LARGE DEVIATIONS AND GRADIENT FLOW

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We outline recent work uncovering intriguing connections between Otto's characterisation of diffusion as entropic gradient flow on one hand and large-deviation principles describing the microscopic picture (Brownian motion) on the other. Specifically, we connect macroscopic gradient flows with large deviation principles, and point out the potential of a bigger picture emerging: we indicate that in some nonequilibrium situations, entropies and thermodynamic free energies can be derived via large deviation principles. The approach advocated in the talk is different from the established hydrodynamic limit passage but extends a link that is well known in the equilibrium situation.