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 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
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 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
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