Langevin dynamics with space-time periodic nonequilibrium forcing

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Definition of the dynamics

- Periodic boundary conditions: position $q \in \mathcal{M} = (L\mathbb{T})^d$
- Nonequilibrium Langevin dynamics ($M \in \mathbb{R}^{d\times d}$ positive definite, $\gamma > 0$)

$$\begin{cases} dq_t^\eta = M^{-1} p_t^\eta \, dt, \\ dp_t^\eta = \Big(-\nabla V(q_t^\eta) + \eta F(t, q_t^\eta) \Big) dt - \gamma M^{-1} p_t^\eta \, dt + \sqrt{\frac{2\gamma}{\beta}} \, dW_t. \end{cases}$$

- Smooth potential V and external force F
- The external force is periodic in time with period T

Questions

- what is the steady-state of the system?
- behavior under hyperbolic space-time scaling? (average velocity)
- fluctuations around the average velocity: longtime effective diffusion

P. Collet and S. Martínez, *J. Math. Biol.*, **56**(6) (2008) 765–792

G. Pavliotis, R. Joubaud and G. Stoltz, *arXiv preprint* **1403.1883** (2014)

Convergence to the equilibrium state

Exponential convergence to a limiting cycle

- Lyapunov functions $\mathcal{K}_n(q,p) = 1 + |p|^{2n}$ (for $n \geqslant 1$) and corresponding L^∞ norms on functions $f(\theta, q, p)$

$$\|f\|_{L^\infty(L^\infty_{\mathcal{K}_n})} = \sup_{\theta \in T\mathbb{T}} \left\| \frac{f(\theta)}{\mathcal{K}_n} \right\|_{L^\infty}$$

Uniform convergence result for $\eta \in [-\eta_*, \eta_*]$

Unique probability measure $\psi_\eta(\theta, q, p)$ on $\mathcal{E} = T\mathbb{T} \times \mathcal{M} \times \mathbb{R}^d$ such that

$$\left| \mathbb{E}\Big(f([t], q_t^\eta, p_t^\eta) \Big) - \overline{f}_\eta([t]) \right| \leqslant C_n \mathrm{e}^{-\lambda_n t} \, \|f\|_{L^\infty(L^\infty_{\mathcal{K}_n})},$$

with time-dependent spatial average $\overline{f}_\eta(\theta) = \int_{\mathcal{M}\times\mathbb{R}^d} f(\theta, q, p) \psi_\eta(\theta, q, p) \, dq \, dp$

- In addition, convergence of the trajectorial average for any (q_0, p_0)

$$\frac{1}{t} \int_0^t f([s], q_s^\eta, p_s^\eta) \, ds \xrightarrow[t \to +\infty]{} \int_{\mathcal{E}} f \, \psi_\eta \qquad \text{a.s.}$$

Properties of the limiting cycle

- Time dependent generator $\mathcal{A}_0 + \eta \mathcal{A}_1$, adjoints on $L^2(\mathcal{E})$

$$\mathcal{A}_0 = M^{-1}p \cdot \nabla_q - \nabla V \cdot \nabla_p + \gamma \left(-M^{-1}p \cdot \nabla_p + \frac{1}{\beta}\Delta_p \right), \quad \mathcal{A}_1 = F(t,q) \cdot \nabla_p$$

Fokker-Planck equation for ψ_η

The invariant distribution is smooth, positive and satisfies

$$\left(-\partial_t + \mathcal{A}_0^\dagger + \eta \mathcal{A}_1^\dagger \right) \psi_\eta = 0, \qquad \int_{\mathcal{E}} \psi_\eta = 1.$$

- Finite moments of order $2n$ uniformly in the time variable

$$\forall \theta \in T\mathbb{T}, \qquad \int_{\mathcal{M}\times\mathbb{R}^d} \mathcal{K}_n(q,p)\, \psi_\eta(\theta,q,p)\, dq\, dp \leqslant R_n < +\infty$$

- Uniform marginals in time $\overline{\psi_\eta}(\theta) = \displaystyle\int_{\mathcal{E}} \psi_\eta(\theta,q,p)\, dq\, dp = \frac{1}{T}$

