

# Nonequilibrium Field Theories and Stochastic Dynamics

Zehong Liao

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## 1 Introduction

Last lecture, we discuss the crucial tool which describes the fundamental equations of Markov processes, Forward Master Equation and Q-matrix. We know, the time evolution of the probability distribution of the system can be described by the followed equation:

$$\frac{dP(t)}{dt} = QP(t) \quad (1)$$

Here,  $P(t)$  is a column vector, where the  $n^{\text{th}}$  element  $P_n(t)$  represents that the probability of being in state  $n$  at the moment  $t$ . Q matrix, the transfer rate matrix, its element is defined as:

- Off-diagonal elements  $Q_{nm} = w_{m \rightarrow n} \geq 0$ , represents the rate from state  $m$  to state  $n$ .
- diagonal elements  $Q_{nn} = -\sum_{m \neq n} w_{m \rightarrow n}$ , represents the rate leaving from state  $n$ .

and we also derive a crucial property of Q matrix is :  $\sum_n Q_{nm} = 0$

In physics, chemistry, biology, and many other fields, our primary concern is often not the transient state, but the **state** that a system will eventually reach after a long period of time. This ultimate state, which does not change over time, is what we call the **steady state** (or **equilibrium**). As the professor on the blackboard pointed out, this mathematical property directly ensures the existence of a **steady state** (steady states) in the system.

A **steady state distribution**  $\pi$  is a probability distribution that does not change over time, i.e.,

$$\frac{d\pi}{dt} = 0$$

Substituting this into the master equation, we obtain the condition that the steady state must satisfy:

$$\pi \mathbf{Q} = \mathbf{0}$$

This is an **eigenvector equation** from linear algebra, which tells us that the steady state  $\pi$  is the left eigenvector of the matrix  $\mathbf{Q}$  corresponding to the **eigenvalue** 0. The properties of the sum to zero ensure that 0 is necessarily an eigenvalue of the matrix  $\mathbf{Q}$ .

However, the knowledge from the previous lecture leaves us with some key, unresolved physical questions here:

1. **Uniqueness**: Is this steady state  $\pi$  the **unique** long-term return state of the system? Or is it possible for the system to have multiple different steady states, with the final state depending on the initial conditions?
2. **Physicality**: As a probability distribution, every component  $\pi_n$  of the steady-state vector must be **non-negative**, i.e.,  $\pi_n \geq 0$ . Can we ensure this mathematical solution is physically meaningful? Furthermore, can we ensure that  $\pi_n > 0$ , i.e., that no state is completely unreachable?
3. **Reachability (Ergodicity)**: Under what system conditions can this **uniqueness** and **positivity** be established?

To address these core questions concerning the long-term behavior of the system, we require a powerful mathematical tool specifically tailored to handle the properties of non-negative matrices: the **Perron–Frobenius theorem**. The central task of this section is to use this theorem to build a solid theoretical foundation for the stochastic processes we are interested in, demonstrating that, under specific conditions, the system will necessarily evolve to a **unique**, physically meaningful steady state.

## 2 Perron–Frobenius Theorem: A Powerful Guarantee About Positive Matrices

The Perron-Frobenius theorem (abbreviated as the PF theorem) is a profound result in linear algebra that reveals special properties of the eigenvalues and eigenvectors of matrices with non-negative elements.

The Perron-Frobenius theorem originated in the early twentieth century, proposed and refined respectively by the German mathematicians Oskar Perron (1907) and Ferdinand Frobenius (1912). This theorem specifically studies the eigenvalue properties of non-negative matrices (all elements  $\geq 0$ ) and positive matrices (all elements  $> 0$ ). Its core conclusion is that for an irreducible non-negative matrix, there exists a unique largest real eigenvalue (known as the Perron root), and the corresponding eigenvector has all positive components.

This theorem has extremely wide applications in modern science: it guarantees the uniqueness and physical validity of the steady-state distribution in Markov chain theory; it analyzes long-term population growth in population dynamics; it is used in economics to study input-output models and economic growth theory; it is applied in network science to compute web page rankings (such as Google’s PageRank algorithm) and social network influence; it models ecosystem stability in ecology; and it analyzes the evolution of open quantum systems in quantum physics.

The PF theorem provides a powerful mathematical tool, allowing us to guarantee, from a purely mathematical perspective, that many physical and biological systems will inevitably evolve toward a unique and physically meaningful steady state. This makes it an important bridge connecting abstract mathematical theory with the behavior of complex real-world systems.

### 2.1 The Theorem statement

The theorem can be stated informally as follows:

For a real square matrix  $\mathbf{M}$  whose all elements are **non-negative** ( $M_{nm} \geq 0$ ) and which is **indecomposable** (irreducible), the following conclusions hold:

1. There exists a unique, real, **positive** eigenvalue  $\lambda$ , which has the largest absolute value among all eigenvalues. That is, for any other eigenvalue  $\mu$  of  $\mathbf{M}$  (which may be complex), we have  $|\mu| < \lambda$ . This special eigenvalue  $\lambda$  is called the **Perron root** or the **dominant eigenvalue**.
2. The eigenvector  $\mathbf{p}^{(\lambda)}$  corresponding to the Perron root  $\lambda$  is unique (up to a multiplication by a positive scalar factor), and it can be chosen such that all of its components are **strictly positive** ( $p_n^{(\lambda)} > 0$  holds for all  $n$ ).

We can intuitively understand this theorem through a spectral graph. For a matrix  $\mathbf{M}$  that satisfies the conditions, all of its eigenvalues lie within a disk on the complex plane centered at the origin with radius  $\lambda$ . The **Perron root**  $\lambda$  itself is an isolated point situated on the positive real axis, and all other eigenvalues  $\mu$  are strictly inside this disk.

### 2.2 The Physical Meaning of the Core Conditions

In order to understand the power of the PF theorem, we must deeply analyze its two core prerequisites:

**non-negativity** ( $M_{nm} \geq 0$ ): This condition is very natural in physical and biological models. Matrix elements often represent quantities that cannot be negative in nature, such as the number of species, the concentration of a chemical, or, in the case of a Markov chain, the probability of a transition. This condition is the cornerstone of the entire theorem.

**Indecomposability or Irreducibility**: This is the most critical physical condition when applying the PF theorem. A matrix is not decomposable, which means that the system it describes is a whole, rather than composed of several isolated and unconnected subsystems. This concept can be understood in the following ways to build the strongest physical intuition

- **Graph Perspective**: We can imagine mapping each state of the system to a node in a graph. If the matrix element  $M_{nm} > 0$ , we draw a directed edge from node  $m$  to node  $n$ , indicating that the system can transition from state  $m$  to state  $n$ . **Indecomposability** then means that the

graph is **strongly connected**. Strong connectivity means that starting from any node, there is a path consisting of directed edges that can reach any other node in the graph.

- **Physical Perspective:** A system that is indecomposable (or irreducible) physically means that the system is capable of exploring all its possible state space as time progresses. The system does not contain any "traps" or "isolated islands"—a set of states that, once entered, can never be left, or a set of states that can never be reached from other states. As the professor mentioned in class, this is equivalent to the statement that "**all states are reachable**."
- **Formal Definition:** In mathematics, indecomposability is formally defined by the absence of non-trivial **invariant subspaces** for the matrix  $\mathbf{M}$ . A subspace  $V$  is invariant if, for any vector  $\mathbf{v} \in V$  belonging to that subspace, the result of the transformation by matrix  $\mathbf{M}$ ,  $M\mathbf{v}$ , still lies within that subspace.

Indecomposability is the mathematical language that ensures consistent system behavior. If a system were decomposable, it would be divided into several parts by invisible walls. Physically, this means that the long-term behavior of the system would be entirely dependent on its initial state. If it started in "Region A," it would forever remain in the states of "Region A"; if it started in "Region B," it would only reach the states of "Region B." This leads to multiple possible steady states, destroying **uniqueness**.

Therefore, indecomposability, by eliminating these "traps," forces the system to explore all states regardless of where it starts, leading eventually to a **single, global** steady state. This profoundly links an abstract mathematical condition to a crucial physical property: the **uniqueness of the steady state**.

