

H. Risken

The Fokker-Planck Equation

Methods of Solution
and Applications

Second Edition



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The Fokker Planck Equation Methods Of Solution And Applications Springer Series In Synergetics

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methodological perspectives The topics of the chapters range from theoretical analysis of complex and multiscale mathematical models to applications in e g fluid dynamics and chemical kinetics **Nonlinear Structures and Systems, Volume 1** Gaetan Kerschen, M. R. W. Brake, Ludovic Renson, 2025-08-07 Nonlinear Structures Systems Volume 1 Proceedings of the 37th IMAC A Conference and Exposition on Structural Dynamics 2019 the first volume of eight from the Conference brings together contributions to this important area of research and engineering The collection presents early findings and case studies on fundamental and applied aspects of Nonlinear Dynamics including papers on Nonlinear Reduced order Modeling Jointed Structures Identification Mechanics Dynamics Experimental Nonlinear Dynamics Nonlinear Model Modal Interactions Nonlinear Damping Nonlinear Modeling Simulation Nonlinearity System Identification **Frontiers of Nonequilibrium Statistical Physics** Gerald T. Moore, Marlan O. Scully, 2012-12-06 The four week period from May 20 to June 16 1984 was an intensive period of advanced study on the foundations and frontiers of nonequilibrium statistical physics NSP During the first two weeks of this period an advanced study course on the Foundations of NSP was conducted in Albuquerque under the sponsorship of the University of New Mexico Center for High Technology Materials This was followed by a two week NATO Advanced Study Institute on the Frontiers of NSP in Santa Fe under the same directorship Many Students attended both meetings This book comprises proceedings based on those lectures and covering a broad spectrum of topics in NSP ranging from basic problems in quantum measurement theory to analogies between lasers and Darwinian evolution The various types of quantum distribution functions and their uses are treated by several authors other tools of NSP such as Langevin equations Fokker Planck equations and master equations are developed and applied to areas such as laser physics plasma physics Brownian motion and hydrodynamic instabilities The properties and experimental detection of squeezed states and antibunching are described as well as experimental tests of the violation of Bell's inequality Information theory mean field theory reservoir theory entropy maximization and even a novel nonlinear generalization of quantum mechanics are used to discuss nonequilibrium phenomena and the approach toward thermodynamic equilibrium

Molecular Relaxation in Liquids Biman Bagchi, 2012-01-30 This book brings together many different relaxation phenomena in liquids under a common umbrella and provides a unified view of apparently diverse phenomena It aligns recent experimental results obtained with modern techniques with recent theoretical developments Such close interaction between experiment and theory in this area goes back to the works of Einstein Smoluchowski Kramers and de Gennes Development of ultrafast laser spectroscopy recently allowed study of various relaxation processes directly in the time domain with time scales going down to picosecond ps and femtosecond fs time scales This was a remarkable advance because many of the fundamental chemical processes occur precisely in this range and was inaccessible before the 1980s Since then an enormous wealth of information has been generated by many groups around the world who have discovered many interesting phenomena that has fueled further growth in this field As emphasized throughout the book the seemingly

different phenomena studied in this area are often closely related at a fundamental level Biman Bagchi explains why relatively small although fairly sophisticated theoretical tools have been successful in explaining a wealth of experimental data at a semi phenomenological level

Modelling with the Master Equation Günter Haag, 2017-07-31 This book presents the theory and practical applications of the Master equation approach which provides a powerful general framework for model building in a variety of disciplines The aim of the book is to not only highlight different mathematical solution methods but also reveal their potential by means of practical examples Part I of the book which can be used as a toolbox introduces selected statistical fundamentals and solution methods for the Master equation In Part II and Part III the Master equation approach is applied to important applications in the natural and social sciences The case studies presented mainly hail from the social sciences including urban and regional dynamics population dynamics dynamic decision theory opinion formation and traffic dynamics however some applications from physics and chemistry are treated as well underlining the interdisciplinary modelling potential of the Master equation approach Drawing upon the author's extensive teaching and research experience and consulting work the book offers a valuable guide for researchers graduate students and professionals alike

Leading-edge Cognitive Disorders Research James P. Tsai, 2008 This new book presents important recent research on cognitive disorders which are disturbances in the mental process related to thinking reasoning and judgement They include delirium dementia and other cognitive disorders Cognition includes the domains of attention memory language gnosis visuospatial function praxis and executive function and is traditionally distinguished from the emotions or feelings Cognitive disorders may disturb one domain specifically as in a selective impairment of memory amnesia or language aphasia or more often a combination of deficits as in mental retardation and dementia

Primordial Black Holes Christian Byrnes, Gabriele Franciolini, Tomohiro Harada, Paolo Pani, Misao Sasaki, 2025-04-30 Primordial black holes PBHs were proposed more than 50 years ago as black holes possibly formed across a vast mass range in the early universe They represent a unique probe to access the primordial universe and cosmological inflation Furthermore in certain mass ranges they could comprise the entirety of the dark matter seed supermassive black holes at high redshift be responsible for some gravitational wave events detected so far and be novel gravitational wave sources detectable with future instruments However detecting PBHs has proved to be extremely challenging and extensive research focused on setting a variety of constraints on the fraction of dark matter composed by these objects This book highlights an up to date comprehensive overview on this subject including pedagogical details on the PBH formation scenarios cosmological evolution astrophysical implications connections with gravitational wave astronomy and critical discussion of the latest and future constraints At variance with all existing reviews on this subject this book addresses graduate students and researchers not necessarily familiar with all areas of the topic providing details on important key results rather than collecting and reviewing the latest literature The topic is naturally interdisciplinary and connects areas as diverse as cosmology particle physics gravitational

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