

Fluctuation theorems: where do we go from here ?

D. Lacoste

Laboratoire Physico-Chimie Théorique,

UMR Gulliver, ESPCI, Paris



Outline of the talk

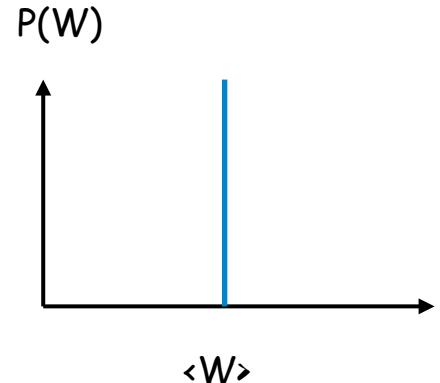
1. Fluctuation theorems for systems out of equilibrium
2. Modified fluctuation-dissipation theorems out of equilibrium
3. Fluctuations theorems for systems at equilibrium
4. Non-invasive estimation of dissipation

Fluctuation theorems for systems out of equilibrium

What is stochastic thermodynamics ?

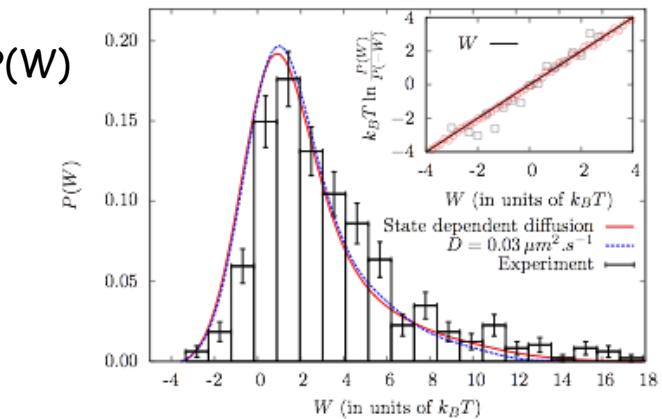
1. Classical Thermodynamics

- First and second law
- Macroscopic systems : fluctuations are gaussian and small
- Absence of time as a parameter



2. Stochastic thermodynamics

- First and second law at the trajectory level
- Small systems : large non-gaussian fluctuations
- Time enters as an essential parameter



Jarzynski relation

Assume system equilibrated by the contact with a reservoir at temperature T at $t=0$

Then a control parameter λ_t is applied; final state at time t is not in equilibrium

If system is disconnected from heat bath at $t=0$ $W_t = H(x_t, \lambda_t) - H(x_0, \lambda_0)$

$$\begin{aligned}\langle e^{-\beta W_t} \rangle &= \int dx_0 p_{eq}(x_0) e^{-\beta W_t} \\ &= \frac{1}{Z(\lambda_0)} \int dx_t \left| \frac{\partial x_t}{\partial x_0} \right|^{-1} e^{-\beta H(x_t, \lambda_t)} = \frac{Z(\lambda_t)}{Z(\lambda_0)} = e^{-\beta \Delta F}\end{aligned}$$

- An exponential average over non-equilibrium trajectories leads to equilibrium behavior
- A method to evaluate free energies from non-equilibrium experiments

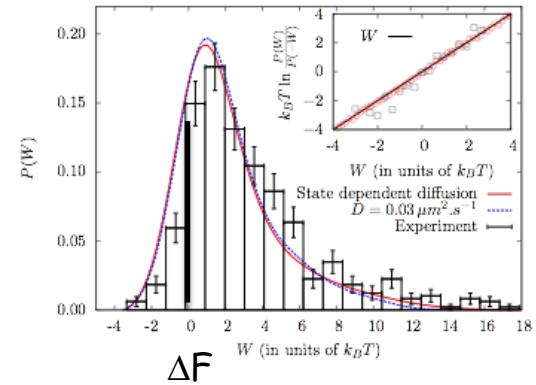
« Violations » of the second law of thermodynamics

Using Jensen's inequality $\langle \exp(x) \rangle \geq \exp\langle x \rangle$

one obtains the second law (only valid on average) $\langle W \rangle \geq \Delta F$

Second law can be « violated » for particular realizations, but

$$\begin{aligned} P(W < \Delta F - \xi) &= \int_{\infty}^{\beta(\Delta F - \xi)} dW P(W) \\ &\leq \int_{\infty}^{\beta(\Delta F - \xi)} P(W) e^{\beta(\Delta F - \xi - W)} \leq e^{-\beta\xi} \end{aligned}$$



- Such « violations » are required for the JE to hold but they are exponentially rare.
- « Violations » are practically unobservable for macroscopic systems

Systems in contact with a thermostat

Interaction with thermostat now described by a markovian evolution

$$\frac{dP_t}{dt} = M_\lambda \cdot P_t$$

Accumulated work up to time t : $W_t = \int_0^t \dot{\lambda}(\tau) \frac{\partial H_\lambda}{\partial \lambda}(x_\tau) d\tau$

Laplace distribution of joint distribution of work and of the fluctuating variable

$$\hat{P}_t(x, \gamma) = \int dW P_t(x, W) e^{-\gamma W}$$

satisfies

$$\frac{\partial \hat{P}_t}{\partial t} = M_\lambda \cdot \hat{P}_t - \gamma \dot{\lambda} \frac{\partial H_\lambda}{\partial \lambda} \hat{P}_t$$

The solution is $\hat{P}_t(x, \beta) = \langle \delta(x_t - x) e^{-\beta W_t} \rangle = \frac{1}{Z_A} e^{-\beta H_\lambda(x)}$

- Jarzynski relation proved by integration over all x : $\langle e^{-\beta W_t} \rangle = e^{-\beta \Delta F}$
- More generally, for any observable $A(x)$: $\langle A(x_t) e^{-\beta W_t} \rangle = A_{eq}(x_t)$

Hatano-Sasa relation

Generalization when initial condition is in a non-equilibrium steady state (NESS)

