# Some properties of the diffusion coefficient for asymmetric simple exclusion processes.

C. Landim[1], S. Olla[2] and H. T. Yau[3]

**Summary:** Hydrodynamical limit of asymmetric simple exclusion processes is given by a viscousless Burgers equation [R] and its next order correction is given by the viscous Burgers equation [LOY]. The diffusivity can be characterized by an abstract formulation in a Hilbert space with the inverse of the diffusivity characterized by a variational formula ([EMY], [EMYp]). Alternatively it can be described by the Green-Kubo formula [KLS]. We give arguments that these two formulations are equivalent. We also derive two other variational formulae, one for the inverse of the diffusivity and one for the diffusivity itself, characterizing diffusivity as a supremum and as an infimum. These two formulae also provide an analytic criterion whether the diffusivity as defined by the linear response theory is symmetric. Furthermore, we prove continuity of the diffusivity and a few other relations concerning diffusivity and solutions of the Euler-Lagrange equation of these variational problems.

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[1]IMPA, Estrada Dona Castorina 110, CEP 22460 Jardim Botanico, Rio de Janeiro, Brazil and CNRS URA 1378, Université de Rouen, 76128 Mont Siant Aignan Cedex, France.

[2]Centre de Mathématiques Appliquées, Ecole Polytechnique, 91128 Palaiseau Cedex, France and Politecnico di Torino, Corso Duca degli Abruzzi 24, 10129 Torino, Italy.

[3]Courant Institute, 251 Mercer Street, New York NY 10012, USA. Research partially supported by U. S. National Science Foundation grant 9403462 and David and Lucile Packard Foundation Fellowship.

## 1. Introduction.

The diffusion coefficient of driven lattice gases has long been characterized by the Green-Kubo formula and discussed in great details in many articles, see [S, ELS] for references. The Green-Kubo formula contains time integral of current-current correlation functions which is finite only if the current-current correlation functions decay sufficiently fast. For reversible lattice gases, the Green-Kubo formula is proved to be finite in [S]. Even with this result, the current-current correlation functions are still very hard to work with analytically. Recently in [V] a variational formulation of diffusivity is presented which is always well defined and finite. It avoids the current–current correlation functions and, being a variational formulation, it provides an excellent starting point for rigorous analysis of diffusivity. This formulation was initially given for Ginzburg-Landau dynamics but can be extended handily to lattice gases with reversible dynamics [Q,S]. It is similar to the homogenization formula for diffusivity in random medium except the setting is now infinite dimensional. This formula is shown in [S] to be equivalent to the Green-Kubo formula for reversible lattice gases dynamics (this argument is rigorous for the symmetric exclusion precess).

The first question encountered for nonreversible dynamics is that models with known invariant measures are very limited. We shall restrict ourselves in this article to simple exclusion processes on the lattice except in section 2 where general results on particle systems are considered.

Simple exclusion processes are Markov processes on $\{0,1\}^{\mathbb{Z}^d}$ whose generator $L$ acts on cylinder functions as

$$(Lf)(\eta) \;=\; \sum_{x,y} p(x,y)\eta(x)[1-\eta(y)][f(\eta^{x,y})-f(\eta)]\;. \tag{1.1}$$

Here $\eta$ denotes a configuration of $\{0,1\}^{\mathbb{Z}^d}$ so that $\eta(x)$ is equal to 1 if site $x$ is occupied and is equal to 0 otherwise; $\eta^{x,y}$ stands for the configuration obtained from $\eta$ by letting one particle jump from $x$ to $y$ :

$$\eta^{x,y}(z) \;=\; \begin{cases} \eta(z) & \text{if } z\neq x,\ y, \\ \eta(x)-1 & \text{if } z=x \text{ and} \\ \eta(y)+1 & \text{if } z=y. \end{cases}$$

Moreover $p(x,y) = p(y-x)$ is a positive finite range function on $\mathbb{Z}^d$ such that :

$$\sum_x p(x) \;=\; d \quad \text{and} \quad p(z) = 0 \text{ if } |z| \geq R \text{ for some } R \in \mathbb{N}.$$

Most of the time, to keep notation simple, we shall restrict ourselves to nearest neighbor simple exclusion processes : $p(z) = 0$ unless $|z| = 1$ and $p(e_i) + p(-e_i) = 1$, where $e_i$ denotes the $i$-th element of the canonical basis of $\mathbb{R}^d$.

For each $\rho$ in $[0,1]$, denote by $\nu_\rho$ the Bernoulli product measure on $\{0,1\}^{\mathbb{Z}^d}$ with density $\rho$. These measures are invariant for simple exclusion processes. Hereafter $< \cdot >_\rho$ denotes expectation with respect to $\nu_\rho$. Moreover, for two cylinder functions $f$, $g$ and a density $\rho$, denote by $< f; g >_\rho$ the covariance of $f$ and $g$ with respect to $\nu_\rho$ :

$$< f; g >_\rho = < fg >_\rho - < f >_\rho < g >_\rho \, .$$

Let $\chi$ be the compressibility given by

$$\chi = \chi(\rho) = \sum_x \langle \eta_x ; \eta_0 \rangle_\rho \ \cdot$$

In our setting, $\chi(\rho) = \rho(1-\rho)$.

The asymmetric simple exclusion process is the most simple example of driven diffusive lattice gas. Under hyperbolic scaling of space and time, Rezakhanlou proved that the empirical density of particles converge to the entropic solution of the Burger's equation (cf. [R]):

$$\partial_t \rho + \gamma \cdot \nabla(\rho(1-\rho)) = 0 \; ; \qquad \text{where } \gamma \;=\; \sum_z z p(z). \tag{1.2}$$

The convergence is intended here as a law of large numbers.

In [LOY] we proved the so called *Navier Stokes corrections* to this hydrodynamic limit (cf. [S] and [ELS]), i.e., that the first order corrections to this limit is given by the solution of a viscous Burger's equation

$$\partial_t \rho + \gamma \cdot \nabla(\rho(1-\rho)) = N^{-1} \sum_{i,j} \partial_{u_i} \left( a^{i,j}(\rho) \partial_{u_j} \rho \right) \, . \tag{1.3}$$

This correction is obtained only in the smooth regime of (1.2) and in a certain weak sense (cf. [LOY] for a precise formulation). Furthermore, the diffusion coefficient can be characterized as in [EMY].

For configuration $\eta$ and a density $\rho$, denote respectively by $P_\eta$ and $P_\rho$ the probability on the path space $D([0,T],\{0,1\}^{\mathbb{Z}^d})$ corresponding to the Markov process with generator $L$ starting from $\eta$, $\nu_\rho$. Expectations with respect to $P_\eta$ or $P_\rho$ are respectively denoted by $E_\eta$ and $E_\rho$. Thus $E_\rho[\{\eta_t(x)-\eta_0(x)\}\eta_0(0)]$ stands for the time dependent correlation functions of a general driven diffusive system in equilibrium with density $\rho$. Suppose these correlation functions behave like (non centered) Gaussian. Then one obtains the diffusion coefficient (the bulk diffusion coefficient) by the following limit

$$D^{(1)}_{i,j}(\rho) \;=\; \lim_{t\to\infty}\frac{1}{t}\frac{1}{2\chi}\Big\{\sum_{x\in\mathbb{Z}^d} x_i x_j E_\rho\Big[\{\eta_t(x)-\eta_0(x)\}\eta_0(0)\Big] - \chi(v_i t)(v_j t)\Big\} \tag{1.4}$$

where $v$ in $\mathbb{R}^d$ is the velocity defined by

$$vt \;=\; \frac{1}{\chi}\sum_{x\in\mathbb{Z}^d} xE_\rho\Big[\{\eta_t(x)-\eta_0(x)\}\eta_0(0)\Big]\;. \tag{1.5}$$

The velocity can be explicitly computed (cf. [S]) :

$$v \;=\; (1-2\rho)\gamma\;. \tag{1.6}$$

We shall take (1.4) and (1.5) as the first definition of diffusion coefficient in this article and hence the superscript 1. From (1.4), $D^{(1)}$ is automatically symmetric . Note that in principle (1.4) may not be finite. In the special case of simple exclusion processes a simple coupling argument involving a second class particle shows that the expectation decays as $\exp\{-c|x|/t\}$ and therefore that the sum is finite for each fixed $t$.

Another definition of the diffusion coefficient is through the linear response theory. To fix ideas, consider the nearest neighbor simple exclusion process. Denote the instantenuous currents (that is difference between the rate at which a particle jumps from $x$ to $x+e_i$ and the rate at which a particle jumps from $x+e_i$ to $x$) by $W_{x,x+e_i}$ :

$$W_{x,x+e_i} \;=\; p(e_i)\eta(x)[1-\eta(x+e_i)] \;-\; p(-e_i)\eta(x+e_i)[1-\eta(x)] \tag{1.7}$$

so that

$$L\eta(0) \;=\; \sum_i \Big\{W_{-e_i,0} - W_{0,e_i}\Big\}\;.$$

Let $w_i(\rho,\eta)=w_i(\eta)$, $1\le i\le d$, denote the normalized current in the $i$-th direction :

$$w_i(\eta) \;=\; W_{0,e_i} \;-\; <W_{0,e_i}>_\rho \;-\; \frac{d}{d\theta} <W_{0,e_i}>_\theta \Big|_{\theta=\rho} (\eta(0)-\rho)\;. \tag{1.8}$$

Similarly, we can define the currents $W^*_{x,x+e_i}$ of the reversed process characterized by the generator $L^*$ which is the formal adjoint of $L$ with respect to $\nu_\rho$, or the generator of the reversed dynamics. The generator $L^*$ is given explicitly by

$$(L^* f)(\eta) \;=\; \sum_{x,y} \check{p}(x,y)\eta(x)[1-\eta(y)][f(\eta^{x,y})-f(\eta)]\;,$$

where $\check{p}(x,y)=p(y,x)$ and the current $W^*_{x,x+e_i}$ by

$$W^*_{x,x+e_i} \;=\; \check{p}(e_i)\eta(x)[1-\eta(x+e_i)] \;-\; \check{p}(-e_i)\eta(x+e_i)[1-\eta(x)]\;.$$

Similarly $w^*_i(\rho,\eta)=w^*_i(\eta)$ is defined by

$$w^*_i \;=\; W^*_{0,e_i} \;-\; <W^*_{0,e_i}>_\rho \;-\; \frac{d}{d\theta} <W^*_{0,e_i}>_\theta \Big|_{\theta=\rho} (\eta(0)-\rho)\;. \tag{1.9}$$

Then the diffusion coefficient, $D^{(2)}(\rho)=(D^{(2)}_{i,j}(\rho))_{1\le i,j\le d}$, obtained through the linear response theory is given by the Green-Kubo formula as [ELS] :

$$D^{(2)}_{i,j}(\rho) \;=\; \frac{1}{\chi(\rho)}\left\{ -\frac{1}{2}\delta_{i,j} <[\eta(e_i)-\eta(0)]W_{0,e_i}>_\rho \;-\; \int_0^\infty dt \sum_x \Big\langle w_i(\eta)\,;\, e^{tL^*}\tau_x w^*_j(\eta)\Big\rangle_\rho \right\}\;. \tag{1.10}$$

In this formula and below $\delta_{i,j}$ (or $\delta_{x,y}$) stands for the delta of Kroenecker and is equal to 1 if $i=j$ and 0 otherwise. Moreover, $e^{tL}$ ($e^{tL^*}$) represents the semigroup of the Markov process with generator $L$ ($L^*$). Unlike in the reversible case, there is no argument suggesting that the time integration in the Green-Kubo formula (1.10) is finite.

Finally one can define the diffusion coefficient via the formal equation

$$w_i \;=\; \sum_j a^{i,j}(\rho)\nabla_{e_j}\eta(0) \;+\; Lh_i \tag{1.11}$$

where $h_i$ is some function of the configuration, $L$ is the generator of the dynamics and $\nabla_{e_j}\eta(0)$ is the gradient $\eta(e_j)-\eta(0)$ for $1\le j\le d$. The density dependence of the diffusion coefficient indicates that (1.11) should be understood with respect to the invariant measure $\nu_\rho$. The diffusivity $a$ is the proportional constant such that $w_i - \sum_j a^{i,j} \nabla_{e_j} \eta(0)$ can be inverted by the generator of the dynamics. We stress that this formulation is formal because in formula (1.11) the generator $L$ is acting on an infinite dimensional space which we do not even specify here. The precise meaning of (1.11) will be given in section 5, following [V, X, EMY]. We shall take (1.11) as definition of diffusivity.

