

# OUT-OF-EQUILIBRIUM CORRELATIONS AND ENTROPY PRODUCTION IN A DRIVEN GRANULAR FLUID

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CONGRATULATIONS  
TO ANDREA PUGLISI

# CORRELATIONS IN A 2D GRANULAR FLUID ?

GG, A.Sarracino, D.Villamaina, A.Puglisi, *EPL*, 96, (2011)

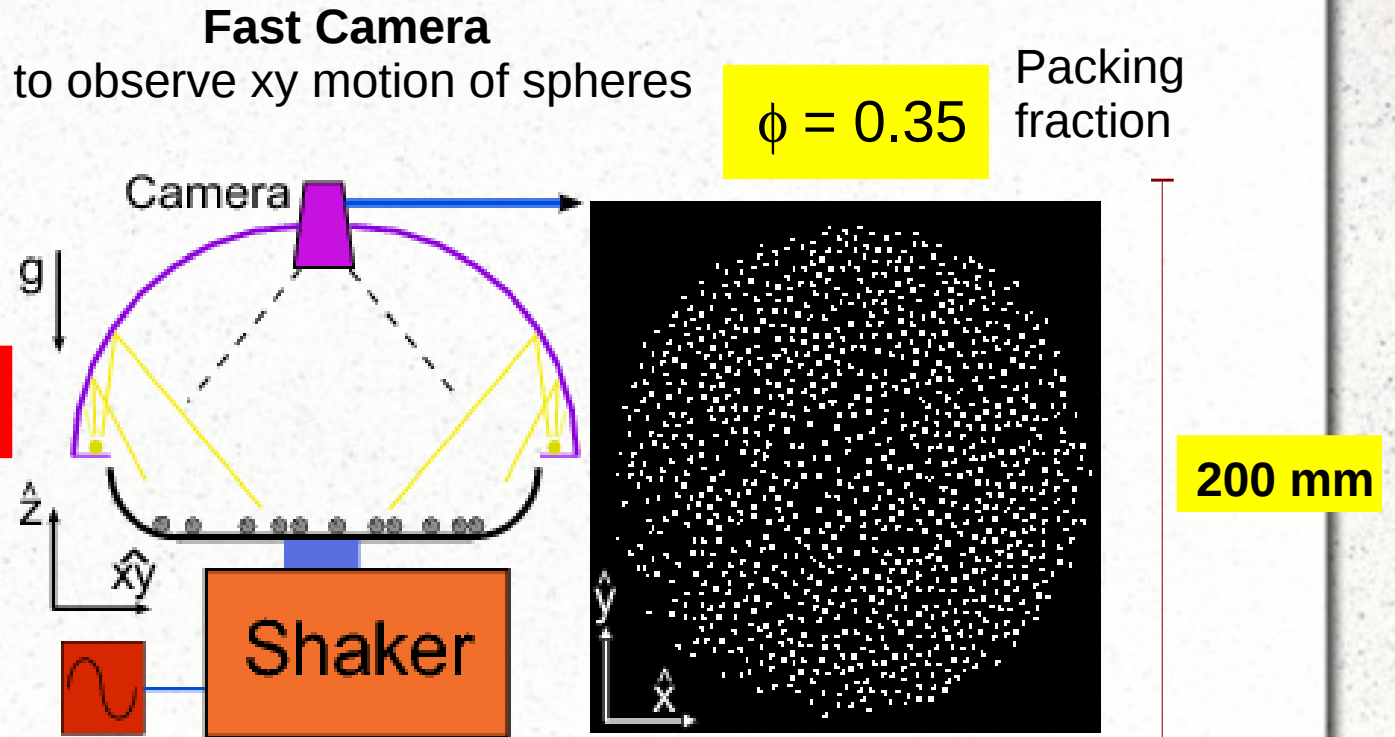
A.Puglisi, A.Gnoli, GG, A.Sarracino, D.Villamaina, *J. Chem. Phys.* 136, (2012)

**ENERGY GAIN :**  
vibrating vessel

**ENERGY LOSS :**  
inelastic collisions

**OUT OF EQUILIBRIUM**

**Rigid aluminium plate**  
with a monolayer of steel  
**spheres** (diam 4mm)



**Electrodynamic shaker:**

Plate oscillations: sinusoidal signal  $z(t) = A \sin(\omega t)$ ,

A sphere stepping on another is a very rare event. **2D granular fluid.**

# MODEL: INELASTIC HARD DISKS + RANDOM KICKS

Random kicks - Inelastic collisions (Van Noije *et al.*, '99)

$$m\dot{\mathbf{v}}_i = \underline{\xi}_i + \underline{\mathbf{F}}_i^{coll}$$

Random kicks  $\langle \xi_i(t) \xi_j(t') \rangle = 2 \Gamma \delta_{ij} \delta(t - t')$

