

Thermodynamics with continuous information flow

Jordan M. Horowitz

July 27, 2015

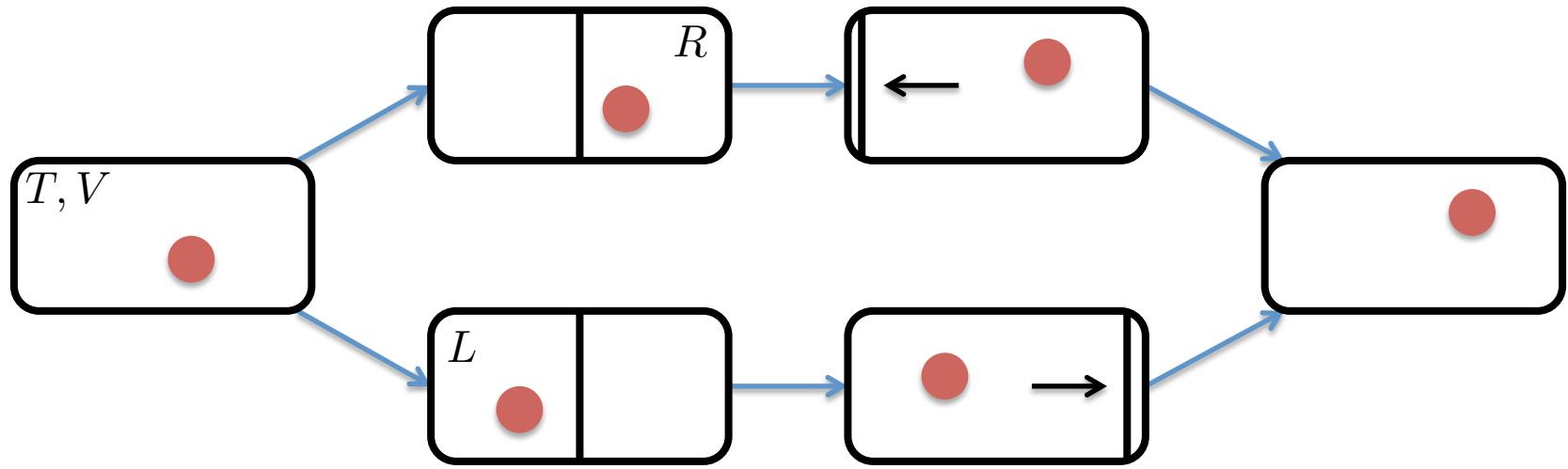


New Frontiers in Nonequilibrium Physics,
Kyoto, Japan



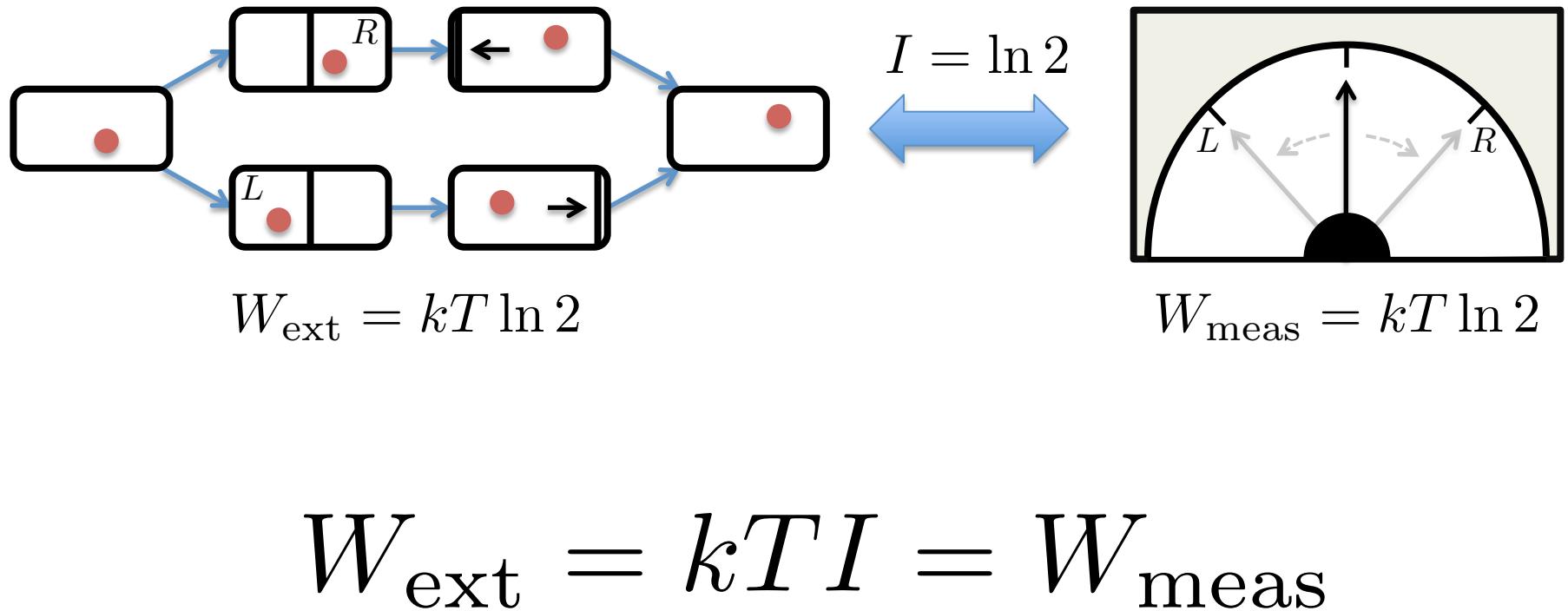
Massachusetts
Institute of
Technology

Szilard engine



$$W_{\text{ext}} = kT \ln 2$$

Szilard engine



Autonomous demons

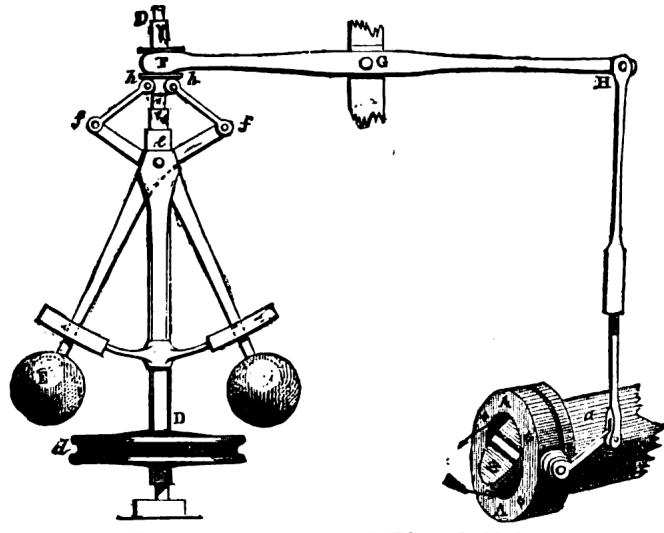
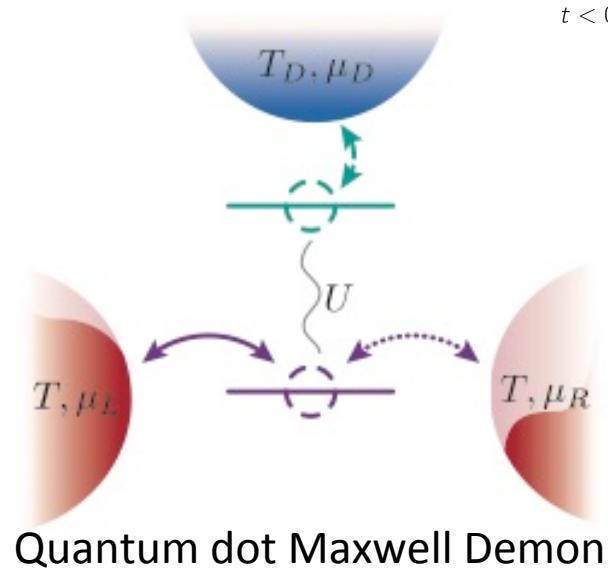
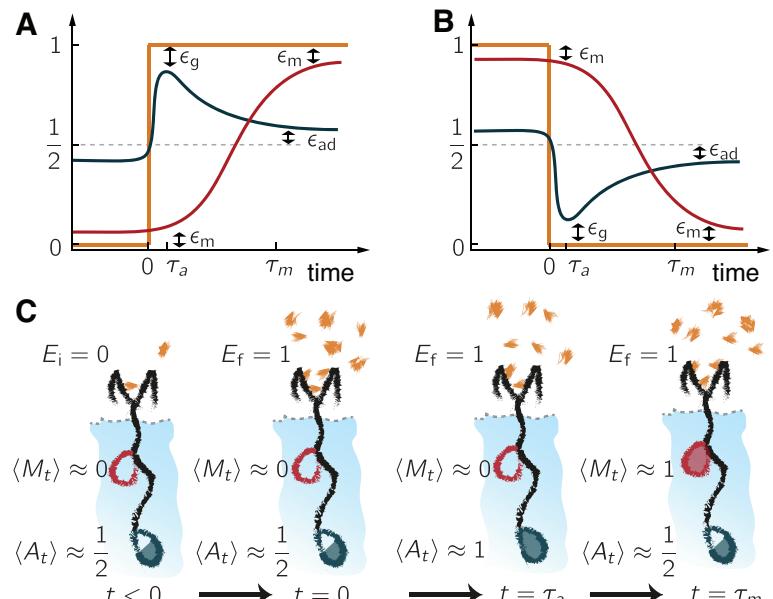