### 3 Applying the Theorem to the Q Matrix: Proof of the Unique Steady State

We face a direct challenge: The  $\mathbf{Q}$  matrix we want to analyze does not satisfy the "non-negativity" condition of the **Perron–Frobenius (PF) theorem**, because its diagonal elements  $Q_{nn}$  are negative. So, how can we utilize this powerful theorem?

The key idea here is very subtle and clever: We do not analyze the  $\mathbf{Q}$  matrix directly. Instead, we construct an **auxiliary matrix M** that is related to  $\mathbf{Q}$  and which *does* satisfy the conditions of the PF theorem.

#### 3.1 Construct a non-negative Matrix M

We follow the derivation shown by the professor on the blackboard and define a new matrix  $\mathbf{M}$  as follows:

$$M_{nm} := Q_{nm} + \alpha\delta_{nm} \tag{2}$$

**Note:** The symbol ' $:=$ ' means "is defined as" or "is set equal to."

Here,  $\delta_{nm}$  is the **Kronecker delta function** (it is 1 when  $n = m$ , and 0 otherwise), and  $\alpha$  is a carefully chosen positive constant. Its value is the maximum escape rate from all states in the system:

$$\alpha = \max_n |Q_{nn}| = \max_n \sum_{m \neq n} w_{n \rightarrow m} \tag{3}$$

The essence of this construction is to add a sufficiently large positive constant  $\alpha$  to the diagonal of the  $\mathbf{Q}$  matrix, thereby "lifting" all diagonal elements to make them **non-negative**.

#### 3.2 Step-by-step derivation

Now, we complete this proof step-by-step, which will answer our initial questions regarding the uniqueness and physicality of the steady state.

##### 1. Proving M is a Non-Negative Matrix:

- For the off-diagonal elements ( $n \neq m$ ),  $M_{nm} = Q_{nm} = w_{n \rightarrow m} \geq 0$ .
- For the diagonal elements ( $n = m$ ),  $M_{nn} = Q_{nn} + \alpha = -\sum_{m \neq n} w_{n \rightarrow m} + \alpha$ . By the definition of  $\alpha$ , it is the maximum of all escape rate sums  $|Q_{nn}|$ , and thus for any state  $n$ , we have  $\alpha \geq \sum_{m \neq n} w_{n \rightarrow m}$ . This guarantees that  $M_{nn} \geq 0$ .
- Therefore, all elements of our constructed matrix  $\mathbf{M}$  are non-negative.

**2. Relating the Eigenproblems of  $\mathbf{Q}$  and  $\mathbf{M}$ :** The eigenvalue equation for  $\mathbf{M}$  is  $\mathbf{M}\mathbf{p} = \lambda\mathbf{p}$ . Substituting the definition of  $\mathbf{M}$ , we get  $(\mathbf{Q} + \alpha\mathbf{I})\mathbf{p} = \lambda\mathbf{p}$ , where  $\mathbf{I}$  is the identity matrix. Rearranging, we obtain:

$$\mathbf{Q}\mathbf{p} = (\lambda - \alpha)\mathbf{p} \quad (4)$$

This relationship is crucial. It shows that  $\mathbf{Q}$  and  $\mathbf{M}$  share the exact same eigenvectors, and their eigenvalues only differ by a constant factor  $\alpha$ . The eigenvalues of  $\mathbf{Q}$  are the eigenvalues of  $\mathbf{M}$  minus  $\alpha$ .

**3. Applying the Perron–Frobenius Theorem to  $\mathbf{M}$ :** We assume that the Markov process under study is **irreducible** (indecomposable), which means the state space is strongly connected. This property directly ensures that our constructed matrix  $\mathbf{M}$  is indecomposable. Thus,  $\mathbf{M}$  satisfies all the conditions of the PF theorem.

According to the PF theorem, there exists a unique, real, and positive dominant eigenvalue, which we call  $\lambda_{PF}$ , and a corresponding eigenvector  $\mathbf{p}^{(\lambda_{PF})}$  whose components are all strictly positive.

**4. Determining the Value of the Dominant Eigenvalue  $\lambda_{PF}$ :**

This is the core step of the proof, which perfectly reproduces the professor’s blackboard derivation. We take the eigenvalue equation for  $\mathbf{M}$  and sum over all components  $n$ :

$$\sum_n (\mathbf{M}\mathbf{p}^{(\lambda_{PF})})_n = \sum_n \sum_m M_{nm} p_m^{(\lambda_{PF})} = \sum_n \lambda_{PF} p_n^{(\lambda_{PF})} \quad (5)$$

On the left side, we switch the order of summation and substitute the definition of  $\mathbf{M}$ :

$$\sum_m \left( \sum_n M_{nm} \right) p_m^{(\lambda_{PF})} = \sum_m \left( \sum_n (Q_{nm} + \alpha\delta_{nm}) \right) p_m^{(\lambda_{PF})} = \lambda_{PF} \sum_n p_n^{(\lambda_{PF})} \quad (6)$$

The term inside the parentheses can be calculated. We know that the sum of the columns of the  $\mathbf{Q}$  matrix is zero, i.e.,  $\sum_n Q_{nm} = 0$ . The  $\alpha\delta_{nm}$  term is non-zero only when  $n = m$ , and its value is  $\alpha$ . Thus, the value inside the parentheses is  $\alpha$ . The equation simplifies to:

$$\sum_m \alpha p_m^{(\lambda_{PF})} = \lambda_{PF} \sum_n p_n^{(\lambda_{PF})} \quad (7)$$

Since  $\sum_m p_m^{(\lambda_{PF})}$  and  $\sum_n p_n^{(\lambda_{PF})}$  are the same sum, and according to the PF theorem, all components of  $\mathbf{p}^{(\lambda_{PF})}$  are positive, this sum is also positive. We can therefore cancel the sum from both sides of the equation. We finally obtain a surprisingly concise result:

$$\lambda_{PF} = \alpha \quad (8)$$

**5. Returning to the  $\mathbf{Q}$  Matrix to Draw the Final Conclusion:** We have found that the dominant eigenvalue of  $\mathbf{M}$  is  $\alpha$ . Now, using the relationship from Step 2,  $\mathbf{Q}\mathbf{p} = (\lambda - \alpha)\mathbf{p}$ , we can find the eigenvalue  $\lambda_{\mathbf{Q}}$  of the  $\mathbf{Q}$  matrix corresponding to this dominant eigenvector:

$$\lambda_{\mathbf{Q}} = \lambda_{PF} - \alpha = \alpha - \alpha = 0 \quad (9)$$

### 3.3 The summary of the proof and physical meaning

This proof answers our initial questions. It tells us:

For any continuous-time Markov process whose state space is irreducible (i.e., all states are mutually reachable), its transition rate matrix  $\mathbf{Q}$  has a **unique** eigenvector corresponding to the eigenvalue 0. According to the Perron–Frobenius theorem, this eigenvector can be chosen such that all its components are strictly positive.

This eigenvector is the unique, physically meaningful steady state distribution  $\pi$  we were seeking.

- Its **uniqueness** guarantees that the long-term behavior of the system is deterministic and independent of the initial state.
- Its **positivity** ( $\pi_n > 0$ ) guarantees that every state in the system can be visited in the steady state, which matches our physical intuition for a "living," irreducible system.

Furthermore, since  $\lambda_{PF} = \alpha$  is the **dominant eigenvalue** of  $\mathbf{M}$ , it means all other eigenvalues  $\mu$  of  $\mathbf{M}$  satisfy  $|\mu| < \alpha$ . Consequently, all other eigenvalues  $\lambda'_{\mathbf{Q}} = \mu - \alpha$  of  $\mathbf{Q}$  must satisfy  $\text{Re}(\lambda'_{\mathbf{Q}}) < 0$ . These eigenvalues correspond to transient modes that decay exponentially over time. As time  $t \rightarrow \infty$ , these modes vanish, leaving only the stable mode corresponding to the eigenvalue 0.

## 4 Characterizing Equilibrium: Steady-State Processes and Reversible Processes

Since we have proofed that there is always a unique steady state  $\pi$  in an **irreducible** system, we now can get further to discuss the properties once the system reached the steady state.

