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COMPUTATIONAL PHYSICS

Stochastic Resonance

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1 Introduction

When taking a look at phenomena like weather, biological systems, etc., one does always have to take unknown, not determinable quantities into account. This is usually addressed by adding a statistical part into the equations, which seem to represent the real behavior very well. We want to investigate a statistical system, that describes a random moving particle with only two states. The hopping rate between these two states is described by the so called Kramers formula. Additionally a periodic force and a white Gaussian noise acts on the particle. This leads to a stochastic differential equation. By carefully tuning noise and driving force, one can observe the phenomena of stochastical resonance. Applications can be nothing less than our climate with periods of warm and cold states.

2 Stochastic Resonance Equation

In our generic model we investigate the time evolution of a stochastic variable x. In our work we want to simulate a particle, that is performing a random walk in a fluid, namely the well known brownian motion. Here we investigate only the drift in x direction. Additionally the particle is moving in a potential V(x) and we can switch on a driving force. It has two minima, where the particle can be located. These two states are separated trough a potential wall ΔV . The time evolution is described as follows:

$$x_t = -V_x(x) + A\cos(\omega t + \phi) + \sigma\xi(t) \tag{1}$$

The subscript variable means a derivative $x_t = \mathrm{d}x/\mathrm{d}t$. As usual: t time variable, A amplitude and ω frequency of the oscillator and $\xi(t)$ as noise, it is the temporal derivative of a Wiener Process.

$$\xi(t) = \frac{\mathrm{d}W}{\mathrm{d}t} \tag{2}$$

The potential function V(x) of the stochastic variable x:

$$V(x) = -\frac{1}{2}x^2 + \frac{1}{4}x^4$$

We use an oscillator to get a triggered resonance. In our model we work with an additional Gaussian white noise and with the auto-correlation we get

$$\langle \xi(t)\xi(0)\rangle = 2D\delta(t)$$
 (3)

with σ the noise factor, hence the variance of noise is $\sqrt{2D} = \sigma$. In our investigation we set the initial phase to

$$\phi = 0$$
.

We add all relations together and get for our simulation the main equation:

$$x_t = x^3 - x + A\cos(\omega t) + \sqrt{2D}\xi(t) \tag{4}$$

The two minima of the potential function are $x_{\pm} = \pm 1$ and hence we have $\Delta V = 1/4$.

2.1 Numerical solution method: Euler-Maruyama

In general, the stochastic differential equation can be expressed in the differential form:

$$dx = a(t,x)dt + b(t,x)dW$$
(5)

The initial value problem is calculated through

$$x_{i+1} = x_i + a(t_i, x_i) \Delta t_i + b(t_i, x_i) \Delta W_i \tag{6}$$

with $a(t_i,x_i)$ as function for the non-stochastic part

$$a(t_i, x_i) = x_i - x_i^3 + A\cos(\omega t_i)$$

and $b(t_i,x_i)$ as function for the stochastic part

$$b(t_i,x_i) = \sqrt{2D}$$
.

For ΔW_i we need a random distributed variable z_i . We are using here the normal distribution $F(\mu,q)$, which is white noise, with

$$z_i \in F(0,1)$$
$$\Delta W_i = z_i \sqrt{\Delta t_i}$$

Summing up all equations, we receive:

$$x_{i+1} = x_i + (x_i - x_i^3 + A\cos(\Omega t_i))\Delta t_i + z_i \sqrt{2D\Delta t_i}$$

$$\tag{7}$$

2.2 Kramers formula - Kramers rate

Kramers formula is used to give a time scale for the noise induced hopping. For the switching rate $r_{\rm K}$ we have the equation

$$r_{\rm K}(D) = \frac{1}{\sqrt{2}\pi} \exp\left(-\frac{\Delta V}{D}\right) \ .$$
 (8)

With some rearrangements and $r_{\rm K} = 1/T_{\rm K}$ we get

$$\ln(T_{K})(D) = \Delta V \frac{1}{D} + \ln(\sqrt{2}\pi)$$
(9)

Further we insert the preset values and the equation that we want to prove

$$\ln(T_{\rm K})(D) \approx 0.25 \left(\frac{1}{D}\right) + 1.49130$$
 (10)

2.3 Stochastic resonance

The main aspect of our work is the stochastic resonance. The resonance comes into account, when we turn on the driving force. It's evolving in time and the hopping between the states can be described by the Kramer formula. Naturally we get a resonance, when the frequency of Kramer and the driving force are in resonance. Later on, we will see, that our first impression is not entirely true. The particle is moving randomly, but with the periodic force we want to investigate how the random process is depending on the frequency ω and noise strength D.

