

Contents

<i>Preface</i>	<i>page xxi</i>
1 Thermodynamics	1
1.1 Generalities	1
1.2 Energy and Other Conserved Quantities	2
1.3 Entropy	4
1.3.1 Equilibrium Macrostates	4
1.3.2 Nonequilibrium Macrostates	6
1.4 Thermodynamics in Continuous Media	8
1.4.1 Balance Equations	8
1.4.2 Local Thermodynamic Equilibrium and Consequences	10
1.4.3 Equilibrium and Nonequilibrium Constitutive Relations	12
1.5 Hydrodynamics and Chemohydrodynamics	16
1.5.1 Hydrodynamics in One-Component Fluids	16
1.5.2 Chemohydrodynamics in Multicomponent Fluids	16
1.6 Hydrodynamic Modes of Relaxation to Equilibrium	17
1.6.1 Hydrodynamic Modes in One-Component Fluids	17
1.6.2 The Relaxation Modes in Diffusion–Reaction Systems	19
1.7 Nonequilibrium Steady States	20
1.7.1 From Local to Global Affinities	20
1.7.2 Diffusion	22
1.7.3 Ohm’s Law for Electric Resistance	23
1.7.4 Electric Circuits	25
1.8 Reaction Networks	26
1.8.1 Flow Reactors	27
1.8.2 Stoichiometric Analysis of Reaction Networks	30
1.9 Dissipative Dynamics and Structures	33
1.10 Engines	35

1.10.1	Carnot Heat Engine	36
1.10.2	Isothermal Engines Working on Potential Differences	37
1.11	Open Issues	40
2	Statistical Mechanics	41
2.1	Introduction	41
2.2	Classical Mechanics	43
2.2.1	The Quantum Roots of Classical Mechanics	43
2.2.2	The Hamiltonian Function	43
2.2.3	Phase Space	44
2.2.4	Hamiltonian Dynamics	46
2.2.5	Existence and Uniqueness Theorem	47
2.2.6	Dynamical Stability or Instability	49
2.2.7	Symmetries of Hamiltonian Dynamics	51
2.3	Liouvillian Dynamics	54
2.3.1	Introduction to Statistical Ensembles	54
2.3.2	Liouville's Equation	57
2.3.3	Liouvillian Dynamics in Autonomous Systems	58
2.3.4	Time-Reversal Symmetry of Liouville's Equation	59
2.3.5	BBGKY Hierarchy	59
2.4	Ergodic Properties	62
2.4.1	Time Average	62
2.4.2	Ergodicity	64
2.4.3	Dynamical Mixing	66
2.4.4	Pollicott–Ruelle Resonances	67
2.5	Equilibrium Statistical Ensembles	69
2.5.1	Equilibrium Systems under Different Conditions	69
2.5.2	Detailed Balance	72
2.6	Nonequilibrium Statistical Ensembles	74
2.6.1	Symmetry Breaking by the Selection of Initial Conditions	75
2.6.2	Systems Evolving from Nonequilibrium Initial Macrostates	78
2.6.3	Systems in Nonequilibrium Steady Macrostates	79
2.7	Entropy	81
2.7.1	Coarse Graining	81
2.7.2	Interpretation	84
2.7.3	Coentropy	84
2.7.4	Further Coarse Graining	85
2.7.5	Dynamical Mixing and Entropy Time Evolution	85
2.7.6	Entropy Production	86

