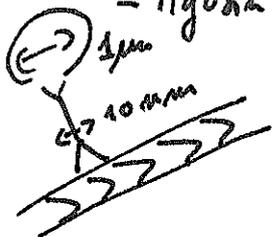


I) Introduction

Molecular motors are proteins capable of exerting a non-zero average work.

E.g. - kinesin & dynein transport vesicles along microtubules

- Myosin exerts forces on actin filaments.

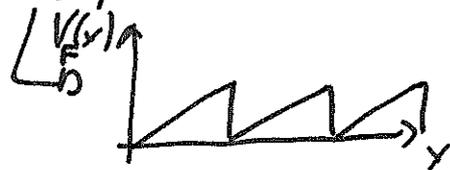


How is it possible? At this scale, temperature equilibrates in  $\mu s \Rightarrow$  isothermal motor.

① Spatial symmetry broken because filaments are polar.

If equilibrium  $P \propto e^{-\beta V(x)}$

$J(x) = T \partial_x P + V' \cdot P = 0 \rightarrow$  no motion



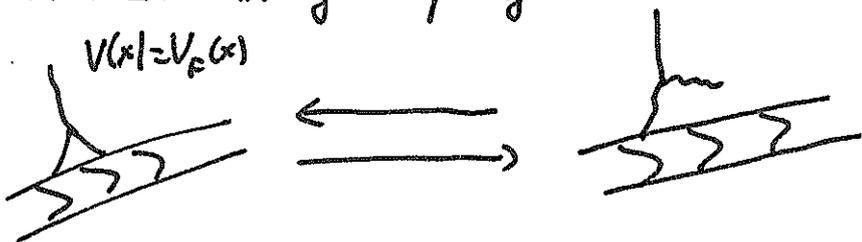
② Two-state model breaks detailed-balance

State 1: strong coupling

State 2: weak coupling

$V(x) = V_p(x)$

$V(x) \approx 0$



In each state, the dynamics would relax to  $e^{-\beta V(x)}$  and hence leads to vanishing current, but the transitions between the states prevent that. Q: how?

## II Model and dynamics

Brownian dynamics in each state. Rates  $\omega_1$  and  $\omega_2$  at which the motor goes from  $1 \rightarrow 2$  and from  $2 \rightarrow 1$ .

$P_i(x, t)$ : the proba to find the system in  $i$  at time  $t$ .

$$P_i(x, t+dt) = \int dy P_i(y, t) P(1, x, t+dt | 1, y, t) + \int dy P_i(y, t) P(1, x, t+dt | 2, y, t)$$

states  $\uparrow$   $\uparrow$

At linear order in  $dt$ , only 1 state change is possible, with proba  $\omega_i dt$  (a state-change occur with proba  $\sim dt^n$ )

$$\begin{aligned} \textcircled{1} P(1, x, t+dt | 1, y, t) &= (\text{proba to stay in 1}) \times (\text{proba to go from } y \text{ to } x \text{ in } dt) \\ &= (1 - \omega_1(y)dt + O(dt^2)) P_1(x, t+dt | y, t) \\ &\quad \underbrace{\hspace{10em}}_{\text{because } x-y \sim dt^n} P_1(x, t | y, t) + dt \partial_x P(x, t | y, t) \\ &\approx (1 - dt H_{FP}^1) \delta(x-y) \\ &\quad \downarrow \text{Fokker-Planck operator in state 1.} \end{aligned}$$

$$P(1, x, t+dt | 1, y, t) \approx (1 - \omega_1(y)dt - dt H_{FP}^1) \delta(x-y)$$

$$\int P_1(y, t) dy \approx (1 - \omega_1(x)dt - H_{FP}^1 dt) P_1(x, t)$$

$$\begin{aligned} \textcircled{2} P(1, x, t+dt | 2, y, t) &= (\text{proba } 2 \rightarrow 1) \times (\text{proba } y \rightarrow x) \\ &\approx \omega_2(y)dt (1 - dt H_{FP}^2) \delta(x-y) \approx \omega_2(y)dt \delta(x-y) \end{aligned}$$

### All in all

$$P_i(x, t+dt) = P_i(x, t) - dt (H_{FP}^i + \omega_i(x)) P_i + \omega_j dt P_j(x, t)$$

$$\begin{aligned} \Rightarrow \partial_t P_1(x, t) &= -H_{FP}^1 P_1(x, t) - \omega_1(x) P_1(x, t) + \omega_2(x) P_2(x, t) \\ \partial_t P_2(x, t) &= -H_{FP}^2 P_2(x, t) + \omega_1(x) P_1(x, t) - \omega_2(x) P_2(x, t) \end{aligned}$$

↑  
rate of change of the proba to be in  $(i, x)$  at  $t$

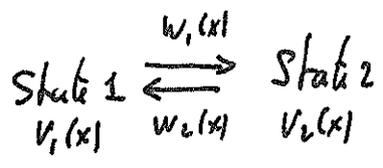
↑  
-  $\nabla \cdot J_i$   
dynamics in state  $i$

↓  
loss/gain due to hop from 1 to 2

↘ gain/loss due to hops from 2 to 1.

