

Reversible And Irreversible Processes In Dispersive/Dissipative Media: Electro-magnetic Free Energy And Heat Production

Dielectrics and The Riemann-Hilbert
Problem

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Collaborators

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- Curtis Broadbent, Melissa Clayton (Penn. St.)
- Justin Peatross

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Goals

- General: Develop Unambiguous Notions of Free Energy & Heat in Causal “**Black-Boxes**” which are Dissipative/Non-conservative.
- Specific: Develop Algorithm to Calculate these Quantities for “**Phenomenological**” Passive, Linear Dielectrics— the Riemann Hilbert Problem.

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Specific: Energy Allocation in Dielectrics—History

$$\frac{\partial u(t)}{\partial t} + c \nabla \cdot (\mathbf{E} \times \mathbf{H})(t) = 0,$$

$$u(t) = \frac{1}{2} \|\mathbf{E}\|^2(t) + \frac{1}{2} \|\mathbf{H}\|^2(t) + \int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau$$

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Specific: Energy Allocation in Dielectrics—History

$$u(t) = \frac{1}{2} \|\mathbf{E}\|^2(t) + \frac{1}{2} \|\mathbf{H}\|^2(t) + u_{\text{int.}}(t)$$

$$u_{\text{int.}}(t) := \int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau$$

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Specific: Energy Allocation in Dielectrics—History

Electromagnetic Pulse Propagation in Causal Dielectrics, Oughstun & Sherman 1994;

$$u_{\text{int.}}(t) = \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reactive}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{absorbed}}$$

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Specific: Energy Allocation in Dielectrics—History

Referring to an analog of $u(t) = \frac{1}{2}|\mathbf{E}|^2(t) + \frac{1}{2}|\mathbf{H}|^2(t) + u_{\text{int.}}(t)$
 O & S state:

“It is evident that one may associate the first two terms on the right-hand side of (2.2.14) with the energy density...in the field alone and the last term with the electric energy density that is interacting with the dispersive medium. A certain portion of this interaction energy is ‘reactively’ stored in the medium and the remainder is absorbed, giving the evolved heat in the absorptive medium...
 Unfortunately, this separation is found to be intractable analytically.”

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Specific: Energy Allocation in Dielectrics—History

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$$u_{\text{int.}}(t) = \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reactive}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{absorbed}}$$

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Specific: Energy Allocation in Dielectrics—History

Electromagnetic Pulse Propagation in Causal Dielectrics, Oughstun & Sherman 1994;

$$u_{\text{int.}}(t) = \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reversible}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{irreversible}}$$

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Specific: Energy Allocation in Dielectrics—History

Electromagnetic Pulse Propagation in Causal Dielectrics, Oughstun & Sherman 1994;

$$u_{\text{int.}}(t) = \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{available}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{unavailable}}$$

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Specific: Energy Allocation in Dielectrics—History

Electromagnetic Pulse Propagation in Causal Dielectrics, Oughstun & Sherman 1994;

$$u_{\text{int.}}(t) = \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{available}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{unavailable}}$$

To Do Work! To Do Work!

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Specific: Energy Allocation in Dielectrics—History

"In the absence of dispersion" (i.e. with $\mathbf{D} = \epsilon \mathbf{E}$, $\mathbf{B} = \mu \mathbf{H}$),

Landau & Lifshitz state in 1958 that

$$u := \frac{\epsilon}{2} \|\mathbf{E}\|^2 + \frac{\mu}{2} \|\mathbf{H}\|^2$$

"has exact thermodynamic significance: it is the difference between the internal energy per unit volume with and without the field, the density and entropy remaining unchanged. In the presence of dispersion, no such simple interpretation is possible. Moreover, in the general case of arbitrary dispersion, the electromagnetic energy cannot be rationally defined as a thermodynamic quantity. This is because the presence of dispersion in general signifies a dissipation of energy, i.e. a dispersive medium is also an absorbing medium."

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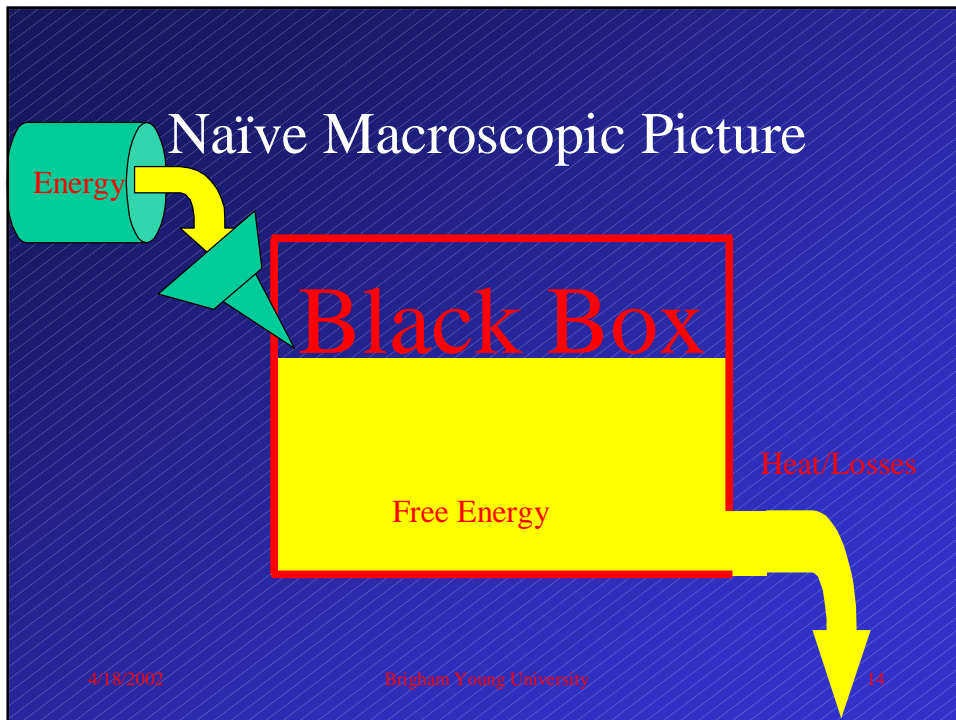
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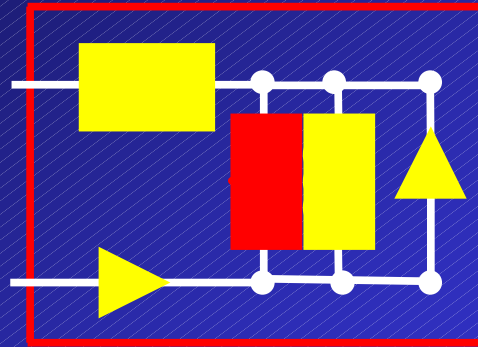
Reversible and Irreversible Processes in Dispersive/Dissipative Media: Electro-Magnetic Free Energy and Heat Production

Dictionary

Oughtsun & Sherman	Landau & Lifshitz	G. & Peatross
<ul style="list-style-type: none"> • — • Total Energy (in the Field) [D] • Heat [D] 	<ul style="list-style-type: none"> • Internal Energy [PR] • Free Energy [PR] • Heat [PP, PR, PT] 	<ul style="list-style-type: none"> • Total (Internal / Dynamical) Energy [P] • Total Free / Reversible Energy [P] • Heat or Irreversible Energy [P] • Interaction Energy [P] • Free / Mechanical / Reversible Energy [P]
<ul style="list-style-type: none"> • Interaction Energy [D] • Reactive Interaction Energy [D] 	<ul style="list-style-type: none"> • — • — 	
<p>D — Dispersive Media P — Passive, Dispersive Media</p>	<p>PR — Passive, Dispersive Media; Quasi-static and/or Reversible Process</p>	<p>PP — Passive, Dispersive Media; Periodic Process PT — Passive, Dispersive Media; Transient Process</p>
$D \supset P \supset PR, PP, PT$		
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“Microscopic” Approach— Incorrect Macroscopically



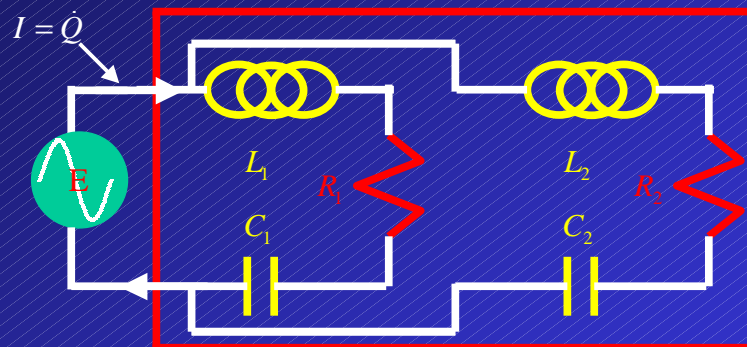
Dispersive Elements—Free Energy
Dissipative Elements—Heat Losses

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“Microscopic” Approach— Incorrect Macroscopically



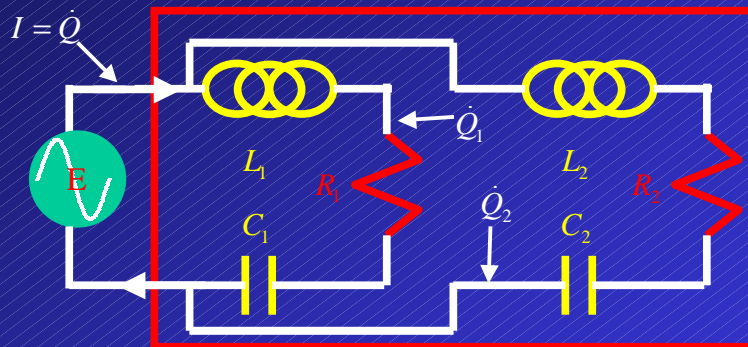
$$U_{\text{total}}(t) = \int E(t) \dot{Q}(t) dt = \text{"Dispersed" Energy} + \text{"Dissipated" Energy}$$

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‘Microscopic’ Approach — Incorrect Macroscopically



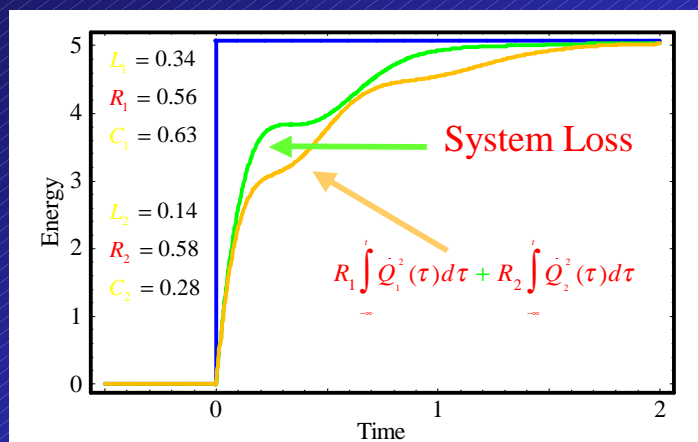
$$U_{\text{em}}(t) = \int E(t) \dot{Q}(t) dt = \frac{L_1}{2} \dot{Q}_1^2(t) + \frac{L_2}{2} \dot{Q}_2^2(t) + \frac{1}{2C_1} Q_1^2(t) + \frac{1}{2C_2} Q_2^2(t) + R_1 \int \dot{Q}_1^2(\tau) d\tau + R_2 \int \dot{Q}_2^2(\tau) d\tau$$

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‘Microscopic’ Approach — Incorrect Macroscopically

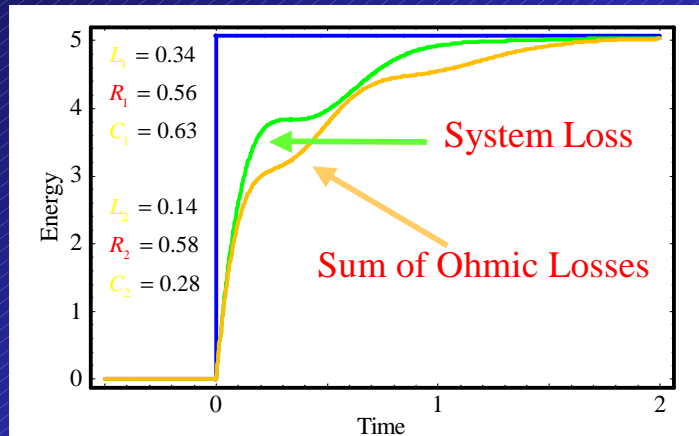


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“Microscopic” Approach — Incorrect Macroscopically

