

## Nonequilibrium and statistical ensembles

Statistical properties of an Equilibrium state are obtained by **several different probability distributions**, *e.g.* canonical or microcanonical: which attribute the same average to physically interesting observables. **Reminder:**

The probability distr. describing a system with  $\rho V$  particles in volume  $V$  can be **collected in families**  $\mathcal{E}^{mc}, \mathcal{E}^c, \dots$  whose elements are parameterized by  $E, \beta, \dots$

1) observables of interest are **local observables**  $O \in \mathcal{O}_{loc}$ :  $O(\mathbf{p}, \mathbf{q})$  depending on  $\mathbf{p}, \mathbf{q}$  only through coordinates of particles  $q_i \in \mathbf{q}$  with  $q_i \in \Lambda$  where  $\Lambda$  is a volume  $\ll V$

2) the probability distribution  $\mu_\beta^V \in \mathcal{E}^c$  and  $\tilde{\mu}_E^V \in \mathcal{E}^{mc}$  are **correspondent** if  $\beta, E$  are s.t.

$$\mu_\beta^V(H_V(\mathbf{p}, \mathbf{q})) = E$$

**Then**

$$\lim_{V \rightarrow \infty} \mu_{\beta}^V(O) = \lim_{V \rightarrow \infty} \tilde{\mu}_E^V(O)$$

and  $\mu$ 's are *equivalent* in the thermodynamic limit.

In case of phase transitions **extra labels**  $\gamma, \tilde{\gamma}$  are added to identify the extremal distributions and it is possible to establish a correspondence between the extra labels  $\gamma \longleftrightarrow \tilde{\gamma}$  so that the **equivalence** can be equally formulated.

Is it possible a similar description of the stationary states of nonequilibrium systems?

Think an evolution eq. of  $u$  on a “**phase space**”  $M$  depending on a **parameter**  $R$ :

$$\dot{\mathbf{u}} = \mathbf{f}_R(\mathbf{u})$$

Typically eq. will be **difficult** and **even existence-1-qness** will be open problems.

As an example consider **infinitely many hard spheres** of given density or a forced **incompressible 3D NS fluid** with periodic b.c.: **at best only not constructive “weak solutions”**.

$\Rightarrow$  the eq. will have to be **regularized** in  $f_R^V(u)$  where  $V$  is a regularization parameter.

*E.g.* **(1)** in **SM**  $V$  is typically the **container size**: and the problem becomes finding the observables whose averages **have a limit** as  $V \rightarrow \infty$ : **Physical observables**.

Such observables  $u \rightarrow O(u)$  in SM are those only depending on points of  $u$  in region  $K \ll V$ , **“local observables”**.

**(2)** For the NS equation the regularization parameter could be a **“UV cut-off”**  $N$ . And it is natural to consider as physical observables the  $u \rightarrow O(u)$  **which only depend** on the Fourier's components  $\mathbf{k}$  of  $u$  with  $|\mathbf{k}| < K \ll N$ .

Once the class of physical observables is **restricted**, it is to be **expected** (?) that several equations of motion could describe the **stationary states** of the same system.

*E.g.* the h.c. system can be described by the **Hamilton eq.s** but also by the **isothermal equations**

$$\dot{\mathbf{q}} = \mathbf{p}, \quad \dot{\mathbf{p}} = -\partial_{\mathbf{q}}V(\mathbf{q}) - \alpha(\mathbf{p}, \mathbf{q})\mathbf{p}$$

where  $\alpha(\mathbf{p}, \mathbf{q})$  is a multiplier which **imposes**  $T(\mathbf{p}) = \text{const.}$

Stationary states of the **two equations** are parameterized by **energy**  $E$  or by **kinetic energy**  $T$ ; stationary states will be

$$\mu_E^{mc,V} = \delta(H(\mathbf{p}, \mathbf{q}) - E)d\mathbf{p}d\mathbf{q} \quad \text{or, respectively :}$$

$$\mu_\beta^{c,V} = e^{-\beta_0 V(\mathbf{q})} \delta(T(\mathbf{p}) - N\beta^{-1})d\mathbf{p}d\mathbf{q}, \quad \beta_0 = \beta \left(1 - \frac{1}{3N}\right)$$

Equivalent if

$$\mu_\beta^{c,V}(H) = E : \lim_{V \rightarrow \infty} \mu_\beta^{c,V}(O) = \lim_{V \rightarrow \infty} \mu_E^{mc,V}(O).$$

Interesting cases arise when the system is described by equations which obey a **symmetry** but they are **phenomenologically** described by non symmetric equations (cases of **spontaneously broken** symmetry).

Consider, as a **typical case**, the Navier-Stokes equation: in the case of the above incompressible fluid they can be regarded as Euler equations **subject to a thermostat** absorbing the heat due to the viscosity: which turns the equations into **time-reversal breaking** ones.

