

# Energy (super)diffusion for systems with two conserved quantities

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*Work in collaboration with C. Bernardin and H. Spohn*

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# Motivation

- Thermal transport in one-dimensional chains is generically **anomalous**<sup>1,2</sup>
- **Necessary/sufficient conditions to have normal transport?**
  - anharmonicity of the potential
  - random masses
  - pinning potentials
  - destroy momentum conservation (velocity flips)
- **Main difficulty:** ergodic properties of **deterministic** systems
- Here: **simplified Hamiltonian** system with added **exchange noise**

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<sup>1</sup>S. Lepri, R. Livi, and A. Politi, *Phys. Rep.* **377**, 1–80 (2003)

<sup>2</sup>A. Dhar, *Adv. Physics* **57**, 457–537 (2008)

# Outline of the talk

- **Definition of the microscopic model**
- **Hydrodynamic limit**
- **Space-time correlations of the invariants**
  - Systems with one invariant
  - General framework for systems with 2 invariants
  - Numerical illustration
- **(Super)diffusive properties**

C. Bernardin and G. Stoltz, Anomalous diffusion for a class of systems with two conserved quantities, *Nonlinearity* **25** (2012) 1099-1133

H. Spohn and G. Stoltz, Nonlinear fluctuating hydrodynamics in one dimension: the case of two conserved fields, *arXiv preprint 1410.7896* (2014)

# **Definition of the microscopic model**

## Deterministic part of the evolution

- Unknowns: “heights”  $\eta_i$  (infinite volume or finite volume + BC)
- Local energy  $V(\eta_i)$  [assumptions on  $V$ ]
- Deterministic part of the evolution ( $\simeq$  Hamiltonian system with equal potential and kinetic energies)

$$\frac{d}{dt}\eta_i = V'(\eta_{i+1}) - V'(\eta_{i-1})$$

with generator  $\mathcal{A} = \sum_i (V'(\eta_{i+1}) - V'(\eta_{i-1}))\partial_{\eta_i}$

- Invariants:  $\sum_i \eta_i$  and  $\sum_i V(\eta_i)$
- Invariance of grand-canonical measures:  $\beta > 0, \tau \in \mathbb{R}$

$$\mu_{\tau,\beta}(d\eta) = \prod_i Z_{\tau,\beta}^{-1} e^{-\beta(V(\eta_i) + \tau\eta_i)} d\eta_i$$

# Stochastic perturbation

- Add some stochastic noise **preserving the invariants**  
→ exchange noise between  $\eta_i$  and  $\eta_{i+1}$  at exponential times  $\mathcal{E}(1/\gamma)$
- Interest: **improves ergodic properties**
- Total generator  $\mathcal{L} = \mathcal{A} + \gamma \mathcal{S}$  with

$$\mathcal{S}f(\boldsymbol{\eta}) = \sum_i \left( f(\boldsymbol{\eta}^{i,i+1}) - f(\boldsymbol{\eta}) \right), \quad \boldsymbol{\eta}^{i,i+1} = (\dots, \eta_{i-1}, \eta_{i+1}, \eta_i, \eta_{i+2}, \dots)$$

- Well-posedness of dynamics in infinite volume for initial conditions in

$$\Omega = \bigcap_{\alpha > 0} \left\{ (\eta_i)_{i \in \mathbb{Z}} \left| \sum_{i \in \mathbb{Z}} \eta_i^2 e^{-\alpha|i|} \right. \right\}$$

- Existence/uniqueness of the invariant measure for finite systems + Langevin thermostats (possibly  $T_0 \neq T_N$ )

# Currents associated with local invariants

- For the deterministic part (discrete gradient  $\nabla u_x = u_{x+1} - u_x$ )

$$\frac{d}{dt} \begin{pmatrix} \eta_i \\ V(\eta_i) \end{pmatrix} = -\nabla J^{i-1,i}, \quad J^{i,i+1} = \begin{pmatrix} j_h^{i,i+1} \\ j_e^{i,i+1} \end{pmatrix} = - \begin{pmatrix} V'(\eta_i) + V'(\eta_{i+1}) \\ V'(\eta_i)V'(\eta_{i+1}) \end{pmatrix}$$

- When the exchange noise is present ( $\gamma > 0$ )

$$V(\eta_i(t)) - V(\eta_i(0)) = -\nabla \left[ \int_0^t j_{e,\gamma}^{i-1,i}(s) ds + M_{e,\gamma}^{i-1}(t) \right],$$
$$\eta_i(t) - \eta_i(0) = -\nabla \left[ \int_0^t j_{h,\gamma}^{i-1,i}(s) ds + M_{h,\gamma}^{i-1}(t) \right],$$

with local martingales  $M_{e,\gamma}^i(t)$ ,  $M_{h,\gamma}^i(t)$  and

$$j_{e,\gamma}^{i,i+1} = j_e^{i,i+1} - \gamma \nabla [V(\eta_i)], \quad j_{h,\gamma}^{i,i+1} = j_h^{i,i+1} - \gamma \nabla [\eta_i]$$

# Hydrodynamic limit

# Expected limiting PDE

- Average evolution under **hyperbolic space-time scaling** (periodic BC)  
→ Only the **deterministic** part of the dynamics matters
- Average currents  $\langle V'(\eta_i) \rangle_{\tau,\beta} = -\tau$  and  $\langle V'(\eta_i) V'(\eta_{i+1}) \rangle_{\tau,\beta} = \tau^2$
- Thermodynamic description:  $\tau, \beta$  are in bijection with  $h, e$

$$h_{\tau,\beta} = \langle \eta_i \rangle_{\tau,\beta}, \quad e_{\tau,\beta} = \langle V(\eta_i) \rangle_{\tau,\beta}$$