Work like functional $Y_t = \int_0^t d\tau \dot{\lambda} \frac{\partial \phi}{\partial \lambda}(x_\tau, \lambda_\tau)$ where $\phi(x, \lambda) = -\ln P_{stat}(x, \lambda)$

- Average over non-equilibrium trajectories leads to steady-state behavior

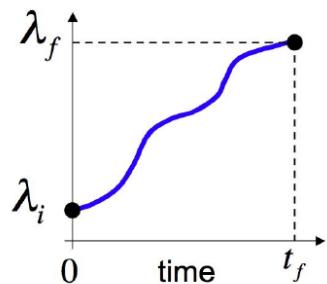
$$\langle e^{-Y_t} \rangle = 1 \quad \text{T. Hatano and S. Sasa, (2001)}$$

Now $\langle Y_t \rangle \geq 0$ where the equality holds for a quasi-stationary process

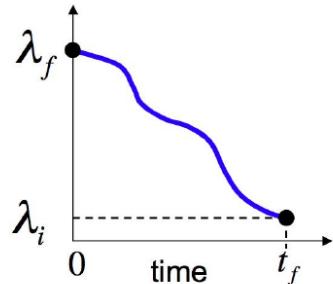
Crooks relation

Let us define forward and reverse processes which both start in an equilibrium with fixed value of λ

(a) Forward process: $\lambda(t)$



(b) Reverse process: $\lambda(t_f - t)$



Forward trajectory $\gamma_F = \{x_F(t), 0 < t < t_f\}$

Reverse trajectory $\gamma_R = \{x_R(t), 0 < t < t_f\}$

with $x_R(t) = x_F^*(t_f - t)$

If the reservoir is removed during the process

$$\frac{P_F(\gamma_F)}{P_R(\gamma_R)} = \frac{P_F(x_F(0))}{P_R(x_R(0))} = \frac{e^{-\beta H(x_F(0), \lambda_i)}}{Z(\lambda_i)} \frac{Z(\lambda_f)}{e^{-\beta H(x_F(t_f), \lambda_f)}} = e^{\beta(W_F - \Delta F)}$$

As a particular case, at equilibrium, fluctuations are symmetric under time-reversal

$$P_{eq}(\gamma_F) = P_{eq}(\gamma_R)$$

Same result holds for systems obeying markovian stochastic dynamics provided

$$\frac{M_\lambda(x \rightarrow x')}{M_\lambda(x' \rightarrow x)} = e^{-\beta(H(x', \lambda) - H(x, \lambda))}$$

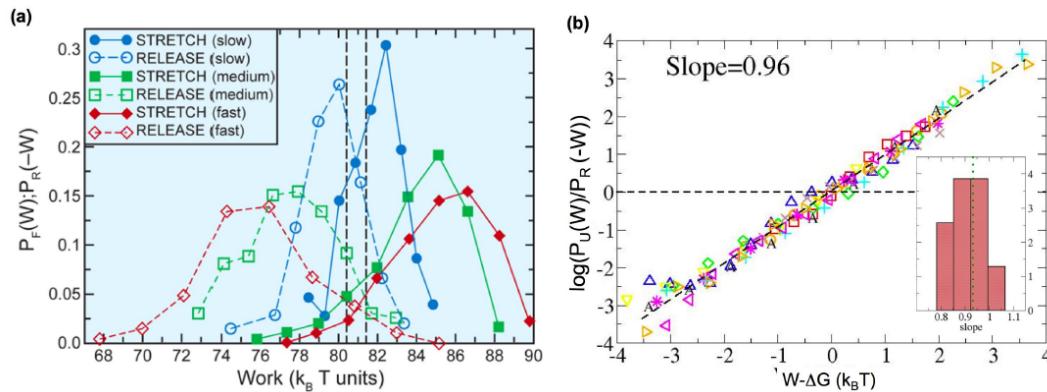
Rk: this detailed balance condition holds only if the heat bath is ideal

Through integration of trajectories of given value of $W=W_F$

$$\frac{P_F(W)}{P_R(-W)} = e^{\beta(W - \Delta F)}$$

G. Crooks, PRE 61, 2361 (1999)

Experiments : using RNA hairpin pulled by optical tweezers



D. Collin, Nature (2005)

- Introducing KL divergence $D(p|q) = \sum_c p(c) \ln \frac{p(c)}{q(c)} \geq 0$
 - asymmetric character of the measure is crucial
- From $\frac{P_F(\gamma_F)}{P_R(\gamma_R)} = e^{\beta(W_F - \Delta F)}$ by taking the average

$$D(P_F|P_R) = \frac{\langle W \rangle - \Delta F}{k_B T} = \frac{\langle W^{diss} \rangle}{k_B T}$$
- The functional $W_{diss} = W - \Delta F$ leads to the same estimate of dissipation as the KL divergence of path probabilities
- Non-equilibrium fluctuations created by irreversible processes (such as systems presenting hysteresis) are asymmetric with respect to time-reversal

Evans-Searles and Gallavotti-Cohen relation

1. Transient fluctuation theorem of Evans-Searles

- The system is initially at equilibrium and evolves towards a NESS

$$\frac{P_\tau(\Delta S)}{P_\tau(-\Delta S)} = e^{\Delta S/k_B} \quad \text{Evans DJ, Searles DJ, (1994)}$$

- NESS can be created from multiple reservoirs or from time-symmetric driving
- Also holds separately for parts of entropy production under conditions

2. Fluctuation theorem of Gallavotti-Cohen

- The asymptotic distribution of entropy production rate $\sigma = \Delta S/\tau$ in a NESS

$$\lim_{\tau \rightarrow \infty} \frac{1}{\tau} \ln \frac{P_\tau(\sigma)}{P_\tau(-\sigma)} = \frac{\sigma}{k_B T} \quad \text{Gallavotti G., Cohen EGD, (1995)}$$

- Implies relations for distribution of currents in a NESS

Trajectory dependent entropy for a particle or system

1. Within Fokker-Planck equation (markovian) $\partial_t p_t(x_t) = -\partial_x j_t(x)$
 - Definition : stochastic entropy $s_t = -\ln p_t(x_t)$ Seifert U., (2005)

