

Lecture IV

→ "Big Picture" & Equilibrium (Fluctuation Dynamics)

Topic I → Thermal Equilibrium ↳
Plasma -

→ Thermal Equilibrium Plasma : Basic Ideas

- simplest possible dynamics question
- ⇒ What is spectrum of thermal equilibrium fluctuations in plasma?
- answer ⇒ determined by balance between

→ Emission and Absorption } ⇒ Physics

→ Fluctuation \leftrightarrow Dissipation } ⇒ E.Q.T.

What is key physics of each?

Generic Consideration

Consider some simple examples:
Simplest

- particle undergoing Brownian force in fluid

→ see Q4)

$$m \frac{dy}{dt} = -\gamma m y + f$$

γ Stokes drag
particle in fluid at temp T
 f thermal fluctuations

$\sim \sqrt{v}$

$f \rightarrow$ random (statistical) so uncorrelated in time
→ correlation times

$$\langle \tilde{f}(t_1) \tilde{f}(t_2) \rangle = 2\tilde{f}_0^2 \tau_c \delta(t_1 - t_2)$$

auto-correlation function.

6a.

Notes:

- standard notation for Stokes drag is:

→ mass of Brownian particle

$$m \frac{dv}{dt} = -\gamma v + f$$

$$\gamma = 6\pi\eta r$$

$$\eta = \rho r$$

→ fluid mass density

So, in these notes:

$$\gamma \rightarrow \sigma/m, as write;$$

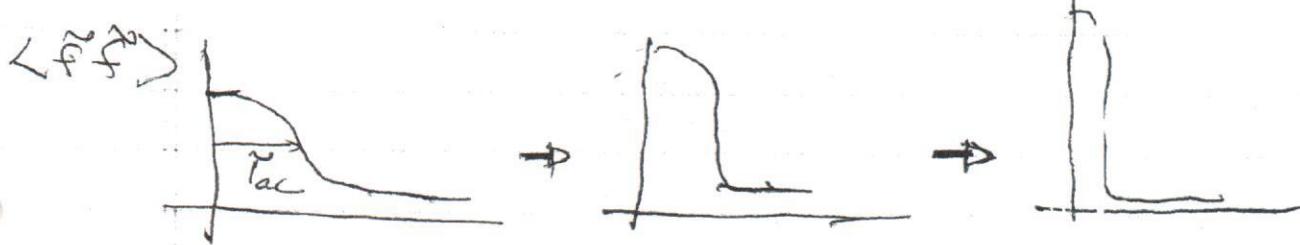
$$\left[m \frac{dv}{dt} = -m(\sigma/m)v + f \right]$$

What is $\langle \tilde{f}(t) \tilde{f}(t') \rangle \rightarrow$ spectral auto-correlation
time
(self-coherence)

\rightarrow measures self-correlation of
 \approx random force.

i.e. if stationary

$$\langle \tilde{f}(0) \tilde{f}(t) \rangle = \langle \tilde{f}(t_1) \tilde{f}(t_2) \rangle$$



\Rightarrow for "white noise"
 $\tau \ll$ all other time scales

now,

$$\frac{d\tilde{v}}{dt} + \gamma \tilde{v} = \frac{\tilde{f}}{m}$$

No correlation
i.e. with f

$$\tilde{v}(t) = e^{-\gamma t} \tilde{v}(0) + \int_0^t dt' e^{-\gamma(t-t')} \underbrace{\tilde{f}(t')}_m$$



cross terms

$$\begin{aligned} |\tilde{v}|^2 &= e^{-2\gamma t} |\tilde{v}(0)|^2 + \underbrace{\langle \tilde{v} \tilde{v}^* \rangle}_{\text{cross terms}} \\ &+ \int_0^t dt' e^{-\gamma(t-t')} \underbrace{\tilde{f}(t')}_m \int_{t'}^t dt'' e^{-\gamma(t-t'')} \underbrace{\tilde{f}(t'')}_m \end{aligned}$$

$$\langle \tilde{V}^2 \rangle = e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2 + \\ + \int_0^t dt' \int_0^{t''} dt'' e^{-\gamma(t-t')} e^{-\gamma(t-t'')} \frac{\tilde{f}(t') \tilde{f}(t'')}{m^2}$$