For that we study the phase and amplitude of the time evolution. So we want to know the response of the system, hence we need a Fourierstransformation - FFT, to find the phase and amplitude of the signal at frequency of the driving force ω . We get from the FFT the Fouriercoefficents a_k, b_k and can compute the amplitude A and phase ϕ .

$$A = \sqrt{a_k^2 + b_k^2} \quad \phi = \arctan\left(\frac{a_k}{b_k}\right)$$

In the paper¹, we find the equation for the stochastic resonance.

$$\bar{\phi}(D) = \arctan\left(\frac{\omega}{2r_{K}(D)}\right) \tag{11}$$

The Maximum resonance $\bar{\phi}_{\text{max}}$ is reached at $\omega = \pi r_{\text{K}}$.

$$\bar{\phi}_{\max}(\omega = \pi r_{K}) = \arctan\left(\frac{\pi}{2}\right)$$
 (12)

3 Numerical investigation of our stochastic DGL

3.1 Setup the simulation

The data is generated via numerical solution(see chapter 2.1) of the stochastical differential equation (4). This is done via the $set_Data()$ function. In this function the data are calculated for a given set of parameters: frequency of the driving force ω , amplitude of the driving force A, noise intensity D, time step Δt , amount of iteration N, which were transferred during function call(). Later we decided to calculate time step with

$$\Delta t = \frac{2\pi L}{N\omega}$$

Because for the computation of nonlinear dependency of the amplitude A, we set the duration of simulation to $T \cdot L$, where T describes the period of the driving force and the factor L gives us a time evolution until the period ended. In our investigations we often use a mean of a physical quantity, due to get better stochastic relevant results.

At first init() function is initializing streams for output. The first call of output() sets the boundary conditions at $t_0 = 0$ and $x(t_0) = 0$. After that, N iterations of the SDE are done and stored in the vector x. The received data can now be used for further investigations. In graphic 1, an exemplary set of data is shown.

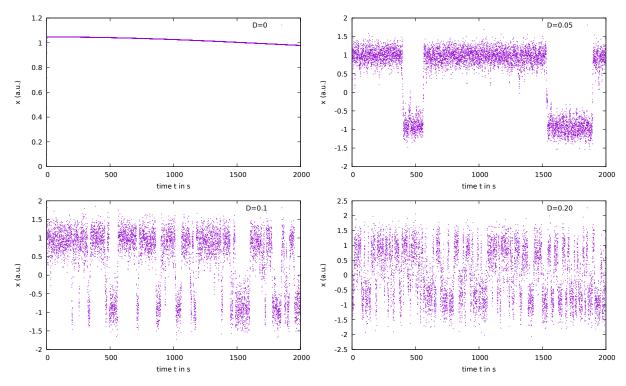


Figure 1: The data was gathered for an amplitude A=0.1 and a frequency $\omega=0.001$. The graphs, display data for different noise ranging from 0 to 0.25. Between D=0.05 and D=0.1, one can see a oscillation of the response signal. For D=0, there is hardly an oscillation visible

3.2 Verification of the Kramers formula

Here we want to prove the Kramers formula. The Kramers formula describes the switching rate $r_{\rm K}$ between the two potential states. In our simulation we have the states up and down. From the amount of states $n_{\rm K}$ we can calculate the period $T_{\rm K}$. We calculated the mean value of the $\ln \bar{T}_{\rm K}$ for specific times

$$\ln \bar{T}_{\rm K} = \frac{N\Delta t M}{n_{\rm K}} \ .$$

So we need an algorithm, that can detect these states of our simulation. The program detects and counts the changings with our predefined rules in the function kramer(). The principle goes like this: Whenever x_i is in up or down state, the function checks, whether there was a transition from the opposite state or x_i remains in the state it was before. After more calculations the values goes up and we have a up state. Then the procedure starts again as before. We indicate the states with the Boolean variable mess and when the values either for up $x_i > 0.99$ or down $x_i < -0.99$. At the beginning it is set to false. It changes to true, when the next down state is reached. Our convention for the states is up with mess = false and down with mess = true. You can see the whole code in the appendix. For the verification of Kramer formula we use the equation (10). It is fitted to our calculated values $\ln(T_K)(D)$.

$$\ln(T_{\rm f})(D) = a\left(\frac{1}{D}\right) + b$$

$$L = 30, N = 10^6, A = 0, \omega = 0.5, D_{\text{init}} = 0.1, D_{\text{end}} = 0.5, M = 20$$

See the figure 2 for the results.