2. Second law of thermodynamics

- Heat dumped into heat bath assumed ideal according to Sekimoto : q

$$\ln \frac{P_F[x_t|x_0]}{P_R[x_t^R|x_0^R]} = \Delta s_m = \frac{q}{T}$$

Then

$$\Delta s = \ln p_0(x_0) - \ln p_t(x_t) \quad \text{difference of Shanon entropy}$$

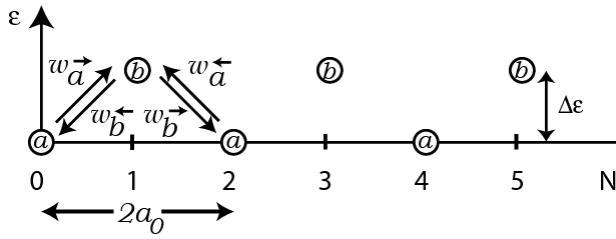
$$\Delta s_{tot} = \ln \frac{P_F[x_t]}{P_R[x_t^R]} = \Delta s_m + \Delta s$$

which satisfies an integral fluctuation theorem by construction $\langle e^{-\Delta s_{tot}} \rangle = 1$

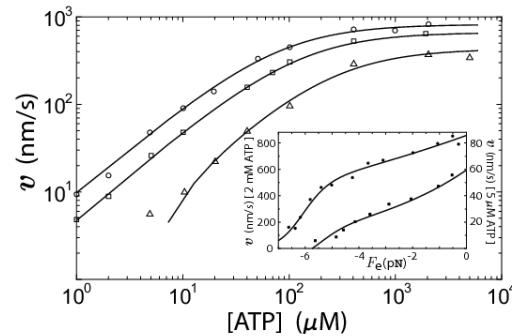
Rk: conditions for a detailed FT for s_{tot} are more restrictive

Fluctuation theorems for molecular motors

- Discrete ratchet model



Velocity data of kinesin K. Visscher et al., (1999)



- Average ATP consumption rate:
- Strong coupling

$$\bar{r} = 111 \text{ s}^{-1}$$

$$\ell = \frac{\bar{v}}{\bar{r}} \approx 0.97$$

A.W.C. Lau et al., PRL **99**, 158102 (2007); D. L. et al., PRE **78**, 011915 (2008).

Minimal ratchet: thermodynamics

- Statistics of the displacement $n(t)$ and of the number of ATP molecules consumed $y(t)$ as function of external and chemical loads ?

Velocity (mechanical current)

$$\bar{v}(f, \Delta\mu) = \lim_{t \rightarrow \infty} \frac{d \langle n(t) \rangle}{dt}$$

ATP consumption rate (chemical current)

$$\bar{r}(f, \Delta\mu) = \lim_{t \rightarrow \infty} \frac{d \langle y(t) \rangle}{dt}$$

- At thermodynamic equilibrium: $f=0$ and $\Delta\mu=0$, fluctuations of $n(t)$ and $y(t)$ are gaussian, characterized by two diffusion coefficients D_1 and D_2

- Near equilibrium: for small f and $\Delta\mu=0$, linear response theory holds,

$$\bar{v} = L_{11}f + L_{12}\Delta\mu \quad \text{Einstein relations: } L_{11}=D_1 \text{ and } L_{22}=D_2$$

$$\bar{r} = L_{21}f + L_{22}\Delta\mu \quad \text{Onsager relations: } L_{12}=L_{21}$$

- What happens far from equilibrium ?

Large deviations of the currents

- Long time properties of $n(t)$ and $y(t)$ are embodied in the large deviation function $G(v,r)$

$$\text{Prob}\left(\frac{n(t)}{t} = v, \frac{y(t)}{t} = r\right) \simeq e^{-tG(v,r)}$$

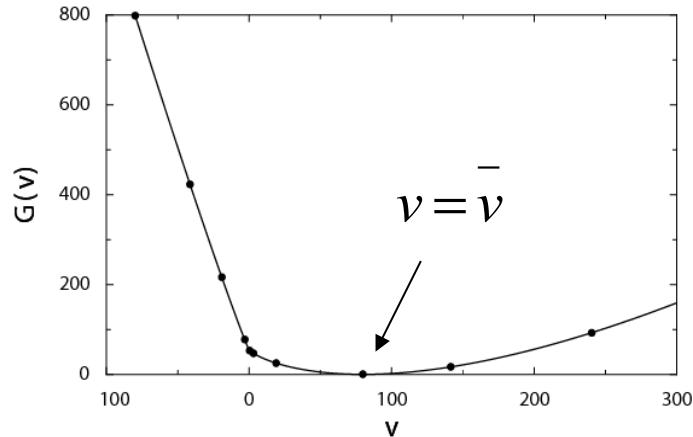
- Equivalently, one has the cumulant generating function $E(\lambda,\gamma)$

$$\left\langle e^{\lambda n + \gamma y} \right\rangle \simeq e^{tE(\lambda,\gamma)}$$

- In particular

$$\bar{v}(f, \Delta\mu) = \frac{\partial E}{\partial \lambda}(0, 0) \quad \text{and} \quad \bar{r}(f, \Delta\mu) = \frac{\partial E}{\partial \gamma}(0, 0)$$

- The functions $G(v,r)$ and $E(\lambda,\gamma)$ are related by Legendre transforms



Gallavotti-Cohen relation for a discrete ratchet model

- The function $E(\lambda, \gamma)$ satisfies the Gallavotti-Cohen symmetry :

