

# Everlasting initial memory threshold for rare events

*PRE* **87**, 020104R (2013)

*J. Stat. Mech.* P11002 (2013)

May 29, 2014  
GGI conference

**JaeSung Lee**

Korea Institute for Advanced Study, Republic of Korea

Hyunggyu Park

Korea Institute for Advanced Study, Republic of Korea

Chulan Kwon

Myongji University, Republic of Korea

# Equilibration process



Hot coffee

# Equilibration process

$t = 0$   
(initial state)



Hot coffee

finite  $t$   
(transient region)

$t = \infty$   
(asymptotic region)

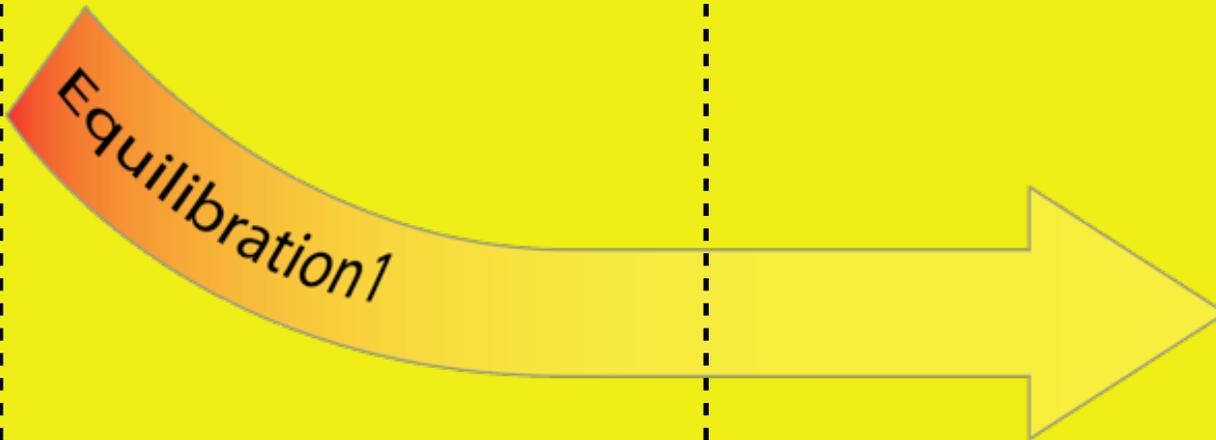
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Hot coffee

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Equilibrated  
coffee

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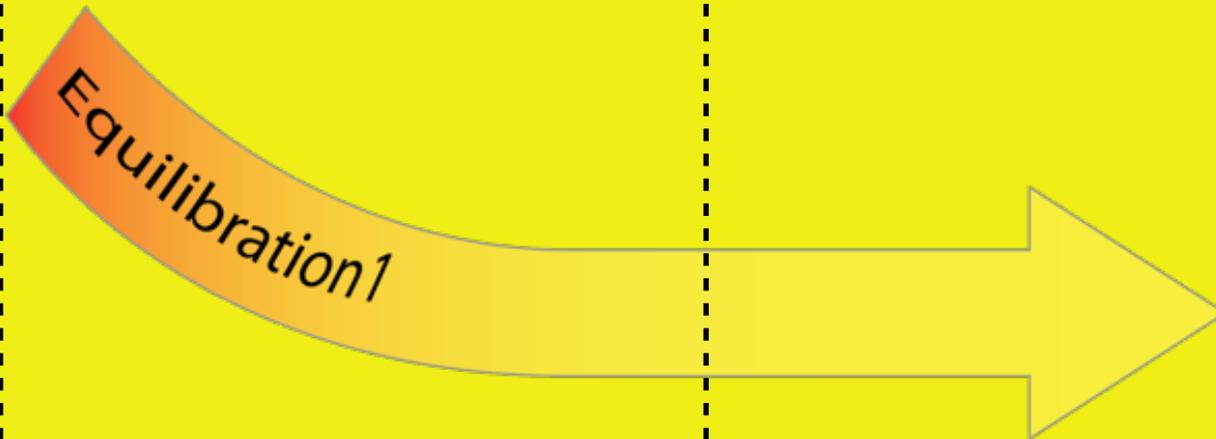


Hot coffee



Iced coffee

finite  $t$   
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$t = \infty$   
(asymptotic region)



Equilibrated  
coffee

# Equilibration process

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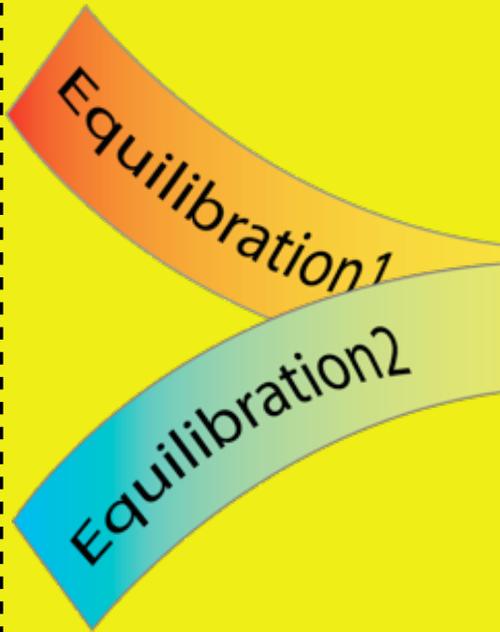


Hot coffee



Iced coffee

finite  $t$   
(transient region)

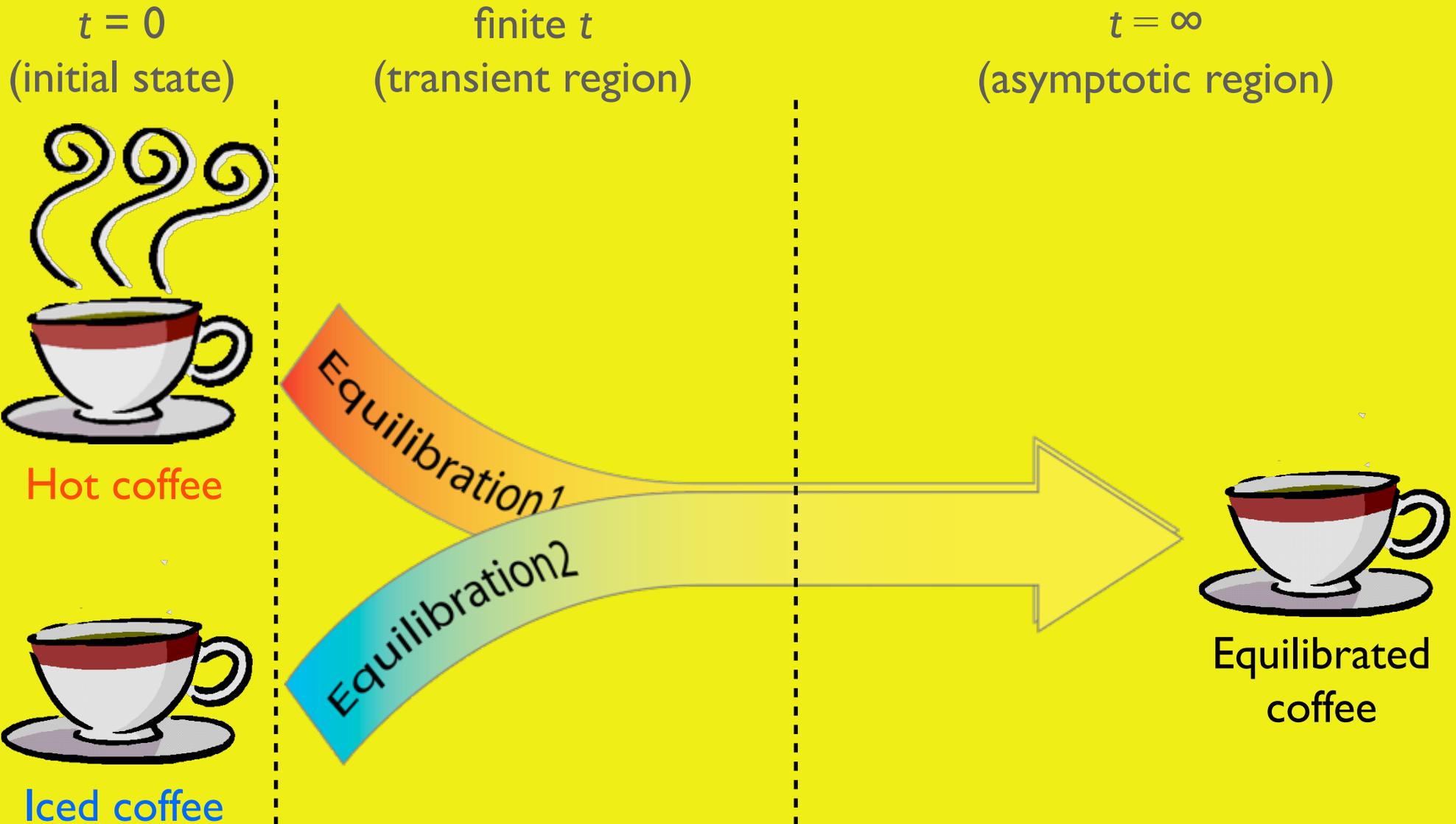


$t = \infty$   
(asymptotic region)



Equilibrated  
coffee

# Equilibration process



Q. Does the memory of the initial-state difference *remain* even in  $t = \infty$  limit?

# Equilibration process

$t = 0$   
(initial state)

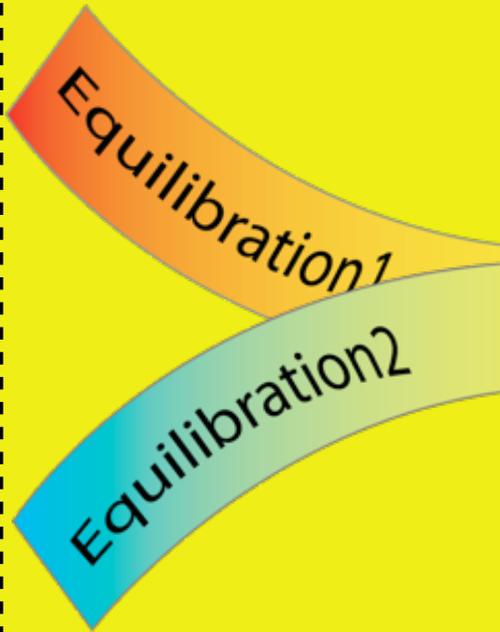


Hot coffee



Iced coffee

finite  $t$   
(transient region)



$\tau = \infty$   
(asymptotic region)



Equilibrated  
coffee

# Equilibration process

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Hot coffee



Iced coffee

finite  $t$   
(transient region)

Equilibration1

Equilibration2

$\tau = \infty$   
(asymptotic region)



Equilibrated  
coffee

Disappear

# Equilibration process

$t = 0$   
(initial state)



Hot coffee



Iced coffee

finite  $t$   
(transient region)



$\tau = \infty$   
(asymptotic region)



Equilibrated  
coffee

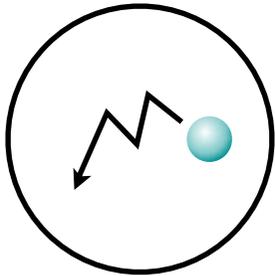
If we measure time-integrated quantities

Remain  
Disappear

depending on the temperature  
difference between system and  
heat bath

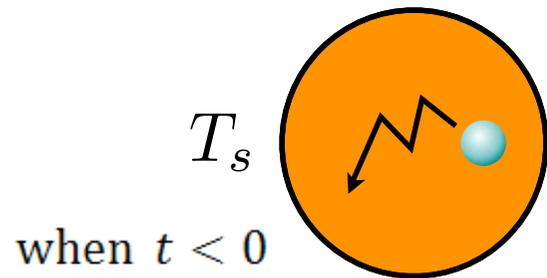
# The schematic diagram for this study

system  
(Brownian particle)



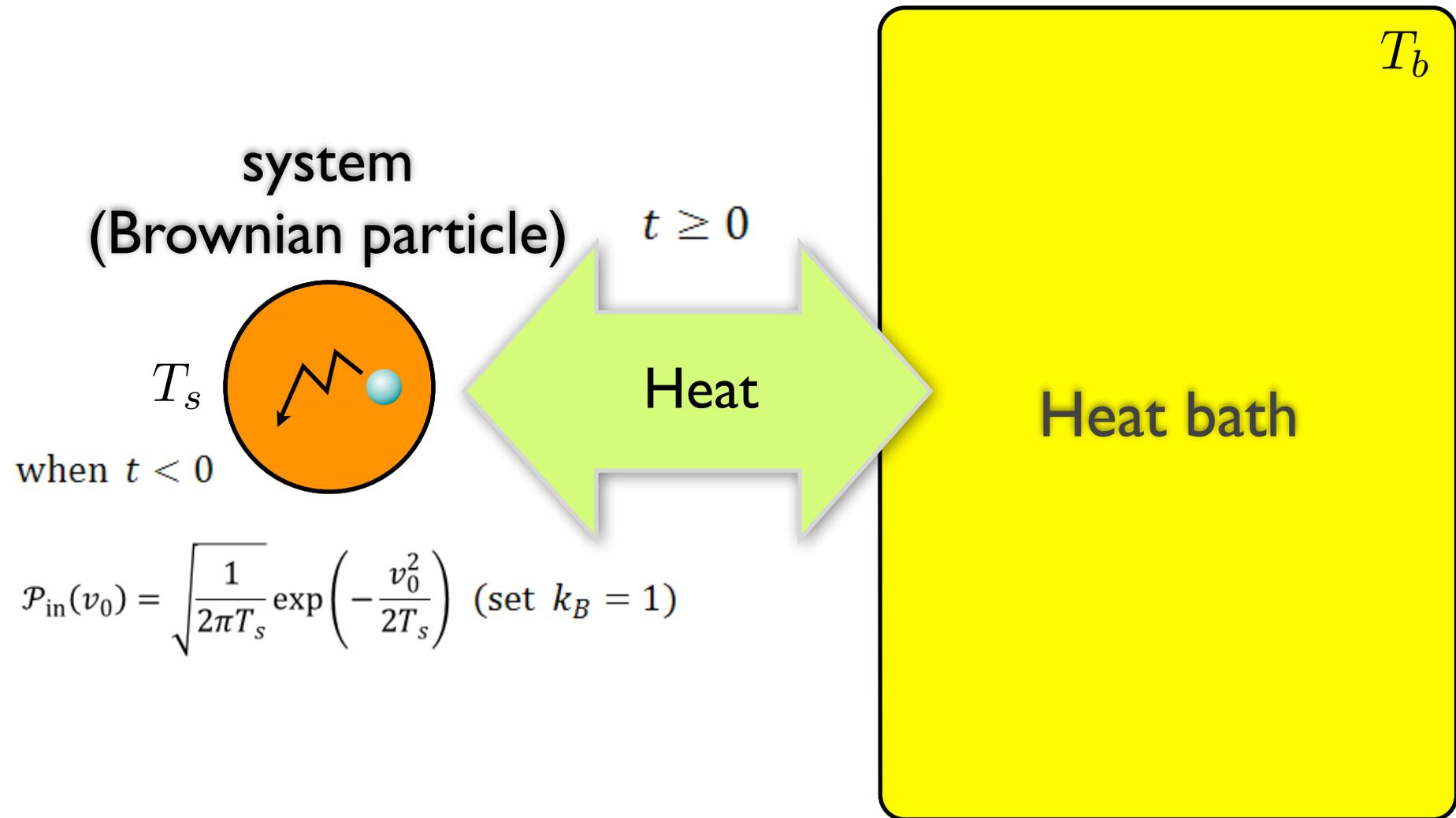
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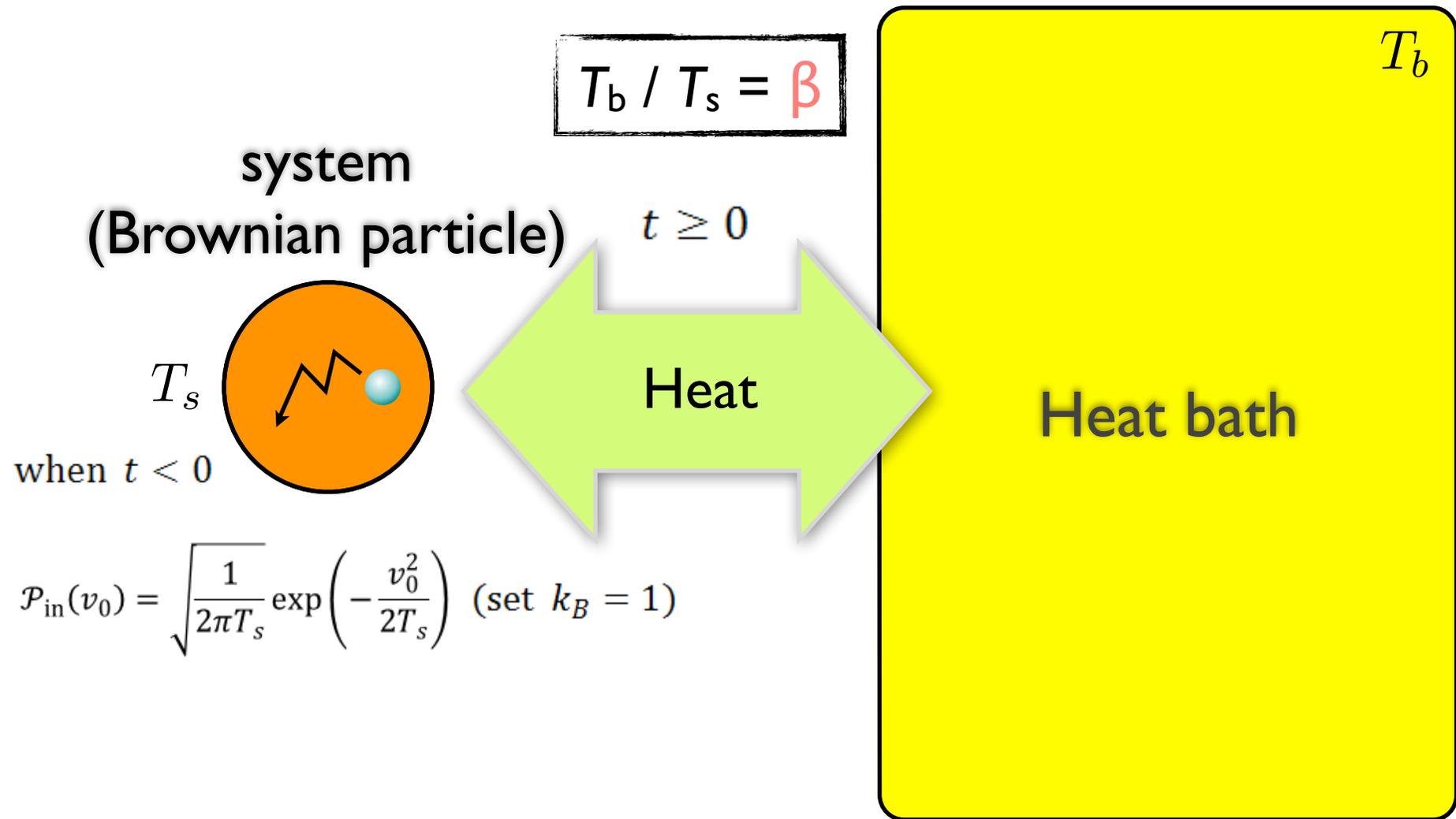


