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# Equilibrium Free Energies from Nonequilibrium Processes\*

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## Abstract

A recent result, relating the (irreversible) work performed on a system during a non-quasistatic process, to the Helmholtz free energy difference between two equilibrium states of the system, is discussed. A proof of this result is given for the special case when the evolution of the system in question is modelled by a Langevin equation in configuration space.

My purpose in this talk is to present and discuss a result which relates the free energy difference between two equilibrium states of a system — defined with respect to two values of an external parameter — to the work performed on the system by changing that parameter *at a finite rate* from one value to the other.

Let me begin with a fundamental statement from classical thermodynamics [1]: the total work performed on a system during an isothermal, *quasistatic* process is equal to the free energy difference between the initial and final equilibrium states of the system.<sup>1</sup> This statement may be understood as follows. Imagine a finite system which depends on some external

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<sup>1</sup>Throughout this talk, the term “free energy” will refer specifically to the *Helmoltz* free energy.

parameter,  $\lambda$ . Macroscopically, an *equilibrium state* is the unique state attained by the system by allowing it to come to equilibrium with an infinite heat reservoir at temperature  $T$ , holding  $\lambda$  fixed. Such a state may be represented by a single point in the  $(\lambda, T)$ -plane, as shown in Fig.1. With each equilibrium state we may associate a free energy  $F$ :

$$F(\lambda, T) = E - ST, \quad (1)$$

where  $E$  and  $S$  denote, respectively, the internal energy and the entropy of the system, both functions of the state. If we now prepare the system in a state  $(\lambda_A, T)$ , and then infinitely slowly change the value of  $\lambda$  from  $\lambda_A$  to  $\lambda_B$ , always keeping the system thermostatted (i.e. in contact with the heat reservoir) at temperature  $T$ , then the system will evolve through a continuous sequence of equilibrium states — represented by the dotted line in Fig.1 — and the net external work which we perform during this process will equal the free energy difference between the initial and final states:

$$W_\infty = \Delta F \equiv F(\lambda_B, T) - F(\lambda_A, T). \quad (2)$$

The subscript on  $W$  reminds us that this process is carried out quasistatically.

At the microscopic level, we must treat the system statistically, replacing the unique macroscopic state by a probability distribution (or ensemble) of micro-states of the system. An equilibrium state of the sort discussed in the previous paragraph is represented by a canonical ensemble in the microscopic phase space, and the free energy is given by

$$F(\lambda, T) = -k_B T \ln Z(\lambda, T), \quad (3)$$

where  $Z$  denotes the partition function. During a process in which the system remains thermostatted while  $\lambda$  is varied quasistatically from  $\lambda_A$  to  $\lambda_B$ , the statistical state of the system evolves through a continuous sequence of canonical ensembles, and again the work performed is equal to the free energy difference between initial and final equilibrium states:  $W_\infty = \Delta F$ .

Eq.2 is thus a basic statement from both macroscopic thermodynamics and microscopic statistical mechanics. The central point which I wish to make is that there exists a com-

parably simple result, which relates  $\Delta F$  (defined as the free energy difference between two equilibrium states  $A$  and  $B$ ) to the work performed during a process in which  $\lambda$  is changed from  $\lambda_A$  to  $\lambda_B$  at a *finite* rate; hence, a *nonequilibrium*, irreversible process.

Consider therefore the following sequence of steps. (1) With  $\lambda$  fixed at an initial value ( $\lambda_A$ ), we let the system equilibrate with a reservoir at temperature  $T$ . (2) We then externally “switch”  $\lambda$  from the initial value ( $\lambda_A$ ) to a final one ( $\lambda_B$ ) over a finite time  $\tau$ . (For specificity, assume  $\dot{\lambda} \equiv d\lambda/dt$  to be constant.) The system remains in contact with the reservoir as we switch  $\lambda$ . (3) Once  $\lambda$  reaches its destination ( $\lambda_B$ ), we note down the external work  $W$  which we performed on the system during this process. (4) Go back to step 1 and repeat *ad infinitum*. Steps 1-3 define what I will call a single *realization* of the switching process; by virtue of step 4, we obtain a *statistical ensemble* of such realizations. Note that although the system begins in equilibrium with the reservoir, it does not generally remain so once we start changing  $\lambda$  at a finite rate. Typically, the system will be found in a *nonequilibrium* state, not characterized by a single point  $(\lambda, T)$  (though the value of  $\lambda$  is of course well defined at every instant). Schematically, I have depicted this situation by representing the evolution of the system as a shaded area, see Fig.2, rather than as a single line as in Fig.1.

(At the end of the switching process, we can of course always opt to hold the value of  $\lambda$  fixed, at  $\lambda_B$ , and allow the system to relax to equilibrium with the reservoir, in this way finally attaining the equilibrium state  $B$ . This then gives us a prescription for going from one equilibrium state,  $A$ , to another,  $B$ , via a nonequilibrium process. However, once we stop changing the external parameter  $\lambda$ , we stop performing external work on the system. Therefore the central result to be presented below, which makes a statement about the work  $W$  performed externally, is independent of whether or not we carry out the supplementary step of allowing the system to relax to state  $B$  at the end of the switching process.)

