

Most probable paths for active Ornstein-Uhlenbeck particles

Sandipan Dutta*

Department of Physics, Birla Institute of Technology and Science, Pilani, Rajasthan, 333031, India

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Fluctuations play an important role in the dynamics of stochastic systems. In particular, for small systems, the most probable thermodynamic quantities differ from their averages because of the fluctuations. Using the Onsager Machlup variational formalism we analyze the most probable paths for nonequilibrium systems, in particular, active Ornstein-Uhlenbeck particles, and investigate how the entropy production along these paths differs from the average entropy production. We investigate how much information about their nonequilibrium nature can be obtained from their extremum paths and how these paths depend on the persistence time and their swim velocities. We also look at how the entropy production along the most probable paths varies with the active noise and how it differs from the average entropy production. This study would be useful to design artificial active systems with certain target trajectories.

DOI: [10.1103/PhysRevE.107.054130](https://doi.org/10.1103/PhysRevE.107.054130)**I. INTRODUCTION**

Active matter is a new class of nonequilibrium systems in condensed matter which constantly dissipates energy to produce motion [1–4]. The flocking of birds and fish and the swimming of organisms are examples of active matter systems [5]. Many artificial motile systems like Janus colloids [6–8], colloidal rollers [9], and water droplets [10,11] were developed that mimic these biological systems. Several models were used to study active systems like the active Brownian particle [12–14], run and tumble [15–17], and active Ornstein-Uhlenbeck particle (AOUP) model [18–21]. AOUP is one of the simplest models where the velocities of the active particles are exponentially correlated in time and are modeled using the Langevin equations with colored noise. All these models were able to explain the collective behavior of active systems like motility-induced phase separation [16,22–24] through a combination of motility and steric repulsion. While most studies on active matter looked at their collective behavior, here we focus on the thermodynamics along the trajectories of a single active particle.

In many of these systems, the correlated noise like the Ornstein-Uhlenbeck (OU) noise induces stochastic transitions between possible states, as in the case of chemical reactions [25,26]. Many of these transitions in the two state systems are induced by noise. These stochastic transitions are rare with a very low probability like a microswimmer passing through a slit [27] and escaping from a capture near a wall [28]. These rare events help microorganisms in their survival. Finding the most probable trajectory between two given points is one of the key problems in rare events [29–33]. The path probability along with the Onsager-Machlup (OM) integral are useful tools to calculate the most probable path (MPP) for arbitrary initial and final states [34–38]. The MPP of

transitions have been studied in a double-well potential [32], experiments [39], protein folding [31,40], and chemical reactions [33]. Interest in the MPPs in active systems is very recent [41]. Yasuda and Ishimoto recently showed that the extremum path of a single active Brownian particle was analogous to the pendulum equation. They obtained multiple extremum paths of which they found the U-shaped path to be most probable.

In this work, we find the MPP for a system of AOUP particles from the extremum of the OM integral. We focus on the case of noninteracting AOUP particles for which the MPPs are analytically solvable for all types of boundary conditions unlike ABP particles [41] and obtain their phase diagram. Our primary objective is to investigate how much information about the nonequilibrium nature of the AOUP is contained in their extremum trajectories. We look at how the trajectories differ at different regions of the phase space. We find that the AOUP has an unstable fixed point and study its dynamics around that fixed point. We then consider the entropy production for the MPP. The entropy production quantifies the time irreversibility of the nonequilibrium systems [42] and is obtained from the ratio of the probabilities of the forward and backward trajectories [43]. It was suggested [42] that the OU noise can have different parities under time reversal in the context of active particles in a thermal bath or second, a passive particle in an active bath. The OU noise is odd under time reversal [42] for an active AOUP particle in an equilibrium thermal bath [44–47] and even for a passive particle in an active AOUP bath [19,48–56]. Accordingly, the entropy productions are different in these cases. Here we consider both the parities and compare the differences in behavior. We also compare the entropy production along the MPP with the average entropy production.

In the next section, we write the stochastic dynamics of AOUP particles. The MPP is derived from the OM integral for the AOUP system in Sec. III and the phase space of solutions is obtained in Sec. IV for the case of a single AOUP particle.

*sandipan.dutta@pilani.bits-pilani.ac.in

We calculate the entropy production along the most probable and extremum trajectories in Sec. V and compare it with the average entropy production. Finally we conclude in Sec. VI.