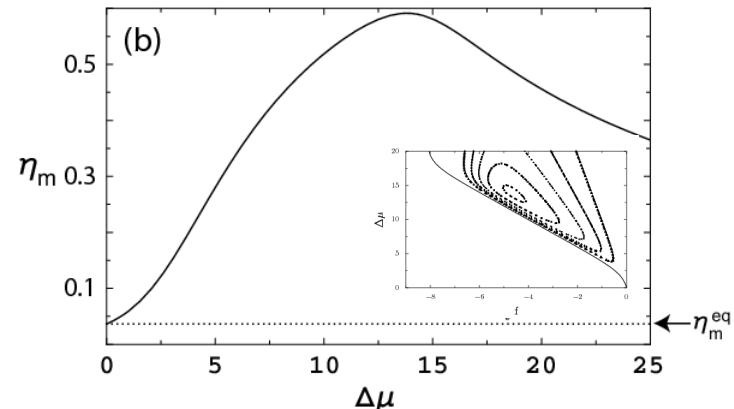
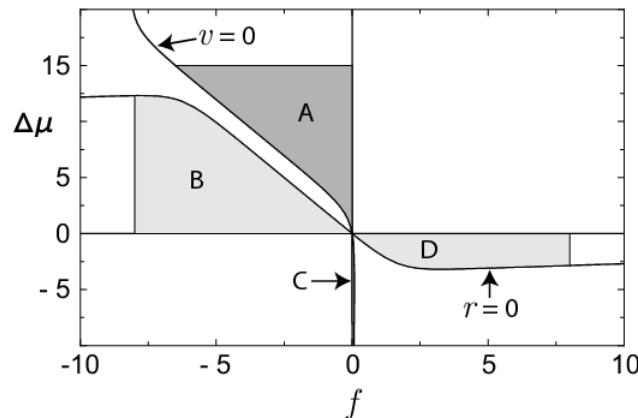
$$E(\lambda, \gamma) = E(-\lambda - f, -\gamma - \Delta\mu)$$

which implies the Fluctuation theorem in the long time limit:

$$\frac{\text{Prob}(\frac{n(t)}{t} = v, \frac{y(t)}{t} = r)}{\text{Prob}(\frac{n(t)}{t} = -v, \frac{y(t)}{t} = -r)} \simeq e^{t(fv + r\Delta\mu)}$$

- Valid arbitrary far from equilibrium
Linear expansion near equilibrium leads to Einstein and Onsager relations
- Results from local thermodynamic constraints : Generalized Detailed Balance

Phase diagram and thermodynamic efficiency



4 regions of mechano-transduction :

- A: ATP in excess \rightarrow mechanical work
- B: mechanical work \rightarrow ATP
- C: ADP in excess \rightarrow mechanical work
- D: mechanical work \rightarrow ADP

$$A: f \bar{v} < 0 \text{ and } \bar{r}\Delta\mu > 0$$

$$B: f \bar{v} > 0 \text{ and } \bar{r}\Delta\mu < 0$$

$$C: f \bar{v} < 0 \text{ and } \bar{r}\Delta\mu > 0$$

$$D: f \bar{v} < 0 \text{ and } \bar{r}\Delta\mu < 0$$

Thermodynamic efficiency

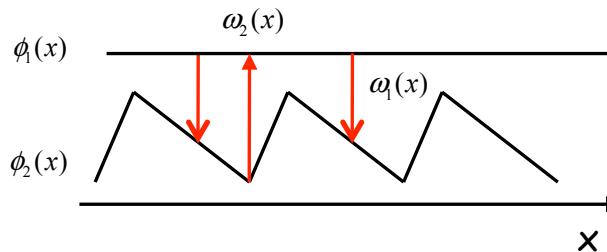
$$\eta = -\frac{f \bar{v}}{r\Delta\mu}$$

is maximum far from equilibrium

(which is reached on a point in $(\Delta\mu, f)$ plane)

Gallavotti-Cohen relation for a continuous ratchet model

Flashing ratchet model

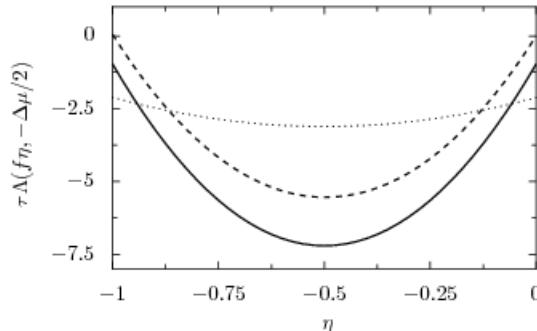
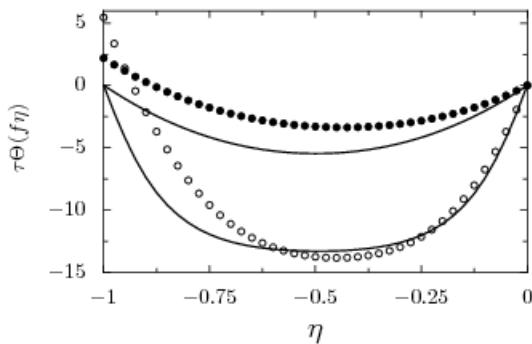


also obeys the GC symmetry provided both mechanical and chemical variables are included

$$E(f - \lambda, \Delta\mu - \gamma) = E(\lambda, \gamma)$$

but in general

$$e(f - \lambda) \neq e(\lambda)$$



Modified fluctuation-dissipation theorems out of equilibrium

Standard fluctuation-dissipation theorem (FDT)

Only holds for systems which are close to an equilibrium state

A perturbation : $H_0 \rightarrow H_0 - h_t O$ is applied at time t' :

Response function (for $t > t'$)

$$R(t, t') = \left. \frac{\partial \langle A(t) \rangle}{\partial h_{t'}} \right|_{h=0} = \beta \frac{d}{dt'} \langle A(t) O(t') \rangle_{eq}$$

Einstein (1905), Nyquist (1928);
H. Callen and T. Welton (1951), Kubo (1966)

Many attempts to extend the result to non-equilibrium systems

From Jarzynski equality to fluctuation-dissipation theorem (FDT)

