

Index

- action functional, 259, 262, 271
- affinity
 - bistable reaction network, 418
 - chemical, 21, 22, 220, 323, 347, 351, 439, 450, 455, 535, 536
 - copolymerization, 434, 435
 - cycle, 165, 166, 249, 252, 364, 409
 - edge, 164
 - electrochemical, 375, 384, 387, 438, 553, 555, 557, 559
 - enzymatic kinetics, 426
 - interfaces, 575
 - linear reaction network, 414
 - Markov processes, 161
 - mass separation, 331
 - mechanical, 273, 307, 313, 441, 451, 493
 - mechanochemical, 448
 - normal fluids, 11
 - particle exchange process, 172
 - stoichiometric cycle, 405
 - thermal, 21, 220, 318, 323, 347, 351, 352, 492, 535, 536
 - tight coupling, 231
 - time-dependent, 369, 371, 372, 629
- Arrhenius' law, 324, 398, 445
- attractor, 8, 30, 33, 35, 404, 580
- balance equation, 8, 10, 11, 16, 27, 102, 111, 117, 141, 341, 569, 570, 573
- BBGKY hierarchy, 61, 334
- Birkhoff–Khinchin ergodic theorem, 63
- Bose–Einstein distribution, 534, 540, 546
- boson, 42, 497, 533, 535, 538, 546
- Brownian motion, 42, 147, 149, 186, 198, 282, 300, 388
- Brusselator reaction network, 419, 420, 422
- chaotic dynamics, 8, 30, 33, 50, 57, 65, 210, 404, 470, 475, 489, 577
- chemical clock, 34, 185, 419, 421, 422
- Clausius' inequality, 39, 207
- coentropy, 84, 284, 286, 288, 295, 301, 302, 306, 330, 539
- conditional probability, 152
- conductance, 540, 541, 546, 556, 558
- conductivity
 - electric, 24, 92, 116, 507
 - heat, 11, 13, 116, 127, 342, 491, 575
- correlation function, 153
- counting statistics, 223, 237, 369, 371, 373, 383, 398, 453, 457, 520, 521, 525, 527, 528, 532, 541, 546, 548, 551, 557, 626
- coupling
 - loose, 230, 448
 - tight, 230, 447, 451, 452, 463
- cross section, 62, 99, 178, 179, 280, 333, 334, 336, 343, 509, 618
- cross-diffusion, 13, 93
- cumulant generating function, 221, 248, 254, 255, 264, 265, 294, 309, 326, 327, 366, 368, 370, 386, 412, 414, 417, 419, 430, 450, 452, 453, 465, 526, 527, 534, 535, 542, 547, 551, 553, 557, 605
- cycle decomposition, 164, 249, 409, 426
- detailed balance, 15, 73, 160, 247, 342, 366, 402, 450
- diffusion, 11, 13, 92, 116, 187, 188, 281, 300, 361, 397, 458, 461, 471, 474, 476, 479, 482, 484, 576
- diffusiophoresis, 139, 456, 576
- diffusive mode, 19, 118, 473–477, 479, 483, 487
- diode, 26, 169, 318, 380, 381, 416
- distribution function, 60, 337
- dynamical mixing, 66, 67, 75, 85, 89, 153, 469, 487, 489, 490, 500
- efficiency
 - Carnot, 37
 - maximum power, 37
 - thermodynamic, 39, 230, 231, 332, 447, 463
- Einstein formula, 188, 471, 479
- Einstein–Helfand formula, 117, 589
- electric circuit, 25, 26, 193, 304
- elementary reaction, 14, 155, 156, 162, 399–401

