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this invaluable book provides a broad introduction to a rapidly growing area of nonequilibrium statistical physics the first part of the book complements the classical book on the langevin and fokker planck equations h risken the fokker planck equation methods of solution and applications springer 1996 some topics and methods of solutions are presented and discussed in details which are not described in risken s book such as the method of similarity solution the method of characteristics transformation of diffusion processes into the wiener process in different prescriptions harmonic noise and relativistic brownian motion connection between the langevin equation and tsallis distribution is also discussed due to the growing interest in the research on the generalized langevin equations several of them are presented they are described with some details recent research on the integro differential fokker planck equation derived from the continuous time random walk model shows that the topic has several aspects to be explored this equation is worked analytically for the linear force and the generic waiting time probability distribution function moreover generalized klein kramers equations are also presented and discussed they have the potential to be applied to natural systems such as biological systems

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the book discusses receiving signals that most electrical engineers detect and study the vast majority of signals could never be detected due to random additive signals known as noise that distorts them or completely overshadows them such examples include an audio signal of the pilot communicating with the ground over the engine noise or a bioengineer listening for a fetus heartbeat over the mother s the text presents the methods for extracting the desired signals from the noise each new development includes examples and exercises that use matlab to provide the

answer in graphic forms for the reader s comprehension and understanding

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