DDFT for Molecular and Colloidal Fluids: A microscopic approach to fluid mechanics

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What we're doing today

+ Bonus Material (time permitting)

$$egin{aligned} rac{d\mathbf{r}_i}{dt} &= rac{\mathbf{p}_i}{m} \ rac{d\mathbf{p}_i}{dt} &= -\gamma \mathbf{p}_i + \mathbf{X}_i(\mathbf{r}_i) + \mathbf{G}_i(t) \end{aligned}$$



$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$

$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$



$$\begin{aligned} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) &= 0 \\ \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot (\nabla \mathbf{v}) + \gamma \mathbf{v} &= -\frac{1}{m} \nabla \frac{\delta F[\rho]}{\delta \rho} \end{aligned}$$

Part 1

$$\frac{d\mathbf{r}_i}{dt} = \frac{\mathbf{p}_i}{m}$$

$$\frac{d\mathbf{p}_i}{dt} = -\gamma \mathbf{p}_i + \mathbf{X}_i(\mathbf{r}_i) + \mathbf{G}_i(t)$$



$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$

The microscopic equations (1)

$$egin{aligned} rac{d\mathbf{r}_i}{dt} &= rac{\mathbf{p}_i}{m} \ rac{d\mathbf{p}_i}{dt} &= -\gamma \mathbf{p}_i + \mathbf{X}_i(\mathbf{r}_i) + \mathbf{G}_i(t) \end{aligned}$$

$$\begin{aligned} \mathbf{G}_i(t) & \text{stochastic white noise term} \\ \mathbf{X}_i(\mathbf{r}_i) &= -\nabla_{\mathbf{r}_i} V(\mathbf{r}^N, t) & \text{sum of forces on particle } i \\ &= -\nabla_{\mathbf{r}_i} \bigg(\sum_i V^{\text{ext}}(\mathbf{r}_i, t) + \frac{1}{2} \sum_{i,j} v_2(\mathbf{r}_i, \mathbf{r}_j) + \frac{1}{6} \sum_{i,i,k} v_3(\mathbf{r}_i, \mathbf{r}_j, \mathbf{r}_k) + \ldots \bigg) \end{aligned}$$

The hand-wavy derivation

(see MAC-MIGs modelling course, Lecture 3)

- 1. Define $\psi^{N}(\mathbf{r}^{N}, \mathbf{p}^{N}, t)$, where $\mathbf{r}^{N} = \{\mathbf{r}_{1}, \mathbf{r}_{2}, ..., \mathbf{r}_{N}\}$ and $\mathbf{p}^{N} = \{\mathbf{p}_{1}, \mathbf{p}_{2}, ..., \mathbf{p}_{N}\}$
- 2. Apply Itô's Lemma to ψ^N , using the microscopic equations, to get:

$$d\psi^{N} = \mathcal{L}\psi^{N}dt + BdW$$

3. Define average $\langle \psi^N \rangle$ and apply to the process $d\psi^N$:

$$\langle d\psi^{N} \rangle = \langle \mathcal{L}\psi^{N}dt \rangle + \langle BdW \rangle = \langle \mathcal{L}\psi^{N}dt \rangle + 0$$

4. Average is integral against the probability distribution $f^N(\mathbf{r}^N, \mathbf{p}^N, t)$

$$LHS = \langle \frac{d}{dt} \psi^{N} \rangle := \int \int \frac{d}{dt} \psi^{N} f^{N} d\mathbf{r}^{N} d\mathbf{p}^{N}$$

$$RHS = \langle \mathcal{L}\psi^{N} \rangle := \int \int \mathcal{L}\psi^{N} f^{N} d\mathbf{r}^{N} d\mathbf{p}^{N}$$

The hand-wavy derivation, continued

5. Integrate by parts to get derivatives in terms of f^N instead of ψ^N

$$LHS = \int \int \frac{d}{dt} \psi^{N} f^{N} d\mathbf{r}^{N} d\mathbf{p}^{N} = -\int \int \psi^{N} \frac{\partial_{t} f^{N}}{\partial \mathbf{r}^{N}} d\mathbf{p}^{N}$$

$$RHS = \int \int \mathcal{L} \psi^{N} f^{N} d\mathbf{r}^{N} d\mathbf{p}^{N} = -\int \int \psi^{N} \mathcal{L}^{*} f^{N} d\mathbf{r}^{N} d\mathbf{p}^{N}$$

