

Problem Set 3
(30 pts.)

- 1) Consider a simple system with kinetic equation

$$\frac{\partial f}{\partial t} + v \frac{\partial f}{\partial x} + \frac{q}{m} E_{ext}(x, t) \frac{\partial f}{\partial v} = c(f).$$

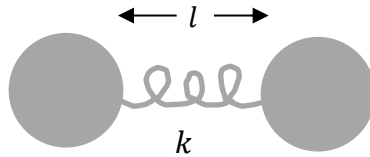
Take f_0 initially Maxwellian, formed by a very slow collisional process. $c(f)$ is negligible on dynamical time scales. $E_{ext}(x, t)$ varies slowly in time and space.

- a) Compute the **linear** response δf to E_{ext} . From this, derive an expression for the conductivity.
- b) Use δf to derive a mean field evolution equation for f_0 , on $t < \tau_{coll}$.
- c) What physics determines the evolution of f_0 ?
- 2) a) Consider a weakly damped linear harmonic oscillator driven by white noise.
- i) Derive the fluctuation spectrum at thermal equilibrium.
- ii) What value of forcing is required to achieve stationarity at temperature T ?
- b) Now consider a forced nonlinear oscillator

$$\ddot{x} + \gamma \dot{x} + \omega_0^2 x + \alpha x^3 = \tilde{f}.$$

Again, assume \tilde{f} is white noise. Characterize the equilibrium fluctuation spectrum. Hint: You may find it useful to review Section 29 of "Mechanics", by Landau and Lifshitz.

- 3) Consider an elastic dumbbell of Stokesian particles in a fluid flow $\underline{v}(\underline{x}, t)$, at temperature T .



- a) Derive the Fokker–Planck equation for the length l . (Hint: Consider expansion.)
- b) What is the mean square length l ?
Assume the dumbbell has spring constant k . The fluid has viscosity ν .
- c) Now take the flow as turbulent, so $\underline{v}(\underline{x}, t) = \tilde{v}(\underline{x}, t)$, where \tilde{v} is random. Repeat a) and b), above.

- 4) Consider a function q which satisfies:

$$\tau \frac{\partial q}{\partial t} = -a(T, T_c)q - bq^3 + \tilde{f}$$

$$\text{Here } \langle \tilde{f}^2 \rangle = |\tilde{f}_0|^2 \tau_c \delta(t_1 - t_2).$$

- a) What is this system?
- b) Derive the Fokker–Planck equation for $P(q, t)$. Solve and discuss the stationary solution for $T > T_c$, $T < T_c$, $T = T_c$.
- c) How does $P(q, t)$ evolve if T passes adiabatically thru T_c ? Here “adiabatically” means $\tau_c T^{-1} \left(\frac{\partial T}{\partial t} \right) \ll 1$.
- d) Discuss the behavior when

$$a = a_0 + \tilde{a}$$

$$\langle \tilde{a}^2 \rangle = \bar{a}^2 \tau_0 \delta(t_1 - t_2).$$

- 5) a) Calculate the mobility of a Brownian particle $\mu(\omega)$ using the Kubo formalism.
- b) Continue the cumulant expansion of the function F derived in class. Calculate the correction to diffusion. What does it depend on?