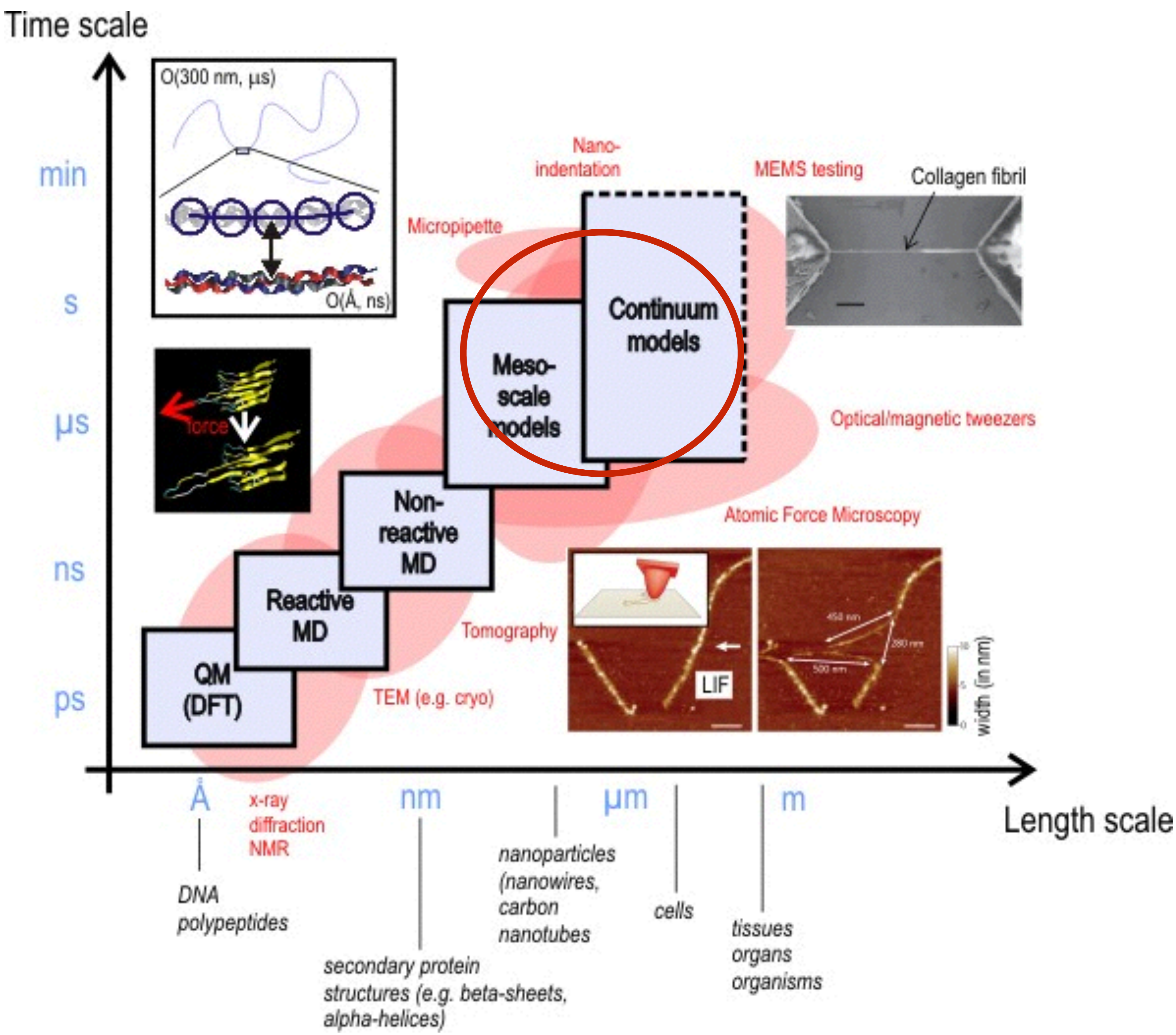
Brownian motion (cont.)

18.S995 - L05



http://web.mit.edu/mbuehler/www/research/f103.jpg

Basic idea

Split dynamics into

- deterministic part (drift)
- random part (diffusion)