Inelastic collisions

$$\mathbf{v}_i = \mathbf{v}'_i - \frac{(1 + \alpha)}{2} [(\mathbf{v}'_i - \mathbf{v}'_j) \cdot \hat{\sigma}] \hat{\sigma}$$

$$T_g = \frac{1}{N} \sum_{i=1}^N \langle \mathbf{v}_i^2 \rangle$$

Granular temperature

**STATIONARY STATE**

$$T_g$$

**ONE FINITE ENERGY SCALE**

$$\alpha = 1 \rightarrow T_g = \infty$$

Bad equilibrium limit

# MODEL: INELASTIC HARD DISKS + RANDOM KICKS + VISCOUS DRAG

Inelastic collisions - Random kicks – Viscous drag (Puglisi *et al.*, '98)

$$m\dot{\mathbf{v}}_i = \underbrace{-\gamma_b \mathbf{v}_i}_{\text{viscous drag}} + \underbrace{\xi_i}_{\text{random kicks}} + \mathbf{F}_i^{\text{coll}}$$

Equilibrium thermostat

$$\langle \xi_i(t) \xi_j(t') \rangle = 2 \gamma_b T_b \delta_{ij} \delta(t - t') \longrightarrow T_b \quad \text{Thermostat temperature}$$

Inelastic collisions

$$\mathbf{v}_i = \mathbf{v}'_i - \frac{(1 + \alpha)}{2} [(\mathbf{v}'_i - \mathbf{v}'_j) \cdot \hat{\sigma}] \hat{\sigma} \longrightarrow T_g = \frac{1}{N} \sum_{i=1}^N \langle \mathbf{v}_i^2 \rangle$$

Granular temperature

**STATIONARY STATE**

$$T_g < T_b$$

**TWO FINITE ENERGY SCALES**

$$\alpha = 1 \rightarrow T_g = T_b$$

Good equilibrium limit

# COARSE-GRAINING OF DYNAMICS: HYDRODYNAMIC FIELDS

$$n(\mathbf{r}, t) = \sum_i \delta_\epsilon(\mathbf{r} - \mathbf{r}_i(t)),$$

$$\mathbf{u}(\mathbf{r}, t) = \frac{1}{n} \sum_i \mathbf{v}_i(t) \delta_\epsilon(\mathbf{r} - \mathbf{r}_i(t)),$$

$$T(\mathbf{r}, t) = \frac{2m}{dn} \sum_i \frac{v_i^2(t)}{2} \delta_\epsilon(\mathbf{r} - \mathbf{r}_i(t)).$$

Fourier components of the fluctuations around the homogeneous stationary state

$$\delta \mathbf{a}(\mathbf{k}, t) = \{ \delta n(\mathbf{k}, t), \delta T(\mathbf{k}, t), u_{\parallel}(\mathbf{k}, t), u_{\perp}(\mathbf{k}, t) \}$$

$$u_{\perp}(\mathbf{k}) = \hat{k}_{\perp} \cdot \mathbf{u}(\mathbf{k})$$

$$u_{\parallel}(\mathbf{k}) = \hat{k} \cdot \mathbf{u}(\mathbf{k})$$

Longitudinal and transverse velocity field

Theory: Linear hydrodynamics equations + additive white noise

$$\delta \dot{\mathbf{a}}(\mathbf{k}, t) = \mathbf{M}_{2 \times 2}(\mathbf{k}) \delta \mathbf{a}(\mathbf{k}, t) + \underline{\xi}(\mathbf{k}, t)$$

Noise correlators depend on the microscopic dynamics

$$\langle \xi_i(\mathbf{k}, t) \xi_j^*(\mathbf{k}', t') \rangle = \delta(\mathbf{k} + \mathbf{k}') \delta(t - t') \delta_{ij} C_{ii}(\mathbf{k})$$

Structure of correlations in Fourier space

$$\langle \delta a_i(\mathbf{k}) \delta a_j^*(\mathbf{k}) \rangle$$

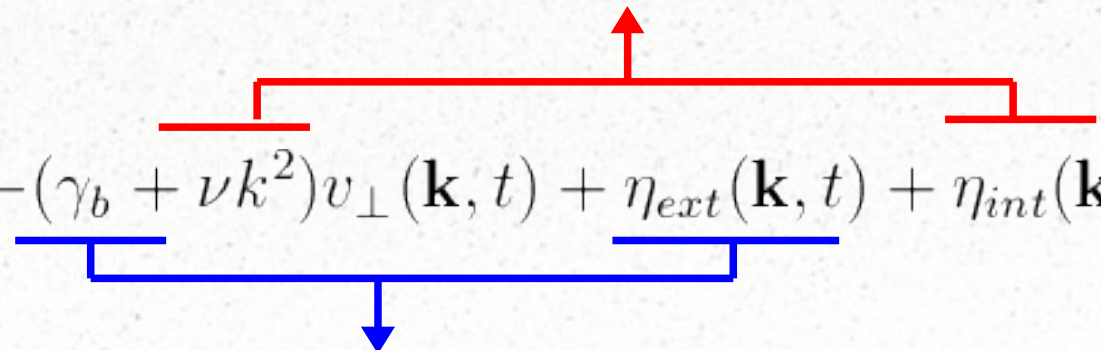
# LINEARIZED HYDRODYNAMICS: A LANGEVIN EQUATION FOR THE SHEAR MODES

## SHEAR MODES ARE DECOUPLED FROM ALL OTHERS

Noise: FDT for each different source of dissipation

**Internal noise:** shear  
viscosity, granular  
temperature  $T_g$

$$\langle \eta_{int}(\mathbf{k}, t) \eta_{int}(\mathbf{k}', t') \rangle = 2\nu k^2 T_g \delta(t - t') \delta(\mathbf{k} + \mathbf{k}')$$

$$\dot{v}_\perp(\mathbf{k}, t) = -(\underbrace{\gamma_b + \nu k^2}_{\text{External noise}}) v_\perp(\mathbf{k}, t) + \underbrace{\eta_{ext}(\mathbf{k}, t)}_{\text{External noise}} + \eta_{int}(\mathbf{k}, t)$$


