

# Non-equilibrium physics WS 20/21 – Exercise Sheet 7:

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## 1 Discussion:

i) What are the differences between the collisions integral of the Boltzmann equation for classical and quantum systems?

- The collisions integral of classical Boltzmann equation is written

$$\mathcal{C}_{\text{coll}}[f](t, \vec{r}, \vec{p}_1) = \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) [f(\vec{p}_3) f(\vec{p}_4) - f(\vec{p}_1) f(\vec{p}_2)] , \quad (1)$$

it describes how the distribution gains particles with momentum  $\vec{p}_1$  due to scattering between  $\vec{p}_3, \vec{p}_4$ ; and the loss of particles with momentum  $\vec{p}_1$  when scattering with particle with momentum  $\vec{p}_2$ .

- The collisions integral of quantum Boltzmann equation is written

$$\mathcal{C}_{\text{coll}}[f](t, \vec{r}, \vec{p}_1) = \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) [f(\vec{p}_3) f(\vec{p}_4) (1 \pm f(\vec{p}_1)) (1 \pm f(\vec{p}_2)) - f(\vec{p}_1) f(\vec{p}_2) (1 \pm f(\vec{p}_3)) (1 \pm f(\vec{p}_4))] , \quad (2)$$

In contrast to the classical case, we have to consider if a particle with momentum  $\vec{p}_i$  is present in the system which due to Bose enhancement/Fermi blocking, will either enhance or block the process. This is taken into account with the terms  $(1 \pm f(\vec{p}_i))$ .

ii) What is the physical meaning of balance equations, and how can the fluxes of particle number and momentum be understood from a microscopic perspective?

- Balance equations determine the local conservation laws

$$\underbrace{\frac{\partial g(t, \vec{r})}{\partial t}}_{\text{Local change}} + \underbrace{\vec{\nabla} \cdot \vec{J}_G(t, \vec{r})}_{\text{Flux}} = \underbrace{\sigma_G(t, \vec{r})}_{\text{Creation}} \quad (3)$$

- The flux of particle number is given by

$$\vec{J}_N(t, \vec{r}) = \int \frac{d^3 \vec{p}}{(2\pi\hbar)^3} \underbrace{\frac{\vec{p}}{m}}_{\text{velocity}} \underbrace{f(t, \vec{r}, \vec{p})}_{\text{probability}} , \quad (4)$$

- The flux of momentum is given by

$$\vec{J}_P(t, \vec{r}) = \int \frac{d^3 \vec{p}}{(2\pi\hbar)^3} \underbrace{\frac{\vec{p}}{m}}_{\text{velocity}} \otimes \underbrace{\vec{p}}_{\text{momentum}} f(t, \vec{r}, \vec{p}) , \quad (5)$$

## 2 In-class problems:

### 2.1 Energy balance in the Boltzmann equation

i) Derive the balance equation for the kinetic energy density

$$e_{\text{kin}}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} f(t, \vec{r}, \vec{p}),$$

and show that the energy flux  $J_E$  is given by

$$J_{E_{\text{kin}}}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}),$$

- The Boltzmann equation is written

$$\left( \partial_t + \frac{\vec{p}}{m} \cdot \vec{\nabla}_r \right) f(t, \vec{r}, \vec{p}) = C[f](t, \vec{r}, \vec{p}). \quad (6)$$

Taking the energy moment leads to

$$\int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \left( \partial_t + \frac{\vec{p}}{m} \cdot \vec{\nabla}_r + \vec{F} \cdot \vec{\nabla}_p \right) f(t, \vec{r}, \vec{p}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} C[f](t, \vec{r}, \vec{p}),$$

$$\partial_t e_{\text{kin}} + \vec{\nabla}_r \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}) = -\vec{F} \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \left( \frac{p^2}{2m} \right) \vec{\nabla}_p f(t, \vec{r}, \vec{p}), \quad (7)$$

$$\partial_t e_{\text{kin}} + \vec{\nabla}_r \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}) = \vec{F} \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \vec{\nabla}_p \left( \frac{p^2}{2m} \right) f(t, \vec{r}, \vec{p}), \quad (8)$$

$$\partial_t e_{\text{kin}} + \vec{\nabla}_r \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}) = \vec{F} \cdot \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}), \quad (9)$$

$$(10)$$

where the collision integral part without external forces conserves energy leading to a vanishing contribution. We can rewrite this by introducing the energy flux

$$J_{E_{\text{kin}}}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f(t, \vec{r}, \vec{p}), \quad (11)$$

