

$$C_{ij} = \langle \Delta x_i \Delta x_j | \bar{z}[0, t] \rangle_e$$

$$J_{ij} = \sum_k \beta_{jk} S_{ik}$$

$$T_{ijl} = \langle \Delta x_i \Delta x_j \Delta x_l | \bar{z}[0, t] \rangle_e$$

$$\frac{dT_{ijl}}{dt} = \sum_x \Delta x_i \Delta x_j \Delta x_l \frac{dP(x, t | \bar{z}[0, t])}{dt}$$

$$= \sum_x \Delta x_i \Delta x_j \Delta x_l \left[\frac{dP(x, t | \bar{z}[0, t])}{dt} - \langle \Delta x_i \Delta x_j \Delta x_l | \bar{z}[0, t] \rangle_e \frac{d\bar{x}_i}{dt} - \langle \Delta x_j \Delta x_l | \bar{z}[0, t] \rangle_e \frac{d\bar{x}_j}{dt} - \langle \Delta x_l \Delta x_i | \bar{z}[0, t] \rangle_e \frac{d\bar{x}_l}{dt} \right]$$

$$r_k(x, \bar{z}(t)) = \alpha_k(\bar{z}(t)) + \sum_p \beta_{kp} x_p$$

$$\frac{dP(x, t | \bar{z}[0, t])}{dt} = - \sum_k r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t]) + \sum_k r_k(x - S_k, \bar{z}(t)) P(x - S_k | \bar{z}[0, t])$$

index shift only shifts the indexes. $\Delta x_{i,t} = x_{i,t} - \bar{x}_i(t)$
index

$$\sum_x \Delta x_i \Delta x_j \Delta x_l \frac{dP(x, t | \bar{z}[0, t])}{dt} = - \sum_x \Delta x_i \Delta x_j \Delta x_l \sum_k r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t])$$

$$+ \sum_x \sum_k (\Delta x_i + S_{ki}) (\Delta x_j + S_{kj}) (\Delta x_l + S_{kl}) r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t])$$

$$= \sum_x \sum_k (\Delta x_i \Delta x_j S_{kl} + \Delta x_j \Delta x_l S_{ki} + \Delta x_l \Delta x_i S_{kj} + \Delta x_i S_{kj} S_{kl} + \Delta x_j S_{kl} S_{ki} + \Delta x_l S_{ki} S_{kj} + S_{ki} S_{kj} S_{kl}) r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t])$$

$$\textcircled{1}: \sum_x \sum_k S_{ki} S_{kj} S_{kl} r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t]) = \sum_k S_{kl} S_{kj} S_{ki} \langle r_k(x, \bar{z}(t)) \rangle_e$$

$$\textcircled{1} - \textcircled{1}: \sum_x \sum_k \Delta x_i \Delta x_j S_{kl} r_k(x, \bar{z}(t)) P(x | \bar{z}[0, t]) - \left(\sum_x \Delta x_i \Delta x_j P(x | \bar{z}[0, t]) \right) \left(\sum_k S_{kl} r_k(x, \bar{z}(t)) \right)$$

no ensemble average, throw inside

$$= \sum_x \sum_k \Delta x_i \Delta x_j S_{kl} (\alpha_k(\bar{z}) + \sum_p \beta_{kp} x_p) P(x | \bar{z}[0, t]) - \sum_x \sum_k \Delta x_i \Delta x_j S_{kl} (\alpha_k(\bar{z}) + \sum_p \beta_{kp} x_p) P(x | \bar{z}[0, t])$$

$$= \sum_x \sum_k \Delta x_i \Delta x_j S_{kl} \sum_p \beta_{kp} \Delta x_p P(x | \bar{z}[0, t])$$

$$= \sum_x \Delta x_i \Delta x_j \sum_p \Delta x_p \left(\sum_k \beta_{kp} S_{kl} \right) P(x | \bar{z}[0, t])$$

$$= \sum_x \Delta x_i \Delta x_j \sum_p \Delta x_p J_{lp} P(x | \bar{z}[0, t])$$

$$= \sum_p J_{lp} \langle \Delta x_i \Delta x_j \Delta x_p | \bar{z}[0, t] \rangle_e$$

$$= \sum_p J_{lp} T_{ijp}$$

$$= (\hat{J} \cdot T)_{ijl}$$

$$\textcircled{4}: \sum_x \sum_k \Delta x_i S_{kj} S_{kl} r_k(x | \bar{z}(t)) P(x | \bar{z}[0, t])$$

$$= \sum_x \sum_k \Delta x_i S_{kj} S_{kl} (\alpha_k(\bar{z}) + \sum_p \beta_{kp} x_p) P(x | \bar{z}[0, t])$$

$$= \sum_x \sum_k \Delta x_i S_{kj} S_{kl} (\alpha_k(\bar{z}) + \sum_p \beta_{kp} x_p) P(x | \bar{z}[0, t]) - \left(\sum_x \Delta x_i P(x | \bar{z}[0, t]) \right) \left(\sum_k S_{kj} S_{kl} (\alpha_k(\bar{z}) + \sum_p \beta_{kp} x_p) \right)$$

0

$$= \sum_x \sum_k \Delta x_i S_{kj} S_{kl} \sum_p \beta_{kp} \Delta x_p P(x | \bar{z}[0, t])$$

$$= \sum_k \sum_p \beta_{kp} S_{kj} S_{kl} \Delta x_i \Delta x_p P(x | \bar{z}[0, t])$$

$$= \sum_k \sum_p \beta_{kp} S_{kj} S_{kl} C_{ip}$$