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# Exit event from a metastable state and Eyring-Kramers law for the overdamped Langevin dynamics

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**Abstract.** In molecular dynamics, several algorithms have been designed over the past few years to accelerate the exit event from a metastable region of the configuration space. Some of them are based on the fact that the exit event from a metastable region is well approximated by a Markov jump process. In this work, we present recent results on the exit event from a metastable region for the overdamped Langevin dynamics obtained in [17, 18, 50]. These results aim in particular at justifying the use of a Markov jump process parametrized by the Eyring-Kramers law to model the exit event from a metastable region.

**Keywords:** Exit event, metastability, Eyring-Kramers and overdamped Langevin.

The objective of this note is to give motivations (Section 1) and outlines of the proofs (Section 2) of results recently obtained in [17, 18, 50]. These results justify the use of the Eyring-Kramers formulas together with a kinetic Monte Carlo model to model the exit event from a metastable state for the overdamped Langevin dynamics. Such results are particularly useful to justify algorithms and models which use such formulas to build reduced description of the overdamped Langevin dynamics.

## 1 Exit event from a metastable domain and Markov jump process

### 1.1 Overdamped Langevin dynamics and metastability

Let  $(X_t)_{t \geq 0}$  be the stochastic process solution to the overdamped Langevin dynamics in  $\mathbb{R}^d$ :

$$dX_t = -\nabla f(X_t)dt + \sqrt{h} dB_t, \quad (1)$$

where  $f \in C^\infty(\mathbb{R}^d, \mathbb{R})$  is the potential function,  $h > 0$  is the temperature and  $(B_t)_{t \geq 0}$  is a standard  $d$ -dimensional Brownian motion. The overdamped

Langevin dynamics can be used for instance to describe the motion of the atoms of a molecule or the diffusion of impurities in a crystal (see for instance [46, Sections 2 and 3] or [7]). The term  $-\nabla f(X_t)$  in (1) sends the process towards local minima of  $f$ , while thanks to the noise term  $\sqrt{h} dB_t$ , the process  $X_t$  may jump from one basin of attraction of the dynamics  $\dot{x} = -\nabla f(x)$  to another one. If the temperature is small (i.e.  $h \ll 1$ ), the process  $(X_t)_{t \geq 0}$  remains during a very long period of time trapped around a neighborhood of a local minimum of  $f$ , called a metastable state, before going to another region. For that reason, the process (1) is said to be metastable. More precisely, a domain  $\Omega \subset \mathbb{R}^d$  is said to be metastable for the probability measure  $\mu$  supported in  $\Omega$  if, when  $X_0 \sim \mu$ , the process (1) reaches a local equilibrium in  $\Omega$  long before escaping from it. This will be made more precise below using the notion of quasi-stationary distribution (see Section 1.5). The move from one metastable region to another is typically related to a macroscopic change of configuration of the system. Metastability implies a separation of timescales which is one of the major issues when trying to have access to the macroscopic evolution of the system using simulations made at the microscopic level. Indeed, in practice, many transitions cannot be observed by integrating directly the trajectories of the process (1). To overcome this difficulty, some algorithms use the fact that the exit event from a metastable region can be well approximated by a Markov jump process with transition rates computed with the Eyring-Kramers formula, see for example the Temperature Accelerated Dynamics method [55] that will be described below.

## 1.2 Markov jump process and Eyring-Kramers law

**Kinetic Monte Carlo methods.** Let  $\Omega \subset \mathbb{R}^d$  be a domain of the configuration space and let us assume that the process (1) is initially distributed according to the probability measure  $\mu$  (i.e.  $X_0 \sim \mu$ ) which is supported in  $\Omega$  and for which the domain  $\Omega$  is metastable. Let us denote by  $(\Omega_i)_{i=1, \dots, n}$  the surrounding domains of  $\Omega$  (see Figure 1), each of them corresponding to a macroscopic state of the system. Many reduced models and algorithms rely on the fact that the exit event from  $\Omega$ , i.e. the next visited state by the process (1) among the  $\Omega_i$ 's as well as the time spent by the process (1) in  $\Omega$ , is efficiently approximated by a Markov jump process using kinetic Monte Carlo methods [5, 20, 53, 54, 62, 63]. Kinetic Monte Carlo methods simulate a Markov jump process in a discrete state space. To use a kinetic Monte Carlo algorithm in order to sample the exit event from  $\Omega$ , one needs for  $i \in \{1, \dots, n\}$  the transition rate  $k_i$  to go from the state  $\Omega$  to the state  $\Omega_i$ . A kinetic Monte Carlo algorithm generates the next visited state  $Y$  among the  $\Omega_i$ 's and the time  $T$  spent in  $\Omega$  for the process (1) as follows:

1. First sample  $T$  as an exponential random variable with parameter  $\sum_{i=1}^n k_i$ , i.e.:

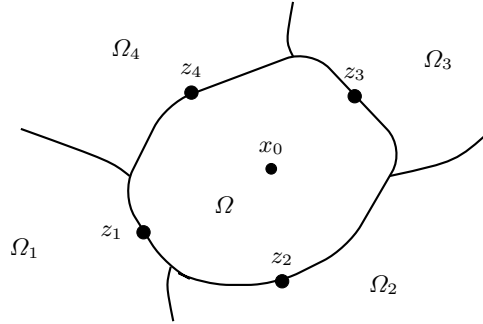
$$T \sim \mathcal{E}\left(\sum_{i=1}^n k_i\right). \quad (2)$$

2. Then, sample the next visited state  $Y$  independently from  $T$ , i.e

$$Y \perp\!\!\!\perp T \quad (3)$$

using the following law : for all  $i \in \{1, \dots, n\}$ ,

$$\mathbb{P}[Y = \Omega_i] = \frac{k_i}{\sum_{\ell=1}^n k_\ell}. \quad (4)$$



**Fig. 1.** Representation of the domain  $\Omega$ , the surrounding domains  $(\Omega_i)_{i=1, \dots, 4}$  of  $\Omega$ , the global minimum  $x_0$  of  $\Omega$  and  $\{z_i\} = \operatorname{argmin}_{\partial\Omega \cap \Omega_i} f$  ( $i \in \{1, 2, 3, 4\}$ ).

*Remark 1.* Let us give an equivalent way to sample  $T$  and  $Y$  in a Monte Carlo method. Let  $(\tau_i)_{i \in \{1, \dots, n\}}$  be  $n$  independent random variables such that for all  $i \in \{1, \dots, n\}$ ,  $\tau_i$  is exponentially distributed with parameter  $k_i$ . Then:

1. The time  $T$  spent in  $\Omega$  (defined in the first step) has the same law as  $\min_{j \in \{1, \dots, n\}} \tau_j$ .
2. The next state  $Y$  (defined in the second step) has the same law as  $\operatorname{argmin}_{j \in \{1, \dots, n\}} \tau_j$  which is independent of the time  $\min_{j \in \{1, \dots, n\}} \tau_j$  spent in  $\Omega$ .

In practice, the transition rates  $(k_i)_{i \in \{1, \dots, n\}}$  are computed using the Eyring-Kramers formula [24, 62]:

$$k_i = A_i e^{-\frac{2}{\hbar}(f(z_i) - f(x_0))}, \quad (5)$$

where  $x_0 \in \Omega$  is the unique global minimum of  $f$  in  $\overline{\Omega}$  and  $\{z_i\} = \operatorname{argmin}_{\partial\Omega \cap \partial\Omega_i} f$ , see Figure 1. We here assume for simplicity that the minimum is attained at one single point  $z_i$  but the results below can be generalized to more general settings. If  $\Omega$  is the basin of attraction of  $x_0$  for the dynamics  $\dot{x} = -\nabla f(x)$  so that  $z_i$  is an order one saddle point of  $f$ , then, for the overdamped Langevin dynamics (1), the prefactor  $A_i$  writes:

$$A_i = \frac{|\lambda(z_i)|}{2\pi} \frac{\sqrt{|\det \operatorname{Hess} f(x_0)|}}{\sqrt{|\det \operatorname{Hess} f(z_i)|}}, \quad (6)$$

where  $\lambda(z_i)$  is the negative eigenvalue of the hessian matrix of  $f$  at  $z_i$ . Notice that the formula (6) requires that  $x_0$  and  $z_i$  are non degenerate critical points of  $f$ . The formulas (5) and (6) have been first obtained in the small temperature regime by Kramers [37] (see the review of the literature [24]).

*Remark 2.* In the Physics literature, the approximation of the macroscopic evolution of the system with a Markov jump process with transition rates computed with the Eyring-Kramers formula (5)-(6) is sometimes called the Harmonic Transition State Theory [42, 59].

### 1.3 The *temperature accelerated dynamics* algorithm.

The temperature accelerated dynamics (TAD) algorithm proposed by M.R. Sørensen and A.F Voter [55] aims at efficiently approximating the exit event from a metastable domain for the dynamics (1) in order to have access to the macroscopic evolution of the system. We also refer to [1] for a mathematical analysis of this algorithm in a one-dimensional setting.

The basic idea of the algorithm TAD is the following: the exit time from the metastable domain  $\Omega$  increases exponentially with the inverse of the temperature, see indeed (2)-(5). The idea is then to simulate the process at higher temperature to accelerate the simulation of the exit event. Let us assume that the process  $(X_t)_{t \geq 0}$ , evolving at the temperature  $h_{low}$  is at some time  $t_0 \geq 0$  in the domain  $\Omega \subset \mathbb{R}^d$  which is metastable for the initial condition  $X_{t_0} \in \Omega$ . Following [55], let us assume that the process instantaneously reaches the local equilibrium in  $\Omega$ , i.e. that  $X_{t_0}$  is distributed according to this local equilibrium. The existence and the unicity of the local equilibrium in  $\Omega$  as well as the convergence toward this local equilibrium is made more precise in Section 1.5 using the notion of quasi-stationary distribution. To ensure the convergence towards the local equilibrium in  $\Omega$ , a decorrelation step may be used before running the TAD algorithm, see step (M1) in [1, Section 2.2].

As in the previous section, one denotes by  $(\Omega_i)_{i=1, \dots, n}$  the surrounding domains of  $\Omega$  (see Figure 1), each of them corresponding to a macroscopic state of the system and, for  $i \in \{1, \dots, n\}$ ,  $\{z_i\} = \operatorname{argmin}_{\partial\Omega \cap \partial\Omega_i} f$ . To sample the next visited state  $Y$  among the  $\Omega_i$ 's as well as the time  $T$  spent in  $\Omega$  for the process (1), the TAD algorithm proceeds as follows. Let us introduce  $T_{sim} = 0$  (which is the simulation time) and  $T_{stop} = +\infty$  (which is the stopping time), and iterate the following steps.

1. Let  $(Y_t)_{t \geq T_{sim}}$  be the solution to the evolution equation (1) but for the temperature  $h_{high} > h_{low}$ , starting from the local equilibrium in  $\Omega$  at temperature  $h_{high}$ . Let  $(Y_t)_{t \geq T_{sim}}$  evolve until it leaves  $\Omega$  and denote by

$$T_{sim} + \tau$$

the first exit time from  $\Omega$  for the process  $(Y_t)_{t \geq T_{sim}}$ . Then, set  $T_{sim} = T_{sim} + \tau$ . Let  $j \in \{1, \dots, n\}$  be such that  $Y_{T_{sim} + \tau} \in \partial\Omega_j \cap \partial\Omega$ . If it is the

first time an exit from  $\Omega$  through  $z_j$  for the process  $(Y_t)_{t \geq 0}$  is observed (else one goes directly to the next step), set  $\tau_j(h_{high}) = T_{sim}$  and extrapolate the time to  $\tau_j(h_{low})$  with the formula

$$\tau_j(h_{low}) = \tau_j(h_{high}) e^{2\left(\frac{1}{h_{low}} - \frac{1}{h_{high}}\right)(f(z_j) - f(x_0))}, \quad (7)$$

where we recall  $x_0 \in \Omega$  is the unique global minimum of  $f$  in  $\bar{\Omega}$ . Then, update the minimum exit time  $\tau_{min}(h_{low})$  among the  $\tau_j(h_{low})$ 's which have been recorded so far. Finally, compute a new time  $T_{stop}$  so that there is a very small probability (say  $\alpha \ll 1$ ) to observe an exit event from  $\Omega$  at the temperature  $h_{high}$  which, using (7), would change the value of  $\tau_{min}(h_{low})$ . We refer to [55] or [1] for the computation of  $T_{stop}$ .