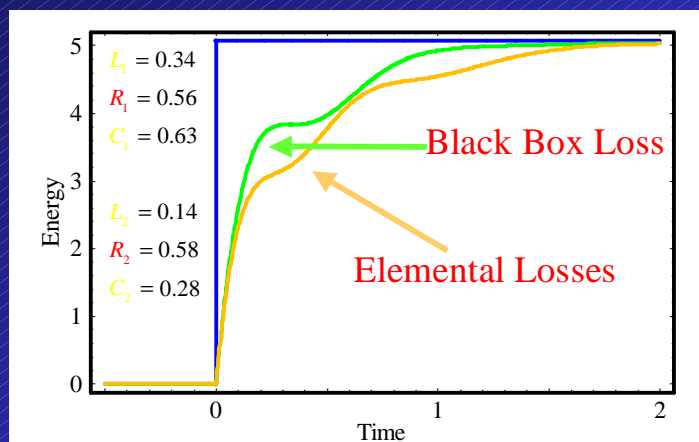


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“Microscopic” Approach — Incorrect Macroscopically

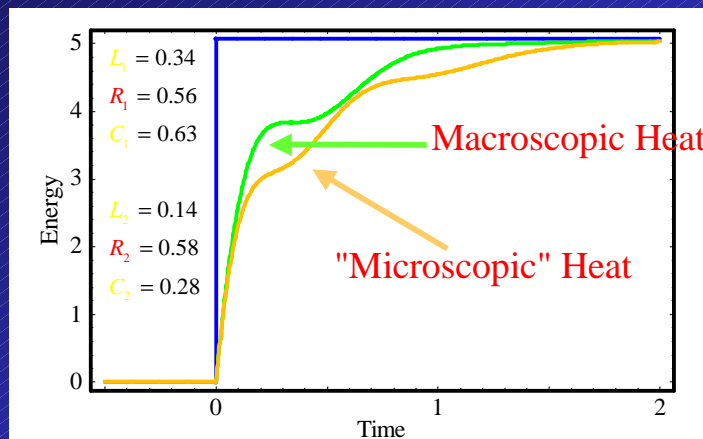


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“Microscopic” Approach — Incorrect Macroscopically

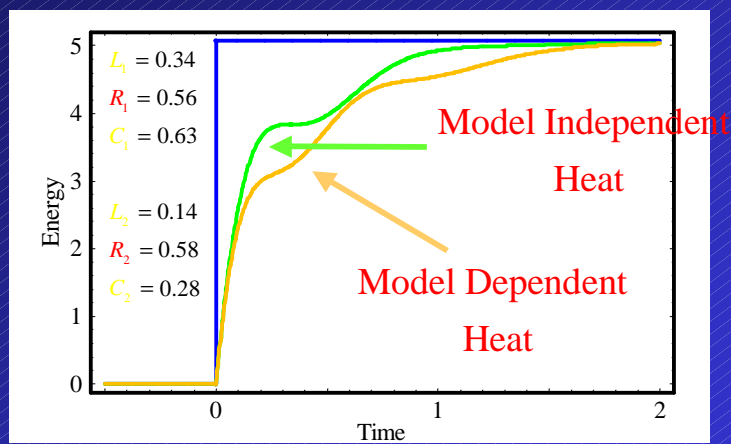


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“Microscopic” Approach — Incorrect Macroscopically

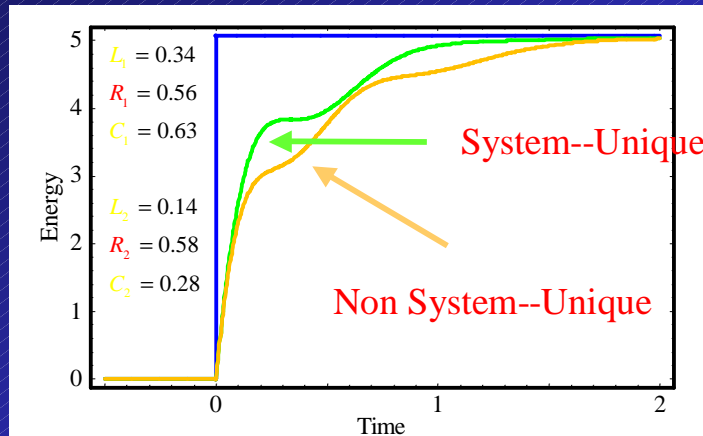


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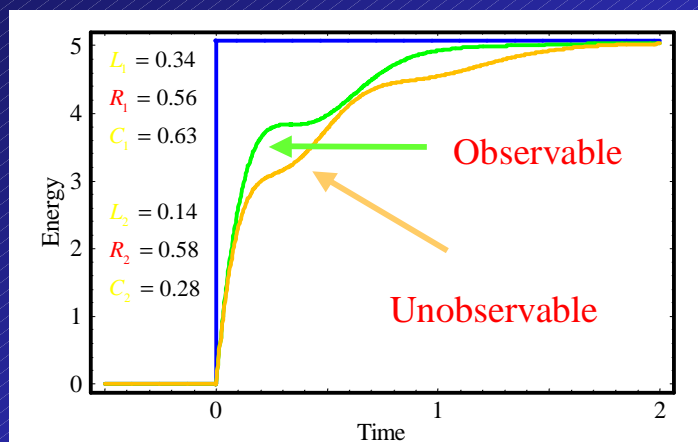


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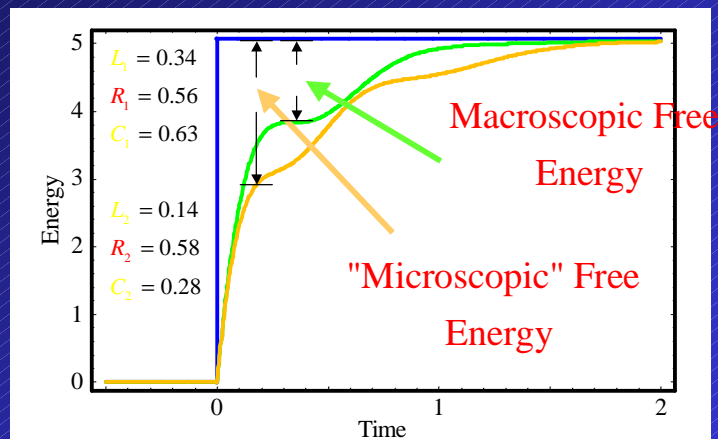


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“Microscopic” Approach — Incorrect Macroscopically

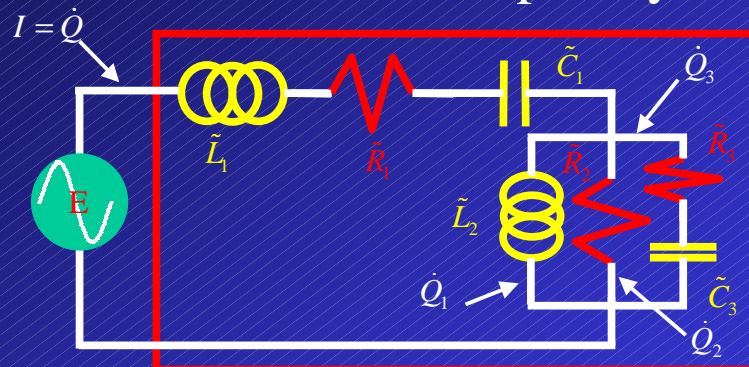


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“Microscopic” Approach — Incorrect Macroscopically



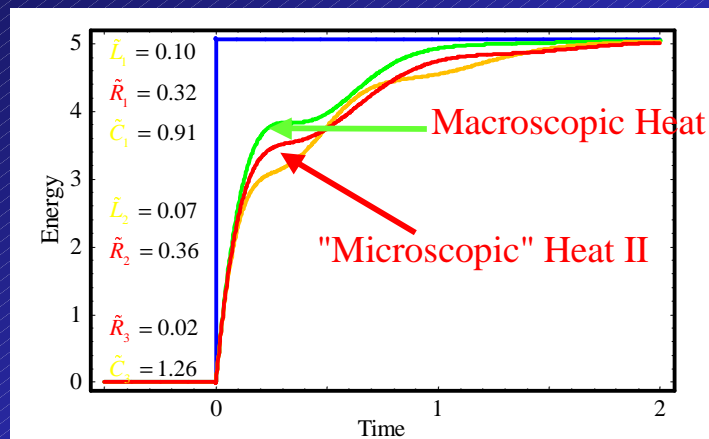
$$U_{\text{ext}}(t) = \int E(t) Q(t) dt = \frac{\tilde{L}_1}{2} \dot{q}^2(t) + \frac{\tilde{L}_2}{2} \dot{q}_1^2(t) + \frac{1}{2\tilde{C}_1} q^2(t) + \frac{1}{2\tilde{C}_3} q_1^2(t) + \pi \int q^2(t) dt + \pi \int q_1^2(t) dt + \pi \int q_1^2(t) dt$$

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“Microscopic” Approach — Incorrect Macroscopically



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“Microscopic” Approach — Incorrect Macroscopically

Macro-Definition (Thermodynamics): $\left\{ \begin{array}{l} \text{Macroscopic Free Energy} := \text{Internal Energy Available To Do Work} \\ \text{Macroscopic Heat} := \text{Internal Energy Unavailable To Do Work} \end{array} \right.$

\Rightarrow

Theorem: $\left\{ \begin{array}{l} \text{Macroscopic Free Energy} \leq \text{Microscopic Free Energy} \\ \text{Macroscopic Heat} \geq \text{Microscopic Heat} \end{array} \right.$

\Leftarrow

Micro-Definition (Statistical Mechanics): $\left\{ \begin{array}{l} \text{Macroscopic Free Energy} := \min_{\text{Micro-Representation}} \text{Microscopic Free Energy} \\ \text{Macroscopic Heat} := \max_{\text{Micro-Representation}} \text{Microscopic Heat} \end{array} \right.$

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“Microscopic” Approach — Incorrect Macroscopically

"Fact": *Macro - Definition* \Rightarrow *Theorem* \Leftarrow *Micro - Definition*

Question: *Macro - Definition* \Leftrightarrow *Micro - Definition*

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“Microscopic” Approach — Incorrect Macroscopically

Question: *Macro - Definition* \Leftrightarrow *Micro - Definition*

\Rightarrow

Unavailability of Internal Energy To Do Work \Leftrightarrow Maximisation of Possible Heating

\Leftrightarrow

Fact: Unavailability of Internal Energy To Do Work \Leftrightarrow Maximisation of Entropy

\Leftrightarrow

Fact: Unavailability of Internal Energy To Do (Ordered) Work \Leftrightarrow Possibility for Disorder

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“Microscopic” Approach — Incorrect Macroscopically

Question: *Macro-Definition* \Leftrightarrow *Micro-Definition*



Macro-Definition is "Thermodynamically [Stat. Mechanically] significant"
--Landau & Lifshitz

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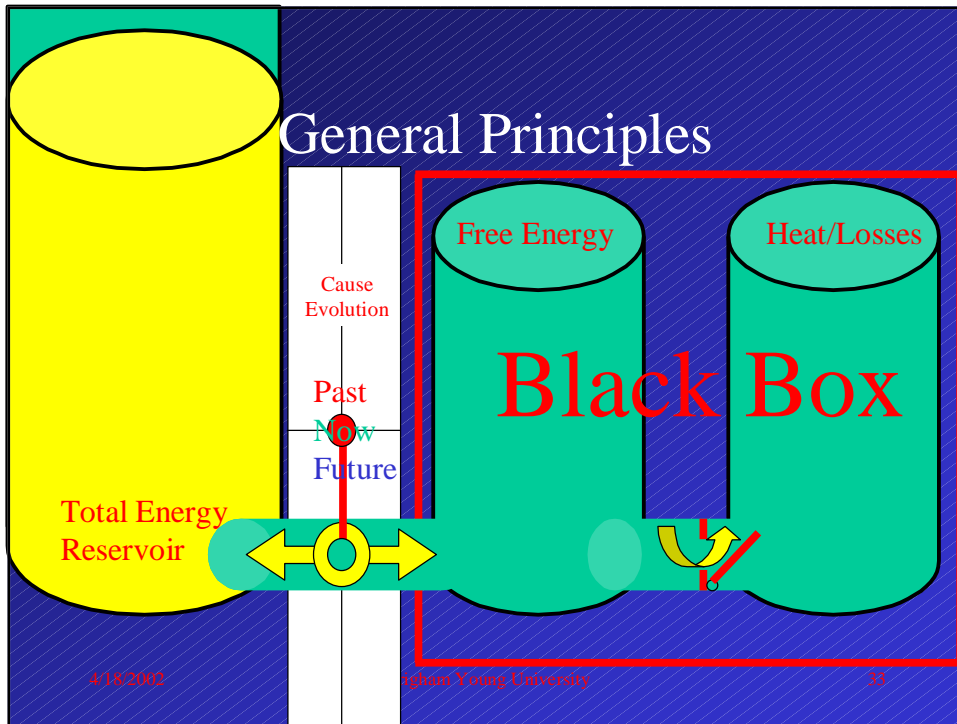
General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - There is a dynamical notion of the Total (Internal) Energy deposited in the system that can be viewed as the *effect* of a (macroscopic) *cause* –i.e. there are strict distinctions between past and future. By definition, a “causal” medium should have such notions.

