

1. Record Nr.	UNINA990007196640403321
Autore	Santamaria, Tommaso
Titolo	Capital gains e imposizione diretta sostitutiva / Tommaso Santamaria e Luca Santamaria
Pubbl/distr/stampa	Roma : ETI ( Milano ) : Il fisco, 1991
Descrizione fisica	139 p. ; 24 cm
Collana	Rassegna tributaria. Dottrina, giurisprudenza, prassi amministrativa. Quaderno mensile di dottrina ; 6
Disciplina	343.04
Locazione	DDRC
Collocazione	H-6/91
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910457231903321
Autore	Kampen N. G. van
Titolo	Stochastic processes in physics and chemistry [[electronic resource] /] / N.G. van Kampen
Pubbl/distr/stampa	Amsterdam ; ; London, : Elsevier, 2007
ISBN	1-281-00388-3 9786611003883 0-08-047536-1
Edizione	[3rd ed.]
Descrizione fisica	1 online resource (481 p.)
Collana	North-Holland personal library
Disciplina	519.202453
Soggetti	Stochastic processes Statistical physics Chemistry, Physical and theoretical - Statistical methods Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Previous ed.: Amsterdam: North-Holland, 1992.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Front Cover; Stochastic Processes in Physics and Chemistry; Copyright Page; PREFACE TO THE FIRST EDITION; PREFACE TO THE SECOND EDITION; ABBREVIATED REFERENCES; PREFACE TO THE THIRD EDITION; TABLE OF CONTENTS; Chapter I. STOCHASTIC VARIABLES; 1. Definition; 2. Averages; 3. Multivariate distributions; 4. Addition of stochastic variables; 5. Transformation of variables; 6. The Gaussian distribution; 7. The central limit theorem; Chapter II. RANDOM EVENTS; 1. Definition; 2. The Poisson distribution; 3. Alternative description of random events; 4. The inverse formula; 5. The correlation functions 6. Waiting times7. Factorial correlation functions; Chapter III. STOCHASTIC PROCESSES; 1. Definition; 2. Stochastic processes in physics; 3. Fourier transformation of stationary processes; 4. The hierarchy of distribution functions; 5. The vibrating string and random fields; 6. Branching processes; Chapter IV. MARKOV PROCESSES; 1. The Markov property; 2. The Chapman-Kolmogorov equation; 3. Stationary Markov processes; 4. The extraction of a subensemble; 5. Markov chains; 6. The decay process; Chapter V. THE MASTER EQUATION; 1. Derivation; 2. The class of W-matrices; 3. The long-time limit

4. Closed, isolated, physical systems  
5. The increase of entropy; 6. Proof of detailed balance; 7. Expansion in eigenfunctions; 8. The macroscopic equation; 9. The adjoint equation; 10. Other equations related to the master equation; Chapter VI. ONE-STEP PROCESSES; 1. Definition; the Poisson process; 2. Random walk with continuous time; 3. General properties of one-step processes; 4. Examples of linear one-step processes; 5. Natural boundaries; 6. Solution of linear one-step processes with natural boundaries; 7. Artificial boundaries; 8. Artificial boundaries and normal modes

9. Nonlinear one-step processes

Chapter VII. CHEMICAL REACTIONS; 1. Kinematics of chemical reactions; 2. Dynamics of chemical reactions; 3. The stationary solution; 4. Open systems; 5. Unimolecular reactions; 6. Collective systems; 7. Composite Markov processes; Chapter VIII. THE FOKKER-PLANCK EQUATION; 1. Introduction; 2. Derivation of the Fokker-Planck equation; 3. Brownian motion; 4. The Rayleigh particle; 5. Application to one-step processes; 6. The multivariate Fokker-Planck equation; 7. Kramers' equation; Chapter IX. THE LANGEVIN APPROACH; 1. Langevin treatment of Brownian motion  
2. Applications  
3. Relation to Fokker-Planck equation; 4. The Langevin approach; 5. Discussion of the Ito-Stratonovich dilemma; 6. Non-Gaussian white noise; 7. Colored noise; Chapter X. THE EXPANSION OF THE MASTER EQUATION; 1. Introduction to the expansion; 2. General formulation of the expansion method; 3. The emergence of the macroscopic law; 4. The linear noise approximation; 5. Expansion of a multivariate master equation; 6. Higher orders; Chapter XI. THE DIFFUSION TYPE; 1. Master equations of diffusion type; 2. Diffusion in an external field; 3. Diffusion in an inhomogeneous medium  
4. Multivariate diffusion equation

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#### Sommario/riassunto

The third edition of Van Kampen's standard work has been revised and updated. The main difference with the second edition is that the contrived application of the quantum master equation in section 6 of chapter XVII has been replaced with a satisfactory treatment of quantum fluctuations. Apart from that throughout the text corrections have been made and a number of references to later developments have been included. From the recent textbooks the following are the most relevant. C.W.Gardiner, Quantum Optics (Springer, Berlin 1991) D. T. Gillespie, Markov Processes (Academic Press, Sa

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