$$\partial_t e_{\text{kin}} + \vec{\nabla}_r \cdot J_{E_{\text{kin}}}(t, \vec{r}) = \vec{F} \cdot \vec{J}_N(t, \vec{r}), \quad (12)$$

ii) Calculate the particle number flux  $J_N(t, \vec{r})$ , the kinetic energy flux  $J_{E_{\text{kin}}}(t, \vec{r})$  and the momentum flux  $J_{\vec{p}}(t, \vec{r})$  for an ideal gas in local thermal equilibrium, where

$$f(t, \vec{r}, \vec{p}) = f^{(0)}(t, \vec{r}, \vec{p}) = n(t, \vec{r}) \left( \frac{2\pi\hbar^2}{mk_B T(t, \vec{r})} \right)^{3/2} \exp \left[ -\frac{(\vec{p} - m\vec{v}(t, \vec{r}))^2}{2mk_B T(t, \vec{r})} \right].$$

- The particle number flux  $J_N(t, \vec{r})$  is written

$$\vec{J}_N(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{\vec{p}}{m} f^{(0)}(t, \vec{r}, \vec{p}), \quad (13)$$

$$= \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{\vec{p} - m\vec{v}(t, \vec{r})}{m} f^{(0)}(t, \vec{r}, \vec{p}) + \vec{v}(t, \vec{r}) \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} f^{(0)}(t, \vec{r}, \vec{p}) \quad (14)$$

$$= n(t, \vec{r}) \vec{v}(t, \vec{r}) \quad (15)$$

- The kinetic energy flux  $J_{E_{\text{kin}}}(t, \vec{r})$  is written

$$\vec{J}_{E_{\text{kin}}}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{p^2}{2m} \frac{\vec{p}}{m} f^{(0)}(t, \vec{r}, \vec{p}), \quad (16)$$

$$= \frac{1}{2} \left[ 3n(t, \vec{r})k_B T(t, \vec{r}) + mn(t, \vec{r})\vec{v}^2(t, \vec{r}) \right] \vec{v}(t, \vec{r}) + n(t, \vec{r})k_B T(t, \vec{r})\vec{v}(t, \vec{r}), \quad (17)$$

$$= \left[ \epsilon + \frac{1}{2}\rho(t, \vec{r})\vec{v}^2(t, \vec{r}) \right] \vec{v}(t, \vec{r}) + P(t, \vec{r})\vec{v}(t, \vec{r}), \quad (18)$$

$$(19)$$

- The momentum flux  $J_{\vec{p}}(t, \vec{r})$  is written

$$J_{\vec{p}}^{ij}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{\vec{p} \otimes \vec{p}}{m} f^{(0)}(t, \vec{r}, \vec{p}), \quad (20)$$

$$J_{\vec{p}}^{ij}(t, \vec{r}) = \int \frac{d^3\vec{p}}{(2\pi\hbar)^3} \frac{(\vec{p} + m\vec{v}) \otimes (\vec{p} + m\vec{v})}{m} f^{(0)}(t, \vec{r}, \vec{p} + m\vec{v}), \quad (21)$$

$$= mn(t, \vec{r})\vec{v}(t, \vec{r}) \otimes \vec{v}(t, \vec{r}) + \delta^{ij}n(t, \vec{r})k_B T(t, \vec{r}) \quad (22)$$

$$= \rho(t, \vec{r})\vec{v}(t, \vec{r}) \otimes \vec{v}(t, \vec{r}) + \delta^{ij}P(t, \vec{r}) \quad (23)$$

Since we are considering an equilibrium system, we recognize that these are the constitutive equations of an ideal fluid.

### 3 Homework problems:

#### 3.1 Linearized Boltzmann equation

Consider the Boltzmann equation for neutral particles with mass  $m$  in absence of external forces.

i) Show that the Maxwell–Boltzmann distribution

$$f^{(0)}(\vec{p}) = n \left( \frac{2\pi\hbar^2}{mk_B T} \right)^{3/2} \exp \left[ -\frac{\vec{p}^2}{2mk_B T} \right]$$

with constant temperature  $T$  and density  $n$  is a stationary solution of the Boltzmann equation.