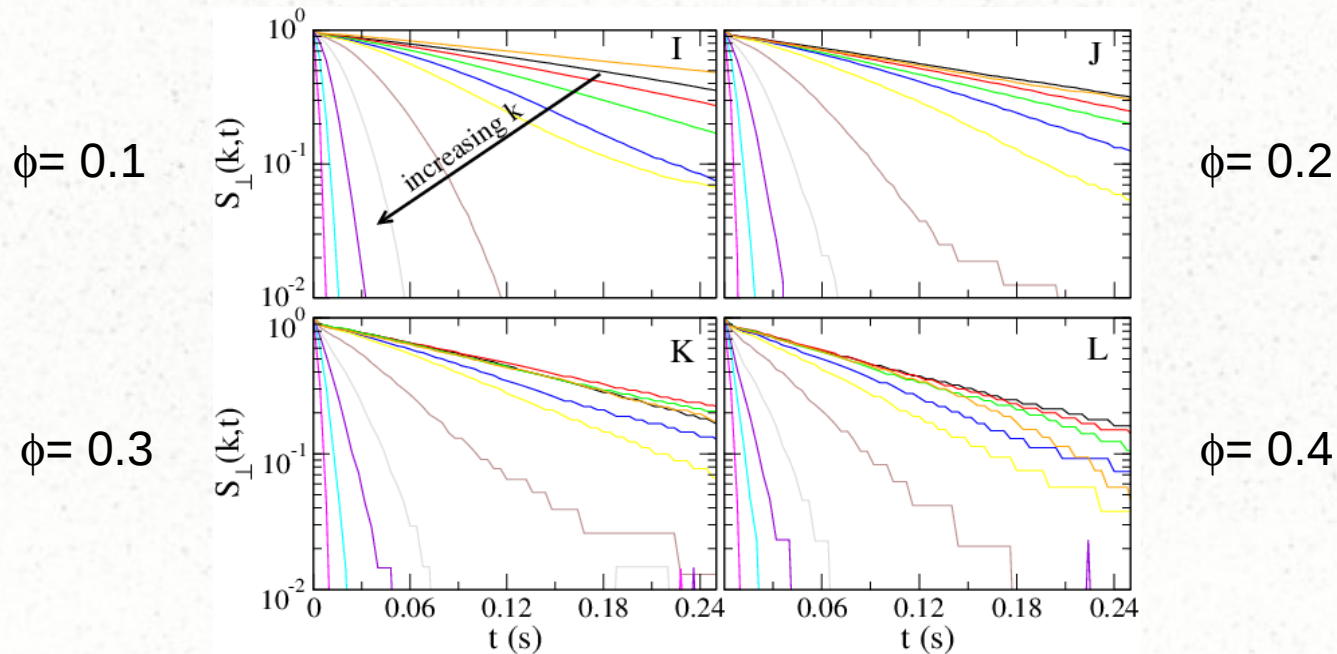
**External noise:**  
Thermostat  
temperature  $T_b$

$$\langle \eta_{ext}(\mathbf{k}, t) \eta_{ext}(\mathbf{k}', t') \rangle = 2\gamma_b T_b \delta(t - t') \delta(\mathbf{k} + \mathbf{k}')$$

# LINEARIZED HYDRODYNAMICS: A LANGEVIN EQUATION FOR THE SHEAR MODES

## LINEAR LANGEVIN EQUATION FOR SHEAR MODES

$$\langle u_{\perp}(\mathbf{k}, t) u_{\perp}^*(\mathbf{k}, 0) \rangle \sim e^{-t/\tau(\mathbf{k})}$$



$$\dot{v}_{\perp}(\mathbf{k}, t) = -(\gamma_b + \nu k^2) v_{\perp}(\mathbf{k}, t) + \eta_{ext}(\mathbf{k}, t) + \eta_{int}(\mathbf{k}, t)$$



# CORRELATION LENGTH IN THE VELOCITY FIELD

FOURIER SPECTRUM OF CORRELATIONS:  
OBSERVABLE (SHEAR MODES) DEPENDENT EFFECTIVE TEMPERATURE

$$nS_{\perp}(k) = N^{-1} \langle u_{\perp}(k) u_{\perp}(-k) \rangle = \frac{\gamma_b T_b + \nu k^2 T_g}{\gamma_b + \nu k^2} = T_g + \frac{(T_b - T_g)}{1 + \xi^2 k^2} = T_{eff}(k)$$

