformly with respect to $N$ and we can interchange the $H \to \infty$ and $N \to \infty$ limits. Now, for $m + k \leq N$, according to the inductive definition of $\varphi^{(m+k)}$ and to (3.18), we can write:

$$
\int_{\mathcal{T}_N} F_{0,N} L^k \varphi^{(m)} \, dv_1 \ldots dv_N = \int_{\mathcal{T}_N} F_{0,N} \left( \varphi^{(m+k)} + \sum_{j=1}^{k} L^{k-j} \varphi^{(m+j)} \right) \, dv_1 \ldots dv_N.
$$

Taking an index $H$ such that $H + m \leq N$, we have:

$$
S_H^N(t) = \sum_{k=0}^{H} \frac{t^k}{k!} \int_{\mathcal{T}_N} F_{0,N} \varphi^{(m+k)} \, dv_1 \ldots dv_N + \int_{\mathcal{T}_N} F_{0,N} R_H^N \varphi^{(m)} \, dv_1 \ldots dv_N, \quad (3.23)
$$

with

$$
R_H^N \varphi^{(m)} = \sum_{k=0}^{H} \frac{t^k}{k!} \sum_{j=1}^{k} L^{k-j} \varphi^{(m+j)}.
$$

Now, taking successively $N \to \infty$ then $H \to \infty$, we show that the first term of (3.23) tends to the right-hand side of (3.21) and the second one tends to zero.

We start with the first term. By assumption that $F_{0,N}$ is $f_0$ chaotic, we have, as $N \to \infty$:

$$
\lim_{N \to \infty} \sum_{k=0}^{H} \frac{t^k}{k!} \int_{\mathcal{T}_N} F_{0,N} \varphi^{(m+k)} \, dv_1 \ldots dv_N =
$$

$$
= \sum_{k=0}^{H} \frac{t^k}{k!} \int_{\mathcal{T}_{m+k}} \left( \prod_{j=1}^{m+k} f_0(v_j) \right) \varphi^{(m+k)}(v_1, \ldots, v_{m+k}) \, dv_1 \ldots dv_{m+k}. \quad (3.24)
$$

We show that the series at the right-hand side of (3.24) is absolutely convergent, uniformly with respect to $t$ in any interval $[0, T]$ with $T < 1/4$. The proof follows the same lines as that of Lemma 3.1 and we only sketch it. Using (3.17) and the Markov property of $Q_{(i,k+1)}$, we have

$$
\| \varphi^{(m+k)} \|_\infty \leq 4(m+k-1) \| \varphi^{(m+k-1)} \|_\infty
\leq 4k! \binom{m+k-1}{k} \| \varphi^{(m)} \|_\infty
\leq C_m 4^k k! (k+1)^{m-1} \| \varphi^{(m)} \|_\infty. \quad (3.25)
$$
Therefore, since \( \prod_{j=1}^{m+k} f_0(v_j) \) is a probability:
\[
\left| \frac{t^k}{k!} \int_{\mathcal{F}^{m+k}} \left( \prod_{j=1}^{m+k} f_0(v_j) \right) \varphi^{(m+k)}(v_1, \ldots, v_{m+k}) \, dv_1 \ldots dv_N \right| \leq \frac{C_m}{(m+k)!} \sum_{k=0}^{m+k} \frac{k!}{k!} \left( \prod_{j=1}^{m+k} f_0(v_j) \right) \varphi^{(m+k)}(v_1, \ldots, v_{m+k}) \, dv_1 \ldots dv_{m+k},
\]
This is the general term of a convergent series which converges uniformly as stated above. We deduce that
\[
\lim_{H \to \infty} \lim_{N \to \infty} \sum_{k=0}^{H} \frac{t^k}{k!} \int_{\mathcal{F}^{m+k}} \left( \prod_{j=1}^{m+k} f_0(v_j) \right) \varphi^{(m+k)}(v_1, \ldots, v_{m+k}) \, dv_1 \ldots dv_{m+k},
\]
which is the right-hand side of (3.21).

