





Università degli Studi di Bari *Aldo Moro*  
Dipartimento Interateneo di Fisica *Michelangelo Merlin*



# Bari Theory Xmas Workshop 2024

## Work fluctuations, Singular Distributions and Big Jumps for a harmonically confined Active Particle

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DIPARTIMENTO INTERATENEICO DI FISICA  
UNIVERSITÀ DEGLI STUDI DI BARI ALDO MORO  
INFN BARI  
Istituto Nazionale di Fisica Nucleare

**INFN Bari Theory Group**

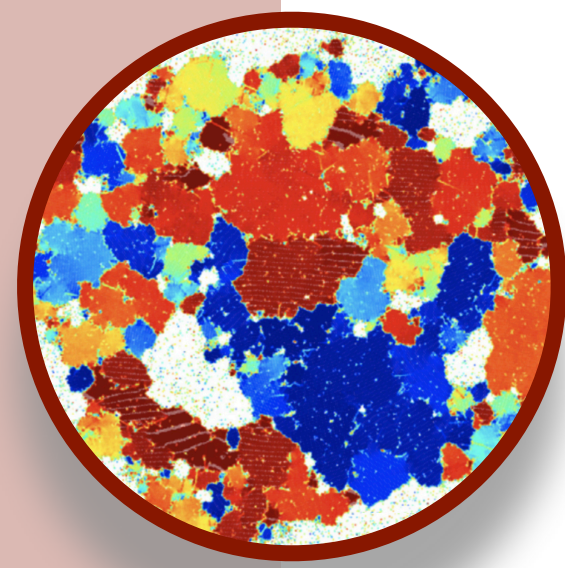
Time-Independent Eq.  
 $-\ddot{z} - 2\dot{z}/2m, m = m = 2m$   
 $-2\dot{z}^2 = \gamma v - 2'mv - Vm$   
 $Vh v \dot{z} = e^0 q$   
 $v - V^3 = \dot{E} - \dot{y}$

**Christmas Workshop**

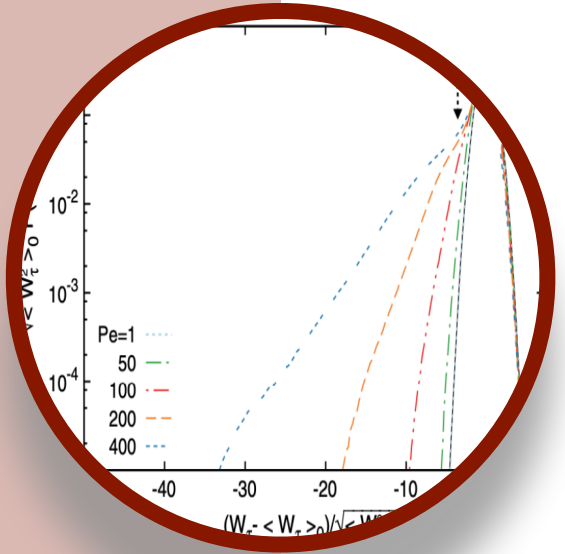
Martedì 17 Dicembre

DEC 17

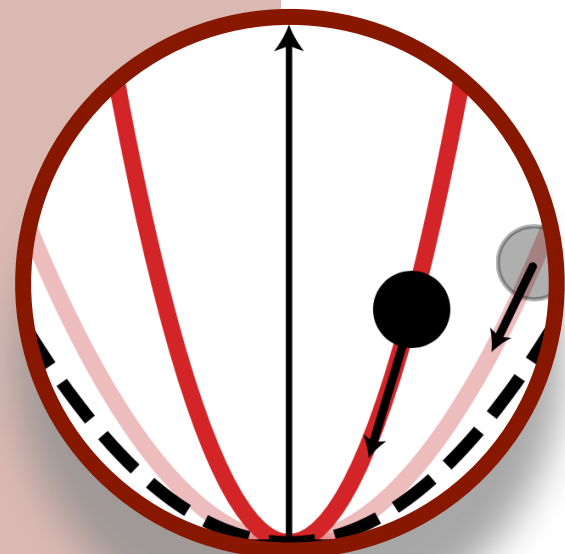
Aula A «Giuseppe Nardulli»  
Dipartimento Interateneo di Fisica  
«Michelangelo Merlin»  
All students are welcome!



**Active Matter**



**Singular Distributions**



**Active Work and Big Jumps**

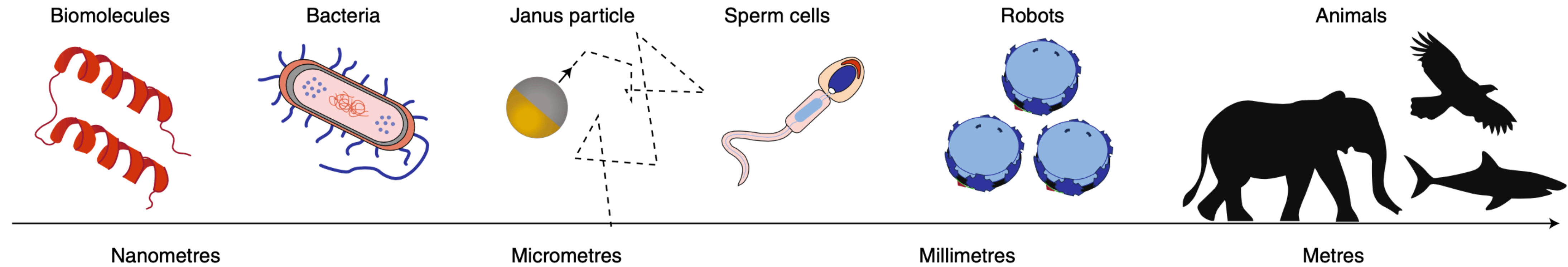


**Take-home messages**

# Outline

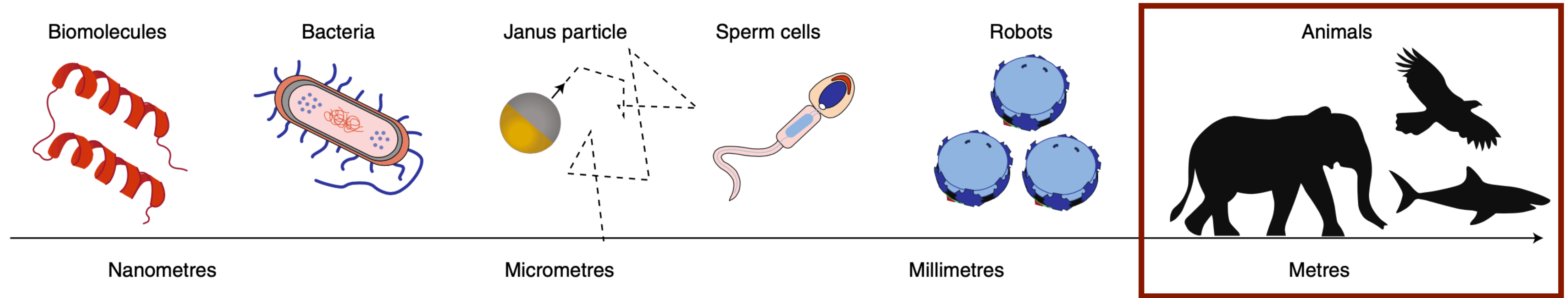
# Active Matter

- **Active Matter:** single components transform energy from internal reservoirs or from the surrounding environment to **self propel**



# Active Matter

- **Active Matter:** single components transform energy from internal reservoirs or from the surrounding environment to **self propel**



schools of fishes



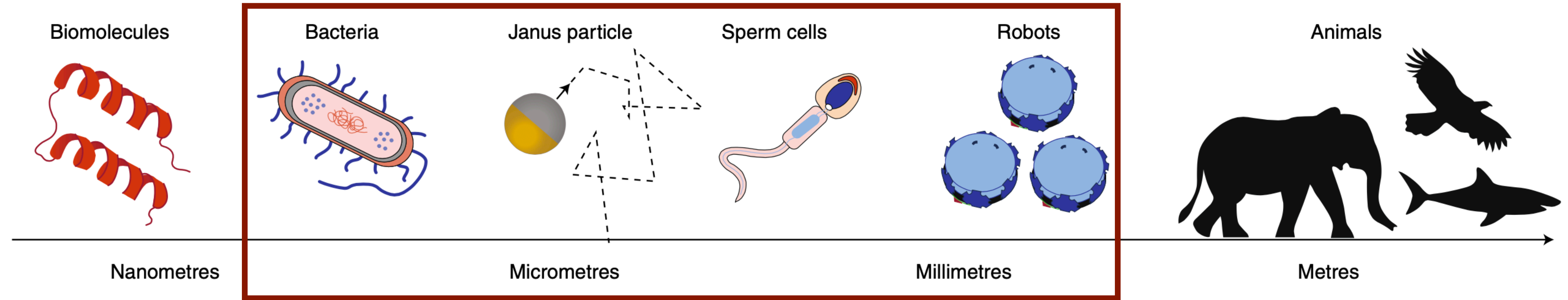
herds of buffalos



flocks of birds

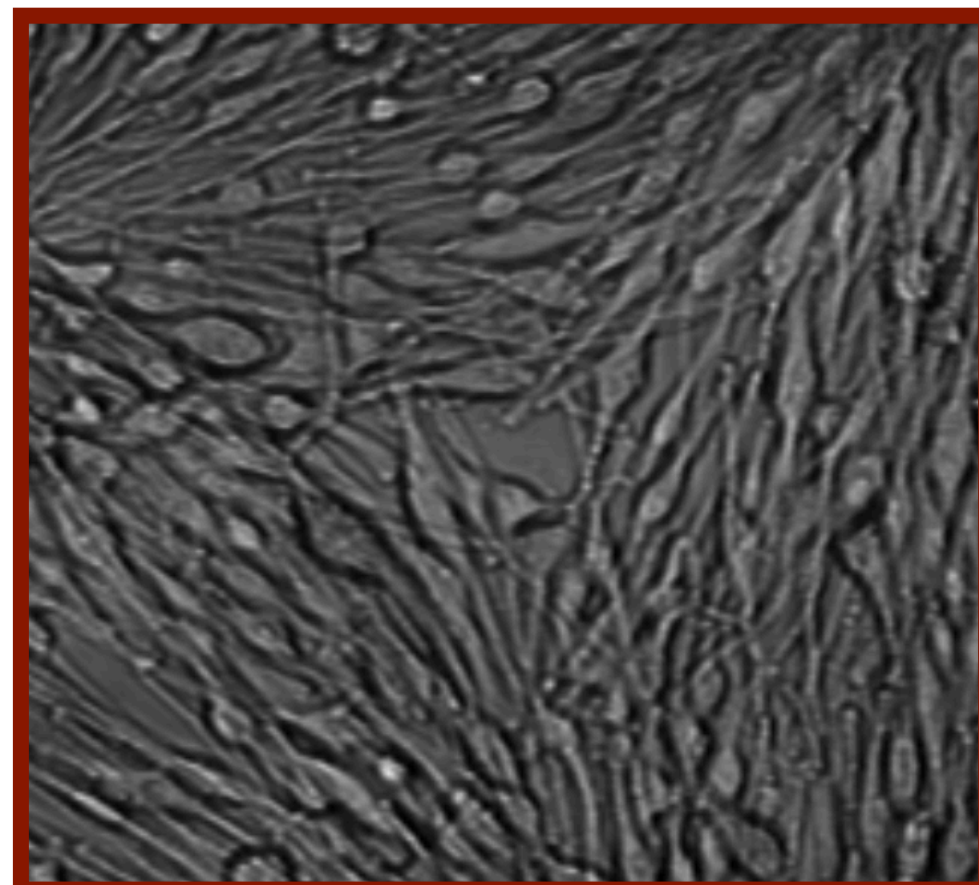
# Active Matter

- **Active Matter:** single components transform energy from internal reservoirs or from the surrounding environment to **self propel**

