

# *Two recent works on molecular systems out of equilibrium*

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joint work with M. Dobson, T. Lelièvre, G. Stoltz (ENPC and INRIA),

A. Iacobucci and S. Olla (Dauphine).

CECAM workshop: *Free energy calculations: From theory to applications*

- Derivation of a **nonequilibrium Langevin dynamics** for a large **particle immersed in a background flow field**

Motivation: multiscale simulations of liquids, coupling atomistic (Molecular Dynamics) and continuum (Navier-Stokes) descriptions

- Energy transport properties of a one-dimensional chain of particles, subjected to **thermal and mechanical forcings**. Each forcing induces a nonequilibrium steady state.

In the system considered here, **non-trivial interplay** between thermal and mechanical forcings!

# Langevin Dynamics in a nonzero Background Flow Field

joint work with M. Dobson, T. Lelièvre and G. Stoltz,  
arXiv 1203.3773

Macroscopic evolution of a fluid: **Navier-Stokes** equation:

$$\rho (\partial_t u + u \cdot \nabla u) = f + \operatorname{div} \sigma,$$

$$\operatorname{div} u = 0,$$

$$\sigma = -p \operatorname{Id} + \tau$$

where  $u$  is the velocity field,  $\sigma$  is the stress field, and  $p$  is the pressure field associated to the incompressibility constraint.

To close the system, we need a **constitutive law**, e.g.  $\tau$  as a function of  $u$ :

- Newtonian fluids:

$$\sigma = -p \operatorname{Id} + \eta (\nabla u + \nabla u^T)$$

where  $\eta$  is the viscosity.

- Can we close the system on the basis of an atomistic model (thereby circumventing the difficulty to **postulate** a constitutive law at the macroscale)?

## Our (long-term!) aim

Solve

$$\begin{aligned}\rho (\partial_t u + u \cdot \nabla u) &= f + \operatorname{div} \sigma, \\ \operatorname{div} u &= 0,\end{aligned}$$

where, in each/some macro grid, the relation

$$\text{field } \nabla u \mapsto \text{field } \sigma(\nabla u, T)$$

is computed on the basis of an atomistic model.

Since  $\nabla u$  is a macroscopic quantity, we assume, at the atomistic scale, that

$\nabla u$  is constant (in time) and uniform (in space).

## Microscopic description of the system

- $N$  point particles, with positions  $q_i \in \mathcal{D}$ , momentum  $p_i$  and unit mass.

- Hamiltonian  $H(q, p) = \sum_{i=1}^N \frac{p_i^2}{2} + V(q_1, \dots, q_N)$

- **Canonical measure**: density  $\psi_G(q, p) = Z^{-1} e^{-\beta H(q, p)}$ , with  $\beta = \frac{1}{k_B T}$

- **Equilibrium properties** are given by

$$\langle A \rangle = \int_{\mathcal{D}^N \times \mathbb{R}^{dN}} A(q, p) \psi_G(q, p) dq dp$$

- Pressure observable:  $A(q, p) = \frac{1}{d|\mathcal{D}|} \sum_{i=1}^N (p_i^2 - q_i \cdot \nabla_i V(q))$

Such a setting classically allows to compute the pressure, as a function of  $\rho$  and  $T$ , **at equilibrium** (in particular,  $\langle p_i \rangle = 0$ ).

One possible way to compute  $\langle A \rangle$  is to use the Langevin dynamics:

- **Stochastic** perturbation of the Hamiltonian dynamics

$$dq_i = p_i dt$$

$$dp_i = -\nabla_i V(q) dt - \gamma p_i dt + \sigma dW_i$$

- **Fluctuation/dissipation** relation:  $\sigma^2 = \frac{2}{\beta} \gamma$  (for  $\sigma$  and  $\gamma$  scalar)
- Ergodic averages to compute average properties:

$$\lim_{T \rightarrow +\infty} \frac{1}{T} \int_0^T A(q(t), p(t)) dt = \int A(q, p) \psi_G(q, p) dq dp$$

How to modify this setting to compute the stress tensor  
at a given  $\nabla u$ , given by the macroscopic code?

## Some references

There has been many works along this line:

- Hadjiconstantinou 2005
- O'Connell and Thompson 1995
- Ren and E 2005
- Werder, Walther and Koumoutsakos 2005
- ...

SLLOD and g-SLLOD equations of motion are a way to (partially) address this question.

- Typical issue: appropriately control the temperature,
- in a way that is consistent with the imposed flow field,
  - such that there is no energy drift.



## Modified Langevin dynamics

A natural idea is to replace the standard Langevin equation

$$dq_i = p_i dt, \quad dp_i = -\nabla_i V(q) dt - \gamma p_i dt + \sqrt{2\gamma/\beta} dW_i$$

by

$$dq_i = p_i dt, \quad dp_i = -\nabla_i V(q) dt - \gamma(p_i - \nabla u q_i) dt + \sqrt{2\gamma/\beta} dW_i \quad (1)$$

It amounts to consider a friction defined from the **relative velocity** of the particle, equal to the difference between

- its velocity  $p_i$
- and the macroscopic velocity that we want to impose at point  $q_i$ , which is equal to  $\nabla u q_i$  (recall that  $u(x) = \nabla u x$  since  $\nabla u$  is constant).

The modified Langevin equation (1) can also be obtained by applying a Langevin thermostat to the g-SLLOD equations.

## Questions

$$dq_i = p_i dt, \quad dp_i = -\nabla_i V(q) dt - \gamma(p_i - \nabla u q_i) dt + \sqrt{2\gamma/\beta} dW_i \quad (2)$$

- in general, the invariant measure of this dynamics is not known. In particular, the density

$$Z^{-1} \exp \left[ -\beta \left( V(q) + \sum_{i=1}^N \frac{(p_i - \nabla u q_i)^2}{2} \right) \right]$$

is **NOT left invariant**.

- it may be the case that

$$\mathbb{E} [p_i | \text{position } q] = \frac{\int p \psi(q, p) dp}{\int \psi(q, p) dp} \neq \nabla u q.$$

In particular, if  $\nabla u$  is symmetric, then  $\mathbb{E} [p_i | \text{position } q] = 0$ .

As a consequence,

- the properties of the dynamics (2) need to be numerically explored
- interesting to further motivate the dynamics (2)

- Shear flow:  $\nabla u = \begin{bmatrix} 0 & s & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$  for various parameters  $s$ .
- $N = 1000$  particles interacting through a Lennard-Jones potential:

$$V(q) = \sum_{i=1}^N \sum_{j=i+1}^N \phi_{\text{LJ}}(|q_i - q_j|)$$

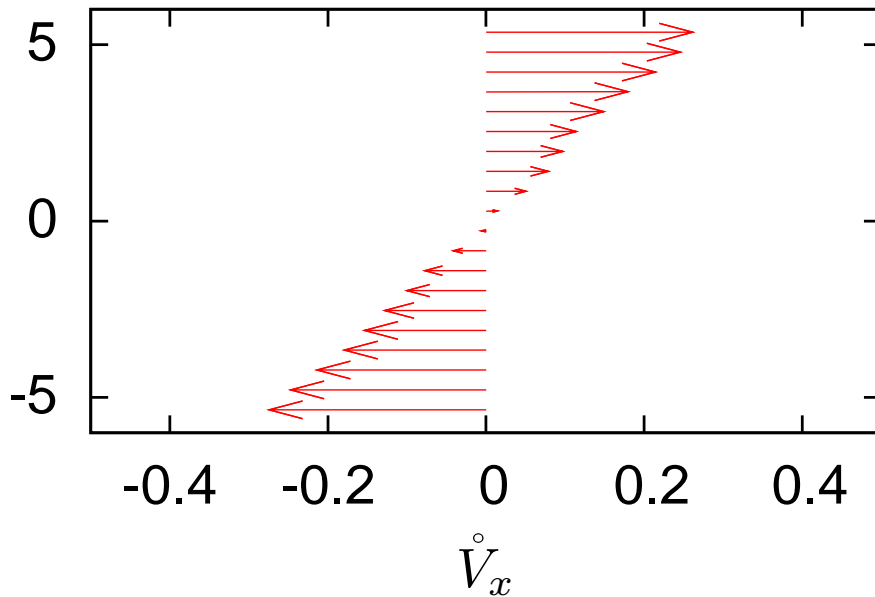
- Lees-Edwards boundary conditions
- Density and temperature chosen such that the particles are in a fluid regime.