- The Boltzmann equation is written

$$\left( \frac{\partial}{\partial t} + \frac{\vec{p}_1}{m} \vec{\nabla}_{\vec{r}} \right) f(t, \vec{r}, \vec{p}_1) = \mathcal{C}_{\text{coll}}[f](t, \vec{r}, \vec{p}_1), \quad (24)$$

$$(25)$$

the left-hand side vanishes as the distribution is constant and does not depend on space. The collision integral is written

$$\mathcal{C}_{\text{coll}}[f](t, \vec{r}, \vec{p}_1) = \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) \left[ f^{(0)}(\vec{p}_3) f^{(0)}(\vec{p}_4) - f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) \right], \quad (26)$$

$$\propto \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) \left[ \exp \left[ -\frac{\vec{p}_3^2 + \vec{p}_4^2}{2mk_B T} \right] - \exp \left[ -\frac{\vec{p}_1^2 + \vec{p}_2^2}{2mk_B T} \right] \right], \quad (27)$$

$$= 0, \quad (28)$$

which vanishes due to energy conservation  $\vec{p}_1^2 + \vec{p}_2^2 = \vec{p}_3^2 + \vec{p}_4^2$  (particles have the same mass).

Next we will consider small perturbations away from the equilibrium solution, which will be characterized by a function  $h(t, \vec{r}, \vec{p})$  according to

$$f(t, \vec{r}, \vec{p}) = f^{(0)}(\vec{p}) [1 + h(t, \vec{r}, \vec{p})].$$

and we will neglect terms of  $\mathcal{O}(h^2)$  and higher in the following.

ii) Show that that the linearized evolution equation for  $h$  is given by

$$\left( \frac{\partial}{\partial t} + \frac{\vec{p}_1}{m} \vec{\nabla}_{\vec{r}} \right) h(t, \vec{r}, \vec{p}_1) = \mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1)$$

where  $\mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1)$  denotes (linear) collisions operator

$$\mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1) = \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_2) [h(t, \vec{r}, \vec{p}_3) + h(t, \vec{r}, \vec{p}_4) - h(t, \vec{r}, \vec{p}_1) - h(t, \vec{r}, \vec{p}_2)]$$

(Hint: Detailed balance in equilibrium guarantees  $f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) = f^{(0)}(\vec{p}_3) f^{(0)}(\vec{p}_4)$  for all combinations of momenta allowed by energy conservation.)

- The Boltzmann equation is given by

$$\left( \frac{\partial}{\partial t} + \frac{\vec{p}_1}{m} \vec{\nabla}_{\vec{r}} \right) f^{(0)}(\vec{p}) [1 + h(t, \vec{r}, \vec{p})] = \mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1), \quad (29)$$

$$f^{(0)}(\vec{p}) \left( \frac{\partial}{\partial t} + \frac{\vec{p}_1}{m} \vec{\nabla}_{\vec{r}} \right) h(t, \vec{r}, \vec{p}) = f^{(0)}(\vec{p}) \mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1), \quad (30)$$

$$(31)$$

$$\begin{aligned} \mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1) &= \frac{1}{f^{(0)}(\vec{p})} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) \left[ f^{(0)}(\vec{p}_3) f^{(0)}(\vec{p}_4) [1 + h(t, \vec{r}_3, \vec{p}_3)] [1 + h(t, \vec{r}_4, \vec{p}_4)] \right. \\ &\quad \left. - f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [1 + h(t, \vec{r}_2, \vec{p}_2)] [1 + h(t, \vec{r}_1, \vec{p}_1)] \right] , \end{aligned} \quad (32)$$

$$\begin{aligned} &= \frac{1}{f^{(0)}(\vec{p})} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) \left[ f^{(0)}(\vec{p}_3) f^{(0)}(\vec{p}_4) [h(t, \vec{r}_3, \vec{p}_3) + h(t, \vec{r}_4, \vec{p}_4)] \right. \\ &\quad \left. - f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [h(t, \vec{r}_2, \vec{p}_2) + h(t, \vec{r}_1, \vec{p}_1)] \right] , \end{aligned} \quad (33)$$

$$= \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_2) [h(t, \vec{r}_3, \vec{p}_3) + h(t, \vec{r}_4, \vec{p}_4) - h(t, \vec{r}_2, \vec{p}_2) - h(t, \vec{r}_1, \vec{p}_1)] ,$$

We now specialize on homogenous perturbations, where  $h(t, \vec{r}, \vec{p}_1) = h(t, \vec{p}_1)$  is independent of the spatial coordinate  $\vec{r}$ . In order to investigate their behavior, we follow the usual strategy and search for eigenfunctions  $h_i(\vec{p}_1)$  of the collisions operator  $\mathcal{I}_{\text{coll}}$ , defined by the condition

$$\mathcal{I}_{\text{coll}}[h_i](\vec{p}_1) = \lambda_i h_i(\vec{p}_1) \quad (34)$$

where  $i$  labels the different eigenfunctions. We will assume that all eigenfunctions can be normalized according to

$$\int_{\vec{p}_1} f^{(0)}(\vec{p}_1) [h_i(\vec{p}_1)]^2 = 1$$

iii) Show that  $\lambda = 0$  is a five fold degenerate eigenvalue and write down the corresponding unnormalized eigenfunctions  $h_1(\vec{p}_1), \dots, h_5(\vec{p}_1)$ .