$\langle \tilde{V}^2 \rangle$ = $e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2$

$\underbrace{+ \int_0^t dt' \int_0^{t''} dt'' e^{-\gamma(t-t')} e^{-\gamma(t-t'')} \frac{\langle \tilde{f}(t') \tilde{f}(t'') \rangle}{m^2}}$

ensemble
statistical average

$$= e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2 \quad \text{(2 for symmetrization)}$$

$$+ \int_0^t dt' \int_0^{t''} dt'' e^{-\gamma(t+t'')} e^{-\gamma(t-t'')} \frac{2 \tilde{f}_0 \tilde{T}_C \delta(t+t'')}{m^2}$$

$$= e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2 + \int_0^t dt' e^{-2\gamma(t+t')} \frac{2 \tilde{f}_0 \tilde{T}_C}{m^2}$$

$$= e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2 + e^{-2\gamma t} \frac{\tilde{f}_0 \tilde{T}_C}{m^2} \frac{1}{2\gamma} (e^{2\gamma t} - 1)$$

$$= e^{-2\gamma t} \langle \tilde{V}(0) \rangle^2 + \frac{\tilde{f}_0 \tilde{T}_C}{2\gamma m^2} (1 - e^{-2\gamma t})$$

so for $t \rightarrow \infty$ ($\gamma t \gg 1$)

2.

$$\langle \tilde{W}^B \rangle \cong \frac{\tilde{f}_0^2 \gamma_0}{\gamma m^2}$$

but $m \frac{\langle \tilde{V}^B \rangle}{2} = T \rightarrow \text{bath at } T!$

$$\Rightarrow T \cong \frac{\tilde{f}_0^2 \gamma_0}{2 \gamma M}$$

$$\frac{\tilde{f}_0^2 \gamma_0}{m^2} = \gamma \frac{T}{M}$$

$(\gamma \rightarrow \gamma/m, \text{ m's cancel})$

Simple

$\left\{ \begin{array}{l} \text{Fluctuation -} \\ \text{dissipation} \\ \text{theorem} \end{array} \right\}$

- C.E. \rightarrow given
- noise $(\tilde{f}_0^2 \gamma_0)$
 - damping (γ)
 - temperature (T)

must have:

$$\boxed{(\text{noise}) = (\text{damping}) T}$$

\rightarrow given 2 of 3 \Rightarrow deduce third!

$$\frac{d}{dt} \tilde{v} + \gamma \tilde{v} = \frac{f}{m}$$

\tilde{v} \leftarrow stationarity

$$\frac{d}{dt} \langle \tilde{v}^2 \rangle + \gamma \langle \tilde{v}^2 \rangle = - \langle \frac{\tilde{v} f}{m} \rangle$$

but $\tilde{v}(t) = e^{-\gamma t} \tilde{v}(0) + \int_0^t dt' e^{-\gamma(t-t')} \frac{f(t')}{m}$

$$\langle \tilde{v}^2 \rangle = \frac{I}{m} = \frac{1}{\gamma} \left\langle \tilde{f} \int_0^t dt' e^{-\gamma(t-t')} \frac{f(t')}{m^2} \right\rangle$$

$$\langle \tilde{f}(t) \tilde{f}(t') \rangle = \frac{1}{T} \int_0^T dt' \delta(t-t')$$

$$\langle \tilde{v}^2 \rangle = \frac{I}{m} = \left(\frac{1}{\gamma}\right) \frac{1}{T} \int_0^T \frac{f^2(t)}{m^2} dt$$

$$\boxed{\langle \tilde{f}^2 \rangle T_c = \gamma T} \quad \checkmark$$

96.

$$\frac{\tilde{f}_0^2}{m} \tilde{\gamma}_0 = \gamma T$$

but $m\gamma \rightarrow \gamma'$ (usual)

$$\frac{\tilde{f}_0^2 \gamma_0}{m} = \frac{\gamma'}{m} T$$

$$\boxed{f_0^2 T_0 = \gamma' T}$$

→ standard form.