2. If  $T_{sim} \leq T_{stop}$  then go back to the first step else go to the next step.
3. Set  $T = \tau_{min}(h_{low})$  and  $Y = \Omega_\ell$  where  $\ell$  is such that  $\tau_\ell(h_{low}) = \tau_{min}(h_{low})$ . Finally, send  $X_{t_0+T}$  to  $\Omega_\ell$  and evolve the process (1) with the new initial condition  $X_{t_0+T}$ .

*Remark 3.* In [55], when the process  $(Y_t)_{t \geq T_{sim}}$  leaves  $\Omega$ , it is reflected back in  $\Omega$  and it is then assumed that it reaches instantaneously the local equilibrium in  $\Omega$  at temperature  $h_{high}$ .

*Remark 4.* One can use a decorrelation step before running the TAD algorithm and the sampling of  $Y_{T_{sim}}$  according to the local equilibrium in  $\Omega$  at the beginning of the step 1 to ensure that the underlying Markov jump process is justified, see [1].

The extrapolation formula (7) which is at the heart of the algorithm TAD relies on the properties of the underlying Markov jump process used to accelerate the exit event from a metastable state and where transition times are exponentially distributed with parameters computed with the Eyring-Kramers formula, see Remark 1 and Equation (5). Indeed, in the algorithm TAD, it is assumed that the exit time  $\tau_\Omega$  from  $\Omega$  is exponentially distributed with parameter  $\sum_{i=1}^n k_i$ . Since  $\tau_i(h)$  is the time it takes for the process (1) to exit  $\Omega$  through  $z_i$  at temperature  $h$ , it follows that  $\tau_i(h)$  is exponentially distributed with parameter  $k_i$ . Furthermore, it is also assumed in TAD that  $k_i$  satisfies the Eyring-Kramers formula  $k_i = A_i e^{-\frac{2}{h}(f(z_i) - f(x_0))}$  (see (5)) where  $A_i$  equals (6). Thus, in law, one has:

$$\tau_i(h_{low}) = \tau_i(h_{high}) e^{2\left(\frac{1}{h_{low}} - \frac{1}{h_{high}}\right)(f(z_i) - f(x_0))}.$$

This justifies the extrapolation formula (7).

*Remark 5.* There are other algorithms which use the properties of the underlying Markov jump process to accelerate the exit event from a metastable state, see for instance [60] and [61].

Let us now justify rigorously that a Markov jump process with transition rates computed with the Eyring-Kramers formula (5) can be used to model the exit event from a metastable domain  $\Omega$  for the overdamped Langevin process (1). Before, let us recall mathematical contributions on the exit event from a domain and on the Eyring-Kramers formula (5).

#### 1.4 Mathematical literature on the exit event from a domain

In the mathematical literature, there are mainly two approaches to the study of the asymptotic behaviour of the exit event from a domain when  $h \rightarrow 0$ : the global approaches and the local approaches.

**Global approaches.** The global approaches study the asymptotic behaviours in the limit  $h \rightarrow 0$  of the eigenvalues of the infinitesimal generator

$$L_{f,h}^{(0)} = -\frac{h}{2}\Delta + \nabla f \cdot \nabla \quad (8)$$

of the diffusion (1) on  $\mathbb{R}^d$ . Let us give for example a result obtained in [3,4]. Let us assume that the potential  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  has  $m$  local minima  $\{x_1, \dots, x_m\}$ , then, the operator  $L_{f,h}^{(0)}$  has exactly  $m$  exponentially small eigenvalues  $\{\lambda_1, \lambda_2, \dots, \lambda_m\}$  when  $h \rightarrow 0$  with  $\lambda_1 = 0 < \lambda_2 \leq \dots \leq \lambda_m$  (i.e., when  $h \rightarrow 0$ , for all  $i \in \{1, \dots, m\}$ ,  $\lambda_i = O(e^{-\frac{c}{h}})$  for some  $c > 0$  independent of  $h$ ). Moreover, sharp asymptotic estimates can be derived for the eigenvalues  $\{\lambda_2, \dots, \lambda_m\}$ . For instance, let us assume that for  $k \in \{2, \dots, m\}$ , there exists a unique point  $z_k$  such that  $f(z_k) = \inf_{\gamma \in \mathcal{P}(x_k, B_k)} \sup_{t \in [0,1]} f(\gamma(t))$ , where  $B_k$  is the union of small balls centred in each of the local minima of  $f$  which are lower than  $x_k$  in energy and  $\mathcal{P}(x_k, B_k)$  is the set of curves  $\gamma \in C^0([0,1], \mathbb{R}^d)$  such that  $\gamma(0) = x_k$  and  $\gamma(1) \in B_k$ . Then, if  $z_k$  is a non degenerate saddle point of  $f$ , one has in the limit  $h \rightarrow 0$ :

$$\lambda_k = \frac{|\lambda(z_k)|}{2\pi} \frac{\sqrt{|\det \text{Hess} f(x_k)|}}{|\sqrt{|\det \text{Hess} f(z_k)|}} e^{-\frac{2}{h}(f(z_k) - f(x_k))} (1 + o(1)), \quad (9)$$

where  $\lambda(z_k)$  is the negative eigenvalue of the hessian matrix of  $f$  at  $z_k$ . In the articles [3,4], using a potential-theoretic approach, the sharp equivalent (9) is obtained and each of the eigenvalues  $\lambda_k$  (for  $k \in \{2, \dots, m\}$ ) is related to the average time it takes for the process (1) to go from  $x_k$  to local minima of  $f$  lower in energy than  $x_k$ . We also refer to [19] for similar results. In [25], another proof of (9) is given using tools from semi-classical analysis. Let us also mention [47] for a generalization of the results obtained in [25]. Notice that the results presented above provide any information concerning the average time it takes for the process (1) to go from one global minimum of  $f$  to another local minimum of  $f$  when  $h \rightarrow 0$ . One also refers to [38] for generalization of [3,4] for a class of non reversible processes when  $f$  has two local minima, and to [8–10, 32, 48] for related results.

*Remark 6.* The global approaches have been used in [53, 54] to construct a Markovian dynamics by projecting the infinitesimal generator  $L_{f,h}^{(0)}$  of the diffusion (1) with a Galerkin method onto the vector space associated with the  $m$  small eigenvalues  $\{\lambda_1, \dots, \lambda_m\}$ . This projection leads to a very good approximation of  $L_{f,h}^{(0)}$  in the limit  $h \rightarrow 0$ . The question is then how to relate the transition events (or the trajectories) of the obtained Markov process to the exit events (or the trajectories) of the original one.

**Local approaches.** The local approaches consist in studying the asymptotic behaviour when  $h \rightarrow 0$  of the exit event  $(\tau_\Omega, X_{\tau_\Omega})$  from a domain  $\Omega \subset \mathbb{R}^d$ , where  $\tau_\Omega := \inf\{t \geq 0, X_t \notin \Omega\}$ .

One of the most well-known approach is the large deviation theory developed by Freidlin and Wentzell in the 1970s. We refer to the book [21] which summarizes their main contributions. This theory is based on the study of small pieces of the trajectories of the process defined with a suitable increasing sequence of stopping times. The rate function is fundamental in this theory: it quantifies the cost of deviating from a deterministic trajectory when  $h \rightarrow 0$ . The rate functional was first introduced by Schilder [52] for a Brownian motion. Some typical results from [21, Theorem 2.1, Theorem 4.1, Theorem 5.1] are the following. Let  $\Omega$  be a  $C^\infty$  open and connected bounded subset of  $\mathbb{R}^d$ . Let us assume that  $\partial_n f > 0$  on  $\partial\Omega$  and  $f$  has unique non degenerate critical point  $x_0$  in  $\Omega$  such that  $f(x_0) = \min_{\overline{\Omega}} f$ . Then, for all  $x \in \Omega$ :

$$\lim_{h \rightarrow 0} h \ln \mathbb{E}^x [\tau_\Omega] = 2(\inf_{\partial\Omega} f - f(x_0)).$$

Moreover, for all  $x \in \Omega$  such that  $f(x) < \inf_{\partial\Omega} f$  and for all  $\delta > 0$ , there exists  $\delta_0 \in (0, \delta]$  such that for all  $y \in \partial\Omega$ :

$$\lim_{h \rightarrow 0} h \ln \mathbb{P}^x [|X_{\tau_\Omega} - y| < \delta_0] = 2(f(y) - \inf_{\partial\Omega} f).$$

Lastly, if the infimum of  $f$  on  $\partial\Omega$  is attained at one single point  $y_0 \in \partial\Omega$ , then for all  $\delta > 0$ :

$$\lim_{h \rightarrow 0} \mathbb{P}^x [|X_{\tau_\Omega} - y_0| < \delta] = 1.$$

A result due to Day [11] (see also [43, 44]) concerning the law of  $\tau_\Omega$  is the following. When  $h \rightarrow 0$ , the exit time  $\tau_\Omega$  converges in law to an exponentially distributed random variable with parameter  $\lambda_h$  and for all  $x \in \Omega$

$$\lim_{h \rightarrow 0} \lambda_h \mathbb{E}_x [\tau_\Omega] = 1,$$

where  $\lambda_h$  is the smallest eigenvalue of the infinitesimal generator of the diffusion (1) associated with Dirichlet boundary conditions on  $\partial\Omega$  (see Proposition 2 below). We also refer to [56, 57] for a generalization of some of these results using techniques from large deviation theory. The interest of this approach is that it can be applied to very general dynamics. However, when it is used to prove that the Eyring-Kramers formulas (5) can be used to study the exit distribution from  $\Omega$ , it only provides the exponential rates (not the prefactor  $A_i$  in (5)) and does not give error bounds when  $h \rightarrow 0$ .

They are also approaches which are based on techniques developed for partial differential equations. Using formal computations, it is proved in [45, 46], when  $\partial_n f > 0$  on  $\partial\Omega$  and  $f$  has unique non degenerate critical point  $x_0$  in  $\Omega$  such that  $f(x_0) = \min_{\overline{\Omega}} f$ , that for any  $F \in C^\infty(\partial\Omega, \mathbb{R})$  and  $x \in \Omega$ , one has when  $h \rightarrow 0$ :

$$\mathbb{E}_x [F(X_{\tau_\Omega})] = \frac{\int_{\partial\Omega} F(z) \partial_n f(z) e^{-\frac{2}{h} f(z)} dz}{\int_{\partial\Omega} \partial_n f e^{-\frac{2}{h} f} d\sigma} + o(1). \quad (10)$$



The formal asymptotic estimate (10) implies that the law of  $X_{\tau_\Omega}$  concentrates on points where  $f$  attained its minimum on  $\partial\Omega$ . Moreover, an asymptotic equivalent of  $\tau_\Omega$  when  $h \rightarrow 0$  is also formulated in [49] through formal computations. These results are obtained injecting formal asymptotic expansions in power of  $h$  in the partial differential equations satisfied by  $x \in \Omega \mapsto \mathbb{E}_x[F(X_{\tau_\Omega})]$  and  $x \in \Omega \mapsto \mathbb{E}_x[\tau_\Omega]$ . We also refer to [46] where asymptotic formulas when  $h \rightarrow 0$  for the concentration of the law of  $X_{\tau_\Omega}$  on  $\operatorname{argmin}_{\partial\Omega} f$  and for  $\mathbb{E}_x[\tau_\Omega]$  are obtained through formal computations when  $\Omega$  is the union of basin of attractions of the dynamics  $\frac{d}{dt}\gamma(t) = -\nabla f(\gamma(t))$ . When  $\partial_n f > 0$  on  $\partial\Omega$  and  $f$  has unique non degenerate critical point  $x_0$  in  $\Omega$  such that  $f(x_0) = \min_{\overline{\Omega}} f$ , the formula (10) is proved rigorously by Kamin in [35], and is extended to a non reversible diffusion process  $(Y_t)_{t \geq 0}$  solution to  $dY_t = b(Y_t) dt + \sqrt{h} dB_t$  in [12, 13, 34, 51] when  $\Omega$  contains one attractor of the dynamics  $\frac{d}{dt}\gamma(t) = b(\gamma(t))$  and  $b(x) \cdot n < 0$  for all  $x \in \partial\Omega$ . However, the results [12, 13, 34, 35, 51] do not provide any information for the probability to leave  $\Omega$  through a point which is not a global minimum of  $f$  on  $\partial\Omega$ .