II. ACTIVE ORNSTEIN-UHLENBECK PARTICLE MODEL

Consider an active particle suspended in a thermal bath of temperature T . The particle experiences a conservative force $-\nabla U(\mathbf{x})$ in addition to active forces $\boldsymbol{\eta}$ from their intrinsic self-propulsion. U is the potential energy of a conservative force due to the interactions with other particles as well as some external potential and \mathbf{x} is the position of the particle. This description applies to both cases of a passive particle in an active bath or an active particle in a passive bath.

We consider the overdamped Langevin equation [57,58] for the particle

$$\dot{\mathbf{x}}(t) = \mathbf{f}[\mathbf{x}(t), t] + \sqrt{2D_a}\boldsymbol{\eta}(t) + \sqrt{2D}\boldsymbol{\xi}(t), \quad (1)$$

where $\mathbf{f}(\mathbf{x}, t) = -\frac{1}{\gamma}\nabla U(\mathbf{x}, t)$ and γ is the hydrodynamic friction. $\boldsymbol{\xi}(t)$ are the thermal fluctuations which are Gaussian with zero mean and delta function correlations $\langle \xi_\alpha(t)\xi_\beta(t') \rangle = \delta_{\alpha\beta}\delta(t-t')$, where α and β are the Cartesian indices. $D = k_B T/\gamma$ is the diffusion constant in the thermal bath and D_a is the diffusion constant due to activity. The active fluctuations $\boldsymbol{\eta}$ are OU processes with zero mean and exponential correlations

$$\langle \eta_\alpha(t)\eta_\alpha(t') \rangle = \frac{\delta_{\alpha\beta}}{2\tau} \exp(-|t-t'|/\tau). \quad (2)$$

τ is the persistence time that quantifies the persistence of the active fluctuations. The active diffusion constant can be written as $D_a = v_0^2\tau$ where v_0 is the swim velocity of the active particle [59]. These equations are easily generalized to N identical particles with positions $\{\mathbf{x}_i\}$ with the same parameters D and D_a . The active noise for two particles satisfies $\langle \eta_{i\alpha}\eta_{j\beta} \rangle = \frac{\delta_{\alpha\beta}\delta_{ij}}{2\tau} \exp(-|t-t'|/\tau)$, where i, j are particle indices.

III. MOST PROBABLE TRAJECTORY

Let $\mathbf{y} = (\mathbf{x}, \boldsymbol{\eta})$ denote the combined variable of the particle position and the active noise. The probability of observing certain trajectory of the Markovian process $\mathbf{y}(s)|_0^t$ starting at \mathbf{y}_0 at $s=0$ and ending at \mathbf{y}_f at $s=t$ is given by the Onsager-Machlup path integral [34,35] by

$$p[\mathbf{y}(t)|\mathbf{y}_0] \propto \exp \left[- \int_0^t \frac{ds}{4} \sum_{i,j} \sum_{\alpha,\beta} \{ f_{i\alpha}[\mathbf{y}(s)] - \dot{y}_{i\alpha} \} \times D_{i\alpha,j\beta}^{-1} \{ f_{j\beta}[\mathbf{y}(s)] - \dot{y}_{j\beta} \} \right]. \quad (3)$$

$y_{i\alpha}$ denotes the α component of variable \mathbf{y} for the particle i . $D_{i\alpha,j\beta}$ is the diffusion tensor that is diagonal in our case. This equation is derived in Appendix A following Refs. [41,60]. For the Langevin equation (1) summing over α, β and putting the explicit form of \mathbf{y} in terms of \mathbf{x} and $\boldsymbol{\eta}$ and the diffusion matrix (Appendix A), we get [42,61]

$$p(\mathbf{x}, \boldsymbol{\eta}|\mathbf{x}_0, \boldsymbol{\eta}_0) \propto \exp \left(- \int_0^t ds \sum_{i=1}^N \left[\frac{[\dot{\mathbf{x}}_i(s) - \mathbf{f}_i(s) - \sqrt{2D_a}\boldsymbol{\eta}_i(s)]^2}{4D} + \frac{[\tau\dot{\boldsymbol{\eta}}_i(s) + \boldsymbol{\eta}_i(s)]^2}{2} + \frac{1}{2}\nabla \cdot \mathbf{f}_i(s) \right] \right). \quad (4)$$

The last term in the exponent occurs from the indeterminacy of the time discretization [41].