- More general form of Jarzynski equality

$$\langle A(x_t) e^{-\beta W_{diss}} \rangle = \langle A(x_t) \rangle_{eq}$$

- If dissipated work W_{diss} is small with respect to kT

$$\langle A_t(x_t) \rangle_{eq} \simeq \langle A_t(x_t) \rangle + \left\langle A_t(x_t) \int_0^t d\tau' \dot{h}_{\tau'} \partial_h \log p_{eq}(x_{\tau'}, h_{\tau'}) \right\rangle$$

- Take functional derivative with respect to perturbation

$$R(t', t) = \left. \frac{\delta \langle A(x_t) \rangle}{\delta h_{t'}} \right|_{h \rightarrow 0} = \frac{d}{dt'} \left\langle A_t(x_t) \frac{\partial \log p_{eq}(c_{t'}, h_{t'})}{\partial h} \right\rangle_{eq}$$

Modified fluctuation-dissipation theorem (MFDT) near NESS

- Variant of Hatano-Sasa (2001) :

$$\left\langle A(x_t) e^{\int_0^\tau dt \dot{h}_t \partial_h \log p_{st}(x_t, h_t)} \right\rangle = \langle A(x_t) \rangle_{st}$$

- Response function near a non-equilibrium steady state for a general observable A

$$R(t', t) = \frac{d}{dt'} \left\langle A_t(x_t) \frac{\partial \log p_{st}(c_{t'}, h_{t'})}{\partial h} \right\rangle_{st}$$

- Particular case $A_{t'}(x_{t'}) = \frac{\partial \log p_{st}(c_{t'}, h_{t'})}{\partial h}$ J. Prost et al. (2009)

- General case U. Seifert et al. (2010)
G. Verley, K. Mallick, D. L., EPL, 93, 10002 (2011)

Perturbation near an arbitrary non-stationary state

- Most general MFDT obtained from an Hatano-Sasa like relation:

$$R(t', t) = \frac{d}{dt'} \left\langle A_t(x_t) \frac{\partial \log \pi_t(c_{t'}, h_{t'})}{\partial h} \right\rangle$$

G. Verley et al., J. Stat. Mech. (2011)

- Several alternate formulations:

- In terms of an additive correction (the asymmetry) which vanishes at equilibrium

M. Baiesi et al. (2009); E. Lippiello et al. (2005)

- In terms of a local velocity/current R. Chétrite et al. (2008); U. Seifert et al. (2006)

Rk: in all these formulations, markovian dynamics is assumed

Origin of the additive structure of MFDT

- Stochastic trajectory entropy $s_t(c_t, [h]) = -\ln \pi_t(c_t, [h])$
 - Distinct but similar to $\tilde{s}_t(c_t, [h]) = -\ln p_t(c_t, [h])$ U. Seifert, (2005)
 - It can be split into Reservoir entropy + Total entropy production

$$\Delta s_t(c_t, [h]) = -\Delta s_r(c_t, [h]) + \Delta s_{tot}(c_t, [h])$$

- Consequence of this decomposition for MFDT:

$$R_{eq}(t, t') = \frac{d}{dt'} \left\langle \partial_h \Delta s_{t'}^r(c_{t'}, h) \Big|_{h \rightarrow 0} A_t(c_t) \right\rangle \quad R_{neq}(t, t') = \frac{d}{dt'} \left\langle \partial_h \Delta s_{t'}^{tot}(c_{t'}, h) \Big|_{h \rightarrow 0} A_t(c_t) \right\rangle$$

$$= \langle j_{t'}(c_{t'}) A_t(c_t) \rangle \quad = \langle v_{t'}(c_{t'}) A_t(c_t) \rangle$$

- Additive structure of the MFDT involving local currents:

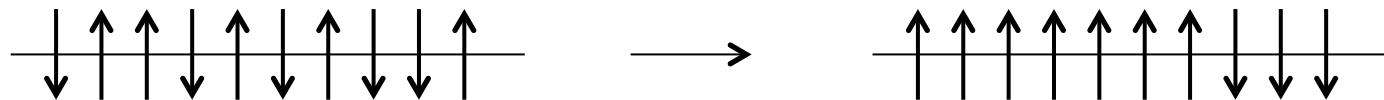
$$R(t, t') = \langle (j_{t'}(c_{t'}) - v(c_{t'})) A_t(c_t) \rangle$$

The 1D Ising model with Glauber dynamics

- Classical model of coarsening : L Ising spins in 1D described by the hamiltonian

$$H(\{\sigma\}) = -J \sum_{i=1}^L \sigma_i \sigma_{i+1} - H_m \sigma_m,$$

- System initially at equilibrium at $T = \infty$ is quenched at time $t=0$ to a final temperature T .



- At the time $t' > 0$, a magnetic field H_m is turned on:

$$H_m(t) = H_m \theta(t - t'),$$

- The dynamics is controlled by time-dependent (via H_m) Glauber rates

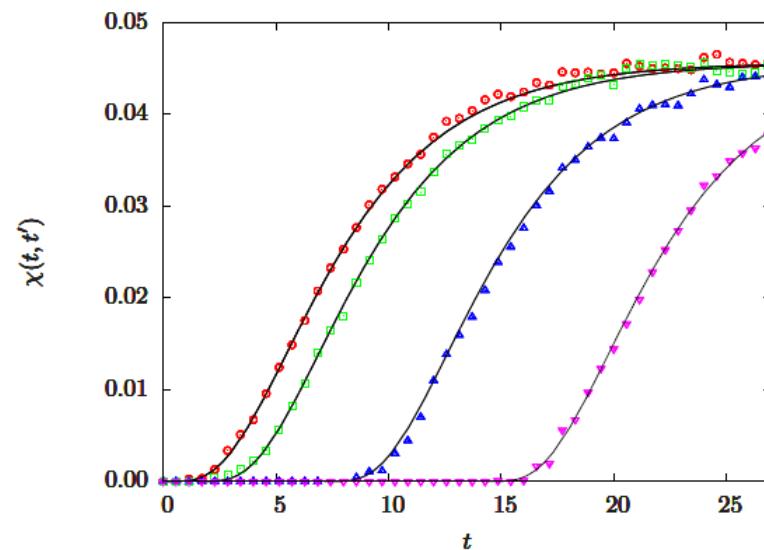
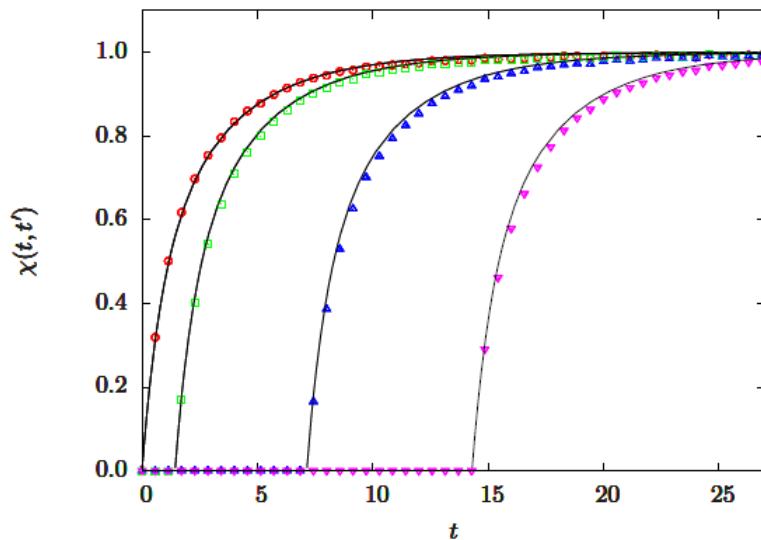
$$w^{H_m}(\{\sigma\}, \{\sigma\}^i) = \frac{\alpha}{2} \left(1 - \sigma_i \tanh \left(\beta J (\sigma_{i-1} + \sigma_{i+1}) + \beta H_m \delta_{im} \right) \right),$$

- Analytical verification:

- MFDT can be verified although the distributions $p_t(\{s\}, H_m)$ even for a zero magnetic field are not analytically calculable
- Analytical form of the response is known

- Numerical verification: the distributions $p_t(\{s\}, H_m)$ can be obtained numerically for a small system size ($L=14$); and the MFDT verified:

Integrated response function $\chi_{n-m}(t, t') = \int_{t'}^t d\tau R_{n-m}(t, \tau)$



Fluctuation theorems for equilibrium systems

1. For non-equilibrium systems:

- Extension of Gallavotti-Cohen

$$\lim_{\tau \rightarrow \infty} \frac{1}{\tau} \ln \frac{P_\tau(\mathbf{J})}{P_\tau(\mathbf{J}')} = \epsilon \cdot (\mathbf{J} - \mathbf{J}') \quad \text{P. Hurtado et al. (2011)}$$

for any pairs of isometric current vectors $|\mathbf{J}| = |\mathbf{J}'|$ and ϵ is related to entropy production

2. For equilibrium systems with discrete broken symmetry

- For an ensemble of N Ising spins in a magnetic field

$$P_B(M) = P_B(-M) e^{2\beta BM} \quad \text{P. Gaspard (2012)}$$

- Equilibrium fluctuations in finite systems are in general non-gaussian
- Non-gaussianity particularly significant near critical points

- Consider N Heisenberg spins in a magnetic field

$$H_N(\sigma; \mathbf{B}) = \mathbf{H}_{\mathbf{N}}(\sigma; \mathbf{0}) - \mathbf{B} \cdot \mathbf{M}_{\mathbf{N}}(\sigma) \quad \text{with} \quad \mathbf{M}_{\mathbf{N}}(\sigma) = \sum_{i=1}^N \sigma_i$$

- Fluctuations of the magnetization \mathbf{M} obey the general relation:

$$P_{\mathbf{B}}(\mathbf{M}) = P_{\mathbf{B}'}(\mathbf{M}) e^{\beta(\mathbf{B}-\mathbf{B}') \cdot \mathbf{M}},$$

where $\mathbf{M}' = R_g^{-1} \cdot \mathbf{M}$ thus $|\mathbf{M}| = |\mathbf{M}'|$ (isometric fluctuation theorems)

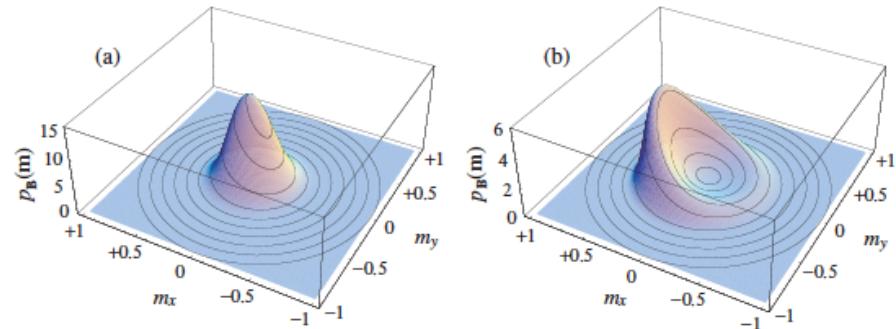
- This fluctuation theorem expresses a symmetry of the large deviation function defined by

$$P_{\mathbf{B}}(\mathbf{M}) = A_{\mathbf{N}}(\mathbf{m}) e^{-\mathbf{N}\Phi_{\mathbf{B}}(\mathbf{m})}, \quad \text{for } \mathbf{N} \rightarrow \infty$$

