Effective temperatures

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- 1. Equilibrium temperature.
- 2. An 'effective temperature' for *certain* out of equilibrium systems.

LFC, J. Kurchan & L. Peliti 97

- Measurement and properties.
- Relation to entropy: Edwards' measure.
- Fluctuation theorems.
- Ratchets
- 3. Quenches of isolated systems
- 4. Conclusions.



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Temperature

Statistical mechanics definition



• Isolated system \Rightarrow conserved energy ${\cal E}$ Ergodic hypothesis

 $S = k_B \ln \mathcal{N} \qquad \beta \equiv \frac{1}{k_B T} = \left. \frac{\partial S}{\partial \mathcal{E}} \right|_{\mathcal{E}}$

Microcanonical definition

$$\mathcal{E} = \mathcal{E}_{syst} + \mathcal{E}_{env} + \mathcal{E}_{int}$$

Neglect \mathcal{E}_{int} (short-range int.)

$$\mathcal{E}_{syst} \ll \mathcal{E}_{env}$$

$$p_{eq}(\mathcal{E}_{syst}) = g(\mathcal{E}_{syst})e^{-\beta \mathcal{E}_{syst}}/Z$$

Canonical ensemble



Properties & measurement

Connection with thermodynamics

- Relation to entropy.
- Control of heat-flows : ΔQ follows ΔT .
- Partial equilibration transitivity :

 $T_A = T_B, T_B = T_C \Rightarrow T_A = T_C.$

thermometers for systems in good thermal contact (ΔQ)



Whatever we identify with a temperature should have these properties

In and out of equilibrium

Take a mechanical point of view and call $\{\vec{r_i}\}(t)$ the variables

e.g. the particles' coordinates $\{\vec{x}_i(t)\}$ and momenta $\{\vec{p}_i(t)\}$

Choose an initial condition $\{\vec{r_i}\}(0)$ and let the system evolve.



• For $t_w > t_{eq} : \{\vec{r_i}\}(t)$ reach the equilibrium pdf and thermodynamics and statistical mechanics apply. **Temperature** is a well-defined concept.

• For $t_w < t_{eq}$: the system remains out of equilibrium and thermodynamics and (Boltzmann) statistical mechanics **do not** apply.

Is there a quantity to be associated with a temperature?

Dynamics in equilibrium

Conditions

Take an open system coupled to an environment

Environment	
Interacti System	ion

Necessary :

— The bath should be in equilibrium

same origin of noise and friction.

— Deterministic force :

conservative forces only, $\vec{F} = -\vec{\nabla}V$.

— Either the initial condition is taken from the equilibrium pdf, or the latter should be reached after an equilibration time t_{eq} :

$$P_{eq}(v,x) \propto e^{-\beta(\frac{mv^2}{2}+V)}$$



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Two-time observables

Correlations



 t_w not necessarily longer than t_{eq} .

The two-time correlation between $A[\vec{x}(t)]$ and $B[\vec{x}(t_w)]$ is

$$C_{AB}(t, t_w) \equiv \langle A[\vec{x}(t)]B[\vec{x}(t_w)] \rangle$$

average over realizations of the dynamics (initial conditions, random numbers in a MC simulation, thermal noise in Langevin dynamics, etc.)

Two-time observables

Linear response



The perturbation couples linearly to the observable $B[\vec{x}(t_w)]$

 $E \rightarrow E - hB[\vec{x}(t_w)]$

The linear instantaneous response of another observable $A[\vec{x}(t)]$ is

$$R_{AB}(t, t_w) \equiv \left. \frac{\delta \langle A[\vec{x}(t)] \rangle_h}{\delta h(t_w)} \right|_{h=0}$$

The linear integrated response is

$$\chi_{AB}(t,t_w) \equiv \int_{t_w}^t dt' R_{AB}(t,t')$$



Rue de Fossés St. Jacques et rue St. Jacques

Paris 5ème Arrondissement.

In equilibrium

 $P(\vec{r}, t_w) = P_{eq}(\vec{r})$

• The dynamics are stationary

 $C_{AB} \rightarrow C_{AB}(t - t_w)$ and $R_{AB} \rightarrow R_{AB}(t - t_w)$

• The fluctuation-dissipation theorem between spontaneous (C_{AB}) and induced (R_{AB}) fluctuations

$$R_{AB}(t - t_w) = -\frac{1}{k_B T} \frac{\partial C_{AB}(t - t_w)}{\partial t} \ \theta(t - t_w)$$

holds and implies ($k_B = 1$ henceforth)

$$\chi_{AB}(t - t_w) \equiv \int_{t_w}^t dt' \, R_{AB}(t, t') = \frac{1}{T} [C_{AB}(0) - C_{AB}(t - t_w)]$$

Linear relation between χ and C

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Solvable glasses: p spin-models & mode-coupling theory

- Stochastic dynamics of a particle in an *infinite dimensional* space under the effect of a quenched random potential.
- A fully-connected (Curie approximation) spin model with as many ferromagnetic as antiferromagnetic couplings.