The diffusivities as defined by (1.10) and (1.11) might not be symmetric. For the bulk diffusion coefficient appearing in (1.2) only the symmetric part of the diffusion coefficient is relevant. The relations between various definitions and properties of the diffusion coefficients are the main subject of this article.

As remarked previously, $D^{(2)}$ is not well-defined due to the possible divergence of the time integration. We have no solution to this problem. With a heuristic argument at one step of our derivation, in section 2 we shall "prove" that $D^{(2)} = a$. Also, assuming $D^{(2)}$ to be finite, we shall prove that the $D^{(1)} = (D^{(2)})^s$, the symmetric part of $D^{(2)}$. This has already been proved in [S] for the reversible case and in [ELS] for the general case. Our proof is based entirely on Ito's formula. This is the content of section 2. The argument presented there holds for a larger class of processes.

We do not prove directly any relation between $D^{(1)}$ and $a$ though such relation can be obtained through $D^{(2)}$. Another insight on the relation between $D^{(1)}$ and $a$ is obtained through the scaling limit. If the scaling limit of the fluctuation of density field is proved to be Gaussian with diffusion coefficient $a$ then $D^{(1)} = a$. Though it is believed that the equilibrium fluctuation theory can be obtained without difficulty once the hydrodynamic is obtained [EMY, LOY], it has not been carried out explicitly.

The definition of diffusion coefficient through equation (1.11) in particle systems is pioneered by [V], where a variational formula is also provided for reversible system. The rigorous meaning of (1.11) for nonreversible system is given in [X] for simple exclusion processes with mean-zero conditions, i.e., for processes whose transition probabilities appearing in (1.1) satisfy

$$\sum_z z p(z) = 0 \, .$$

The mean zero conditions are later removed in [EMY] for dimension $d \geq 3$ and hence drifts are allowed in the hydrodynamics equation in the *incompressible limit.* For $d \leq 2$ one conjectures that the dynamics is not diffusive if the mean zero conditions are violated. In both articles, variational formulae of diffusivity are also given via a min-max principle.

Strictly speaking, the variational formulation of [EMY] is a formula for $\left(a^{-1}\right)^s$ and not for $a^s = D^{(1)}$, which is the bulk diffusivity appearing in the hydrodynamic equation. For models with symmetry such that $a = a^s$, this provides a variational formula of the bulk diffusivity. In this paper, we shall give variational formulae for $(a^s)^{-1}$ as well as $\left(a^{-1}\right)^s$. The formula for $\left(a^{-1}\right)^s$ is related to [EMY] but formulated in a clearer manner (cf. also in [EMYp]). The diffusion coefficient is symmetric if and only if $\left(a^{-1}\right)^s = (a^s)^{-1}$. Hence these two formulae provide at least a numerical way to check the symmetry of $a$. Unfortunately, we are not able to prove that $\left(a^{-1}\right)^s \neq (a^s)^{-1}$ for any choice of $p(z)$.

The diffusion coefficient defined by (1.11) is believed to be a smooth function of the density. We are far from proving this property. The best we achieve is a proof of the continuity of the diffusivity. The proof is rather involved due to the infinite dimensionality and nonreversibility of our problem. In the reversible setting, our argument proves that the diffusion coefficient is Lipshitz continuous. This should not be confused with the self-diffusion coefficient, proved to be Lipshitz by [V1] for $d \geq 3$. We also obtain two variational formulae for the diffusion coefficient that provide an upper and a lower bound for the diffusivity and prove a few technical properties related to the diffusion coefficients filling the gap left in [LOY].

## 2. The Green–Kubo formula.

We present in this section a heuristic argument to show that the diffusion coefficient defined in (1.11) is equal to the one given by the Green–Kubo formula (1.10) : $a = D^{(2)}$ and that the bulk diffusion coefficient $D^{(1)}$ is equal to the symmetric part of the Green–Kubo coefficient : $D^{(1)} = (D^{(2)})^s$. To fix ideas, consider a nearest neighbor asymmetric simple exclusion process on $\mathbb{Z}^d$ and recall all notation introduced in the previous section.

Denote by $L^*$ the adjoint of $L$ in $L^2(\nu_\rho)$ and by $L^s$ the symmetric part of the generator $L$. In our case $L^s$ corresponds to the generator of a nearest neighbor symmetric simple exclusion process.

Recall from (1.8) and (1.9) the definition of the normalized current $w_i$ and $w_i^*$. A simple computation shows that

$$
\begin{aligned}
w_i \;&=\; [\rho - p(-e_i)]\nabla_{e_i}\eta(0) \;-\; [p(e_i) - p(-e_i)][\eta(0) - \rho][\eta(e_i) - \rho]\;, \\
w_i^* \;&=\; [\rho - p(e_i)]\nabla_{e_i}\eta(0) \;+\; [p(e_i) - p(-e_i)][\eta(0) - \rho][\eta(e_i) - \rho]\;.
\end{aligned}
\tag{2.1}
$$

The static term of the Green–Kubo formula is easy to compute. It is equal to $(1/2)\delta_{i,j}\chi$ so that

$$
\begin{aligned}
D_{i,j}^{(2)} \;-\; (1/2)\delta_{i,j} \;&=\; -\,\frac{1}{\chi}\int_0^\infty dt\, \sum_x \Big\langle w_i\,;\, e^{tL^*}\tau_x w_j^* \Big\rangle_\rho \\
&=\; -\,\frac{1}{\chi}\int_0^\infty dt\, \sum_x \Big\langle w_j^*\,;\, e^{tL}\tau_x w_i \Big\rangle_\rho\;.
\end{aligned}
\tag{2.2}
$$

For two cylinder functions $f$ and $g$, denote by $< f, g >_{\rho,0}$ the inner product defined by

$$
< f, g >_{\rho,0} = \sum_x < f\,;\,\tau_x g >_\rho \;.
$$

This sum is well defined since all but a finite number of terms vanish. Notice that for this inner product the gradients $\{\nabla_{e_i}\eta(0) = \eta(e_i) - \eta(0),\; 1 \le i \le d\}$ are equal to 0.

Formally $(-L)^{-1} = \int_0^\infty dt\, e^{tL}$. We may therefore rewrite the right hand side of (2.2) as

$$
-\frac{1}{\chi}\Big\langle w_j^*\,;\,(-L)^{-1} w_i \Big\rangle_{\rho,0}\;.
$$

Since for the inner product $< \cdot, \cdot >_{\rho,0}$, the gradients are equivalent to 0, from the explicit formulas (2.1) for $w_i$ and $w_j^*$, we have that $w_j^* = -w_j$ for this inner product. In particular, last expression is equal to

$$
\frac{1}{\chi}\Big\langle w_j\,;\,(-L)^{-1} w_i \Big\rangle_{\rho,0}\;.
$$

Recall the definition of the diffusion coefficient $a$. It is the unique matrix $a^{i,j}(\rho)$ such that $w_i - \sum_{1\le k\le d} a^{i,j}(\rho)\nabla_{0,e_k}\eta(0)$ belongs to the space $L\mathcal{C} = \{Lg;\, g \text{ is a cylinder function}\}$. Denote in particular by $H_i$ the cylinder function so that

$$
w_i \;-\; \sum_{1\le k\le d} a^{i,k}(\rho)\nabla_{0,e_k}\eta(0) \;=\; LH_i\;.
$$

Of course such a function may not exist and we have to interpret last identity as a proper limit (cf. Lemma ♣8.g). Since gradients $\nabla_{0,e_i}\eta(0)$ are equal to 0 for the inner product $< \cdot\,, \cdot >_{\rho,0}$, we have that

$$\Big\langle w_j(\eta)\,,\,(-L)^{-1}w_i\Big\rangle_{\rho,0} \;=\; \Big\langle -LH_j\,,\,H_i\Big\rangle_{\rho,0} \;=\; \Big\langle H_j\,,\,(-L^*)H_i\Big\rangle_{\rho,0}\,.$$

In formula ♣8.10 at Lemma ♣8.g we prove that

$$\Big\langle -L^*H_i\,,\,H_j\Big\rangle_{\rho,0} \;=\; \chi\Big\{a^{i,j}(\rho)\;-\;(1/2)\delta_{i,j}\Big\}$$

so that $D^{(2)}_{i,j}(\rho) = a^{i,j}(\rho)$. This shows formally that the diffusion coefficient $a$ is given by the current–current correlations formula (1.10).

We conclude this section presenting an heuristic argument to show that the symmetric part of the diffusion coefficient given by the Green–Kubo formula is equal to the bulk diffusion coefficient : $D^{(1)} = (D^{(2)})^s$. We start with a rigorous result relating the bulk diffusion coefficient to the Green–Kubo formula. Recall from the previous section the definition of $P_\eta$, $P_\rho$, $E_\eta$ and $E_\rho$. $P^*_\eta$, $P^*_\rho$, $E^*_\eta$ and $E^*_\rho$ are defined in an analogous way with respect to the reversed time process with generator $L^*$.

**Lemma 2.1 .** *For each fixed $t > 0$,*

$$\begin{aligned}\sum_{x\in\mathbb{Z}^d} x_i x_j E_{\nu_\rho}\Big[\{\eta_t(x)-\eta_0(x)\}\eta_0(0)\Big] \;&=\; -\delta_{i,j}t < [\eta(e_i)-\eta(0)]W_{0,e_i} >_\rho \\ &- \int_0^t ds\int_0^s dr\sum_x\Big\langle W_{0,e_i}(\eta); E^*_\eta\Big[W^*_{x,x+e_j}(\eta_r)\Big]\Big\rangle_\rho \\ &- \int_0^t ds\int_0^s dr\sum_x\Big\langle W_{0,e_j}(\eta); E^*_\eta\Big[W^*_{x,x+e_i}(\eta_r)\Big]\Big\rangle_\rho\,.\end{aligned}$$

*Proof.* Since $\nu_\rho$ is translation invariant, we may rewrite the left hand side as

$$-\frac{1}{2}\sum_{x\in\mathbb{Z}^d} x_i x_j E_{\nu_\rho}\Big[\{\eta_t(x)-\eta_0(x)\}\{\eta_t(0)-\eta_0(0)\}\Big]\,. \tag{2.3}$$

Computing the generator applied to $[\eta_t(x)-\eta_0(x)][\eta_t(0)-\eta_0(0)]$, we get that the expectation in last formula is equal to

$$\int_0^t ds \sum_{k=1}^d E_{\nu_\rho}\Big[[\eta_s(0)-\eta_0(0)][W_{x-e_k,x}(\eta_s)-W_{x,x+e_k}(\eta_s)]\Big]$$
$$+\int_0^t ds \sum_{k=1}^d E_{\nu_\rho}\Big[[\eta_s(x)-\eta_0(x)][W_{-e_k,0}(\eta_s)-W_{0,e_k}(\eta_s)]\Big]$$
$$-\int_0^t ds \sum_{k=1}^d \delta_{x,e_k} E_{\nu_\rho}\Big[[\eta_s(e_k)-\eta_s(0)]W_{0,e_k}(\eta_s)\Big]$$
$$-\int_0^t ds \sum_{k=1}^d \delta_{x,-e_k} E_{\nu_\rho}\Big[[\eta_s(0)-\eta_s(-e_k)]W_{-e_k,0}(\eta_s)\Big]\ \cdot$$

Replacing the covariance in (2.3) by this last sum, changing variables and integrating by parts we obtain that (2.3) is equal to

$$-\int_0^t ds \sum_x \Big\{ x_j E_{\nu_\rho}\Big[W_{x,x+e_i}(\eta_s)[\eta_s(0)-\eta_0(0)]\Big] + x_i E_{\nu_\rho}\Big[W_{x,x+e_j}(\eta_s)[\eta_s(0)-\eta_0(0)]\Big]\Big\}$$
$$+\ \delta_{i,j}\int_0^t ds \sum_x E_{\nu_\rho}\Big[W_{x,x+e_i}(\eta_s)[\eta_s(0)-\eta_0(0)]\Big] - \delta_{i,j} t < [\eta(e_i)-\eta(0)]W_{0,e_i}(\eta) >_\rho \ \cdot \tag{2.4}$$