Due to the choice of  $\nabla u$ , we expect the flow to be uniform in  $x$  and  $z$  directions. We thus define slices  $R_k$  in the  $y$  direction:

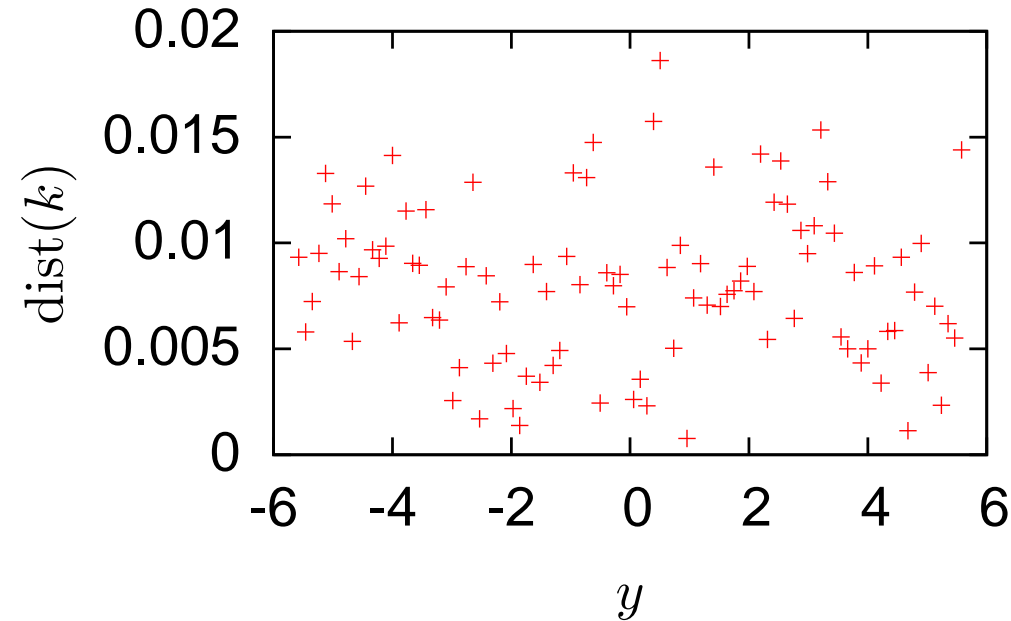
$$R_k = \mathcal{D} \cap \{k\Delta y \leq y \leq (k+1)\Delta y\}.$$

# Average velocity: in agreement with background flow

Mean flow



Distance to background flow



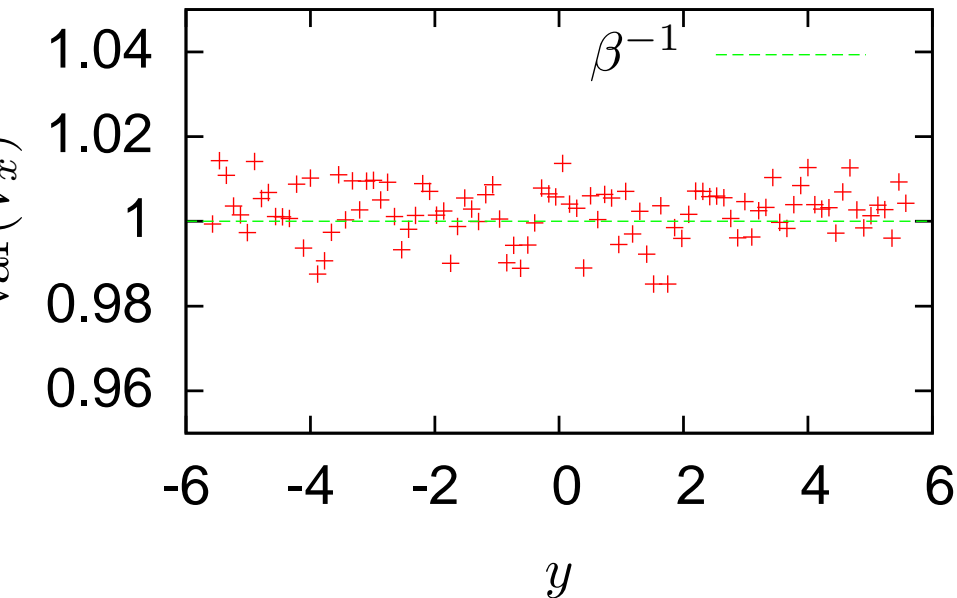
$$\dot{\mathbf{V}}(k) = \frac{\sum_n \sum_{i=1}^N p_i^n \mathbf{1}_{R_k}(q_i^n)}{\sum_n \sum_{i=1}^N \mathbf{1}_{R_k}(q_i^n)} = \text{avg velocity (over time and particles) in slice } R_k$$

$$\text{dist}(k) = \left\| \dot{\mathbf{V}}(k) - u_{\text{bkgrd}}(R_k) \right\| = \left[ \left( \dot{V}_x(k) - s y_{R_k} \right)^2 + \left( \dot{V}_y(k) \right)^2 + \left( \dot{V}_z(k) \right)^2 \right]^{1/2}$$

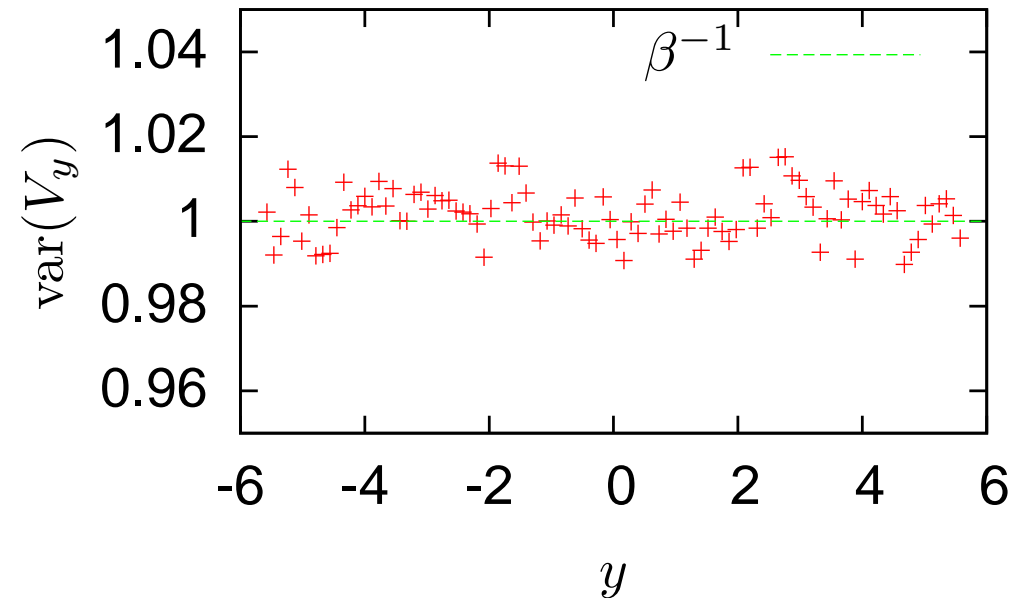
We indeed observe that  $\dot{\mathbf{V}}(k) \approx u_{\text{bkgrd}}(R_k)$ .