$$\mathcal{P}_{\text{in}}(v_0) = \sqrt{\frac{1}{2\pi T_s}} \exp\left(-\frac{v_0^2}{2T_s}\right) \quad (\text{set } k_B = 1)$$

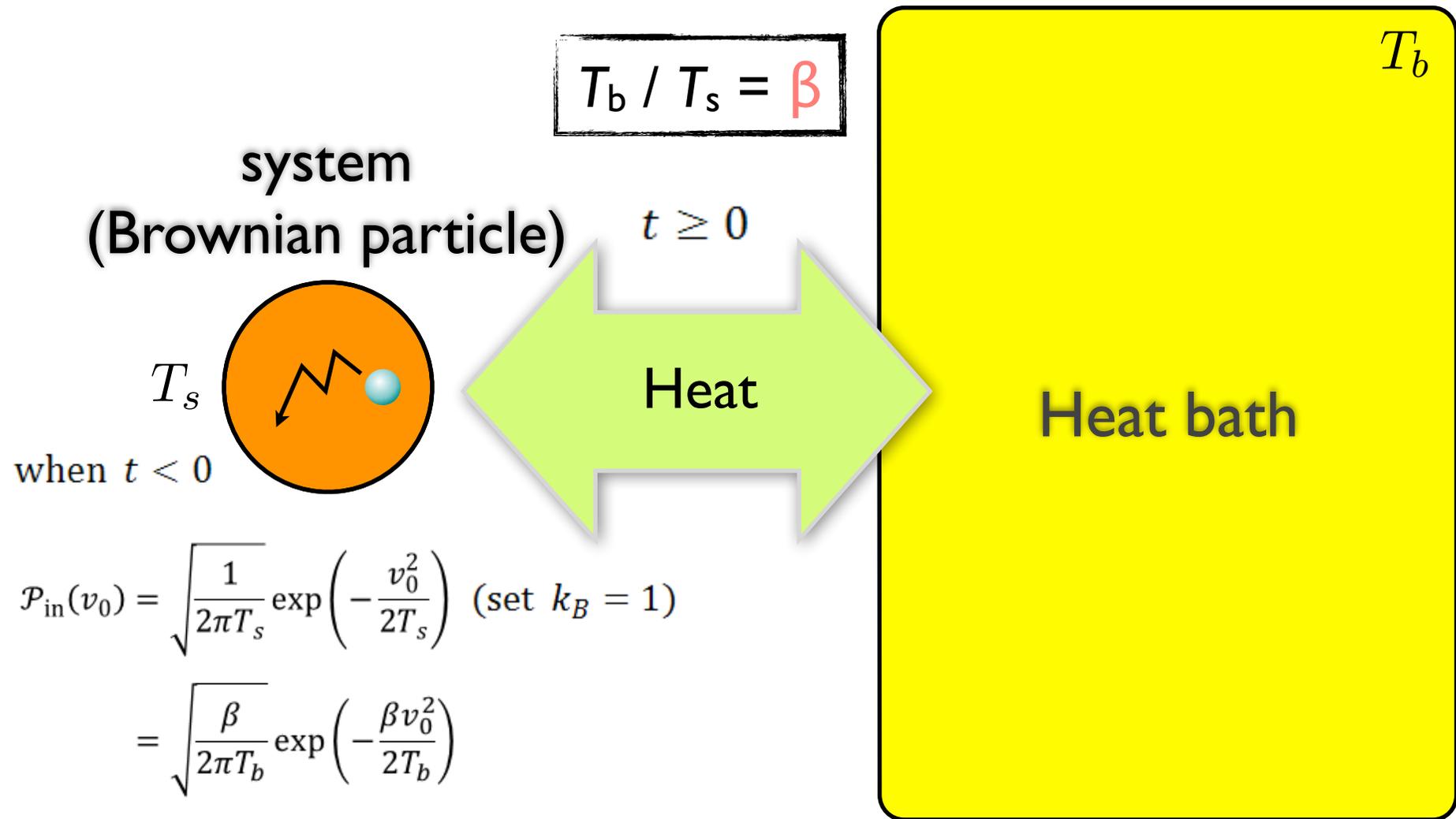
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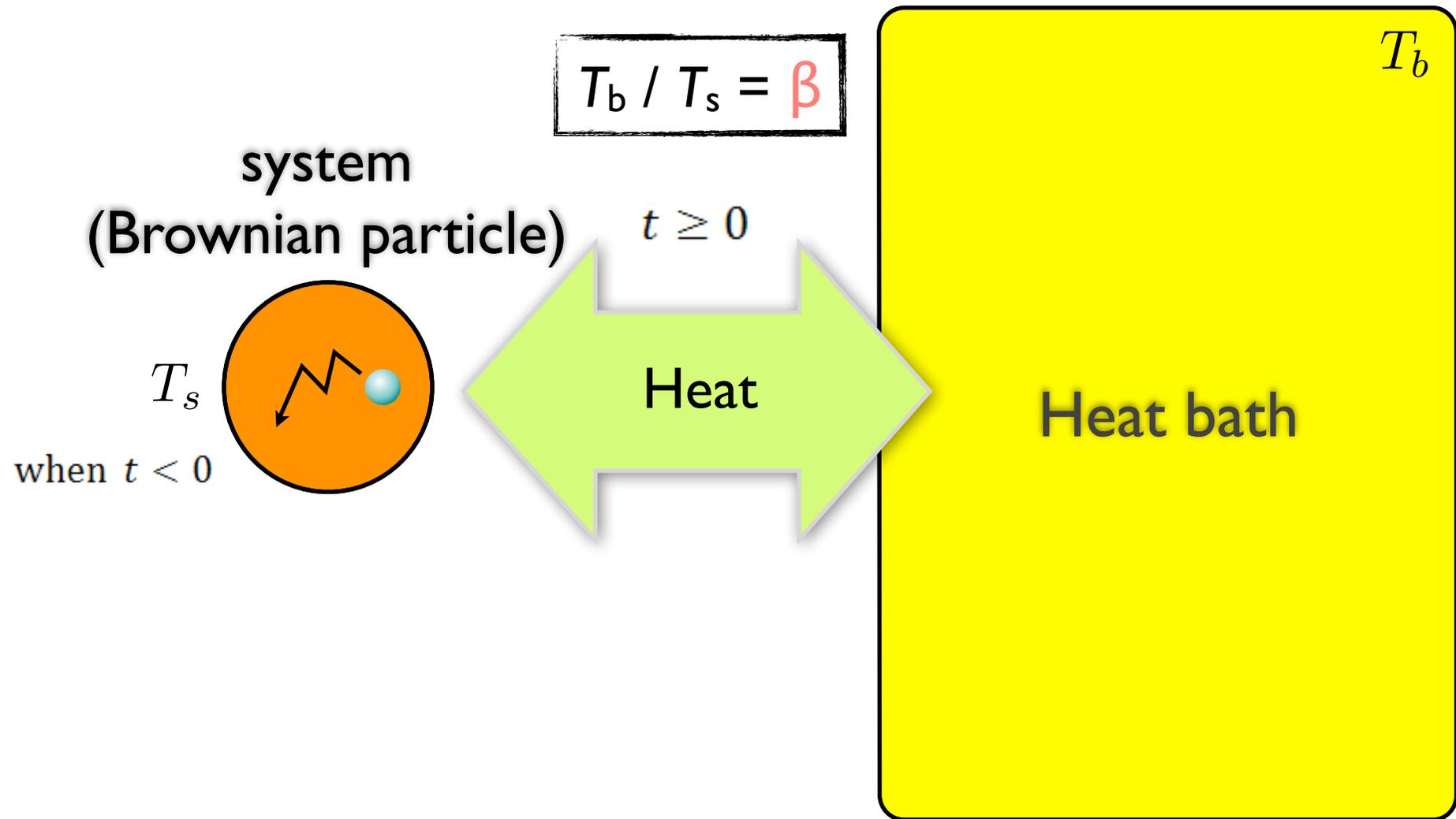
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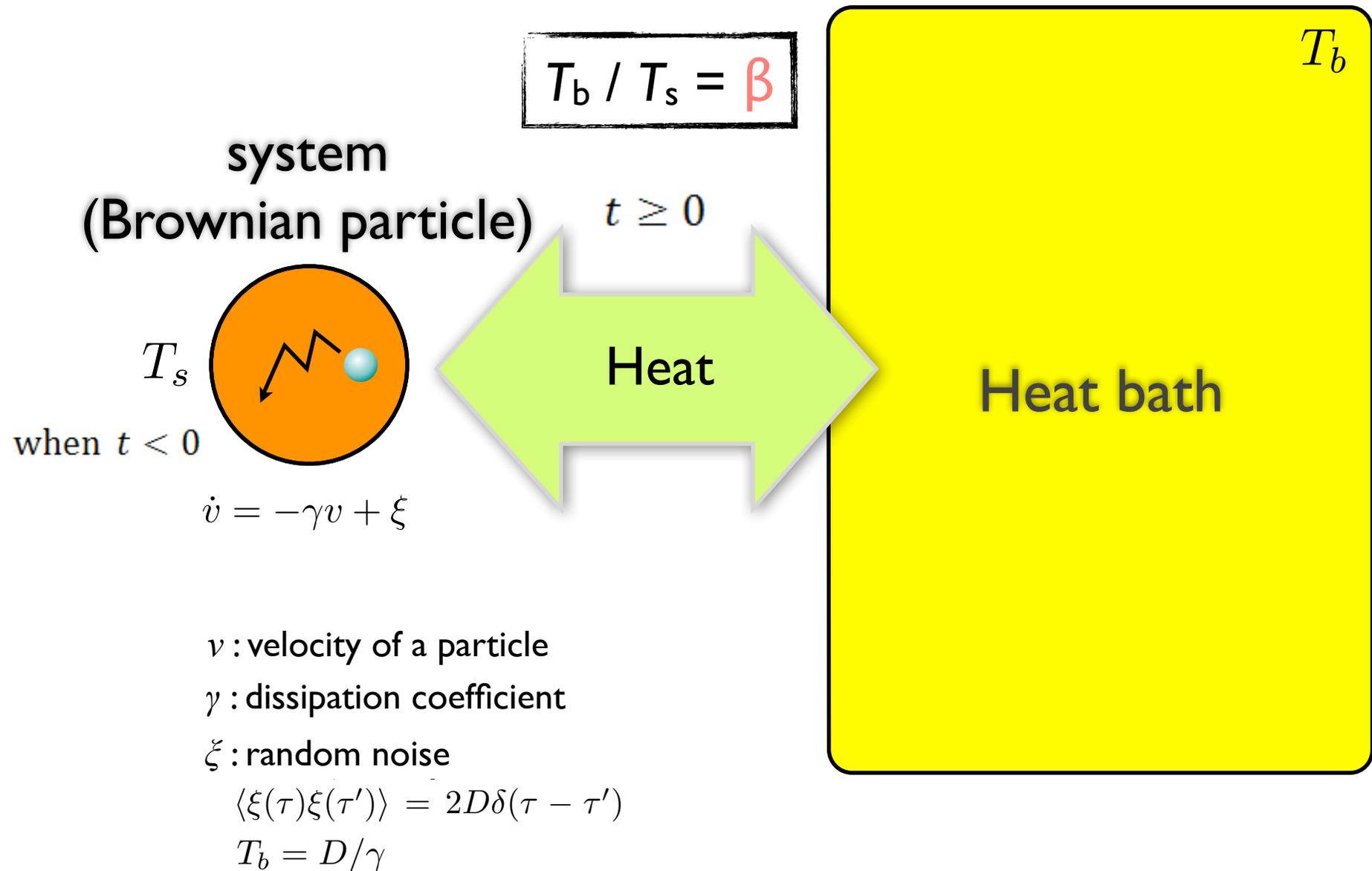
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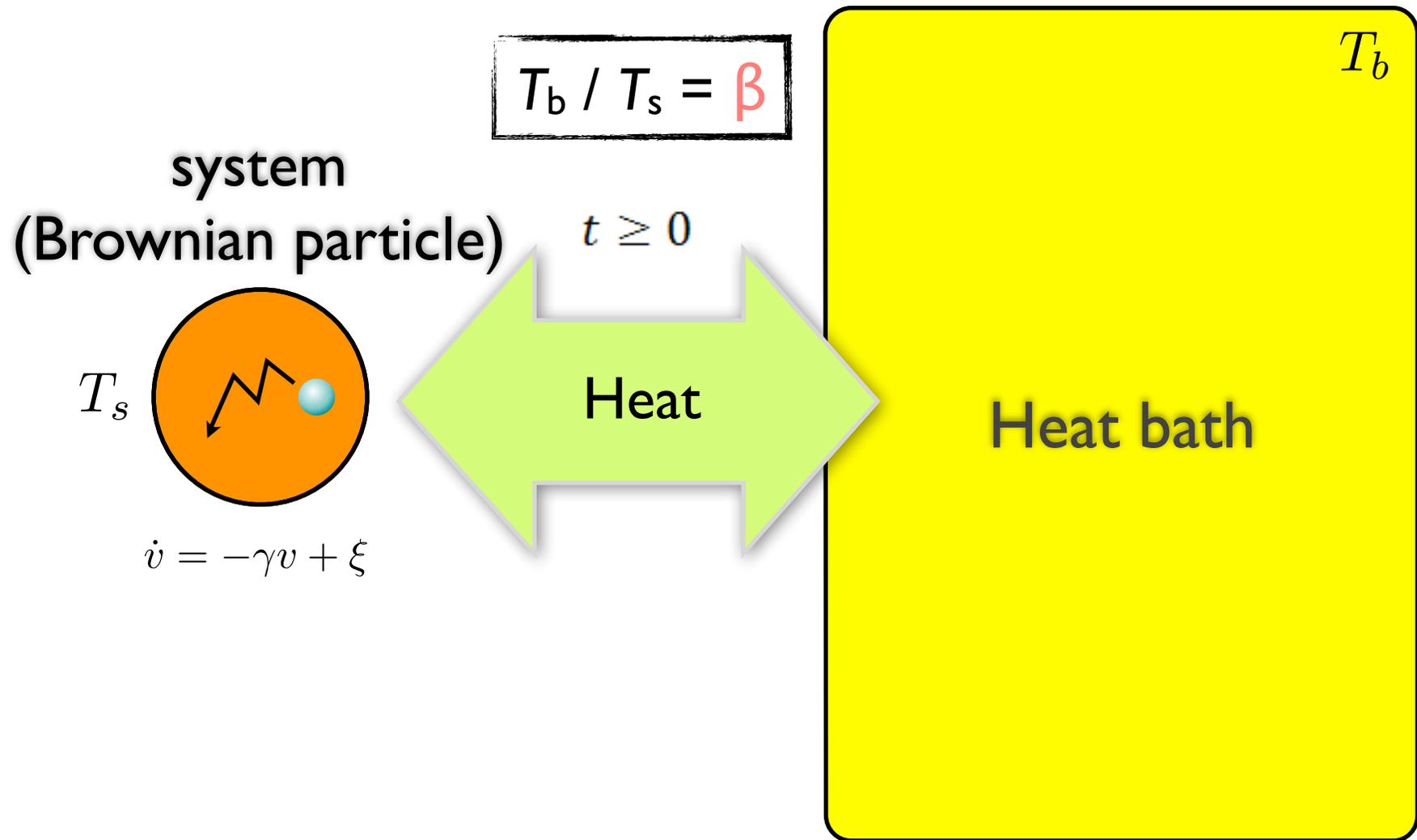
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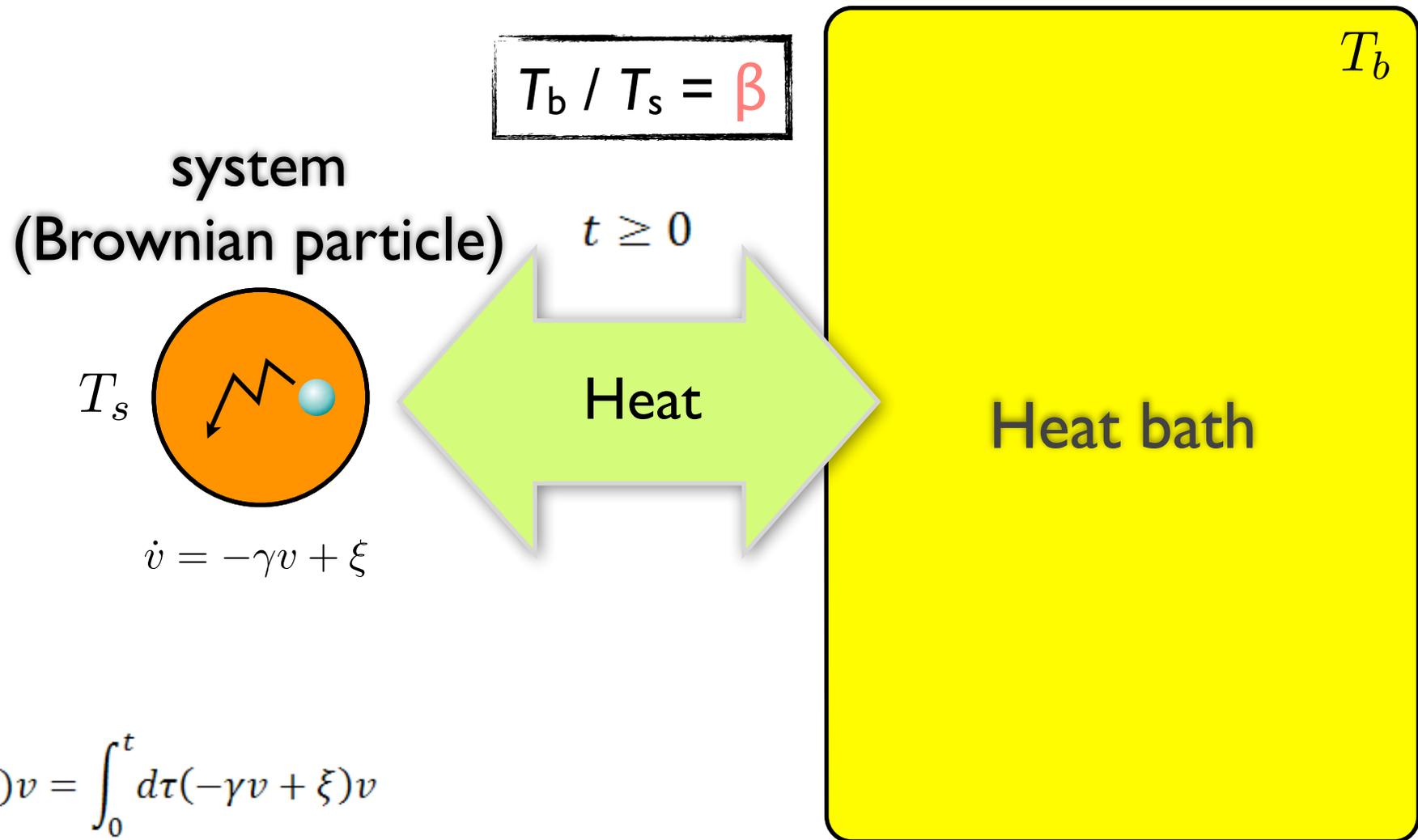
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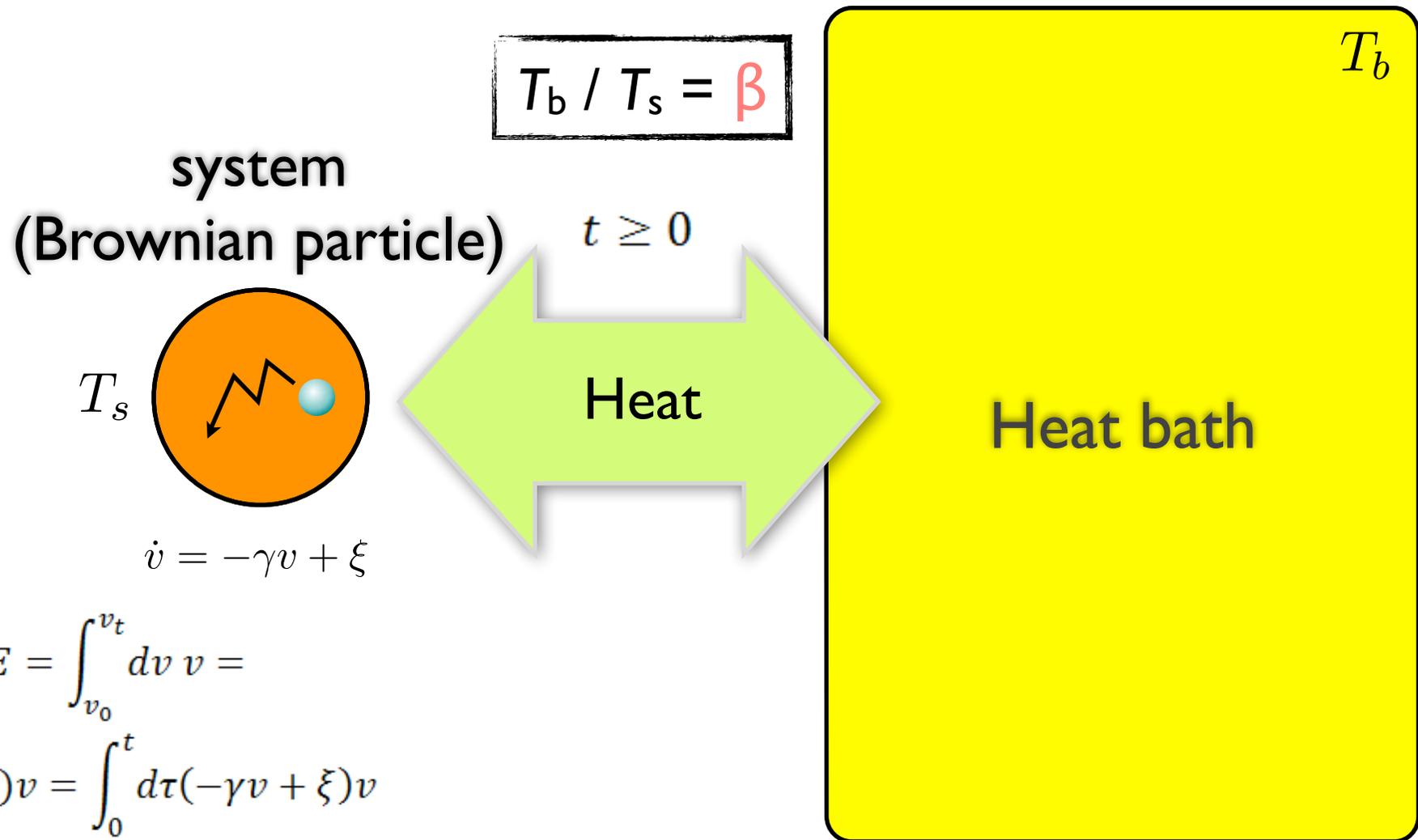


