

# Contents

Preface	vii
Introduction	ix
Chapter 1. Heuristics of noise induced transitions	1
1.1. Energy balance models of climate dynamics	1
1.2. Heuristics of our mathematical approach	6
1.3. Markov chains for the effective dynamics and the physical paradigm of spectral power amplification	14
1.4. Diffusions with continuously varying potentials	18
1.5. Stochastic resonance in models from electronics to biology	21
Chapter 2. Transitions for time homogeneous dynamical systems with small noise	27
2.1. Brownian motion via Fourier series	28
2.2. The large deviation principle	37
2.3. Large deviations for Brownian motion	44
2.4. The Freidlin–Wentzell theory	50
2.5. Diffusion exit from a domain	59
Chapter 3. Semiclassical theory of stochastic resonance in dimension 1	69
3.1. Freidlin’s quasi-deterministic motion	69
3.2. The reduced dynamics: stochastic resonance in two-state Markov chains	78
3.3. Spectral analysis of the infinitesimal generator of small noise diffusion	91
3.4. Semiclassical approach to stochastic resonance	114
Chapter 4. Large deviations and transitions between meta-stable states of dynamical systems with small noise and weak inhomogeneity	133
4.1. Large deviations for diffusions with weakly inhomogeneous coefficients	134
4.2. A new measure of periodic tuning induced by Markov chains	144
4.3. Exit and entrance times of domains of attraction	154
4.4. The full dynamics: stochastic resonance in diffusions	169
Appendix A. Supplementary tools	177
Appendix B. Laplace’s method	179
Bibliography	183
Index	189