- Local Gibbs equilibrium associated with energy/height profiles  $e(x), h(x)$

$$d\mu_{e,h}^N(\boldsymbol{\eta}) = \prod_{i \in \mathbb{T}_N} \frac{\exp(-\beta(i/N)[V(\eta_i) + \tau(i/N)\eta_i])}{Z(\beta(i/N), \tau(i/N))} d\eta_i,$$

where  $(\beta(x), \tau(x))$  are actually functions of  $(e(x), h(x))$

## Expected hydrodynamic limit

$$\partial_t \begin{pmatrix} h(x,t) \\ e(x,t) \end{pmatrix} + \partial_x \begin{pmatrix} 2\tau(h(x,t), e(x,t)) \\ -\tau(h(x,t), e(x,t))^2 \end{pmatrix} = 0$$

# Precise statement of the results (1)

## Assumptions on the potential

$V$  is a smooth, non-negative function such that

$$\forall \lambda \in \mathbb{R}, \beta > 0, \quad Z(\beta, \lambda) = \int_{-\infty}^{\infty} \exp(-\beta V(r) - \lambda r) dr < +\infty$$

$$0 < V''(r) \leq C,$$

$$\limsup_{|r| \rightarrow +\infty} \frac{rV'(r)}{V(r)} \in (0, +\infty), \quad \limsup_{|r| \rightarrow +\infty} \frac{[V'(r)]^2}{V(r)} < +\infty.$$

- Empirical energy-volume measure: smooth functions  $G, H : \mathbb{T} \rightarrow \mathbb{R}$

$$\begin{pmatrix} \mathcal{E}_N(t, G) \\ \mathcal{H}_N(t, H) \end{pmatrix} = \begin{pmatrix} \frac{1}{N} \sum_{i \in \mathbb{T}_N} G\left(\frac{i}{N}\right) V(\eta_i(t)) \\ \frac{1}{N} \sum_{i \in \mathbb{T}_N} H\left(\frac{i}{N}\right) \eta_i(t) \end{pmatrix}$$

## Precise statement of the results (2)

- **Hyperbolic scaling:** times  $Nt$  with spatial variables  $i = Nx$

### Hydrodynamic limit

Fix some  $\gamma > 0$ . Assume that the system is initially distributed according to a local Gibbs state with smooth profiles  $e_0, h_0$ . Consider  $t > 0$  such that the solution  $(e(t), h(t))$  remains smooth. Then,

$$\left( \mathcal{E}_N(tN, G), \mathcal{H}_N(tN, H) \right) \longrightarrow \left( \int_{\mathbb{T}} G(x)e(t, x) dx, \int_{\mathbb{T}} H(x)h(t, x) dx \right)$$

in probability as  $N \rightarrow +\infty$

- Proof via Yau's relative entropy method<sup>3,4</sup>
- Key point: **ergodicity** of the dynamics in infinite volume

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<sup>3</sup>H.-T. Yau, *Lett. Math. Phys.* **22**(1) (1991), 63–80

<sup>4</sup>S. Olla, S. R. S. Varadhan, and H.-T. Yau, *Commun. Math. Phys.* (1993)

# Ergodicity of the dynamics in infinite volume

- Relative entropy for  $\mu, \nu \in \mathcal{P}(\Omega)$ : finite subsets  $\Lambda \subset \mathbb{Z}$ ,

$$\overline{H}(\nu|\mu) = \lim_{|\Lambda| \rightarrow \infty} \frac{H(\nu|_{\Lambda} \mid \mu|_{\Lambda})}{|\Lambda|}, \quad H(\tilde{\nu}|\tilde{\mu}) = \sup_{\phi} \left\{ \int \phi \, d\tilde{\nu} - \log \left( \int e^{\phi} \, d\tilde{\mu} \right) \right\}$$

## Definition of the ergodicity

Any translation-invariant  $\nu \in \mathcal{P}(\Omega)$ , which is invariant by the dynamics and has a finite entropy density with respect to  $\mu_{1,0}$ , is a convex combination of the grand-canonical measures  $\mu_{\beta,\tau}$  ( $\beta > 0, \tau \in \mathbb{R}$ ):

$$\nu(f) = \int \mu_{\beta,\tau}(f) \, d\mathbb{P}(\beta, \tau)$$

- The dynamics generated by  $\mathcal{L}$  is ergodic:
  - invariance of  $\nu$  by  $\mathcal{A}$  and  $\mathcal{S}$  separately
  - invariance by  $\mathcal{S}$  implies exchangeability
  - exchangeability + invariance by  $\mathcal{A}$  implies ergodicity

# **Space-time correlations of the invariants**

# Fluctuations around a reference profile

- Hydrodynamic limit  $\simeq$  law of large numbers  $\rightarrow$  what about **fluctuations**?
- **Linearization** around reference uniform profile

$$h(x, t) = h_0 + \tilde{h}(x, t), \quad e(x, t) = e_0 + \tilde{e}(x, t)$$

- Linearized evolution

$$\partial_t \begin{pmatrix} \tilde{h}(x, t) \\ \tilde{e}(x, t) \end{pmatrix} + A(h_0, e_0) \partial_x \begin{pmatrix} \tilde{h}(x, t) \\ \tilde{e}(x, t) \end{pmatrix} = 0,$$

where

$$A = 2 \begin{pmatrix} \partial_h \tau & \partial_e \tau \\ -\tau \partial_h \tau & -\tau \partial_e \tau \end{pmatrix}$$