Consider the first term in this sum. We have

$$E_{\nu_\rho}\Big[W_{x,x+e_i}(\eta_s)[\eta_s(0)-\eta_0(0)]\Big] = E_{\nu_\rho}\Big[W_{x,x+e_i}(\eta_s)E^*_{\eta_s}\Big[\eta_0(0)-\eta_s(0)\Big]\Big]$$
$$= \Big\langle W_{0,e_i}(\eta)E^*_\eta\Big[\eta_0(-x)-\eta_s(-x)\Big]\Big\rangle_\rho \ \cdot$$

In last step we used the invariance of $\nu_\rho$ and the dynamics translation invariance. Recall that $E^*$ indicates we take expectation with respect to the time reversed process. Since

$$E^*_\eta\Big[\eta_0(-x)-\eta_s(-x)\Big] = -\sum_{k=1}^d \int_0^s dr\, E^*_\eta\Big[W^*_{-x-e_k,-x}(\eta_r)-W^*_{-x,-x+e_k}(\eta_r)\Big]\ ,$$

after summation by parts the first term in (2.4) writes

$$-\int_0^t ds\int_0^s dr \sum_x \Big\langle W_{0,e_i}(\eta)\,;\, E^*_\eta\Big[W^*_{x,x+e_k}(\eta_r)\Big]\Big\rangle_\rho \ \cdot$$

Proceeding in the same way with the other two terms involving the current, we obtain that (2.4) is equal to

$$-\int_0^t ds\int_0^s dr \sum_x \Big\langle W_{0,e_i}(\eta)\,;\, E^*_\eta\Big[W^*_{x,x+e_j}(\eta_r)\Big]\Big\rangle_\rho$$
$$-\int_0^t ds\int_0^s dr \sum_x \Big\langle W_{0,e_j}(\eta)\,;\, E^*_\eta\Big[W^*_{x,x+e_i}(\eta_r)\Big]\Big\rangle_\rho$$
$$-\ \delta_{i,j} t < [\eta(e_i)-\eta(0)]W_{0,e_i}(\eta) >_\rho \ \cdot$$

This concludes the proof of the lemma. $\square$

Recall the definition of the normalized current $w_i$. We claim that

$$\begin{aligned}&\int_0^t ds \int_0^s dr \sum_x \Big\langle w_i(\eta)\,;\, e^{rL^*}\tau_x w_j^*(\eta)\Big\rangle_\rho \\ &\quad = \int_0^t ds \int_0^s dr \sum_x \Big\langle W_{0,e_i}(\eta)\,;\, e^{rL^*}\tau_x W_{0,e_j}^*(\eta)\Big\rangle_\rho \;+\; \frac{\chi}{2}(v_i t)(v_j t)\;.\end{aligned}\tag{2.5}$$

From (1.6) and the definition of the current $W_{0,e_i}$ given in (1.7), we have that the $i$-th component of the velocity $v(\rho)$ is equal to the derivative of $< W_{0,e_i} >_\theta$ calculated at $\rho$ :

$$v_i(\rho) \;=\; \frac{d}{d\theta} < W_{0,e_i} >_\theta \Big|_{\theta=\rho} \quad \text{and} \quad v_i^*(\rho) \;=\; -\frac{d}{d\theta} < W_{0,e_i} >_\theta \Big|_{\theta=\rho}$$

for $1 \le i \le d$. In particular,

$$\begin{aligned} w_i \;&=\; W_{0,e_i} - \;< W_{0,e_i} >_\rho \;-\, v_i(\rho)[\eta(0)-\rho]\;, \\ w_i^* \;&=\; W_{0,e_i}^* - \;< W_{0,e_i}^* >_\rho \;+\, v_i(\rho)[\eta(0)-\rho] \end{aligned}$$

and the left hand side of (2.5) is equal to

$$\int_0^t ds \int_0^s dr \sum_x \Big\langle W_{0,e_i} - v_i\eta(0)\,;\, e^{rL^*}\tau_x\Big\{W_{0,e_j}^* + v_j\eta(0)\Big\}\Big\rangle_\rho \cdot \tag{2.6}$$

We omitted all constants because we are considering covariances. To prove identity (2.5) we have to compute the four terms in (2.6). The first one is equal to the first term on the right hand side of (2.5). The second one is

$$\begin{aligned} v_j \int_0^t ds \int_0^s dr \sum_x \Big\langle e^{rL}\tau_x W_{0,e_i}\,;\, \eta(0)\Big\rangle_\rho \;&=\; v_j \int_0^t ds \sum_x x_i \Big\langle e^{sL}\tau_x \eta(0)\,;\, \eta(0)\Big\rangle_\rho \\ &=\; v_j \int_0^t ds \sum_x v_i s\chi \;=\; \chi v_i v_j \frac{t^2}{2}\;. \end{aligned}$$

The first identity follows from Ito's formula. This argument was repeatedly used in the proof of Lemma 2.1. The second equality follows from the definition of the velocity given in (1.5). A similar argument shows that the tird term in (2.6) is equal to

$$-v_i \int_0^t ds \int_0^s dr \sum_x \Big\langle \eta(0)\,;\, e^{rL^*}\tau_x W_{0,e_j}^*\Big\rangle_\rho \;=\; -\chi v_i v_j^* \frac{t^2}{2}\;.$$

Since $v_j^* = -v_j$, this expression is equal to to $\chi v_i v_j (t^2/2)$. Finally, the fourth term is

$$-v_i v_j \int_0^t ds \int_0^s dr \sum_x \Big\langle \eta(0)\,;\, e^{rL^*}\tau_x \eta(0)\Big\rangle_\rho \;=\; -v_i v_j \int_0^t ds \int_0^s dr\, \chi$$

because the total number of particles is conserved. This proves (2.5).

Since $p(e_i) + p(-e_i) = 1$, $< [\eta(e_i) - \eta(0)] W_{0,e_i} >_\rho = -\chi$. In particular, identity (2.5) and Lemma 2.1 show that the bulk diffusion coefficient $D^{(1)}$ is such that

$$\begin{aligned} D^{(1)}_{i,j} \;-\; (1/2)\delta_{i,j} \;=\; \lim_{t\to\infty} \frac{1}{2t\chi}\Big\{ -\int_0^t ds \int_0^s dr \sum_x \Big\langle w_i\,;\, e^{rL^*}\tau_x w_j^*\Big\rangle_\rho \\ - \int_0^t ds \int_0^s dr \sum_x \Big\langle w_j\,;\, e^{rL^*}\tau_x w_i^*\Big\rangle_\rho \Big\}\,. \end{aligned}$$

Assume that the time correlations decay fast enough so that the limit as $t \uparrow \infty$ of

$$\int_0^t ds \sum_x < w_i\,;\, e^{sL^*}\tau_x w_j^* >_\rho$$

exists and is equal to

$$\int_0^\infty ds \sum_x < w_i\,;\, e^{sL^*}\tau_x w_j^* >_\rho \ .$$

In particular,

$$D^{(1)}_{i,j} \;-\; (1/2)\delta_{i,j} \;=\; \frac{1}{2\chi}\Big\{ -\int_0^\infty dt \sum_x \Big\langle w_i\,;\, e^{tL^*}\tau_x w_j^*\Big\rangle_\rho \;-\; \int_0^\infty dt \sum_x \Big\langle w_j\,;\, e^{tL^*}\tau_x w_i^*\Big\rangle_\rho \Big\}$$

and this is exactly the symmetrization of the Green–Kubo formula (1.10).

**3. The Hilbert space of Fluctuations.**

To keep notation simple, hereafter for a positive integer $K$ let $\bar{K} = 2K+1$. Denote by $\mathcal{C}$ the space of cylinder functions. Recall from [LOY] that for each positive integer $K$ and $m$ in $\{0, 1/(\bar{K}^d), \dots, 1\}$ we denote by $\Lambda_K$ the cube of length $2K+1$ centered at the origin and by $\nu_{K,m}$ the canonical measure on $\{0,1\}^{\Lambda_K}$ with density $m$. Let $\mathcal{G}$ be the linear space of cylinder functions that have mean zero with respect to all canonical measures on a sufficiently large box $\Lambda_K$ :

$$\mathcal{G} \;=\; \Big\{ g \in \mathcal{C};\ \nu_{K,m}[g] = 0 \text{ for some } K > 0 \text{ and all } m \Big\}\,. \tag{3.1}$$

Moreover, for a density $0 \le m \le 1$, let $\mathcal{G}_m$ the space of cylinder functions such that :

$$\tilde{g}(m) \;=\; \nu_m[g] \;=\; 0 \qquad \text{and} \qquad \partial_\rho \nu_\rho[g]\Big|_{\rho=m} \;=\; \tilde{g}'(m) \;=\; 0\,.$$

Note that the second condition is equivalent to impose that the covariance, with respect to the measure $\nu_m$, of $g$ and the formal sum $\sum_x \eta(x)$ vanishes :

$$\sum_z < g(\eta)\,;\, \eta(z) >_m \;=\; < g\,;\, \eta(0) >_{m,0} \;=\; 0\,.$$

Notice that $\mathcal{G} \subset \mathcal{G}_m$ for all $m$ in $[0,1]$. The following definition is taken from [EMY].

**Definition 3.1** . *Let $g$ be a cylinder function and denote by $s(g)$ its support :*

$$s(g) \;=\; \min\left\{\ell \in \mathbb{N};\; supp\; g \subset \{-\ell,\dots,\ell\}^d\right\}.$$

*For each $\ell \ge s(g)$ and $m$ in $\{0, 1/\bar{\ell}^d, \dots, 1\}$ , define the "variance" $V_\ell(g,m)$ of $g$ with respect to $\nu_{\ell,m}$ by*

$$V_\ell(g,m) \;=\; \frac{1}{\overline{\ell(g)}^d}\left\langle \left[\sum_{|x|\le \ell(g)} (\tau_x g - \tilde{g}_\ell(m))\right] (-L^s_\ell)^{-1} \left[\sum_{|x|\le \ell(g)} (\tau_x g - \tilde{g}_\ell(m))\right]\right\rangle_{\nu_{\ell,m}} \,. \tag{3.2}$$

*In this formula $\ell(g)$ denotes the integer $\ell - s(g)$ so that $\sum_{|x|\le \ell(g)} \tau_x g$ is measurable with respect to $\{\eta(x);\; x \in \Lambda_\ell\}$. Moreover $L^s_\ell$ is the restriction to $\Lambda_\ell$ of the symmetric part of the generator $L$ and $\tilde{g}_\ell(m)$ is the expected value of $g$ with respect to the canonical measure $\nu_{\ell,m}$. Notice that for $g \in \mathcal{G}$ the subtraction in (3.2) is unnecessary.*

*If $g \in \mathcal{G}_m$ we define also the "variance" of $g$ by*

$$\mathbb{V}_m(g) \;=\; \limsup_{\ell\to\infty} \nu_m\left[V_\ell(g, \eta^\ell(0))\right],$$

*where $\eta^\ell(x)$ stands for the empirical density of particles on a box of length $2\ell+1$ centered at $x$ :*

$$\eta^\ell(x) \;=\; \frac{1}{\bar{\ell}^d} \sum_{|y-x|\le \ell} \eta(y)\,.$$

For any local function $g$ and any integer $K \ge s(g)$ fixed, define

$$g_{(K)} \;=\; \left\{g - \nu_\rho\big[g \mid \eta^K(0)\big]\right\} \tag{3.3}$$

Notice that for each $K$, $g_{(K)}$ belongs to $\mathcal{G}$ since it has mean zero with respect to all canonical measures on boxes of length larger than $\bar{K}$.

The proof of next result can be find in [Q],[V],[FUY],[KL].