	<i>Contents</i>	ix
2.8	Linear Response Theory	87
2.8.1	Response Function and Dynamical Susceptibility	87
2.8.2	Electric Conductivity	91
2.8.3	Onsager–Casimir Reciprocal Relations	92
2.8.4	Fluctuation–Dissipation Theorem	93
2.9	Projection-Operator Methods	95
2.9.1	Zwanzig Projection-Operator Method	95
2.9.2	Mori Projection-Operator Method	96
3	Hydrodynamics	99
3.1	Nonequilibrium Statistical Mechanics and Hydrodynamics	99
3.2	Multicomponent Normal Fluids	101
3.2.1	Microscopic Densities and Balance Equations	101
3.2.2	Time Evolution	102
3.2.3	Local Equilibrium Distribution	103
3.2.4	Time Evolution of the Local Equilibrium Distribution	105
3.2.5	Entropy Production and Dissipative Current Densities	107
3.2.6	Local Thermodynamics	109
3.2.7	Dissipativeless Time Evolution	110
3.2.8	Dissipative Time Evolution	111
3.2.9	Green–Kubo Formulas for the Transport Coefficients	115
3.2.10	Dissipative Hydrodynamic Equations	117
3.3	Phases of Matter with Broken Continuous Symmetries	118
3.3.1	Continuous Symmetry Breaking and Long-Range Order	118
3.3.2	Nambu–Goldstone Modes	119
3.3.3	Microscopic Order Fields	121
3.3.4	Local Equilibrium Approach	123
3.3.5	Liquid Crystals	128
3.3.6	Crystals	130
3.4	Interfaces and Boundary Conditions	139
3.4.1	Interfacial Phenomena	139
3.4.2	Partial Slip Boundary Conditions on the Velocity Field	140
3.4.3	Microscopic Expression for the Sliding Friction Coefficient	141
3.5	Further Aspects of Microscopic Hydrodynamics	142
3.5.1	Hydrodynamic Long-Time Tails and Their Consequences	142
3.5.2	Hydrodynamics in Low-Dimensional Systems	144
4	Stochastic Processes	147
4.1	Introduction	147
4.2	The Joint Probability Distribution of the Stochastic Process	150

4.3	Correlation and Spectral Functions	153
4.4	Discrete-State Markov Processes	154
4.4.1	Master Equation	154
4.4.2	Spectral Theory	157
4.4.3	Reversible Discrete-State Markov Processes	158
4.4.4	Entropy Production	159
4.4.5	Network Theory and Cycles	163
4.4.6	Examples	166
4.5	Continuous-State Markov Processes	174
4.5.1	Generalities	174
4.5.2	Advection-Diffusion Processes	175
4.5.3	Stochastic Differential Equations	176
4.5.4	Jump Processes	177
4.5.5	Advection-Jump Processes	178
4.5.6	Spectral Theory	179
4.5.7	Reversible Continuous-State Markov Processes	180
4.6	Weak-Noise Limit in Markov Processes	181
4.6.1	From Discrete- to Continuous-State Processes	181
4.6.2	Semideterministic Approximation	182
4.6.3	Spectral Theory in the Weak-Noise Limit	184
4.7	Langevin Stochastic Processes	186
4.7.1	Langevin Equation for Brownian Motion	186
4.7.2	Kramers' Master Equation	190
4.7.3	Entropy Production of Brownian Motion	191
4.7.4	Noisy Electric Circuits	193
4.8	Friction in Systems with Slow and Fast Degrees of Freedom	195
4.8.1	General Formulation	196
4.8.2	The Case of Brownian Motion	198
5	Fluctuation Relations for Energy and Particle Fluxes	202
5.1	Microreversibility Out of Equilibrium	202
5.2	Fluctuation Relations for Time-Dependent Systems	203
5.2.1	Systems Subjected to Time-Dependent Forcing	203
5.2.2	Nonequilibrium Work Fluctuation Relation	206
5.2.3	Jarzynski's Equality and Clausius' Inequality	207
5.2.4	Free-Energy Measurements in Biomolecules	209
5.2.5	Electromagnetic Heating of Microplasmas	210
5.2.6	Energy and Angular Momentum Transfers	213
5.2.7	Nonequilibrium Work Fluctuation Relation in a Magnetizing Field	214

