

**1 Letter to the editor**

2 Dear Prof. Corzilius, dear Björn,

3 Thank you for the opportunity to revise our submission benefitting from the insights of  
4 the expert reviewers. Originally, we were led to submitting the results of our Monte  
5 Carlo simulations for publications in view of the two independent algorithms giving  
6 similar results, despite their provocative nature. Thanks to the open discussion in  
7 Magnetic Resonance, and the expert advice of the anonymous reviewer on Monte  
8 Carlo simulations, shortcomings in both algorithms were identified which violate the  
9 zero-energy balance in both cases and lead to the observed asymmetry of three-site  
10 exchange. The short summary is that none of the two algorithms maintained  
11 thermodynamic equilibrium but generated a dynamic or driven equilibrium, whereby  
12 overall mass balance was maintained. In NMR we are familiar with driven equilibrium  
13 situations when the spins are in equilibrium with the excitation, as for instance in CW  
14 NMR or stochastic NMR. Concerning translational motion of molecules in pores,  
15 thermodynamic equilibrium corresponds to noise or Brownian motion, while our  
16 simulations showed, that driven equilibrium can lead to coherent circular motion in the  
17 pore. It is a question to be investigated further if such motion can be stimulated in pores  
18 by ultrasonic, electric, or magnetic fields, which might be beneficial, for example, in  
19 heterogeneous catalysis.

20 In view of the full discussion and the major revision of the manuscript being  
21 publicly accessible we reorganized the points of the reviewers below and answer each  
22 of them. Major changes concern the title, the introduction, and the discussion. Changes  
23 in the text are marked in yellow in the revised manuscript and explained in the  
24 following.

25

26 With kind regards,

27 Bernhard Blümich

28

**29 Response to reviewers**

30 Reviewer #1: Malcom Levitt; Reviewer #2: Anonymous; Community: Tom Barbara

31 The authors sincerely thank both reviewers for considerable their time and effort in  
32 dealing with our manuscript. We especially thank reviewer #2 for education us on  
33 Monte Carlo Simulations and providing valuable literature references. We also thank  
34 Tom Barbara for enlightening suggestions and discussions.

35

36 **Reviewer #1**

37 1) My first question is whether the simulations, and indeed the NMR observations  
38 which seem to have stimulated them, are performed in equilibrium. As far as  
39 the simulations are concerned, it is not obvious to me how one would ensure  
40 that the simulations do correspond to an equilibrium state. One way to  
41 establish that would be to check whether the detailed balance condition holds  
42 - which would of course defeat much of the purpose of this study. If the  
43 simulated system does +not+ correspond to an equilibrium system, it would  
44 not be very surprising if detailed balance is violated in some cases. Even in  
45 everyday life non-equilibrium states can lead to circulating flows. One might  
46 even push this argument further and state that the results of Fig.4 etc., which  
47 show clear violations of detailed balance (assuming that I understand the  
48 “asymmetry” correctly), indicate that these simulations do +not+ correspond to  
49 equilibrium. The author should at least address this possibility and its possible  
50 implications.

51 Reply: Thermodynamic equilibrium and driven equilibrium need indeed be  
52 discriminated. Driven equilibrium or overall equilibrium requires mass balance, i. e.  
53 Eqn. (1) to be zero, and thermodynamic equilibrium requires the asymmetry  
54 parameter, which expresses relative flux and is defined in Eqn. 5, to be zero. This point  
55 was not clear in the original submission and is now explicitly stated in the revised  
56 manuscript on page 3. As a result of the open discussion, it became apparent that we  
57 are observing a driven equilibrium and not thermodynamic equilibrium in agreement  
58 with the reviewer’s objection. Accordingly, the manuscript underwent major revision.

59 2) The curious definition of the entropy of a site (Eq.9) puzzles me greatly. It  
60 seems rather arbitrary, or at least its validity is not discussed. Could some of  
61 the curious observations be linked to an entropy definition that does not satisfy  
62 all of the necessary attributes of entropy?

63 To expand a little further on RC1, the common definition of entropy is that  
64 is proportional to the log of the number of ways to realise a particular  
65 configuration. This ensures, for example that the entropy of two independent  
66 systems is the sum of the individual entropies (since the number of equivalent

67 configurations is the product of the numbers for the individual systems, and  
68 the log of a product is a sum. I believe that  $S \sim \ln W$  is a crucial definition of  
69 entropy from which much of stat mech follows. So, I don't think it can be valid  
70 to introduce an arbitrary function and call it entropy, without showing that (at  
71 least in some limit or under some assumptions) the fundamental relationship  
72 between  $S$  and  $\ln W$  is preserved. I don't see how the authors definition, which  
73 is based on the distance between cells, has any plausible relationship with  
74 entropy.