FIG. 4---Governor and Throttle-Valve.

Watt Governor



Quantum dot Maxwell Demon



Sensory Adaptation

Information flow

Stochastic thermodynamics

Master equation

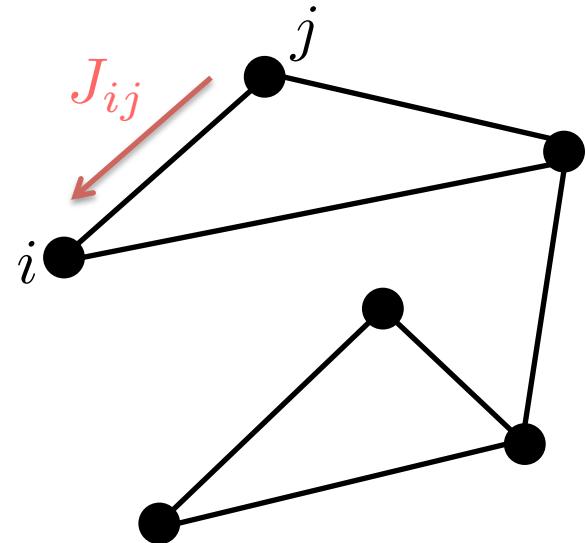
$$d_t p_i = \sum_j J_{ij}$$

Current

$$J_{ij} = W_{ij}p_j - W_{ji}p_i$$

Local detailed balance

$$\ln \frac{W_{ij}}{W_{ji}} = \beta q_{ij}$$



Second law

$$\dot{S}_{\mathbf{i}} = d_t S + \dot{S}_{\mathbf{r}} \geq 0$$

Shannon entropy rate:

