A memory frontier for complex synapses: Supplementary material

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Although the theory and derivations outlined in the main text are relatively self-contained, here we provide more details for the aid of the reviewer.

1 Continuous time Markov processes

In this section we'll provide a summary of all the relevant properties of ergodic Markov chains in continuous time to define notation and . It is a straightforward generalisation of material that can be found in [1] with some ideas from [2].

1.1 Notation

For any matrix $\mathbf{A}$, we define matrices $\mathbf{A}^{\mathrm{dg}}$ and $\overline{\mathbf{A}}$ as

$$\mathbf{A}_{ij}^{\mathrm{dg}} \equiv \delta_{ij}\mathbf{A}_{ij}, \qquad \overline{\mathbf{A}} \equiv \mathbf{A} - \mathbf{A}^{\mathrm{dg}}. \qquad (1)$$

We let $\mathbf{e}$ denote a column-vector of ones and $\mathbf{E} = \mathbf{e}\mathbf{e}^{\mathrm{T}}$ denote a matrix of ones.

A Markov process is described by a matrix of transitions rates, $\mathbf{Q}_{ij}$, from state i to j. The probabilities of being in each state at time t, the row-vector $\mathbf{p}(t)$, evolve according to

$$\frac{\mathrm{d}\mathbf{p}(t)}{\mathrm{d}t} = \mathbf{p}(t)\mathbf{Q}, \qquad \mathbf{p}(t)\mathbf{e} = 1, \qquad \mathbf{Q}\mathbf{e} = 0. \qquad (2)$$

In Surya's notes, $\mathbf{Q} = r\mathbf{W}^{\mathrm{F}}$.

The equilibrium probabilities, $\mathbf{p}^{\infty}$, satisfy

$$\mathbf{p}^{\infty}\mathbf{Q} = 0, \qquad \mathbf{p}^{\infty}\mathbf{e} = 1. \qquad (3)$$

As we assume an ergodic process, this eigenvalue is non-degenerate. If all other eigenvalues have strictly negative real parts, the process is regular (aperiodic).

We define additional matrices

$$\mathbf{\Lambda} \equiv (-\mathbf{Q}^{\mathrm{dg}})^{-1}, \qquad \mathbf{P} \equiv \mathbf{I} + \mathbf{\Lambda}\mathbf{Q}. \qquad (4)$$

It can be shown that $\mathbf{\Lambda}_{ii}$ is the mean time it takes to leave state i and $\mathbf{P}_{ij}$ is the probability the the next transition from state i goes to state j:

$$\mathbf{\Lambda}_{ii} = \frac{1}{\sum_{j \neq j} \mathbf{Q}_{ij}}, \qquad \mathbf{P}_{ij} = \begin{cases} 0 & \text{if } i = j, \\ \frac{\mathbf{Q}_{ij}}{\sum_{k \neq j} \mathbf{Q}_{ik}} & \text{otherwise.} \end{cases} \qquad (5)$$

Furthermore, we also define

$$\mathbf{D} \equiv \mathrm{diag}(\mathbf{p}^{\infty})^{-1}, \qquad \implies \qquad \mathbf{p}^{\infty}\mathbf{D} = \mathbf{e}^{\mathrm{T}}. \qquad (6)$$

1.2 Fundamental matrix

Definition 1: Fundamental matrix

$$\mathbf{Z} \equiv (-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi})^{-1}, \tag{7}$$

where $\boldsymbol{\pi}$ is any row-vector with $\boldsymbol{\pi}\mathbf{e} = 1/\tau \neq 0$.

Note that the canonical choice for the discrete time version, $\boldsymbol{\pi} = \mathbf{p}^{\infty}$, is not available here due to problems with units. It will be helpful to choose $\boldsymbol{\pi}$ to be independent of $\mathbf{Q}$, e.g. $\boldsymbol{\pi} = \mathbf{e}^{\mathrm{T}}/(n\tau)$. All quantities that we calculate using $\mathbf{Z}$ below will be independent of this choice.

Theorem 1:
The definition of $\mathbf{Z}$ is valid, i.e. $(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi})$ is invertible.

Proof. Assume there exists an $\mathbf{x}$ such that

$$(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi})\mathbf{x} = 0. \tag{8}$$

Multiplying from the left with $\mathbf{p}^{\infty}$ gives

$$\boldsymbol{\pi}\mathbf{x} = 0. \tag{9}$$

Substituting back into (8) gives

$$\mathbf{Q}\mathbf{x} = 0.$$

As we assume an ergodic process, the zero eigenvalue is non-degenerate. Therefore, $\mathbf{x} = \lambda\mathbf{e}$. Substituting this into (9) gives

$$\lambda\boldsymbol{\pi}\mathbf{e} = \frac{\lambda}{\tau} = 0.$$

As we defined $\boldsymbol{\pi}$ such that $1/\tau \neq 0$, this means $\lambda = 0 \implies \mathbf{x} = 0.$ $\square$

Corollary 2:

$$\boldsymbol{\pi}\mathbf{Z} = \mathbf{p}^{\infty}, \tag{10}$$
$$\mathbf{Z}\mathbf{e} = \tau\mathbf{e}, \tag{11}$$
$$\mathbf{I} + \mathbf{Q}\mathbf{Z} = \mathbf{e}\mathbf{p}^{\infty}, \tag{12}$$
$$\mathbf{I} + \mathbf{Z}\mathbf{Q} = \tau\mathbf{e}\boldsymbol{\pi}. \tag{13}$$

Proof. We can deduce (10) and (11) be pre/post-multiplying the following equations by $\mathbf{Z}$:

$$\mathbf{p}^{\infty}(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi}) = \boldsymbol{\pi},$$
$$(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi})\mathbf{e} = \frac{\mathbf{e}}{\tau}.$$

We can then deduce (12) and (13) by substituting these into

$$(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi})\mathbf{Z} = \mathbf{Z}(-\mathbf{Q} + \mathbf{e}\boldsymbol{\pi}) = \mathbf{I}.$$

$\square$

1.3 First passage times

Definition 2: First passage time matrix
We define $\overline{\mathbf{T}}_{ij}$ as the mean time it takes the process to reach state j for the first time, starting from state i. We also define $\mathbf{T}_{ii}^{\mathrm{dg}}$ as the mean time it takes the process to return to state i. As usual, $\mathbf{T} = \overline{\mathbf{T}} + \mathbf{T}^{\mathrm{dg}}$.

This matrix is given by

$$\mathbf{T} = (\mathbf{E}\mathbf{Z}^{\mathrm{dg}} - \mathbf{Z} + \boldsymbol{\Lambda})\mathbf{D}, \tag{14}$$

see [3] for a proof. We can separate this into its diagonal and off-diagonal pieces.