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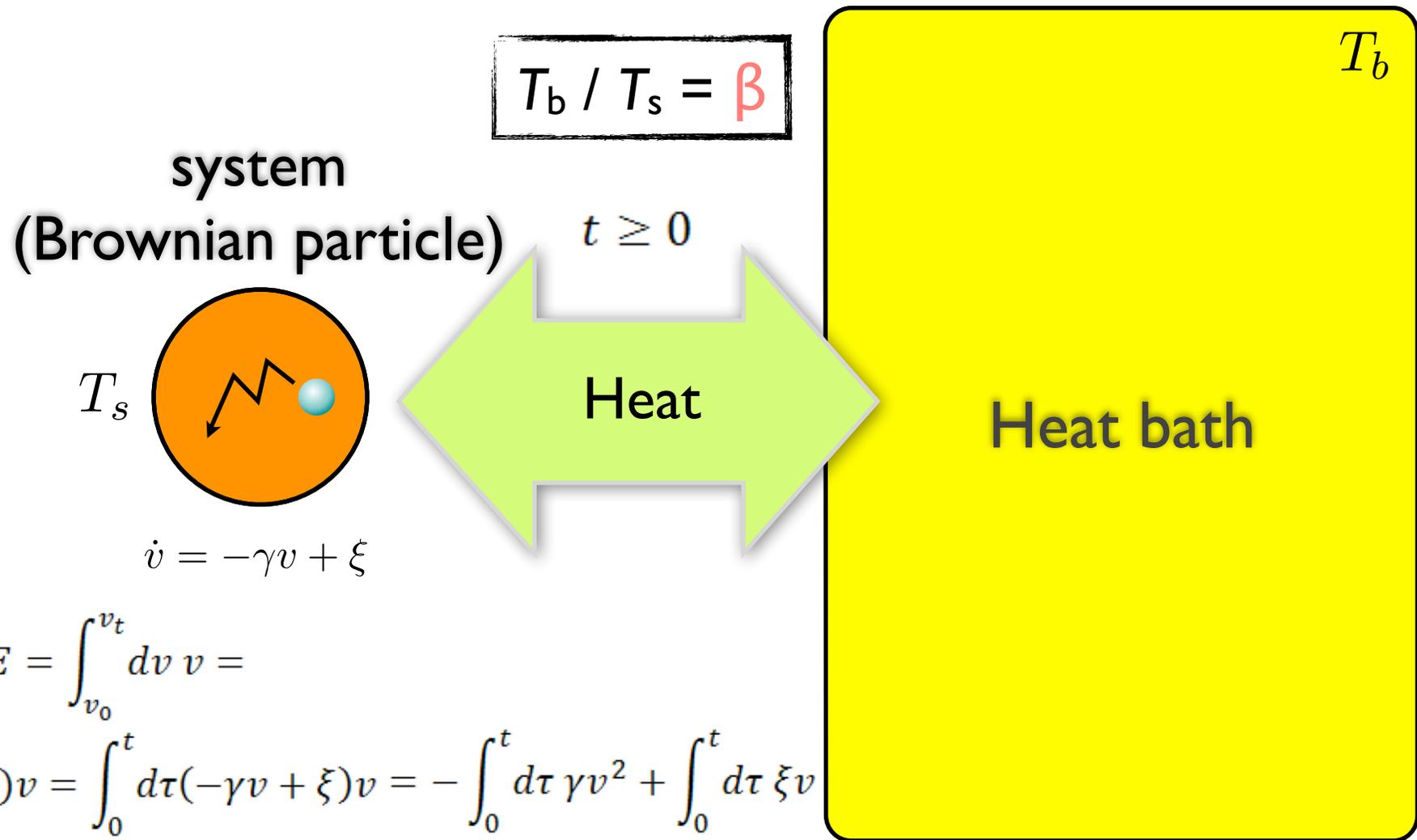


$$\int_0^t d\tau (\dot{v})v = \int_0^t d\tau (-\gamma v + \xi)v$$

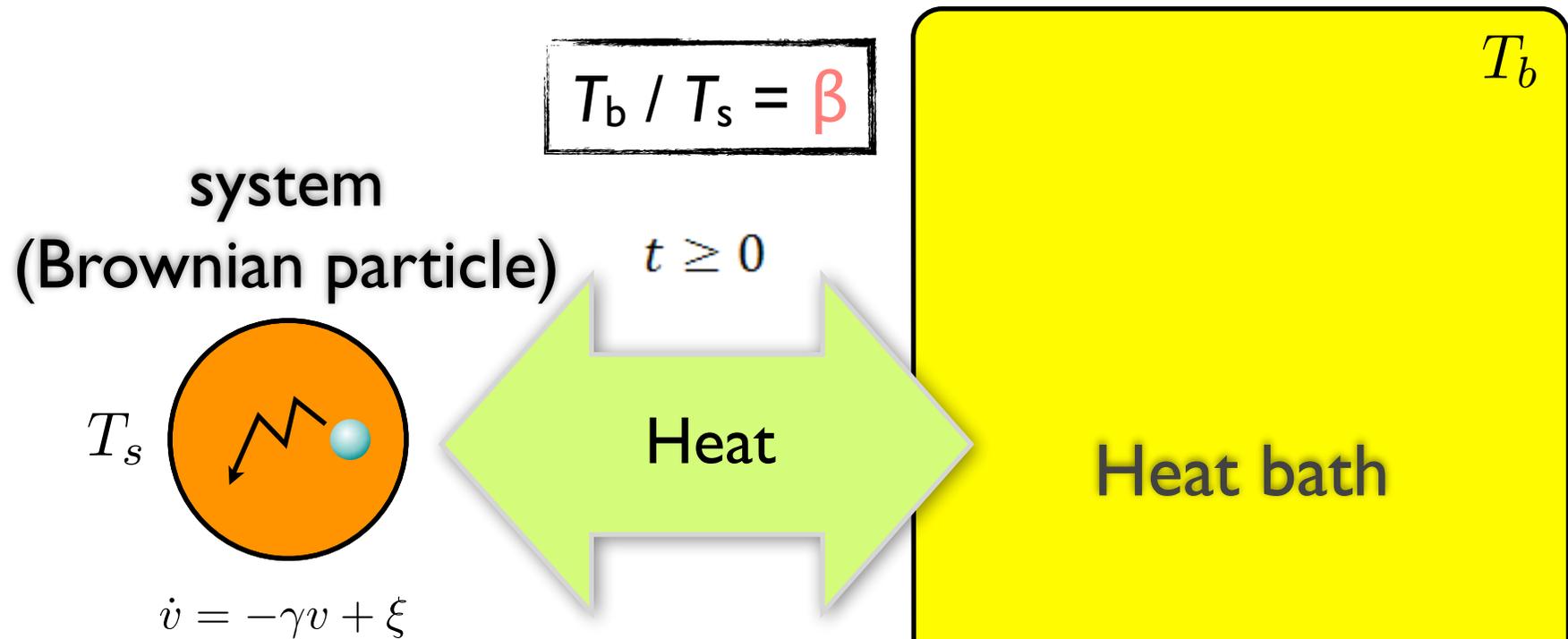
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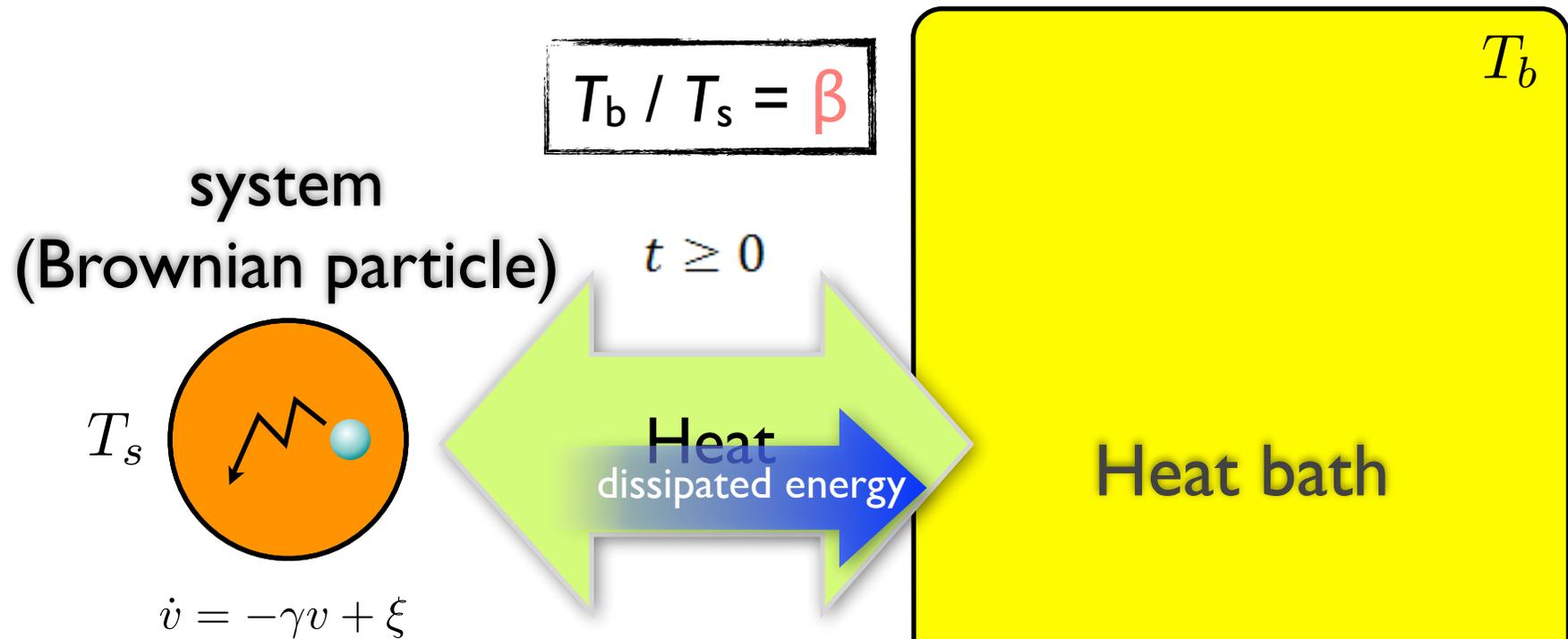
$$Q = \Delta E = \int_{v_0}^{v_t} dv v =$$

