

H. Risken

# The Fokker-Planck Equation

Methods of Solution  
and Applications


Second Edition



Springer

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

**Christian Byrnes, Gabriele  
Franciolini, Tomohiro Harada, Paolo  
Pani, Misao Sasaki**



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

The Fokker-Planck Equation Hannes Risken, 2012-12-06 One of the central problems synergetics is concerned with consists in the study of macroscopic qualitative changes of systems belonging to various disciplines such as physics chemistry or electrical engineering When such transitions from one state to another take place fluctuations i e random processes may play an im portant role Over the past decades it has turned out that the Fokker Planck equation pro vides a powerful tool with which the effects of fluctuations close to transition points can be adequately treated and that the approaches based on the Fokker Planck equation are superior to other approaches e g based on Langevin equa tions Quite generally the Fokker Planck equation plays an important role in problems which involve noise e g in electrical circuits For these reasons I am sure that this book will find a broad audience It pro vides the reader with a sound basis for the study of the Fokker Planck equation and gives an excellent survey of the methods of its solution The author of this book Hannes Risken has made substantial contributions to the development and application of such methods e g to laser physics diffusion in periodic potentials and other problems Therefore this book is written by an experienced practitioner who has had in mind explicit applications to important problems in the natural sciences and electrical engineering The Fokker-Planck Equation Hannes Risken, Till Frank, 2012-12-06 One of the central problems synergetics is concerned with consists in the study of macroscopic qualitative changes of systems belonging to various disciplines such as physics chemistry or electrical engineering When such transitions from one state to another take place fluctuations i e random processes may play an im portant role Over the past decades it has turned out that the Fokker Planck equation pro vides a powerful tool with which the effects of fluctuations close to transition points can be adequately treated and that the approaches based on the Fokker Planck equation are superior to other approaches e g based on Langevin equa tions Quite generally the Fokker Planck equation plays an important role in problems which involve noise e g in electrical circuits For these reasons I am sure that this book will find a broad audience It pro vides the reader with a sound basis for the study of the Fokker Planck equation and gives an excellent survey of the methods of its solution The author of this book Hannes Risken has made substantial contributions to the development and application of such methods e g to laser physics diffusion in periodic potentials and other problems Therefore this book is written by an experienced practitioner who has had in mind explicit applications to important problems in the natural sciences and electrical engineering **Theory of the Spread of Epidemics and Movement Ecology of Animals** V. M. (Nitant) Kenkre, Luca Giuggioli, 2021-01-28 Exploiting powerful techniques from physics and mathematics this book studies animal movement in ecology with a focus on epidemic spread Pulmonary syndrome is not only feared in epidemics of recent times such as COVID 19 but is also characteristic of epidemics studied earlier such as Hantavirus The Hantavirus is one of the book s central topics Correlations between epidemic outbreaks and precipitation events like El Ni o are analyzed and spatial reservoirs of infection in off period of the epidemic known as refugia

are studied Predicted traveling waves of infection are successfully compared to field observations Territoriality in scent marking animals is presented with parallels drawn with the theory of melting The flocking and herding of birds and mammals are described in terms of collective excitations For scientists interested in movement ecology and epidemic spread this book provides effective solutions to long standing problems

**Coping with Complexity: Model Reduction and Data Analysis**

Alexander N. Gorban, Dirk Roose, 2010-10-21 This volume contains the extended version of selected talks given at the international research workshop Coping with Complexity Model Reduction and Data Analysis Ambleside UK August 31 September 4 2009 The book is deliberately broad in scope and aims at promoting new ideas and 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.

**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 wave astronomy and numerical simulations To reflect this diversity the book includes 25 contributions from key researchers working in these different areas It provides a unique reference both to approach the topic for the first time and to learn a specific specialized sub area

**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 gnosia 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

**Fluctuations and Order** Mark Millonas, 1996-03-08 The volume that you have before you is the result of a growing realization that fluctuations in nonequilibrium systems play a much more important role than was first believed It has become clear that in nonequilibrium systems noise plays an active one might even say a creative role in processes involving self organization pattern formation and coherence as well as in biological information processing energy transduction and functionality Now is not the time for a comprehensive summary of these new ideas and I am certainly not the person to attempt such a thing Rather this short introductory essay and the book as a whole is an attempt to describe where we are at present and how the viewpoint that has evolved in the last decade or so differs from those of past decades Fluctuations arise either because of the coupling of a particular system to an external unknown or unknowable system or because the particular description we are using is only a coarse grained description which on some level is an approximation We describe the unpredictable and random deviations from our deterministic equations of motion as noise or fluctuations A nonequilibrium system is one in which there is a net flow of energy There are as I see it four basic levels of sophistication or paradigms concerning fluctuations in nature At the lowest level of sophistication there is an implicit assumption that noise is negligible the deterministic paradigm