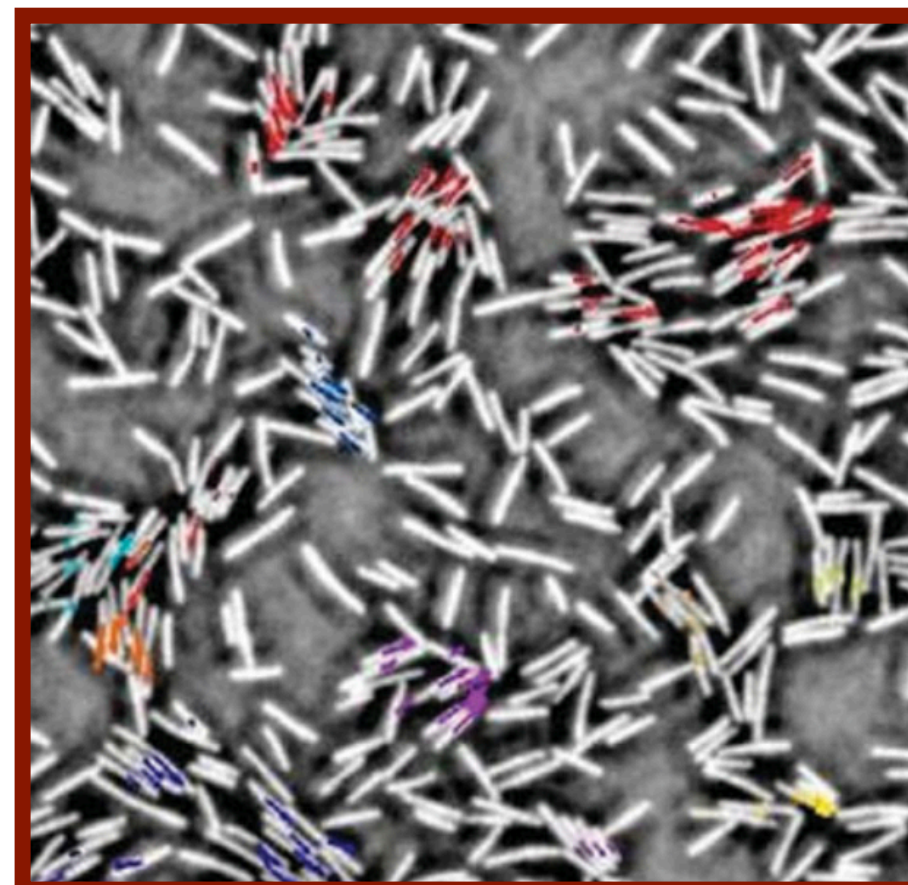


nature

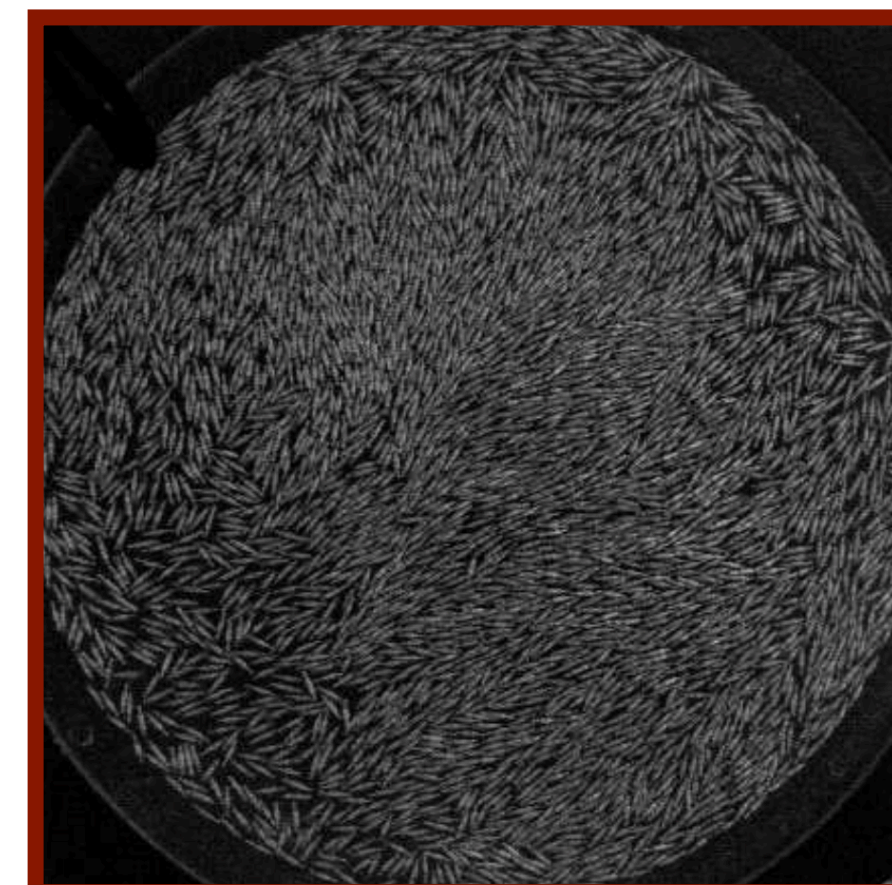
experiments



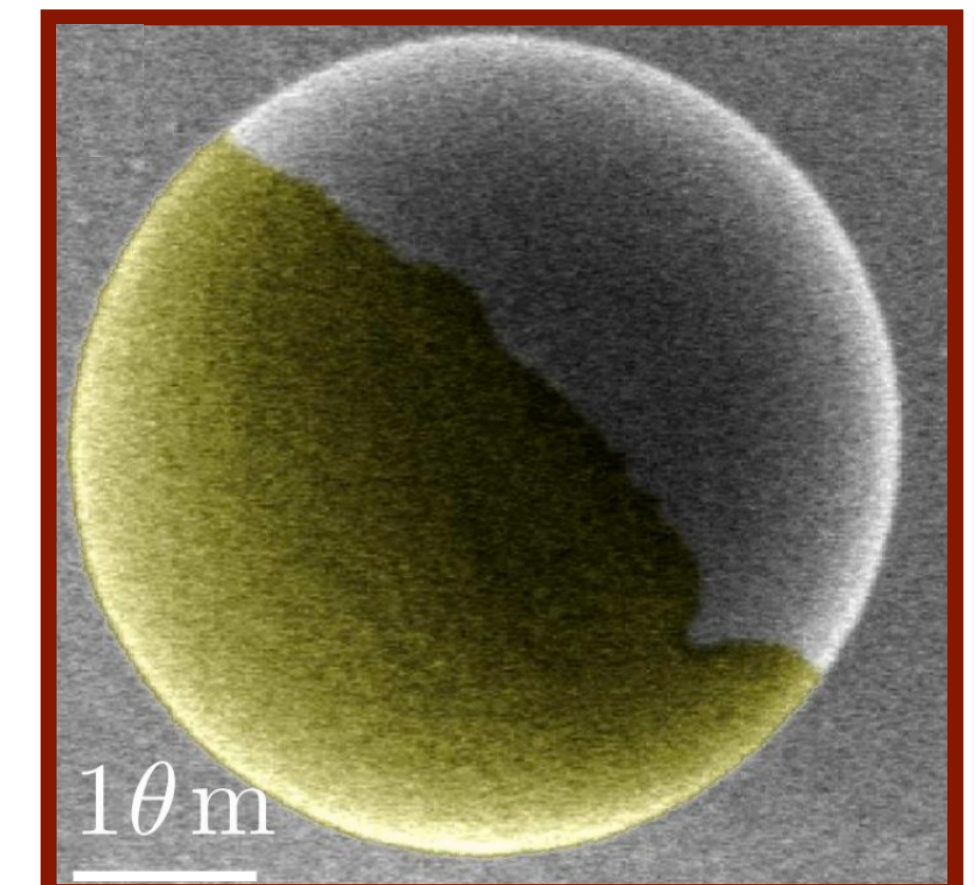
melanocytic cells



colonies of bacteria



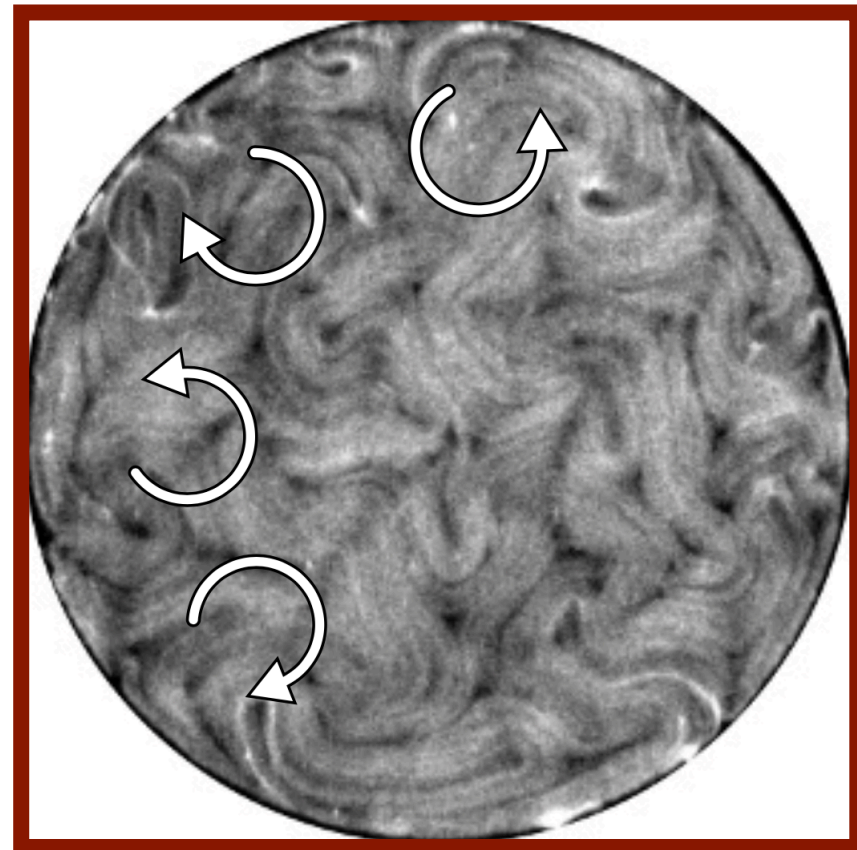
vibrated nanorods



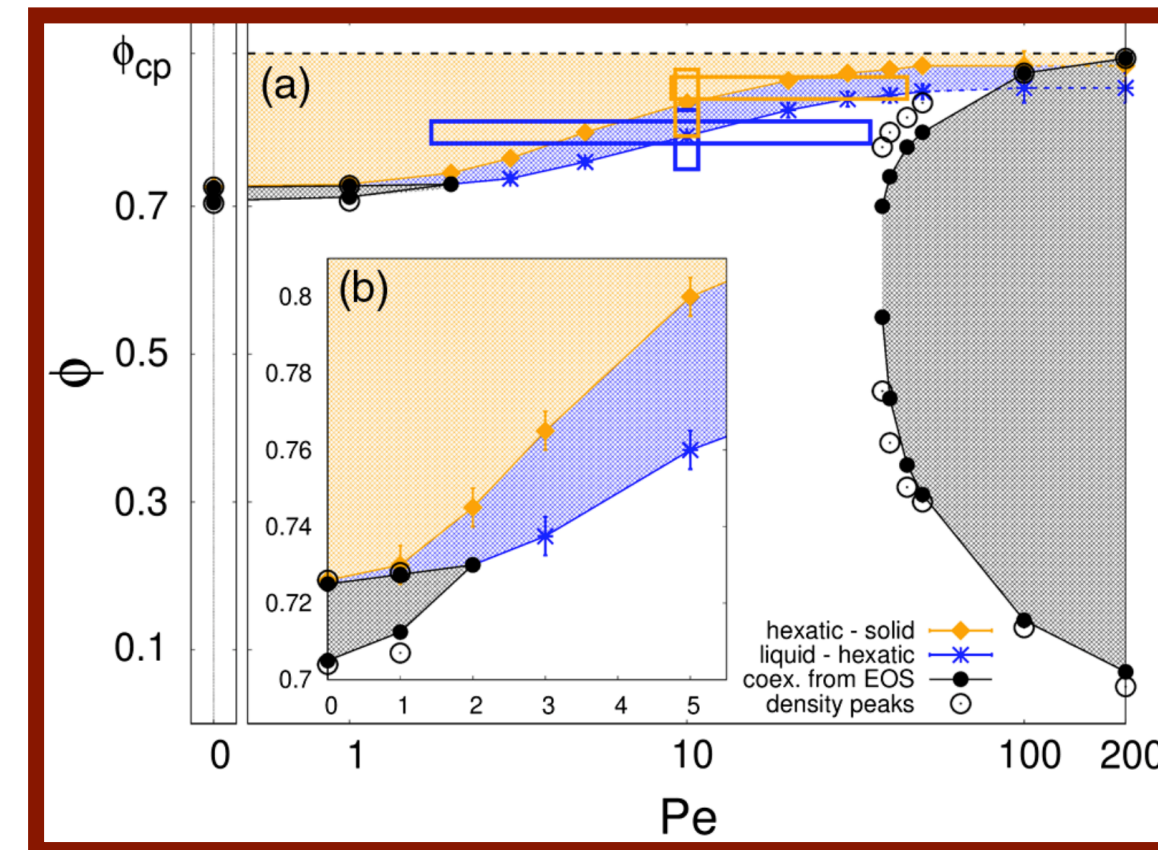
Janus particle

# Active Matter

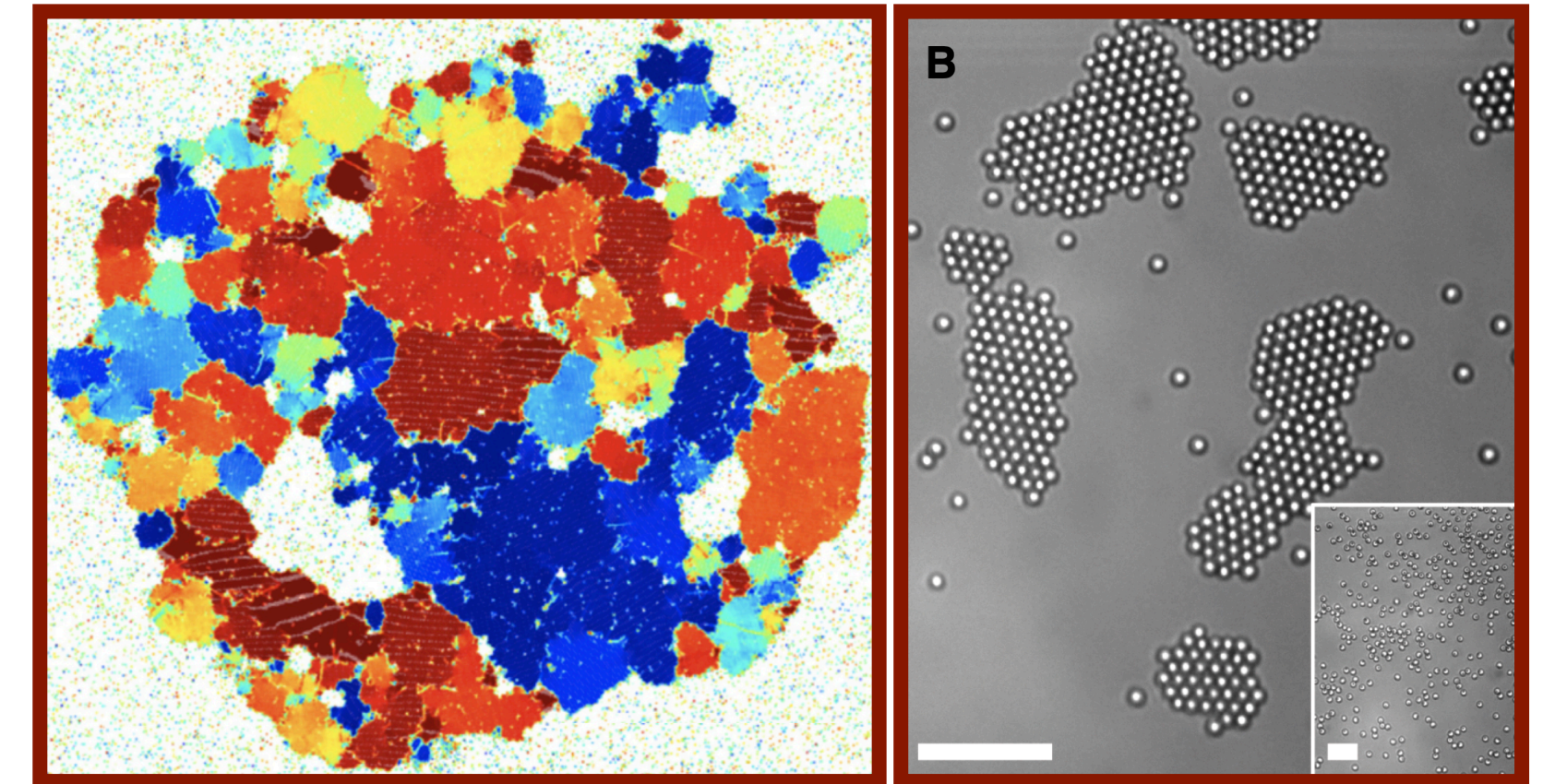
- **Theoretical interest**
  - ▶ emergence of new features with no counterpart in passive systems
  - ▶ strong connection with biological systems
  - ▶ new paradigm of out-of-equilibrium systems



spontaneous flows

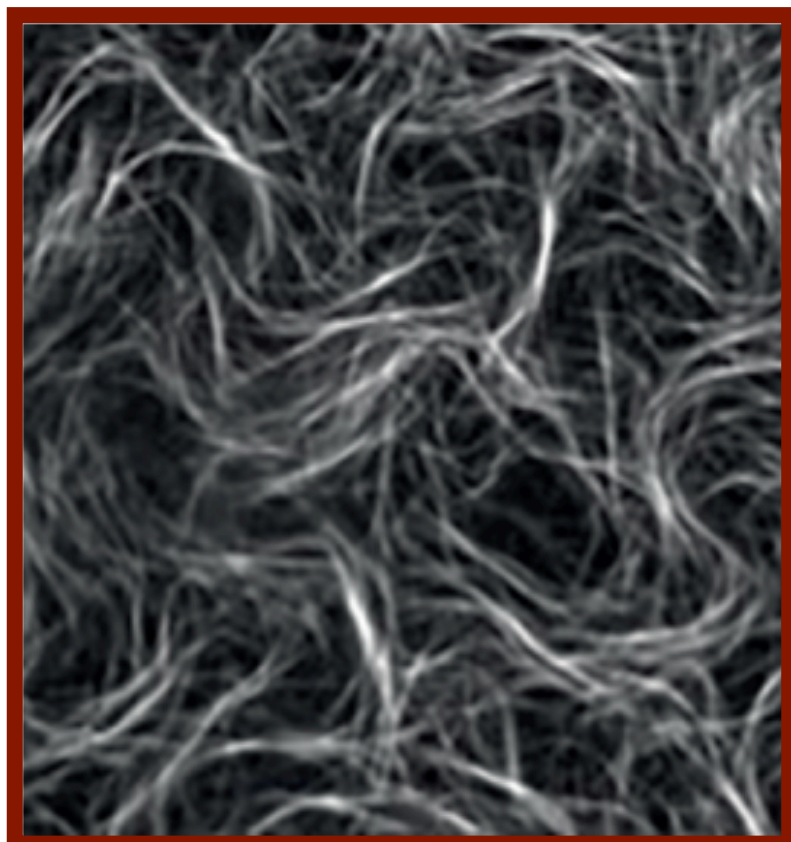


active, liquid, hexatic and solid phases

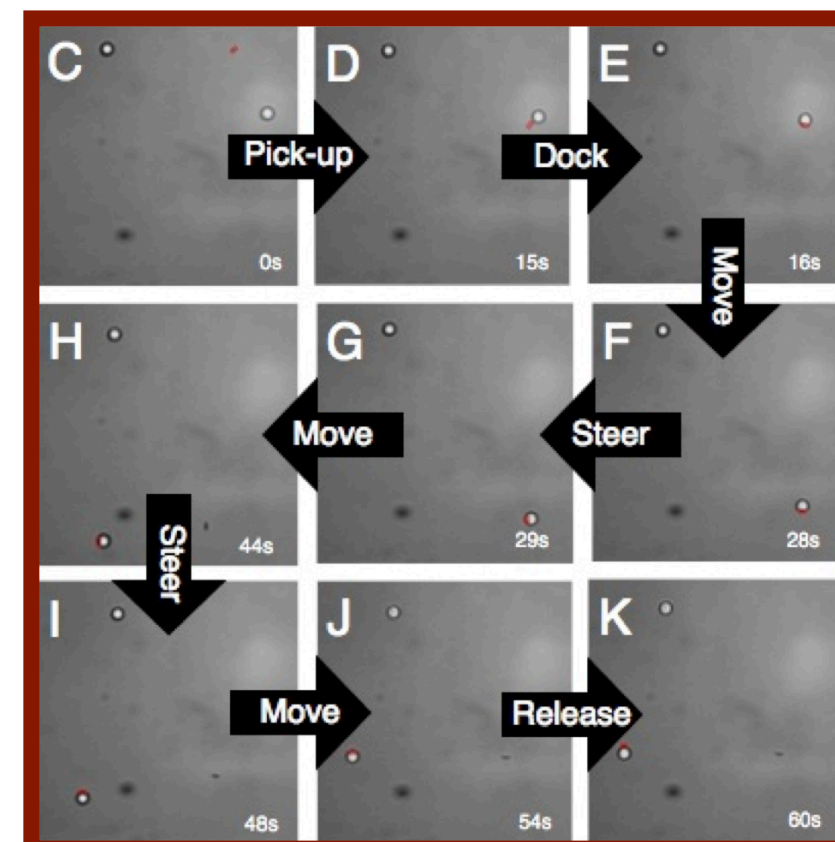


motility-induced phase separation

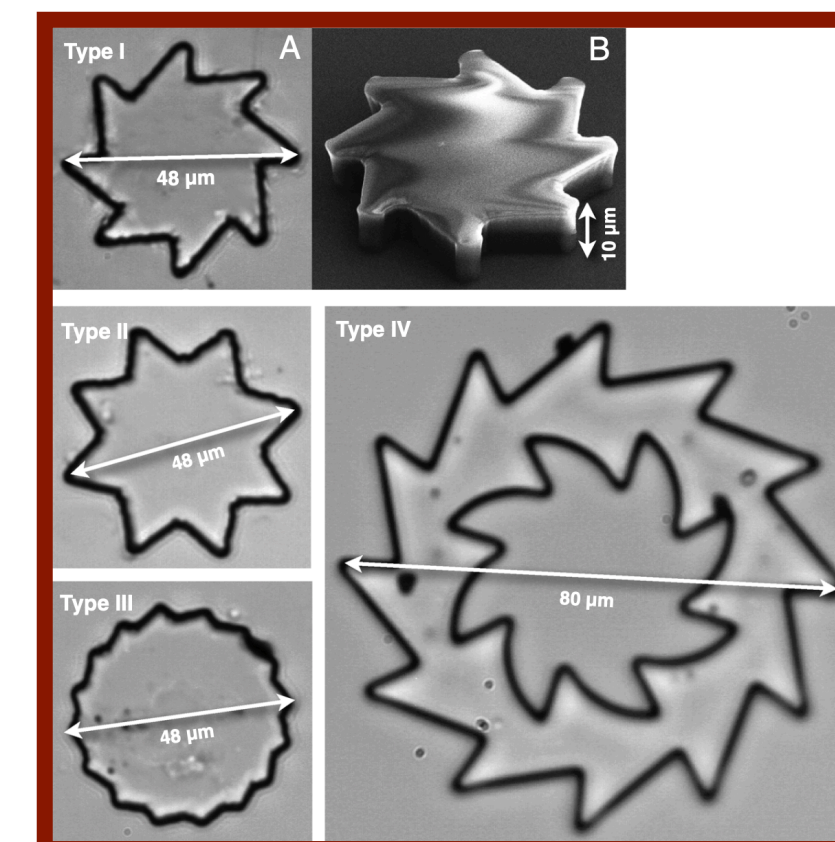
- **Experimental and technological interest**



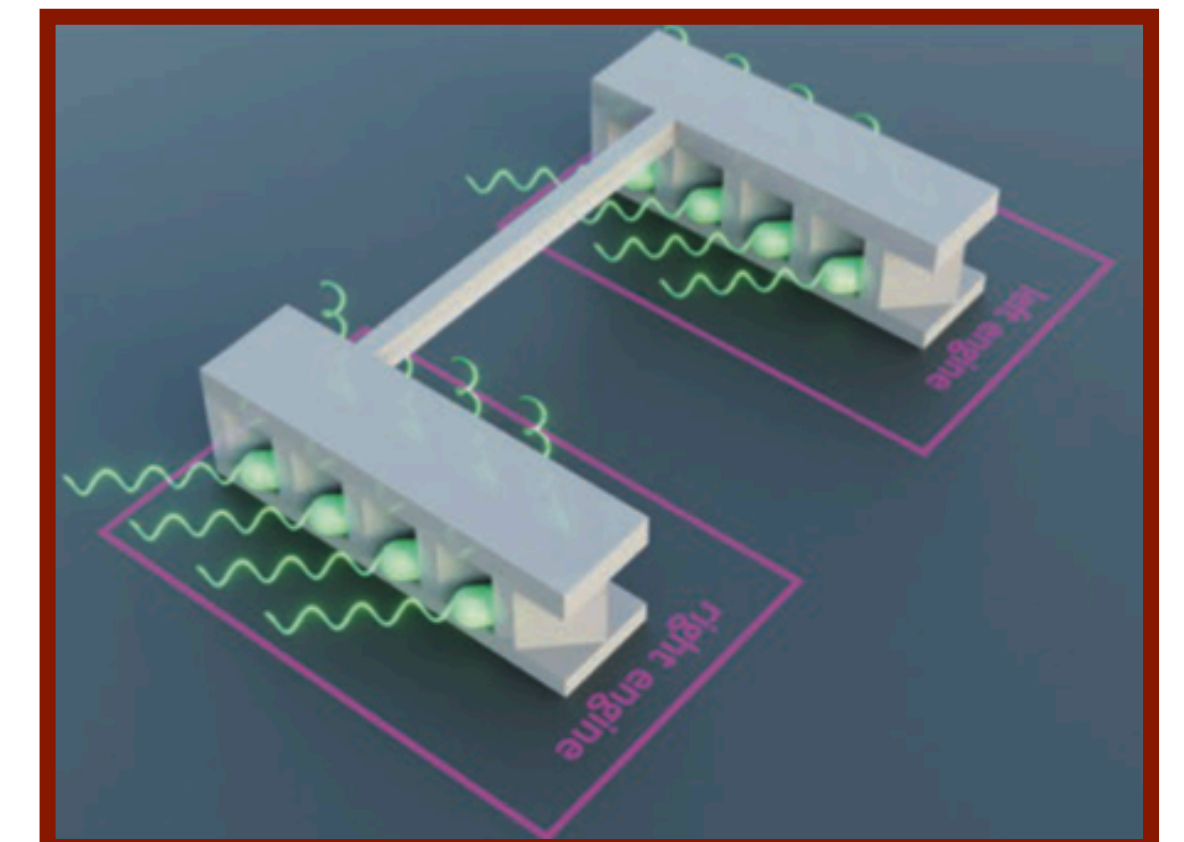
new bio-inspired materials



targeted delivery



active engines



nanorobots

# Brownian motion

- Langevin equations

$$\ddot{x}_i(t) = \underbrace{-\frac{dU(x(t))}{dx_i(t)} + f_i(t)}_{\text{external and interaction forces (conservative + non-conservative)}} \underbrace{-\gamma\dot{x}_i(t) + \sqrt{2D}\xi_i(t)}_{\text{thermal bath (friction + noise)}}$$