Space-time correlators for  $g_1(\eta) = \eta$  and  $g_2(\eta) = V(\eta)$

$$S_{\alpha\alpha'}(i, t) = \langle g_\alpha(\eta_{i,t}) g_{\alpha'}(\eta_{0,0}) \rangle_{\tau,\beta} - \langle g_\alpha(\eta_{i,t}) \rangle_{\tau,\beta} \langle g_{\alpha'}(\eta_{0,0}) \rangle_{\tau,\beta}$$

# Normal mode transformation

- Simultaneous reduction using a transformation matrix  $R$

$$R A R^{-1} = \text{diag}(c, 0), \quad R S(0, 0) R^T = \text{Id}_{2 \times 2}$$

- $A$  has the eigenvalues 0 and  $c = 2(\partial_h - \tau \partial_e)\tau < 0$
- **Normal mode** space-time correlation = evolution of  $Rg$

$$S^\sharp(i, t) = R S(i, t) R^T$$

- The linearized evolution transforms into

$$\partial_t \begin{pmatrix} u_1(x, t) \\ u_2(x, t) \end{pmatrix} + \begin{pmatrix} c & 0 \\ 0 & 0 \end{pmatrix} \partial_x \begin{pmatrix} u_1(x, t) \\ u_2(x, t) \end{pmatrix} = 0$$

- Fluctuations introduced by a suitable fluctuation/dissipation process

# Introducing fluctuations in a heuristic way

- General idea<sup>5</sup>
  - nonlinearities of currents kept to quadratic order
  - linear dissipative term included
  - other d.o.f. subsumed as fluctuating currents (space-time white noise)

## Coupled stochastic Burgers equations

$$\partial_t u_\alpha + \partial_x \left( c_\alpha u_\alpha + \langle \vec{u}, G^\alpha \vec{u} \rangle - \partial_x (D \vec{u})_\alpha + (\sqrt{2D} \vec{\xi})_\alpha \right) = 0, \quad \alpha = 1, 2,$$

with  $G^\alpha \in \mathbb{R}^{2 \times 2}$  symmetric,  $D \in \mathbb{R}^{2 \times 2}$  symmetric positive, and  $\vec{\xi}$  vector of two independent mean zero Gaussian white noises

- Space-time scalings strongly depend on the coupling matrices  $G^1, G^2$ , which are the Hessians of the current
- Derivation heuristic: rely on numerical simulations for validation

<sup>5</sup>H. Spohn, *J. Stat. Phys.* **154**, 1191–1227 (2014)

# Space-time scaling of correlation for one-component

- Simplified case: only **one conserved quantity**

$$\partial_t u_1 + \partial_x \left( c u_1 + G_{11}^1 u_1^2 - D \partial_x u_1 + \sqrt{2D} \xi_1 \right) = 0$$

- Invariant measure: spatial white noise with mean zero and unit variance<sup>6</sup>
- Quantity of interest: covariance  $\langle u_1(x, t) u_1(0, 0) \rangle$

Large  $x, t$ : KPZ scaling with parameter  $\lambda_s = 2\sqrt{2}|G_{11}^1|$

$$\langle u_1(x, t) u_1(0, 0) \rangle \simeq (\lambda_B t)^{-2/3} f_{\text{KPZ}} \left( (\lambda_s t)^{-2/3} (x - ct) \right)$$

- $f_{\text{KPZ}}$  roughly Gaussian but with faster decaying tails<sup>7</sup> as  $\exp(-0.295|x|^3)$

<sup>6</sup>T. Funaki and J. Quastel, arXiv:1407.7310 (2014)

<sup>7</sup>M. Prähofer and H. Spohn, *J. Stat. Phys.* **115**, 255–279 (2004)

# Derivation of the scaling function (1)

- Introduce  $f(x, t) = \langle u_1(x, t)u_1(0, 0) \rangle$

## Mode-coupling approximation (Gaussian factorization)

$$\partial_t f(x, t) = (-c\partial_x + D\partial_x^2) f_1(x, t) + \int_0^t \int_{\mathbb{R}} f(x - y, t - s) \partial_y^2 M_{11}(y, s) dy ds$$

with  $M_{11}(x, t) = 2(G_{11}^1)^2 f(x, t)^2$

- Ansatz  $f(x, t) = \frac{1}{(\lambda_s t)^{2/3}} \mathcal{F} \left( \frac{x - ct}{(\lambda_s t)^{2/3}} \right)$
- Remove center of mass by considering  $f(t, x - ct)$
- Fourier transform in space with convention  $\hat{g}(k) = \int_{\mathbb{R}} g(x) e^{-2i\pi kx} dx$

$$\partial_t \hat{f}(k, t) = -D_1(2\pi k)^2 \hat{f}(k, t)$$

$$- 2(2\pi k)^2 (G_{11}^1)^2 \int_0^t \hat{f}(k, t - s) \left[ \int_{\mathbb{R}} \hat{f}(k - q, s) \hat{f}(q, s) dq \right] ds$$