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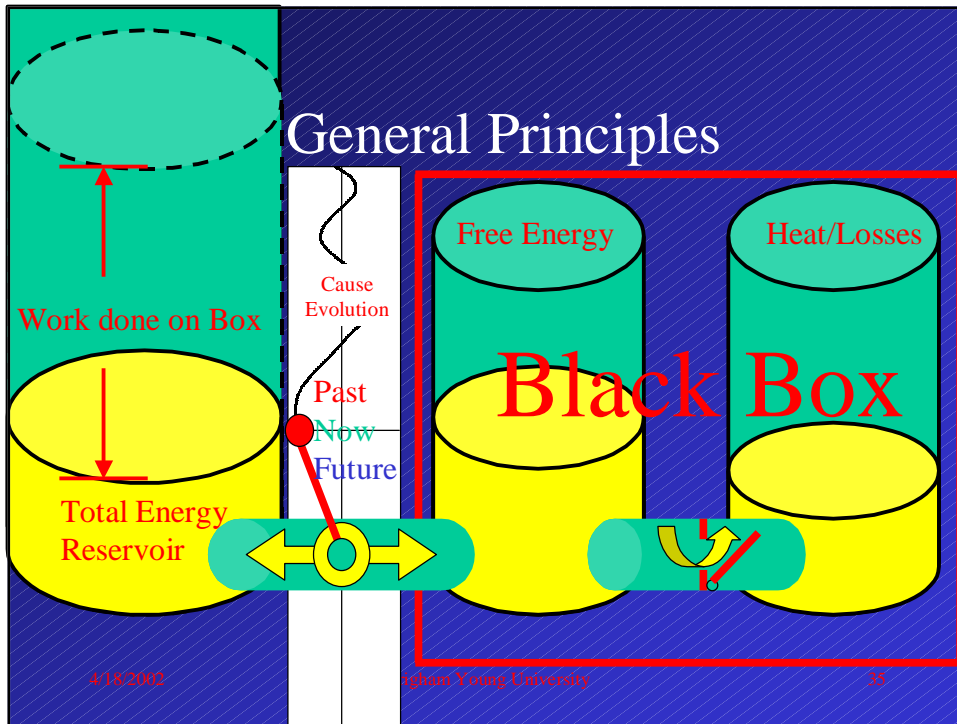
General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - This Total (Internal) Energy is defined to be the amount required to elicit the cause's time development in the system—the “cost” of creating the current system state via the cause. Thus we may say it is the net amount of work done *on* the system *by* the cause.

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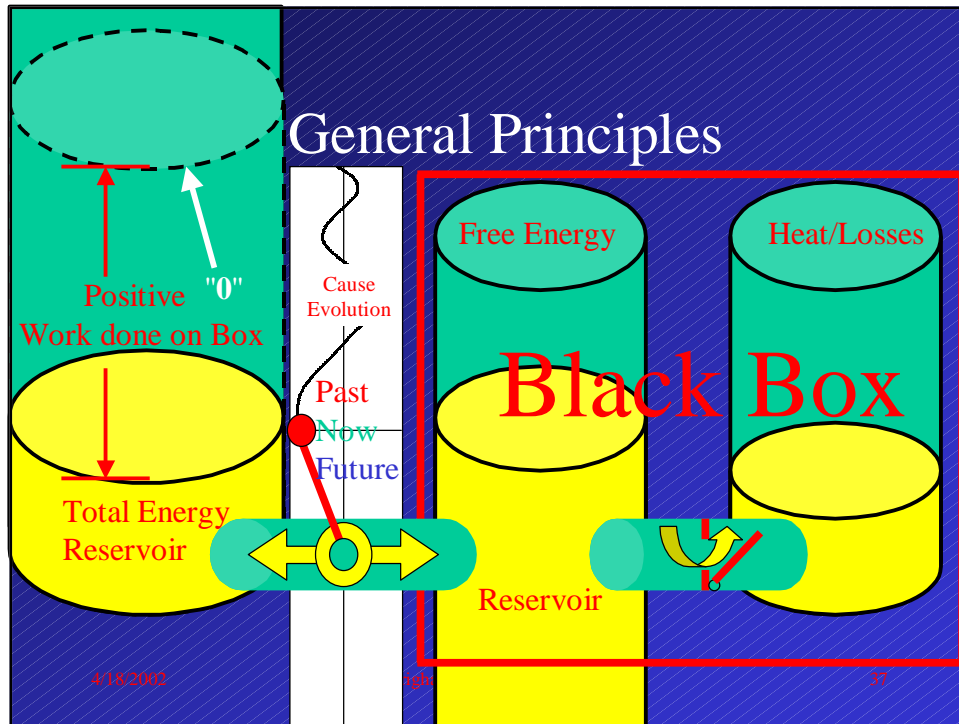
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General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - This Total (Internal) Energy has a lower bound for all possible causes, i.e. there is a minimum amount of work required to develop a cause. (This precludes active media modeled without saturation.) In that case we can and will normalize so that this lower bound is zero.

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General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - We define the Free Energy practically: *the current Free Energy of the system is the maximum amount of work the system can perform against the cause in the future, i.e. the maximum component of the current Total (Internal) Energy that the cause can subsequently recover from the system.*

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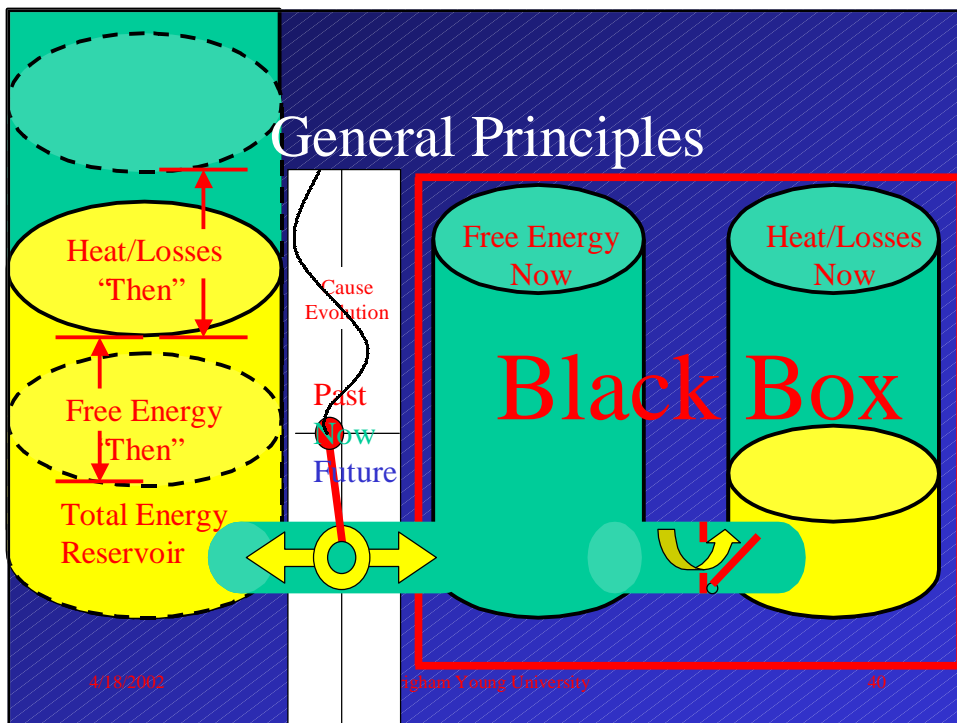
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General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - We define the Heat practically: *the current Heat of the system is the component of the current Total (Internal) Energy that the cause cannot, under any circumstances, subsequently recover from the medium.*

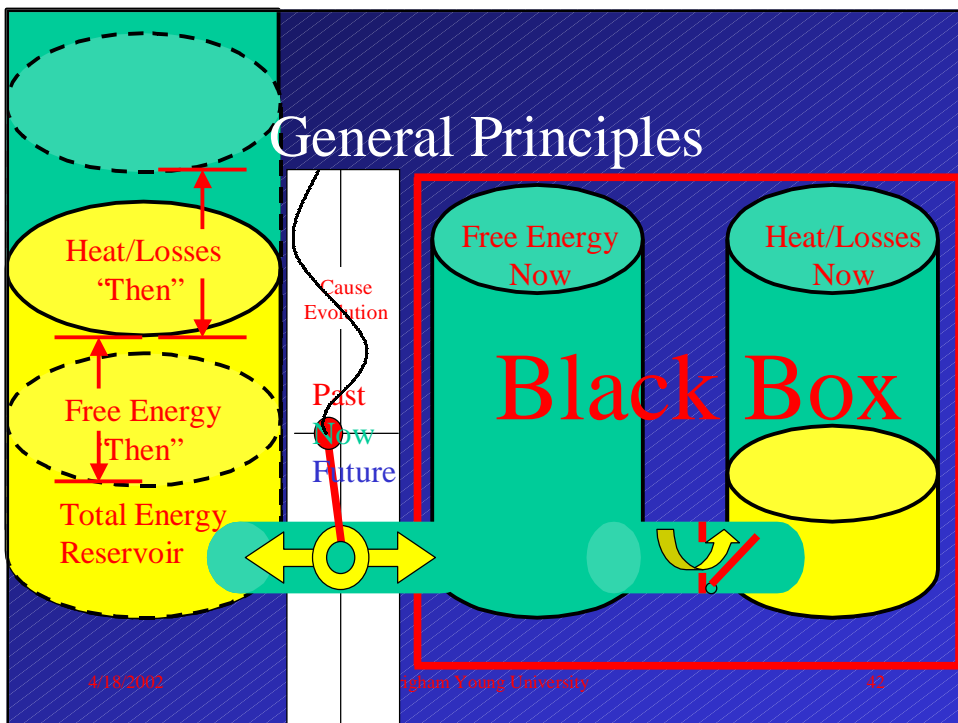
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General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - **Accounting:** The Heat of the system at any time is equivalent to the minimum value the Total (Internal) Energy can take at any time in the future, holding the past fixed. The Free Energy at that time is, then, equivalent to the difference between the current Total (Internal) Energy and the Heat.

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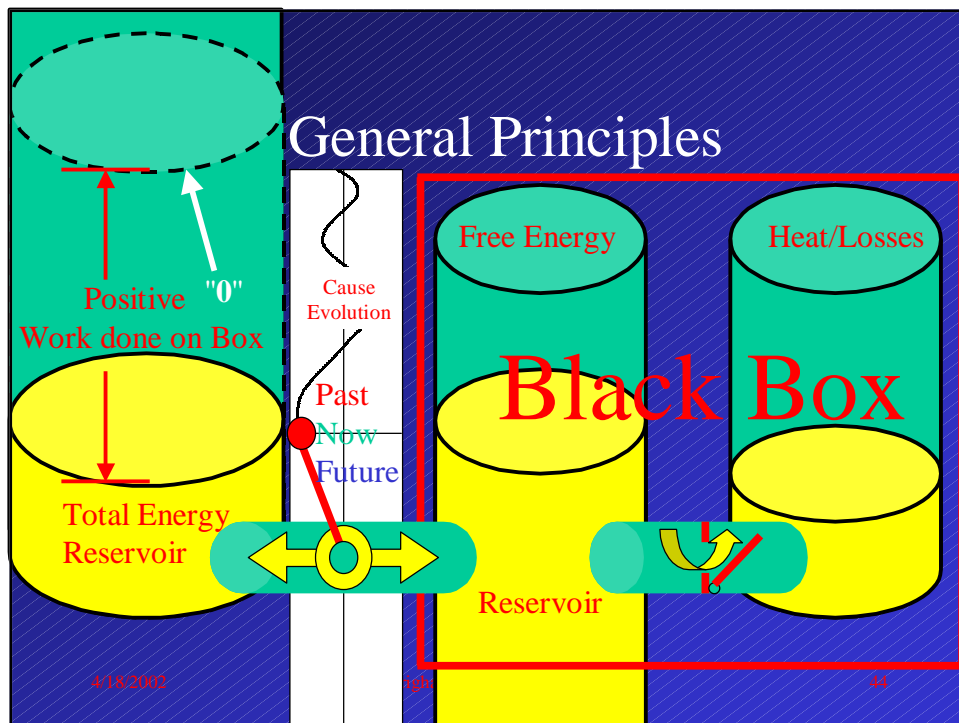
General Principles

- An unambiguous, dynamical notion of Free Energy and Heat exists for a system irrespective of the microscopic mechanisms giving rise to its dispersive and dissipative properties whenever...
 - **Consistency:** Since the Total (Internal) Energy depends only on the cause's past, and since it has a lower bound, the minimum required in the definitions exists over all possible future causes and, so, is unique.