(Hint: Detailed properties of the transition rates  $\tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4)$  are irrelevant to answer this questions – instead the eigenfunctions are determined by basic fundamental properties of two-body collisions. )

- The collision integral conserves particle number, energy and momentum leading to  $\lambda = 0$  being a five fold degenerate eigenvalue.

- if  $\chi(1) \equiv \chi(t, \vec{r}_1, \vec{p}_1)$  is a collisional invariant one finds

$$\frac{\partial}{\partial t} \int_{\vec{p}_1} f^{(0)}(\vec{p}) h_i(\vec{p}_1) = \int_{\vec{p}_1} f^{(0)}(\vec{p}) \lambda_1 h_i(\vec{p}_1) = 0 \quad (35)$$

$$= \int_{\vec{p}_1} f^{(0)}(\vec{p}) \mathcal{I}_{\text{coll}}[h](t, \vec{r}, \vec{p}_1) \quad (36)$$

$$= \int_{\vec{p}_1} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [h(\vec{p}_3) + h(\vec{p}_4) - h(\vec{p}_2) - h(\vec{p}_1)] , \quad (37)$$

$$= \int_{\vec{p}_1} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [\chi(1) + \chi(2) - \chi(3) - \chi(4)] , \quad (38)$$

- For number conservation we have  $\chi(1) = 1$

$$h_n(\vec{p}) = c = \frac{1}{\sqrt{\int_{\vec{p}_1} f^{(0)}(\vec{p}_1)}} = \frac{1}{\sqrt{n^{(0)}}} \quad (39)$$

- For energy conservation we write  $\chi(1) = \frac{\vec{p}_1^2}{2m} - \frac{3}{2} k_B T$

$$h_\epsilon(\vec{p}) = c \left( \frac{\vec{p}_1^2}{2m} - \frac{3}{2} k_B T \right) = \left( \frac{\vec{p}_1^2}{2m} - \frac{3}{2} k_B T \right) \frac{1}{\sqrt{\int_{\vec{p}_1} \left( \frac{\vec{p}^2}{2m} - \frac{3}{2} k_B T \right)^2 f^{(0)}(\vec{p}_1)}} = \sqrt{\frac{2}{3n}} \left( \frac{\vec{p}^2}{2mk_B T} - \frac{3}{2} \right) \quad (40)$$

- For momentum conservation we have  $\chi(1) = \vec{p}_1$

$$h_{\vec{p}}(\vec{p}) = c\vec{p} = \frac{\vec{p}}{\sqrt{\int_{\vec{p}_1} \vec{p}^2 f^{(0)}(\vec{p}_1)}} = \frac{\vec{p}}{\sqrt{mnk_B T}} \quad (41)$$

iv) Show that all other eigenvalues  $\lambda_i$  are negative  $\lambda_i \leq 0$ .

( Hint: Exploit the normalization condition to express the eigenvalue  $\lambda_i$  as an integral moment of the collisions operator  $\int_{\vec{p}_1} f^{(0)}(\vec{p}_1) h_i(\vec{p}_1) \mathcal{I}_{\text{coll}}[h_i](\vec{p}_1)$ . Exploit the symmetries of the integrand to show that it is negative definite.)

- Using the normalization condition we write

$$\lambda_i = \lambda_i \int_{\vec{p}_1} f^{(0)}(\vec{p}_1) h_i^2(\vec{p}_1) = \int_{\vec{p}_1} f^{(0)}(\vec{p}_1) h_i(\vec{p}_1) \mathcal{I}_{\text{coll}}[h_i](\vec{p}_1), \quad (42)$$

$$\begin{aligned} &= \int_{\vec{p}_1} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) h_i(\vec{p}_1) [h_i(\vec{p}_3) + h_i(\vec{p}_4) - h_i(\vec{p}_2) - h_i(\vec{p}_1)] \\ &= \frac{1}{2} \int_{\vec{p}_1} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [h_i(\vec{p}_1) + h_i(\vec{p}_2)] [h_i(\vec{p}_3) + h_i(\vec{p}_4) - h_i(\vec{p}_2) - h_i(\vec{p}_1)] \\ &= -\frac{1}{4} \int_{\vec{p}_1} \int_{\vec{p}_2} \int_{\vec{p}_3} \int_{\vec{p}_4} \tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4) f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) [h_i(\vec{p}_3) + h_i(\vec{p}_4) - h_i(\vec{p}_2) - h_i(\vec{p}_1)]^2 < 0, \end{aligned} \quad (43)$$

where we exchanged integral variables as  $\tilde{w}(\vec{p}_1 \vec{p}_2 \rightarrow \vec{p}_3 \vec{p}_4)$  is symmetric and  $f^{(0)}(\vec{p}_1) f^{(0)}(\vec{p}_2) = f^{(0)}(\vec{p}_4) f^{(0)}(\vec{p}_3)$ .