The quantity inside the exponent of the OM integral is similar to a Lagrangian and we denote it by

$$L(\mathbf{x}, \dot{\mathbf{x}}, \boldsymbol{\eta}, \dot{\boldsymbol{\eta}}) = \sum_{i=1}^N \frac{[\dot{\mathbf{x}}_i(s) - \mathbf{f}_i(s) - \sqrt{2D_a}\boldsymbol{\eta}_i(s)]^2}{4D} + \frac{[\tau\dot{\boldsymbol{\eta}}_i(s) + \boldsymbol{\eta}_i(s)]^2}{2} + \frac{1}{2}\nabla \cdot \mathbf{f}_i(s). \quad (5)$$

The extremum paths are obtained by the variation of the OM integral and setting the first variation to zero

$$\frac{d}{dt} \frac{\delta}{\delta \dot{y}_{i\alpha}(t)} L(\mathbf{x}, \dot{\mathbf{x}}) - \frac{\delta}{\delta y_{i\alpha}(t)} L(\mathbf{x}, \dot{\mathbf{x}}) = 0, \quad (6)$$

which from Eq. (5) gives

$$\begin{aligned} \frac{1}{2D} \left(\ddot{x}_{i\alpha} - \frac{d}{dt} f_{i\alpha} - \sqrt{2D_a} \dot{\eta}_{i\alpha} \right) &= -\frac{1}{2D} \partial_{i\alpha} f_{j\beta} (\dot{x}_{j\beta} - f_{j\beta} - \sqrt{2D_a} \eta_{j\beta}) + \frac{1}{2} \partial_{i\alpha} \partial_{j\beta} f_{j\beta}, \\ (\tau^2 \ddot{\eta}_{i\alpha} + \tau \dot{\eta}_{i\alpha}) &= (\tau \dot{\eta}_{i\alpha} + \eta_{i\alpha}) - \frac{\sqrt{2D_a}}{2D} (\dot{x}_{i\alpha} - f_{i\alpha} - \sqrt{2D_a} \eta_{i\alpha}). \end{aligned} \quad (7)$$

These coupled equations are solved to obtain the extremum paths. The second variation of the OM integral should be positive for the probability to be maximum along the extremum path.

IV. FREE ACTIVE AOUP PARTICLES

The MPP in Eq. (7) can be solved analytically in the case of free AOUP particles for which $\mathbf{f} = 0$. The equations of motion of the particles decouple from one another

because of the absence of the interactions. The motion along the $x, y,$ and z coordinates also decouples due to the nature of OU noise. Thus for the free AOUP system we will focus on the dynamics of a single particle in one dimension.

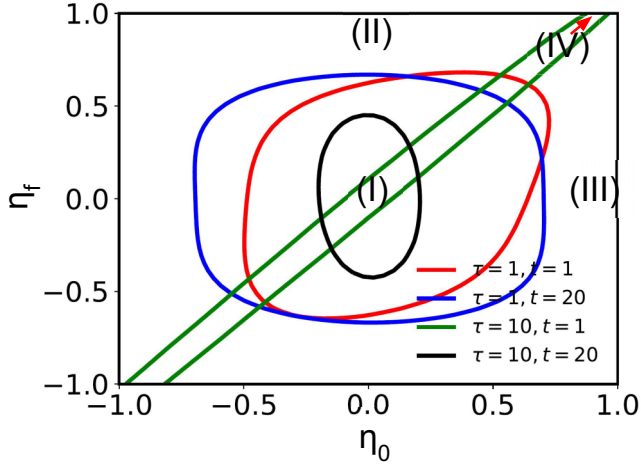


FIG. 1. The constant $L = 0.5$ curves for different initial and final active noise parameters η_0 and η_f . The paths that satisfies Eq. (8) and $L \approx 0$ would give the MPPs. t is the travel time for the particle to reach $x(t) = 1$ from the origin $x(0) = 0$ and persistence times τ . The other parameters are fixed at $D = 1$ and $D_a = 5$. We plot the trajectories at the points (I) $\eta_0 = 0, \eta_f = 0$, (II) $\eta_0 = 0, \eta_f = 1$, (III) $\eta_0 = 1, \eta_f = 0$, and (IV) $\eta_0 = 5, \eta_f = 5$ in Fig. 2.