We now consider the second term of (3.23). First, using (3.15) with the pair \((k,p)\) replaced by \((k-j,m+j)\), we get
\[
\left\| L^{k-j} \tilde{\varphi}^{(m+j)} \right\|_{\infty} \leq 4^{k-j} \frac{(m+k-1)!}{(m+j-1)!} \left\| \tilde{\varphi}^{(m+j)} \right\|_{\infty}.
\]
Then, (3.19) with \(k\) replaced by \(m+j-1\) yields
\[
\left\| \tilde{\varphi}^{(m+j)} \right\|_{\infty} \leq 6 \frac{(m+j-1)^2}{N-1} \left\| \varphi^{(m+j-1)} \right\|_{\infty}.
\]
Finally, using (3.25) with \(k = j - 1\), we obtain
\[
\left\| \varphi^{(m+j-1)} \right\|_{\infty} \leq 4^{j-1} \frac{(m+j-2)!}{(m-1)!} \left\| \varphi^{(m)} \right\|_{\infty}.
\]
Collecting (3.26), (3.27) and (3.28) leads to
\[
\left\| L^{k-j} \tilde{\varphi}^{(m+j)} \right\|_{\infty} \leq \frac{3}{2} 4^k \frac{(m+k-1)!}{(m-1)!} \frac{m+j-1}{N-1} \left\| \varphi^{(m)} \right\|_{\infty},
\]
and:
\[
\left\| \sum_{j=1}^{k} L^{k-j} \tilde{\varphi}^{(m+j)} \right\|_{\infty} \leq \frac{3}{2} 4^k \frac{(m+k-1)!}{(m-1)!} \frac{(m+k)^2}{2(N-1)} \left\| \varphi^{(m)} \right\|_{\infty}
\leq C_m 4^k \frac{(k+1)^{m+1}}{N} \left\| \varphi^{(m)} \right\|_{\infty},
\]
which finally gives:
\[
\frac{t^k}{k!} \left\| \sum_{j=1}^{k} L^{k-j} \tilde{\varphi}^{(m+j)} \right\|_{\infty} \leq C_m \left(4t\right)^k \frac{(k+1)^{m+1}}{N} \left\| \varphi^{(m)} \right\|_{\infty},
\]
Therefore, we have
\[ \int_{\mathbb{T}_N} F_{0,N} R_H^N \varphi^{(m)}(v_1 \ldots v_N) \, dv_N \leq \frac{1}{N} C_m \| \varphi^{(m)} \|_{\infty} \left( \sum_{k=0}^{\infty} (4t)^k (k+1)^{m+1} \right), \]
and deduce that
\[ \lim_{H \to \infty} \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} R_H^N \varphi^{(m)}(v_1 \ldots v_N) \, dv_N = 0, \]
which ends the proof.

We now have all the elements to prove Theorem 3.2.

**Proof of Theorem 3.2:** We need to show the existence of a function of a single velocity variable \( f_t(v) \) such that
\[ \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \varphi^{(m)}(v_1 \ldots v_N) \, dv_N = \int_{\mathbb{T}_1} \left( \prod_{j=1}^{m} f_t(v_j) \right) \varphi^{(m)}(v_1, \ldots, v_m) \, dv_1 \ldots dv_m, \]  
(3.29)
for all functions \( \varphi^{(m)} \) of \( m \) velocity variables \( (v_1, \ldots, v_m) \) in \( L^{\infty}(\mathbb{T}_m) \) and all \( m \geq 1 \).

We know from (3.21) that the limit of the left-hand side exists.

We first consider the case of small \( t < 1/4 \). Eq. (3.29) applied with \( m = 1 \) gives:
\[ \int_{\mathbb{T}_1} f_t(v) \varphi(v) \, dv = \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \varphi(v_1 \ldots v_N). \]  
(3.30)
This formula is merely the definition of \( f_t(v) \) as a measure by duality. Indeed, thanks to the estimates shown at the proof of Lemma 3.1, the right-hand side defines a bounded linear \( \varphi \to \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \varphi \, dv_N \) on \( C^0(S^1) \).

Now, using (3.30) inside formula (3.29) applied with \( m = 2 \) and \( \varphi^{(2)}(v_1, v_2) = \eta^{(1)}(v_1) \xi^{(1)}(v_2) \), leads to :
\[ \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \varphi^{(2)} \, dv_1 \ldots dv_N = \left( \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \eta^{(1)} \, dv_1 \ldots dv_N \right) \left( \lim_{N \to \infty} \int_{\mathbb{T}_N} F_{0,N} e^{tL} \xi^{(1)} \, dv_1 \ldots dv_N \right). \]  
(3.31)
We first show that proving (3.31) will suffice to prove (3.29). Indeed, (3.31) implies (3.29) for \( m = 2 \) and general functions \( \varphi^{(2)}(v_1, v_2) \), by the density of linear combinations of tensor products in \( C^0(\mathbb{T}_2) \). By a similar density argument, in order to prove (3.29) for arbitrary \( m \), it is sufficient to check it for \( \varphi^{(m)} \) equal to the tensor product of \( m \) one-dimensional functions. The proof of this property can be deduced by an induction argument from the proof for the case \( m = 2 \) and will be omitted.