Finally, let us mention [15, 16, 30, 32, 40, 43, 44] for a study of the asymptotic behaviour in the limit  $h \rightarrow 0$  of  $\lambda_h$  and  $u_h$  (see Proposition 2 below). The reader can also refer to [14] for a review of the different techniques used to study the asymptotic behaviour of  $X_{\tau_\Omega}$  when  $h \rightarrow 0$  and to [2] for a review of the different techniques used to study the asymptotic behaviour of  $\tau_\Omega$  when  $h \rightarrow 0$ .

*Remark 7.* Some authors proved the convergence to a Markov jump process in some specific geometric settings and after a rescaling in time. We refer to [36] for a one-dimensional diffusion in a double well and [22, 44] for a study in higher dimension. In [58], assuming that all the saddle points of  $f$  are at the same height, it is proved that a suitable rescaling of the time leads to a convergence of the diffusion process to a Markov jump process between the global minima of  $f$ .

The results presented in this work (see [17, 18]) follow a local approach. The quasi-stationary distribution of the process (1) on  $\Omega$  is the corner stone of the analysis. They state that, under some geometric assumptions, the Eyring-Kramers formulas (with prefactors) can be used to model the exit event from a metastable state, and provide explicit error bounds.

## 1.5 Quasi-stationary distribution and transition rates

**Local equilibrium.** Let  $\Omega$  be a  $C^\infty$  open bounded connected subset of  $\mathbb{R}^d$  and  $f \in C^\infty(\overline{\Omega}, \mathbb{R})$ . Let us recall that  $\tau_\Omega := \inf\{t \geq 0, X_t \notin \Omega\}$  denotes the first exit time from  $\Omega$ . The quasi-stationary distribution of the process (1) on  $\Omega$  is defined as follows.

**Definition 1.** A probability measure  $\nu_h$  on  $\Omega$  is a quasi-stationary distribution of the process (1) on  $\Omega$  if for all  $t > 0$  and all measurable set  $A \subset \Omega$ ,

$$\mathbb{P}_{\nu_h}[X_t \in A | t < \tau_\Omega] = \nu_h(A).$$

The notation  $\mathbb{P}_\mu$  stands for the probability given the fact that the process (1) is initially distributed according to  $\mu$  i.e.  $X_0 \sim \mu$ . The next proposition [6, 39] shows that the law of the process (1) conditioned not to leave  $\Omega$  converges to the quasi-stationary distribution.

**Proposition 1.** *Let  $\Omega$  be a  $C^\infty$  open connected and bounded subset of  $\mathbb{R}^d$  and  $f \in C^\infty(\overline{\Omega}, \mathbb{R})$ . Then, there exist a unique probability measure  $\nu_h$  on  $\Omega$  and  $c > 0$  such that for any probability measure  $\mu$  on  $\Omega$ , there exists  $C(\mu) > 0$  and  $t(\mu) > 0$  such that for all  $t \geq t(\mu)$  and all measurable set  $A \subset \Omega$ :*

$$|\mathbb{P}_\mu[X_t \in A | t < \tau_\Omega] - \nu_h(A)| \leq C(\mu)e^{-ct}. \quad (11)$$

Moreover,  $\nu_h$  is the unique quasi-stationary distribution of the process (1) on  $\Omega$ .

Proposition 1 indicates that the quasi-stationary distribution  $\nu_h$  can be seen as a local equilibrium of the process (1) in  $\Omega$ .

The quasi-stationary distribution  $\nu_h$  can be expressed with the principal eigenfunction of the infinitesimal generator  $L_{f,h}^{(0)}$  (see (8)) of the diffusion (1) associated with Dirichlet boundary conditions on  $\partial\Omega$ . To this end, let us introduce the following Hilbert spaces  $L_w^2(\Omega) = \{u : \Omega \rightarrow \mathbb{R}, \int_\Omega u^2 e^{-\frac{2}{h}f} < \infty\}$  and for  $q \in \{1, 2\}$ ,

$$H_w^q(\Omega) = \{u \in L_w^2(\Omega), \forall \alpha \in \mathbb{N}^d, |\alpha| \leq q, \partial_\alpha u \in L_w^2(\Omega)\}. \quad (12)$$

Moreover, let us denote by  $H_{0,w}^1(\Omega) = \{u \in H_w^1(\Omega), u = 0 \text{ on } \partial\Omega\}$ . Let us recall the following result [39].

**Proposition 2.** *Let  $\Omega$  be a  $C^\infty$  open connected and bounded subset of  $\mathbb{R}^d$  and  $f \in C^\infty(\overline{\Omega}, \mathbb{R})$ . Then, the operator  $L_{f,h}^{(0)}$  with domain  $H_{0,w}^1(\Omega) \cap H_w^2(\Omega)$  on  $L_w^2(\Omega)$ , which is denoted by  $L_{f,h}^{D,(0)}$ , is self-adjoint, positive and has compact resolvent. Furthermore, the smallest eigenvalue  $\lambda_h$  of  $L_{f,h}^{D,(0)}$  is non degenerate and any eigenfunction associated with  $\lambda_h$  has a sign on  $\Omega$ .*

In the following, one denotes by  $u_h$  an eigenfunction associated with  $\lambda_h$ . Without loss of generality, one assumes that

$$u_h > 0 \text{ on } \Omega \text{ and } \int_\Omega u_h^2 e^{-\frac{2}{h}f} = 1. \quad (13)$$

Then, the quasi-stationary  $\nu_h$  of the process (1) on  $\Omega$  is given by (see [39]):

$$\nu_h(dx) = \frac{u_h(x) e^{-\frac{2}{h}f(x)}}{\int_\Omega u_h e^{-\frac{2}{h}f}} dx. \quad (14)$$

Moreover, the following result shows that when  $X_0 \sim \nu_h$ , the law of the exit event  $(\tau_\Omega, X_{\tau_\Omega})$  is explicitly known in terms of  $\lambda_h$  and  $u_h$  (see [39]).

**Proposition 3.** *Let us assume that  $X_0 \sim \nu_h$ , where  $\nu_h$  is the quasi-stationary distribution of the process (1) on  $\Omega$ . Then,  $\tau_\Omega$  and  $X_{\tau_\Omega}$  are independent. Moreover,  $\tau_\Omega$  is exponentially distributed with parameter  $\lambda_h$  and for any open set  $\Sigma \subset \partial\Omega$ , one has:*

$$\mathbb{P}_{\nu_h}[X_{\tau_\Omega} \in \Sigma] = -\frac{h}{2\lambda_h} \frac{\int_\Sigma \partial_n u_h(z) e^{-\frac{2}{h}f(z)} \sigma(dz)}{\int_\Omega u_h e^{-\frac{2}{h}f}}, \quad (15)$$

where  $\sigma(dz)$  is the Lebesgue measure on  $\partial\Omega$ .

**Approximation of the exit event with a Markov jump process.** Let us now provide justifications to the use of a Markov jump process with transition rates computed with the Eyring-Kramers formula (5) to model the exit event from a metastable domain  $\Omega$ . In view of (11), one can be more precise on the definition of the metastability of a domain  $\Omega$  given in Section 1.1. For a probability measure  $\mu$  supported in  $\Omega$ , the domain  $\Omega$  is said to be metastable if, when  $X_0 \sim \mu$ , the convergence to the quasi-stationary distribution  $\nu_h$  in (1) is much quicker than the exit from  $\Omega$ . For a metastable state  $\Omega$ , it is then relevant to study the exit event from  $\Omega$  starting from the quasi-stationary distribution  $\nu_h$ , i.e.  $X_0 \sim \nu_h$ . As a consequence of Proposition 3, the exit time is exponentially distributed and is independent of the next visited state. These two properties are fundamental features of kinetic Monte Carlo methods, see indeed (2) and (3). It thus remains to prove that the transition rates can be computed with the Eyring-Kramers formula (5). For that purpose, let us first give an expression of the transition rates. Recall that  $(\Omega_i)_{i=1,\dots,n}$  denotes the surrounding domains of  $\Omega$  (see Figure 1). For  $i \in \{1, \dots, n\}$ , we define the transition rate to go from  $\Omega$  to  $\Omega_i$  as follows:

$$k_i^L := \frac{1}{\mathbb{E}_{\nu_h}[\tau_\Omega]} \mathbb{P}_{\nu_h}[X_{\tau_\Omega} \in \partial\Omega \cap \partial\Omega_i], \quad (16)$$

where we recall,  $\nu_h$  is the quasi-stationary distribution of the process (1) on  $\Omega$ . The superscript  $L$  in (16) indicates that the microscopic evolution of the system is governed by the overdamped Langevin process (1). Notice that, using Proposition 3, it holds for all  $i \in \{1, \dots, n\}$ :

$$\mathbb{P}_{\nu_h}[X_{\tau_\Omega} \in \partial\Omega \cap \partial\Omega_i] = \frac{k_i^L}{\sum_{\ell=1}^n k_\ell^L}.$$

Thus, the expressions (16) are compatible with the use of a kinetic Monte Carlo algorithm, see indeed (2) and (4). Indeed, starting from the quasi-stationary distribution  $\nu_h$ , the exit event from  $\Omega$  can be exactly modeled using the rates (16): the exit time is indeed exponentially distributed with parameter  $\sum_{\ell=1}^n k_\ell^L$ , independent of the exit point, and the exit point is in  $\partial\Omega_i \cap \partial\Omega$  with probability  $k_i^L / \sum_{\ell=1}^n k_\ell^L$ . The question it remains to answer is the following: does the transition rate (16) satisfy the Eyring-Kramers law (5) in the limit  $h \rightarrow 0$ ?

*Remark 8.* If one wants to recover the expression of the prefactor (6), one has to multiply by  $\frac{1}{2}$  the expression (16). This can be explained as follows. Once the process (1) reaches  $\partial\Omega \cap \partial\Omega_i$ , it has, in the limit  $h \rightarrow 0$ , a one-half probability to come back in  $\Omega$  and a one-half probability chance to go in  $\Omega_i$ . If  $z_i$  is a non degenerate saddle point of  $f$ , this result is not difficult to prove in dimension one, see [50, Section A.1.2.2]. In higher dimension, one can use a suitable set of coordinates around  $z_i$ .

Notice that, using Proposition 3, for  $i \in \{1, \dots, n\}$ , the transition rate defined by (16) writes:

$$k_i^L = -\frac{h}{2} \frac{\int_{\partial\Omega \cap \partial\Omega_i} \partial_n u_h(z) e^{-\frac{2}{h}f(z)} \sigma(dz)}{\int_{\Omega} u_h e^{-\frac{2}{h}f}}, \quad (17)$$

where we recall,  $u_h$  is the principal eigenfunction of  $L_{f,h}^{D,(0)}$ .

The remainder of this work is dedicated to the presentation of recent results in [18], [17] and [50] which aim at studying the asymptotic behaviour of the exit event  $(\tau_{\Omega}, X_{\tau_{\Omega}})$  from a metastable domain  $\Omega$  in the limit  $h \rightarrow 0$ . In particular, the results give a sharp asymptotic formula of the transition rates (17) when  $h \rightarrow 0$ .