Solvable glasses: p spin-models & mode-coupling theory

A quench from $T_0 \rightarrow \infty$ (gas) to $T < T_g$ (glass)



Parametric construction

 t_w fixed

$$t_{w_1} < t_{w_2} < t_{w_3}$$

$$t: t_w \to \infty$$
 or

$$\tau \equiv t - t_w : 0 \to \infty$$

used as a parameter

Note that $T^* > T$

LFC & Kurchan 93

Proposal

For non-equilibrium systems, relaxing slowly towards an **asymptotic** limit (*cfr.* threshold in p spin models) such that **one-time quantities** [*e.g.* the energy-density $\mathcal{E}(t)$] **approach a finite value**

$$\lim_{\substack{\mathbf{t}_w \to \infty \\ C(t,t_w) = C}} \chi(t,t_w) = f_{\chi}(C)$$

For weakly forced non-equilibrium systems in the limit of small work

$$\lim_{\substack{\epsilon \to \mathbf{0} \\ C(t,t_w) = C}} \chi(t,t_w) = f_{\chi}(C)$$

And the effective temperature is

$$-\frac{1}{T_{\rm eff}} \equiv \frac{\partial \chi}{\partial C}$$

LFC & Kurchan 94

A short-time regime with FDT?

A general property proven by a bound for Langeving dynamics

$$|\chi(t,t_w) - C(t,t) + C(t,t_w)| \le K \left(-\frac{1}{N}\frac{d\mathcal{H}(t_w)}{dt_w}\right)^{1/2}$$

with the "H-function"

$$\mathcal{H}(t_w) = \int d\vec{x} d\vec{v} P(\vec{x}, \vec{v}, t_w) \left[k_B T \ln P(\vec{x}, \vec{v}, t_w) + H(\vec{x}, \vec{v}) \right]$$

and its time variation $\frac{d\mathcal{H}(t_w)}{dt_w} = -\langle \vec{f}(t_w) \cdot \vec{v}(t_w) \rangle - \sum_i g_i(t_w)$

where the first term is the work done by eventual non-potential forces \vec{f} and the second term is a sum of positive terms

$$g_i(t_w) = \gamma_0 \int d\vec{x} d\vec{v} \, \frac{(mv_i P + T\partial_{v_i} P)^2}{m^2 P} \ge 0$$

LFC, Dean & Kurchan 97

FDT & effective temperatures

Can one interpret the slope as a temperature?



(1) Measurement with a thermometer with

- Short internal time scale τ_0 , fast dynamics is tested and T is recorded.
- Long internal time scale τ_0 , slow dynamics is tested and T^* is recorded.

(2) Partial equilibration

(3) Direction of heat-flow

LFC, Kurchan & Peliti 97

Glassy dynamics

Non stationary relaxation & separation of time-scales



Analytic solution to a mean-field model LFC & J. Kurchan 93

Glassy dynamics

Fluctuation-dissipation relation: parametric plot



Analytic solution to a mean-field model LFC & J. Kurchan 93

FDT & effective temperatures

Sheared binary Lennard-Jones mixture



Left: the kinetic energy of a tracer particle (the thermometer) as a function of its mass ($\tau_0 \propto \sqrt{m_{tr}}$) $\frac{1}{2}m_{tr} \langle v_z^2 \rangle = \frac{1}{2}k_B T_{eff}$

Right: $\chi_k(C_k)$ plot for different wave-vectors k, partial equilibrations.

J-L Barrat & Berthier 00

FDT & effective temperatures

Role of initial conditions

 $T^* > T$ found for quenches from the disordered into the glassy phase

(Inverse) quench from an ordered initial state, T^*



2d XY model or O(2) field theory

Berthier, Holdsworth & Sellitto 01



< T

Binary Lennard-Jones mixture

Gnan, Maggi, Parisi & Sciortino 13

Fluctuations

All subregions in space tend to have the temperature

in the same time-scale, *e.g.* $C_r < q_{ea}$

Simulations



3d Edwards-Anderson spin-glass

Castillo, Chamon, LFC, Iguain & Kennett 02



Driving glassy systems

A harmonic and an unharmonic oscillator driven out of equilibrium by two baths with different time-scales and temperatures.