6. Since this holds for all ψ^N

$$\Rightarrow \partial_t f^N = \mathcal{L}^* f^N$$

The N-body PDE for the distribution $f^N(\mathbf{r}^N, \mathbf{p}^N, t)$ (6)

$$\partial_{t}f^{N} = \mathcal{L}^{*}f^{N} = -\frac{1}{m}\sum_{i=1}^{N}\mathbf{p}_{i}\cdot\nabla_{\mathbf{r}_{i}}f^{N}$$

$$+\gamma\sum_{i=1}^{N}\nabla_{\mathbf{p}_{i}}\cdot\mathbf{p}_{i}f^{N} - \sum_{i=1}^{N}\mathbf{X}_{i}\cdot\nabla_{\mathbf{p}_{i}}f^{N} + \gamma mk_{B}T\sum_{i=1}^{N}\nabla_{\mathbf{p}_{i}}^{2}f^{N}$$

Reminder: the microscopic equations (1)

$$\frac{d\mathbf{r}_i}{dt} = \frac{\mathbf{p}_i}{m}$$

$$\frac{d\mathbf{p}_i}{dt} = -\gamma \mathbf{p}_i + \mathbf{X}_i(\mathbf{r}_i) + \mathbf{G}_i(t)$$

$$egin{aligned} rac{d\mathbf{r}_i}{dt} &= rac{\mathbf{p}_i}{m} \ rac{d\mathbf{p}_i}{dt} &= -\gamma \mathbf{p}_i + \mathbf{X}_i(\mathbf{r}_i) + \mathbf{G}_i(t) \end{aligned}$$



$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$

Part 2

$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$

$$\begin{split} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) &= 0 \\ \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot (\nabla \mathbf{v}) + \gamma \mathbf{v} &= -\frac{1}{m} \nabla \frac{\delta F[\rho]}{\delta \rho} \end{split}$$

1. Multiply (6) by N and integrate over \mathbf{r}^{N-1} , \mathbf{p}^{N-1}

$$\begin{split} \int \int N \partial_t f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} = & \int \int N \bigg[-\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N \\ & - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N \bigg] d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} \end{split}$$

Define reduced distribution functions (7):

$$f^{1}(\mathbf{r}_{1}, \mathbf{p}_{1}, t) = N \int \int f^{N} d\mathbf{r}^{N-1} d\mathbf{p}^{N-1}$$
...
$$f^{n}(\mathbf{r}^{n}, \mathbf{p}^{n}, t) = \frac{N!}{(N-n)!} \int \int f^{N} d\mathbf{r}^{N-n} d\mathbf{p}^{N-n}$$

1. Multiply (6) by N and integrate over \mathbf{r}^{N-1} , \mathbf{p}^{N-1}

$$\begin{split} \int \int N \partial_t f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} &= \int \int N \bigg[-\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N \\ &- \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N \bigg] d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} \end{split}$$

Define reduced distribution functions (7):

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...

$$f^{n}(\mathbf{r}^{n},\mathbf{p}^{n},t)=\frac{N!}{(N-n)!}\int\int f^{N}d\mathbf{r}^{N-n}d\mathbf{p}^{N-n}$$

Example:

$$\int \int N\partial_t f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} = \partial_t N \int \int f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1}
= \partial_t f^1(\mathbf{r}_1, \mathbf{p}_1, t)$$

where

$$f^1(\mathbf{r}_1, \mathbf{p}_1, t) = N \int \int f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1}$$

$$\int \int N \partial_t f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1} = \int \int N \bigg[-\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N \bigg]$$

 $\partial_t f^1 = -\frac{\mathbf{p_1}}{m} \cdot \nabla_{\mathbf{r_1}} f^1 + \gamma \nabla_{\mathbf{p_1}} \cdot \left(\mathbf{p_1} f^1\right) + \nabla_{\mathbf{r_1}} V^{ext}(\mathbf{r_1}) \cdot \nabla_{\mathbf{p_1}} f^1$