### 4.1 Stationary Process

When a Stochastic process  $X(t)$  has reached its steady distribution. and we call it as steady process, whose statistical properties remain unchanged under time translation. That means:

- Ant time momentm  $t$ , The probability that the system is in state  $n$  is constant.  $\text{Prob}\{X(t) = n\} = \pi_n$ .
- The joint probability of the system depends only on the time interval and has nothing to do with the absolute time. the value  $\text{Prob}\{X(t_1) = n_1, X(t_2) = n_2\}$  only depends on the time difference  $t_2 - t_1$ .

### 4.2 Reversible Process

Reversibility is a stronger and more subtle condition. A steady-state process is called reversible if its statistical properties remain unchanged under time reversal. This has a very intuitive physical explanation: imagine recording the evolution of the process with a camera and then playing the tape backward. If the reversed film is statistically indistinguishable from a normal film, then the process is reversible.

Formally, this means that the joint probability of a sequence of states is equal to the joint probability of its time-reversed sequence:

$$\text{Prob}\{X(t_1) = n_1, \dots, X(t_n) = n_n\} = \text{Prob}\{X(t_1) = n_n, \dots, X(t_n) = n_1\} \quad (10)$$

If a process is reversible, then it must be steady-state. This is because if the statistical properties of a process have an "arrow" in time (for example, if the probability distribution is evolving), then there will be statistically significant differences between a film played forwards and backwards. Therefore, time reversal symmetry implies time translation symmetry.

## 5 Detailed Balance: The Microscopic Signature of Thermodynamic Equilibrium

The seemingly abstract concept of reversibility can be expressed through a concrete and powerful mathematical condition: Detailed Balance.

In stochastic process theory, any system that reaches a steady state must satisfy a basic condition, namely overall balance. This condition means that for any state in the system, the total probability flux flowing into that state must be exactly equal to the total probability flux flowing out of that state, otherwise the probability of that state will change over time and the system will not be steady. However, overall balance allows for continuous net probability circulation (net currents) within the

system, just like a circular water pipe system, although the water level (probability) at each point remains unchanged, the water flow (probability flow) can continue to flow in one direction.

”Detailed balance” is a more rigorous and profound physical condition. It requires not only that the total inflow and outflow of each state are equal, but also that the probability flows in both directions between each pair of directly connected states are exactly equal. Its core concept can be summarized as follows:

In a steady-state system that satisfies detailed balance, for any two states  $j$  and  $k$ , the rate of transition from state  $j$  to state  $k$  is exactly equal to the rate of reverse transition from state  $k$  to state  $j$ .

## Graphs and Balance Conditions

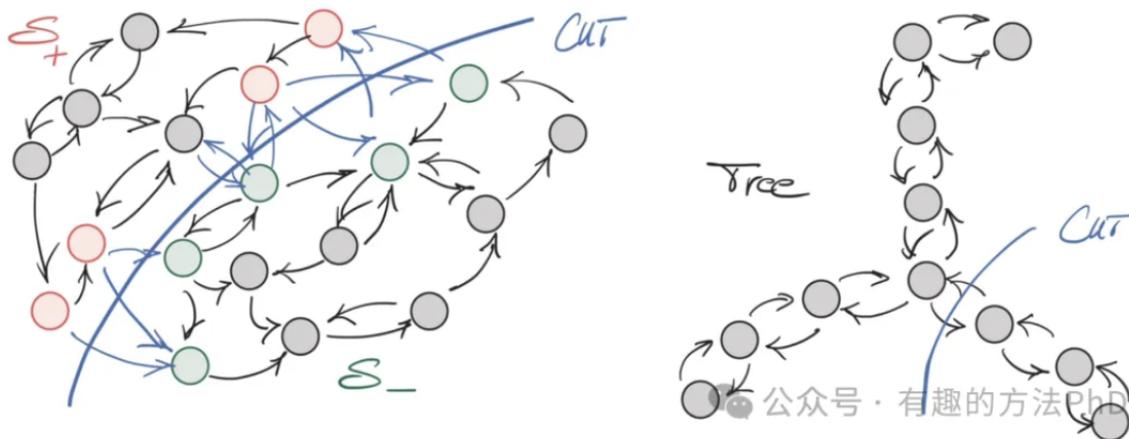


Figure 1:

The left diagram illustrates a complex, ”net-like” network with many closed **loops**. The blue ”Cut” line divides the state space into two subsets,  $S_+$  and  $S_-$ . Global Balance means that in the steady state, for any arbitrary division of states, the total probability flux **flowing out** of the  $S_-$  subset and the  $S_+$  subset must exactly equal the total flux **flowing back** from  $S_+$  into  $S_-$ .

If these two total fluxes are unequal, probability would continually accumulate in one of the subsets, contradicting the definition of a ”stable” steady state. Global balance is a necessary and universal condition, but it allows for **net currents** (net loops). For example, a loop  $A \rightarrow B \rightarrow C \rightarrow A$  can exist, as long as the total flux flowing into and out of each state (or each subset) is balanced.

The right diagram illustrates a ”tree-like” state network that contains **no closed loops**. Here, the ”Cut” only divides two adjacent, directly connected states  $i$  and  $k$ . The meaning is that, in the steady state, for any pair of directly connected states  $i$  and  $k$ , the probability flux **from  $j$  to  $k$**  must exactly equal the flux **returning from  $k$  to  $j$** . ”Balance” occurs across every single ”connecting edge,” not across a macroscopic boundary like in global balance.

Detailed balance is a much stronger constraint. If the flux between every pair of states is precisely balanced, then no **net current** can exist within the system. Because there are no closed loops (no way for probability flux to ”go around”), the system is forced to satisfy detailed balance in order to maintain a steady state.

### 5.1 The condition of The Detailed Balance

$$\pi_j w_{j \rightarrow k} = \pi_k w_{k \rightarrow j} \quad (11)$$

This equation describes the relationship between any two connected state  $j$  and  $k$  when the system is in the steady state  $\pi$

## 5.2 Physical Interpretation: Absence of Net Probability Flow

The left side of the equation  $\pi_j w_{j \rightarrow k}$  represents the probability flux (or probability current) from state  $j$  to state  $k$  per unit time in the steady state. It is the probability of finding the system in state  $j$  ( $\pi_j$ ) multiplied by the rate of transition from  $j$  to  $k$  ( $w_{j \rightarrow k}$ ).

Therefore, the physical meaning of the detailed balance condition is that in the steady state, the probability flux from  $j$  to  $k$  is precisely balanced by the reverse probability flux from  $k$  to  $j$  for **every pair of interconnected states** ( $j, k$ ). This means that there is no net probability flow in any local part of the system. While state transitions are constantly occurring internally, these transitions are bi-directionally balanced on every "microscopic" path.

Detailed balance is a much stronger constraint. If the flux between every pair of states is precisely balanced, then no **net current** can exist within the system. Because there are no closed loops (no way for probability flux to "go around"), the system is forced to satisfy detailed balance in order to maintain a steady state.

## 5.3 Derivation: Reversibility and Detailed Balance

The professor demonstrated that detailed balance is the direct mathematical equivalent of reversibility. The derivation starts from the definition of reversibility:

$$\text{Prob}\{X(t) = j, X(t + \tau) = k\} = \text{Prob}\{X(t) = k, X(t + \tau) = j\} \quad (12)$$

Expanding this using the conditional probability formula and assuming the system is in the steady state ( $\pi$ ):

$$P(k, t + \tau | j, t) \pi_j = P(j, t + \tau | k, t) \pi_k \quad (13)$$

Considering an infinitesimal time step  $\Delta t$ , the conditional probability  $P(k, t + \Delta t | j, t)$  for  $j \neq k$  is approximated by the transition rate  $w_{j \rightarrow k} \Delta t$ . Substituting this approximation and dividing both sides by  $\Delta t$  yields the detailed balance condition:

$$w_{j \rightarrow k} \pi_j = w_{k \rightarrow j} \pi_k \quad (14)$$

This derivation proves that a stable Markov process is reversible if and only if it satisfies the detailed balance condition.

We previously mentioned that the steady state condition derived from  $Q_\pi = 0$  is actually an **Overall Balance** condition. It requires that for any state  $j$ , the total probability flow into  $j$  equals the total probability flow out of  $j$ :

$$\text{Total flow in} = \sum_{k \neq j} \pi_k w_{k \rightarrow j} = \text{Total flow out} = \sum_{k \neq j} \pi_j w_{j \rightarrow k}$$

**Detailed Balance** is a much **stronger** condition than Overall Balance. If Detailed Balance holds, that is,  $\pi_k w_{k \rightarrow j} = \pi_j w_{j \rightarrow k}$  holds for all  $k \neq j$ , then by summing this equality for all  $k \neq j$ , Overall Balance is naturally satisfied. The converse is not true.

