

**Volpe *et al.* Reply:** In our Letter [1] we have studied a Brownian particle diffusing in front of a horizontal wall, whose movement  $z(t)$  is described by a stochastic differential equation (SDE) with multiplicative noise. This SDE can be solved according to various rules parametrized by  $\alpha$ , e.g.,  $\alpha = 0$  (Ito), 0.5 (Stratonovich), and 1, with different properties. This leads, in particular, to different predictions for the equilibrium distributions  $p(z)$  and drift fields  $d(z) = \langle \frac{\Delta z(z)}{\Delta t} \rangle$  depending on  $\alpha$  [2]. We can compare such predictions with our measurements in order to determine the correct value of  $\alpha$  (which turns out to be  $\alpha = 1$ ). We remark that this is only possible because we have *a priori* knowledge of the force  $F(z)$  acting on the particle, which, in particular, amounts to gravity (buoyancy) for  $z > 280$  nm [Fig. 1(a)], a fact overlooked by Mannella and McClintock in their Comment [3] because not clearly stated in our Letter [1]. The details follow.

$F(z)$  has two components: gravity (buoyancy)  $-G_{\text{eff}} = -5.9$  fN, which pushes the particle towards the wall and is constant for all  $z$ , and electrostatic interactions  $F_{\text{el}} = Be^{-\kappa z}$ , which prevent the particle from sticking to the wall and decays away from the wall with  $\kappa^{-1} = 18$  nm. For  $z > 280$  nm, in particular, there is only effective gravity, which is known without any fitting parameter [black line in Fig. 1(a)]. We remark that these forces act on the particle independently of the presence of Brownian noise; i.e., they would also be present if the Brownian noise were switched off, for example, by decreasing the temperature of the system towards  $T = 0$ . The corresponding SDE is

$$dz = -\frac{F(z)}{\gamma(z)}dt + \sqrt{2D(z)}dW, \quad (1)$$

where  $D(z)$  is the position-dependent diffusion coefficient  $D(z)$ ,  $\gamma(z)$  the particle friction coefficient, and  $W$  a Wiener process. The corresponding  $\alpha$ -dependent  $p(z)$  and  $d(z)$  can be related to force measurements as explained in Refs. [1,2]. In particular, the values of

$$F_p(z) = \frac{k_B T}{p(z)} \frac{dp(z)}{dz} \quad (2)$$

(solid red line) and

$$F_d(z) = \gamma(z)d(z) \quad (3)$$

(dashed blue line), which have units of force, are shown for  $\alpha = 0$  in Figs. 1(b) and 1(c),  $\alpha = 0.5$  in Fig. 1(d) and 1(e), and for  $\alpha = 1$  in Fig. 1(f) and 1(g). We remark that, even though  $F_p(z)$  and  $F_d(z)$  are clearly different,  $F_d(z) - F_p(z)$  is independent from  $\alpha$ , as correctly pointed out by Mannella and McClintock [3].

In Ref. [1], we experimentally measured  $F_p(z)$  (red squares) and  $F_d(z)$  (blue circles) [Figs. 1(b)–1(e)]; there is agreement with the solution of the SDE (1) for  $\alpha = 1$  [Figs. 1(f) and 1(g)], while the cases of  $\alpha = 0$  and 0.5

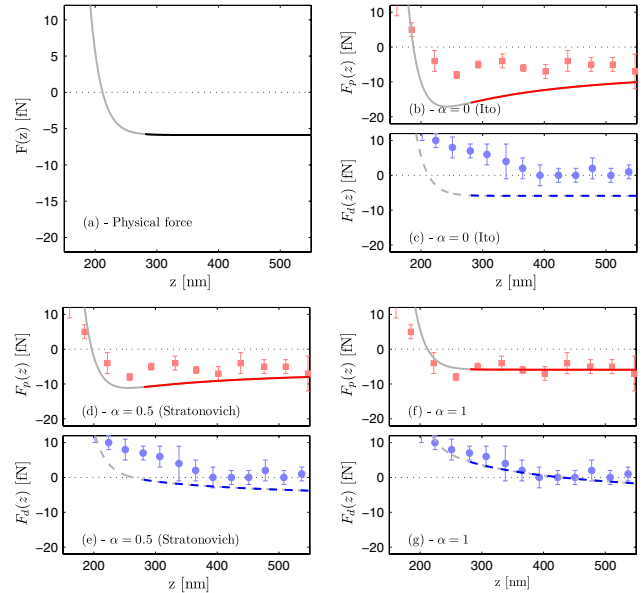


FIG. 1 (color online). (a) Force acting on the Brownian particle studied in Ref. [1]; the black line highlights the region where only gravity (buoyancy) acts. (b)–(g) Expected  $F_p(z)$  (solid red line) and  $F_d(z)$  (dashed blue line) for  $\alpha = 0, 0.5$ , and 1; the symbols represent the experimental measurement of  $F_p(z)$  (red squares) and  $F_d(z)$  (blue circles) (from Fig. 2 in Ref. [1]).

show clear deviations [Figs. 1(b)–1(e)]. This has the consequence that the force  $F(z) = F_p(z)$  and  $F(z) = F_d(z) - \gamma(z) \frac{dD(z)}{dz}$ , which is the main result of Refs. [1,2]. Finally, we remark that for other systems, which are not coupled to a heat bath [4], the relations between  $F(z)$ ,  $F_p(z)$ , and  $F_d(z)$  may be different.

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- [2] T. Brettschneider *et al.*, *Phys. Rev. E* **83**, 041113 (2011).
- [3] R. Mannella and P. V. E. McClintock, preceding Comment, *Phys. Rev. Lett.* **107**, 078901 (2011).
- [4] Some examples of such systems are given, e.g., in R. Kupferman, G. A. Pavliotis, and A. M. Stuart, *Phys. Rev. E* **70**, 036120 (2004); P. Ao *et al.*, *Complexity* **12**, 19 (2007), and references therein.