 $+ \gamma m k_b T \nabla_{\mathbf{p}_1}^2 f^1 + \int \int \nabla_{\mathbf{r}_1} v_2(\mathbf{r}_1 - \mathbf{r}_2) \cdot \nabla_{\mathbf{p}_1} f^2 d\mathbf{r}_2 d\mathbf{p}_2 + \dots$

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 $\mathbf{X}_{i}(\mathbf{r}_{i}) = -\nabla_{\mathbf{r}_{i}} \left(\sum_{i} V^{\text{ext}}(\mathbf{r}_{i}, t) + \frac{1}{2} \sum_{i} v_{2}(\mathbf{r}_{i}, \mathbf{r}_{j}) + ... \right)$ We get (8):

where (1):

 $+ \gamma m k_B T \sum_{i=1}^{N} \nabla_{\mathbf{p}_i}^2 f^N d\mathbf{r}^{N-1} d\mathbf{p}^{N-1}$

Taking two momentum moments to give 2 equations:

- 2. First momentum moment: Integrate with respect to \mathbf{p}_1
- 3. Second momentum moment: Multiply by $\frac{\mathbf{p}_1}{m}$, then integrate with respect to \mathbf{p}_1

2. First momentum moment: Integrate with respect to \mathbf{p}_1 :

$$\begin{split} \int &\partial_t f^1 d\mathbf{p_1} = \int \left[-\frac{\mathbf{p_1}}{m} \cdot \nabla_{\mathbf{r_1}} f^1 + \gamma \nabla_{\mathbf{p_1}} \cdot \left(\mathbf{p_1} f^1 \right) + \nabla_{\mathbf{r_1}} V^{\text{ext}}(\mathbf{r_1}) \cdot \nabla_{\mathbf{p_1}} f^1 \right. \\ &+ \gamma m k_b T \nabla_{\mathbf{p_1}}^2 f^1 + \int \int \nabla_{\mathbf{r_1}} v_2(\mathbf{r_1} - \mathbf{r_2}) \cdot \nabla_{\mathbf{p_1}} f^2 d\mathbf{r_2} d\mathbf{p_2} + ... \right] d\mathbf{p_1} \end{split}$$

2. First momentum moment: Integrate with respect to \mathbf{p}_1

$$\int \partial_t f^1 d\mathbf{p}_1 = \int \left[-\frac{\mathbf{p}_1}{m} \cdot \nabla_{\mathbf{r}_1} f^1 + \gamma \nabla_{\mathbf{p}_1} \cdot \left(\mathbf{p}_1 f^1 \right) + \nabla_{\mathbf{r}_1} V^{\text{ext}}(\mathbf{r}_1) \cdot \nabla_{\mathbf{p}_1} f^1 \right. \\
+ \gamma m k_b T \nabla_{\mathbf{p}_1}^2 f^1 + \int \int \nabla_{\mathbf{r}_1} v_2(\mathbf{r}_1 - \mathbf{r}_2) \cdot \nabla_{\mathbf{p}_1} f^2 d\mathbf{r}_2 d\mathbf{p}_2 + \dots \right] d\mathbf{p}_1$$

we get (9):

$$\partial_t \rho(\mathbf{r}_1, t) + \nabla_{\mathbf{r}_1} \cdot \mathbf{j} = 0$$

where (10),(11):

$$\partial_t
ho(\mathbf{r}_1,t) := \partial_t \int f^1 d\mathbf{p}_1, \qquad
abla_{\mathbf{r}_1} \cdot \mathbf{j}(\mathbf{r}_1,t) :=
abla_{\mathbf{r}_1} \cdot \int rac{\mathbf{p}_1}{m} f^1 d\mathbf{p}_1$$