Since the switching described in step 2 above is carried out at a finite rate, we expect statistical fluctuations: the work  $W$  will differ from one realization to the next. Thus, having obtained a statistical ensemble of realizations by repeating steps 1-3 *ad nauseum*, we will have a distribution of values of work,  $\rho(W)$ , defined such that  $\rho(W)dW$  gives the proportion

of realizations for which the work fell within an infinitesimal window  $dW$  around a particular value  $W$ .

The distribution  $\rho(W)$  will depend on how slowly or quickly the switching was performed, that is, on the switching time  $\tau$ . (In carrying out steps 1-4 above, it was assumed that  $\tau$  remained the same from one realization to the next.) For  $\tau \rightarrow \infty$ , we get  $\rho(W) \rightarrow \delta(W - \Delta F)$ , by Eq.2, whereas for  $\tau$  finite we expect the distribution  $\rho(W)$  to have a finite width. Generically, the faster we switch  $\lambda$ , the larger the expected fluctuations in  $W$ , as depicted in Fig.3.

One final point before I reach the punch line. While  $W = \Delta F$  in the quasistatic, reversible limit ( $\tau \rightarrow \infty$ ), for *finite* switching times we expect the work performed to exceed the free energy difference  $\Delta F$ :

$$\overline{W} \geq \Delta F, \quad (4)$$

where the overbar denotes an average over our statistical ensemble of realizations of the switching process, carried out at a fixed value of  $\tau$ . (This statement does not preclude an occasional measurement of  $W$  which falls *below*  $\Delta F$ , though for macroscopic systems such fluctuations will be exceedingly rare.) The inequality given by Eq.4 essentially follows from the Second Law: the work performed during an irreversible process is expected to exceed that performed during the corresponding reversible process.

Let me now make a claim which is the central focus of this talk. If instead of taking the average of the work  $W$ , over a statistical ensemble of switching realizations, we take the average of the quantity  $e^{-\beta W}$ , where  $\beta \equiv 1/k_B T$ , then *that average will be equal to*  $e^{-\beta \Delta F}$ , for *any* value of the switching time  $\tau$ :

$$\overline{\exp -\beta W} \equiv \int dW \rho(W, \tau) \exp -\beta W = \exp -\beta \Delta F \quad , \quad \text{for all } \tau. \quad (5)$$

(The dependence of  $\rho(W)$  on the switching time  $\tau$  has been made explicit here.) That is, the average of  $e^{-\beta W}$  will be the same over, say, any of the three distributions shown in Fig.3, and will equal  $e^{-\beta \Delta F}$ .

Eq.2 relates the free energy difference between two equilibrium states of a system, to the work performed in *reversibly* taking the system from one state to the other. Eq.5 is the extension of this statement to *irreversible* (nonequilibrium) processes. Note that, since  $\Delta F$  depends only on the equilibrium states  $A$  and  $B$ , Eq.2 implies that the reversible work performed in going from  $A$  to  $B$  is independent of the path taken from  $\lambda_A$  to  $\lambda_B$  in parameter space. (We have imagined only a single parameter  $\lambda$ , but of course more generally parameter space can be multi-dimensional.) Eq.5 makes a comparable statement as regards the *rate* at which we switch  $\lambda$ : it says that the ensemble average of  $e^{-\beta W}$  is independent, not only of the path from  $\lambda_A$  to  $\lambda_B$ , but also of how quickly or slowly we vary  $\lambda$  along that path.

Eq.5 gives the relationship between a quantity defined with respect to *equilibrium* states of a system ( $\Delta F$ ) to a quantity extracted from an ensemble of *nonequilibrium* processes. Moreover, this relationship takes the form of an *equality*, whereas most statements relating equilibrium and nonequilibrium quantities are expressed as inequalities, for instance, Eq.4. Indeed, as I have pointed out elsewhere [2], the inequality  $\overline{W} \geq \Delta F$  follows immediately and rigorously from Eq.5.

As a quick consistency check, we can verify the validity of Eq.5 in two limiting cases: infinitely slow ( $t_s \rightarrow \infty$ ) and infinitely fast ( $t_s \rightarrow 0$ ) switching. In the former case, we get  $\rho \rightarrow \delta(W - \Delta F)$ , and Eq.5 is satisfied. For  $t_s \rightarrow 0$ , as discussed elsewhere [2], Eq.5 reduces to the following well-known identity:

$$\langle \exp -\beta \Delta H \rangle_A = \exp -\beta \Delta F, \quad (6)$$

where  $\Delta H = H_B - H_A$  is the difference between the initial and final Hamiltonians, and  $\langle \dots \rangle_A$  defines a canonical average over the initial equilibrium state.

A proof of Eq.5, based on a treatment in which both the system of interest and the heat reservoir are explicitly taken into consideration, was given in Ref. [2]. Another proof, based on a master equation approach, was given in Ref. [3], along with supporting numerical results. Yet a third proof, assuming Markovian evolution and microscopic reversibility (and which along the way yields an interesting detailed balance relationship for multiple time-step

processes), has been found by Gavin Crooks [4].

