Fluctuation theorems and large-deviation functions in systems not featuring a steady state

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Abstract. Motivated by the time behavior of the functional arising in the variational approach to the KPZ equation, we have adapted a path-integral scheme to deal with unstable systems. In a simple mesoscopic model and under two scenarios, we define a suitable mean value of (the exponential of) the entropy production between arbitrary initial and final states. This definition leads naturally to an integral fluctuation theorem (FT)—and on the way, to detailed and Crooks’ FT. We also find the general form of a large-deviation function, as well as its particular form for a particle submitted to a constant force.

Keywords: fluctuation theorems, large deviations in non-equilibrium systems, stochastic thermodynamics
1. Introduction

It is well known that standard thermodynamics relies on two hypotheses: *thermodynamic equilibrium* and the *thermodynamic limit*. When both hold, a few collective variables (or their Legendre transforms for non-isolated systems) suffice for astonishingly fruitful reasoning. As the first hypothesis is relaxed, the key concept of *entropy production* ($EP$) emerges. Characterized by minimum $EP$, *nonequilibrium steady states* enjoy the privileged status that equilibrium states hold in standard thermodynamics and in fact, include the latter as the zero $EP$ case. Within this context, standard thermodynamics’ ‘second law’ has been rephrased into a handful of *fluctuation theorems*.

The mesoscopic approach initiated by Langevin, enabled a safe route to relax the second hypothesis: one still considers collective variables, but fluctuating ones. Here, nonequilibrium steady states have divergenceless probability current (which becomes zero for equilibrium states, so fulfilling the detailed-balance condition). This fruitful approach, exploited intensively for more than three decades, has given rise to the so-called ‘stochastic thermodynamics’ [1–5]. In the ‘trajectory version’ of this increasingly employed framework, the thermodynamic quantities pick up the fluctuations of the collective variables along their phase-space trajectories.

Besides processes beginning and ending at equilibrium, works on stochastic thermodynamics and fluctuation theorems focus (either explicitly or by assuming divergenceless probability current) on nonequilibrium *steady states* [6–8]. What seems to be missing is the study of fluctuation theorems in systems *not* featuring a steady state, and initial (final) states drawn from *arbitrary* probability distribution functions. Our interest arose from our drive to undertake a stochastic thermodynamics of the KPZ system, starting from its variational approach [9, 10]. As shown in [11], the functional from which the KPZ equation stems decreases linearly with time, once the EW–KPZ crossover is overcome. The latter is interpreted as an activation or escape process toward an
unstable state, for which a particle in a constant gravitational field has been considered as a metaphor [11].

Here we show that with a slight adaptation—we define a mean value of the exponential of the EP between arbitrary initial and final states—the usual Onsager–Machlup path-integral representation [12] (as developed e.g. in [6–8, 13]) yields meaningful results for unstable mesoscopic systems such as the toy model of [11], at least in the absence of an external protocol. We consider two scenarios: in section 2 the driving noise is white and in section 3, it is Ornstein–Uhlenbeck (OU)\(^4\). In each we state the formalism and derive detailed and integral fluctuation theorems. In section 4 we write out the general form of a large-deviation function for total entropy production, and its particular form in the case of a particle in a constant gravitational field. Conclusions are drawn in section 5.

## 2. White driving noise

In the following, we denote functionals as \( f[x] \). We start from

\[
\dot{x} = -V'(x) + \xi(t)
\]  

and throughout this section, \( \langle \xi(t) \rangle = 0, \langle \xi(t)\xi(t') \rangle = 2\varepsilon \delta(t-t') \). Our immediate focus is the conditional probability density functionals (pdf’s) \( \hat{p} \) of following a given trajectory between the fixed ends \( (x_a, t_a) \) and \( (x_b, t_b) \).