We can deeply understand the difference between the two through a physical analogy. Imagine a lake and a river.

- **Lake (Thermodynamic Equilibrium):** The water in the lake is in an equilibrium state, and the macroscopic water level does not change. At the microscopic level, water molecules are constantly moving, but the flow of water molecules from any point A to point B is exactly canceled by the flow of molecules from B to A. This is **Detailed Balance**, with no macroscopic net flow of water.
- **River (Non-Equilibrium Steady State):** The water level of the river can also be **stable (steady)**, but the river as a whole has a clear downstream direction. At any cross-section, the amount of water flowing in from upstream equals the amount of water flowing out to downstream, which maintains the stability of the water level. This is **Overall Balance**. However, if you consider two points A and B in the river (A upstream), the net flow of water from A to B is much greater than the reverse flow from B to A. There is a net probability flow (**water flow**) here.

This analogy reveals a profound physical principle: the distinction between Detailed Balance and Overall Balance is precisely the difference between **Thermodynamic Equilibrium** and a **Non-Equilibrium Steady State (NESS)** in stochastic processes.

A system that satisfies Detailed Balance is in true Thermodynamic Equilibrium, with no net flow of energy or matter. In contrast, a system that only satisfies Overall Balance is typically in a Non-Equilibrium Steady State maintained by a continuous external driving force (such as energy input), like a living cell. This distinction connects the abstract mathematical concepts discussed in this lecture with profound principles in physics and biology.

## 6 Example Analysis: Simulation and Physical Intuition

Now, let's look at how these theoretical principles are applied in practice through two specific examples.

### 6.1 Linear birth and death process: a system that satisfies a delicate balance

Now, let's consider a simple one-step process: Linear birth and death process

**Model setting:** Imagine a population of particles (or individuals) whose number is

- **"Birth:"** each particle can produce another one new particle at rate  $\lambda$ , so the total rate from state  $n$  to state  $n + 1$  is  $\lambda_n = \lambda n$
- **"Death:"** each particle can disappear at rate  $\mu$ , so the total rate from state  $n$  to state  $n - 1$  is  $\mu_n = \mu n$

This is a one-dimensional chain process, where states can only transition between adjacent integers. For such systems, if there is a steady state, it must satisfy the Detailed Balance condition, as there are no bypasses that could form a circulation.

And we apply the Detailed Balance condition on the adjacent states  $n$  and  $n - 1$ :

$$\pi_{n-1} w_{n-1 \rightarrow n} = \pi_n w_{n \rightarrow n-1} \quad (15)$$

Substitute the transfer rate

$$\pi_{n-1} \lambda(n-1) = \pi_n \mu n \quad (16)$$

This gives a recurrence relation for the steady-state probability

$$\pi_n = \pi_{n-1} \frac{\lambda(n-1)}{\mu n} \quad (17)$$

WE can begin the recurrence from  $\pi_1$ :

$$\pi_1 = \pi_0 \frac{\lambda \cdot 0}{\mu \cdot 1} = 0 \quad (18)$$

Since  $\pi_1 = 0$ ,  $\pi_2 = \pi_1 \frac{\lambda \cdot 1}{\mu \cdot 2} = 0$ , And so on, for all  $n > 0$ , we have  $\pi_n = 0$ . This means that for a linear birth-death process, regardless of the size of the birth rate and the death rate, the only steady state of the system is the extinction state, that is  $\pi_1 = 1$ . This is a very important conclusion, which shows that in this simple linear model, the random fluctuations of the population will inevitably lead to its extinction.

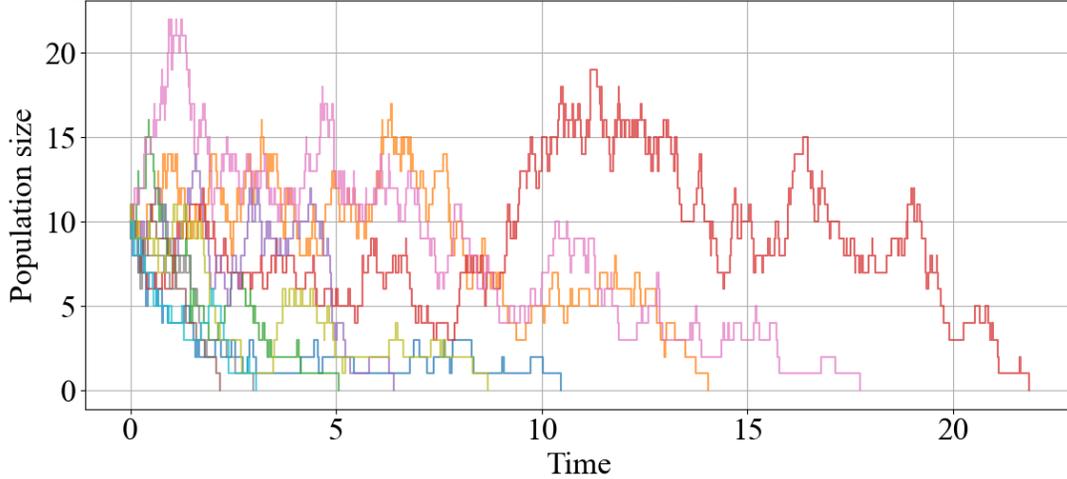
To validate this theoretical prediction, we can use the **Gillespie algorithm** for accurate stochastic simulation. The Gillespie algorithm is the **gold standard** for simulating stochastic processes such as chemical reactions and population dynamics.

The following outlines the logic for simulating a linear birth-death process. The code logic is as follows:

1. In any state  $n$ , calculate the total event rate  $R_{\text{total}}$ :

$$R_{\text{total}} = \lambda n + \mu n$$

Example trajectories of the linear birth-death process ( $n_0 = 10, \lambda = 1.0, \mu = 1.1$ )



Distribution of final population sizes after 500 simulations (steady state)

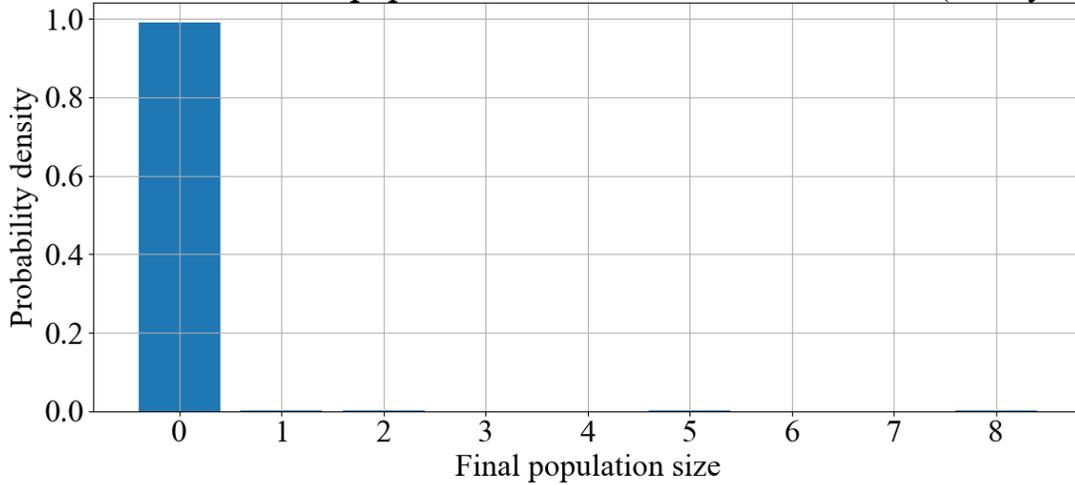


Figure 2:

2. Draw the time interval  $\Delta t$  for the next event from an exponential distribution:

$$\Delta t \sim \text{Exp}(R_{\text{total}})$$

3. Determine whether the event that occurred is a "birth" or a "death" by comparing a uniform random number with the ratio  $\frac{\lambda n}{R_{\text{total}}}$ .
4. Update the population size  $n$  and the time  $t$ .
5. Repeat this process until the set maximum time is reached.