## Derivation of the scaling function (2)

- Ansatz  $\hat{f}(k, t) = F((\lambda_s t)^{2/3} k)$
- Introduce  $w = (\lambda_s t)^{2/3} k$ , so that

$$\frac{2}{3}F'(w) = -\pi^2 w \int_0^1 F((1-\theta)^{2/3} w) \left[ \int_{\mathbb{R}} F(\theta^{2/3}(w-v)) F(\theta^{2/3}v) dv \right] d\theta$$

- The solution of this fixed point equation is close<sup>8</sup> to  $f_{\text{KPZ}}$
- Precise statement:  $\lim_{k \rightarrow 0} \exp \left( 2i\pi c \frac{w^{3/2}}{\lambda_s k^{1/2}} \right) \hat{f} \left( k, \frac{1}{\lambda_s} \left[ \frac{w}{k} \right]^{3/2} \right) = F(w)$

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<sup>8</sup>Ch. B. Mendl and H. Spohn, *Phys. Rev. Lett.* **111**, 230601 (2013)

# Space-time scalings of correlation for two components (1)

- Quantity of interest: covariance  $\langle u_\alpha(x, t)u_{\alpha'}(0, 0) \rangle$
- **Diagonal approximation**  $\langle u_\alpha(x, t)u_{\alpha'}(0, 0) \rangle \simeq \delta_{\alpha\alpha'} f_\alpha(x, t)$

## Memory equation

$$\begin{aligned}\partial_t f_\alpha(x, t) = & (-c_\alpha \partial_x + D_\alpha \partial_x^2) f_\alpha(x, t) \\ & + \int_0^t \int_{\mathbb{R}} f_\alpha(x - y, t - s) \partial_y^2 M_{\alpha\alpha}(y, s) dy ds, \quad \alpha = 1, 2\end{aligned}$$

with  $D_{\alpha\alpha} = D_\alpha$  and memory kernel

$$M_{\alpha\alpha}(x, t) = 2 \sum_{\alpha', \alpha''=1,2} (G_{\alpha'\alpha''}^\alpha)^2 f_{\alpha'}(x, t) f_{\alpha''}(x, t)$$

- If  $\alpha' \neq \alpha''$ , the product  $f_{\alpha'}(x, t)f_{\alpha''}(x, t)$  can be neglected

$$M_{\alpha\alpha}(x, t) = 2 \sum_{\alpha'=1,2} (G_{\alpha'\alpha'}^\alpha)^2 f_{\alpha'}(x, t)^2$$

# Space-time scalings of correlation for two components (2)

- **Obtaining the asymptotic behavior**

- educated scaling ansatz for  $f_\alpha, f_{\alpha'}$  (appropriate exponents...)
- Fourier transform in space of mode-coupling equations

- **Types of scaling functions**

- Gaussian peak with width proportional to  $\sqrt{t}$  (normal diffusion)
- (modified) KPZ scaling function
- maximally asymmetric  $\alpha$ -Lévy ( $b = 1$ )

$$f_{\text{Lévy}, \alpha, b}(x) = \frac{1}{2\pi} \int_{\mathbb{R}} \exp \left( -|k|^\alpha \left[ 1 - i b \tan \left( \frac{1}{2}\pi\alpha \right) \operatorname{sgn}(k) \right] \right) e^{ikx} dk$$

- All behaviors can be encountered for certain lattice gas models<sup>9</sup>
- Rigorous results in some situations<sup>10</sup>

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<sup>9</sup>V. Popkov, J. Schmidt, and G. M. Schütz, arXiv:1410.8026 (2014)

<sup>10</sup>C. Bernardin, P. Gonçalves, and M. Jara, arXiv:1402.1562 (2014)

## Space-time scalings of correlation for two components (3)

- Complete classification: 1 indicates non-zero value of the coefficient

$G_{11}^1 = 1, G_{22}^2 = 1$	$G_{22}^1$	$G_{11}^2$	peak 1	peak 2
	0,1	0,1	KPZ	KPZ

$G_{11}^1 = 1, G_{22}^2 = 0$	$G_{22}^1$	$G_{11}^2$	peak 1	peak 2
	0,1	1	KPZ	$\frac{5}{3}$ -Lévy
	1	0	mod. KPZ	diff
	0	0	KPZ	diff

$G_{11}^1 = 0, G_{22}^2 = 0$	$G_{22}^1$	$G_{11}^2$	peak 1	peak 2
	1	1	gold-Lévy	gold-Lévy
	1	0	$\frac{3}{2}$ -Lévy	diff
	0	1	diff	$\frac{3}{2}$ -Lévy
	0	0	diff	diff

# Application to the model under consideration

- Coupling matrices  $G^\alpha = \frac{1}{2} \sum_{\alpha'=1}^2 R_{\alpha,\alpha'} R^{-T} H^{\alpha'} R^{-1}$  with Hessians

$$H^1 = \begin{pmatrix} \partial_h^2 j_h & \partial_h \partial_e j_h \\ \partial_h \partial_e j_h & \partial_e^2 j_h \end{pmatrix}, \quad H^2 = \begin{pmatrix} \partial_h^2 j_e & \partial_h \partial_e j_e \\ \partial_h \partial_e j_e & \partial_e^2 j_e \end{pmatrix}$$

- Discussion on the values of the leading order couplings  $G_{11}^1, G_{22}^2$ 
  - the only non-zero coefficient of  $G^2$  is  $G_{11}^2 < 0$
  - in general,  $G_{11}^1 \neq 0$  (and other entries), except e.g harmonic potentials