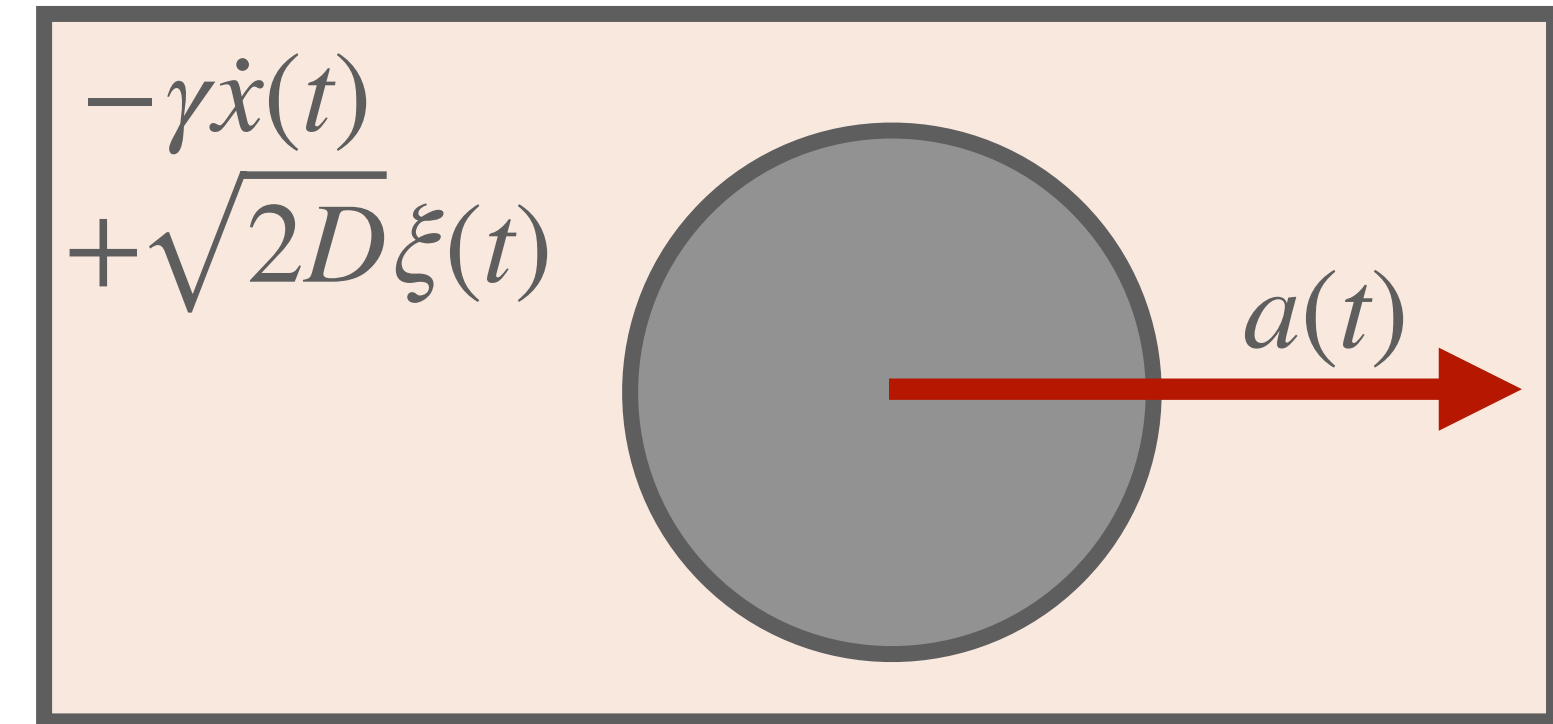


# Active particles models

- Langevin equations

$$\ddot{x}_i(t) = \underbrace{-\frac{dU(x(t))}{dx_i(t)} + f_i(t)}_{\text{external and interaction forces (conservative + non-conservative)}} \underbrace{-\gamma\dot{x}_i(t) + \sqrt{2D}\xi_i(t)}_{\text{thermal bath (friction + noise)}} \boxed{+a_i(t)}$$

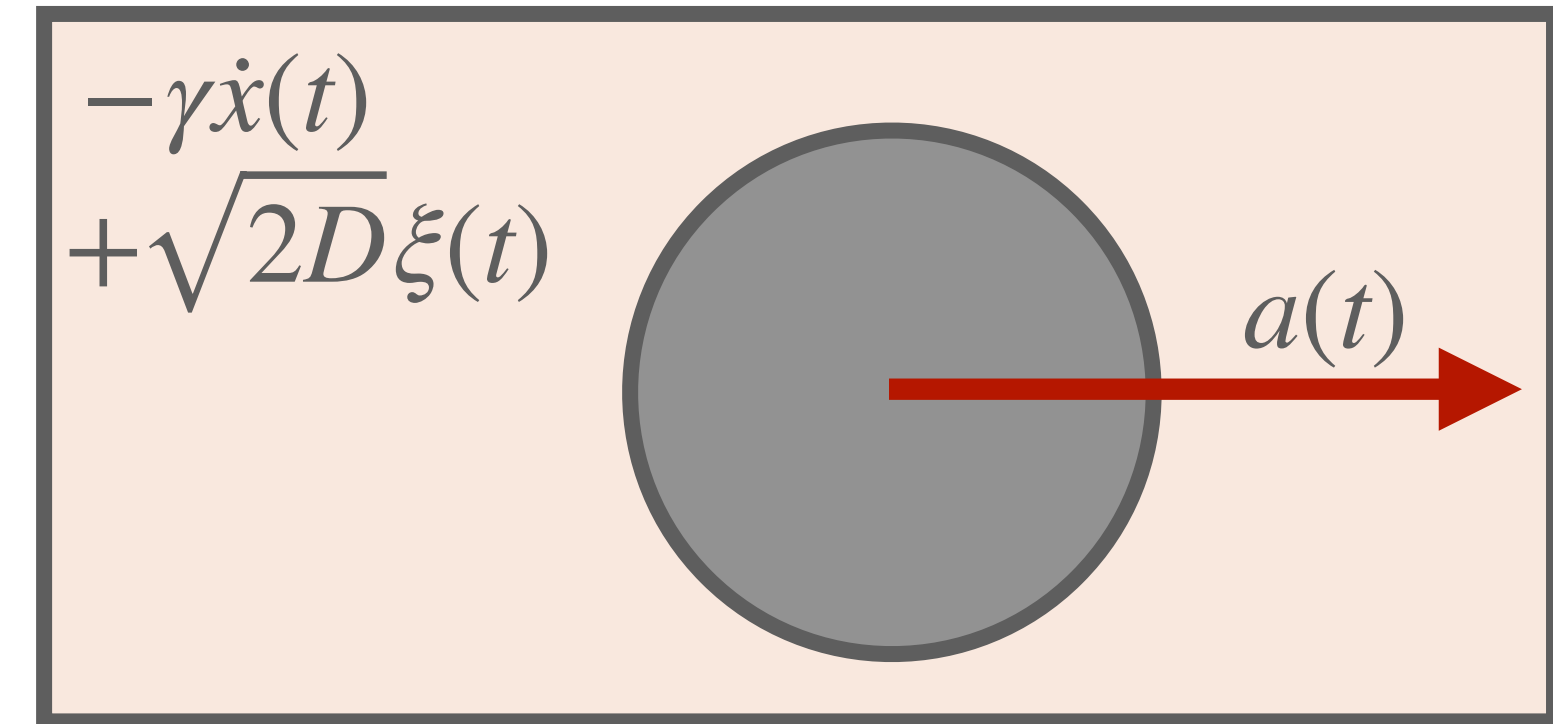
**active force (self-propulsion)**



# Active particles models

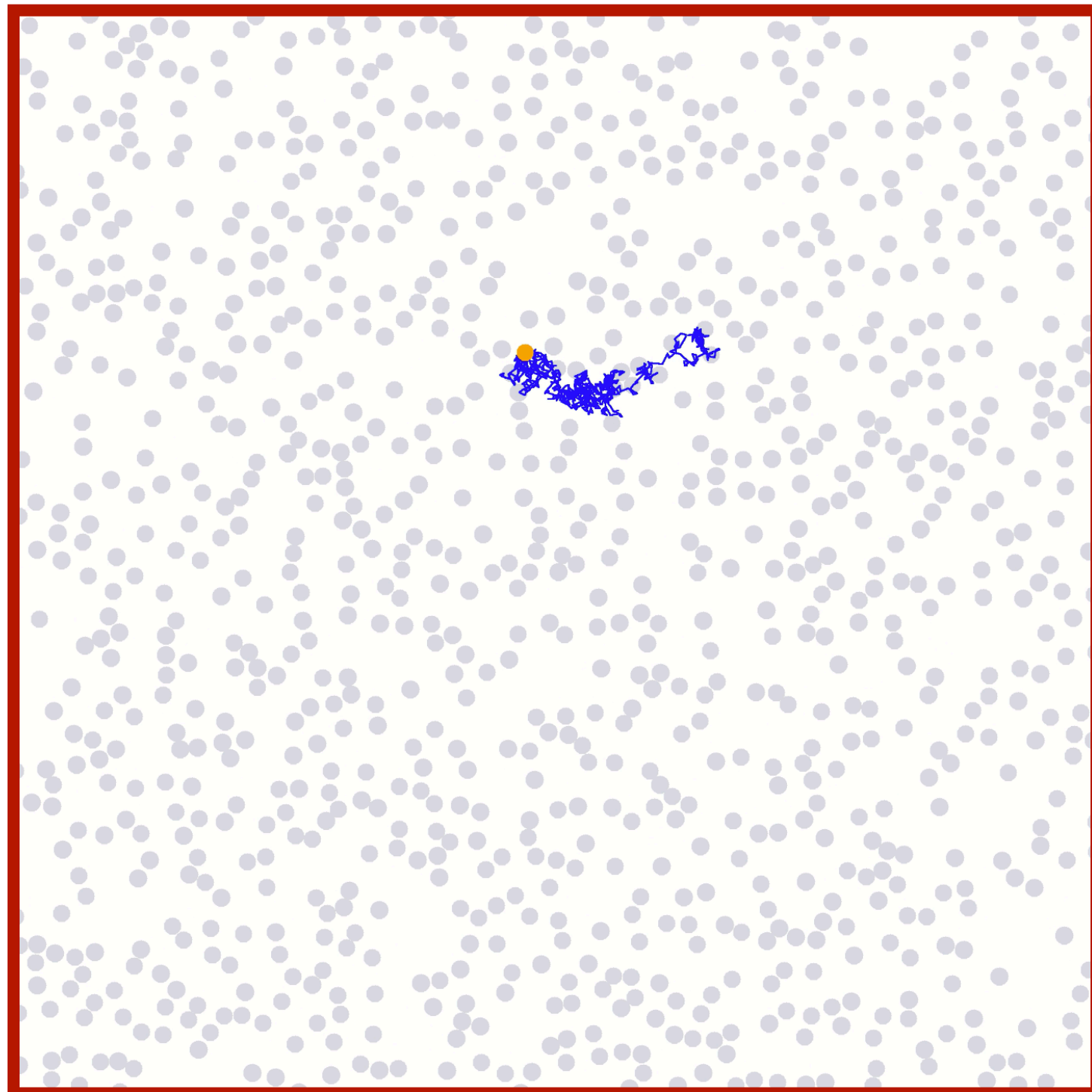
- Langevin equations

$$\ddot{x}_i(t) = \underbrace{-\frac{dU(x(t))}{dx_i(t)} + f_i(t)}_{\text{external and interaction forces (conservative + non-conservative)}} \underbrace{- \gamma \dot{x}_i(t) + \sqrt{2D} \xi_i(t)}_{\text{thermal bath (friction + noise)}} \boxed{+ a_i(t)}_{\text{active force (self-propulsion)}}$$

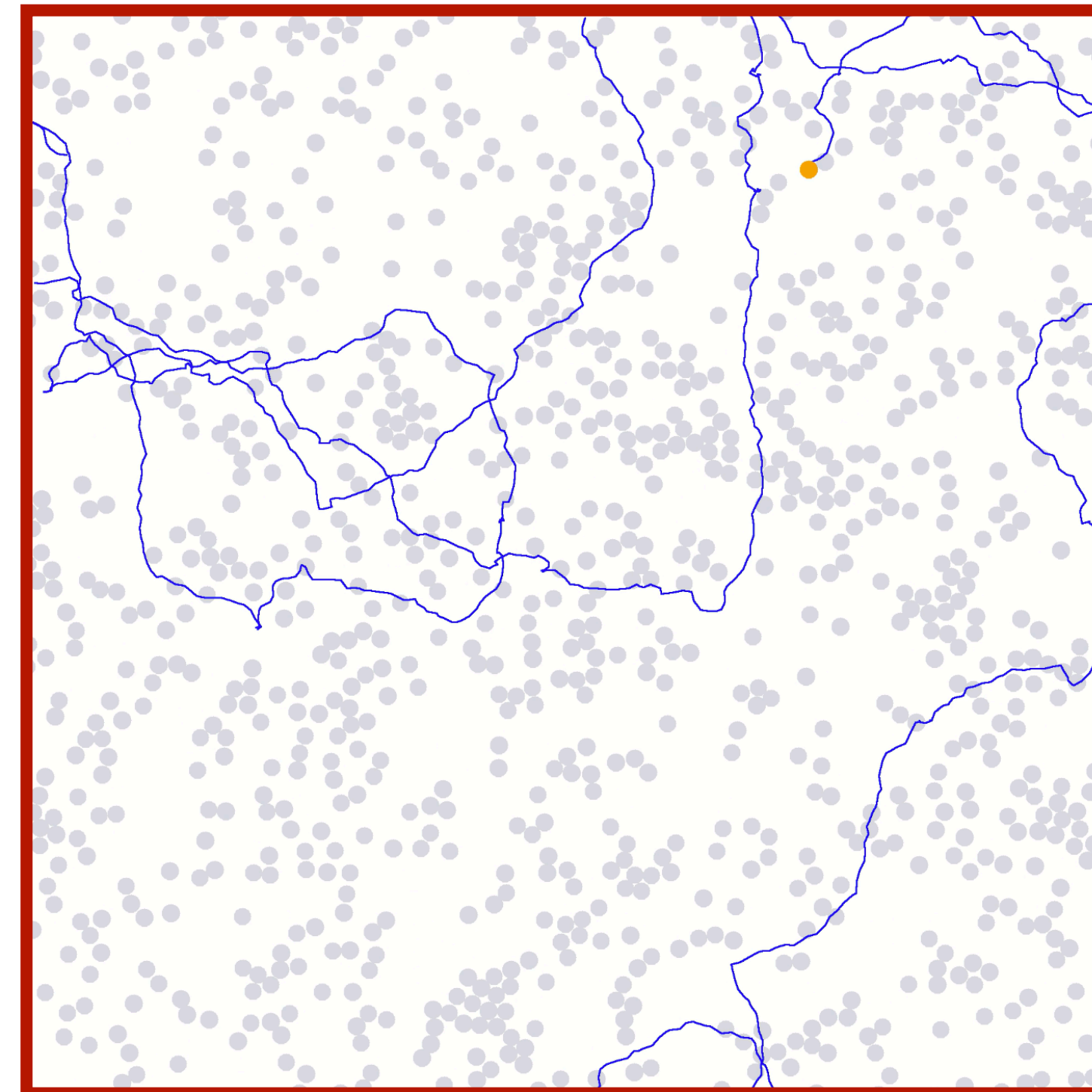


- Passive vs Active motion

Passive  
Brownian  
Particle



Active  
Brownian  
Particle



# Work Observables and Distributions

- **Dynamical observables**

$$\mathcal{W}_\tau = \frac{1}{\tau} \int_0^\tau G(x(s), \dot{x}(s), a(s)) \dot{x}(s) ds$$

- ▶ integrated observables measured along particle trajectories
- ▶  $G$  generic function of positions velocity and active force
- ▶  $1/\tau$  essential to make  $\mathcal{W}_\tau$  intensive in time

- **Active Work**  $\mathcal{W}_\tau = \frac{1}{\tau} \int_0^\tau a(s) \dot{x}(s) ds$

- ▶ it captures the energy cost to sustain self propulsion
- ▶ important in applications: thermodynamical efficiency

- **Large Deviations Theory**  $p(\mathcal{W}_\tau = w) \asymp e^{-\tau I(w)}$

- ▶ asymptotic equivalence

$$I(w) \quad \text{Rate Function (RF)}$$

- ▶ extension of thermodynamic potentials to out of equilibrium configurations

$$\phi(\lambda) = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \ln(\langle e^{\lambda \mathcal{W}_\tau} \rangle) \quad \text{Scaled Cumulant Generating Function (SCGF)}$$