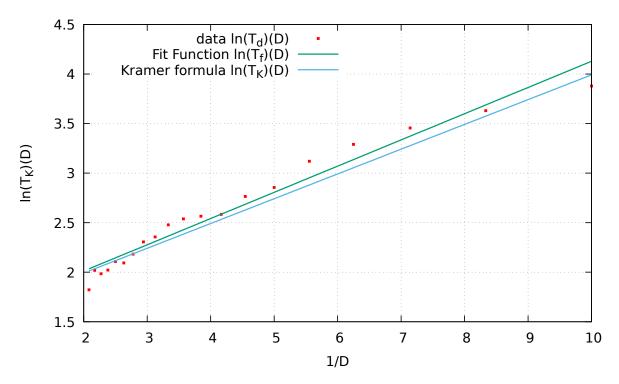


Figure 2: Comparison between the fitting function $\ln(T_f)(D)$ and the calculated function $\ln(T_K)(D)$. red squares: the calculated values, green line: fit function, blue line: Kramer formula. The slope of the fit function has a good agreement with the Kramer formula. It is slightly shifted upwards.

For our fit function we get the following parameters:

$$\ln(T_{\rm f})(D) \approx 0.26454 \left(\frac{1}{D}\right) + 1.48301 \quad \ln(T_{\rm K})(D) \approx 0.25 \left(\frac{1}{D}\right) + 1.49130$$

Our result gives us a good agreement with the predicted model of the Kramer formula.

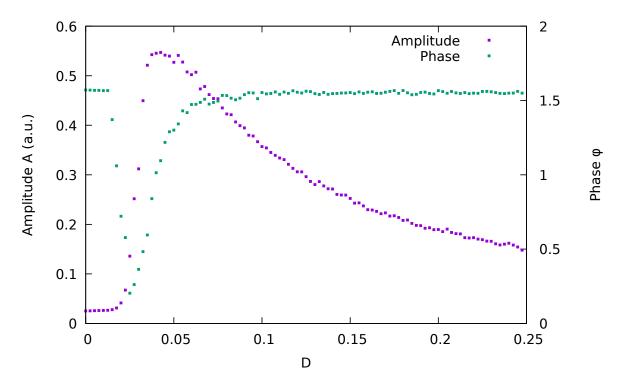


Figure 3: amplitude-phase plotted against noise intensity D for A=0.1 and $\omega=0.001$

3.3 Response examination in dependence of noise

The beforehand gathered data (see section 3.1) are Fourier-Transformed at the periodic driving frequency ω . The Fourier-Transformation is done via the function FFT(). Varying the noise intensity D and determining the output amplitude of the Fourier components, one gets in figure 3 the shown trend. As one can see, there is a maximum amplitude at a noise of about D=0.04. This is called "stochastical resonance". At this noise strength, the Kramers rate r_K and the periodic force are in resonance. The amplitude even gets stronger than without noise. If the noise gets even stronger, the switching is driven by the noise and the Kramers rate gets smaller. Therefore the amplitude at the periodic forcing ω gets smaller. Additionally one can observe a drop in phase shift of the sin and cos components. Out of resonance the phase shift is stable at $\pi/2$, but in resonance the phase shift gets reduced to about 0.2. Taking a closer look at the Fourier coefficients a_k and b_k in figure 5 unveils the phase shifts shape. The cos component b_k shows a peak at the rising flank of the amplitude. This is due to the input signal, which is also a cos function. In contrast to that, the sin component follows the amplitudes shape. As already explained in chapter 2.2, the matching condition(resonant case) is $\omega = \pi r_K$. Inserting the condition in equation (11) yields

$$\bar{\phi}_{\text{max}} = \arctan\left(\frac{\pi}{2}\right) = 1\tag{13}$$

This means, there is a fixed phase shift in the resonant case, which can be confirmed with figure 7. The maximum response amplitude is always at a phase shift of 1 (Caution, do not mix with the phase shifts minimum).