A paradigmatic case is a fluid in a periodic container 2/3-Dim., incompressible, **at fixed forcing  $F$**  (smooth, *e.g.* with only one Fourier component non zero and  $\|F\|_2 = 1$ ), kept at const. temp. by a thermostat. to dissipate heat via the force due to viscosity  $\nu = \frac{1}{R}$  (consistently with incompressibility).

$$NS_{irr}: \dot{u}_\alpha = -(\vec{u} \cdot \partial)u_\alpha - \partial_\alpha p + \frac{1}{R}\Delta u_\alpha + F_\alpha, \quad \partial_\alpha u_\alpha = 0$$

$$\text{Velocity: } \vec{u}(x) = \sum_{\vec{k} \neq \vec{0}} u_{\vec{k}} \frac{i\vec{k}^\perp}{|\vec{k}|} e^{i\vec{k} \cdot \mathbf{x}}, \quad \bar{u}_{\vec{k}} = u_{-\vec{k}} \quad (\text{NS-2D})$$

$$NS_{2,irr}: \dot{u}_{\vec{k}} = \sum_{\mathbf{k}_1 + \mathbf{k}_2 = \mathbf{k}} \frac{(\mathbf{k}_1^\perp \cdot \mathbf{k}_2)(\mathbf{k}_2^2 - \mathbf{k}_1^2)}{2|\mathbf{k}_1||\mathbf{k}_2||\mathbf{k}|} u_{\mathbf{k}_1} u_{\mathbf{k}_2} - \nu \mathbf{k}^2 u_{\vec{k}} + f_{\vec{k}}$$

Imagine to **truncate** eq. supposing  $|\mathbf{k}_j| \leq N$ . Cut-off  $UV$ ,  $N$ , is temporarily fixed (**BUT interest is on  $N \rightarrow \infty$** ).

**NS 2D**  $\rightarrow$  ODE in a phase space  $M_N$  with  $4N(N+1)$  dimen. (In **3D**  $O(8N^3)$ ). Exist. & 1-ness trivial  $D = 2, 3$ .

**BUT**  $Iu_\alpha = -u_\alpha$  implies  $IS_t^{irr} \neq S_{-t}^{irr}I$ ,  $\Rightarrow$ : irreversibility.

Given init. data  $u$ , evolution  $t \rightarrow S_t^{irr}u$  generates a steady state (*i.e.* a **SRB probability distr.**)  $\mu_R^{irr,N}$  on  $M_N$ .

**Unique** aside a volume 0 of  $u$ 's, for simplicity

[ Not so at small  $R$ : “**NS gauge symmetry**” exists.?? ]

[1, 2, 3]. As  $R$  varies the steady distr.  $\mu_R^{irr,N}(du)$  form a collection  $\mathcal{E}^{irr,N}$ : to be named

**A statistical ensemble of stationary nonequilibrium distrib.** for  $NS_{irr}$ .

And **average energy**  $E_R$ , **average dissipation**  $En_R$ , **Lyapunov spectra** (local and global) ... will be defined, *e.g.*:

$$E_R = \int_{M_N} \mu_R^{irr,N}(du) \|u\|_2^2, \quad En_R = \int_{M_N} \mu_R^{irr,N}(du) \|\mathbf{k}u\|_2^2$$

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Consider **new equation**,  $NS_{rev}$ :

$$\dot{\mathbf{u}}_{\mathbf{k}} = \sum_{\mathbf{k}_1 + \mathbf{k}_2 = \mathbf{k}} \frac{(\mathbf{k}_1^\perp \cdot \mathbf{k}_2)(\mathbf{k}_2^2 - \mathbf{k}_1^2)}{2|\mathbf{k}_1||\mathbf{k}_2||\mathbf{k}|} \mathbf{u}_{\mathbf{k}_1} \mathbf{u}_{\mathbf{k}_2} - \alpha(\mathbf{u}) \mathbf{k}^2 \mathbf{u}_{\mathbf{k}} + f_{\mathbf{k}}$$

with  $\alpha$  **s. t.**  $\mathcal{D}(u) = \|\mathbf{k}u\|_2^2 = En$  (the **enstrophy**) is **exact const of motion** on  $u \rightarrow S_t^{rev}u$ :

$$\Rightarrow \alpha(u) = \frac{\sum_{\mathbf{k}} \mathbf{k}^2 F_{-\mathbf{k}} u_{\mathbf{k}}}{\sum_{\mathbf{k}} \mathbf{k}^4 |u_{\mathbf{k}}|^2} \quad e.g. \quad D = 2$$

New eq. is reversible:  $IS_t^{rev}u = S_{-t}^{rev}Iu$  (as  $\alpha$  is odd).

$\alpha$  is “a reversible viscosity”; (if  $D = 3$   $\alpha$  is  $\sim$ different)

Rev. eq. can be considered as model of empirical “thermostat” acting on the fluid and should (?) have **same effect** of empirical constant friction.

$NS_{rev}$  generates a family of steady states  $\mathcal{E}^{rev,N}$  on  $M_N$ :  
 $\mu_{En}^{rev,N}$  parameterized by constant value of **enstrophy**  $En$ .