## CORRELATIONS IN REAL SPACE (2D SYSTEM)

Two temperatures  
theoretical model

$$nG_{\perp}(\mathbf{r}) = T_g \delta^{(2)}(\mathbf{r}) + \underbrace{(T_b - T_g)}_{\xi^2} \frac{K_0(r/\xi)}{\xi^2}$$



$$\xi = \sqrt{\nu/\gamma_b}$$

$$K_0(r/\xi) \rightarrow \sqrt{\frac{\pi}{2}} \frac{e^{-r/\xi}}{(r/\xi)^{1/2}}$$

“Distance” from equilibrium:  
**AMPLITUDE** of correlations

Shear viscosity:  
**RANGE** of correlations

GG, A.Sarracino, D.Villamaina, A.Puglisi, *EPL*, 96, (2011)

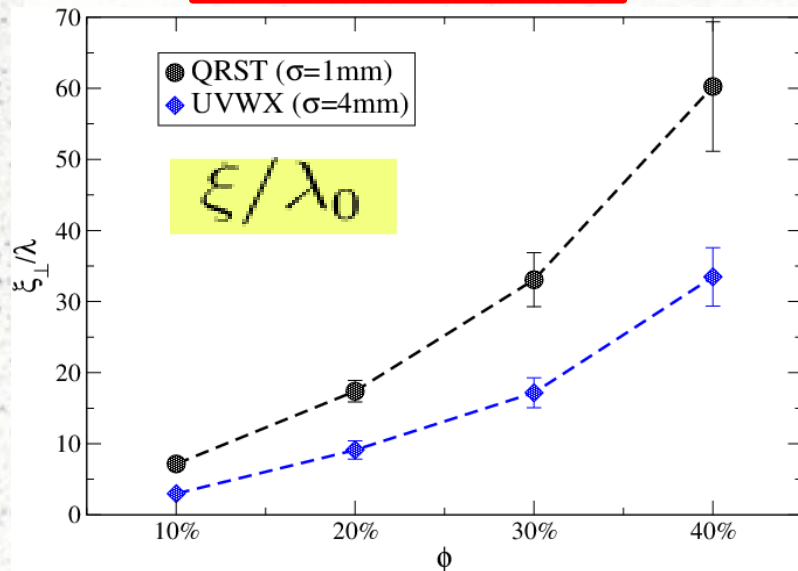
GG, A.Sarracino, D.Villamaina, A.Puglisi, *J. Stat. Mech.*, P08017 (2011)

# THEORY AND EXPERIMENTS

Driving with random kicks and viscous drag

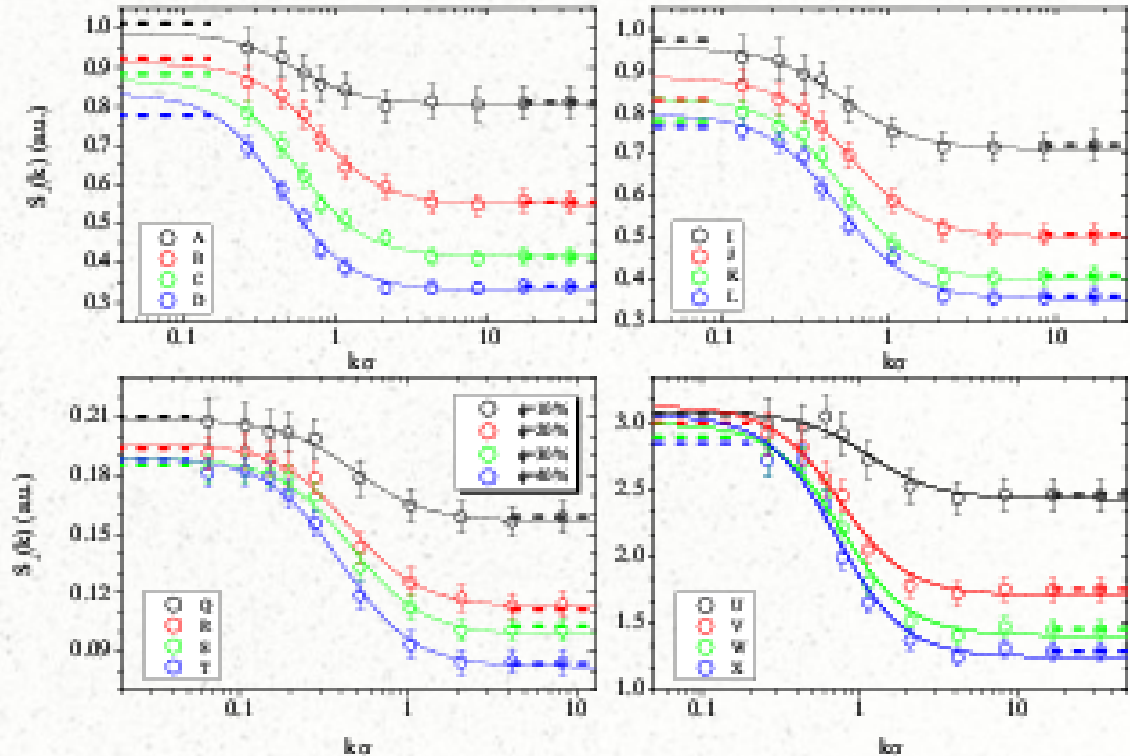
$$N^{-1} \langle u_{\perp}(\mathbf{k}) u_{\perp}^*(\mathbf{k}) \rangle = T_g + \frac{T_b - T_g}{1 + k^2 \xi^2}$$

$$\xi = \sqrt{\nu / \gamma_b}$$



OUT-OF-EQUILIBRIUM THE **RANGE** OF CORRELATIONS GROWS WITH THE **PACKING FRACTION**  $\phi$

A.Puglisi, A.Gnoli, GG, A.Sarracino, D.Villamaina, *J. Chem. Phys.* 136, (2012)