The recurrence times are given by

$$\mathbf{T}^{\mathrm{dg}} = \boldsymbol{\Lambda}\mathbf{D}. \tag{15}$$

or in component form

$$\mathbf{p}_i^\infty \mathbf{\Lambda}_{ii}^{-1} \mathbf{T}_{ii}^{\text{dg}} = 1.$$

The extra factor of $\mathbf{\Lambda}_{ii}$, compared to the discrete case [1, Th.4.4.5], occurs because in this case we are demanding that the process leaves the initial state once before returning, whereas in the discrete case we only measure the time it takes to go to the initial state after the first time-step.

The off-diagonal mean first passage times are given by

$$\overline{\mathbf{T}} = (\mathbf{E}\mathbf{Z}^{\text{dg}} - \mathbf{Z})\mathbf{D}. \tag{16} \quad \boxed{\texttt{eq:fptfund}}$$

or in component form:

$$\overline{\mathbf{T}}_{ij} = \frac{\mathbf{Z}_{jj} - \mathbf{Z}_{ij}}{\mathbf{p}_j^\infty}. \tag{17} \quad \boxed{\texttt{eq:fptfundcmpt}}$$

1.4 Mixing time (Kemeny's constant)

$\boxed{\texttt{sec:mixtime}}$
$\boxed{\texttt{th:kemenyconst}}$

Theorem 3: The quantity

$$\eta \equiv \sum_j \overline{\mathbf{T}}_{ij}\mathbf{p}_j^\infty \tag{18} \quad \boxed{\texttt{eq:mixdef}}$$

is independent of i.

Proof. We use (16), (11) and the transpose of (6):

$$\begin{aligned}
\overline{\mathbf{T}}(\mathbf{p}^\infty)^{\text{T}} &= (\mathbf{E}\mathbf{Z}^{\text{dg}} - \mathbf{Z})\mathbf{D}(\mathbf{p}^\infty)^{\text{T}} \\
&= (\mathbf{e}\mathbf{e}^{\text{T}}\mathbf{Z}^{\text{dg}} - \mathbf{Z})\mathbf{e} \\
&= (\mathbf{e}^{\text{T}}\mathbf{Z}^{\text{dg}}\mathbf{e})\mathbf{e} - \mathbf{Z}\mathbf{e} \\
&= (\text{tr}\,\mathbf{Z} - \tau)\mathbf{e}.
\end{aligned}$$

which proves (18) with $\eta = \text{tr}\,\mathbf{Z} - \tau$. $\qquad\square$

Note that it is essential that we use $\overline{\mathbf{T}}$ and not $\mathbf{T}$ here, as that would lead to $\eta_i = \eta + \mathbf{\Lambda}_{ii}$, unlike the discrete time version [4] where this would only shift η by 1.

1.5 Sensitivity of equilibrium distribution

$\boxed{\texttt{sec:sensitivity}}$

Suppose that the Markov process, defined by $\mathbf{Q}$, depends on some parameter α. Differentiating (7) gives

$$\frac{\text{d}\mathbf{Z}}{\text{d}\alpha} = \mathbf{Z}\frac{\text{d}\mathbf{Q}}{\text{d}\alpha}\mathbf{Z}. \tag{19} \quad \boxed{\texttt{eq:diffZ}}$$

We can substitute this into the derivative of (10):

$$\frac{\text{d}\mathbf{p}^\infty}{\text{d}\alpha} = \boldsymbol{\pi}\mathbf{Z}\frac{\text{d}\mathbf{Q}}{\text{d}\alpha}\mathbf{Z} = \mathbf{p}^\infty\frac{\text{d}\mathbf{Q}}{\text{d}\alpha}\mathbf{Z}. \tag{20} \quad \boxed{\texttt{eq:diffp}}$$

We can rewrite this in component form and use the fact that $\mathbf{Q}_{ii} = -\sum_{i \neq j}\mathbf{Q}_{ij}$:

$$\begin{aligned}
\frac{\text{d}\mathbf{p}_k^\infty}{\text{d}\alpha} &= \sum_{i,j}\mathbf{p}_i^\infty\frac{\text{d}\mathbf{Q}_{ij}}{\text{d}\alpha}\mathbf{Z}_{jk} \\
&= \sum_{i \neq j}\mathbf{p}_i^\infty\frac{\text{d}\mathbf{Q}_{ij}}{\text{d}\alpha}\mathbf{Z}_{jk} + \sum_i\mathbf{p}_i^\infty\frac{\text{d}\mathbf{Q}_{ii}}{\text{d}\alpha}\mathbf{Z}_{ik} \\
&= \sum_{i \neq j}\mathbf{p}_i^\infty\frac{\text{d}\mathbf{Q}_{ij}}{\text{d}\alpha}(\mathbf{Z}_{jk} - \mathbf{Z}_{ik}) \\
&= \sum_{i \neq j}\frac{\text{d}\mathbf{Q}_{ij}}{\text{d}\alpha}\mathbf{p}_i^\infty\mathbf{p}_k^\infty(\overline{\mathbf{T}}_{ik} - \overline{\mathbf{T}}_{jk}),
\end{aligned} \tag{21} \quad \boxed{\texttt{eq:diffpT}}$$

which is the result of [5] that we need. Note that the summand vanishes for $i = j$, so we can drop the restriction $i \neq j$ from the range of the sum.

3

1.6 Subsets and flux

Let us denote the set of states by $\mathcal{S}$. Consider a subset $\mathcal{A} \subset \mathcal{S}$. We can define a projection operator
onto this subset:

$$\left(\mathbf{I}^{\mathcal{A}}\right)_{ij} = \begin{cases} 1 & \text{if } i = j \in \mathcal{A}, \\ 0 & \text{otherwise.} \end{cases} \tag{22}$$
`eq:proj`

We will use superscripts/subscripts to denote projection onto/summation over a subset:

$$\boldsymbol{\pi}^{\mathcal{A}} = \boldsymbol{\pi}\mathbf{I}^{\mathcal{A}}, \quad \mathbf{M}^{\cdot\mathcal{A}} = \mathbf{M}\mathbf{I}^{\mathcal{A}}, \quad \mathbf{M}^{\mathcal{A}\cdot} = \mathbf{I}^{\mathcal{A}}\mathbf{M}, \quad \mathbf{x}^{\mathcal{A}} = \mathbf{I}^{\mathcal{A}}\mathbf{x},$$
$$\boldsymbol{\pi}_{\mathcal{A}} = \boldsymbol{\pi}\mathbf{e}^{\mathcal{A}}, \quad \mathbf{M}_{\cdot\mathcal{A}} = \mathbf{M}\mathbf{e}^{\mathcal{A}}, \quad \mathbf{M}_{\mathcal{A}\cdot} = \left(\mathbf{e}^{\mathcal{A}}\right)^{\mathrm{T}}\mathbf{M}, \quad \mathbf{x}_{\mathcal{A}} = \left(\mathbf{e}^{\mathcal{A}}\right)^{\mathrm{T}}\mathbf{x}, \tag{23}$$
`eq:projsum`

where $\boldsymbol{\pi}$ is a row vector, $\mathcal{M}$ is a matrix and $\mathbf{x}$ is a column vector.