$\alpha(u)$  in  $NS_{rev}$  **will wildly fluctuate** at large  $R$  (*i.e.* small viscosity  $\nu$ ) thus “**self averaging**” to a const. value  $\nu$   
“**homogenizing**” the eq. into  $NS_{irr}$  with viscosity  $\nu$ .

**Of course** we could impose a multiplier  $\alpha'(u) = \frac{\sum_{\mathbf{k}} f_{\mathbf{k}} \bar{u}_{\mathbf{k}}}{\sum_{\mathbf{k}} |\mathbf{k}|^2 |u_{\mathbf{k}}|^2}$ :  
it **would fix energy**  $E = \sum_{\mathbf{k}} |u_{\mathbf{k}}|^2$  and obtain **diff. rev. eq.**



The equivalence mechanism is suggested by analogy with Stat. Mech.

- (1) analog of “**local observables**”: functions  $O(u)$  which depend only on  $u_{\mathbf{k}}$  with  $|\mathbf{k}| < K$ . “**Locality in momentum**”
- (2) analog of “**Volume**”: just the cut-off  $N$  confining the  $\mathbf{k}$
- (3) analog of the “**state parameter**”: the viscosity  $\nu = \frac{1}{R}$  (irrev. case) or the enstrophy  $En$  (rev. case) (or energy  $E$ ).

Equivalence is **conjectured** at  $N = \infty$  **corresponding** to the **Thermodynamic limit**  $V \rightarrow \infty$ , for **all**  $R$ .

Averages of **large scale observables** will tend to the same values as  $N \rightarrow \infty$  for  $\mu_R^{irr,N} \in \mathcal{E}^{irr,N}$  of  $NS_{irr}$  and for  $\mu_{En}^{rev,N} \in \mathcal{E}^{rev,N}$  provided,  $\mathcal{D}(\mathbf{u}) \stackrel{def}{=} \sum_{\mathbf{k}} \mathbf{k}^2 |\mathbf{u}_{\mathbf{k}}|^2$  is s.t.

$$\mu_R^{irr,N}(\mathcal{D}) = En, \quad \text{or} \quad \mu_{En}^{rev,N}(\alpha) = \frac{1}{R}$$

Remark that multiplying the NS eq. by  $\bar{u}_{\mathbf{k}}$  and sum on  $\mathbf{k}$ :

$$\frac{1}{2} \frac{d}{dt} \sum_{\mathbf{k}} |u_{\mathbf{k}}|^2 = -\gamma \mathcal{D}(\mathbf{u}) + W(\mathbf{u}), \quad \gamma = \nu \text{ or } \alpha(\mathbf{u})$$

here the transport terms = 0,  $D = 2, 3$ ,

$\mathcal{D}(\mathbf{u}) = \sum_{\mathbf{k}} \mathbf{k}^2 |u_{\mathbf{k}}|^2 =$  **enstrophy** and  $W = \sum_{\mathbf{k}} \mathbf{f}_{\mathbf{k}} u_{-\mathbf{k}} =$  **work per unit time** of the external force.

Hence time averaging

$$\frac{1}{R} \mu_R^{irr,N}(\mathcal{D}) = \mu_R^{irr,N}(W), \quad \mu_{En}^{rev,N}(\alpha) En = \mu_{En}^{rev,N}(W)$$

But  $W$  is **local** (as  $\mathbf{f}$  is such) and, if the conjecture holds, has equal average under the **equivalence** condition: hence  $\mu_R^{irr,N}(\mathcal{D}) = En$  **implies** the relation

$$\lim_{N \rightarrow \infty} R \mu_{En}^{rev,N}(\alpha) = 1$$

This becomes a **first rather stringent test** of the conjecture.

Since the equivalence rests on the **rapid fluctuations** of  $\alpha(u)$  a second idea is that if  $N$  is **kept finite** then, more generally, if  $O$  is a large scale observable it should be:

$$\mu_R^{irr,N}(O) = \mu_{En}^{rev,N}(O)(1+o(1/R)) \quad \text{if} \quad \mu_R^{irr,N}(\mathcal{D}) = En$$

So a **different** idea arises. In many phenomenological and dissipative equations of the form  $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) - \nu\mathbf{x} + \mathbf{g}$  the  $\nu$  can be replaced by  $\alpha(\mathbf{x})$  so that  $E = \mathbf{x}^2 = \text{const.}$  If for  $\nu = 0, \mathbf{g} = \vec{0}$  the motion is strongly chaotic then

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) - \nu\mathbf{x} + \mathbf{g},$$

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) - \alpha(\mathbf{x})\mathbf{x} + \mathbf{g}, \quad \alpha(\mathbf{x}) = \frac{\mathbf{g} \cdot \mathbf{x}}{\mathbf{x}^2}$$

Equivalence if  $\nu \rightarrow 0$  between stationary  $\mu_\nu^{irr}$  and  $\mu_E^{rev}$  if

$$\mu_\nu^{irr}(\alpha) = E$$

**What is special to NS** to conj. that  $R \rightarrow \infty$  is **not** needed?

It is its being a **scaling limit** of a microscopic equation whose evolution is certainly **chaotic and reversible**.