3. Second momentum moment: Multiply by $\frac{\mathbf{p}_1}{m}$, then integrate with respect to \mathbf{p}_1

$$\int \frac{\mathbf{p}_{1}}{m} \partial_{t} f^{1} d\mathbf{p}_{1} = \int \frac{\mathbf{p}_{1}}{m} \left[-\frac{\mathbf{p}_{1}}{m} \cdot \nabla_{\mathbf{r}_{1}} f^{1} + \gamma \nabla_{\mathbf{p}_{1}} \cdot \left(\mathbf{p}_{1} f^{1} \right) + \nabla_{\mathbf{r}_{1}} V^{\text{ext}}(\mathbf{r}_{1}) \cdot \nabla_{\mathbf{p}_{1}} f^{1} \right]$$
$$+ \gamma m k_{b} T \nabla_{\mathbf{p}_{1}}^{2} f^{1} + \int \int \nabla_{\mathbf{r}_{1}} v_{2}(\mathbf{r}_{1} - \mathbf{r}_{2}) \cdot \nabla_{\mathbf{p}_{1}} f^{2} d\mathbf{r}_{2} d\mathbf{p}_{2} + \dots \right] d\mathbf{p}_{1}$$

We get (12):

$$\partial_t \mathbf{j}(\mathbf{r}_1, t) = -\nabla \cdot \int \frac{\mathbf{p}_1 \otimes \mathbf{p}_1}{m^2} f^1 d\mathbf{p}_1 - \gamma \mathbf{j}(\mathbf{r}_1, t) - \frac{1}{m} \rho(\mathbf{r}_1, t) \nabla V^{\text{ext}}(\mathbf{r}_1, t)$$
$$-0 - \frac{1}{m} \int \rho^{(2)}(\mathbf{r}_1, \mathbf{r}_2, t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 + \dots$$

where (13):

$$\rho^{(2)}(\mathbf{r}_1,\mathbf{r}_2,t) = \int \int f^2 d\mathbf{p}_1 d\mathbf{p}_2$$

Rewriting some terms (15)-(17)...

$$\begin{split} \partial_t \mathbf{j}(\mathbf{r}_1, t) &= -\nabla \cdot \int \frac{\mathbf{p}_1 \otimes \mathbf{p}_1}{m^2} f^1 d\mathbf{p}_1 + \frac{k_b T}{m} \nabla \cdot \int \mathbf{1} f^1 d\mathbf{p}_1 - \frac{k_b T}{m} \nabla \rho(\mathbf{r}_1, t) \\ &- \gamma \mathbf{j}(\mathbf{r}_1, t) - \frac{1}{m} \rho(\mathbf{r}_1, t) \nabla V^{\text{ext}}(\mathbf{r}_1, t) - \frac{1}{m} \int \rho^{(2)}(\mathbf{r}_1, \mathbf{r}_2, t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 + \dots \end{split}$$

$$\begin{split} \partial_t \mathbf{j}(\mathbf{r}_1,t) &= -\nabla \cdot \int \frac{\mathbf{p}_1 \otimes \mathbf{p}_1}{m^2} f^1 d\mathbf{p}_1 + \frac{k_b T}{m} \nabla \cdot \int \mathbf{1} f^1 d\mathbf{p}_1 - \frac{k_b T}{m} \nabla \rho(\mathbf{r}_1,t) \\ &- \gamma \mathbf{j}(\mathbf{r}_1,t) - \frac{1}{m} \rho(\mathbf{r}_1,t) \nabla V^{ext}(\mathbf{r}_1,t) - \frac{1}{m} \int \rho^{(2)}(\mathbf{r}_1,\mathbf{r}_2,t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 + \dots \end{split}$$

$$\begin{aligned} \partial_t \mathbf{j}(\mathbf{r}_1, t) &= -\mathbf{A}(\mathbf{r}_1, t) - \frac{k_b T}{m} \nabla \rho(\mathbf{r}_1, t) \\ &- \gamma \mathbf{j}(\mathbf{r}_1, t) - \frac{1}{m} \rho(\mathbf{r}_1, t) \nabla V^{\text{ext}}(\mathbf{r}_1, t) - \frac{1}{m} \int \rho^{(2)}(\mathbf{r}_1, \mathbf{r}_2, t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 + \dots \end{aligned}$$

Part 2: From the N-body PDE to the one-body equations Summary of where we're at:

From (6):

$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$

- 1. Multiply by N and integrate over \mathbf{r}^{N-1} , \mathbf{p}^{N-1}
- 2. First momentum moment gives Equation 1 (9):

$$\partial_t \rho(\mathbf{r}_1, t) + \nabla_{\mathbf{r}_1} \cdot \mathbf{j} = 0$$