We can define a flux matrix, a.k.a. ergodic flow:

$$\boldsymbol{\Phi} = \mathbf{D}^{-1}\mathbf{Q}, \qquad \boldsymbol{\Phi}_{ij} = \mathbf{p}_i^{\infty}\mathbf{Q}_{ij}. \tag{24}$$
`eq:flux`

This measures the flow of probability between states in the equilibrium distribution. Detailed bal-
ance, a.k.a. reversibility, is equivalent to $\boldsymbol{\Phi} = \boldsymbol{\Phi}^{\mathrm{T}}$.

The flux between two subsets is a particularly useful quantity:

$$\boldsymbol{\Phi}_{\mathcal{A}\mathcal{B}} = \mathbf{p}^{\infty\mathcal{A}}\mathbf{Q}\mathbf{e}^{\mathcal{B}}. \tag{25}$$
`eq:subflux`

One can show that

$$\boldsymbol{\Phi}_{\mathcal{A}\mathcal{A}^{\mathrm{c}}} = \boldsymbol{\Phi}_{\mathcal{A}^{\mathrm{c}}\mathcal{A}} = -\boldsymbol{\Phi}_{\mathcal{A}\mathcal{A}} = -\boldsymbol{\Phi}_{\mathcal{A}^{\mathrm{c}}\mathcal{A}^{\mathrm{c}}} \tag{26}$$
`eq:compflux`
using $\left(\mathbf{p}^{\infty\mathcal{A}} + \mathbf{p}^{\infty\mathcal{A}^{\mathrm{c}}}\right)\mathbf{Q} = 0$ and $\mathbf{Q}\left(\mathbf{e}^{\mathcal{A}} + \mathbf{e}^{\mathcal{A}^{\mathrm{c}}}\right) = 0$.

1.7 Lumpability

Suppose we have partitioned the states into disjoint subsets, $\{\mathcal{A}_{\alpha}\}$:

$$\bigcup_{\alpha}\mathcal{A}_{\alpha} = \mathcal{S}, \qquad \mathcal{A}_{\alpha} \cap \mathcal{A}_{\beta} = \delta_{\alpha\beta}\mathcal{A}_{\alpha}. \tag{27}$$
`eq:partition`

We will use α instead of $\mathcal{A}_{\alpha}$ in superscripts and subscripts in the following. The fact that these
subsets are disjoint and exhaustive allows us to define the function

$$\sigma(i) = \alpha \qquad \Longleftrightarrow \qquad i \in \mathcal{A}_{\alpha}. \tag{28}$$
`eq:whichsey`

We can use this partition to define a new stochastic process associated with the original Markov
chain. At time t, if the state of the original process is i, the state of the new process is $\sigma(i)$.

One may ask if this new process is a Markov chain. The answer is yes, if the original Markov chain
has a property called lumpability wrt. the partition (see [1, §6.3] for the discrete time version and
[6, 7] for continuous time):

$$\sigma(i) = \sigma(j) \quad \Longrightarrow \quad \mathbf{Q}_{i\alpha} = \mathbf{Q}_{j\alpha} \equiv \sum_{k \in \mathcal{A}_{\alpha}} \mathbf{Q}_{jk}, \tag{29}$$
`eq:lump`

i.e. the total transition rate from some state to some subset is the same for all starting states within
the same subset. This common value is the transition rate for the new lumped Markov chain.

This can be rewritten with the aid of two matrices

$$U_{\alpha i} = \frac{\delta_{\alpha\sigma(i)}}{|\mathcal{A}_{\alpha}|}, \qquad V_{i\alpha} = \delta_{\sigma(i)\alpha}. \tag{30}$$
`eq:lumpmats`

Left multiplication by U averages over subsets, right multiplication by V sums over subsets. For
U, we chose the uniform measure in each subset. Any measure would work equally well, e.g. one
proportional to the equilibrium distribution:

$$U_{\alpha i} = \frac{\mathbf{p}_i^{\infty\alpha}}{\mathbf{p}_{\alpha}^{\infty}}. \tag{31}$$
`eq:altlumpmats`

One can show that $(UV)_{\alpha\beta} = \delta_{\alpha\beta}$. The matrix VU is also interesting. It has a block diagonal structure, with each block corresponding to a subset. Each block is a discrete-time ergodic Markov matrix (it is an independent trials process with probabilities given by the measure chosen for U). This means that the right eigenvectors with eigenvalue 1 will be those that are constant in each subset:

$$VU\mathbf{x} = \mathbf{x} \qquad \Longleftrightarrow \qquad \mathbf{x} = \sum_\alpha x_\alpha \mathbf{e}^\alpha. \tag{32}$$

This allows us to write the lumpability condition (29), and the transition matrix for the lumped process compactly:

$$VU\mathbf{Q}V = \mathbf{Q}V, \qquad \widehat{\mathbf{Q}} = U\mathbf{Q}V. \tag{33}$$

By induction, one can show that similar relations hold for all powers:

$$VU\mathbf{Q}^n V = \mathbf{Q}^n V, \qquad \widehat{\mathbf{Q}}^n = U\mathbf{Q}^n V, \tag{34}$$

and, via the Taylor series, for the exponential as well:

$$VU\mathrm{e}^{t\mathbf{Q}}V = \mathrm{e}^{t\mathbf{Q}}V, \qquad \mathrm{e}^{t\widehat{\mathbf{Q}}} = U\mathrm{e}^{t\mathbf{Q}}V. \tag{35}$$

The equilibrium distribution of the lumped process is given by

$$\widehat{\mathbf{p}}^\infty = \mathbf{p}^\infty V. \tag{36}$$

2 Signal-to-Noise ratio (SNR)

In this section we will look at the signal-to-noise curve, and put an upper bound on its initial value. We will only consider ergodic Markov chains. Transient states would be unoccupied in equilibrium and would not be accessed by the signal creation process, therefore they could be removed from the analysis. Absorbing chains are degenerate cases: they have zero initial signal but infinite decay times, so they can only be approached as the limit of a sequence of ergodic chains.

