

Modelling nonequilibrium macroscopic oscillators of interest to experimentalists.

P. De Gregorio

"RareNoise": L. Conti, M. Bonaldi, L. Rondoni

ERC-IDEAS: www.rarenoise.lnl.infn.it



Nonequilibrium Processes:
The Last 40 Years and the Future
Obergurgl, Tirol, Austria, 29 August - 2 September 2011

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In celebration of Prof. Denis J. Evans' 60th birthday

GW detectors and fluctuations

Ground-based Detectors

- Often, can 'hear' their own thermal fluctuations.
- Expected to approach the quantum limit in the future.

Nonequilibrium stationary states and noise

- Past studies had assumed the noise be Gaussian. However the experimentalists' interest is in the tails of the distributions. There, they may be not.

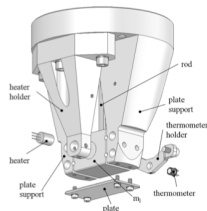
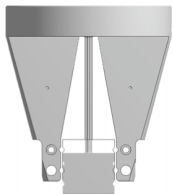
Then the question

- We detect a rare burst. Is it of an external source? Or false positive due to rare nonequilibrium (and non-Gaussian) fluctuations? Knowledge correct statistics is indispensable.

The idea behind the RareNoise project

The experiment

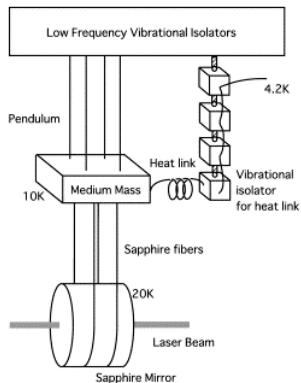
- A heated mass is appended to a high Q rod, generating a current. Few modes of oscillation are monitored.
- Experiment performed under tunable and controllable thermodynamic conditions.



As has been described in L. Conti's presentation and M. Bonaldi's poster.

For a nice outline of the experiment see: Conti, Bonaldi, Rondoni, *Class. Quantum Grav.* 27, 084032 (2010)

Thermal gradients are present in actual GW detectors



LCGT Project. From: T. Tomaru et al., Phys. Lett. A 301, 215 (2002)

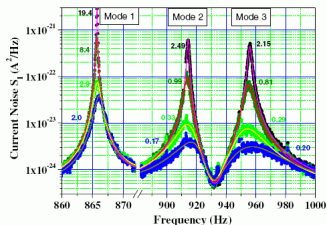
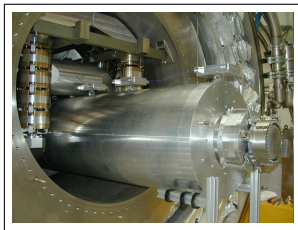
Another experimental context - AURIGA

The AURIGA experiment

INFN Padova - Italy

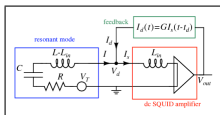
2 tons - 3 meters long -
Aluminium-alloy resonating
bar cooled to an *effective*
temperature of $O(mK)$, via
feedback currents (extra
damping). The feedback
employs a *delay-line*,
generating effectively a
nonequilibrium-state
current.

Also in M. Bonaldi's poster



A. Vinante et al., PRL 101,
033601 (2008)

Feedback cooling - the two approaches



$$L \dot{I}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) \quad \leftarrow \text{feedback off}$$

$$\gamma = R/L; \quad \omega_0^2 = 1/LC; \quad \langle V_T(t) V_T(t') \rangle = 2Rk_B T \delta(t - t')$$

$$(L - L_{in}) \dot{I}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) - L_{in} \dot{I}_s(t)$$

$$I_s(t) = I(t) + I_d(t) \quad \leftarrow \text{feedback on } \uparrow$$

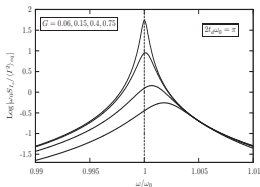
quasi harmonic appr.: $R \rightarrow R' = (R + R_d)$

$$L \dot{I}(t) + R' I(t) + \frac{1}{C} q(t) = V_T(t)$$

general case:

$$\dot{I}(t) + \int_{-\infty}^t f(t-t') I(t') dt' + \int_{-\infty}^t g(t-t') q(t') dt' = N(t)$$