Switching rates  $\omega_i(x)$

Forget space and focus on



Dynamics  $\partial_t P_1 = -\omega_1 P_1 + \omega_2 P_2$  ;  $\partial_t P_2 = -\omega_2 P_2 + \omega_1 P_1$

Steady-state  $\omega_1 P_1 = \omega_2 P_2$

① Thermally activated switch  $\left. \begin{array}{l} \omega_1^{th}(x) = \omega(x) e^{\beta V_1(x)} \\ \omega_2^{th}(x) = \omega(x) e^{\beta V_2(x)} \end{array} \right\} \begin{array}{l} \text{steady} \\ \text{state} \end{array} P_i(x) = \frac{1}{Z_i} e^{-\beta V_i(x)}$

② Chemically activated switch (1), ATP  $\leftrightarrow$  (2), ADP + P

~~$\omega_i^{th} = \omega_i(x) e^{\beta V_i(x)}$~~   
 $\omega_i^{ch} = \sigma(x) \omega_i^{th}(x) e^{\beta \Delta \mu_{ATP}}$  ;  $\omega_2^{ch} = \sigma(x) \omega_1^{th}(x) e^{\beta \Delta \mu_{ADP} + \Delta \mu_P}$  ;  $\Delta \mu_i = \mu_i - \mu_i^{eq}$   
 $\mu_i = \mu_i^{sd} + \ln [i]$

Excess of ATP favors 1  $\rightarrow$  2  
 — ADP + P — 2  $\rightarrow$  1

If  $\Delta \mu_{ATP} \neq \Delta \mu_{ADP} + \Delta \mu_P$  then  $\frac{\omega_1^{ch}}{\omega_2^{ch}} \neq \frac{\omega_1^{th}}{\omega_2^{th}} \Rightarrow$  competing steady-states  $\rightarrow$  out of equilibrium

③ In practice : both processes  $\omega_i(x) = \omega_i^{th}(x) + \omega_i^{ch}(x)$

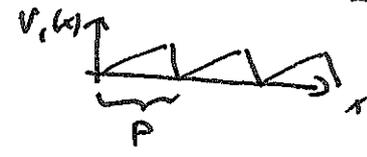
The Brownian dynamics in state (i) makes  $P_i(x, t)$  relax to  $e^{-\beta V_i(x)}$  with  $J_i = 0$   
 $\rightarrow$  compatible with  $\omega_i^{th}$  but not with  $\omega_i^{ch}$  if one species is in excess

Comment: as time goes on,  $[ATP] \rightarrow [ATP]^{eq}$  and the system relaxes to equilibrium  
 $\Rightarrow$  need to maintain  $\Delta \mu_i \neq 0$  (food, breath, mitochondria, etc.)

Conclusion:  $\Delta \mu_i \neq 0$  drives the system out of equilibrium  $\Rightarrow$  is there a current?

III A simple example [Jülicher, Ajdari, Prost; RMP 69, 1269 (1997)]

$V_2=0$ ,  $\omega$ ,  $d\omega_2$  constant,  $V_1(x)$  periodic with period  $p$



Dynamics:  $\partial_\epsilon P_1(x, \epsilon) = \frac{\partial}{\partial x} \left[ T \frac{\partial}{\partial x} + V_1'(x) \right] P_1 - \omega_1 P_1(x) + \omega_2 P_2(x)$

$\partial_\epsilon P_2(x, \epsilon) = \frac{\partial}{\partial x} \left[ T \frac{\partial}{\partial x} + V_2'(x) \right] P_2 + \omega_1 P_1(x) - \omega_2 P_2(x)$