Most probable path in one dimension

The extremum path for a single AOUP particle in one dimension is given by

$$\begin{aligned} \ddot{x} - \sqrt{2D_a}\dot{\eta} &= 0, \\ \tau^2\ddot{\eta} &= \eta - \frac{\sqrt{2D_a}}{2D}(\dot{x} - \sqrt{2D_a}\eta). \end{aligned} \quad (8)$$

Since the entire derivation is based on the use of translational probability in Eq. (3), we only solve for the trajectories with a fixed start $x(0) = x_0$ and end point $x(t) = x_f$ for a travel time t . The active noise also has fixed boundaries $\eta(0) = \eta_0$ and $\eta(t) = \eta_f$. The solution gives the extremum trajectory of the particle, which is nothing but the local minimum of the function L in Eq. (8). For the rest of the discussions we explore the behavior of the extremum paths of the particle that always start at the origin $x_0 = 0$ and ends at $x_f = 1$. The exact analytical solutions are obtained using MATHEMATICA software [62] for $x(t)$ and $\eta(t)$ and are given in Appendix B. These solutions are the local minimum of the L function. To obtain the global minimum of L for the MPPs, we search the phase space of the parameters η_0 and η_f keeping the other parameters D_a, D , and τ fixed. Since $L \geq 0$ for a free AOUP particle, the global minimum is expected to be $L \approx 0$. From now on we fix the diffusion constants $D = 1$ and $D_a = 5$. The space of solutions of the MPP for which $L \approx 0$ lies inside of the closed curves of Fig. 1. As we increase the persistence time τ , the solution space of the MPP shifts closer to the origin and the area inside the curve decreases. This implies that the MPP at large τ is obtained for very small active noise parameters $\eta_0 \approx 0$ and $\eta_f \approx 0$.

In Fig. 2 we look at the trajectories at different regions of the (η_0, η_f) space, in particular at the four points (I), (II), (III), and (IV) in Fig. 1. We numerically obtain the optimal noise

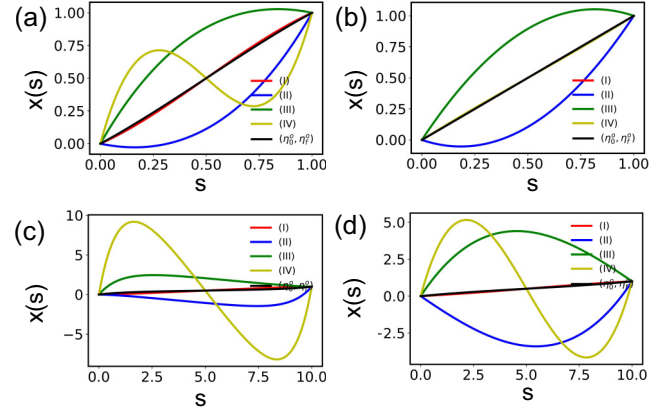


FIG. 2. The extremum paths of the AOUP between $x(0) = 0$ and $x(t) = 1$ at the points (I), (II), (III), and (IV) in Fig. 1 for short time $t = 1$: (a) $\tau = 1$, (b) $\tau = 10$, and long time $t = 10$: (c) $\tau = 1$, and (d) $\tau = 10$. Also shown are the MPPs for parameters $(\eta_0 = \eta_0^o, \eta_f = \eta_f^o)$ of which L function is minimum.

parameters $(\eta_0^{(o)}, \eta_f^{(o)})$ that give the smallest values of the L function for short trajectory time $t = 1$ in Figs. 2(a) and 2(b) and for long time $t = 20$ in Figs. 2(c) and 2(d). For points (I) and (IV) along the $\eta_0 = \eta_f$ line in Fig. 1, the trajectories oscillate about the straight line joining the end points $x(0) = 0$ and $x(t) = 1$ and cross at $t/2$. For $\eta_0 > \eta_f$ (III) the trajectories are above the straight line while for $\eta_0 < \eta_f$ (II) they remain below. $\eta_0 = 0, \eta_f = 0$ is always a good approximation for the MPP. Larger L values result in longer trajectories and deviation from the straight line or the MPP. For low τ the AOUP has larger swim velocity, thus reaching the end point faster than for large τ . As seen from Fig. 1 at large τ , the optimal noise becomes zero thus slowing the particle down. The most probable trajectory of a passive particle between two points x_0 and x_f is obtained by taking the $D_a \rightarrow 0$ limit in Eq. (B1):

$$x(s) = \left(1 - \frac{s}{t}\right)x_0 + \frac{s}{t}x_f. \quad (9)$$

In the large τ limit Eq. (B1) reads

$$x(s) = \left(1 - \frac{s}{t}\right)x_0 + \frac{s}{t}x_f + \sqrt{2D_a}\frac{s}{2}\left(\frac{s}{t} - 1\right)(\eta_f^{(o)} - \eta_0^{(o)}). \quad (10)$$

Since $\eta_0^{(o)} \approx 0$ and $\eta_f^{(o)} \approx 0$ from Fig. 1, MPP Eq. (10) at large τ coincides with the MPP of the passive particle in Eq. (9). This is also observed in all the plots in Fig. 2, as τ increases it coincides with the straight line joining x_0 and x_f . This can be understood from the fact that, as the persistence time τ increases for a fixed D_a , the swim velocity $v_0 = \sqrt{D_a/\tau}$ decreases. Thus the AOUP behaves like a passive particle at large τ . While for large t [Fig. 2(d)] even a small perturbation of the noise from the optimal noise produces a large deviation from the MPP, for short time $t = 1$ [Fig. 2(b)] the particle does not get enough time to deviate appreciatively from the MPP.

