# Table of Contents

1. Introduction: Contents and Maps
   - Table of contents [ntc]
   - Equilibrium thermodynamics overview [nln6]
   - Thermal equilibrium and nonequilibrium [nln1]
   - Levels of description in statistical physics [nln2]
   - Contraction - memory - time scales [nln15]
   - Markov process: map of specifications [nln16]
   - Brownian motion: panoramic view [nln23]
   - Linear response and equilibrium dynamics [nln24]

2. Probability: Intuition - Ambiguity - Absurdity - Puzzles
   - Two bus companies: regular versus random schedules
   - Pick the winning die [nex2]
   - Educated guess [nex4]
   - Coincident birthdays [nex82]
   - Win the new car or take the goat! [nex11]
   - Three-cornered duel [nex13]
   - Bad luck: waiting for the worst [nex74]
   - Bertrand’s paradox
   - Random quadratic equations [nex12]
   - Crossing a river [nex84]
   - Combinatorics of poker hands [nex124]
   - Know your odds [nex125]

3. Elements of Probability Theory with Applications
   - Elements of set theory [nln4]
   - Set identities [nex88]
• Sample space and events
• Probability axioms and simple theorems [nex94]
• Joint probability and conditional probability [nex90]
• Symmetry and elementary events
• Bayes’ theorem
• Statistical independence
• Statistical uncertainty and information [nln5], [tex47]
• Event or complement? That is the question [nex9]
• Successive random picks [nex91]
• Heads or tails [nex93]
• Quantity and quality [nex76]
• Diagnosis of a rare disease [nex77]
• Subtlety of statistical independence [nex1]
• Random train connections [nex92]
• Random inkjet printer [nex10]
• Information and the reduction of ignorance [tex48]
• Information of sequenced messages [tex61]

4. Random Variables: Concepts
• Probability distributions
• Moments, variance, standard deviation
• Moment expansion and characteristic function
• Cumulant expansion
• Factorial moments and cumulants, generating function
• Multivariate distributions [nln7]
• Transformation of random variables
• Propagation of statistical uncertainty [nex24]
• Chebyshev’s inequality [nex6]
• Law of large numbers [nex7]
• Binomial, Poisson, and Gaussian distribution [nln8]
• Binomial to Poisson distribution [nex15]
• De Moivre - Laplace limit theorem [nex21]
• Central limit theorem [nln9]
• Multivariate Gaussian distribution
• Robust probability distributions [nex19]
• Stable probability distributions [nex81]
• Exponential distribution [nln10]
• Waiting time problem [nln11]
• Pascal distribution [nex22]

5. Random Variables: Applications
• Reconstructing probability distributions [nex14]
• Probability distribution with no mean value [nex95]
• Variances and covariances [nex20]
• Statistically independent or merely uncorrelated? [nex23]
• Sum and product of uniform distribution [nex96]
• Exponential integral distribution [nex79]
• Generating exponential and Lorentzian random numbers [nex80]
• Random chords (Bertrand’s paradox) [nex5]
• From Gaussian to exponential distribution [nex8]
• Transforming a pair of random variables [nex78]
• Gaussian shootist versus Lorentzian shootist [nex3]
• Moments and cumulants of the Poisson distribution [nex16]
• Maxwell velocity distribution [nex17]
• Random bus schedules [nex18]
• Life expectancy of the young and the old [nex106]
• Life expectancy of the ever young [nex38]
• Random frequency oscillator [nex35]

- Time-dependent probability distributions
- Correlation functions and characteristic functions
- Equilibrium - nonequilibrium - stationarity
- Classification of processes (factorizing/Markov/non-Markov)
- Deterministic versus stochastic time evolution
- Contraction - memory - time scales [nl15]
- General specification of Markov process
- Chapman-Kolmogorov equation
- Diffusion process and Cauchy process
- Stationarity, normalization, consistency, Markovian nature [nex26]
- Computer generated sample paths [ns1]
- Continuous versus discontinuous processes (Lindeberg condition) [nex97]
- Differential Chapman-Kolmogorov equation
- Fokker-Planck equation (drift and diffusion processes)
- Drift equation (deterministic processes) [nex29]
- Master equation (jump processes) [nex28]
- Non-differentiability of sample paths [nex99]
- Master equation with finite jump moments [nex32]
- Equations of motion for mean and variance [nex30]
- Markov process: map of specifications [nl16]
- Approach to a stationary state (detailed balance) [nex85]
- Markov chains (discrete variables, discrete time)
- Transition matrix, left and right eigenvectors, stationary states
- Regularity, ergodicity, detailed balance, absorbing states
- Master equation with detailed balance (discrete variables, continuous time) [nl12]
• Regression theorem for autocorrelation functions [nex39]
• Birth death processes (specifications, models, levels of description) [nl18]
• Birth and death of single species [nl19]
• Birth-death master equation: stationary state [nl17]
• Nonlinear birth-death process