## Velocity variance: in agreement with imposed temperature

Variance in  $V_x$



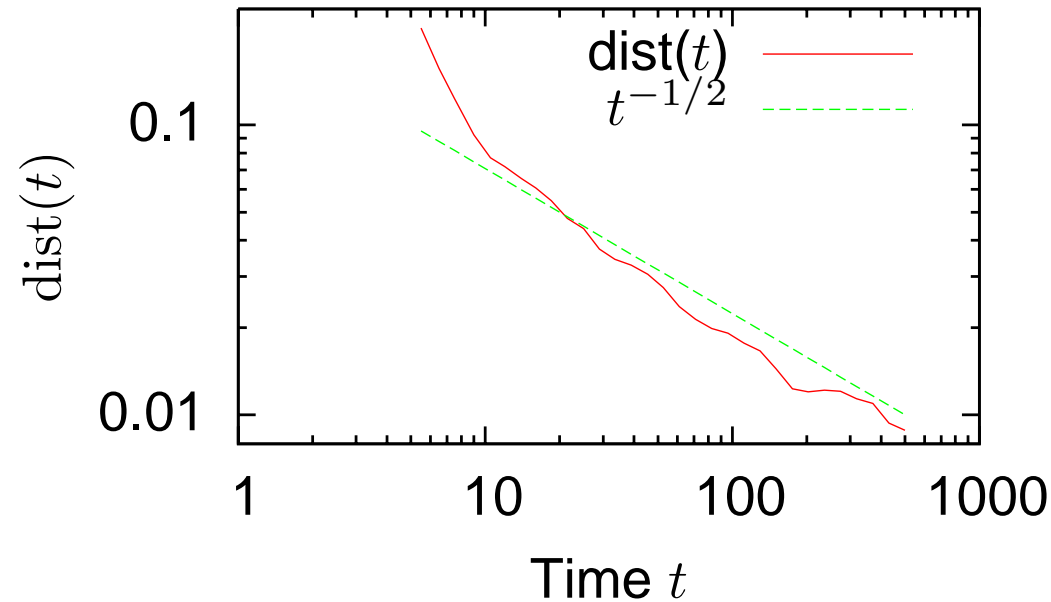
Variance in  $V_y$



Variance of particle velocity as a function of  $y$  (we average in  $x$ ,  $z$  and  $t$ ).  
Results for  $V_x$  and  $V_z$  are similar.

All three variances are well centered around  $\beta^{-1}$ .

## Convergence of mean flow to background

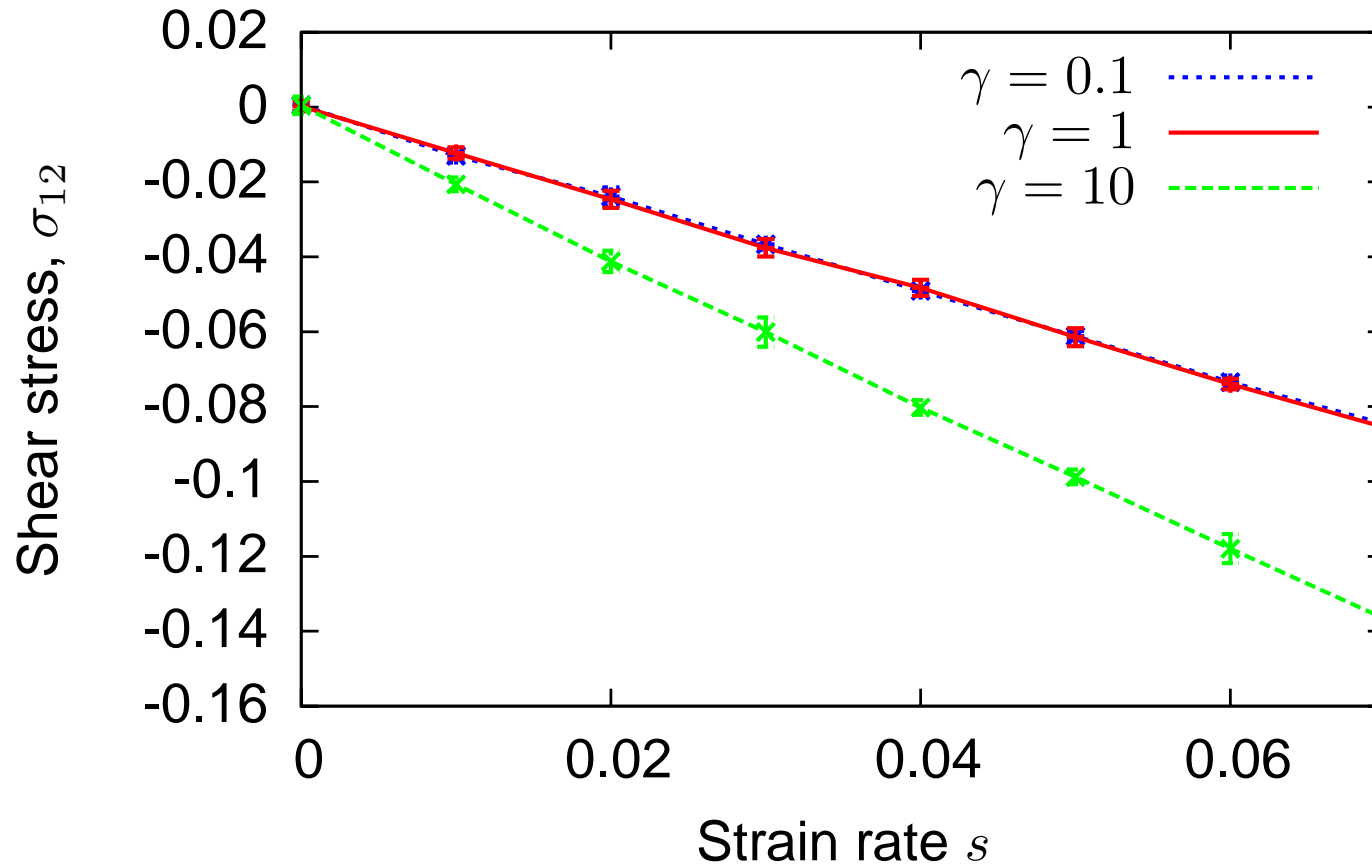


$$\text{dist}(t) = \left[ \frac{1}{K} \sum_{k=1}^K \left[ \left( \dot{V}_x(k, t) - s y_{R_k} \right)^2 + \left( \dot{V}_y(k, t) \right)^2 + \left( \dot{V}_z(k, t) \right)^2 \right] \right]^{1/2}$$

where  $\dot{V}(k, t)$  is the average velocity in slice  $R_k$  over the time window  $[0, t]$ .

We check that convergence rate is  $O(t^{-1/2})$ .

# Shear stress as a function of strain rate



$$\sigma^n = \frac{1}{|\mathcal{D}|} \sum_{i=1}^N \left( (p_i^n - \nabla u q_i^n) \otimes (p_i^n - \nabla u q_i^n) + \frac{1}{2} \sum_{j \neq i} (q_i^n - q_j^n) \otimes f^{(ij)} \right)$$

Shear viscosity  $\eta = -\sigma_{12}/s$  for  $\gamma = 0.1$  is **consistent** with values reported elsewhere (e.g. by [Rowley and Painter, 1997]).

