AN ANALOGY OF FOKKER-PLANCK APPROXIMATION METHODS

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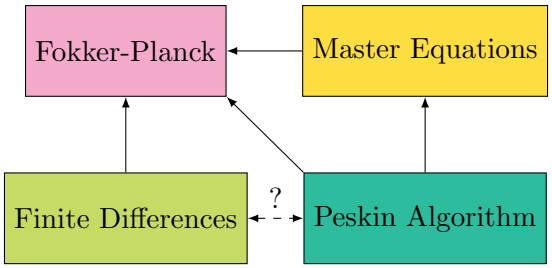

FIGURE 1. Approximation methods and their relationships to the Fokker-Planck equation.

The probability density $\rho(x,t)$ evolves according to the Fokker-Planck equation

$$\partial_t \rho(x,t) = \partial_x \left(\rho(x,t) \partial_x \phi(x) + \partial_x \rho(x,t) \right) \tag{1}$$

where $\phi(x)$ is the potential energy. δ

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