**Theorem 3.2 .** *For each cylinder function $g$ in $\mathcal{G}$, the finite volume variance of $g$ converges to the infinite volume variance:*

$$\mathbb{V}_m(g) \;=\; \lim_{\ell\to\infty} \nu_m \Big[ V_\ell(g, \eta^\ell(0)) \Big] \;.$$

*Furthermore, for each function $g$ in $\mathcal{G}_m$*

$$\begin{aligned} \mathbb{V}_m(g) \;=\; & \sum_{i=1}^d \sup_{\alpha\in\mathbb{R}} \Big\{ 2\alpha t_i(g) - \frac{\alpha^2}{4} \Big\langle (\nabla_{e_i}\eta(0))^2 \Big\rangle_m \Big\} \\ & + \sup_{h\in\mathcal{C}} \Big\{ 2 < g, h >_{m,0} \; - \frac{1}{4} \sum_{i=1}^d \Big\langle \Big( \nabla_{e_i} \sum_x \tau_x h \Big)^2 \Big\rangle_m \Big\} \;. \end{aligned}$$

*In this formula, for $1 \le i \le d$, $g$ in $\mathcal{G}_m$ and $h$ in $\mathcal{C}$, $t_i(g)$ and $< g, h >_{m,0}$ are given by*

$$t_i(g) \;=\; \sum_x \Big\langle g, x_i \eta(x) \Big\rangle_m \;, \qquad \Big\langle g, h \Big\rangle_{m,0} \;=\; \sum_x \Big\langle g, \tau_x h \Big\rangle_m$$

*and $< \cdot, \cdot >_m$ denotes expectation with respect to $\nu_m$.*

Notice that the first supremum in the above formula can be computed explicitly. The slight difference between this formula for the variance and the one obtained in [EMY] comes from the fact that their generator is accelerated by 2. It is clear that we may replace $\mathcal{C}$ by $\mathcal{G}_m$ in the second supremum.

In the asymmetric case we are forced to consider cylinder functions that have not mean zero with respect to all canonical measures. The normalized currents $w_i$ are exemples of such functions. In [LOY] we proved that for each function $g$ in $\mathcal{G}_m$, the the finite volume variance of $g_{(K)}$ converges to the infinite volume variance :

**Proposition 3.3 .** *For each cylinder function $g$ in $\mathcal{G}_m$, the finite volume variance of $g_{(K)}$ converges to the infinite volume variance:*

$$\lim_{K\to\infty} \mathbb{V}_m(g_{(K)}) \;=\; \mathbb{V}_m(g)$$

*uniformly in $m$.*

**4. Regularity of Variances.**

We prove in this section that the variance $\mathbb{V}_m(g)$ is Lipschitz continuous as a function of the density $m$ for each cylinder function $g$ in $\mathcal{G}$. We start introducing some notation.

Fix a cube $\Lambda_\ell = \{-\ell, \dots, \ell\}^d$. For a bond $b = (b_1, b_2)$ in $\Lambda_\ell$ consider the operator $T_b$ that tranforms a configuration $\eta$ to a configuration with the values of the occupation variables $\eta(b_1)$ and $\eta(b_2)$ interchanged :

$$(T_b\eta)(z) \;=\; \begin{cases} \eta(z) & \text{if } z \neq b_1,\, b_2, \\ \eta(b_2) & \text{if } z = b_1 \text{ and} \\ \eta(b_1) & \text{if } z = b_2. \end{cases}$$

For each bond $b$ and each cylinder function $u$, denote by $\nabla_b u$ the function defined by $(\nabla_b u)(\eta) = u(T_b\eta) - u(\eta)$.

For each $x \in \Lambda_\ell$ denote by $\sigma_x\eta$ the configuration $\eta$ with the occupation variable at $x$ flipped :

$$\sigma_x\eta(y) \;=\; \begin{cases} 1 - \eta(x) & y = x\ , \\ \eta(y) & y \neq x\ . \end{cases}$$

Let $n$ be the total number of particles : $n = m\bar{\ell}^d$. To keep notation simple, in this section we shall denote by $< \cdot, \cdot >_{\ell,n}$ the inner product with respect to the measure $\nu_{\bar{\ell},m}$.

Define the operators $\sigma^-_{\ell,n}$ and $\sigma^+_{\ell,n}$ on cylinder functions $u$ by

$$(\sigma^-_{\ell,n}u)(\eta) \;=\; \frac{1}{n}\sum_{x\in\Lambda_\ell} u(\sigma_x\eta)\eta_x\ , \qquad (\sigma^+_{\ell,n}u)(\eta) \;=\; \frac{1}{\bar{\ell}^d - n}\sum_{x\in\Lambda_\ell} u(\sigma_x\eta)(1-\eta_x)\ .$$

One can check directly that $\sigma^\pm_{\ell,n}$ and $\nabla_b$ commute :

$$[\sigma^\pm_{\ell,n}; \nabla_b] = 0$$

for any bond $b \in \Lambda_\ell$ where $[\ ;\ ]$ denotes the commutator. Furthermore, for any cylinder funtions $u$ and $h$:

$$\Big\langle u\,,\, \sigma^+_{\ell,n}h \Big\rangle_{\ell,n} \;=\; \Big\langle h\,,\, \sigma^-_{\ell,n+1}u \Big\rangle_{\ell,n+1}\ . \tag{4.1}$$

In particular, since the total number of particles is equal to $n$, we have $\sigma^+_{\ell,n}1 = 1$ and

$$\langle u\rangle_{\ell,n} \;=\; \Big\langle \sigma^-_{\ell,n+1}u \Big\rangle_{\ell,n+1}\ .$$

Therefore, since $\sigma^-_{\ell,n}$ and $\nabla_b$ commute, by Schwarz inequality,

$$\left\langle \left(\nabla_b(\sigma^-_{\ell,n+1}u)\right)^2\right\rangle_{\ell,n+1} = \left\langle(\sigma^-_{\ell,n+1}\nabla_b u)^2\right\rangle_{\ell,n+1} \le \left\langle\sigma^-_{\ell,n+1}(\nabla_b u)^2\right\rangle_{\ell,n+1} = \langle(\nabla_b u)^2\rangle_{\ell,n} \ . \tag{4.2}$$

Moreover, by (4.1) and since $\sigma^-_{\ell,n}$ and $\nabla_b$ commute, we have also the identity:

$$\left\langle \tau_b h\,,\, \nabla_b\sigma^-_{\ell,n+1}u\right\rangle_{\ell,n+1} \;-\; \langle\tau_b h\,,\,\nabla_b u\rangle_{\ell,n} \;=\; \left\langle \Big[\; (\sigma^+_{\ell,n}-1)\tau_b h\;\Big]\;,\;\nabla_b u\right\rangle_{\ell,n} \ . \tag{4.3}$$

**Lemma 4.1 .** *(Integration by parts formula for functions in $\mathcal{G}$). For $1\le i\le d$, denote by $\mathcal{B}_i$ the set of bonds $b=(b_1,b_2)$ so that $b_2-b_1=\pm e_i$. For each function $g$ in $\mathcal{G}$, there exists cylinder functions $h_i$ so that*

$$\sum_{x\in\Lambda_\ell(g)} <\tau_x g\,,\,u>_{\ell,n} = \frac{1}{4}\sum_{i=1}^{d}\sum_{b\in\mathcal{B}_i} <\tau_b h_i\,,\,\nabla_b u>_{\ell,n}$$

*for all positive integer $\ell$, $0\le n\le(2\ell+1)^d$ and $u$ in $L^2(\nu_{\ell,n/\bar\ell^d}$.*

*Proof.* Since $g$ belongs to $\mathcal{G}$, there exists a positive integer $k$ so that $g$ has mean zero with respect to all canonical measures $\nu_{k,m}$ for $m$ in $\{0,1/\bar k^d,\dots,1\}$. In particular $g$ belongs to the image of $L^s_k$. Therefore

$$\sum_{x\in\Lambda_\ell(g)} <\tau_x g\,,\,u>_{\ell,n} = \sum_x <\tau_x L^s_k(L^s_k)^{-1}g\,,\,u>_{\ell,n} \ .$$

Denote by $L^s_{x+\Lambda_k}$ the symmetric part of the generator $L$ restricted to the set $x+\Lambda_k$. Since we have that $\tau_x L^s_k = L^s_{x+\Lambda_k}\tau_x$, the right hand side is equal to

$$\sum_x < L^s_{x+\Lambda_k}\tau_x(L^s_k)^{-1}g\,,\,u>_{\ell,n} = \frac{1}{4}\sum_x\sum_{b\in x+\Lambda_k} <\nabla_b\tau_x(-L^s_k)^{-1}g\,,\,\nabla_b u>_{\ell,n} \ .$$

A standard computation shows that $\nabla_b\tau_x=\tau_x\nabla_{b-x}$ so that the right hand side is equal to

$$\frac{1}{4}\sum_b <\tau_b \sum_{x;b-x\in\Lambda_k}\tau_{x-b}\nabla_{b-x}(-L^s_k)^{-1}g\,,\,\nabla_b u>_{\ell,n} \ .$$

Of course $\sum_{x;b-x\in\Lambda_k}\tau_{x-b}\nabla_{b-x}(-L^s_k)^{-1}g$ depends on the bond $b$ only through the direction $b_2-b_1$. This is shown by a change of variables. To conclude the proof of the lemma we just have to define, for $1\le i\le d$, $h_i$ by

$$h_i \;=\; \sum_{x;b-x\in\Lambda_k}\tau_{x-b}\nabla_{b-x}(-L^s_k)^{-1}g \quad\text{if}\quad b_2=b_1\pm e_i \ .$$

**Lemma 4.2 .** *For each $g \in \mathcal{G}$, the variance $\mathbb{V}_m(g)$ is Lipschitz continuous in $m$ uniformly on compact set of $(0,1)$.*

*Proof.* Fix a cylinder function $g$ in $\mathcal{G}$. From Definition 3.1 it suffices to prove that $V_\ell(g,m)$ is Lipschitz continuous uniformly in $\ell$. By definition,

$$V_\ell(g,m) \;=\; \frac{1}{\bar\ell^d} \sup_u \Big\{ 2\Big\langle \sum_{|x|\le \ell(g)} \tau_x g,\; u\Big\rangle_{\ell,n} - \frac{1}{4}\sum_{b\in\Lambda_\ell} \big\langle (\nabla_b u)^2\big\rangle_{\ell,n} \Big\}\,. \tag{4.4}$$

Here the second summation is carried over all bonds $b=(b_1,b_2)$ of $\Lambda_\ell$ and the supremum is taken over all functions on $\Lambda_\ell$.

By the integration by parts formula, the linear term is equal to

$$\frac{1}{2}\sum_{i=1}^d \sum_{b\in\mathcal{B}_i} < \tau_b h_i\,,\, \nabla_b u >_{\ell,n} \tag{4.5}$$

for some cylinder function $h_i$ By Schwarz inequality this expression is bounded above by

$$C(g)\bar\ell^d \;+\; \frac{1}{4}\sum_{b\in\Lambda_\ell} \big\langle (\nabla_b u)^2 \big\rangle_{\ell,n}$$

for some constant $C$ that depends only on $g$. In particular we may restrict the supremum on the right hand side of (4.4) to functions with global Dirichlet form bounded by $C_1(g)\bar\ell^d$.

Fix $1\le i\le d$ and a bond $b$ in $\mathcal{B}_i$. From inequalities (4.2) and (4.3), adding ans subtracting $< \tau_b h\,,\, \nabla_b \sigma^-_{\ell,n+1} u >_{\ell,n+1}$, we obtain that

$$\begin{aligned}
&\frac{1}{2}\,\langle \tau_b h_i\,,\, \nabla_b u\rangle_{\ell,n} - \frac{1}{4}\,\big\langle (\nabla_b u)^2\big\rangle_{\ell,n} \\
&\quad\le\; \frac{1}{2}\Big\langle \tau_b h_i\,,\, \nabla_b \sigma^-_{\ell,n+1} u\Big\rangle_{\ell,n+1} \;-\; \frac{1}{4}\Big\langle [\nabla_b(\sigma^-_{\ell,n+1}u)]^2\Big\rangle_{\ell,n+1} \\
&\qquad -\; \frac{1}{2}\Big\langle (\sigma^+_{\ell,n}-1)\tau_b h_i\,,\, \nabla_b u\Big\rangle_{\ell,n}\,.
\end{aligned} \tag{4.6}$$

Since $h_i$ is a local function

$$\Big|(\sigma^+_{\ell,n}-1)\tau_b h_i(\eta)\Big| \;=\; \frac{1}{\bar\ell^d - n}\sum_x \Big|\tau_b h_i(\sigma_x\eta) - \tau_b h_i(\eta)\Big|(1-\eta(x)) \;\le\; \frac{1}{\bar\ell^d}\frac{C_1}{1-m}\,.$$

With this upper bound and the elementary inequality $2ab\le a^2+b^2$, we may estimate last term on the right hand side of (4.6) as follows.

$$\sum_{b\in\mathcal{B}_i} \Big| \Big\langle (\sigma^+_{\ell,n}-1)\tau_b h_i\,,\, \nabla_b u\Big\rangle_{\ell,n} \Big| \;\le\; \frac{A}{2}\bar\ell^d \frac{C_3(g)}{(1-m)^2\bar\ell^{2d}} \;+\; \frac{1}{2A}\sum_{b\in\mathcal{B}_i} < (\nabla_b u)^2 >_{\ell,n}\,. \tag{4.7}$$

Since we consider in the supremum only functions $u$ with global Dirichlet from bounded by $C(g)\ell^d$, optimizing in $A$ we obtain that last expression is bounded above by $C_4(g)(1-m)^{-1}$.