In the spirit of this Symposium, I will sketch a proof of Eq.5 for the case in which the evolution of the system of interest is modelled by a Langevin equation in configuration space, thus a statistical ensemble of such systems evolves under a Smoluchowski equation. (Physically, this corresponds to the limit of overdamped evolution, in which the momentum of the system reaches equilibrium with the heat reservoir on a time scale very short compared both to that required for the configuration of the system to equilibrate, and to the time  $\tau$  over which we perform the switching.) Although this case is a particular example of the situation considered in Ref. [3], the proof presented here is different from those of Refs. [2-4].

Let us assume that the Hamiltonian for our system has the form  $H_\lambda(x, p) = p^2/2m + V_\lambda(x)$ . (Although we assume a one-dimensional configuration space, the generalization to more degrees of freedom is straightforward.) The free energy difference may then be expressed in terms of a ratio of configurational partition functions:

$$\Delta F = -\beta^{-1} \ln \frac{Q_B}{Q_A} \quad (7)$$

$$Q_\lambda = \int dx \exp -\beta V_\lambda(x). \quad (8)$$

(I will often use  $A$  and  $B$  in place of  $\lambda_A$  and  $\lambda_B$ , respectively.) Let us now take the evolution of the configuration of the system to obey a Langevin equation:

$$\dot{x} = v_\lambda(x) + \tilde{u}(t), \quad (9)$$

where  $\tilde{u}(t)$  is a term representing white noise,

$$\langle \tilde{u}(t) \tilde{u}(t+s) \rangle = D\delta(s), \quad (10)$$

with  $\langle \dots \rangle$  denoting an average over realizations of the noise; and  $v_\lambda(x)$  is the terminal velocity attained by a particle subject to both a conservative force  $-\partial V_\lambda/\partial x$ , and a frictional force  $-\gamma\dot{x}$  satisfying the Einstein relation,  $\gamma^{-1} = \beta D/2$ :

$$v_\lambda(x) = -\frac{\beta D}{2} \frac{\partial V_\lambda}{\partial x}(x). \quad (11)$$



In Eq.9, the external parameter depends on time, according to

$$\lambda(t) = \lambda_A + (\lambda_B - \lambda_A)t/\tau. \quad (12)$$

A stochastic trajectory  $x(t)$ ,  $t \in [0, \tau]$ , satisfying Eq.9, represents the evolution of our system during a single realization of the switching process. We will now make use of the fact that, for such evolution, one can write down an explicit expression for the probability distribution of trajectories  $x(t)$ . Namely, given an initial condition  $x(0) = x_0$ , the probability for obtaining a particular trajectory  $x(t)$ , as we switch  $\lambda$  from  $A$  to  $B$ , is given by: [5]

$$P_{A \rightarrow B}[x(t)] = \mathcal{N} \exp -S_+[x(t)] \quad (13)$$

$$S_{\pm}[x(t)] = \frac{1}{2D} \int_0^{\tau} dt \left( \dot{x} \pm \frac{\beta D}{2} \partial_x V_{\lambda} \right)^2, \quad (14)$$

where  $\lambda = \lambda(t)$  in the integrand of Eq.14. (I will make use of  $S_-$  shortly.) The normalization factor  $\mathcal{N}$  is chosen so that the integral of  $P_{A \rightarrow B}$  over all trajectories  $x(t)$ ,  $t \in [0, \tau]$ , starting from  $x(0) = x_0$ , is unity:

$$\int \mathcal{D}_0[x(t)] P_{A \rightarrow B}[x(t)] = 1. \quad (15)$$

[The subscript on  $\mathcal{D}$  indicates that we are integrating over paths  $x(t)$  with a fixed initial point,  $x(0) = x_0$ .]

To make sense of Eqs.13 to 15, we must introduce a measure on path space. We do this by dividing the interval  $[0, \tau]$  into sub-intervals of duration  $\delta t = \tau/N$ , then replacing the continuous trajectory  $x(t)$  by the discrete set of configurations  $x_n = x(t_n)$  at times  $t_n = n\delta t$  ( $n = 0, 1, \dots, N$ ), and at the end taking the limit  $N \rightarrow \infty$ . A convenient representation of the integral in Eq.14 is then:

$$S_{\pm}[x(t)] \rightarrow \frac{1}{2D} \sum_{n=1}^N \delta t \left[ \frac{x_n - x_{n-1}}{\delta t} \pm \frac{\beta D}{2} \partial_x V_{\lambda}(x_{\nu}) \right]^2, \quad \nu = n - \frac{1}{2} \mp \frac{1}{2}. \quad (16)$$

In Eq.15, the integral in path space, over all trajectories  $x(t)$  with a fixed initial point  $x(0) = x_0$ , is expressed as:

$$\int \mathcal{D}_0[x(t)] \dots = \prod_{n=1}^N \int dx_n \dots \quad (17)$$

It is straightforward to verify that the normalization constant in Eq.13 is given by  $\mathcal{N} = (2\pi D\delta t)^{-N/2}$ , in this scheme. For future use, let us also define  $\int \mathcal{D}_\tau[x(t)] = \prod_{n=0}^{N-1} \int dx_n$ , representing an integral over trajectories  $x(t)$  with a common *final* point  $x_\tau \equiv x(\tau) = x_N$ . Note that

$$\int dx_0 \int \mathcal{D}_0[x(t)] \cdots = \int dx_\tau \int \mathcal{D}_\tau[x(t)] \cdots = \prod_{n=0}^N \int dx_n \cdots \quad (18)$$

