

Contents

1	Introduction	11
1.1	Stochastic Dynamics	12
1.1.1	Langevin Equation	13
1.1.2	Fokker-Planck Equation	14
1.1.3	Wiener Process	15
1.1.4	Stochastic Differential Equations (SDE)	17
1.1.5	High-Friction Limit	18
1.2	Stochastic Energetics	19
1.2.1	Thermodynamics of Single Trajectories	19
1.2.2	Ensemble Averages	21
1.3	Classical Heat Engines	23
1.3.1	Carnot Engine	24
1.3.2	Curzon-Ahlborn Engine	25
2	Stochastic Heat Engine - Overdamped Regime	27
2.1	Carnot-type Model of a Stochastic Heat Engine	27
2.2	Optimal Protocols in the Overdamped Limit for an Harmonic Trapping Potential	29
2.3	Breakdown of the Overdamped Limit	31
2.3.1	Motivation	31
2.3.2	Numerical Study	32
3	Experimental Setups in Overdamped and Underdamped Regimes	39
3.1	Realization of a Stirling Engine in a Colloidal System	39
3.2	Optical Cavity Trap	41
3.2.1	Effective Heat Engine via Optical Damping	44
3.2.2	Numerical Study	45
4	Stochastic Heat Engine - Underdamped Regime	49
4.1	Optimization Problem	50
4.2	Low Friction Approximation	51
4.3	Explicit Protocols	53
4.3.1	Simple Linear Protocol	54
4.3.2	Piecewise Linear Protocol	63

5	Entropy Production in Inhomogeneous Thermal Environments	73
5.1	Entropic Anomaly	73
5.2	Case Study - Quadratic Temperature Profile	76
5.3	Entropy Production in Optical Trap Setup	78
6	Conclusions and Outlook	81
A	Appendix	83
A.1	Derivation of the Smoluchowski Equation	83
A.2	Hermite Polynomials	86
A.3	Simulation Method	87
	A.3.1 Integration Scheme	87
A.4	Jumps in the Protocol at the Bath Change	89
A.5	Integration Constants	92
A.6	Feynman-Kac Formula	94