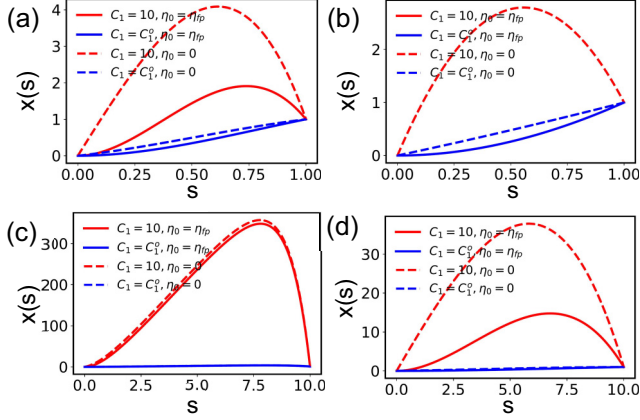


FIG. 3. The extremum path for $C_1 = 10$ and the MPP of the AOUP near the fixed point η_{fp} of Eq. (11) for (a) $t = 1$, $\tau = 1$, (b) $t = 1$, $\tau = 10$, (c) $t = 10$, $\tau = 1$, and (d) $t = 1$, $\tau = 10$.

We analyze the fixed point dynamics of the AOUP. We rewrite Eq. (8) as

$$\begin{aligned} v_x - \sqrt{2D_a}\eta &= C_1, \\ \tau^2 v_\eta \frac{dv_\eta}{d\eta} &= \eta - \frac{\sqrt{2D_a}}{2D} C_1, \end{aligned} \quad (11)$$

where $v_x = \dot{x}$, $v_\eta = \dot{\eta}$, and C_1 is a constant of integration. C_1 is the velocity of the particle in the absence of active noise. The drift of the AOUP particle is caused by the active noise and has an unstable fixed point at $\eta_{fp} = -C_1/\sqrt{2D_a}$. The dynamics of the active noise evolves independently of the particle position or velocity because of translational invariance. The second equation of Eq. (11) is integrated to obtain

$$v_\eta^2 = V_0^2 + \frac{1}{\tau^2} \left(\eta - \frac{\sqrt{2D_a}}{2D} C_1 \right)^2. \quad (12)$$

V_0 is the velocity at $\eta = \frac{\sqrt{2D_a}}{2D} C_1$. In Fig. 3 we see that the extremum trajectories passing through the fixed point $\eta = \eta_{fp}$ are less spread out as the active noise and hence the velocity of the AOUP is smaller. The MPPs for all t and τ are always close to the passive trajectory of the straight line 9. When $t \approx \tau$, the trajectories have similar behavior in Figs. 3(a) and 3(d) except the trajectories are more spread out in Fig. 3(d) where t is large. For smaller τ and large t in Fig. 3(c) the swim velocity is large and especially for large C_1 the trajectories spread out significantly.

V. ENTROPY PRODUCTION FOR AOUP PARTICLES

The nonequilibrium nature of active systems is reflected in the time irreversibility of their trajectories. This is quantified by the entropy production which is the ratio of the probabilities of the forward and the backward paths [43]

$$\exp(\Sigma) = \frac{p(\mathbf{x}, \boldsymbol{\eta} | \mathbf{x}_0, \boldsymbol{\eta}_0)}{\tilde{p}(\tilde{\mathbf{x}}, \tilde{\boldsymbol{\eta}} | \tilde{\mathbf{x}}_0, \tilde{\boldsymbol{\eta}}_0)}. \quad (13)$$

To obtain the time-reversed trajectory for a time interval t , we are left with the choice of the noise $\boldsymbol{\eta}$ being even or odd under time reversal $\tilde{\boldsymbol{\eta}}_\pm(s) = \pm \boldsymbol{\eta}(t-s)$. The authors of Ref. [42]