Therefore NS is **different** from the many phenomenological and dissipative equations which are **not directly related** to fundamental equations.

For the latter cases strong chaos is **necessary** if a friction parameter is **changed** into a fluctuating quantity.

There are many examples of phenomenological equations

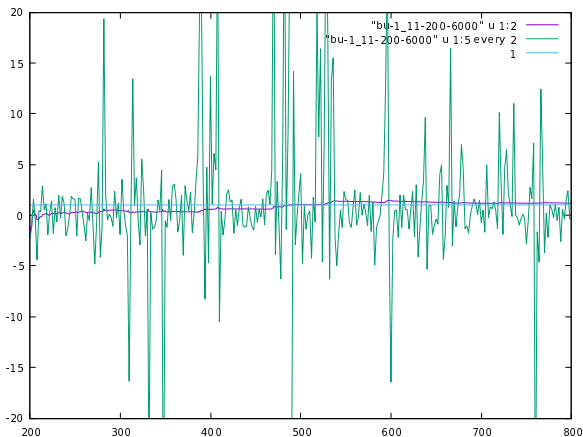
- (1) **(highly) truncated NS equations** ( $N < \infty$  fixed), [4],
- (2) **NS with Ekman friction** ( $-\nu\vec{u}$  instead of  $\nu\Delta\vec{u}$ ), [5, 6],
- (3) **Lorenz96 model**, [7],
- (4) **Shell model of turbulence**, (GOY), [8]

In such equations  $R \rightarrow \infty$  is **necessary**: and, **for each of them**, it has been tested in **few cases**.

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But it will be useful **to pause** to illustrate a few **preliminary simulations and checks**.

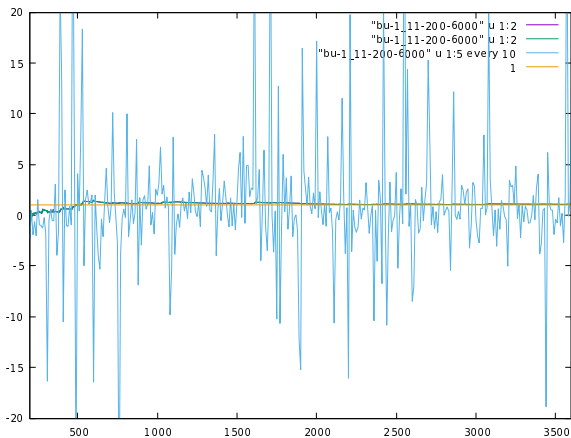
Unfortunately the simulations are **in dimension 2** ( $D = 3$  is at the moment beyond the available (to me) computational tools) although present day available NS codes **should be perfectly capable** to perform detailed checks in rapid time.



FigA32-19-17-11.1-detail

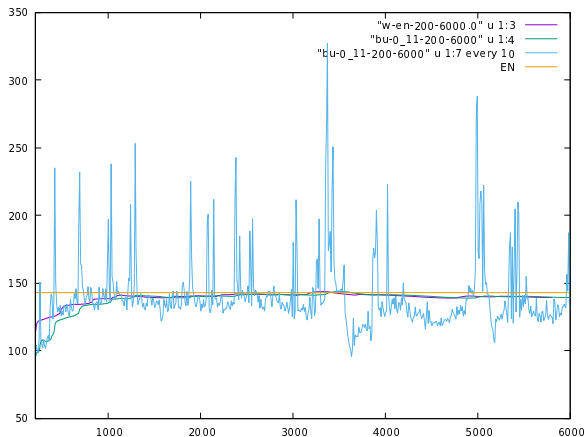
Fig.1-dettaglio: Running average of reversible friction

$R\alpha(u) \equiv R \frac{2Re(f_{-\mathbf{k}_0} u_{\mathbf{k}_0}) \mathbf{k}_0^2}{\sum_{\mathbf{k}} \mathbf{k}^4 |u_{\mathbf{k}}|^2}$ , superposed to conjectured 1 and to the fluctuating values of  $R\alpha(u)$ . Initial transient is clear. Evol.:  $NS_{rev}$ ,  $R=2048$ , 224 modes, Lyap.  $\simeq 2$ , x-unit =  $2^{19}$



FigA32-19-17-11.1-all

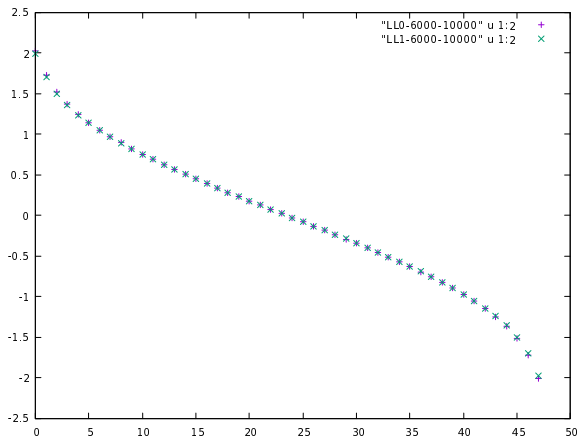
Fig.1: As previous fig. but **time 8 times** longer: data reported “every 10”, **or** black.