## Expected scalings

Sound mode:  $\lambda_1 = 2\sqrt{2} |G_{11}^1|$ . Heat mode:  $\lambda_2 = a_h c^{-1/3} (G_{11}^2)^2 \lambda_1^{-2/3}$ .

$$f_1(x, t) \simeq (\lambda_1 t)^{-2/3} f_{\text{KPZ}}((\lambda_1 t)^{-2/3}(x - ct))$$

$$f_2(x, t) \simeq (\lambda_2 t)^{-3/5} f_{\text{Lévy}, 5/3, 1}((\lambda_2 t)^{-3/5} x)$$

# Numerical simulation (1)

- **Potentials used in the simulations**

- FPU:  $V(\eta) = \frac{1}{2}\eta^2 + \frac{a}{3}\eta^3 + \frac{1}{4}\eta^4$  with  $a = 2$
- Kac-van Moerbeke  $V(\eta) = \frac{e^{-\kappa\eta} + \kappa\eta - 1}{\kappa^2}$  with  $\kappa = 1$

- **Creation of trajectories**

- Canonical sampling of initial conditions (overdamped Langevin)
- Integration with a splitting algorithm (odd/even sites) for deterministic part
- Exponential clock attached to each bond for exchange noise
- Evaluation of space-time correlation through empirical averages

- **Numerical correlation**  $C_{N,K}^\sharp(i, n) \simeq \begin{pmatrix} f_1^{\text{num}}(i, n) & 0 \\ 0 & f_2^{\text{num}}(i, n) \end{pmatrix}$

# Numerical simulation (2)

- Computation of scaling factors

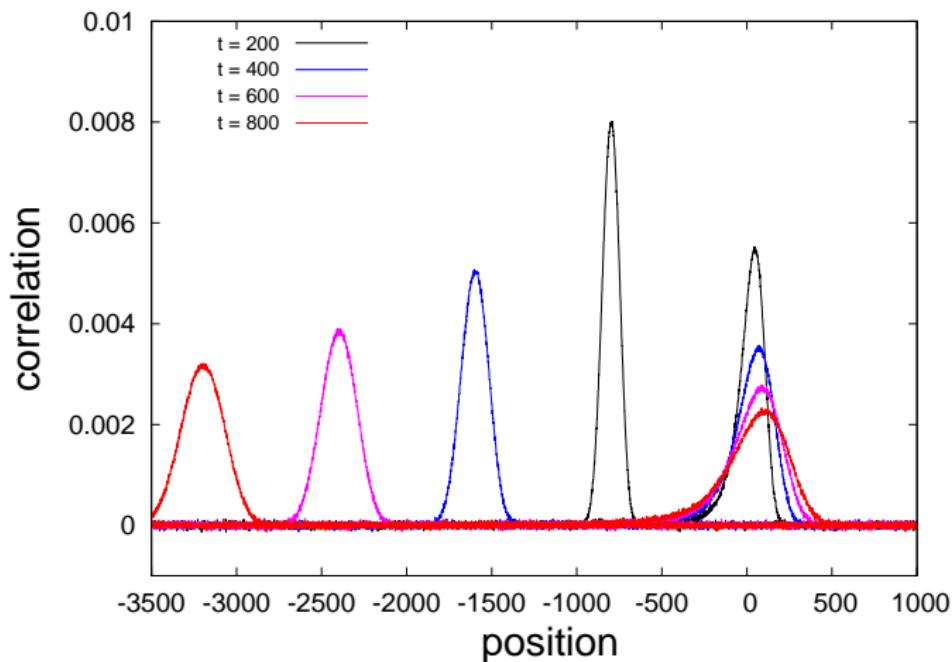
$$\inf_{\substack{x_n \in \mathbb{R} \\ \Lambda_n > 0}} \left\{ \sum_{i=0}^{N-1} |f_\alpha^{\text{num}}(i, n) - (\Lambda_n)^{-1} f_\alpha^{\text{mc}}((\Lambda_n)^{-1}(i - x_n))| \right\}$$

Fit  $x_n = cn\Delta t + x_0$  and  $\Lambda_n = (\lambda n\Delta t)^\delta$

- Parameters

- time step  $\Delta t = 0.005$  (determined by energy conservation)
  - systems up to  $N = 8000$
  - $K = 10^5$  independent realizations
  - $\beta = 2$  and  $\tau = 1$
- 
- Let's see a **movie!**