$P_{tot}(x) = P_1(x) + P_2(x)$

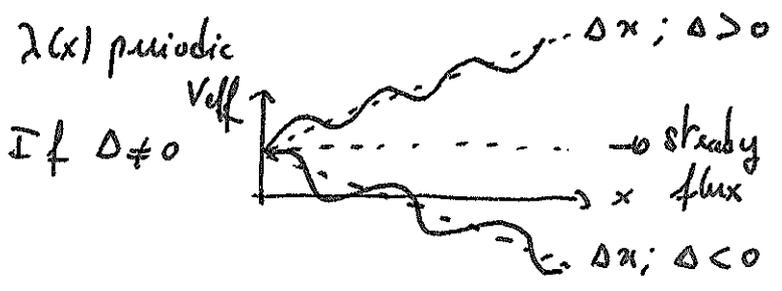
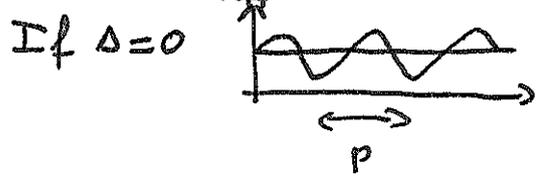
$\partial_\epsilon P_{tot}(x) = T \partial_{xx} P_{tot} + \partial_x [V_1'(x) P_1(x)] = T \partial_{xx} P_{tot} + \partial_x [V_{eff}'(x) P_{tot}(x)]$

where  $V_{eff}'(x) = \lambda(x) V_1'(x)$ , with  $\lambda(x) = \frac{P_1(x)}{P_{tot}(x)}$

Brownian dynamics in an effective potential  $V_{eff}(x) = V_{eff}(0) + \int_0^x du \lambda(u) V_1'(u)$

let  $\Delta = \int_0^p dx \lambda(x) V_1'(x)$

$V_1, V_2$  periodic  $\Rightarrow P_1, P_2$  periodic  $\Rightarrow \lambda(x)$  periodic



What is the condition for  $\Delta = 0$ ?

$\rightarrow$  If  $V_1(x) = V_1(-x) \Rightarrow P_1, P_2$  even  $\Rightarrow \lambda(x) = \lambda(-x)$   
 $\Rightarrow V_1'(x)$  odd  $\Rightarrow \lambda(x) V_1'(x)$  odd  $\Rightarrow \Delta = 0$

$\rightarrow$  Otherwise,  $\Delta \neq 0$  generically  $\Rightarrow$  current.

Comment:  $\partial_\epsilon P_i = T \partial_{xx} P_i + \partial_x (V_i' P_i)$  satisfies DB with respect to  $P_i \propto e^{-\beta V_i}$   
 $\partial_\epsilon P_2 = T \partial_{xx} P_2$   $\propto$  Constant  
 $\partial_\epsilon P_i = -\omega_i P_i + \omega_j P_j$   $\frac{P_i}{P_j} = \frac{\omega_j}{\omega_i}$

All together  $\rightarrow$  the competition between the  $\neq$  steady-states drives the system out of equilibrium.

2018] IV Collective behaviours of molecular motors

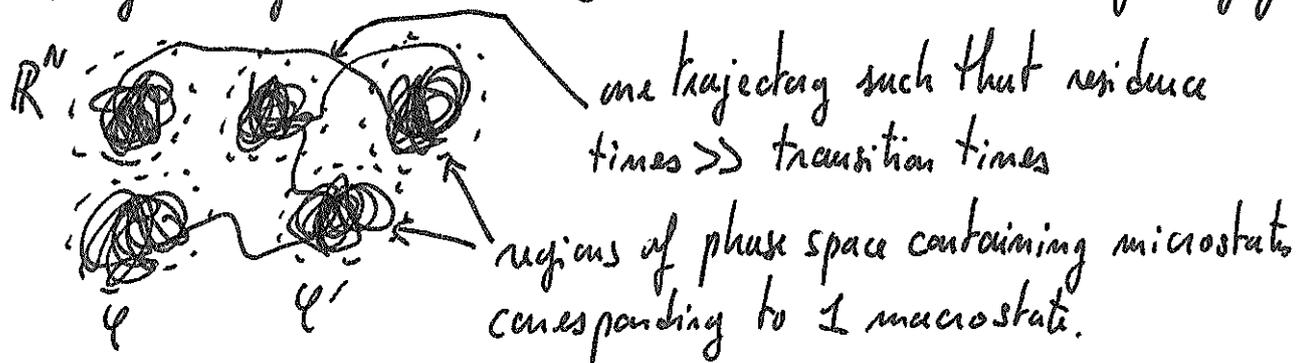
1 motor = 1 ratchet

$N$  motors =  $N$  coupled ratchets  $\Rightarrow$  horribly complicated...

Idea: coarse-graining the many microstates describing one motor bound to a given site into one macrostate

All the trajectories leading to the next site then yield one transition rate.

Langevin dynamics in  $\mathbb{R}^N \Rightarrow$  Markov chain on a set of configurations.



$$\int_{\phi} dx_i \int_{\phi'} dx_j P(x_i, t+d\epsilon | x_j, t) \equiv \underbrace{W(\phi' \rightarrow \phi)}_{\text{transition rate}} d\epsilon$$

Comment: in practice the projection from  $\mathbb{R}^N$  to  $\{\phi\}$  is very difficult.