FigEN32-19-17-11.1

Fig.2:  $NS_{irr}$ : **Running** average of the work  $R \sum_{\mathbf{k}} F_{-\mathbf{k}} u_{\mathbf{k}}$  (**violet**) in  $NS_{rev}$ ; and **convergence** to average enstrophy  $En$  (**orange** straight line), **blue** is running average of enstrophy  $\sum_{\mathbf{k}} \mathbf{k}^2 |u_{\mathbf{k}}|^2$  in  $NS_{irr}$ , enstrophy **fluctuations** violet in  $NS_{irr}$ : **R=2048**.

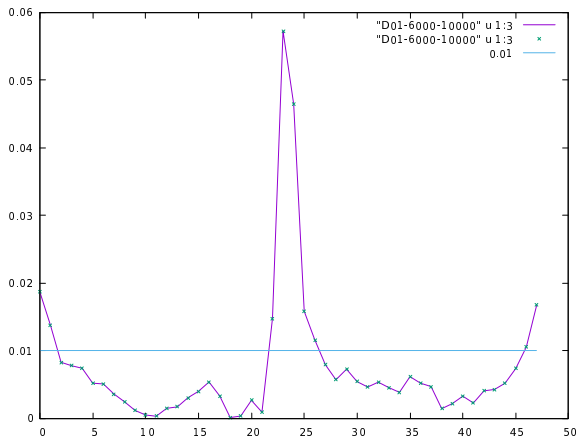




FigL16-19-17-11.01

Fig.3: Spectrum (**local**) Lyapunov  $V=48$  modes reversible & irreversible superposed;  $R=2048$ .

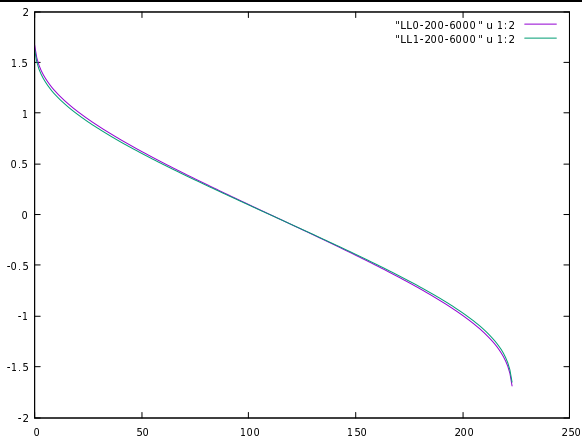
The difference can be made visible as:



FigDiff16-191711-01

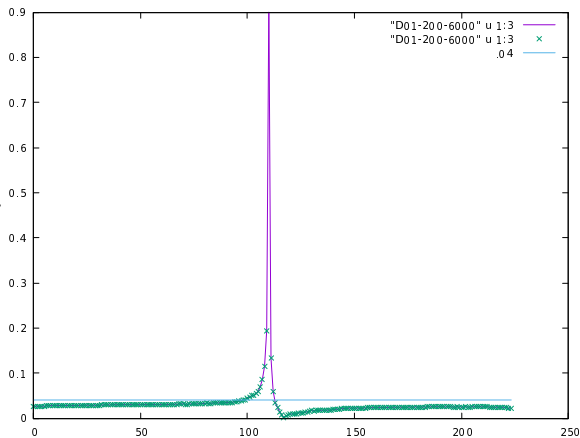
Fig.4: **Relative Difference** of (local) Lyap. exponents in Fig. preced. **R=2048**, 48 modes.

Graph of  $\frac{|\lambda_k^{rev} - \lambda_k^{irr}|}{\max(|\lambda_k^{rev}|, |\lambda_k^{irr}|)}$ ; **Level line marks 1%**.



FigL32-19-17-11.01

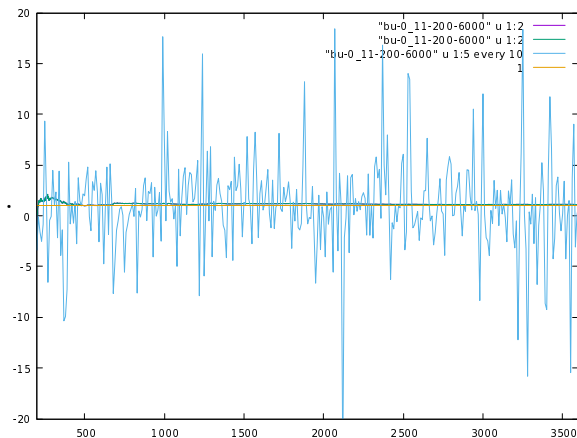
Fig.5: More **Lyapunov spectrume** in  $15 \times 15$  modes (i.e. for NS2D rever. & irrev.  $R = 2048$ , **240 modes** on  $2^{13}$  steps. Spectra evaluated every  $2^{19}$  integr. steps. (and averaged over 200 samples).