$$\int_0^t d\tau (\dot{v}) v = \int_0^t d\tau (-\gamma v + \xi) v = - \int_0^t d\tau \gamma v^2 + \int_0^t d\tau \xi v$$

$$Q_d = \int_0^t d\tau \gamma v^2$$

$$Q_i = \int_0^t d\tau \xi v$$

# The schematic diagram for this study



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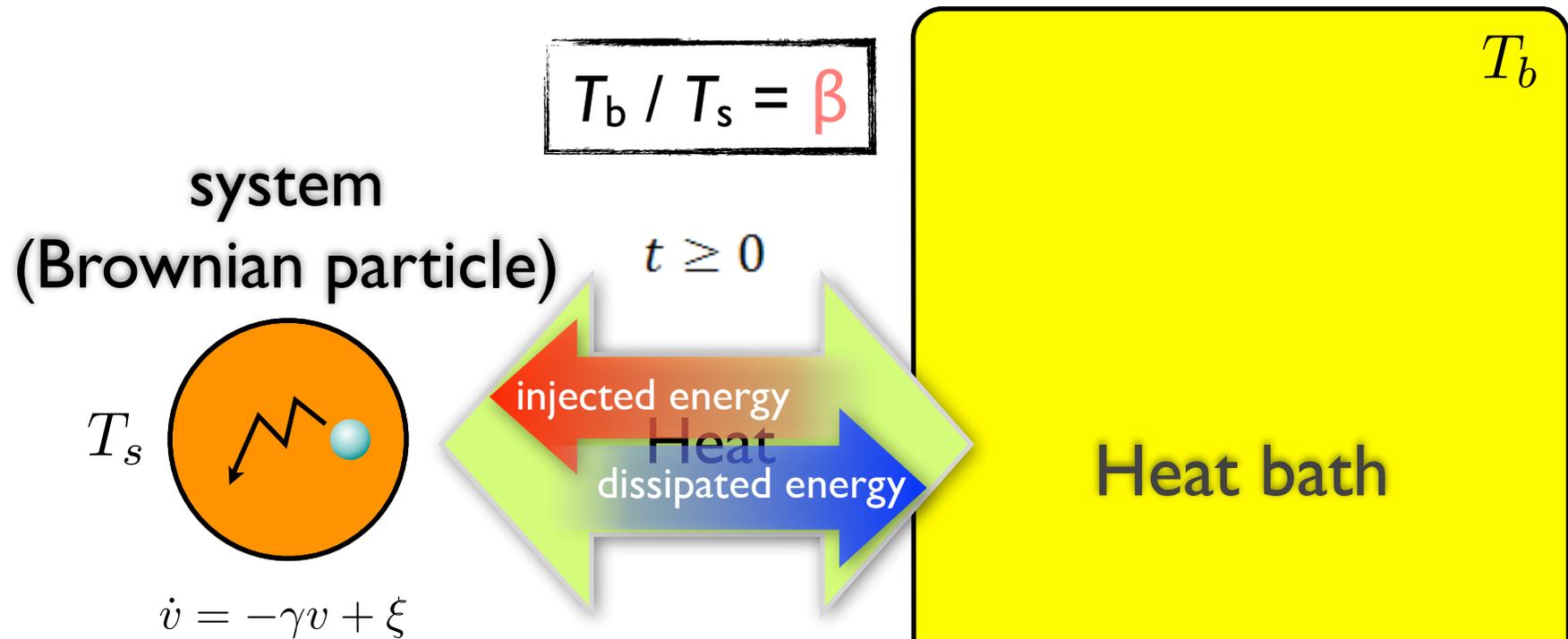
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dissipated  
energy flow

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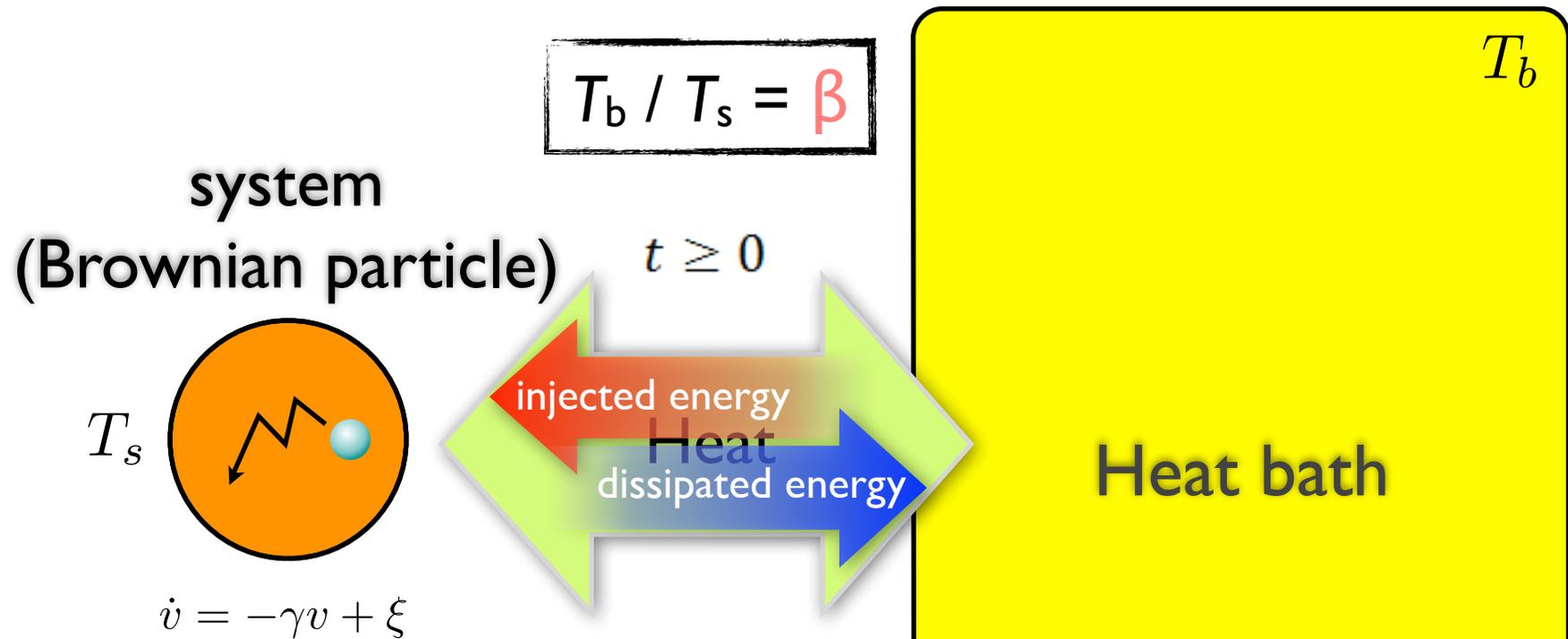
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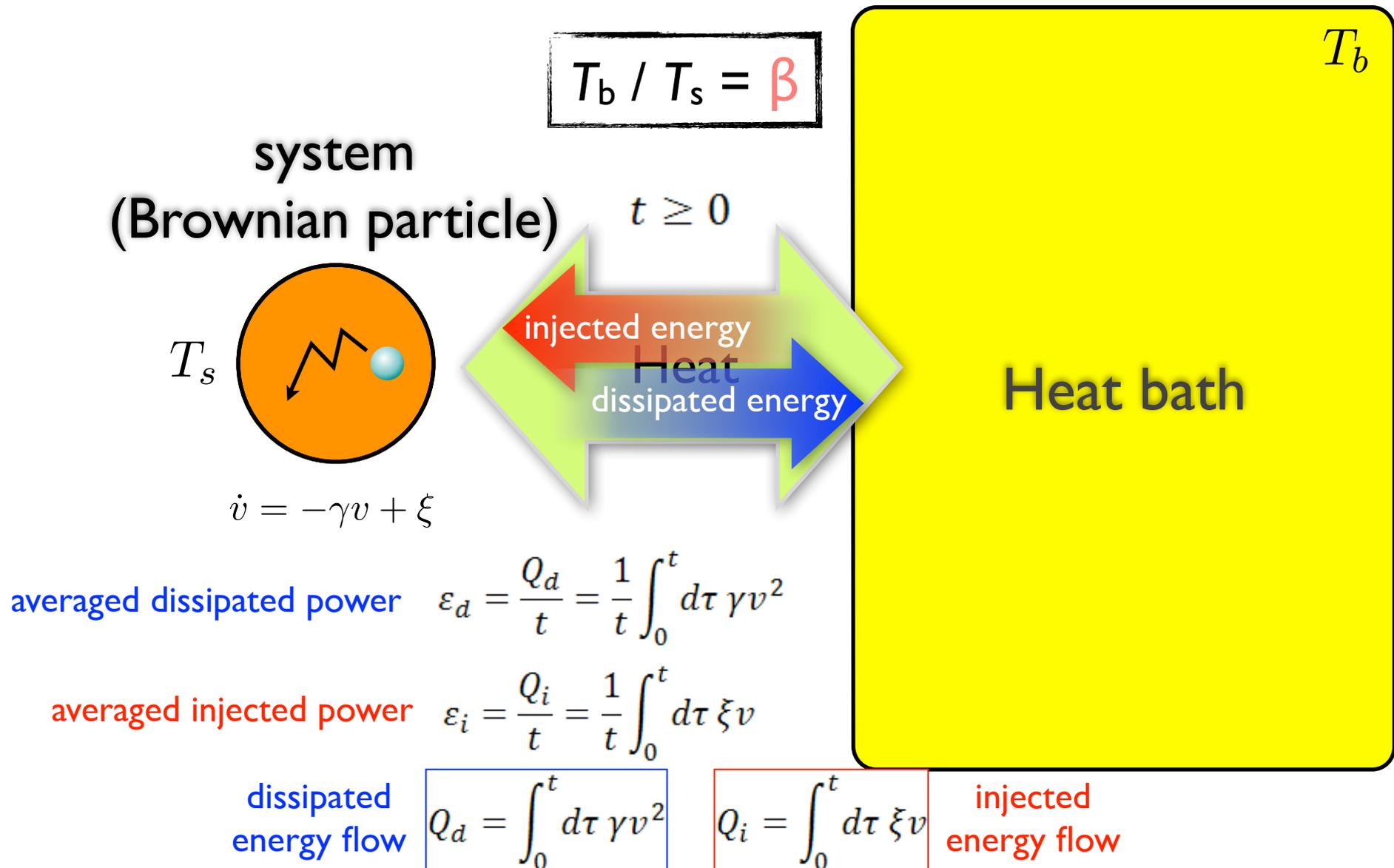
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# The schematic diagram for this study



# What we study

Langevin equation

$$\dot{v} = -\gamma v + \xi$$

initial temperature :  $T_s$                       when  $t < 0$

heat bath temperature :  $T_b = D/\gamma$     when  $t \geq 0$                       ( $T_b / T_s = \beta$ )

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Dissipated Power

$$\varepsilon_d = \frac{Q_d}{t} = \frac{1}{t} \int_0^t d\tau \gamma v^2$$

Injected Power

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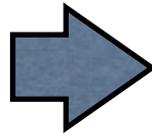
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Probability density function (PDF)

$$P(\varepsilon_d)$$

$$P(\varepsilon_i)$$

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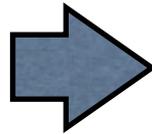
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$$P(\varepsilon_d) \sim \exp(t h(\varepsilon_d)) \quad (\text{for large } t)$$

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$h(\varepsilon)$  : large deviation function

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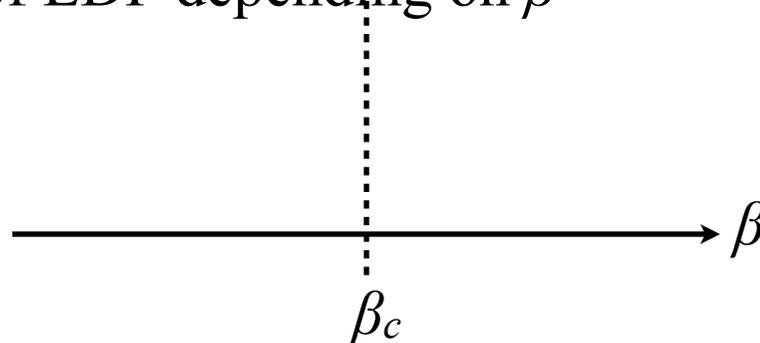
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Sharp transition of LDF depending on  $\beta$



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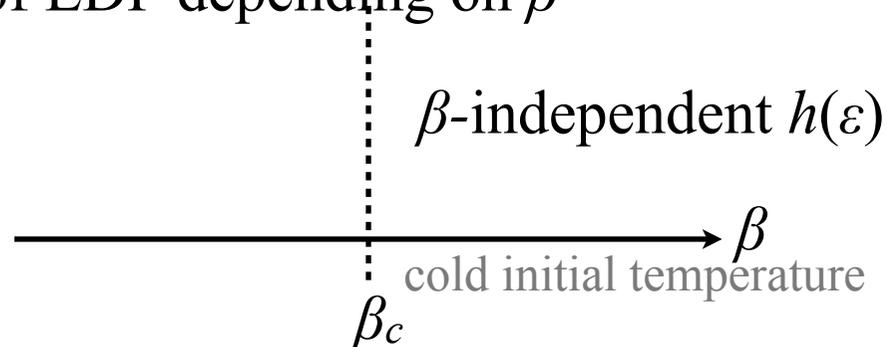
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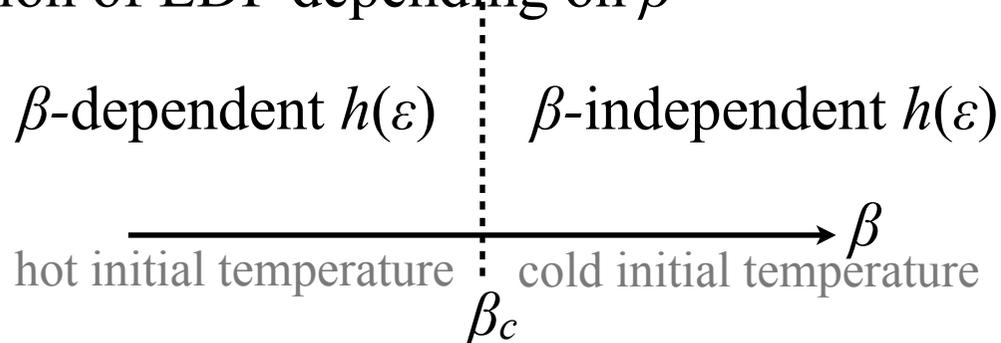
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# Calculation method (I. Dissipated power)

Definition :  $\varepsilon_d = \frac{1}{t} \int_0^t d\tau \gamma v^2$

Objective : Calculate the probability density function (PDF) of  $\varepsilon_d$

## 1) Calculation of the generating function

$$\pi_d(\lambda) = \langle e^{-\lambda t \varepsilon_d} \rangle = \int_{-\infty}^{\infty} d\varepsilon_d P(\varepsilon_d) e^{-\lambda t \varepsilon_d} = \hat{P}(-i\lambda t)$$

where  $\hat{P}(k)$  is the Fourier transform of  $P(\varepsilon_d)$ .