The conditional pdf of tracing the trajectory \( [xF]: = x(t) \) from \( (x_a, t_a) \) to \( (x_b, t_b) \) is

\[
\hat{p}^F[x^F] := \hat{p}^F([xF]|x_a, t_a, x_b, t_b) = [P^F(x_b|x_a)]^{-1} \exp(-\mathcal{S}^+[xF])
\]

namely, the (normalized) integrand in the Onsager–Machlup path-integral representation of the solution to the Fokker–Planck equation (FPE) [12]. The functional

\[
\mathcal{S}^+[xF] = \int_{t_a}^{t_b} dt \, L^+(x, \dot{x})
\]

is known as ‘the stochastic action’ and

\[
P^F(x_b|x_a) = \int_{x_a}^{x_b} \mathcal{D}[xF] \hat{p}^F[x^F],
\]

as ‘the forward propagator’ [12, 14] (\( \mathcal{D}[xF] \) is the integration measure over the forward trajectory between the fixed values \( x_a \) at \( t_a \), and \( x_b \) at \( t_b \)). The Onsager–Machlup function or ‘stochastic Lagrangian’

\[
L^+(x, \dot{x}) = \frac{1}{4\varepsilon} [\dot{x} + V'(x)]^2
\]

is evaluated at \( x(t), \dot{x}(t) \).

\(^4\)This choice is motivated by the memory effects arising in the variational approach to the KPZ problem [11].
The conditional pdf of tracing the same trajectory back is
\[ \hat{p}^{B}[x^{B}] := \hat{p}^{B}([x^{B}]; x_{a}, t_{a}, x_{b}, t_{b}) = [P^{B}(x_{a}|x_{b})]^{-1} \exp(-\mathcal{S}^{-}[x^{B}]), \]
with \([x^{B}] := x(t_{a} + t_{b} - t)\), and the backward stochastic action and propagator are
\[ \mathcal{S}^{-}[x^{B}] = \int_{t_{a}}^{t_{b}} ds L^{-}(x(t), \dot{x}(t)), \quad P^{B}(x_{a}|x_{b}) = \int_{x_{b}}^{x_{a}} D[x^{B}] \hat{p}^{B}[x^{B}]. \]

\(L^{-}(x, \dot{x})\) has the functional form (2) but it is evaluated at \(x(s), \dot{x}(s), s = t_{a} + t_{b} - t\). It is immediate to verify that \(L^{-}(x(t), \dot{x}(t)) = L^{+}(x(t), -\dot{x}(t))\).

2.1. Detailed fluctuation theorem and Crooks’ theorem

It is also immediate to prove the so-called detailed fluctuation theorem
\[ \frac{\hat{p}^{F}[x^{F}]}{\hat{p}^{B}[x^{B}]} = \exp \left[ -\frac{1}{\varepsilon} \int_{t_{a}}^{t_{b}} dt V \right] = \exp \left( -\frac{\Delta V}{\varepsilon} \right) \]
(3)

(here \(\Delta V := V(x_{b}) - V(x_{a})\)), analogous to \(T\Delta S = \Delta U\).

Following [8], we introduce the EP functional
\[ \mathcal{R}^{F}[x^{F}] := \ln \left( \frac{\hat{p}^{F}[x^{F}]}{\hat{p}^{B}[x^{B}]} \right), \]
(4)
corresponding to the exchange entropy. For a single trajectory \(\hat{R}^{F} = \ln(\hat{p}^{F}/\hat{p}^{B})\) is purely reversible and
\[ \hat{R}^{F}[x^{F}] = -\hat{R}^{B}[x^{B}]. \]

Now if \(x_{a}\) is drawn at \(t_{a}\) from a fixed (arbitrary, not necessarily stationary) distribution \(p_{a}(x_{a}, t_{a})\), we must consider the joint-conditional pdf
\[ p^{F}[x^{F}] := p_{a}(x_{a}, t_{a}) \hat{p}^{F}([x^{F}]; x_{a}, t_{a}, x_{b}, t_{b}) = p_{a}(x_{a}, t_{a}) \hat{p}^{F}([x^{F}]; x_{a}, t_{a}, x_{b}, t_{b}), \]
(6)
and now \(\mathcal{R}^{F}\) depends also on \(x_{a}\). Similarly, if \(x_{b}\) is drawn from a fixed distribution \(p_{b}(x_{b}, t_{b})\), we must consider
\[ p^{B}[x^{B}] := p_{b}(x_{b}, t_{b}) \hat{p}^{B}([x^{B}]; x_{b}, t_{b}, x_{a}, t_{a}) = p_{b}(x_{b}, t_{b}) \hat{p}^{B}([x^{B}]; x_{b}, t_{b}, x_{a}, t_{a}), \]
(7)
and \(\mathcal{R}^{B}\) depends also on \(x_{b}\). For notational compactness, hereafter we omit the conditional dependence of the \(\hat{p}\)’s and the joint-conditional dependence of the \(\hat{p}\)’s.