FigDiff32-19-17-11.01

Fig.6: **Relative difference** of the (local) Lyapunov exp. of the preceding fig. 240 modes. The line is the **4% level**.

The following Fig.7 (similar to Fig.1 but w.  $NS_{irr}$ ):



FigA32-19-17-11.0-all

Fig.7: As Fig.1 but running average of reversible friction  $R\alpha(\mathbf{u})$  regarded as observ. in  $NS_{irr}$ , superposed to value 1 and to fluctuating values of  $R\alpha(\mathbf{u})$ . An extension of conjecture since  $\alpha(\mathbf{u})$  is not local.

The figure suggests (from the theory of Anosov systems):

(1) **Check** the “Fluctuation Relation” in the **irreversible** evolution: for the divergence (trace of the Jacobian)

$\sigma(u) = -\sum_{\mathbf{k}} \partial_{u_{\mathbf{k}}} (\dot{u}_{\mathbf{k}})_{rev}$ : let  $p$  (time  $\tau$  average of  $\frac{\sigma}{\langle \sigma \rangle}$ )

$$p \stackrel{def}{=} \frac{1}{\tau} \int_0^\tau \frac{\sigma(\mathbf{u}(t))}{\langle \sigma \rangle_{irr}} dt,$$

then a theorem for Anosov systems:

$$\frac{P_{srb}(p)}{P_{srb}(-p)} = e^{\tau \mathbf{1}_p \langle \sigma \rangle_{irr}} \quad (\text{sense of large deviat. as } \tau \rightarrow \infty)$$

it is a “*reversibility test on the irreversible flow*”

**Anosov systems play the role, in chaotic dynamics that harmonic oscillators cover for ordered motions. They are a paradigm of chaos.**

The idea is based on **Sinai** (for Anosov syst.), **Ruelle, Bowen** (for Axioms A syst.), [9, 10, 11]

Attention on Anosov syst. leads to:

**Chaotic hypothesis:** *An empirically chaotic evolution takes eventually place on a smooth surface  $\mathcal{A}$ , “attracting surface” in phase space and, on  $\mathcal{A}$ , the evolution (map  $S$  or flow  $S_t$ ) is a Anosov syst.*

It is a strict and general **heuristic** interpretation of the original ideas on turbulence phenomena, [11], see [12, endnote 18], [13, 14], [15].

**BUT:** various are the obstacles to its applicability and resolving them leads to new interesting problems.

Problem: if  $\mathcal{A} \subset M_V$  e  $\mathcal{A}$  has lower dimension, the time reversal symmetry  $I$  **cannot be applied** because  $I\mathcal{A} \neq \mathcal{A}$ . This **certainly occurs** if  $V$  becaomes large enough, [16, 17].

However a further symmetry  $P$  may exist between  $\mathcal{A}$  and  $I\mathcal{A}$  *commuting* with evolution  $S_t$ :  $PS_t = S_tP$ .

Then  $P \circ I : \mathcal{A} \rightarrow \mathcal{A}$  **becomes a time reversal symmetry of the motion restricted to  $\mathcal{A}$** . And there are geometrical conditions which **in special cases** guarantee existence of  $P$  (“Axiom C” systems, [18]).

However **even supposing existence** of  $P$ , still **is is not** possible to apply FR because, at best, it would concern the contraction  $\sigma_{\mathcal{A}}(\mathbf{u})$  of  $\mathcal{A}$  and not the  $\sigma(\mathbf{u})$  of  $M_V$ .

The  $\sigma(\mathbf{u})$  riceives contributions from the exponential approach to  $\mathcal{A}$ : which **obviously do not contribute to  $\sigma_{\mathcal{A}}$** . How to recognize such contributions ?



Help could come from “pairing rule”

Often the Lyapunov exponents (local and global) arise in pairs with almost constant average or average on a regular curve.

In several systems the pairs have an exactly constant average.

An idea can be obtained from the local exponents (the eigenvalues of the symmetric part of the Jacobian matrix of the evolution).

