

Part I

new chapter

1 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:

$$\dot{x}_t = -V_x(x) + A\cos(\omega t + \phi) + \sigma x(t) \quad (1)$$

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

$$\xi(t) = \frac{dW}{dt} \quad (2)$$

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

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

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

$$\varphi = 0 .$$

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

$$\dot{x}_t = x^3 - x + A\cos(\omega t) + \sqrt{2D}x(t) \quad (4)$$

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

1.1 something else

$$L_i V \quad (5)$$