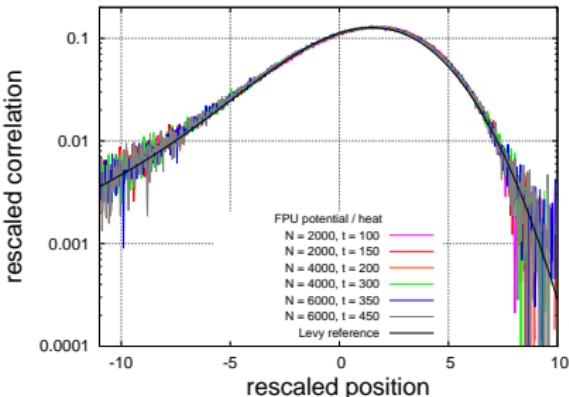
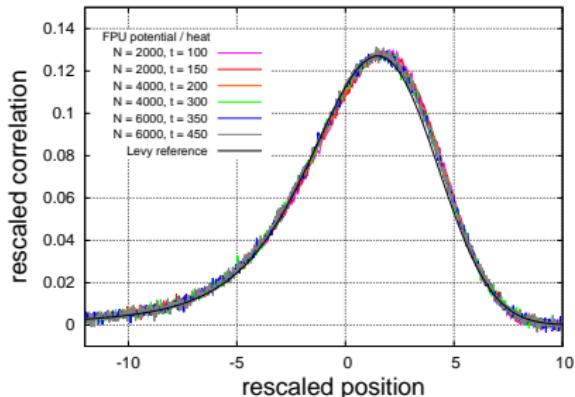
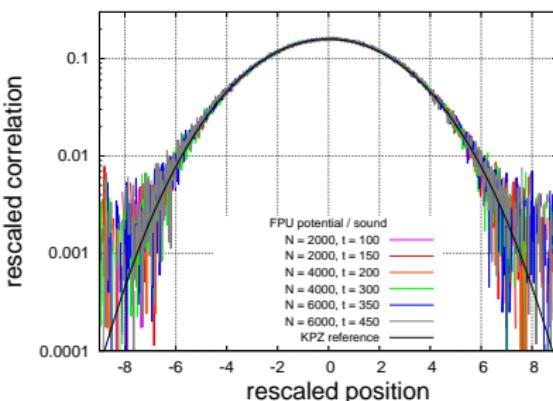
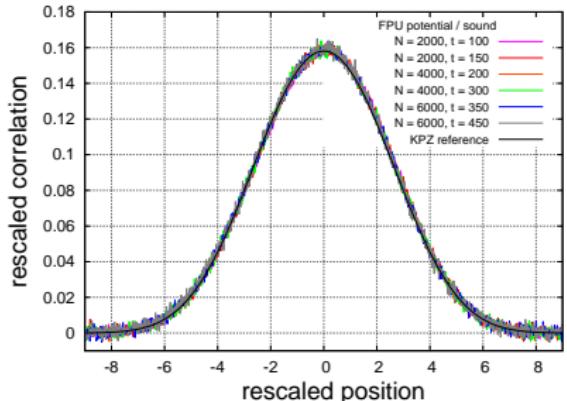
## Numerical results: evolution of the peaks



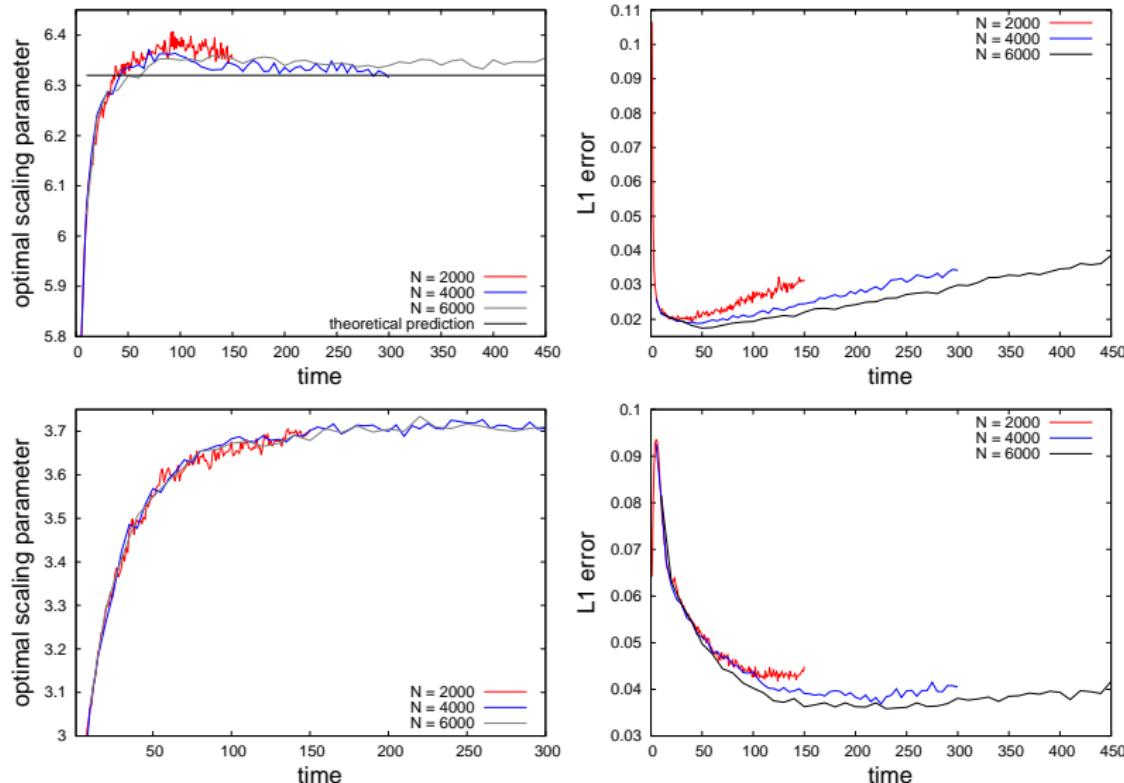
Evolution of the heat peak (centered at  $x = 0$ ) and the sound peak, traveling to the left, for the KvM potential.

The heat peak is not symmetric, the rapid decay being away from the sound peak.