- ▶ function whose derivatives generate the moments of the distribution

$$I(w) = \sup_{\lambda \in \mathcal{O}} \{ \lambda w - \phi(\lambda) \}$$

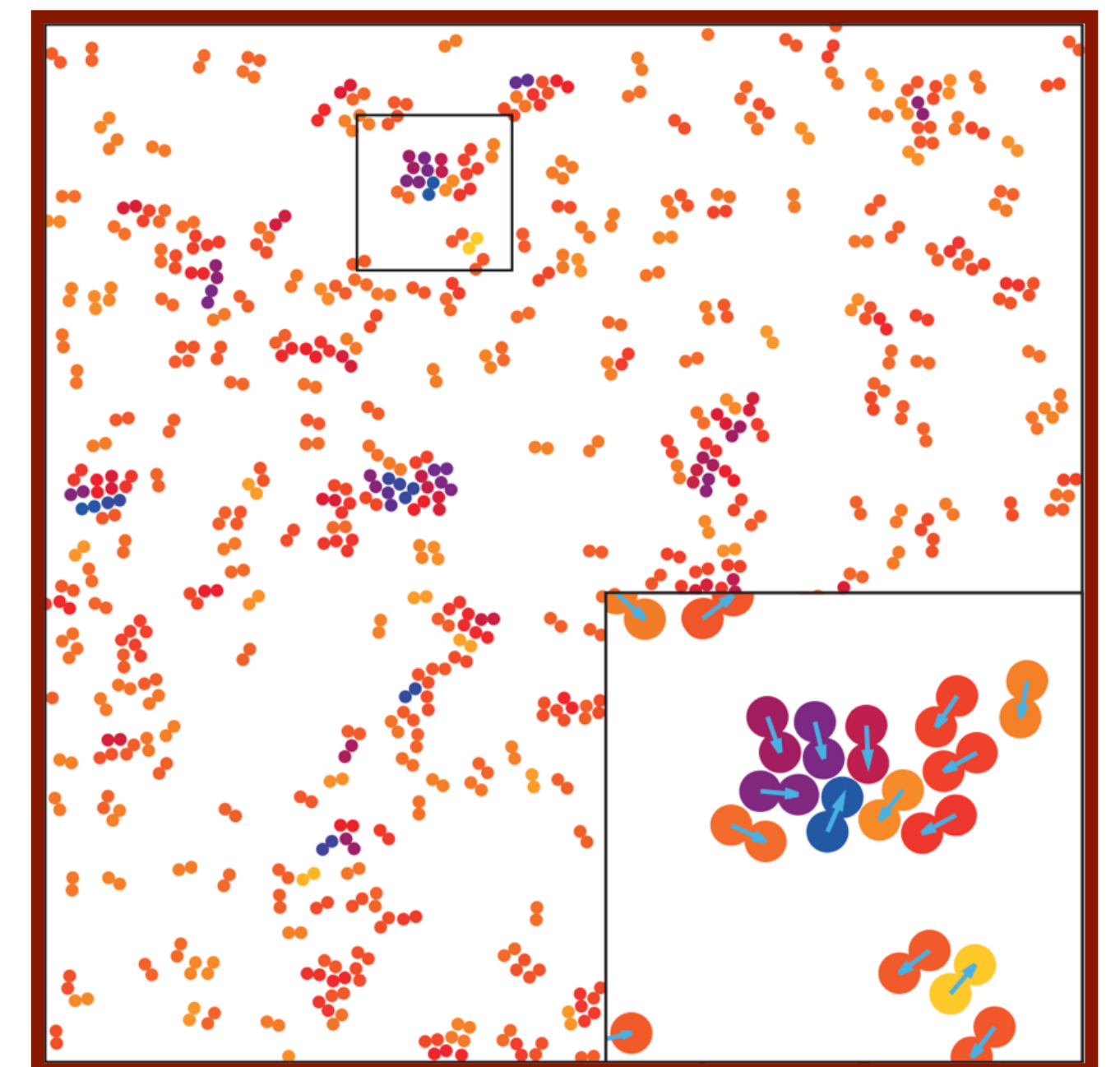
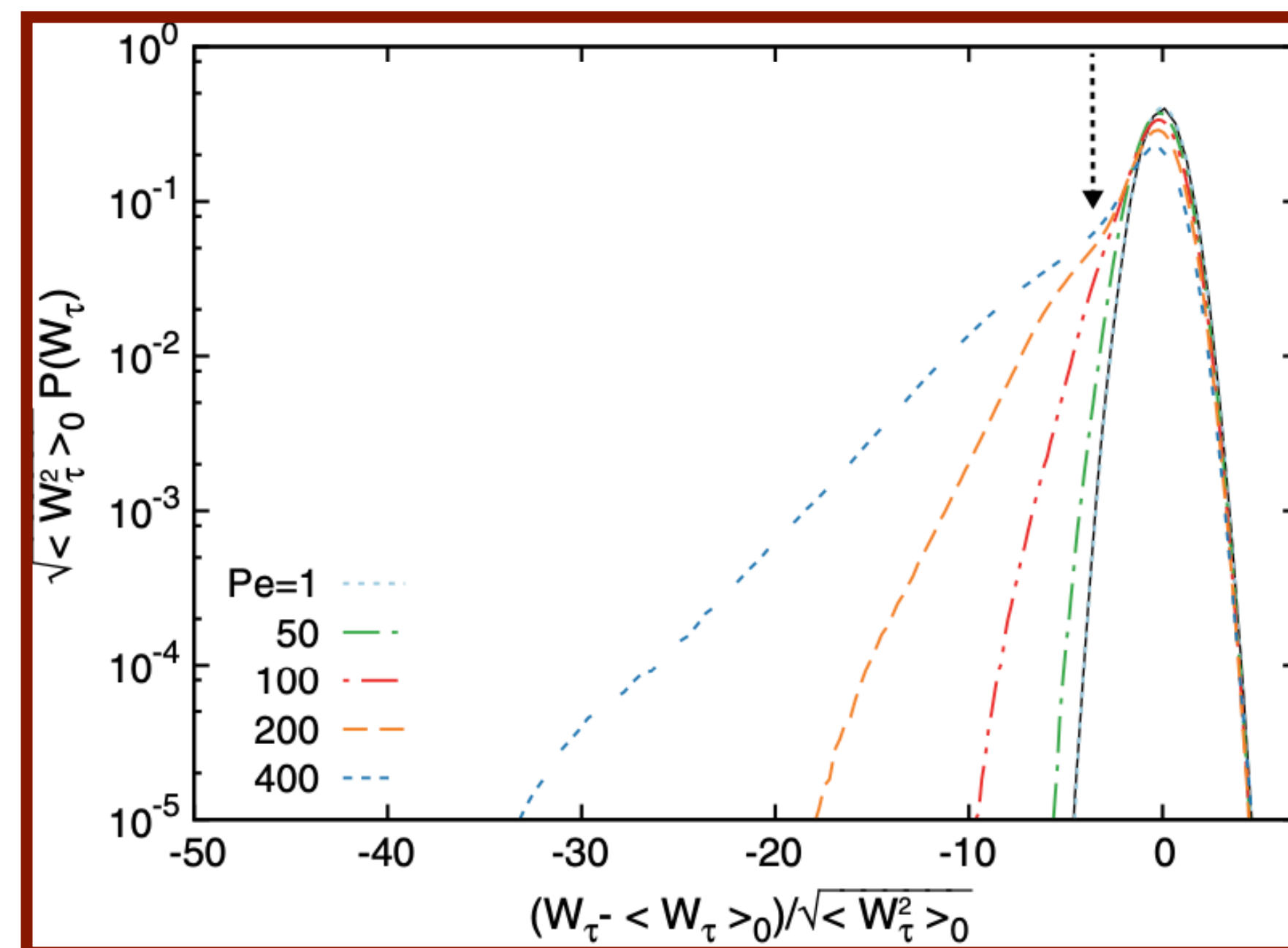
- ▶ RF and SCGF often related through Legendre-Fenchel transform

# Singular distributions

- Rate Functions can be singular
  - ▶ **Dynamical Phase Transitions**  
change in the physical mechanism producing fluctuations
  - ▶ **Trajectory Separation**  
trajectories in different regions of the RF behave dynamically different
- Many examples in the context of Langevin models, urn model, ferromagnets, glassy systems
- Active Work in a system of interacting active particles

$$\mathcal{W}_\tau = \frac{1}{\tau} \int_0^\tau a(s) \dot{x}(s) ds$$

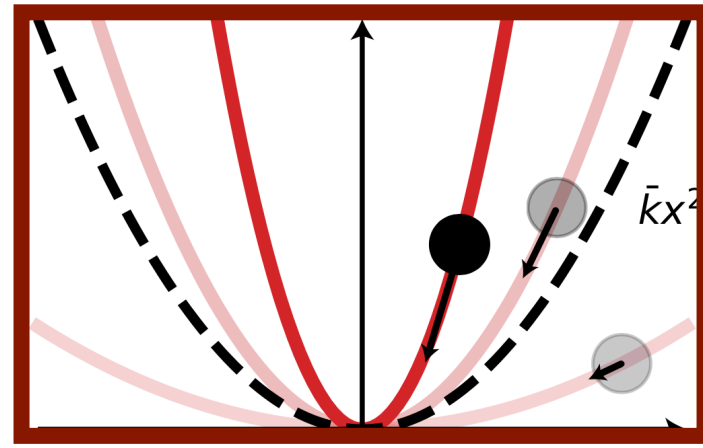
- ▶ In singular trajectories particles dragged against their active force



# Analytical study of fluctuations of Active Work

- **Setting**

single particle with external potential



confining potentials mimic the trapping of other particles at finite density

experimental realisations

analytical results feasible

- Active Ornstein-Uhlenbeck Particle (**AOUP**)  
free or with external harmonic potential

$$\begin{cases} \dot{x}(t) = F_a \gamma^{-1} a(t) - kx(t) + \sqrt{2T/\gamma} \xi(t) \\ \dot{a}(t) = -\gamma_R a(t) + \sqrt{2D_R} \eta(t) \\ \langle a(t)a(t') \rangle \simeq (e^{-\gamma_R(t-t')} - e^{-\gamma_R(t+t')}) \end{cases}$$

- **Approach**

analytical evaluation of the Rate Function through Large Deviations techniques

- **Interest**

- ▶ **Theoretical**

- energy cost to sustain self propulsion

- ▶ **Practical**

- thermodynamic efficiency of Active Engines

- **Scope**

▶ investigation of distribution singularities and Dynamical Phase Transitions

# Free AOUP

J Stat Mech 2021,  
Semeraro, Suma, Petrelli, Cagnetta and Gonnella

- Free AOUP in  $d$  dimensions
 
$$\begin{cases} \dot{x}(t) = F_a \gamma^{-1} a(t) + \sqrt{2T/\gamma} \xi(t) \\ \dot{a}(t) = -\gamma_R a(t) + \sqrt{2D_R} \eta(t) \end{cases}$$

- Probability distribution  $p(w) = \langle (\delta(\mathcal{W}_a - w)) \rangle \asymp e^{-\tau I(w)}$  evaluated through **path integral** techniques

- ▶ Trajectory path probability

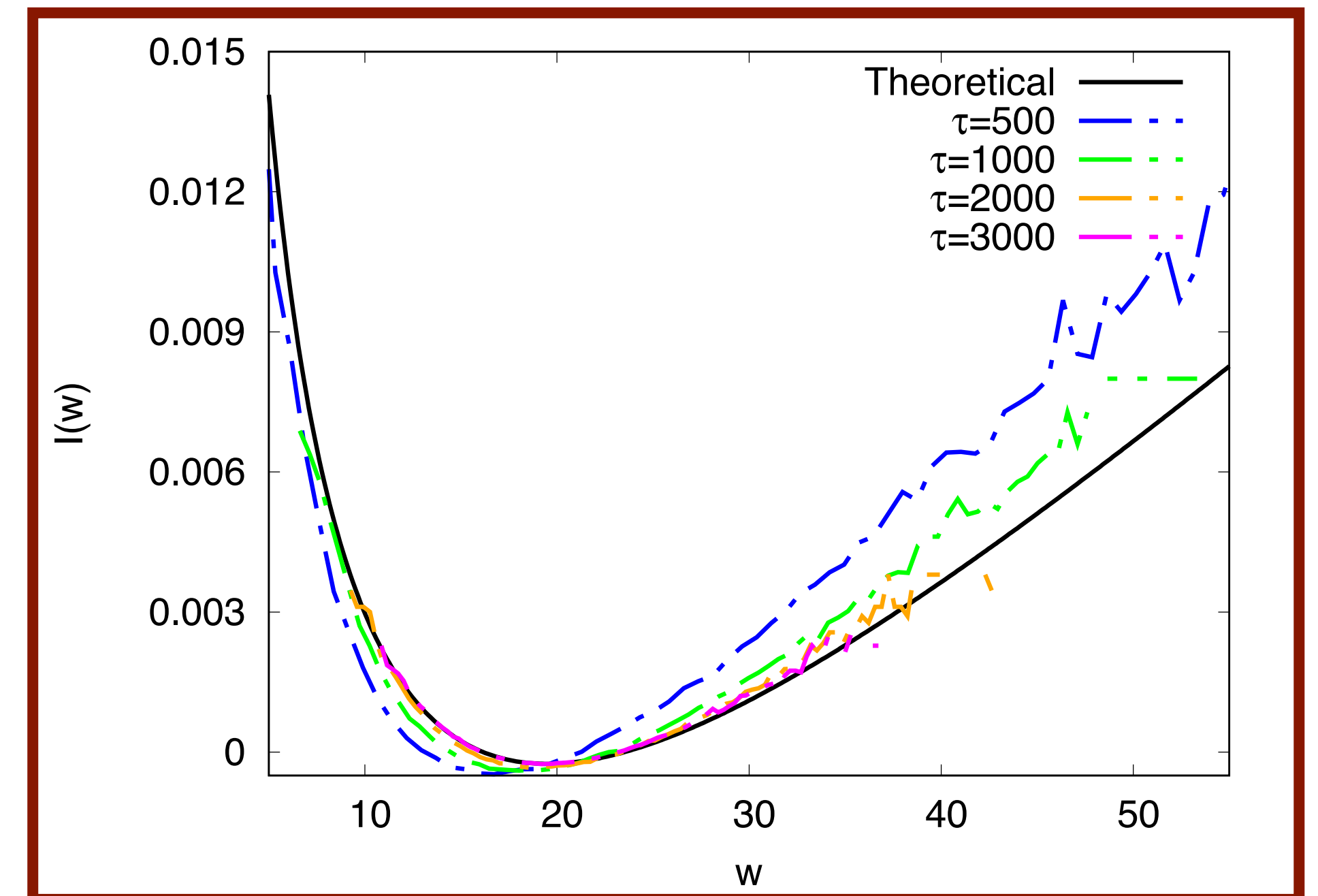
initial conditions distribution

$$\mathcal{P}_\tau(x(\tau), a(\tau)) \propto \overbrace{p(x_0, a_0)}^{\text{initial conditions distribution}} \times \underbrace{\exp \left\{ -\frac{1}{4D_T} \int_0^\tau [\dot{x}(s) - F_a \gamma^{-1} a(s)]^2 ds \right\} \exp \left\{ -\frac{1}{4D_R} \int_0^\tau [\dot{a}(s) + \gamma_R a(s)]^2 ds \right\}}_{\text{Onsager-Machlup weight for trajectories}}$$

Onsager-Machlup weight for trajectories

- ▶ Laplace representation of the  $\delta$  function  $p(w) = \frac{1}{2\pi i} \int_{-i\infty}^{+i\infty} e^{-\tau\lambda w} \langle e^{\lambda \mathcal{W}_a} \rangle$
- ▶ Cumulant Generating Function  $\phi(\lambda) = \langle e^{\lambda \mathcal{W}_a} \rangle \sim e^{\frac{\tau}{2}(\gamma_R - \sqrt{\gamma_R^2 - 4D_R\lambda\gamma(1+T\lambda)})}$
- ▶ Saddle-point estimation of the RF

- Active work  $\mathcal{W}_a = \frac{1}{\tau} \int_0^\tau a(t) \dot{r}(t) dt$



- ▶ no singularities in  $I(w)$

# Harmonically confined AOUP

- Harmonically-confined AOUP in 1  $d$ 

$$\begin{cases} \gamma \dot{x}(t) = a(t) - kx(t) + \sqrt{2\gamma T} \xi(t) \\ \dot{a}(t) = -\nu a(t) + F\sqrt{2\nu} \eta(t) \end{cases}$$

- Direct evaluation of  $p(w)$  through **path integral** techniques becomes difficult

- ▶ Trajectory path probability ✓

$$\mathcal{P}_\tau \propto \underbrace{\left\{ -\frac{1}{2} (x(0) \ a(0)) \Sigma_0^{-1} \begin{pmatrix} x(0) \\ a(0) \end{pmatrix} \right\}}_{\text{initial conditions distribution}} \exp \left\{ -\frac{1}{4} \int_0^\tau [\dot{x}(s) - a(s) + \kappa x(s)]^2 ds \right\} \exp \left\{ -\frac{1}{4Pe^2} \int_0^\tau [\dot{a}(s) + a(s)]^2 ds \right\}$$

initial conditions distribution

Onsager-Machlup weight for trajectories

- ▶ Laplace representation of the  $\delta$  function ✓

$$p(w) = \frac{1}{2\pi i} \int_{-i\infty}^{+i\infty} e^{-\tau\lambda w} \langle e^{\lambda \mathcal{W}_a} \rangle$$

- ▶ Cumulant Generating Function ✗

- ▶ Saddle-point estimation of the RF

- New Large Deviations results for **quadratic functionals** of **Gauss-Markov chains**

J Math Phys 2023,  
Zamparo and Semeraro

- ▶ Time-discretization procedure
- ▶ Evaluation of the SCGF functional form
- ▶ Evaluation of the SCGF domain
- ▶ Continuum limit
- ▶ Evaluation of the RF through Legendre-Fenchel transform

# LDT for quadratic functionals of Gauss-Markov chains

- Time-discretization procedure

Langevin Equations  $\rightarrow$  Markov chain  $X_{n+1} = SX_n + G_n$

$$W_\tau \cdot \tau \rightarrow \text{quadratic functional} \quad W_N = \underbrace{\frac{1}{2} \langle X_0, LX_0 \rangle + \frac{1}{2} \langle X_N, RX_N \rangle}_{\text{boundary terms}} + \underbrace{\frac{1}{2} \sum_{n=1}^N \langle X_n, UX_n \rangle + \frac{1}{2} \sum_{n=2}^N \langle X_n, VX_{n-1} \rangle}_{\text{bulk contributions}}$$

- Evaluation of the **Scaled Cumulant Generating Function**

$$\varphi(\mu) = \lim_{N \rightarrow \infty} \frac{1}{N} \log \langle e^{\lambda W_N} \rangle = -\frac{1}{4\pi} \int_0^{2\pi} \ln \det F_\lambda(\theta) d\theta$$

$$F_\lambda(\theta) = (I - S^T e^{i\theta})(I - S^T e^{-i\theta}) - \lambda(U + Ve^{-i\theta} + V^T e^{i\theta})$$

**Primary domain P:**

$F_\lambda(\theta)$  is positive definite for all  $\theta \in (0, 2\pi)$

**Effective domain E:**

the matrices  $\mathcal{L}_\lambda$  and  $\mathcal{R}_\lambda$  related to the initial conditions ( $\Sigma_0$ ) and boundary terms ( $L, R$ ) are positive definite

- Evaluation of the **Rate Function**

continuum limit  $\phi(\lambda) = \lim_{\epsilon \rightarrow 0} \frac{\varphi(\mu)}{\epsilon}$

Legendre-Fenchel transform

$$I(w) = \sup_{\lambda \in E} \{w\lambda - \phi(\lambda)\}$$



# Singular Rate Function

- SCGF

$$\phi(\lambda) = \frac{1 + \kappa}{2} - \frac{1}{2} \sqrt{(1 + \kappa)^2 - 4Pe^2 \lambda(1 + \lambda)}$$

$$Pe = \frac{Fd}{k_B T} \quad \kappa = \frac{kd^2}{k_B T}$$

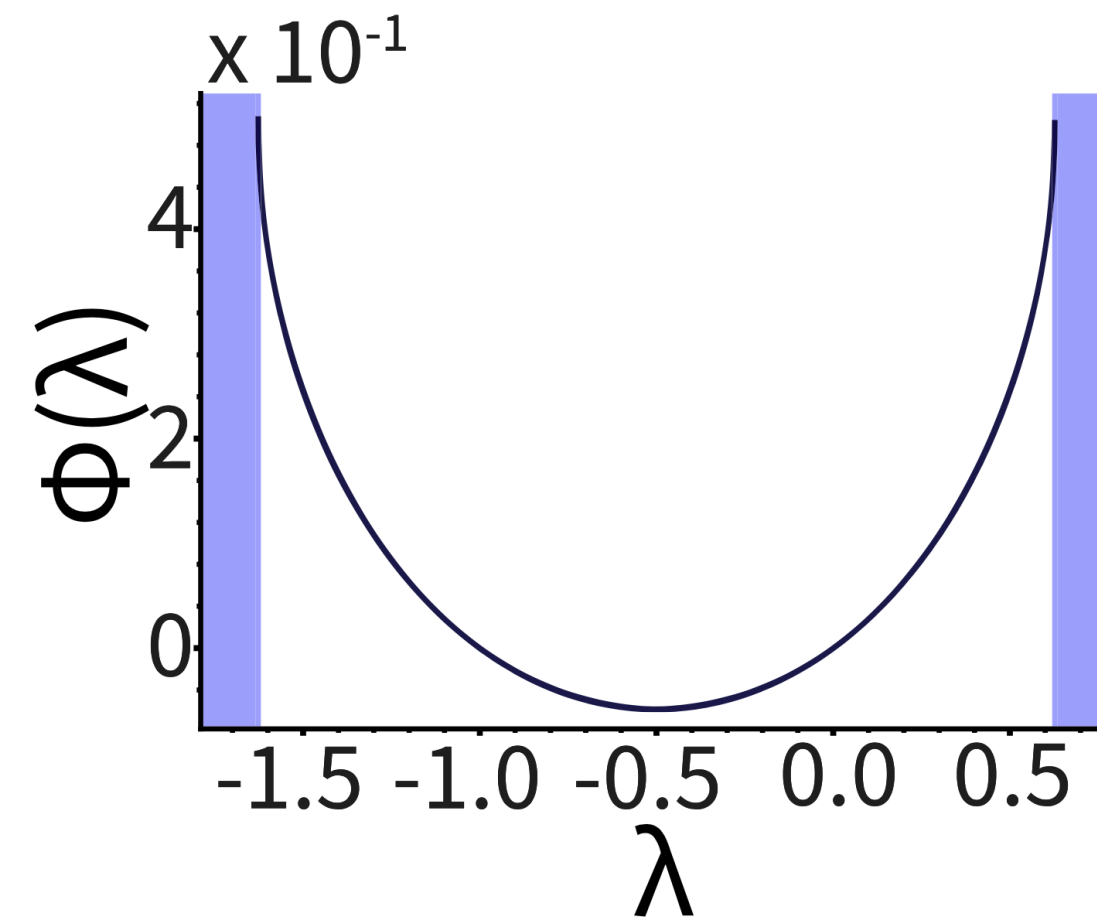
- Rate function

$$I(w) = \begin{cases} (w - w_-)\lambda_- + i(w) & w \leq w_- \\ i(w) & w_- < w < w_+ \\ (w - w_+)\lambda_+ - i(w) & w \geq w_+ \end{cases}$$