3. Second momentum moment gives Equation 2 (16):

$$\begin{split} \partial_t \mathbf{j}(\mathbf{r}_1,t) &= -\mathbf{A}(\mathbf{r}_1,t) - \frac{k_b T}{m} \nabla \rho(\mathbf{r}_1,t) \\ &- \gamma \mathbf{j}(\mathbf{r}_1,t) - \frac{1}{m} \rho(\mathbf{r}_1,t) \nabla V^{ext}(\mathbf{r}_1,t) - \frac{1}{m} \int \rho^{(2)}(\mathbf{r}_1,\mathbf{r}_2,t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 + \dots \end{split}$$

The first approximation The interactions in the nonequilibrium fluid can be approximated by the interactions in the equilibrium fluid (18)-(19)

$$\int \rho^{(2)}(\mathbf{r}_1,\mathbf{r}_2,t) \nabla v_2(\mathbf{r}_1-\mathbf{r}_2) d\mathbf{r}_2 + ... \approx \rho(\mathbf{r}_1) \nabla \frac{\delta F_{\mathsf{ex}}[\rho]}{\delta \rho}$$

Then Equation 2 becomes:

$$\partial_{t}\mathbf{j}(\mathbf{r}_{1},t) = -\mathbf{A}(\mathbf{r}_{1},t) - \frac{k_{b}T}{m}\nabla\rho(\mathbf{r}_{1},t) - \gamma\mathbf{j}(\mathbf{r}_{1},t) - \frac{1}{m}\rho(\mathbf{r}_{1},t)\nabla V^{ext}(\mathbf{r}_{1},t) - \frac{1}{m}\rho(\mathbf{r}_{1})\nabla \frac{\delta F_{ex}[\rho]}{\delta\rho}$$

Note:
$$\nabla \rho(\mathbf{r}_1, t) = \rho(\mathbf{r}_1, t) \ln(\rho(\mathbf{r}_1, t))$$

Then Equation 2 is (20):

$$\partial_{t}\mathbf{j}(\mathbf{r}_{1},t) = -\mathbf{A}(\mathbf{r}_{1},t) - \frac{k_{b}T}{m}\rho(\mathbf{r}_{1},t)\ln(\rho(\mathbf{r}_{1},t)) - \gamma\mathbf{j}(\mathbf{r}_{1},t) - \frac{1}{m}\rho(\mathbf{r}_{1},t)\nabla V^{\text{ext}}(\mathbf{r}_{1},t) - \frac{1}{m}\rho(\mathbf{r}_{1},t)\nabla \frac{\delta F_{\text{ex}}[\rho]}{\delta \rho}$$

$$\partial_{t}\mathbf{j}(\mathbf{r}_{1},t) = -\mathbf{A}(\mathbf{r}_{1},t) - \gamma\mathbf{j}(\mathbf{r}_{1},t) - \frac{1}{m}\rho(\mathbf{r}_{1},t)\nabla \frac{\delta F[\rho]}{\delta \rho}$$

The second approximation We can make a "local-equilibrium" approximation for f^1 (22)

$$f_{l.e.}^{1}(\mathbf{r}_{1},\mathbf{p}_{1},t)=c_{1}
ho(\mathbf{r}_{1},t)\exp\left\{-c_{2}\left(\mathbf{p}-m\mathbf{v}
ight)^{2}
ight\}$$

Then (23):

$$\mathbf{j} = \int rac{\mathbf{p_1}}{m} f^1 d\mathbf{p_1} \approxeq
ho(\mathbf{r_1},t) \mathbf{v}(\mathbf{r_1},t)$$

So, finally Equation 1 becomes (24):

$$\partial_t \rho(\mathbf{r}_1, t) + \nabla_{\mathbf{r}_1} \cdot \mathbf{j} = 0$$

 $\partial_t \rho(\mathbf{r}_1, t) + \nabla_{\mathbf{r}_1} \cdot (\rho(\mathbf{r}_1, t)\mathbf{v}(\mathbf{r}_1, t)) = 0$