Driving only with random kicks

$$N^{-1} \langle u_{\perp}(\mathbf{k}) u_{\perp}^*(\mathbf{k}) \rangle \sim 1/k^2$$

T. van Noije *et al*, *Phys. Rev. E* 59, (1999)

Not compatible with our data

# ENTROPY PRODUCTION IN THE STATIONARY STATE

Linear system of coupled Langevin equations

$$\delta \dot{\mathbf{a}}(\mathbf{k}, t) = \mathbf{M}_{2 \times 2}(\mathbf{k}) \delta \mathbf{a}(\mathbf{k}, t) + \underline{\xi}(\mathbf{k}, t)$$

Trajectory in space of hydrodynamic variables

$$\Omega_0^t = \{\delta \mathbf{a}(\mathbf{k}, s)\}_0^t$$

$$P(\Omega_0^t) = \exp \left[ - \int_0^t ds \sum_i \frac{1}{C_{ii}(\mathbf{k})} |\delta \dot{a}_i(\mathbf{k}, s) - M_{ij}(\mathbf{k}) \delta a_j(\mathbf{k}, s)|^2 \right]$$

Onsager-Machlup formula for trajectories probability

ENTROPY PRODUCTION

$$\frac{1}{t} \log \left[ \frac{P_{\mathbf{k}}(\Omega_0^t)}{P_{\mathbf{k}}(\bar{\Omega}_0^t)} \right] \sim \frac{1}{t} \int_0^t d\tau \Delta s_m(\mathbf{k}, \tau)$$

Backward trajectory

$$\bar{\Omega}_0^t = \{\epsilon \delta \mathbf{a}(\mathbf{k}, t - s)\}_0^t$$

A.Puglisi, D.Villamaina  
EPL, 88 (2009)

# ENTROPY PRODUCTION AND MACROSCOPIC OBSERVABLES

ENTROPY PRODUCTION

$$\frac{1}{t} \log \left[ \frac{P_{\mathbf{k}}(\Omega_0^t)}{P_{\mathbf{k}}(\bar{\Omega}_0^t)} \right] \sim \frac{1}{t} \int_0^t d\tau \Delta s_m(\mathbf{k}, \tau)$$

$$\Delta s_m(\mathbf{k}, \tau) = F_{\mathbf{k}}^{diss}(\alpha, \Gamma, \mathbf{D}) \mathcal{R}[\delta\rho_{\mathbf{k}}(\tau)\dot{T}_{-\mathbf{k}}(\tau)]$$

$\alpha$  Restitution coefficient

$\Gamma$  Set of transport coefficients

$\mathbf{D}$  Set of thermostat parameters

**Constant** term  
“Driving force”

$$F_{\mathbf{k}}^{diss}(\alpha, \Gamma, \mathbf{D})$$

$$F_{\mathbf{k}}^{diss}(\alpha = 1, \Gamma, \mathbf{D}) = 0$$

**EQUILIBRIUM**

**Fluctuating** term  
**non-equilibrium** “current”

$$\mathcal{R}[\delta\rho_{\mathbf{k}}(\tau)\dot{T}_{-\mathbf{k}}(\tau)]$$

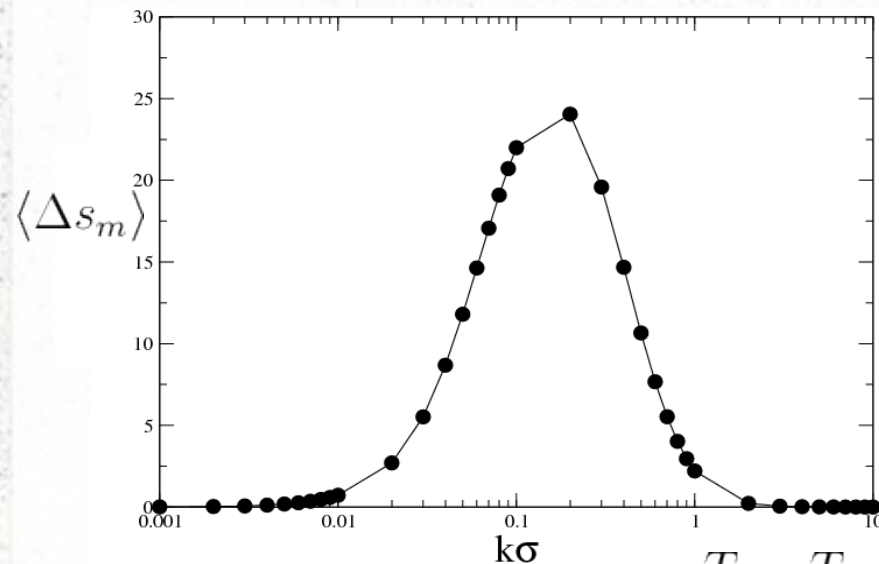
$$\langle \mathcal{R}[\delta\rho_{\mathbf{k}}(\tau)\dot{T}_{-\mathbf{k}}(\tau)] \rangle = 0$$