So, we now focus to the case \( m = 2 \).
We start with the right-hand side of this formula, denoted by $R_m$ and using (3.21) with the various terms in the product, we can write

$$\sum_{K=0}^{\infty} \frac{t^K}{K!} \int_{T_{K+2}} \left( \prod_{j=1}^{K+2} f_0(v_j) \right) \varphi^{(K+2)}(v_1, \ldots, v_{K+2}) \, dv_1 \ldots dv_{K+2} =$$

$$\left( \sum_{k=0}^{\infty} \frac{t^k}{k!} \int_{T_{k+1}} \left( \prod_{j=1}^{k+1} f_0(v_j) \right) \eta^{(k+1)}(v_1, \ldots, v_{k+1}) \, dv_1 \ldots dv_{k+1} \right) \times$$

$$\times \left( \sum_{\ell=0}^{\infty} \frac{t^\ell}{\ell!} \int_{T_{\ell+1}} \left( \prod_{j=1}^{\ell+1} f_0(v_j) \right) \xi^{(\ell+1)}(v_1, \ldots, v_{\ell+1}) \, dv_1 \ldots dv_{\ell+1} \right).$$

We start with the right-hand side of this formula, denoted by $R$. By distributing the various terms in the product, we can write

$$R = \sum_{K=0}^{\infty} \frac{t^K}{K!} \int_{T_{K+2}} \left( \prod_{j=1}^{K+2} f_0(v_j) \right) \left( \sum_{m=0}^{K} \binom{K}{m} \right)$$

$$\eta^{(m+1)}(v_1, v_3, \ldots, v_{m+2}) \xi^{(K-m)+1}(v_2, v_{m+3}, \ldots, v_{K+2}) \, dv_1 \ldots dv_{K+2}.$$

Therefore, the result is proved if we show that for any symmetric function $F(v_1, v_2, \ldots, v_{K+2})$, we have

$$\int_{T_{K+2}} \left( \sum_{m=0}^{K} \binom{K}{m} \eta^{(m+1)}(v_1, v_3, \ldots, v_{m+2}) \xi^{(K-m)+1}(v_2, v_{m+3}, \ldots, v_{K+2}) \right)$$

$$F(v_1, v_2, \ldots, v_{K+2}) \, dv_1 \ldots dv_{K+2} =$$

$$= \int_{T_{K+2}} \varphi^{(K+2)}(v_1, v_2, \ldots, v_{K+2}) F(v_1, v_2, \ldots, v_{K+2}) \, dv_1 \ldots dv_{K+2}. \quad (3.32)$$

Indeed, at the initial step $K = 1$, by direct computation we get:

$$\int_{T_3} \varphi^{(1)}(v_1, v_2, v_3) F(v_1, v_2, v_3) \, dv_1 \ldots dv_3 =$$

$$= \int_{T_3} \left( \eta^{(2)}(v_1, v_3) \xi^{(1)}(v_2) + \eta^{(1)}(v_1) \xi^{(2)}(v_2, v_3) \right) F(v_1, v_2, v_3) \, dv_1 \ldots dv_3.$$

Then, (3.32) is easily proved by induction, using elementary properties of the binomial coefficients. This shows that $e^{tL} F_{0,N}$ is $f_t$-chaotic for small $t < 1/4$.