$$d_t S = \sum_{i \geq j} J_{ij} \ln \frac{p_j}{p_i}$$

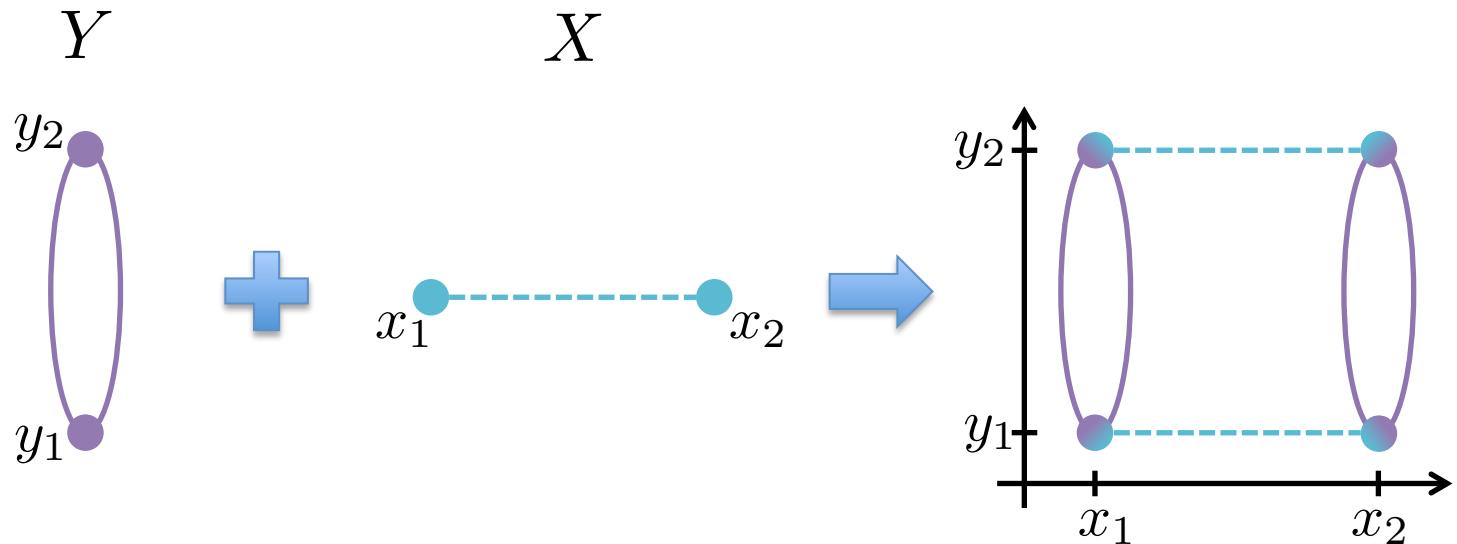
Environment entropy rate:

$$\dot{S}_{\mathbf{r}} = \sum_{i \geq j} J_{ij} \ln \frac{W_{ij}}{W_{ji}}$$

Entropy production:

$$\dot{S}_{\mathbf{i}} = \sum_{i \geq j} J_{ij} \ln \frac{W_{ij} p_j}{W_{ji} p_{i_7}}$$

Bipartite systems



Flows

$$\mathcal{A}(J) = \sum_{x \geq x', y \geq y'} J_{xx'}^{yy'} A_{xx'}^{yy'} = \mathcal{A}^X + \mathcal{A}^Y$$

Information flow

Mutual information

$$I(X, Y) = \sum_{x,y} p(x, y) \ln \frac{p(x, y)}{p(x)p(y)}$$

Information flow

$$d_t I = \dot{I}^X + \dot{I}^Y$$
$$\sum_{x \geq x', y} J_{x,x'}^y \ln \frac{p(y|x)}{p(y|x')}$$
$$\sum_{x,y \geq y'} J_x^{y,y'} \ln \frac{p(x|y)}{p(x|y')}$$

Second law

$$\dot{S}_{\mathbf{i}}^X = d_t S^X + \dot{S}_{\mathbf{r}}^X - \dot{I}^X \geq 0$$

$$\dot{S}_{\mathbf{i}}^Y = d_t S^Y + \dot{S}_{\mathbf{r}}^Y - \dot{I}^Y \geq 0$$

Second law for X

$$\sigma^X = d_t S^X + \dot{S}_{\mathbf{r}}^X \geq \dot{I}^X$$

Information resource

$$\dot{I}^X < 0 \rightarrow \sigma^X < 0$$

Measurement cost

$$\dot{I}^X > 0 \rightarrow \sigma^X > \dot{I}^X$$

Applications

Nonautonomous demons

Y Engine

X Memory

Measurement

$$\Delta_i S_{\text{meas}}^X = \Delta S^X + \Delta_r S_{\text{meas}}^X - I \geq 0$$