## 2 Main results on the exit event

In all this section,  $\Omega \subset \mathbb{R}^d$  is  $C^\infty$  open, bounded and connected, and  $f \in C^\infty(\overline{\Omega}, \mathbb{R})$ <sup>3</sup>. The purpose of this section is to present recent results obtained in [17] and [18]. Both [17] and [18] are mainly concerned with studying the asymptotic behaviour when  $h \rightarrow 0$  of the exit law of a domain  $\Omega$  of the process (1). In [17], when  $\Omega$  contains only one local minimum of  $f$  and  $\partial_n f > 0$  on  $\partial\Omega$ , we obtain sharp asymptotic equivalents when  $h \rightarrow 0$  of the probability that the process (1) leaves  $\Omega$  through a subset  $\Sigma$  of  $\partial\Omega$  starting from the quasi-stationary distribution or from a deterministic initial conditions in  $\Omega$ . Then, these asymptotic equivalents are used to compute the asymptotic behaviour of the transition rates (16). In [18], we explicit a more general setting than the one considered in [17] where we identify the most probable places of exit of  $\Omega$  as well as their relative probabilities starting from the quasi-stationary distribution or deterministic initial conditions in  $\Omega$ . More precisely, we consider in [18] the case when  $\Omega$  contains several local minima of  $f$  and  $|\nabla f| \neq 0$  on  $\partial\Omega$ .

### 2.1 Sharp asymptotic estimates on the exit event from a domain

In this section, we present the results of [17] which give sharp asymptotic estimates on the law of  $X_{\tau_{\Omega}}$  and on the expectation of  $\tau_{\Omega}$  when  $h \rightarrow 0$ . These results

<sup>3</sup> Actually, all the results presented in this section are proved in [17] and [18] in the more general setting:  $\overline{\Omega} = \Omega \cup \partial\Omega$  is a  $C^\infty$  oriented compact and connected Riemannian manifold of dimension  $d$  with boundary  $\partial\Omega$ .

give in particular the asymptotic estimates of the transition rates  $(k_j^L)_{j=1,\dots,n}$  defined in (16).

**Geometric setting.** Let us give the geometric setting which is considered in this section:

- **[H1]** The functions  $f : \overline{\Omega} \rightarrow \mathbb{R}$  and the restriction of  $f$  to  $\Omega$ , denoted by  $f|_{\partial\Omega}$ , are Morse functions. Moreover,  $|\nabla f|(x) \neq 0$  for all  $x \in \partial\Omega$ .
- **[H2]** The function  $f$  has a unique global minimum  $x_0$  in  $\overline{\Omega}$  and

$$\min_{\partial\Omega} f > \min_{\overline{\Omega}} f = \min_{\Omega} f = f(x_0).$$

The point  $x_0$  is the unique critical point of  $f$  in  $\overline{\Omega}$ . The function  $f|_{\partial\Omega}$  has exactly  $n \geq 1$  local minima which are denoted by  $(z_i)_{i=1,\dots,n}$ . They are ordered such that

$$f(z_1) \leq \dots \leq f(z_n).$$

- **[H3]**  $\partial_n f(x) > 0$  for all  $x \in \partial\Omega$  (where  $\partial_n$  is the outward normal derivative to  $\Omega$ ).

Let us recall that  $\phi : \mathbb{R}^d \rightarrow \mathbb{R}$  is a Morse function if all its critical points are non degenerate. For a Morse function  $\phi : \mathbb{R}^d \rightarrow \mathbb{R}$ , we say that  $z$  is a saddle point of  $\phi$  if  $x$  is a critical point of  $\phi$  such that the hessian matrix of  $\phi$  at  $x$  has exactly one negative eigenvalue. Under the assumption **[H2]**, one defines  $n_0 \in \{1, \dots, n\}$  by the number of global minima of  $f|_{\partial\Omega}$ , i.e.:

$$f(z_1) = \dots = f(z_{n_0}) < f(z_{n_0+1}) \leq \dots \leq f(z_n).$$

*Remark 9.* The assumption **[H1]** implies that  $f$  does not have saddle point (i.e. critical point of index 1) on  $\partial\Omega$ . Actually, under **[H1]**, **[H2]** and **[H3]**, the points  $(z_i)_{i=1,\dots,n}$  play geometrically the role of saddle points and are called *generalized saddle points* of  $f$  on  $\partial\Omega$ , see [30, Section 5.2]. This can be explained by the fact that, under **[H1]**, **[H2]**, **[H3]** and when  $f$  is extended by  $-\infty$  outside  $\overline{\Omega}$ , the points  $(z_i)_{i=1,\dots,n}$  are geometrically saddle points of  $f$  (the extension of  $f$  by  $-\infty$  is consistent with the Dirichlet boundary conditions used to define  $-L_{f,h}^{D,(0)}$ ).

Let us now define  $g : \overline{\Omega} \rightarrow \mathbb{R}^+$  by

$$g(x) = |\nabla f(x)| \text{ when } x \in \Omega \text{ and } g(x) = |\nabla_T f(x)| \text{ when } x \in \partial\Omega, \quad (18)$$

where  $\nabla_T f$  is the tangential gradient of  $f$  in  $\partial\Omega$ . The assumptions one needs to state the results in this section depend on the Agmon distance in  $\overline{\Omega}$  between the points  $(z_i)_{i=1,\dots,n}$ . The Agmon distance is defined as follows: for any  $x \in \overline{\Omega}$  and  $y \in \overline{\Omega}$ ,

$$d_a(x, y) := \inf_{\gamma \in \text{Lip}(x,y)} L(\gamma, (0, 1)), \quad (19)$$

where  $\text{Lip}(x, y)$  is the set of Lipschitz curves  $\gamma : [0, 1] \rightarrow \overline{\Omega}$  which are such that  $\gamma(0) = x$  and  $\gamma(1) = y$ , and where for  $\gamma \in \text{Lip}(x, y)$ ,  $L(\gamma, (0, 1)) = \int_0^1 g(\gamma(t)) |\gamma'(t)| dt$ . Finally, let us define the following sets. For  $i \in \{1, \dots, n\}$ ,  $B_{z_i}$  is the basin of attraction of  $z_i$  for the dynamics  $\frac{d}{dt}x(t) = -\nabla_T f(x(t))$  in  $\partial\Omega$ , i.e.  $B_{z_i} = \{y \in \partial\Omega, \lim_{t \rightarrow \infty} x(t) = z_i \text{ if } x(0) = y\}$ . Moreover, one defines for  $i \in \{1, \dots, n\}$ :

$$B_{z_i}^c := \partial\Omega \setminus B_{z_i}.$$

**Main results.** Let us now give the main results of this section.

**Proposition 4.** *Let  $u_h$  be the eigenfunction associated with the smallest eigenvalue  $\lambda_h$  of  $-L_{f,h}^{D,(0)}$  which satisfies normalization (13). Let us assume that the hypotheses **[H1]**, **[H2]**, **[H3]** are satisfied. Then, in the limit  $h \rightarrow 0$ , one has:*

$$\lambda_h = \frac{\sqrt{\det \text{Hess}f(x_0)}}{\sqrt{\pi h}} \sum_{i=1}^{n_0} \frac{\partial_n f(z_i)}{\sqrt{\det \text{Hess}f|_{\partial\Omega}(z_i)}} e^{-\frac{2}{h}(f(z_1) - f(x_0))} (1 + O(h)). \quad (20)$$

and

$$\int_{\Omega} u_h(x) e^{-\frac{2}{h}f(x)} dx = \frac{\pi^{\frac{d}{4}}}{(\det \text{Hess}f(x_0))^{1/4}} h^{\frac{d}{4}} e^{-\frac{1}{h}f(x_0)} (1 + O(h)). \quad (21)$$

Furthermore, one obtains the following theorem on the asymptotic behaviour of  $\partial_n u_h$ , which is one of the main results of [17].

**Theorem 1.** *Let us assume that **[H1]**, **[H2]** and **[H3]** are satisfied and that the following inequalities hold*

$$f(z_1) - f(x_0) > f(z_n) - f(z_1) \quad (22)$$

and for all  $i \in \{1, \dots, n\}$ ,

$$d_a(z_i, B_{z_i}^c) > \max[f(z_n) - f(z_i), f(z_i) - f(z_1)]. \quad (23)$$

Let  $i \in \{1, \dots, n\}$  and  $\Sigma_i \subset \partial\Omega$  an open set containing  $z_i$  and such that  $\overline{\Sigma_i} \subset B_{z_i}$ . Let  $u_h$  be the principal eigenfunction of  $-L_{f,h}^{D,(0)}$  which satisfies (13). Then, in the limit  $h \rightarrow 0$ :

$$\int_{\Sigma_i} \partial_n u_h e^{-\frac{2}{h}f} = C_i(h) e^{-\frac{2f(z_i) - f(x_0)}{h}} (1 + O(h)), \quad (24)$$

where  $C_i(h) = -\frac{(\det \text{Hess}f(x_0))^{1/4} \partial_n f(z_i) 2\pi^{\frac{d-2}{4}}}{\sqrt{\det \text{Hess}f|_{\partial\Omega}(z_i)}} h^{\frac{d-6}{4}}$ .

These results have the following consequences.

**Corollary 1.** *Let us assume that all the assumptions of Theorem 1 are satisfied. Let  $i \in \{1, \dots, n\}$  and  $\Sigma_i \subset \partial\Omega$  an open set containing  $z_i$  and such that  $\overline{\Sigma_i} \subset B_{z_i}$ . Then, in the limit  $h \rightarrow 0$ :*

$$\mathbb{P}_{\nu_h} [X_{\tau_\Omega} \in \Sigma_i] = \frac{\partial_n f(z_i)}{\sqrt{\det \text{Hess}f|_{\partial\Omega}(z_i)}} \left( \sum_{k=1}^{n_0} \frac{\partial_n f(z_k)}{\sqrt{\det \text{Hess}f|_{\partial\Omega}(z_k)}} \right)^{-1} \times e^{-\frac{2}{h}(f(z_i)-f(z_1))} (1 + O(h)), \quad (25)$$

where  $\nu_h$  is the quasi-stationary distribution of the process (1) on  $\Omega$  (see (14)). Moreover, if  $\Sigma_i$  the common boundary between the state  $\Omega$  and a state  $\Omega_i$ , then, when  $h \rightarrow 0$

$$k_i^L = \frac{1}{\sqrt{\pi h}} \partial_n f(z_i) \frac{\sqrt{\det \text{Hess}f(x_0)}}{\sqrt{\det \text{Hess}f|_{\partial\Omega}(z_i)}} e^{-\frac{2}{h}(f(z_i)-f(x_0))} (1 + O(h)), \quad (26)$$

where  $k_i^L$  is the transition rate (16) to go from  $\Omega$  to  $\Omega_i$ .

Notice that since  $z_i$  is not a saddle point of  $f$ , the prefactor in (26) is not the prefactor  $\frac{1}{2}A_i$  (see Remark 8), where  $A_i$  is defined by (6), but it is indeed the expected prefactor for a generalized saddle point of  $f$ , see Remark 9. The asymptotic estimate (25) is a consequence of Proposition 4, Theorem 1 together with (15), and (26) is a consequence of Proposition 4, Theorem 1 and (17). The main difficulty is to prove (24) which requires a sharp equivalent of the quantity  $\int_{\Sigma_i} \partial_n u_h e^{-\frac{2}{h}f}$  when  $z_i$  is not a global minimum of  $f$  on  $\partial\Omega$ , i.e. when  $i \in \{n_0 + 1, \dots, n\}$ .

In [17], numerical simulations are provided to check that (25) hold and to discuss the necessity of the assumptions (23) to obtain (25). Furthermore, in [17], the results (24) and (25) are generalized to sets  $\Sigma \subset \partial\Omega$  which do not necessarily contain a point  $z \in \{z_1, \dots, z_n\}$ : this is the other main results of [17] which is not presented here. Moreover, with the help of ‘‘leveling’’ results on the function  $x \mapsto \mathbb{E}_x[F(X_{\tau_\Omega})]$ , we generalized (25) to deterministic initial conditions in  $\Omega$  (i.e. when  $X_0 = x \in \Omega$ ) which are the initial conditions considered in the theory of large deviations [21].

The proofs of Proposition 4 and Theorem 1 are based on tools from semi-classical analysis and more precisely, they are based on techniques developed in [26–30,40].