Model: Set of configurations  $\{\phi\}$  and transition rates between them.

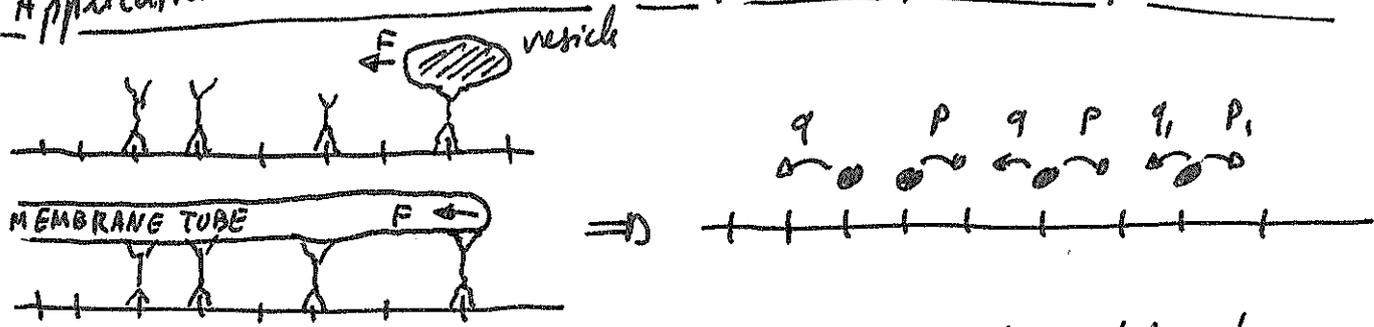
$$P(\phi, t+d\epsilon) = P(\phi, t) \times (\text{proba to stay in } \phi \text{ in } [t, t+d\epsilon]) + \sum_{\phi' \neq \phi} P(\phi', t) \times (\text{proba to go from } \phi' \text{ to } \phi)$$

$$= P(\phi, t) \times (1 - \sum_{\phi' \neq \phi} W(\phi \rightarrow \phi') d\epsilon) + \sum_{\phi' \neq \phi} P(\phi', t) W(\phi' \rightarrow \phi) d\epsilon + \mathcal{O}(d\epsilon^2)$$

Master equation:

$$\frac{\partial}{\partial t} P(\phi) = \sum_{\phi' \neq \phi} W(\phi' \rightarrow \phi) P(\phi', t) - \sum_{\phi' \neq \phi} W(\phi \rightarrow \phi') P(\phi)$$

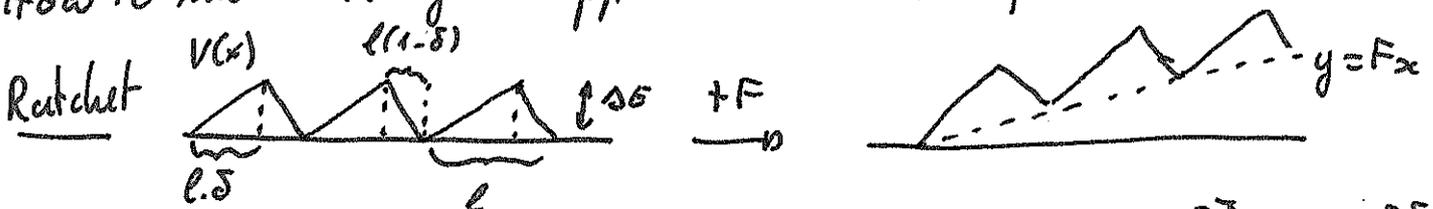
Application to molecular motors: The asymmetric simple exclusion process (ASEP) [6.6]



[MacDonald, Gibbs, Diphin, Biopolymers 6, 1-25, 1965] to model ribosomes along DNA.

Particles hop at constant rates onto free sites.

How to model the force applied to the ~~first~~ first motor?



Energy barrier  $\Delta E$ : forward  $p \propto e^{-\beta \Delta E} \Rightarrow p_1 \propto e^{-\beta[\Delta E + F \cdot \delta l]} = p e^{-\beta F \delta l}$   
 backward  $q \propto e^{-\beta \Delta E} \Rightarrow q_1 \propto e^{-\beta[\Delta E - F(1-\delta)l]} = q e^{+(1-\delta)\beta F l}$

Too many letters  $\Rightarrow$  units such that  $\beta F l = 1$ .