In conclusion, in view of (4.5) and estimates (4.6) and (4.7), the right hand side of (4.4) is bounded above by

$$\begin{aligned} &\frac{1}{\bar\ell^d}\sup_u\Big\{\sum_{i=1}^d\sum_{b\in\mathcal{B}_i}\frac{1}{2} < \tau_b h_i, \nabla_b(\sigma^-_{\ell,n+1}u) >_{\ell,n+1} - \frac{1}{4}\sum_{b\in\Lambda_\ell}\Big\langle\big(\nabla_b(\sigma^-_{\ell,n+1}u)\big)^2\Big\rangle_{\ell,n+1}\Big\} + \frac{C_4(g)}{\bar\ell^d(1-m)} \\ &\quad = \frac{1}{\bar\ell^d}\sup_u\Big\{2\sum_{x\in\Lambda_\ell(g)} < \tau_x g, \sigma^-_{\ell,n+1}u >_{\ell,n+1} - \frac{1}{4}\sum_{b\in\Lambda_\ell}\Big\langle\big(\nabla_b(\sigma^-_{\ell,n+1}u)\big)^2\Big\rangle_{\ell,n+1}\Big\} + \frac{C_4(g)}{\bar\ell^d(1-m)}\;. \end{aligned}$$

Since the first term in last expression is by definition bounded by $V_\ell(g, m+\bar\ell^{-d})$ we proved that

$$V_\ell(g,m) \le V_\ell(g, m+1/\bar\ell^d) + \frac{1}{\bar\ell^d}\frac{C_4(g)}{1-m}\;.$$

From the particle-hole duality,

$$V_\ell(g, m+1/\bar\ell^d) \le V_\ell(g,m) + \frac{1}{\bar\ell^d}\frac{C_4(g)}{m}\;.$$

This proves the Lipschitz continuity. $\square$

Denote by $\mathfrak{F}$ the space of functions $F\colon[0,1]\times\{0,1\}^{\mathbb{Z}^d}\to\mathbb{R}$ such that

(i) For each $\rho\in[0,1]$, $F(\rho,\cdot)$ is a cylinder function with uniform support. That is there exists a finite set $\Lambda$ such that for each $\rho$ in $[0,1]$ the support of $F(\rho,\cdot)$ is contained in $\Lambda$.

(ii) For each configuration $\eta$, $F(\cdot,\eta)$ is a smooth function.

(iii) For each density $\rho$ the cylinder function $F(\rho,\cdot)$ has mean zero with respect to $\nu_\rho$ and the derivative with respect to the parameter $\theta$ of the expected value $\nu_\theta[F(\rho,\eta)]$ vanishes at $\theta=\rho$ :

$$\nu_\rho\Big[F(\rho,\eta)\Big] \;=\; 0 \qquad\text{and}\qquad \frac{d}{d\theta}\,\nu_\theta\Big[F(\rho,\eta)\Big]\Big|_{\theta=\rho} \;=\; 0\;.$$

The next result concerns the regularity in $m$ of the function $\mathbb{V}_m(F(m,\cdot))$.

**Lemma 4.3 .** *For each function $F(m,\eta)$ in $\mathfrak{F}$, $\mathbb{V}_m(F(m,\cdot))$ is continuous in $m$ in $(0,1)$.*

*Proof.* From Proposition 3.3 we have $\mathbb{V}_m(F_{(L)})$ converges to $\mathbb{V}_m(F)$ uniformly. Hence it suffices to prove that $\mathbb{V}_m(F_{(L)})$ is continuous. But this is a corollary of Lemma 4.2. $\square$

In fact, a little more work shows that $\mathbb{V}_m(F(m,\cdot))$ is continuous in $[0,1]$.

## 5. The diffusion coefficient.

Recall from section 3 the definition of the space $\mathcal{G}_m$ and of the variance $\mathbb{V}_m$ for $0 \le m \le 1$.

From the definition of $\mathbb{V}_m$ we may introduce the bilinear form $\mathbb{V}_m(\cdot,\cdot)$ on $\mathcal{G}_m$ by polarization

$$\mathbb{V}_m(g,h) \;=\; \frac{1}{4}\Big\{\mathbb{V}_m(g+h) \;-\; \mathbb{V}_m(g-h)\Big\}\ .$$

Denote by $\overline{\mathcal{G}_m}$ the closure of $\mathcal{G}_m$ with respect to $\mathbb{V}_m$ and by $\mathcal{N}_m$ the kernel of $\mathbb{V}_m$. $(\overline{\mathcal{G}_m}\big|_{\mathcal{N}_m}, \mathbb{V}_m)$ is a Hilbert space. The following relations, valid for every $1 \le i \le d$ and every cylinder functions $g$ and $h$ in $\mathcal{G}_m$, are easily obtained from the definition of $\mathbb{V}_m$ :

$$\begin{gathered}
\mathbb{V}_m(L^* g, \nabla_{e_i}\eta(0)) \;=\; -2\Big\langle w_i, g\Big\rangle_{m,0}\ , \qquad \mathbb{V}_m(Lg, \nabla_{e_i}\eta(0)) \;=\; -2\Big\langle w_i^*, g\Big\rangle_{m,0}\ , \\
\mathbb{V}_m(\nabla_{e_i}\eta(0), L_s g) \;=\; 0\ , \quad \mathbb{V}_m(L^s g, h) \;=\; -\Big\langle g, h\Big\rangle_{m,0}\ , \\
\mathbb{V}_m(\nabla_{e_i}\eta(0), \nabla_{e_j}\eta(0)) \;=\; 2\chi\delta_{i,j}\ .
\end{gathered} \tag{5.1}$$

Recall that $\chi = m(1-m)$ stands for the static compressibility and that $w_i^*$, $w_i$ represent the normalized currents defined by

$$\begin{aligned}
w_i &= (1/2)\nabla_{e_i}\eta(0) \;-\; \gamma_i[\eta(e_i) - m][\eta(0) - m]\ , \\
w_i^* &= (1/2)\nabla_{e_i}\eta(0) \;+\; \gamma_i[\eta(e_i) - m][\eta(0) - m]
\end{aligned} \tag{5.2}$$

for $1 \le i \le d$. Here $\gamma$ is the mean drift of each particle and is defined in (1.2). Notice that we changed the coefficient in front of the gradient to keep notation simple.

We start this section investigating the structure of the Hilbert space $\overline{\mathcal{G}_m}$. The next result follows straightfowardly from the definition of the inner product $\mathbb{V}_m(\cdot,\cdot)$. The proof can be find in [EMY] (cf. Theorem 5.9(i)).

**Lemma 5.1 .** *Denote by $\mathcal{G}_g$ the space generated by the gradients : $\mathcal{G}_g = \{\sum_i \alpha_i \nabla_{e_i}\eta(0);\ \alpha \in \mathbb{R}^d\}$ and by $\mathcal{G}_c$, $\mathcal{G}_{c,*}$ the space generated by the normalized currents : $\mathcal{G}_c = \{\sum_i \alpha_i w_i;\ \alpha \in \mathbb{R}^d\}$, $\mathcal{G}_{c,*} = \{\sum_i \alpha_i w_i^*;\ \alpha \in \mathbb{R}^d\}$. Then,*

$$\begin{gathered}
\overline{\mathcal{G}_m} \;=\; \overline{L\mathcal{G}_m + \mathcal{G}_g} \;=\; \overline{L^*\mathcal{G}_m + \mathcal{G}_g} \;=\; \overline{L^s\mathcal{G}_m + \mathcal{G}_g}\ , \\
\overline{\mathcal{G}_m} \;=\; \overline{L\mathcal{G}_m + \mathcal{G}_c} \;=\; \overline{L^s\mathcal{G}_m + \mathcal{G}_c}\ , \\
\overline{\mathcal{G}_m} \;=\; \overline{L^*\mathcal{G}_m + \mathcal{G}_{c,*}} \;=\; \overline{L^s\mathcal{G}_m + \mathcal{G}_{c,*}}\ .
\end{gathered}$$

From this lemma we obtain that there exists a unique matrix $a(m)$ such that

$$w_i^* \;-\; \sum_{k=1}^d a^{i,k}(m)\nabla_{e_k}\eta(0) \;\in\; \overline{L^*\mathcal{G}_m}\;. \tag{5.3}$$

$a(m)$ is the diffusion coefficient of the Navier–Stokes equation (1.3). Alternatively, the diffusion coefficient can be characterized by the following lemma.

**Lemma 5.2 .** *The diffusion coefficient $a(m)$ is such that*

$$w_i \;-\; \sum_{j=1}^d a^{i,j}(m)\nabla_{e_j}\eta(0) \;\in\; \overline{L\mathcal{G}_m}\;. \qquad (5.4)\;.$$

*Proof.* Denote by $\theta\colon \mathbb{Z}\to\mathbb{Z}$ the reflection with respect to the origin: $\theta(x) = -x$. We may extend $\theta$ to the space of configurations in the natural way: $(\theta\eta)(x) = \eta(\theta(x))$ and to the space of continuous functions on $\{0,1\}^{\mathbb{Z}^d}$: $(\theta f)(\eta) = f(\theta\eta)$. Notice that $\theta(\mathcal{G}_m) = \mathcal{G}_m$ and that

$$\theta(w_j^*) = -\tau_{-e_j}w_j\;, \qquad \theta(\nabla_{e_j}\eta(0)) = -\tau_{-e_j}\nabla_{e_j}\eta(0)\;, \qquad \theta(L^*f) = L(\theta f)$$

for $1\le j\le d$ and $f\in\mathcal{G}_m$. In particular relation (5.4) follows from (5.3). $\square$

In Lemma ♣8.a below we prove that in the *isotropic* case the diffusion coefficient is symmetric: $a^{i,j}(m) = a^{j,i}(m)$. An example is the totally asymmetric case where $p(e_i) = 1$ for $1\le i\le d$.

**Lemma 5.3 .** *The diffusion coefficient, $a^{i,j}(m)$, is symmetric in the isotropic case.*

*Proof.* Fix $1\le i,j\le d$ and define $\theta_{i,j}\colon\mathbb{Z}^d\to\mathbb{Z}^d$ as the transformation that interchanges coordinates $i$ and $j$: $(\theta_{i,j}x)_k = x_k$ for $k\ne i,j$, $(\theta_{i,j}x)_i = x_j$ and $(\theta_{i,j}x)_j = x_i$. We may extend $\theta_{i,j}$ to the space of configurations and to the the space of continuous functions on $\{0,1\}^{\mathbb{Z}^d}$ in a natural way setting $(\theta_{i,j}\eta)(x) = \eta(\theta_{i,j}x)$, $(\theta_{i,j}f)(\eta) = f(\theta_{i,j}\eta)$. Since the process is rotational invariant,

$$\theta_{i,j}w_i^* \;=\; w_j^*\;, \qquad \theta_{i,j}(L^*f)(\eta) \;=\; L^*(\theta_{i,j}f)$$

and

$$\theta_{i,j}\nabla_{e_k}\eta(0) \;=\; \nabla_{\theta_{i,j}e_k}\eta(0) \;=\; \begin{cases} \nabla_{e_k}\eta(0) & \text{if } k\ne i,j\\ \nabla_{e_i}\eta(0) & \text{if } k=j\\ \nabla_{e_j}\eta(0) & \text{if } k=i\;. \end{cases}$$

Since $\theta_{i,j}(\mathcal{G}_m) = \mathcal{G}_m$, applying the transformation $\theta_{i,j}$ to (5.3) we obtain that

$$w_j^* \; - \; \sum_{k=1}^{d} a^{i,k}(m) \nabla_{\theta_{i,j} e_k} \eta(0) \; \in \; \overline{L^* \mathcal{G}_m} \; .$$

From the uniqueness we then get that $a^{i,k}(m) = a^{j,k}(m)$ for $k \neq i$, $j$; $a^{i,j}(m) = a^{j,i}(m)$ and $a^{i,i}(m) = a^{j,j}(m)$. There exists therefore $a^d(m)$ and $a^{nd}(m)$ such that $a^{i,i}(m) = a^d(m)$ for every $1 \leq i \leq d$ and $a^{i,j}(m) = a^{nd}(m)$ for $i \neq j$. $\square$

To keep notation simple, for $1 \leq i \leq d$, define the cylinder functions $\sigma_i(\eta)$ and $\sigma_i^*(\eta)$ by

$$\sigma_i(\eta) \; = \; 2 w_i(\eta) \; , \quad \sigma_i^*(\eta) \; = \; 2 w_i^*(\eta) \; .$$

Let $T$ be the linear transformation from $\mathcal{G}_m$ to $\mathcal{G}_m$ such that

$$T\Big(\sum_{i=1}^{d} \alpha_i \sigma_i + L h\Big) \; = \; \sum_{i=1}^{d} \alpha_i \nabla_{e_i} \eta(0) + L^s h \; .$$

In next lemma we recall a few properties of $T$. The inverse of $T$, denoted by $R$, was introduced in [EMY]. It is claimed there that $R$ is bounded. The proof is in fact incorrect. We shall not use $R$ in this article. Next lemma and its proof are taken from [EMY].