**Starting points of the proofs of Proposition 4 and Theorem 1.** Let us recall that  $u_h$  is the eigenfunction associated with the smallest eigenvalue  $\lambda_h$  of  $-L_{f,h}^{D,(0)}$  which satisfies normalization (13). In view of (15) and in order to obtain (25), one wants to study the asymptotic behaviour when  $h \rightarrow 0$  of  $\nabla u_h$  on  $\partial\Omega$ . The starting point of the proofs of Proposition 4 and Theorem 1 is the fact that  $\nabla u_h$  is solution to an eigenvalue problem for the same eigenvalue  $\lambda_h$ . Indeed, recall that  $u_h$  is solution to  $-L_{f,h}^{(0)} u_h = \lambda_h u_h$  in  $\Omega$  and  $u_h = 0$  on  $\partial\Omega$ .

If one differentiates this relation,  $\nabla u_h$  is solution to

$$\left\{ \begin{array}{l} -L_{f,h}^{(1)} \nabla u_h = \lambda_h \nabla u_h \text{ in } \Omega, \\ \nabla_T u_h = 0 \text{ on } \partial\Omega, \\ \left( \frac{h}{2} \operatorname{div} - \nabla f \cdot \right) \nabla u_h = 0 \text{ on } \partial\Omega, \end{array} \right. \quad (27)$$

where  $L_{f,h}^{(1)} = \frac{h}{2} \Delta - \nabla f \cdot \nabla - \operatorname{Hess} f$  is an operator acting on 1-forms (namely on vector fields). In the following the operator  $L_{f,h}^{(1)}$  with tangential boundary conditions (27) is denoted by  $-L_{f,h}^{D,(1)}$ . From (27),  $\nabla u_h$  is therefore an eigenform of  $-L_{f,h}^{D,(1)}$  associated with  $\lambda_h$ . For  $p \in \{0, 1\}$ , let us denote, by  $\pi_h^{(p)}$  the orthogonal projector of  $-L_{f,h}^{D,(p)}$  associated with the eigenvalues of  $-L_{f,h}^{D,(p)}$  smaller than  $\frac{\sqrt{h}}{2}$ . Another crucial ingredient for the proofs of Proposition 4 and Theorem 1 is the fact that, from [30, Chapter 3],

$$\operatorname{Ran} \pi_h^{(0)} = \operatorname{vect} u_h \text{ and } \dim \operatorname{Ran} \pi_h^{(1)} = n. \quad (28)$$

Therefore, from (27), it holds

$$\nabla u_h \in \operatorname{Ran} \pi_h^{(1)}. \quad (29)$$

and from (13) and the fact that  $\lambda_h = \langle -L_{f,h}^{(0)} u_h, u_h \rangle_{L_w^2} = \frac{h}{2} \|\nabla u_h\|_{L_w^2}^2$ , one has

$$\lambda_h = \frac{h}{2} \|\nabla u_h\|_{L_w^2}^2. \quad (30)$$

Thus, to study the asymptotic behaviour when  $h \rightarrow 0$  of  $\lambda_h$ ,  $u_h$  and  $\nabla u_h$ , we construct an orthonormal basis of  $\operatorname{Ran} \pi_h^{(1)}$  adapted to the proof of Proposition 4 and Theorem 1. This basis is constructed using so-called quasi-modes.

**Sketch of the proofs of Proposition 4 and Theorem 1.** Let us give the sketch of the proof of (25) which is the main result of [17]. Recall that from Proposition 2, one works in the Hilbert space  $L_w^2(\Omega)$ . The spaces  $L_w^2(\Omega)$  and  $H_w^1(\Omega)$  (see (12)) extend naturally on 1-forms as follows

$$\Lambda^1 L_w^2(\Omega) := \left\{ u = {}^t(u_1, \dots, u_d) : \Omega \rightarrow \mathbb{R}^d, \forall k \in \{1, \dots, d\}, \int_{\Omega} u_k^2 e^{-\frac{2}{h}f} < \infty \right\},$$

and

$$\Lambda^1 H_w^1(\Omega) := \left\{ u = {}^t(u_1, \dots, u_d) : \Omega \rightarrow \mathbb{R}^d, \forall (i, k) \in \{1, \dots, d\}^2, \partial_i u_k \in L_w^2(\Omega) \right\}.$$

In the following, one denotes by  $\|\cdot\|_{L_w^2}$  (resp.  $\|\cdot\|_{H_w^1}$ ) the norm of  $L_w^2(\Omega)$  and  $\Lambda^1 L_w^2(\Omega)$  (resp.  $H_w^1(\Omega)$  and  $\Lambda^1 H_w^1(\Omega)$ ). Finally,  $\langle \cdot, \cdot \rangle_{L_w^2}$  stands for both the scalar product associated with the norm of  $L_w^2(\Omega)$  and with the norm  $\Lambda^1 L_w^2(\Omega)$ . In view



of (29) and (28), one has for all orthonormal basis  $(\psi_j)_{j \in \{1, \dots, n\}}$  of  $\text{Ran } \pi_h^{(1)}$ , in  $L_w^2(\Omega)$ :

$$\nabla u_h = \sum_{j=1}^n \langle \nabla u_h, \psi_j \rangle_{L_w^2} \psi_j, \quad (31)$$

and from (30), it holds

$$\lambda_h = \frac{h}{2} \sum_{j=1}^n |\langle \nabla u_h, \psi_j \rangle_{L_w^2}|^2. \quad (32)$$

In particular, one has for all  $k \in \{1, \dots, n\}$ ,

$$\int_{\Sigma_k} \partial_n u_h e^{-\frac{2}{h}f} = \sum_{j=1}^n \langle \nabla u_h, \psi_j \rangle_{L_w^2} \int_{\Sigma_k} \psi_j \cdot n e^{-\frac{2}{h}f}, \quad (33)$$

where we recall that  $\Sigma_k$  is an open set of  $\partial\Omega$  such that  $z_k \in \Sigma_k$  and  $\overline{\Sigma_k} \subset B_{z_k}$ .

*Step 1: approximation of  $u_h$ .* Under **[H1]**, **[H2]** and **[H3]**, it is not difficult to find an approximation of  $u_h$ . Indeed, let us consider,

$$\tilde{u} := \frac{\chi}{\|\chi\|_{L_w^2}}, \quad (34)$$

where  $\chi \in C_c^\infty(\Omega, \mathbb{R}^+)$  and  $\chi = 1$  on  $\{x \in \Omega, d(x, \partial\Omega) \geq \varepsilon\}$  where  $\varepsilon > 0$ . In particular, for  $\varepsilon$  small enough,  $\chi = 1$  in a neighborhood of  $x_0$  (which is assumed in the following). Let us explain why  $\tilde{u}$  is a good approximation of  $u_h$ . Since  $-L_{f,h}^{D,(0)}$  is self adjoint on  $L_w^2(\Omega)$ , one has

$$\|(1 - \pi_h^{(0)})\tilde{u}\|_{L_w^2}^2 \leq \frac{C}{\sqrt{h}} \langle -L_{f,h}^{D,(0)}\tilde{u}, \tilde{u} \rangle_{L_w^2} = \frac{Ch}{2\sqrt{h}} \frac{\int_{\Omega} |\nabla \chi|^2 e^{-\frac{2}{h}f}}{\int_{\Omega} \chi^2 e^{-\frac{2}{h}f}}.$$

Since  $f(x_0) = \min_{\Omega} f < \min_{\partial\Omega} f$  and  $x_0$  is the unique global minimum of  $f$  on  $\overline{\Omega}$  (see **[H2]**), one has using Laplace's method ( $x_0$  is a non degenerate critical point of  $f$  and  $\chi(x_0) = 1$ ):

$$\int_{\Omega} \chi^2 e^{-\frac{2}{h}f} = \frac{(\pi h)^{\frac{d}{2}}}{\sqrt{\det \text{Hess} f(x_0)}} e^{-\frac{2}{h}f(x_0)}.$$

Therefore, for  $\varepsilon$  small enough, for any  $\delta > 0$ , it holds when  $h \rightarrow 0$ :

$$\|(1 - \pi_h^{(0)})\tilde{u}\|_{L_w^2}^2 = O(e^{-\frac{2}{h}(f(z_1) - f(x_0) - \delta)}),$$

and thus:

$$\pi_h^{(0)}\tilde{u} = \tilde{u} + O(e^{-\frac{1}{h}(f(z_1) - f(x_0) - \delta)}) \text{ in } L_w^2(\Omega).$$

From (28) and since  $\chi \geq 0$ , one has for any  $\delta > 0$ , when  $h \rightarrow 0$

$$u_h = \frac{\pi_h^{(0)}\tilde{u}}{\|\pi_h^{(0)}\tilde{u}\|_{L_w^2}} = \tilde{u} + O(e^{-\frac{1}{h}(f(z_1) - f(x_0) - \delta)}) \text{ in } L_w^2(\Omega). \quad (35)$$

Since  $\|\tilde{u}\|_{L_w^2} = 1$ , this last relation justifies that  $\tilde{u}$  is a good approximation of  $u_h$  in  $L_w^2(\Omega)$ . Notice that (35) implies (21).

*Step 2: construction of a basis of  $\text{Ran } \pi_h^{(1)}$  to prove Theorem 1.* In view of (33), the idea is to construct a family of 1-forms  $(\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$  such that when projected on  $\text{Ran } \pi_h^{(1)}$ , they form a basis of  $\text{Ran } \pi_h^{(1)}$  which allows to give a sharp asymptotic estimates of  $\partial_n u_h$  on all the  $\Sigma_j$ 's when  $h \rightarrow 0$ . In the literature, such a 1-form  $\tilde{\psi}_j$  is called a quasi-mode (for  $-L_{f,h}^{D,(1)}$ ). A quasi-mode for  $-L_{f,h}^{D,(1)}$  is a smooth 1-form  $w$  such that for some norm, it holds when  $h \rightarrow 0$ :

$$\pi_h^{(1)} w = w + o(1), \quad (36)$$

To prove Theorem 1, one of the major issues is the construction of the basis  $(\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$  so that the remainder term  $o(1)$  in (36) when  $w = \tilde{\psi}_k$  is of the order (see (23))

$$\|(1 - \pi_h^{(1)})\tilde{\psi}_k\|_{H_w^1} = O(e^{-\frac{1}{h} \max[f(z_n) - f(z_k), f(z_k) - f(z_1)]}). \quad (37)$$

This is necessary to obtain that  $(\pi_h^{(1)}\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$  is a basis of  $\text{Ran } \pi_h^{(1)}$  and above all to get after a Gram-Schmidt procedure on  $(\pi_h^{(1)}\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$ , when  $h \rightarrow 0$ , for all  $k \in \{1, \dots, n\}$  (see (33)):

$$\int_{\Sigma_k} \partial_n u_h e^{-\frac{2}{h}f} = \sum_{j=1}^n \langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2} \int_{\Sigma_k} \tilde{\psi}_j \cdot n e^{-\frac{2}{h}f} + O(e^{-\frac{2f(z_k) - f(x_0) + c}{h}}) \quad (38)$$

and (see (32))

$$\lambda_h = \frac{h}{2} \sum_{j=1}^n |\langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2}|^2 + O(e^{-\frac{2}{h}(f(z_1) - f(x_0) + c)}) \quad (39)$$

where  $c > 0$  is independent of  $h$  and where we recall,  $\tilde{u}$  is defined by (34) is a sufficiently good approximation of  $u_h$  (see (35)). Let us now explain how we construct the family  $(\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$  in order to obtain (38) and (39). Then, we explain how the terms  $\left(\int_{\Sigma_j} \tilde{\psi}_j \cdot n e^{-\frac{2}{h}f}\right)_{j \in \{1, \dots, n\}}$  and  $\left(\langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2}\right)_{j \in \{1, \dots, n\}}$  appearing in (38) and (39) are computed.

