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Sommario/riassunto

This volume is the second edition of the first-ever elementary book on the Langevin equation method for the solution of problems involving the Brownian motion in a potential, with emphasis on modern applications in the natural sciences, electrical engineering and so on. It has been substantially enlarged to cover in a succinct manner a number of new topics, such as anomalous diffusion, continuous time random walks, stochastic resonance etc, which are of major current interest in view of the large number of disparate physical systems exhibiting these phenomena. The book has been written in suc