

Index

- affinity, 100
 Allen–Cahn equation, 293, 404–405
 Arrhenius formula, 49, 54
 Kramers approximation, 53
 asymmetric exclusion process (ASEP), 226–228
 Avogadro number, 2
- Bénard–Marangoni instability, 347
 Bak–Sneppen (BS) model, 192
 Bak–Tang–Wiesenfeld (BTW) model, 191
 ballistic deposition (BD) model, 240, 241
 Becker–Döring theory, 304–309
 binary alloy, *see* binary mixture
 binary mixture, 141, 261, 262, 292, 376
 Boltzmann distribution, 47, 159
 bridge model, 203
 exact solution, 207–212
 mean-field (MF) phase diagram, 389–392
 mean-field (MF) solution, 205–207
 Brownian motion, 13
 Einstein theory, 14
 Fokker–Planck equation, 19
 generalized, 75
 Langevin equation, 15
 sedimentation equilibrium, 16
 Brownian particle, *see* Brownian motion
 Brusselator model, 326–328
 Burgers equation, 227, 393
- Cahn–Hilliard (CH) equation, 288, 295, 317, 332
 cellular automaton (CA), 168
 central limit theorem, 351–352
 Chapman–Kolmogorov equation
 continuous time, 47, 366
 discrete time, 24
 coarsening, 269, 313, 334, 344
 conserved scalar case, 275–280
 nonconserved scalar case, 270–275
 nonscalar systems, 296–303
 constitutive relation, 89
 contact processes, 172, 179, 187
 critical exponents
 equilibrium
 Fisher scaling law, 151, 154
 Ising, 149
 Josephson scaling law, 150, 153
 mean-field (MF), 140, 149
 Rushbrooke scaling law, 152, 153
 Widom scaling law, 151, 153
 nonequilibrium
 directed percolation, 173–176
 mean-field (MF), 178
- detailed balance, 26, 32, 35, 54, 159, 160, 306, 355
 diffusion equation, 20, 278, *see also* random walk
 Fourier–Laplace transform, 359–360
 general solution, 357–358
 diffusion limited aggregation (DLA) model, 256
 directed percolation (DP), 164–168
 compact (CDP), 185
 mean-field (MF) theory, 177–181
 Domany–Kinzel (DK) model, 168–172
 dynamical percolation (DyP), 187
- Eckhaus instability, 339–343
 Edwards–Wilkinson (EW) equation, 226, 229–238
 Einstein formula, 15
 electric conductivity, 115, 122
 quantum field theory (QFT), 132
 entropy production rate, 101, 105
 variational principle, 105–106
 envelope equation, 336, 338, 339
 equipartition theorem, 147
 Ettinghausen effect, 124
- Family–Vicsek scaling, 218, 232, 236, 251
 first exit time, 49
 formula, 51
 fluctuation–dissipation relation, 17, 76, 80–82, 95, 127, 286, 287
 fluctuation–dissipation theorem, 83, 96, 128
 Fokker–Planck equation, 19–21, 47–49, 76
 conservation law (as), 42
 general, 40–42
 growth models, 244
 particle with a mechanical force, 46
 stationary solution
 absorbing barriers, 43
 growth models, 245
 mechanical force, 47