75 This discussion is very interesting but cannot be resolved within this  
76 discussion, in my opinion. The main point I want to make, in my role as referee,  
77 is that any definition of entropy requires some indications that the definition,  
78 perhaps within some assumptions or approximations, at least fulfils some of  
79 the attributes of thermodynamic entropy. Otherwise it is just an arbitrary  
80 function that cannot be called entropy, or used in place of entropy, and there  
81 should be no expectation that such a function plays the same role as true  
82 entropy (for example, increasing for an irreversible process in a closed  
83 system). The literature Tom cites may be of help.

84 Reply: Entropy and internal energy were crudely modeled from the distances to  
85 neighbor cells to introduce a free jump energy. This allowed us to study the asymmetry  
86 parameter in dependence on temperature and pressure guiding us to the interpretation  
87 of the driven motion inside the pore as a translational resonance effect. The entropy  
88 model exhibits the basic features of the configurational entropy as is now explained in  
89 the supplement, lines 44 to 51. We could have also approximated  $W$  in  $S = k_B \ln W$  by  
90 the logarithm of the number of cells the particle is free to jump to. Instead, we used the  
91 sum of jump distances, which for our Moore neighborhood can be argued to  
92 approximate  $W$  (but not the logarithm) apart from some scaling factor. This we have  
93 chosen to approximate the configurational entropy for the discrete states in our  
94 simulation instead of the textbook formula  $S = -k_B \sum (P \ln P)$ . In fact, we used the sum  
95 of distances, because we are dealing with discrete configurations and the  
96 configurations on the square grid differ, so that  $S = k_B \ln W$  does not strictly apply. Our  
97 choice may not be the best one, but our crude approximation exhibits the essential  
98 features of entropy: The distance sum is zero, if there is only one possible  
99 configuration, and it grows with the number of accessible configurations. For purpose

100 of calculating jump probability this suffices. As subsequently, the asymmetry parameter  
101 could also be observed for jumps randomly selected from one of the free neighbor cells  
102 without resorting to internal energy or entropy, the details of the model for energy and  
103 entropy have been moved to the supplement.

104

#### 105 **Community comment**

106 1) These comments are useful and worth consideration. I would like to add that  
107 these "equilibrium" conditions also play a role in describing the kinetic  
108 mechanisms for the approach to equilibrium. In that way if you have  $A \rightarrow B \rightarrow C \rightarrow A$   
109 cyclicly then the product of the rate constants going clockwise say,  
110 have to equal the product going counterclockwise. I believe I am correct in  
111 identifying Onsager as the origin of this notion and his classic paper is on "non  
112 equilibrium (irreversible) thermodynamics".

113 Reply: Thank you for referring us to Onsager's seminal work. He is now cited in line  
114 64.

115

#### 116 **RC5,6 Anonymous reviewer #2**

117 1) General comment: The authors present Monte Carlo simulations of a lattice  
118 gas using a dynamic model that breaks detailed balance. They determine a  
119 quantity called asymmetry parameter, which measures the breaking of detailed  
120 balance, and show that it is nonzero. They also present results for an off-lattice  
121 gas model which seems to behave in a similar manner. These findings are  
122 related to recent NMR experiments.

123 I strongly disagree with the main statements in the paper. In my opinion the  
124 work suffers from serious conceptual deficiencies regarding both the design of  
125 the model and the interpretation of the results, which is why I would absolutely  
126 not recommend it for publication in a regular journal. However, I understand  
127 that in this journal, the referee reports will be published alongside with the  
128 paper. Therefore, a publication might be acceptable as long as some additional  
129 technical issues have been fixed.

130 Reply: The authors are honestly grateful to the reviewer spending precious time in  
131 educating them on Monte Carlo simulations, analyzing the submitted manuscript in  
132 detail, and providing helpful literature references.

133 2) Technical issues. These issues must be fixed before the paper can be  
134 published.

135 2a) The central quantity, the asymmetry parameter, is never properly defined. The  
136 only definition is found in Equation (5) which refers to the special case of a  
137 three-site exchange. The authors must add an equation defining the quantity  
138 which is actually measured in the simulations and shown in Figures 4 and 6.