Zamponi, Bonetto, LFC & Kurchan 05

Ratchets

Asymmetric particle immersed in an ageing glass

$$\langle \Delta x_0(t) \rangle \equiv \langle x_0(t) - x_0(0) \rangle$$



Gradenigo, Sarracino, Villamaina, Grigera, Puglisi 10

Ratchets

Asymmetric particle immersed in an ageing glass



Quenches to $T = 0.67, 0.53, 0.42, 0.31 T_{MCT}$

Gradenigo, Sarracino, Villamaina, Grigera, Puglisi 10

FDT & FTs

Fluctuations $\Delta s = s(t) - s(t_w)$ in ROM model



Crisanti, Picco & Ritort 13

Experiments

Ageing glycerol



Grigera & Israeloff 99



Beads and hairpins



Dietrich et al 15

Experiments

Beads and hairpins



Dietrich et al 15

Closed classical system

p=2 spherical model *** preliminary ***



Foini, LFC, Gambassi, Konik 16-17 LFC, Lozano, Nessi, Picco & Tartaglia

Plan

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LFC, J. Kurchan & L. Peliti 97
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Dissipative quantum glasses

Quantum *p*-spin coupled to a bath of harmonic oscillators



LFC & Lozano 98

Isolated quantum systems

Quantum quenches

• Take an isolated quantum system with Hamiltonian H_0

- Initialize it in, say, $|\psi_0
 angle$ the ground-state of H_0 .
- Unitary time-evolution with $U = e^{-\frac{i}{\hbar}Ht}$ with a Hamiltonian H.

Does the system reach some steady state?

Note that it is the ergodic theory question posed in the quantum context.

Motivated by cold-atom experiments & exact solutions of 1d quantum models.



Quantum quench

Setting

Take a closed system, H_0 , in a given state, $|\psi_0\rangle$, and suddenly change a parameter, H. The unitary evolution is ruled by H.

e.g.
$$H = \int d^d x \left\{ \frac{1}{2} \pi^2 + \frac{1}{2} (\vec{\nabla}\phi)^2 + r\phi^2 + \lambda\phi^4 \right\}$$



Quantum quench

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Quantum quenches

Questions

Does the system reach a thermal equilibrium density matrix?

Under which conditions?

non-integrable vs integrable systems; role of initial states; non critical vs. critical quenches

• Definition of T_e from $\langle\psi_0|H|\psi_0\rangle=\langle H\rangle_{T_e}={\rm Tr}\;He^{-\beta_e H}$

Just one number, it can always be done

• Comparison of dynamic and thermal correlation functions, e. g.

 $C(r,t) \equiv \langle \psi_0 | \phi(\vec{x},t) \phi(\vec{y},t) | \psi_0 \rangle \text{ vs. } C(r) \equiv \langle \phi(\vec{x}) \phi(\vec{y}) \rangle_{T_e}.$

Calabrese & Cardy; Rigol et al; Cazalilla & lucci; Silva et al, etc.

Proposal : put qFDT to the test to check whether $T_{\rm eff} = T_e$ exists

Fluctuation-dissipation theorem

Classical dynamics in equilibrium

The classical FDT for a stationary system with $\tau \equiv t - t_w$ reads

$$\chi(\tau) = \int_0^\tau dt' \, R(t') = -\beta [C(\tau) - C(0)] = \beta [1 - C(\tau)]$$

choosing C(0) = 1.

Linear relation between χ and C

Quantum dynamics in equilibrium

The quantum FDT reads

$$\chi(\tau) = \int_0^\tau d\tau' R(\tau') = \int_0^\tau d\tau' \int_{-\infty}^\infty \frac{id\omega}{\pi\hbar} e^{-i\omega\tau'} \tanh\left(\frac{\beta\hbar\omega}{2}\right) C(\omega)$$

Complicated relation between χ and C

Fluctuation-dissipation theorem

Quantum SU(2) Ising chain

The initial Hamiltonian

$$H_{\Gamma_0} = -\sum_i \sigma_i^x \sigma_{i+1}^x + \Gamma_0 \sum_i \sigma_i^z$$

The initial state $|\psi_0
angle$ ground state of H_{Γ_0}

Instantaneous quench in the transverse field $\Gamma_0 \to \Gamma$

Evolution with H_{Γ} .