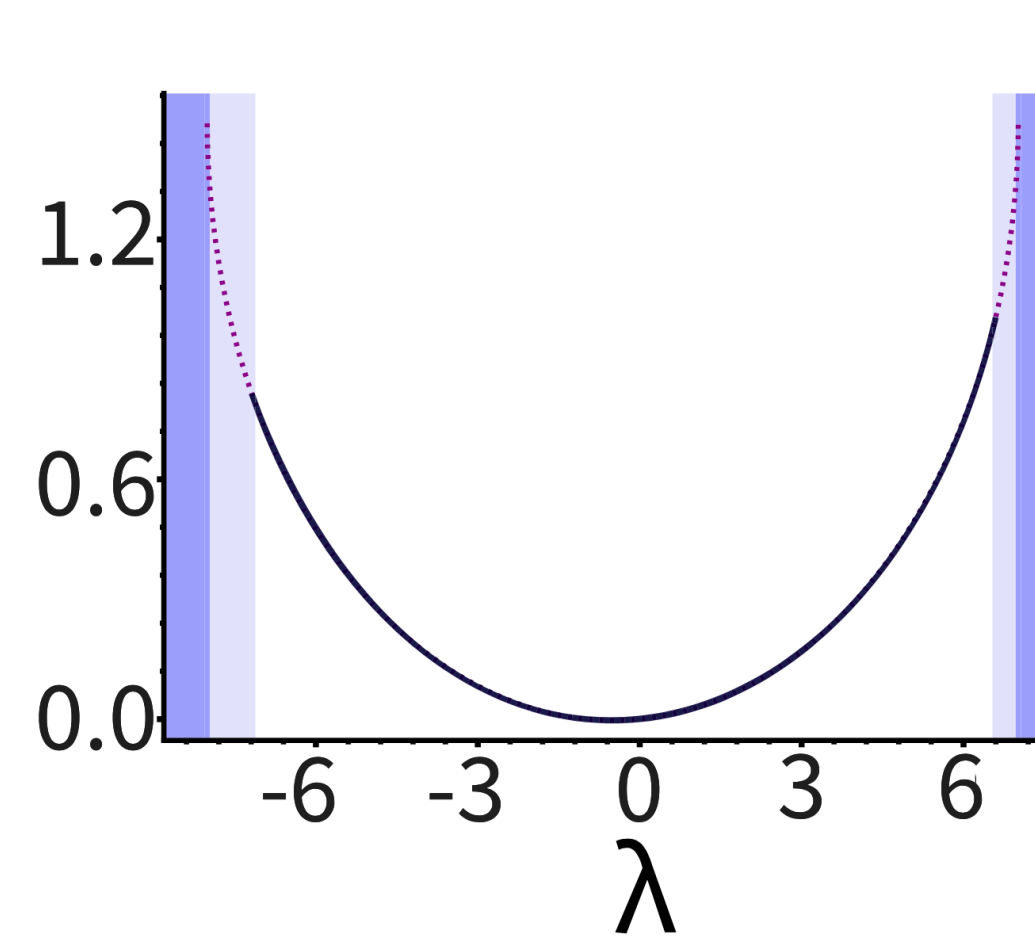
$$i(w) = \frac{1}{2} \left( \sqrt{1 + \left(\frac{w}{Pe}\right)^2} + \sqrt{(1 + \kappa)^2 + Pe^2 - 1 - \kappa - w} \right)$$

PRL 2023,  
Semeraro, Gonnella,  
Suma and Zamparo

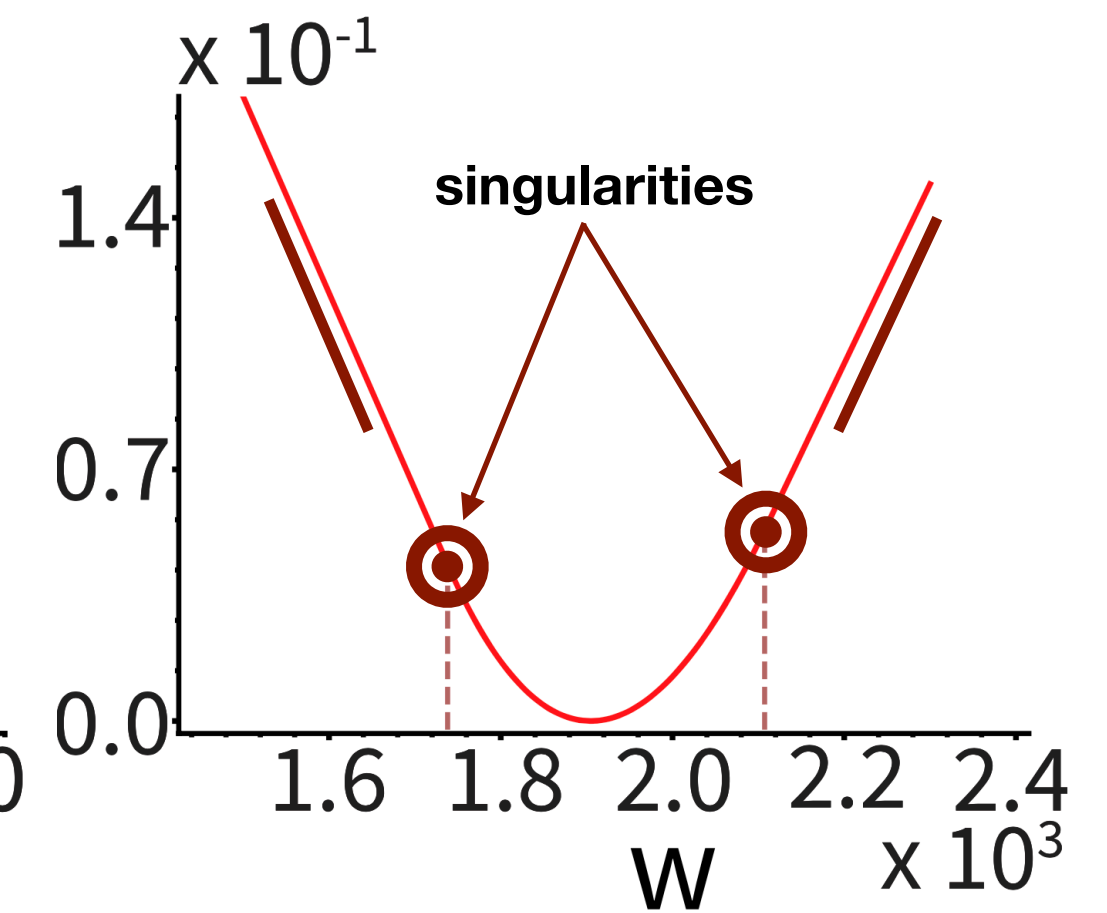
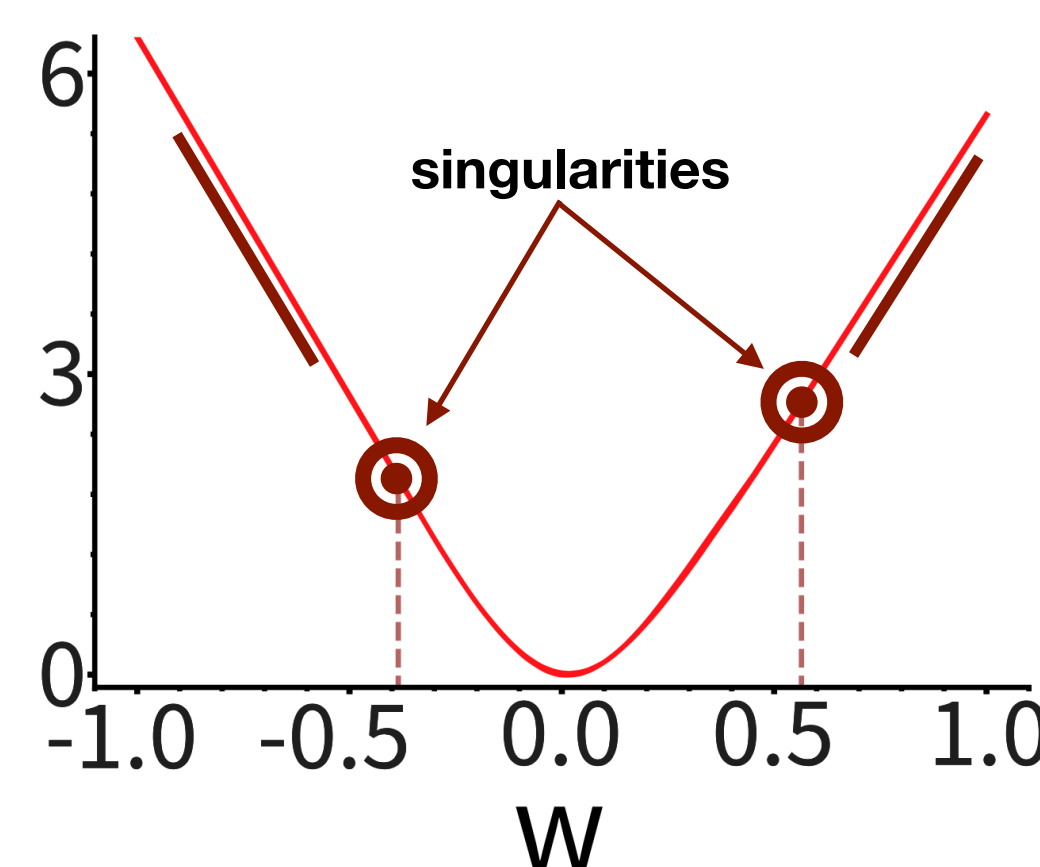
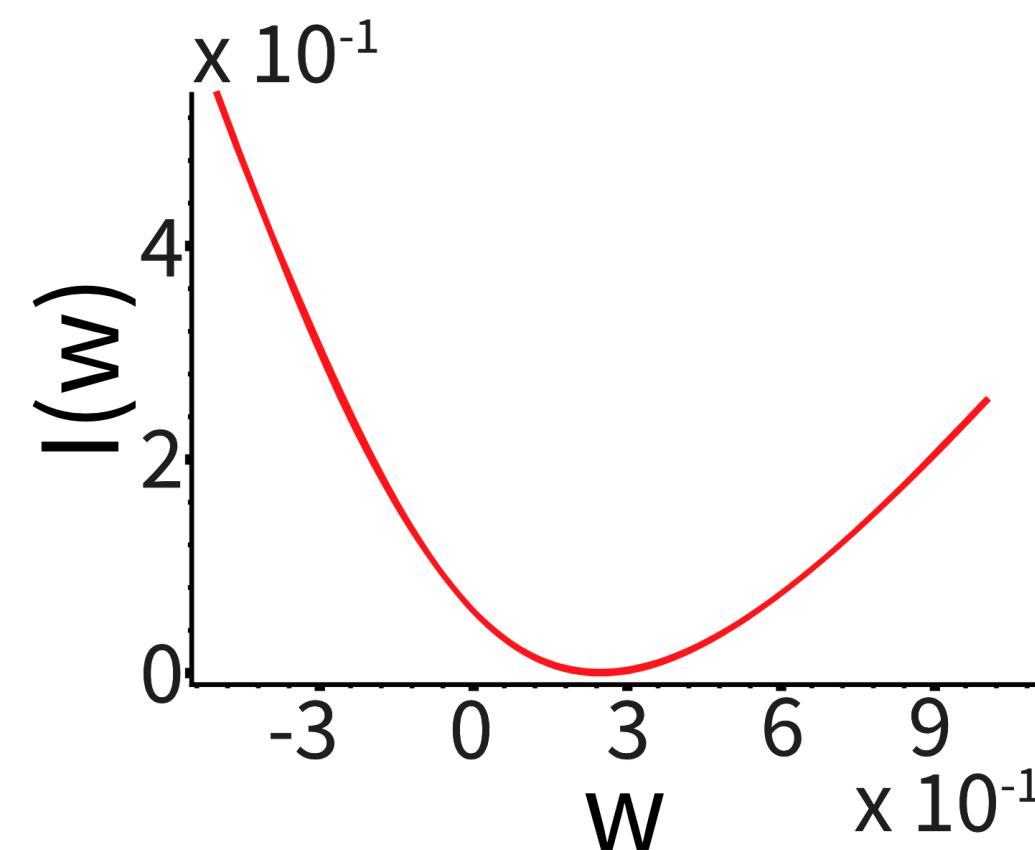
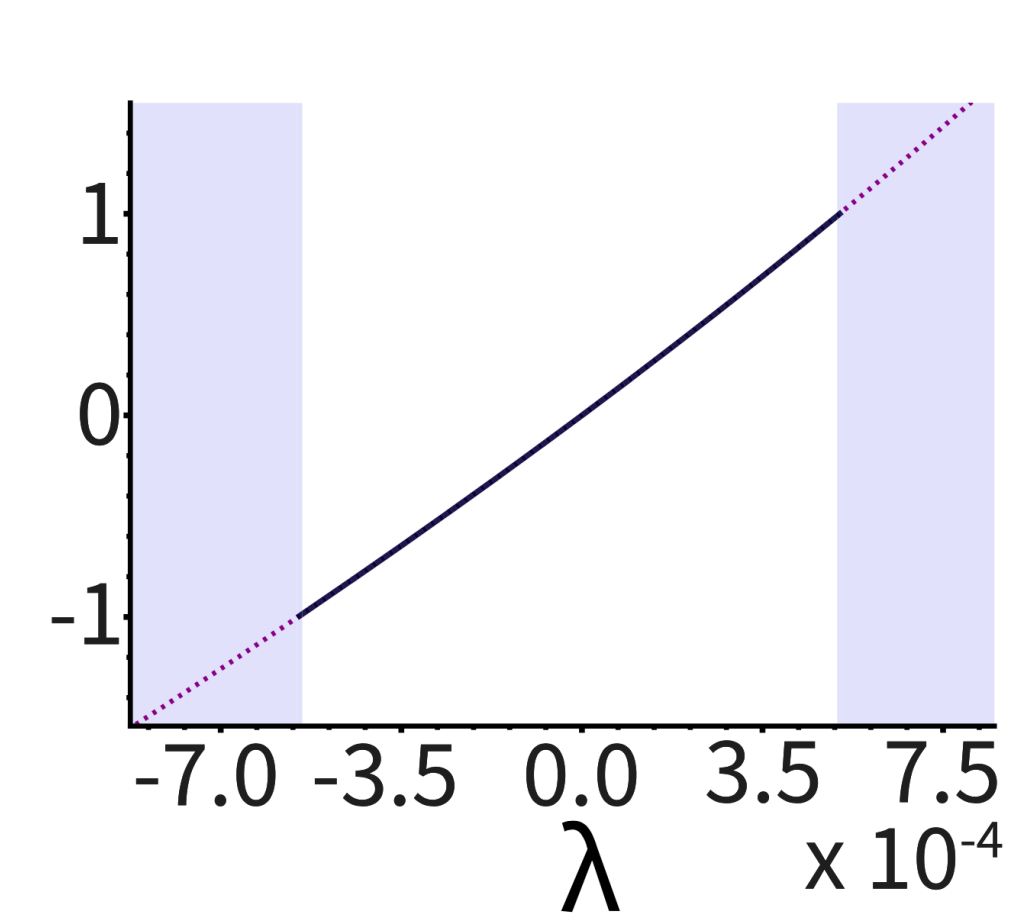
small  $Pe, \kappa$