It is worth to remark that \(p_{b}\) is not the one resulting from time evolution starting from \(p_{a}\), and vice versa. For instance, if the support \(\Omega_{a}\) of \(p_{a}(x_{a}, t_{a})\) were finite, its image under \([x^{F}]\) (a function of \(x_{a}\)) would not necessarily be so. Similarly, if the support \(\Omega_{b}\) of \(p_{b}(x_{b}, t_{b})\) were finite, its image under \([x^{B}]\) would not necessarily be so. In other words, and at variance with previous works, they are completely arbitrary. Since the integration of bounded-support distributions can be extended to the real axis at no cost, hereafter we omit the limits of integrals over \(x_{a}\) and \(x_{b}\), understanding that they go from \(-\infty\) to \(+\infty\). For a given trajectory
\[ \hat{R}^{F}[x^{F}] = \hat{R}^{F}[x^{F}] + R_{0}, \quad \hat{R}^{B}[x^{B}] = \hat{R}^{B}[x^{B}] - R_{0}, \]
(8)
$R_0$ being the ratio between the formation entropies of the final and initial states

$$R_0 := -\ln \left[ \frac{p_b(x_b, t_b)}{p_a(x_a, t_a)} \right].$$

Our next concern are the distributions [8]

$$q^F(R) := N^F \int_{x(a) = x_a}^{x(b) = x_b} \mathcal{D}[x^F] p^F[x^F] \delta(\mathcal{H}^F[x^F] - R + R_0),$$

$$q^B(R) := N^B \int_{x(b) = x_b}^{x(a) = x_a} \mathcal{D}[x^B] p^B[x^B] \delta(\mathcal{H}^B[x^B] - R + R_0),$$

of the total EP value $R$ in ensembles of trajectories

$-q^F(R)$ from $(x_a, t_a)$ to $(x_b, t_b)$, with $x_a$ drawn from $p_a(x_a, t_a)$ and $x_b$ fixed,

$-q^B(R)$ from $(x_b, t_b)$ to $(x_a, t_a)$, with $x_b$ drawn from $p_b(x_b, t_b)$ and $x_a$ fixed,

with

$$N^F = \left[ \int dx_a p_a P^F \right]^{-1}, \quad N^B = \left[ \int dx_b p_b P^B \right]^{-1}.$$  

From equations (6) and (8),

$$q^F(R) = p_a(x_a, t_a) N^F \int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^F[x^F] \delta(\mathcal{H}^F[x^F] + R_0 - R).$$

Using equation (3),

$$q^F(R) = p_a(x_a, t_a) N^F \int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^B[x^B] \exp(\mathcal{H}^F[x^F]) \delta(\mathcal{H}^F[x^F] - (R - R_0)).$$

Using the property $f(x) \delta(x) = f(0) \delta(x)$ and recalling that $p_a, p_b$ and $R$ are fixed,

$$q^F(R) = p_a(x_a, t_a) \exp(R - R_0) N^F \int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^B[x^B] \delta(\mathcal{H}^F[x^F] - (R - R_0))
\int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^B[x^B] \delta(\mathcal{H}^F[x^F] - (R - R_0))
\exp(R) N^F \int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^B[x^B] \delta(\mathcal{H}^F[x^F] - (R - R_0)).$$

Using equation (5),

$$q^F(R) = p_b(x_b, t_b) \exp(R) N^F \int_{x_a}^{x_b} \mathcal{D}[x^F] \hat{p}^B[x^B] \delta(\mathcal{H}^B[x^B] + (R - R_0)).$$

Finally, using equations (7) and (8), and recalling that $\mathcal{D}[x^F] \equiv \mathcal{D}[x^B],
\frac{q^F(R)}{q^B(R)} = \frac{N^F}{N^B} \exp(R) q^B(-R).$
Hence for any initial condition and any pair of times $t_a$ and $t_b$,
\[
\frac{\varrho^F(R)}{\varrho^B(-R)} = \frac{N^F}{N^B} \exp(R). \tag{9}
\]