Perturbative expansion for small forcings

- Write $\psi_\eta(t,q,p) = \rho_\eta(t,q,p)\mu(q,p)$: adjoints on $\mathcal{H} = L^2(\mathcal{E},\mu) \cap \{\mathbf{1}\}^\perp$

$$(-\partial_t + \mathcal{A}_0^* + \eta \mathcal{A}_1^*)\rho_\eta = 0, \qquad \psi_\eta = \rho_\eta \mu, \qquad \int_{\mathscr{E}} \rho_\eta \mu = 1$$

- Use the invertibility of $\partial_t + \mathcal{A}_0$ on $\mathcal{H}$ (Fourier series in time) and the relative boundedness of $\mathcal{A}_1$ with respect to $\partial_t + \mathcal{A}_0$

Series expansion of the invariant measure

There exists $C, r > 0$ such that, for $|\eta| < r$,

$$\rho_\eta = 1 + \eta \varrho_1 + \eta^2 \varrho_2 + \dots$$

with $\displaystyle\int_{\mathcal{E}} |\varrho_m(t,q,p)|^2 \mu(q,p)\, dq\, dp\, dt \leqslant \frac{C}{r^m}$ and $\displaystyle\int_{\mathscr{E}} \varrho_m\, \mu\, dq\, dp\, dt = 0$

- Functions ϱ_m not explicitely known: solutions of Poisson equations
- The leading order correction ϱ_1 governs the linear response

Linear response of the velocity

General result on the mobility

- Linear response of the time dependent spatially averaged velocity

$$\mathscr{V}(t) = \lim_{\eta \to 0} \frac{\overline{v}_\eta(t)}{\eta}, \qquad \overline{v}_\eta(t) = \int_{\mathcal{M}} \int_{\mathbb{R}^d} M^{-1} p \, \psi_\eta(t,q,p) \, dq \, dp$$

- Fourier series in time: $e_n(t) = \mathrm{e}^{\mathrm{i}n\omega t}$ $(\omega = 2\pi/T)$

$$F(t,q) = F_0(q) + 2 \sum_{n \geqslant 1} \mathrm{Re}\Big(F_n(q) e_n(t) \Big)$$

Space-time decomposition of the mobility

$$\mathscr{V}(t) = \beta \sum_{n \in \mathbb{Z}} e_n(t) \int_{\mathcal{M}} D_n(q) F_n(q) \, \widetilde{\mu}(q) \, dq, \qquad \widetilde{\mu}(q) = \widetilde{Z}^{-1} \mathrm{e}^{-\beta V(q)}$$

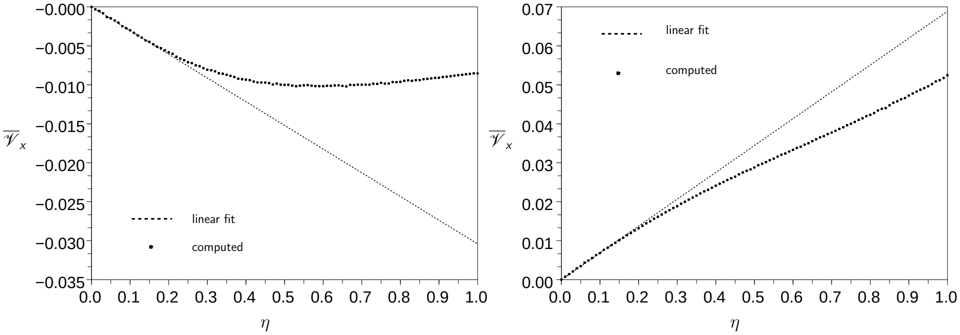
with the position-dependent diffusion matrix

$$D_n(q) = \int_0^{+\infty} \mathbb{E}\Big(\left(M^{-1} p_s\right) \otimes \left(M^{-1} p_0\right) \,\Big|\, q_0 = q \Big) \mathrm{e}^{\mathrm{i}n\omega s} \, ds$$