It remains to show that $f_t$ is a solution of (3.4). Again, assuming small $t < 1/4$ and using (3.21) with $m = 1$ and (3.30), we get

$$\int_{T_1} f_t(v) \varphi^{(1)}(v) \, dv = \sum_{k=0}^{\infty} \frac{t^k}{k!} \int_{T_{k+1}} \left( \prod_{j=1}^{k+1} f_0(v_j) \right) \varphi^{(k+1)}(v_1, \ldots, v_{k+1}) \, dv_1 \ldots dv_{k+1}.$$

The convergence of the series at the right-hand side is uniform for $t < 1/4$. So, we
can differentiate this formula with respect to $t$ and obtain:

$$
\int_{\mathbb{T}} \frac{\partial f_t}{\partial t} (v) \varphi(1)(v) \, dv =
\sum_{k=0}^{\infty} \frac{t^k}{k!} \int_{\mathbb{T}^{k+2}} \left( \prod_{j=1}^{k+2} f_0(v_j) \right) \varphi^{(k+2)}(v_1, \ldots, v_{k+2}) \, dv_1 \ldots dv_{k+2}.
$$

(3.33)

Applying (3.21) and (3.29) with $m = 2$, we can re-write the right-hand side of (3.33) and get

$$
\int_{\mathbb{T}} \frac{\partial f_t}{\partial t} (v) \varphi(1)(v) \, dv =
\int_{\mathbb{T}_2} \left( \prod_{j=1}^{2} f_1(v_j) \right) \varphi^{(2)}(v_1, v_2) \, dv_1 \, dv_2
= 2 \int_{\mathbb{T}_2} (Q_{(1,2)} - I)(f_t \otimes f_t) \varphi^{(1)}(v_1, v_2) \, dv_1 \, dv_2,
$$

which is the weak form of (3.4). This shows that $f_t(v)$ is a weak measure solution of (3.4) for small $t < 1/4$.

Now, by the Cauchy-Lipschitz theorem in the space of bounded measures $\mathcal{M}_b(S^1)$ and in the Lebesgue space $L^1(S^1)$, eq. (3.4) has unique local-in-time solutions $f_t$ in either spaces with initial condition $f_0$. But because $L^1(S^1) \subset \mathcal{M}_b(S^1)$, these two solutions are equal, and this implies that $f_t$ is an integrable function. Additionally, it is easy to see that $f_t \geq 0$ and $\|f_t\|_{L^1(S^1)} = \|f_0\|_{L^1(S^1)} = 1$ i.e. $f_t$ is a probability density on its interval of definition. Now, the Lipschitz constant of $Q$, i.e. the operator norm of $\partial Q/\partial f$ as an operator on $L^1(S^1)$ is bounded by $2\|f\|_{L^1(S^1)}$. Therefore, the Lipschitz constant is uniformly bounded along the trajectory of $f_t$, meaning that $f_t$ can be extended into a $C^1$ curve from $t \in [0, 1/4] \rightarrow L^1(S^1)$ and is a probability density along this curve.

In the last step of the proof, we need to remove the restriction on $t < 1/4$. However, since this bound is independent of the initial data, we can partition any interval $[0, T]$ by intervals $[t_k, t_{k+1}]$ of length $t_{k+1} - t_k < 1/4$ and apply the result on each of these intervals with initial data $F_N(t_k)$ and $f(v, t_k)$. This shows that $e^{tL}F_{0, N}$ is $f_t$-chaotic on any finite-size interval $[0, T]$ where $f_t$ is the solution of (3.4). This ends the proof.

**Remark 3.2.** In Theorem 3.2 the assumption that the pair selection probabilities $p_{i,j}(\vec{v})$ are uniform, i.e.

$$
p_{i,j} = \frac{2}{N(N-1)},
$$

(3.34)

is crucial. Indeed, we need at least that

(i) there exists a uniform constant $C$ (independent of $N$) such that

$$
p_{i,j} \leq \frac{C}{N(N-1)}.
$$
This is required to get the fundamental property (3.6), with the constant $4k$ replaced by $4Ck$.

(ii) $p_{i,j} = p_{i,j}(v_i, v_j)$. In this way, the key fact in the proof of Lemma 3.1 that $L\varphi$, for $\varphi$ depending on only one velocity, is an average of terms only depending on two velocities and so on for $L^k\varphi$ remains true.

(iii) $p_{i,j}(v, w) = p(v, w)$ is independent of $(i, j)$ to preserve the permutation symmetry of the problem.

We see that these three properties together imply that (3.34). Indeed, maintaining that

$$\sum_{i<j} p_{i,j} = 1, \quad (3.35)$$

for all velocity configurations necessitates that $p$ is a constant, and the normalization constraint (3.35) leads to (3.34).