## 2) Inverse Fourier transform

$$P(\tilde{\varepsilon}_d) = \frac{\gamma t}{4\pi i} \int_{-i\infty}^{i\infty} d\tilde{\lambda} \pi_d(\gamma\tilde{\lambda}/2D) \exp\left[\frac{\gamma\tilde{\varepsilon}_d\tilde{\lambda}t}{2}\right] \quad \text{where } \tilde{\varepsilon}_d = \varepsilon/D$$

# Calculation method (I. Dissipated power)

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$\mathbb{P}[v(t)]$  : the probability for a given velocity path with fixed initial  $v(0) = v_0$   
and final  $v(t) = v_t$  end points

$$\pi_d(\lambda)_{v_0} = \int_{-\infty}^{\infty} dv_t \int_{v_0}^{v_t} \mathcal{D}v \mathbb{P}[v(t)] \exp\left(-\lambda \int_0^t d\tau \gamma v^2\right)$$

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using  $\mathcal{P}_{\text{in}}(v_0) = \sqrt{\frac{\beta\gamma}{2D\pi}} \exp\left(-\frac{\beta\gamma v_0^2}{2D}\right)$

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PDF of :  $\varepsilon_d$

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$$= \frac{\gamma t}{4\pi i} \int_{-i\infty}^{i\infty} d\tilde{\lambda} e^{\frac{\gamma t}{2}(\tilde{\varepsilon}_d \tilde{\lambda} + 1 - \eta)} \left(\frac{1 + e^{-2\eta \gamma t}}{2}\right)^{-1/2} \times \left(1 + \frac{1 + \tilde{\lambda}/\beta}{\eta} \tanh \eta \gamma t\right)^{-1/2}$$

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$$\simeq \int_C d\lambda \phi(\lambda) e^{\mathbf{t}H(\lambda; \varepsilon)}$$

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$$\boxed{\pi_d(\lambda)} = \int_{-\infty}^{\infty} dv_0 \mathcal{P}_{\text{in}}(v_0) \pi_d(\lambda)_{v_0} = e^{\gamma t/2} \left( \cosh \eta \gamma t + \frac{1 + \tilde{\lambda}/\beta}{\eta} \sinh \eta \gamma t \right)^{-1/2}$$

PDF of :  $\varepsilon_d$

$$P(\tilde{\varepsilon}_d) = \frac{\gamma t}{4i\pi} \int_{-i\infty}^{i\infty} d\tilde{\lambda} \boxed{\pi_d(\gamma \tilde{\lambda}/2D)} \exp\left(\frac{\gamma t \tilde{\varepsilon}_d \tilde{\lambda}}{2}\right) \quad \text{where } \tilde{\varepsilon}_d = \varepsilon_d/D : \text{dimensionless}$$

$$= \frac{\gamma t}{4\pi i} \int_{-i\infty}^{i\infty} d\tilde{\lambda} e^{\frac{\gamma t}{2}(\tilde{\varepsilon}_d \tilde{\lambda} + 1 - \eta)} \left(\frac{1 + e^{-2\eta \gamma t}}{2}\right)^{-1/2} \times \left(1 + \frac{1 + \tilde{\lambda}/\beta}{\eta} \tanh \eta \gamma t\right)^{-1/2}$$

$$\simeq \int_C d\lambda \phi(\lambda) e^{\mathbf{t}H(\lambda; \varepsilon)}$$

Here, we consider the **large deviation function (LDF)** for the PDF in the **long time limit**.  
=> **Use the saddle point method.**

$$h(\tilde{\varepsilon}_d) = \lim_{t \rightarrow \infty} (\ln P(\tilde{\varepsilon}_d))/t$$

# Analytic and Numerical Results (I. Dissipated power)

Definition :  $\varepsilon_d = \frac{1}{t} \int_0^t d\tau \gamma v^2$

Large deviation function of  $\varepsilon_d$

$$(T_b / T_s = \beta)$$

For  $\beta > 1/2$   
cold initial system  
( $T_s < 2T_b$ )

$$h(\tilde{\varepsilon}_d) = -\frac{\gamma}{4\tilde{\varepsilon}_d} (\tilde{\varepsilon}_d - 1)^2$$

where  $\tilde{\varepsilon}_d = \varepsilon_d / D$

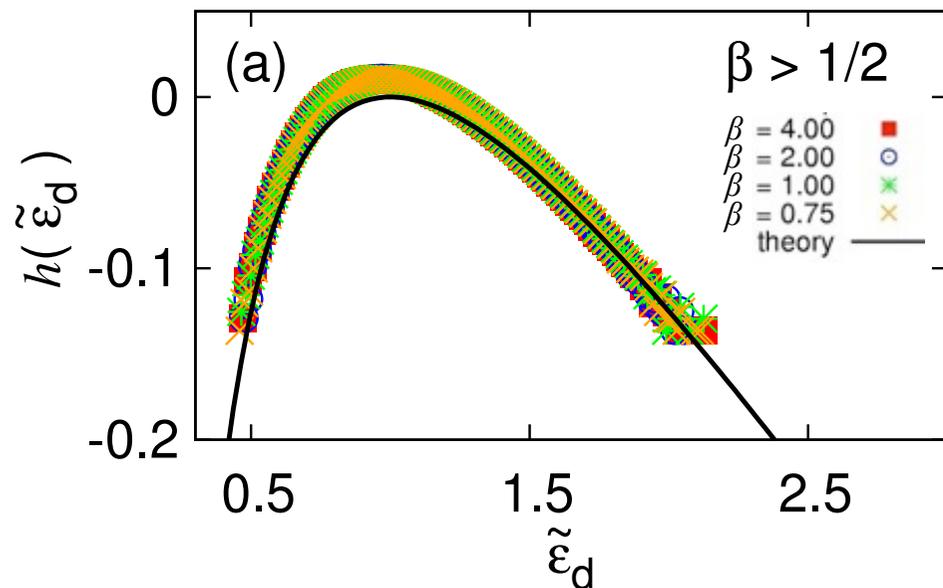
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cold initial system  
 $(T_s < 2T_b)$

The LDF of  $\varepsilon_d$  **does not depend on  $\beta$**   
**but depends only on the heat bath properties  $(\gamma, D)$ .**



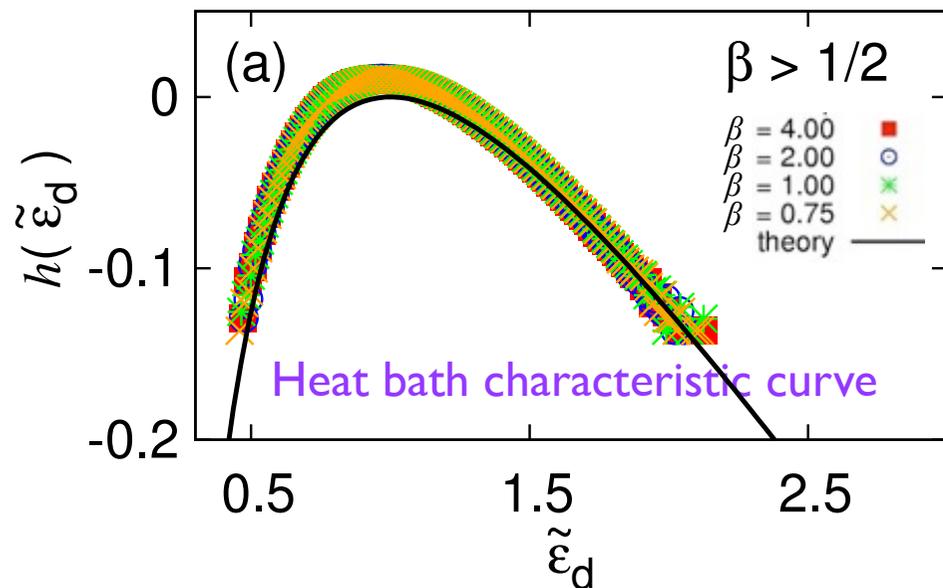
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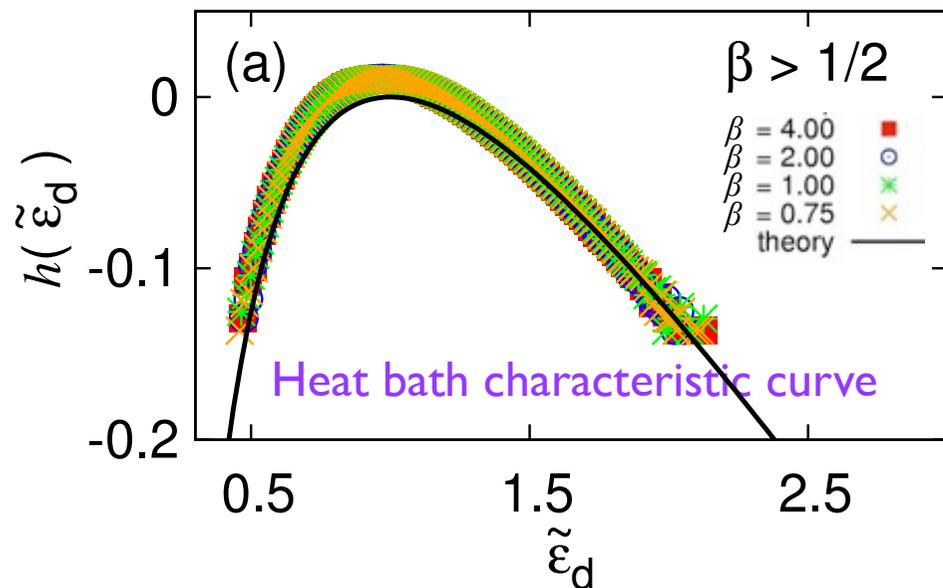
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**=> Heat bath characteristic curve**

The initial memory does not remain in the  $t = \infty$  limit for  $2T_b > T_s$ .



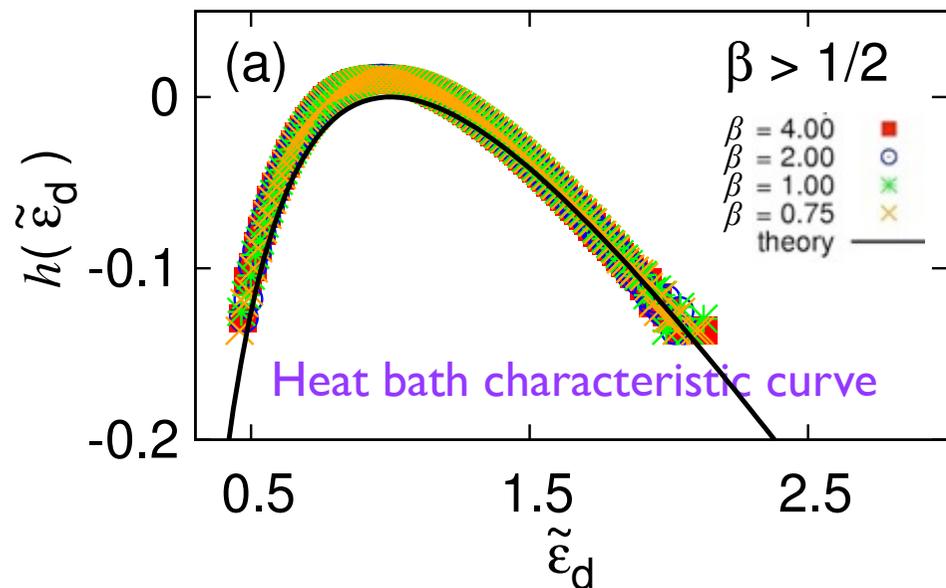
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For  $\beta < 1/2$   $h(\tilde{\varepsilon}_d) = \begin{cases} -\frac{\gamma}{4\tilde{\varepsilon}_d} (\tilde{\varepsilon}_d - 1)^2, & \tilde{\varepsilon}_d < \frac{1}{1-2\beta} \\ -\gamma\beta [(1-\beta)\tilde{\varepsilon}_d - 1], & \tilde{\varepsilon}_d > \frac{1}{1-2\beta} \end{cases}$   
 hot initial system  
 ( $T_s > 2T_b$ )



# Analytic and Numerical Results (I. Dissipated power)

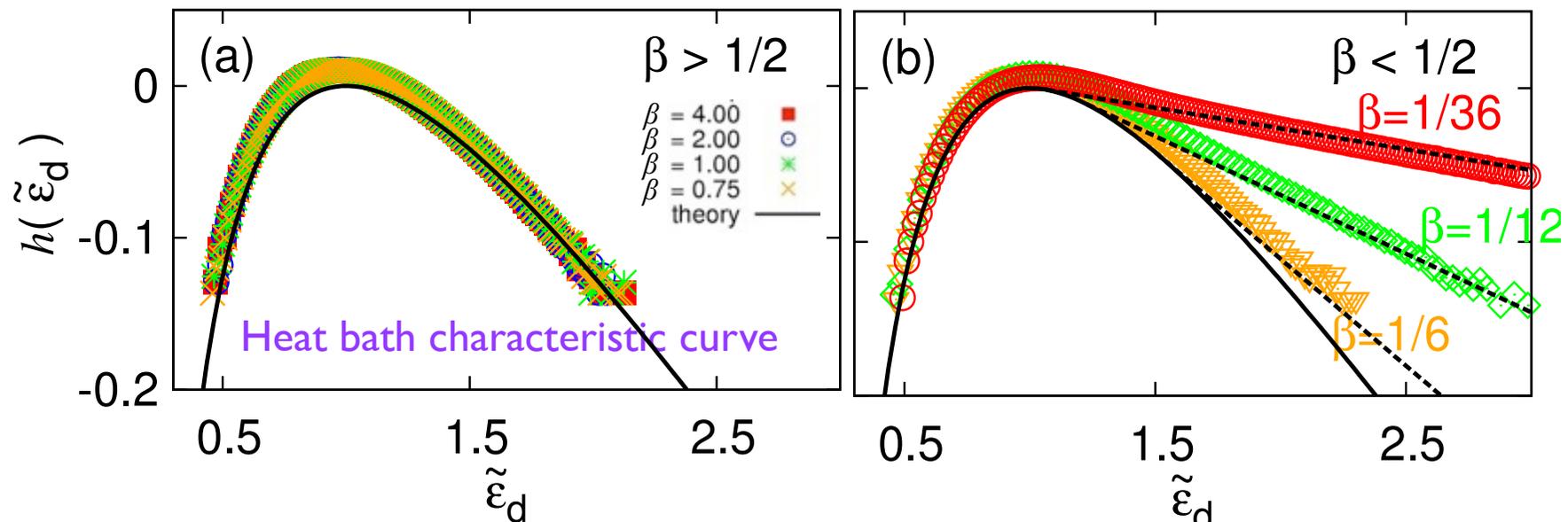
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The positive tail of LDF depends on  $\beta$ .



