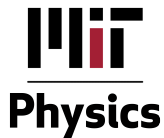


8.08/8.308: Stochastic dynamics in and out of equilibrium

Julien Tailleur (office 6C-419)



All info on <http://www.mit.edu/~jgt/Content-Web/Teaching/8088308.html>

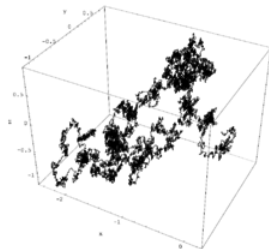
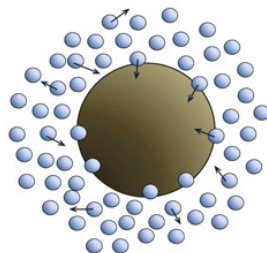
Goals

- Introduce non-equilibrium statistical physics and its applications to Active Matter & Biophysics.
- Give you the analytical & numerical tools to model and study a broad class of non-equilibrium systems
- Introduce important historical examples and current hot topics

Organization of lectures

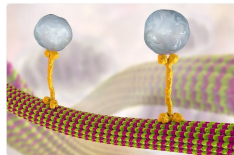
Part I: Relaxations towards equilibrium

- Dynamics of a **colloid in a bath**
Trajectory: construction of **Langevin equation**
- **Stochastic Itô calculus**
Probability: the Fokker-Planck equation
- Currents and **time-reversal symmetry**
Path-integral representation



Part II: Non-equilibrium dynamics and Markov chains

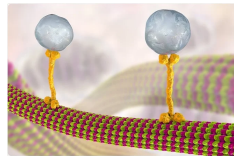
- Ratchets: from Feynman to molecular motors
- Lattice-based models and master equations



Credit: Kateryna Kon/Shutterstock.com

Part II: Non-equilibrium dynamics and Markov chains

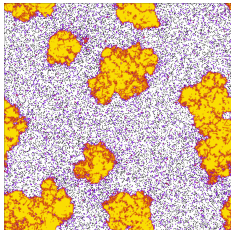
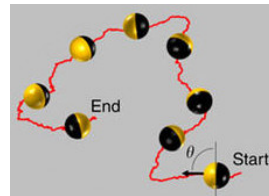
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Part III: Active matter

- Active particles: bacteria and self-propelled colloids
- Collective behaviours in active systems: phase separation and collective motion



Course organisation

- **Lectures:** mostly blackboard
- **Recitations:**
 - Numerical methods
 - Implementations will be carried out using Julia
 - Bring your laptop! Check calendar
 - Important examples & illustrations
 - Alternative methods
- **Four Psets:** tentative due dates Jan 9, 15, 21, 27
- **Office hours:** JT (6C-419)/JM (TBD) on Jan 7/9, 13/14, 20/21, 26/27
- **Numerical project:** validate its choice with JM by Jan 23, return on Feb 1
- **Final exam:** Jan 30 (2pm-5pm)
- Grading: Pset/numerical project/final exam: 30/30/40
- **Ignore canvas** go to <http://www.mit.edu/~jgt/Content-Web/Teaching/8088308.html>
 - Except to access the piazza webpage (<https://piazza.com/mit/spring2026/8088308>)
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