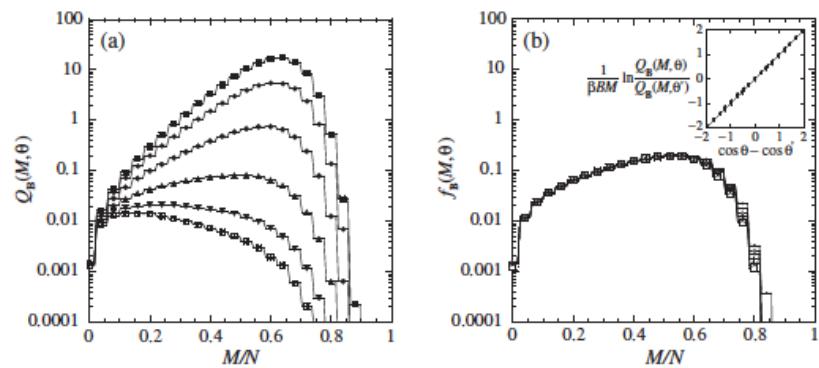
- These fluctuation theorems quantify the breaking of a symmetry different from time reversal

Illustrative examples

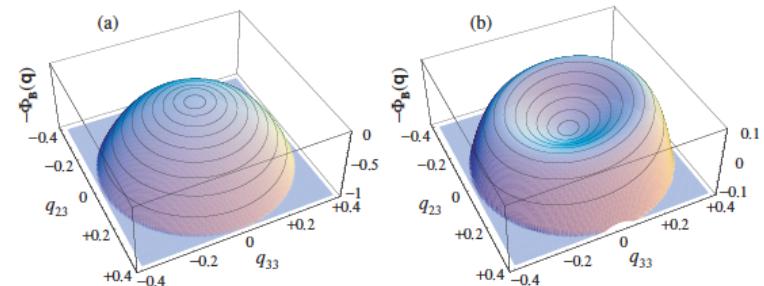
- Curie-Weiss model in a magnetic field:
exact evaluation of the large deviation function



- XY model in a magnetic field
numerical verification at low and high temperatures



- More complex symmetry breaking with tensorial order parameter in a liquid crystal mean-field model



Non-invasive estimation of dissipation from
trajectory information

Irreversibility as time-reversal symmetry breaking

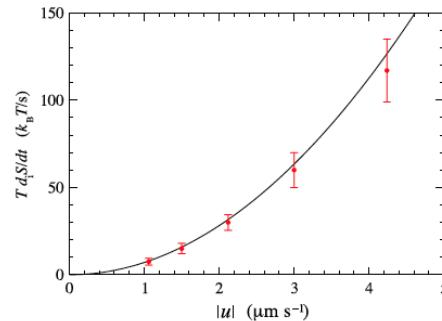
- Direct determination of work or heat is difficult for most complex systems
- Non-equilibrium fluctuations created by irreversible processes have a well-defined arrow of time
- This arrow of time can be « measured » by comparing the statistics of fluctuations forward and backward in time using the KL divergence
- This amounts to enforce fluctuation theorems and exploit them to extract a measurement rather than trying to « verify » them

Estimation of dissipation in a NESS

- Measure of dynamical randomness associated with direct and reverse path where in the reverse path the driving is reversed

$$\frac{d_i S}{dt} = \lim_{t \rightarrow \infty} \frac{k_B}{t} \left\langle \frac{P_+[z_t|z_0]}{P_-[z_t^R|z_0^R]} \right\rangle$$

D. Andrieux et al. (2008)



- In other types of NESS, the driving if present is constant and does not need to be reversed -> simpler implementation with a single data series

Simpler implementation with no reversal of the driving

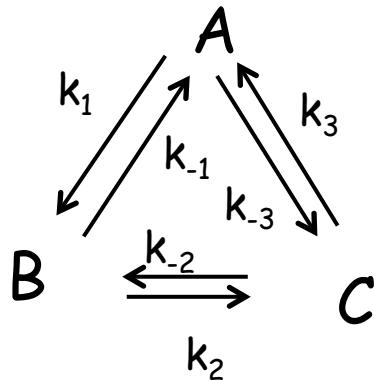
- Probability to observe a block of length m , $(x_1..x_m)$ within a trajectory of total length n in the forward direction $p_F = p(x_1..x_m)$

$$D_m(p_F|p_B) = \sum_{x_1..x_m} p(x_1..x_m) \ln \frac{p(x_1..x_m)}{p(x_m..x_1)}$$

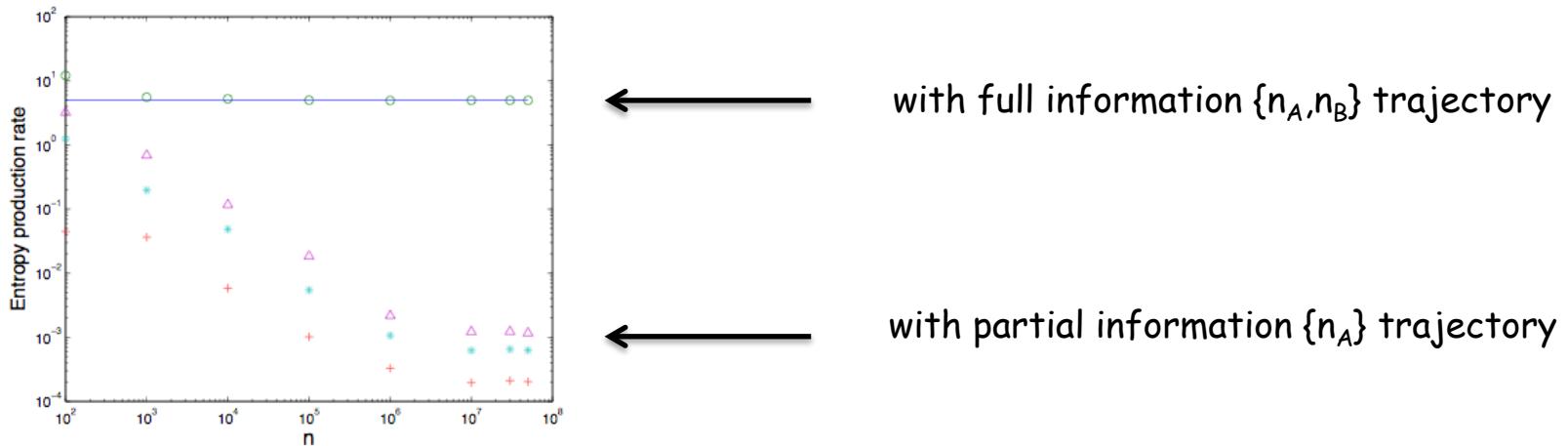
- Connection between thermodynamics and information-theoretic estimation

$$\langle \Delta S \rangle \geq d(p_F|p_B) = \lim_{m \rightarrow \infty} \frac{1}{m} D_m(p_F|p_B)$$