# ENTROPY PRODUCTION FROM LINEAR HYDRODYNAMICS

$$\frac{1}{t} \int_0^t d\tau \Delta S_m(\mathbf{k}, \tau) \rightarrow F_{\mathbf{k}}^{diss} \langle \mathcal{R}[\delta\rho_{\mathbf{k}} \delta\dot{T}_{-\mathbf{k}}] \rangle$$

G. Gradenigo, A. Puglisi, A. Sarracino, *arXiv:1205.3639*

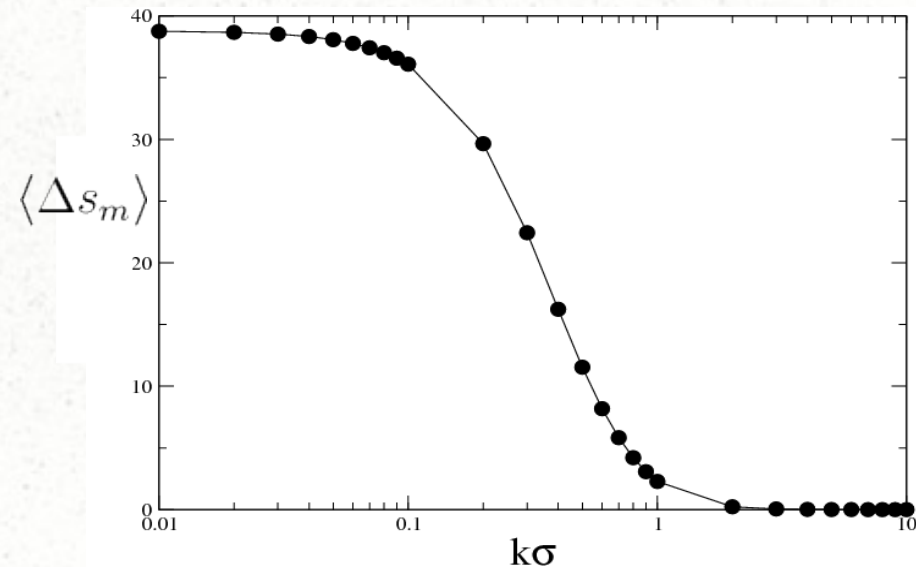
Random kicks + viscous drag



$$N^{-1} \langle u_{\perp}(\mathbf{k}) u_{\perp}^*(\mathbf{k}) \rangle = T_g + \frac{T_b - T_g}{1 + k^2 \xi^2}$$

**Finite range** off-equilibrium correlations

**Only** random kicks

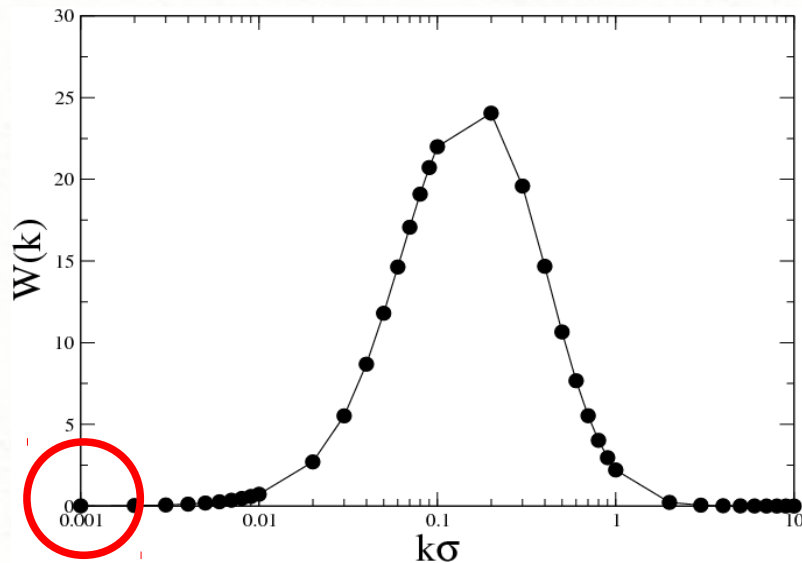


$$N^{-1} \langle u_{\perp}(\mathbf{k}) u_{\perp}^*(\mathbf{k}) \rangle \sim 1/k^2$$

**Scale free** off-equilibrium correlations

# CONCLUSIONS

- Non-equilibrium correlations for hydrodynamic fields in a driven granular fluid
- Observable dependent effective temperature
- Stochastic bath with friction: agreement with experimental results
- Relation between stationary entropy production and out-of-equilibrium correlations.
- Entropy production can be calculated for every system described by a set of coupled linear Langevin equations: flocking birds, swarms, swimming bacteria ... **active matter !**