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Specific: Energy Allocation in Dielectrics—Principles

$$\begin{aligned}
 u_{\text{int.}}(t) &:= \int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \\
 &= \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reactive}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{absorbed}} \\
 &= \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reversible}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{irreversible}}
 \end{aligned}$$

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Specific: Energy Allocation in Dielectrics—Principles

$$\begin{aligned}
 u_{\text{int.}}(t) &= \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{reversible}} + \left(\int_{-\infty}^t (\mathbf{E} \cdot \dot{\mathbf{P}})(\tau) d\tau \right)_{\text{irreversible}} \\
 &= (u_{\text{int.}}(t))_{\text{reversible}} + (u_{\text{int.}}(t))_{\text{irreversible}}
 \end{aligned}$$

$$(u_{\text{int.}}(t))_{\text{irreversible}} := \inf_{t' \in t' \text{ s future}} u_{\text{int.}}(t') = \inf_{t' > t} u_{\text{int.}}(t')$$

$$(u_{\text{int.}}(t))_{\text{reversible}} := u_{\text{int.}}(t) - (u_{\text{int.}}(t))_{\text{irreversible}} = \sup_{t' > t} u_{\text{int.}}(t) - u_{\text{int.}}(t')$$

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Specific: Energy Allocation in Dielectrics—Principles

$$u_{\text{int.}}(t) = u_{\text{int.}}[\mathbf{E}; \chi](t) = \int_{-\infty}^t (\mathbf{E} \dot{\mathbf{P}})(\tau) d\tau = \int_{-\infty}^t (\mathbf{E} \dot{\mathbf{P}}[\mathbf{E}; \chi])(\tau) d\tau$$

$$\hat{\mathbf{P}}(\omega) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \mathbf{P}(\tau) e^{i\omega\tau} d\tau = \hat{\mathbf{P}}[\mathbf{E}; \chi](\omega) = \chi(\omega) \hat{\mathbf{E}}(\omega)$$

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Specific: Energy Allocation in Dielectrics—Principles

$$(u_{\text{int.}}(t))_{\text{irreversible}} := \inf_{t' \in t\text{'s future}} u_{\text{int.}}(t') := \inf_{\mathbf{E}} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_t H_t^+; \chi](+\infty)$$

$$= \inf_{\mathbf{E}_t} \int_{-\infty}^{+\infty} ((\mathbf{E}H_t^- + \mathbf{E}_t H_t^+) \dot{\mathbf{P}}[\mathbf{E}H_t^- + \mathbf{E}_t H_t^+; \chi])(\tau) d\tau$$

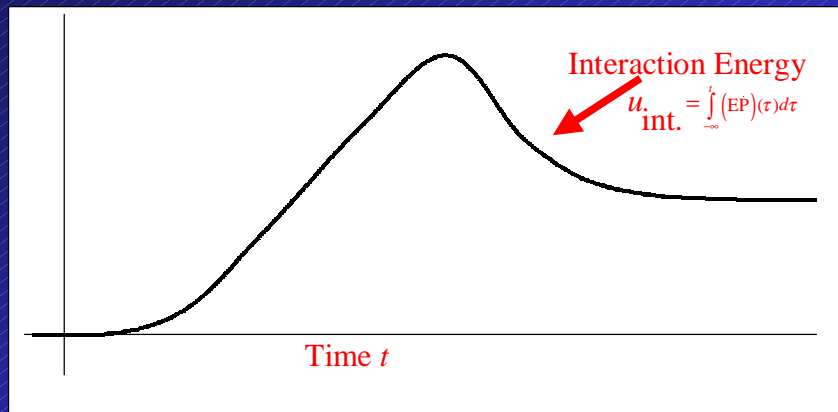
$$(\mathbf{E}H_t^- + \mathbf{E}_t H_t^+)(\tau) = \mathbf{E}(\tau)H_t^-(\tau) + \mathbf{E}_t(\tau)H_t^+(\tau) = \mathbf{E}(\tau)H(t-\tau) + \mathbf{E}_t(\tau)H(\tau-t)$$

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Specific: Energy Allocation in Dielectrics—Principles

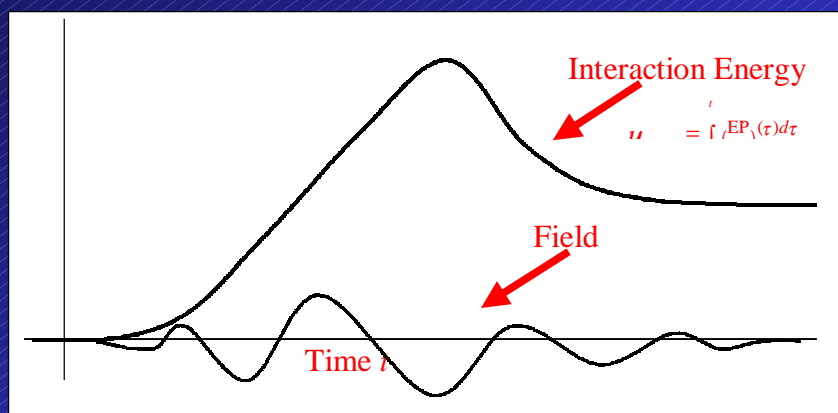


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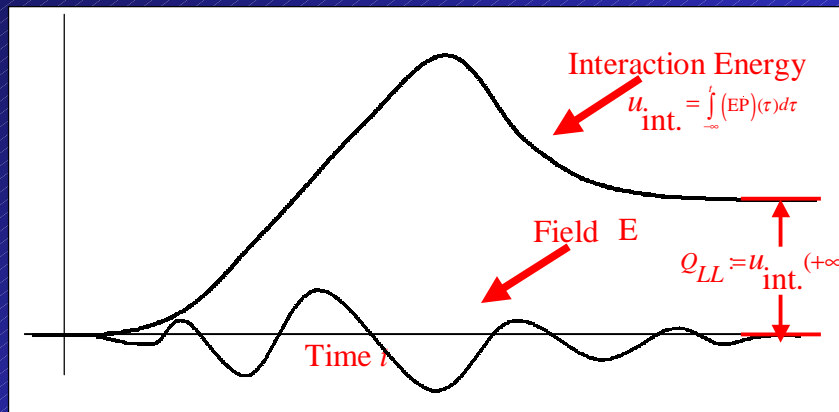


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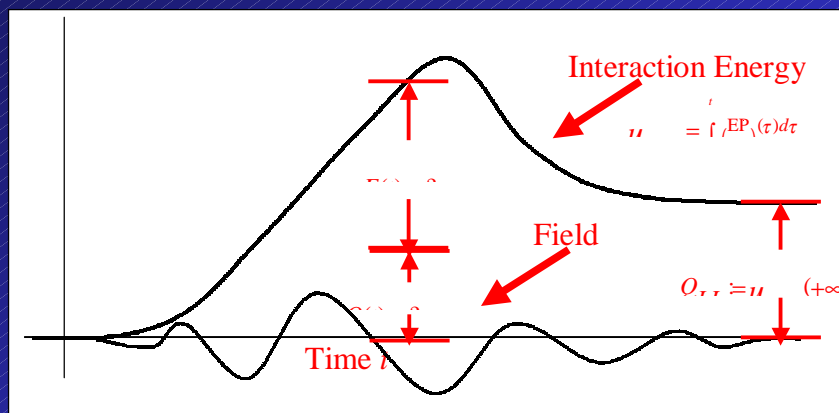


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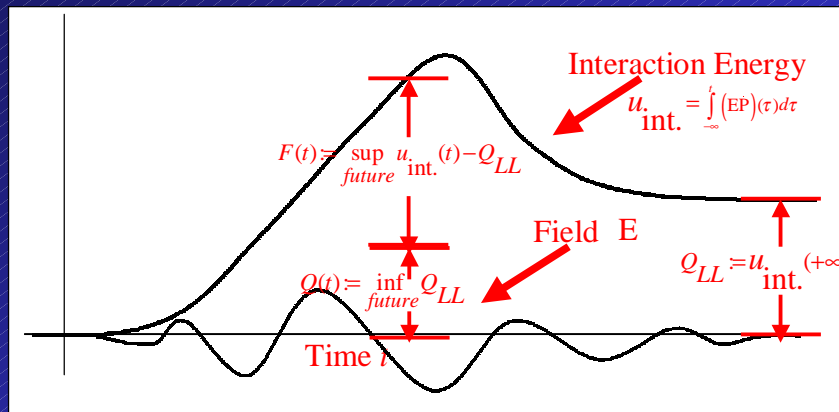


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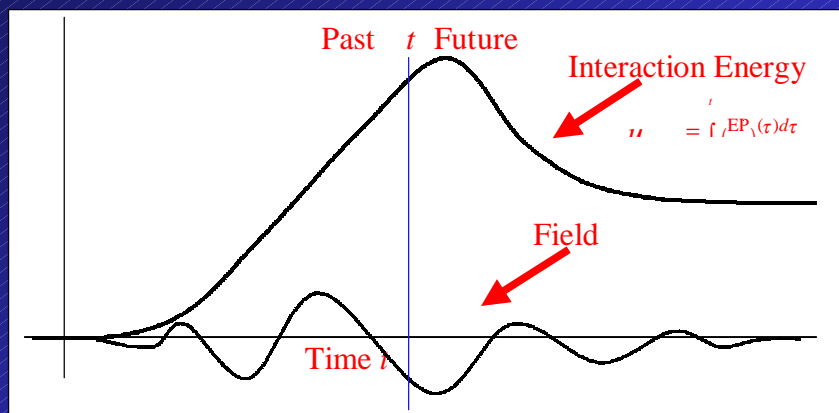


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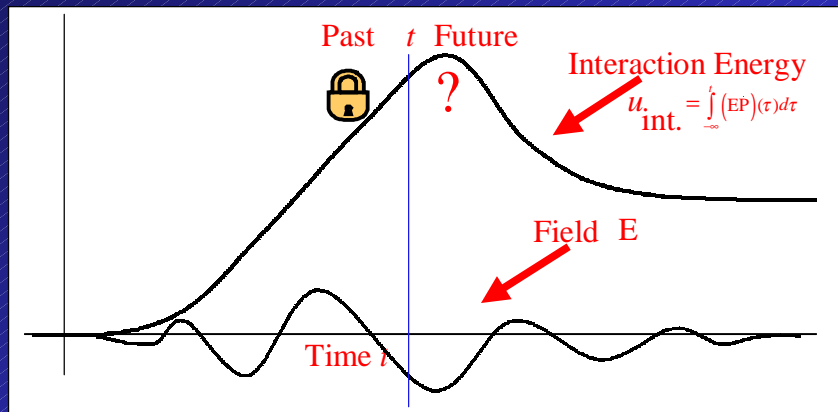


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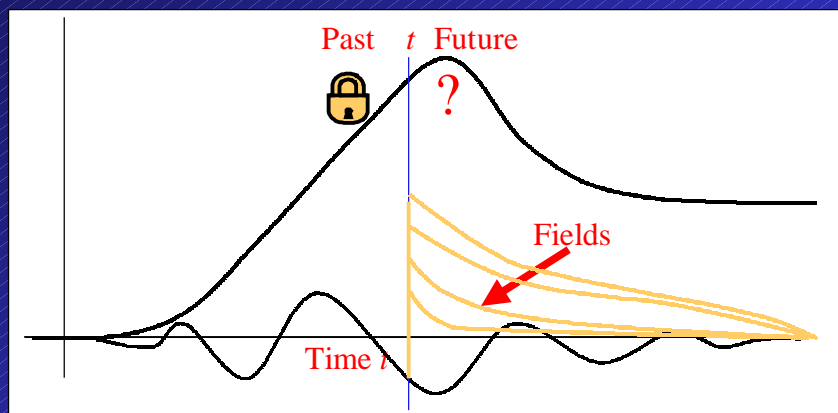


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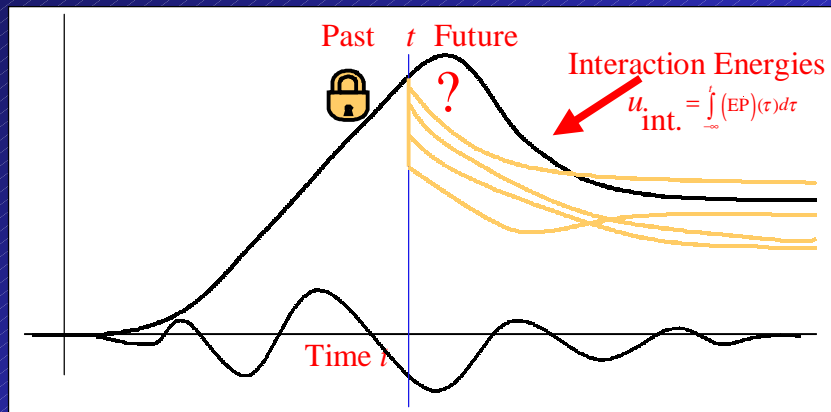


