

$$\vec{J} = L \vec{\phi}$$

"Fluxes" \leftarrow "Forces"
matrix of Onsager coeff.

$$\sigma = \vec{J} \cdot \vec{\phi} = \vec{\phi}^T L \vec{\phi} \geq 0$$

entropy production true for any $\vec{\phi}$ 2nd law

Question: what are universal properties of L ?

- L is positive semi-definite ($\vec{\phi}^T L \vec{\phi} \geq 0$ for any $\vec{\phi}$)
 \Rightarrow eigenvals of $L \geq 0$
 $\Rightarrow \det(L) \geq 0$

• anything else?

- start w/ IFT: $\langle e^{-I(v)/k_B} \rangle = 1$

$$\sum_v \mathcal{P}(v) \underbrace{e^{-I(v)/k_B}} = 1$$

Close to equ:
 $I(v)$ small

$$\approx 1 - \frac{I(v)}{k_B} + \frac{I^2(v)}{2k_B^2} + \dots$$

$$1 - \frac{1}{k_B} \langle I(v) \rangle + \frac{1}{2k_B^2} \langle I^2(v) \rangle = 1$$

$$\Rightarrow \langle I(v) \rangle = \frac{1}{2k_B} \langle I^2(v) \rangle \quad (\text{Eq. 1})$$

\Rightarrow two consequences:

- symmetry of L
(Onsager reciprocity)
- fluctuation-dissipation theorem

focus on one step traj: $v = \mu_0 = (n_0, n_1)$

Eq. (2) $I(v) = k_B \ln \frac{W_{n_1, n_0} P_{n_0}^s}{W_{n_0, n_1} P_{n_1}^s}$ ← start in stat. state out of equil.

LDD: $\frac{W_{n_1, n_0}}{W_{n_0, n_1}} = e^{-\beta (E_{n_1} - E_{n_0} - \underbrace{\sum_{\alpha=1}^M f_{\alpha} \delta X_{n_1, n_0}^{(\alpha)}}_{\text{Work } W_{n_1, n_0}})}$

$W_{n_1, n_0}(\vec{f})$, $P_{n_1}^s(\vec{f})$

multiple forces f_{α}
multiple associated phys. quantities $\delta X_{n_1, n_0}^{(\alpha)}$

When all $f_{\alpha} \rightarrow 0 \Rightarrow \text{sys} \rightarrow \text{equil.}$

$P_{n_1}^s = P_{n_1}^{eq} (1 + \sum_{\alpha} f_{\alpha} b_{n_1}^{(\alpha)} + \dots)$

↳ some coeff.

$P_{n_0}^s = P_{n_0}^{eq} (1 + \sum_{\alpha} f_{\alpha} b_{n_0}^{(\alpha)} + \dots)$

$\frac{P_{n_1}^{eq}}{P_{n_0}^{eq}} = e^{-\beta (E_{n_1} - E_{n_0})}$

Plug into Eq. (2): $I(v) = -k_B \ln \left[\frac{(1 + \sum_{\alpha} f_{\alpha} b_{n_1}^{(\alpha)})}{(1 + \sum_{\alpha} f_{\alpha} b_{n_0}^{(\alpha)})} \right]$

check: when $f_{\alpha} = 0$ for

all $\alpha \Rightarrow I(v) = 0$ (ESS) $+ \frac{1}{T} \sum_{\alpha} f_{\alpha} \delta X_{n_1, n_0}^{(\alpha)}$

simplify notation: $I(v) \equiv \frac{1}{T} \sum_{\alpha} f_{\alpha} \delta y_{n_1, n_0}^{(\alpha)}$

System-specific quantity $\Rightarrow \delta y_{n_1, n_0}^{(\alpha)} \approx \delta X_{n_1, n_0}^{(\alpha)} - k_B T (b_{n_1}^{(\alpha)} - b_{n_0}^{(\alpha)})$

using approx: $\ln(1+\epsilon) \approx \epsilon$ for small ϵ

$$\phi_\alpha = \frac{f_\alpha}{T} \Rightarrow I(v) = \sum_\alpha \phi_\alpha \delta y_{n_1, n_0}^{(\alpha)} \quad (\text{Eq. 3})$$

Plug Eq. 3 into Eq. 1 + divide by δt :

$$\frac{\langle I(v) \rangle}{\delta t} = \frac{1}{2k_B \delta t} \langle I^2(v) \rangle$$

||

0

||

$$= \frac{1}{2k_B \delta t} \left\langle \sum_{\alpha \neq \beta} \phi_\alpha \phi_\beta \delta y^{(\alpha)} \delta y^{(\beta)} \right\rangle$$
$$\sum_{\alpha \neq \beta} L_{\alpha\beta} \phi_\alpha \phi_\beta = \frac{1}{2k_B \delta t} \sum_{\alpha \neq \beta} \phi_\alpha \phi_\beta \langle \delta y^{(\alpha)} \delta y^{(\beta)} \rangle$$

has to be true for any $\phi_\alpha + \phi_\beta$: $\text{Eq. 4} \quad L_{\alpha\beta} = \frac{1}{2k_B \delta t} \langle \delta y^{(\alpha)} \delta y^{(\beta)} \rangle$

\Rightarrow gives a prescription for calculating $L_{\alpha\beta}$

\Rightarrow reveals $L_{\alpha\beta} = L_{\beta\alpha}$ for any $\alpha \neq \beta$

Onsager reciprocity [1931 \Rightarrow Nobel prize]

two loop circuit: $L = \begin{pmatrix} \frac{T}{R} + \frac{T}{R'} & -\frac{T}{R'} \\ -\frac{T}{R'} & \frac{T}{R'} \end{pmatrix}$

Write out Eq. 4 in detail:

$$L_{\alpha\gamma} = \frac{1}{2k_B \delta t} \sum_{n, n_0} W_{n, n_0} P_{n_0}^s \delta y_{n, n_0}^{(\alpha)} \delta y_{n, n_0}^{(\gamma)}$$

$$W_{n, n_0} P_{n_0}^s = \underbrace{W_{n, n_0}^{eq} P_{n_0}^{eq}}_{\substack{\text{value} \\ \text{when } f_x = 0}} \left(1 + \sum_{\alpha} f_{\alpha} C_{n, n_0}^{(\alpha)} + \dots \right)$$

↑
some other
coeff.

$$\Rightarrow L_{\alpha\gamma} = \frac{1}{2k_B \delta t} \sum_{n, n_0} W_{n, n_0}^{eq} P_{n_0}^{eq} \delta y_{n, n_0}^{(\alpha)} \delta y_{n, n_0}^{(\gamma)} + \dots$$

$$L_{\alpha\gamma} \approx \frac{1}{2k_B \delta t} \langle \delta y^{(\alpha)} \delta y^{(\gamma)} \rangle_{eq}$$

fluctuation -
dissipation
theorem
(Callen, Welton,
Kubo 1950's)

can be evaluated
using equil. trajectories
(fluctuations in equil.)

control
entropy
production
via $\dot{\sigma} = \vec{\phi}^T L \vec{\phi}$
 $= -\frac{Q}{\delta t}$

heat per unit time dissipated into
env. when out of equil. for
small forces (dissipation)