$$\dot{x} = f(t, x(t)) + \text{noise} \qquad \text{SDE}$$

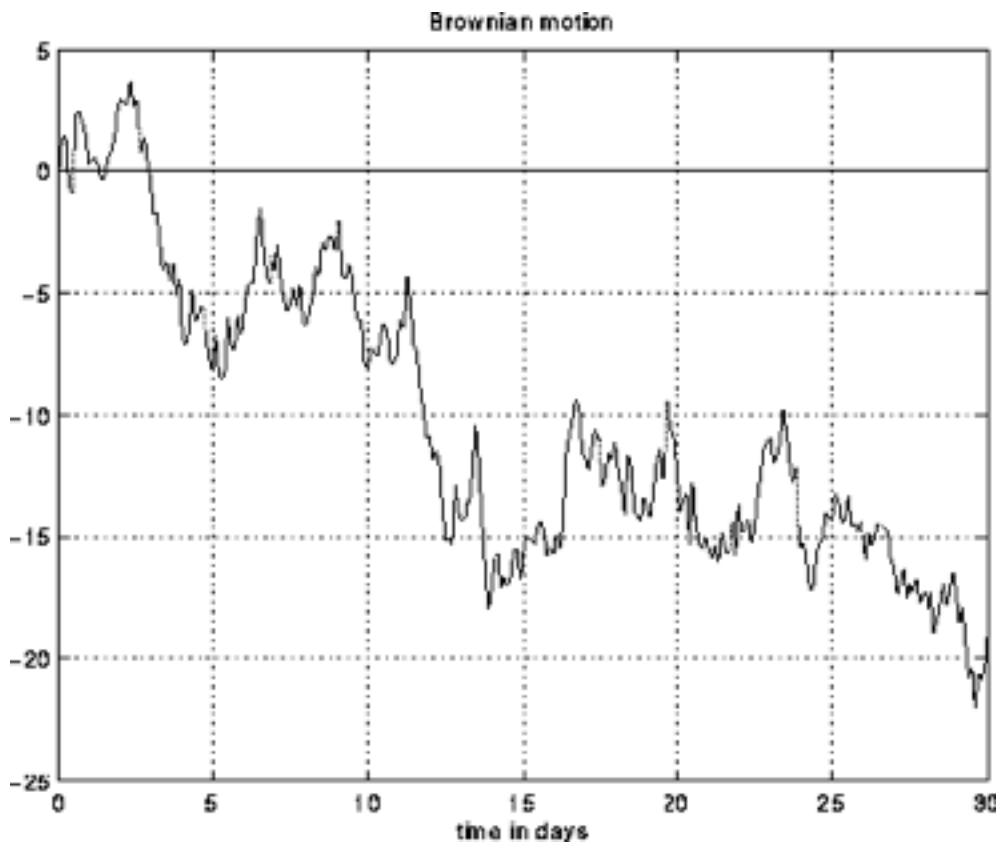
$$\partial_t p = -u\,\partial_x p + D\,\partial_{xx} p \qquad \text{PDE}$$

1.2 Brownian motion

Diffusion equation with constant drift

$$\partial_t p = -u\,\partial_x p + D\,\partial_{xx} p \tag{1.19a}$$

Path-wise representation of typical trajectories ?



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Path-wise representation of typical trajectories ?

1.2.1 SDEs and discretization rules

The continuous stochastic process $X(t)$ described by Eq. (1.19a) or, equivalently, Eq. (1.20) can also be represented by the stochastic differential equation

$$dX(t) = u\,dt + \sqrt{2D}\,dB(t). \tag{1.25}$$

Wiener process

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Here, $dX(t) = X(t + dt) - X(t)$ is increment of the stochastic particle trajectory $X(t)$, whilst $dB(t) = B(t + dt) - B(t)$ denotes an increment of the standard Brownian motion (or Wiener) process $B(t)$, uniquely defined by the following properties[3]:

(i) $B(0) = 0$ with probability 1.

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(ii) $B(t)$ is stationary, i.e., for $t > s \geq 0$ the increment $B(t) - B(s)$ has the same distribution as $B(t-s)$.

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(iii) $B(t)$ has independent increments. That is, for all $t_n > t_{n-1} > \ldots > t_2 > t_1$, the random variables $B(t_n) - B(t_{n-1}), \ldots, B(t_2) - B(t_1)$, $B(t_1)$ are independently distributed (i.e., their joint distribution factorizes).

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(iv) $B(t)$ has Gaussian distribution with variance t for all $t \in (0, \infty)$.

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(iv) $B(t)$ has Gaussian distribution with variance t for all $t \in (0, \infty)$.

(v) $B(t)$ is continuous with probability 1.

The probability distribution $\mathbb{P}$ governing the driving process $B(t)$ is commonly known as the Wiener measure.

SDEs in physicist's notation

$$dX(t) = u\,dt + \sqrt{2D}\,dB(t). \tag{1.25}$$

Although the derivative $\xi(t) = dB/dt$ is not well-defined mathematically, Eq. (1.25) is in the physics literature often written in the form

$$\dot{X}(t) = u + \sqrt{2D}\,\xi(t). \tag{1.26}$$

The random driving function $\xi(t)$ is then referred to as Gaussian white noise, characterized by

$$\langle \xi(t) \rangle = 0\ , \qquad \langle \xi(t)\xi(s) \rangle = \delta(t-s), \tag{1.27}$$

with $\langle \cdot \rangle$ denoting an average with respect to the Wiener measure.