Effective 'cooling'



Work and heat distribution, from experiment to quasi-harmonic approximation

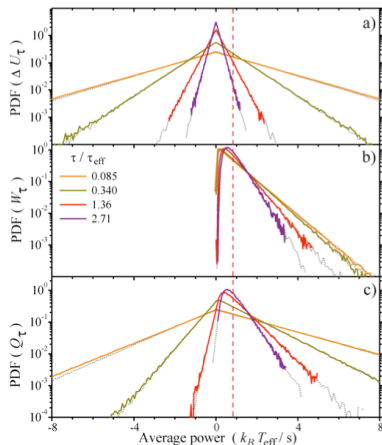
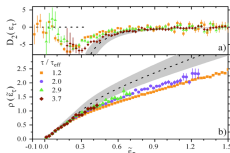
$$Q_\tau = \Delta U_\tau + W_\tau$$

$$P_\tau = Q_\tau + Q_\tau^{(\rightarrow \text{bath})} \simeq Q_\tau$$

$$\rho(\epsilon_\tau) = \frac{1}{\tau} \ln \frac{\text{PDF}(\epsilon_\tau)}{\text{PDF}(-\epsilon_\tau)}$$

$$\epsilon_\tau = P_\tau L / (k_B T R)$$

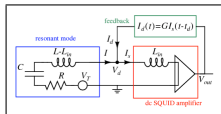
$$D_2(\epsilon_\tau) = \frac{\partial^2}{\partial \epsilon_\tau^2} \left[\frac{\ln \text{PDF}(\epsilon_\tau)}{\tau} \right]$$



M. Bonaldi, L. Conti, PDG, L. Rondoni, G. Vedovato, A. Vinante *et al* (AURIGA team) PRL 103, 010601 (2009)

J. Farago J Stat Phys 107, 781 (2002)

Feedback cooling - the two approaches



$$L \dot{i}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) \quad \leftarrow \text{feedback off}$$

$$\gamma = R/L; \quad \omega_0^2 = 1/LC; \quad \langle V_T(t) V_T(t') \rangle = 2Rk_B T \delta(t - t')$$

$$(L - L_{in}) \dot{i}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) - L_{in} \dot{i}_s(t)$$

$$I_s(t) = I(t) + I_d(t)$$

$$\leftarrow \text{feedback on } \uparrow$$

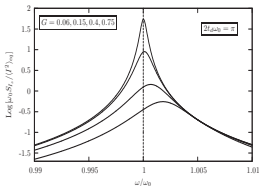
quasi harmonic appr.: $R \rightarrow R' = (R + R_d)$

$$L \dot{i}(t) + R' I(t) + \frac{1}{C} q(t) = V_T(t)$$

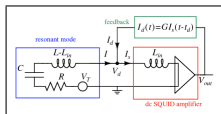
general case:

$$\dot{i}(t) + \int_{-\infty}^t f(t-t') I(t') dt' + \int_{-\infty}^t g(t-t') q(t') dt' = N(t)$$

Effective 'cooling'



Feedback cooling via the full equation



$$L \dot{I}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) \quad \leftarrow \text{feedback off}$$

$$\gamma = R/L; \quad \omega_0^2 = 1/LC; \quad \langle V_T(t) V_T(t') \rangle = 2Rk_B T \delta(t - t')$$

$$(L - L_{in}) \dot{I}(t) + R I(t) + \frac{1}{C} q(t) = V_T(t) - L_{in} \dot{I}_s(t)$$

$$I_s(t) = I(t) + I_d(t)$$

\leftarrow feedback on \uparrow

quasi harmonic appr.: $R \rightarrow R' = (R + R_d)$

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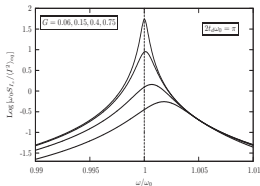
$$\dot{I}(t) + \int_{-\infty}^t f(t-t') I(t') dt' + \int_{-\infty}^t g(t-t') q(t') dt' = N(t)$$

$$N(t) = \int_{-\infty}^t h(t-t') \eta(t') dt'$$

$$\langle q(0) N(t) \rangle \neq 0; \quad \langle I(0) N(t) \rangle \neq 0 \quad \text{Kubo's causality broken}$$