- In particular, the average (time-independent) velocity depends only on F_0

Numerical illustration

- 2-dimensional case $V(q) = 2\cos(2x) + \cos(y) + \cos(x-y)$
- Non-gradient forces $F_{0,n}(q) = \mathrm{e}^{\beta V(q)} \begin{pmatrix} \cos(nx) \\ 0 \end{pmatrix}$
- Parameters $\beta = \gamma = 1$ and $M = \mathrm{Id}$



$n = 1, \quad \overline{\mathscr{V}}_x = -3.04 \times 10^{-2}$ $\qquad n = 2 \quad \overline{\mathscr{V}}_x = 6.88 \times 10^{-2}$

Negative mobility

- Decomposition of the real, $\mathcal{M}$-periodic and symmetric matrix

$$D_0(q) = \sum_{K \in \mathcal{L}^*} D_{0,K} \mathrm{e}^{-\mathrm{i}K\cdot q} = \sum_{K \in \mathcal{L}^*} a_{0,K} \cos(K \cdot q) + b_{0,K} \sin(K \cdot q),$$

- Related spatial decomposition of the external force

$$F_0(q) = \frac{1}{\widetilde{\mu}(q)|\mathcal{M}|} \left(\sum_{K \in \mathcal{L}^*} F_{0,K} \mathrm{e}^{-\mathrm{i}K\cdot q} \right), \qquad F_{0,K} = \overline{F_{0,-K}} \in \mathbb{C}^{d \times d}.$$

- Normalization such that $F_{0,0}$ = canonical equilibrium average of F_0

Spatial decomposition of the mobility

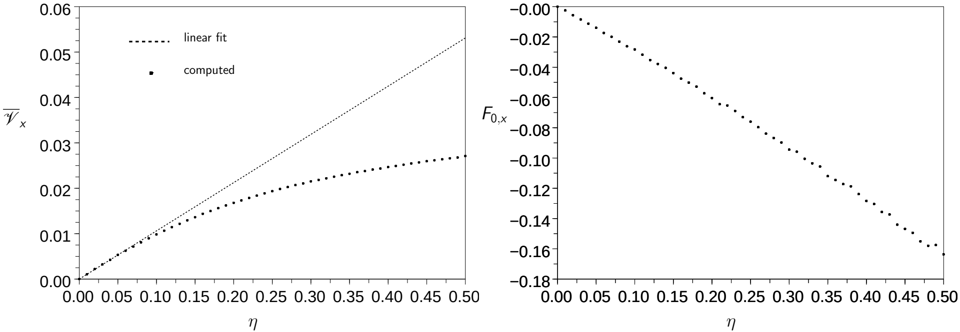
The space-time averaged linear response of the velocity reads

$$\overline{\mathscr{V}} = D_{0,0} F_{0,0} + \int_{\mathcal{M}} \Big(D_0(q) - D_{0,0} \Big) \Big(F_0(q) \widetilde{\mu}(q) - F_{0,0} \Big) dq$$

- Non-zero velocity produced either by constant forcing or as a result of some spatial resonance

Numerical illustration

- Time-independent force $F_0(q) = \mathrm{e}^{\beta V(q)} \begin{pmatrix} -1 + 3\cos(2x) \\ 0 \end{pmatrix}$



Left: Average observed velocity in the x direction.
Right: Average experienced force in the x direction.

Resonance of the frequency-dependent mobility

- Dependence on the period T of the forcing: fix $F_1(q)$ and consider

$$F(t,q) = 2\mathrm{Re}\left(F_1(q)\,\mathrm{e}^{\mathrm{i}\omega t}\right)$$

- Linear response result: $\mathscr{V}(t) = 2\beta\,\mathrm{Re}\left(\widehat{\mathscr{V}}(\omega)\,\mathrm{e}^{\mathrm{i}\omega t}\right)$ with

$$\widehat{\mathscr{V}}(\omega) = -2\beta \int_{\mathcal{M}}\int_{\mathbb{R}^d} \left(\left[(\mathrm{i}\omega + \mathcal{A}_0)^{-1}\left(M^{-1}p\right)\right] \otimes \left(M^{-1}p\right)\right) F_1\,\mu.$$