Stochastic differential calculus

$$dX(t) = u\,dt + \sqrt{2D}\,dB(t). \tag{1.25}$$

Ito's formula Note that property (iv) implies that $\mathbb{E}[dB^2] = dt$. This justifies the following heuristic derivation of Ito's formula for the differential change of some real-valued function $F(x)$

$$\begin{aligned}
dF(X(t)) &:= F(X(t+dt)) - F(X(t)) \\
&= F'(X(t))\,dX + \frac{1}{2}F''(X(t))\,dX^2 + \dots \\
&= F'(X(t))\,dX + \frac{1}{2}F''(X(t))\left[u\,dt + \sqrt{2D}\,dB\right]^2 + \dots \\
&= F'(X(t))\,dX + DF''(X(t))\,dB^2 + \mathcal{O}(dt^{3/2}); \qquad (1.28)
\end{aligned}$$

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hence, in a probabilistic sense, one has to leading order in dt

$$\begin{aligned} dF(X(t)) &= F'(X(t))\,dX + D\,F''(X(t))\,dt \\ &= [u\,F'(X(t)) + D\,F''(X(t))]\,dt + F'(X(t))\,\sqrt{2D}\,dB(t). \end{aligned} \tag{1.29}$$

It is crucial to note that, due to the choice of the expansion point, the coefficient $F'(X)$ in front of $dB(t)$ is to be evaluated at $X(t)$. This convention is the so-called Ito integration rule. In particular, it is important to keep in mind that nonlinear transformations of Ito SDEs must feature second-order derivatives.

Numerical integration

Discretization dilemma To clarify the importance of discretization rules when dealing with SDEs, let us consider a simple generalization of Eq. (1.25), where drift u and diffusion coefficient D are position dependent. Adopting the Ito convention, the corresponding SDE reads

$$dX(t) = u(X)\,dt + \sqrt{2D(X)} * dB(t), \tag{1.30a}$$

where from now on the $*$-symbol signals that $D(X)$ is to be evaluated at $X(t)$. The simplest numerical integration procedure for Eq. (1.30a) is the stochastic Euler scheme

$$X(t+dt) = X(t) + u(X(t))\,dt + \sqrt{2D(X(t))}\,\sqrt{dt}\,Z(t), \tag{1.30b}$$

$$Z(t) \sim \mathcal{N}(0,1)$$

When you see an equation like (1.30a), then always ask which discretization rule has been adopted!

Ito *vs.* backward-Ito

Compare

$$dX(t) = u(X)\,dt + \sqrt{2D(X)} * dB(t), \tag{1.30a}$$

$$X(t+dt) = X(t) + u(X(t))\,dt + \sqrt{2D(X(t))}\,\sqrt{dt}\,Z(t), \tag{1.30b}$$

with

the so-called backward Ito SDE with coefficients u_B and D_B, denoted by

$$dX(t) = u_B(X)\,dt + \sqrt{2D_B(X)} \bullet dB(t), \tag{1.31a}$$

is defined as the upper Riemann sum[6]

$$X(t+dt) = X(t) + u_B(X(t+dt))\,dt + \sqrt{2D_B(X(t+dt))}\,\sqrt{dt}\,Z(t). \tag{1.31b}$$

do NOT give same results when *dt* → *0*

Ito *vs.* backward-Ito

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In particular

$$\begin{aligned} dF(X) &= F'(X) \bullet dX - D_B\,F''(X)\,dt \\ &= [u_B\,F'(X) - D_B\,F''(X)]\,dt + F'(X)\,\sqrt{2D_B} \bullet dB(t). \end{aligned} \tag{1.32}$$

Stratonovich SDE

Another discretization convention, that is popular in the physics literature is the Stratonovich-Fisk discretization, denoted by

$$dX(t) = u_S(X)\,dt + \sqrt{2D_S(X)} \circ dB(t), \tag{1.34a}$$

and defined as the mean value of lower and upper Riemann sum[8]

$$\begin{aligned} X(t+dt) \quad = \quad & X(t) + \frac{u_S(X(t)) + u_S(X(t+dt))}{2}\,dt + \\ & \frac{\sqrt{2D_S(X(t))} + \sqrt{2D_S(X(t+dt))}}{2}\,\sqrt{dt}\,Z(t). \end{aligned} \tag{1.34b}$$