## Midway summary

$$dq_i = p_i dt, \quad dp_i = -\nabla_i V(q) dt - \gamma(p_i - \nabla u q_i) dt + \sqrt{2\gamma/\beta} dW_i.$$

We have **numerically** checked that:

- this dynamics successfully simulates a system out of equilibrium
- the computed viscosity is consistent with previous computations, for Lennard-Jones fluids subjected to shear flow

Can we now further **motivate** this modified Langevin dynamics?



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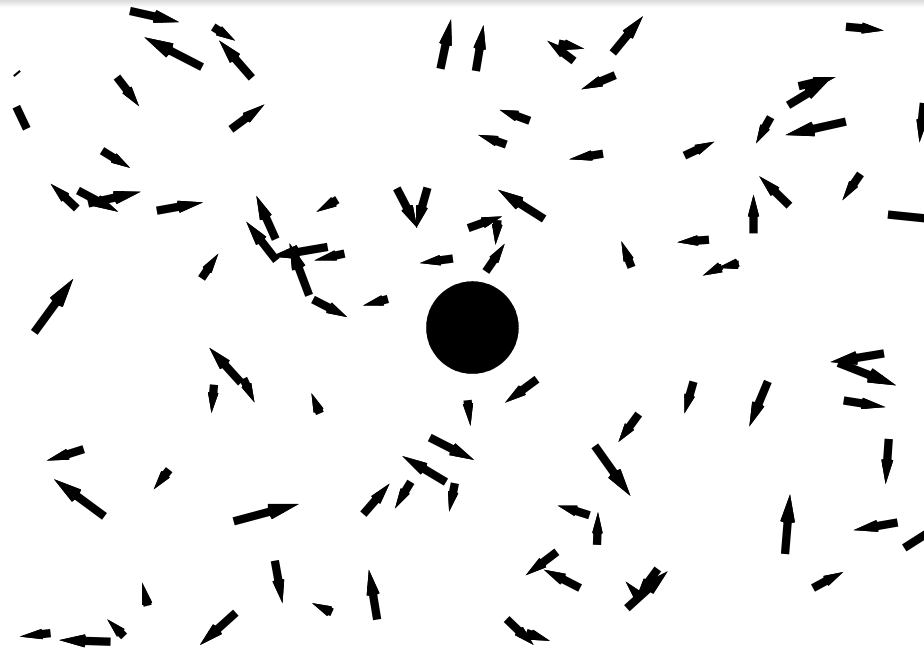
Idea: rather than seeing this as an adhoc modification of the Langevin equation, let's take a step back:

- where does the Langevin **dynamics** come from?

Review the work of Durr, Goldstein and Lebowitz [CMP 1981], on the derivation of the Langevin dynamics in an equilibrium setting.

- adapt this derivation when a background flow field is imposed

## Derivation of the Langevin dynamics - 1 (dynamics)



Consider a **single, distinguished particle** (of unit mass and radius  $R$ ) immersed in a heat bath of **light atoms** (of mass  $m \ll 1$  and zero radius).

- random initial condition, then deterministic evolution
- except for collisions, the particle and the heat bath atoms move ballistically
- elastic collisions between the particle and each heat bath atom (no interaction between the heat bath atoms)

## Derivation of the Langevin dynamics - 2 (initial condition)

There are infinitely many bath atoms, with i.i.d. initial conditions. The initial position  $x$  and velocity  $v$  of each bath atom is drawn according to the density

$$d\mu_m = m^{(d-1)/2} f(m^{1/2}v) dx dv, \quad x \in \mathbb{R}^d, \quad v \in \mathbb{R}^d$$

with  $f$  which is invariant by rotation:

- position is “uniformly” distributed in space
- velocity orientation is uniformly distributed
- typical example for the velocity magnitude:  $f(v) = Z^{-1} \exp(-\beta|v|^2/2)$ .

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The scaling ensures that, at the initial condition:

- the average kinetic energy per bath atom is constant when  $m \rightarrow 0$  (large velocity, small mass)
- the number of bath atoms in a given volume scales as  $1/\sqrt{m}$ .

The measure  $d\mu_m$  is invariant under the bath dynamics (in the absence of collisions).

## Derivation of the Langevin dynamics - 3 (convergence result)

- Each (random) initial condition of the heat bath atoms corresponds to one trajectory of the distinguished particle.
- Durr, Goldstein and Lebowitz [CMP 1981]:  
When  $m \rightarrow 0$ , the trajectory  $(q_m(t), p_m(t))$  of the distinguished particle converges to  $(q(t), p(t))$ , solution to the Langevin equation

$$dq = p dt, \quad dp = -\gamma_{\text{DGL}} p dt + \sigma_{\text{DGL}} dW$$

where  $\gamma_{\text{DGL}}$  and  $\sigma_{\text{DGL}}$  are given by analytical formulas (depending on the radius  $R$  of the particle, some properties of  $f, \dots$ ).

- Under some conditions on  $f$ , the Fluctuation-Dissipation Relation

$$\sigma_{\text{DGL}} = \sqrt{2\gamma_{\text{DGL}}\beta^{-1}}$$

is satisfied. In particular,  $f(v) = Z^{-1} \exp\left(-\frac{\beta}{2}|v|^2\right)$  OK.

## Generalization to a nonzero background flow

Given some  $\nabla u$ , we want to find

- a heat bath dynamics
- a measure  $d\mu_m$  for the initial condition  $(x, v)$  of each heat bath atom

so that

- the heat bath initial condition is consistent with the background flow field:

$$\mathbb{E}_{\mu_m}(v|x) = \nabla u x$$

- the measure  $d\mu_m(x, v)$  is invariant under the bath dynamics in the absence of collisions.

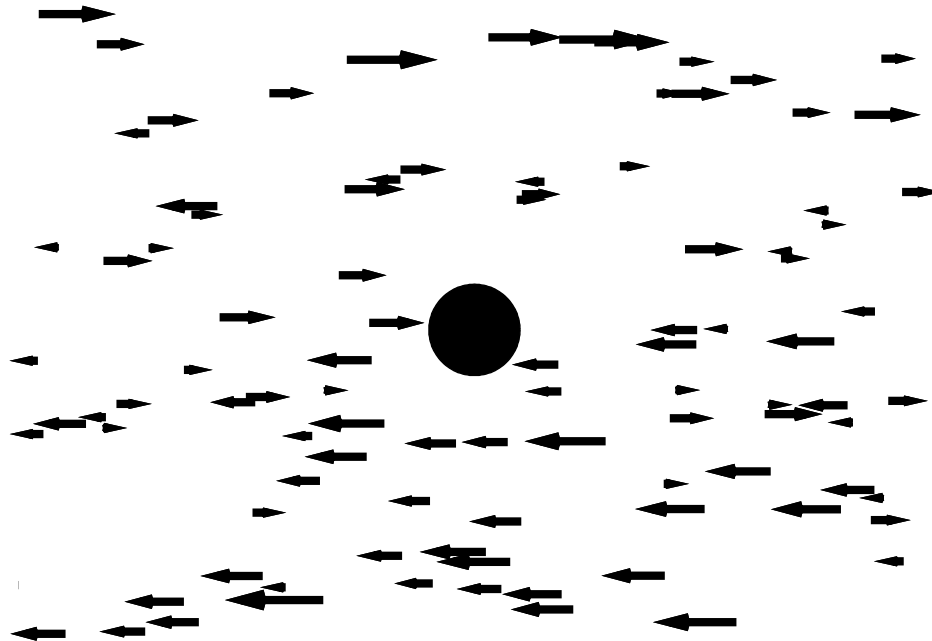
It is not completely trivial to find this . . .