An interesting problem in statistical mechanics in its own right

Effective 'cooling'



Shift of the resonance frequency.
From the full equation

The digital protocol

- Assume $I_d(t) = G I_s(t - t_d)$; $x = L_{in}/L$, $y = 1 - x$, $|Gy| < 1$

$$\ddot{q}_s(t) + \gamma \dot{q}_s(t) + \omega_0^2 q_s(t) - \frac{x}{y} \sum_{k=1}^{\infty} (Gy)^k [\gamma \dot{q}_s(t - kt_d) + \omega_0^2 q_s(t - kt_d)] = N(t)$$

- Generalized FDT (Kubo) would entail causality @ $t > t'$

$$\begin{cases} \langle N(t)q(t') \rangle = 0 \\ \langle N(t)\dot{q}(t') \rangle = 0 \end{cases} \Rightarrow \langle N(t)N(t') \rangle = \langle \dot{q}^2 \rangle f(t - t')$$

- But here

$$N(t) = \sum_{k=0}^{\infty} (Gy)^k \eta(t - kt_d) = \frac{1}{L} \sum_{k=0}^{\infty} (Gy)^k V_T(t - kt_d)$$

$$\Rightarrow \exists k \text{ s.t. } (t - kt_d) < t'$$

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Solving in Fourier space \rightarrow The power spectrum

Hyp. : $\langle \eta(t)\eta(t') \rangle = \frac{2k_B T \gamma}{L} \delta(t - t')$

$$\Rightarrow S_{I_s}(\omega) = \int_{-\infty}^{+\infty} e^{i\omega t} \langle I_s(0)I_s(t) \rangle dt = \left(\frac{2k_B T \gamma}{L} \right) \frac{\omega^2}{D(\omega)}$$

$$D(\omega) = \alpha^2 + G^2 \beta^2 + (1 + G^2) \gamma^2 \omega^2 + 2xG\gamma\omega^3 \sin(\omega t_d) - 2G(\alpha\beta + \gamma^2 \omega^2) \cos(\omega t_d)$$

Def. : $\alpha = \omega^2 - \omega_0^2$
 $\beta = y \omega^2 - \omega_0^2$

- For very high quality factors

$$\frac{\omega_0}{\gamma} \equiv Q \gg \frac{1}{xG} \gg 1 \quad \Rightarrow \quad S_{I_s}(\omega) \cong \frac{2z\omega^2}{(\omega^2 - \omega_r^2)^2 + \mu^2 \omega^2}$$

and if $2t_d \omega_0 = \pi$, then :

$$\omega_r^4 = \frac{1 + G^2}{1 + y^2 G^2} \omega_0^4; \quad z = \frac{k_B T \gamma}{L(1 + y^2 G^2)}$$

$$\mu^2 = 2 \left(\frac{\sqrt{1 + G^2}}{\sqrt{1 + y^2 G^2}} - \frac{1 + yG^2}{1 + y^2 G^2} \right) \omega_0^2 \rightarrow x^2 G^2 \omega_0^2$$

Solving in Fourier space \rightarrow The power spectrum

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- For very high quality factors