2.1 Framework

The individual potentiation/depression events will be described by *discrete*-time Markov chains:

$$\mathbf{M}^{\mathrm{pot/dep}} \equiv \mathbf{I} + \mathbf{W}^{\mathrm{pot/dep}}, \qquad \mathbf{M}^{\mathrm{pot/dep}}\mathbf{e} = \mathbf{e}, \qquad \mathbf{M}^{\mathrm{pot/dep}}_{ij} \in [0,1]. \tag{37}$$

The initial signal creation event occurs at time $t = 0$, but all subsequent potentiation/depression events occur at random times according to Poisson processes with rates $r f^{\mathrm{pot/dep}}$, where $f^{\mathrm{pot}} + f^{\mathrm{dep}} = 1$ are the fraction of plasticity events that are potentiating/depressing respectively. This means that the "forgetting" process will be described by the *continuous*-time Markov chain:

$$\mathbf{Q} = r\mathbf{W}^{\mathrm{F}} \equiv r\left(f^{\mathrm{pot}}\mathbf{W}^{\mathrm{pot}} + f^{\mathrm{dep}}\mathbf{W}^{\mathrm{dep}}\right). \tag{38}$$

We only require that this Markov chain is ergodic. The Markov chains described by $\mathbf{M}^{\mathrm{pot/dep}}$ need not be.

We assume that the probability distribution starts in the equilibrium distribution (3). During the initial signal creation, a fraction f^{pot} will change to $\mathbf{p}^\infty\mathbf{M}^{\mathrm{pot}}$ and a fraction f^{dep} will change to $\mathbf{p}^\infty\mathbf{M}^{\mathrm{dep}}$. After this, probabilities will evolve according to (2).

2.2 SNR curve

As discussed in the main text, the signal-to-noise ratio is given by

$$\mathrm{SNR}(t) = \sqrt{N}(2f^{\mathrm{pot}}f^{\mathrm{dep}})\mathbf{p}^\infty(\mathbf{W}^{\mathrm{pot}} - \mathbf{W}^{\mathrm{dep}})\mathrm{e}^{rt\mathbf{W}^{\mathrm{F}}}\mathbf{w}. \tag{39}$$

We can express this in terms of the one parameter family of transition matrices:

$$\mathbf{W}(\alpha) = \alpha\mathbf{W}^{\mathrm{pot}} + (1-\alpha)\mathbf{W}^{\mathrm{dep}}, \qquad \Longrightarrow \qquad \mathbf{W}^{\mathrm{F}} = \mathbf{W}(f^{\mathrm{pot}}),$$

$$\mathbf{W}^{\mathrm{pot}} - \mathbf{W}^{\mathrm{dep}} = \frac{\mathrm{d}\mathbf{W}}{\mathrm{d}\alpha}, \tag{40}$$

$$\mathbf{p}^\infty\frac{\mathrm{d}\mathbf{W}}{\mathrm{d}\alpha} = -\frac{\mathrm{d}\mathbf{p}^\infty}{\mathrm{d}\alpha}\mathbf{W}^{\mathrm{F}}.$$

Then (39) becomes

$$\text{SNR}(t) = \sqrt{N}(2f^{\text{pot}}f^{\text{dep}})\frac{\mathrm{d}\mathbf{p}^{\infty}}{\mathrm{d}\alpha}(-\mathbf{W}^{\text{F}})\,\mathrm{e}^{rt\mathbf{W}^{\text{F}}}\mathbf{w}. \qquad (41)$$

2.3 Lumpability

Suppose that we have a partition such that $\mathbf{W}^{\text{pot}}$ and $\mathbf{W}^{\text{dep}}$ are simultaneously lumpable, and that all the states in each subset have the same synaptic strength (see §1.7):

$$VU\mathbf{W}^{\text{pot/dep}}V = \mathbf{W}^{\text{pot/dep}}V, \qquad VU\mathbf{w} = \mathbf{w}. \qquad (42)$$

We can define a new synapse with

$$\widehat{\mathbf{W}}^{\text{pot/dep}} = U\mathbf{W}^{\text{pot/dep}}V, \qquad \widehat{\mathbf{w}} = U\mathbf{w}, \qquad \widehat{\mathbf{p}}^{\infty} = \mathbf{p}^{\infty}V. \qquad (43)$$

This synapse has an SNR curve:

$$\begin{aligned}
\frac{\text{SNR}(t)}{\sqrt{N}(2f^{\text{pot}}f^{\text{dep}})} &= \widehat{\mathbf{p}}^{\infty}(\widehat{\mathbf{W}}^{\text{pot}} - \widehat{\mathbf{W}}^{\text{dep}})\mathrm{e}^{rt\widehat{\mathbf{W}}^{\text{F}}}\widehat{\mathbf{w}}. \\
&= \mathbf{p}^{\infty}VU(\mathbf{W}^{\text{pot}} - \mathbf{W}^{\text{dep}})VU\mathrm{e}^{rt\mathbf{W}^{\text{F}}}VU\mathbf{w}. \\
&= \mathbf{p}^{\infty}(\mathbf{W}^{\text{pot}} - \mathbf{W}^{\text{dep}})VU\mathrm{e}^{rt\mathbf{W}^{\text{F}}}VU\mathbf{w}. \\
&= \mathbf{p}^{\infty}(\mathbf{W}^{\text{pot}} - \mathbf{W}^{\text{dep}})\mathrm{e}^{rt\mathbf{W}^{\text{F}}}VU\mathbf{w}. \\
&= \mathbf{p}^{\infty}(\mathbf{W}^{\text{pot}} - \mathbf{W}^{\text{dep}})\mathrm{e}^{rt\mathbf{W}^{\text{F}}}\mathbf{w}.
\end{aligned} \qquad (44)$$

i.e. the lumped process has exactly the same SNR as the original one.

2.4 Initial SNR and flux

Using $\mathbf{p}^{\infty}\mathbf{W}^{\text{F}} = 0$, we can write the initial SNR as

$$\frac{\text{SNR}(0)}{\sqrt{N}} = I = (\mathbf{p}^{\infty+} + \mathbf{p}^{\infty-})(f^{\text{pot}}\mathbf{W}^{\text{pot}} - f^{\text{dep}}\mathbf{W}^{\text{dep}})(\mathbf{e}^{+} - \mathbf{e}^{-}). \qquad (45)$$

Using $\mathbf{W}^{\text{pot/dep}}(\mathbf{e}^{+} + \mathbf{e}^{-}) = 0$ and (26):

$$r\mathbf{p}^{\infty-}(f^{\text{pot}}\mathbf{W}^{\text{pot}} + f^{\text{dep}}\mathbf{W}^{\text{dep}})\mathbf{e}^{+} = \mathbf{\Phi}_{-+} = \mathbf{\Phi}_{+-} = r\mathbf{p}^{\infty+}(f^{\text{pot}}\mathbf{W}^{\text{pot}} + f^{\text{dep}}\mathbf{W}^{\text{dep}})\mathbf{e}^{-},$$

we can rewrite (45) as

$$I = \frac{4\mathbf{\Phi}_{-+}}{r} - 4\mathbf{p}^{\infty+}f^{\text{pot}}\mathbf{W}^{\text{pot}}\mathbf{e}^{-} - 4\mathbf{p}^{\infty-}f^{\text{dep}}\mathbf{W}^{\text{dep}}\mathbf{e}^{+}. \qquad (46)$$

The last two terms are guaranteed to be negative, as the diagonal parts of $\mathbf{W}^{\text{pot/dep}}$ cannot contribute. Therefore

$$\text{SNR}(0) \leq \frac{4\sqrt{N}\mathbf{\Phi}_{-+}}{r}. \qquad (47)$$

This inequality is saturated if potentiation never takes it from a $+$ state to a $-$ state and depression never takes it from a $-$ state to a $+$ state.