Consider the specific case of shear flow:  $\nabla u = \begin{bmatrix} 0 & s & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ .

Simple idea: choose the heat bath atoms initial condition according to

$$d\mu_m(x, v) = Z^{-1} \exp\left(-\frac{\beta}{2}m(v_1 - sx_2)^2\right) \delta(v_2)\delta(v_3) dx dv,$$

and assume that the heat bath atoms follow ballistic motion.



Again, elastic collision between the large particle and each heat bath atom. Then, when  $m \rightarrow 0$ , the large particle dynamics converges to

$$dq = p dt, \quad dp = -\gamma(p - \nabla u q)dt + \sigma dW,$$

where  $\gamma$  and  $\sigma$  are both anisotropic. **Flaws:**

- the dynamics does not satisfy a standard fluctuation-dissipation relation
- in the case when the shear flow is zero ( $\nabla u = 0$ ), the above dynamics does not reduce to Langevin dynamics

$$dq = p dt, \quad dp = -\gamma_{\text{DGL}} p dt + \sigma_{\text{DGL}} dW$$

derived by Durr, Goldstein and Lebowitz [CMP 1981].

Rk: these flaws are not fixed if we consider the superposition of 3 heat baths, each with initial velocity according to the direction  $e_i$ .



**Satisfactory results** are obtained with

- initial condition of the heat bath atoms distributed according to

$$d\mu_m(x, v) = m^{(d-1)/2} f\left(m^{1/2}(v - \nabla u x)\right) dx dv, \quad x \in \mathbb{R}^d, v \in \mathbb{R}^d$$

with  $f(v)$  rotationally invariant. We then have  $\mathbb{E}_{\mu_m}(v|x) = \nabla u x$ .

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- the bath atoms follow the **non-Hamiltonian dynamics**

$$dx = v dt, \quad dv = \nabla u x dt$$

and do not interact with one another.

Under the assumption that  $\text{Tr } \nabla u = 0$  (incompressible background flow:  $\text{div } u = 0$ ), the distribution  $d\mu_m(x, v)$  is invariant under the dynamics.

In term of the relative velocity  $\bar{v} = v - \nabla u x$ , the above dynamics reads

$$dx = (\nabla u x + \bar{v})dt, \quad d\bar{v} = 0.$$

## Convergence result

- initial condition and dynamics of the heat bath atoms as above
- **ballistic motion** of the large particle in-between collisions
- no interaction between the heat bath atoms
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Then, in the limit  $m \rightarrow 0$ , the large particle dynamics converges to the nonequilibrium Langevin dynamics

$$dq = p dt, \quad dp = -\gamma(p - \nabla u q) dt + \sigma dW,$$

where  $\gamma$  and  $\sigma$  are analytically known and scalar.

Under some assumptions on  $f$ , this dynamics satisfies a **standard fluctuation-dissipation relation** with temperature equal to the bath's temperature. In particular,  $f(v) = Z^{-1} \exp(-\beta|v|^2/2)$  is OK.

When  $\nabla u = 0$ , we **recover** the limiting dynamics identified by Durr, Goldstein and Lebowitz [CMP 1981].

# Summary

- introducing a heat bath model consistent with a non-zero incompressible background flow, we have **shown** that the dynamics of the distinguished large particle converges to

$$dq = p dt, \quad dp = -\gamma(p - \nabla u q) dt + \sigma dW$$

- this helps justifying the introduction of this modified Langevin equation
- our derivation is limited to the case of a single large particle (the case of several large particles, even if  $\nabla u = 0$ , is known to be very challenging)
- we have next considered the generalization of the dynamics to many large particles:

$$dq_i = p_i dt, \quad dp_i = -\nabla_i V(q) dt - \gamma(p_i - \nabla u q_i) dt + \sigma dW_i$$

and checked that it yields interesting results.

M. Dobson, FL, T. Lelièvre and G. Stoltz, arXiv 1203.3773

# A system with negative thermal conductivity

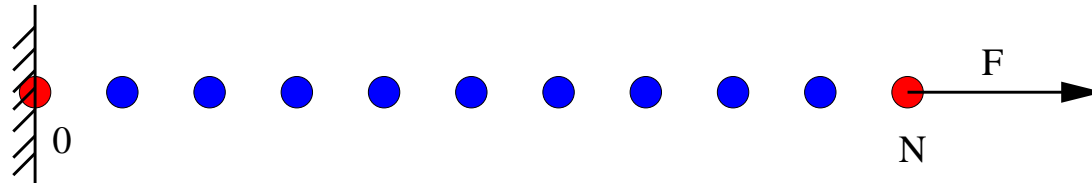
joint work with A. Iacobucci, S. Olla and G. Stoltz,  
Phys. Rev. E 84 (2011)

Study thermal transport under mechanical forcing:

- consider a simple one-dimensional system:

$$H(q, p) = \sum_{i=1}^N \frac{p_i^2}{2} + \sum_{i=1}^N v(q_i - q_{i-1}), \quad q_0 = 0.$$

- thermalize both ends at different temperatures
- put a non-gradient mechanical force at the right hand
- monitor the energy current



If  $F = 0$ , this is a very classical question (validation of Fourier law at the microscopic scale, ...). The consideration of both forcings is less classical!

Two non-equilibrium settings:

- impose **different temperatures** on the two ends:

$$\left\{ \begin{array}{l} dq_i = p_i dt, \quad dp_i = -\frac{\partial V}{\partial q_i}(q) dt, \quad i \neq 1, N, \\ dq_1 = p_1 dt, \quad dp_1 = -\frac{\partial V}{\partial q_1}(q) dt - \gamma p_1 dt + \sqrt{2\gamma T_L} dW_t^1, \\ dq_N = p_N dt, \quad dp_N = -\frac{\partial V}{\partial q_N}(q) dt - \gamma p_N dt + \sqrt{2\gamma T_R} dW_t^N, \quad T_R \neq T_L \end{array} \right.$$

- **non-gradient forces** (periodic potential  $V$ ,  $q \in \mathbb{T}$ )

$$dq = p dt, \quad dp = (-\nabla V(q) + \mathbf{F}) dt - \gamma p dt + \sqrt{2\gamma T} dW_t$$

- Nonequilibrium dynamics are characterized by
  - the existence of non-zero **currents** in the system
  - the **non-reversibility** of the dynamics with respect to the invariant measure (entropy production, ...)



Assume  $T_L = T_R + \Delta T$  with  $\Delta T \ll 1$ . Then it is possible to use a **perturbative approach**:

- Equilibrium dynamics ( $T_L = T_R$ ): invariant measure  $\psi_0 = \exp(-\beta H(q, p))$
- Nonequilibrium dynamics: look for an invariant measure of the form

$$\psi_{\Delta T} = f_{\Delta T} \psi_0, \quad f_{\Delta T} = 1 + \Delta T f_1 + (\Delta T)^2 f_2 + \dots$$

- Insert this expansion in the Fokker-Planck equation and use  $\Delta T \ll 1$  to obtain useful relations for  $f_1, f_2, \dots$

A similar perturbative approach is possible in the case  $F \ll 1$ .

## Thermal transport (in the linear response regime)

Assume that  $H(q, p) = \sum_{i=1}^N \frac{p_i^2}{2} + \sum_{i=1}^N v(q_i - q_{i-1})$ ,  $q_0 = 0$ .