- elementary transition, 156, 157, 160–162, 173, 258, 261, 608
- energy transduction, 13, 35, 40, 229, 233, 440, 442, 447, 462, 464, 468, 561, 563
- entropy
 - Markov processes, 159
 - quantum statistical mechanics, 500
 - statistical mechanics, 71, 82, 85, 104, 324, 485, 592
 - thermodynamics, 4, 6
- entropy exchange
 - path probability, 267
 - statistical mechanics, 86, 485
- entropy exchange rate
 - Boltzmann's equation, 342
 - copolymerization, 434
 - Markov processes, 161
 - thermodynamics, 7
- entropy per unit time, 275–282, 301, 302, 306, 329, 537, 538, 542, 543, 547, 549, 581, 607, 614, 619
- entropy production
 - Boltzmann's equation, 356
 - deterministic diffusion, 485
 - Landauer's principle, 290
 - path probability, 266, 270, 608
 - statistical mechanics, 87, 485
 - temporal disorder, 288
 - thermodynamics, 4
- entropy production rate
 - active particles, 462
 - Boltzmann's equation, 342, 355
 - copolymerization, 434, 437
 - current fluctuations, 228, 239
 - diffusion, 23, 362, 367, 369
 - dissipated work, 209
 - driven Brownian motion, 192, 298, 300, 397
 - driven electric circuit, 304, 306
 - effusion, 325
 - electric resistance, 25
 - enzymatic kinetics, 428
 - fluctuation relation, 225
 - global affinities, 21
 - interface, 574
 - ion transport, 438, 439
 - Langevin processes, 275
 - magnetizing field, 245, 246
 - Markov processes, 161, 607
 - mass separation, 331
 - matter with broken continuous symmetries, 125, 127
 - molecular motors, 441
 - network theory, 164, 165, 410
 - normal fluids, 112
 - particle exchange process, 173
 - path probability, 232, 264, 301
 - quantum transport, 540, 552
 - random drift, 169
 - reactions, 32, 374, 407, 408, 415, 417
 - statistical mechanics, 108
 - temporal disorder, 286, 287, 295, 301, 302, 306, 330
 - thermodynamics, 6
 - tight coupling, 231
 - tight mechanochemical coupling, 448
 - transistor, 385
- entropy production rate density
 - Boltzmann's equation, 341
 - normal fluids, 11, 570
 - reactions, 15, 29
- ergodicity, 64, 65, 67, 69, 158, 222, 276, 470, 471, 486, 489, 500, 580, 591
- escape rate, 69, 156, 157, 260, 261, 406, 480, 589
- Euler relation, 109, 123, 566, 574
- Fermi–Dirac distribution, 534, 540
- fermion, 42, 497, 533, 535, 538, 540
- Fick's law, 13, 22, 361, 368, 477, 481, 576
- fluctuation relation, 231, 254, 270, 295, 299, 308, 309, 311, 312, 315, 328, 367, 378, 383, 396, 422, 451, 453, 464, 466, 563
- bivariate, 231, 442, 449, 464, 466, 468
- copolymerization, 436, 437
- energy and angular momentum transfers, 214
- energy and particle fluxes, 220, 240, 253, 331, 355
- equilibrium order parameter, 292–294
- finite-time, 369, 415
- multivariate, 215, 220, 226, 227, 230, 240, 243, 245, 253, 292, 309, 315, 415, 436, 437, 520, 557
- nonequilibrium directionality, 226, 263
- nonequilibrium work, 206, 210, 212, 215, 524
- paths, 232, 263
- reaction, 412, 422, 429
- transistor, 385
- two fluxes, 230, 256, 442, 450, 466
- univariate, 226, 231, 412, 451, 453
- fluctuation–dissipation theorem, 95, 189, 193, 235, 241, 359, 461, 508, 545
- generalized, 97, 391
- Fourier's law, 13, 491
- fractal, 8, 34, 404, 475, 476, 480, 582
- free energy, 71, 191, 204, 206, 566, 593
- free enthalpy, 71, 162, 434, 566, 594
- dilute solutions, 598
- frenesy, 291
- friction, 186, 189, 201, 305, 392, 459
- Gaussian colored noise, 392, 516
- Gaussian white noise, 176, 189, 193, 281, 299, 315, 347, 359, 361, 365, 372, 373, 379, 389, 415, 461, 596
- generalized susceptibility, 89, 93, 508
- Gibbs relation, 4, 10, 29, 109, 123, 566, 571, 574, 593–596
- Gibbs–Duhem relation, 109, 110, 123, 566
- Green–Kubo formula, 92, 115–117, 126, 472, 479, 507
- Guldberg–Waage condition, 15, 373, 379, 400, 401, 403, 409, 410, 414, 426, 428, 430, 442, 445, 448