IV.1 Isolated motor and stall force

On average,  $p_1$  jumps to the right per unit of time  
 $q_1$  ——— left ——— } average speed  $v^{(1)} = p_1 - q_1$

Simple proof:  $i(t)$  position of the motor at time  $t$ .

$\langle i(t) \rangle = \sum_j j P(i(t)=j) \Rightarrow \partial_t \langle i(t) \rangle = \sum_j j \partial_t P(i(t)=j)$  very cumbersome, we simply write  $P(j)$

Master eq<sup>o</sup>  $\partial_t P(i) = \sum_{i'} W(i' \rightarrow i) P(i') - W(i \rightarrow i') P(i)$

Here  $i \leftrightarrow j$

Identify all pairs  $i, i'$  such that  $W(i \rightarrow i') \neq 0$  or  $W(i' \rightarrow i) \neq 0$

$i \leftrightarrow j, i' \leftrightarrow j \pm 1$

$\partial_t P(j, t) = W(j-1 \rightarrow j) P(j-1) + W(j+1 \rightarrow j) P(j+1) - [W(j \rightarrow j-1) + W(j \rightarrow j+1)] P(j)$   
 $= p_1 P(j-1) + q_1 P(j+1) - (p_1 + q_1) P(j)$

$$\begin{aligned} \partial_\epsilon \langle j \rangle &= \sum_j j p_j P(j-1) + j q_j P(j+1) - j(p_1 + q_1) P(j) \\ &= \sum_k (k+1) p_k P(k) + \sum_k (k-1) q_k P(k) - \sum_k k (p_1 + q_1) P(k) \\ &= (p_1 - q_1) \sum_k P(k) = (p_1 - q_1) \Rightarrow \langle j(\epsilon) \rangle - \langle j(0) \rangle = (p_1 - q_1) \epsilon \\ \Rightarrow v_1^m &= p_1 - q_1 \end{aligned}$$

Stall force  $F$  such that  $v_1^m(F) = 0 \Leftrightarrow p_1 = q_1 \Leftrightarrow p e^{-\delta f} = q e^{(1-\delta)f}$

$$\Leftrightarrow \boxed{f = \ln \frac{p}{q}}$$

Comment:  $f$  does not depend on  $\delta$  since only the work along a full period matters.

IV.2) Two motors

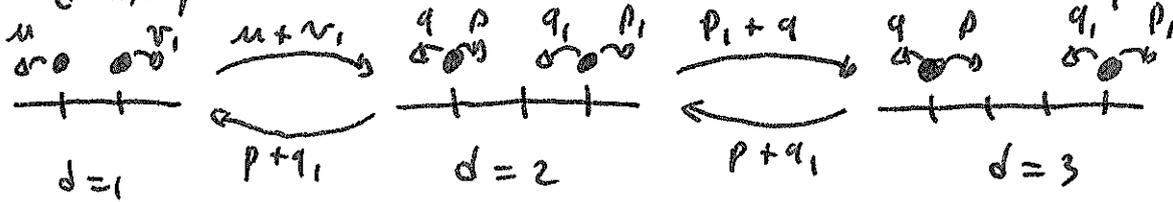
We allow for short-range interactions between motors



$v_1 > p_1$  &  $u > q \Rightarrow$  repulsive interactions  
 $v_1 < p_1$  &  $u < q \Rightarrow$  attractive

IV.2.1) Average distance between two motors

$P_d(k)$ : proba that the distance between the motors is equal to  $k$ .



$$\partial_\epsilon P_d(1) = (p + q_1) P_d(2) - (u + v_1) P_d(1) \quad (1)$$

$$\begin{aligned} \partial_\epsilon P_d(2) &= (u + v_1) P_d(1) - (p + q_1) P_d(2) \\ &\quad - (p_1 + q) P_d(2) + (p + q_1) P_d(3) \end{aligned} \quad (2)$$

⋮

$$\begin{aligned} \partial_\epsilon P_d(m) &= (p_1 + q) P_d(m-1) - (p + q_1) P_d(m) \\ &\quad - (p_1 + q) P_d(m) + (q_1 + p) P_d(m+1) \end{aligned} \quad (m)$$

2018 | Steady-state  $\partial_t P_d(i) = 0; \forall i$

6.8

$$(1) \Rightarrow P_d(2) = \frac{\mu + v_1}{p + q_1} P_d(1) \equiv r, P_d(1); \quad r = \frac{\mu + v_1}{p + q_1}$$

$$(1+2) \Rightarrow P_d(3) = \frac{p_1 + q_1}{p + q_1} P_d(2) \equiv r P_d(2) = r^2 P_d(1); \quad r = \frac{p_1 + q_1}{p + q_1}$$

$$(1+\dots+n) \Rightarrow P_d(n+1) = r P_d(n) = \dots = r^{n-1} r_1 P_d(1) \Rightarrow P_d(n \geq 2) = r^{n-2} r_1 P_d(1)$$