intermediate  $Pe, \kappa$



large  $Pe, \kappa$

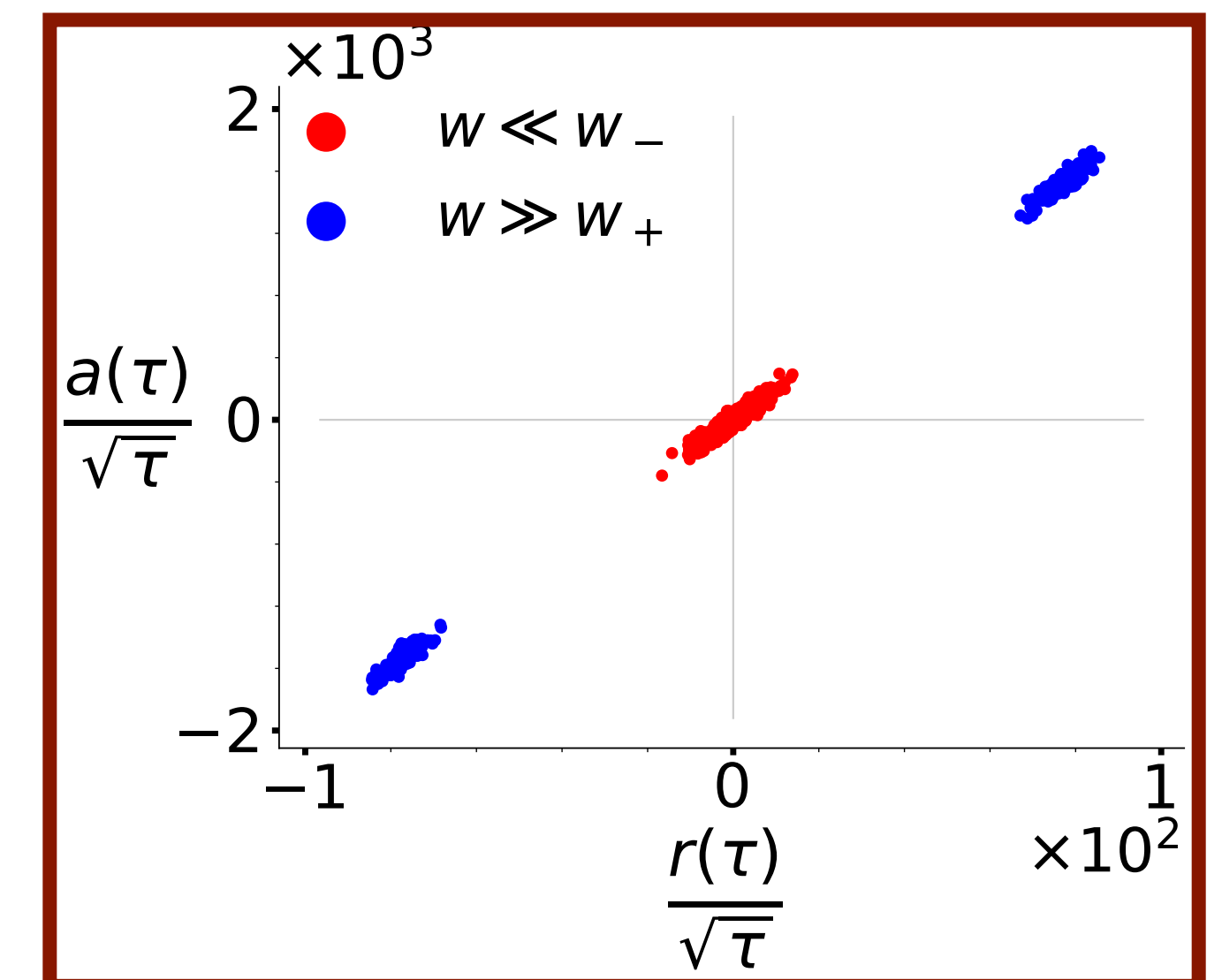
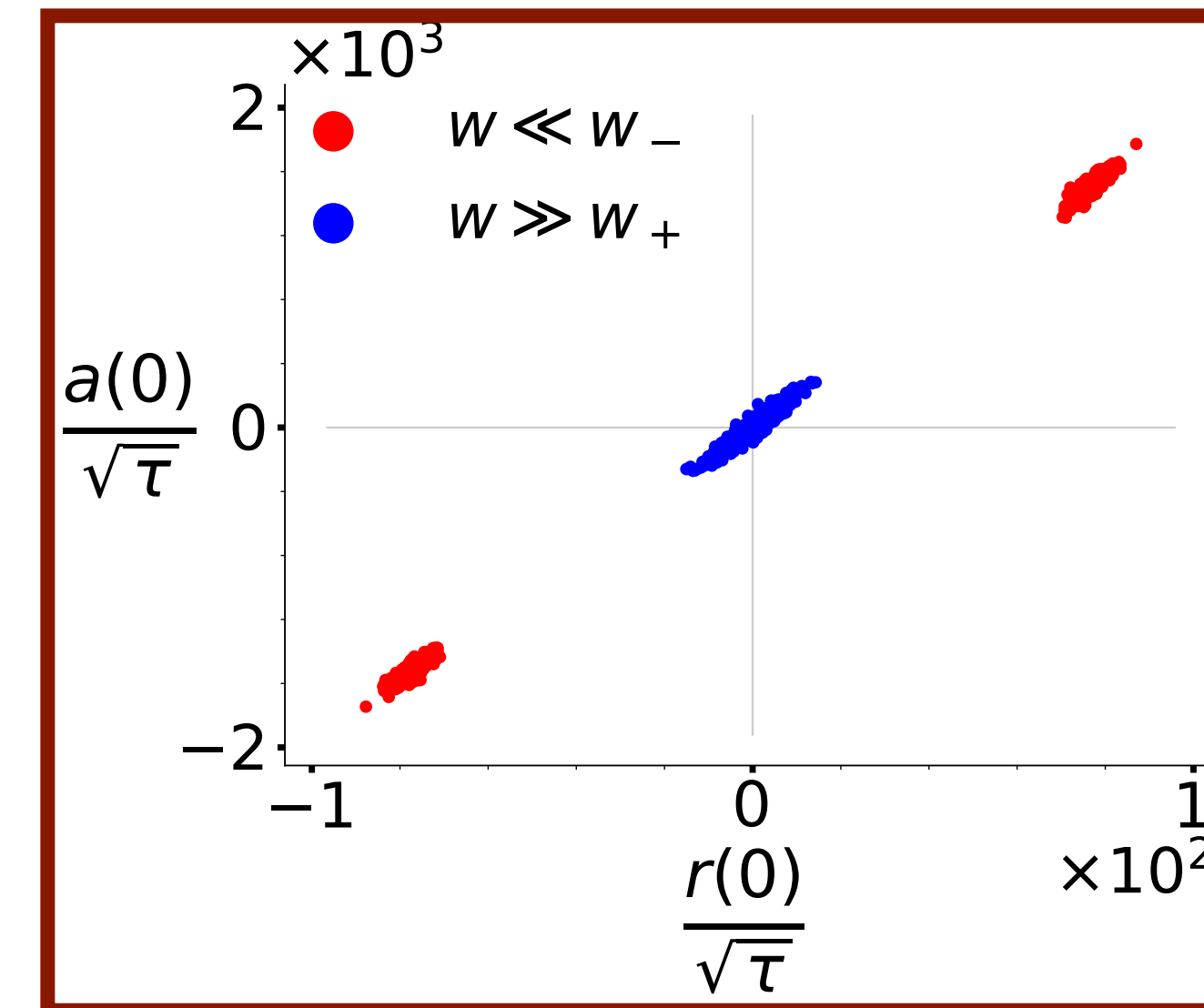
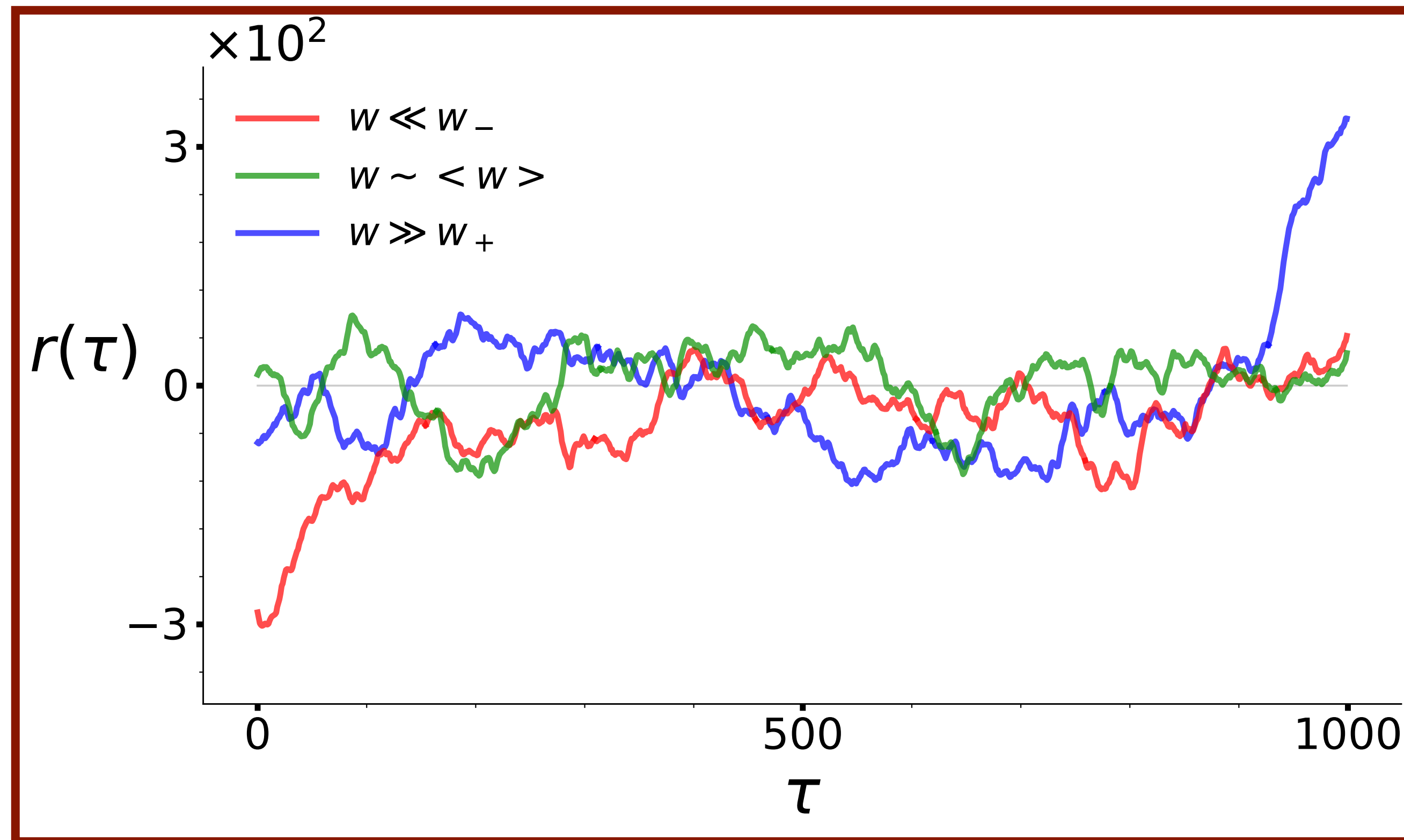


# Linear Tails and Trajectory Separation

PRL 2023, Semeraro, Gonnella, Suma and Zamparo

- **Physical Mechanism:**

singular trajectories are characterised and selected by **big jumps** in the initial ( $w \ll w_-$ ) or final ( $w \gg w_+$ ) values



# Fluctuations of Injected power

- Underdamped Brownian particle with external harmonic potential

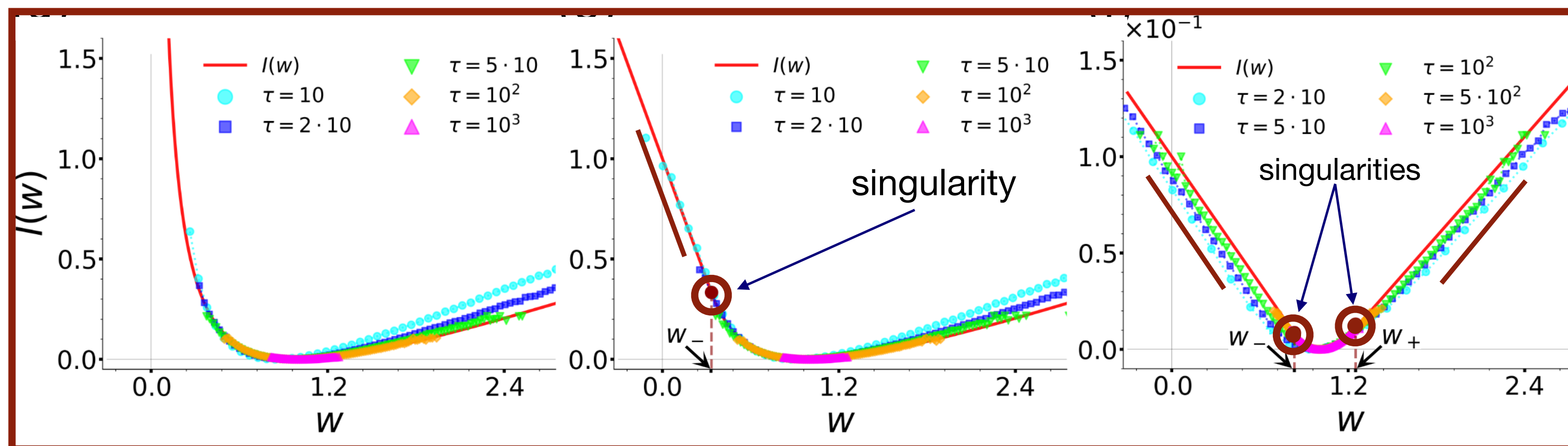
$$\begin{cases} \dot{x} = v(t) \\ \dot{v}(t) = -\gamma v(t) - kx(t) + \sqrt{2D} \xi(t) \end{cases}$$

- Power injected by the random force

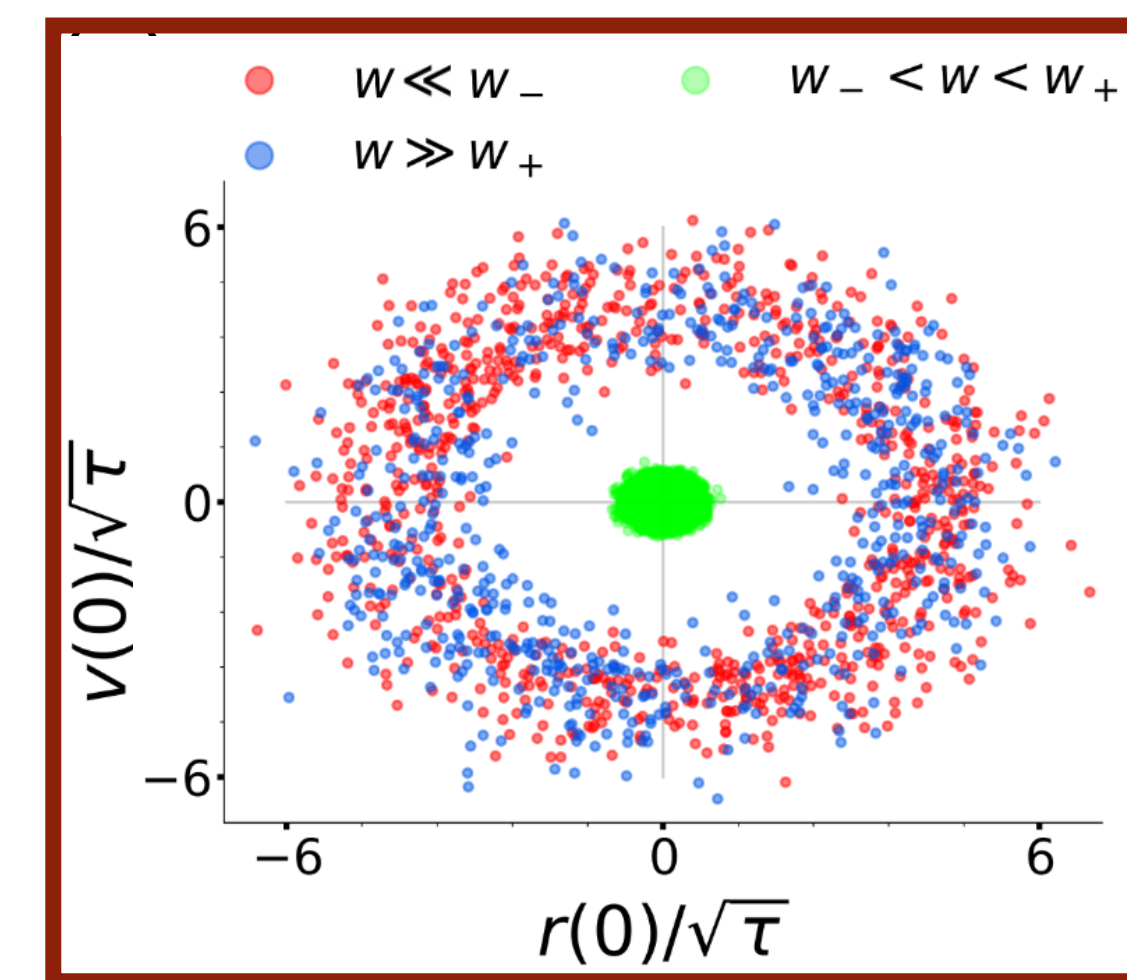
$$W_\tau = \frac{\sqrt{2D}}{\tau} \int_0^\tau \xi(t) \dot{x}(t) dt = \frac{1}{2\tau} [v^2(\tau) - v^2(0)] + \frac{k}{2\tau} [x^2(\tau) - x^2(0)] + \frac{\gamma}{\tau} \int_0^\tau v(t) \dot{x}(t) dt$$

- Singular Rate Functions

▶ Fixed initial conditions
▶ Stationary initial conditions
▶ Generic uncorrelated initial conditions



- Big jumps in the initial conditions



# Take-home messages

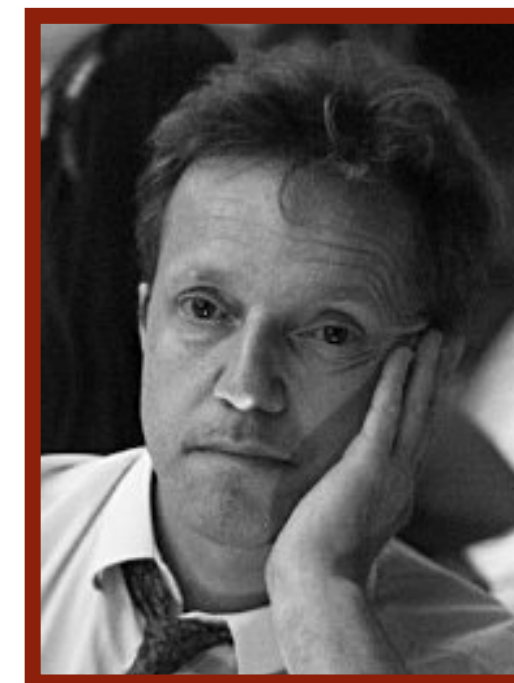
- **Active matter** is made of single components which transform energy to **self propel** → many examples from nature and experiments
- **Active Work** (and in general all work and work-related observables) play a major role on theoretical and experimental level → fluctuations described through Large Deviation Theory by **Rate Functions**
- **Peculiar tail structures** of Rate Functions signal peculiar dynamical behaviours → singularities and linear tails → **big jumps** (general mechanism)

# Acknowledgements



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*Università degli Studi di Bari  
and INFN Bari*



**Dr. Marco Zamparo**

*Università del Piemonte Orientale*



Happy  
Holidays





# Fluctuations of Entropy Production

- Ensemble of interacting Active Brownian Particles

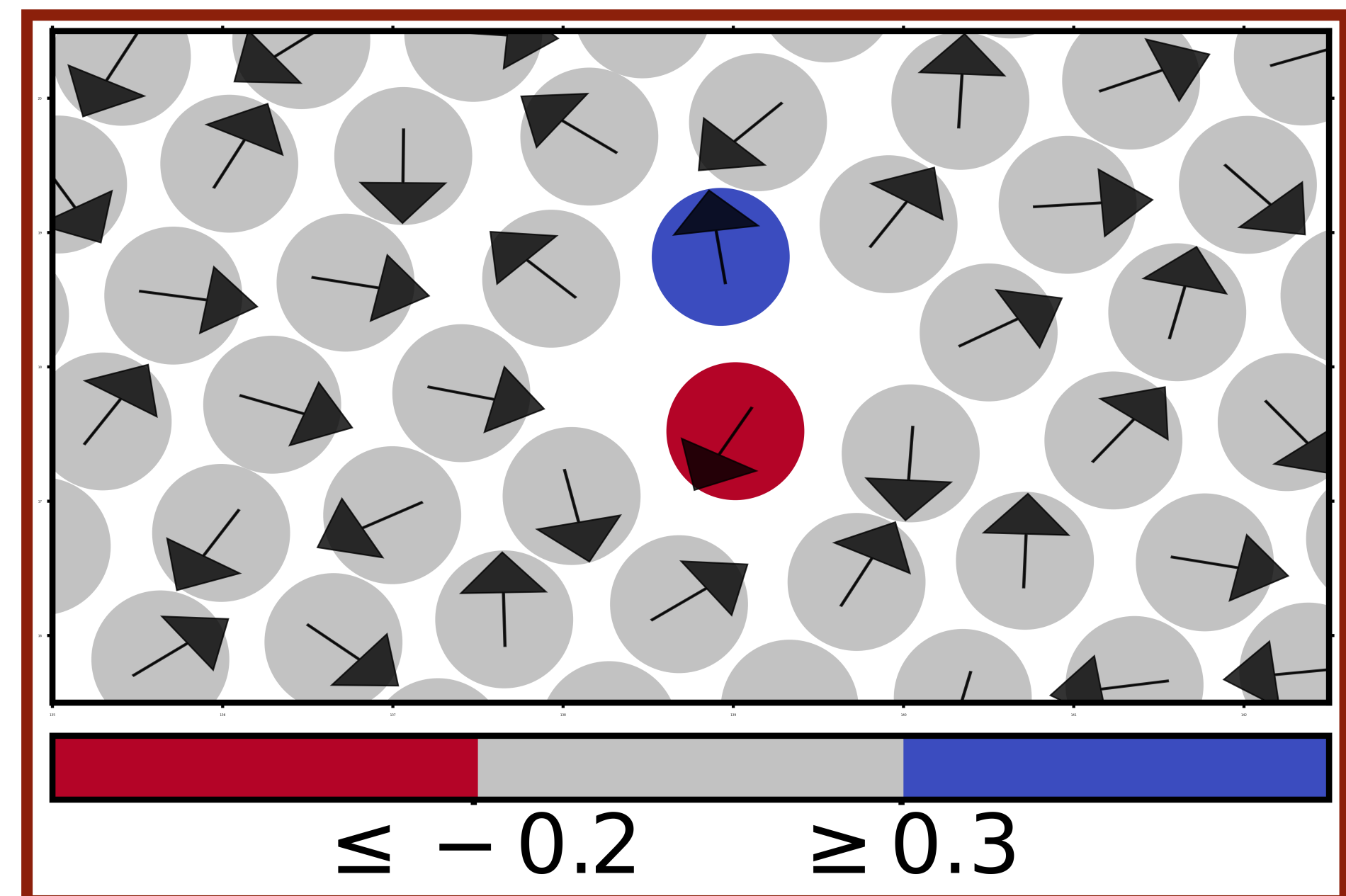
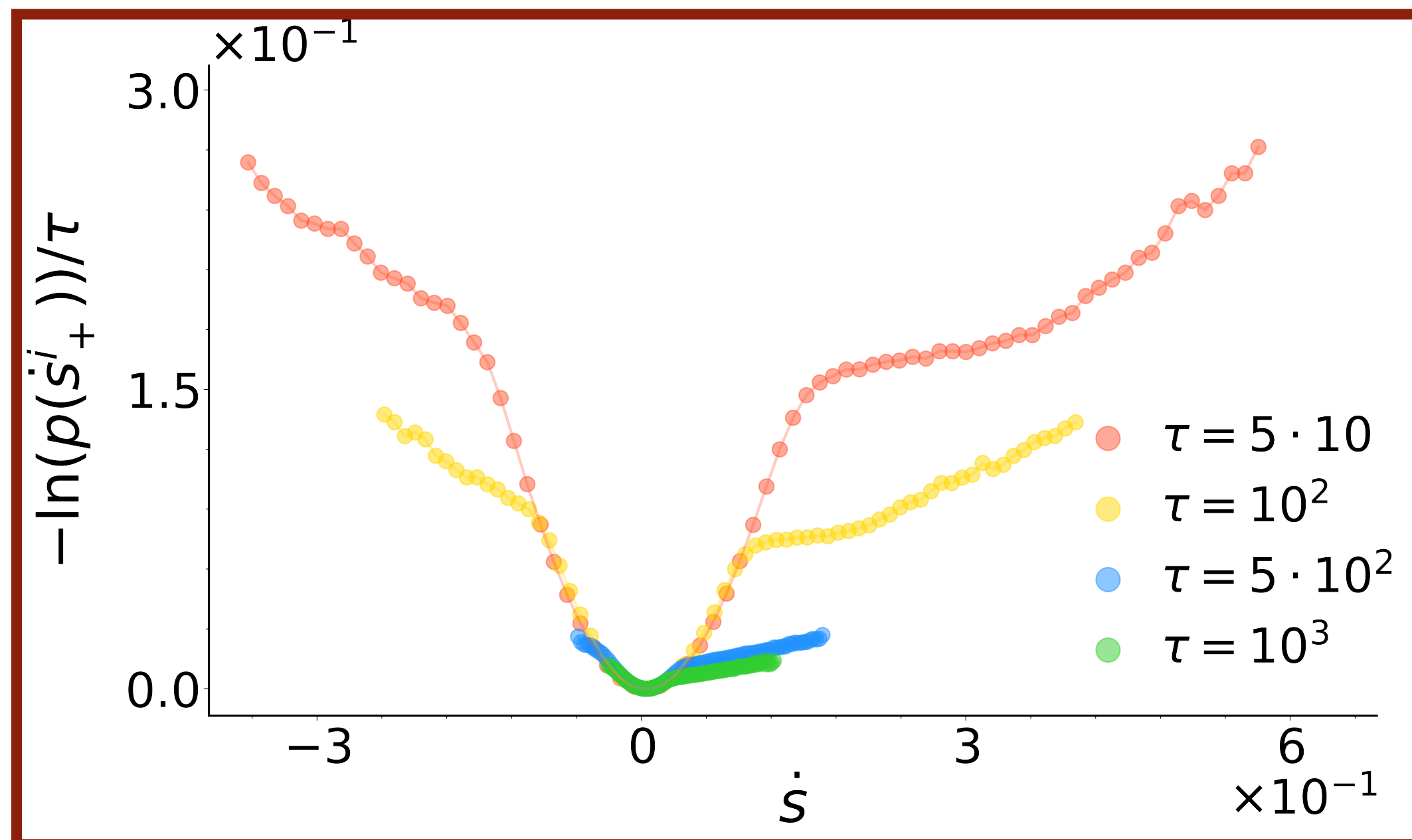
$$\begin{cases} \dot{x}(t) = -\gamma\dot{x}(t) + F_a\hat{n}_i \sum_{i\neq j} \nabla U_i(r_{ij})\sqrt{2\gamma k_B T} \xi_i(t) \\ \dot{\theta}_i(t) = \sqrt{2D_\theta} \eta_i \end{cases}$$