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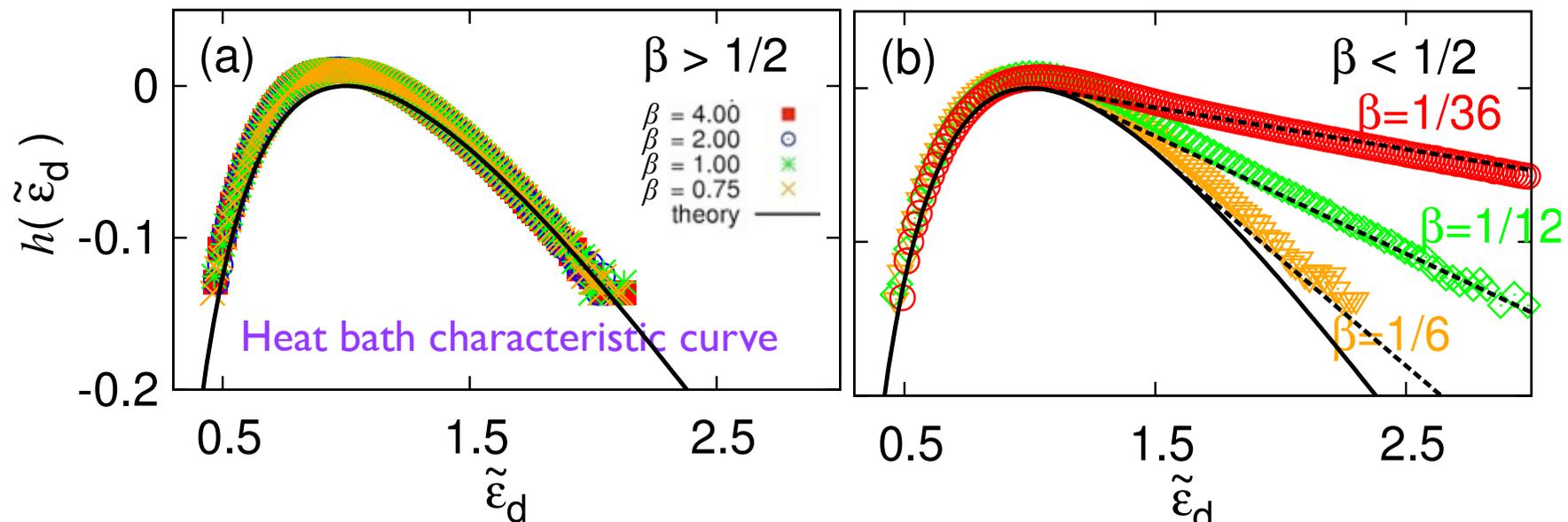
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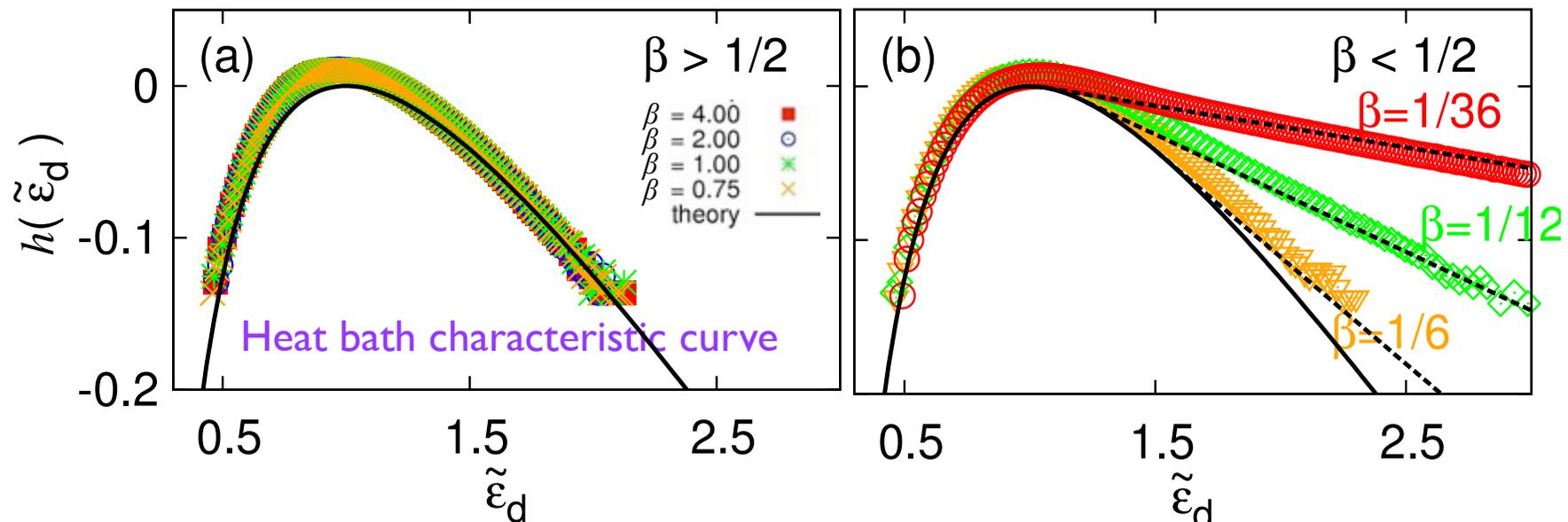
# Origin for the LDF transition

LDF transition occurs in positive tail or rare event region (dominated by exponentially rarely high energetic particles).

Generation mechanism of high energetic particle

- high energetic particle can be generated by kicks of a random force of a heat bath
- high energetic particle can exist from the initial distribution

$\beta$ -dependence is determined by which one is dominant mechanism.



# Analytic and Numerical Results (2. Injected power)

Definition : 
$$\varepsilon_i = \frac{1}{t} \int_0^t d\tau \xi v = \frac{1}{t} \int_0^t d\tau (\dot{v}v + \gamma v^2)$$

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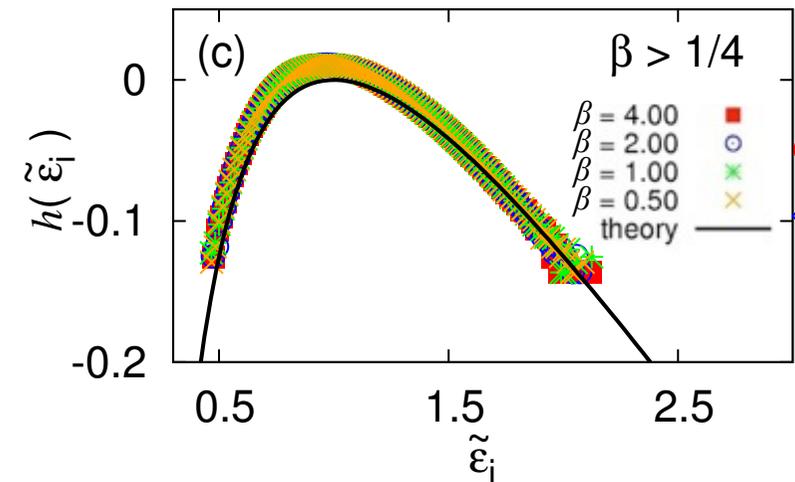
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Probability density function of  $\varepsilon_i$  (for large  $t$ ) ( $T_b / T_s = a$ )

For  $\beta > 1/4$  cold initial system ( $T_s < 4T_b$ )

$$h(\tilde{\varepsilon}_i) = \begin{cases} -\gamma\sqrt{\beta} [1 - (1 + \sqrt{\beta})\tilde{\varepsilon}_i], & \tilde{\varepsilon}_i < \frac{1}{1+2\sqrt{\beta}} \\ -\frac{\gamma}{4\tilde{\varepsilon}_i} (\tilde{\varepsilon}_i - 1)^2, & \tilde{\varepsilon}_i > \frac{1}{1+2\sqrt{\beta}} \end{cases}$$

where  $\tilde{\varepsilon}_i \equiv \varepsilon_i / D$



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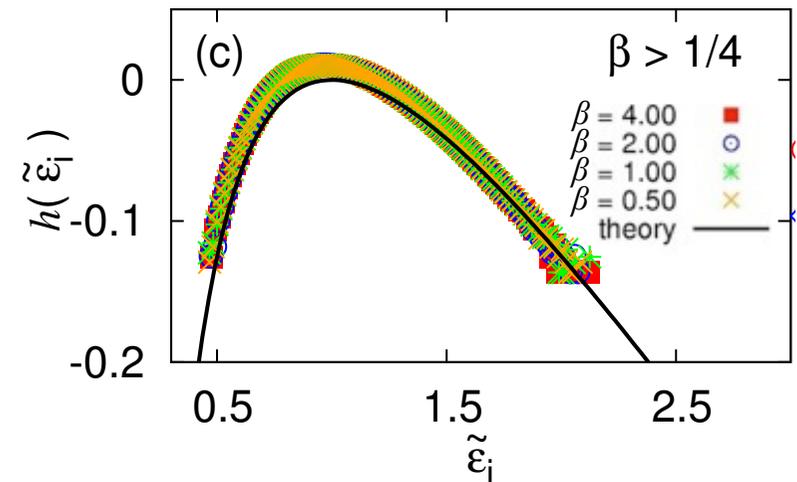
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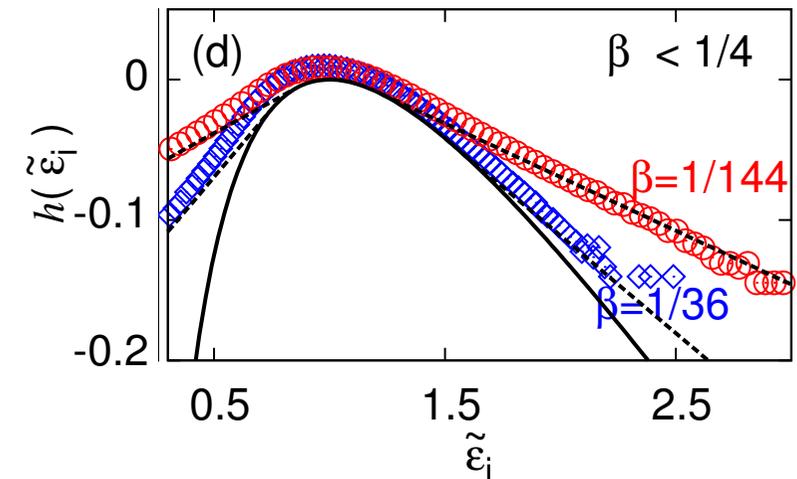
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# Summary of Part I

PRE 87, 020104R (2013)

- We studied an equilibration process of a Brownian particle.
- Heat  $\rightarrow$  Two heat flows: dissipated and injected powers
- Transition of LDF of the dissipated power occurs at  $\beta_c = 1/2$ .
- Transition of LDF of the injected power occurs at  $\beta_c = 1/4$ .
- LDF transition occurs due to the competition between
  - \* probability of high energetic particles produced by kick of heat bath random force
  - \* probability of high energetic particles come from the initial distribution
- $\beta$ -dependence is general feature in non-equilibrium phenomena
  - \* when a random force is applied to a system Sabhapandit PRE 85, 021108 (2012)
  - \* when a Brownian particle is dragged by a harmonic potential

Van Zon & Cohen PRL 91 110601 (2003)

# Generating function

generating function associated with  $P(\varepsilon; \tau)$  is defined as

$$G(\lambda; \tau) = \langle e^{-\lambda\tau\varepsilon} \rangle_{\tau} = \int d\varepsilon P(\varepsilon; \tau) e^{-\lambda\tau\varepsilon}$$

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$P(\varepsilon; \tau)$  : inverse Fourier transform

$$P(\varepsilon; \tau) = \frac{\tau}{2\pi i} \int_{-i\infty}^{i\infty} d\lambda G(\lambda; \tau) e^{\lambda\tau\varepsilon}$$

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for large  $\tau$

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Gaussian integration

$$P(\varepsilon; \tau) \simeq \sqrt{\frac{2\pi}{\tau |H''(\lambda_0^*; \varepsilon)|}} \phi(\lambda_0^*) e^{i\delta} e^{\tau H(\lambda_0^*; \varepsilon)} \quad \text{where } H'' = d^2H/d\lambda^2$$

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When the prefactor  $\phi(\lambda)$  has no singularity

$$\longrightarrow \text{correct LDF: } h(\varepsilon) = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \ln P(\varepsilon; \tau) = H(\lambda_0^*; \varepsilon)$$

$$\longrightarrow \text{correct finite-time correction } \sqrt{\frac{2\pi}{\tau |H''(\lambda_0^*; \varepsilon)|}} \phi(\lambda_0^*)$$

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When  $\phi(\lambda) = \frac{g(\lambda)}{(\lambda - \lambda_B)^\alpha}$  with  $\alpha > 0$  and  $\lambda_0^*(\varepsilon_B) = \lambda_B$

→  $P$  diverges due to the prefactor.

→ incorrect finite-time correction near the singular point

# Physical Examples

## 1) van Zon and Cohen, PRL 91, 110601 (2003)

Heat flow from a heat bath to a brownian particle in a dragged harmonic potential

$P_\tau(Q_\tau)$  : PDF of heat at time  $t$

$$\langle e^{-\lambda Q_\tau} \rangle \equiv \int_{-\infty}^{\infty} dQ e^{-\lambda Q_\tau} P_\tau(Q_\tau) = \hat{P}_\tau(i\lambda)$$

$$\langle e^{-\lambda Q_\tau} \rangle = \frac{\exp[-w\lambda(1-\lambda)\{\tau + \frac{2\lambda^2(1-e^{-\tau})^2}{1-(1-e^{-2\tau})\lambda^2}\}]}{[1 - (1 - e^{-2\tau})\lambda^2]^{3/2}}$$

3/2 pole (for 3 dim.)

## 2) Sabhapandit, EPL 96, 20005 (2011)

Work done by a random force to brownian particle in a harmonic potential

$P(W_\tau)$  : PDF of work at time  $t$

$$P(W_\tau) = \frac{1}{2\pi i} \int_{-i\infty}^{+i\infty} Z(\lambda, \tau) e^{\lambda W_\tau} d\lambda$$

$$Z(\lambda, \tau) \sim g(\lambda) e^{\tau\mu(\lambda)} \quad \text{where} \quad g(\lambda) = \frac{2}{1 + \eta(\lambda) - 2\alpha\lambda} \times \frac{2\eta(\lambda)}{1 + \eta(\lambda) + 2\alpha\lambda}$$

simple pole (for 1 dim.)

# Physical Examples

## 3) Our work, PRE 87,020104 (2013)

dissipated and injected energy of a brownian particle

$P(\varepsilon_d)$  : PDF of dissipated energy at time  $t$

$$P(\tilde{\varepsilon}_d) = \frac{\gamma t}{4\pi i} \int_{-i\infty}^{i\infty} d\tilde{\lambda} \pi_d(\gamma\tilde{\lambda}/2D) \exp\left[\frac{\gamma t \tilde{\varepsilon}_d \tilde{\lambda}}{2}\right]$$

$$\pi_d(\lambda) = e^{\gamma t/2} \left( \cosh \eta \gamma t + \frac{1 + \tilde{\lambda}/\beta}{\eta} \sinh \eta \gamma t \right)^{-1/2}$$

1/2 pole (for 1 dim.)