**Nuclear Renaissance** William J. Nuttall, 2022-06-16 Nuclear power is low carbon and reliable but in recent years it has struggled to play a strong role in global plans for electricity generation in the 21st century Many of those involved with nuclear power and environmental agencies see controlled expansion of nuclear plants as the most environmentally friendly way of meeting growing energy demands In the UK policy makers must recognise concerns around severe accidents and radioactive wastes and balance these against the risks arising from other energy technologies In addition energy policy makers must ensure that energy supplies remain affordable for all in society How might new nuclear power stations help meet emerging policy needs This second edition of Nuclear Renaissance Technologies and Policies for the Future of Nuclear Power continues to examine the future of nuclear power in the contexts of economics environmental sustainability and security of electricity supplies Fully updated with the latest technologies and concerns this comprehensive

guide illustrates the technical challenges and opportunities facing nuclear power This semi technical overview of modern technologies meets the growing interest from scientists environmentalists and governments in the potential expansion of nuclear power Various countries are starting to announce plans for new nuclear plants either to replace those being decommissioned to provide additional power or to contribute to the decarbonisation of especially challenging industrial activities In the 2020s many commentators once again point to a renaissance just beginning Nuclear Renaissance Technologies and Policies for the Future of Nuclear Power is essential reading for physicists engineers policy makers researchers energy analysts and graduate students in energy sciences engineering and public policy Key features Fully updated throughout with new content on topics including the latest developments in fission and fusion energy the global financial crisis of 2008 2009 and the Fukushima Daiichi nuclear accident Accessible to readers without a formal education in the area Authored by an authority in the field

*NETWORKING 2002: Networking Technologies, Services, and Protocols; Performance of Computer and Communication Networks; Mobile and Wireless Communications* Enrico Gregori, Marco Conti, Andrew T. Cambell, Guy Omidyar, Moshe Zukerman, 2007-06-30 This book constitutes the refereed proceedings of the Second IFIP TC6 Networking Conference Networking 2002 Networking 2002 was sponsored by the IFIP Working Groups 6.2, 6.3 and 6.8 For this reason the conference was structured into three tracks i Networking Technologies Services and Protocols ii Performance of Computer and Communication Networks and iii Mobile and Wireless Communications This year the conference received 314 submissions coming from 42 countries from all five continents Africa 4 Asia 84 America 63 Europe 158 and Oceania 5 This represents a 50% increase in submissions over the first conference thus indicating that Networking is becoming a reference conference for worldwide researchers in the networking community With so many papers to choose from the job of the Technical Program Committee to provide a conference program of the highest technical excellence was both challenging and time consuming From the 314 submissions we finally selected 82 full papers for presentation during the conference technical sessions To give young researchers and researchers from emerging countries the opportunity to present their work and to receive useful feedback from participants we decided to include two poster sessions during the technical program Thirty one short papers were selected for presentation during the poster sessions The conference technical program was split into three days and included in addition to the 82 refereed contributions 5 invited papers from top level researchers in the networking community

**Turbulent Cascades II** Mikhael Gorokhovski, Fabien S. Godefert, 2019-05-21 Gathering contributions by the most prominent researchers in a highly specialised field this proceedings volume clarifies selected aspects of the physics of turbulent cascades and their statistical universalities under complex stationary and non homogeneous conditions Here these conditions are induced by the presence of a gas liquid interface inertial particles strong shear rotation MHD and stratification By proposing different ways to model turbulence effects under these complex conditions the book will be of considerable interest not only to academic researchers but also to specialists and junior

researchers in the domain of propulsion and power as well as those whose work involves various applications related to atmospheric oceanic and planetary physics      **The Application of Mathematics to Physics and Nonlinear Science**

Andrei Ludu, 2020-04-16 Nonlinear science is the science of among other exotic phenomena unexpected and unpredictable behavior catastrophes complex interactions and significant perturbations Ocean and atmosphere dynamics weather many bodies in interaction ultra high intensity excitations life formation of natural patterns and coupled interactions between components or different scales are only a few examples of systems where nonlinear science is necessary All outstanding self sustained and stable structures in space and time exist and protrude out of a regular linear background of states mainly because they identify themselves from the rest by being highly localized in range time configuration states and phase spaces Guessing how high up you drive toward the top of the mountain by compiling your speed road slope and trip duration is a linear model but predicting the occurrence around a turn of a boulder fallen on the road is a nonlinear phenomenon In an effort to grasp and understand nonlinear phenomena scientists have developed several mathematical approaches including inverse scattering theory Backlund and groups of transformations bilinear method and several other detailed technical procedures In this Special Issue we introduce a few very recent approaches together with their physical meaning and applications We present here five important papers on waves unsteady flows phases separation ocean dynamics nonlinear optic viral dynamics and the self appearance of patterns for spatially extended systems which are problems that have aroused scientists interest for decades yet still cannot be predicted and have their generating mechanism and stability open to debate The aim of this Special Issue was to present these most debated and interesting topics from nonlinear science for which despite the existence of highly developed mathematical tools of investigation there are still fundamental open questions