Dissipation in chemical reactions networks

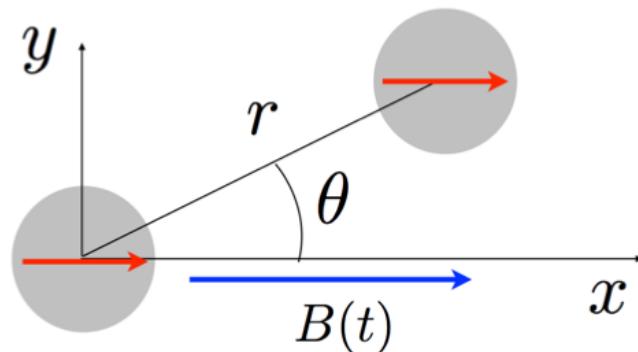
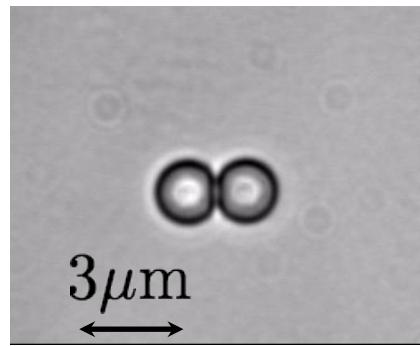


- Equilibrium condition (detailed balance): $k_1 k_2 k_3 = k_{-1} k_{-2} k_{-3}$
- Conservation of the total number of particles: linear dynamics
- Can one detect that the system is out of equilibrium using only information contained in the fluctuations of $\{n_A, n_B\}$ or n_A ?

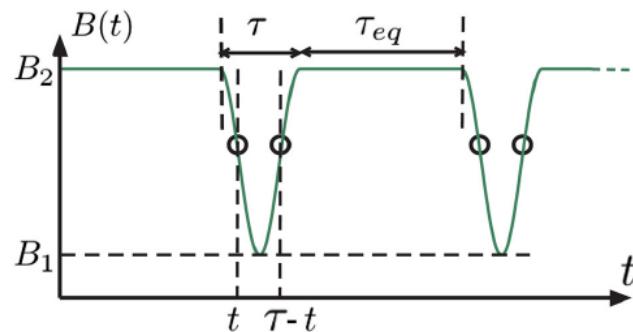


- Possibility to distinguish equilibrium from non-equilibrium fluctuations in a non-invasive way, even when only partial information is available
- Method works for arbitrary number of non-linear chemical reactions
- The quality of the estimate depends primarily on the resolution, i.e. on the degree of coarse-graining of the input data

Estimating dissipation in systems with time-dependent driving



S. Tush et al., PRL, (2014)



Stochastic work and heat on a cycle:

$$W(\tau) = \int_0^\tau dt \dot{B}(t) \partial_B U(\mathbf{r}(t), B(t))$$

$$Q(\tau) = \int_0^\tau dt \nabla_{\mathbf{r}} U(\mathbf{r}(t), B(t)) \circ \dot{\mathbf{r}}.$$

Energy vs. information based estimation of dissipation

For information based estimation:

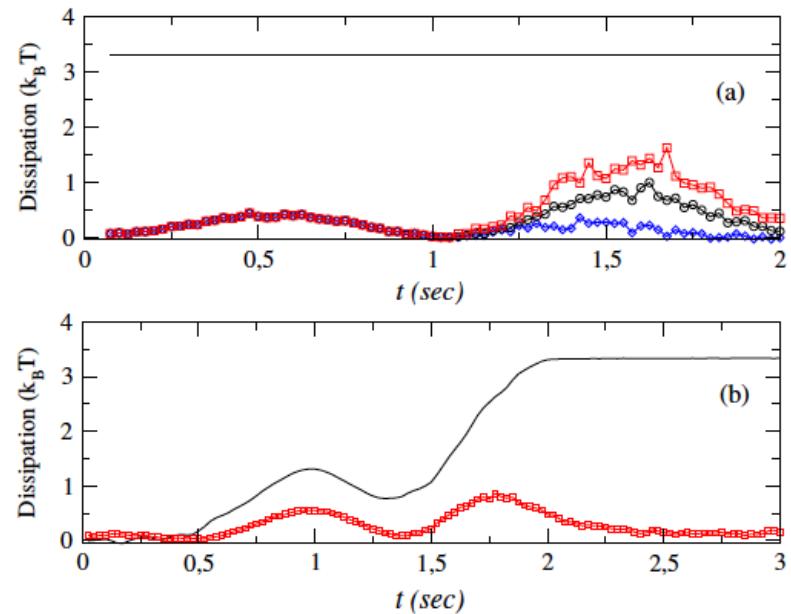
- a) compare forward/backward probability distributions
- b) compare equilibrium/non-equilibrium probability distributions

$$\beta \langle W_{diss}(\tau) \rangle \geq D(p_F(t) || p_R(\tau - t))$$

R. Kawai et al. (2007)

$$\beta \langle W_{\text{diss}}(t) \rangle \geq D(p_{\text{neq}}(t) \| p_{\text{eq}}(t)),$$

S. Vaikuntanathan et al. (2009)



Acknowledgements

1. Fluctuation theorems for systems out of equilibrium
K. Mallick, A. Lau
2. Fluctuations theorems for systems at equilibrium
P. Gaspard
3. Modified fluctuation-dissipation theorems out of equilibrium
R. Chétrite, G. Verley
4. Non-invasive estimation of dissipation from trajectory information
Theory: *A. Kundu, G. Verley*
Experiments with manipulated colloids: *S. Tush, J. Baudry*