- Entropy production (similar to Active Work)

$$\mathcal{S}_\tau = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \frac{F_a}{k_B T} \int_0^\tau \hat{n}_i(s)\dot{x}_i(s) ds$$

- Peculiar tail structures

- Associated to particles close to topological defects





# Take-home messages

- **Active matter** is made of single components which transform energy to **self propel** → many examples from nature and experiments
- **Active Work** (and in general all work and work-related observables) play a major role on theoretical and experimental level → fluctuations described through Large Deviation Theory by **Rate Functions**
- **Peculiar take structures** of Rate Functions signal peculiar dynamical behaviours
  - singularities and linear tails → **big jumps** (general mechanism)
  - anomalous tail structure → **motion close to defects**

# Free AOUP: saddle point

- Cumulant Generating Function

Introduction to Path-Integral Methods in Physics and Polymer Science,  
Wiegel 1986, World Scientific

$$\langle e^{\mu \mathcal{W}_a} \rangle = \frac{e^{\tau \frac{d}{2} (\gamma_R - \alpha)}}{\left(\frac{1 + e^{-2\tau\alpha}}{2}\right)^{d/2} \left(2 + \frac{\gamma_R^2 + \alpha^2}{\gamma_R \alpha} \tanh(\tau\alpha)\right)^{d/2}} = F(\mu) e^{\tau \frac{d}{2} (\gamma_R - \alpha)} \quad \alpha = \sqrt{\gamma_R^2 - 4D_R\mu\gamma(1 + D_T\gamma\mu)}$$

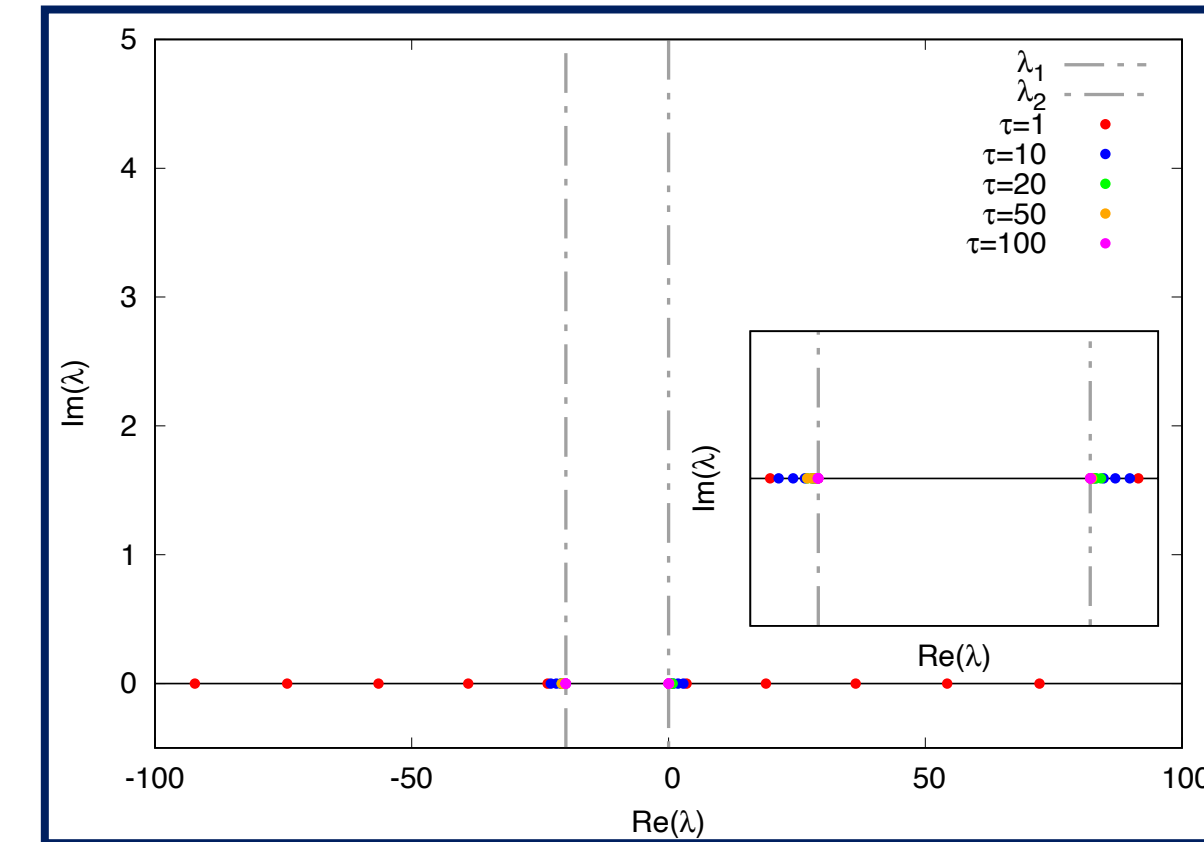
- Sources of singularities

- Branch points

$$\tilde{\mu}_{1/2} = \frac{\gamma_R^2}{4D_R\gamma} \left( -\frac{1 \pm \sqrt{1 + 4A}}{2A} \right) \quad A = \frac{\gamma_R^2 D_T}{4D_R}$$

- Poles of  $F(\mu)$

$$\tilde{\mu}_{1/2}(y) = \frac{\gamma_R^2}{4D_R\gamma} \left( -\frac{1 \pm \sqrt{1 + 4A(1 + y^2)}}{2A} \right)$$



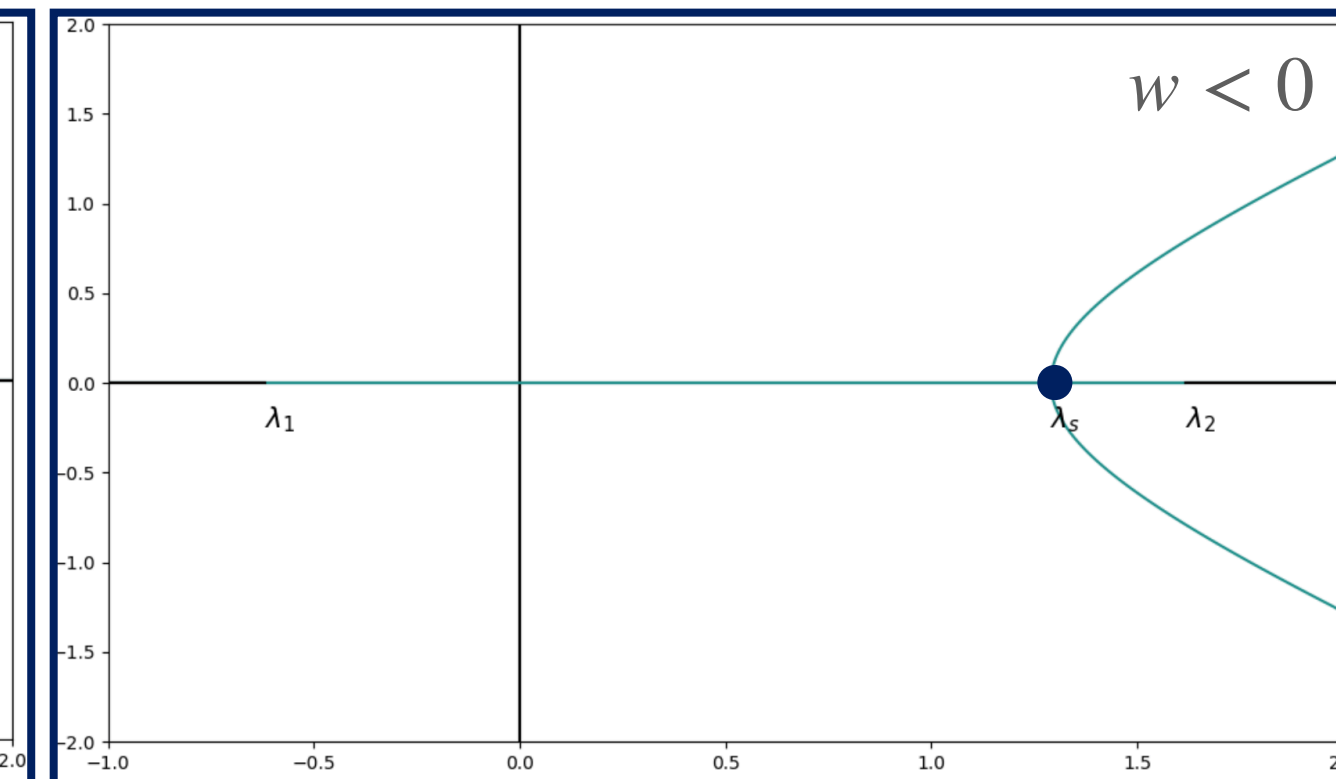
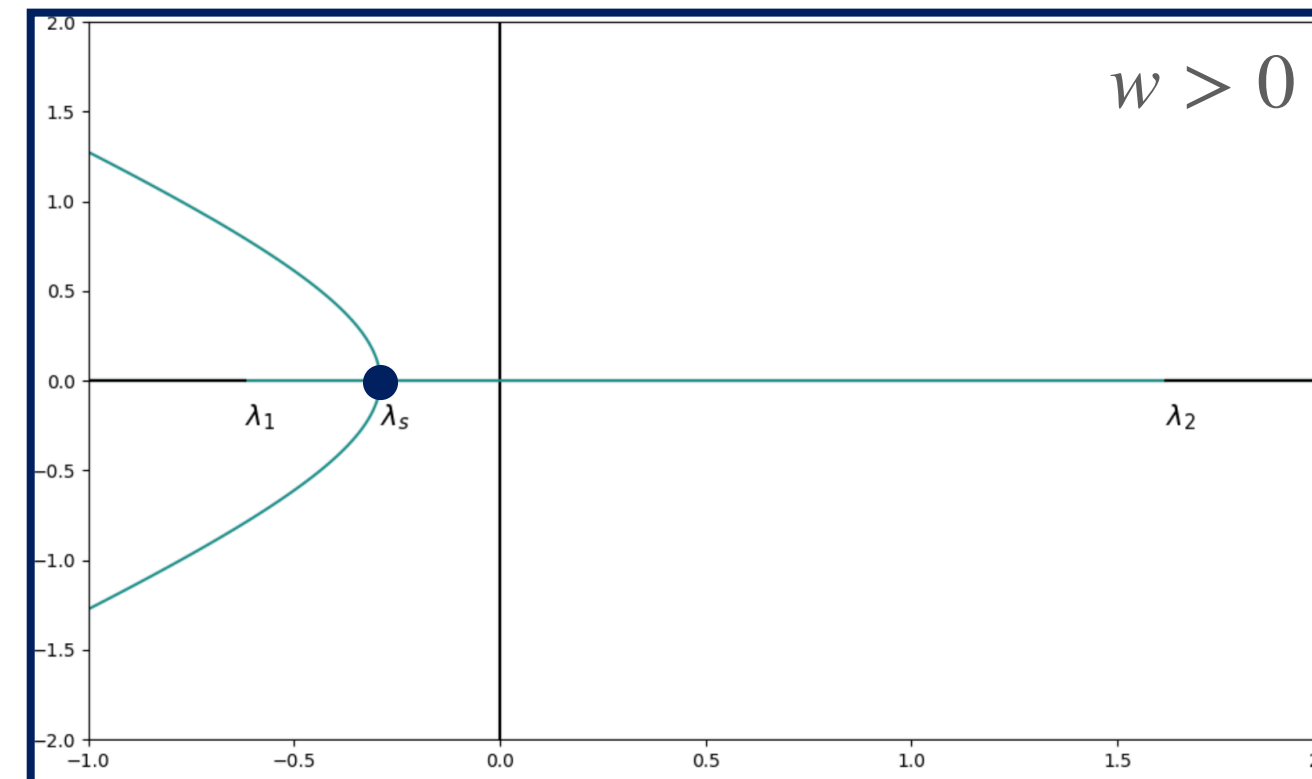
- Saddle-point estimation of  $p(w) = \frac{1}{2\pi i} \int_{-i\infty}^{+i\infty} d\mu F(\mu) e^{\tau \frac{d}{2} (\gamma_R - \alpha)}$

- Steepest descent paths

$$\text{Im}[\mu w - \phi(\mu)] = 0$$

- Saddle-points

$$\mu w - \phi(\mu) = 0 \rightarrow \tilde{\mu}_{\pm}^{(s)} = \frac{\gamma_R^2}{4D_R\gamma} \left( -\frac{1 \pm \sqrt{1 + 4A \left( \frac{4\tilde{w}^2 - 1}{4(A + \tilde{w})^2} \right)}}{2A} \right)$$



- Integration along steepest descent paths deformed to pass by  $\tilde{\mu}_{\pm}^{(s)}$  and avoid non-analities of the integrand

$$p(w) \asymp \frac{F(\tilde{\mu}^{(s)})}{2\pi} \left( \frac{2\pi}{\mathcal{C}} \right)^{1/2} e^{-\tau I(w)}$$

Extraction of the Rate Function  $I(w)$

# LDT for quadratic functionals of Gauss-Markov chains

- ▶ Continuous model ( $\gamma, T, d = 1$ )

$$\begin{cases} \dot{x}(t) = a(t) - \kappa x(t) + \sqrt{2} \xi(t) \\ \dot{a}(t) = -a(t) + Pe\sqrt{2} \eta(t) \end{cases} \longrightarrow \begin{cases} r_{n+1} = (1 - \kappa dt) r_n + a_n dt + \sqrt{2dt} \xi_n \\ a_{n+1} = (1 - dt) a_n + Pe\sqrt{2dt} \eta_n \end{cases} \longrightarrow \begin{cases} X_{n+1} = SX_n + D\zeta_n \\ X_n = (x_n, a_n)^T \end{cases}$$

initial conditions covariance matrix  $\Sigma_0 = \begin{pmatrix} \frac{1+\kappa+Pe^2}{\kappa(1+\kappa)} & \frac{Pe^2}{1+\kappa} \\ \frac{Pe^2}{1+\kappa} & Pe^2 \end{pmatrix}$   $\Sigma_0 = \begin{pmatrix} \sigma_x^2 & 0 \\ 0 & \sigma_a^2 \end{pmatrix}$   $S = \begin{pmatrix} 1 - \kappa dt & dt \\ 0 & 1 - dt \end{pmatrix}$   $D = \begin{pmatrix} \sqrt{2dt}dt & dt \\ 0 & Pe\sqrt{2dt} \end{pmatrix}$   $\zeta_n = \begin{pmatrix} \xi_n & 0 \\ 0 & \eta_n \end{pmatrix}$

- ▶ Entire trajectory  $\{(x_0, a_0), \dots, (a_N, x_N)\}$  is Gaussian distributed with zero mean and covariance matrix

$$\Sigma_N = \begin{pmatrix} \Sigma_0^{-1} + S^T D^{-2} S & -S^T D^{-2} & & & \\ -D^{-2} S & D^{-2} + S^T D^{-2} S & \ddots & & \\ & \ddots & \ddots & \ddots & \\ \ddots & & \ddots & D^{-2} + S^T D^{-2} S & -S^T D^{-2} \\ & & & -D^{-2} S & D^{-2} \end{pmatrix}^{-1}$$

- ▶ Discretisation of Active Work as a quadratic functional

$$\mathcal{W}_a \cdot \tau = \int_0^\tau a(t) \dot{r}(t) dt \longrightarrow W_N = \frac{1}{2} \sum_{n=1}^N (a_n + a_{n-1})(r_n - r_{n-1}) = \frac{1}{2} (r_0 \ a_0 \ \dots \ r_N \ a_N) \mathbf{M}_N \begin{pmatrix} r_0 \\ a_0 \\ \vdots \\ r_N \\ a_N \end{pmatrix}$$

quasi-Toeplitz block matrix  $\longrightarrow \mathbf{M}_N \equiv \begin{pmatrix} -E_+ & E_-^T & & & \\ E_- & 0 & \ddots & & \\ & \ddots & \ddots & \ddots & \\ & & \ddots & 0 & E_-^T \\ & & & E_- & E_+ \end{pmatrix}$   $E_\pm \equiv \frac{1}{2} \begin{pmatrix} 0 & 1 \\ \pm 1 & 0 \end{pmatrix}$