To get statistical data, this analysis was performed 10 times using the function Fourier_task() and averaged. The function does also return the amplitudes and phase shifts variance. This can be seen in figure 4. Before reaching the resonant state, the variance for both amplitude and phase shift is nearly not existent compared to the variance at higher noise rates. This can be ascribed to the fact, that the oscillation is a statistical process and the variance will get smaller with increasing iteration numbers.

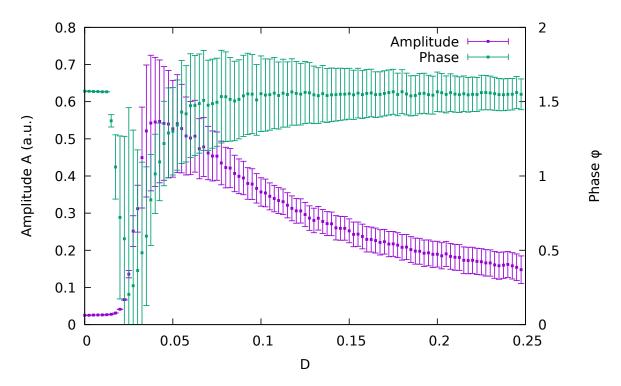


Figure 4: amplitude-phase plotted against noise intensity D for A=0.1 and $\omega=0.001$ with errorbars (variance). The number of iterations was 10

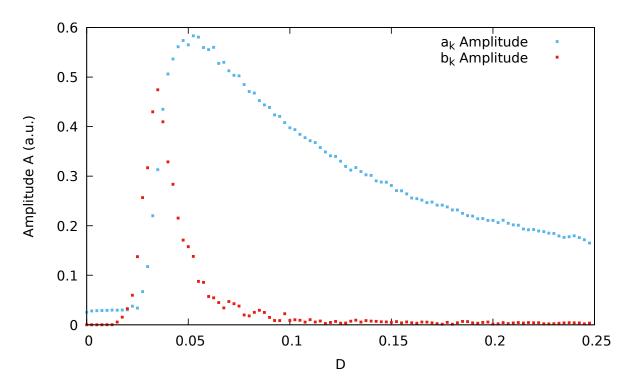


Figure 5: coefficients a_k and b_k in dependency of noise intensity D for A=0.1 and $\omega=0.001$

3.4 Examine non-linear properties of the signals amplitude A

In this part we want to inspect the non-linear properties of the signal amplitude $A_{\rm out}$. For this task the algorithms and functions from chapter 3.3 can be taken. The input signals amplitude $A_{\rm in}$ was varied from 0.03 to 2.0 as can be seen in figure 7. Also for comparison all plots can be seen in figure 8. The systems amplitude rises with increasing signal amplitude. The increase is not linear. Increasing the signals amplitude from A = 0.03 to A = 0.1 (factor of about 3), increases the systems amplitude by a factor of about 2. A further increase of the signals amplitude from 0.1 to A = 1 (factor of 10), results in a much smaller increase of about 45%. Also, after reaching a certain level, the resonance peak shifts to lower noise intensities with rising signal amplitude. It seems like the peak shifts to "'negative"' noise, which would be nonphysical.

A possible explanation could be, that with a high signal strength the system is not anymore governed by the noise and therefore stochastical resonance occurs no longer. Also, the role of potential diminishes. In the presented case this is somewhere between A = 0.2 and A = 0.4.