- Hamilton's equations, 46, 183
 Hamiltonian function
 N particles, 43, 315
 charge in electric and magnetic fields, 313
 charges in electric field, 87
 double-well potential, 75
 driven Brownian particle, 296
 effusion, 319
 external perturbation, 121, 131
 hard ball gases, 586
 interacting spins, 291, 293
 Lorentz gases, 470
 microplasma, 210
 pendulum, 77
 standard map, 584
 stochastic processes, 182, 616
 subsystem and bath, 196, 203
 subsystem and reservoirs, 215
 time-dependent forcing, 88, 211, 213
 two particles, 335, 602
 Hamiltonian operator
 quantum fields, 497
 quantum transport, 543, 552, 553, 555
 spin-boson model, 517
 subsystem and bath, 509
 subsystem and reservoirs, 521, 525
 time-dependent forcing, 506
 Hausdorff dimension, 475, 480, 582
 housekeeping heat, 270, 290
 hydrodynamic mode, 17–19, 96, 100, 118, 130,
 136–138, 143–145, 469, 572

 integral fluctuation relation, 107, 225, 226, 264, 270,
 356
 ion transport, 374, 377, 378, 438

 Jarzynski's equality, 207, 505
 Jensen's inequality, 107, 207, 225, 226, 264, 356
 Johnson–Nyquist noise, 193, 304, 305
 Joule's law, 25, 304, 306

 kinetic mode, 8, 18, 19, 119, 123, 357, 474
 Kullback–Leibler divergence, 84, 158, 208, 225, 245,
 284, 292, 356, 540, 608

 Landau–von Neumann equation, 498
 Landauer's principle, 289, 290, 431
 Landauer–Büttiker formula, 535
 Langevin equation, 189, 193, 273, 299, 307, 310,
 311, 460
 generalized, 97, 392
 linear response coefficient, 13, 108, 186, 233, 359,
 387, 439, 493, 546
 Liouville equation, 57, 58, 88, 196, 335, 473, 489
 generalized, 57, 176, 579
 Liouville's theorem, 47
 Liouvillian operator, 57, 58, 61, 196, 198, 478

 Lorentz gas, 178, 343, 470, 476, 477, 482, 484, 589
 Lyapunov exponent, 49–51, 210, 277, 404, 470, 473,
 475, 480, 489, 578

 MacDonald formula, 154, 169, 606
 Markov jump process, 155, 163, 170, 246, 249, 255,
 261, 265, 268, 279, 286, 362, 369, 376, 380, 385,
 403, 409, 413, 416, 418, 419, 424, 451, 607, 624,
 627
 martingale, 264, 275, 609
 mass action law, 14, 29, 346, 363, 364, 401, 404, 405,
 409, 410, 417, 419, 445
 master equation, 194, 247, 273, 492, 606, 608, 615
 active particle, 465
 advection-diffusion processes, 175
 Boltzmann–Lorentz, 178
 chemical, 402, 413
 copolymerization, 433
 diffusive transport, 363
 effusion, 326
 electron transport, 550, 553, 559
 enzymatic kinetics, 424
 fluctuating Boltzmann equation, 348, 349
 Fokker–Planck, 176, 316, 365, 403, 465, 613
 generalized, 616
 heat conduction, 490
 Kramers', 190, 201, 307
 Markov processes, 155, 156
 molecular motor, 444, 451
 particle exchange process, 171
 quantum, 511
 random drift, 167
 Smoluchowski's, 187, 191, 310
 transistor, 255
 mean free path, 13, 14, 18, 50, 99, 200, 277, 319, 333,
 343, 344, 416, 520, 529, 550, 617, 618
 microreversibility, 53, 93, 205, 214, 219, 321, 470,
 473, 496, 521, 585

 Nambu–Goldstone mode, 8, 119, 121, 123, 128
 Navier–Stokes equations, 16, 117, 344, 389, 455, 456,
 467, 569
 network theory, 163, 252, 364, 409, 418, 420, 425,
 451, 559
 Newton's equation, 46, 186, 187, 296, 315, 390
 nonequilibrium directionality, 220, 227, 228, 289, 563
 nonequilibrium temporal ordering, 287, 289, 563
 nonlinear response coefficient, 14, 233, 388, 439, 493,
 546

