



Stochastic Processes in Physics and Chemistry

N.G. Van Kampen

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This new edition of Van Kampen's standard work has been completely revised and updated. Three major changes have also been made. The Langevin equation receives more attention in a separate chapter in which non-Gaussian and colored noise are introduced. Another additional chapter contains old and new material on first-passage times and related subjects which lay the foundation for the chapter on unstable systems. Finally a completely new chapter has been written on the quantum mechanical foundations of noise. The references have also been expanded and updated.

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