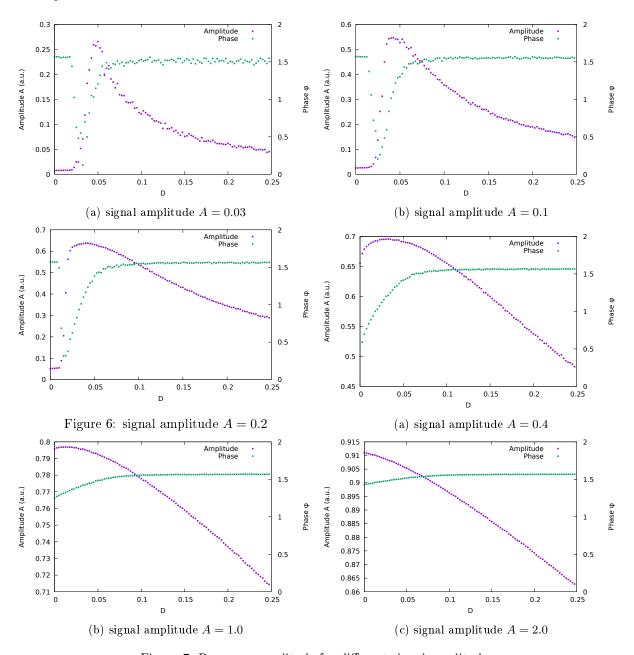


Figure 7: Response amplitude for different signal amplitudes

We put the maxima of all plots together in one plot over the input amplitude see figure 9.

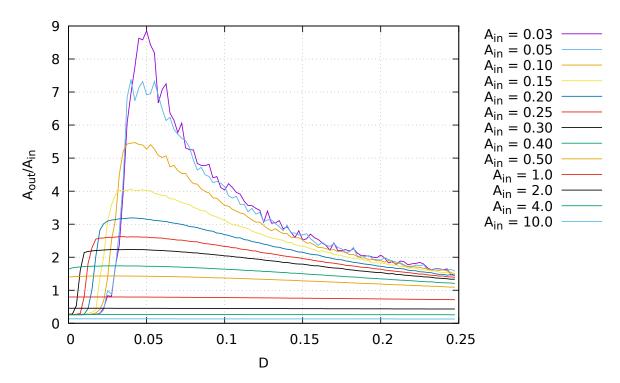


Figure 8: The response amplitude of all last plots merged in one plot. The maximum decreases and shifts to the left with the increasing input amplitude

At next we analyze the relation between the maximum of the output amplitude and the input amplitude see figure 9. We fitting the values to a inverse function and get

$$A_{\text{max}}(A_{\text{in}}) \approx \frac{0.864292}{(A_{\text{in}} + 0.066830)}$$
 (14)

As we saw before, it decreases with increasing of the input amplitude. Hence we get a smaller response by a higher input amplitude and the other way around.

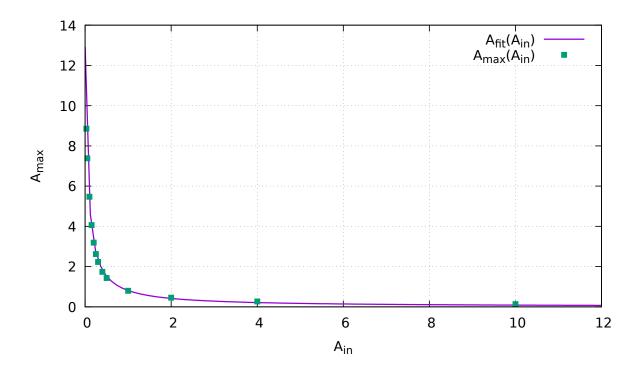


Figure 9: Green squares: maximum values of the output amplitudes. purple line: fit function of the maximum values. The inverse function suits to our maximum values.

3.5 Dependency of the time step Δt

In this subsection we want to analyze the simulations behavior on different time steps. Recap chapter 2.1 and equation 7:

$$x_{i+1} = x_i + (x_i - x_i^3 + A\cos(\Omega t_i))\Delta t_i + z_i\sqrt{2D\Delta t_i}$$

As one can see, the statistical part (i.e. noise strength) is dependent on the time step Δt , whereas the deterministic part is not. That will result in different behavior regarding different time steps. We observed divergent behavior if the time steps are of the size of 0,1s to 1s. This can be explained as follows: If the deflection (caused by noise) gets very high, the potentials backward driving force is also very high. If now the time step is also relatively big, the next iteration would yield a position result on the other side of the potential, ignoring the two stable stats. Now the deflection is even higher then before, just on the other side. The change in potential to lower values (i.e. the stable states) is ignored, because of the linear approximation through numeric iteration. The next iteration is driven backward again but with an even greater elongated position. After several steps, the position reaches infinity (in terms of data storage) and the simulation produces errors.