Introduce the **local energy**

$$\varepsilon_i = \frac{p_i^2}{2} + \frac{1}{2} \left( v(q_{i+1} - q_i) + v(q_i - q_{i-1}) \right), \quad \frac{d\varepsilon_i}{dt} = j_{i-1,i} - j_{i,i+1},$$

where  $j_{i,i+1} = -v'(q_{i+1} - q_i) \frac{p_i + p_{i+1}}{2}$  is the **energy current**.

- Total energy current  $J = \sum_{i=1}^{N-1} j_{i,i+1}$
- **Linear response**: after some (non trivial) manipulations,

$$\text{thermal conductivity} := \lim_{\Delta T \rightarrow 0} \frac{\langle J \rangle_{\Delta T}}{\Delta T} = \frac{2\beta^2}{N-1} \int_0^{+\infty} \mathbb{E} \left( J(q_t, p_t) J(q_0, p_0) \right) dt$$

When the system is **far from equilibrium**, linear response does not hold anymore. There is no general theory.

## Two non-equilibrium ingredients

In the following, we consider a chain of rotors subjected to a **temperature gradient** and a **non-gradient mechanical force**:

- Hamiltonian:  $H(q, p) = \sum_{i=1}^N \left[ \frac{p_i^2}{2} + (1 - \cos(q_i - q_{i-1})) \right], \quad q_0 = 0.$

- Dynamics:

$$\left\{ \begin{array}{ll} dq_i = p_i dt, & dp_i = -\frac{\partial V}{\partial q_i}(q) dt, \quad i \neq 1, N, \\ dq_1 = p_1 dt, & dp_1 = -\frac{\partial V}{\partial q_1}(q) dt - \gamma p_1 dt + \sqrt{2\gamma T_L} dW_t^1, \\ dq_N = p_N dt, & dp_N = \left( F - \frac{\partial V}{\partial q_N}(q) \right) dt - \gamma p_N dt + \sqrt{2\gamma T_R} dW_t^N \end{array} \right.$$

## Non-equilibrium mechanisms

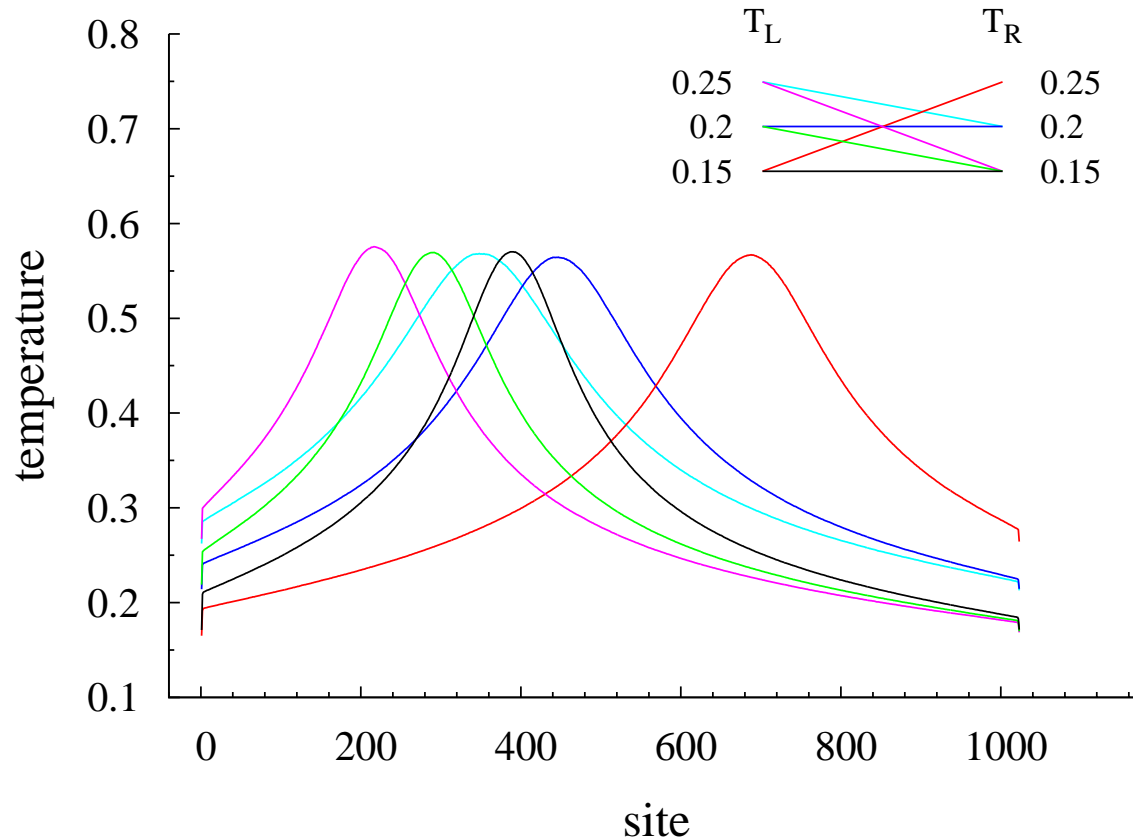
- when  $T_L = T_R$ , the presence of a mechanical force,  $F \neq 0$ , induces an energy current towards the left
- when  $F = 0$ , the presence of a temperature gradient induces an energy current (directed towards the left if  $T_L < T_R$ ).

When  $F = 0$ :

- well studied system: Giardina et al 2000, Gendelman and Savin 2000 and 2005, Yang and Hu 2005.
- simple system with finite thermal conductivity
- the conductivity depends on  $T$ , and dramatically decreases when  $T \geq 0.5$ .

We are going to see that **the two mechanisms (thermal and mechanical) are not additive**, and that **one may reduce the effect of the other!**

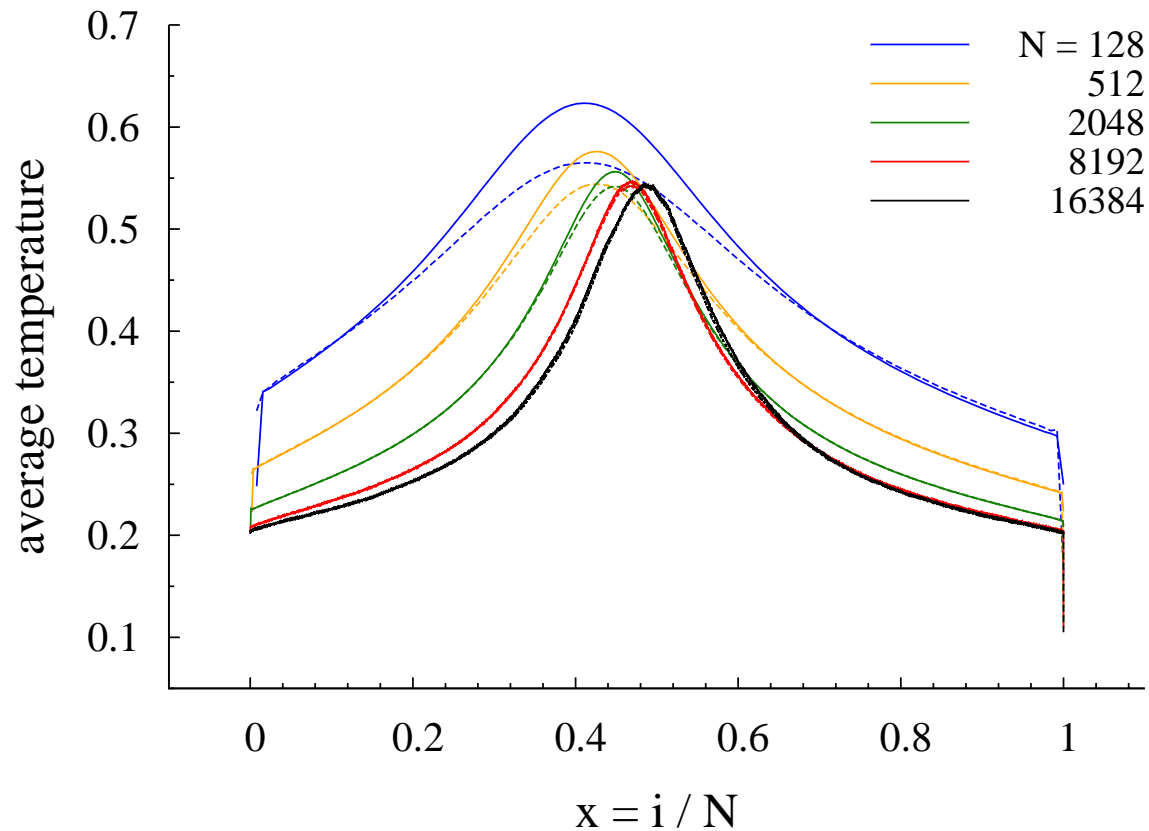
# Kinetic temperature profiles (large $F = 1.6$ )