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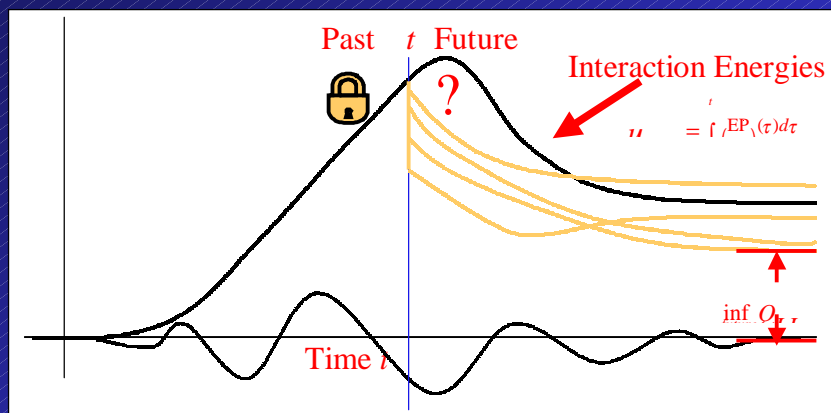


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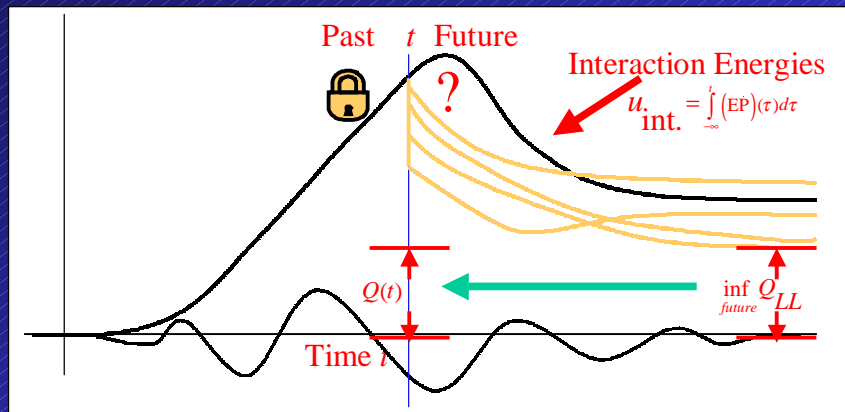


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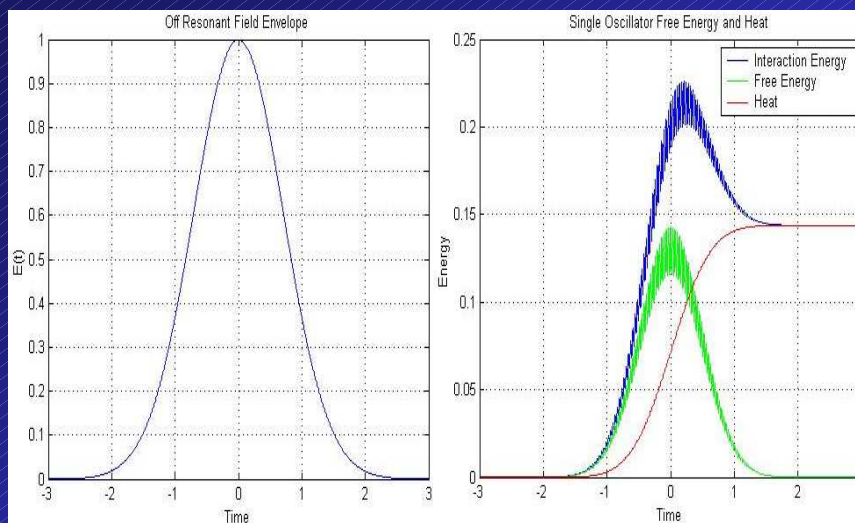
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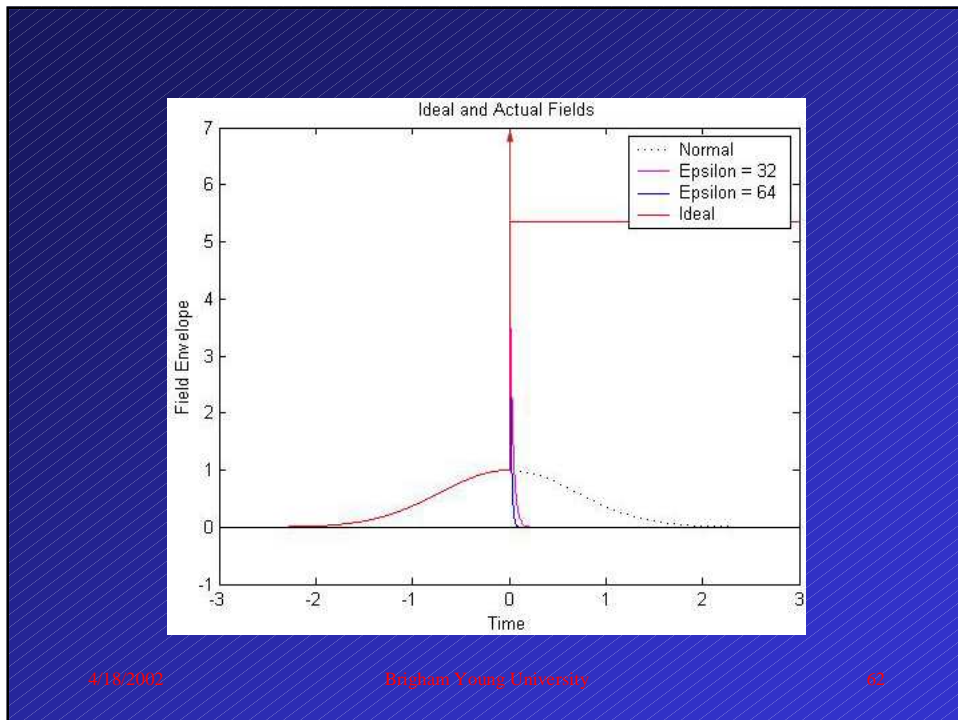
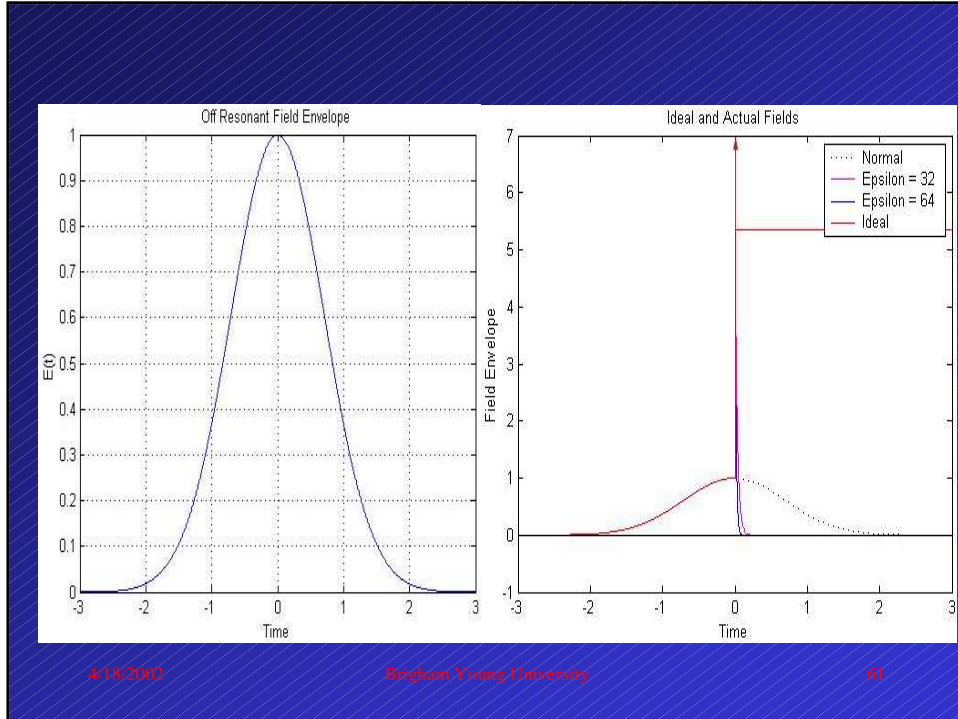


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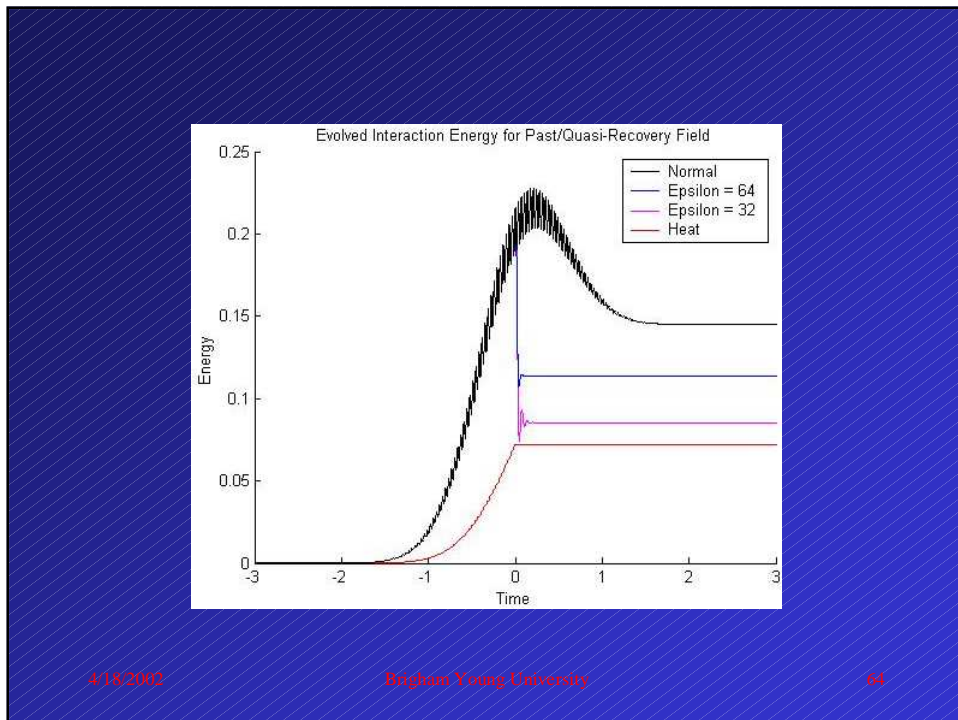
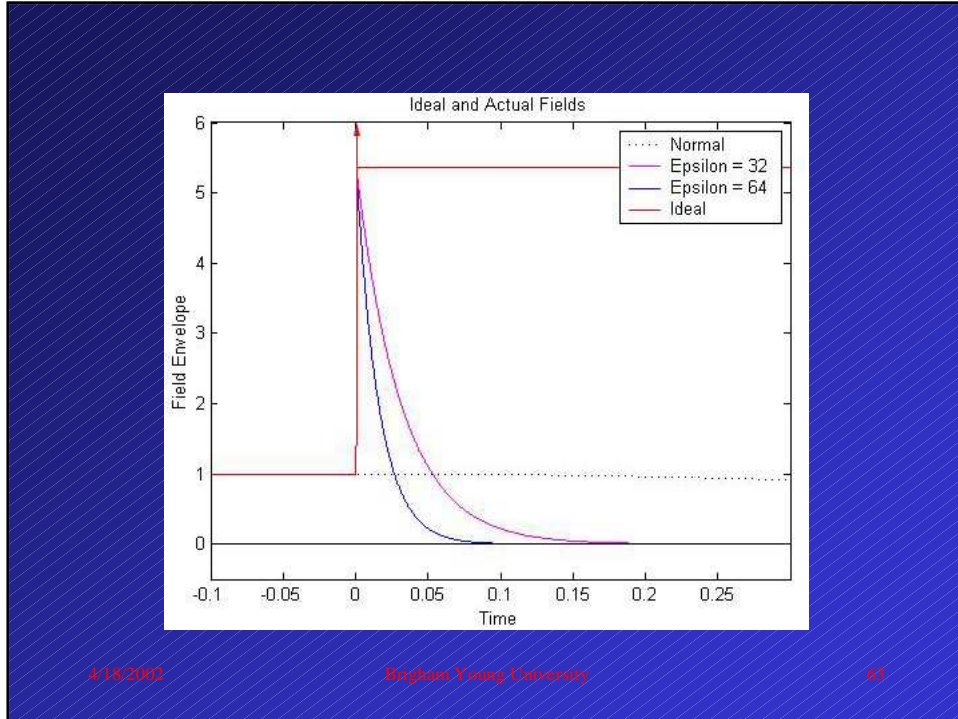
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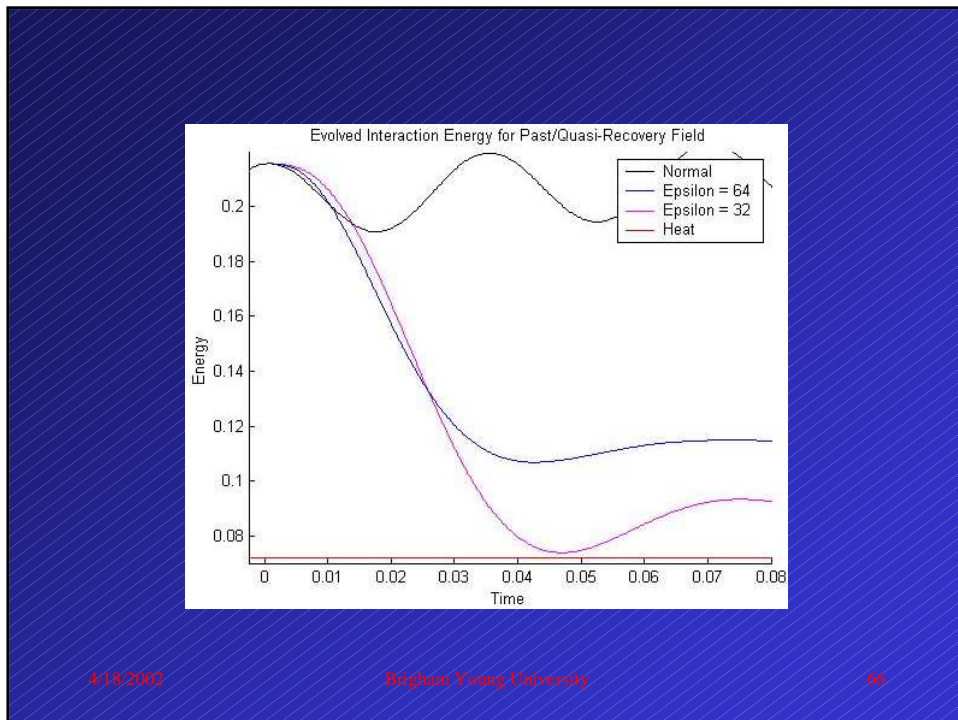
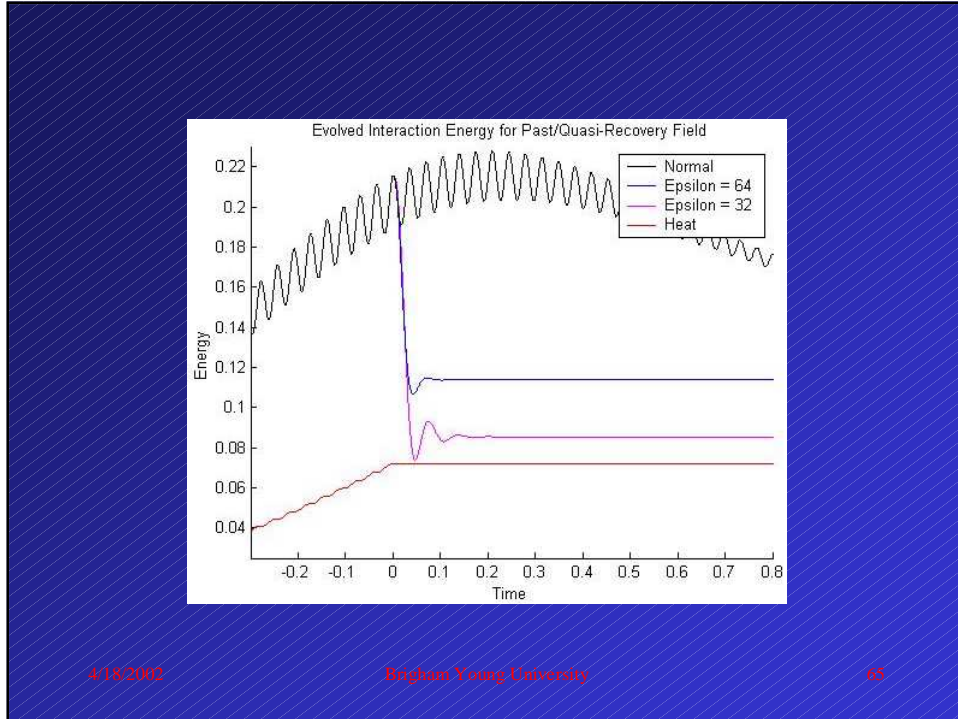
Reversible and Irreversible Processes in Dispersive/Dissipative Media: Electro-Magnetic Free Energy and Heat Production



