

stationary state w/ small I :

work $\overline{W} = -f \langle \delta x \rangle$

$$= -f^2 \underbrace{\sum_{n_1, n_0} W_{n_1, n_0}^{eq} p_{n_1}^{eq} c_{n_1, n_0}}_{l \text{ some number}} \delta x_{n_1, n_0}$$

$$\langle \delta x \rangle = f l$$

$$\overline{W} = -f^2 l$$

$$I = -\frac{\overline{W}}{T} = \frac{f^2 l}{T} \geq 0 \Rightarrow l \geq 0 \text{ to satisfy 2nd law of therm.}$$

$$\sigma = \frac{I}{\delta t} = \text{entropy production rate}$$

$$\frac{\langle \delta x \rangle}{\delta t} \equiv J \quad \text{thermodynamic "flux"}$$

$$\frac{f}{T} \equiv \phi \quad \text{thermodynamic "force"}$$

rewrite: $\sigma = J \phi = L \phi^2$

$$J = L \phi$$

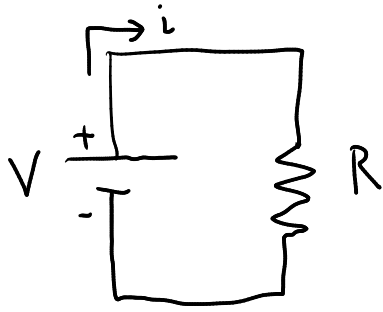
Onsager
coeff.

$$L \equiv \frac{\delta I}{\delta \phi}$$

= constant ≥ 0

L describes response of a sys. (th. flux) to an applied th. force ϕ

example: stationary state of an electrical circuit



power
dissipated

$$-\frac{\dot{W}}{\delta t} = i V$$

$$Q = \dot{W} = -T I$$

$$\frac{Q}{\delta t} = \frac{\dot{W}}{\delta t} = \frac{-T I}{\delta t}$$

$$-\frac{1}{T} \frac{\dot{W}}{\delta t} = \frac{I}{\delta t} = \sigma$$

$$i = \frac{1}{R} V$$

$$i \frac{V}{T} = \sigma$$

$$\underbrace{i}_{\underbrace{J}} = \underbrace{\frac{1}{R}}_L \underbrace{\frac{V}{T}}_{\phi}$$

$$\underbrace{\frac{1}{R}}_L \underbrace{\frac{V}{T}}_{\phi}$$

in summary:

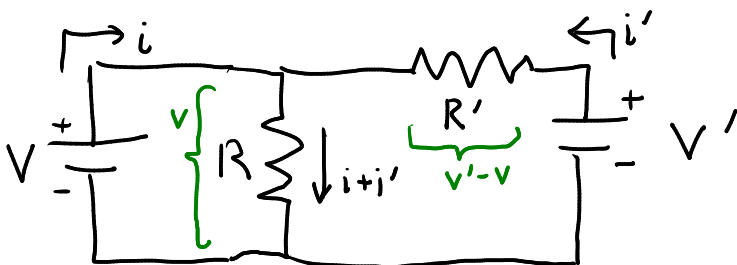
$$J = i$$

$$\phi = \frac{V}{T}$$

$$L = \frac{1}{R} \geq 0 \Rightarrow R \geq 0$$

generalization: $M > 1$ therm. forces

example: $M=2$ electric circuit



total entropy prod.

$$\sigma = \frac{I}{T} = -\frac{1}{T} \frac{\dot{W}}{\delta t}$$

$$= \frac{1}{T} \left[(i + i') V + i' (V' - V) \right]$$

$$\phi_1 = \frac{V}{T}$$

$$\phi_2 = \frac{V'}{T}$$

$$= i \frac{V}{T} + i' \frac{V'}{T}$$

$$= J_1 \phi_1 + J_2 \phi_2$$

in general:

$$\phi = \sum_{\alpha=1}^M J_{\alpha} \phi_{\alpha}$$

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

J_1 = current in 1st loop

J_2 = current in 2nd loop

$$V = (i + i') R$$

$$V' = i' R' + (i + i') R$$

$$i = \left(\frac{1}{R} + \frac{1}{R'} \right) V - \frac{1}{R'} V'$$

$$i' = -\frac{1}{R'} V + \frac{1}{R'} V'$$

$$\Rightarrow \begin{pmatrix} J_1 \\ J_2 \end{pmatrix} = \underbrace{\begin{pmatrix} \frac{T}{R} + \frac{T}{R'} & -\frac{T}{R'} \\ -\frac{T}{R'} & \frac{T}{R'} \end{pmatrix}}_{\text{matrix L of Onsager coeff.}} \begin{pmatrix} \phi_1 \\ \phi_2 \end{pmatrix}$$

matrix L of Onsager coeff.

in general:

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

$L_{\alpha\gamma}$ = transport coeff (Onsager)

= how much flux J_{α} we get from force ϕ_{γ}

$$\phi = \sum_{\alpha} J_{\alpha} \phi_{\alpha} = \sum_{\alpha\gamma} L_{\alpha\gamma} \phi_{\alpha} \phi_{\gamma}$$

$$0 = \vec{\phi}^T L \vec{\phi} \geq 0 \quad \text{from 2nd law} \\ \text{for any force } \vec{\phi} \\ \text{(assuming linear therm. is valid)}$$

What are universal properties of L ?

$\Rightarrow L$ is positive semi-definite

$$(\vec{\phi}^T L \vec{\phi} \geq 0 \quad \text{for any } \vec{\phi})$$

$$\Leftrightarrow \text{eigenvals of } L \geq 0$$

$$\Leftrightarrow \det(L) \geq 0$$

Anything else?

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

$$\sum_v \mathcal{P}(v) \underbrace{e^{-I(v)/k_B}}_{\approx 1 - \frac{I(v)}{k_B} + \frac{I^2(v)}{2k_B^2} + \dots} = 1$$

close to
equil.
all $I(v)$ small

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

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

$\Rightarrow$ two consequences: • symmetry of L
(Onsager reciprocity)

• fluctuation-dissipation theorem

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

$$[\text{Eq. 2}] \quad I(v) = k_B \ln \frac{W_{n_1, n_0} p_{n_0}^s}{W_{n_0, n_1} p_{n_1}^s}$$

$$\text{LDB: } \frac{W_{n_1, n_0}}{W_{n_0, n_1}} = e^{-\beta \left(E_{n_1} - E_{n_0} - \underbrace{\sum_{\alpha=1}^M f_{\alpha} \delta x_{n_1, n_0}^{(\alpha)}}_{\text{work } w_{n_1, n_0}} \right)}$$

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

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

$$p_{n_1}^s = p_{n_1}^{\text{eq}} \left(1 + \sum_{\alpha} f_{\alpha} b_{n_1}^{(\alpha)} + \dots \right)$$

$$p_{n_0}^s = p_{n_0}^{\text{eq}} \left(1 + \sum_{\alpha} f_{\alpha} b_{n_0}^{(\alpha)} + \dots \right)$$

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

$$p_{n_0}^{\text{eq}} = \frac{e^{-\beta E_{n_0}}}{Z}$$

$$p_{n_1}^{\text{eq}} = \frac{e^{-\beta E_{n_1}}}{Z}$$

multiple forces

f_{α} associated w/
phys. observables

$$\delta x_{n_1, n_0}^{(\alpha)}$$