And since (17):

$$\mathbf{A}(\mathbf{r}_1,t) := -\nabla \cdot \int \frac{\mathbf{p}_1 \otimes \mathbf{p}_1}{m^2} f^1 d\mathbf{p}_1 + \frac{k_b T}{m} \nabla \cdot \int \mathbf{1} f^1 d\mathbf{p}_1$$

we have that Equation 2 (20):

$$\partial_t \mathbf{j}(\mathbf{r}_1,t) = -\mathbf{A}(\mathbf{r}_1,t) - \gamma \mathbf{j}(\mathbf{r}_1,t) - \frac{1}{m}
ho(\mathbf{r}_1,t)
abla \frac{\delta F[
ho]}{\delta
ho}$$

becomes (26):

$$\partial_t \left(
ho \mathbf{v}
ight) = -
abla \cdot \left(
ho \mathbf{v} \otimes \mathbf{v}
ight) - \gamma
ho \mathbf{v} - rac{1}{m}
ho (\mathbf{r}_1, t)
abla rac{\delta F[
ho]}{\delta
ho}$$

Then Equation 2 (26):

$$\partial_t (\rho \mathbf{v}) = -\nabla \cdot (\rho \mathbf{v} \otimes \mathbf{v}) - \gamma \rho \mathbf{v} - \frac{1}{m} \rho(\mathbf{r}_1, t) \nabla \frac{\delta F[\rho]}{\delta \rho}$$

becomes (30)-(31):

$$\partial_t \mathbf{v} = -\mathbf{v} \cdot (\nabla \mathbf{v}) - \gamma \mathbf{v} - \frac{1}{m} \nabla \frac{\delta F[
ho]}{\delta
ho}$$

by rewriting $\nabla \cdot (\rho \mathbf{v} \otimes \mathbf{v})$ and $\partial_t (\rho \mathbf{v})$ and cancelling a factor of ρ .

Therefore, the one-body equations (Equation 1 and Equation 2) are (24) and (30):

$$\partial_t \rho + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\partial_t \mathbf{v} = -\mathbf{v} \cdot (\nabla \mathbf{v}) - \gamma \mathbf{v} - \frac{1}{m} \nabla \frac{\delta F[\rho]}{\delta \rho}$$

$$\partial_t f^N = -\frac{1}{m} \sum_{i=1}^N \mathbf{p}_i \cdot \nabla_{\mathbf{r}_i} f^N + \gamma \sum_{i=1}^N \nabla_{\mathbf{p}_i} \cdot \mathbf{p}_i f^N - \sum_{i=1}^N \mathbf{X}_i \cdot \nabla_{\mathbf{p}_i} f^N + \gamma m k_B T \sum_{i=1}^N \nabla_{\mathbf{p}_i}^2 f^N$$



$$\begin{split} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) &= 0 \\ \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot (\nabla \mathbf{v}) + \gamma \mathbf{v} &= -\frac{1}{m} \nabla \frac{\delta F[\rho]}{\delta \rho} \end{split}$$

Summary

$$\frac{d\mathbf{r}_{i}}{dt} = \frac{\mathbf{p}_{i}}{m}$$

$$\frac{d\mathbf{p}_{i}}{dt} = -\gamma \mathbf{p}_{i} + \mathbf{X}_{i}(\mathbf{r}_{i}) + \mathbf{G}_{i}(t)$$



$$\partial_{t}f^{N} = -\frac{1}{m}\sum_{i=1}^{N}\mathbf{p}_{i}\cdot\nabla_{\mathbf{r}_{i}}f^{N} + \gamma\sum_{i=1}^{N}\nabla_{\mathbf{p}_{i}}\cdot\mathbf{p}_{i}f^{N} - \sum_{i=1}^{N}\mathbf{X}_{i}\cdot\nabla_{\mathbf{p}_{i}}f^{N} + \gamma mk_{B}T\sum_{i=1}^{N}\nabla_{\mathbf{p}_{i}}^{2}f^{N}$$

$$\downarrow \mathbf{Q}$$

$$\frac{\partial\rho}{\partial t} + \nabla\cdot(\rho\mathbf{v}) = 0$$

$$\frac{\partial\mathbf{v}}{\partial t} + \mathbf{v}\cdot(\nabla\mathbf{v}) + \gamma\mathbf{v} = -\frac{1}{m}\nabla\frac{\delta F[\rho]}{\delta\rho}$$