3 Area maximisation

In this section we will find an upper bound on the area under the signal-to-noise curve. As in §2, we will only consider ergodic Markov chains. We will see in §3.4 that the optimal chain is absorbing, so it lies on the boundary of the (open) set of ergodic chains, but it still puts an upper bound on the area.

3.1 Area under signal-to-noise curve

The signal-to-noise curve is given by (41). The area is computed by integrating this

$$A = \frac{\sqrt{N}(2f^{\text{pot}}f^{\text{dep}})}{r}\frac{\mathrm{d}\mathbf{p}^{\infty}}{\mathrm{d}\alpha}\left[-e^{rt\mathbf{W}^{\text{F}}}\right]_0^{\infty}\mathbf{w}$$

$$= \frac{\sqrt{N}(2f^{\text{pot}}f^{\text{dep}})}{r}\frac{\mathrm{d}\mathbf{p}^{\infty}}{\mathrm{d}\alpha}(\mathbf{I}-\mathbf{e}\mathbf{p}^{\infty})\mathbf{w} \tag{48}$$

$$= \frac{\sqrt{N}(2f^{\text{pot}}f^{\text{dep}})}{r}\frac{\mathrm{d}\mathbf{p}^{\infty}}{\mathrm{d}\alpha}\mathbf{w}.$$

eq:area

We can rewrite this using (21), with $A = \sqrt{N}(2f^{\text{pot}}f^{\text{dep}})\hat{A}$ and $\mathbf{q}_{ij} \equiv \frac{\mathrm{d}\mathbf{W}^{\text{F}}_{ij}}{\mathrm{d}\alpha} = \mathbf{W}^{\text{pot}}_{ij} - \mathbf{W}^{\text{dep}}_{ij}$

$$\hat{A} = \sum_{i,j,k}\mathbf{p}^{\infty}_i\mathbf{q}_{ij}(\overline{\mathbf{T}}_{ik}-\overline{\mathbf{T}}_{jk})\mathbf{p}^{\infty}_k\mathbf{w}_k. \tag{49}$$

eq:areaT

Definition 3: Partial mixing times
We define the $\pm$ mixing times as

$$\eta^{\pm}_i \equiv \sum_k \overline{\mathbf{T}}_{ik}\mathbf{p}^{\infty}_k\left(\frac{1\pm\mathbf{w}_k}{2}\right) \qquad = \sum_{k\in\pm}\overline{\mathbf{T}}_{ik}\mathbf{p}^{\infty}_k$$

$$= \sum_k(\mathbf{Z}_{kk}-\mathbf{Z}_{ik})\left(\frac{1\pm\mathbf{w}_k}{2}\right) \qquad = \sum_{k\in\pm}(\mathbf{Z}_{kk}-\mathbf{Z}_{ik}). \tag{50}$$

eq:mixingpm

We can think of η^+_i as a measure of the "distance" to the $\mathbf{w}_k = +1$ states and η^-_i as the "distance" to the $\mathbf{w}_k = -1$ states.

Using (18), we can write:

$$\eta^+_i + \eta^-_i = \eta,$$

$$2(\eta^+_i - \eta^+_j) = \sum_k(\overline{\mathbf{T}}_{ik}-\overline{\mathbf{T}}_{jk})\mathbf{p}^{\infty}_k\mathbf{w}_k = \sum_k(\mathbf{Z}_{jk}-\mathbf{Z}_{ik})\mathbf{w}_k. \tag{51}$$

eq:mixingrels

We could arrange the states in order of decreasing η^+, which is the same as the order of increasing η^-.

We can rewrite (49) as

$$\hat{A} = 2\sum_{i,j}\mathbf{q}_{ij}\mathbf{p}^{\infty}_i(\eta^+_i-\eta^+_j) \qquad = -2\sum_{i,j}\mathbf{q}_{ij}\mathbf{p}^{\infty}_i\eta^+_j$$

$$= 2\sum_{i,j}\mathbf{q}_{ij}\mathbf{p}^{\infty}_i(\eta^-_j-\eta^-_i) \qquad = 2\sum_{i,j}\mathbf{q}_{ij}\mathbf{p}^{\infty}_i\eta^-_j. \tag{52}$$

eq:areaEta

We can also express it in terms of the fundamental matrix (7) as

$$\hat{A} = \sum_{i,j,k,l}\mathbf{q}_{ij}\boldsymbol{\pi}_l\mathbf{Z}_{li}(\mathbf{Z}_{jk}-\mathbf{Z}_{ik})\mathbf{w}_k = \boldsymbol{\pi}\mathbf{Z}q\mathbf{Z}\mathbf{w}. \tag{53}$$

eq:areaZ

It is also helpful to define the following quantities:

$$c_k = \frac{\mathrm{d}\ln\mathbf{p}^{\infty}_k}{\mathrm{d}\alpha} = \sum_{ij}\mathbf{p}^{\infty}_i\mathbf{q}_{ij}\left(\overline{\mathbf{T}}_{ik}-\overline{\mathbf{T}}_{jk}\right) = -\left(\mathbf{p}^{\infty}q\overline{\mathbf{T}}\right)_k = \frac{(\mathbf{p}^{\infty}q\mathbf{Z})_k}{\mathbf{p}^{\infty}_k},$$

$$a_i = \sum_j\mathbf{q}_{ij}\mathbf{p}^{\infty}_i(\eta^+_i-\eta^+_j), \tag{54}$$

$$\implies \hat{A} = \sum_k c_k\mathbf{p}^{\infty}_k\mathbf{w}_k = 2\sum_i a_i.$$

eq:areacoeffs

Note that the optimal choice of $\mathbf{w}$ is $\mathbf{w}_k = \text{sgn}(c_k)$.