The simulation results clearly show that although individual trajectories fluctuate stochastically, ultimately all trajectories tend toward 0. The histogram of the final population size indicates that after a sufficiently long time, the probability of the system being in state 0 approaches 1. This is in perfect agreement with our analytical solution obtained via detailed balance:  $\pi_0 = 1$  and  $\pi_{n>0} = 0$ .

## 6.2 One-dimensional random walk with absorbing boundary: a system without nontrivial steady states

We now turn to another example, which will demonstrate what happens when the prerequisite conditions of the Perron–Frobenius (P-F) theorem are violated. Consider a particle performing a random

walk on a one-dimensional integer lattice. Assume there is an **Absorbing Boundary** at position 0. This means that once the particle reaches position 0, it is “absorbed” and remains there indefinitely, and the process ends.

**Why Does the Perron–Frobenius Theorem Fail?** This system is **reducible**. State 0 is a trap. A particle can reach state 0 from any state  $n > 0$  in a series of steps, but it can **never** return from state 0 to any state  $n > 0$ . In graph-theoretic terms, the state diagram of this system is not strongly connected. Therefore, the **irreducibility** condition of the Perron–Frobenius theorem is not satisfied, and we are no longer guaranteed a unique steady state with all positive components.

**The Trivial Steady State:** The long-term behavior of this system is certain: **eventual absorption**. As time progresses, the probability of the particle being in any state  $n > 0$  decays to 0, while the probability of being in state 0 approaches 1. Thus, the system has a steady state, but it is a **trivial** one:  $\pi_0 = 1$  and  $\pi_{n>0} = 0$ . There is no dynamic equilibrium where all states are visited with non-zero probability.

**Python Simulation** The following Python code simulates multiple random walk particles starting from the same initial point until they are captured by the absorbing boundary. By visualizing these trajectories, we can intuitively understand why the system cannot maintain a non-trivial steady state.

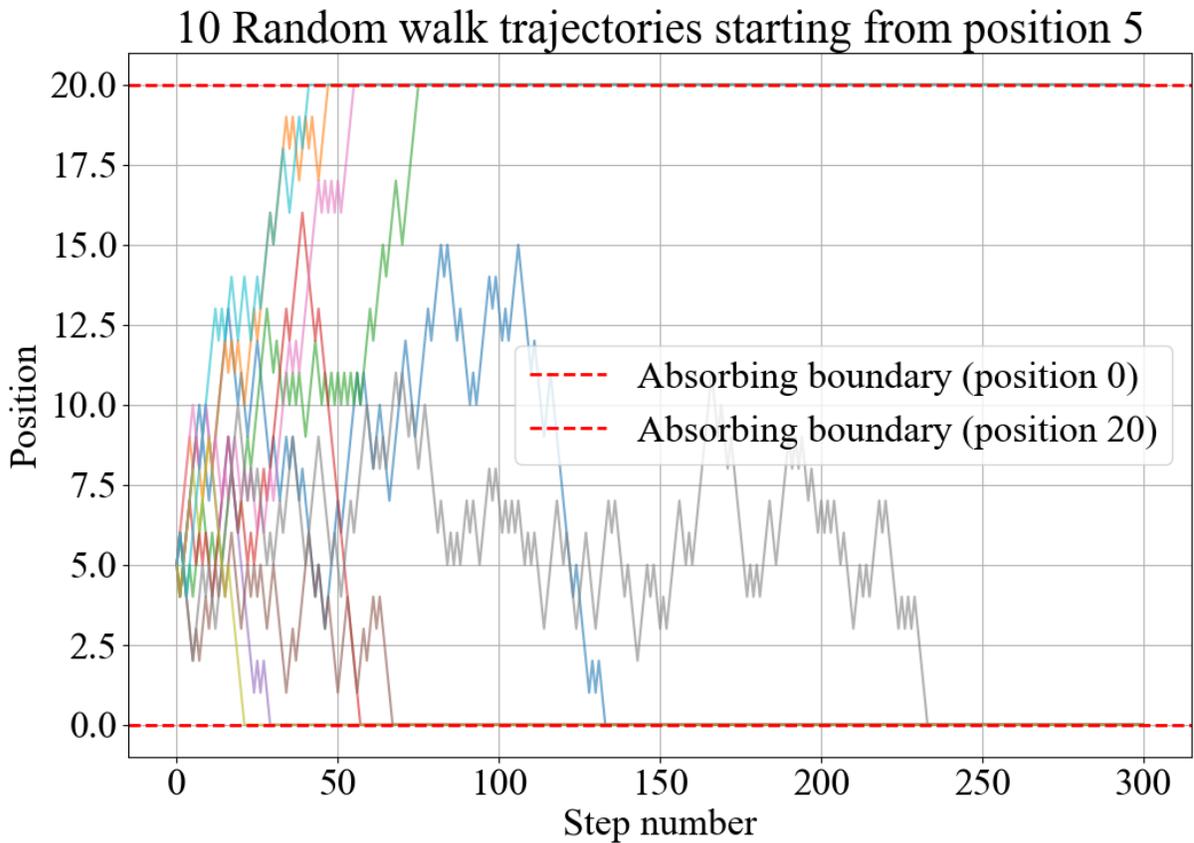


Figure 3:

From this picture, we can see each trajectory share a common fate although each path is random. Eventually, they inevitably hit the absorbing boundary at 0 or 20 and terminate there. This diagram intuitively shows how probabilities “leak” from all states and eventually converge into state 0 or 20. This clearly illustrates that when a system is decomposable, probabilities flow into those “trap” states, preventing the formation of a dynamic, nontrivial steady state that covers the entire state space.

## 7 The Detailed Balance

### 7.1 The Power of Symmetry: Simplifying System Dynamics

A powerful consequence of the detailed balance condition is that it allows us to diagonalize the generally non-symmetric  $\mathbf{Q}$  matrix using a similarity transformation. We define a new matrix  $\tilde{\mathbf{Q}}$ :

$$\tilde{Q}_{mn} := \pi_m^{-1/2} Q_{mn} \pi_n^{1/2}$$

If the system satisfies detailed balance, this new matrix  $\tilde{\mathbf{Q}}$  is **symmetric**, i.e.,  $\tilde{Q}_{mn} = \tilde{Q}_{nm}$ .

#### Proof of Symmetry

1. For off-diagonal elements ( $m \neq n$ ), we use the transition rate  $Q_{mn} = w_{n \rightarrow m}$ .
2. Using the detailed balance condition  $w_{n \rightarrow m} \pi_n = w_{m \rightarrow n} \pi_m$ , we substitute it into the expression for  $\tilde{Q}_{mn}$ :

$$\tilde{Q}_{mn} = \pi_m^{-1/2} (w_{n \rightarrow m} \pi_n) \pi_n^{-1/2} = \pi_m^{-1/2} (w_{m \rightarrow n} \pi_m) \pi_n^{-1/2}$$

3. On the other hand, we calculate  $\tilde{Q}_{nm}$ :

$$\tilde{Q}_{nm} = \pi_n^{-1/2} Q_{nm} \pi_m^{1/2} = \pi_n^{-1/2} w_{m \rightarrow n} \pi_m^{1/2}$$

4. By comparing the two expressions, we find that  $\tilde{Q}_{mn} = \tilde{Q}_{nm}$ , proving its symmetry.

#### Significance of the Mathematical "Trick"

Why is this mathematical transformation so important? Because it reveals deep physical characteristics of equilibrium dynamics:

1. **Real Eigenvalues:** The symmetry (or the more general Hermiticity) of  $\tilde{\mathbf{Q}}$  guarantees that all its eigenvalues ( $\lambda$ ) are real numbers. This implies that the relaxation rates  $\lambda$  are all real.
2. **Non-Oscillatory Relaxation:** Real eigenvalues mean that the system's evolution toward the equilibrium state is a purely exponential decay, with no oscillations. The general solution of the master equation can be written as a superposition of characteristic modes:

$$p(t) = \sum_i c_i \phi_i(\lambda) e^{-\lambda t}$$

Here,  $\lambda > 0$  (for non-steady state modes) implies that the relaxation process from any initial state to the unique steady state  $\pi$  (which corresponds to the  $\lambda = 0$  mode) is smooth and **non-oscillatory**.