Normalisation:  $\sum_{k=1}^{\infty} P_d(k) = 1 = P_d(1) + r P_d(1) + \dots = P_d(1) \left[ 1 + r + \sum_{k=2}^{\infty} r^{k-1} \right] = P_d(1) \left( 1 + \frac{r}{1-r} \right)$

$$\Rightarrow \boxed{P_d(1) = \frac{1-r}{1-r+r}; \quad P_d(k \geq 2) = \frac{r(1-r)}{1-r+r} r^{k-2}}$$

Comment:  $p_1 < p$  &  $q_1 > q \Rightarrow r = \frac{p_1 + q_1}{p + q_1} < 1$ ; otherwise, no stationary state.

Comment:  $P_d(k)$  decreases as  $r^k \propto e^{k \ln r} \xrightarrow{\ln r < 0} \Rightarrow \langle k \rangle$  finite, of order  $\frac{1}{|\ln r|}$

The mean distance between the motors is finite  $\Rightarrow$  they go at the same speed.

### IV.2.2) Mean speed of the first motor

$$\begin{aligned} \langle v \rangle &= v_{\text{isolated}} \cdot p(\text{isolated}) + v_1 P_d(1) = (p_1 - q_1) [1 - P_d(1)] + v_1 P_d(1) \\ &= \frac{(p_1 - q_1)(\mu + v_1)}{p + q_1 - p_1 - q_1 + \mu + v_1} + \frac{v_1 (p + q_1 - p_1 - q_1)}{p + q_1 - p_1 - q_1 + \mu + v_1} \\ &= \frac{\mu (p_1 - q_1) + v_1 (p - q)}{p + q_1 - p_1 - q_1 + \mu + v_1} \equiv V_{2M} \end{aligned}$$

Stall force:  $V_{2M} = 0 = \mu e^{-\delta f} (p - q e^{\delta f}) + v e^{-\delta f} (p - q)$

$$\Leftrightarrow \mu q e^{\delta f} = \mu p + v p - v q$$

$$f_s^{2M} = \ln \left[ \frac{v p}{\mu q} + \frac{p}{q} - \frac{v}{\mu} \right] = \ln \left[ \frac{p}{q} + \frac{v}{\mu} \left( \frac{p}{q} - 1 \right) \right] > f_s^{1M}$$

The force to stop two motors is always larger because the 2<sup>nd</sup> motor prevents the first one from stepping backward.

Comment:  $f_s^{2M} = 2 f_s^{1M} \Leftrightarrow \ln\left(\frac{p}{q} + \frac{v}{\mu} \frac{p}{q} - \frac{v}{\mu}\right) = \ln\frac{p}{q^2}$

$\Leftrightarrow \frac{v}{\mu} \left(1 - \frac{p}{q}\right) = \frac{p}{q} \left(1 - \frac{p}{q}\right) \Leftrightarrow \frac{p}{q} = \frac{v}{\mu}$

If interactions derive from (free) energy  $\left. \begin{matrix} v = p e^{-\beta \Delta E} \\ \mu = q e^{-\beta \Delta E} \end{matrix} \right\} \frac{p}{q} = \frac{v}{\mu}$

Then one needs twice the force to stop two motors.

Comment: The second motor always increase the stall force, but not always the speed  $\Rightarrow$  possible to have  $v^{2M} < v^{1M}$ .

$$v^{2M} - v^{1M} = \frac{\mu(p_1 - q_1) + v_1(p - q)}{p - q + \mu + v_1 - (p_1 - q_1)} - \frac{(p_1 - q_1)(p - q + \mu + v_1 - (p_1 - q_1))}{p - q + \mu + v_1 - (p_1 - q_1)} \equiv \frac{Num}{Den}$$