3.2 Derivatives wrt. $\mathbf{W}^{\text{pot/dep}}$

As discussed in the main text, we will regard the off-diagonal elements of $\mathbf{W}_{ij}^{\text{pot/dep}}$ to be the independent variables, with $\mathbf{W}_{ii}^{\text{pot/dep}} = -\sum_{j \neq i} \mathbf{W}_{ij}^{\text{pot/dep}}$ imposed by hand. Thus,

$$\frac{\partial \mathbf{W}_{ij}^{\text{F}}}{\partial \mathbf{W}_{gh}^{\text{pot/dep}}} = f^{\text{pot/dep}} \delta_{gi}(\delta_{hj} - \delta_{ij}), \qquad \frac{\partial \mathbf{q}_{ij}}{\partial \mathbf{W}_{gh}^{\text{pot/dep}}} = \pm \delta_{gi}(\delta_{hj} - \delta_{ij}). \qquad (55)$$

The implicit $g \neq h$ that comes with all derivatives is unnecessary, as the derivatives above vanish when $g = h$.

In particular, differentiating (7),

$$\frac{\partial \mathbf{Z}_{ij}}{\partial \mathbf{W}_{gh}^{\text{pot/dep}}} = r f^{\text{pot/dep}} \mathbf{Z}_{ig}(\mathbf{Z}_{hj} - \mathbf{Z}_{gj}). \qquad (56)$$

We can then differentiate expression (53) to get

$$\frac{\partial \hat{A}}{\partial \mathbf{W}_{gh}^{\text{pot/dep}}} = 2r f^{\text{pot/dep}} \mathbf{p}_g^{\infty} \left[\sum_i a_i(\overline{\mathbf{T}}_{gi} - \overline{\mathbf{T}}_{hi}) + c_g(\eta_g^+ - \eta_h^+) \right] \pm 2\mathbf{p}_g^{\infty}(\eta_g^+ - \eta_h^+). \qquad (57)$$

where a_i and c_k were defined in (54).

It is sometimes useful to consider the following derivatives:

$$\frac{\partial}{\partial \mathbf{W}_{gh}^{\text{F}}} \equiv \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{pot}}} + \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{dep}}}, \qquad \frac{\partial}{\partial \mathbf{q}_{gh}} \equiv f^{\text{dep}} \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{pot}}} - f^{\text{pot}} \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{dep}}}. \qquad (58)$$

Each of these derivatives behaves as their names suggest:

$$\frac{\partial \mathbf{W}_{ij}^{\text{F}}}{\partial \mathbf{W}_{gh}^{\text{F}}} = \frac{\partial \mathbf{q}_{ij}}{\partial \mathbf{q}_{gh}} = \delta_{gi}(\delta_{hj} - \delta_{ij}), \qquad \frac{\partial \mathbf{q}_{ij}}{\partial \mathbf{W}_{gh}^{\text{F}}} = \frac{\partial \mathbf{W}_{ij}^{\text{F}}}{\partial q_{gh}} = 0. \qquad (59)$$

This is because we could treat $\mathbf{W}^{\text{F}}$ and q as the independent variables. However, the boundaries of the allowed region are more easily expressed in terms of $\mathbf{W}^{\text{pot/dep}}$.

3.2.1 Scaling mode

Consider the following differential operator:

$$\Delta \equiv \sum_{g,h} \mathbf{W}_{gh}^{\text{pot}} \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{pot}}} + \mathbf{W}_{gh}^{\text{dep}} \frac{\partial}{\partial \mathbf{W}_{gh}^{\text{dep}}}. \qquad (60)$$

This corresponds to the scaling, $\mathbf{W}^{\text{pot/dep}} \to (1+\epsilon)\mathbf{W}^{\text{pot/dep}}$. Intuitively, this has two effects: it scales up the initial potentiation/depression and it scales down all timescales. This intuition is confirmed by the following results:

$$\begin{aligned} \Delta \mathbf{Z} = \tau \mathbf{e} \mathbf{p}^{\infty} - \mathbf{Z}, \quad \Delta \mathbf{p}^{\infty} = 0, \quad & \Delta \mathbf{T} = -\mathbf{T}, \\ \Delta \eta_i^{\pm} = -\eta_i^{\pm}, \qquad \Delta \mathbf{q}_{ij} = \mathbf{q}_{ij}, \quad & \Delta \hat{A} = 0, \end{aligned} \qquad (61)$$

The anomalous bit in the scaling of $\mathbf{Z}$ is due to the lack of dependence of $\boldsymbol{\pi}$ and τ on $\mathbf{W}^{\text{pot/dep}}$.

As the area is invariant under this scaling, we can consider the $\mathbf{W}^{\text{pot/dep}}$ to be projective coordinates. Therefore we don't need to enforce the lower bound on the diagonal matrix elements while looking for the maximum area, as we can use this null-mode to enforce it afterwards without changing the area.

3.3 Kuhn-Tucker conditions

Consider the Lagrangian

$$\mathcal{L} = \hat{A} + \sum_{\text{pot/dep}} \sum_{i \neq j} \mu_{ij}^{\text{pot/dep}} \mathbf{W}_{ij}^{\text{pot/dep}}. \qquad (62)$$

Necessary conditions for an extremum are

$$\frac{\partial \mathcal{L}}{\partial \mathbf{W}_{gh}^{\text{pot/dep}}} = 0, \qquad \mu_{gh}^{\text{pot/dep}} \geq 0, \quad \mathbf{W}_{gh}^{\text{pot/dep}} \geq 0, \quad \mu_{gh}^{\text{pot/dep}} \mathbf{W}_{gh}^{\text{pot/dep}} = 0. \tag{63}$$ `eq:extremum`

with $g \neq h$. This enforces the positivity constraints on the off-diagonal elements, but not the diagonals. As discussed in §3.2.1, that can be enforced after finding the maximum using the null scaling degree of freedom.

3.3.1 Triangularity

`sec:triangular`

Consider

$$\frac{\partial \mathcal{L}}{\partial \mathbf{q}_{gh}} = f^{\text{dep}} \frac{\partial \mathcal{L}}{\partial \mathbf{W}_{gh}^{\text{pot}}} - f^{\text{pot}} \frac{\partial \mathcal{L}}{\partial \mathbf{W}_{gh}^{\text{dep}}} = (f^{\text{dep}} \mu_{gh}^{\text{pot}} - f^{\text{pot}} \mu_{gh}^{\text{dep}}) + 2\mathbf{p}_g^\infty (\eta_g^+ - \eta_h^+) = 0. \tag{64}$$ `eq:shiftqderiv`

This corresponds to the shift

$$\mathbf{W}_{ij}^{\text{pot}} \to \mathbf{W}_{ij}^{\text{pot}} + f^{\text{dep}} \epsilon_{ij}, \qquad \mathbf{W}_{ij}^{\text{dep}} \to \mathbf{W}_{ij}^{\text{dep}} - f^{\text{pot}} \epsilon_{ij}, \qquad \sum_j \epsilon_{ij} = 0, \tag{65}$$ `eq:shiftq`

which leaves $\mathbf{W}^{\text{F}}$ unchanged, and therefore $\mathbf{p}^\infty$, $\mathbf{T}$ and $\eta^\pm$ as well.