4 Summary

In our report we investigated the stochastic DGL of a random walking particle in a potential. We computed the solution with the Euler-Maruyama method. In that constellation, we validate the Kramer formula for a specific range of parameters. Than we switched on a oscillating force and we checked the phenomenon of stochastic resonance. In that case we found a relation of the output amplitude and input noise strength. We saw, that the output amplitude is here a nonlinear variable, because the maxima of amplitude function are varying with the input amplitude. All that results depend on the preset time step, because it regulates the accuracy of the computed values and it influences the strength of noise by a factor of $\sqrt{\Delta t}$.

Appendices

A Code

Listing 1: Quellcode Main.cpp

```
1
 ^{2}
    Computational Physics Project
 3
    stochastical\ resonance
 4
   Alexander Putz 763265
 5
 6
   Christian Gößl 762627
 7
 8
   */
 9
10
   #include <iostream>
   |\#include <math.h>
11
12
   #include <algorithm>
13 \mid \# include < string >
14 #include <sstream>
15 #include <fstream>
16 #include <random>
   #include <ctime>
18
   |#include < c st d li b >
   #include < vector >
19
20
21
   using namespace std;
22
23
   //declaration of used variables
24
                                                                             //random
25
   default random engine gen;
       number generators (gauss distribution)
26
    normal distribution < double > gauss (0, 1.0);
                                                     // gauss (mean, standard)
        deviation)
27
   ofstream stream; //file outputstream ofstream stream_T_K; // T_K file outputstream ofstream stream_a_k; //for writing a_k
28
29
30
31
    ofstream stream_b_k; //for writing b_k
32
    ofstream stream_ampl_D;
33
    ofstream stream_A_phi;
34
35
   double tstep; //steps for simulation
   double M PII = 3.14159265358979323846;
36
37
   double A;
38
   double omega;
39
   double D;
40
   double T;
41
   double L;
42
   double N;
43
   int averages = 10; // std=10
                                                 number of averagings for Ampl-D
44
      relation
   int tempdown = 0;
45
   int tempup = 0;
46
47
   double ampl_init;
   double ampl end;
   double D init;
  double D_end;
50
   |double delta_a = 0;
```

```
double T KO; // original Kramers time scale
52
    double T_K; // Kramers time scale calculated with the frequency of the
53
        induced oscillation
    \mathbf{bool} \ \mathrm{mess} = \mathbf{false} \, ; \ / / \ \mathit{indicator} \ \mathit{of} \ \mathit{states} \ \mathit{up} \ \mathit{and} \ \mathit{down}
54
    bool switchi = true; // switch for output yes or no
55
    56
57
    58
    long double number;
59
    // control of output of datapoints
60
61
    double n of datapoints to file = 200; //number of datapoints that shall
        be written to file
62
    double GaussNoise (double mu, double q)
63
64
       static const double epsilon = std::numeric_limits<double>::min();
       static const double two_pi = 2.0*3.14159265358979323846;
65
66
67
       thread local double z1;
       thread_local bool generate;
68
69
       generate = !generate;
70
71
       if (!generate)
72
          return z1 * q + mu;
73
74
       double u1, u2;
75
       do
76
77
          u1 = rand() * (1.0 / RAND_MAX);
78
          u2 = rand() * (1.0 / RAND MAX);
79
       } while (u1 \le epsilon);
80
81
       double z0;
82
       z0 = sqrt(-2.0 * log(u1)) * cos(two pi * u2);
83
       z1 = sqrt(-2.0 * log(u1)) * sin(two_pi * u2);
       return z0 * q + mu;
84
85
86
    void close all streams ()
87
88
       stream.close();
89
       stream T K. close();
90
       stream a k.close();
91
       stream b k.close();
       stream ampl D. close();
92
93
       stream A phi. close ();
94
95
96
    void init (int tempL, double tempA, double tempomega, double tempD, int
       tempN, bool temps witchi) {
97
       close_all_streams();
98
       srand(time(NULL)); // seed the random number generator with time
99
       A = tempA; //
100
       omega = tempomega; //
101
       D = tempD; //
102
       N = tempN; //
103
       L = tempL;
104
       tstep = double(L * 2 * M PII / (N * omega));
105
       switchi = tempswitchi;
       //stream.open("data_D" + to_string(D) + ".txt");
106
107
       stream.open("data.txt");
       stream_T_K.open("T_K.txt", ios::app);
108
109
       stream_a_k.open("a_k_omega" + to_string(omega) + ".txt", ios::app);
```

```
stream b k.open("b k omega" + to string(omega) + ".txt", ios::app);
110
