

Contents

1	From the Law of Large Numbers to Large Deviation Theory in Statistical Physics: An Introduction	1
	Fabio Cecconi, Massimo Cencini, Andrea Puglisi, Davide Vergni, and Angelo Vulpiani	
1.1	Introduction.....	1
1.2	An Informal Historical Note.....	3
1.2.1	Law of Large Numbers and Ergodicity.....	4
1.2.2	Central Limit Theorems.....	9
1.2.3	Large Deviation Theory.....	11
1.3	LDT for the Sum and Product of Random Independent Variables.....	13
1.3.1	A Combinatorial Example.....	13
1.3.2	Product of Random Variables.....	15
1.4	Large Deviation Theory: Examples From Physics.....	17
1.4.1	Energy Fluctuations in the Canonical Ensemble.....	17
1.4.2	Multiplicative Cascade in Turbulence.....	18
1.4.3	Chaotic Systems.....	19
1.4.4	Disordered Systems.....	21
1.4.5	Entropy Production in Markov Processes.....	24
	References.....	26
2	Ergodicity: How Can It Be Broken?	29
	Giancarlo Benettin, Roberto Livi, and Giorgio Parisi	
2.1	The Ergodic Hypothesis.....	30
2.1.1	The Fundamental Physical Ideas.....	30
2.1.2	A Well-Posed Mathematical Setting.....	33
2.2	Ergodicity Breaking.....	36
2.2.1	Ergodicity Breaking in the Fermi-Pasta-Ulam Model at Low Energies.....	37
2.2.2	Ergodicity Breaking Induced by Breather States in the Discrete Nonlinear Schrödinger Equation...	47

2.3	Ergodicity Breaking at Equilibrium	53
2.3.1	General Concepts	53
2.3.2	The Gibbs States	54
2.3.3	The Local DRL Equilibrium States	60
2.4	Glassy System	62
2.4.1	A Heuristic Construction: Finite Volume States	62
2.4.2	The Case of Many States	65
	References	68
3	Large Deviations in Stationary States, Especially Nonequilibrium ...	71
	Giovanni Jona-Lasinio	
3.1	Introduction	71
3.2	Assumptions	73
3.3	The Fundamental Formula	74
3.4	Time Reversal and Its Consequences	78
3.5	Long Range Correlations	80
3.6	Fluctuations of the Current and Dynamical Phase Transitions	81
3.7	Universality in Current Fluctuations and Other Results	83
3.8	Nonequilibrium Phase Transitions	84
3.9	Large Deviations for Reaction-Diffusion Systems	85
3.10	Thermodynamic Interpretation of the Large Deviation Functional	85
3.11	Concluding Remarks and Additional References	89
	References	90
4	Fluctuation-Dissipation and Fluctuation Relations: From Equilibrium to Nonequilibrium and Back	93
	Paolo Adamo, Roman Belousov, and Lamberto Rondoni	
4.1	Concise History	93
4.2	The Brownian Motion and the Langevin Equation	95
4.3	The Fluctuation-Dissipation Relation	99
4.4	Evolution of Probability Distributions	103
4.4.1	Ergodicity and Mixing	107
4.5	Linear Response	108
4.6	Onsager-Machlup: Response from Small Deviations	112
4.7	Fluctuation Relations: Response from Large Deviations	118
4.7.1	The Gallavotti-Cohen Approach	119
4.7.2	Fluctuation Relations for the Dissipation Function	121
4.7.3	Green-Kubo Relations	125
4.7.4	Jarzynski Equality	126
4.8	t-Mixing and General Response Theory	127
4.9	Concluding Remarks	129
	References	131