v) Based on the assumption that the eigenfunctions  $h_i(\vec{p}_1)$  form a complete set, discuss the qualitative properties of the general solution  $h(t, \vec{p}_1)$  for a homogenous perturbation in the long time limit  $t \rightarrow \infty$ .

- Because the eigenfunctions form a complete set a general solution can be decomposed into this set

$$h(t, \vec{p}) = \sum_i c_i h_i(\vec{p}). \quad (44)$$

The evolution equation is written

$$\partial_t h(t, \vec{p}) = \sum_i c_i \partial_t h_i(\vec{p}), \quad (45)$$

$$= \sum_i c_i \lambda_i h_i(\vec{p}_1). \quad (46)$$

The solution is written then

$$h(t, \vec{p}) = \sum_i c_i e^{\lambda_i t} h_i(\vec{p}), \quad (47)$$

as  $\lambda_i < 0$ , in the long time limit  $t \rightarrow \infty$  all  $e^{\lambda_i t}$  for  $i > 1$  deviation will decay exponentially, and we have

$$h(t \rightarrow \infty, \vec{p}) = c_n h_n(\vec{p}) + c_e h_e(\vec{p}) + \vec{c}_p h_{\vec{p}}(\vec{p}), \quad (48)$$

### 3.2 Entropy conservation in classical dynamics

- i) Starting from the Liouville equation for the evolution of the phase-space density  $f(t, \{\vec{r}_i\}, \{\vec{p}_i\})$  of a classical systems of  $N$  particles with two-body interactions

$$\left[ \frac{\partial}{\partial t} + \sum_{i=1}^N \frac{\vec{p}_i}{m} \vec{\nabla}_{\vec{r}_i} + \sum_{i=1}^N \frac{\vec{F}(\vec{r}_i)}{m} \vec{\nabla}_{\vec{p}_i} + \sum_{i=1}^N \sum_{j \neq i} \vec{K}_{ij}(|\vec{r}_i - \vec{r}_j|) \vec{\nabla}_{\vec{p}_i} \right] f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) = 0$$

show that the classical entropy

$$S_{\text{cl}}(t) = -k_B \int d^{6N} \mathcal{V} f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \log \left( f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \right)$$

is conserved under Hamiltonian time evolution.

(Hint: What is time derivative of the classical entropy  $S_{\text{cl}}(t)$ ?)

- The time derivative of the classical entropy  $S_{\text{cl}}(t)$  is given by

$$\frac{\partial}{\partial t} S_{\text{cl}}(t) = -k_B \int d^{6N} \mathcal{V} \left( 1 + \log \left( f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \right) \right) \frac{\partial}{\partial t} f(t, \{\vec{r}_i\}, \{\vec{p}_i\}), \quad (49)$$

$$= k_B \int d^{6N} \mathcal{V} \left( 1 + \log \left( f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \right) \right) \left[ \sum_{i=1}^N \frac{\vec{p}_i}{m} \vec{\nabla}_{\vec{r}_i} + \sum_{i=1}^N \frac{\vec{F}(\vec{r}_i)}{m} \vec{\nabla}_{\vec{p}_i} + \sum_{i=1}^N \sum_{j \neq i} \vec{K}_{ij}(|\vec{r}_i - \vec{r}_j|) \vec{\nabla}_{\vec{p}_i} \right] f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \quad (50)$$

$$= k_B \int d^{6N} \mathcal{V} \left[ \sum_{i=1}^N \frac{\vec{p}_i}{m} \vec{\nabla}_{\vec{r}_i} + \sum_{i=1}^N \frac{\vec{F}(\vec{r}_i)}{m} \vec{\nabla}_{\vec{p}_i} + \sum_{i=1}^N \sum_{j \neq i} \vec{K}_{ij}(|\vec{r}_i - \vec{r}_j|) \vec{\nabla}_{\vec{p}_i} \right] f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \log \left( f(t, \{\vec{r}_i\}, \{\vec{p}_i\}) \right), \quad (51)$$

$$= 0, \quad (52)$$

because the distribution vanishes at the boundaries  $\vec{r} \rightarrow \infty$  and  $\vec{p} \rightarrow \infty$ .