Reversible and Irreversible Processes in Dispersive/Dissipative Media: Electro-Magnetic Free Energy and Heat Production



Reversible and Irreversible Processes in Dispersive/Dissipative Media: Electro-Magnetic Free Energy and Heat Production



Specific: Energy Allocation in Dielectrics—Principles

$$\textit{Theorem 1: } t \geq s \Rightarrow (u_{\text{int.}}(t))_{\text{irreversible}} \geq (u_{\text{int.}}(s))_{\text{irreversible}}$$

Proof: If the time series of infima ever decreased, those ancestors larger than their descendents would not have been infima (over the future) as originally claimed! Equivalently

$$s \leq t \Rightarrow \inf_{t' > s} u_{\text{int.}}(t') \leq \inf_{t' > t} u_{\text{int.}}(t') \text{ since } \{t' | t' \geq s\} \supseteq \{t' | t' \geq t\}.$$

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$$\textit{Theorem 1: } t \geq s \Rightarrow (u_{\text{int.}}(t))_{\text{irreversible}} \geq (u_{\text{int.}}(s))_{\text{irreversible}}$$

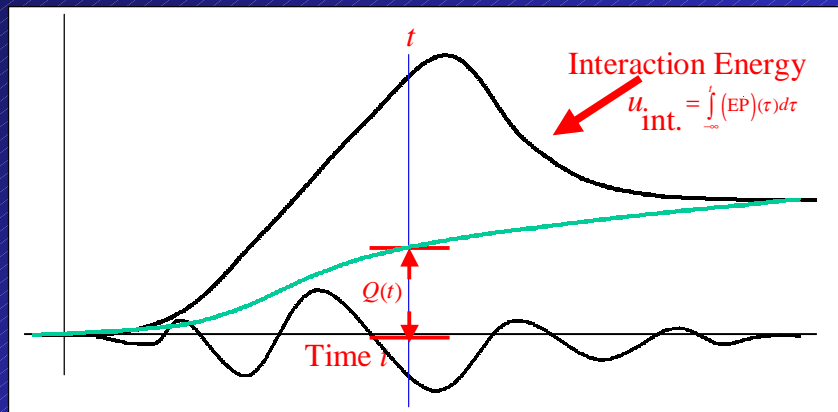
Significance of *Thm. 1*: $(u_{\text{int.}}(t))_{\text{irreversible}}$ records the irreversibility of the medium–field interaction.

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$$\textit{Theorem 2: } (u_{\text{int.}}[\mathbf{E}; \chi_1 + \chi_2](t))_{\textit{irreversible}} \geq (u_{\text{int.}}[\mathbf{E}; \chi_1](t))_{\textit{irreversible}} + (u_{\text{int.}}[\mathbf{E}; \chi_2](t))_{\textit{irreversible}}$$

Proof Sketch: a) $u_{\text{int.}}[\mathbf{E}; \chi](t)$ is linear in its **second** argument χ , but
 b) $(u_{\text{int.}}[\mathbf{E}; \chi](t))_{\textit{irreversible}}$ is defined via an infimum of $u_{\text{int.}}[\mathbf{E}; \chi](t)$ over its **first** argument \mathbf{E} with the **second** argument χ fixed!

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$$\begin{aligned}
 \text{Proof: } (u_{\text{int.}}[\mathbf{E}; \chi_1 + \chi_2](t))_{\text{irreversible}} &:= \inf_{E_f} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f H_t^+; \chi_1 + \chi_2](+\infty) \\
 &= \inf_{E_f} (u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f H_t^+; \chi_1](+\infty) + u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f H_t^+; \chi_2](+\infty)) \\
 &\geq \inf_{E_f} \left(\inf_{E_f'} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f' H_t^+; \chi_1](+\infty) + \inf_{E_f''} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f'' H_t^+; \chi_2](+\infty) \right) \\
 &= \inf_{E_f} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f' H_t^+; \chi_1](+\infty) + \inf_{E_f''} u_{\text{int.}}[\mathbf{E}H_t^- + \mathbf{E}_f'' H_t^+; \chi_2](+\infty) \\
 &=: (u_{\text{int.}}[\mathbf{E}; \chi_1](t))_{\text{irreversible}} + (u_{\text{int.}}[\mathbf{E}; \chi_2](t))_{\text{irreversible}}.
 \end{aligned}$$

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Specific: Energy Allocation in Dielectrics—Principles

$$\text{Corollary 2: } (u_{\text{int.}}[\mathbf{E}; \chi_1 + \chi_2](t))_{\text{reversible}} \leq (u_{\text{int.}}[\mathbf{E}; \chi_1](t))_{\text{reversible}} + (u_{\text{int.}}[\mathbf{E}; \chi_2](t))_{\text{reversible}}$$

Significance of C.2: Energy available to do work within individual constituents of composite media can never combine constructively.

Significance of Thm. 2: Creating composites generates irreversibility / heat / entropy.

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Kramers – Kronig : $\chi(\omega) = \lim_{\gamma \rightarrow 0^+} \int_{\omega_0 \in \Re} \chi_{Lorentz}[\omega_0, \gamma, \omega_p](\omega)$ where

$$\chi_{Lorentz}[\omega_0, \gamma, \omega_p](\omega) = \frac{\omega_p^2(\omega_0)}{-\omega^2 - 2i\gamma\omega + \omega_0^2} \text{ and}$$

$$\omega_p^2(\omega_0) = \omega_0 \text{Im}[\chi(\omega_0)]d\omega_0 / \pi.$$

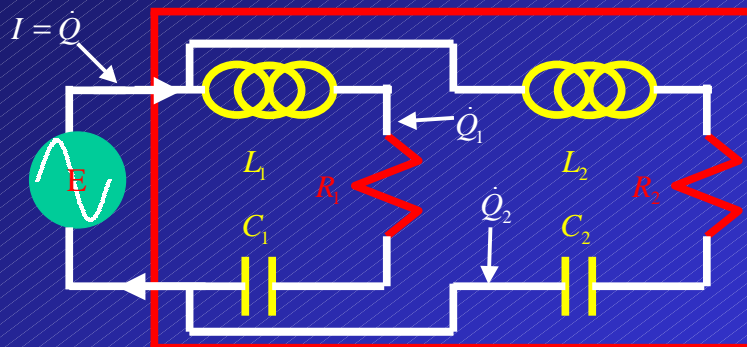
$$\begin{aligned} (u_{\text{int.}}[\mathbf{E}; \chi](t))_{\text{irreversible}} &= \left(u_{\text{int.}}[\mathbf{E}; \lim_{\gamma \rightarrow 0^+} \int_{\omega_0 \in \Re} \chi_{Lorentz}[\omega_0, \gamma, \omega_p]](t) \right)_{\text{irreversible}} \\ &\geq \lim_{\gamma \rightarrow 0^+} \int_{\omega_0 \in \Re} (u_{\text{int.}}[\mathbf{E}; \chi_{Lorentz}[\omega_0, \gamma, \omega_p]](t))_{\text{irreversible}} = 0. \end{aligned}$$

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“Microscopic” Approach — Incorrect Macroscopically



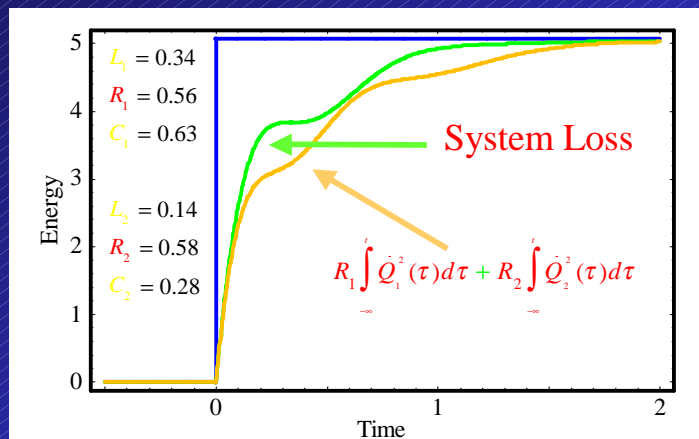
$$u_{\text{int.}}(t) = \int \mathbf{E}(t) \cdot \mathbf{Q}(t) dt = \frac{L_1}{2} \dot{Q}_1^2(t) + \frac{L_2}{2} \dot{Q}_2^2(t) + \frac{1}{2C_1} Q_1^2(t) + \frac{1}{2C_2} Q_2^2(t) + R_1 \int \dot{Q}_1(t) dt + R_2 \int \dot{Q}_2(t) dt$$

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“Microscopic” Approach — Incorrect Macroscopically

