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Stationary Intensity Distribution of Single-Mode Laser Driven byAdditive and Multiplicative Colored Noises with ColoredCross-Correlation

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Abstract: Applying the approximate Fokker-Planck equation we derived, we obtain the analytic expression of the stationary laser intensity distribution  $P_{st}(I)$  by studying the single-mode laser cubic model subject to colored cross-correlation additive and multiplicative noise, each of which is colored. Based on it, we discuss the effects on the stationary laser intensity distribution P<sub>st</sub>(I) by cross-correlation between noises and " color" of noises (non-Markovian effect) when the laser system is above the threshold. In detail, we analyze two cases: One is that the three correlation-times (i.e. the self-correlation and cross-correlation times of the additive and multiplicative noise) are chosen to be the same value  $(\tau_1=\tau_2=\tau_3=\tau)$ . For this case, the effect of noise cross-correlation is investigated emphatically, and we detect that only when  $\lambda \neq 0$  can the noise-induced transition occur in the P<sub>st</sub>(I) curve, and only when  $\tau \neq 0$  and  $\lambda \neq 1$ 0, can the " reentrant noise-induced transition" occur. The other case is that the three correlation times are not the same value,  $\tau_1 \neq \tau_2 \neq \tau_3$ . For this case, we find that the noiseinduced transition occurring in the  $P_{st}(I)$  curve is entirely different when the values of  $\tau_1$ ,  $\tau_2$ , and  $\tau_3$  are changed respectively. In particular, when  $\tau_2$  (self-correlation time of additive noise) is changing, the ratio of the two maximums of the  $P_{st}(I)$  curve R exhibits an interesting phenomenon, " reentrant noise-induced transition", which demonstrates the effect of noise " color" (non-Markovian effect).

PACS: 42.55.Ah, 05.40.-a Key words: single-mode laser, colored cross-correlation, noise-induced transition

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