139 Reply: The quantity measured is exactly the quantity defined in Eqn. (5). The quantity  
140  $M_j$  is a concentration. In the simulations it is the number of particles in pool  $j$ . The  
141 quantity  $k_{ij}$  denotes the rate of transitions from pool  $j$  to pool  $i$ . The program counts the  
142 number of particles passing from pool  $j$  to  $i$  and assigns that to  $k_{ij} M_j$ . The denominator  
143 of (5) is the total number of jumps from one pool to another including jumps within one  
144 pool ( $k_{ij} M_j$ ). So, the asymmetry parameter defined in (5) is the number difference  
145 between forward and backward jumps divided by the total number of jumps. This is the  
146 relative circular flux. The total number of jumps is the sum of all differential jumps, i. e.  
147 the sum over all  $k_{ij} M_j$ . It is calculated in the program after completion of each simulation  
148 run and has been verified by comparison with the initially specified number of jumps.  
149 There are no different weights assigned to particles in different pools. To better explain  
150 the asymmetry parameter, the following text has been added (lines 73-78): “Here  $k_{ij} M_j$   
151 is the number of transitions from pool  $j$  to pool  $i$ , corresponding to the peak integral in  
152 an exchange map after correction for relaxation effects, so that the denominator  
153 corresponds to the integral over all peaks. The asymmetry parameter thus quantifies  
154 the imbalance of exchange between two sites in terms of the number of unbalanced  
155 exchanges normalized to the total number of exchanges. Therefore, it specifies the  
156 relative flux in the circular exchange process.”

157 2b) Likewise, a so-called “active site” seems to be an important ingredient either  
158 of the dynamical model or in the analysis (this does not become clear), but it  
159 is never defined. It has “different relaxation properties” but relaxation  
160 properties have not been introduced in the definition of the model before. As  
161 an “explanation”, the caption of Figure 3 offers the following cryptic sentence:

162 “If a particle cell contacts two different relaxation sites, the higher number  
163 overrides the lower number when identifying its relaxation environment.” What  
164 does this mean in practice? Does the presence of an active site change the  
165 dynamics or is it just important for the analysis? And how exactly is this  
166 implemented?

167 Reply: The active site is a terminology used in catalysis which refers to a catalytically  
168 active site which in the case discussed in the manuscript resides in the pore wall of a  
169 heterogeneous catalyst. It does not change the dynamics of the particles near it, but it  
170 typically increases their NMR relaxation rate by which the different particle pools are  
171 identified in the  $T_2$ - $T_2$  relaxation-exchange NMR experiment. The numbering of the  
172 relaxation sites is now better explained at multiple occasions: Lines 184-187: “The  
173 NMR relaxation environments are indexed according to increasing relaxation rate. If a  
174 particle is in contact with two different relaxation environments, it is assigned to the  
175 relaxation environment with the higher index according to the higher relaxation rate.”  
176 Because relaxation rates are additive, this assignment is physically meaningful. Lines  
177 268-271: “To understand the essence of the asymmetry the pore geometry was  
178 simplified to a square with an active site in the wall to study particle motion in detail.  
179 Particles in the bulk, in contact with the walls, and with the active site are identified by  
180 different NMR relaxation properties (Fig. 3b)”. Caption to Fig. 3 showing the two types  
181 of pores investigated (lines 277-283): “a) Depending on their next neighbors in the first  
182 coordination shell, the particle-relaxation environments are identified as bulk (1),  
183 surface (2), and pore (3) with increasing relaxation rate. b) Small square pore with an  
184 active site. The bulk (1), the walls (2), and the active site (3) have different relaxation  
185 properties. If a particle is in contact with two different relaxation sites, it is counted to  
186 belong to the particle pool with the larger relaxation rate, i. e. the pool with the higher  
187 number.”

188 2c) Apart from the active site element, I think I roughly understand the dynamical  
189 model of the lattice simulations, but the off-lattice simulations (Section 2.2) are  
190 not well explained at all. Simulations of hard particle models would typically be  
191 done using event-driven algorithms, where the system is propagated from one  
192 elastic collision to the next. Apparently, this was not done here, instead fixed  
193 time steps were used, which reduces the accuracy of the simulations. How  
194 exactly were the collisions implemented? For example, did the authors

195 accurately account for the impact parameter of each collision when calculating  
 196 the new momenta of the participating particles, or did they pick them at  
 197 random? What was the length of the time step? How did they handle situations  
 198 when three particles collide within one time step? Such information is crucial if  
 199 you report on simulation results that supposedly break the second law of  
 200 thermodynamics.