$$\Delta_i S_{\text{meas}}^Y = 0$$

Feedback

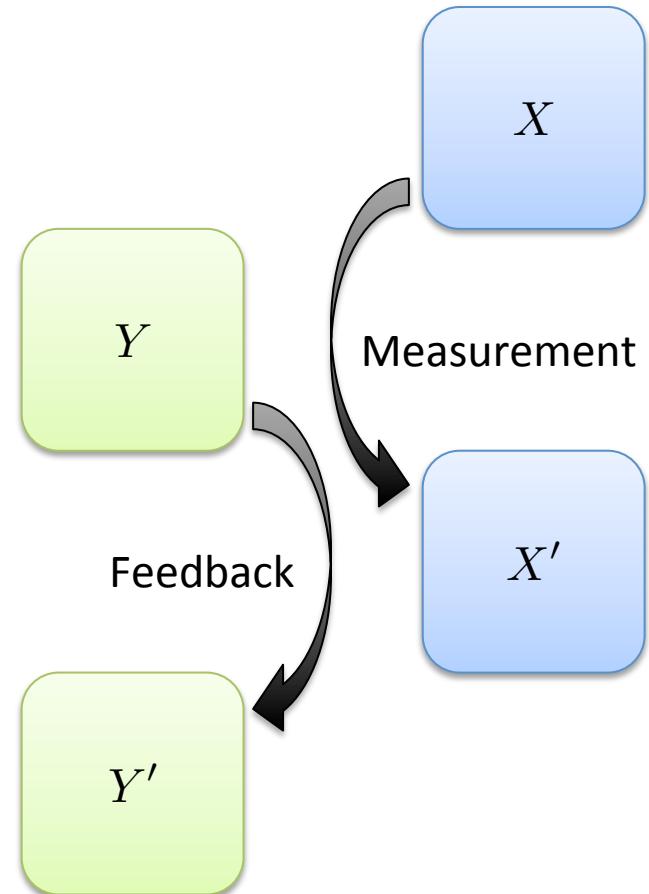
$$\Delta_i S_{\text{fb}}^X = 0$$

$$\Delta_i S_{\text{fb}}^Y = \Delta S^Y + \Delta_r S_{\text{fb}}^Y + I \geq 0$$

Cycle

$$\Delta_i S = \Delta S^X + \Delta S^Y$$

$$+ \Delta_r S_{\text{meas}}^X + \Delta_r S_{\text{fb}}^Y \geq 0$$

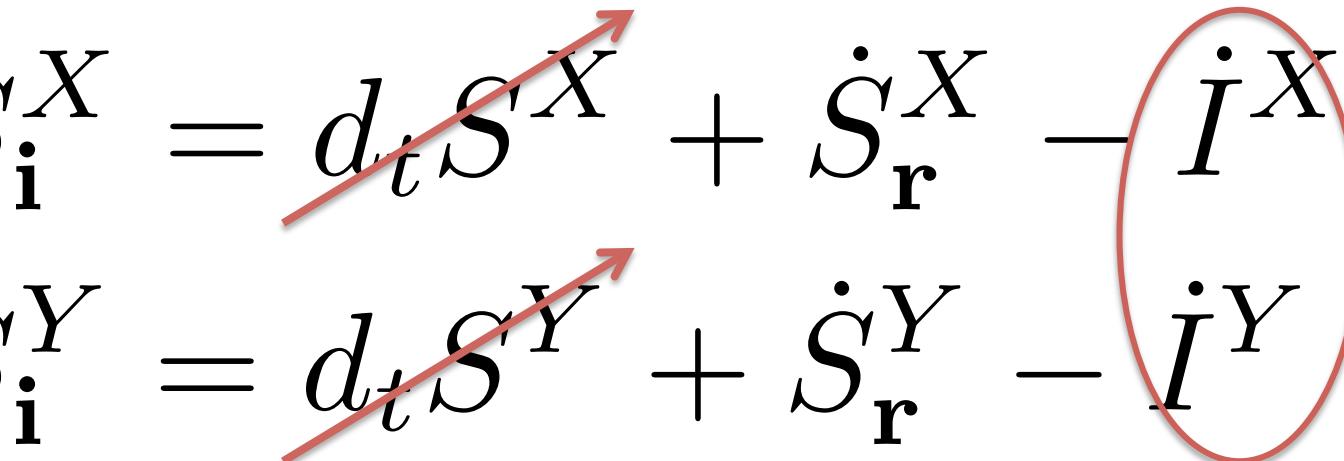


Autonomous demons

$$\dot{S}_{\mathbf{i}}^X = d_t S^X + \dot{S}_{\mathbf{r}}^X - \dot{I}^X \geq 0$$

$$\dot{S}_{\mathbf{i}}^Y = d_t S^Y + \dot{S}_{\mathbf{r}}^Y - \dot{I}^Y \geq 0$$

Autonomous demons

$$\dot{S}_{\mathbf{i}}^X = d_t S^X + \dot{S}_{\mathbf{r}}^X - \dot{I}^X \geq 0$$
$$\dot{S}_{\mathbf{i}}^Y = d_t S^Y + \dot{S}_{\mathbf{r}}^Y - \dot{I}^Y \geq 0$$
$$\dot{\mathcal{I}} = \dot{I}^X = -\dot{I}^Y$$


Autonomous demons

$$\dot{\mathcal{S}}_{\mathbf{i}}^X = \dot{\mathcal{S}}_{\mathbf{r}}^X - \dot{\mathcal{I}} \geq 0$$

$$\dot{\mathcal{S}}_{\mathbf{i}}^Y = \dot{\mathcal{S}}_{\mathbf{r}}^Y + \dot{\mathcal{I}} \geq 0$$

Autonomous demons

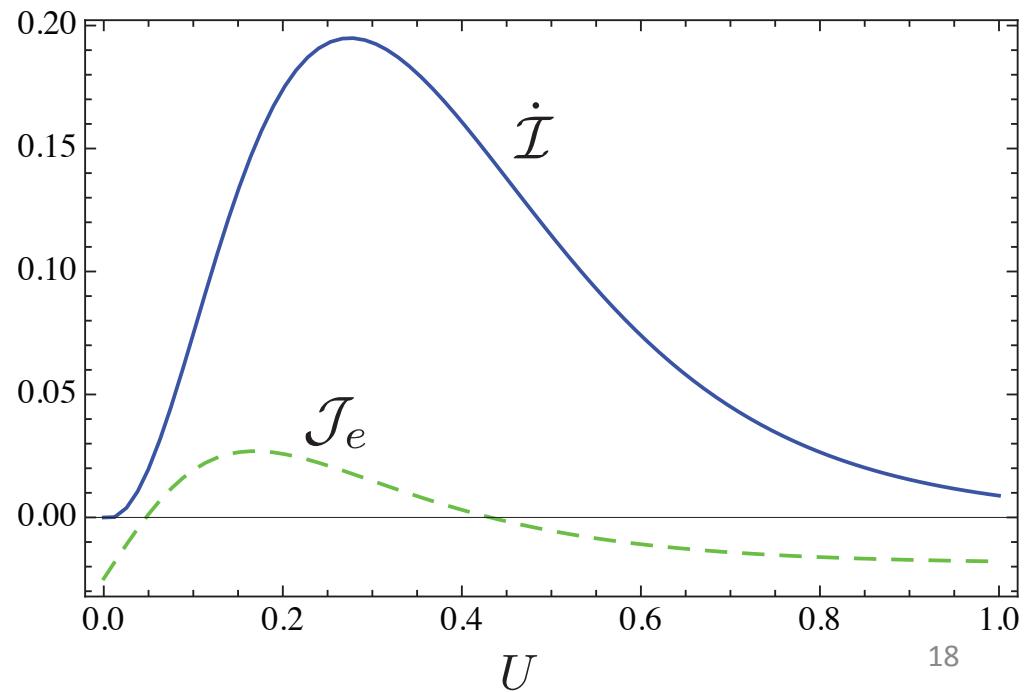
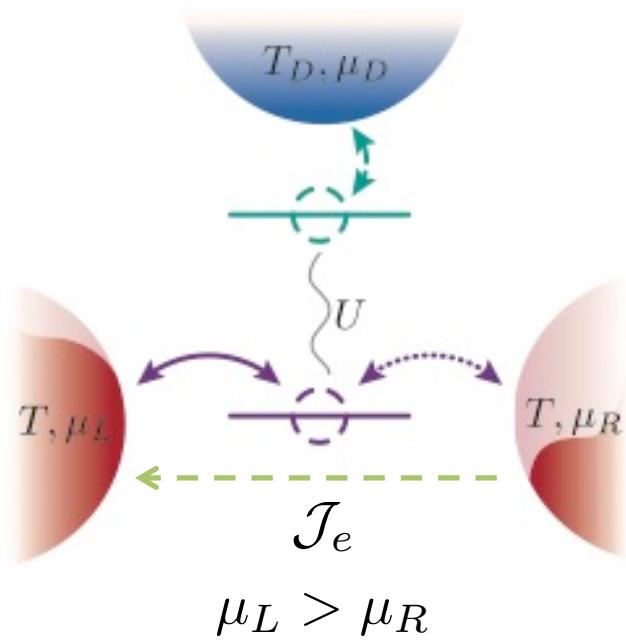
$$\dot{\mathcal{S}}_{\mathbf{r}}^X \geq \dot{\mathcal{I}}$$