Contents

xi

5.3	Fluctuation Relation for Currents in Hamiltonian Systems	215
5.3.1	Open System in Contact with Reservoirs	215
5.3.2	Measuring Energy and Particle Fluxes	217
5.3.3	Fluctuation Relation for the Global Currents	219
5.3.4	Cumulant Generating Function and Full Counting Statistics	221
5.3.5	Symmetry Relation for the Cumulant Generating Function	223
5.4	Accord with the Second Law of Thermodynamics	224
5.4.1	Entropy Production	224
5.4.2	Fluctuation Relation for Nonequilibrium Directionality	226
5.4.3	Timescale for the Emergence of Thermodynamic Behavior	227
5.4.4	Entropy Production and Current Fluctuations	228
5.4.5	Thermodynamic Efficiencies	229
5.4.6	Loose versus Tight Coupling between Currents	230
5.4.7	Fluctuation Relation for Paths and Entropy Production	231
5.5	Linear and Nonlinear Response Properties	233
5.5.1	Response Coefficients	233
5.5.2	Implications for the Cumulants at Equilibrium	234
5.5.3	Linear Response Properties	234
5.5.4	Nonlinear Response Properties at Second Order	235
5.5.5	Nonlinear Response Properties at Third Order	235
5.5.6	Nonlinear Response Properties at Higher Orders	236
5.5.7	Odd versus Even Cumulants	238
5.5.8	Current Rectification	239
5.6	Fluctuation Relation for Currents in a Magnetizing Field	239
5.6.1	Microreversibility for Open Systems in a Magnetizing Field	239
5.6.2	Fluctuation Relation for the Global Currents	240
5.6.3	Transport Properties in a Magnetizing Field	241
5.6.4	Entropy Production in a Magnetizing Field	245
5.7	Fluctuation Relation for Currents in Stochastic Processes	246
5.7.1	Formulation	246
5.7.2	Hill–Schnakenberg Cycle Decomposition	249
5.7.3	Fluctuation Relation for the Global Currents	251
5.7.4	Implications	253
5.7.5	Examples	254

6	Path Probabilities, Temporal Disorder, and Irreversibility	257
6.1	Introduction	257
6.2	Path Probabilities	258
6.2.1	General Processes	258
6.2.2	Discrete-State Markov Processes	260
6.2.3	Continuous-State Markov Processes	261
6.3	Path Probabilities, Time Reversal, and Fluctuation Relations	262
6.3.1	Fluctuation Relations and Entropy Production	262
6.3.2	Large-Deviation Properties	264
6.3.3	Markov Jump Processes with Constant Transition Rates	265
6.3.4	Markov Jump Processes with Time-Varying Transition Rates	268
6.3.5	Langevin Processes	271
6.4	Temporal Disorder	275
6.4.1	Entropy per Unit Time	275
6.4.2	Kolmogorov–Sinai Entropy per Unit Time	276
6.4.3	(ε, τ) -Entropy per Unit Time	278
6.4.4	Temporal Disorder of Markov Jump Processes	279
6.4.5	Temporal Disorder of Continuous-State Processes	279
6.4.6	Temporal Disorder of the Ornstein–Uhlenbeck Process	281
6.4.7	Temporal Disorder of Brownian Motion	281
6.5	Time Asymmetry in Temporal Disorder and Entropy Production	284
6.5.1	Time-Reversed Coentropy per Unit Time	284
6.5.2	Temporal Disorder of Typical and Time-Reversed Paths	284
6.5.3	Entropy Production, Temporal Disorder, and Time Reversal	285
6.5.4	The Case of Markov Jump Processes	286
6.5.5	Nonequilibrium Temporal Ordering	287
6.5.6	Landauer’s Principle	289
6.5.7	The Time-Symmetric Part of Path Probability Decay Rates	290
6.6	Analogy with Other Symmetry-Breaking Phenomena	291
7	Driven Brownian Particles and Related Systems	296
7.1	Stochastic Energetics	296
7.2	Driven Brownian Particle	299
7.3	Analogous Electric Circuits	304
7.4	Driven Langevin Processes	307
7.4.1	Underdamped Processes	307
7.4.2	Overdamped Processes	310

