Geometrical Expression of Excess Entropy Production

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We derive a geometrical expression of the excess entropy production for quasi-static transitions between nonequilibrium steady states of Markovian jump processes, which can be exactly applied to nonlinear and nonequilibrium situations. The obtained expression is geometrical; the excess entropy production depends only on a trajectory in the parameter space, analogous to the Berry phase in quantum mechanics. Our results imply that vector potentials are needed to construct the thermodynamics of nonequilibrium steady states.

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I. INTRODUCTION

Investigating thermodynamic structures of nonequilibrium steady states (NESSs) has been a topic of active research in nonequilibrium statistical mechanics \textsuperscript{[1–7, 9–17, 31]}. For example, the extension of the relations in equilibrium thermodynamics, such as the Clausius equality, to NESSs is a great challenge \textsuperscript{[1–7, 31]}. The extended thermodynamics, which is called steady state thermodynamics (SST) \textsuperscript{[2]}, is expected to be useful to analyze and to predict the dynamical properties of NESSs. However, the complete picture of SST has not been understood.

In equilibrium thermodynamics, the Clausius equality tells us how one can determine thermodynamic potential (entropy) by measuring the heat:

$$\Delta S - \sum_{\nu} \beta^{\nu} Q^{\nu} = 0,$$

(1)

which is universally valid for quasi-static transitions between equilibrium states. Here, \(\nu\) is an index of the heat baths, \(\beta^{\nu}\) is the inverse temperature of bath \(\nu\), \(Q^{\nu}\) is the heat that the system absorbed from bath \(\nu\), and \(S\) is the Shannon entropy of the system. The second term of the left-hand side (LHS) of (1) is called the entropy production in the baths. To generalize the Clausius equality to nonequilibrium situations, it has been reported \textsuperscript{[19–26]} that several phenomena in classical stochastic processes are analogous to the Berry’s geometrical phase in quantum mechanics \textsuperscript{[27, 28]}. In this analogy, the above-mentioned vector potential corresponds to the gauge field that induces the Berry phase. Our result includes equilibrium Clausius equality \textsuperscript{[11]} and the KNST’s extended Clausius equality as special cases. We will also derive the general condition that there exists a thermodynamic potential \(S_{\text{SST}}\) such that Eq. (2) holds.

We have used the technique of the full counting statistics \textsuperscript{[11, 15]} to prove our main results. In the context of the full counting statistics (and also stochastic ratchets), it has been reported \textsuperscript{[19, 20]} that several phenomena in classical stochastic processes are analogous to the Berry’s geometrical phase in quantum mechanics \textsuperscript{[27, 28]}. In this analogy, the above-mentioned vector potential corresponds to the gauge field that induces the Berry phase. Our result can also be regarded as a generalization of these previous studies on the classical Berry phase.

This paper is organized as follows. In Sec. II, we formulate the model of our system and define the decomposition of the entropy production into the housekeeping and excess parts based on the full counting statistics. In Sec. III, we derive our main results, which consist of the geometrical expressions of the excess parts of the cumulant generating function and the average of the entropy production. In Sec. IV, we apply our main results to two special cases; one is equilibrium thermodynamics with...
the detailed balance, and the other is the KNST’s extended Clausius equality. In Sec. V, we discuss a quantum dot as a simple example, where Eq. (2) does not hold in general. In Sec. VI, we conclude this paper with some discussions.

II. SETUP

We first formulate our setup and define the decomposition of the cumulant generating function of the entropy production into the excess and housekeeping parts.