## LARGE SCALE BEHAVIOUR OF ENTROPY PRODUCTION

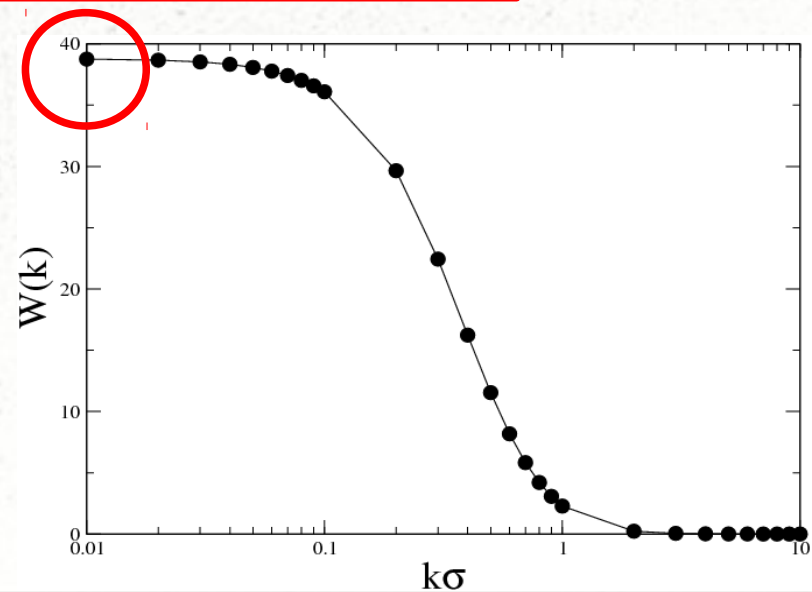
$$\langle \rho_{\mathbf{k}}(s) \dot{T}_{-\mathbf{k}}(s) \rangle \sim k^2$$

$$F_{\mathbf{k}}^{diss}(\alpha) = a + b k^2 + \mathcal{O}(k^4)$$

$$\langle W_{\mathbf{k}}(s) \rangle = F_{\mathbf{k}}^{diss}(\alpha) \langle \delta \rho_{\mathbf{k}}(s) \dot{T}_{-\mathbf{k}}(s) \rangle$$

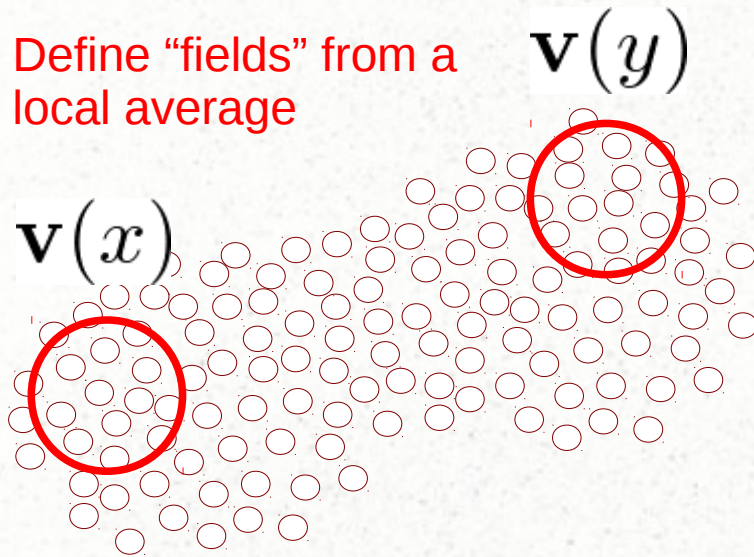
$$\langle \rho_{\mathbf{k}}(s) \dot{T}_{-\mathbf{k}}(s) \rangle = C + \mathcal{O}(k^2)$$

$$F_{\mathbf{k}}^{diss}(\alpha) = a_1 + b_1 k^2 + \mathcal{O}(k^4)$$



# LARGE SCALE CORRELATIONS: STUDY OF HYDRODYNAMIC FIELDS

Define "fields" from a local average



$$\delta\mathbf{v}(x) = \mathbf{v}(x) - \langle \mathbf{v}(x) \rangle$$

In equilibrium fluid

$$\langle \mathbf{v}(x) \mathbf{v}(y) \rangle = \delta(x - y)$$

Out of equilibrium

$$\langle \mathbf{v}(x) \mathbf{v}(y) \rangle = ?$$

In Fourier space things are simpler ...

**Transverse velocity modes**

$$v_{\perp}(\mathbf{k}) = \sum_i^N e^{i\mathbf{k} \cdot \mathbf{r}_i} (\mathbf{v}_i \cdot \hat{\mathbf{k}}_{\perp}) \quad \hat{\mathbf{k}} \cdot \hat{\mathbf{k}}_{\perp} = 0$$



## COARSE-GRAINING OF DYNAMICS: HYDRODYNAMIC FIELDS

$$\mathbf{a}(k, t) = \begin{pmatrix} \delta\rho(k, t) \\ \delta T(k, t) \\ \delta v_{\parallel}(k, t) \\ \delta v_{\perp}(k, t) \end{pmatrix}$$

Linearized fluctuating hydrodynamics

$$\dot{\mathbf{a}}(k, t) = \mathbf{M}(k)\mathbf{a}(k, t) + \underline{\Theta}(k, t)$$

Fluctuations around homogeneous stationary state

White noise  
Fields not coupled by noise

### DYNAMICAL MATRIX

$$\mathbf{M}(k) = - \begin{pmatrix} \rho & T & v_{\parallel} & v_{\perp} \\ 0 & 0 & ikn & 0 \\ \gamma_0\omega_c g(n)T_g/n & 3\gamma_0\omega_c + D_T k^2 + 2\gamma_b/m & i2kp/dn & 0 \\ ikv_T^2/n & ikp/\rho T_g & \nu_l k^2 + \gamma_b/m & 0 \\ 0 & 0 & 0 & \nu k^2 + \gamma_b/m \end{pmatrix} \begin{matrix} \rho \\ T \\ v_{\parallel} \\ v_{\perp} \end{matrix}$$