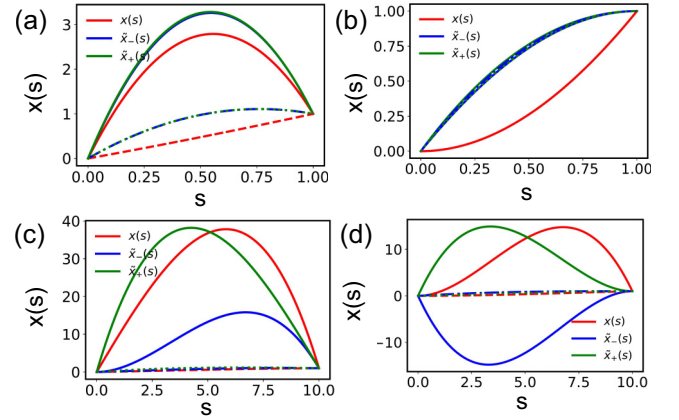


FIG. 4. The time reversed trajectories in Eq. (14) corresponding to the two parities for $\tau = 10$ and $C_1 = 10$. Trajectories in (a) and (c) do not pass through the fixed point with $\eta(0) = 0$ and in (b) and (d) pass through the fixed point. (a,b) $t = 1$ and (c,d) $t = 10$.

interpreted the active fluctuations as external forces to have even parity for passive particles in an active bath, while having odd parity for the case of self-propelled particles representing the velocity of the particle. This interpretation of parity was contested in Ref. [63]. The authors of Ref. [64] obtained the entropy production without explicit assumptions about the parity under time reversal. Here we consider both the parities for the active noise and analyze the time-reversed trajectories in both cases. The time-reversed trajectories according to the two parities, $x_-(x_+)$ for odd (even) parity, of the active noise are

$$\begin{aligned} -\dot{\tilde{x}}_-(s) + \sqrt{2D_a}\tilde{\eta}_-(s) &= C_1, \\ \tau^2 \ddot{\tilde{\eta}}_-(s) &= -\tilde{\eta}_-(s) - \frac{\sqrt{2D_a}}{2D} C_1, \\ -\dot{\tilde{x}}_+(s) - \sqrt{2D_a}\tilde{\eta}_+(s) &= C_1, \\ \tau^2 \ddot{\tilde{\eta}}_+(s) &= \tilde{\eta}_+(s) - \frac{\sqrt{2D_a}}{2D} C_1. \end{aligned} \quad (14)$$

The plot of the time-reversed trajectories under odd and even parities are shown in Fig. 4. When $t < \tau$ both time-reversed trajectories are the same regardless of whether they are passing through the fixed point [Figs. 4(a) and 4(b)]. They are very different when $t \approx \tau$ as seen in Figs. 4(c) and 4(d). In the odd parity case, the entropy production from Eq. (13) reads [42]

$$\Sigma_- = \int_0^t ds \left[\frac{1}{D} \mathbf{f}(s) (\dot{\mathbf{x}}(s) - \sqrt{2D_a}\boldsymbol{\eta}(s)) - 2\tau \dot{\boldsymbol{\eta}}(s) \boldsymbol{\eta}(s) \right]. \quad (15)$$

In particular, for a free active particle in one dimension we get

$$\Sigma_-(t) = - \int_0^t ds 2\tau \dot{\eta}(s) \eta(s) = \tau (\eta_0^2 - \eta_f^2). \quad (16)$$

We recover the passive trajectory in Eq. (9) in the large τ limit of the MPP in Eq. (10) when $\eta_0 \approx 0$ and $\eta_f \approx 0$. Equation (16) too shows that the entropy production is zero along the MPP. Using $\langle \dot{\eta}(s) \eta(s) \rangle = -\frac{1}{2\tau^2}$ [42], we get $\langle \Sigma_-(t) \rangle = \frac{t}{\tau}$.

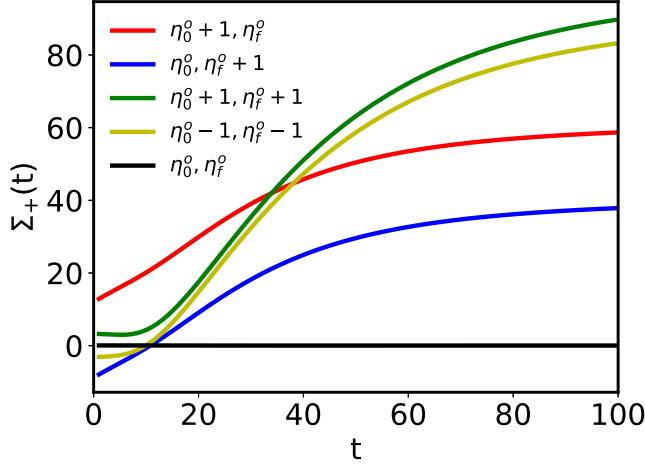


FIG. 5. The entropy production along the MPP (black) for $\tau = 100$ with optimal noises $(\eta_0^{(o)}, \eta_f^{(o)})$ as in Fig. 2 and the extremum paths with suboptimal noises.