**Lemma 5.4 .** *$T$ has norm bounded above by 1. The linear transformation $T^*$ $: \mathcal{G}_m \to \mathcal{G}_m$ defined by*

$$T^*\Big(\sum_{i=1}^{d} \alpha_i \sigma_i^* + L^* h\Big) \; = \; \sum_{i=1}^{d} \alpha_i \nabla_{e_i} \eta(0) + L^s h$$

*is the adjoint of $T$ with respect to the inner product $\mathbb{V}_m(\cdot, \cdot)$. Moreover, $T \nabla_{e_i} \eta(0)$ is orthogonal to the space $\overline{L^* \mathcal{G}_m}$ :*

$$T \nabla_{e_i} \eta(0) \perp \overline{L^* \mathcal{G}_m} \quad \textit{and} \quad \mathbb{V}_m(\sigma_i^*(\eta), T \nabla_{e_j} \eta(0)) \; = \; 2 \chi \delta_{i,j} \; .$$

*Proof.* We start proving that $T$ has norm bounded above by 1. By Lemma 5.1, it is enough to show that

$$\mathbb{V}_m\Big(\sum_{i=1}^{d} \alpha_i \sigma_i + L h\Big) \; \geq \; \mathbb{V}_m\Big(\sum_{i=1}^{d} \alpha_i \nabla_{e_i} \eta(0) + L^s h\Big) \tag{5.5}$$

for all $\alpha$ in $\mathbb{R}^d$ and $h$ in $\mathcal{G}_m$. The right hand side is easy to compute because $\nabla_{e_i}\eta(0)$ is orthogonal to $L^s\mathcal{G}_m$. It is equal to $2\chi\sum_i \alpha_i^2 - < h, L^s h >_{m,0}$. To estimate the left hand side, notice that

$$\sup_{\alpha\in\mathbb{R}} \Big\{ 2\alpha t_i\Big(\sum_{j=1}^d \alpha_j\sigma_j + Lh\Big) - \frac{\alpha^2\chi}{2}\Big\} \;=\; \frac{2}{\chi}\Big(\alpha_i\chi - < h, w_i^* >_{m,0}\Big)^2 .$$

On the other hand, choosing $g = -h$, we get that

$$\sup_{g\in\mathcal{C}} \Big\{ 2 < \sum_{i=1}^d \alpha_i\sigma_i + Lh, g >_{m,0} \;+\; < g, L^s g >_{m,0} \Big\}$$
$$\geq\; -2\sum_{i=1}^d \alpha_i < \sigma_i, h >_{m,0} \;-\; < h, L^s h >_{m,0} \;\cdot$$

It is now easy to conclude the proof of inequality (5.5) if we recall that $\sigma_i = 2w_i$ and that $< w_i, h >_{m,0} = - < w_i^*, h >_{m,0}$.

To verify that $T^*$ is the adjoint of $T$, by Lemma 5.1 we just need to check that

$$\mathbb{V}_m\Big(T(\sum_{i=1}^d \alpha_i\sigma_i + Lh), \sum_{i=1}^d \beta_i\sigma_i^* + L^*g\Big) \;=\; \mathbb{V}_m\Big(\sum_{i=1}^d \alpha_i\sigma_i + Lh, T^*(\sum_{i=1}^d \beta_i\sigma_i^* + L^*g)\Big) .$$

This is a simple computation if one recalls that $\sigma_j^* = 2w_j^*$.

In particular, $\mathbb{V}_m(T\nabla_{e_i}\eta(0), L^*h) = \mathbb{V}_m(\nabla_{e_i}\eta(0), T^*L^*h) = \mathbb{V}_m(\nabla_{e_i}\eta(0), L^s h) = 0$. Analogously, $\mathbb{V}_m(T\nabla_{e_i}\eta(0), \sigma_j^*) = \mathbb{V}_m(\nabla_{e_i}\eta(0), T^*\sigma_j^*) = \mathbb{V}_m(\nabla_{e_i}\eta(0), \nabla_{e_j}\eta(0)) = 2\chi\delta_{i,j}$. $\square$

Denote by $T^s$ the symmetrization of $T$ with respect to the inner product $\mathbb{V}_m$ :

$$T^s = (1/2)(T + T^*) .$$

In next lemma we show that $T^s = T^*T$.

**Lemma 5.5 .** *For every $g$ in $\mathcal{G}_m$,*

$$\mathbb{V}_m(g, Tg) \;=\; \mathbb{V}_m(Tg, Tg) . \tag{5.6}$$

*In particular, by polarization, $\mathbb{V}_m(T^s g, h) = \mathbb{V}_m(TT^*g, h)$ for every $g$ and $h$ in $\mathcal{G}_m$ because $T^s$ and $TT^*$ are symmetric.*

*Proof.* By Lemma 5.1, we just need to check identity (5.6) for $g = \sum_i \alpha_i\sigma_i + Lh$ for $\alpha$ in $\mathbb{R}^d$ and $h$ in $\mathcal{G}_m$. This is elementary if one recalls that $\sigma_i = 2w_i$. $\square$

We are now ready to obtain an explicit formula (cf. [EMY]) for the inverse of the diffusion coefficient $a$. Let $Q$ denote the matrix with entries $(Q_{i,j})_{1\le i,j\le d}$ defined by

$$Q_{i,j} \;=\; \mathbb{V}_m(\nabla_{e_i}\eta(0), T\nabla_{e_j}\eta(0))\,.$$

We claim that $Q$ is invertible. Indeed, assume $\alpha^* Q\alpha = 0$ for some $\alpha$ in $\mathbb{R}^d$. By the definition of $Q$ and Lemma 5.5, $\alpha^* Q\alpha = \mathbb{V}_m(T\sum_i \alpha_i\nabla_{e_i}\eta(0), T\sum_i \alpha_i\nabla_{e_i}\eta(0))$. Thus $T\sum_i \alpha_i\nabla_{e_i}\eta(0) = 0$ for the inner product $\mathbb{V}_m$. In particular, $0 = \mathbb{V}_m(T\sum_i \alpha_i\nabla_{e_i}\eta(0), \sigma_j^*) = 2\chi\alpha_j$. This implies that $\alpha = 0$. In fact, $Q$ is related to the inverse of the diffusion matrix $a$ by the following formula :

$$a \;=\; \chi Q^{-1}\,. \tag{5.7}$$

Indeed, since $w_j^* = (1/2)\sigma_j^*$, by definition of $a$, $(1/2)\sigma_j^* - \sum_k a^{j,k}(m)\nabla_{e_k}\eta(0)$ belongs to $\overline{L^*\mathcal{G}_m}$. Taking inner product with respect to $T\nabla_{e_i}\eta(0)$ we obtain by Lemma 5.4 that

$$\chi\delta_{i,j} \;-\; \sum_k a^{j,k}(m)Q_{k,i} \;=\; 0\,.$$

This proves identity (5.7).

Again there is a difference of factor 2 between (5.7) and the formula obtained in [EMY] due to that their generator is accelerated by a factor 2.

Denote by $Q^*$ the adjoint of $Q$ and by $Q^s$ the symmetric part. Notice that the matrix $B = (B_{i,j})_{1\le i,j\le d}$ defined by $B_{i,j} = \mathbb{V}_m(T\nabla_{e_i}\eta(0), T\nabla_{e_j}\eta(0))$ is a symmetric and such that $\alpha^* B\alpha = \alpha^* Q\alpha$ in virtue of Lemma 5.5. Therefore

$$\Big((a^{-1})^s\Big)_{i,j} \;=\; \chi^{-1}(Q^s)_{i,j} \;=\; \chi^{-1}\mathbb{V}_m(T\nabla_{e_i}\eta(0), T\nabla_{e_j}\eta(0))\,. \tag{5.8}$$

Since by Lemma 5.4 $T$ is bounded above by 1 and $\mathbb{V}_m(\nabla_{e_i}\eta(0), \nabla_{e_i}\eta(0)) = 2\chi\delta_{i,j}$, $(a^{-1})^s$ is bounded above by 2. Therefore,

$$\Big((a^{-1})^s\Big)^{-1} \ge (1/2)I$$

in the sense of matrix. In next section we shall prove in fact that $a^s \ge (1/2)I$.

Note that the proof of $a^s \ge (1/2)I$ presented in [EMY] is correct only in the case where $a$ is symmetric.

**6. Variational formulae for the diffusion coefficient.**

In this section, from Lemma 5.5 and the definition of $Q$, we obtain two variational formulas for the symmetric part the diffusion coefficient $a$ and its inverse $a^{-1}$. A variational formula for the symmetric part of $(a^{-1})$ is also given in [EMY].

**Theorem 6.1 .** *For every $\alpha$ in $\mathbb{R}^d$,*

$$\begin{aligned} \alpha^*\Big((a^{-1})^s\Big)^{-1}\alpha \;&=\; \frac{1}{\chi}\inf_{g\in\mathcal{G}_m} \mathbb{V}_m(\sum_i \alpha_i w_i^* - L^* g) \\ \textit{and}\quad \alpha^*(a^s)^{-1}\alpha \;&=\; \frac{1}{\chi}\inf_{g\in\mathcal{G}_m} \mathbb{V}_m(\sum_i \alpha_i \nabla_{e_i}\eta(0) - L^* g)\,. \end{aligned} \tag{6.1}$$

*Proof.* Since the codimension of $L^*\mathcal{G}_m$ is $d$ and $T\nabla_{e_j}\eta(0)$ are linearly independent and orthogonal to $L^*\mathcal{G}_m$, $T\nabla_{e_j}\eta(0)$ and $L^*\mathcal{G}_m$ generate $\overline{\mathcal{G}_m}$. There exists therefore a matrix $b = (b_{i,j})_{1\le i,j\le d}$ such that

$$w_i^* \;-\; \sum_{j=1}^d b_{i,j} T\nabla_{e_j}\eta(0) \quad \text{belongs} \quad \overline{L^*\mathcal{G}_m}\;.$$

Taking inner product with $T\nabla_{e_k}\eta(0)$ we obtain that $b = \chi(Q^s)^{-1} = \chi\Big((a^{-1})^s\Big)^{-1}$ because $\mathbb{V}_m(w_i^*, T\nabla_{e_k}\eta(0)) = \chi\delta_{i,k}$, $(Q^s)_{i,j} = \mathbb{V}_m(T\nabla_{e_i}\eta(0), T\nabla_{e_j}\eta(0))$ and $T\nabla_{e_k}\eta(0)$ is orthogonal to $L^*\mathcal{G}_m$.