A. Dynamics

We consider Markovian jump processes with \( N < \infty \) microscopic states. Let \( p_x \) be the probability that the system is in state \( x \). The probability distribution of the system is then characterized by vector \( \langle \rho \rangle := [p_1, p_2, \cdots, p_N]^T \), where \( 1, 2, \cdots, N \) describe the states, and \( "T" \) describes the transpose of the vector. The time evolution of the probability distribution is given by a master equation \( \dot{\rho}(t) = R(\alpha(t))\rho(t) \), where \( \dot{\rho}(t) \) describes the time derivative of \( \rho(t) \), \( R(\alpha) \) is a \( N \times N \) matrix characterizing the transition rate of the dynamics with external parameters \( \alpha \). Here, the external parameters correspond to, for example, a potential or a nonconservative force applied to a lattice gas, or the temperatures of the heat baths. We drive the system during the transition from \( x \) to \( y \). We assume that \( R \) is irreducible such that \( R \) has eigenvalue 0 without degeneracy due to the Perron-Frobenius theorem. We write as \( [1] \) and \( \lvert p^0 \rangle \) the left and right eigenvectors of \( R \) corresponding to eigenvalue 0 such that \( \langle 1 | R = 0 \rangle \) and \( \lvert p^0 \rangle \) holds. We note that \( \langle 1 | = [1, 1, \cdots, 1] \) holds and that \( \lvert p^0 \rangle = [p_1^0, p_2^0, \cdots, p_N^0]^T \) is the unique steady distribution of the dynamics with a given \( \alpha \). For simplicity, we assume that \( R \) is diagonalizable. We also assume that the transition matrix can be decomposed into the contributions from multiple heat baths, labeled by \( \nu \), as \( R_{xy} = \sum_\nu R_{xy}^\nu \). We next introduce the entropy production that depends on trajectories of the system. Such a trajectory-dependent entropy production has been studied in terms of nonequilibrium thermodynamics of stochastic systems [12, 29, 31]. The entropy production in bath \( \nu \) with transition from \( y \) to \( x \) is given by

\[
\dot{\sigma}_{xy}^\nu = \begin{cases} 
\ln \frac{R_{xy}^\nu}{R_{yx}^\nu} = -\beta^\nu Q_{xy}^\nu \text{ (if } R_{xy}^\nu \neq 0 \text{ and } R_{yx}^\nu \neq 0), \\
0 \text{ (if } R_{xy}^\nu = 0 \text{ and } R_{yx}^\nu = 0),
\end{cases}
\]

where \( Q_{xy}^\nu \) is the heat that is absorbed in the system from bath \( \nu \) during the transition from \( y \) to \( x \). Equality (3) is consistent with the detailed fluctuation theorem [13, 29–31]. The integrated entropy production from time 0 to \( \tau \) is determined by the trajectory of system’s states during the time interval as

\[
\sigma = \sum_{\tau: \text{ jump}} \sigma_{x(t+0)y(t-0)},
\]

where the sum is taken over all times at which the system jumps, and \( y(t-0) \) and \( x(t+0) \) are the states immediately before and after the jump at \( t \), respectively. We note that the ensemble average of \( \sigma \) is equivalent to the entropy production in the conventional thermodynamics of macroscopic systems. A reason why we consider the trajectory-dependent entropy production lies in the fact that the entropy production is connected to the heat through Eq. (3) at the level of each trajectories.

B. Full Counting Statistics

We then discuss the full counting statistics of \( \sigma \). Let \( P(\sigma) \) be the probability of \( \sigma \). Its cumulant generating function is given by

\[
S(i\chi) := \ln \int d\sigma e^{i\chi \sigma} P(\sigma),
\]

where \( \chi \in \mathbb{R} \) is the counting field. \( S(i\chi) \) leads to the cumulants of \( \sigma \) like \( \langle \sigma \rangle = \partial S(\chi)/\partial(\chi) \lvert_{\chi=0} \), where \( \langle \cdot \rangle \) describes the statistical average. To calculate \( S(\chi) \), we define matrix \( R_\chi \) as \( (R_\chi)_{xy} := \sum_\nu R_{xy}^\nu \exp(i\chi \sigma_{xy}^\nu) \), and consider the time evolution of vector \( \lvert p_\chi(t) \rangle \) corresponding to

\[
\dot{\lvert p_\chi(t) \rangle} = R_\chi(\alpha(t))\lvert p_\chi(t) \rangle
\]

with initial condition \( \lvert p_\chi(0) \rangle := \lvert p(0) \rangle \). The formal solution of Eq. (3) is given by \( \lvert p_\chi(t) \rangle = \text{Texp}_{\chi} \left( \int_0^t R_\chi(\alpha(t)) dt \right) \lvert p(0) \rangle \), where \( \text{Texp}_{\chi} \) describes the left-time-ordered exponential. Then we can show that

\[
\exp[S(i\chi)]=\langle 1 | p_\chi(\tau) \rangle
\]

holds, where \( \langle \cdot | \cdot \rangle \) means the inner product of left and right vectors.