*Step 2a: construction of the family  $(\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$ .* To construct each 1-form  $\tilde{\psi}_j$ , the idea is to construct an operator  $-L_{f,h}^{(1)}$  with mixed tangential Dirichlet and Neumann boundary conditions on a domain  $\dot{\Omega}_j \subset \Omega$  which is such that  $(\{z_1, \dots, z_n\} \cup \{x_0\}) \cap \dot{\Omega}_j = \{z_j\}$ . For  $j \in \{1, \dots, n\}$ ,  $\tilde{\psi}_j$  is said to be associated with the generalized saddle point  $z_j$ . The goal of the boundary conditions is to ensure that when  $h \rightarrow 0$ , each of these operators has only one exponentially small eigenvalue (i.e this eigenvalue is  $O(e^{-\frac{c}{h}})$  for some  $c > 0$  independent of  $h$ ), the

other eigenvalues being larger than  $\sqrt{h}$ . Then, we show that each of these small eigenvalues actually equals 0 using a complex structure. To construct such operators  $-L_{f,h}^{(1)}$  with mixed boundary conditions on  $\dot{\Omega}_j$ , the recent results of [33] and [23] are used. The 1-form  $\tilde{\psi}_j$  associated with  $z_j$  is then defined using an eigenform  $v_{h,j}^{(1)}$  associated with the eigenvalue 0 of the operator  $-L_{f,h}^{(1)}$  associated with mixed boundary conditions on  $\dot{\Omega}_j$ :

$$\tilde{\psi}_j := \frac{\chi_j v_{h,j}^{(1)}}{\|\chi_j v_{h,j}^{(1)}\|_{L_w^2}}, \quad (40)$$

where  $\chi_j$  is a well chosen cut-off function with support in  $\overline{\dot{\Omega}_j}$ . Notice that for  $j \in \{1, \dots, n\}$ , the quasi-mode  $\tilde{\psi}_j$  is not only constructed in a neighbourhood of  $z_j$ : it has a support as large as needed in  $\Omega$ . This is a difference with previous construction in the literature, see [30]. We need such quasi-modes for the following reasons. Firstly, we compute the probability that the process (1) leaves  $\Omega$  through open sets  $\Sigma_j$  which are arbitrarily large in  $B_{z_j}$ . Secondly, we use the fact that the quasi-mode  $\tilde{\psi}_j$  decreases very fast away from  $z_j$  to get (37). This is needed to state the hypothesis (23) in terms of Agmon distances, see next step.

*Step 2b: Accuracy of the quasi-mode  $\tilde{\psi}_j$  for  $j \in \{1, \dots, n\}$ .* To obtain a sufficiently small remainder term in (36) (to get (37) and then (38)), one needs to quantify the decreasing of the quasi-mode  $\tilde{\psi}_j$  outside a neighborhood of  $z_j$ . The decreasing of  $\tilde{\psi}_j$  is obtained with Agmon estimates on  $v_{h,j}^{(1)}$  which allow to localize  $\tilde{\psi}_j$  in neighborhood of  $z_j$ . For  $j \in \{1, \dots, n\}$ , we prove the following Agmon estimate on  $v_{h,j}^{(1)}$ :

$$\|\chi_j v_{h,j}^{(1)} e^{\frac{1}{h} d_a(\cdot, z_j)}\|_{H_w^1} = O(h^{-N}), \quad (41)$$

for some  $N \in \mathbb{N}$  and where  $d_a$  is the Agmon distance defined in (19). To obtain (41), we study the property of the Agmon distance (19) and the boundary of  $\Omega$  introduces technical difficulties. The Agmon estimate (41) is obtained adapting to our case techniques developed in [30, 40]. For all  $j \in \{1, \dots, n\}$ , using the fact that  $\|(1 - \pi_h^{(1)})\tilde{\psi}_j\|_{L_w^2}^2 \leq \frac{C}{\sqrt{h}} \langle -L_{f,h}^{D,(1)} \tilde{\psi}_j, \tilde{\psi}_j \rangle_{L_w^2}$  and (41), one shows that

$$\|(1 - \pi_h^{(1)})\tilde{\psi}_j\|_{L_w^2}^2 \leq C e^{-\frac{2}{h} \inf_{\text{supp} \nabla \chi_j} d_a(\cdot, z_j)}.$$

Thus, in order to get (37), the support of  $\nabla \chi_j$  has to be arbitrarily close to  $x_0$  and  $B_{z_j}^c$ . This explains the assumptions (22) and (23), and the fact that the quasi-mode  $\tilde{\psi}_j$  is not constructed in a neighborhood of  $z_j$  but in a domain  $\dot{\Omega}_j$  arbitrarily large in  $\Omega$ . This is one of the main difference compared with [30]. At the end of this step, one has a family  $(\tilde{\psi}_j)_{j \in \{1, \dots, n\}}$  which satisfy (37). This allows us to obtain, in the limit  $h \rightarrow 0$  (see (38)), for some  $c > 0$  independent of  $h$  and

for all  $\forall k \in \{1, \dots, n\}$ :

$$\int_{\Sigma_k} \partial_n u_h e^{-\frac{2}{\hbar}f} = \sum_{j=1}^n \langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2} \int_{\Sigma_k} \tilde{\psi}_j \cdot n e^{-\frac{2}{\hbar}f} + O\left(e^{-\frac{2f(z_k) - f(x_0) + c}{\hbar}}\right).$$

*Etape 3: computations of  $\left(\int_{\Sigma_j} \tilde{\psi}_j \cdot n e^{-\frac{2}{\hbar}f}\right)_{j \in \{1, \dots, n\}}$  and  $\left(\langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2}\right)_{j \in \{1, \dots, n\}}$ .*

In view of (38) and (39), for all  $j \in \{1, \dots, n\}$ , one needs to compute the terms

$$\int_{\Sigma_j} \tilde{\psi}_j \cdot n e^{-\frac{2}{\hbar}f} \text{ and } \langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2}.$$

To do that, we use for all  $j \in \{1, \dots, n\}$  a WKB approximation of  $v_{h,j}^{(1)}$ , denoted by  $v_{z_j, wkb}^{(1)}$ . In the literature,  $v_{z_j, wkb}^{(1)}$  is constructed in a neighborhood of  $z_j$  (see for instance [30, 40]). To prove Theorem 1, we extend the construction of  $v_{z_j, wkb}^{(1)}$  to neighbourhoods in  $\overline{\Omega}$  of arbitrarily large open subsets of  $B_{z_j}$  (indeed, there is no restriction on the size of  $\Sigma_j$  in  $B_{z_j}$ ). Then, the comparison between  $v_{h,j}^{(1)}$  and  $v_{z_j, wkb}^{(1)}$  is also extended to neighbourhoods in  $\overline{\Omega}$  of arbitrarily large open subsets of  $B_{z_j}$ . When the terms  $\left(\int_{\Sigma_j} \tilde{\psi}_j \cdot n e^{-\frac{2}{\hbar}f}\right)_{j \in \{1, \dots, n\}}$  and  $\left(\langle \nabla \tilde{u}, \tilde{\psi}_j \rangle_{L_w^2}\right)_{j \in \{1, \dots, n\}}$  are computed, one concludes the proof of (20) using (39) and the proof of (24) using (38).

## 2.2 Most probable exit points from a bounded domain

**Setting and motivation.** In this section, we present recent results from [18] on the concentration of the law of  $X_{\tau_\Omega}$  on  $\operatorname{argmin}_{\partial\Omega} f = \{z \in \partial\Omega, f(z) = \min_{\partial\Omega} f\}$  when  $h \rightarrow 0$  in a more general geometric setting than the one of Theorem 1. The main purpose of these results is to prove an asymptotic formula when  $h \rightarrow 0$  for the concentration of the law of  $X_{\tau_\Omega}$  on a set of points of  $\operatorname{argmin}_{\partial\Omega} f$  when  $\Omega$  contains several critical points of  $f$  and when  $\partial_n f$  is not necessarily positive on  $\partial\Omega$ . Let  $\mathcal{Y} \subset \partial\Omega$ . We say that the law of  $X_{\tau_\Omega}$  concentrates on  $\mathcal{Y}$  if for all neighborhood  $\mathcal{V}_\mathcal{Y}$  of  $\mathcal{Y}$  in  $\partial\Omega$ , one has

$$\lim_{h \rightarrow 0} \mathbb{P}[X_{\tau_\Omega} \in \mathcal{V}_\mathcal{Y}] = 1,$$

and if for all  $x \in \mathcal{Y}$  and all neighborhood  $\mathcal{V}_x$  of  $x$  in  $\partial\Omega$ , it holds:

$$\lim_{h \rightarrow 0} \mathbb{P}[X_{\tau_\Omega} \in \mathcal{V}_x] > 0.$$

Intuitively, one expects that the law of  $X_{\tau_\Omega}$  concentrates on points where  $f$  attains its minimum on  $\partial\Omega$ . This result is formally obtained in [45, 46, 49] when  $\partial_n f(x) = 0$  for all  $x \in \partial\Omega$  or when  $\partial_n f(x) > 0$  for all  $x \in \partial\Omega$ . Later on, this result has been proved in [12, 13, 34, 35, 51] when  $\partial_n f > 0$  on  $\partial\Omega$  and

when  $f$  has a unique non degenerate critical point in  $\Omega$  (which is necessarily its global minimum in  $\overline{\Omega}$ ). Tools developed in semi-classical analysis allow us to generalize this geometric setting. For instance, we consider several critical points of  $f$  in  $\Omega$  and we drop the assumptions  $\partial_n f > 0$  on  $\partial\Omega$  (however we do not consider the case when  $f$  has saddle points on  $\partial\Omega$ ). Assuming that  $f$  and  $f|_{\partial\Omega}$  are Morse functions, and  $|\nabla f| \neq 0$  on  $\partial\Omega$ , we raise the following questions:

- What are the geometric conditions ensuring that, when  $X_0 \sim \nu_h$ , the law of  $X_{\tau\Omega}$  concentrates on points where  $f$  attains its minimum on  $\partial\Omega$  (or a subset of these points)?
- What are the conditions which ensure that these results extend to deterministic initial conditions in  $\Omega$  ?

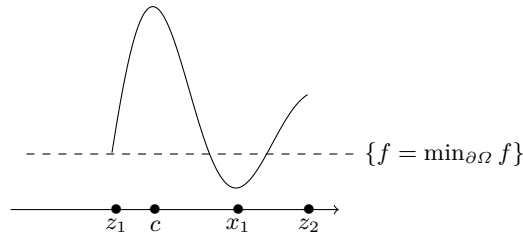
The results of [18] aim at answering these questions. Let us recall that when  $f$  and  $f|_{\partial\Omega}$  are Morse functions and when  $|\nabla f| \neq 0$  on  $\partial\Omega$ , the set

$$\{z \text{ is a local minimim of } f|_{\partial\Omega}\} \cap \{z \in \partial\Omega, \partial_n f(z) > 0\} \quad (42)$$

are the generalized saddle points of  $f$  on  $\partial\Omega$  and play the role of saddle points of  $f$  on  $\partial\Omega$ , see Remark 9. Before stating the main results of [18], let us discuss the two questions above with one-dimensional examples.

**One-dimensional examples.** To discuss the two questions raised in the previous section, one considers two one-dimensional examples.

*Example 1.* The goal is here to construct a one-dimensional example for which starting from the global minimum of  $f$  in  $\Omega$  or from the quasi-stationary distribution  $\nu_h$ , the law of  $X_{\tau\Omega}$  does not concentrate on points where  $f$  attains its minimum on  $\partial\Omega$ . To this end, let us consider the function  $f$  represented in Figure 2 for which one has the following result.



**Fig. 2.** Example of a function  $f$  for which, starting from the global minimum  $x_1$  of  $f$  in  $\Omega$  or from the quasi-stationary distribution  $\nu_h$ , the law of  $X_{\tau\Omega}$  concentrates on  $z_2$  where  $f(z_2) > \min_{\partial\Omega} f = f(z_1)$ .