5	Large Deviations in Disordered Spin Systems	135
	Andrea Crisanti and Luca Leuzzi	
5.1	Some General Results on Large Deviations.....	135
5.1.1	An Example: The Mean Field Ising Model	139
5.2	Sample-to-Sample Free Energy Fluctuations and Replica Trick ...	142
5.2.1	Random Ising Chain.....	143
5.2.2	Replica Trick.....	145
5.2.3	Replicas in the Random Ising Chain.....	147
5.2.4	From Small to Large Deviations	148
5.2.5	Random Directed Polymer	151
5.2.6	Mean-Field Spin-Glass	151
5.2.7	Positive Large Deviations	153
5.2.8	Spherical Spin-Glass Model and Gaussian Random Matrices	154
5.3	Sample-to-Sample Fluctuation of the Overlap	155
5.3.1	Back to the Replicated Random Ising Chain	156
5.3.2	Random Field Ising Model	158
5.4	A Final Word	159
	References.....	159
6	Large Deviations in Monte Carlo Methods	161
	Andrea Pelissetto and Federico Ricci-Tersenghi	
6.1	Introduction.....	161
6.2	Data Reweighting	163
6.3	Multiple Histogram Method	168
6.4	Umbrella Sampling and Simulated Tempering	172
6.4.1	Umbrella Sampling	172
6.4.2	Simulated Tempering.....	173
6.4.3	Equivalence of Simulated Tempering and Umbrella Sampling	174
6.5	Generalizing the Umbrella Method: Multicanonical Sampling	178
6.6	Parallel Tempering	184
6.6.1	General Considerations.....	184
6.6.2	Some General Rigorous Results	186
6.6.3	Optimal Choice of Temperatures	187
6.6.4	Improving Parallel Tempering	189
6.7	Conclusions.....	190
	References.....	190
7	Large Deviations Techniques for Long-Range Interactions	193
	Aurelio Patelli and Stefano Ruffo	
7.1	Long-Range Interactions.....	193
7.2	Some Useful Results of Large Deviations Theory.....	198
7.3	Thermodynamic Functions From Large Deviations Theory	199

7.4	Applications	202
7.4.1	Three-States Potts Model	203
7.4.2	The Blume-Capel Model	205
7.4.3	A System with Continuous Variables: The XY Model ...	208
7.4.4	Negative Susceptibility: ϕ^4 Model	212
7.4.5	The Free Electron Laser	215
7.5	The Min-Max Procedure and a Model with Short and Long-Range Interactions	216
7.6	Conclusions and Perspectives	219
	References	219
8	Large Deviations of Brownian Motors	221
	Alessandro Sarracino and Dario Villamaina	
8.1	Introduction	221
8.2	Nonequilibrium Fluctuations and Brownian Motors	224
8.2.1	Kinetic Ratchets	225
8.2.2	Molecular Motors	227
8.3	Experiments in Granular Systems	231
8.3.1	Velocity Fluctuations of a Self-Propelled Polar Particle	232
8.3.2	Asymmetric Rotor in a Granular Gas	234
8.4	Conclusions	238
	References	239
9	Stochastic Fluctuations in Deterministic Systems	243
	Antonio Politi	
9.1	Introduction	243
9.2	Kolmogorov-Sinai Entropy	245
9.3	Lyapunov Exponents	250
9.3.1	Pesin Relation	253
9.4	Non Hyperbolicity	254
9.4.1	A 3d Map	256
9.5	Space-Time Chaos	257
9.6	Stable Chaos	259
	References	261
10	Anomalous Diffusion: Deterministic and Stochastic Perspectives	263
	Roberto Artuso and Raffaella Burioni	
10.1	Introduction	263
10.2	Stochastic Anomalous Transport	264
10.2.1	Moments and Scaling	264
10.2.2	A Few Observations About Lévy Stable Laws	267
10.2.3	An Extension: Continuous Time Random Walks	269
10.2.4	Topological Effects in Subdiffusion: Weak Anomalous Diffusion and Random Walks on Graphs	272

10.2.5	Topological Effects in Superdiffusion: Strong Anomalous Diffusion and Quenched Lévy Walks	277
10.3	Deterministic Anomalous Transport	281
10.3.1	A Brief Tour of Intermittency	281
10.4	Chain of Intermittent Maps	284
10.4.1	Subdiffusion	287
10.4.2	Superdiffusion	287
10.5	Deterministic vs Stochastic Approximation	289
10.6	A Final Warning	291
	References	291
11	Large Deviations in Turbulence	295
	Guido Boffetta and Andrea Mazzino	
11.1	Introduction	295
11.2	Global Scale Invariance and Kolmogorov Theory	296
11.3	Accounting for the Fluctuations: The Multifractal Model	299
11.3.1	The Statistics of Velocity Gradient	302
11.3.2	The Statistics of Acceleration	303
11.3.3	Multiplicative Processes for the Multifractal Model	305
11.4	Fluctuations of the Energy Dissipation Rate	307
11.5	Conclusions	309
	References	309
	Index	311