We write the eigenvalues of \( R_\chi \) as \( \lambda^\nu_\chi \)'s, where \( n = 0 \) corresponds to the eigenvalue with the maximum real part. If \( \lvert \chi \rvert \) is sufficiently small, \( \lambda^0_\chi \) is not degenerated and \( R_\chi \) is diagonalizable. We write as \( \langle \lambda^\nu_\chi \rangle \) and \( | \lambda^\nu_\chi \rangle \) the left and right eigenvectors corresponding to \( \lambda^\nu_\chi \) which we can normalize as \( \langle \lambda^\nu_\chi | \lambda^\mu_\chi \rangle = \delta_{nm} \) with \( \delta_{nm} \) being the Kronecker’s delta. In particular, we write \( \langle 1 | \chi \rangle =: (1_\chi) \) and \( | \lambda^0_\chi \rangle =: | \rho^0_\chi \rangle \). We note that, if \( \chi = 0 \), \( \langle 1_\chi \rangle \) and \( | \rho^0_\chi \rangle \) reduce to \( (1) \) and \( | p^0 \rangle \), respectively.
C. Decomposition of the Entropy Production

It is known that $\lambda^0(\alpha)$ is the cumulant generating function of $\sigma$ in the steady distribution with parameter $\alpha$. More precisely, $\lambda^0(\alpha)$ satisfies

$$\lambda^0(\alpha) = \lim_{\tau \to +\infty} \frac{S(i\chi; \alpha; \tau)}{\tau},$$  

where $S(i\chi; \alpha; \tau)$ is the cumulant generating function of $\sigma$ from 0 to $\tau$ with $\alpha$ being fixed.

We then decompose the cumulant generating function into two parts:

$$S(i\chi) = S_{hk}(i\chi) + S_{ex}(i\chi),$$

where $S_{hk}(i\chi)$ is the house-keeping part defined as

$$S_{hk}(i\chi) := \int_0^\tau \lambda^0(\alpha(t))dt,$$

and $S_{ex}(i\chi)$ is the excess part defined as $S_{ex}(i\chi) := S(i\chi) - S_{hk}(i\chi)$. The average of the excess entropy production is given by

$$\langle \sigma \rangle_{ex} = \frac{\partial S_{ex}(i\chi)}{\partial(i\chi)}|_{\chi=0}. $$

We note that the above decomposition is consistent with that in Refs. [4, [8]. In fact, from Eqs. (8) and (11), we can show

$$\langle \sigma \rangle_{ex} = \langle \sigma \rangle - \int_0^\tau \langle \dot{\sigma} \rangle_{hk; \alpha}(t)dt,$$

where $\langle \dot{\sigma} \rangle_{hk; \alpha} := \partial\lambda^0(\alpha)/\partial(i\chi)|_{\chi=0}$ is the long-time average of the entropy production per unit time with $\alpha$ being fixed.

III. MAIN RESULTS

We now discuss the main results of this paper, which we will refer to as Eqs. (16) and (17). First of all, we expand $|p_\chi(t)\rangle$ as

$$|p_\chi(t)\rangle = \sum_{n} c_n(t)e^{\lambda_n(\alpha(t))}|\lambda_n(\alpha(t))\rangle,$$

where $\Lambda_n(\alpha) := \int_0^t \lambda_n(\alpha(t'))dt'$. We can show that $c_0 = -\sum_n c_n(1)|\lambda_n(\alpha)\rangle e^{\Lambda_n(\alpha)}$ and $\langle 1|\lambda_n(\alpha)/\lambda_n(\alpha)\rangle = \langle 1|R\chi|\lambda_n(\alpha)\rangle/(\lambda_n - \Lambda_n)$ hold. Therefore, if the speed of the change of the external parameters is much smaller than the relaxation speed of the system, we obtain

$$\dot{c}_0(t) \simeq -c_0(t)\langle 1|\chi(\alpha(t))|p_{ex}^{\chi}(\alpha(t))\rangle.$$

Here, we have used that the real part of $\Lambda_n - \Lambda_0$ is negative for all $n \neq 0$. We note that this result is similar (but not equivalent) to the adiabatic theorem in quantum mechanics.