7. Stochastic Processes: Applications
• Diffusion process [nex27]
• Cauchy process [nex98]
• Random walk in one dimension: unit steps at unit times [nex34]
• Random walk in one dimension: unit steps at random times [nex33]
• Random walk in one dimension: tiny steps at frequent times [nex100]
• Random walk in Las Vegas: chance and necessity [nex40]
• Poisson process [nex25]
• Free particle with uncertain position and velocity [nex36]
• Fokker-Planck equation with constant coefficients [nex101]
• House of the mouse: two-way doors only [nex102]
• House of the mouse: some one-way doors [nex103]
• House of the mouse: one-way doors only [nex104]
• House of the mouse: mouse with inertia [nex105]
• House of the mouse: mouse with memory [nex43]
• Mixing marbles red and white [nex42]
• Random traffic around city block [nex86]
• Modeling a Markov chain [nex87]
• Ornstein-Uhlenbeck process [nex31] [nex41]
• Predator-prey system: deterministic, stochastic, observational [ns13]
• Populations with linear birth and death rates I [nex44]
• Populations with linear birth and death rates II [nex112]
• Catalyst-driven chemical reaction: stationary state [nex46]
• Catalyst driven chemical reaction: dynamics [nex107]
• Catalyst driven chemical reaction: total rate of reactions [nex108]
• Air in leaky tank I: generating function [nex48]
• Air in leaky tank II: probability distribution [nex109]
• Air in leaky tank III: detailed balance [nex49]
• Air in leaky tank IV: evolution of mean and variance [nex110]
• Pascal distribution and Planck radiation law [nex50]
• Effects of nonlinear death rate I: Malthus-Verhulst equation [nex111]
• Effects of nonlinear death rate II: stationarity and fluctuations [nex51]
• Modified linear birth rate I: stationarity [nex113]
• Modified linear birth rate II: evolution of mean and variance [nex114]
• Modified linear birth rate III: generating function [nex115]
• Modified linear birth rate IV: probability distribution [nex116]
• Bistable chemical system [nex52]
• Ultracold neutrons in an ideal Steyerl bottle [nex47]
• Random light switch [nex45]

8. Brownian Motion
• Relevant time scales (collisions, relaxation, observations)
• Einstein’s theory
• Smoluchovski equation with link to Fokker-Planck equation
• Einstein relation (example of fluctuation-dissipation relation)
• Fick’s law for particle current
• Fourier’s law for heat current
• Thermal diffusivity [nex117]
• Shot noise (e.g. electric current in vacuum tube)
• Campbell’s theorem [nex37]
• Critically damped ballistic galvanometer [nex70]
• Langevin’s theory (on most contracted level of description)
• White noise
• Brownian motion and Gaussian white noise [nl20]
• Wiener process [ns4]
• Autocorrelation function of Wiener process [nex54]
• Ballistic and diffusive regimes of Langevin solution
• Langevin’s equation: attenuation without memory [nl21]
• Formal solution of Langevin equation [nex53]
• Velocity correlation function of Brownian particle I [nex55]
• Mean-square displacement of Brownian particle [nex56], [nex57], [nex118]
• Ergodicity [nl3]
• Intensity spectrum and spectral density (Wiener-Khintchine theorem) [nl4]
• Fourier analysis of Langevin equation
• Velocity correlation function of Brownian particle II [nex119]
• Generalized Langevin equation: attenuation with memory [nl22]
• Fluctuation-dissipation theorem
• Velocity correlation function of Brownian particle III [nex120]
• Brownian harmonic oscillator I: Fourier analysis [nex121]
• Brownian harmonic oscillator II: position correlation function [nex122]
• Brownian harmonic oscillator III: contour integrals [nex123]
• Brownian harmonic oscillator IV: velocity correlations [nex58]
• Brownian harmonic oscillator V: formal solution for velocity [nex59]
• Brownian harmonic oscillator VI: nonequilibrium correlations [nex60]
• Generalized Langevin equation inferred from microscopic dynamics
9. Linear Response and Equilibrium Dynamics

- Overview [nln24]
- Many-body system perturbed by radiation field [nln25]
- Response function and generalized susceptibility [nln26]
- Kubo formula for response function [nln27]
- Symmetry properties [nln30]
- Kramers-Kronig dispersion relations [nln37]
- Causality property of response function [nex63]
- Energy transfer between system and radiation field [nln38]
- Reactive and absorptive part of response function [nex64]
- Fluctuation-dissipation theorem (quantum and classical) [nln39]
- Spectral representations [nex65]
- Linear response of classical realxator [nex66]
- Linear response of classical oscillator [nex67]

10. Zwanzig-Mori Formalism

- Introduction [nln28]
- Time-dependence of expectation values (quantum and classical)
- Zwanzig’s kinetic equation: generalized master equation [nln29] [nex68]
- Projection operator method (Mori formalism) [nln31]
- Kubo inner product [nln32]
- Projection operators [nln33]
- First and second projections [nln34] [nln35]
- Continued-fraction representation of relaxation function [nln36]
- Recursion method (algorithmic implementation of Mori formalism)
• Relaxation function with uniform continued-fraction coefficients [nex69]
• Continued-fraction expansion and moment expansion
• Generalized Langevin equation
• n-pole approximation
• Green’s function formalism
• Structure function of harmonic oscillator [nex71], [nex72], [nex73]
• Scattering process and dynamic structure factor
• Electron scattering, neutron scattering, light scattering
• Scattering from a free atom
• Scattering from an atom bound in a harmonic potential
• Scattering from a harmonic crystal