$$-\dot{\mathcal{S}}_{\mathbf{r}}^Y \leq \dot{\mathcal{I}}$$

Information efficiency ($\dot{\mathcal{I}} > 0$)

$$\varepsilon^X = \frac{\dot{\mathcal{I}}}{\dot{\mathcal{S}}_{\mathbf{r}}^X} \quad \varepsilon^Y = \frac{|\dot{\mathcal{S}}_{\mathbf{r}}^Y|}{\dot{\mathcal{I}}}$$

Quantum dot



Diffusion processes

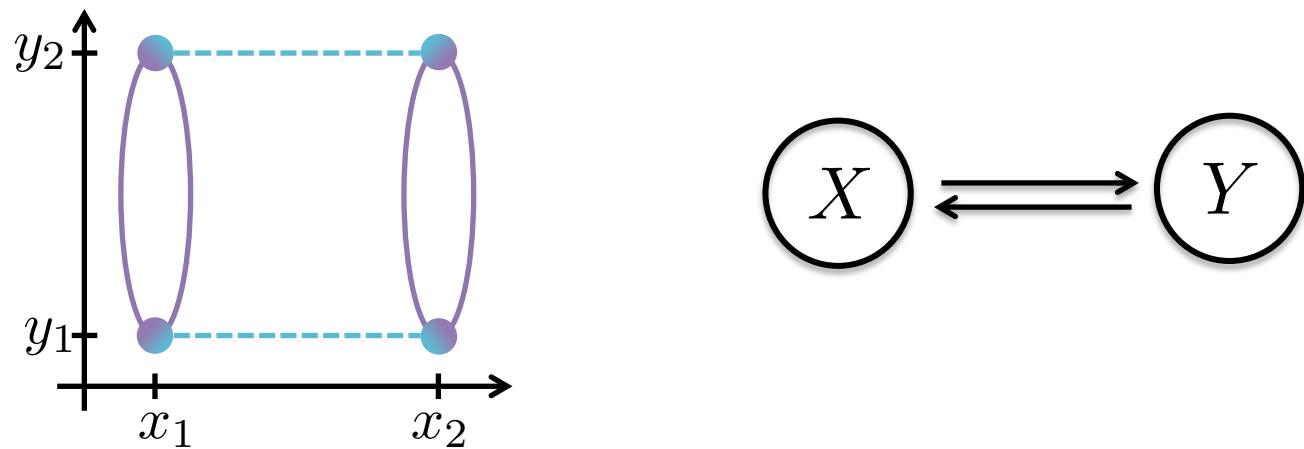
Bipartite diffusions have *uncorrelated* noise

$$d_t p = -\partial_x J^x - \partial_y J^y$$

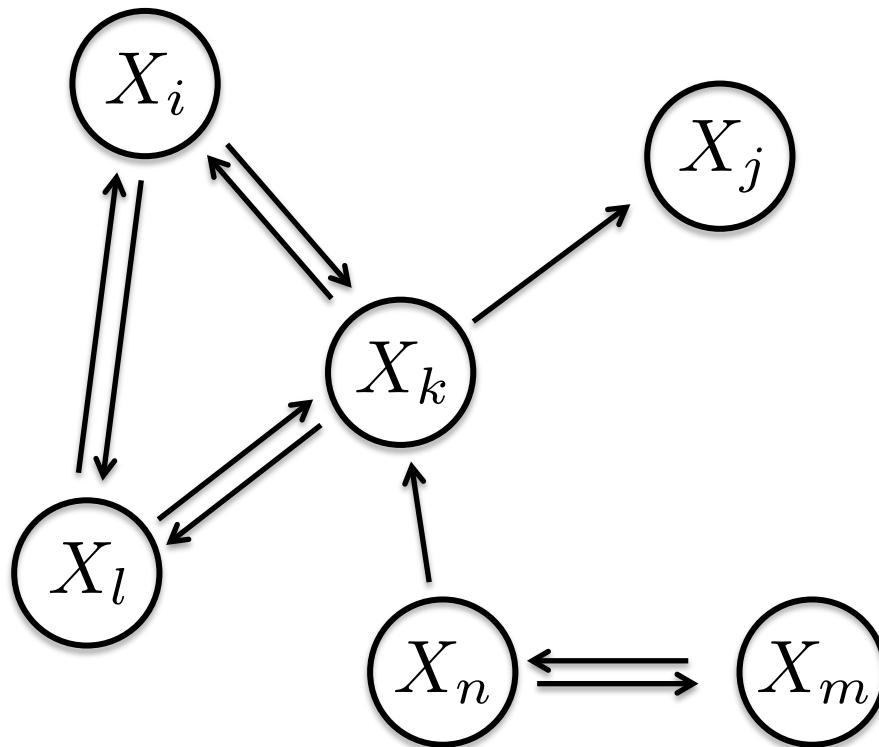
$$J^k = \mu_k F_k(x, y) - \mu_k T \partial_k p$$