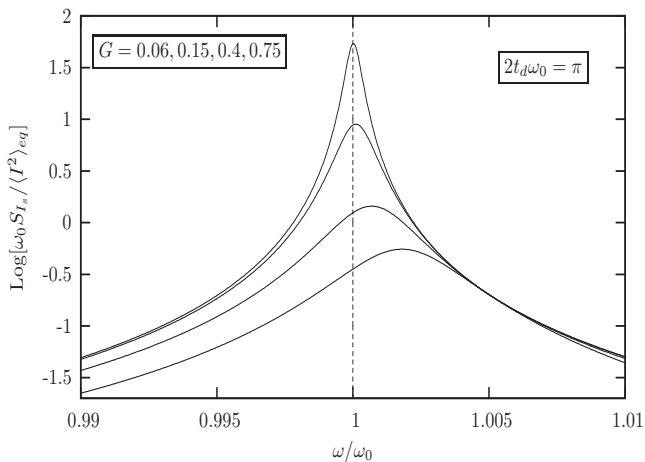
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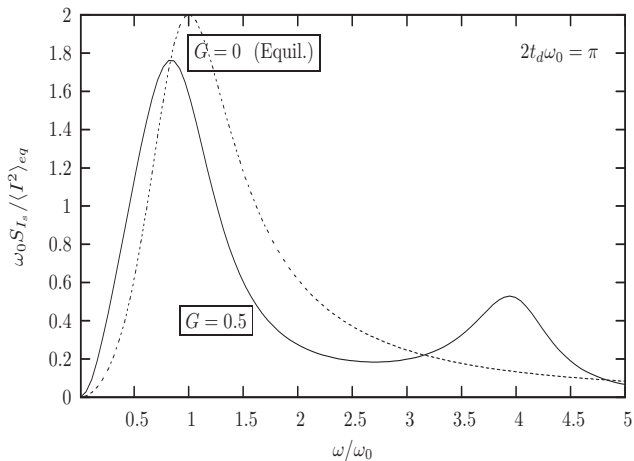
$$\omega_r^4 = \frac{1 + G^2}{1 + y^2 G^2} \omega_0^4; \quad z = \frac{k_B T \gamma}{L(1 + y^2 G^2)}$$

$$\mu^2 = 2 \left(\frac{\sqrt{1 + G^2}}{\sqrt{1 + y^2 G^2}} - \frac{1 + yG^2}{1 + y^2 G^2} \right) \omega_0^2 \xrightarrow{G \rightarrow 0} x^2 G^2 \omega_0^2$$

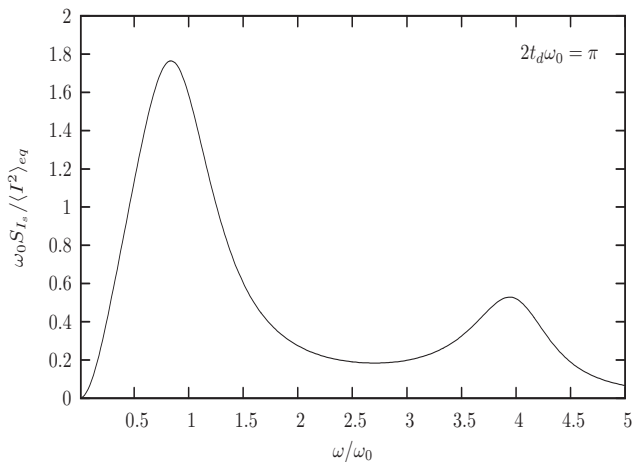
$Q = 10^5$ - shift of the resonance frequency



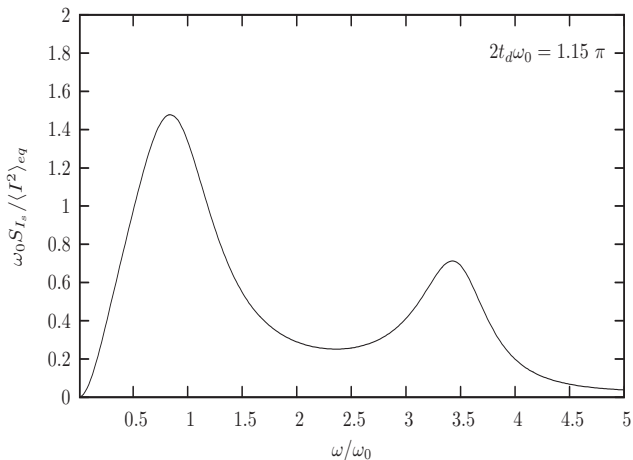
Q = 1 - "transition" of the resonance frequency