201 Reply: The description of the algorithm for the off-lattice simulations has been  
 202 expanded (lines 224-251). At each time step, the distance between each possible pair  
 203 of particles was considered. If the center of each particle was within one diameter of  
 204 another, the particles are considered to have collided. Immediately after a collision the  
 205 projection of the velocity vector along the collision axis is reversed prior to propagating  
 206 to the next step, according to

$$207 \quad \vec{v}_{1,\text{new}} = \vec{v}_{1,\text{old}} - \frac{2m_2}{(m_1+m_2)} \frac{\langle \vec{v}_{1,\text{old}} - \vec{v}_{2,\text{old}}, \vec{x}_1 - \vec{x}_2 \rangle}{\|\vec{x}_2 - \vec{x}_1\|^2} (\vec{x}_1 - \vec{x}_2), \quad (8)$$

$$208 \quad \vec{v}_{2,\text{new}} = \vec{v}_{2,\text{old}} - \frac{2m_1}{(m_1+m_2)} \frac{\langle \vec{v}_{2,\text{old}} - \vec{v}_{1,\text{old}}, \vec{x}_2 - \vec{x}_1 \rangle}{\|\vec{x}_2 - \vec{x}_1\|^2} (\vec{x}_2 - \vec{x}_1). \quad (9)$$

209 At these low occupancy numbers, in the very rare occasion that more than two particles  
 210 simultaneously collide, the projection of each particle's velocity vector on the collision  
 211 axis is reversed prior to propagating to the next step. The length of the time steps in  
 212 the algorithm is in arbitrary units. The simulation was set up such that an initial speed  
 213 of 0.035 corresponds to moving 0.035 arbitrary length units in 1 arbitrary time unit.  
 214 Thanks to the reviewer's comment we now understand, that a time step orders of  
 215 magnitude smaller than that should have been used. We repeated the simulations with  
 216 a 100 times smaller time step and found that the asymmetry parameter decreased by  
 217 a factor of about 1000, confirming the reviewer's point, that with decreasing time step  
 218 the asymmetry parameter approaches zero and that the principle of detailed balance  
 219 is obeyed in the limit of infinitesimally short time steps corresponding to infinitely long  
 220 computation time. Nevertheless, the fact, that the three asymmetry parameters  
 221 resulting from Eqn. (4) agree to within at least 2 relevant digits (lines 401–402) confirms  
 222 that the particle motion reports an overall equilibrium state. Consequently, we interpret  
 223 the particle motion observed with the "large" time step to be a motion not in  
 224 thermodynamic equilibrium but in dynamic equilibrium driven by energy injected into  
 225 the system at each collision.

226 2d) Error bars are missing throughout. They must be added in the graphs, also the  
227 numbers in the text should be given with errors, especially those for (nonzero)  
228 asymmetry parameters.

229 Reply: Error bars are not included in the graphs but are discussed in the context of Fig.  
230 6g: “The parameter depends on the location of the relaxation center in the pore wall  
231 (Fig. 6). This dependence has been verified to be identical for all walls of the square  
232 pore. Moreover, it exhibits mirror symmetry about the center position (Fig. 6g), assuring  
233 that the simulation noise is negligible” (lines 380-384) and caption to Figure 6: “The  
234 mirror symmetry of each trace about the center position reports high precision of the  
235 simulation” (lines 374, 375). See also lines 401–402: “In all these cases the precision  
236 of the asymmetry parameter  $a_{sy}$  obtained in the simulations exceeds the second  
237 relevant digit”.

238 2e) Given the complexity of the model, the code should not just be “available upon  
239 request”, it should be published together with the manuscript. This holds  
240 especially for the off-lattice code.

241 Reply: The codes of both algorithms are now made available in the revised  
242 supplementary material.

243 3) Conceptual deficiencies in the presentation of the paper.

244 3a) Monte Carlo model: Description of the model:

245 Helmholtz free energy: On page 7, it is claimed that “the particle motion is  
246 governed by the Helmholtz free energy  $A$ ”. However, the Helmholtz free energy  
247 is a global thermodynamic quantity and does not govern local microscopic  
248 dynamics. Probably, the authors to refer to some kind of effective coarse-  
249 grained potential here.

250 Dynamics and Boltzmann distribution: Same page, the authors state “The  
251 probability of a particle moving from one cell to another is given by the  
252 Boltzmann distribution  $p = \exp(-\Delta A/(k_B T))$ ”. This statement does not make  
253 sense, as already apparent from the fact that the “probability”  $p$  can be larger  
254 than one,  $p > 1$  for  $\Delta A < 1$ . It is also not consistent with the subsequent



255 description of the algorithm, where it becomes clear that the probability of  
256 moving to a certain site also depends on the number of equivalent accessible  
257 sites etc.

258 Reply (see also our response to reviewer #1): A jump probability has been introduced  
259 to allow studies as a function of temperature and pressure, which helps to understand  
260 the nature of the observed asymmetry of exchange as a resonance effect. We agree  
261 that the concept is far-fetched, and that the definition of the free energy is heuristic.  
262 Because the asymmetry was subsequently also observed for arbitrary jumps to free  
263 neighbor cells, the description of the free-energy model has been moved to the  
264 supplementary material. If a jump probability larger than resulted from the model it was  
265 set to 1 in the algorithm for computational purpose and the destination cell for the jump  
266 was picked at random from all destination cells with the same jump probability. This is  
267 explained in line 53–57 of the supplement, in particular: “If for one or more jumps  $p \geq$   
268 1, the destination cell of the jump is picked at random from this subset of all potential  
269 jumps.”