Assume $\eta_g^+ > \eta_h^+$. Then

$$f^{\text{dep}} \mu_{gh}^{\text{pot}} - f^{\text{pot}} \mu_{gh}^{\text{dep}} < 0 \qquad \implies \qquad \mu_{gh}^{\text{dep}} > 0 \qquad \implies \qquad \mathbf{W}_{gh}^{\text{dep}} = 0. \tag{66}$$ `eq:lowertriangular`

Similarly, if $\eta_g^+ < \eta_h^+$, then

$$f^{\text{dep}} \mu_{gh}^{\text{pot}} - f^{\text{pot}} \mu_{gh}^{\text{dep}} > 0 \qquad \implies \qquad \mu_{gh}^{\text{pot}} > 0 \qquad \implies \qquad \mathbf{W}_{gh}^{\text{pot}} = 0. \tag{67}$$ `eq:uppertriangular`

Thus, if we arrange the states in order of decreasing η^+, $\mathbf{W}^{\text{pot}}$ is upper-triangular and $\mathbf{W}^{\text{dep}}$ is lower triangular.

We have ignored the possibility that $\mathbf{p}_g^\infty = 0$, as this would imply that $\mathbf{T}_{ig} = \infty$, which would in turn imply that the Markov process is not ergodic.

3.3.2 Increasing c_k

`sec:areacoeffincr`

Consider the following combinations of derivatives:

$$\Delta_{gh} \equiv \frac{1}{\mathbf{p}_g^\infty} \left(\frac{\partial}{\partial \mathbf{W}_{gh}^{\text{F}}} \right) + \frac{1}{\mathbf{p}_h^\infty} \left(\frac{\partial}{\partial \mathbf{W}_{hg}^{\text{F}}} \right), \tag{68}$$ `eq:areacoeffincrde`

$$\tag{69}$$

Note that they are only well defined if all the states have non-zero equilibrium probabilities (see the comment in §3.3.1 about this being satisfied for ergodic chains).

One can show that the equilibrium probabilities, $\mathbf{p}^\infty$, are invariant under these operators using (21):

$$\Delta_{gh} \mathbf{p}_i^\infty = 0, \tag{70}$$ `eq:sareacoeffincrp`

which makes it possible to integrate the perturbation:

$$\mathbf{W}^{\text{pot/dep}} \to \mathbf{W}^{\text{pot/dep}} + \mathbf{D}\boldsymbol{\epsilon}, \qquad \begin{aligned} \boldsymbol{\epsilon} &= \boldsymbol{\epsilon}^{\text{T}}, \\ \boldsymbol{\epsilon}\mathbf{e} &= 0. \end{aligned} \tag{71}$$ `eq:areacoeffincrfi`

But more interestingly:

$$\Delta_{gh} \mathcal{L} = \frac{\mu_{gh}^{\text{pot}} + \mu_{gh}^{\text{dep}}}{\mathbf{p}_g^\infty} + \frac{\mu_{hg}^{\text{pot}} + \mu_{hg}^{\text{dep}}}{\mathbf{p}_h^\infty} + 2r \left(c_g - c_h \right) \left(\eta_g^+ - \eta_h^+ \right), \tag{72}$$ `eq:areacoeffincr`

$$\tag{73}$$

where c_k were defined in (54).

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Using the non-negativity of the Kuhn-Tucker multipliers, $\mu_{ij}^{\mathrm{pot/dep}}$, (72) tells us that if we arrange the states in order of decreasing η_i^+, the optimal process will have non-decreasing c_k (if any of the η_k^+ are degenerate, we can choose their order to ensure this).

Note that, according to §3.3.1, either $\mathbf{W}_{gh}^{\mathrm{pot}}$ or $\mathbf{W}_{gh}^{\mathrm{dep}}$ will be zero at the maximum, therefore we can expect one of $\mu_{gh}^{\mathrm{pot}} + \mu_{gh}^{\mathrm{dep}}$ to be non-zero. This would rule out degeneracy of the c_k or η_k^+. Looking at (64) closely, the only way $\mu_{gh}^{\mathrm{pot}} + \mu_{gh}^{\mathrm{dep}}$ could be zero is if $\eta_g^+ = \eta_h^+$ or $\mathbf{p}_g^\infty = 0$.

3.3.3 Shortcuts

Now consider the following combinations of derivatives for $m > 1$:

$$\widetilde{\Delta}_{g,m}^{\mathrm{pot/dep}} \equiv \left[\sum_{k=0}^{m-1} \frac{1}{\mathbf{p}_{g\pm k}^\infty} \left(\frac{\partial}{\partial \mathbf{W}_{g\pm k, g\pm(k+1)}^{\mathrm{pot/dep}}} \right) \right] - \frac{1}{\mathbf{p}_g^\infty} \left(\frac{\partial}{\partial \mathbf{W}_{g,g\pm m}^{\mathrm{pot/dep}}} \right). \tag{74}$$

Once again, they are only well defined if all the states have non-zero equilibrium probabilities (see the comment in §3.3.1 about this being satisfied for ergodic chains).

One can show that the equilibrium probabilities, $\mathbf{p}^\infty$, are invariant under these operators (21):

$$\widetilde{\Delta}_{g,m}^{\mathrm{pot/dep}} \mathbf{p}_i^\infty = 0, \tag{75}$$

which makes it possible to integrate the perturbation:

$$\mathbf{W}^{\mathrm{pot/dep}} \to \mathbf{W}^{\mathrm{pot/dep}} + \mathbf{D}\boldsymbol{\epsilon}^{\pm(g,m)}, \qquad
\begin{aligned}
\left(\boldsymbol{\epsilon}^{\pm(g,m)} \right)_{g,g\pm m} &= -\epsilon, \\
\left(\boldsymbol{\epsilon}^{\pm(g,m)} \right)_{g\pm k, g\pm(k+1)} &= \epsilon && \forall k \in [0, m-1], \\
\left(\boldsymbol{\epsilon}^{\pm(g,m)} \right)_{g\pm k, g\pm k} &= -\epsilon && \forall k \in [1, m-1].
\end{aligned} \tag{76}$$

But more interestingly for our purposes:

$$\widetilde{\Delta}_{g,m}^{\mathrm{pot/dep}} \mathcal{L} = \left[\sum_{k=0}^{m-1} \frac{\mu_{g\pm k, g\pm(k+1)}^{\mathrm{pot/dep}}}{\mathbf{p}_{g\pm k}^\infty} - \frac{\mu_{g,g\pm m}^{\mathrm{pot/dep}}}{\mathbf{p}_g^\infty} \right] + 2rf^{\mathrm{pot/dep}} \sum_{k=0}^{m-1} \left(\eta_{g\pm k}^+ - \eta_{g\pm(k+1)}^+ \right) (c_{g\pm k} - c_g), \tag{77}$$

If we put the states in order of decreasing η_k^+, the results of the §3.3.2 tell us that the c_k are non-decreasing. This implies that the last term of the final expression in (77) is non-negative. If it is non-zero (there would need to be a lot of degeneracy for it to be zero), this would imply that $\mu_{g,g\pm m}^{\mathrm{pot/dep}} > 0$, which in turn implies that $\mathbf{W}_{g,g\pm m}^{\mathrm{pot/dep}} = 0$. This would tell us that the process with the maximal area has to have a multi-state topology.