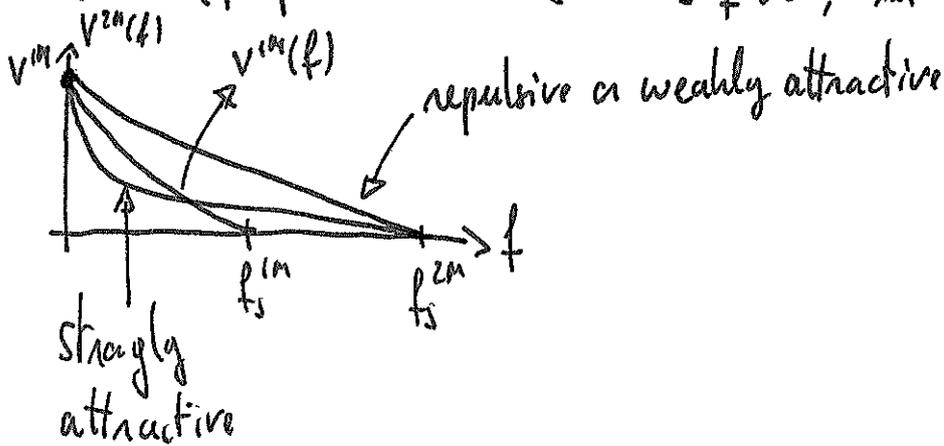
Den =  $p(1 - e^{-\delta f}) + q[e^{(1-\delta)f} - 1] + \mu + v_1 > 0$

Num =  $v_1[p - q - p_1 + q_1] - (p_1 - q_1)[p - p_1 + q_1 - q] = (v_1 - p_1 + q_1)(p - p_1 + q_1 - q)$   
 $> 0$  if  $f > 0$

Comment:  $f \rightarrow 0, v^{2M} = v^{1M}$ , motors are unbound.

$f > 0$  if  $v_1 > (p_1 - q_1)$  then  $v^{2M} > v^{1M}$   
 $\Leftrightarrow v > p - q e^f$

If  $v < p - q$  then  $v^{2M} < v^{1M}$  as  $f \rightarrow 0$ ; but  $v^{2M} > v^{1M}$  if  $f = f_s^{1M} = \ln \frac{p}{q}$



# V Detailed balance for Markov chains

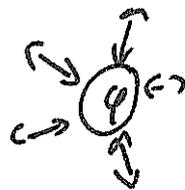
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## ① At the rates level

$$\partial_t P(q) = \sum_{q' \neq q} W(q' \rightarrow q) P(q') - W(q \rightarrow q') P(q)$$

Steady-state:  $\sum_{q' \neq q} W(q' \rightarrow q) P_s(q') = \sum_{q' \neq q} W(q \rightarrow q') P_s(q)$

Global balance in and out of  $q$



The sum of outward proba flux (r.h.s) is balanced by the sum of inward proba flux (l.h.s.)

Detailed-balance:  $\forall q, q' \quad W(q \rightarrow q') P(q) = W(q' \rightarrow q) P(q')$

The fluxes are balanced along each link.

## ② At the trajectory level

Escape rate:  $\alpha(q) = \sum_{q' \neq q} W(q \rightarrow q')$  is the total rate at which the system hops out of configuration  $q$ .

Escape time:  $\tau$ , the time at which the system first escape from  $q$ .

$\tau = N \Delta t$ , in the limit  $\Delta t \rightarrow 0, N \rightarrow \infty, \tau$  constant

Proba ( $q \rightarrow q'$  during  $\Delta t$ ) =  $W(q \rightarrow q') \Delta t$

Proba (out of  $q$ ) =  $\sum_{q'} W(q \rightarrow q') \Delta t$

Proba (stay in  $q$ ) =  $1 - \sum_{q'} W(q \rightarrow q') \Delta t$

$$P(\tau) \Delta t = \underbrace{\left(1 - \sum_{q'} W(q \rightarrow q') \Delta t\right)^{N-1}}_{\text{stays in } q \text{ for } [0, (N-1)\Delta t]} \times \underbrace{\sum_{q'} W(q \rightarrow q') \Delta t}_{\text{exits in } [(N-1)\Delta t, N\Delta t]} \approx (1 - \alpha(q) \Delta t)^{N-1} \alpha(q) \Delta t$$

$$\approx e^{-(N-1)\Delta t \alpha(q)} \alpha(q) \Delta t \sim \alpha(q) \Delta t e^{-\tau \alpha(q)}$$

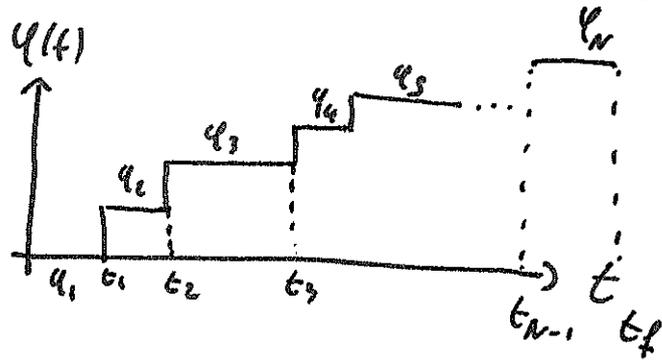
$$P(\tau) = \alpha(q) e^{-\tau \alpha(q)}$$

