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The Vlasov Dynamics and Its Fluctuations in the 1/N Limit of Interacting Classical Particles

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Abstract. For classical *N*-particle systems with pair interaction $N^{-1} \sum_{1 \le i \le j \le N} \phi(q_i - q_j)$ the Vlasov dynamics is shown to be the *w**-limit as $N \to \infty$. Propagation of molecular chaos holds in this limit, and the fluctuations of intensive observables converge to a Gaussian stochastic process.

§1. Introduction

Consider the Newtonian equation

$$\underline{\dot{x}}(t,a,\mu) = \int \mu(db) \underline{F}(\underline{x}(t,a,\mu) - \underline{x}(t,b,\mu)) \tag{1.1}$$

for a particle with initial condition

$$z(0, a, \mu) = (\underline{x}(0, a, \mu), \underline{\dot{x}}(0, a, \mu)) = a = (\underline{q}, \underline{p})$$
(1.2)

interacting via a regular 2-body force $\underline{F}(\underline{q}) = -\underline{F}\phi(\underline{q}) = -\underline{F}(-\underline{q})$ with other particles having initial conditions distributed over a real Borel measure μ on \mathbb{R}^6 . This framework contains the canonical dynamics of N mass points

$$\underline{\ddot{x}}_{n}(t,\alpha_{N}) = \sum_{m=1}^{N} \underline{F}(\underline{x}_{n}(t,\alpha_{N}) - \underline{x}_{m}(t,\alpha_{N})), \qquad (1.3)$$

where $1 \le n \le N$ and with initial condition $\alpha_N = (a_1, ..., a_N)$. For, let $\mu^{\alpha_N}(da) = \sum_n \delta_{a_n}(da)$ and $\underline{x}(t, a, \mu^{\alpha_N})$ be the solution of (1.1). Then $\underline{x}_n(t, \alpha_N) = \underline{x}(t, a_n, \mu^{\alpha_N})$ (1.4)

is the solution of (1.3). On the other hand for $\mu^f(da) = f(a)da$ the Newtonian Equation (1.1) also solves the Vlasov Equation [1]:

$$\frac{\partial f}{\partial t}(t,a) = -p \frac{\partial f}{\partial q}(t,a) - \frac{\partial f}{\partial p}(t,a) \int da' f(t,a') \underline{F}(q-q')$$
(1.5)