# Numerical results: scaling of modes, FPU

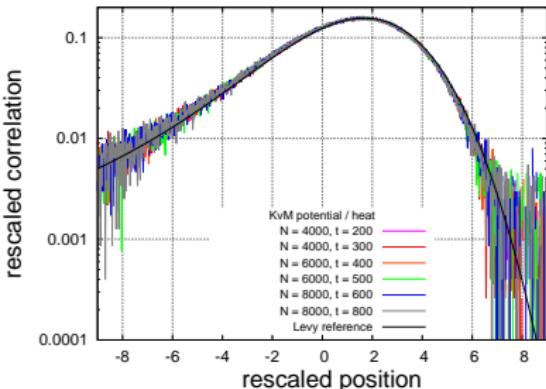
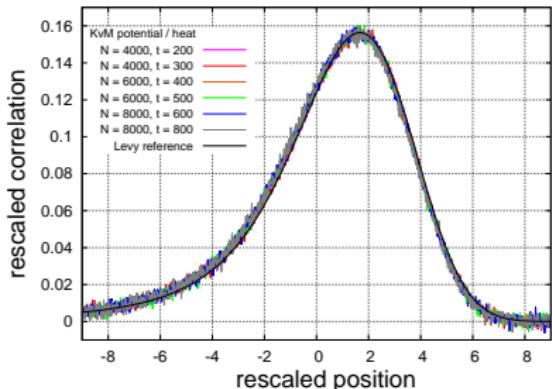
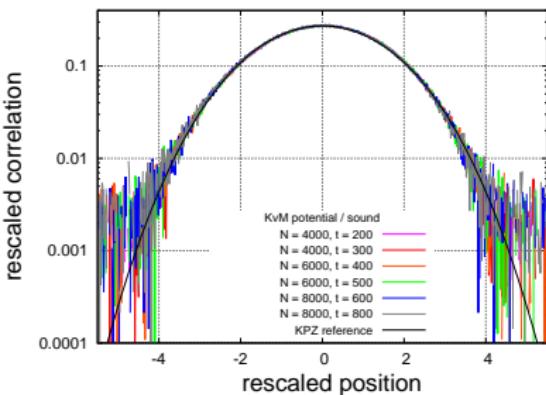
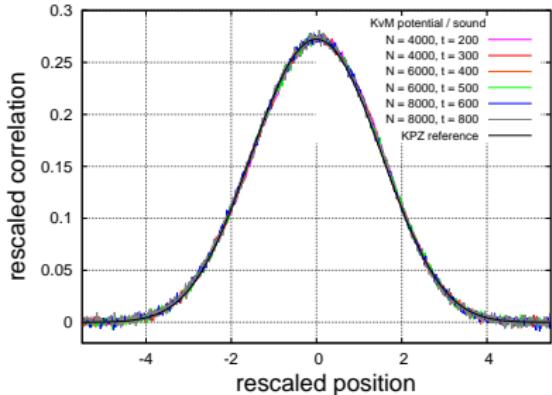


# Numerical results: error and convergence, FPU



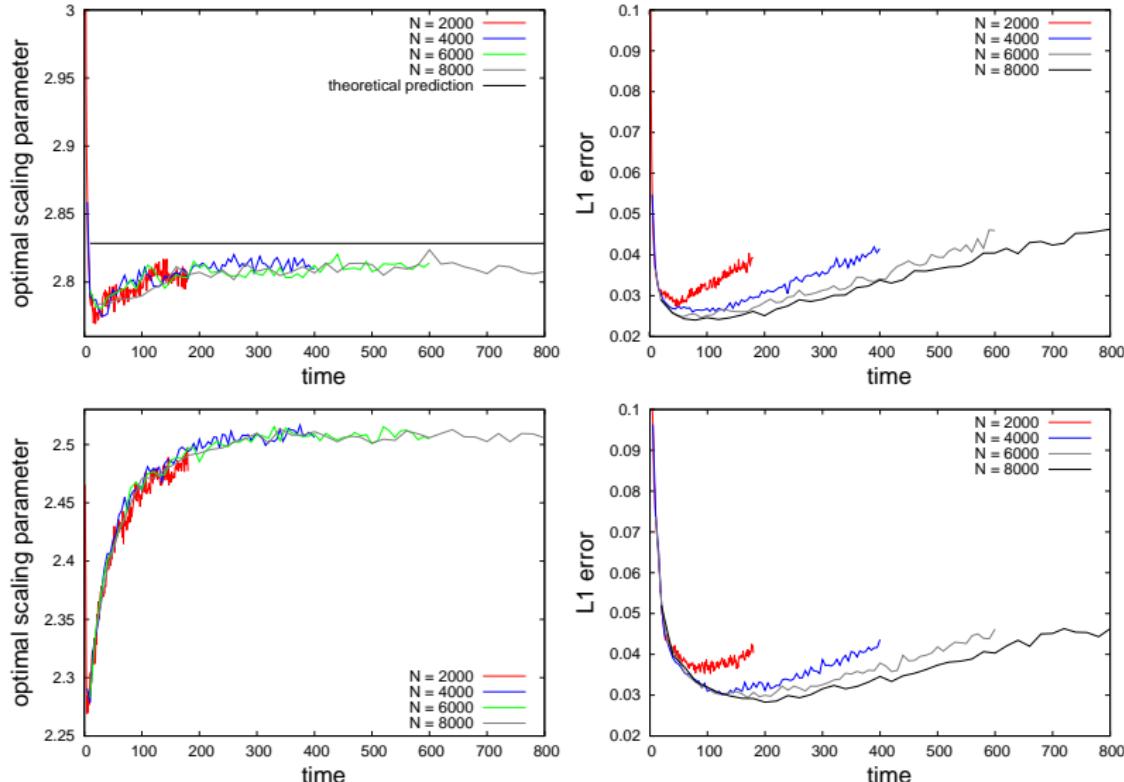
Top: sound mode. Bottom: heat mode. Left: Optimal  $\lambda$ . Right:  $L^1$  error.