Assume that we quasi-statically change parameter $\alpha$ between time 0 and $\tau$ along a curve $C$ in the parameter space. The solution of Eq. (16) is given by

$$c_0(\tau) = c_0(0)e^{-\int_0^\tau dt(\chi(\alpha(t))|p_{ex}^{\chi}(\alpha(t))}$$

$$= c_0(0)e^{-\int_C |p_{ex}^{\chi}(\alpha(t))},$$

where “$d$” on the right-hand side (RHS) means the total differential in terms of $\alpha$ such that $d|p_{ex}^{\chi}(\alpha) := d\alpha \cdot \partial|p_{ex}^{\chi}(\alpha)\rangle$. Let the initial distribution be the steady distribution $|p(0)\rangle = |p_{ex}^{\chi}(\alpha(0))\rangle$, which leads to $c_0(0) = \langle 1|\chi(\alpha(0))|p_{ex}^{\chi}(\alpha(0))\rangle$. We then obtain the excess part of the cumulant generating function as

$$S_{ex}(i\chi) = \int_C \langle 1|d|p_{ex}^{\chi}\rangle$$

$$+ \ln(\langle 1|\chi(\alpha(0))|p_{ex}^{\chi}(\alpha(0))\rangle + \ln(1|p_{ex}^{\chi}(\alpha(\tau))\rangle),$$

where the RHS is geometrical and analogous to the Berry phase in quantum mechanics [27]; it only depends on trajectory $C$ in the parameter space. More precisely, the RHS of (16) is analogous to the non-cyclic Berry phase [28]. We note that $\Lambda_0^{\chi}(C)$ is analogous to the dynamical phase. In this analogy, $|p_{ex}^{\chi}\rangle$ and $R_\chi$ respectively correspond to a state vector and a Hamiltonian. Equality (16) is our first main result.

In terminologies of the Berry phase, $\langle 1|d|p_{ex}^{\chi}\rangle$ corresponds to a vector potential or a gauge field whose base space is the parameter space. The second and the third terms of the RHS of (16) confirms the gauge invariance of $S_{ex}(i\chi)$ as is the case for quantum mechanics [28], where the gauge transformation corresponds to the transformation of the left and right eigenvectors of $R_\chi$ as $\langle 1|\chi(\alpha)\rangle \to \langle 1|\chi(\alpha)e^{-\theta(\alpha)}\rangle$ and $|p_{ex}^{\chi}(\alpha)\rangle \to e^{\theta(\alpha)}|p_{ex}^{\chi}(\alpha)\rangle$ with $\theta(\alpha)$ being a scalar.

We note that several formulae that are similar to Eq. (16) have been obtained for different setups [20, 22].

By differentiating Eq. (16) in terms of $i\chi$, we obtain a simple expression of the average of the excess entropy production:

$$\int_C \langle 1'|d|p_{ex}^{\chi}\rangle + \langle \sigma \rangle_{ex} = 0,$$

where $\langle 1'| := \partial(1|/\partial(i\chi)|_{\chi=0}$. Equality (17) is the second main result, which is the full order expression of the average of the excess entropy production. On the contrary to Eq. (2), the first term of the LHS of (17) is not given by the difference of a scalar potential $S_{SSST}$, but by a geometrical quantity. We also refer to $\langle 1'|d|p_{ex}^{\chi}\rangle$ as a vector potential.

