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An engagingly-written account of mathematical tools and ideas, this book provides a graduate-level introduction to the

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mathematics used in research in physics. The first half of the book focuses on the traditional mathematical methods of physics – differential and integral equations, Fourier series and the calculus of variations. The second half contains an introduction to more advanced subjects, including differential geometry, topology and complex variables. The authors' exposition avoids excess rigor whilst explaining subtle but important points often glossed over in more elementary texts. The topics are illustrated at every stage by carefully chosen examples, exercises and problems drawn from realistic physics settings. These make it useful both as a textbook in advanced courses and for self-study. Password-protected solutions to the exercises are available to instructors at www.cambridge.org/9780521854030.

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This invaluable book provides a broad introduction to a rapidly growing area of nonequilibrium statistical physics. The first part of the book complements the classical book on the Langevin and Fokker-Planck equations (H. Risken, *The Fokker-Planck Equation: Methods of Solution and Applications* (Springer, 1996)). Some topics and methods of solutions are presented and discussed in details which are not described in Risken's book, such as the method of similarity solution, the method of characteristics, transformation of diffusion processes into the Wiener process in different prescriptions, harmonic noise and relativistic Brownian motion. Connection between the Langevin equation and Tsallis distribution is also discussed. Due to the growing

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interest in the research on the generalized Langevin equations, several of them are presented. They are described with some details. Recent research on the integro-differential Fokker-Planck equation derived from the continuous time random walk model shows that the topic has several aspects to be explored. This equation is worked analytically for the linear force and the generic waiting time probability distribution function. Moreover, generalized Klein-Kramers equations are also presented and discussed. They have the potential to be applied to natural systems, such as biological systems. Contents: Introduction Langevin and Fokker-Planck Equations Fokker-Planck Equation for One Variable and its Solution Fokker-Planck Equation for Several Variables Generalized Langevin Equations Continuous Time Random

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Walk Model Uncoupled Continuous Time Random Walk Model and its Solution Readership: Advanced undergraduate and graduate students in mathematical physics and statistical physics; biologists and chemists who are interested in nonequilibrium statistical physics. Keywords: Langevin Equation; Fokker-Planck Equation; Klein-Kramers Equation; Continuous Time Random Walk Model; Colored Noise; Tsallis Entropy; Population Growth Models; Wright Functions; Mittag-Leffler Function; Method of Similarity Solution; First Passage Time; Relativistic Brownian Motion; Fractional Derivatives; Integro-Differential Fokker-Planck Equations Review: Key Features: This book complements Risken's book on the Langevin and Fokker-Planck equations. Some topics and methods of solutions are

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presented and discussed in details which are not described in Risken's book Several generalized Langevin equations are presented and discussed with some detail Integro-differential Fokker-Planck equation is derived from the uncoupled continuous time random walk model for generic waiting time probability distribution function which can be used to distinguish the differences for the initial and intermediate times with the same behavior in the long-time limit. Moreover, generalized Klein-Kramers equations are also described and discussed. To our knowledge these approaches are not found in other textbooks

Providing coverage of the mathematics necessary for advanced study in physics and engineering, this text focuses

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Practical, readable text focuses on fundamental applied math needed by advanced undergraduates and beginning graduate students to deal with physics and engineering problems. Covers elementary vector calculus, special functions of mathematical physics, calculus of variations, and much more. Excellent self-contained study resource. 1968 edition.

This is the first textbook to include the matrix continued-fraction method, which is very effective in dealing with simple Fokker-Planck equations having two variables. Other

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methods covered are the simulation method, the eigenfunction expansion, numerical integration, and the variational method. Each solution is applied to the statistics of a simple laser model and to Brownian motion in potentials. The whole is rounded off with a supplement containing a short review of new material together with some recent references. This new study edition will prove to be very useful for graduate students in physics, chemical physics, and electrical engineering, as well as for research workers in these fields.

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