Kinetic temperature := variance of momentum

The internal energy is larger in the middle of the system (**nonlocal response!**)

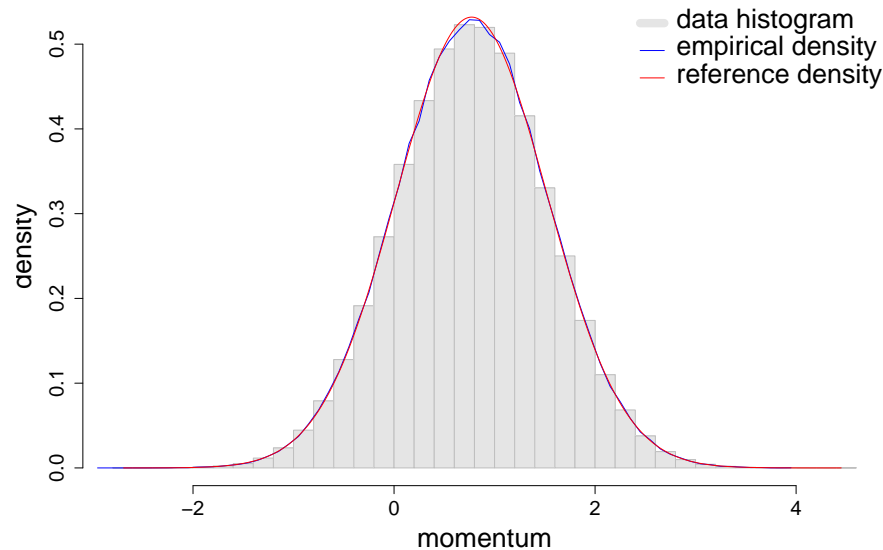
# Local equilibrium (large $F = 1.6$ , temperatures $T_L = T_R = 0.2$ ) - 1



Kinetic temperature (solid lines) and potential temperature (dashed lines) **well agree** one to each other in the thermodynamic limit.

Largest disagreement in the middle of the system.

## Local equilibrium (large $F = 1.6$ , temperatures $T_L = T_R = 0.2$ ) - 2



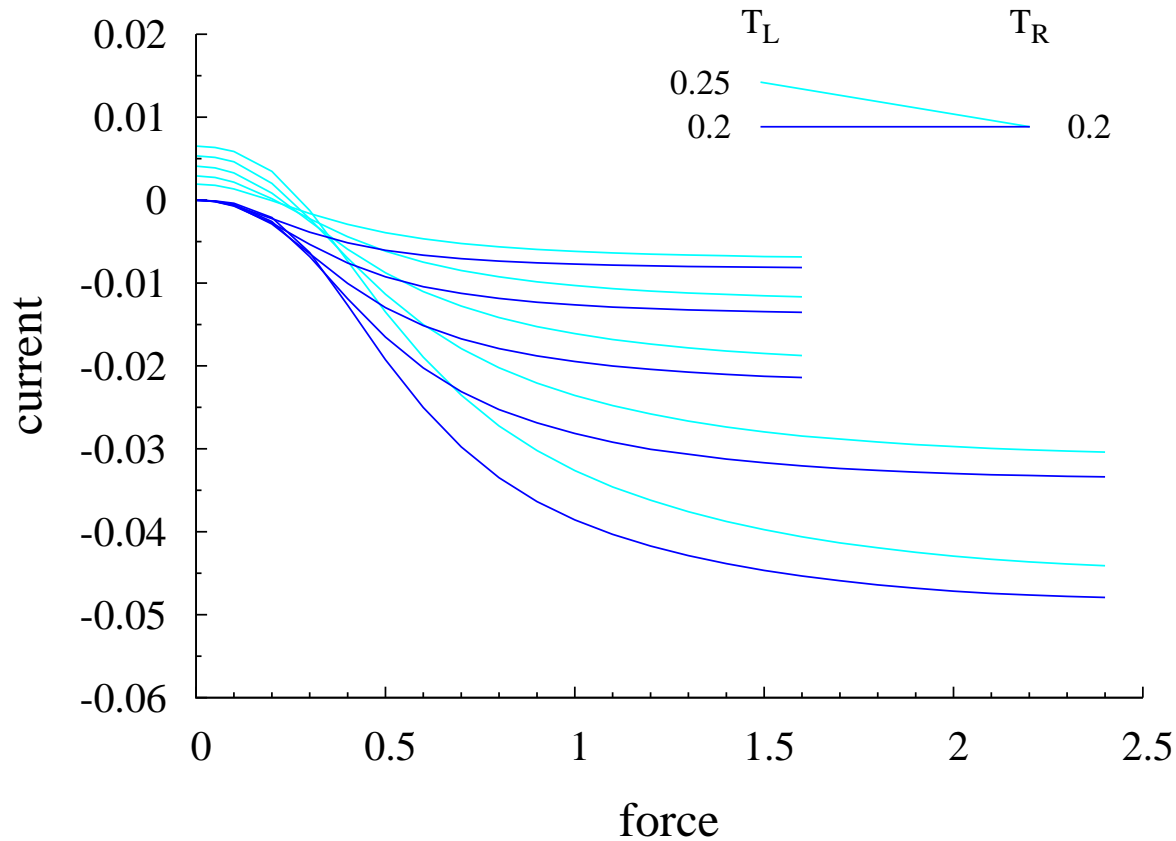
For a chain of length  $N = 1024$ , comparison of the empirical distribution of momentum at the middle site  $i_c$  with the local Gibbs equilibrium at the identified kinetic temperature.

Excellent agreement: **local equilibrium holds!**

Similar results for the distribution of  $r_{i_c} = q_{i_c} - q_{i_c-1}$  of the middle site

In addition,  $p_{i_c}$  and  $r_{i_c}$  appear to be **independent** (joint law = product of distributions).