3. **Orthogonal Basis:** The eigenvectors of a symmetric matrix form a complete orthogonal basis. This means that any initial probability distribution can be uniquely decomposed into a linear combination of these fundamental "relaxation modes." In summary, the symmetry of  $\tilde{\mathbf{Q}}$  is the mathematical embodiment of the non-existence of circulatory dynamics in an equilibrium system, linking the abstract Markov process to the physics of conservative systems.

In summary, the symmetrization of the  $\mathbf{Q}$ -matrix is a mathematical manifestation of the absence of intrinsic cyclic dynamics in equilibrium systems, which connects the abstract Markov process to the physics of conservative systems.

### 7.2 Kolmogorov cycle criterion: an intuitive equilibrium criterion

In addition to the algebraic form of the detailed balance condition, there is an equivalent, more intuitive geometric criterion: the **Kolmogorov's Loop Criterion** (or Kolmogorov–Chentsov criterion). The criterion states that an irreducible Markov process is **reversible** (i.e., satisfies detailed balance) if and only if, for **any closed cycle** in the state space, the product of the transition rates in the clockwise direction equals the product of the transition rates in the counter-clockwise direction:

$$\frac{w_{1 \rightarrow 2} w_{2 \rightarrow 3} \cdots w_{N \rightarrow 1}}{w_{1 \rightarrow N} w_{N \rightarrow (N-1)} \cdots w_{2 \rightarrow 1}} = 1 \quad (19)$$

Intuitive Interpretation: For a simple three-state system  $\{1, 2, 3\}$ , for example, the criterion requires:

$$w_{1 \rightarrow 2} w_{2 \rightarrow 3} w_{3 \rightarrow 1} = w_{1 \rightarrow 3} w_{3 \rightarrow 2} w_{2 \rightarrow 1} \quad (20)$$

If this equality does not hold (e.g., if the clockwise product is greater than the counter-clockwise product), it implies a persistent, clockwise **Net Probability Circulation** within the system. This net circulation is the fundamental signature of irreversibility. If even one cycle in the system violates this criterion, the system must necessarily be in a **non-equilibrium state**, and its steady state must be maintained by external energy input.

This criterion provides us with a powerful visualization tool that directly connects irreversibility with “cycles” in the state space, thus laying the conceptual foundation for our subsequent quantification of entropy production and fluxes.

## 8 Beyond Equilibrium: Irreversibility and the Arrow of Time

In this section, we depart from the elegant world of equilibrium and enter the more general realm of non-equilibrium systems. These systems are active, dynamic, and have a clear direction in time. Our goal is to quantify this “directionality.”

### 8.1 When the balance is broken: Non-equilibrium steady state (NESS)

Even when the detailed balance condition is not satisfied, the system can still reach a steady state, meaning the probability distribution does not change over time:  $\frac{dp(t)}{dt} = 0$ . However, in this state, there is a persistent, non-zero net probability current  $J_{ij} = \pi_i w_{i \rightarrow j} - \pi_j w_{j \rightarrow i} \neq 0$  within the system. This is known as a **Non-Equilibrium Steady State (NESS)**.

A perfect analogy for NESS is a fountain: The water level in the basin (analogous to the probability) remains constant, but this is not because the water is static. Instead, a pump continuously draws water to a higher position, and the water constantly flows back into the basin. This process maintains a dynamic equilibrium that requires continuous energy input (the pump doing work) to counteract gravity (dissipation). Similarly, living systems, electrical circuits, and all functional molecular machines operate in a NESS.

### 8.2 Forward Trajectory and Backward Trajectory

To quantify irreversibility, we need to compare the probability of a forward trajectory of system evolution occurring with the probability of its backward trajectory occurring after time reversal.

First, we define a **forward trajectory**  $\gamma$  as a sequence of states and the dwell time in each state:

$$\gamma : 0 \xrightarrow{\tau_0} 1 \xrightarrow{\tau_1} 2 \xrightarrow{\tau_2} \dots \xrightarrow{\tau_{n-1}} n \quad (21)$$

How is the **probability** (strictly speaking, the **probability density**) of this trajectory  $P[\gamma]$  constructed? It is composed of the product of a series of event probabilities:

1. **Initial Probability:** First, the probability of the system being in **state 0** at time  $t = 0$  is  $\pi_0$ .
2. **Waiting Probability:** The probability of dwelling in **state k** for time  $\tau_k$  without any transition occurring. This is a **Poisson process**, and its probability is  $e^{-\alpha_k \tau_k}$ , where  $\alpha_k = \sum_{l \neq k} w_{k \rightarrow l}$  is the **total rate of leaving state k**, also called the **exit rate**.
3. **Transition Probability:** The probability of a transition occurring from  $k$  to  $k+1$  is proportional to the **transfer rate**  $w_{k \rightarrow k+1}$ .

Combining these parts, we get the probability of the **forward trajectory**:

$$P[\gamma] = \pi_0 \cdot e^{-\alpha_0 \tau_0} \cdot w_{0 \rightarrow 1} \cdot e^{-\alpha_1 \tau_1} \cdot w_{1 \rightarrow 2} \cdot \dots \cdot w_{n-1 \rightarrow n} \cdot e^{-\alpha_n \tau_n} \quad (22)$$

Similarly, we can define the **time-reversed trajectory**  $\tilde{\gamma}$ , which starts at **state n**, traverses the same states in reverse order, and finally returns to **state 0**. Its probability is:

$$P[\tilde{\gamma}] = \pi_n \cdot e^{-\alpha_n \tau_n} \cdot w_{n \rightarrow n-1} \cdot w_{n-1 \rightarrow n-2} \cdot \dots \cdot w_{1 \rightarrow 0} \cdot e^{-\alpha_0 \tau_0} \quad (23)$$

### 8.3 Quantifying irreversibility: entropy production along a path

The core of **irreversibility** lies in the fact that the probabilities of the forward and time-reversed trajectories are no longer equal. We can quantify this asymmetry by calculating their ratio:

$$\frac{P[\tilde{\gamma}]}{P[\gamma]} = \frac{\pi_n \cdot e^{-\alpha_n \tau_n} \cdot w_{n \rightarrow n-1} \cdots w_{1 \rightarrow 0}}{\pi_0 \cdot e^{-\alpha_0 \tau_0} \cdot w_{0 \rightarrow 1} \cdot e^{-\alpha_1 \tau_1} \cdot w_{1 \rightarrow 2} \cdots w_{n-1 \rightarrow n} \cdot e^{-\alpha_n \tau_n}} \quad (24)$$

A profound result is that all terms related to dwell time, the exponential factors  $e^{-\alpha_k \tau_k}$ , are precisely canceled out! This tells us that the root of irreversibility (and consequently, the definition of entropy production) lies in the **transitions between states**, not in the waiting time within a state.

After simplification, we obtain:

$$\frac{P[\tilde{\gamma}]}{P[\gamma]} = \frac{\pi_n}{\pi_0} \cdot \frac{w_{n \rightarrow n-1} \cdot w_{n-1 \rightarrow n-2} \cdots w_{1 \rightarrow 0}}{w_{0 \rightarrow 1} \cdot w_{1 \rightarrow 2} \cdots w_{n-1 \rightarrow n}} \quad (25)$$

Based on this ratio, we can define the **Total Entropy Production**  $\Delta s[\gamma]$  along the trajectory  $\gamma$ :

$$\Delta s[\gamma] = \ln \frac{P[\gamma]}{P[\tilde{\gamma}]} \quad (26)$$

The form of this logarithmic ratio is not accidental; it has a deep connection with the **Relative Entropy (Kullback-Leibler Divergence)** in Information Theory.

**Physical Meaning:**  $\Delta s[\gamma]$  quantifies our ability to **distinguish** between the forward trajectory and the time-reversed trajectory.

- If  $\Delta s[\gamma] \gg 0$ , it means  $P[\gamma] \gg P[\tilde{\gamma}]$ . The forward trajectory is much more likely than the reverse, and the direction of time is very clear.
- If the system satisfies **detailed balance**, this ratio would be 1 on average, and  $\Delta s[\gamma]$  would fluctuate around 0, indicating time symmetry.

**Information Theory Perspective:** Entropy production can be viewed as the **information gain** we obtain about the direction of time by observing the trajectory. An irreversible process constantly produces information, thus distinguishing the past from the future.