*Partial Differential Equations: Theory, Control and Approximation* Philippe G. Ciarlet, Tatsien Li, Yvon Maday, 2013-11-29 This book collects papers mainly presented at the International Conference on Partial Differential Equations Theory Control

and Approximation May 28 to June 1 2012 in Shanghai in honor of the scientific legacy of the exceptional mathematician Jacques Louis Lions The contributors are leading experts from all over the world including members of the Academies of Sciences in France the USA and China etc and their papers cover key fields of research e g partial differential equations control theory and numerical analysis that Jacques Louis Lions created or contributed so much to establishing      Phase

Resetting in Medicine and Biology Peter A. Tass, 2007-01-15 This book presents a new theoretical approach to phase resetting and stimulation induced synchronization and desynchronization in a population of oscillators The author uses stochastic methods from statistical mechanics and applies his theory to models of practical importance in physiology and neuroscience The book is accessible to readers not familiar with the mathematical formalism The author also proposes improvements to stimulation techniques as used by neurologists and neurosurgeons in the context of Parkinson s disease and MEG EEG data analysis      **Elements of Classical and Geometric Optimization** Debasish Roy, G Visweswara



Rao,2024-01-25 This comprehensive textbook covers both classical and geometric aspects of optimization using methods deterministic and stochastic in a single volume and in a language accessible to non mathematicians It will help serve as an ideal study material for senior undergraduate and graduate students in the fields of civil mechanical aerospace electrical electronics and communication engineering The book includes Derivative based Methods of Optimization Direct Search Methods of Optimization Basics of Riemannian Differential Geometry Geometric Methods of Optimization using Riemannian Langevin Dynamics Stochastic Analysis on Manifolds and Geometric Optimization Methods This textbook comprehensively treats both classical and geometric optimization methods including deterministic and stochastic Monte Carlo schemes It offers an extensive coverage of important topics including derivative based methods penalty function methods method of gradient projection evolutionary methods geometric search using Riemannian Langevin dynamics and stochastic dynamics on manifolds The textbook is accompanied by online resources including MATLAB codes which are uploaded on our website The textbook is primarily written for senior undergraduate and graduate students in all applied science and engineering disciplines and can be used as a main or supplementary text for courses on classical and geometric optimization

Dissipative Phenomena in Condensed Matter Sushanta Dattagupta, Sanjay Puri, 2013-03-09 From the field of nonequilibrium statistical physics this graduate and research level volume treats the modeling and characterization of dissipative phenomena A variety of examples from diverse disciplines like condensed matter physics materials science metallurgy chemical physics etc are discussed Dattagupta employs the broad framework of stochastic processes and master equation techniques to obtain models for a wide range of experimentally relevant phenomena such as classical and quantum Brownian motion spin dynamics kinetics of phase ordering relaxation in glasses dissipative tunneling It provides a pedagogical exposition of current research material and will be useful to experimentalists computational physicists and theorists

**Nanoelectronics: A Molecular View** Avik Ghosh, 2016-09-29 This is one of the best available graduate level textbooks on electronic transport at the nanoscale Its unique feature is providing a thorough and completely self contained treatment of several theoretical formalisms for treating the transport problem As such the book is useful not only for the graduate students working in the field of nanoscale electrical transport but also for the researchers who wish to expand their knowledge of various fundamental issues associated with this rapidly developing field Of particular note are deep physical insights accompanying the rigorous mathematical derivations in each of the chapters as well as the clear statement of all the approximations involved in a particular theoretical formalism This winning combination makes the book very accessible to a reader with basic knowledge of quantum mechanics solid state theory and thermodynamics statistical mechanics I give this book the highest recommendation Read Full Review Serfei A Egorov Univeristy of Virginia USA This book is aimed at senior undergraduates graduate students and researchers interested in quantitative understanding and modeling of nanomaterial and device physics With the rapid slow down of semiconductor scaling that drove information technology for decades there is

a pressing need to understand and model electron flow at its fundamental molecular limits The purpose of this book is to enable such a deconstruction needed to design the next generation memory logic sensor and communication elements Through numerous case studies and topical examples relating to emerging technology this book connects top down classical device physics taught in electrical engineering classes with bottom up quantum and many body transport physics taught in physics and chemistry The book assumes no more than a nodding acquaintance with quantum mechanics in addition to knowledge of freshman level mathematics Segments of this book are useful as a textbook for a course in nano electronics

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