Contents

Lis	st of Figures	xiii
1	Introduction	1
2	Stochastic effects in nonlinear systems	3
	2.1 Deterministic dynamics	4
	2.2 Stochastic dynamics	7
	2.3 Stochastic bifurcations	8
	2.4 Coherence resonance	11
	2.4.1 Measures of coherence	12
	2.4.2 Mechanism of coherence resonance	
3	Time-delayed feedback in nonlinear stochastic systems	25
	3.1 Deterministic dynamics	25
	3.2 Time-delayed feedback and noise	30
	3.2.1 Multiple scale perturbation expansion	32
	3.2.2 Power spectral density and correlation properties	35
	3.2.3 Mechanism of coherence resonance in delayed systems	41
4	Coupled stochastic systems	49
	4.1 Stochastic bifurcations in coupled oscillators	49
	4.2 Coherence resonance in coupled oscillators	55
5	Conclusion	61
6	Outlook	63
Bi	ibliography	65
A	Derivation of the Fokker-Planck equation	73
В	Stochastic bifurcation diagram	77
C	Eigenmode expansion	7 9
D	Calculation of the power spectral density	83