For instance in NS it is

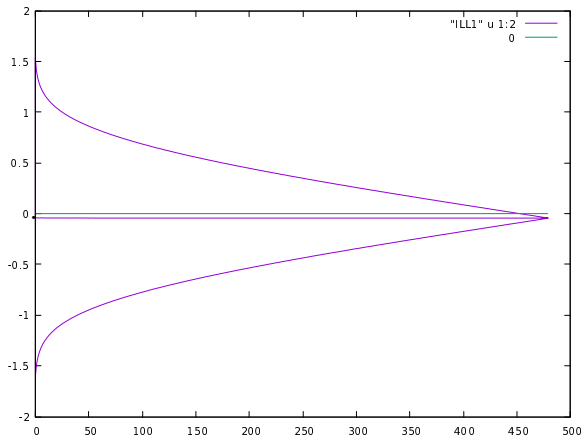
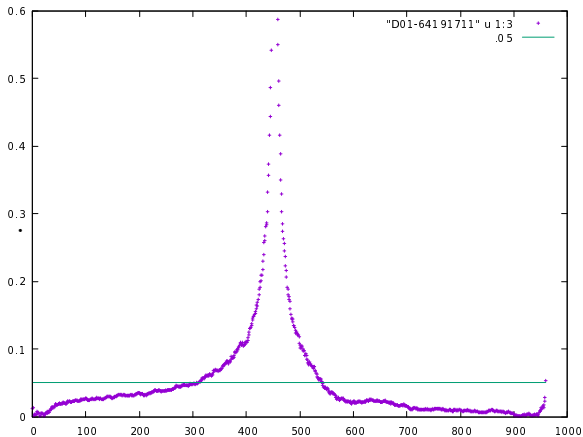


FIG11-64-19-17-11

Fig.8:  $R = 2048$ , **960modes**, **local** exponents ordered decreasing: s.t.  $\lambda_k$ ,  $0 \leq k < d/2$ , and increasing  $\lambda_{d-k}$ ,  $0 \leq k < d/2$ , the line  $\frac{1}{2}(\lambda_k + \lambda_{d-1-k})$  and the line  $\equiv 0$ . **Irreversible case** and **apparent pairing rule**

The graph of the reversible exponents is again almost superposed to the above and the following figure gives the relative difference of the 960 corresponding exponents.



FIGdiff64-19-17-11

Fig.9: Relative difference  $\frac{|\lambda_k^{rev} - \lambda_k^{irr}|}{\max(|\lambda_k^{rev}|, |\lambda_k^{irr}|)}$  between reversible and irreversible local exp. in Fig.7. Line = 4% level.

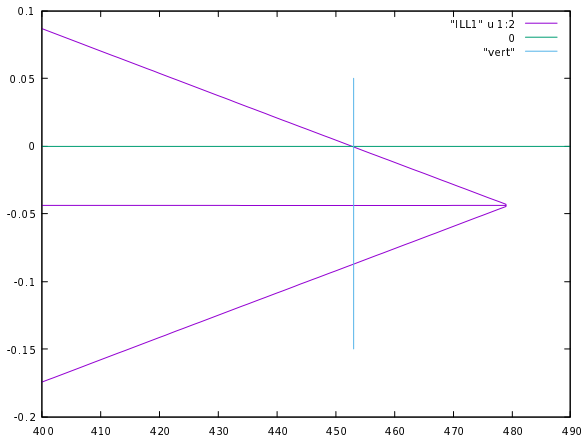


FIG11-detail64-19-17-11

Fig.10: **Detail of Fig.8** showing the  $NS_{irr}$  exponents and the line  $\equiv 0$ : it illustrates the "dimensional loss"  $\sim \frac{450}{490}$ .  
 **$R = 2048, 960$  modes.**

The figures indicate:

(a) revers. and irrev. exponents are very **close**: but this **does not follow** from the conject. (as the exponents are not local observables)  $\rightarrow$  **suggests**: possible equivalence for a larger class of observables.

(b) It has been proposed that the attracting surface  $\mathcal{A}$  has dimension = **twice the number of positive exponents**: which implies in cases of pairing that it is twice the number of pairs with opposite sign.

Implication:  $\sigma_{\mathcal{A}}(\mathbf{u})$  is proportional to the total  $\sigma(\mathbf{u})$  in the cases of **pairing to a constant**

$$\sigma_{\mathcal{A}}(\mathbf{u}) = \varphi \sigma(\mathbf{u}), \quad \varphi = \frac{\text{number of opposite pairs}}{\text{total number of pairs}}$$

and in the case of pairing to a more general curve

$$\sigma_{\mathcal{A}}(u) = \sigma(u) + \sum_{\text{pairs} < 0} (\lambda_j + \lambda'_j). \quad \text{Why?}$$

**Idea:** negative pairs correspond to the exponents associated with the attraction to  $\mathcal{A}$ : hence do not count for the computation of  $\sigma_{\mathcal{A}}$ .

The FR will hold, by the C.H., but with a slope  $\varphi < 1$ :

$$\tau p \varphi \sigma, \quad \text{rather than} \quad \tau p \sigma : \quad \text{in fig. } \varphi \simeq \frac{450}{490}$$

If true: this will be a check of reversibility in  $NS_{irr}$ .