We can explicitly calculate $\langle 1'|$. By differentiating the both-hand sides of $\langle 1|\chi(\alpha) = \lambda_0^\chi R_\chi$ in terms of $i\chi$, we have $\langle 1'| = -\langle 1|\partial R_\chi/\partial(i\chi)|_{\chi=0}R^\dagger + k|1\rangle$, where $R^\dagger$ is the
Moore-Penrose pseudo-inverse of $R$ and $k$ is an unimportant constant. Therefore, we obtain

$$\langle \sigma \rangle_{ex} = \int_C \sum_{\nu \gamma z} \sigma^\nu_{\nu \gamma} R^\nu_{\gamma z} dp^S_z. \quad (18)$$

Some similar formulae for particle currents have been obtained in Refs. [19, 23].

In this section, we discuss two special cases, in which the first term of the LHS of (17) reduces to the total differential of a scalar thermodynamic potential.

We next consider the condition for the existence of the thermodynamic potential $S_{SSR}$ that satisfies Eq. (2). For simplicity, we assume that the parameter space is simply-connected, i.e., there is no "hole" or singularity. The necessary and sufficient condition for the existence of $S_{SSR}$ is that the integral in the first term of the LHS of (17) is always determined only by the initial and final points of $C$; or equivalently, $\oint_C \langle 1' \rangle d(p^S) = 0$ holds for every closed curve $C$. On the other hand, the Stokes theorem states that $\oint_C \langle 1' \rangle d(p^S) = \int_S d \left( \langle 1' \rangle d(p^S) \right)$ holds, where $S$ is a surface whose boundary is $C$, and "d" means the exterior derivative. By using the wedge product "\∧", we have $d \left( \langle 1' \rangle d(p^S) \right) = d(\langle 1' \rangle d(p^S)) = \sum_x dp^S_x = \sum_{xkl} \frac{\partial \nu^l_x}{\partial \nu^k} dp^S_x \wedge d\nu_k$, where $\nu^l_x$ means the $l$-component of vector $\langle 1' \rangle$, and $\alpha_k$ is the $k$-component of $\alpha$. Therefore the necessary and sufficient condition is that

$$d(\langle 1' \rangle \wedge d(p^S)) = 0 \quad (19)$$

holds in every point of the parameter space. Equation (19) is equivalent to

$$\sum_x \left( \frac{\partial \nu^l_x}{\partial \alpha_k} \frac{\partial p^S_x}{\partial \alpha_l} - \frac{\partial \nu^l_x}{\partial \alpha_l} \frac{\partial p^S_x}{\partial \alpha_k} \right) = 0 \quad (20)$$

for all $(k, l)$. In terminology of the gauge theory, $d(\langle 1' \rangle \wedge d(p^S))$ corresponds to the strength of the gauge field or the curvature. For the case of the $U(1)$-gauge theory, the curvature is the magnetic field.

In equilibrium thermodynamics, Eq. (19) holds due to the Maxwell relation, and $\langle 1' \rangle d(p^S)$ becomes the total differential of the Shannon entropy as we will see in the next section. On the other hand, Eq. (19) does not hold for transitions between NESSs in general. In this sense, vector potential $\langle 1' \rangle d(p^S)$ plays a fundamental role instead of the scalar thermodynamic potential (i.e., the Shannon entropy) in SST.

IV. SPECIAL CASES

In this section, we discuss two special cases, in which the first term of the LHS of (17) reduces to the total differential of a scalar thermodynamic potential.

A. Equilibrium Thermodynamics

In general, we can explicitly show that Eq. (17) reduces to the equilibrium Clausius equality if the detailed balance is satisfied. Let $E_x$ be the energy of state $x$. The transition rate is given by $R_{xy} = e^{\beta (E_x - W_{yx})}$ with $W_{xy} = W_{yx}$, the steady distribution by $p^S_x = e^{-\beta E_x/Z}$ with $Z$ being the partition function, and the entropy production in a bath by $\sigma_{xy} = -\beta (E_x - E_y) = -\beta Q_{xy}$. In the quasi-static limit, the system is in contact with a single heat bath with inverse temperature $\beta$ at each time, while $\beta$ can be time-dependent. We then obtain

$$\langle 1' \rangle d(p^S) = \sum_x \beta E_x dp^S_x = d \left( -\sum_x p^S_x \ln p^S_x \right), \quad (21)$$

which means that $\langle 1' \rangle d(p^S)$ is the total differential of the Shannon entropy.