**Remark 3.3.** Theorem 3.2 can be extended to interaction processes involving multiple interactions as long as the number of particles involved in an elementary interaction is finite and bounded independently of $N$. For instance, it will hold with a ternary interaction process, in which any interaction involves triples of particles. More generally, it will hold with a $p$-fold interaction process where any interaction involves exactly $p$ particles. As long as the interactions involve a finite number $p$ of interactions, with $p$ constant or bounded by a constant $P$ independent of $N$, the combinatorial arguments which have been developed above can be extended. Again, the master equation must combine the elementary interaction operators by means of uniform selection probabilities for the same arguments as those developed in Remark 3.2. Boltzmann operators with multiple interactions have been previously considered.\(^7\)

### 3.3. Application to the BDG and CL dynamics

#### 3.3.1. The BDG dynamics

In the BDG case, thanks to (2.6), we have

$$Q_{(1,2)}^* f^{(2)}(v, w) = \int_{T_2} f(y_1) f(y_2) g(v \vec{y}_{1,2}) g(w \vec{y}_{1,2}) \, dy_1 \, dy_2,$$

and thus

$$\int_{T_2} Q_{(1,2)}^* f^{(2)}(v, w) \, dw = \int_{T_2} f(y_1) f(y_2) g(v \vec{y}_{1,2}) \, dy_1 \, dy_2.$$

Then, the one particle marginal $f_t$ such that $\{e^{tH} F_{0,N}^{(N)}\}$ is $f_t$-chaotic satisfies the kinetic-type equation

$$\frac{\partial f_t}{\partial t}(v) = 2 \left( \int_{T_2} f_t(y_1) f_t(y_2) g(v \vec{y}_{1,2}) \, dy_1 \, dy_2 - f_t(v, t) \right), \quad (3.36)$$

with $f_t(v)|_{t=0} = f_0(v)$.
3.3.2. The CL dynamics

In the CL case, thanks to (2.9) we have:

\[ Q_{(1,2)}^* f^{\otimes 2}(v, w) = \frac{1}{2} (f(v) + f(w)) g(v^* w), \]

and thus

\[ \int_{S^1} Q_{(1,2)}^* f^{\otimes 2}(v, w) \, dw = \frac{1}{2} \left( f(v) + \int_{S^1} f(w) g(v^* w) \, dw \right) = \frac{1}{2} \left[ f(v) + f \ast g(v) \right], \]

where \( \ast \) denote the convolution. Thus, the one particle marginal \( f_t \) such that \( \{v^L_t, F_0, N\} \) is \( f_t \)-chaotic satisfies the kinetic-type equation

\[ \frac{\partial f_t}{\partial t}(v) = \frac{1}{2} \left[ g \ast f_t(v) - f_t(v) \right], \tag{3.37} \]

with \( f_t(v) \big|_{t=0} = f_0(v) \).

In this treatment, we have assumed that \( g \) is independent of \( N \). But if we let the variance of \( g \) go to zero with \( N \), thus defining a noise distribution \( g_N \) depending on \( N \), we find

\[ \lim_{N \to \infty} g_N \ast f(v) = f(v), \]

and then we have

\[ \frac{\partial f_t}{\partial t}(v) = 0. \]

That is, chaos is propagated, but nothing at all happens on the kinetic time scale. On a much longer time scale, correlations develop and a new approach is needed to describe the bulk limit. This is what is shown in the next section by investigating the invariant densities, i.e. the equilibria of the master equation.

4. The Invariant densities \( F_{\infty, N} \) for the CL dynamics

4.1. Preliminaries

Both the BDG and CL processes are clearly ergodic as long as \( g \) is continuous, say, and so for each there will be a unique invariant density \( F_{\infty} \), i.e., a unique density \( F_{\infty} \) with \( Q^* F_{\infty} = F_{\infty} \). Since the process is symmetric under permutations of the variables, it is clear that \( F_{\infty} \) will be symmetric. It is not easy to write \( F_{\infty} \) down in closed form. However, in the case of the CL dynamics, a very special property is true, namely the hierarchy of equations for the marginals (or BBGKY hierarchy) is closed at any order. This special feature will provide more information on the marginals of \( F_{\infty} \). In particular, we show that under some specific scaling of the noise with respect to \( N \), the invariant measure is not chaotic. This is not in contradiction to Theorem 3.2, since it is valid for fixed noise and on finite time intervals.
The invariant density for the CL dynamics is the function $F_\infty$ which cancels the right-hand side of (2.5) with $Q^*_i(j)$ given by (2.9). Therefore, it satisfies

$$F_\infty(\vec{v}) = \frac{1}{N(N-1)} \sum_{i<j} \left( [F_\infty](v_1, \ldots, \hat{v}_i, \ldots, v_N) + [F_\infty](v_1, \ldots, \hat{v}_j, \ldots, v_N) \right) g(v_i^* v_j).$$