Let $p^F(R) := \int dx_b \varrho^F(R)$ and $p^B(R) := \int dx_a \varrho^B(R)$ be respectively the pdfs of EP $R$ in the forward and backward evolutions. If we denote $\langle \bullet \rangle := \int dx \bullet$, then $p^F(R) = \varrho^F(R)$ and $p^B(R) = \varrho^B(R)$. Using equation (9),
\[
p^F(R) = N^F \int dx_b \int dx_a p_a(x_a, t_a) \int_{x_a}^{x_b} D[x^F] \hat{p}^F[x^F] \delta(\mathcal{R}^F[x^F] - R + R_0)
\]
\[
= \frac{N^F}{N^B} N^B \int dx_a \int dx_b p_b(x_b, t_b)
\int_{x_a}^{x_b} D[x^F] \hat{p}^B[x^F] \exp(\mathcal{R}^F[x^F]) \delta(\mathcal{R}^B[x^F] - R + R_0)
\]
\[
= \exp(R) N^B \int dx_a \int dx_b p_b(x_b, t_b) \int_{x_a}^{x_b} D[x^B] \hat{p}^B[x^B] \delta(\mathcal{R}^B[x^B] + R - R_0).
\]
Since $p^B(-R) := \varrho^B(-R) = N^B \int dx_a \varrho^B(-R)$, we obtain an out-of-equilibrium analog of the Crooks’ theorem [15],
\[
p^F(R) = \exp(R) p^B(-R), \tag{10}
\]
related in turn with the ‘Gallavotti–Cohen’ theorem [16, 17]. As $t_b$ can be taken arbitrarily large, we can make a connection with the large-deviation function [13, 18] through the relation
\[
\zeta(R) = - \lim_{t_b \to \infty} t_b^{-1} \ln p^F(R). \tag{11}
\]
We will come back to this point later.

2.2. Integral fluctuation theorem

Denoting the usual ensemble average by $\langle \bullet \rangle := \int dx p(x) \bullet$, we define the following mean value
\[
\langle \exp(-\mathcal{R}^F) \rangle :=
\int dx_a p_a(x_a, t_a) \int dx_b \int_{x_a}^{x_b} D[x^F] \hat{p}^F[x^F] \exp(-\mathcal{R}^F[x^F])
\]
\[
= \int dx_a p_a(x_a, t_a) \int dx_b \frac{p_b(x_b, t_b)}{p_a(x_a, t_a)} \frac{N^F}{N^B} \int_{x_a}^{x_b} D[x^B] \hat{p}^B[x^B]
\]
\[
= N^B \int dx_a \int dx_b \frac{p_b(x_b, t_b)}{p_a(x_a, t_a)} \int_{x_a}^{x_b} D[x^B] \hat{p}^B[x^B].
\]

The integrand in the last line is the transition pdf from $x_b$ to $x_a$, still conditioned to the fixed distribution $p_b(x_b, t_b)$. Calling
\[
\hat{p}^B(x_b, t_b|x_a, t_a) = N^B \int dx_a \int dx_b p_b(x_b, t_b) \int_{x_a}^{x_b} D[x^B] \hat{p}^B[x^B],
\]
then
\[
\langle \exp(-\mathcal{R}^F) \rangle = \int dx_a \int dx_b \hat{p}^B(x_b, t_b|x_a, t_a) \int_{x_a}^{x_b} D[x^B] \hat{p}^B[x^B].
\]
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we have
\[
\langle \exp(-\mathcal{R}^F) \rangle = \mathbb{N}^F \int dx_a \int dx_b \int Dx^F \mathcal{D}[x^F] \mathcal{P}^F[x^F] \exp(-\mathcal{R}^F[x^F])
\]
\[
= \mathbb{N}^B \int dx_a \int dx_b \int Dx^B \mathcal{D}[x^B] \mathcal{P}^B[x^B] = \tilde{\mathcal{P}}^B(x_b, t_b|x_a, t_a).
\]
(12)

Since the last quantity is \(\equiv 1\), equation (12) yields the usual form of the integral theorem
\[\langle \exp(-\mathcal{R}^F) \rangle \equiv 1.\]

3. Ornstein-Uhlenbeck driving noise

With a little additional effort, we may extend our analysis to the case in which our toy model is submitted to an OU external noise with self-correlation time \(\tau\) [19],
\[
\dot{x} = -V'(x) + \eta(t), \quad \langle \eta(t) \rangle = 0, \quad \langle \eta(t) \eta(t') \rangle = \frac{\varepsilon}{\tau} \exp\left(-\frac{|t-t'|}{\tau}\right).
\]
(13)

This can in turn be generated dynamically, driven by a white noise \(\xi(t)\),
\[
\dot{\eta} = -\frac{1}{\tau} [\eta + \xi(t)],
\]
(14)

where as in (1), \(\xi(t)\) fulfills \(\langle \xi(t) \rangle = 0, \quad \langle \xi(t) \xi(t') \rangle = 2 \varepsilon \delta(t-t').\) Qualitatively, for \(t \gtrsim \tau\), one expects to recover the picture of section 2.