B. KNST’s Extended Clausius Equality

We now show that Eq. (17) reduces to the KNST’s extended Clausius equality [4, 5] in the lowest order of nonequilibriumness. Here we assume that, for every $(x, y)$, there exists at most single $\nu$ that satisfies $R^\nu_{xy} \neq 0$, so that we can remove index $\nu$. This is the same assumption as in Refs. [4, 5]. Moreover, we formally introduce the time-reversal of states; the time-reversal of state $x$, denoted as $x^*$, is assigned in the phase space. Since we are considering stochastic jump processes that do not have any momentum term usually, we just interpret the correspondence $x \leftrightarrow x^*$ as a formal mathematical map. Correspondingly, we should replace $\ln(R^\nu_{xy}/R^\nu_{yx})$ in Eq. (23) by $\ln(R^\nu_{x^*/y}/R^\nu_{y^*/x^*})$. Only with this replacement, all of the foregoing arguments remain unchanged in the presence of the time-reversal. We also assume that, in thermal equilibrium, $p^S_x = p^S_{x^*}$ holds. We define

$$\eta := \sum_{xy} \ln(p^S_x/p^S_{x^*}) R_{xy} R^\nu_{y^*} dp^S_{x^*} = \sum_x \left( \ln p^S_{x^*} \right) dp^S_x \quad (22)$$

and $\tilde{R}_{xy} := R_{y^*x} p^S_x/p^S_{x^*}$. Here, $\tilde{R}$ is the adjoint of $R$ for the cases of $x = x^*$. [4, 12]. We note that $\sum_x \tilde{R}_{xy} = 0$ holds for every $y$. Since $R = \tilde{R}$ holds if the detailed balance is satisfied, we characterize the nonequilibriumness of the dynamics by $\varepsilon := \max_{xy} \langle (\tilde{R}_{xy} - R_{xy})/R_{xy} \rangle$. We then obtain

$$\langle 1' \rangle d(p^S) + \eta = \sum_{xyz} \ln(\tilde{R}_{xyz}/R_{xyz}) R_{xyz} R^\nu_{y^*z} dp^S_x$$

$$= \sum_{xyz} (\tilde{R}_{xyz} - R_{xyz}) R^\nu_{y^*z} dp^S_z + O(\varepsilon^2 \Delta) \quad (23)$$

where $\Delta := \max_x |dp^S_x|$ characterizes the amount of the infinitesimal change of the steady distribution. On the other hand,

$$\eta = d \left( \sum_x p^S_x \ln p^S_x \right) + O(\varepsilon^2 \Delta) \quad (24)$$
which implies the KNST’s extended Clausius equality, where the first term of the RHS is the total differential of the symmetrized Shannon entropy. We note that, if we gradually change parameter $\alpha$ from an equilibrium distribution, then the KNST’s extended Clausius equality is valid up to the order of $O(\varepsilon^2)$ because $\Delta = O(\varepsilon)$ holds.

V. EXAMPLE

As a simple example that illustrates the absence of a scalar thermodynamic potential, we consider a stochastic model of a quantum dot that is in contact with two baths, which are labeled by $\nu = L$ and $R$ (see also Fig. 1 (a)) [18]. This model describes the stochastic dynamics of the number of electrons in the dot by a classical master equation.

An electron is transferred from the baths to the dot one by one or vice versa. We assume that the states of the dot are $x = 0$ and 1, which respectively describe that the electron is absent and occupies the dot. The probability distribution is described by $|p\rangle = [p_0, p_1]^T$, and the transition rate is given by

$$R' = \begin{bmatrix} -\gamma_\nu f_\nu & \gamma_\nu (1-f_\nu) \\ \gamma_\nu f_\nu & -\gamma_\nu (1-f_\nu) \end{bmatrix},$$