**Proposition 5.** *Let  $z_1 < z_2$  and  $f \in C^\infty([z_1, z_2], \mathbb{R})$  be a Morse function. Let us assume that  $f(z_1) < f(z_2)$ ,  $\{x \in [z_1, z_2], f'(x) = 0\} = \{c, x_1\}$  with  $z_1 < c < x_1 < z_2$  and  $f(x_1) < f(z_1) < f(z_2) < f(c)$  (see Figure 2). Then, for all  $x \in (c, z_2]$ , there exists  $\varepsilon > 0$  such that when  $h \rightarrow 0$ :*

$$\mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_1] = O(e^{-\frac{\varepsilon}{h}}) \text{ and thus } \mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_2] = 1 + O(e^{-\frac{\varepsilon}{h}}).$$

Moreover, there exists  $\varepsilon > 0$  such that when  $h \rightarrow 0$ :

$$\mathbb{P}_{\nu_h}[X_{\tau_{(z_1, z_2)}} = z_1] = O(e^{-\frac{\varepsilon}{h}}) \text{ and thus } \mathbb{P}_{\nu_h}[X_{\tau_{(z_1, z_2)}} = z_2] = 1 + O(e^{-\frac{\varepsilon}{h}}),$$

where  $\nu_h$  is the quasi-stationary distribution of the process (1) on  $(z_1, z_2)$ .

The proof of Proposition 5 is based on the fact that in one dimension, explicit formulas can be written for  $x \mapsto \mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_j]$  ( $j \in \{1, 2\}$ ), see [50, Section A.5.3.1]. According to Proposition 5, when  $h \rightarrow 0$  and when  $X_0 = x \in (c, z_2)$  or  $X_0 \sim \nu_h$ , the process (1) leaves  $\Omega = (z_1, z_2)$  through  $z_2$ . However, the generalized saddle point  $z_2$  (see (42)) is not the global minimum of  $f$  on  $\partial\Omega$ . This fact can be explained as follows: the potential barrier  $f(c) - f(x_1)$  is larger than the potential barrier  $f(z_2) - f(x_1)$ . Then, the law of  $X_{\tau_\Omega}$  when  $X_0 = x \in (c, z_2)$  cannot concentrate on  $z_1$  since it is less costly to leave  $\Omega$  through  $z_2$  rather than to cross the barrier  $f(c) - f(x_1)$  to exit through  $z_1$ . Moreover, it can be proved that the quasi-stationary distribution  $\nu_h$  concentrates in any neighborhood of  $x_1$  in the limit  $h \rightarrow 0$ , which explains why the law of  $X_{\tau_\Omega}$  when  $X_0 \sim \nu_h$  also concentrates on  $z_2$ . Concerning the two questions raised in the previous section, this example indicates that in the small temperature regime, there exist cases for which the process (1), starting from the global minimum of  $f$  in  $\Omega$  or from  $\nu_h$ , leave  $\Omega$  through a point which is not a global minimum of  $f|_{\partial\Omega}$ .

This example also suggests the following. If one wants the law of  $X_{\tau_\Omega}$  to concentrate when  $h \rightarrow 0$  on points where  $f$  attains its minimum on  $\partial\Omega$ , one should exclude cases when the largest timescales for the diffusion process in  $\Omega$  are not related to energetic barriers involving points of  $\partial\Omega$  where  $f$  attains its minimum on  $\partial\Omega$ . In order to exclude such cases, we will assume in the following that the closure of each of the connected components of  $\{f < \min_{\partial\Omega} f\}$  intersects  $\partial\Omega$ .

Notice that if one modifies the function  $f$  in the vicinity of  $z_1$  such that  $\partial_n f(z_1) > 0$  and  $\operatorname{argmin}_{\overline{\Omega}} f = \{x_1\}$ ,  $z_1$  is a generalized order one saddle point and the results remain the same.

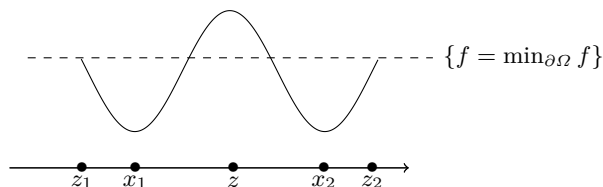
*Example 2.* Let us construct a one-dimensional example for which the concentration of the law of  $X_{\tau_\Omega}$  on  $\operatorname{argmin}_{\partial\Omega} f$  is not the same starting from the global minima of  $f$  in  $\Omega$  or from the quasi-stationary distribution  $\nu_h$ . For this purpose, let us consider  $z_1 > 0$ ,  $z_2 := -z_1$ ,  $z = 0$  and  $f \in C^\infty([z_1, z_2], \mathbb{R})$  such that

$$f \text{ is a Morse and even function, } \{x \in [z_1, z_2], f'(x) = 0\} = \{x_1, z, x_2\}, \quad (43)$$

where

$$z_1 < x_1 < z < x_2 < z_2, f(z_1) = f(z_2) > f(x_1) = f(x_2), f(z_1) < f(z). \quad (44)$$

A function  $f$  satisfying (43) and (44) is represented in Figure 3. One has the following result.



**Fig. 3.** One-dimensional example where (43) and (44) are satisfied.

**Proposition 6.** *Let  $z_1 > 0$ ,  $z_2 := -z_1$ ,  $z = 0$  and  $f \in C^\infty([z_1, z_2], \mathbb{R})$  which satisfies (43) and (44). Then, when  $h \rightarrow 0$*

$$\mathbb{P}_{\nu_h}[X_{\tau_{(z_1, z_2)}} = z_1] = \frac{1}{2} + O(h) \quad \text{and} \quad \mathbb{P}_{\nu_h}[X_{\tau_{(z_1, z_2)}} = z_2] = \frac{1}{2} + O(h), \quad (45)$$

where  $\nu_h$  is the quasi stationary distribution of the process (1) in  $(z_1, z_2)$ . Moreover, for all  $x \in (z_1, z)$ , there exists  $c > 0$  such that when  $h \rightarrow 0$

$$\mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_1] = 1 + O(e^{-\frac{c}{h}}) \quad \text{and} \quad \mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_2] = O(e^{-\frac{c}{h}}), \quad (46)$$

and for all  $x \in (z, z_2)$ , there exists  $c > 0$  such that when  $h \rightarrow 0$

$$\mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_1] = O(e^{-\frac{c}{h}}) \quad \text{and} \quad \mathbb{P}_x[X_{\tau_{(z_1, z_2)}} = z_2] = 1 + O(e^{-\frac{c}{h}}). \quad (47)$$

The proof of (45) is made in [41]. The asymptotic estimates (46) and (47) are proved exactly as Proposition 5. According to Proposition 6, when  $f$  satisfies (43) and (44), the concentration of the law of  $X_{\tau_\Omega}$  on  $\{z_1, z_2\}$  is not the same starting from  $x \in (z_1, z_2) \setminus \{z\}$  or from  $\nu_h$ . This is due to the fact that in this case the quasi-stationary distribution  $\nu_h$  has an equal repartition in all disjoint neighborhoods of  $x_1$  and  $x_2$ , i.e for every  $(a_1, b_1) \subset (z_1, z)$  and  $(a_2, b_2) \subset (z, z_2)$  such that  $a_1 < x_1 < b_1$  and  $a_2 < x_2 < b_2$ , it holds for any  $j \in \{1, 2\}$ ,  $\lim_{h \rightarrow 0} \int_{a_j}^{b_j} \nu_h = \frac{1}{2}$  (see [41]). When  $X_0 = x \in (z_1, z_2) \setminus \{z\}$ , the asymptotic estimates (46) and (47) can be explained by the existence of a barrier  $f(z) - f(x_1)$  which is larger than  $f(z_1) - f(x_1)$ . In order to exclude such cases, we will assume in the following that there exists a connected component  $C$  of  $\{f < \min_{\partial\Omega} f\}$ , such that  $\operatorname{argmin}_{\overline{\Omega}} f \subset C$ .

**Main results on the exit point distribution.** In this section, a simplified version of the results of [18] is presented. The aim is to exhibit a simple geometric setting for which, on the one hand, the law of  $X_{\tau_\Omega}$  concentrates on the same points of  $\partial\Omega$  when  $X_0 \sim \nu_h$  or  $X_0 = x \in \Omega$  for some  $x \in \{f < \min_{\partial\Omega} f\}$  and, on the other hand, this concentration occurs on generalized saddle points of  $f$  which belong to  $\operatorname{argmin}_{\partial\Omega} f$ . To this end, let us define the two following assumptions:

- **[H-Morse]** The function  $f$  is  $C^\infty$ . The functions  $f : \overline{\Omega} \rightarrow \mathbb{R}$  and  $f|_{\partial\Omega}$  are Morse functions. Moreover,  $|\nabla f|(x) \neq 0$  for all  $x \in \partial\Omega$ .
- **[H-Min]** The open set  $\{f < \min_{\partial\Omega} f\}$  is nonempty, contains all the local minima of  $f$  in  $\Omega$  and the closure of each of the connected components of  $\{f < \min_{\partial\Omega} f\}$  intersects  $\partial\Omega$ . Furthermore, there exists a connected component  $C$  of  $\{f < \min_{\partial\Omega} f\}$  such that  $\operatorname{argmin}_{\overline{\Omega}} f \subset C$ .

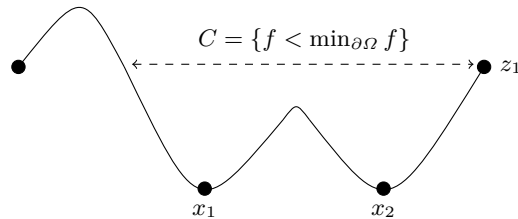
Notice that under **[H-Morse]** and **[H-Min]**, it holds  $\min_{\partial\Omega} f > \min_{\overline{\Omega}} f = \min_{\Omega} f$ . Under the assumptions **[H-Morse]** and **[H-Min]**, one denotes the set of points  $\{z_1, \dots, z_{k_0}\}$  by

$$\overline{C} \cap \partial\Omega = \{z_1, \dots, z_{k_0}\}. \quad (48)$$

*Remark 10.* As already explained, the points  $z_1, \dots, z_{k_0}$  are generalized saddle points of  $f$  on  $\partial\Omega$  (see (42)) since they satisfy

$$\{z_1, \dots, z_{k_0}\} \subset \{z \in \partial\Omega, \partial_n f(z) > 0\} \cap \operatorname{argmin}_{\partial\Omega} f. \quad (49)$$

*Remark 11.* Under **[H-Min]**, the normal derivative of  $f$  can change sign and the function  $f$  can have saddle points in  $\Omega$  higher than  $\min_{\partial\Omega} f$ , see for instance Figure 4.



**Fig. 4.** A one-dimensional example in which **[H-Morse]** and **[H-Min]** are satisfied, the normal derivative of  $f$  changes sign and the function  $f$  has a saddle point in  $\Omega$  higher than  $\min_{\partial\Omega} f$ . In this example,  $\{f < \min_{\partial\Omega} f\}$  is connected and thus  $C = \{f < \min_{\partial\Omega} f\}$ . Moreover,  $\overline{C} \cap \partial\Omega = \{z_1\}$ .

As shown in the following theorem, the assumption **[H-Min]** ensures that the quasi-stationary distribution  $\nu_h$  concentrates in  $C$  and starting from  $x \in C$  or from  $\nu_h$ , the concentration of the law of  $X_{\tau_\Omega}$  when  $h \rightarrow 0$  occurs on the set of generalized saddle points  $\{z_1, \dots, z_{k_0}\}$  (see (48)). Notice that the assumption **[H-Min]** is not satisfied in the two examples given in the previous section (see Figures 2 and 3).

**Theorem 2.** *Let us assume that the hypotheses **[H-Morse]** and **[H-Min]** are satisfied. Let  $\nu_h$  be the quasi-stationary distribution of the process (1) in  $\Omega$*



(see (14)). Then, in the limit  $h \rightarrow 0$ :  $\nu_h(C) = 1 + O(e^{-\frac{c}{h}})$  for some  $c > 0$  independent of  $h$ . In addition, let  $F \in C^\infty(\partial\Omega, \mathbb{R})$ . Then, when  $h \rightarrow 0$ :

$$\mathbb{E}_{\nu_h} [F(X_{\tau_\Omega})] = \sum_{i=1}^{k_0} F(z_i) a_i + O(h^{\frac{1}{4}}), \quad (50)$$

where for  $i \in \{1, \dots, k_0\}$ ,

$$a_i = \frac{\partial_n f(z_i)}{\sqrt{\det \text{Hess} f|_{\partial\Omega}(z_i)}} \left( \sum_{j=1}^{k_0} \frac{\partial_n f(z_j)}{\sqrt{\det \text{Hess} f|_{\partial\Omega}(z_j)}} \right)^{-1}. \quad (51)$$

Finally, (50) holds when  $X_0 = x \in C$ .