Iglói & Rieger 00

Reviews : Karevski 06; Polkovnikov et al. 10; Dziarmaga 10

Observables : correlation and linear response of local longitudinal and transverse spin, etc.

Specially interesting case $\Gamma_c = 1$ the critical point. **Rossini et al. 09**

Quantum quench

$T_{\rm eff}$ from FDT? Longitudinal spin



Foini, LFC & Gambassi 11

Quantum quench

$T_{\rm eff}$ from FDT?

For sufficiently long-times such that one drops the power-law correction

$$-\beta_{\text{eff}}^x \simeq \frac{R^x(\tau)}{d_\tau C^x_+(\tau)} \simeq -\frac{\tau_C A_R}{A_C}$$

A constant consistent with a classical limit but

 $T_{\text{eff}}^x(\Gamma_0) \neq T_e(\Gamma_0)$

Morever, a complete study in the full time and frequency domains confirms that $T_{\text{eff}}^x(\Gamma_0, \omega) \neq T_{\text{eff}}^z(\Gamma_0, \omega) \neq T_e(\Gamma_0)$ (though the values are close).

Fluctuation-dissipation relations as a probe to test thermal equilibration No equilibration for generic Γ_0 in the quantum Ising chain

Summary

$T_{\rm eff}$ from FDT

- Analysis of fluctuation-dissipation relations in closed or open classical and quantum systems.
- $T_{\rm eff}$ calculated for dissipative classical and quantum *mean-field* models – large N, large d or with self-consistent closure approximations.

A *finite dimensional* solvable model with the phenomenology discussed is missing. (This is probably the same as finding a solvable glass)

- Discussion of the thermodynamic meaning of $T_{\rm eff}$.
- A better understanding of the microscopic origin of $T_{
 m eff}$ is lacking.
- Use of fluctuation-dissipation relations to check for Boltzmann equilibrium (application to quantum quenches).

A proof

The generic Langevin equation for a particle in $1d\ \mathrm{is}$

$$m\ddot{x}(t) + M'[x(t)] \int_{-\mathcal{T}}^{t} dt' \,\Gamma(t-t')M'[x(t')]\dot{x}(t') = F(t) + \xi(t)M'[x(t)]$$

with the coloured noise

 $\langle \xi(t)\xi(t')\rangle = T \ \Gamma(t-t')$

The dynamic generating functional is a path-integral

$$\mathcal{Z}_{dyn}[\eta] = \int dx_{-\mathcal{T}} d\dot{x}_{-\mathcal{T}} \int \mathcal{D}x \mathcal{D}i\hat{x} \ e^{-S[x,i\hat{x};\eta]}$$

with $i\hat{x}(t)$ the 'response' variable.

 $x_{-\mathcal{T}}$ and $\dot{x}_{-\mathcal{T}}$ are the initial conditions at time $-\mathcal{T}$.

Martin-Siggia-Rose-Jenssen-deDominicis formalism

A proof

The action has a deterministic part (Newton) that includes the initial condition and a dissipative part that depends upon Γ : $S = S_{det} + S_{diss}$

The transformation

 $x(t) \to x(-t) \qquad \qquad i\hat{x}(t) \to i\hat{x}(-t) + \beta \dot{x}(-t)$

leaves S_{diss} and the path-integral measure invariant. S_{det} is also invariant if $P(x_{-\mathcal{T}}, \dot{x}_{-\mathcal{T}}) = P_{eq}(x_{-\mathcal{T}}, \dot{x}_{-\mathcal{T}})$, and F = V'[x]

The **FDT** valid for Newton or Langevin dynamics

 $R_{AB}(t, t_w) + R_{AB}(t_w, t) = \beta \partial_{t_w} C_{AB}(t, t_w)$

and higher-order extensions are Ward identities of this symmetry.

The fluctuation theorems can also be proven in this way.

Fluctuation theorems

Take a system in equilibrium and drive it into a

non-equilibrium steady state

with a perturbing force. The fluctuations of 'entropy production rate' $p\equiv (\tau\sigma_+)^{-1}\int_{-\tau/2}^{\tau/2}dt\;W(S_t)/T$

where S_t is the trajectory of the system in phase space,

T is the temperature of the equilibrated unperturbed system, $W(S_t)$ is the work done by the external forces, and $T\sigma_+ \equiv \int dx P_{st}(x) W(x) \sim \lim_{\tau \to \infty} \frac{1}{\tau} \int_{-\tau/s}^{\tau/s} dt W(t)$ is an

average over the steady state distribution, satisfy

 $\begin{array}{rcl} \xi(p) - \xi(-p) &= p\sigma_+ & \text{ with } & \xi(p) \equiv \lim_{\tau \to \infty} \frac{1}{\tau} \ln \pi_\tau(p) \\ & \text{ and } & \pi_\tau \text{ the probability density of } p. \end{array}$

Cohen, Morriss & Evans 90; Gallavoti & Cohen 93

Fluctuation theorems

Take a glass out of equilibrium and take it into a

driven steady glassy state

with a perturbing force.