 Ohm's law, 24, 25, 92, 224, 507, 541
 Onsager reciprocal relation, 93, 235, 460
 reactions, 414
 transistor, 387
 Onsager–Casimir reciprocal relation, 93, 116, 241,
 456, 507, 545

- path probability, 259, 261, 262, 268, 301, 316, 360, 503, 581, 619
- Poincaré recurrence theorem, 55
- Poisson process, 156, 157, 168, 256, 278, 326, 328, 351, 369, 373, 606, 617, 628
- Pollicott–Ruelle resonance, 67, 68, 184, 469, 474, 478, 481, 487, 501, 588
- probability density, 54, 57
- probability distribution
 - canonical, 71, 593
 - equilibrium, 70, 81
 - grand canonical, 71, 593
 - isobaric-isothermal, 71, 594
 - local equilibrium, 103
 - microcanonical, 71, 591
 - nonequilibrium, 80
 - semigrand canonical, 595
 - stationary, 58, 63, 64, 580
 - stochastic processes, 151
- projection-operator method, 95–98, 198, 509, 514–516
- rate function, 222, 265, 605
- reaction network, 14, 26, 399, 412, 417, 419, 424, 432, 436
- rectification, 239, 318, 381, 416, 562
- resistance, 24, 26, 193, 304, 305, 311, 541, 558
- reversibility, 152, 158, 180, 608, 613, 616
- scattering
 - matrix, 531, 535
 - operator, 532, 533
- Schrödinger's equation, 43, 181, 182, 495, 503, 515
 - non-Markovian stochastic, 516
- sensitivity to initial conditions, 8, 34, 49, 57, 404, 470, 473, 476, 496, 579
- sliding friction, 140, 142, 389, 456, 576
- slip length, 140, 141, 389, 456, 459
- spectral density function, 94, 153, 193, 194, 377, 508, 545
- statistical ensemble
 - classical mechanics, 54, 57, 71
 - quantum mechanics, 498
- statistical operator, 498
- stochastic differential equation, 176, 189, 190, 193, 274, 304, 307, 313, 347, 359, 365, 415, 516, 613
- stochastic process
 - Bernoullian, 152
 - continuous-state, 153
 - continuous-time, 153
 - discrete-state, 153
 - discrete-time, 153
 - Markovian, 152
 - non-Markovian, 152
 - reversible, 152
 - stationary, 151
 - Wiener, 278, 280, 281, 283, 610
- stochastic thermodynamics, 275
- stoichiometric coefficient, 10, 11, 15, 28, 30, 156, 400, 401, 445, 452, 456, 575
- symmetry breaking, 34, 75, 76, 79, 118, 119, 131, 291, 295, 319, 475
- symmetry relation
 - cumulant generating function, 223, 237, 241, 248, 265, 294, 309, 314, 327, 355, 370, 412, 419, 429, 528, 551, 622, 629
 - evolution operator, 248, 309, 310, 314, 317, 354, 366, 450
 - rate function, 223, 265
- temporal disorder, 275, 299
 - Brownian motion, 283
 - driven Brownian motion, 302
 - driven electric circuit, 306
 - dynamics, 277, 581
 - effusion, 329
 - Kac's ring model, 619
 - Markov processes, 279, 288
 - quantum transport, 537, 543, 547, 549
 - random processes, 278
 - standard Poisson process, 607
 - time asymmetry, 284–288, 290, 302, 305, 306, 330, 369, 540
- thermodiffusion, 13, 116
- thermodynamic uncertainty relation, 229
- thermodynamics
 - first law, 2
 - second law, 4
 - third law, 5
- thermoelectric effect, 13, 93, 233, 440, 541, 576
- thermophoresis, 139, 467, 576
- time average, 33, 63
- time-reversal symmetry relation, 219, 232, 240, 504, 524, 528
- transistor, 25, 255, 383, 384, 416, 558
- typical, 266, 276, 284–287, 291, 300, 305, 516, 538, 619
- viscosity, 11, 13, 116, 127, 186, 342, 389, 390, 458, 575
- Wiener–Khinchin theorem, 154