→ equilibrium:

→ emission by noise

→ absorption by damping

\Rightarrow balance matches T !

$T + \text{damping} \rightarrow \text{noise}$

note: alternatively

$$(-i\omega + \gamma) \tilde{V}_\omega = \tilde{F}_\omega / m$$

$$|\tilde{V}_\omega|^2 = \frac{|\tilde{F}_\omega|^2}{m^2} \frac{1}{(\omega^2 + \gamma^2)}$$

White noise: spectral intensity flat

$$\int d\omega |\tilde{V}_\omega|^2 = \frac{2T}{m} = \frac{|\tilde{F}_\omega|^2}{m^2} \int \frac{d\omega}{\omega^2 + \gamma^2}$$

$$= \frac{|\tilde{F}_\omega|^2}{\gamma} m^2$$

$$\frac{|\tilde{f}_\omega|^2}{m^2} = 2\gamma \frac{T}{m}$$

→ same

→ factors \leftrightarrow normalization:

→ noise spectral density

note

$$|\tilde{V}_\omega|^2 = \frac{|\tilde{f}_\omega|^2/m^2}{\omega^2 + \gamma^2}$$

response

spectral density

$\omega^2 + \gamma^2$

\leftrightarrow damping

$$= \frac{|\tilde{f}_\omega|^2/m^2}{|r(\omega)|^2}$$

\leftrightarrow response function

[damping \Leftrightarrow width]

$$\text{e.g. } \frac{T}{m} = \int \frac{|\tilde{g}|^2}{|r(\omega)|^2} d\omega$$

of oscillator:

$$\ddot{x} + \gamma \dot{x} + \omega_0^2 x = \frac{\tilde{f}}{m}$$

$$|\tilde{x}_\omega|^2 = \frac{|\tilde{f}_\omega|^2/m^2}{(\omega_0^2 - \omega^2)^2 + (\gamma\omega)^2}$$

Note: $T/m = \int \frac{|\tilde{\rho}|^2}{|F_r(\omega)|^2 + |F_{IM}(\omega)|^2} d\omega$

If $\rightarrow |\tilde{\rho}(\omega)|^2$ broad
 $\rightarrow r(\omega)$ has linear so

$$r_r(\omega) = (\omega - \omega_0) \frac{\partial r}{\partial \omega}$$

$$T/m = \int \frac{|\tilde{\rho}|^2}{(\omega - \omega_0)^2 \left(\frac{\partial r}{\partial \omega} \right)^2 + |F_{IM}(\omega)|^2} d\omega$$

$$= |\tilde{\rho}(\omega)|^2 \int \frac{d\omega / |F_{IM}(\omega)|^2}{\left[\frac{(\omega - \omega_0)^2}{|F_{IM}(\omega)|^2} \left| \frac{\partial r}{\partial \omega} \right|^2 + 1 \right]}$$

$$\approx \frac{|\tilde{\rho}(\omega_0)|^2}{|F_{IM}(\omega_0)|^2 \left| \frac{\partial r}{\partial \omega} \right|_{\omega_0}}$$

$$|\tilde{\rho}(\omega)|^2 = \left(\begin{array}{c} F_{IM} \\ \downarrow \\ \text{noise} \end{array} \right) T/m \left(\begin{array}{c} \uparrow \\ \text{design} \\ \downarrow \\ \text{Temp} \end{array} \right) \left| \frac{\partial r}{\partial \omega} \right|_{\omega_0}$$

→ Fluctuations set by $\left\{ \begin{array}{l} \text{noise} \\ \text{damping} \\ \text{collective modes} \end{array} \right\}$
response c.e. $\omega \approx \omega_0$
natural frequency

$$\rightarrow 2 \left(\frac{1}{2} k x^2 \right) = 2 \left(\frac{m \omega^2}{2} x^2 \right) = T$$

sets condition

Lesson : → Thermal equilibrium spectrum

set by - collective modes
- damping \nearrow resonances
- noise

→ F-D Thm links these,
explicitly

- For plasma, thermal equilibrium
requires understanding
- noise
- collective modes \nearrow
- damping