(4.1)

While it is not easy to write $F_\infty$ down in closed form, we can at least say what $F_\infty$ is not: In general $F(\vec{v}) = 1$ does not solve $Q^* F = F$, i.e., $F_\infty$ is not the uniform density. Indeed, if we replace $F_\infty$ by 1 on the right hand side of (4.1), we find

$$\sum_{i<j} \frac{2}{N(N-1)} g(v_i^* v_j).$$

This will equal 1 for all $\vec{v}$ if and only if $g(z) = 1$ for all $z$, i.e. for a uniform noise only. However, it is easy to see that for fixed smooth $g$, and large $N$,

$$\sum_{i<j} \frac{2}{N(N-1)} g(v_i^* v_j) \approx 1,$$

with high probability if $\vec{v}$ is selected at random, uniformly on $T_N$, and so one can expect that for fixed $g$, the invariant density $F_\infty$ becomes more and more uniform as $N$ increases.

However, a non-uniform invariant density can be found in the large $N$ limit if one includes some $N$ dependence in the noise density $g$ in such a way that it more and more closely approximates a $\delta$ function. This is perhaps justified in the context of biological modeling: if the population is small, one fish may be less interested in carefully mimicking his neighbor than when the population is large. One can imagine that the larger the group, the more important it is to follow behavioral rules closely. However, biological data are needed to support this claim.

While it does not seem easy to write $F$ down in closed form, it is possible to obtain analytical expressions of its marginals. This is the aim of the next section.

### 4.2. Marginals

For any symmetric density $F$ and any $m = 1, 2, N-1$, define the $m$-variable marginal density $F^{(m)}$ on $T_m$ by

$$F^{(m)}(v_1, \ldots, v_m) = \int_{T_{N-m}} F(v_1, \ldots, v_m, v_{m+1}, \ldots, v_N) \, dv_{m+1} \cdots dv_N.$$
hierarchy problem when trying to compute the marginals of the invariant density, except that in some cases, one has \( Q = Q^* \), and then the invariant density is simply uniform.

For the CL dynamics, the hierarchy breaks itself. Before stating the result, we recall that the Fourier series of a given function \( \phi(w) \), for \( w \in S^1 \) is defined by

\[
\hat{\phi}(k) = \int_{S^1} w^{-k} \phi(w) \, dw, \quad k \in \mathbb{Z}.
\]

We have:

**Proposition 4.1.** Let \( F^{(1)}_\infty \) and \( F^{(2)}_\infty \) be the one and two-variable marginal invariant densities of the CL process. We have:

(i) \( F^{(1)}_\infty \) is uniform, i.e.

\[
F^{(1)}_\infty(v_1) = 1, \quad \forall v_1 \in S^1.
\]

(ii) \( F^{(2)}_\infty \) is given by:

\[
F^{(2)}_\infty(v_1, v_2) = F(v_1^* v_2), \quad \forall (v_1, v_2) \in T_2,
\]

with \( F(w) \), for \( w \in S^1 \) given by its Fourier series

\[
\hat{F}(k) = \frac{1}{N-1} \hat{g}(k) \left[ 1 - \frac{N-2}{N-1} \hat{g}(k) \right]^{-1}, \quad (4.2)
\]

or equivalently

\[
F = \frac{1}{N-2} \sum_{\ell=1}^{\infty} \left[ \left( \frac{N-2}{N-1} \right)^\ell \hat{g}^{\ell} \right]. \quad (4.3)
\]

**Remark 4.1.** Since \( \sum_{\ell=1}^{\infty} \left( \frac{N-2}{N-1} \right)^\ell = N - 2 \), Eq. (4.3) defines \( F \) as an average of convolution powers of \( g \). We also remind the reader that the measure on the sphere has been normalized so that \( \int_{S^1} dv = 1 \), and consequently, the uniform distribution on the sphere is the constant function equal to 1.