Therefore,

$$0 \;=\; \inf_{g\in\mathcal{G}_m} \mathbb{V}_m\bigg(\sum_{i=1}^d \alpha_i w_i^* \;-\; \sum_{1\le i,j\le d} \alpha_i b^{i,j} T\nabla_{e_j}\eta(0) \;-\; L^* g\bigg)\,.$$

Computing the inner product with the help of the identities proved in Lemma 5.4, we obtain that

$$\alpha^* b\alpha \;=\; \frac{1}{\chi}\inf_{g\in\mathcal{G}_m} \mathbb{V}_m(\sum_i \alpha_i w_i^* - L^* g)\,.$$

To prove the second formula, since by (5.3) $w_i^* - \sum_j a^{i,j}\nabla_{e_j}\eta(0)$ belongs to $L^*\mathcal{G}_m$, from the previous formula, we have that

$$\alpha^*\Big((a^{-1})^s\Big)^{-1}\alpha \;=\; \frac{1}{\chi}\inf_{g\in\mathcal{G}_m} \mathbb{V}_m(\sum_{i,j} \alpha_i a^{i,j}\nabla_{e_j}\eta(0) - L^* g)\,.$$

Define $\beta$ in $\mathbb{R}^d$ as $a^*\alpha$ : $\beta_i = \sum_j a^{j,i}\alpha_i$. Since $\Big((a^{-1})^s\Big)^{-1} = a(a^s)^{-1}a^*$, the left hand side of last formula writes $(a^*\alpha)^*(a^s)^{-1}a^*\alpha = \beta^*(a^s)^{-1}\beta$. Therefore,

$$\beta^*(a^s)^{-1}\beta \;=\; \frac{1}{\chi}\inf_{g\in\mathcal{G}_m} \mathbb{V}_m(\sum_j \beta\nabla_{e_j}\eta(0) - L^*g)\;.$$

This concludes the proof of the lemma. $\square$

These two variational formulas provide a numerical method to check if the diffusion coefficient is symmetric, which we shall explain later. Moreover, they provide an upper bound and a lower bound for the diffusion coefficient and a simple proof of the continuity of the diffusion coefficient in the case it is symmetric. More precisely, we have the following three corollaries.

**Corollary 6.2 .** *For each $\beta$ in $\mathbb{R}^d$,*

$$\begin{aligned}&\beta^*a^s\beta \;-\; (1/2)\beta^*\beta\\ &\quad=\; \frac{1}{\chi}\sup_{g\in\mathcal{G}_m}\Big\{\sum_{i=1}^d \beta_i\mathbb{V}_m(\nabla_{e_i}\eta(0), L^*g) \;+\; \frac{1}{2\chi}\sum_i\Big(\mathbb{V}_m(\nabla_{e_i}\eta(0), L^*g)\Big)^2 \;-\; \mathbb{V}_m(L^*g, L^*g)\Big\}\;.\end{aligned}$$

*Proof.* From the variational principle, we have

$$\beta^*a^s\beta \;=\; \sup_\alpha\Big\{2\alpha^*\beta - \alpha^*(a^s)^{-1}\alpha\Big\}$$

for every $\beta$ in $\mathbb{R}^d$. From the previous theorem this last expression is equal to

$$\frac{1}{\chi}\sup_{\alpha\in\mathbb{R}^d, g\in\mathcal{G}_m}\Big\{2\chi\alpha^*\beta \;-\; 2\chi\alpha^*\alpha \;+\; 2\sum_i\alpha_i\mathbb{V}_m(\nabla_{e_i}\eta(0), L^*g) \;-\; \mathbb{V}_m(L^*g, L^*g)\Big\}\;.$$

To conclude the proof of the lemma we need just to maximize over $\alpha$. $\square$

Since the supremum is positive, $a^s$ is bounded below by $(1/2)I$ in the matrix sense :

$$\alpha^*a\alpha \;\geq\; (1/2)|\alpha|^2$$

for every $\alpha$ in $\mathbb{R}^d$.

Since $\Big((a^{-1})^s\Big)^{-1} \geq a^s$ and the equalitity holds if and only if $a$ is symmetric, from (6.1) and the Corollary 6.2 we have that $a$ is not symmetric if and only if for some $\alpha$ and $g, h\in\mathcal{G}_m$

$$\begin{aligned}&\frac{1}{\chi}\mathbb{V}_m(\sum_i\alpha_i w_i^* - L^*g) \;-\; (1/2)\alpha^*\alpha\\ &\qquad>\; \frac{1}{\chi}\Big\{\sum_{i=1}^d\alpha_i\mathbb{V}_m(\nabla_{e_i}\eta(0), L^*h) \;+\; \frac{1}{2\chi}\sum_i\Big(\mathbb{V}_m(\nabla_{e_i}\eta(0), L^*h)\Big)^2 \;-\; \mathbb{V}_m(L^*h, L^*h)\Big\}\;.\end{aligned} \tag{6.2}$$

Since in the first formula of (6.1) the diffusion coefficient is expressed as an infimum, an upper bound is very easy to prove.

**Corollary 6.3 .** *There exists an universal constant $C_1$ such that*

$$\alpha^* a\alpha \;\le\; C_1(2\chi)^{-1}|\alpha|^2$$

*for every $\alpha \in \mathbb{R}^d$.*

*Proof.* Take $g = 0$ in the variational formula for $b = \Big((a^{-1})^s\Big)^{-1}$. We get that

$$\alpha^* b\alpha \;\le\; \frac{1}{\chi}\mathbb{V}_m(\sum_i \alpha_i w_i^*) \;\le\; \frac{d}{\chi}\sum_i \alpha_i^2 \mathbb{V}_m(w_1^*)\ .$$

A bound on $\mathbb{V}_m(w_1^*)$, uniform on $m$, is easy to obtain from the integration by parts formula and the characterization of $\mathbb{V}_m$ as limit of finite volume variances (cf. Lemmas ♣8.h 3.2). In fact,

$$\mathbb{V}_m(w_1^*) \;\le\; \sum_{b\in\mathbb{Z}^d} |b|^{d+(1/2)}\Big\langle(\Phi_b(w_1^*))^2\Big\rangle_m\ ,$$

where $\Phi_b(\sigma_1)$ is the function given by the integration by parts formula.

Up to this point we proved that there exists a finite constant $C_1$ so that

$$\alpha^*\Big((a^{-1})^s\Big)^{-1}\alpha \;\le\; C_1(2\chi)^{-1}|\alpha|^2$$

for every $\alpha \in \mathbb{R}^d$. To conclude the proof we just have to recall that $\Big((a^{-1})^s\Big)^{-1} \ge a^s$. $\square$

Finally, in the case where the diffusion coefficient is symmetric the first variational formula obtained in Theorem 6.1 and the one obtained in Corollary 6.2 reduce to two variational formulas for $a$. This will permit us to prove that the diffusion coefficient is continuous provide it is symmetric.

**Corollary 6.4 .** *Assume that the diffusion coefficient $a$ is symmetric. Then it is continuous in $(0,1)$.*

*Proof.* In the case the matrix $a$ is symmetric, the first relation in (6.1) provides a variational formula for $a$. Since by Lemma 4.2 $\mathbb{V}_m(\cdot)$ is continuous, this proves that $a^{i,i}(\cdot)$ and $a^{i,i}(\cdot)+$

$2a^{i,j}(\cdot) + a^{j,j}(\cdot)$ are upper semicontinuous functions on $(0,1)$ for $1 \le i,j \le d$. On the other hand, by the same reasons, Corollary 6.2 shows that $a^{i,i}(\cdot)$ and $a^{i,i}(\cdot)+2a^{i,j}(\cdot)+a^{j,j}(\cdot)$ are lower semicontinuous functions in $(0,1)$ for $1 \le i,j \le d$. This proves that $a^{i,j}(\cdot)$ is continuous in $(0,1)$ for $1 \le i,j \le d$, $\square$

**7. Regularity properties of the diffusion coefficient.**

In this section we prove that the diffusion coefficient is continuous in the general case and some technical results needed to fill the gaps left in [LOY].

Recall the definition of $\mathfrak{F}$ defined in section 4. The proof of the continuity of the diffusion coefficient $a$ follows essentially from the continuity in $m$ of $\mathbb{V}_m(F(m,\cdot))$ for every function $F$ in $\mathfrak{F}$ proved in section 4.

**Theorem 7.1 .** *The diffusion coefficient a is continuous in (0,1).*

*Proof.* Fix $\epsilon > 0$ and $m$ in $[0,1]$. Since $w_i^* - \sum_j a^{i,j}(m)\nabla_{e_j}\eta(0)$ belongs to $\overline{L^*\mathcal{G}_m}$, there exists a cylinder function $H_i(m,\eta)$ in $\mathcal{G}_m$ such that

$$\mathbb{V}_m\Big(w_i^* - \sum_j a^{i,j}(m)\nabla_{e_j}\eta(0) - L^* H_i(m,\eta)\Big) \;\le\; \epsilon\ .$$

Up to the end of this proof, we will denote $w_i^*$ by $w_i^*(m)$ to stress the dependence of $w_i^*$ on $m$.

Fix $0 \le m_0 \le 1$. For $0 \le m \le 1$ define $F_{i,m_0}(m,\eta)$ by

$$F_{i,m_0}(m,\eta) \;=\; H_i(m_0,\eta) \;-\; \big\langle H_i(m_0,\eta)\big\rangle_m \;-\; \partial_\rho\big\langle H_i(m_0,\eta)\big\rangle_\rho\Big|_{\rho=m}[\eta(0)-m]\ .$$

Notice that $F_{i,m_0}(m,\eta)$ belongs to $\mathcal{G}_m$. Moreover, $F_{i,m_0}(m,\cdot)$ is a cylinder function with uniform support and $F_{i,m_0}(\cdot,\eta)$ is smooth. Therefore $F_{i,m_0}(m,\eta)$ belongs to $\mathfrak{F}$.

To keep notation simple we introduce the following notation :

$$\tilde H_{i,m_0}(m) \;=\; \partial_\rho\big\langle H_i(m_0,\eta)\big\rangle_\rho\Big|_{\rho=m}\ .$$

Recall that $\tilde H_{i,m_0}(m_0) = 0$ since $H_i(m_0,\eta)$ belongs to $\mathcal{G}_{m_0}$.

From Lemma 4.3, for each fixed $m_0$,

$$\begin{aligned}
&\mathbb{V}_m\Big(w_i^*(m) - \sum_j a^{i,j}(m_0)\nabla_{e_j}\eta(0) - L^* F_{i,m_0}(m,\eta)\Big)\\
&\quad= \mathbb{V}_m\Big(w_i^*(m) - \sum_j a^{i,j}(m_0)\nabla_{e_j}\eta(0) - L^* H_i(m_0,\eta) - \tilde H_{i,m_0}(m)L^*\eta(0)\Big)
\end{aligned}$$

is continuous in $m$. At $m_0$ this function is bounded by $\epsilon$. In particular, there exists a neighborhood $N_{m_0}$ of $m_0$ such that the above continuous functions is bounded by $2\epsilon$. In this way for each $m_0$ in $[0,1]$, we obtained a function $F_{i,m_0}(m,\eta)$ in $\mathfrak{F}$ such that

$$\mathbb{V}_m\Big(w_i^*(m) - \sum_j a^{i,j}(m_0)\nabla_{e_j}\eta(0) - L^* F_{i,m_0}(m,\eta)\Big) \;\le\; 2\epsilon$$

for $m$ in $N_{m_0}$. The family $\{N_{m_0}, m_0 \in [0,1]\}$ constitutes an open covering of $[0,1]$ and we may therefore find a finite open subcovering. Since $\mathfrak{F}$ is closed by addition, by interpolation, we may construct smooth functions $a_\epsilon^{i,j}(m)$ and $H_i^\epsilon(m,\eta)$ in $\mathfrak{F}$ such that

$$\mathbb{V}_m\Big(w_i^*(m) - \sum_j a_\epsilon^{i,j}(m)\nabla_{e_j}\eta(0) - L^* H_i^\epsilon(m,\eta)\Big) \;\le\; 2\epsilon\;.$$

From the triangle inequality it follows that

$$\begin{aligned}
&\mathbb{V}_m\Big(\sum_j [a_\epsilon^{i,j}(m) - a^{i,j}(m)]\nabla_{e_j}\eta(0) + L^* H_i^\epsilon(m,\eta) - L^* H_i(m,\eta)\Big) \\
&\quad\le 2\mathbb{V}_m\Big(w_i^*(m) - \sum_j a_\epsilon^{i,j}(m)\nabla_{e_j}\eta(0) - L^* H_i^\epsilon(m,\eta)\Big) \\
&\qquad +\; 2\mathbb{V}_m\Big(w_i^*(m) - \sum_j a^{i,j}(m)\nabla_{e_j}\eta(0) - L^* H_i(m,\eta)\Big) \;\le\; 6\epsilon\;.
\end{aligned}$$

From this inequality we want to conclude that on each compact subset of $(0,1)$ the difference $a_\epsilon^{i,j}(m) - a^{i,j}(m)$ is uniformly bounded by $C\sqrt{\epsilon}$. This will prove that the diffusion coefficient $a^{i,j}(m)$ can be uniformly approximated by smooth functions on each compact subset of $(0,1)$ and is therefore continuous in $(0,1)$.