High-frequency decay of the linear response

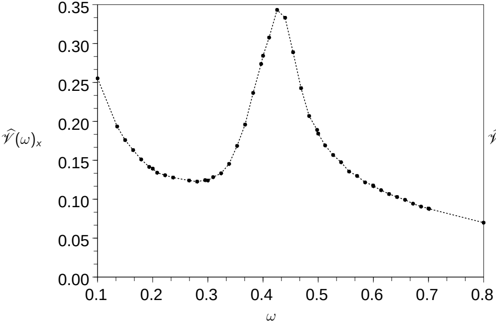
For any $n \geqslant 2$, there exists a constant $C_n > 0$ and $\nu_1,\dots,\nu_{n-1} \in \mathbb{C}^d$, such that, for all $\omega \geqslant 1$,

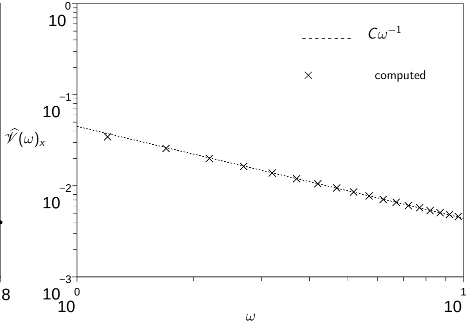
$$\left|\widehat{\mathscr{V}}(\omega) - \sum_{m=1}^{n-1}\frac{\nu_m}{\omega^m}\right| \leqslant \frac{C_n}{\omega^n}, \qquad \nu_1 = 2\mathrm{i}\beta M^{-1}\int_{\mathcal{M}} F_1(q)\,\widetilde{\mu}(q)\,dq$$

- Existence of a local/global maximum of $\left|\widehat{\mathscr{V}}(\omega)\right|$?

Numerical illustration

- Force $F(t,q) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \cos(\omega t)$ and $\gamma = 0.1$





- Asymptotic behavior $\widehat{\mathscr{V}}(\omega)_x \sim \omega^{-1}$ since $\nu_1 \neq 0$

Longtime diffusive behavior

Convergence to an effective Brownian motion

- Diffusive rescaling on the dynamics not reprojected into $\mathcal{M}$
  - introduce $\mathscr{Q}_t^\eta = q_0^\eta + \int_0^t M^{-1} p_s^\eta \, ds$
  - remove average drift $\mathcal{V}_\eta = \int_{\mathcal{E}} M^{-1} p \, \psi_\eta(t,q,p) \, dt \, dq \, dp$
  - define $Q_t^\eta = \mathscr{Q}_t^\eta - t\mathcal{V}_\eta$ and rescale as $Q_t^{\eta,\varepsilon} = \varepsilon Q^\eta_{t/\varepsilon^2}$
- Stationary initial conditions $(q_0^\eta, p_0^\eta) \sim \psi_\eta(0,q,p) \, dq \, dp$

Weak convergence over finite time intervals

Limiting Brownian motion $d\overline{Q}_t = \sqrt{2} \, \mathscr{D}_\eta^{1/2} \, dB_t$ with $\overline{Q}_0 \sim \widetilde{\psi}_\eta(q) \, dq$ and symmetric, positive definite covariance matrix

$$\forall \xi \in \mathbb{R}^d, \qquad \xi^T \mathscr{D}_\eta \xi = \frac{\gamma}{\beta} \int_{\mathscr{E}} \left| \nabla_p \left(\xi^T \Phi_\eta \right) \right|^2 \psi_\eta.$$

- Covariance matrix determined by the solution of the Poisson equation

$$(\partial_t + \mathcal{A}_0 + \eta \mathcal{A}_1) \Phi_\eta(t,q,p) = M^{-1} p - \mathcal{V}_\eta, \qquad \int_{\mathscr{E}} \Phi_\eta \, \psi_\eta \, dt \, dq \, dp = 0.$$