From a numerical perspective, the non-anticipatory Ito scheme (1.30b) is advantageous for it allows to compute the new position directly from the previous one. For analytical calculations, the Stratonovich-Fisk scheme is somewhat preferable as it preserves the rules of ordinary differential calculus,[9]

$$dF(X) = F'(X) \circ dX(t) \tag{1.36}$$

each SDE formulation has advantages & disadvantages

Summary

Ito

$$dX(t) = u(X)\,dt + \sqrt{2D(X)} * dB(t), \tag{1.30a}$$

$$X(t+dt) = X(t) + u(X(t))\,dt + \sqrt{2D(X(t))}\,\sqrt{dt}\,Z(t), \tag{1.30b}$$

backward-Ito

$$dX(t) = u_B(X)\,dt + \sqrt{2D_B(X)} \bullet dB(t)$$

$$X(t+dt) = X(t) + u_B(X(t+dt))\,dt + \sqrt{2D_B(X(t+dt))}\,\sqrt{dt}\,Z(t).$$

Stratonovich

$$dX(t) = u_S(X)\,dt + \sqrt{2D_S(X)} \circ dB(t)$$

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1.2.2 Fokker-Planck equations

Since other types of SDEs can be transformed into an equivalent Ito SDE, we shall focus in this part on discussing how one can derive a Fokker-Planck equation (FPE) for the probability density function (PDF) $p(t, x)$ for a process $X(t)$ described by the Ito SDE

$$dX(t) = u(X)\,dt + \sqrt{2D(X)} * dB(t). \tag{1.37}$$

The PDF can be formally defined by

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To evaluate the rhs., we apply Ito's formula to the differential $d[\delta(X(t) - x)]$ and find

$$\begin{aligned} \mathbb{E}[d[\delta(X - x)]] &= \mathbb{E}\big[(\partial_X \delta(X - x))\,dX + D(X)\,\partial_X^2 \delta(X(t) - x)\,dt\big] \\ &= \mathbb{E}\big[(\partial_X \delta(X - x))\,u(X) + D(X)\,\partial_X^2 \delta(X(t) - x)\big]\,dt. \end{aligned}$$

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$$\partial_t p = \mathbb{E}\Big[(\partial_X \delta(X - x))\, u(X) + D(X)\, \partial_X^2 \delta(X(t) - x)\Big]$$

$$\partial_t p = \mathbb{E}\left[(\partial_X \delta(X-x))\, u(X) + D(X)\, \partial_X^2 \delta(X(t)-x)\right]$$

Furthermore, by recalling that

$$\partial_X \delta(X-x) = -\partial_x \delta(X-x), \tag{1.40}$$

we may write

$$\begin{aligned}
\mathbb{E}[d[\delta(X-x)]] &= \mathbb{E}\left[(-\partial_x \delta(X-x))\, u(X) + D(X)\, \partial_x^2 \delta(X(t)-x)\right] dt \\
&= -\partial_x\, \mathbb{E}[\delta(X-x)\, u(X)]\, dt + \partial_x^2\, \mathbb{E}[D(X)\, \delta(X(t)-x)]\, dt.
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\end{aligned}$$

Using another property of the δ-function

$$f(y)\delta(y-x) = f(x)\delta(y-x) \tag{1.41}$$

we obtain

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&= -\partial_x \{u(x)\, \mathbb{E}[\delta(X-x)]\}\, dt + \partial_x^2 \{D(x)\, \mathbb{E}[\delta(X(t)-x)]\}\, dt \\
&= -\partial_x \{u(x)\, p - \partial_x [D(x) p]\}\, dt.
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&= -\partial_x \{u(x)\, \mathbb{E}[\delta(X-x)]\}\, dt + \partial_x^2 \{D(x)\, \mathbb{E}[\delta(X(t)-x)]\}\, dt \\
&= -\partial_x \left\{u(x)\, p - \partial_x[D(x)p]\right\} dt.
\end{aligned}$$

Combining this with Eq. (1.39) yields the Fokker-Planck (or Smoluchowski) equation

$$\boxed{\partial_t p = -\partial_x \left\{u(x)\, p - \partial_x[D(x)p]\right\}.} \tag{1.42}$$

Ito-FPE

$$\partial_t p = -\partial_x \left\{ u(x)\, p - \partial_x [D(x) p] \right\}$$

Backward-Ito FPE

For comparison, an analogous calculation for the backward-Ito SDE

$$dX(t) = u_B(X)\, dt + \sqrt{2D_B(X)} \bullet dB(t), \tag{1.43}$$

gives

$$\partial_t p = -\partial_x \left[u_B(x)\, p - D_B(x)\, \partial_x p \right]. \tag{1.44}$$

Compared with the Ito FPE (1.42), the diffusion coefficient D_B now enters in front of the gradient $\partial_x p$. Note, however, that the two different FPEs coincide if one identifies the coefficients as in Eq. (1.33):

$$u = u_B + \partial_x D_B, \qquad D = D_B$$