**Proof:** We begin with \( F^{(1)}_\infty \). First of all, it is easy to see that for all \( i > 1 \) and all \( j \), then

\[
\int_{T^N} [F^{(1)}_\infty(v_1, \ldots, v_i, \ldots, v_N) g(v_i^* v_i) \, dv_2 \cdots dv_N = F^{(1)}_\infty(v_1),
\]

therefore, by integrating (4.1) with respect to \( (v_2, \ldots, v_N) \) and using (2.4), we have:

\[
F^{(1)}_\infty(v_1) = \frac{1}{N(N-1)} \sum_{j=2}^{N} \int_{T^N} [F^{(1)}_\infty(v_1, \ldots, v_j) g(v_j^* v_j) \, dv_2 \cdots dv_N
\]

\[
+ \frac{N-1}{N} F^{(1)}_\infty(v_1). \quad (4.4)
\]
Finally, for \(i\) and \(j\) and \(k\), we have
\[
\int_{T^{N-2}} [F_{\infty}]_{i}(\hat{v}_{1}, \ldots, \hat{v}_{N}) g(v_{i}^{*}v_{j}) dv_{3} \cdots dv_{N} = \int_{S^{3}} F_{\infty}^{(2)}(v_{2}, v_{1}) g(v_{i}^{*}v_{j}) dv_{j},
\]
and
\[
\int_{T^{N-2}} [F_{\infty}]_{j}(v_{1}, v_{2}, \ldots, \hat{v}_{j}) g(v_{i}^{*}v_{j}) dv_{3} \cdots dv_{N} = F_{\infty}^{(2)}(v_{1}, v_{2}).
\]
And for \(i = 2\) and \(j > 2\),
\[
\int_{T^{N-2}} [F_{\infty}]_{2}(v_{1}, \hat{v}_{2}, \ldots, v_{N}) g(v_{i}^{*}v_{j}) dv_{3} \cdots dv_{N} = \int_{S^{3}} F_{\infty}^{(2)}(v_{1}, v_{j}) g(v_{i}^{*}v_{j}) dv_{j},
\]
and
\[
\int_{T^{N-2}} [F_{\infty}]_{j}(v_{1}, v_{2}, \ldots, \hat{v}_{j}) g(v_{i}^{*}v_{j}) dv_{3} \cdots dv_{N} = F_{\infty}^{(2)}(v_{1}, v_{2}).
\]
We can now compute the two variable marginals of both sides of (4.1), and we find

\[ F^{(2)}(v_1, v_2) = \left[ \frac{(N-2)(N-3)}{N(N-1)} + 2 \frac{N-2}{N(N-1)} \right] F^{(2)}(v_1, v_2) \]

\[ + \frac{2}{N(N-1)} g(v^*_1 v_2) + \frac{N-2}{N(N-1)} H(v_1, v_2), \]

where

\[ H(v_1, v_2) = \int_{\mathbb{S}^1} F^{(2)}(v_2, z) g(z^* v_1) \, dz + \int_{\mathbb{S}^1} F^{(2)}(z, v_1) g(z^* v_2) \, dz. \]

This simplifies to

\[ F^{(2)}(v_1, v_2) = \frac{1}{N-1} g(v^*_1 v_2) + \frac{N-2}{2(N-1)} H(v_1, v_2). \]

Fourier transforming both sides, we have

\[ \hat{H}(k_1, k_2) = \hat{F}^{(2)}(k_1, k_2)(\hat{g}(k_1) + \hat{g}(k_2)) \]

and so

\[ \hat{F}^{(2)}(k_1, k_2) \left[ 1 - \frac{N-2}{N-1} \left( \frac{\hat{g}(k_1) + \hat{g}(k_2)}{2} \right) \right] = \frac{1}{N-1} \hat{g}(k_1) \delta_{k_1, -k_2}, \]

where \( \delta_{i,j} \) is the usual Kronecker symbol. It follows that \( \hat{F}^{(2)}(k_1, k_2) \) has the form \( \hat{F}(k_1) \delta_{k_1, -k_2} \), i.e. that \( F^{(2)} \) has the form \( F^{(2)}(v_1, v_2) = F(v^*_1 v_2) \) with \( F \) defined by its Fourier transform according to (4.2) (owing to the evenness of \( \hat{g} \), a consequence of (2.4)). This ends the proof of proposition 4.1.