       stream A phi.open("A k-phi k omega" + to string(omega) + ".txt", ios::
111
           app);
       stream ampl D.open("ampl D.txt", ios::app);
112
113
       if (stream.is open()) {
          stream << "# t
                                     gauss" << endl; //setting header lines
114
115
       else cout << "ERROR opening file!" << endl; //setting error</pre>
116
117
       number = GaussNoise(0, 1); //
118
119
120
    struct FFT a b {
                             //\cos Fourier components
121
       double a k;
122
       double b k;
                             //sin Fourier components
                        // Amplitude of a_k and b_k
123
       double A_k;
                        // Phase of a k and b k
124
       double phi k;
125
    };
126
    FFT a b FFT(vector < long double > x)
127
128
       FFT a b coefficients;
129
       long double help = 0;
130
131
       help = 0.;
       for (int i = 0; i < N; i++) //integrate Fourier integral
132
133
          help += x[i] * cos(omega*i*tstep);
134
135
       help *= 1.0 / double(N);
136
137
       coefficients.a k = help; //add to the list
138
139
140
       help = 0.; //reset for b k integration
141
       for (int i = 0; i < N; i++)
142
          help += x[i] * sin(omega*i*tstep);
143
144
145
       help *= 1.0 / double(N);
146
147
       coefficients.b_k = help; //add to list
       coefficients.A k = sqrt(pow(coefficients.a k, 2) + pow(coefficients.b k,
148
       coefficients.phi\_k = atan(coefficients.a k / coefficients.b k);
149
150
       return coefficients;
151
    void Output (int file, long double data1, long double data2, long double
152
        data3 = 0, long double data4 = 0, long double data5 = 0)
                                                                      //data
        3, 4 and 5 are optional
153
       // t x gauss
154
       if (file == 0) stream << data1 << " " << data2 << " " << data3 << endl;
155
156
              a k
       \inf (file \stackrel{-}{=} 1) stream a k << data1 << "
                                                     " << data2 << endl;
157
       // k b k
158
159
       if (file == 2) stream b k << data1 << " " << data2 << endl;
       // D A k phi k
160
                                                    "~<<~data2~<<~"~"~<<~data3
       if (file == 3) stream_A_phi << data1 << "
161
           \ll endl;
162
       // ampl
       if (file == 4) stream ampl D << data1 << " " << data2 << " " << data3
163
          \ll endl;
164
```

```
165
166
          long double NumCalc(long double x, long double number, int i) //
167
                   stochastical differential equation
168
                  {\bf return} \  \, x \, + \, (x \, - \, pow \, (x \, , \, \, 3) \, \, + \, A \, * \, cos \, (omega*{\bf double} \, (\, i \, )*tstep \, ))*tstep \, \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, A \, * \, cos \, (omega*{\bf double} \, (\, i \, )*tstep \, ))*tstep \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow \, (x \, , \, \, 3)) \, + \, (a \, - \, pow 
169
                          number*sqrt(2 * D * tstep);
170
           void kramer (int k, double mean)
171
172
173
                  int j = k;
                  if ((x.at(j) < -0.99) \&\& (mess = false))
174
175
176
                         tempdown = j;
177
                         mess = true;
                          if ((tempup > 1) | (mean > 0))
178
179
180
                                 T Kup.push back(double(j - tempup)*tstep);
181
182
183
                  if ((x.at(j) > 0.99) \&\& (mess == true))
184
                         T Kdown.push back(double(j - tempdown)*tstep);
185
186
                         tempup = j;
                         mess = false;
187
188
                  if (j + 1 == N)
189
190
191
                          if (mess == true)
192
                                 T Kdown.push back(double(j - tempdown)*tstep);
193
                          else
194
                                 T Kup. push back (double (j - tempup) * tstep);
                  }
195
196
           void set Data(double L, double A, double omega, double D, double N)
197
198
199
                  //L, A, omega, D, N
                  init (L, A, omega, D, N, switchi);
200
                  stream << "\# parameter(L, A, omega, D, N, tstep): " << L << ", " << A <<
201
                             ", "<< omega << ", "<< D init << ", "<< D end << ", "<< N << ",
                             " << tstep << endl;
202
                  Output (0, 0., x.at(0), number);
203
204
                  for (int i = 0; i < N; i++) {