For a particular trajectory  $x(t)$ , the external work performed on the system is:

$$W[x(t)] = \int_0^\tau dt \dot{\lambda} \partial_\lambda V_\lambda(x(t)). \quad (19)$$

If we now launch an ensemble of such trajectories, from a canonical ensemble of initial conditions (corresponding to  $\lambda = A$ ) at  $t = 0$ , then an explicit expression for the average of  $e^{-\beta W}$  over this statistical ensemble is given by:

$$\overline{\exp -\beta W} = \int dx_0 \frac{1}{Q_A} \exp -\beta V_A(x_0) \int \mathcal{D}_0[x(t)] \mathcal{N} \exp -S_+[x(t)] \exp -\beta W[x(t)]. \quad (20)$$

The first integral defines the distribution of initial conditions  $x_0$ , the integral  $\int \mathcal{D}_0 \mathcal{N} e^{-S_+} \dots$  is over all trajectories launched from a given point  $x_0$ , each weighted by its probability (Eq.13), and  $e^{-\beta W}$  is the quantity being averaged. Now, from the definitions of  $S_\pm$  and  $W$  we have:

$$\begin{aligned} S_+ - S_- + \beta W &= \beta \int_0^\tau dt (\dot{x} \partial_x V_\lambda + \dot{\lambda} \partial_\lambda V_\lambda) \\ &= \beta \int_0^\tau dt \frac{d}{dt} V_\lambda(x(t)) \\ &= \beta \Delta V, \end{aligned} \quad (21)$$

where

$$\Delta V \equiv V_B(x_\tau) - V_A(x_0). \quad (22)$$

With Eq.18, this allows us to rewrite Eq.20 as

$$\overline{\exp -\beta W} = \frac{1}{Q_A} \int dx_\tau \exp -\beta V_B(x_\tau) \int \mathcal{D}_\tau[x(t)] \mathcal{N} \exp -S_-[x(t)]. \quad (23)$$

The second integral on the right is unity:  $\int \mathcal{D}_\tau \mathcal{N} e^{-S} = 1$ . (While this may be verified explicitly, it also offers a nice interpretation: if we start in a configuration  $x_\tau$  and switch  $\lambda$  from  $B$  to  $A$ , then  $\mathcal{N} e^{-S}$  is the normalized probability of observing the “reverse” of the trajectory  $x(t)$ , i.e. a trajectory which starts at  $x_\tau$  and “evolves backwards”, ending at  $x_0$ .) Then, using  $Q_B = \int dx e^{-\beta V_B(x)}$ , we finally get

$$\overline{\exp -\beta W} = \frac{Q_B}{Q_A} = \exp -\beta \Delta F. \quad (24)$$

*Q.E.D.*

I have just sketched a proof of Eq.5 for the special case in which the evolution of the system of interest is modelled by a Langevin equation in configuration space. In this proof, an expression for the work  $W$  performed on the system, Eq.19, was introduced without elaboration. More generally, the work is given by

$$W = \int_0^\tau dt \dot{\lambda} \partial_\lambda H_\lambda, \quad (25)$$

where  $H_\lambda$  is the parameter-dependent Hamiltonian for the system of interest, and  $\partial_\lambda H_\lambda$  in the integrand is evaluated along a trajectory  $\mathbf{z}(t)$  describing the evolution of the phase space coordinates of the system. For Hamiltonians of the form  $H_\lambda = p^2/2m + V_\lambda(x)$ , Eq.25 reduces to Eq.19. Let me now make a few comments regarding the origin of Eq.25.

The external work performed on an *isolated* system is equal to the net change in its energy. When that work is performed by the variation of an external parameter, we get

$$\begin{aligned} W &\equiv H_B(\mathbf{z}_\tau) - H_A(\mathbf{z}_0) \\ &= \int_0^\tau dt \frac{d}{dt} H_\lambda(\mathbf{z}(t)) \\ &= \int_0^\tau dt \dot{\lambda} \partial_\lambda H_\lambda(\mathbf{z}(t)), \end{aligned} \quad (26)$$

assuming a phase space trajectory  $\mathbf{z}(t)$  evolving under Hamilton’s equations, so that  $dH/dt = \partial H/\partial t$  [6]. Eq.25 is therefore the correct expression for work, provided the system is isolated during the switching process.