Comment:  $P(\tau > t) = \int_t^\infty d\tau P(\tau) = e^{-t \alpha(q)}$

When the jumps occurs, the probability to go from  $\varphi$  to  $\varphi'$  is

2018  
6.11

$$\frac{w(\varphi \rightarrow \varphi')}{\sum_{\varphi''} w(\varphi \rightarrow \varphi'')} = \frac{w(\varphi \rightarrow \varphi')}{r(\varphi)}$$



probability of a trajectory:

Start from  $\varphi_1$  in steady-state

$\rightarrow \varphi_N$  at  $t_f$ .

$$P(\{\varphi\}) = P_{ss}(\varphi_1) r(\varphi_1) e^{-\lambda(\varphi_1)t_1} \frac{w(\varphi_1 \rightarrow \varphi_2)}{r(\varphi_1)} \cdot r(\varphi_2) e^{-\lambda(\varphi_2)(t_2-t_1)} \frac{w(\varphi_2 \rightarrow \varphi_3)}{r(\varphi_2)} \dots \frac{w(\varphi_{N-1} \rightarrow \varphi_N)}{r(\varphi_{N-1})} \times e^{-(t_f-t_N)\lambda(\varphi_N)}$$

If there is detailed balance,  $P_{ss}(\varphi_i) W(\varphi_i \rightarrow \varphi_{i+1}) = P_{ss}(\varphi_{i+1}) W(\varphi_{i+1} \rightarrow \varphi_i)$

$$P(\{\varphi\}) = e^{-\lambda(\varphi_1)t_1} \left( \frac{w(\varphi_2 \rightarrow \varphi_1)}{r(\varphi_2)} r(\varphi_2) e^{-(t_2-t_1)\lambda(\varphi_2)} \right) \times \left( \frac{w(\varphi_3 \rightarrow \varphi_2)}{r(\varphi_3)} r(\varphi_3) e^{-(t_3-t_2)\lambda(\varphi_3)} \right) \times \dots \frac{w(\varphi_N \rightarrow \varphi_{N-1})}{r(\varphi_N)} \cdot r(\varphi_N) e^{-\lambda(\varphi_N)(t_f-t_N)} P_{ss}(\varphi_N) = P(\{\varphi(t_f-t)\})$$

Forward & backward trajectories have the same probability.

Summing over all intermediate steps  $P_{ss}(\varphi_1) \cdot P(\varphi_N, t_f | \varphi_1, 0) = P_{ss}(\varphi_N) P(\varphi_1, t_f | \varphi_N, 0)$

③ At the transition matrix level

Vector  $|P\rangle$  of dimension  $\# \{\varphi\}$ ; the  $i^{th}$  component  $P_i = P(\varphi_i, t) = P_{\varphi_i}(t)$

$$\partial_t P(\varphi, t) = \sum_{\varphi' \neq \varphi} W(\varphi' \rightarrow \varphi) P(\varphi', t) - \left( \sum_{\varphi' \neq \varphi} W(\varphi \rightarrow \varphi') \right) P(\varphi) \Leftrightarrow \partial_t P_{\varphi} = \sum_{\varphi'} M_{\varphi\varphi'} P_{\varphi'}$$

$$M_{\varphi, \varphi' \neq \varphi} = W(\varphi' \rightarrow \varphi) ; M_{\varphi\varphi} = - \sum_{\varphi' \neq \varphi} W(\varphi \rightarrow \varphi')$$

$$\Leftrightarrow \partial_t |P\rangle = M |P\rangle$$

like a Fokker-Planck equation!  
in finite dimension

## Detailed balance

2018  
6.12

$$\forall q \neq q' \quad P(q)W(q \rightarrow q') = P(q')W(q' \rightarrow q)$$

$$\Leftrightarrow M_{qq} P_q = M_{qq'} P_{q'}$$

$$\Leftrightarrow M_{qq'}^+ = P_q^{-1} M_{qq'} P_{q'}$$

$$\Leftrightarrow \boxed{M^+ = P^{-1} M P}; \text{ where } P = \text{diag}(P_q)$$

$$\text{But also } P_q^{-1/2} M_{qq'} P_{q'}^{1/2} = P_{q'}^{-1/2} M_{qq'} P_q^{1/2} =$$

$$\text{If } D = \text{diag}(P_q^{1/2}) \quad \tilde{M} = D^{-1} M D \text{ is such that } (\tilde{M})_{qq'}^+ = \tilde{M}_{qq'}$$

$\tilde{M}$  is hermitian  $\Rightarrow$  orthogonal eigenbasis (unlike  $M$ )

$\Rightarrow$  real spectrum (like  $M$ )