Elements of proof

- Rewrite $\xi^T\left(Q_t^{\eta,\varepsilon} - Q_0^{\eta,\varepsilon}\right) = \varepsilon \int_0^{t/\varepsilon^2} \xi^T \left(M^{-1} p_s^\eta - \mathcal{V}_\eta\right) ds$ as

$$\varepsilon\xi^T\left(\Phi_\eta\left(\left[\frac{t}{\varepsilon^2}\right], \dots\right) - \Phi_\eta(0,\dots)\right) - \varepsilon\sqrt{\frac{2\gamma}{\beta}} \int_0^{t/\varepsilon^2} \nabla_p\left(\xi^T\Phi_\eta\right)([\theta], q_\theta^\eta, p_\theta^\eta) \cdot dW_\theta$$

and use Martingale CLT (cv. finite dimensional laws) + thightness

Functional estimates (Talay (2002) and Kopec (2013))

For a smooth function f with derivatives growing at most polynomially in p, the solution to the Poisson equation

$$(\partial_t + \mathcal{A}_0 + \eta\mathcal{A}_1)\Phi_\eta(t,q,p) = f(t,q,p) - \int_{\mathcal{E}} f\psi_\eta, \qquad \int_{\mathcal{E}} \Phi_\eta\,\psi_\eta = 0$$

is unique. For any $k \geqslant 1$ and $\eta_* > 0$, there exists a real constant $C > 0$ and integers $n, m, N \geqslant 1$ such that, for all $\eta \in [-\eta_*, \eta_*]$ and $|l| \leqslant k$,

$$|\partial^l \Phi_\eta(t,q,p)| \leqslant C\mathcal{K}_n(q,p) \sup_{|r|\leqslant N} \|\partial^r f\|_{L^\infty(L^\infty_{\mathcal{K}_m})}$$

Further properties of the covariance matrix

Perturbative expansion of the covariance matrix

$$\xi^T \mathscr{D}_\eta \xi = \xi^T \mathscr{D}_0 \xi + \eta \xi^T \mathcal{D}_1 \xi + \eta^2 \widetilde{\mathcal{D}}_{\eta,\xi}$$

with $\widetilde{\mathcal{D}}_{\eta,\xi}$ uniformly bounded for $|\xi| \leqslant 1$.

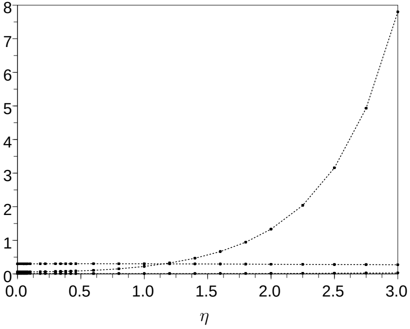
- Equilibrium covariance $\mathscr{D}_0 = \displaystyle\int_{\mathcal{M}} D_0(q)\, \widetilde{\mu}(q)\, dq$
- When the external force has time average 0 for all configurations

$$\forall q \in \mathcal{M}, \qquad \int_{T\mathbb{T}} F(t,q)\, dt = 0,$$

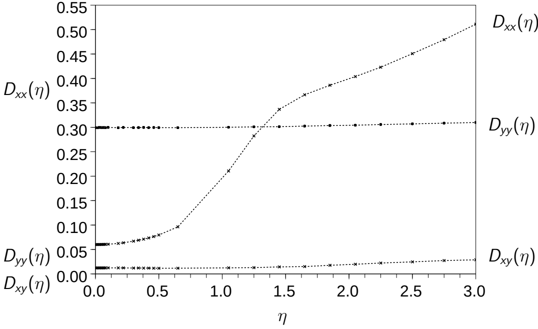
the first order correction vanishes: $\mathcal{D}_1 = 0$

Numerical illustration

- Simulations using $\mathscr{D}_\eta = \lim_{t\to\infty} \dfrac{\mathbb{E}\Big([\mathscr{Q}_t^\eta - \mathbb{E}(\mathscr{Q}_t^\eta)] \otimes [\mathscr{Q}_t^\eta - \mathbb{E}(\mathscr{Q}_t^\eta)] \Big)}{2t}$
- External forcing $F(t,q) = \mathrm{e}^{\beta V(q)} \begin{pmatrix} -1 + 3\cos(2x) \\ 0 \end{pmatrix} \cos(\omega t)$



$\omega = 0$



$\omega = 2\pi$