When the system of interest is coupled to a heat reservoir, then we may treat the two together as a larger, isolated system governed by a Hamiltonian of the form

$$\mathcal{H}_\lambda(\mathbf{z}, \mathbf{z}') = H_\lambda(\mathbf{z}) + H_{res}(\mathbf{z}') + h_{int}(\mathbf{z}, \mathbf{z}'). \quad (27)$$

Here,  $\mathbf{z}'$  represents a point in the phase space of the reservoir,  $H_{res}$  is a Hamiltonian for the reservoir alone, and  $h_{int}$  is a term which weakly couples the system of interest to the reservoir. Since the system of interest and reservoir together constitute a larger, isolated system, we may again use Eq.26 for the external work performed, but with  $H_\lambda$  replaced by  $\mathcal{H}_\lambda$ . However,  $\partial_\lambda \mathcal{H}_\lambda(\mathbf{z}, \mathbf{z}') = \partial_\lambda H_\lambda(\mathbf{z})$ , so we again end up with Eq.25. <sup>2</sup> Note that the work  $W$  no longer represents the net change in the energy of the system of interest itself,  $W \neq H_B(\mathbf{z}_\tau) - H_A(\mathbf{z}_0)$ , but rather the net change in the total energy of system and reservoir.

Finally, it is good to keep in mind that the concept of an external parameter is itself an idealization. In reality, such a “parameter” must actually be a degree of freedom — subject to back reaction forces — and the work performed by it, over some length of time, is simply the net *loss* in its energy. The idealization lies in assuming an infinite inertia for this degree of freedom. To illustrate these points, consider a Hamiltonian

$$G(\lambda, P_\lambda, \mathbf{z}, \mathbf{z}') = \frac{P_\lambda^2}{2M} + \mathcal{H}_\lambda(\mathbf{z}, \mathbf{z}'), \quad (28)$$

where  $\lambda$  now represents the degree of freedom which was previously viewed as an external parameter, and  $M$  and  $P_\lambda$  denote the associated inertia and momentum, respectively. The first term on the right represents the energy of the parametric degree of freedom; the second, as before, is the Hamiltonian for the coupled system of interest and reservoir. Hamilton’s equations give

$$\dot{\lambda} = \frac{\partial G}{\partial P_\lambda} = \frac{P_\lambda}{M} \quad (29)$$

$$\dot{P}_\lambda = -\frac{\partial G}{\partial \lambda} = -\partial_\lambda \mathcal{H}_\lambda(\mathbf{z}, \mathbf{z}') = -\partial_\lambda H_\lambda(\mathbf{z}). \quad (30)$$

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<sup>2</sup>In writing Eq.27, I was careful to make only the first term on the right depend on  $\lambda$ . Otherwise, by externally changing  $\lambda$ , we would perform work directly on the degrees of freedom of the reservoir, a situation different from that considered in this talk.

From these we obtain the following expression for the rate of change of the energy of the “parameter”:

$$\frac{d}{dt} \frac{P_\lambda^2}{2M} = -\dot{\lambda} \partial_\lambda H_\lambda(\mathbf{z}), \quad (31)$$

from which, taking  $W$  to be *minus* the change in  $P_\lambda^2/2M$ , we once again get

$$W = \int_0^\tau dt \dot{\lambda} \partial_\lambda H_\lambda(\mathbf{z}(t)). \quad (32)$$

Note that now the time-dependence of  $\lambda$  is not exactly that given by Eq.12, but rather is determined from Hamilton’s equations. If, however, we consider the initial conditions  $\lambda(0) = \lambda_A$  and  $\dot{\lambda}(0) = (\lambda_B - \lambda_A)/\tau$ , and we take the limit  $M \rightarrow \infty$ , then over any finite time interval  $\tau$  we will get (see Eqs.29 and 30)

$$\ddot{\lambda} = \frac{d}{dt} \frac{P_\lambda}{M} \rightarrow 0, \quad (33)$$

thus recovering Eq.12 for the evolution of  $\lambda$ .

In the preceding discussion, I have argued that Eq.25 (which in turn implies Eq.19 when  $H_\lambda = p^2/2m + V_\lambda$ ) is the correct expression for the work performed on a system by the variation of an external parameter, both when the system is isolated and when it is coupled to a heat reservoir, and also when the external parameter is treated honestly as a degree of freedom (but in the limit of infinite inertia). This discussion can be illustrated by considering the example of a closed container filled with gas, where one wall of the container is free to move in and out as a piston. Let  $\lambda$  denote the position of the piston, and  $\mathbf{z} = (\mathbf{x}_1, \mathbf{p}_1, \dots, \mathbf{x}_N, \mathbf{p}_N)$  the positions and momenta of the  $N$  individual gas molecules.

When we externally move the piston at some finite rate from a position  $\lambda = A$  to another position  $\lambda = B$ , we perform a quantity of work each time a gas molecule scatters off the moving wall; that work is just the change in the kinetic energy of the molecule during the collision. If the container is isolated, then this is the only mechanism by which the energy of the gas can change, so at the end of the switching process the work performed is equal to the change in the internal energy of the gas. It is a straightforward exercise [7] to show explicitly

(without invoking the Hamiltonian identity  $dH/dt = \partial H/\partial t$ ) that the change in the energy of the gas, during a given collision between a molecule and the moving wall, is equal to the time integral of  $\dot{\lambda}\partial_{\lambda}H_{\lambda}$  along the trajectory  $\mathbf{z}(t)$  describing the phase space evolution of the gas, from a time immediately before to a time immediately after the collision. The total change in energy (and therefore the work performed) over some finite period of time is then just the integral of  $\dot{\lambda}\partial_{\lambda}H_{\lambda}$  along  $\mathbf{z}(t)$ , over that span of time.

