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Bifurcations of stochastic differential equations with singular diffusion coefficients

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(Submitted on 1 May 2012)

In this article, we address the dynamics and bifurcations of a wide class of stochastic differential equations around singular points where both the drift and diffusion functions vanish. We apply these results to stochastic versions of the pitchfork, Hopf and saddle-node bifurcations. According to the H\"older coefficient of the diffusion function around the singular point, we identify different regimes, and the multiplicative noise case appears as a singular transition.

Subjects: Probability (math.PR); Dynamical Systems (math.DS) Cite as: arXiv:1205.0172 [math.PR] (or arXiv:1205.0172v1 [math.PR] for this version)

Submission history

From: Jonathan Touboul [view email] [v1] Tue, 1 May 2012 14:32:21 GMT (2945kb,D)

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