### 8.4 Deconstructing Entropy: Systems and Environment

The total entropy production can be decomposed into two parts with clear physical meanings:

$$\Delta s[\gamma] = \ln \left( \frac{\pi_n}{\pi_0} \right) + \sum_{k=1}^n \ln \left( \frac{w_{k \rightarrow k-1}}{w_{k-1 \rightarrow k}} \right) \quad (27)$$

We define these two terms separately as:

1. **System Entropy Change:**  $(\Delta s)_{\text{system}} = \ln \left( \frac{\pi_n}{\pi_0} \right) = -\ln \pi_n - (-\ln \pi_0)$

This term depends only on the initial and final states of the trajectory, independent of the path taken. This is a characteristic feature of a **State Function**. It represents the change in the system's intrinsic information content (in the form of Boltzmann entropy  $S = -k_B \ln p$ ).

2. **Environment Entropy Change:**  $(\Delta s)_{\text{env}} = \sum_{k=1}^n \ln \left( \frac{w_{k \rightarrow k-1}}{w_{k-1 \rightarrow k}} \right)$

This term is the sum of contributions from every transition along the trajectory. If a different path is taken from state 0 to state  $n$ , this value will change. This is a characteristic of a **Path Function**, analogous to heat and work in classical thermodynamics. It represents the entropy exchanged between the system and the environment to drive this trajectory (usually in the form of heat).

This decomposition is the foundation of **Stochastic Thermodynamics**, offering a precise re-statement of the macroscopic Second Law of Thermodynamics at the level of a single microscopic trajectory:

$$\Delta s_{\text{total}} = \Delta s_{\text{sys}} + \Delta s_{\text{env}}. \quad (28)$$

## 8.5 Average Entropy Production Rate

For a system in a **Non-Equilibrium Steady State (NESS)**, we are more concerned with its long-term, sustained ability to produce entropy. This is quantified by the **Average Entropy Production Rate**  $\sigma$ .

$$\sigma = \lim_{T \rightarrow \infty} \frac{1}{T} \langle \Delta s[\gamma] \rangle \quad (29)$$

Here,  $\langle \cdot \rangle$  denotes the average over all trajectories  $\gamma$  that occur within a time  $T$ . In the long-time limit, the contribution from the system entropy change  $(\Delta s)_{\text{system}}$  is averaged away because it only depends on the initial and final states, leaving the environment entropy change as the dominant factor.

After derivation, an extremely elegant final expression can be obtained:

$$\sigma = \frac{1}{2} \sum_{i,j} (\pi_i w_{i \rightarrow j} - \pi_j w_{j \rightarrow i}) \ln \left( \frac{\pi_i w_{i \rightarrow j}}{\pi_j w_{j \rightarrow i}} \right) \quad (30)$$

This formula can also be written as:

$$\sigma = \sum_{i < j} J_{ij} \ln \left( \frac{w_{i \rightarrow j}}{w_{j \rightarrow i}} \right) \quad (31)$$

**Profound Physical Structure:** This expression has a universal structure of **(Flux)  $\times$  (Thermodynamic Force)**, which is the core of all irreversible processes:

- **Flux:**  $J_{ij} = \pi_i w_{i \rightarrow j} - \pi_j w_{j \rightarrow i}$  is the **net probability current** between states.
- **Thermodynamic Force:**  $A_{ij} = \ln \left( \frac{w_{i \rightarrow j}}{w_{j \rightarrow i}} \right)$  is the “force” that drives the production of this flux.

**Non-Negativity:** Using the inequality  $(x - y) \ln(x/y) \geq 0$ , it can be proven that  $\sigma \geq 0$ . The only condition for equality is that the net flux  $J_{ij} = 0$  for all states  $(i, j)$ . This is precisely the condition for **detailed balance**.

Therefore, any system far from equilibrium (any NESS) must necessarily be a perpetually entropy-producing “machine.”  $\sigma$  is the inevitable thermodynamic cost required to maintain its non-equilibrium structure and function.

## 9 Example Analysis: Simulation and Physical Intuition

### 9.1 Simulating a Reversible system: A particle motion in the Potential Well

Imagine a microparticle (e.g., a colloidal particle) immersed in a thermal bath at a constant temperature and confined to move within a **Potential Well** with three stable deep states. Due to random collisions from the surrounding fluid molecules (**thermal noise**), the particle has enough energy to jump over the **\*\*energy barrier\*\*** between the wells, thus randomly hopping among the three states (**Well A, Well B, Well C**). Since the overall system (particle + thermal bath) is in equilibrium at a single temperature, it must satisfy the detailed balance condition, making it a perfectly **reversible process**.

1. **Construct the Energy Landscape:** We define the energy depths of the three wells ( $E_A, E_B, E_C$ ) and the heights of the energy barriers between them.
2. **Calculate the Rates:** The transition rate  $w_{i \rightarrow j}$  is given by the **Arrhenius law**, meaning that jumping from a deep well to a shallow well is much easier than the reverse process.

$$w_{i \rightarrow j} \propto \exp \left( -\frac{\Delta E_{\text{barrier}}}{k_B T} \right)$$

3. **Theoretical Steady State:** At thermal equilibrium, the probability of finding the particle in each well follows the **Boltzmann distribution**:

$$\pi_i \propto \exp\left(-\frac{E_i}{k_B T}\right)$$

The lower the energy of the well, the higher the probability of the particle dwelling there.

4. **Analysis and Verification:** We run a **Gillespie simulation** and verify that statistically there are **no net cycles** in the trajectory, and the final occupation probabilities  $\pi_i$  converge precisely to the theoretical Boltzmann distribution.

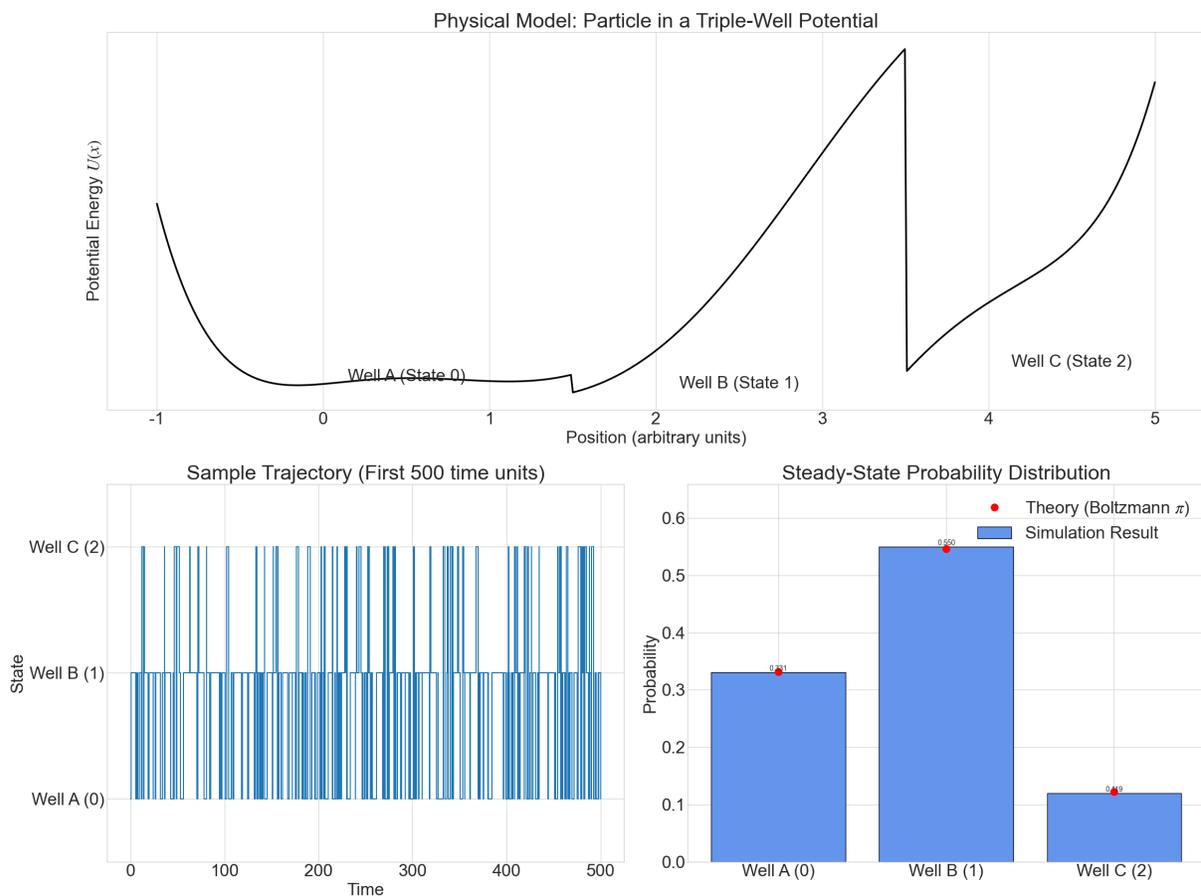


Figure 4:

**The Top Figure (Physical Model)** shows the physical rules of the system: a particle moving in an energy landscape with three wells of different depths. **Well B is the deepest (most stable)**, and **Well C is the shallowest (least stable)**.