Part 3

Part 3: Simplifications - The Overdamped Limit

We can take the overdamped limit when γ is large. Then $\frac{D\mathbf{v}}{Dt}:=\frac{\partial\mathbf{v}}{\partial t}+\mathbf{v}\cdot(\nabla\mathbf{v})=0$

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) = 0$$

$$\frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot (\nabla \mathbf{v}) + \gamma \mathbf{v} = -\frac{1}{m} \nabla \frac{\delta F[\rho]}{\delta \rho}$$

So we get (32):

$$egin{aligned} rac{\partial
ho}{\partial t} +
abla \cdot (
ho \mathbf{v}) &= 0 \ \mathbf{v} &= -rac{1}{m \gamma}
abla rac{\delta F[
ho]}{\delta
ho} \end{aligned}$$

and finally get an overdamped equation in ρ only (5):

$$\frac{\partial \rho}{\partial t} - \frac{1}{m\gamma} \nabla \cdot \left(\rho \nabla \frac{\delta F[\rho]}{\delta \rho} \right) = 0$$

Part 3: Simplifications - The Diffusion Equation

From this overdamped equation:

$$\frac{\partial \rho}{\partial t} - \frac{1}{m\gamma} \nabla \cdot \left(\rho \nabla \frac{\delta F[\rho]}{\delta \rho} \right) = 0$$

we can recover the diffusion equation! Choose

$$F[
ho] = \int
ho(\mathbf{r})(\log
ho(\mathbf{r}) - 1)d\mathbf{r}$$

then

$$rac{\delta F[
ho]}{\delta
ho} = \log
ho(\mathbf{r}), \qquad
abla rac{\delta F[
ho]}{\delta
ho} =
abla \log
ho(\mathbf{r}) = rac{
abla
ho}{\delta
ho}, \qquad
ho
abla rac{\delta F[
ho]}{\delta
ho} =
abla
ho.$$

and

$$rac{\partial
ho}{\partial t} - rac{1}{m \gamma}
abla \cdot (
abla
ho) = 0 \quad \Rightarrow \quad rac{\partial
ho}{\partial t} = rac{1}{m \gamma}
abla \cdot (
abla
ho) = rac{1}{m \gamma} \Delta
ho = D_0 \Delta
ho$$

Part 3: Simplifications - A Mean-Field Equation

From this overdamped equation:

$$\frac{\partial \rho}{\partial t} - \frac{1}{m\gamma} \nabla \cdot \left(\rho \nabla \frac{\delta F[\rho]}{\delta \rho} \right) = 0$$

we can get a Mean Field Equation! Choose

$$\rho(\mathbf{r}_1,t)\frac{\delta F[\rho]}{\delta \rho} = \int \rho^{(2)}(\mathbf{r}_1,\mathbf{r}_2,t)\nabla v_2(\mathbf{r}_1-\mathbf{r}_2)d\mathbf{r}_2$$

then

$$\frac{\partial \rho(\mathbf{r}_1, t)}{\partial t} - \frac{1}{m\gamma} \nabla \cdot \left(\int \rho^{(2)}(\mathbf{r}_1, \mathbf{r}_2, t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 \right) = 0$$

Part 3: Simplifications - A Mean-Field Equation

From this equation:

$$rac{\partial
ho}{\partial t} - rac{1}{m\gamma}
abla \cdot \left(\int
ho^{(2)}(\mathbf{r_1}, \mathbf{r_2}, t)
abla v_2(\mathbf{r_1} - \mathbf{r_2}) d\mathbf{r_2} \right) = 0$$

We make the mean field approximation:

$$\rho^{(2)}(\mathbf{r_1},\mathbf{r_2},t) \approxeq \rho(\mathbf{r_1},t)\rho(\mathbf{r_2},t)$$

Then we get a mean-field equation:

$$\frac{\partial \rho}{\partial t} - \frac{1}{m\gamma} \nabla \cdot \left(\int \rho(\mathbf{r}_1, t) \rho(\mathbf{r}_2, t) \nabla v_2(\mathbf{r}_1 - \mathbf{r}_2) d\mathbf{r}_2 \right) = 0$$