	<i>Contents</i>	xiii
7.4.3	Examples	310
7.5	Stochastic Motion of a Charged Particle in Electric and Magnetic Fields	313
7.5.1	Langevin Stochastic Equation and Kramers' Master Equation	313
7.5.2	Microreversibility and Multivariate Fluctuation Relation	314
7.6	Heat Transport Driven by Thermal Reservoirs	315
7.6.1	Langevin Stochastic Equations and Master Equation	315
7.6.2	Microreversibility and Multivariate Fluctuation Relation	316
8	Effusion Processes	319
8.1	The Kinetic Process of Effusion	319
8.2	Stationary Distribution Function	319
8.3	Poisson Suspension	321
8.4	Energy and Particle Fluxes	323
8.5	Entropy Production of Effusion	324
8.6	Master Equation	326
8.7	Fluctuation Relation for Energy and Particle Currents	326
8.8	Fluctuation Relation for the Isothermal Particle Current	328
8.9	Temporal Disorder and Entropy Production	329
8.10	Mass Separation by Effusion	331
9	Processes in Dilute and Rarefied Gases	333
9.1	Length Scales in Dilute and Rarefied Gases	333
9.2	Boltzmann's Kinetic Equation	335
9.2.1	Scattering Cross Sections	335
9.2.2	Derivation of Boltzmann's Equation	336
9.2.3	H -Theorem	341
9.2.4	Transport Properties	342
9.2.5	Gas Mixtures and Random Lorentz Gases	343
9.2.6	Applications of Boltzmann's Equation	344
9.2.7	Gas-Surface Interactions	344
9.3	Fluctuating Boltzmann Equation and Fluctuation Relation	346
9.3.1	Gaseous Flows in Open Systems	346
9.3.2	Fluctuating Boltzmann Equation	347
9.3.3	The Coarse-Grained Master Equation	349
9.3.4	The Modified Coarse-Grained Operator	353
9.3.5	The Symmetry of the Modified Operator	354
9.3.6	Fluctuation Relation for Energy and Particle Currents	355
9.4	Integral Fluctuation Relation	355

10	Fluctuating Chemohydrodynamics	358
10.1	The Principles of Fluctuating Chemohydrodynamics	358
10.2	Transport by Diffusion	361
10.2.1	Stochastic Diffusion Equation	361
10.2.2	Space Discretization and Master Equation	362
10.2.3	Fluctuation Relation for the Current	366
10.2.4	The Case of Homogeneous Diffusion	367
10.3	Finite-Time Fluctuation Relation	369
10.4	Diffusion-Influenced Surface Reactions	372
10.4.1	Stochastic Description	372
10.4.2	Fluctuation Relation for the Reactive Events	373
10.5	Ion Transport	374
10.5.1	The Stochastic Nernst–Planck–Poisson Problem	374
10.5.2	Space Discretization and Master Equation	376
10.5.3	Fluctuation Relations for the Currents	377
10.6	Diodes and Transistors	378
10.6.1	Stochastic Approach to Charge Transport	378
10.6.2	Diodes	380
10.6.3	Transistors	383
10.7	Fluctuating Hydrodynamics and Brownian Motion	388
10.7.1	Brownian Particle in a Fluctuating Fluid	388
10.7.2	Generalized Langevin Equation	392
10.7.3	Standard Langevin Process	394
10.7.4	Conditional and Joint Probability Densities	395
10.7.5	Fluctuation Relation for the Generalized Langevin Process	396
11	Reactions	398
11.1	Stochastic Approach to Reactive Systems	398
11.2	Reaction Networks	399
11.2.1	Chemical Master Equations	402
11.2.2	Kinetic Equations	403
11.2.3	Entropy Production	406
11.2.4	Cycle Decomposition of the Entropy Production	409
11.2.5	Fluctuation Relations	411
11.3	Linear Reaction Networks	412
11.4	Bistable Reaction Networks	416
11.5	Noisy Chemical Clocks	419
11.6	Enzymatic Kinetics	423
11.7	Copolymerization Processes	430