Now imagine that the wall of the container opposite to the piston is externally maintained at some temperature  $T$ . Then there exist two mechanisms by which the energy of the gas changes: by the scattering of a molecule off the moving piston, as above, and by the scattering of a molecule off the thermostatted wall. As before, the net contribution of the former is the time integral of  $\dot{\lambda}\partial_{\lambda}H_{\lambda}$  (even though the trajectory  $\mathbf{z}(t)$  is no longer Hamiltonian). It is only this contribution which counts as *work* performed on the gas: the sum of all the energy changes due to collisions with the thermostatted wall is the *heat* absorbed or relinquished by the gas. Thus we again obtain Eq.25.

Finally, suppose the piston is itself a massive object, moving frictionlessly from  $A$  to  $B$ , rather than an externally pushed device. As before, work is performed by the piston every time a molecule scatters off it (and again the total work is given by the integral of  $\dot{\lambda}\partial_{\lambda}H_{\lambda}$ ), but now the kinetic energy of the piston changes at each such collision. If the piston begins with a speed  $\dot{\lambda}_0$ , and is then observed for a time  $\tau$ , then the final speed will be

$$\dot{\lambda}_{\tau} = \sqrt{\dot{\lambda}_0^2 - 2W/M}, \quad (34)$$

$M$  being the mass of the piston. For any set of initial conditions of the gas, we get  $\dot{\lambda}_{\tau} \rightarrow \dot{\lambda}_0$  in the limit  $M \rightarrow \infty$ , so in that limit the speed of the piston remains constant, just as if it were being driven externally. (In other words, for an infinitely massive piston, the work performed by it on the gas represents an infinitesimal proportional change in the piston's kinetic energy.)

## CONCLUSIONS

The focus of this talk has been a result (Eq.5) which may be viewed as an extension — to irreversible, nonequilibrium processes — of the well-known relationship between *reversible* work and free energy (Eq.2). Just as the reversible work performed in parametrically switching a system from  $A$  to  $B$  is equal to  $\Delta F$  regardless of the path taken in parameter space, so the average  $\overline{\exp -\beta W}$  — defined with respect to a statistical ensemble of *irreversible* processes — is equal to  $\exp -\beta \Delta F$  regardless of both the path taken, *and the rate at which the switching is carried out*. After presenting this result, I have sketched a proof for the special case when the system evolves under a Langevin equation in configuration space. I have also discussed the general expression for the work performed on the system (Eq.25), in terms of a phase space trajectory  $z(t)$  describing the evolution of the micro-state of the system.

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## FIGURES

FIG. 1. The unique macroscopic equilibrium state corresponding to a temperature  $T$ , and a value of the external parameter  $\lambda$ , may be represented by a point in the  $(\lambda, T)$ -plane. By keeping the system thermostatted at a constant temperature, and changing the external parameter quasistatically, we can reversibly switch the system from one equilibrium state,  $A$ , to another,  $B$ .

FIG. 2. If we start with the system in equilibrium state  $A$ , but then switch the external parameter from  $\lambda_A$  to  $\lambda_B$  at a *finite* rate, the system will progress through a sequence of *nonequilibrium* states, indicated schematically by the shaded region.

FIG. 3. The distribution of values of work,  $\rho(W)$ , performed during a statistical ensemble of switching processes, depends on the switching time  $\tau$ . For  $\tau \rightarrow \infty$  this distribution becomes a  $\delta$ -function at  $W = \Delta F$ . Generically, one expects a broader distribution, the more rapidly the switching is performed.

