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Mathematical Physics

Similarity solutions of Fokker-Planck equation with timedependent coefficients

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In this work, we consider the solvability of the Fokker-Planck equation with both time-dependent drift and diffusion coefficients by means of the similarity method. By the introduction of the similarity variable, the Fokker-Planck equation is reduced to an ordinary differential equation. Adopting the natural requirement that the probability current density vanishes at the boundary, the resulted ordinary differential equation turns out to be integrable, and the probability density function can be given in closed form. New examples of exactly solvable Fokker-Planck equations are presented, and their properties analyzed.

Comments:	13 pages, 8 figures. Version to appear in Ann. Phys. Presentation improved. Discussions and figures of easy examples removed
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