                         x.push back(NumCalc(x.at(i), number, i)); //
205
206
                          if ((i\%int(n \text{ of datapoints to file}) == 0) and (switchi==true))//write
                                     every "reduced" step to data, write only 100 steps to file
                               Output (0, \mathbf{double}(i + 1) * t step, x[i + 1], number);
207
                                                                                                                                                                         // write
                                        calculated data to file
208
                          number = GaussNoise(0,1);//
209
210
211
          void docu()
212
           {
213
                  set Data (30, 0, 0.5, 0.4, 1E8);
214
                  switchi=true;
215
                  ampl init = A;
216
                  ampl end = 0.5;
                  D_init = D;
217
218
                 D = 0.5;
```

```
219
220
    void Kramer analysis ()
221
222
       remove("T K.txt");
223
       docu();
       224
       for (double D = D init; D \le D end; D = D + 0.02)
225
226
227
          double mean T K size = 0;
228
          int M = 1;
229
          for (int m = 1; m \le M; m++) / how many times of repititions
230
231
              double mean = 0;
              for (int i = 0; i < N; i++)
232
233
                mean = x[i] + mean;
234
235
                kramer(i, mean);
236
237
             mean T K size = mean T K size + (T \text{ Kup. size } () + T \text{ Kdown. size } ());
238
             x.clear();
239
             T Kup.clear();
             T Kdown. clear ();
240
241
             x.push back(0);
242
             set_Data(L, A, omega, D, N);
243
          stream T K << (1/D) << " " << log (N*tstep / mean T K size*M) <math><< endl;
244
245
246
    double return_variance(vector <double> data, double avg) {
247
248
       double deviation = 0;
249
       for (int i = 0; i < data.size(); i++) {
                                                 // calculate stochastic
250
           variance
          deviation += pow((data[i] - avg), 2);
251
252
253
254
       return deviation / data.size();
255
256
257
    void Fourier task()
258
259
       double amp_avg = 0;
260
       double phi avg = 0;
261
       vector <double> amp vec;
262
       vector <double> phi vec;
263
264
265
       double amp dev = 0;
266
       double phi dev = 0;
267
       for (double D = 0; D \le 0.25; D + 0.0025)
268
269
       {
          cout \ll " at D=" \ll D;
270
271
          for (int i = 0; i < averages; i++) {
                                                      // averages – Iterations to
              get statistical data
272
                                          //L, A, omega, D, N
273
274
             set Data (45, 0.1, 0.001, D, 2E6);
275
```

```
276
              FFT a b coefficients = FFT(x);
277
                                                          // sum up all amplitudes
278
              amp avg += coefficients.A k;
                  and phi to get their average value
279
              phi avg += coefficients.phi k;
280
              amp_vec.push_back(coefficients.A_k); // store values in a vector
281
                  /array to be able to calculate variance
282
              phi vec.push back(coefficients.phi k);
283
              //for troubleshooting
284
285
              if (i == 1) {
                  cout << "D= " << D << endl;
286
                  cout \;<<\;"a\_k = \;" \;<<\; coefficients.a\_k \;<<\; endl;
287
                  \label{eq:cout} \verb|cout| << "b_k = " << coefficients.b_k << endl;
288
289
290
              }
291
              x.clear();
292
              x.push_back(0);
293
294
           amp avg /= averages;
           cout << " amp_avg = " << amp_avg<<endl;</pre>
295
296
           phi avg /= averages;
297
298
           //get deviation out of amp vec
299
           amp dev = return variance (amp vec, amp avg);
300
           phi dev = return variance (phi vec, phi avg);
301
302
           Output (5, D, amp avg, phi avg, amp dev, phi dev);
303
           amp avg = 0;
304
           phi avg = 0;
           amp dev = 0;
305
306
           phi dev = 0;
307
308
        }
309
310
    int main(int argc, char* argv[]) {
311
312
       x.push_back(0);
313
314
        bool only FF = false;
        if (only FF == true)
315
316
           Fourier task();
317
318
319
        else Kramer analysis();
320
321
        close all streams();
322
323
        return 0;
324
```

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