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**IF FR holds**, it is possible to think to one more statistical ensemble  $\mathcal{E}^{st}$  consisting in the stationary PDF's for  $NS_{st}$

$$\dot{u}_{\alpha} = -(\vec{u} \cdot \boldsymbol{\partial})u_{\alpha} - \partial_{\alpha} p + \nu(u)\Delta u_{\alpha} + F_{\alpha}, \quad \partial_{\alpha} u_{\alpha} = 0$$

where  $\nu(u)$  is a stochastic process (*e.g.* gaussian) **uncorrelated** but with **average**  $\langle \nu \rangle = \frac{1}{R}$  and with a distribution respecting the FR (*i.e.* **dispersion = average** in the gaussian case).

More elaborate checks are being attempted:

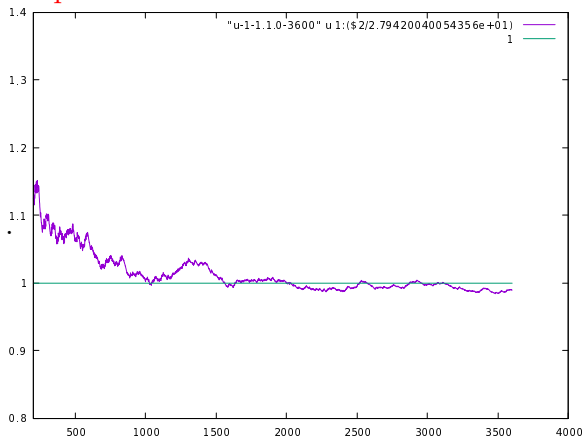
(a) **moments** of large scale observables rev & irr

(b) local Lyap. exponents of **other matrices** different from the Jacobian

(c) check of the **fluctuation rel.**, particularly in the irrev. cases, which from the previous figures is shown to be accessible already with 960 modes and  $R = 2048$ :  $\Rightarrow$  **FR with slope  $\varphi < 1$**  (Axiom C ?), [14, 13].

(d) More values of  $R$  and  $N$  an interesting example is Fig.10 **with  $R$  much larger than in the preceding cases.**

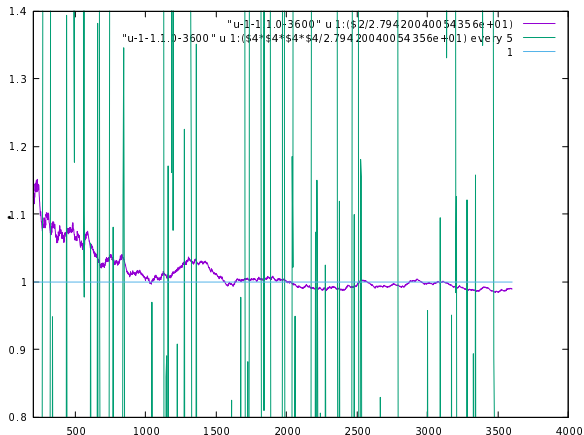
## Example of moments of local observables:



FIGu0-64-191711-10

Fig.11: Running averages **rev** of  $|Re u_{11}|^4 / \langle |Re u_{11}|^4 \rangle_{irr}$ ,  
 $R = 2048$ , 224 modes. Conjecture yields ratio tending to 1





FIGu1-64-191711-10

Fig.12: Same running averages **rev** of  $|Re u_{11}|^4 / \langle |Re u_{11}|^4 \rangle_{irr}$ , for  $R = 2048$ , and **their rev. fluctuations**, 224 modes.

Finally a rigorous estimate of the number  $\mathcal{N}$  of Lyap. exp. (local and global ordered decreasing), needed so that their sum remains  $> 0$ :

$$\leq \sqrt{2}A(2\pi)^2 \sqrt{R} \sqrt{R E n}, A = 0.55..$$

in dimension 2, while at dimension 3 a similar estimate holds but it involves a norm different from the enstrophy. (Ruelle if  $d = 3$  and Lieb if  $d = 2, 3$ , [19, 17]. Applied here it would give  $\mathcal{N} \sim 2.10^4$  for NS 2D: **not accessible** in the simulations presented here but **not impossible** in principle with available computers and computation methods already available, at least if  $D = 2$ .

Finally a warning that **further** careful checks are required, particularly because the inspiring ideas are, to say the least, **controversial** as shown by the following quote, selected among the several, from a well known treatise:

CH is dismissed (by many) with arguments like (1999)

'More recently Gallavotti and Cohen have emphasized the "nice" properties of Anosov systems. Rather than finding realistic Anosov examples they have instead promoted their "Chaotic Hypothesis": if a system behaved "like" a [wildly unphysical but well-understood] time reversible Anosov system there would be simple and appealing consequences, of exactly the kind mentioned above. Whether or not speculations concerning such hypothetical Anosov systems are an aid or a hindrance to understanding seems to be an aesthetic question., [20].

Avoiding to comment on the statement I stress that Statistical Mechanics, from Clausius, Boltzmann and Maxwell has been a simple, surprising, consequence of the "[wildly unphysical but well-understood]" periodicity of the collective motions of  $10^{19}$  gas molecules, [21].

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