Multipartite Information Flow

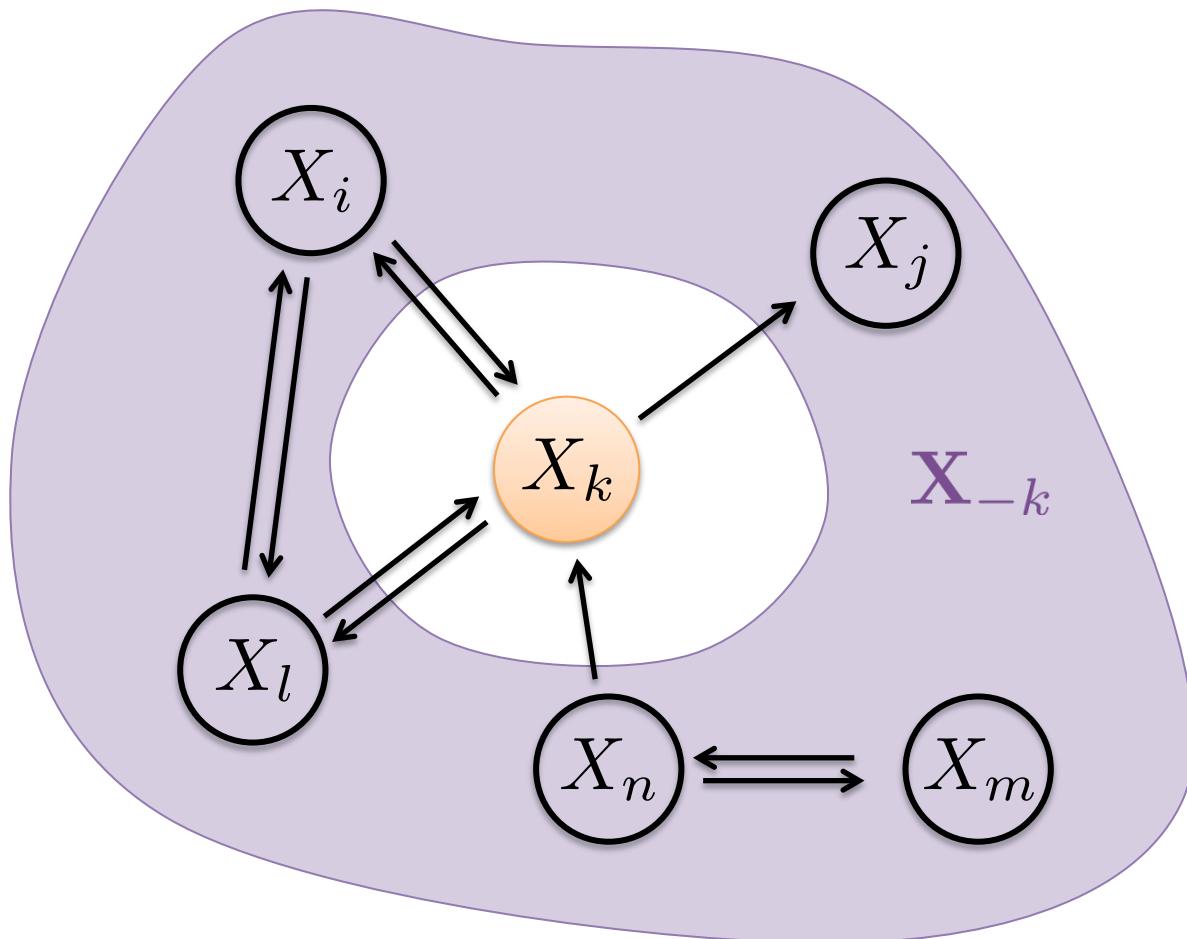
Influence network



Multipartite systems

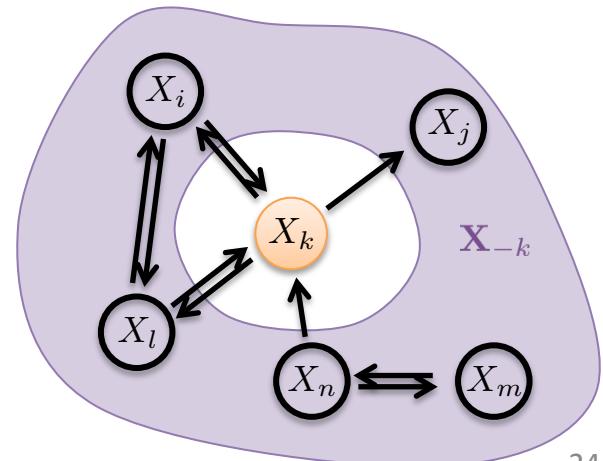


Multipartite systems



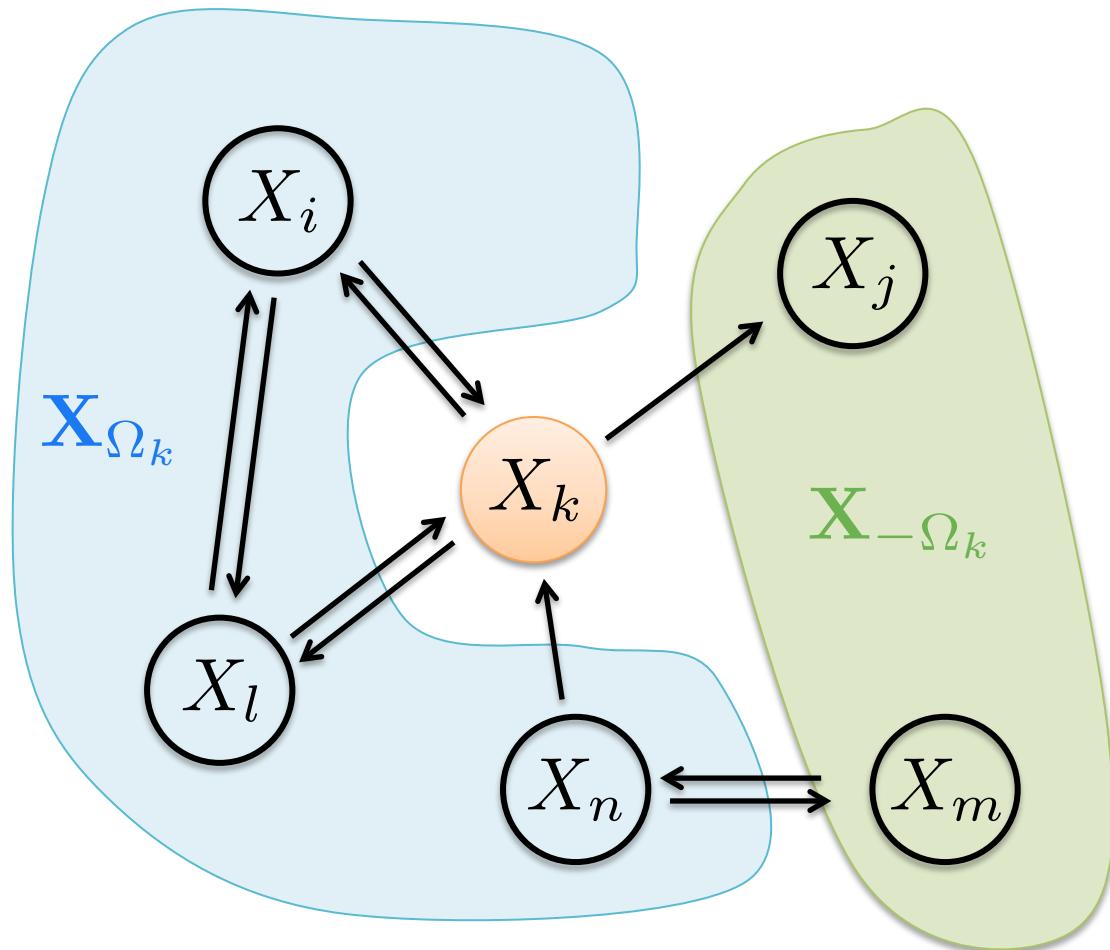
Second law

$$\dot{S}_{\text{i}}^k = d_t S(X_k) + \dot{S}_{\text{r}}^k - \dot{I}^k(X_k; \mathbf{X}_{-k}) \geq 0$$



Neighbors