270 3b) Design of the model:

271 Internal energy: The internal energy change after moving one particle is  
272 described as  $\Delta U = \mathbf{F}\Delta\mathbf{R}$  (page 7), where  $\mathbf{F}$  is a force acting on a particle that is  
273 constructed from the occupancy of neighboring sites. First, there is an obvious  
274 sign error there, probably a typo, it should really read  $\Delta U = -\mathbf{F}\Delta\mathbf{R}$ : The energy  
275 decreases if the particle follows the force. For example, in a gravitational field,  
276 if you roll downhill, your potential energy decreases. Second, and more  
277 seriously, it is easy to see that this specific force field, as it is formulated on a  
278 lattice, is not conservative. For example, consider a system where one particle  
279 is fixed at the origin, and a second particle undergoes a cyclic motion from  
280  $(1,0) \rightarrow (2,0) \rightarrow (2,1) \rightarrow (1,1) \rightarrow (1,0)$ . Then the total internal energy change  
281 after the cycle is not zero, even though the final and initial configuration are  
282 exactly the same. Therefore, this lattice force field cannot be derived from a  
283 potential.

284 Entropy: The probability of moving to a neighbor lattice site is associated with  
285 an entropy change, which is estimated by the sum of step lengths to  
286 unoccupied neighbor cells. This specific form of entropy is entirely heuristic

287 and again, it cannot be derived from an effective entropy potential. One should  
 288 also note that it is not necessary to include translational entropy in a proper  
 289 Monte Carlo algorithm: The algorithm will automatically account for it.

290 Jump probability (page 8): From the previous two points, it is already clear that  
 291 the quantity  $\Delta A$  in the expression for  $p$  cannot be associated with a well-defined  
 292 effective potential  $A$ . However, even if such a potential existed, the choice of  
 293 jump probabilities seems rather arbitrary. For example, page 8 says “If  $0 < p <$   
 294  $1$ , the destination cell is chosen at random from all those with the same largest  
 295 jump probability  $p < 1$ ”. This is not well motivated. Why not choose from all  
 296 cells with weighted probabilities according to their jump probability? The  
 297 algorithm described here is not motivated by any microscopic considerations.  
 298 With the same right, assuming that  $\Delta A$  could really be derived from a global  
 299 effective potential function  $A$ , one could also use a standard Metropolis  
 300 algorithm, which would satisfy detailed balance by construction.

301 Reply: Thank you for pointing out the sign issue with the internal energy. It has been  
 302 corrected and is explained in the supplement: “The internal energy change  $\Delta U_{f,i} =$   
 303  $-(\mathbf{F}_f - \mathbf{F}_i)\Delta\mathbf{R}_{f,i} \approx \mathbf{F}_i\Delta\mathbf{R}_{f,i}$  is modeled for each potential jump from the initial occupied  
 304 cell  $i$  to the final empty cell  $f$  by the product of the net force  $\mathbf{F}_i$  with the vector  $\Delta\mathbf{R}_{f,i}$   
 305 connecting the centers of the initial cell  $i$  and the final cell  $f$ .”

306 Thank you also for pointing out that the force field underlying the definition of the  
 307 internal energy is not conservative. This clarifies that energy is imparted or extracted  
 308 from the system at every jump, so that the jumps are not in thermal equilibrium but  
 309 rather in a driven equilibrium. The following sentence has been added (lines 206-210):  
 310 “It is noted here that the force field on a randomly populated lattice is not conservative  
 311 (Reviewer, 2023). In other words, the energy balance of a particle moving in a circle is  
 312 different from zero, and Monte Carlo simulations under these constraints probe a  
 313 driven equilibrium and not thermodynamic equilibrium (Michel et al., 2014).”

314 Entropy: Your remarks are appreciated. The heuristic nature of our entropy term  
 315 has been addressed in the reply to the comments of reviewer #1.

316           Jump probability: With reference to our last reply, it is added that the same jump  
317 probability  $p < 1$  can be obtained for jumps to different cells. When this is the case, the  
318 destination cell is chosen at random from this subset. See supplement, lines 56–57.

319           3c) Summary: The presented Monte Carlo algorithm does not satisfy detailed  
320 balance for two reasons: First, even though the notation suggests otherwise,  
321 the underlying quantities  $p$  are not associated with a well-defined effective  
322 energy function  $A$ . Second, the jump probabilities are chosen heuristically  
323 according to some random rules which are not well-motivated. It is not  
324 surprising that these rules do not satisfy detailed balance, because imposing  
325 detailed balance usually requires special efforts.