## DEGREE OF EQUIPARTITION

$$nS_{\perp}(k) = \langle v_{\perp}(\mathbf{k})v_{\perp}^*(\mathbf{k}) \rangle = \sum_{i,j} \langle e^{i\mathbf{k}(\mathbf{r}_i - \mathbf{r}_j)} (\mathbf{v}_i \cdot \hat{k}_{\perp})(\mathbf{v}_j \cdot \hat{k}_{\perp}) \rangle = T_{eff}(k)$$

small  $k$

large  $k$

Driving with random  
kicks and viscous drag

$$T_{eff}(k \rightarrow 0) = T_b$$

$$T_g$$

Each mode has a  
**the same** typical energy

Driving with **only**  
random kicks

$$T_{eff}(k \rightarrow 0) \sim \frac{\Gamma}{k^2}$$

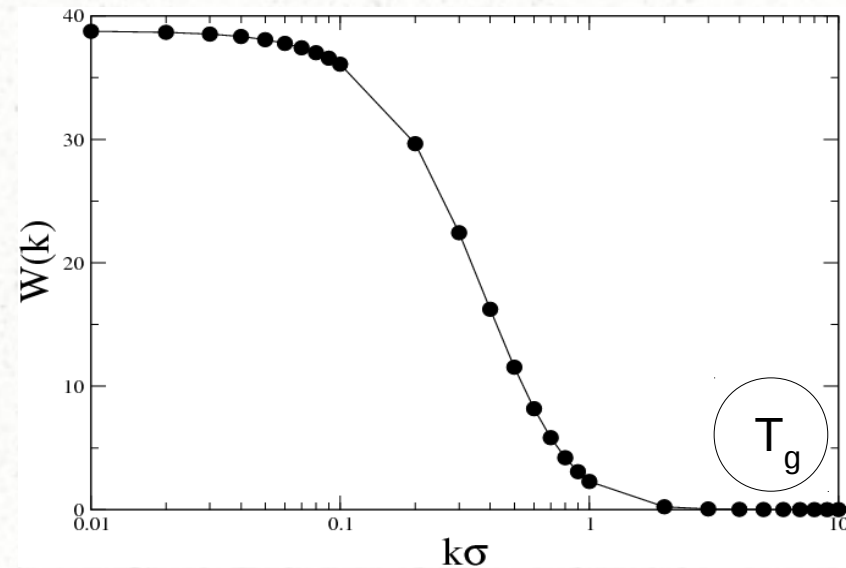
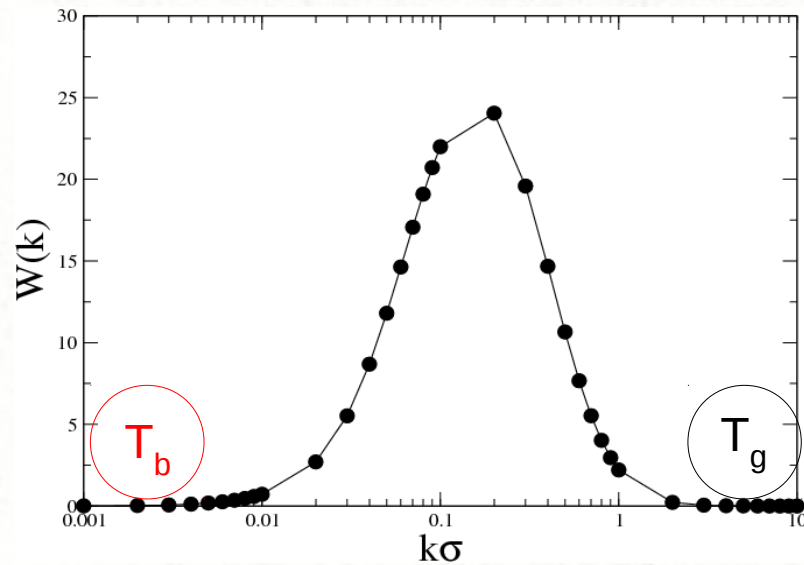
$$T_g$$

Each mode has a  
**different** typical energy

# ENTROPY PRODUCTION FROM LINEAR HYDRODYNAMICS

$$T_{eff}(k \rightarrow 0) = T_b$$

$$T_{eff}(k \rightarrow 0) \sim \frac{\Gamma}{k^2}$$



Low  $k$  modes : all with typical energy  $T_b$

High  $k$  modes : all with typical energy  $T_g$

Low  $k$  modes : each one with a  
*different typical energy*

High  $k$  modes : all with typical energy  $T_g$

# OUTLINE OF THE TALK

- Experimental setup for a driven granular fluid
- How to model the dynamics ? Two microscopic energy injection mechanisms
- Coarse grained study of the dynamics: linear fluctuating hydrodynamics
- Static correlations of hydrodynamic fields (comparison with experiments): a landmark of non-equilibrium
- Entropy production for hydrodynamic fields
- Conclusions