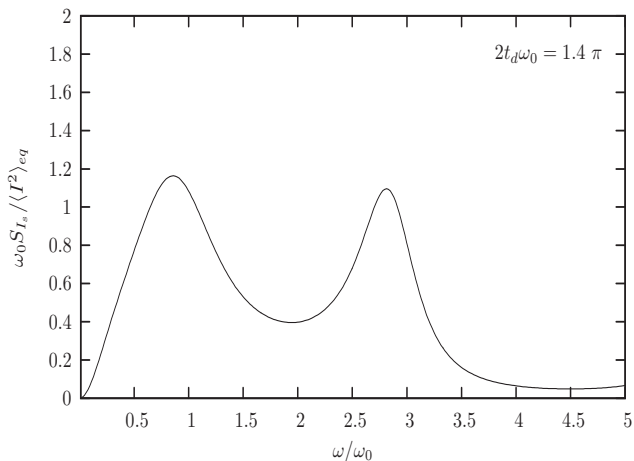
Q = 1 - changing t_d



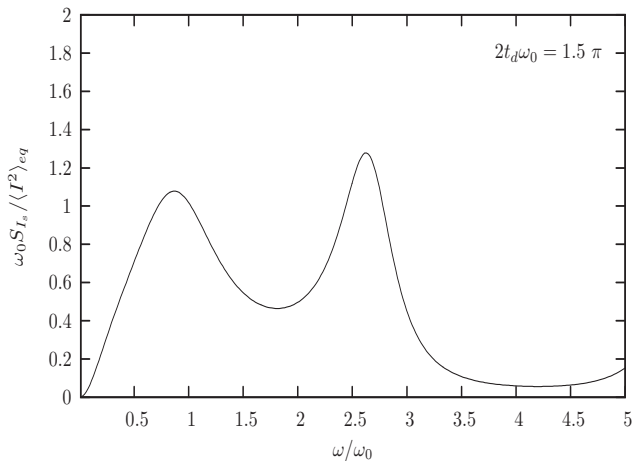
$Q = 1$ - "transition" of the resonance frequency as $t_d \uparrow$



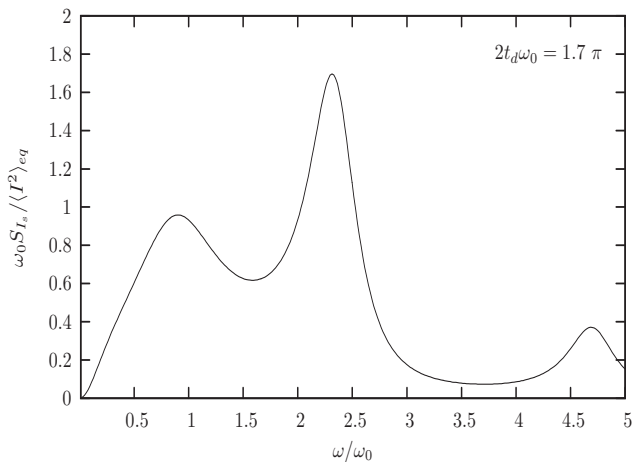
$Q = 1$ - "transition" of the resonance frequency as $t_d \uparrow$