# LDT for quadratic functionals of Gauss-Markov chains

- Evaluation of the SCGF (generalization of Szegő theorem)

$$\varphi(\lambda) = \lim_{N \rightarrow \infty} \frac{1}{N} \log \langle e^{\lambda W_N} \rangle = -\frac{1}{4\pi} \int_0^{2\pi} \ln \det F_\lambda(\theta) d\theta$$

Symbol matrix

$$F_\lambda(\theta) \equiv V e^{-i\theta} + U + V^\top e^{i\theta} - (D^{-2}S + \lambda E_-) e^{-i\theta} + D^{-2} + S^\top D^{-2}S - (D^{-2}S + \lambda E_-)^\top e^{i\theta}$$

- Positive definiteness

$$\log \langle e^{\lambda W_N} \rangle \stackrel{\text{Gaussian integral}}{=} -\frac{1}{2} \ln \det (\Sigma_N^{-1} - \lambda M_N) - N \ln(2 dt Pe) - \frac{1}{2} \ln \det \Sigma_0$$

$$\Sigma_N^{-1} - \lambda M_N = \begin{pmatrix} L & V^\top & T_N \\ V & \boxed{U} & \vdots \\ & \vdots & \ddots \\ & & \vdots & U \end{pmatrix} \begin{matrix} \\ V^\top \\ R \end{matrix}$$

bulk block Toeplitz

$$\begin{aligned} L &= \Sigma_0^{-1} + S^\top D^{-2}S + \lambda E_+ \\ R &= D^{-2} - \lambda E_+ \\ U &= D^{-2} + S^\top D^{-2}S \\ V &= -D^{-2}S - \lambda E_- \end{aligned}$$

- bulk block Toeplitz matrix  $T_N$  is positive definite  $\longrightarrow$  symbol matrix  $F_\lambda(\theta)$  positive definite for all  $(0, 2\pi)$   $\longrightarrow$  Primary domain  $P = (\tilde{\lambda}_-, \tilde{\lambda}_+)$

- Schur complement  $S_N \equiv \begin{pmatrix} L - V^\top (T_N^{-1})_{11} V & -V^\top (T_N^{-1})_{1N} V^\top \\ -V (T_N^{-1})_{N1} V & R - V (T_N^{-1})_{NN} V^\top \end{pmatrix} \xrightarrow{N \rightarrow \infty} \begin{pmatrix} \mathcal{L}_\lambda & 0 \\ 0 & \mathcal{R}_\lambda \end{pmatrix}$  positive definite

Hermitian

positive definiteness of  $\longrightarrow$

$$\begin{cases} \mathcal{L}_\lambda \equiv \Sigma_0^{-1} + S^\top D^{-2}S + \lambda E_+ - (D^{-2}S + \lambda E_-)^\top \Phi_\lambda(0) H_\lambda^{-1} (D^{-2}S + \lambda E_-) \\ \mathcal{R}_\lambda \equiv D^{-2} - \lambda E_+ - (D^{-2}S + \lambda E_-) K_\lambda^{-1} \Phi_\lambda(0) (D^{-2}S + \lambda E_-)^\top \end{cases} \longrightarrow \text{Effective domain } E = (\lambda_-, \lambda_+)$$

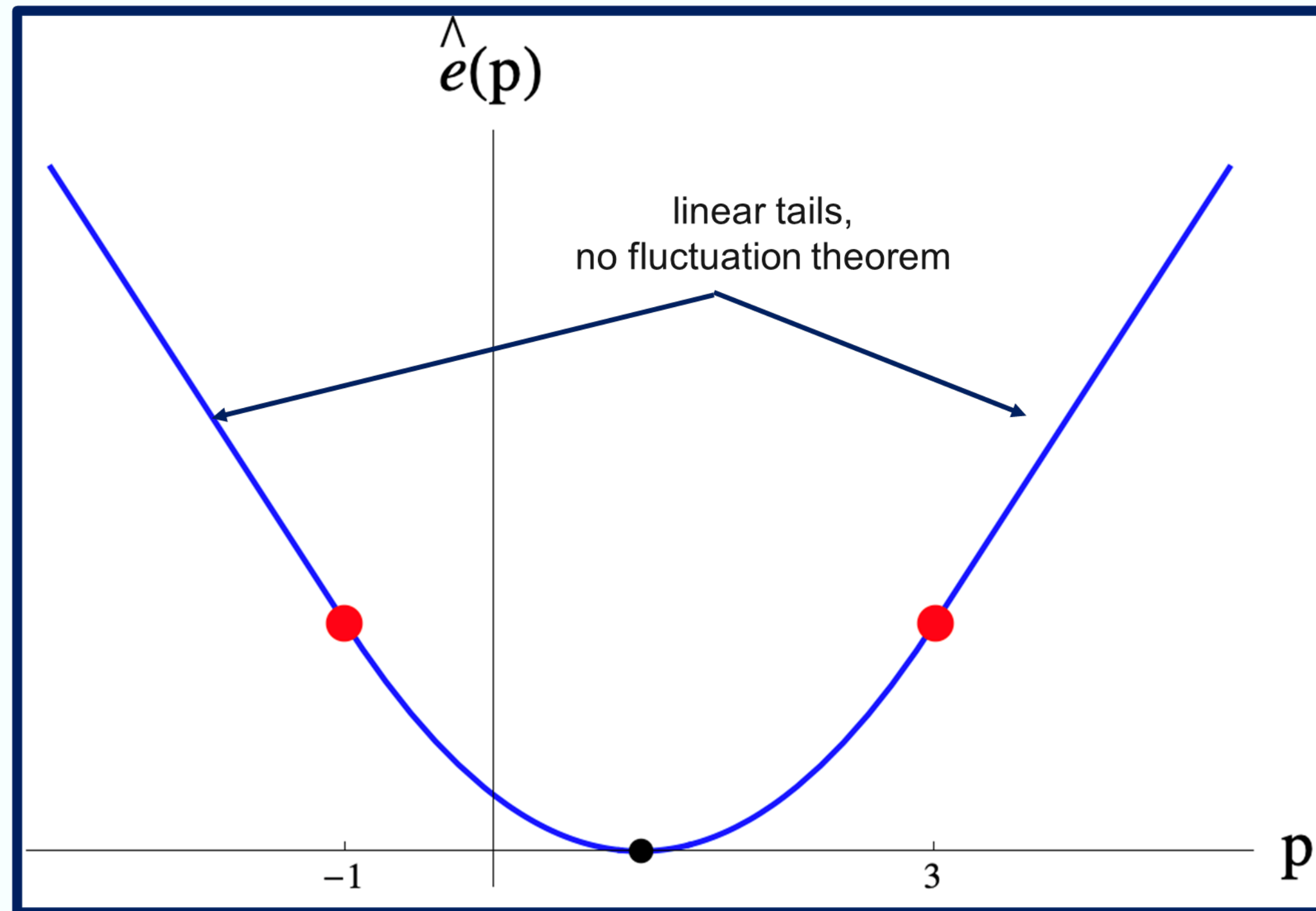
$$\Phi_\lambda(n) \equiv \frac{1}{2\pi} \int_0^{2\pi} F_\lambda^{-1}(\theta) e^{-in\theta} d\theta$$

$$\underbrace{H_\lambda \equiv I + (D^{-2}S + \lambda E_-) \Phi_\lambda(1) \quad K_\lambda \equiv I + \Phi_\lambda(1) (D^{-2}S + \lambda E_-)}_{\text{invertible}}$$

# Examples of Singular Rate Functions

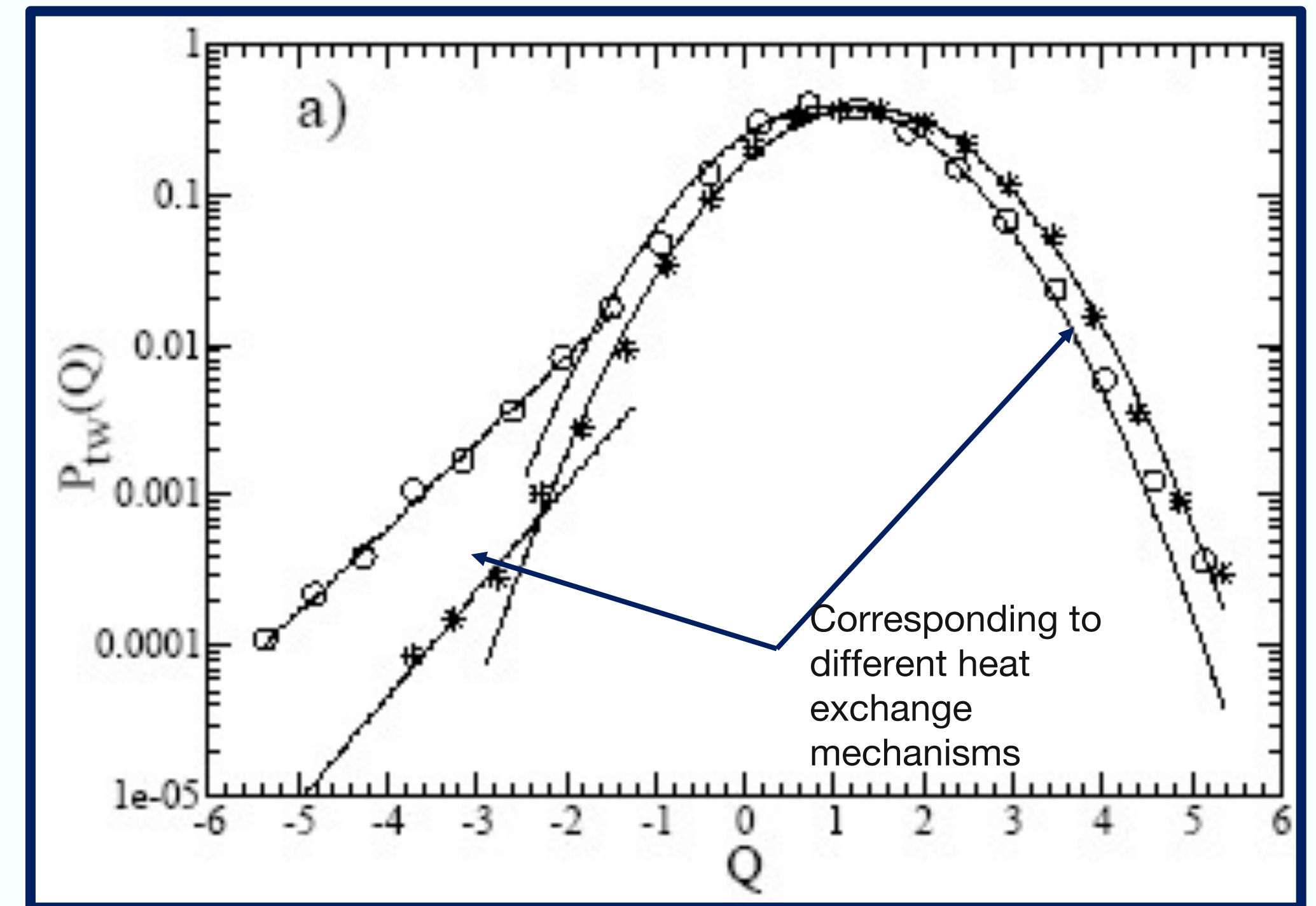
- Heat exchanged by an overdamped Brownian particle dragged by a moving harmonic potential

PRL 2003, Cohen, van Zon



- Heat exchanged between non-equilibrium aging glassy systems and the thermal bath

EPL 2004, Crisanti, Ritort



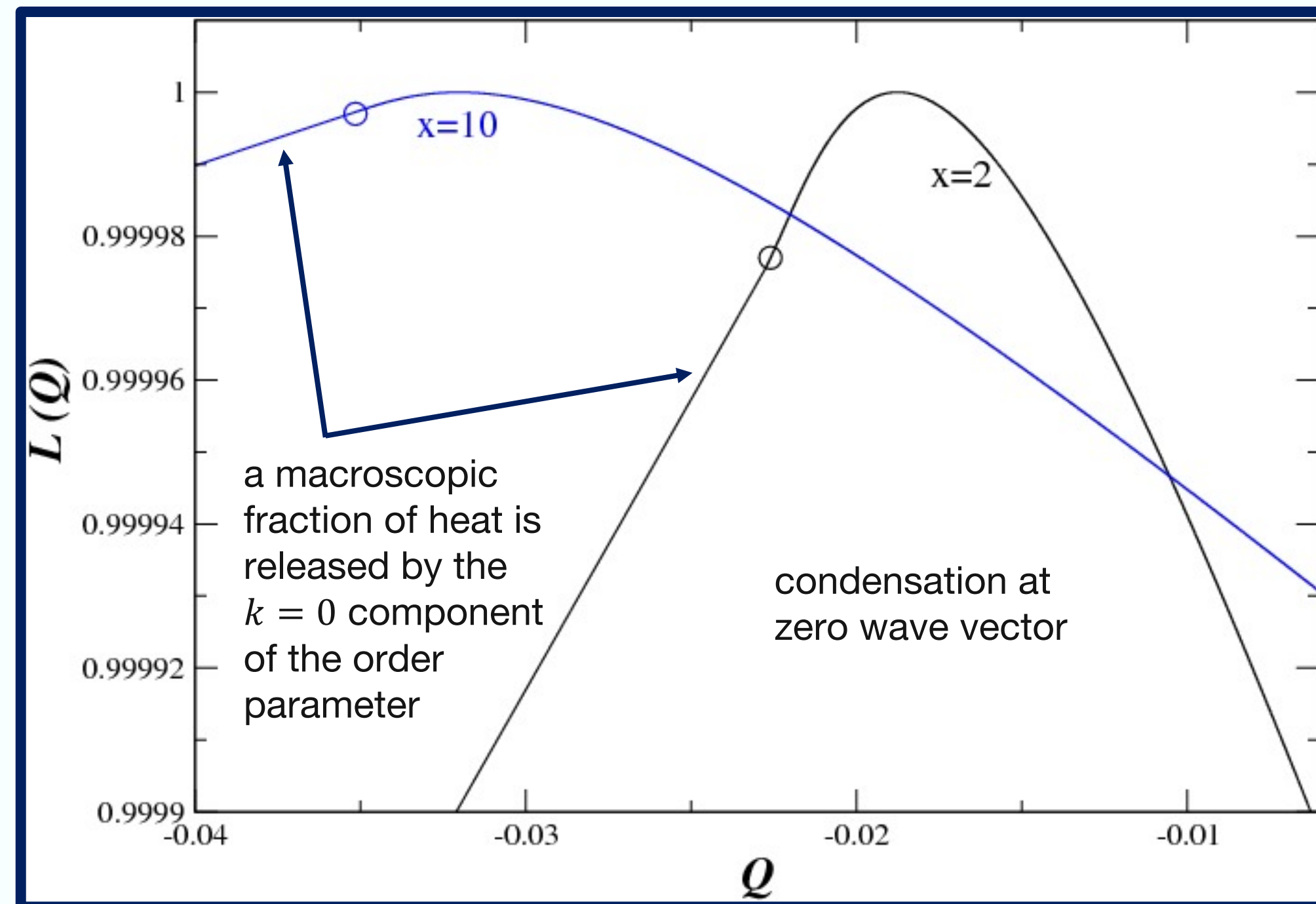
- Other examples for single particle models:
  - J Stat Mech 2006, Visco
  - J Stat Mech 2012, Seifert, Speck et al
  - J Stat Phys 2022, Farago
  - J Phys A 2013, Gradenigo et al.
  - PRE 2018, Nyawo et al
  - Phys Rep 2009, Touchette
  - 4, Burioni

- Other examples for interacting particle systems, urn models, etc:
  - ....
  - PRL 2014, Nossan, Evans, Majumdar
  - PRE 2014, Zannetti, Corberi, Gonnella

# Examples of Singular Rate Functions

- Heat released by a ferromagnet after quench below the critical point

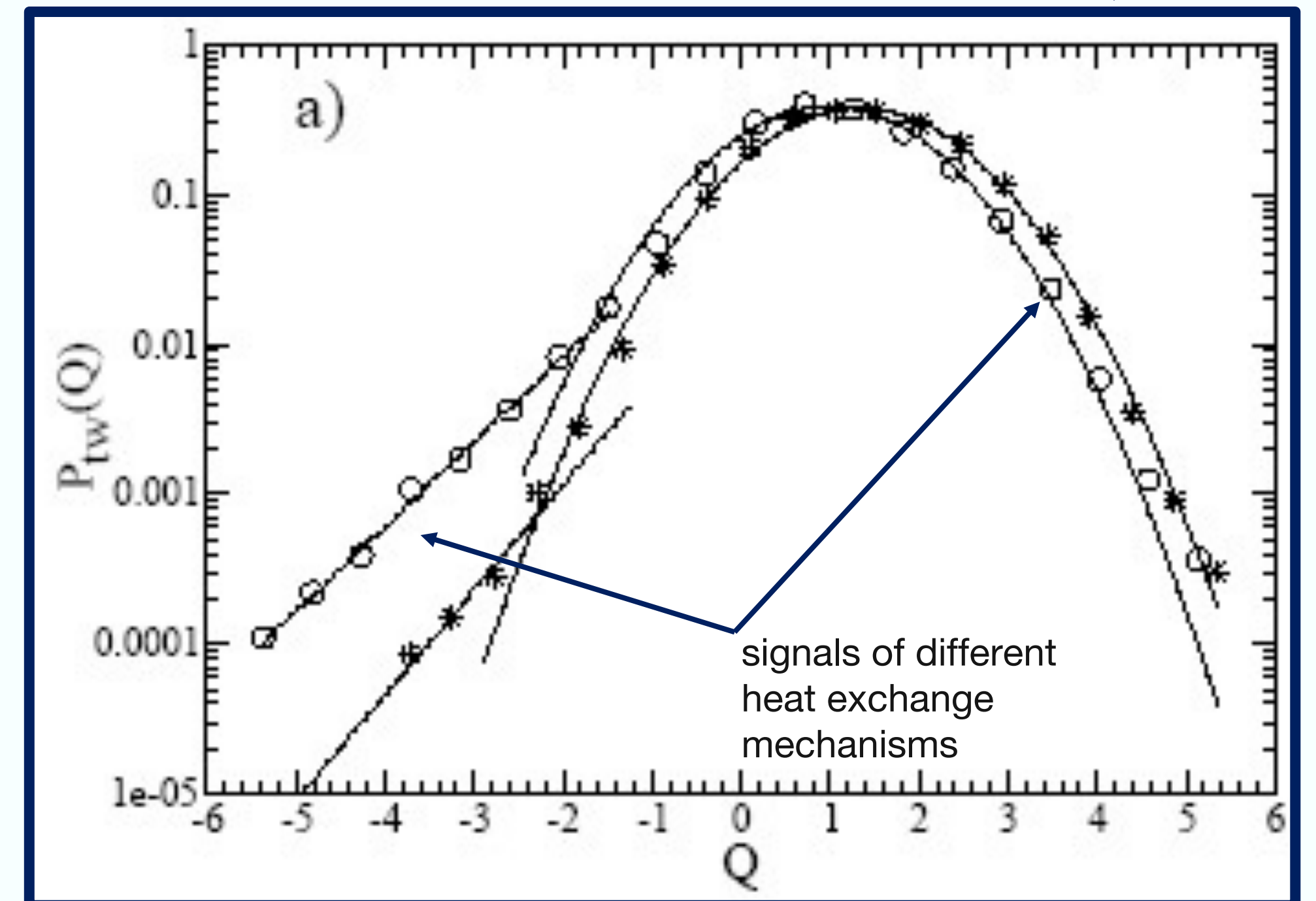
J Phys A 2013, Piscitelli, Corberi, Gonnella.



Presented in Venice, this conference, october 2012

- Heat exchanged between non-equilibrium aging glassy systems and the thermal bath in contact

EPL 2004, Crisanti et al



- Other examples:

PRL 2014, Gambassi