326           In fact, these rules would not even guarantee global balance if  $A$  were well-  
327 defined. On the other hand, they do define some kind of stochastic Markovian  
328 dynamics, and according to the central limit theorem of finite Markov systems,  
329 the probability distribution will converge against some stationary fixed point,  
330 which however differs from the Boltzmann distribution  $N \exp(-\beta A)$ .  
331 Furthermore, this stationary state would include persistent currents by default,  
332 because, as explained above, special efforts must be taken to remove them in  
333 such a model.

334           Reply: We agree that the model does not apply to thermodynamic equilibrium and thus  
335 to detailed balance. Since energy is not conserved when introducing a jump probability,  
336 but mass balance is obeyed, the model applies to driven and not thermodynamic  
337 equilibrium. We believe that this is still an interesting conclusion, as it suggests, that  
338 molecular motion in pores can be driven into circular exchange by external forces  
339 imparted by electric, magnetic or mechanical (ultrasonic) fields either broadband at  
340 multiple frequencies or narrow band at a single frequency. If proven experimentally,  
341 chemical reactions accelerated by heterogeneous catalysts could be improved.

342           4) Interpretation of the results:

343           4a) Thermodynamic equilibrium: The term “thermodynamic equilibrium”, by  
344 definition, refers to a stationary state without currents. One of the central  
345 postulates of thermodynamics is that every physical closed dynamical system  
346 reaches thermodynamic equilibrium at some point. This is a postulate and

347 might be debated. However, a system with persistent currents as described in  
348 the manuscript would not be considered to be at thermodynamic equilibrium.

349 Reply: We understand.

350 4b) Detailed balance and nonequilibrium thermodynamics: As correctly stated in  
351 the manuscript, the lack of currents is associated with microscopic detailed  
352 balance – or, putting it the other way round, breaking detailed balance normally  
353 generates currents. However, this also implies that entropy is constantly being  
354 produced, and dissipated, see, e.g., References [1-3].

355 Reply. We understand. In view of this issue, we refer to Feynman's ratchet in the  
356 manuscript at line 160. Thank you also for the literature references! They are cited in  
357 the revised manuscript.

358 4c) Dynamical systems with broken detailed balance have been discussed in  
359 nonequilibrium thermodynamics for many decades. Physically, they are used  
360 to describe open dissipative systems, for example, living systems or active  
361 systems [1,2], which are stabilized via a steady input of energy. It is easily  
362 possible to design stochastic dynamical systems that break detailed balance,  
363 as has been done, e.g., in the present manuscript or in Refs. [3,4]. In Monte  
364 Carlo simulations, implementing such dynamics can have the advantage that  
365 a desired probability distribution function can be sampled much more efficiently  
366 [4].

367 Reply: Thank you for clarifying. We fully agree. The manuscript has been revised  
368 accordingly.

369 4d) Detailed balance and Monte Carlo: The Monte Carlo method has been  
370 introduced by Metropolis et al as a method to efficiently sample a desired target  
371 probability distribution. The necessary ingredient for this is to impose global  
372 balance. Detailed balance is not strictly necessary. With the exception of  
373 kinetic Monte Carlo (which has not been used here), Monte Carlo dynamics is  
374 typically not realistic. Nevertheless, Monte Carlo is also used to study  
375 dynamical systems in a coarse-grained sense. However, it is important to note  
376 that in this type of model, you get out what you put in. If you implement Monte

377 Carlo moves that break detailed balance, then clearly, you will find that detailed  
378 balance is broken in your system. Therefore, Monte Carlo simulations  
379 designed to model dynamics at thermal equilibrium must be set up such that  
380 the Monte Carlo moves satisfy detailed balance.

381 Reply: Agreed. Thank you. Reference to Metropolis et al. is now made at several  
382 occasions in the revised manuscript.

383 4e) Is detailed balance always fulfilled? As stated above, the claim that closed  
384 physical dynamical systems reach thermodynamic equilibrium is a postulate.  
385 It lies at the heart of the second law of thermodynamics, but being a postulate,  
386 it could be violated in certain cases. In fact, it is violated, e.g., for integrable  
387 systems such as linear harmonic chains. It has not been proved rigorously  
388 except for a few special cases. On the other hand, the opposite claim that  
389 detailed balance might be broken in realistic (closed) physical system  
390 fundamentally challenges the foundations of thermodynamics. Such a claim  
391 cannot be based on Monte Carlo simulations. This is because, as explained  
392 above, Monte Carlo dynamics are inherently artificial, and it is much easier to  
393 implement dynamical models that break detailed balance than to implement  
394 models that satisfy detailed balance. The claim would have to be based on  
395 experiments, or on molecular simulations of a truly microscopic model, e.g.,  
396 classical Hamiltonian dynamics or Schrödinger dynamics. In fact, there have  
397 been several claims in the past, based on atomistic simulations, that the  
398 second law might be broken in nanoscale systems. For example, spontaneous  
399 unidirectional currents through pores or the like were observed in simulations.  
400 In all of these cases, it eventually turned out that the claimed effects could be  
401 attributed to numerical artefacts of the simulations.