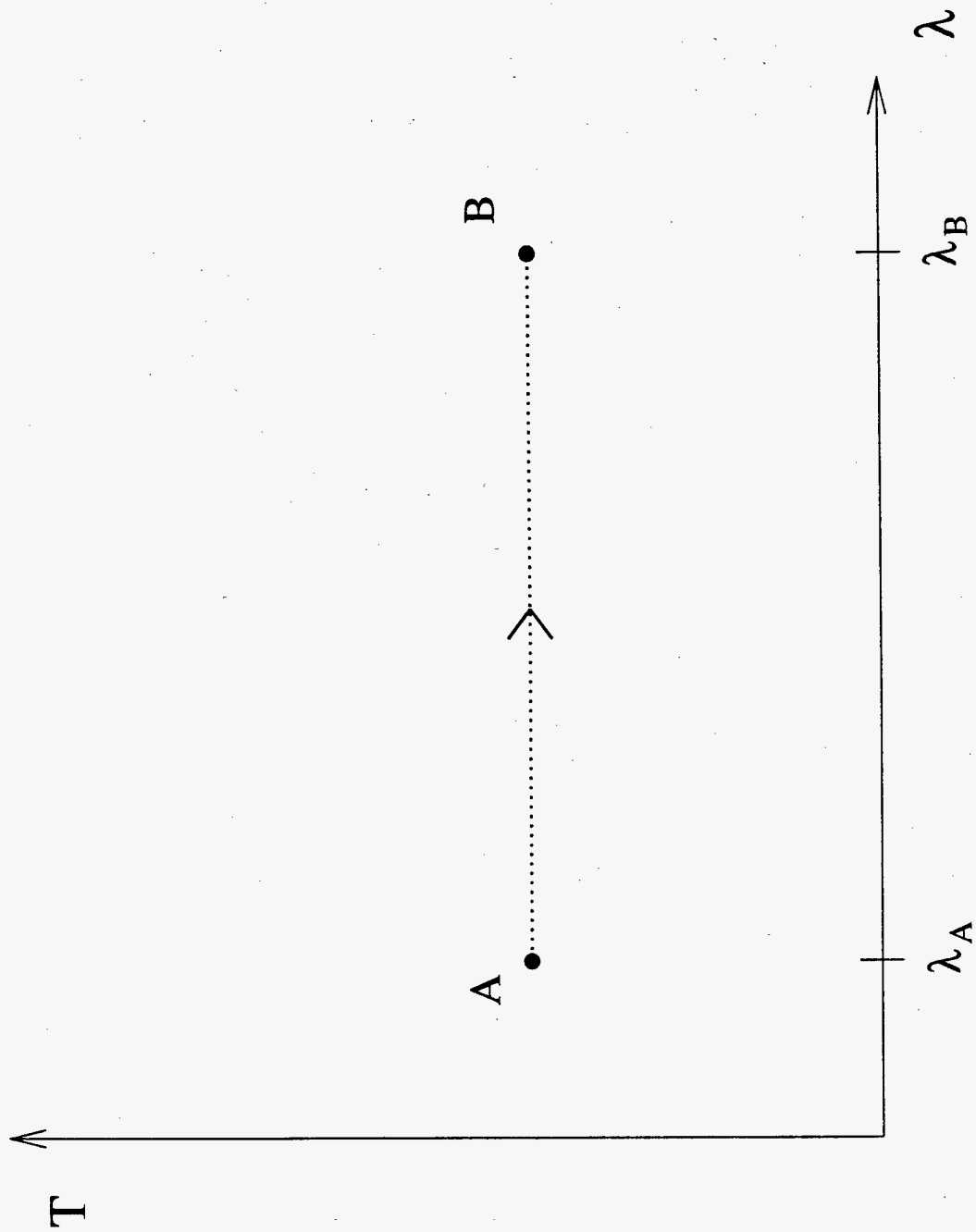


Figure 1

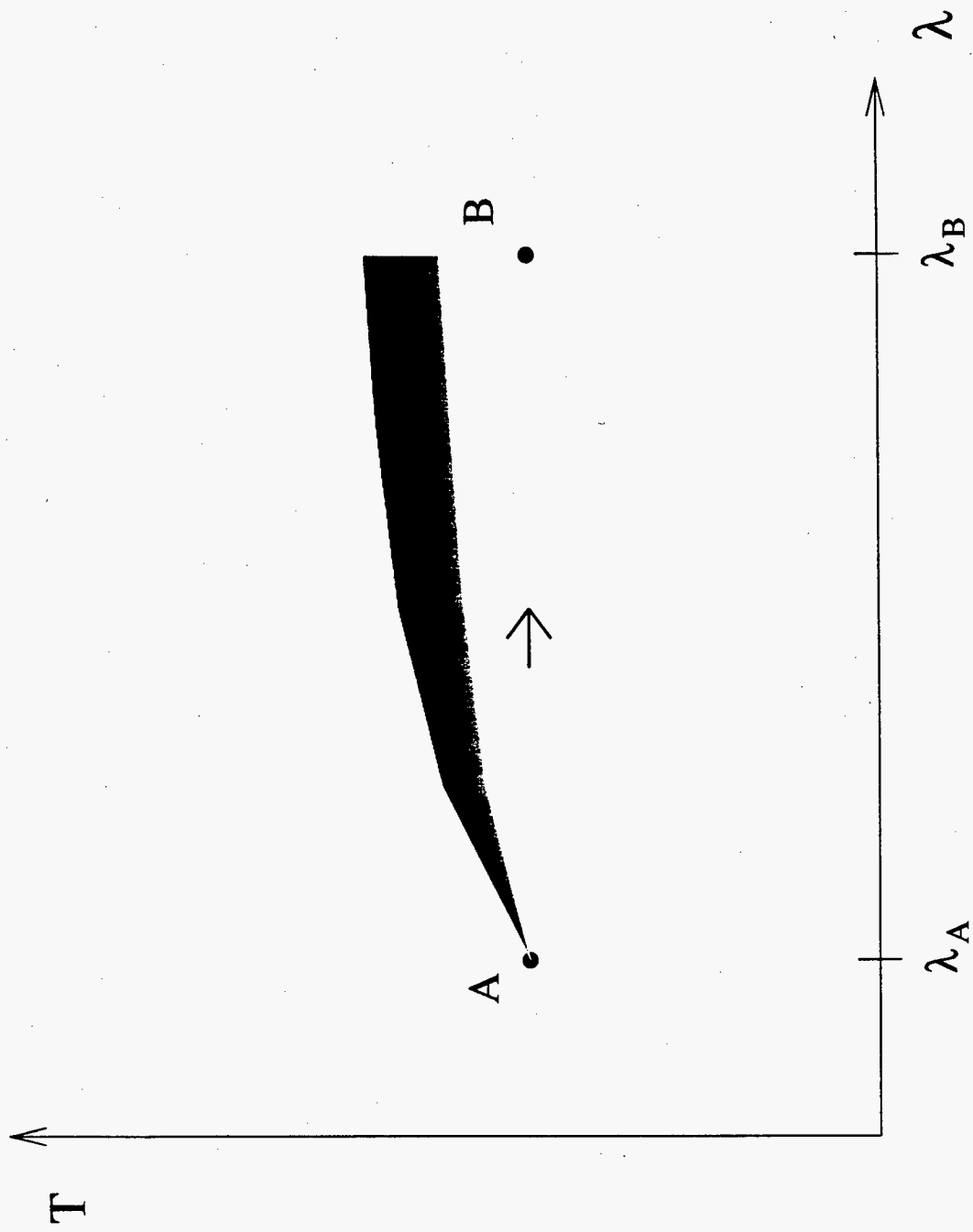


Figure 2