# Numerical results: scaling of modes, KvM



Heat: maximally asymmetric Lévy distribution, parameter 1.57 instead of 5/3.

# Numerical results: error and convergence, KvM



Top: sound mode. Bottom: heat mode. Left: Optimal  $\lambda$ . Right:  $L^1$  error.

# (Super)diffusive properties

# Thermal transport

- Finite, open system with thermostats at temperatures  $T_\ell, T_r$

$$\begin{cases} d\eta_{-N}(t) = V'(\eta_{-N+1})dt - \lambda_\ell V'(\eta_{-N})dt + \sqrt{2\lambda_\ell T_\ell} dB_{-N}(t), \\ d\eta_i(t) = \left( V'(\eta_{i+1}) - V'(\eta_{i-1}) \right) dt, \\ d\eta_N(t) = -V'(\eta_{N-1})dt - \lambda_r V'(\eta_N)dt + \sqrt{2\lambda_r T_r} dB_N(t), \end{cases}$$

and added random exchange noise with intensity  $\gamma \geq 0$

- Existence/uniqueness of invariant measure (assumptions on  $V$ )<sup>11</sup>

Thermal conductivity:  $T_r = T + \Delta T/2, T_\ell = T - \Delta T/2$

$$\kappa = \lim_{\Delta T \rightarrow 0} \frac{N \langle \mathcal{J}_N^\gamma \rangle_{\Delta T}}{\Delta} = \frac{2N^2}{T^2} \int_0^{+\infty} \mathbb{E} [\mathcal{J}_N^\gamma(t) \mathcal{J}_N^\gamma(0)] dt, \quad \mathcal{J}_N^\gamma = \frac{1}{2N} \sum_{i=-N}^{N-1} j_{i,i+1}^{e,\gamma}$$

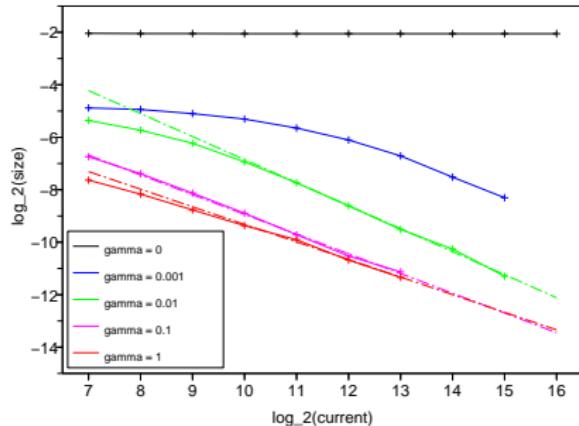
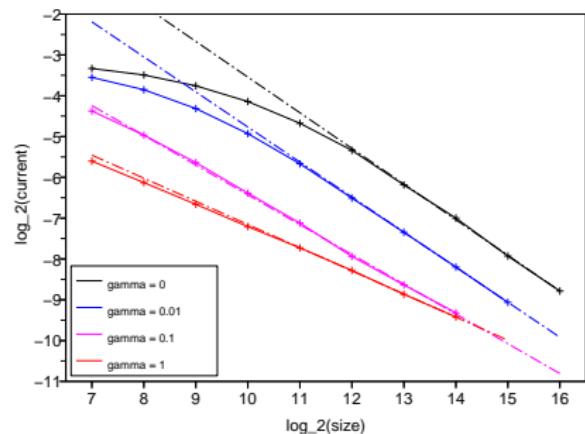
with expectation over equilibrium I.C./realizations of eq. dynamics

<sup>11</sup>P. Carmona, *Stoch. Proc. Appl.* 117 (2007)

# Harmonic systems

- Specific case  $V(r) = r^2/2$
- **Nonequilibrium dynamics in their steady states**
  - when  $\gamma = 0$ , the average current is 
$$\frac{T_\ell - T_r}{\lambda_\ell + \lambda_\ell^{-1} + \lambda_r + \lambda_r^{-1}}$$
  - when  $\gamma > 0$ , the average current is expected to scale as  $C_\gamma \sqrt{N}$
- **Green-Kubo approach**
  - dynamics in infinite volume
  - only the current arising from the deterministic part of the dynamics matter
  - **current autocorrelation scaling as  $1/\sqrt{\gamma t}$**
  - proof via Laplace transform + explicit solution of resolvent equation

# Anharmonic systems



Current as a function of the system size  $2N + 1$ . Left: FPU with  $a = 0$ . Right: KVM.  
Simulation parameters:  $\Delta t = 0.005$ ,  $T_\ell = 1.1$  and  $T_r = 0.9$ ,  $\lambda_\ell = \lambda = 1$ , long simulations (e.g.  $10^8$  steps for  $2N + 1 = 65,537$ ). Computed slopes  $N \langle \mathcal{J}_N^\gamma \rangle \sim N^\delta$  below.

$\gamma$	harmonic	anharmonic	KVM
0	1	0.13	1
0.01	—	0.14	0.12
0.1	0.50	0.27	0.25
1	0.50	0.43	0.33