In the case of even parity, the entropy production from Eq. (13) becomes

$$\Sigma_+ = \int_0^t ds \left[\frac{1}{D} \dot{\mathbf{x}}(s) (\mathbf{f}(s) + \sqrt{2D_a} \boldsymbol{\eta}(s)) - 2\tau \dot{\boldsymbol{\eta}}(s) \boldsymbol{\eta}(s) \right], \quad (17)$$

which for the free active particle in one dimension is

$$\Sigma_+ = \int_0^t ds \left[\frac{1}{D} \dot{x}(s) \sqrt{2D_a} \eta(s) - 2\tau \dot{\eta}(s) \eta(s) \right]. \quad (18)$$

Entropy production is a measure of how far the system is from equilibrium. In the long time limit $t \rightarrow \infty$, the entropy production from Eq. (18) along the extremum trajectories in Eq. (B1) saturates as seen in Fig. 5. Similar to the behavior of Σ_- in Eq. (16) vanishes along the MPP, Σ_+ also vanishes along the MPP as seen in Fig. 5(a). This is because the optimal noise $(\eta_0^{(o)}, \eta_f^{(o)})$ is small at large τ (Fig. 1) in which case we recover the passive particle in a thermal bath limit as discussed in Sec. II. Thus for large τ , the system behaves as an equilibrium system for which entropy production is zero. The larger the deviation from the optimal noise, the larger is the entropy production thus driving the system away from equilibrium. The average entropy production $\langle \Sigma_+(t) \rangle = (1 + \frac{D_a}{D}) \frac{t}{\tau}$ as derived in Appendix C increases linearly with time very different from the saturation behavior of Σ_+ which is a result of fixed end points.

VI. CONCLUSION

We studied the MPP for AOUP active systems. OM formalism was used to obtain the transition probabilities of these systems. The extremum of the OM integral was then obtained using the variational principle similar to the Lagrange equation in classical mechanics to obtain the extremum path of the AOUP particles. Out of all the extremum paths, the MPPs are the ones that have the minimum OM integral value.

Free AOUP dynamics is analytically solvable. The extremum paths were solved for fixed start and end points of the trajectories, x_0 and x_f , and fixed start and end OU noise η_0 and η_f . We explored the phase space of the extremum paths by varying the persistence time τ and the noise η_0 and η_f keeping the diffusion constants D and D_a constant. Unlike a passive particle which moves in a straight line from x_0 and x_f , the AOUP particle followed a curved path which approached the passive trajectory at large τ . The AOUPs with higher swim velocities deviated more from the straight line trajectories. The AOUP had an unstable fixed point which depended only on the active noise and particles passing through the fixed point slows down resulting in less curved trajectories. The entropy production along the extremum trajectories saturated to a maximum value, unlike the average noise that increased linearly with time. The active noise can be odd or even under time reversal and accordingly the trajectories of the AOUP were different. We also looked at the differences in entropy production along both types of trajectories. This work would be useful to control the trajectories of artificial active colloidal systems.

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APPENDIX A: DERIVATION OF THE TRANSITION PROBABILITY

The combined variable $\mathbf{y} = (\mathbf{x}, \boldsymbol{\eta})$ for N particles follows the Langevin equation by combining Eq. (1) and $\tau \dot{\boldsymbol{\eta}}(t) = -\boldsymbol{\eta}(t) + \boldsymbol{\xi}(t)$,

$$\dot{y}_{i\alpha} = F_{i\alpha} + \xi_{i\alpha}, \quad (A1)$$

with $F_i = (\mathbf{v}_i + \sqrt{2D_a} \boldsymbol{\eta}_i, -\frac{1}{\tau} \boldsymbol{\eta}_i)$. The Gaussian white noise $\langle \xi_{i\alpha} \rangle = 0$ and $\langle \xi_{i\alpha}(t) \xi_{j\beta}(0) \rangle = 2D_{i\alpha, j\beta} \delta(t)$, where $D_{i\alpha, j\beta} = 0$ is the diffusion tensor. Following Refs. [41,60] we obtain for the path probability of a given trajectory $\mathbf{y}(s)$ starting at \mathbf{y}_0 and ending at $\mathbf{y}(t)$ as

$$p[\mathbf{y}(t)|\mathbf{y}_0] \propto \exp \left[- \int_0^t \frac{ds}{4} \{ F_{i\alpha}[\mathbf{y}(s)] - \dot{y}_{i\alpha} \} \times D_{i\alpha, j\beta}^{-1} \{ F_{j\beta}[\mathbf{y}(s)] - \dot{y}_{j\beta} \} \right]. \quad (A2)$$