Contents

xv

11.7.1	Free Copolymerization	432
11.7.2	Template-Directed Copolymerization	436
12	Active Processes	438
12.1	Active versus Passive Nonequilibrium Processes	438
12.2	Molecular Motors	440
12.2.1	Mechanochemical Coupling and Energy Transduction	440
12.2.2	The F_1 -ATPase Rotary Molecular Motor	443
12.3	Active Particles	454
12.3.1	Self-Propulsion by Catalytic Reaction and Diffusiophoresis	454
12.3.2	Overdamped Langevin Process for Motion and Reaction	460
12.3.3	Enhancement of Diffusion	461
12.3.4	Mechanochemical Coupling and Efficiencies	462
12.3.5	Mechanochemical Bivariate Fluctuation Relation	464
12.3.6	Collective Dynamics	467
13	Transport in Hamiltonian Dynamical Models	469
13.1	Mathematical Foundations of Transport Properties	469
13.2	Diffusion of Noninteracting Particles	470
13.2.1	Spatially Periodic Lorentz Gases	470
13.2.2	Multibaker Model of Deterministic Diffusion	472
13.2.3	Diffusive Modes in Spatially Periodic Lorentz Gases	477
13.2.4	Nonequilibrium Stationary Distribution	481
13.2.5	Entropy Production of Diffusion	483
13.3	Diffusion of a Tracer Particle in a Many-Particle System	486
13.4	Many-Particle Billiard Models of Heat Conduction	487
13.4.1	Conducting and Insulating Phases in Lattice Billiards	487
13.4.2	From Liouville's Equation to the Master Equation	489
13.4.3	Fourier's Law and Heat Conductivity	491
13.5	Models for Mechanochemical Coupling	491
14	Quantum Statistical Mechanics	494
14.1	Introduction	494
14.2	Quantum Mechanics	495
14.2.1	Quantum Microstates and Observables	495
14.2.2	Time Evolution of the Quantum Microstates	495
14.2.3	Time Reversal	496
14.2.4	Quantum Fields	497
14.3	Statistical Ensembles and Their Time Evolution	498
14.3.1	Statistical Ensemble and Statistical Operator	498

14.3.2	Time Evolution of the Statistical Operator	498
14.3.3	Wigner Function and the Classical Limit	498
14.3.4	Equilibrium Statistical Ensembles	499
14.3.5	Entropy	500
14.3.6	Ergodic Properties	500
14.3.7	Local Equilibrium Approach	501
14.3.8	Path Probabilities in Quantum Systems	502
14.4	Functional Time-Reversal Symmetry Relation and Response Theory	503
14.4.1	Functional Time-Reversal Symmetry Relation	503
14.4.2	Quantum Nonequilibrium Work Relation	505
14.4.3	Response Theory	505
14.4.4	Fluctuation–Dissipation Theorem	508
14.5	Quantum Master Equations	508
14.5.1	Overview	508
14.5.2	Weak-Coupling Master Equation	509
14.5.3	Slippage of Initial Conditions	512
14.6	Stochastic Schrödinger Equations	513
14.7	The Case of the Spin-Boson Model	517
15	Transport in Open Quantum Systems	520
15.1	Energy and Particle Fluxes in Open Quantum Systems	520
15.2	Fluctuation Relation for Energy and Particle Fluxes	520
15.2.1	Time-Dependent Driving of Open Quantum Systems	521
15.2.2	Consequences of Microreversibility	523
15.2.3	Nonequilibrium Work Quantum Fluctuation Relation	524
15.2.4	Full Counting Statistics of Energy and Particle Fluxes	525
15.2.5	Microreversibility and Full Counting Statistics	528
15.3	Scattering Approach to Quantum Transport	529
15.3.1	Open Quantum Systems with Independent Particles	529
15.3.2	The Scattering Operator	530
15.3.3	Full Counting Statistics and Cumulant Generating Function	532
15.3.4	Cumulant Generating Function and Microreversibility	535
15.4	Temporal Disorder and Entropy Production	537
15.4.1	Characterization of Temporal Disorder in Quantum Systems	537
15.4.2	Temporal Disorder and Time Reversal	539
15.4.3	Time Asymmetry of Temporal Disorder and Entropy Production	539

<i>Contents</i>	xvii
15.5 Transport of Fermions	540
15.5.1 Generalities	540
15.5.2 Full Counting Statistics and Microreversibility	541
15.5.3 Temporal Disorder	542
15.5.4 Quantum Transport in Aharonov–Bohm Rings	543
15.6 Transport of Bosons	546
15.6.1 Generalities	546
15.6.2 Full Counting Statistics and Microreversibility	546
15.6.3 Temporal Disorder	547
15.7 Transport in the Classical Limit	548
15.7.1 Full Counting Statistics and Microreversibility	548
15.7.2 Temporal Disorder	549
15.8 Stochastic Approach to Electron Transport in Mesoscopic Devices	550
15.8.1 General Formulation	550
15.8.2 Quantum Dot	552
15.8.3 Quantum Point Contact	553
15.8.4 Double Quantum Dot with Quantum Point Contact	554
15.8.5 Single-Electron Transistor	558
15.9 Outlook	559
Conclusion and Perspectives	561
<i>Appendix A</i> Complements on Thermodynamics	565
A.1 Thermodynamic Potentials	565
A.2 Euler Relations in Homogeneous Systems	565
A.3 Equilibrium Properties of Materials	566
A.4 Conditions for Thermodynamic Equilibrium	567
A.4.1 First Variation of the Entropy	567
A.4.2 Second Variation of the Entropy	568
A.5 Hydrodynamic Equations in Eulerian and Lagrangian Forms	568
A.6 Deduction of the Entropy Production in Normal Fluids	569
A.7 The Heat Equation	570
A.8 Deduction of the Hydrodynamic Modes in One-Component Fluids	572
A.9 Interfacial Nonequilibrium Thermodynamics	573
A.9.1 Balance Equations in Heterogeneous Media	573
A.9.2 Local Equilibrium at the Interface	574
A.9.3 Contributions to the Entropy Production at an Interface	574

