

1/f noise from nonlinear stochastic differential equations

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(Submitted on 23 Feb 2010)

We consider a class of nonlinear stochastic differential equations, giving the power-law behavior of the power spectral density in any desirably wide range of frequency. Such equations were obtained starting from the point process models of $1/f^b$ noise. In this article the power-law behavior of spectrum is derived directly from the stochastic differential equations, without using the point process models. The analysis reveals that the power spectrum may be represented as a sum of the Lorentzian spectra. Such a derivation provides additional justification of equations, expands the class of equations generating $1/f^b$ noise, and provides further insights into the origin of $1/f^b$ noise.

Subjects: **Adaptation and Self-Organizing Systems (nlin.AO)**; Data Analysis, Statistics and Probability (physics.data-an)

Cite as: [arXiv:1002.4316v1](#) [nlin.AO]

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From: Julius Ruseckas [[view email](#)]

[v1] Tue, 23 Feb 2010 12:25:59 GMT (103kb)

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