402 Reply: Thank you for these explanations!

403 4f) The central question is whether a system can thermalize, which is a valid  
404 question especially for nanoscale systems and subject of active research.  
405 Specifically, the gas diffusion case discussed in the manuscript is related to  
406 the question whether a classical ideal gas can thermalize. This is one of the  
407 few cases which has been studied very intensely and for which rigorous results  
408 exist (the H-theorem, see [5]). Ideal gases do thermalize! In the manuscript,

409 nonideal gases with excluded volume interactions are considered, which might  
410 change the situation, but I would be very surprised if it did. This is one of the  
411 reasons why it is so important that the authors describe their simulations for  
412 the gas diffusion simulations in more detail. If they maintain the claim that  
413 detailed balance is broken in these (off- lattice) systems, they should prove it  
414 much more carefully, e.g., by systematic variation of the time step, by studying  
415 the relaxation of several quantities as a function of simulation time, and by a  
416 solid assessment of error bars.

417 References:

- 418 1 C. W. Lynn et al, PNAS 2021, 118, e2108998118.
- 419 2 F. S. Gnesotto et al, Rep. Prog. Phys. 2018, 81, 066601.
- 420 3 L. Crochik et al, Phys. Rev. E 2005, 72, 057103.
- 421 4 M. Michel et al, J. Chem. Phys. 2014, 140, 054116.
- 422 5 G. Truesdell, R.G. Muncaster, Fundamentals of Maxwell's kinetic theory of  
423 a simple monatomic gas, Chapter XI, in Pure and Applied Mathematics,  
424 Volume 83, pp. 145-172 (1980).

425 Reply. The thermalization of the of the gas-diffusion algorithm had been tested but not  
426 mentioned in the original manuscript. The algorithm is now described in more detail in  
427 lines 220-248. Moreover, the asymmetry parameter as a function of the position of the  
428 active site in the wall of the small square pore has been evaluated at two different time  
429 steps (Fig. 6e). It is found that the asymmetry parameter decreases significantly with  
430 decreasing time step, indicating that it approaches zero for infinitesimally small time.  
431 Moreover, it is found, that the uneven distribution of average density inside the pore  
432 obtained with the gas-diffusion algorithm results from projecting the particle positions  
433 at the time of observation onto a course grid and not at the exact collision time.

434 5) More technical issues.

435 5a) I still think there has to be an equation for the asymmetry parameter which can  
436 be understood by everybody. Do I understand correctly that you average the  
437 quantity given in (5) over all jumps from 2->3 during the simulation, but you  
438 give different weights depending on the initial (or final, or both?) position of the  
439 particle (whether it is close to an active site or not?)

440 Reply: There are no different weights assigned to particles in different pools. Please  
441 see our response in 2a).

442 5b) Thanks for clarifying the details of the off-lattice simulation. It is of course ok  
443 and common practice to use simulation units and not SI units. Your simulation  
444 units are apparently defined in terms of the mass  $m$  of the particles, the particle  
445 diameter  $\sigma$  (I assume it is one in your units), and the energy (I assume you set  
446  $kT=1$  when setting up the Maxwell-Boltzmann velocity distribution). This  
447 defines the time unit  $\tau=(m \sigma^2 /kT)^{1/2}$  . In these units, your time step is  $\Delta t = 1 \tau$ ,  
448 which is very large. In molecular dynamics simulations, typical values are  $\Delta t =$   
449  $10^{-3} \tau$  or less, and having a too large time step can have a severe impact on  
450 the results.

451 Reply: We agree that the time step has been too large and as a result has introduced  
452 a false image of asymmetry by an overlap of the hard circles and by possibly skipping  
453 collisions. The simulation has now subsequently been tested at shorter time steps to  
454 determine if such an error was introduced. We find that the asymmetry parameter gets  
455 smaller as the time step is decreased. The result is reported in Fig. 6e.

456 5c) On the other hand, you do not really describe a Molecular Dynamics  
457 simulation, it is rather another type of (off-lattice) Monte Carlo simulation. For  
458 example, your collisions preserve the energy of the two colliding particles, but  
459 not their momentum. As a Monte-Carlo simulation, it does not preserve  
460 detailed balance, and therefore, again, it is not surprising that the results also  
461 break detailed balance.