3.3.4 Summary

Using the Kuhn-Tucker formalism, we have shown that, with the states arranged in order of non-increasing η_i^+:

- There can be no ergodic maximum for which $\mathbf{W}^{\mathrm{pot}}$ contains backwards transitions or $\mathbf{W}^{\mathrm{dep}}$ contains forwards transitions.
- There can be no ergodic maximum with the c_k decreasing.
- The c_k may only be degenerate at an ergodic maximum if the corresponding η_k^+ are also degenerate.
- If the c_k increase and the η_i^+ decrease, there can be no ergodic maximum with shortcuts.

These were shown by finding allowed perturbations that increase the area.

This leaves two possibilities for the maximum area Markov chain. Either there is no degeneracy and no shortcuts, which implies the Multi-state/serial topology that we'll discuss in §3.4, or there is some

degeneracy, which would allow shortcuts provided that they do not bypass an entire degenerate set (see (77)).

Degeneracy tends to be very delicate. It is usually hard to arrange without some symmetry relating degenerate states. Such a symmetry would imply lumpability (see §1.7). The lumped chain would not have any shortcuts, as an entire degenerate set cannot be bypassed. As this lumped chain has the same area (see §2.3), we would need only consider the multi-state topology.

3.4 Multi-state/Serial topology

`sec:multistate`

The multi-state/serial topology is defined by (see [8–10]):

$$\mathbf{W}_{ij}^{\text{pot}} = q_i^{\text{pot}} \delta_{i+1,j}, \qquad \mathbf{W}_{ij}^{\text{dep}} = q_j^{\text{dep}} \delta_{i,j+1}. \tag{78}$$

`eq:multistatedef`

It saturates various inequalities:

$$\overline{\mathbf{T}}_{ik} - \overline{\mathbf{T}}_{jk} = \begin{cases} \overline{\mathbf{T}}_{ij}, & \text{if} \quad i \le j \le k \quad \text{or} \quad i \ge j \ge k, \\ -\overline{\mathbf{T}}_{ji}, & \text{if} \quad j \le i \le k \quad \text{or} \quad j \ge i \ge k, \end{cases} \tag{79}$$

$$r\mathbf{p}_i^\infty \mathbf{W}_{ij}^{\text{F}} \left(\overline{\mathbf{T}}_{ij} + \overline{\mathbf{T}}_{ji} \right) = 1 \quad \text{if} \quad i = j \pm 1,$$

`eq:multistateineq`

and it satisfies detailed balance (a.k.a. reversibility a.k.a. $\mathcal{L}_{\mathbf{p}^\infty}^2$ self-adjointness):

$$f^{\text{pot}} q_i^{\text{pot}} \mathbf{p}_i^\infty = f^{\text{dep}} q_i^{\text{dep}} \mathbf{p}_{i+1}^\infty, \tag{80}$$

`eq:multistateprob`

which means we can always choose the transition rates, $q_i^{\text{pot/dep}}$, to give any desired equilibrium probabilities, $\mathbf{p}_i^\infty$.

This allows us to calculate the c_k's:

$$c_k = \sum_{i<k} \mathbf{T}_{i,i+1} \left(\mathbf{p}_i^\infty q_i^{\text{pot}} + \mathbf{p}_{i+1}^\infty q_i^{\text{dep}} \right) - \sum_{i \ge k} \mathbf{T}_{i+1,i} \left(\mathbf{p}_i^\infty q_i^{\text{pot}} + \mathbf{p}_{i+1}^\infty q_i^{\text{dep}} \right),$$

$$c_{k+1} - c_k = (\mathbf{T}_{k,k+1} + \mathbf{T}_{k+1,k}) \left(\frac{\mathbf{p}_k^\infty \mathbf{W}_{k,k+1}^{\text{F}}}{f^{\text{pot}}} + \frac{\mathbf{p}_{k+1}^\infty \mathbf{W}_{k+1,k}^{\text{F}}}{f^{\text{dep}}} \right) = \frac{1}{r f^{\text{pot}} f^{\text{dep}}}, \tag{81}$$

$$\sum_k c_k \mathbf{p}_k^\infty = \sum_{ij} \mathbf{p}_i^\infty \mathbf{q}_{ij}(\eta - \eta) = 0,$$

$$\implies c_k = \frac{k - \sum_j j \mathbf{p}_j^\infty}{r f^{\text{pot}} f^{\text{dep}}},$$

`eq:areacoeffchain`

where we used (79) to derive the first two equations respectively and Th.3 to derive the third. This allows us to write the area as

$$A = \frac{2\sqrt{N}}{r} \sum_k \left[k - \sum_j j \mathbf{p}_j^\infty \right] \mathbf{p}_k^\infty \mathbf{w}_k = \frac{2\sqrt{N}}{r} \sum_k \left| k - \sum_j j \mathbf{p}_j^\infty \right| \mathbf{p}_k^\infty, \tag{82}$$

`eq:multistatearea`

where we used $\mathbf{w}_k = \text{sgn}(c_k)$, as discussed after (54).

First let us maximise (82) at fixed $\mathbf{p}_\pm^\infty = \sum_k \mathbf{p}_k^\infty \left(\frac{1 \pm \mathbf{w}_k}{2} \right)$. Clearly this will happen when we put all of the probability at the ends: $\mathbf{p}_1^\infty = \mathbf{p}_-^\infty$ and $\mathbf{p}_n^\infty = \mathbf{p}_+^\infty$ are the only non-zero $\mathbf{p}_k^\infty$. This gives an area of

$$A \le \frac{\sqrt{N}}{r} (M - 1) \left(4\mathbf{p}_+^\infty \mathbf{p}_-^\infty \right). \tag{83}$$

`eq:multistateexta`

This is maximised at $\mathbf{p}_+^\infty = \mathbf{p}_-^\infty = \frac{1}{2}$:

$$A \le \frac{\sqrt{N}}{r} (M - 1). \tag{84}$$

`eq:maxarea`

Note that the chain that achieves this is not ergodic, the two states at each end are absorbing. This is similar to the results found numerically in [11] in a slightly different situation.

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