For free AOUP particle the diffusion tensor is

$$D_{i\alpha, j\beta} = \delta_{ij} \begin{pmatrix} D & 0 \\ 0 & 1 \end{pmatrix}, \quad (A3)$$

which gives Eq. (3) in the text.

APPENDIX B: EXACT SOLUTION OF EQ. (8)

The solution for the extremum path and the corresponding noise of Eq. (8) that satisfies the boundary conditions read

$$\begin{aligned}
x(s) = & \operatorname{csch}(t/(2\tau))^2 [D_a \tau \{(-x_0 + x_f) \cosh(s/\tau) + (x_0 - x_f) \cosh[(s-t)/\tau] + (x_0 + x_f) \\
& \times [-1 + \cosh(t/\tau)]\} + D\sqrt{2D_a}\tau \{-\eta_f s + \eta_f t - s\eta_0 - \eta_f t \cosh(s/\tau) + t\eta_0 \cosh[(s-t)/\tau] \\
& + (\eta_f s + s\eta_0 - t\eta_0) \cosh(t/\tau)\} + D[-tx_0 + s(x_0 - x_f)] \sinh(t/\tau) + D_a[-tx_0 + s(x_0 - x_f)] \\
& \times \sinh(t/\tau) + \sqrt{2D_a}^3/2\tau \{-\eta_f s + \eta_f t - s\eta_0 - \eta_f t \cosh(s/\tau) + t\eta_0 \cosh[(s-t)/\tau] + (\eta_f - \eta_0)\tau \\
& \times \sinh(s/\tau) + \cosh(t/\tau)[\eta_f s + s\eta_0 - t\eta_0 + (-\eta_f + \eta_0)\tau \sinh(s/\tau)] + 2(\eta_f - \eta_0)\tau \sinh[s/(2\tau)]^2 \\
& \times \sinh(t/\tau)\}]/\{4D_a\tau - 2(D + D_a)t \coth[t/(2\tau)]\}, \tag{B1}
\end{aligned}$$

while for the noise we get

$$\begin{aligned}
\eta(s) = & e^{t/\tau} [2D_a(\eta_f + \eta_0)\tau + 2D_a(\eta_f - \eta_0)\tau \cosh[(s-t)/\tau] - 2D_a(\eta_f + \eta_0)\tau \cosh(t/\tau) \\
& + 2(D + D_a)t[\eta_f - \eta_0 \cosh(t/\tau)] \sinh(s/\tau) - \sqrt{2D_a}(x_0 - x_f)\{-\sinh(s/\tau) + \sinh[(s-t)/\tau] \\
& + \sinh(t/\tau)\} + 2 \cosh(s/\tau)[D_a(-\eta_f + \eta_0)\tau + (D + D_a)t\eta_0 \sinh(t/\tau)]/[-(D + D_a)t - 2D_a\tau \\
& + 4D_a e^{t/\tau}\tau + e^{(2t)/\tau}[(D + D_a)t - 2D_a\tau]]. \tag{B2}
\end{aligned}$$

APPENDIX C: AVERAGE ENTROPY PRODUCTION ALONG A TRAJECTORY

Applying the expression of the Langevin equation in Eq. (1) in one dimension for a single particle to Eq. (C1) we get

$$\begin{aligned}
\langle \Sigma \rangle = & \int_0^t ds \frac{1}{D} \langle (\dot{x}(s)\sqrt{2D_a}\eta(s) - 2\tau \dot{\eta}(s)\eta(s)) \rangle \\
= & \int_0^t ds \frac{1}{\tau} \left(\frac{D_a}{D} + 1 \right) \\
= & \frac{t}{\tau} \left(\frac{D_a}{D} + 1 \right). \tag{C1}
\end{aligned}$$

Here we use ξ and η in Eq. (1) are uncorrelated, and $\langle \eta(s)\eta(s') \rangle = \frac{1}{2\tau} \exp(-|s - s'|/\tau)$.

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