To keep notation simple denote the difference $a_\epsilon^{i,j}(m) - a^{i,j}(m)$ by $b_\epsilon^{i,j}(m)$ and the cylinder function $H_i^\epsilon(m,\eta) - H_i(m,\eta)$ by $G_i^\epsilon(m,\eta)$. Recall the definition of the matrix $Q$ defined just before (5.7). We will now evaluate the inner product

$$\mathbb{V}_m\Big(\sum_j b_\epsilon^{i,j}(m)\nabla_{e_j}\eta(0) + L^* G_i^\epsilon(m,\eta), \sum_k a^{k,l}(m) T\nabla_{e_k}\eta(0)\Big)$$

for fixed $i$ and $l$. From the definition of $Q$ and since $T\nabla_{e_k}\eta(0)$ is orthogonal to $L^*\mathcal{G}_m$, this expression is equal to

$$\sum_{j,k} b_\epsilon^{i,j}(m) Q_{j,k} a^{k,l}(m) \;=\; 2\chi \sum_j b_\epsilon^{i,j}(m)\delta_{j,l} = \; 2\chi b_\epsilon^{i,l}(m)\;.$$

On the other hand, by Schwarz inequality and the previous bounds, the inner product is bounded above by

$$(6\epsilon)^{1/2}\Big\{\mathbb{V}_m\Big(T\sum_k a^{k,l}(m)\nabla_{e_k}\eta(0)\Big)\Big\}^{1/2} .$$

From the definition of the matrix $Q$ and the proof of Theorem 6.1 this last inner product is equal to

$$\sum_{j,k} a^{j,l}(m)Q_{j,k}a^{k,l}(m) \;=\; 2\chi\sum_j a^{j,l}(m)\delta_{j,l} \;=\; 2\chi a^{l,l}(m) .$$

In conclusion we showed that $|a^{i,l}_\epsilon(m) - a^{i,l}(m)|$ is bounded above by

$$\sqrt{12\chi^{-1}a^{l,l}(m)}\,\sqrt{\epsilon} .$$

In Corollary 6.3 above we proved that $a^{l,l}(m)$ is uniformly bounded on each compact subset of $(0,1)$. This concludes the proof of the theorem. $\square$

With the same ideas we prove an useful result.

**Corollary 7.2 .** *For each $1\le i\le d$, and $\delta>0$,*

$$\inf_{F\in\mathfrak{F}}\sup_{\delta\le m\le 1-\delta}\mathbb{V}_m\Big(w_i^* - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0) - L^*F\Big) \;=\; 0 .$$

*Proof.* We have to avoid both ends of the interval $[0,1]$ because we proved the continuity of the diffusion coefficient $a$ only on $(0,1)$.

Fix $1\le i\le d$. From Lemma 5.1 we know that for each $m$ in $[0,1]$,

$$\inf_{F\in\mathcal{G}_m}\mathbb{V}_m\Big(w_i^* - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0) - L^*F\Big) \;=\; 0 .$$

The corollary thus states that we may interchange the order of supremum and infimum. Fix $\epsilon>0$. For $m_0$ in $[\delta,1-\delta]$, there exists a function $G_{m_0}$ in $\mathcal{G}_{m_0}$ such that

$$\mathbb{V}_{m_0}\Big(w_i^*(m_0) - \sum_{j=1}^d a^{i,j}(m_0)\nabla_{e_i}\eta(0) - L^*G_{m_0}\Big) \;\le\; \epsilon .$$

To keep notation as simple as possible, until the end of the proof we denote the function $w_i^*(m) - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0)$ by $Z_m(\eta)$. Recall the notation introduced in the beginning of this section. For $m$ in $[0,1]$, define the cylinder function $F_m$ as

$$F_m(\eta) \;=\; G_{m_0}(\eta) - \tilde G_{m_0}(m) \;-\; \tilde G'_{m_0}(m)[\eta(0)-m] .$$

We defined $F_m$ is such a way that $F_m$ belongs to $\mathcal{G}_m$ for every $m$ in $[0,1]$. More than that, $F(m,\eta)$ belongs in fact to $\mathfrak{F}$ since it is smooth in the first variable and has an uniform support.

We claim that near $m_0$

$$\mathbb{V}_m\Big(Z_m - L^* F_m\Big)$$

is small. Indeed, this expression, which is equal to

$$\mathbb{V}_m\Big(Z_m - L^* G_{m_0} - \tilde{G}'_{m_0}(m) L^*[\eta(0) - m]\Big) ,$$

is bounded above by

$$\Big|\mathbb{V}_m\Big(Z_m - L^* G_{m_0} - \tilde{G}'_{m_0}(m) L^* \eta(0)\Big) - \mathbb{V}_{m_0}\Big(Z_{m_0} - L^* G_{m_0} - \tilde{G}'_{m_0}(m_0) L^* \eta(0)\Big)\Big|$$
$$+ \ \mathbb{V}_{m_0}\Big(Z_{m_0} - L^* G_{m_0}\Big) .$$

From Lemma 4.3 and Theorem 7.1 the first line vanishes in the limit as $m$ converges to $m_0$. On the other hand the second line is bounded by $\epsilon$ by construction.

Therefore there exists a neighborhood $N_{m_0}$ of $m_0$ such that

$$\mathbb{V}_m\Big(Z_m - L^* F_m\Big) \ \le \ 2\epsilon$$

for $m$ in $N_{m_0}$. The family $\{N_{m_0}, m_0 \in [\delta, 1-\delta]\}$ constitutes an open covering of $[\delta, 1-\delta]$ and we may therefore extract a finite subcovering. In this way we obtained a finite family of open intervals $(N_i)_{1\le i\le n_0}$ which union is equal to $[\delta, 1-\delta]$ and an associated family of functions $(F_i)_{1\le i\le n_0}$ in $\mathfrak{F}$ such that

$$\mathbb{V}_m\Big(Z_m - L^* F_i(m,\eta)\Big) \ \le \ 2\epsilon$$

if $m \in N_i$. By interpolation we obtain from this family a function $F$ in $\mathfrak{F}$ such that

$$\sup_{m\in[\delta,1-\delta]} \mathbb{V}_m\Big(Z_m - L^* F(m,\eta)\Big) \ \le \ 2\epsilon$$

This concludes the proof of the Lemma. $\square$

The follwing lemma is used in section 7 of [LOY].

**Lemma 7.3 .** *For $\delta > 0$ and $1 \le i \le d$, let $\{H_k^i(m,\eta);\ k \ge 1\}$ be a sequence of functions in $\mathfrak{F}$ such that*

$$\lim_{k\to\infty} \sup_{\delta \le m \le 1-\delta} \mathbb{V}_m\Big(w_i^* - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0) - L^* H_k^i(m)\Big) \;=\; 0\ .$$

*Such sequence exists in virtue of Corollary 7.2.*

*For every $v \in \mathbb{R}^d$ and $\delta \le m \le 1-\delta$,*

$$\lim_{k\to\infty} \frac{1}{4\chi} \sum_i \Big\langle \Big\{ \nabla_{e_i} \sum_j v_j \sum_x \tau_x H_k^j \Big\}^2 \Big\rangle_m \;=\; \sum_{i,j} v_i a^{i,j}(m) v_j \;-\; (1/2)|v|^2\ .$$

*Proof.* We compute the inner product of $w_i^* - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0) - L^*H_k^i(m)$ with respect to $\nabla_{e_l}\eta(0)$ using identity (5.2) and relations (5.1). We obtain in this way, applying Schwarz inequality, that

$$\Big|\chi\delta_{i,l} \;-\; 2a^{i,l}(m)\chi \;+\; 2\Big\langle w_l, H_k^i\Big\rangle_{m,0}\Big| \le o_k(1)(2\chi)^{1/2}\ .$$

Repeating the same procedure with $L_s H_k^l$ instead of $\nabla_{e_l}\eta(0)$ we obtain that

$$\Big| - \Big\langle w_i^*, H_k^l \Big\rangle_{m,0} \;+\; \Big\langle L^* H_k^i, H_k^l\Big\rangle_{m,0}\Big| \;\le\; o_k(1)\Big\{\mathbb{V}_m(L^s H_k^l)\Big\}^{1/2} \tag{7.1}$$

because $L^s\mathcal{G}_m$ is orthogonal to the space generated by $\nabla_{e_i}\eta(0)$ for $1 \le i \le d$. A simple computation shows that $\mathbb{V}_m(L^s H_k^l) \le \mathbb{V}_m(L^* H_k^l)$. By Schwarz inequality we have that

$$\mathbb{V}_m(L^* H_k^l) \;\le\; o_k(1) \;+\; 2\mathbb{V}_m\Big(w_i^* - \sum_{j=1}^d a^{i,j}(m)\nabla_{e_i}\eta(0)\Big)\ .$$

Since $a$ is continuous, the right hand side of this expression is bounded. This shows that that the right hand side of (7.1) is of order $o_k(1)$.

Since $\Big\langle w_i + w_i^*, H_k^l\Big\rangle_{m,0} = 0$, from the two previous equalities we get that

$$(1/2)\delta_{i,j} - a^{i,j}(m) \;-\; \chi^{-1}\Big\langle L^* H_k^i, H_k^j\Big\rangle_{m,0} = o_k(1)$$

Thus, for every $v \in \mathbb{R}^d$,

$$(1/2)|v|^2 - \sum_{i,j} v_i a^{i,j} v_j \;=\; \chi^{-1}\Big\langle L^* \sum_i v_i H_k^i, \sum_j v_j H_k^j\Big\rangle_{m,0} \;+\; o_k(1)\ . \tag{7.2}$$

Since the first term on the right hand side is equal to

$$\chi^{-1}\Big\langle L^s \sum_i v_i H_k^i, \sum_j v_j H_k^j \Big\rangle_{m,0} \;=\; -\frac{1}{4\chi}\sum_i \Big\langle \Big\{ \nabla_{e_i} \sum_j v_j \sum_x \tau_x H_k^j \Big\}^2 \Big\rangle_m$$

the lemma is proved. $\square$

We conclude this section with the statement of the integration by parts formula. The proof is omitted since it is similar to the one of Lemma 6.1 in [EMY].

**Lemma 7.4 (Integration by parts formula).** *Let $g$ be a cylinder function. Denote by $\ell$ the smallest integer such that $\Lambda_\ell$ contains the support of $g$. Fix $K \geq \ell$ and $x$ such that $\tau_x g$ is measurable with respect to $\{\eta(z),\ z \in \Lambda_K\}$. Recall the definition of $\tilde g_K$ given in definition 3.1. Assume that*

*(i)* $\tilde g(j/\bar K^d) = 0$;

*(ii)* $\tilde g'(j/\bar K^d) = 0$ *for some* $0 \leq j \leq \bar K^d$.

*Then there exists a family of functions $\{\Phi_b(x,g);\ b \in \Lambda_K\}$ such that*

$$\Big\langle \tau_x g - \tilde g_K(j/\bar K^d), h \Big\rangle_{K,j/\bar K^d} \;=\; \sum_{b\in\Lambda_K} \Big\langle \Phi_b(x,g), \nabla_b h \Big\rangle_{K,j/\bar K^d} \tag{7.3}$$

*and*

$$\sum_{b\in\Lambda_K} |b-x|^{d+(1/2)} \Big\langle \big(\Phi_b(x,g)\big)^2 \Big\rangle_{K,j/\bar K^d} \;\leq\; C(g)$$

*for some constant $C(g)$ that does not depend on $K$ or $x$. In fact $C(g)$ depends only on $g$ through the length of the support of $g$, denoted by $\ell$, and through $\|g\|_\infty$.*

*If instead we have that $g$ satisfies*

*(i)* $\tilde g(m) = 0$;

*(ii)* $\tilde g'(m) = 0$ *for some $m$ in* $[0,1]$.

*Then there exists a family of functions $\{\Phi_b(x,g);\ b \in \Lambda_K\}$ satisfying (7.3) and such that*

$$\sum_{b\in\Lambda_K} |b-x|^{d+(1/2)} \Big\langle \big(\Phi_b(x,g)\big)^2 \Big\rangle_m \;\leq\; C(g)$$

*for some constant $C(g)$ satisfying the same properties mentioned above.*

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