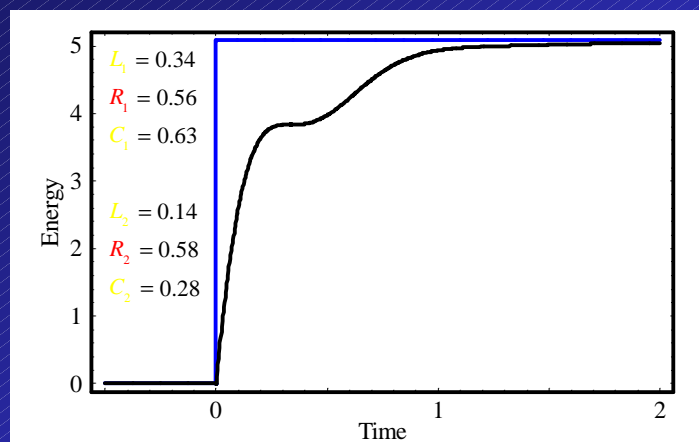


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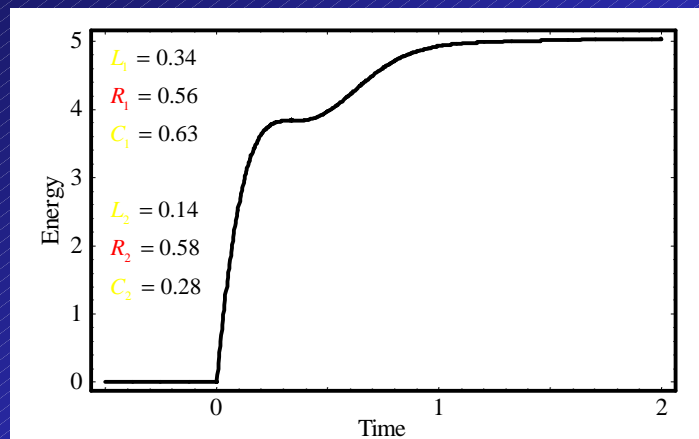


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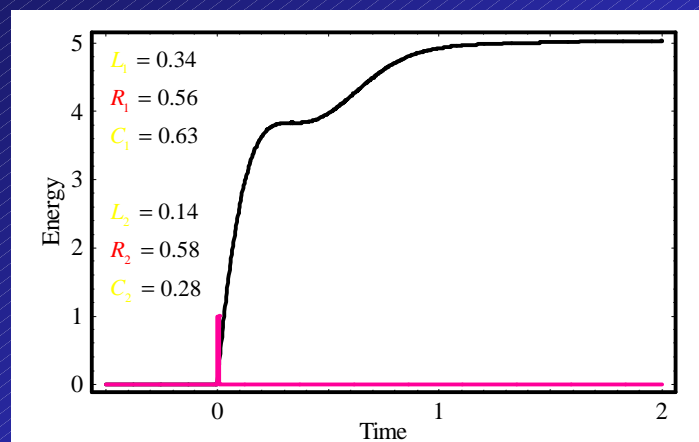


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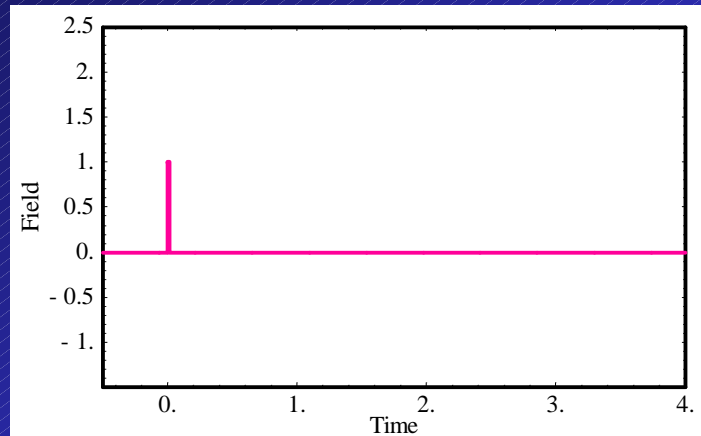


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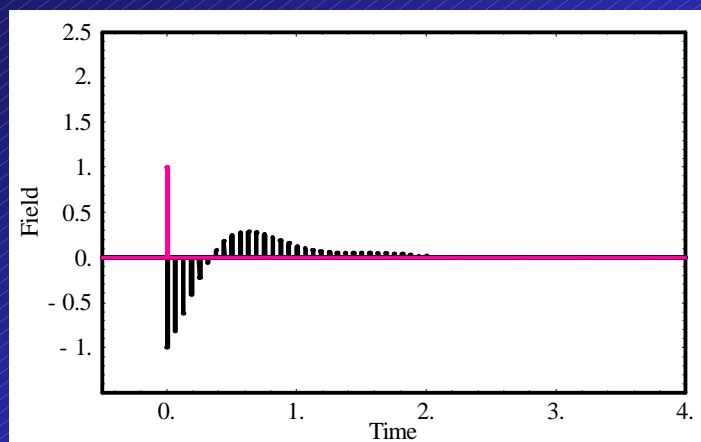


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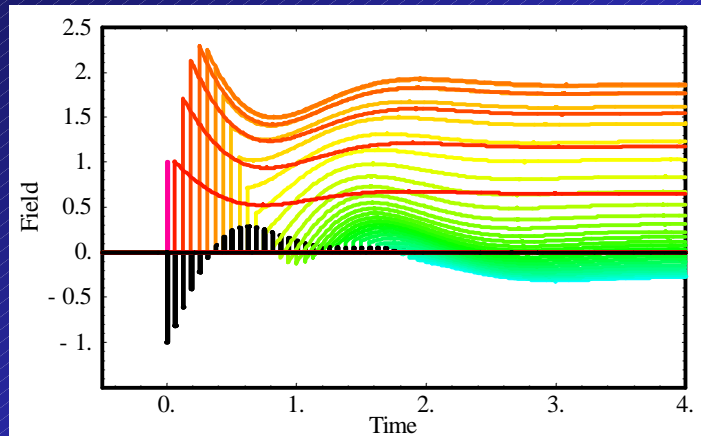


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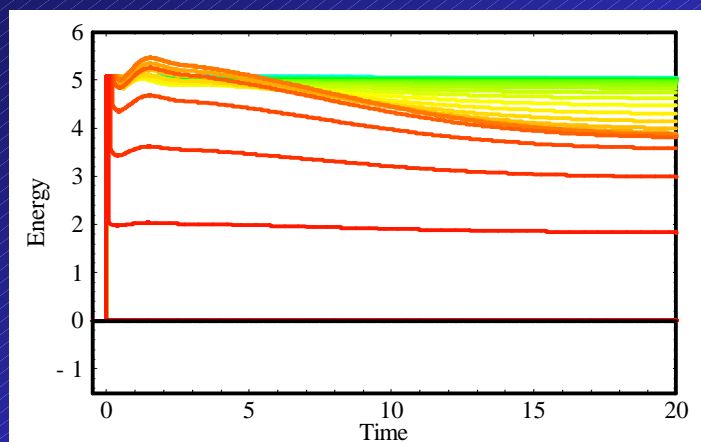


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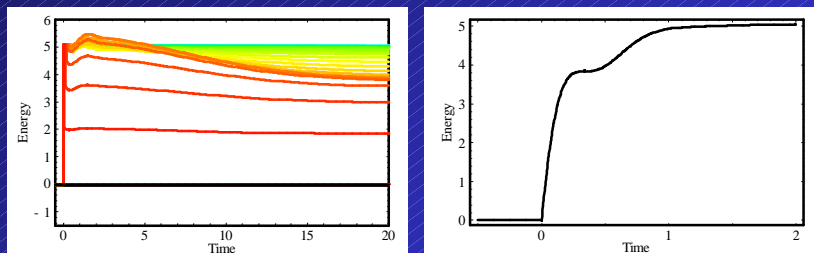


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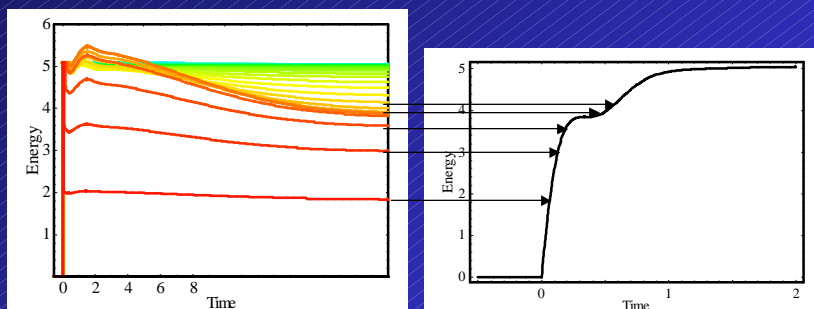


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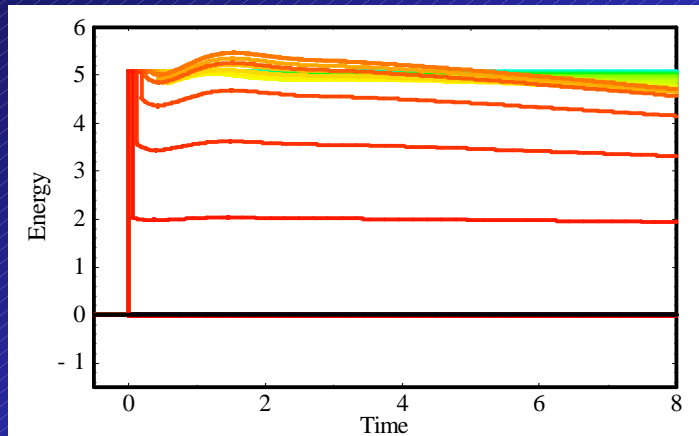


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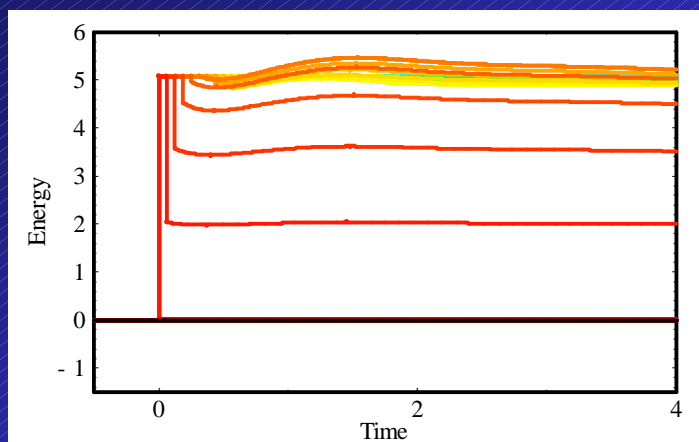


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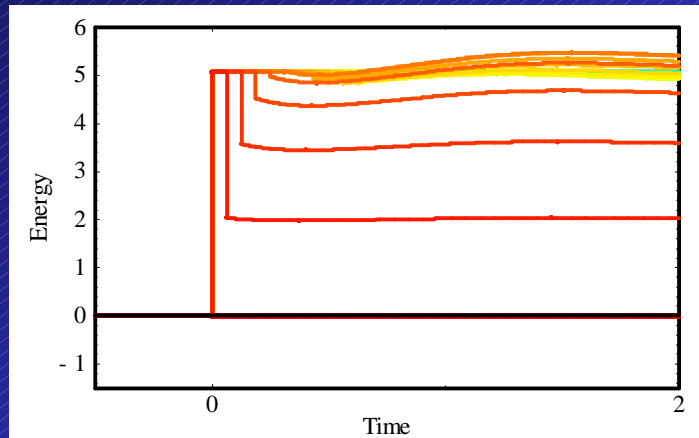


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“Microscopic” Approach — Incorrect Macroscopically



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Specific: Energy Allocation in Dielectrics—Mathematics

$$u_{\text{int.}}[\mathbf{E};\chi](t) = \int_{-\infty}^t (\mathbf{E}\dot{\mathbf{P}}[\mathbf{E};\chi])(\tau) d\tau$$

$$\hat{\mathbf{P}}[\mathbf{E};\chi](\omega) = \chi(\omega)\hat{\mathbf{E}}(\omega), \chi \text{ causal, passive.}$$

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Specific: Energy Allocation in Dielectrics—Mathematics

Theorem (10/01/01 PRE): $u_{\text{int.}}[E; \chi](t) = \int_{-\infty}^{+\infty} \omega \text{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) \right|^2 d\omega$, where

the **lower analytic spectrum** of E at time t , $\hat{E}_t^-(\omega)$, is obtained by

$$\hat{E}_t^-(\omega) := e^{-i\omega t} \frac{1}{\sqrt{2\pi}} \int_{-\infty}^t E(\tau) e^{i\omega\tau} d\tau = e^{-i\omega t} \text{F} \left[\text{E}H_t^- \right](\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^0 E(\tau+t) e^{i\omega\tau} d\tau.$$

Note that $\hat{E}_t^-(\omega) \in A^- :=$ the set of complex-valued functions analytic and rapidly vanishing in the lower-half ω -plane. Then $\hat{E}_t^+(\omega) := e^{-i\omega t} \text{F} \left[\text{E}H_t^+ \right](\omega) \in A^+$.

