1. Record Nr. UNINA9910827966203321 Autore Mazo Robert M Titolo Brownian motion [[electronic resource]]: fluctuations, dynamics, and applications / / Robert M. Mazo Oxford, : Clarendon Press, 2002 Pubbl/distr/stampa **ISBN** 9786611998790 1-281-99879-6 0-19-156508-3 0-19-955644-X Descrizione fisica 1 online resource (302 p.) Collana Oxford science publications International series of monographs on physics;; 112 Disciplina 530.42 530.475 Soggetti Brownian motion processes Markov processes Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Nota di bibliografia Includes bibliographical references (p. 271-284) and index. Nota di contenuto Contents; 1 Historical Background; 1.1 Robert Brown; 1.2 Between Brown and Einstein; 1.3 Albert Einstein; 1.4 Marian von Smoluchowski; 1.5 Molecular Reality; 1.6 The Scope of this Book; 2 Probability Theory; 2.1 Probability; 2.2 Conditional Probability and Independence; 2.3 Random Variables and Probability Distributions; 2.4 Expectations and Particular Distributions; 2.5 Characteristic Function; Sums of Random Variables; 2.6 Conclusion; 3 Stochastic Processes; 3.1 Stochastic Processes: 3.2 Distribution Functions: 3.3 Classification of Stochastic Processes; 3.4 The Fokker-Planck Equation 3.5 Some Special Processes 3.6 Calculus of Stochastic Processes; 3.7 Fourier Analysis of Random Processes; 3.8 White Noise; 3.9 Conclusion; 4 Einstein-Smoluchowski Theory; 4.1 What is Brownian Motion?; 4.2 Smoluchowski's Theory; 4.3 Smoluchowski Theory Continued; 4.4 Einstein's Theory; 4.5 Diffusion Coefficient and Friction Constant; 4.6 The Langevin Theory: 5 Stochastic Differential Equations and Integrals:

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Sommario/riassunto

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