

What types of  $W$  matrices are seen in physical systems?

$\Rightarrow$  In many cases  $W$  is micro. reversible and shows convergence  $W^n \vec{p}^0 = \vec{p}^s$  as  $n \rightarrow \infty$

Need: physical framework

$\Rightarrow$  classical mechanics in  $d$ -dim. w/  $M$  particles

$\vec{q} = dM$  coord. of all particles }  $2dM$  dim.  
 $\vec{p} = dM$  momenta " " " } phase space

state of system  $\Leftrightarrow$  point  $(\vec{q}, \vec{p})$  in this phase space

system has finite volume  $V$ , no gain/loss of energy from outside

total energy  $E = \mathcal{H}(\vec{q}, \vec{p})$  Hamiltonian (conserved)

$\uparrow$  defines a subspace of const.  $E$  in a phase space w/ dim.

$$2dM - 1 \equiv D$$

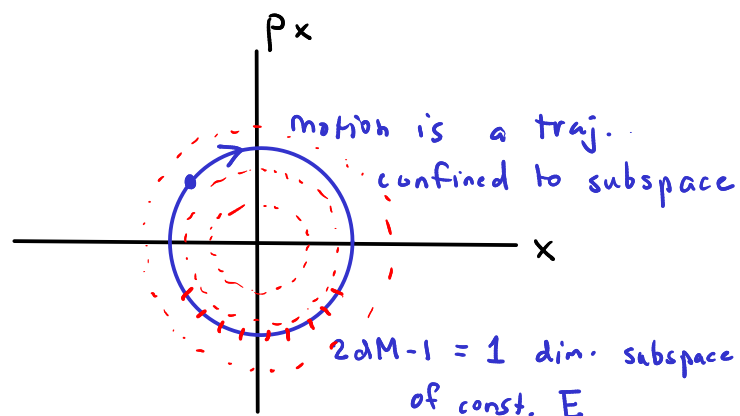
1D harm. oscillator

$$\mathcal{H} = \frac{1}{2} p_x^2 + \frac{1}{2} x^2 = E$$

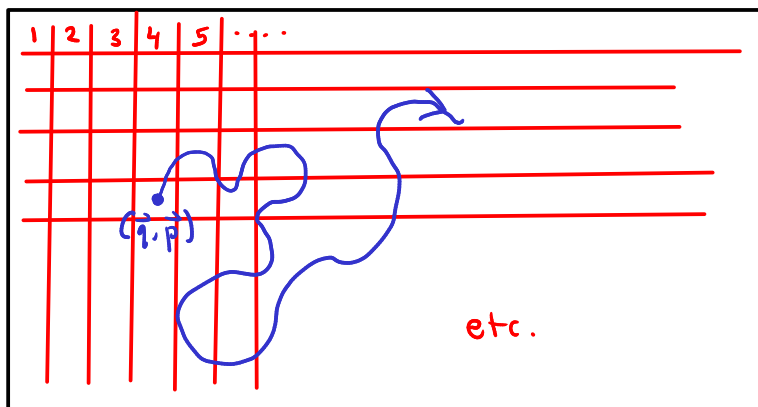
phase space:  $(x, p_x) \Rightarrow 2dM$

$$d=1, M=1$$

$= 2$  dim. phase



Cartoon representation of a single "onion" layer



=  $D$ -dim  
subspace

divide up  
subspace into  
 $D$ -dim. regions  
of volume  $a$

label boxes  $\mu = 1, 2, 3, \dots, \mathbb{H}_a(E)$

box  $\equiv$  "microstate"

$\rightarrow$  leave out for  
simplicity of notation  
( $a$  arbitrary, but  
fixed)

Stat. mech. focuses on systems w/ certain  
properties:

- ergodicity: for any trajectory, as  $t \rightarrow \infty$   
every microstate  $\mu$  is visited  
(no matter how small  $a$  is)

note: in systems w/ nontrivial conserved  
quantities besides  $E$  this may be  
violated

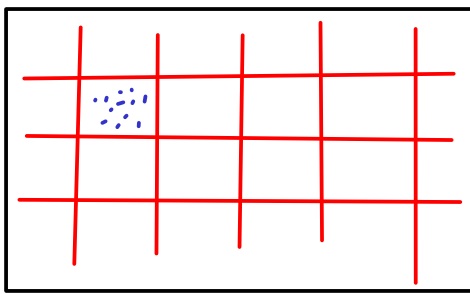
in 2d harm. oscillator

$$E = E_x + E_y$$

$$\left. \begin{aligned} E_x &= \frac{1}{2} p_x^2 + \frac{1}{2} x^2 \\ E_y &= \frac{1}{2} p_y^2 + \frac{1}{2} y^2 \end{aligned} \right\} \text{separately} \\ \text{conserved}$$

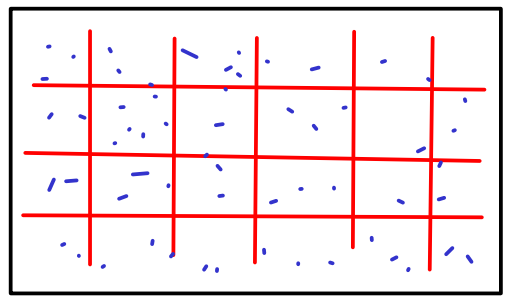
- mixing: if we initiate a group of trajectories  
at  $t=0$  in same microstate  $\mu$

$\Rightarrow$  traj. spread out evenly to all  
microstates



$t=0$

inc.  
time

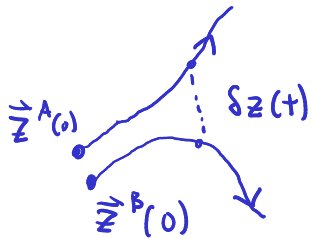


$t \rightarrow \infty$

ergodicity  $\subset$  mixing

How is this possible?

Two traj. w/ diff initial conditions:



$$\vec{z} = (\vec{q}, \vec{p})$$

$$\vec{z}^A(t) \quad \vec{z}^B(t)$$

$$\delta \vec{z}(t) = \vec{z}^A(t) - \vec{z}^B(t)$$

chaos:  $|\delta \vec{z}(t)| \sim e^{\lambda t} |\delta \vec{z}(0)|$  for initial times  
w/  $\lambda > 0$

Lyapunov exponent

Plausibly this chaotic property (at short times)  
could lead to mixing (at long times)  
 $\Rightarrow$  but rigorous is quite hard!