

1) Establish the classical analogue of Ehrenfest’s theorem for observables in the Liouville equation:

$$\frac{d}{dt}\langle\mathcal{O}\rangle = \langle\{\mathcal{O}, \mathcal{H}\}\rangle.$$

2) The Hamiltonian for  $n$  identical particles interacting through a pairwise potential  $\phi$  is

$$\mathcal{H} = \sum_{i=1}^N \frac{|\mathbf{p}_i|^2}{2m} + \sum_{1 \leq i < j \leq N} \phi(|\mathbf{q}_i - \mathbf{q}_j|),$$

with expectation  $\langle\mathcal{H}\rangle = \int dV_1 \dots dV_N \rho(\mathbf{p}, \mathbf{q}, t) \mathcal{H}(\mathbf{p}, \mathbf{q})$ , as defined in lectures.

a) Show that

$$\frac{d}{dt}\langle\mathcal{H}\rangle = \int dV_1 \frac{|\mathbf{p}_1|^2}{2m} \frac{\partial f_1}{\partial t} + \frac{1}{2} \int dV_1 dV_2 \phi(|\mathbf{q}_1 - \mathbf{q}_2|) \frac{\partial f_2}{\partial t}.$$

b) Use the evolution equations for  $f_1$  and  $f_2$  from the BBGKY hierarchy to show that the above right hand side vanishes, assuming the usual decay conditions for  $f_1$  and  $f_2$  with large arguments.

3) Show that substituting the “mean-field” ansatz

$$f_2(\mathbf{p}_1, \mathbf{q}_1, \mathbf{p}_2, \mathbf{q}_2, t) = f_1(\mathbf{p}_1, \mathbf{q}_1, t) f_1(\mathbf{p}_2, \mathbf{q}_2, t)$$

into the first equation of the BBGKY hierarchy leads to the Vlasov equation

$$(\partial_t + (\mathbf{p}_1/m) \cdot \nabla) f_1(\mathbf{p}_1, \mathbf{q}_1, t) = \left( \int d\mathbf{p}_2 \int d\mathbf{q}_2 f_1(\mathbf{p}_2, \mathbf{q}_2, t) \frac{\partial \phi(|\mathbf{q}_1 - \mathbf{q}_2|)}{\partial \mathbf{q}_1} \right) \cdot \frac{\partial f_1(\mathbf{p}_1, \mathbf{q}_1, t)}{\partial \mathbf{p}_1},$$

and interpret the term on the right hand side when  $\phi$  is the Coulomb potential.

Think about which scaling regimes for the size and range of the interaction potential  $\phi$  make sense for deriving the Vlasov and Boltzmann equations in the limit as  $N \rightarrow \infty$ . Hint, you may want to consider a potential  $\Phi(|\mathbf{q}_i - \mathbf{q}_j|/d)$ .

4) Using a suitably normalised velocity, show that the product of a Hermite polynomial and a rest-state Maxwell-Boltzmann distribution is an eigenfunction of the one-dimensional Lénard–Bernstein model collision operator

$$\mathcal{L}f = \frac{\partial}{\partial v} \left( v f + \frac{1}{2} \frac{\partial f}{\partial v} \right).$$

What are the eigenvalues? Can you find a related collision operator that also conserves momentum and energy by adopting coefficients that depend upon integrals of  $f$ ?

The “physicist’s” Hermite polynomials are

$$H_n(v) = (-1)^n e^{v^2} \left( \frac{d}{dv} \right)^n e^{-v^2},$$

for  $n = 0, 1, 2, \dots$

**5) Homoenergetic shearing flow**

a) Show that a solution of the Boltzmann equation with the linearised collision operator for Maxwell molecules exists for which  $\rho$  is constant,  $\mathbf{u} = \gamma y \hat{\mathbf{x}}$  is a steady linear shear at rate  $\gamma$ , and the components of the pressure tensor are spatially uniform, and satisfy (where  $\mathbf{1}$  is the  $3 \times 3$  identity matrix)

$$\mathbf{P} + \tau \left[ \partial_t \mathbf{P} + \gamma \begin{pmatrix} 2P_{xy} & P_{yy} & 0 \\ P_{yy} & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right] = \frac{1}{3} (P_{xx} + P_{yy} + P_{zz}) \mathbf{1}.$$

b) Show that these equations for the components of  $\mathbf{P}$  have solutions proportional to  $\exp(\chi t/\tau)$ , where  $\chi$  is a root of

$$\chi(1 + \chi)^2 = (2/3)(\gamma\tau)^2.$$

c) Show that if  $\gamma\tau \ll 1$ , the shear stress approaches the Navier–Stokes form  $P_{xy} = -\mu\gamma$  at long times, with dynamic viscosity  $\mu = \tau\rho\theta$ .

This is a rare exact solution of the Boltzmann equation. For the BGK collision operator one can reconstruct  $f$  as well. See Cercignani (2000) section 2.2.

**6)** Consider the following model ODE system for one moment that is conserved by collisions, and one that is not:

$$\begin{aligned} \partial_t u + im &= 0, \\ \partial_t m &= -(m - u)/(\epsilon\tau). \end{aligned}$$

Compare the result of a straightforward expansion of  $u$  and  $m$  in  $\epsilon$  with a multiple-scales expansion. Alternatively, expand only  $m$  as a series in  $\epsilon$ , and find a closed evolution equation for the unexpanded function  $u(t)$  at zeroth and first order in  $\epsilon$ . How do these solutions compare with the exact solution of the system?

**7)** Fill in the details to derive the first correction  $f^{(1)}$ , the Navier–Stokes viscous stress, and Fourier’s law from the Boltzmann–BGKW equation via the Chapman–Enskog expansion.

As in the construction of the linearised collision operator, it is easiest to find  $h = f^{(1)}/f^{(0)}$  by considering the evolution equation for  $\log f^{(0)}$ , and then write the  $\mathbf{w}$ -dependence of  $h$  using Grad’s tensor Hermite polynomials,

$$1, \quad w_i, \quad w_i w_j - \Theta \delta_{ij}, \quad w_i w_j w_k - \Theta (w_i \delta_{jk} + w_j \delta_{ki} + w_k \delta_{ij}).$$

These polynomials are orthogonal with respect to the weight function  $\exp(-|\mathbf{w}|^2/(2\Theta))$ , which makes it relatively to find the necessary moments of your expression for  $f^{(1)}$ .