$Q = 1$ - "transition" of the resonance frequency as $t_d \uparrow$



$Q = 1$ - "transition" of the resonance frequency as $t_d \uparrow$



The analog protocol

- The feedback is implemented via a low-pass filter

$$\tilde{I}_d(\omega) = \frac{A\Omega}{\Omega - i\omega} \tilde{I}_s(\omega)$$

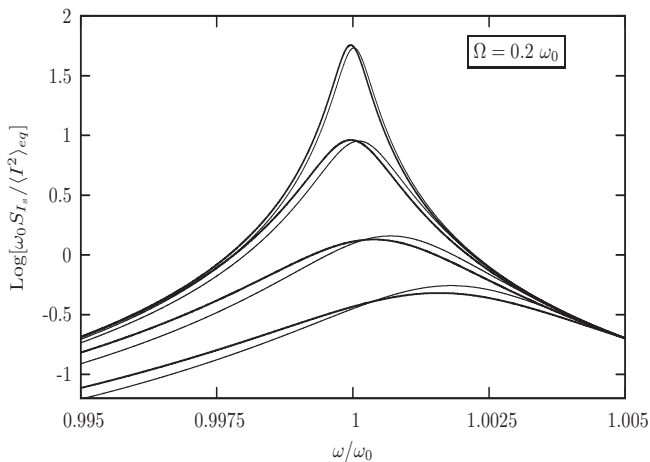
$$\Downarrow$$

$$S_{I_s}(\omega) = \left(\frac{2k_B T \gamma}{L} \right) \frac{\omega^2 (\omega^2 + \Omega^2)}{B(\omega)}$$

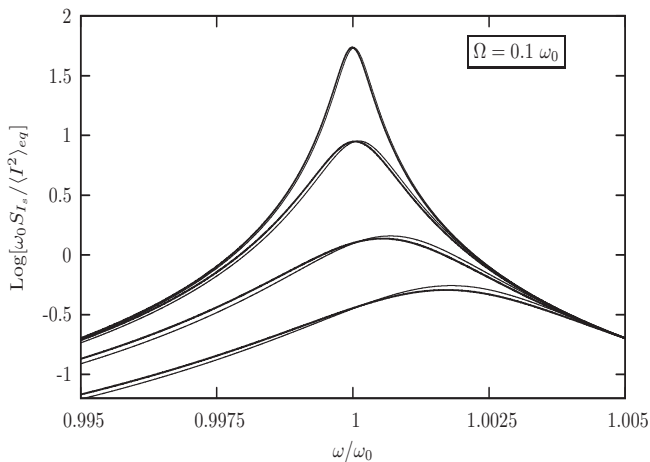
$$B(\omega) = \omega^2(\omega^2 - F^2)^2 + (a\omega^2 - b^3)^2$$

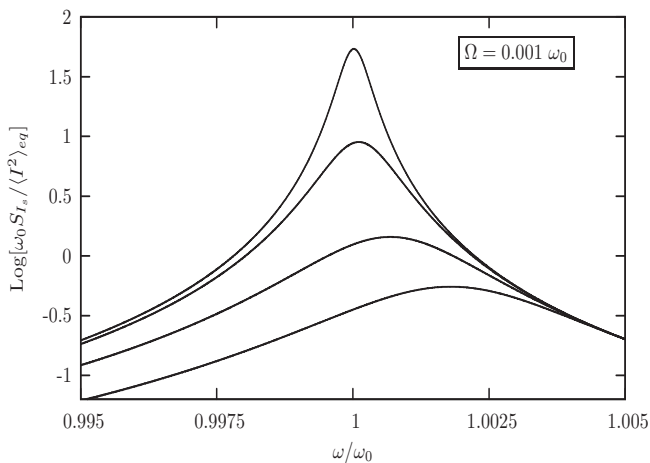
$$F^2 = \omega_0^2 + \gamma\Omega(1-A); \quad a = (1-yA)\Omega + \gamma; \quad b^3 = \Omega\omega_0^2(1-A)$$

- For consistency with digital protocol we set $A\Omega = G\omega_0$

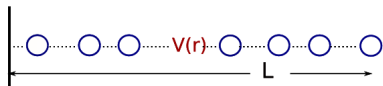
Analog vs digital @ $Q = 10^5$ 

Analog vs digital decreasing Ω/ω_0



Analog vs digital decreasing Ω/ω_0 

Modeling the rod with one-dimensional chains



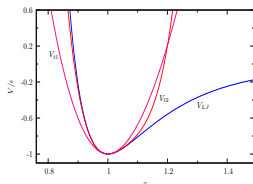
L as the observable

The idea is to define a variation of the celebrated FPU chain:

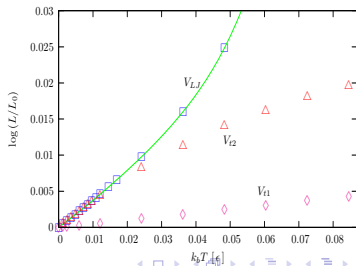
$$V_t(x) = h [(x-1)^2 - \lambda(x-1)^3 + \mu(x-1)^4]$$

to then compare it to a more 'phenomological' interaction potential, to overcome certain inconsistencies

$$V_{LJ}(x) = \epsilon (x^{-12} - 2x^{-6}) \quad x = r/r_0$$



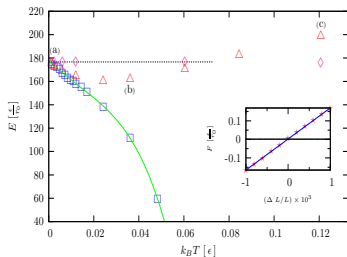
$\lambda = \mu = 1 \rightarrow V_{t1}$
 $\lambda = 7, \mu = 53 \lambda/12 \rightarrow V_{t2}$
 (as if we expanded LJ)



Comparing thermo-elastic properties

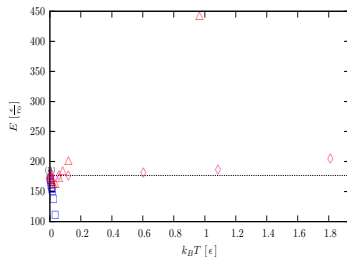
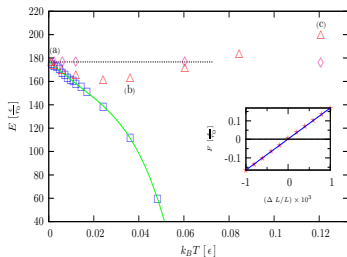
E , the elastic modulus: $F \simeq E (\Delta L/L)$, if $\Delta L \ll L$.

PDG, L.Rondoni, M.Bonaldi, L.Conti, *to be published*



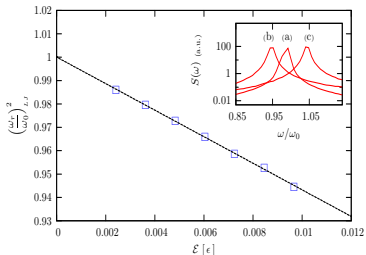
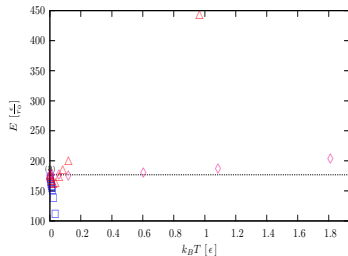
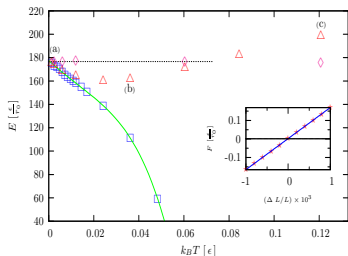
Comparing thermo-elastic properties

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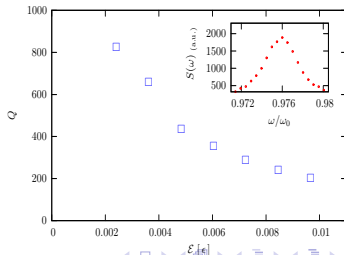
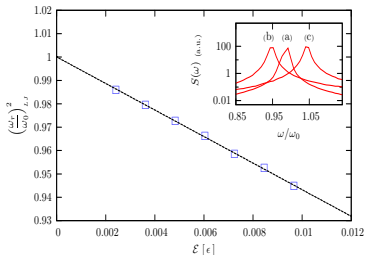
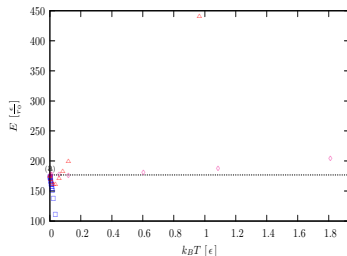
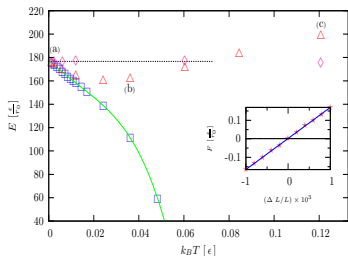
Comparing thermo-elastic properties

E , the elastic modulus: $F \simeq E (\Delta L/L)$, if $\Delta L \ll L$. ω_0 resonance frequency of 1st mode.