**The Bottom-Left Figure (Sample Trajectory)** demonstrates the system's microscopic dynamics: driven by thermal energy, the particle undergoes ceaseless random hopping among the three wells.

**The Bottom-Right Figure (Steady-State Probability)** reveals the system's macroscopic statistical results: after long-term evolution, the proportion of time the particle spends in each well (**blue bar graph**) perfectly matches the theoretical Boltzmann distribution predicted by its energy depth (**red circle markers**). The particle spends the longest time in the deepest well B and the shortest time in the shallowest well C.

In summary, this figure visually demonstrates how the **physical rules (Energy Landscape)** determine the microscopic random behavior, which ultimately emerges into a predictable, stable **macroscopic equilibrium state**.

## 9.2 Simulating an Irreversible System: A Cyclic System Acting on a Driving Force

**Physical Model:** Imagine a charged particle confined to a ring composed of three discrete sites (**Site A**, **Site B**, and **Site C**). Now, we apply a constant, non-conservative electric field around the ring. This field drives the charged particle to move predominantly in one direction (e.g., clockwise). Although thermal noise still allows the particle to "flow backward" occasionally, the overall system forms a sustained, **net particle current**. To maintain this stable "current," the system must continuously draw energy from the external electric field and dissipate it as heat. Thus, this is a classical example of a **Non-Equilibrium Steady State (NESS)**.

1. **Construct the Model:** We directly set the clockwise transition rates ( $w_{cw}$ ) to be much larger than the counter-clockwise transition rates ( $w_{ccw}$ ) to simulate the external driving force.
2. **Verification and Simulation:** This rate setting clearly **violates the detailed balance condition**. We run a **Gillespie simulation**.
3. **Analysis:**
  - Statistically compare the number of clockwise vs. counter-clockwise jumps. We expect to observe a large difference, which is evidence of the net probability current.
  - Calculate and plot the cumulative **entropy production** over time. For this driven system, the curve is expected to **grow linearly**, and its slope is the **Average Entropy Production Rate**  $\sigma$ .

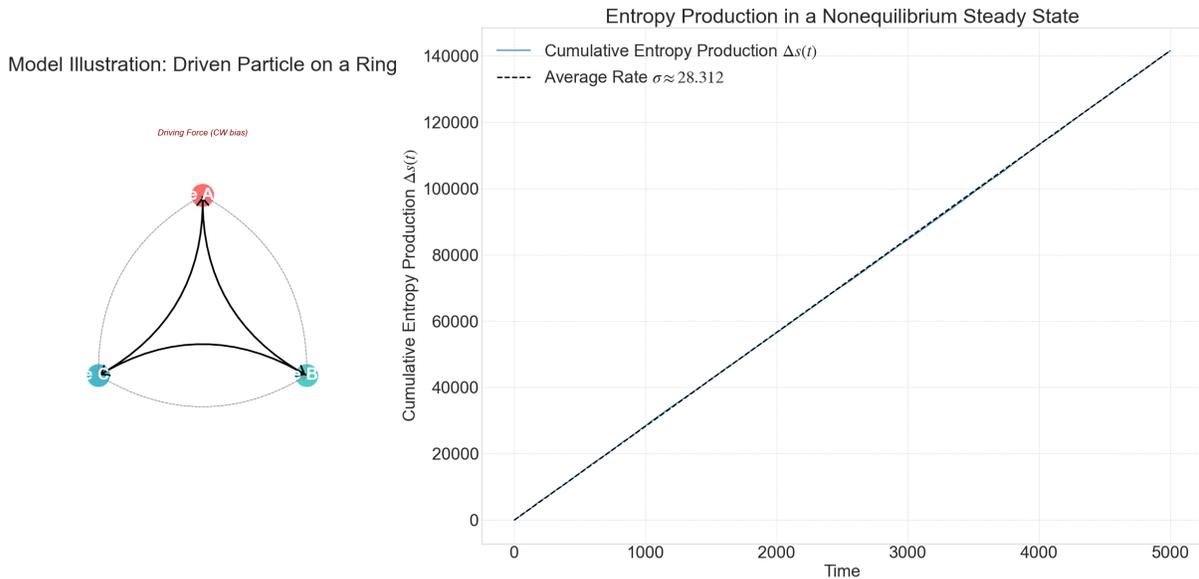


Figure 5:

This example illustrates the core features of a **Non-Equilibrium Steady State (NESS)** maintained by an external driving force.

- **Left Figure (Physical Model):** Shows our physical model: a particle moving between three sites on a ring, subjected to a constant "driving force". This force makes the clockwise transition rate (thick solid arrows) significantly larger than the counter-clockwise transition rate (thin dashed arrows). Physically, this represents a system that continuously consumes energy to maintain its directed motion, fundamentally **breaking detailed balance**.
- **Right Figure (Entropy Production):** The **Cost of Irreversibility** shows the change in the system's cumulative entropy production over time. We can clearly see that the **Total Entropy**

**Production** (blue solid line) **increases continuously and linearly** as time progresses, in sharp contrast to a reversible system (where average entropy production is zero). The increase in entropy production is not random but follows a very stable average rate, which is the slope indicated by the dashed line  $\sigma$  (here,  $\sigma \approx 28.46$ ).

## 10 Summary:

This final lecture formally transitions us from equilibrium to non-equilibrium physics. My core take-aways are as follows:

**Equilibrium State (Detailed Balance)** The **Equilibrium State** is defined by **detailed balance**. Its hallmarks are: zero net current ( $J_{ij} = 0$ ), zero average entropy production rate ( $\sigma = 0$ ), and its dynamics are reversible in time. Its mathematical simplicity (the symmetry of the **Q**-matrix) reflects its physical "quietness."

**Non-Equilibrium State (Sustained Flux)** The **Non-Equilibrium State** breaks detailed balance. It is characterized by a sustained **net current** ( $J_{ij} \neq 0$ ), a positive entropy production rate ( $\sigma > 0$ ), and thus an inherent **directionality of time**.

By introducing the concept of a **trajectory**, we were able to precisely define and quantify thermodynamic quantities at the microscopic level of single molecules and single trajectories, including the entropy of the system, environment, and total entropy production. The resulting expression for the average entropy production rate,  $\sigma = \sum \mathbf{J} \cdot \mathbf{A}$ , reveals the **universal structure of all dissipative processes**.

**The Physical Cost of Existence** These concepts are far from abstract theoretical notions; they are the fundamental language for understanding the dynamic world we inhabit. The continuous production of entropy is the **inevitable physical cost** required for all processes that possess function and directionality.

- At the microscopic scale, it **drives life itself**: the energy consumption of motor proteins dragging cargo along molecular tracks, or the maintenance of ion concentration gradients by ion pumps, which is the root of the nervous system's function.
- At the macroscopic scale, it is ubiquitous: it is the reason computers dissipate heat when processing information, the manifestation of chemical reactions (like combustion) irreversibly releasing energy, the signature of stable current flow in circuits, and even the engine that drives Earth's sun-powered weather system to form storms.

Finally, this reveals a profound principle of physical necessity: any system that seeks to escape the "heat death" (i.e., complete equilibrium) and maintain its complex structure and function must **continuously draw energy from its environment and dissipate it as entropy**. In the non-equilibrium world, entropy production is not merely a sign of disorder and decay; it is a **necessary prerequisite for complexity and function to exist**, even for life itself.

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