<i>Appendix B</i>	Complements on Dynamical Systems Theory	577
B.1	Generalities	577
B.1.1	From Differential Equations to Flows	577
B.1.2	Linear Stability Analysis and Lyapunov Exponents	578
B.1.3	Generalized Liouville Equation	579
B.1.4	Stationary Probability Distribution and Path Probabilities	580
B.1.5	Hausdorff Dimension and Fractals	582
B.2	Dissipative Dynamical Systems	582
B.3	Volume-Preserving Dynamical Systems	583
B.3.1	Hamiltonian Dynamical Systems	583
B.3.2	Standard Map	584
B.3.3	Billiards and Hard Ball Gases	586
B.4	Escape-Rate Theory	588
B.5	Non-Hamiltonian Time-Reversal Symmetric Dynamical Systems	589
<i>Appendix C</i>	Complements on Statistical Mechanics	591
C.1	Equilibrium Statistical Ensembles	591
C.1.1	Microcanonical Ensemble	591
C.1.2	Canonical Ensemble	593
C.1.3	Grand Canonical Ensemble	593
C.1.4	Isobaric-Isothermal Ensemble	594
C.1.5	Semigrand Canonical Ensembles	595
C.2	Local Fluctuations at Equilibrium	596
C.3	Dilute Solutions	597
<i>Appendix D</i>	Complements on Hydrodynamics	600
D.1	Hydrodynamics in Normal Fluids	600
D.1.1	Local Thermodynamic Relations	600
D.1.2	Derivation of the Equations for the Conjugate Fields	600
D.1.3	Derivation of the Dissipative Current Densities	601
D.2	Microscopic Approach to Reactions in Fluids	602
<i>Appendix E</i>	Complements on Stochastic Processes	604
E.1	Central Limit Theorem	604
E.2	Large-Deviation Theory	604
E.3	Standard Poisson Process	606
E.4	Lower Bound on the Entropy Production Rate	607
E.5	The Martingale Property Underlying Entropy Production	609
E.6	Stochastic Integrals	609
E.7	Ornstein–Uhlenbeck Process	613
E.8	Random Diffusion with Drift	615

<i>Contents</i>	xix
E.9 One-Dimensional Reversible Advection–Diffusion Processes	615
E.10 Weak-Noise Limit Beyond the Quadratic Approximation	616
E.11 Examples of Non-Markovian Processes	616
E.12 Rayleigh Gas	617
E.13 Kac’s Ring Model	618
<i>Appendix F</i> Complements on Fluctuation Relations	620
F.1 Proof of the Nonlinear Response Properties at Higher Order	620
F.2 Consequences of Microreversibility in a Magnetizing Field	622
F.2.1 General Relations at Arbitrarily High Orders in a Magnetizing Field	622
F.2.2 Consequences of Expanding the Hyperbolic Tangent	623
F.3 Time-Reversal Symmetry of the Binary-Collision Operator	624
F.4 Proof of the Finite-Time Fluctuation Relation for Diffusion	624
F.4.1 Markov Jump Process with Poisson Stationary Distribution	624
F.4.2 Full Moment Generating Function	625
F.4.3 Cumulant Generating Function for the Counting Statistics	626
F.4.4 The Case of Homogeneous Diffusion	627
F.5 Proof of the Finite-Time Fluctuation Relation for Reactions	627
<i>References</i>	630
<i>Index</i>	660