

**N. Ratanov** (Chelyabinsk State University). **Piecewise deterministic Markov process with two-well potential. Again about stochastic resonance**<sup>1</sup>.

We study the one-dimensional stochastic process  $X = X(t)$  determined by the equation

$$dX(t) = -U_0'(X(t))dt + d\mathbb{T}(t), \quad t > 0.$$

Here  $U_0 = U_0(x)$  is a two-well potential with two local minima at  $\pm 1$  and a local maximum at 0,  $\mathbb{T}(t)$  is the telegraph process,  $\mathbb{T}(t) = \int_0^t c_{\xi(s)} ds$ , with sufficiently small  $c_0$  and  $c_1$ ,  $c_0 > c_1$ , such that  $U(x) - c_0x$  and  $U(x) - c_1x$  still a two-well potential. Here  $\xi = \xi(t) \in \{0, 1\}$  is a two-state Markov process with alternating switching intensities  $\lambda_0, \lambda_1$ .

**Theorem.** *There are two invariant measures  $\mu_-$  and  $\mu_+$  supported on the attracting intervals  $G_- = (a_-, b_-)$  and  $G_+ = (a_+, b_+)$ . The invariant densities has the form*

$$\pi_0^\pm(x) = C_0 \frac{\Psi(x)}{c_0 - U'(x)}, \quad \pi_1^\pm(x) = C_1 \frac{\Psi(x)}{U'(x) - c_1}, \quad x \in G_\pm,$$

where  $C_0, C_1$  are normalising constants, and  $\Psi(x) = \exp(-\lambda_0\Phi_0(x) - \lambda_1\Phi_1(x))$ ,  $\Phi_0'(x) = (c_0 - U'(x))^{-1}$ ,  $\Phi_1'(x) = (c_1 - U'(x))^{-1}$ .

The process  $X_\varepsilon$ , controlled by a periodically perturbed potential  $U_0(x) - \varepsilon x \sin \omega t$ , passes from one well to another with a positive probability if  $c_0 + \varepsilon$  and  $-c_1 + \varepsilon$  are sufficiently large.

---

<sup>1</sup>The research was supported by the Russian Science Foundation (RSF), project number 24-21-00245, <https://rscf.ru/project/24-21-00245>