where $\gamma_\nu$ is the tunneling rate between the dot and bath $\nu$, and $f_\nu = (e^{\beta(E-\mu_\nu)} + 1)^{-1}$ is the Fermi distribution function with $\beta$ being the inverse temperature of the baths, $\mu_\nu$ being the chemical potential of bath $\nu$, and $E$ being the excitation energy of the dot. The entropy production is given by $\sigma_0' = \sigma_1' = 0$ and $\sigma_0'' = -\sigma_1'' = \sigma_\nu$ with $\sigma_\nu := \beta(\mu_\nu - E)$. For simplicity, we set $\gamma_L = \gamma_R = : \gamma$. Without loss of generality, we assume that the control parameters are $\sigma_L$ and $\sigma_R$.

We can explicitly calculate the vector potential as

$$\langle 1'|dp^S \rangle = -\frac{1}{4}(\sigma_L+\sigma_R)(f_L(1-f_L)d\sigma_L+f_R(1-f_R)d\sigma_R),$$

and the curvature as

$$d\langle 1'|\wedge dp^S \rangle = \frac{1}{4}(f_L(1-f_L)-f_R(1-f_R))d\sigma_L \wedge d\sigma_R.$$ 

Therefore, the curvature vanishes only if $\mu_L = \mu_R$ or $2E = \mu_L + \mu_R$ holds. The former case corresponds to equilibrium thermodynamics. Since the curvature vanishes only on the two lines in the two-dimensional parameter space, any scalar potential cannot be defined on the entire parameter space. We note that the quantities that we have calculated here are different from those in the previous researches [20–22, 24, 25].

As a simple illustration, we consider the following situation. The dot is initially in thermal equilibrium with $\sigma_L = \sigma_R = 0$. We then quasi-statically change $\sigma_L$ from 0 to $u$, while $\sigma_R$ is not changed. We calculate $\langle \sigma \rangle_{ex} = \int_0^u \sigma L_2(1-f_L)d\sigma_L/4$ for this process. For comparison, we also calculate the difference of the Shannon entropy between the initial and final distributions of the dot, denoted as $\Delta S$. Figure 1 (b) shows $\langle \sigma \rangle_{ex}$ (the solid line) and $-\Delta S$ (the dashed line) versus $u$. They are coincident with each other up to the order of $O(u^2)$, which is consistent with the extended Clausius equality discussed in Sec. IV. B with $u = O(\varepsilon) = O(\Delta)$.

VI. CONCLUSIONS AND DISCUSSIONS

We have derived the geometrical expressions of the excess entropy production for quasi-static transitions between NESSs: Eq. (16) for $S_{ex}(\chi)$ and Eq. (17) for $\langle \sigma \rangle_{ex}$. Our results imply that the vector potentials $\langle 1'|dp^S \rangle$ and $\langle 1'|dp^S \rangle$ play important roles in SST. We have also derived condition (19) that a scalar thermodynamic potential exists.

We note that the arguments in Secs. II and III are not restricted to the case of entropy production $\sigma'_{xy}$ but can be formally applied to an arbitrary quantity $f'_{xy}$ that satisfies $f'_{xx} = 0$. In fact, even if we replace $\sigma'_{xy}$ by any $f'_{xy}$, the formal expressions of the main results in Sec. III remain unchanged. However, we have explicitly used the properties of $\sigma'_{xy}$ such as Eq. (3) in Sec. IV.

We also note that, as is the case for the gauge theory, we can rephrase our results (15) and (16) in terms of differential geometry [32]. We consider a trivial vector bundle whose base manifold is parameter space $\{\alpha\}$. The fiber is C, and $c_0(t)$ in Eq. (13) is an element of the fiber. Then $\langle 1'|dp^S \rangle$ is a connection form, and Eq. (14) describes the parallel displacement of $c_0$ with the connection along curve C.

In this paper, we have assumed that nonequilibrium dynamics is modeled by a Markovian jump process with transition rate $R$ being diagonalizable. To generalize our
results to other models of nonequilibrium dynamics is a future issue. For example, it is worth investigating whether our result can be generalized to Langevin systems. Moreover, to investigate the usefulness of our results in nonequilibrium thermodynamics is also a future challenge.

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