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Specific: Energy Allocation in Dielectrics—Mathematics

Theorem (10/01/01 PRE) \Rightarrow

$$\begin{aligned} \left(u_{\text{int.}}(t) \right)_{\text{irreversible}} &:= \inf_{E_f} u_{\text{int.}} \left[\text{E}H_t^- + \text{E}_f H_t^+ ; \chi \right](+\infty) \\ &= \inf_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \text{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + \hat{E}_t^+(\omega) \right|^2 d\omega. \end{aligned}$$

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Specific: Energy Allocation in Dielectrics—Mathematics

$$\left(u_{\text{int.}}(t)\right)_{\text{irreversible}} := \inf_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega :$$

$$0 = \delta_{\omega \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega$$

$$= \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^+(\omega) \right) \left(\delta E_t^+(\omega) \right)^* d\omega, \text{ where } \left(\delta E_t^+(\omega) \right)^* \in A^-$$

is arbitrary.

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$$\left(u_{\text{int.}}(t)\right)_{\text{irreversible}} := \inf_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega :$$

$$0 = \delta_{\omega \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega$$

$$= \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^+(\omega) \right) \left(\delta E_t^+(\omega) \right)^* d\omega, \text{ where } \left(\delta E_t^+(\omega) \right)^* \in A^-$$

is arbitrary.

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$$\left(u_{\text{int.}}(t)\right)_{\text{irreversible}} := \inf_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega :$$

$$\begin{aligned} 0 &= \delta_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega \\ &= \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^+(\omega) \right) \left(\delta E_t^+(\omega) \right)^* d\omega, \text{ where } \left(\delta E_t^+(\omega) \right)^* \in A^- \\ &\text{is arbitrary.} \end{aligned}$$

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$$\inf_{\hat{E}_t^+ \in A^+} \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + E_t^+(\omega) \right|^2 d\omega :$$

$$0 = \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^+(\omega) \right) \left(\delta E_t^+(\omega) \right)^* d\omega, \text{ where } \left(\delta E_t^+(\omega) \right)^* \in A^-$$

is arbitrary.

\Leftrightarrow

$$\omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^+(\omega) \right) = Z_t^{\hat{}}(\omega) \in A^-.$$

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$$\left(u_{\text{int.}}(t)\right)_{\text{irreversible}} = \int_{-\infty}^{+\infty} \omega \operatorname{Im}[\chi(\omega)] \left| \hat{E}_t^-(\omega) + \hat{E}_t^+(\omega) \right|^2 d\omega$$

where $\hat{E}_t^+(\omega) \in A^-$ is the unique solution to the equation

$$A^- \ni \hat{Z}_t^-(\omega) = \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^{\text{f}}(\omega) \right).$$

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$$\hat{Z}_t^-(\omega) = \omega \operatorname{Im}[\chi(\omega)] \left(\hat{E}_t^-(\omega) + E_t^{\text{f}}(\omega) \right)$$

$$\omega \chi(\omega) \hat{E}_t^+(\omega) = \frac{\lambda \omega |\chi(\omega)|^2}{\operatorname{Im}[\chi(\omega)]} \frac{\hat{Z}_t^-(\omega)}{\lambda \omega \chi^*(\omega)} - \omega \chi(\omega) \hat{E}_t^-(\omega)$$

$$\lambda := \lim_{\omega \rightarrow \infty} \frac{\operatorname{Im}[\chi(\omega)]}{\omega |\chi(\omega)|^2} > 0.$$

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$$\omega\chi(\omega)\hat{E}_t^+(\omega) = \frac{\lambda\omega|\chi(\omega)|^2}{\text{Im}[\chi(\omega)]} \frac{\hat{Z}_t^-(\omega)}{\lambda\omega\chi^*(\omega)} - \omega\chi(\omega)\hat{E}_t^-(\omega)$$

Riemann-Hilbert Problem: Solve for $\Phi_+(\omega)$ and $\Phi_-(\omega)$ the equation

$$\Phi_+(\omega) = V(\omega)\Phi_-(\omega) + W(\omega) \text{ where}$$

$\Phi_+(\omega) \in A^+$, $\Phi_-(\omega) \in A^-$, and $W(\omega)$ are $O(\omega^{-1})$ as $\omega \rightarrow \infty$, and $V(\omega) > 0$, $\omega \in \Re$, tends to 1 as $\omega \rightarrow \pm\infty$ through the reals.

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Specific: Energy Allocation in Dielectrics—Mathematics

$$\omega\chi(\omega)\hat{E}_t^+(\omega) = \frac{\lambda\omega|\chi(\omega)|^2}{\text{Im}[\chi(\omega)]} \frac{\hat{Z}_t^-(\omega)}{\lambda\omega\chi^*(\omega)} - \omega\chi(\omega)\hat{E}_t^-(\omega)$$

Riemann-Hilbert Problem: Solve for $\Phi_+(\omega)$ and $\Phi_-(\omega)$ the equation

$$\Phi_+(\omega) = V(\omega)\Phi_-(\omega) + W(\omega) \text{ where}$$

$\Phi_+(\omega) \in A^+$, $\Phi_-(\omega) \in A^-$, and $W(\omega)$ are $O(\omega^{-1})$ as $\omega \rightarrow \infty$, and $V(\omega) > 0$, $\omega \in \Re$, tends to 1 as $\omega \rightarrow \pm\infty$ through the reals.

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Specific: Energy Allocation in Dielectrics—Mathematics

Riemann-Hilbert Problem: $\Phi_+(w) = V(w) \Phi_-(w) + W(w)$

Solution: Define recursively $\phi(z \in \mathbb{C} \setminus \mathfrak{R}) := \exp \left(\frac{1}{2\pi i} \int_{-\infty}^{+\infty} \frac{\log V(\omega)}{\omega - z} d\omega \right)$,

$$\phi_+(w \in \mathfrak{R}) := \lim_{\varepsilon \searrow 0} \phi(w + i\varepsilon), \quad \Phi(z \in \mathbb{C} \setminus \mathfrak{R}) := \frac{\phi(z)}{2\pi i} \int_{-\infty}^{+\infty} \frac{W(\omega)}{\phi_+(\omega)(\omega - z)} d\omega.$$

Then the solutions are $\Phi_{\pm}(w \in \mathfrak{R}) = \lim_{\varepsilon \searrow 0} \Phi(w \pm i\varepsilon)$.

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Specific: Energy Allocation in Dielectrics—Mathematics

$$\left(u_{\text{int.}}(t) \right)_{\text{irreversible}} = \frac{\lambda}{2\pi} \int_{-\infty}^t \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_t^-(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau \geq 0$$

$$\left(u_{\text{int.}}(t) \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_t^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_t^-(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau \geq 0,$$

$$\text{where } \lambda := \lim_{\omega \rightarrow \infty} \frac{\text{Im}[\chi(\omega)]}{\omega |\chi(\omega)|^2} > 0, \quad \phi_+(\omega) := \lim_{\varepsilon \searrow 0} \exp \left(\frac{1}{2\pi i} \int_{-\infty}^{+\infty} \frac{\log \frac{\lambda\omega' |\chi(\omega')|^2}{\text{Im}[\chi(\omega')]} d\omega'}{\omega' - (\omega + i\varepsilon)} d\omega' \right),$$

$$\hat{E}_t^-(\omega) := \mathcal{F} \left[\text{EH}_t^- \right](\omega) = e^{+i\omega t} \hat{E}_t^-(\omega), \quad H_t^-(\tau) := H(t - \tau).$$

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Specific: Energy Allocation in Dielectrics—Mathematics

Note the irreversibility:

$$\begin{aligned} \frac{d}{dt} \left(u_{\text{int.}}(t) \right)_{\text{irreversible}} &= \frac{d}{dt} \frac{\lambda}{2\pi} \int_{-\infty}^t \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_\tau(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau \\ &= \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_t(\omega) e^{-i\omega t} d\omega \right|^2 \geq 0, \text{ as advertised.} \end{aligned}$$

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Specific: Energy Allocation in Dielectrics—Mathematics

Note the loss of opportunity to do useful, macroscopic work after E-subsidy is over:

$$\left(u_{\text{int.}}(t) \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_t^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_\tau(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau \geq 0, \text{ so that}$$

if $E \equiv 0$ for all $t > t_0$, then $\hat{E}_t(\omega) \equiv \hat{E}_{t_0}(\omega)$ for such t , and then

$$\begin{aligned} \frac{d}{dt} \left(u_{\text{int.}}(t) \right)_{\text{reversible}} &= \frac{d}{dt} \frac{\lambda}{2\pi} \int_t^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{t_0}(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau \\ &= - \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{t_0}(\omega) e^{-i\omega t} d\omega \right|^2 \leq 0. \end{aligned}$$

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Specific: Energy Allocation in Dielectrics—Mathematics

Note the reversibility:

$$\left(u_{\text{int.}}^{(-\infty)} \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_{-\infty}^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{-\infty}(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau = 0$$

$$\text{since } \hat{E}_{-\infty}(\omega) := F \left[EH_{-\infty}^- \right](\omega) = F [E \times 0](\omega) = F [0](\omega) \equiv 0.$$

Also

$$\left(u_{\text{int.}}^{(+\infty)} \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_{-\infty}^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{+\infty}(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau = 0. \text{ Thus}$$

$$\left(u_{\text{int.}}^{(-\infty)} \right)_{\text{reversible}} = \left(u_{\text{int.}}^{(+\infty)} \right)_{\text{reversible}} = 0, \text{ as expected.}$$

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Specific: Energy Allocation in Dielectrics—Mathematics

Note the reversibility:

$$\left(u_{\text{int.}}^{(-\infty)} \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_{-\infty}^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{-\infty}(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau = 0$$

$$\text{since } \hat{E}_{-\infty}(\omega) := F \left[EH_{-\infty}^- \right](\omega) = F [E \times 0](\omega) = F [0](\omega) \equiv 0.$$

Also

$$\left(u_{\text{int.}}^{(+\infty)} \right)_{\text{reversible}} = \frac{\lambda}{2\pi} \int_{-\infty}^{+\infty} \left| \int_{-\infty}^{+\infty} \frac{-i\omega\chi(\omega)}{\phi_+(\omega)} \hat{E}_{+\infty}(\omega) e^{-i\omega\tau} d\omega \right|^2 d\tau = 0. \text{ Thus}$$

$$\left(u_{\text{int.}}^{(-\infty)} \right)_{\text{reversible}} = \left(u_{\text{int.}}^{(+\infty)} \right)_{\text{reversible}} = 0, \text{ as expected.}$$

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General Principles

- Any dynamical notion of Free Energy and Heat depending solely on distinctions between dispersive and dissipative processes, either micro- or macroscopically defined, is intrinsically ambiguous/unobservable globally.
 - The notion that the dispersive elements of the system contain solely the Free Energy of the system and the dissipative elements contain solely the Heat/losses ignores the dynamic interplay between these elements.

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General Principles

- Any dynamical notion of Free Energy and Heat depending solely on distinctions between dispersive and dissipative processes, either micro- or macroscopically determined, is intrinsically ambiguous/unobservable globally.
 - The interplay between the elements does not in general allow these individual allocations to be measured “externally”, i.e. to be measured without physical decomposition of the system into those elements—in case these elements are microscopic, this requires a “Maxwell Demon.”

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General Principles

- Any dynamical notion of Free Energy and Heat depending solely on distinctions between dispersive and dissipative processes, either micro- or macroscopically determined, is intrinsically ambiguous/unobservable globally.
 - Consequently allocations based on individual dispersive and dissipative elements is artificial: these allocations are irrelevant to the energetics of the composite system, at least without the use of a “Maxwell Demon.”

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General Principles

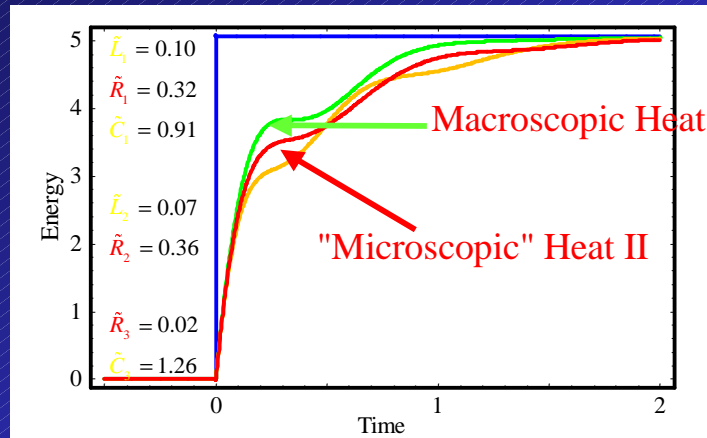
- Any dynamical notion of Free Energy and Heat depending solely on distinctions between dispersive and dissipative processes, either micro- or macroscopically determined, is intrinsically ambiguous/unobservable globally.
 - Two, “internally distinct” systems can have precisely the same external energetics. Because they are built with different dispersive/dissipative elements, the artificial, externally unmeasurable allocations mentioned may differ dynamically.

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“Microscopic” Approach — Incorrect Macroscopically



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