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How to calculate the integral

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*conventional* saddle point  solution of   
*modified* saddle point  solution of 

# Objective

How to calculate the integral



*conventional* saddle point



solution of



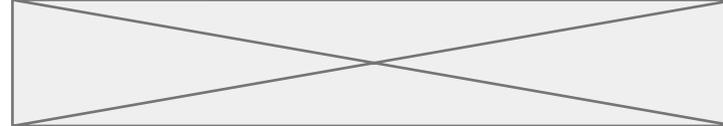
*modified* saddle point



solution of



*modified* saddle point equation:



# Objective

How to calculate the integral



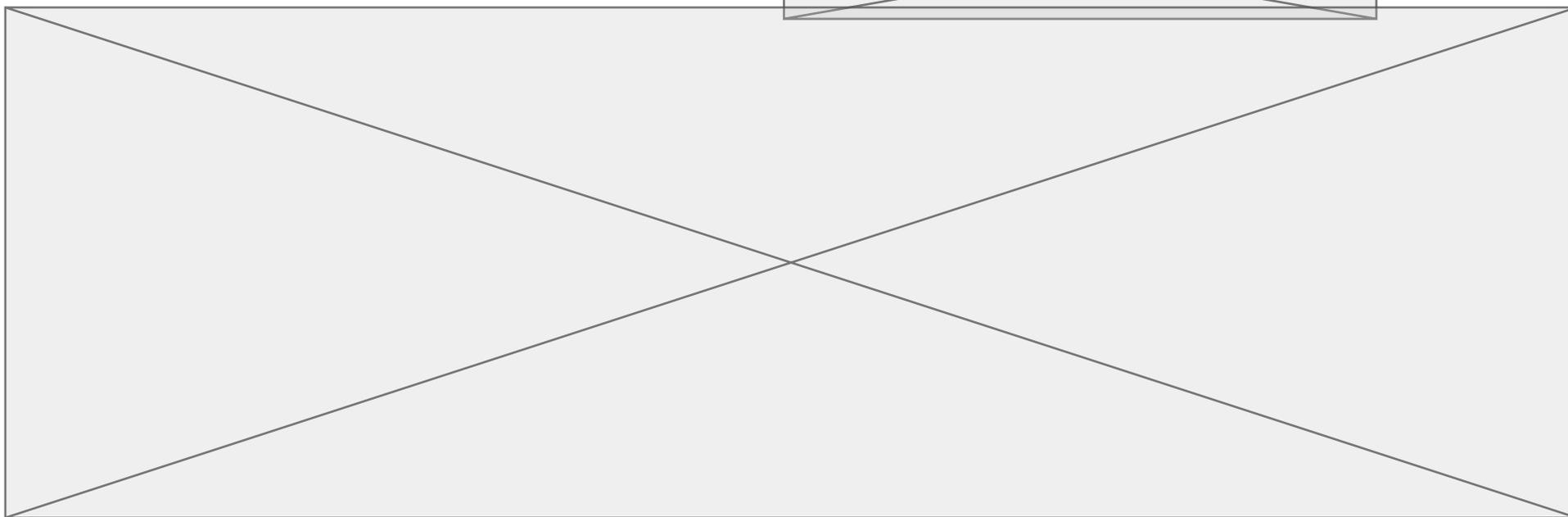
*conventional* saddle point  solution of



*modified* saddle point  solution of

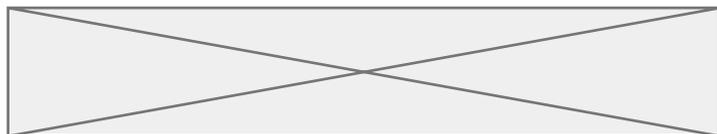


*modified* saddle point equation:



# Objective

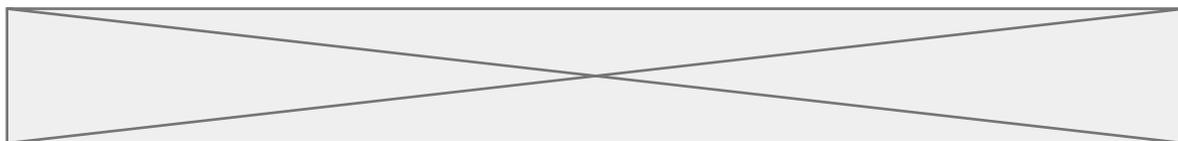
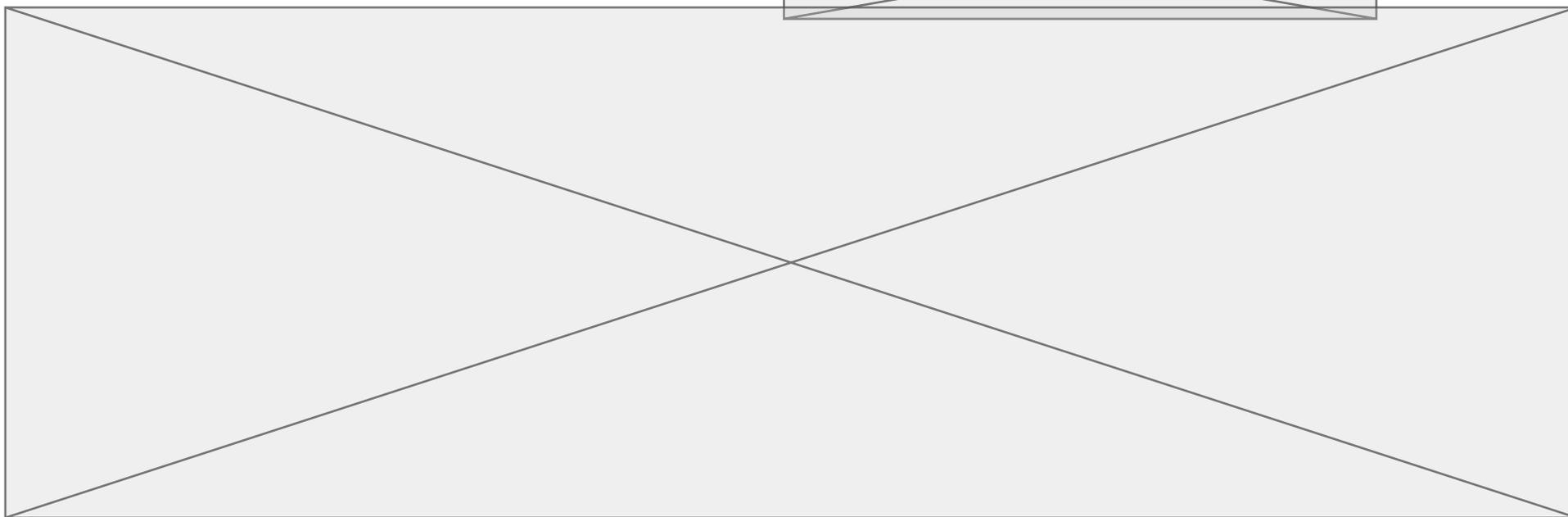
How to calculate the integral



*conventional* saddle point  solution of 

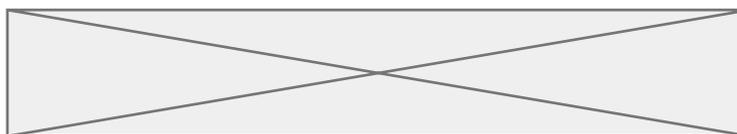
*modified* saddle point  solution of  

*modified* saddle point equation: 



# Objective

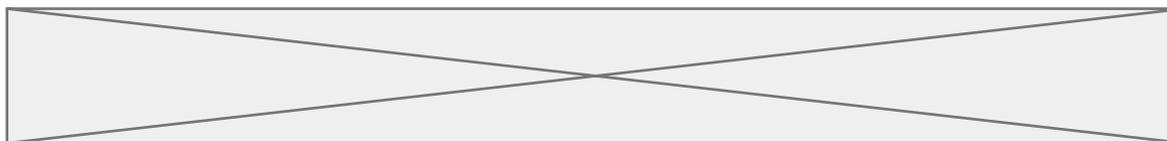
How to calculate the integral



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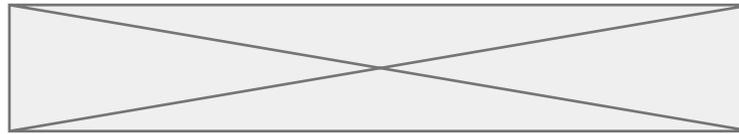
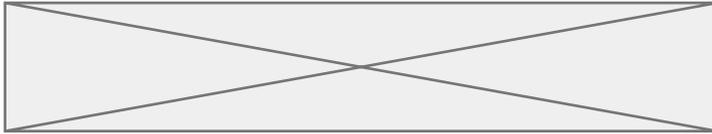


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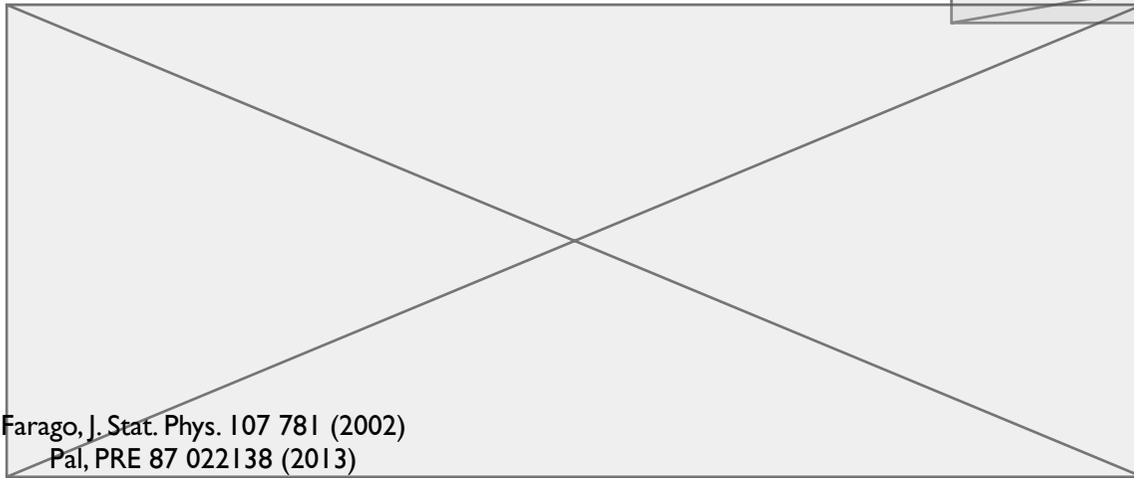
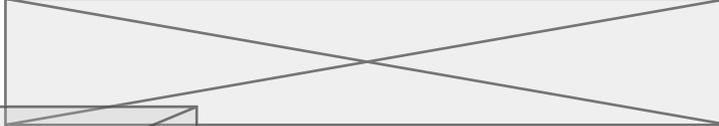
How to calculate the integral



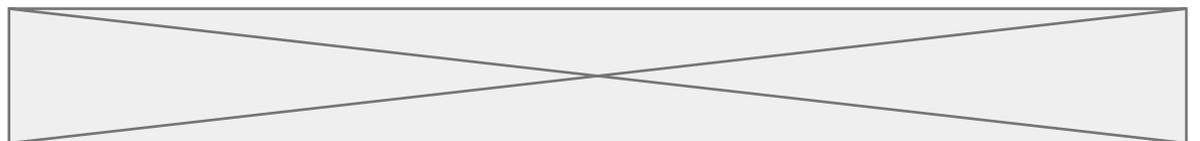
*modified* saddle point  solution of



*modified* saddle point equation:

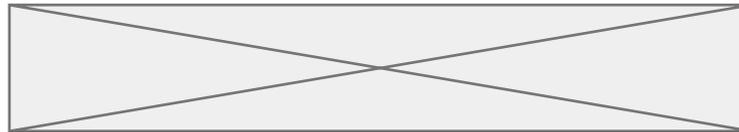
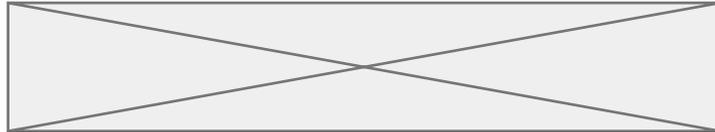


Farago, J. Stat. Phys. 107 781 (2002)  
Pal, PRE 87 022138 (2013)



# Objective

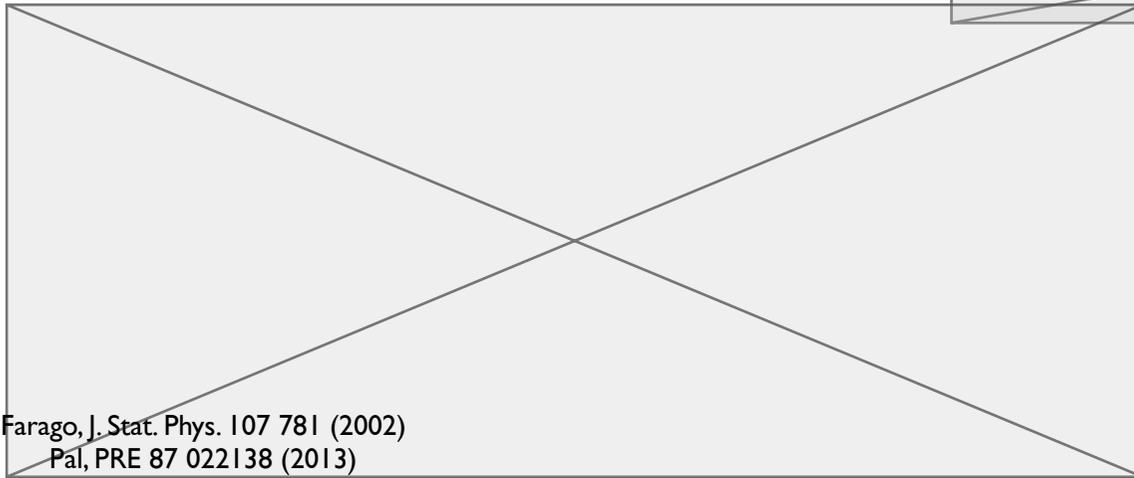
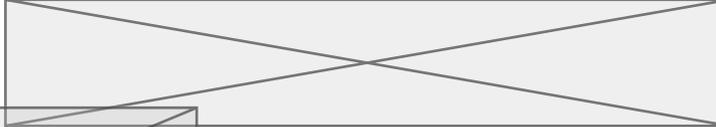
How to calculate the integral



*modified* saddle point  solution of

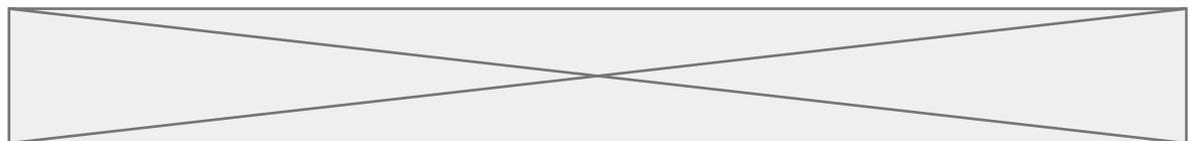


*modified* saddle point equation:



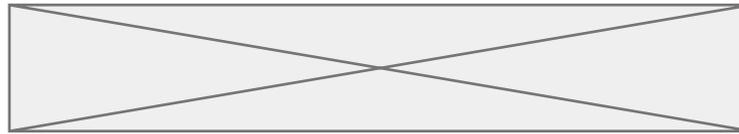
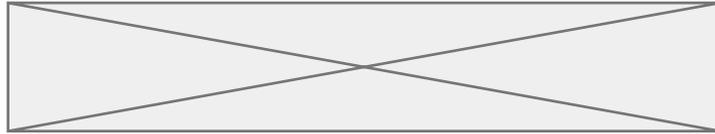
Farago, J. Stat. Phys. 107 781 (2002)  
Pal, PRE 87 022138 (2013)

leading contribution is obtained at



# Objective

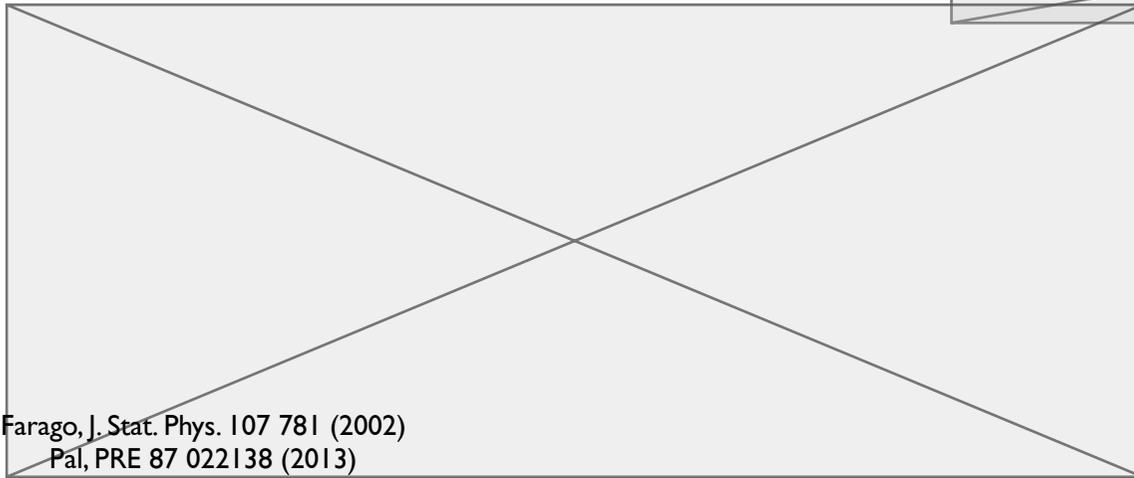
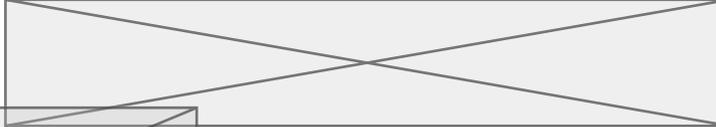
How to calculate the integral



*modified* saddle point  solution of

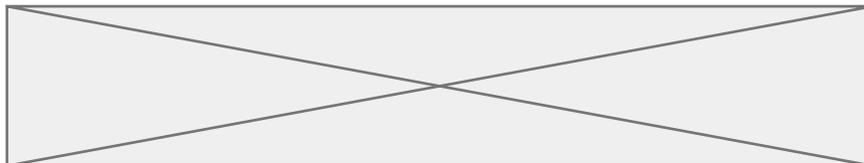


*modified* saddle point equation:

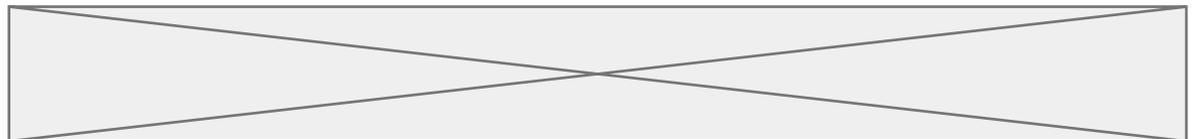


Farago, J. Stat. Phys. 107 781 (2002)  
Pal, PRE 87 022138 (2013)

leading contribution is obtained at

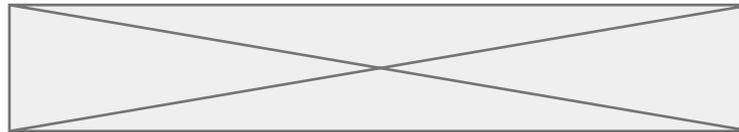
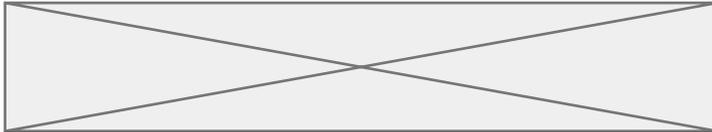


: saddle point fixation



# Objective

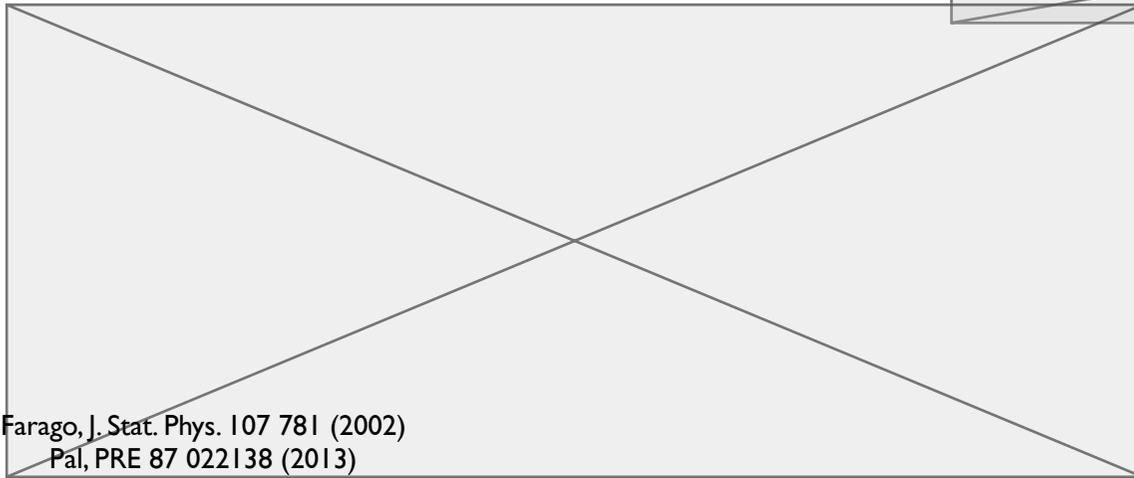
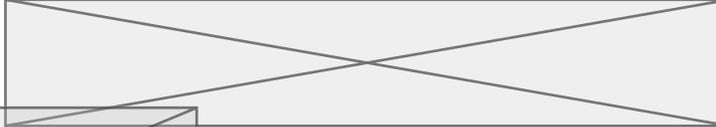
How to calculate the integral



*modified* saddle point  solution of



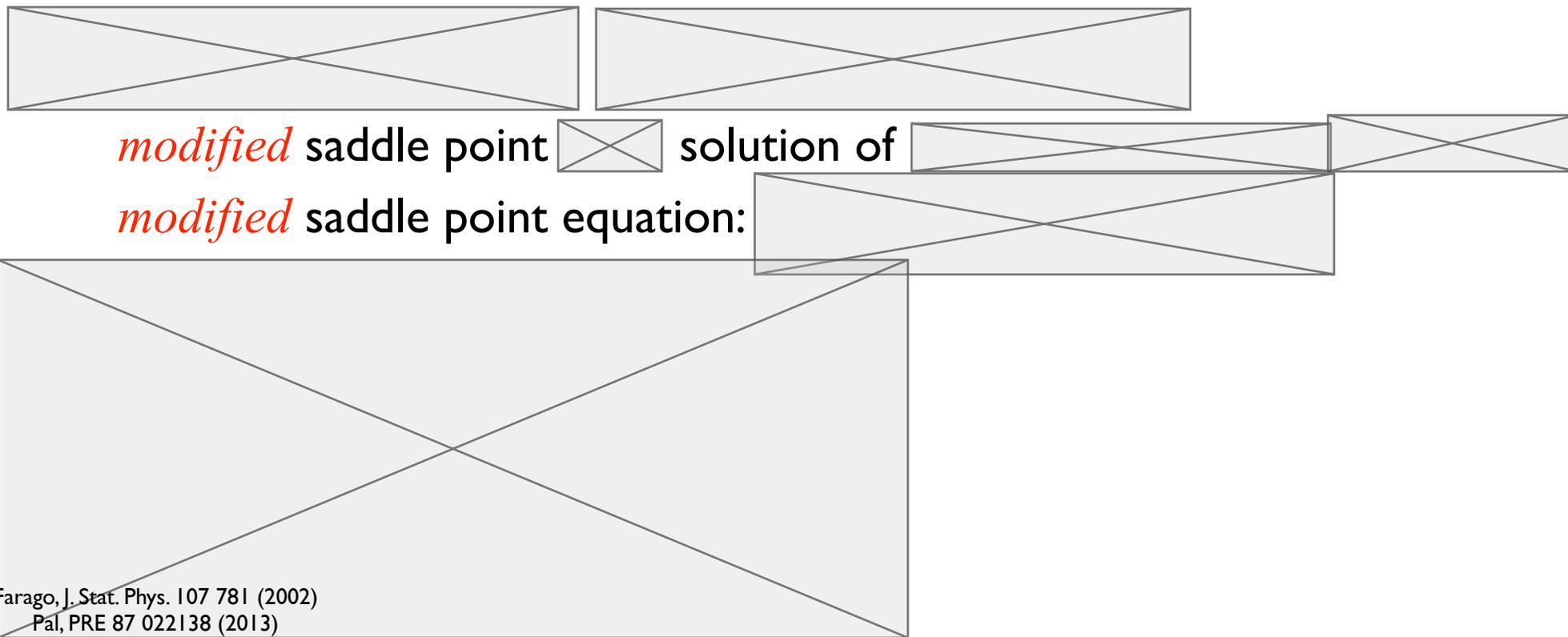
*modified* saddle point equation:



Farago, J. Stat. Phys. 107 781 (2002)  
Pal, PRE 87 022138 (2013)

# Objective

How to calculate the integral



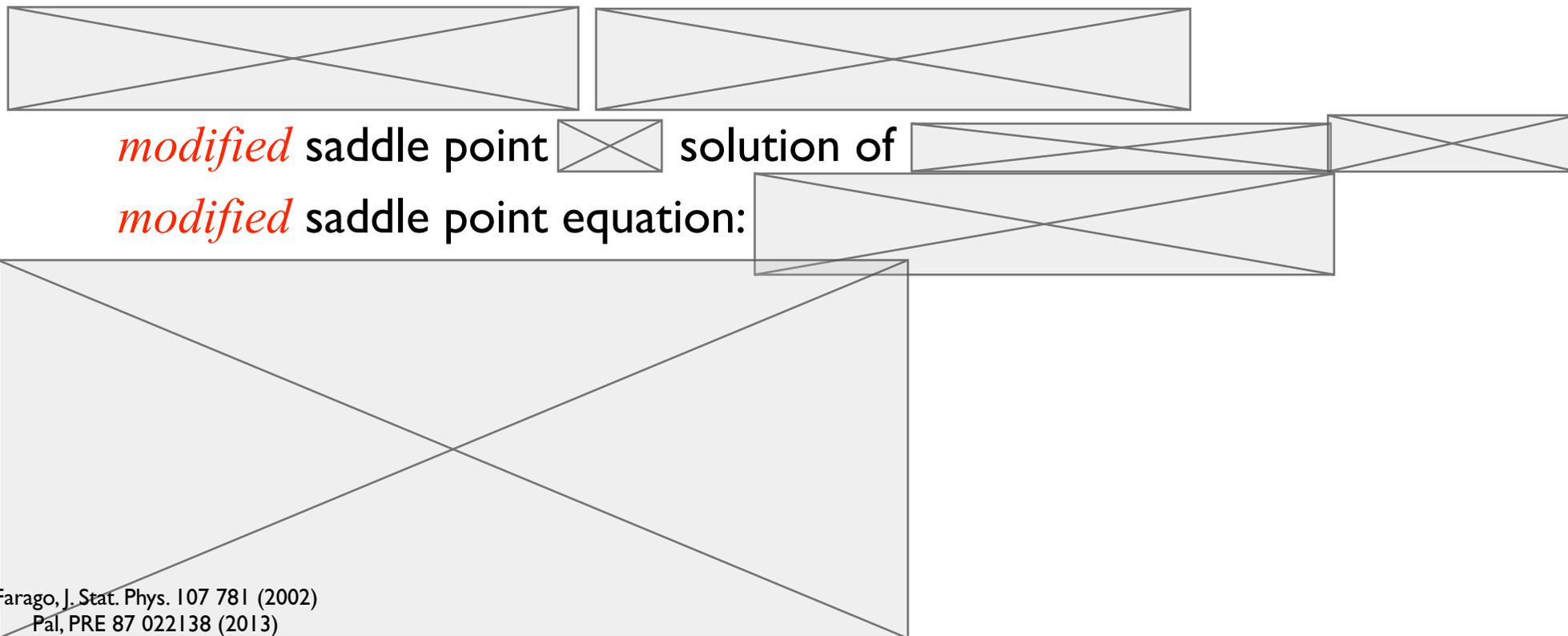
finite-time correction

In the **conventional** method, contour should detour the branch cut.

One needs to calculate the integral for all segments  $C_1$ ,  $C_2$ ,  $C_3$ , and  $C_4$ .

# Objective

How to calculate the integral



finite-time correction

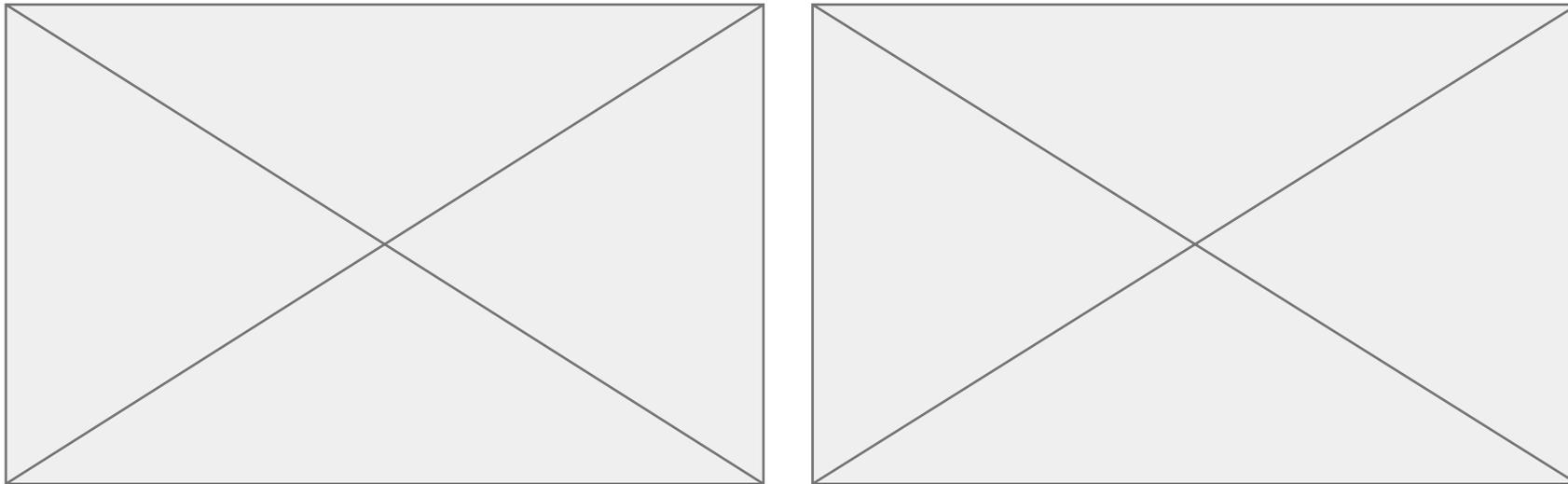
In the **conventional** method, contour should detour the branch cut.  
One needs to calculate the integral for all segments  $C_1$ ,  $C_2$ ,  $C_3$ , and  $C_4$ .

In the **modified** method, one needs to calculate only one saddle point integration near   $\rightarrow$  much simpler

# Objective

Comparison between LDF and LDF with finite-time correction

Dissipated power



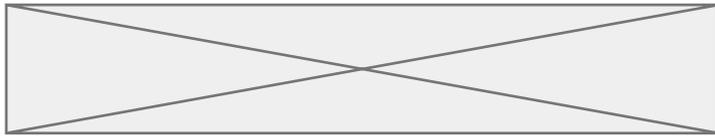
Red circles: numerical calculation results at finite time

Black line: LDF only

blue line: LDF with finite-time correction

# Summary of Part II

1. When there is a singularity in the prefactor function,



conventional Gaussian integration gives incorrect result.

2. Modified saddle point , which is the solution of



makes the integral much simpler.

3. If you are interested in the detailed calculation,

see [J. Stat. Mech. P11002 \(2013\)](#).

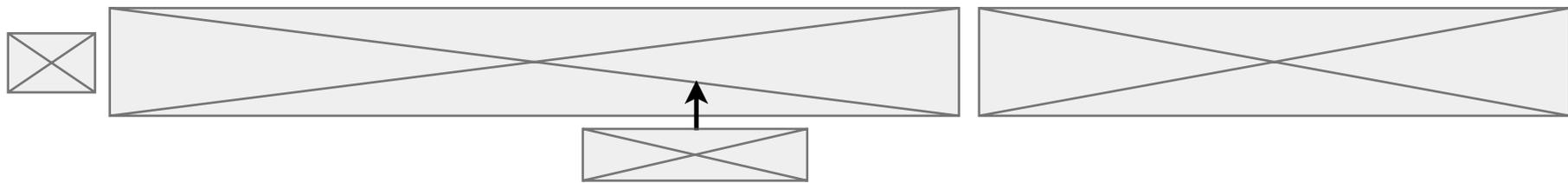
**Thank you for your attention!**

# What kind of particle leads to the high dissipated power ?

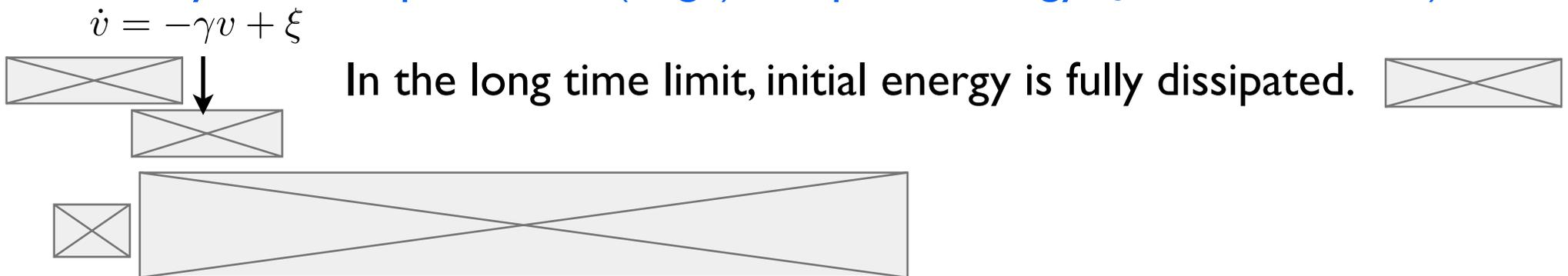
## Two sources of high energy particle

- 1) particle with high initial energy  $\rightarrow$  For  $\beta < 1/2$
- 2) high energy particle due to injected energy from the heat bath  $\rightarrow$  For  $\beta > 1/2$

## Probability to find a particle to (large) dissipated energy $Q_d$ from source 2)



## Probability to find a particle to (large) dissipated energy $Q_d$ from source 1)



When   $\rightarrow$    $\rightarrow$  heat bath dominant phase

When   $\rightarrow$    $\rightarrow$  initial condition dominant phase

# $\beta$ -dependence for total heat

total heat