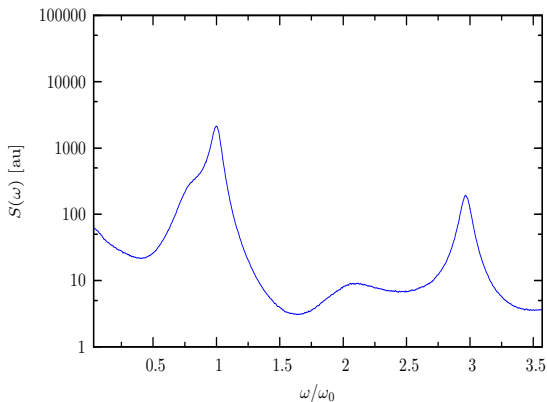
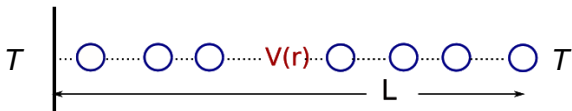


Comparing thermo-elastic properties

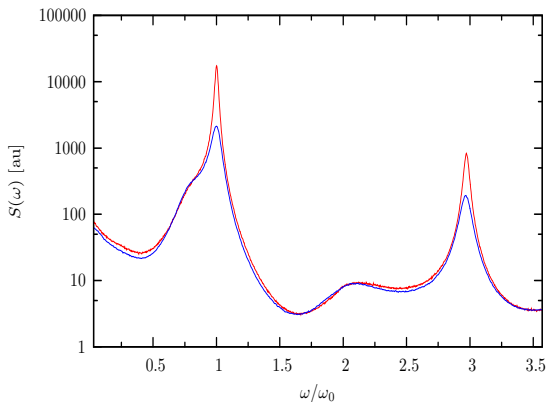
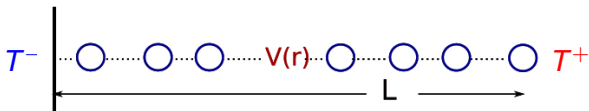
E , the elastic modulus: $F \simeq E (\Delta L/L)$, if $\Delta L \ll L$. ω_0 resonance frequency of 1st mode. $Q = \omega_0/\Delta\omega_{1/2}$



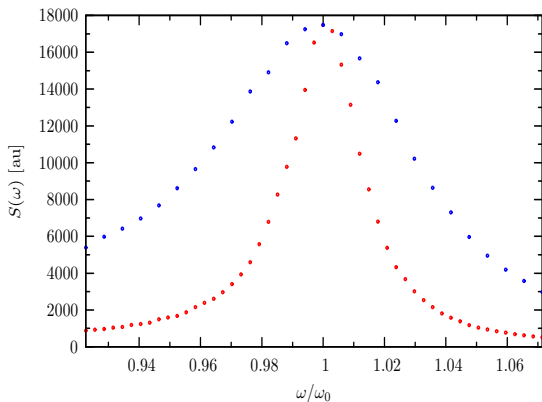
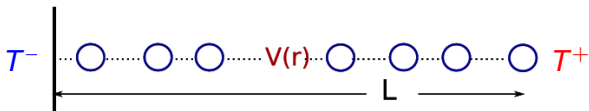
Effects of gradients (under investigation) - $\nabla T \equiv 0$



Effects of gradients on Q: $\nabla T \neq 0$ -vs- $\nabla T \equiv 0$



Effects of gradients on Q: $\nabla T \neq 0$ -vs- $\nabla T \equiv 0$



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