462 Reply: The gas phase simulation (off-lattice simulation) is a common time-driven  
463 elastic hard circle model with walls rather than periodic boundaries. An initial  
464 distribution of speeds is generated, and the particles are given a random initial direction  
465 of travel. After a collision, new velocities and deflection angles for the two particles are  
466 determined from conservation of momentum and kinetic energy as described in the  
467 response 2c). As mentioned in the previous response, the asymmetry parameter  
468 decreases with shorter time step suggesting that detailed balance is recovering at  
469 shorter observation intervals. Including event driven dynamics into this code should  
470 help in the study of detailed balance violation.

471 5d) Regarding the comment "We found nonzero asymmetry parameters also  
472 when choosing the destination cell for a jump from all vacant neighbor cells at  
473 random." I would like to note that this algorithm also breaks detailed balance.

474 In order to maintain detailed balance, you have to choose a jump randomly  
475 from **all** neighbor cells and then reject the move if the neighbor cell is filled.  
476 Rejecting means the particle stays where it is and does not move at all, but the  
477 follow-up configuration still counts for the overall statistics. But I suppose the  
478 authors are aware of this, since they also state " Choosing an algorithm that  
479 satisfies detailed balance by construction precludes testing detailed balance"  
480 (a statement to which I fully agree.)

481 Reply: Thank you for clarifying! We reran the calculations for Fig. 6e choosing randomly  
482 from all neighbor positions, free and occupied. Indeed, the asymmetry parameter  
483 produces noise more than one order of magnitude lower than the values observed with  
484 zero probability assigned to randomly chosen jumps to occupied positions. We now  
485 understand, that by introducing a probability to jumps, detailed balance is violated and  
486 cite the Metropolis reference. So, we are driving the imbalance by our vacancy diffusion  
487 algorithm. Based on this understanding the entire manuscript underwent major  
488 revision.

489 5e) Regarding the comment on currents: Cyclic exchange, as long as it is  
490 persistent and does not average to zero on the long run, would also count as  
491 current in the definition of thermal equilibrium.

492 Reply: ok.

493 5f) Regarding thermalization: This not only means thermalization with respect to  
494 velocities. Asking whether a system thermalizes is the same as asking whether  
495 a system reaches thermal equilibrium in the above sense, i.e., a stationary  
496 state without stationary (macroscopic or microscopic) currents. Testing this is  
497 generally difficult in a simulation. The velocity distribution usually approaches  
498 the Maxwell-distribution very quickly, but other quantities usually equilibrate  
499 much more slowly. In your simulations, you could for example test the system  
500 without force terms and check whether the system ever reaches the Boltzmann  
501 distribution with respect to positions. In the absence of any forces, the particles  
502 should be uniformly distributed in the pore. This is probably not the case.

503 Reply: Thermalization of the speed distribution has been verified for the gas-phase  
504 (off-lattice) simulations which is devoid of force terms. But we understand now that we



505 are observing a driven equilibrium because the algorithm cannot exactly catch the  
506 instant of a particle collision. We are also observing a driven equilibrium with the  
507 vacancy-diffusion algorithm in the absence of force terms but the presence of a jump  
508 probability. In both cases, the population density across the pore shows oscillations.  
509 Experimental evidence (Song 2000) and tested theory (Brownstein 1977) indicate the  
510 existence of diffusion eigenmodes of fluids confined to pores, which describe spatially  
511 oscillating distributions of nuclear magnetization components in when excited away  
512 from thermodynamic equilibrium. These decay in distinct ways under the impact of  
513 diffusion and the boundary geometry. Considering, that three-site exchange probes  
514 Fick's second law, we interpret our observed currents, to be a pore-resonance effect  
515 on translational motion which relates to diffusion eigenmodes.

## 516 **Conclusion**

517 With the lessons learned in the open discussion of our submission and in consideration  
518 of the expert advice of the reviewers we have substantially revised our manuscript.  
519 The first point is that the reported computer simulations do not indicate a violation of  
520 the principle of detailed balance so that there is no indication for three-site NMR  
521 exchange maps to be asymmetric in thermodynamic equilibrium. If observed anyway  
522 the asymmetry needs to be attributed to experimental deficiencies or artifacts from data  
523 processing (e. g. inverse Laplace transformation). The second point is that the  
524 observed particle dynamics obey the diffusion equation and appear to be linked to a  
525 diffusion eigenmode with the consequence that diffusion eigenmodes may possibly be  
526 driven by external stimuli like the violin bow enforcing resonance vibration of a Chladni  
527 plate. This is a technically interesting perspective as heterogeneous catalysis may  
528 possibly be enhanced by oscillating electrical, magnetic, or mechanical (ultrasonic)  
529 fields.