

$$\begin{cases} p_{ij}(t, t+\Delta t) = q_{ij}(t) \Delta t \\ 1 - p_{ii}(t, t+\Delta t) = \sum_{j \in S} p_{ij}(t, t+\Delta t) \end{cases}$$

Rate      Probability

$$\Delta v = \frac{\Delta S}{\Delta t}$$

time

$$1 - p_{ii}(t, t+\Delta t) = \sum_{j \in S} p_{ij}(t, t+\Delta t)$$

$$1 - q_{ii}(t) \Delta t = \sum_{j \in S} q_{ij}(t) \Delta t$$

$$\cancel{\lim_{\Delta t \rightarrow 0} \frac{1}{\Delta t}} - \cancel{\lim_{\Delta t \rightarrow 0} \frac{q_{ii}(t) \Delta t}{\Delta t}} = \cancel{\lim_{\Delta t \rightarrow 0} \sum_{j \in S} \frac{q_{ij}(t) \Delta t}{\Delta t}}$$

take the limit  $\Delta t \rightarrow 0$   
and divide by  $\Delta t$

$$q_{ii}(t) = - \sum_{j \in S} q_{ij}(t)$$