4.3. Noise scaling

The reason for considering a scaling of the noise intensity is the following. For fixed \( g \in L^1(\mathbb{S}^1) \), \( \lim_{\ell \to \infty} g^\ell = 1 \), and since for large \( N \), most of the weight in the average is on large values of \( \ell \), \( F \) will be nearly uniform for large values of \( N \), and the correlations are washed out. Therefore, we recover here that the invariant density is nearly uniform for large values of \( N \), a fact which has already been noticed (see section 4.1).

But if \( g \) is taken to depend on \( N \) itself, this need not be the case. As a typical example, we can consider \( g(z^* w) \) to be the kernel of \( e^{\Delta/2N} \) on \( \mathbb{S}^1 \); i.e., the heat kernel on \( \mathbb{S}^1 \) at time \( 1/N \). Then

\[ \tilde{g}_N(k) := e^{-k^2/2N}. \]  

(4.5)

We now state the

**Proposition 4.2.** Suppose the scaled noise intensity \( g_N \) is such that

\[ \lim_{N \to \infty} (N-2)(\tilde{g}_N(k) - 1) := \gamma(k) \]  

(4.6)
exists and is non trivial (i.e. not equal to the Kronecker $\delta_{k,0}$). Then, the corresponding correlation $F_N$ associated to $g_N$ through (4.2) or (4.3) satisfies:

$$
\lim_{N \to \infty} \hat{F}_N(k) := \hat{F}_\infty(k) = \frac{1}{1 - \gamma(k)}.
$$

**Proof:** Using $g_N$ in place of $g$ in (4.2), we find

$$
\hat{F}_N(k) = \frac{1}{N - 1} \hat{g}_N(k) \left[ 1 - \frac{N - 2}{N - 1} (1 + (\hat{g}_N(k) - 1)) \right]^{-1}
= \frac{1}{N - 1} \hat{g}_N(k) \left[ \frac{1}{N - 1} - \frac{N - 2}{N - 1} (\hat{g}_N(k) - 1) \right]^{-1}
= \hat{g}_N(k) \left[ 1 - (N - 2)(\hat{g}_N(k) - 1) \right]^{-1}.
$$

The result follows from inserting (4.6).

**Example 4.1.** In the example of the heat kernel (4.5), we have

$$
\gamma(k) = -k^2, \quad F_\infty(k) = \frac{1}{1 + k^2}.
$$

Hence, the correlation function is a Lorentzian in Fourier space.

With this noise scaling, the two-variable marginal invariant density of the $N$-particle CL process $F^{(2)}_{\infty,N}(v_1, v_2)$ is such that

$$
F^{(2)}_{\infty,N}(v_1, v_2) \to F_\infty(v_1^* v_2), \quad \text{as} \quad N \to \infty,
$$

where $F_\infty$ is not the uniform distribution. Therefore, non-trivial correlations remain in the large $N$ limit and in particular, the invariant density $\{F_\infty,N\}$ is not chaotic. This result is in marked contrast to the case studied by Kac, in which the invariant density is the uniform density on the sphere $S^{N-1}(\sqrt{N})$. This family is well known to be $G$-chaotic where $G(v)$ denotes the centered unit Gaussian on $\mathbb{R}$. The lack of chaos in the invariant density might seem to be a strong obstacle to propagation of chaos. But as we have seen in Theorem 3.2, this is not the case. As already noticed, there is no contradiction between this two seemingly paradoxical results. Theorem 3.2 is valid under fixed noise and on a finite time interval. By contrast, the lack of chaos property of the invariant density for the CL model is shown under $N$-dependent noise intensity and in the infinite time limit. But these two results show that the chaos property can be valid for a finite time interval at the kinetic time scale and be lost at larger times.

5. Conclusion

We have considered a class of pair-interaction stochastic processes in an $N$-particle system and their associated pair interaction driven master equations. We have proved a theorem showing that the propagation of chaos holds true for this class
of master equations and have used this result to study the kinetic limits of two biological swarm models, the BDG and CL processes. By investigating the invariant density of the CL process, we have shown that the chaos property may be lost at large times. This work shows that the chaos property may be true even for processes that seemingly build-up correlations but may not be uniformly valid in time. Correlation build-up manifests itself at large time scales. In order to restore the validity of kinetic theory at these large scales, new theories must be developed. This is a fascinating and widely open area of research.

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