$$\dot{I}^k(X_k; \mathbf{X}_{-k}) = \dot{I}^k(X_k; \mathbf{X}_{\Omega_k}) + \dot{I}^k(X_k; \mathbf{X}_{-\Omega_k} | \mathbf{X}_{\Omega_k})$$



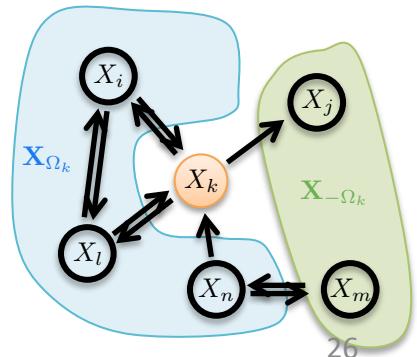
Refined second law

Neighbors are useful

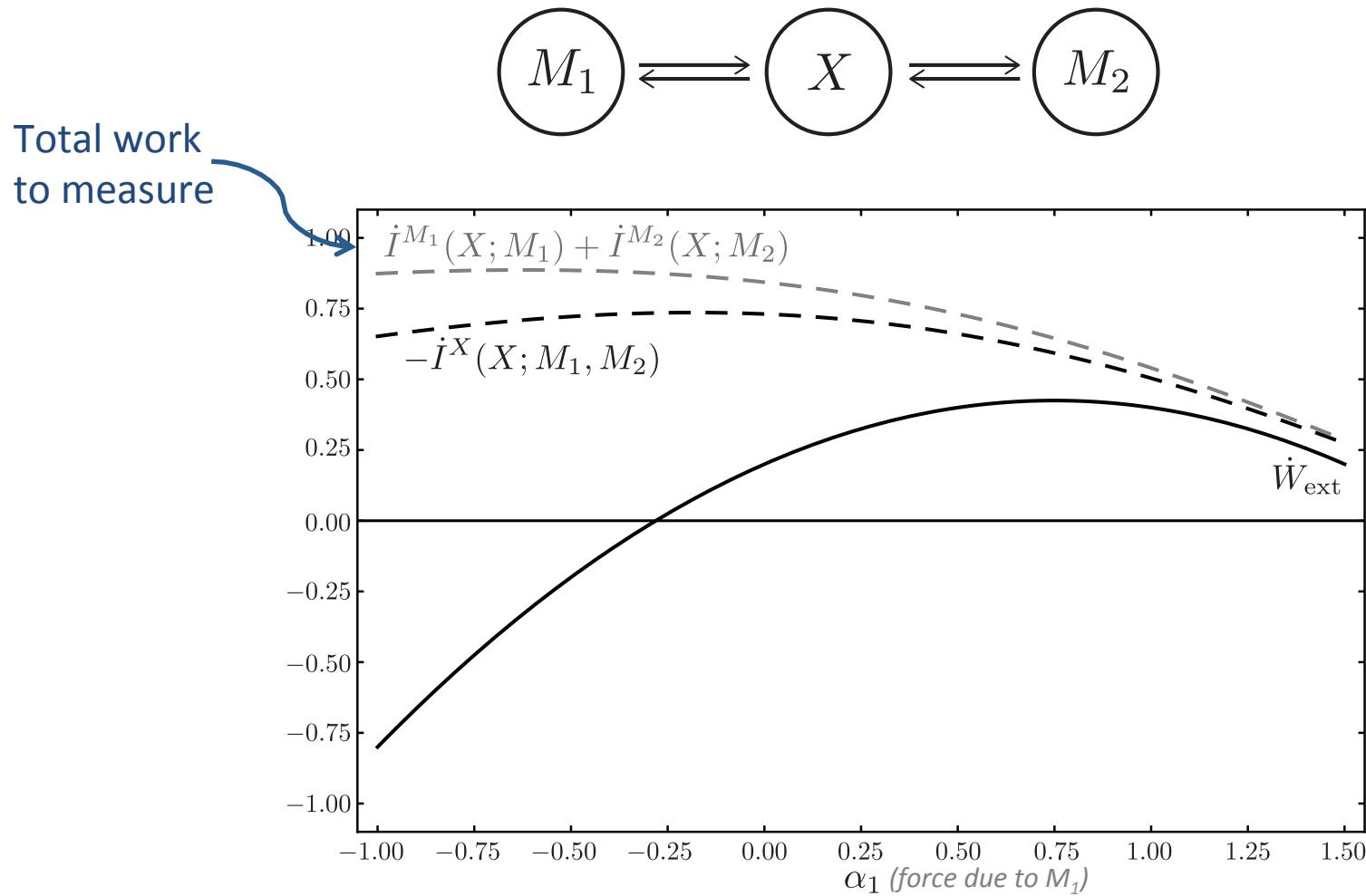
$$d_t S(X_k) + \dot{S}_{\text{r}}^k - \dot{I}^k(X_k; \mathbf{X}_{\Omega_k}) \geq 0$$