The FPE associated to the Langevin equations (13) and (14) is
\[
\partial_t p = \partial_x [V'(x) p] + \frac{1}{\tau} \partial_\eta (\eta p) + \frac{\varepsilon}{\tau^2} \partial^2_\eta p,
\]
where \(p \equiv p(x, \eta, t|x_0, \eta_0, t_0)\)—\(x_0, \eta_0\) being the initial conditions—is a Markov process in \((x, \eta)\) space and admits a path-integral representation. The difficulty of the diffusion matrix being singular is overcome by performing the functional integral in the phase space of the variables \(x, \eta\) and their canonically conjugate momenta. Once functional integration over the latter and over \(\eta\) have been performed, we retrieve the analog of equation (2),
\[
L^+(x, \dot{x}, \ddot{x}(t)) = \frac{1}{4 \varepsilon} [\tau \dddot{x} + \dot{x} + V'(x)]^2.
\]
Again since \(\dddot{x}(t)\) does not change its sign, \(L^-(x(t), \dot{x}(t), \dddot{x}(t)) = L^+(x(t), -\dot{x}(t), \dddot{x}(t)).\)

Following the steps of section 2, we define
\[
\tilde{\mathcal{P}}^F[x^F, \eta^F] = \mathbb{N}^B \exp(-\mathcal{S}^+[\eta^B, \dot{x}^B, \dddot{x}^B]),
\]
and similarly for \(\tilde{\mathcal{P}}^B[x^F, \eta^B].\) The analogs of equations (3) and (5) are now

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\[
\hat{p}^F[x^F, \eta^F] \equiv \exp[\frac{-\tau \Delta T + \Delta V}{\varepsilon}],
\]

(15)

\[
\mathcal{W}^F[x^F, \eta^F] = -\mathcal{W}^B[x^B, \eta^B] = (\tau \Delta T + \Delta V)/\varepsilon
\]

(16)

with \(\Delta T := \frac{1}{2} [\hat{x}^2(t_b) - \hat{x}^2(t_a)]\). Note that for \(t_b - t_a < \tau\) and \(\tau \gg 1\), the kinetic-like energy difference dominates over the potential one. The extra terms come from memory effects related with the EP involved in the preparation of those states.

The forward and backward propagators are

\[
P^F(x, \eta, t|a, \eta_a, t_a) = \int_{x_a, \eta_a}^{x_b, \eta_b} \mathcal{D}[x^F, \eta^F] \hat{p}^F[x^F, \eta^F],
\]

\[
P^B(x, \eta, t|b, \eta_b, t_b) = \int_{x_b, \eta_b}^{x_a, \eta_a} \mathcal{D}[x^B, \eta^B] \hat{p}^B[x^B, \eta^B],
\]

with fixed \((x_a, \eta_a), (x_b, \eta_b)\). Using a similar notation as before (recalling again that \(p_b\) is not the one resulting from time evolution starting from \(p_a\)) equation (9) becomes

\[
\frac{\varrho^F(R)}{\varrho^B(-R)} = \frac{N^F}{N^B} \frac{p_a(x_a, \eta_a, t_a)}{p_b(x_b, \eta_b, t_b)} \exp(R),
\]

(17)

with fixed \(R\). The procedure leading to equation (17) parallels that of equation (9), but the functional integrations are performed over \([x]\) and \([\eta]\). With the definitions

\[
p^F(R) := \int \! dx_b \, d\eta_b \, \varrho^F(R), \quad p^B(R) := \int \! dx_a \, d\eta_a \, \varrho^B(R),
\]

equation (10)—the analog of the Crooks’ theorem—stays the same. Now the reversible entropy, equation (8), reads

\[
\hat{\mathcal{W}}^F[x^F, \eta^F] = \mathcal{W}^F[x^F, \eta^F] + \ln \left[ \frac{p_b(x_b, \eta_b, t_b)}{p_a(x_a, \eta_a, t_a)} \right],
\]

where \(p_b(x_b, \eta_b, t_b)\) and \(p_a(x_a, \eta_a, t_a)\) are arbitrary but fixed as in the previous case.