*Remark 12.* In [18], one also gives sharp asymptotic estimates of  $\lambda_h$  and  $\partial_n u_h$  in a more general setting than the one of Theorem 2 (for instance, we study the case when  $f$  has local minima higher than  $\min_{\partial\Omega} f$ ). However, in [18], we do not study the precise asymptotic behaviour of  $X_{\tau_\Omega}$  when  $h \rightarrow 0$  near generalized saddle points  $z$  of  $f$  on  $\partial\Omega$  which are such that  $f(z) > \min_{\partial\Omega} f$  as we did in [17] (see Corollary 1). Finally, in [18], the optimality of the remainder term  $O(h^{\frac{1}{4}})$  in (50) is discussed and improved in some situations.

**Ideas and sketch of the proof of Theorem 2.** In this section, one gives the sketch of the proof of (50) which is the main result of Theorem 2. Recall that from (15), for  $F \in C^\infty(\partial\Omega, \mathbb{R})$

$$\mathbb{E}_{\nu_h} [F(X_{\tau_\Omega})] = -\frac{h}{2\lambda_h} \frac{\int_{\Sigma} F \partial_n u_h e^{-\frac{2}{h}f}}{\int_{\Omega} u_h e^{-\frac{2}{h}f}},$$

where  $u_h$  is the eigenfunction associated with the smallest eigenvalue  $\lambda_h$  of  $-L_{f,h}^{D,(0)}$ . Therefore, to prove (50), one studies the asymptotic behaviour when  $h \rightarrow 0$  of the following quantities

$$\lambda_h, \partial_n u_h \text{ and } \int_{\Omega} u_h e^{-\frac{2}{h}f}. \quad (52)$$

Under the assumptions **[H-Morse]** and **[H-Min]**, one defines

$$m_0 := \text{Card} \left( \{z \in \Omega, z \text{ is a local minimum of } f\} \right)$$

and

$$\begin{aligned} m_1 := & \text{Card} \left( \{z \text{ is a local minimum of } f|_{\partial\Omega}\} \cap \{z \in \partial\Omega, \partial_n f(z) > 0\} \right) \\ & + \text{Card} \left( \{z \text{ is saddle point of } f\} \right). \end{aligned} \quad (53)$$

The integer  $m_1$  is the number of generalized saddle points of  $f$  in  $\overline{\Omega}$  (see [30, Section 5.2]). To study the asymptotic behaviour when  $h \rightarrow 0$  of the quantities (52), the starting point is to observe that  $\nabla u_h$  is solution to an eigenvalue problem for the same eigenvalue  $\lambda_h$  (as already explained at the end of Section 2.1). Indeed,  $\nabla u_h$  is solution to (see (27))

$$\left\{ \begin{array}{l} -L_{f,h}^{(1)} \nabla u_h = \lambda_h \nabla u_h \text{ in } \Omega, \\ \nabla_T u_h = 0 \text{ on } \partial\Omega, \\ \left( \frac{h}{2} \operatorname{div} - \nabla f \cdot \right) \nabla u_h = 0 \text{ on } \partial\Omega, \end{array} \right. \quad (54)$$

where we recall  $L_{f,h}^{(1)} = \frac{h}{2} \Delta - \nabla f \cdot \nabla - \operatorname{Hess} f$  is an operator acting on 1-forms. Let us also recall that the operator  $L_{f,h}^{(1)}$  with tangential boundary conditions (54) is denoted by  $-L_{f,h}^{D,(1)}$ . From (54),  $\nabla u_h$  is an eigenform of  $-L_{f,h}^{D,(1)}$  associated with  $\lambda_h$ .

The second ingredient is the following result: under the assumptions **[H-Morse]** and **[H-Min]** and when  $h \rightarrow 0$ , the operator  $-L_{f,h}^{D,(0)}$  has exactly  $m_0$  eigenvalues smaller than  $\frac{\sqrt{h}}{2}$  and  $-L_{f,h}^{D,(1)}$  has exactly  $m_1$  eigenvalues smaller than  $\frac{\sqrt{h}}{2}$  (see [30, Chapter 3]). Actually, all these small eigenvalues are exponentially small when  $h \rightarrow 0$ , i.e they are all  $O(e^{-\frac{c}{h}})$  for some  $c > 0$  independent of  $h$ . In particular  $\lambda_h$  is an exponentially small eigenvalue of  $-L_{f,h}^{D,(0)}$  and of  $-L_{f,h}^{D,(1)}$ . Let us denote by  $\pi_h^{(0)}$  (resp.  $\pi_h^{(1)}$ ) the orthogonal projector in  $L_w^2(\Omega)$  onto the  $m_0$  (resp.  $m_1$ ) smallest eigenvalues of  $-L_{f,h}^{D,(0)}$  (resp.  $-L_{f,h}^{D,(1)}$ ). Then, according to the foregoing, one has when  $h \rightarrow 0$ :

$$\dim \operatorname{Ran} \pi_h^{(0)} = m_0, \quad \dim \operatorname{Ran} \pi_h^{(1)} = m_1$$

and

$$\nabla u_h \in \operatorname{Ran} \pi_h^{(1)}.$$

Let us now explain how we prove Theorem 2. To this end, let us introduce the set of local minima of  $f$ ,

$$\mathbf{U}_0^\Omega := \{x \in \Omega, x \text{ is a local minimum of } f\},$$

and the set of generalized saddle points of  $f$  in  $\overline{\Omega}$ ,

$$\begin{aligned} \mathbf{U}_1^{\overline{\Omega}} = & \left( \{z \text{ is a local minimum of } f|_{\partial\Omega}\} \cap \{z \in \partial\Omega, \partial_n f(z) > 0\} \right) \\ & \bigcup \{z \text{ is a saddle point of } f\}. \end{aligned}$$

Let us recall that  $m_0 = \operatorname{Card}(\mathbf{U}_0^\Omega)$  and, from (53),  $m_1 = \operatorname{Card}(\mathbf{U}_1^{\overline{\Omega}})$ . The first step to prove Theorem 2 consists in constructing two maps  $\tilde{\mathbf{j}}$  and  $\mathbf{j}$ . The goal of

the map  $\mathbf{j}$  is to associate each local minimum  $x$  of  $f$  with a set of generalized saddle points  $\mathbf{j}(x) \subset \mathcal{U}_1^{\overline{\Omega}}$  such that

$$\forall z, y \in \mathbf{j}(x), f(z) = f(y),$$

and such that, in the limit  $h \rightarrow 0$ , there exists at least one eigenvalue of  $-L_{f,h}^{D,(0)}$  whose exponential rate of decay is  $2(f(\mathbf{j}(x)) - f(x))$  i.e.

$$\exists \lambda \in \sigma(-L_{f,h}^{D,(0)}) \text{ such that } \lim_{h \rightarrow 0} h \ln \lambda = -2(f(\mathbf{j}(x)) - f(x)).$$

The aim of the map  $\tilde{\mathbf{j}}$  is to associate each local minimum  $x$  of  $f$  with the connected component of  $\{f < f(\mathbf{j}(x))\}$  which contains  $x$ .

The second step consists in constructing bases of  $\text{Ran } \pi_h^{(0)}$  and  $\text{Ran } \pi_h^{(1)}$ . To this end, one constructs two families of quasi-modes, denoted by  $(\tilde{u}_k)_{k \in \{1, \dots, m_0\}}$  and  $(\tilde{\psi}_j)_{j \in \{1, \dots, m_1\}}$ , which are then respectively projected onto  $\text{Ran } \pi_h^{(0)}$  and  $\text{Ran } \pi_h^{(1)}$ . To construct the family of 1-forms  $(\tilde{\psi}_j)_{j \in \{1, \dots, m_1\}}$ , we proceed as follows. For each saddle point  $z$  of  $f$  in  $\Omega$ , following the procedure of [25], one constructs a 1-form supported in a neighborhood of  $z$  in  $\Omega$ . For a local minimum  $z$  of  $f|_{\partial\Omega}$  such that  $\partial_n f(z) > 0$ , one constructs a 1-form supported in a neighborhood of  $z$  in  $\overline{\Omega}$  as made in [30]. To construct the family of functions  $(\tilde{u}_k)_{k \in \{1, \dots, m_0\}}$ , one constructs for each local minimum  $x$  of  $f$  a smooth function whose support is almost  $\tilde{\mathbf{j}}(x)$  (this construction is close to the one made in [25, 30, 31, 40, 47]).

The next step consists in finding a sharp asymptotic equivalent for  $\lambda_h$  when  $h \rightarrow 0$ . The quantity  $\frac{2}{h} \lambda_h$  equals the square of the smallest singular values of the finite dimensional operator

$$\nabla : \text{Ran } \pi_h^{(0)} \rightarrow \text{Ran } \pi_h^{(1)}.$$

To study the asymptotic behaviour when  $h \rightarrow 0$  of this smallest singular value, one uses the bases of  $\text{Ran } \pi_h^{(0)}$  and  $\text{Ran } \pi_h^{(1)}$  which have been constructed previously. The analysis of this finite dimensional problem is inspired by [31] and also yields the asymptotic equivalent of  $\int_{\Omega} u_h e^{-\frac{2}{h}f}$  when  $h \rightarrow 0$ .

Then, we study the asymptotic behaviour of the normal derivative of  $u_h$  on  $\partial\Omega$  when  $h \rightarrow 0$  to deduce that the law of  $X_{\tau_{\Omega}}$  concentrates when  $h \rightarrow 0$  on  $\overline{C} \cap \partial\Omega = \{z_1, \dots, z_{k_0}\}$  when  $X_0 \sim \nu_h$ .

Lastly, one proves “leveling” results on the function

$$x \mapsto \mathbb{E}_x[F(X_{\tau_{\Omega}})]$$

to obtain that when  $X_0 = x \in C$ , the law of  $X_{\tau_{\Omega}}$  also concentrates when  $h \rightarrow 0$  on  $\{z_1, \dots, z_{k_0}\}$ .

To conclude, the main results of [18] are the following:

1. One uses techniques from semi-classical analysis to study the asymptotic behaviours of  $\lambda_h$  and  $\partial_n u_h$  when  $h \rightarrow 0$ , and then, the concentration of the law of  $X_{\tau_\Omega}$  on a subset of  $\operatorname{argmin}_{\partial\Omega} f$  when  $X_0 \sim \nu_h$ .
2. One identifies the points of  $\operatorname{argmin}_{\partial\Omega} f$  where the law of  $X_{\tau_\Omega}$  concentrates when  $X_0 \sim \nu_h$ ; this set of points is  $\{z_1, \dots, z_{k_0}\}$ . Moreover, explicit formulas for their relative probabilities are given (see indeed (51)) as well as precise remainder terms.
3. One extends the previous results on the law of  $X_{\tau_\Omega}$  to a deterministic initial condition in  $\Omega$ :  $X_0 = x$  where  $x \in C$ .
4. The results hold under weak assumptions on the function  $f$  and one-dimensional examples are given to explain why the geometric assumptions are needed to get the results.

**Conclusion.** We presented recent results which justify the use of a kinetic Monte Carlo model parametrized by Eyring-Kramers formulas to model the exit event from a metastable state  $\Omega$  for the overdamped Langevin dynamics (1). Our analysis is for the moment limited to situations where  $|\nabla f| \neq 0$  on  $\partial\Omega$ , which does not allow to consider order one saddle points on  $\partial\Omega$ . The extensions of [17] and [18] which are currently under study are the following: the case when  $f$  has saddle points on  $\partial\Omega$  and the case when the diffusion process  $X_t = (q_t, p_t)$  is solution to the Langevin stochastic differential equation

$$\begin{cases} dq_t = p_t dt, \\ dp_t = -\nabla f(q_t) dt - \gamma p_t dt + \sqrt{h\gamma} dB_t, \end{cases}$$

where  $(q_t, p_t) \in \Omega \times \mathbb{R}^d$ ,  $\Omega$  being a bounded open subset of  $\mathbb{R}^d$ .

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