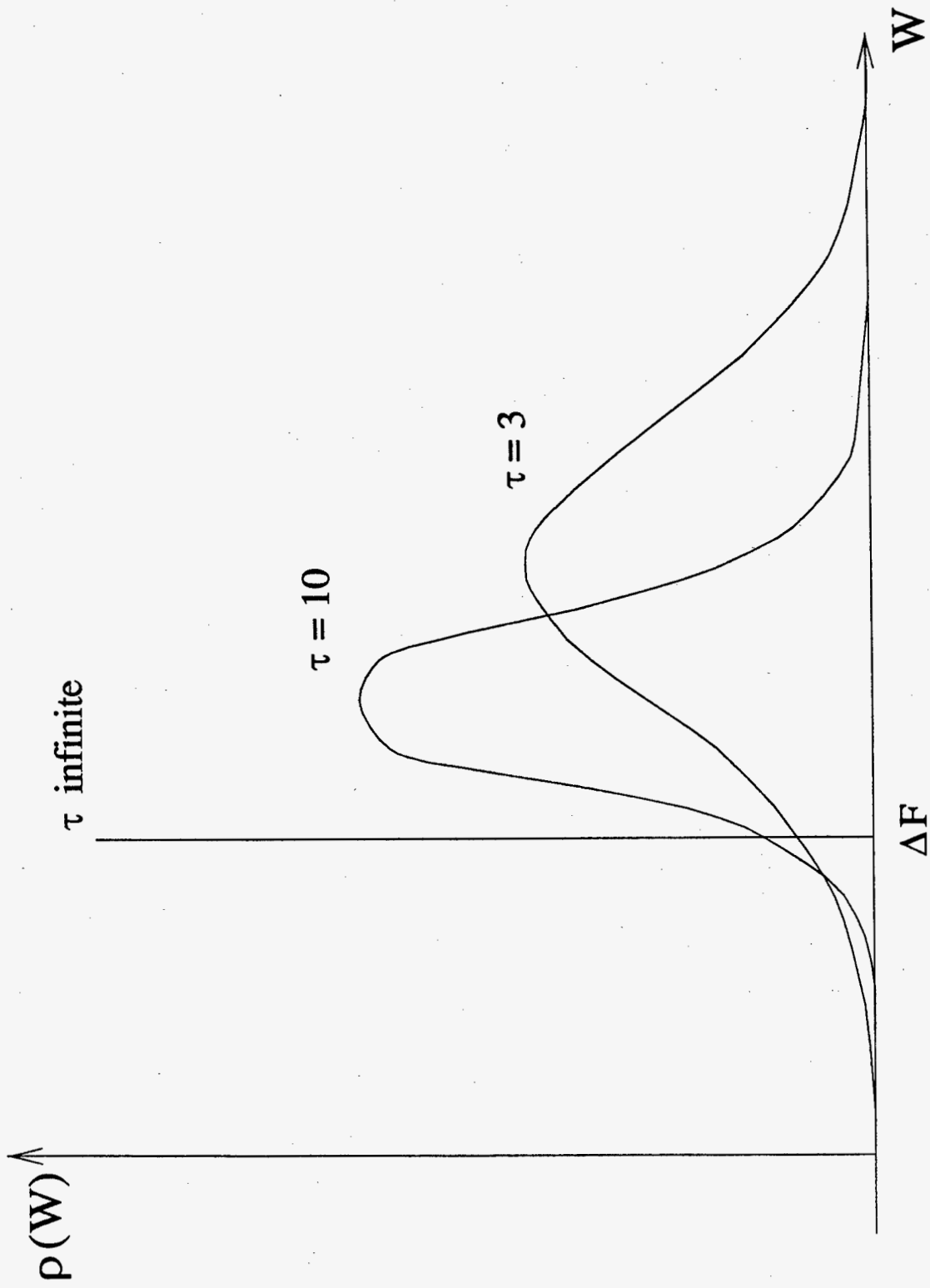


Figure 3

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