Again, suitable definitions of \(\langle \exp(-\hat{\mathcal{W}}^F) \rangle\) and \(p^B(x_b, \eta_b, t_b|x_a, \eta_a, t_a)\) lead to the integral theorem

\[
\langle \exp(-\hat{\mathcal{W}}^F) \rangle = \hat{p}^B(x_b, \eta_b, t_b|x_a, \eta_a, t_a) \equiv 1.
\]

(18)

4. Large-deviation function

From equation (4) we can write

\[
\langle \mathcal{W}^F \rangle = \langle \ln p^F[x^F] \rangle - \langle \ln p^B[x^B] \rangle,
\]

resembling the Gallavotti–Cohen theorem [16, 17]. As shown by equation (10), the second term on the r.h.s. is exponentially small as compared to the first one, so for \(t_b \to \infty\) and fixed \(t_a\),

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\[ \zeta(R) = \lim_{t_b \to \infty} t_b^{-1} \Delta V/\varepsilon = \lim_{t_b \to \infty} t_b^{-1} \langle \ln p^F[x^F] \rangle. \] (19)

In order to proceed further, some information (or at least an assumption) is required on the time behavior of the solution to the FPE. In the scaling regime of a large enough KPZ system (between the Edwards–Wilkinson/KPZ crossover and saturation) the interface evolves at constant speed \( v_\infty \) and its roughness width scales as \( t^\beta \). Hence \( p(h, t) \to p(\tilde{h}) \), with \( \tilde{h} = (h - v_\infty t)/t^{\beta/5} \). Mimicking this case, we have considered \( V(x) = -Fx \), the solution to whose FPE is the self-similar, diffusion-like expression

\[ P(x, t|0, 0) = \exp\left[-\frac{(x - Ft)^2}{4\varepsilon t}\right]. \] (20)

The asymptotic speed is \( v_\infty = F \), the variance grows \( \propto t \), and the normalization changes from one instant to another!

Since as \( t_b \to \infty \), the relative standard deviation of \( x \) around \( Ft \) decreases as \( t_b^{-1/2} \), equation (19) reads

\[ \zeta(R) = \frac{F^2}{\varepsilon}. \] (21)

This LDF being constant, it has no singularities that could indicate a phase transition.

In the case of OU-noise driving, the condition \( t_b \gg \tau \) is fulfilled and equation (23), analogously to (21), reads again

\[ \zeta(R) = \frac{F^2}{\varepsilon}. \] (22)

From equation (16), the analog of equation (19) turns out to be

\[ \zeta(R) = \lim_{t_b \to \infty} t_b^{-1}(\tau \Delta T + \Delta V)/\varepsilon = \lim_{t_b \to \infty} t_b^{-1} \langle \ln p^F[x^F] \rangle, \] (23)

for fixed \( t_a \).

5 Moreover, \( h \) fluctuations’ correlation length grows as \( t^{1/4} \), leading to a dependence of \( \bar{h} \) on the scaling variable \( |\Delta|/t^{1/4} \).

5. Conclusions

Motivated by the time behavior of the functional from which the KPZ equation stems \([9, 10]\) and intending to undertake a stochastic thermodynamics of such a system, we have focused on develop the ground for obtaining detailed and integral fluctuation theorems (as well as large-deviation functions) for systems not featuring a steady state (namely, unstable systems), and initial (final) states drawn from arbitrary probability distribution functions. As stated in \([11]\), the interface evolution can be interpreted as an activation or escape process toward an unstable state, for which a particle in a constant gravitational field is a suitable metaphor. Here we have shown that by just

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slightly adapting the usual Onsager–Machlup path-integral representation \[8, 12, 13\], it is possible to get meaningful results for unstable mesoscopic systems like the toy model introduced in \[11\]. Among the next steps, we consider redoing the calculations under a time-varying protocol. A simple possibility would be to consider a force that depends linearly on time:

\[
F = F_0 + (F_1 - F_0)\left(\frac{t - t_a}{t_b - t_a}\right).
\]

The feasibility of our main objective, namely a direct thermodynamic analysis of the KPZ equation within the framework of the variational approach \[9, 10\], depends now only on adapting the present path-integral methodology to a spatially extended system (which, as a matter of fact, is straightforward). Such an analysis is underway, and will be the subject of a forthcoming work.

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