

Case 2:

Same as Case 1, but now

$$\varepsilon \mathbf{F} \eta \equiv \eta \mathbf{A} \begin{pmatrix} \Psi_r \\ \Psi_i \end{pmatrix} = \eta r_s \mathbf{I} \begin{pmatrix} \Psi_r \\ \Psi_i \end{pmatrix}.$$

Again, $C \approx 2\tau_d \eta_o^2$,

with $\tau_d \approx 4d$ and $\eta_o \approx (4d)^{-1}$,

and the equivalent SDE is of the form

$$d\Psi = \mathbf{L} \Psi dt + \mathbf{A} \eta_o (\sqrt{2\tau_d}) \Psi \bullet dW + \mathbf{S}_{ext}.$$