## Energy currents for fixed right temperature $T_R$



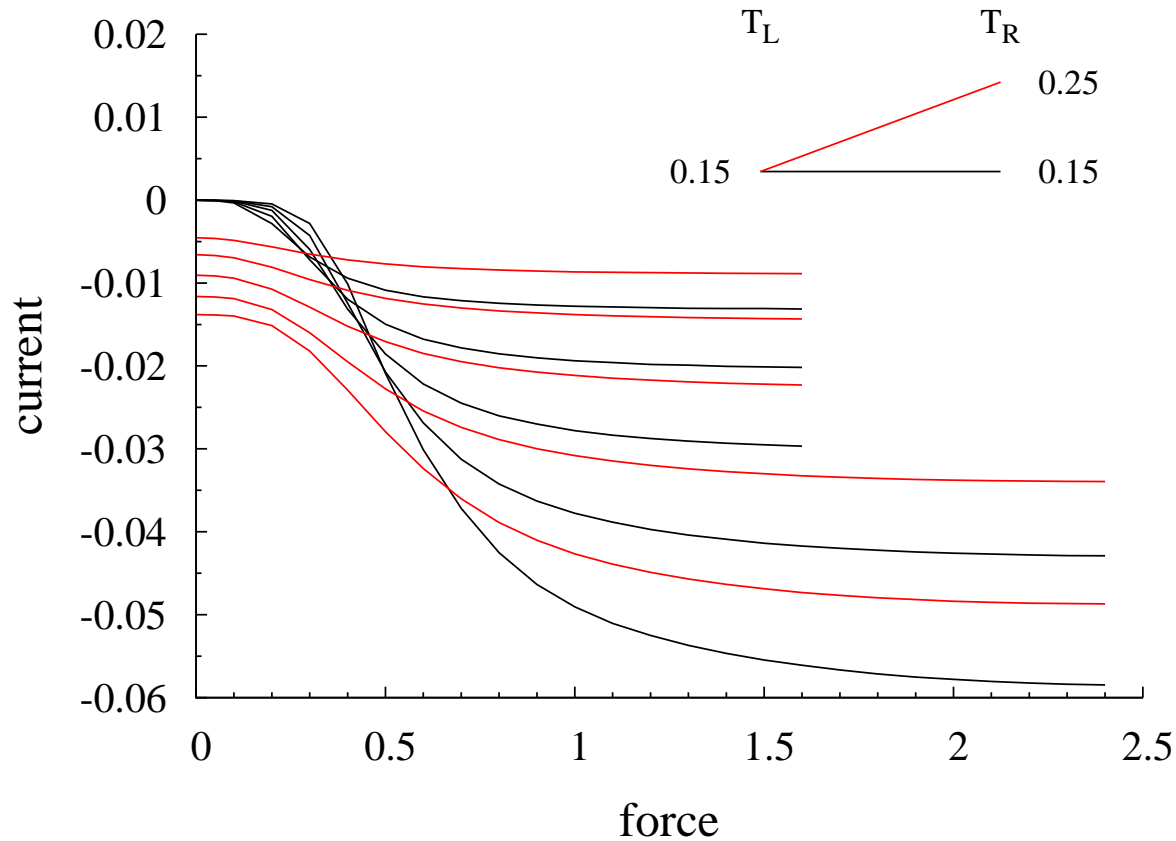
From top to bottom: decreasing system sizes  $N = 2048, 1024, 512, 256, 128$

When  $T_L = T_R$ , the force  $F$  induces a current towards the left.

If  $T_L > T_R$ , the opposite thermal gradient reduces this current, **as expected**.



## Energy currents for fixed left temperature $T_L$

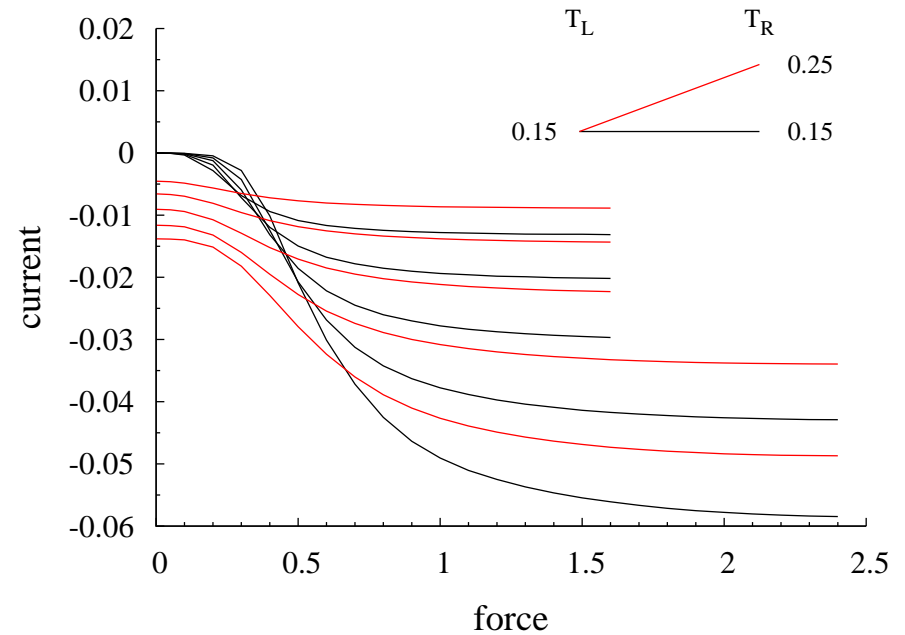
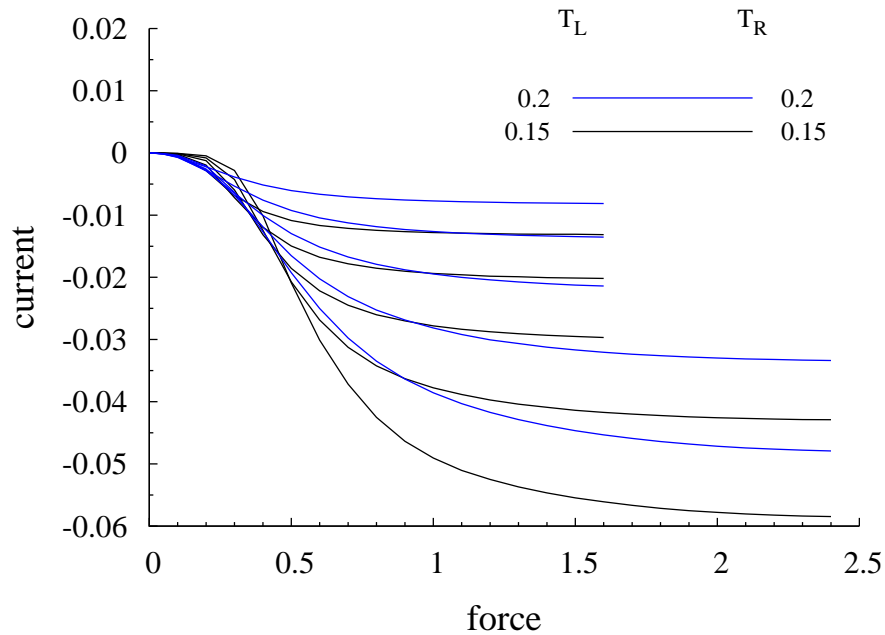


From top to bottom: decreasing system sizes  $N = 2048, 1024, 512, 256, 128$ .

When  $T_L = T_R$ , the force  $F$  induces a current towards the left.

If  $T_L < T_R$ , the thermal gradient **reduces** this current, although it is oriented in the same direction: **COUNTER-INTUITIVE!**

## A possible explanation



When  $F$  is large, the **thermal conductivity is a decreasing function of the temperature** (left figure: larger temperature, smaller current).

Right figure: if  $T_R$  is raised, the thermal conductivity at the right-end is decreased, and the system is less sensitive to  $F$ . The increase in thermal current may be dominated by the decrease in mechanical current.

## Conclusions

- We have considered a system far from equilibrium.
- This system shows **nonlocal effects!**
- Although the system is (globally) far from equilibrium, **local equilibrium holds** for long enough chains.
- Non-trivial interplay between the currents created by the temperature gradient and the mechanical forcing. **These currents may not add up!** This leads to counter-intuitive results.

A. Iacobucci, FL, S. Olla and G. Stoltz, Phys. Rev. E 84 (2011)