Non-neighbor information decreases

$$\dot{I}^k(X_k; \mathbf{X}_{-\Omega_k} | \mathbf{X}_{\Omega_k}) \leq 0$$



Competing Demons



Information measures

Second-law-like inequalities

$$\sigma^X \geq \dot{I}$$

Information flow: \dot{I}_{flow}

rate of change of mutual information

Transfer entropy rate: \dot{I}_{trans}

information rate between measurement trajectory and system state

Trajectory mutual information: \dot{I}_{traj}

information rate between system and measurement trajectories

Entropy pumping: \dot{I}_{pump}

phase space compression due to feedback

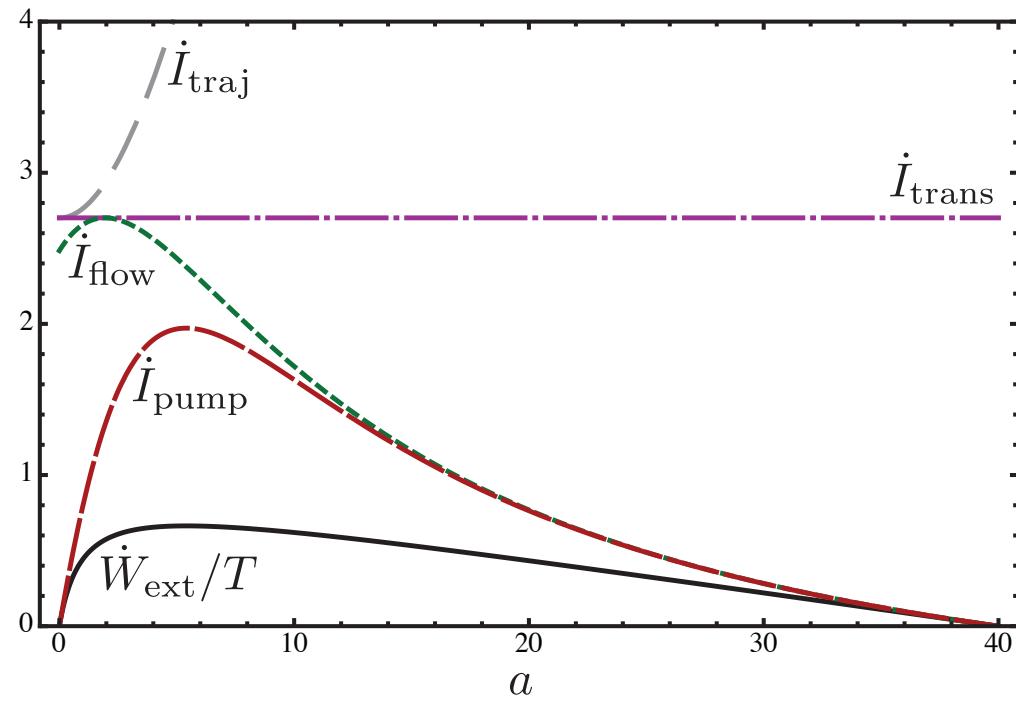
Information hierarchy

$$\dot{I}_{\text{pump}} \leq \dot{I}_{\text{flow}} \leq \dot{I}_{\text{trans}} \leq \dot{I}_{\text{traj}}$$

Velocity damping:

$$m\dot{v}_t = -\gamma v_t - ay_t + \xi_t$$

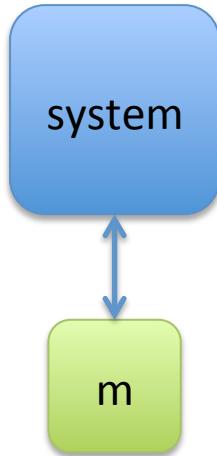
$$\tau\dot{y}_t = -(y_t - v_t - \eta_t)$$



Measurement cost

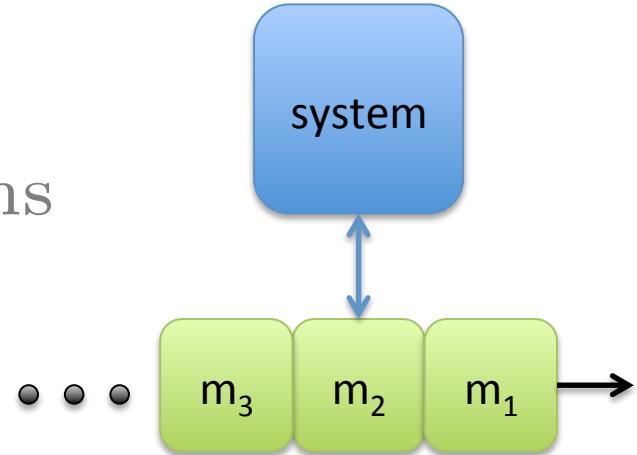
Rewriting *one* memory

$$\sigma_{\text{meas}}^m \geq \dot{I}_{\text{flow}}$$



Tape of memories

$$\sigma_{\text{meas}}^{m_1 m_2 \dots} \geq \dot{I}_{\text{trans}}$$



Second-law-like inequalities

$$\begin{aligned}\dot{S}_{\text{i}} &= d_t S + \dot{S}_{\text{env}} \\ &= d_t S + \dot{S}_{\text{r}} - \dot{I} \geq 0\end{aligned}$$

Environmental entropy flow includes information

Summary

Information flow

quantifies the thermodynamically exploitable correlations for interacting multipartite systems

Information cost to measure

information bounds the entropy flow to the memory device