For which entropy production rate does a fluctuation theorem hold?

Since there is no meaning to T but there is to $T_{\rm eff}$ the proposal is to replace

$$\int_{-\tau/2}^{\tau/2} dt \; \frac{W(t)}{T} \quad \rightarrow \quad \int_{-\tau/2}^{\tau/2} dt \; \frac{W(t)}{T_{\text{eff}}(t)}$$

with $T_{\rm eff}(t)$ the effective temperature as measured from

the fluctuation-dissipation relation of the *unperturbed* relaxing system with its two values T and T^*

Zamponi, Bonetto, LFC & Kurchan 05

Is $T_{\rm eff}$ related to an entropy?

Configurational entropy

An exponentially large number of metastable states is reached dynamically



Order parameters (N dim.)

Curie-Weiss (ferro) Sketch of free-energy landscape

Threshold level is reached asymptotically

e.g. $\lim_{t_w\to\infty} \mathcal{E}(t) = \mathcal{E}_{\infty} > \mathcal{E}_{eq}$.

Well-understood in mean-field models with the

Thouless-Anderson-Palmer technique

Is $T_{\rm eff}$ related to an entropy?

Configurational entropy



NB $f_{max} \neq f_{\infty} \Rightarrow$ failure of 'maximum entropy principles'.

Edwards & Oakshott 89, Monasson 95, Nieuwenhuizen 98

Very sketchy view : many amorphous solid configurations ($\Sigma \Leftrightarrow T^*$) and vibrations around them ($f \Leftrightarrow T$).

Quantum quench

$T_{\rm eff}$ from FDT ? Longitudinal spin

A quantum quench $\Gamma_0 \to \Gamma$ of the isolated Ising chain

Here : to its critical point $\Gamma = 1$



Linear response and symmetrized correlation of σ^x

Foini, LFC & Gambassi 11

Summary

- $T_{\rm eff}$ definition from the analysis of fluctuation-dissipation relations.
- Discussion of thermodynamic meaning.

Shown for *mean-field models* – large N, large d or, in other words, within the mode-coupling approach to glassy systems.

- Numerical evidence Lennard-Jones silica, soft particles; vortex glasses granular matter; thin magnetic films, active matter, etc.
- Other evidence : extended Arrhenius law for activation (IIg & J-L Barrat), fluctuation theorems (Zamponi *et al*), ratchets (Gradenigo *et al*), etc.
- Experimental results are less clear

glycerol, laponite, spin-glasses, etc. (Jabbari-Bonn, Abou-Gallet, Ciliberto et al., Bartlett et al, Hérisson & Ocio, etc.).

Summary

classical context

- The energy density approaches the equilibrium one, typically as $\Delta E \simeq t^{-b}$.
- The correlation and linear response functions have highly non-trivial time-dependencies (aging effects, non-exponential relaxations)
- There is an extended time-regime in which correlation and linear response vary "macroscopically" but the effective temperature $T_{\rm eff} = T^*$ is constant.
- T^* can be related to the variation of a configurational entropy with respect to the energy-density (à la micro-canonic.)
- T* has intuitive properties : hotter for more disordered, colder for more ordered.

Cases in which this does not hold were exhibited by, *e.g.*, **Sollich et al** in models with unbounded energy or artificial (emerging?) dynamic rules.

Is $T_{\rm eff}$ related to an entropy ?

Granular matter

- Static granular matter : blocked states $mgd \gg k_BT$
- Hypotheses to describe weakly driven granular matter :
 - walk from blocked state to blocked state
 - blocked states are visited with equal probability working at

fixed V (and \mathcal{E}) : $P(\{\vec{r_i}\}_{\text{blocked}}) = \text{constant}.$

- From the entropy of blocked states

 $S(V, \mathcal{E}) = k_B \ln \# \text{ blocked states}(V, \mathcal{E})$

define the temperature $T_{Edw}^{-1} = \frac{\partial S(V,\mathcal{E})}{\partial \mathcal{E}}$ and the compactivity $X_{Edw}^{-1} = \frac{\partial S(V,\mathcal{E})}{\partial V}$

Edwards & Oakeshott 89