- Fredholm alternative theorem, 417
 free energy, 142
 functional derivative, 396–397
- Galilean transformation, 242
 galvanomagnetic effect, 121
 Gibbs–Thomson relation, 402–403
 Ginzburg criterion, 148, 180
 Ginzburg–Landau (GL) free energy, 145, 384–386
 Glauber dynamics, 265–266, 290
 grass model, 253, 254
 Green’s function, 85
 Green–Kubo relation, 89–95
 Gutenberg–Richter law, 189
- Hall effect, 123
 harmonic oscillator
 damped, 85–89, 415
 heat conductivity, 115, 123
 Herring–Mullins equation, 235, 237
- ideal gas, 4
 Ising model, 141–144, 376–383
- Jordan’s Lemma, 87
- Kardar–Parisi–Zhang (KPZ) equation, 226, 238–250
 deterministic (dKPZ), 393–396
 experimental results $d = 1$, 250–251
 experimental results $d = 2$, 251–252
 renormalization group (RG), 398
 Kawasaki dynamics, 266–269, 290
 kinetic theory, 4–9
 mean free path, 6
 Kolmogorov equation
 backward, 49, 366
 forward, 49
 Kramers–Kronig relations, 83, 96, 370
 Kramers–Moyal expansion, 49, 366–367
 Kubo relation
 Brownian particle, 73
- Lévy flights, 62
 Lévy walks (LW), 64–68
 Landau free energy, *see* Ginzburg–Landau free energy
 Landau theory, 145–149
 Langevin equation, 15–19
 bridge model, 211
 conserved phase separation, 288
 contact processes, 179
 detailed balance, 54
 generalized, 75
 growth models, 223
 nonconserved phase separation, 274, 288
 phase separation, 286
 lattice gas (LG), 141, 161, 262, 377
 driven (DLG), 162
 linear response theory, 70–134
 Lorentzian function, 88, 92
 Lyapunov functional, 245, 316, 334
- Markov chains, 22–32
 ergodicity, 30, 355
 master equation
 Brownian particle, 19
 continuous time, 37, 159
 Markov chains, 32
 Maxwell construction, 140, 283, 374
 Maxwell distribution, 6
 mechanochemical effect, 109
 Metropolis algorithm, 35, 160, 162
 molecular dynamics, 93, 159
 Monte Carlo, 33–35
 kinetic (KMC), 387
 multiscale analysis, 415–417
- Nernst effect, 123
 nonequilibrium steady state (NESS), 159
 bridge model, 206
 Domany–Kinzel (DK) model, 170
 nucleation, 306
 TASEP, 203
 vs. equilibrium states, 159
 nucleation
 classical theory, 303–304
 Zel’dovich factor, 308
- Onsager matrix, 103, 110
 Onsager reciprocity relation, 103
 Onsager regression relation, 97
 Onsager theorem, 113
 Ornstein–Uhlenbeck process, 45, 46
 Ornstein–Zernike formula, 148
 Ostwald ripening, 280
- parity-conserving (PC) model, 188
 pattern formation, 311–349
 linear stability analysis, 315–321
 periodic steady states, 328–333
 weakly nonlinear analysis, 331–333
 Peltier effect, 118
 phase diffusion equation, 346
 Prandtl number, 408
- quenching, 280–285
 off-critical, 294–296
- random deposition (RD) model, 228–229
 random deposition with relaxation (RDR)
 model, 217, 219, 230, 239, 240
 random walk, 2, 7, 222, 229, 254, 266, 268, 275, 357
 absorbing barriers, 28
 anisotropic with a trap, 363

- random walk (cont.)
 - continuous time (CTRW), 36, 56
 - Domany–Kinzel (DK) model, 185
 - generalized, 55
 - isotropic with a trap, 362
 - momenta, 361
 - ring geometry, 26
- Rayleigh number, 408, 411
- Rayleigh–Bénard instability, 312, 406–411
- reaction–diffusion equations, 322
- renormalization group (RG)
 - block transformation, 155, 379
 - equilibrium, 154
 - Ising model, 377–383
 - nonequilibrium
 - KPZ, 249
- response function, 81, 83
 - generalized, 95, 98
 - mathematical properties, 368–371
 - quantum, 125, 126, 128, 131, 133, 134
- restricted solid-on-solid (RSOS) model, 249, 250
- Righi–Leduc effect, 124
- roughness, 216, 219
 - critical dimension, 220, 221
 - exponents, 218, 219
 - Edwards–Wilkinson model, 232
 - KPZ model, 245, 246, 251
 - RSOS model, 251
- scale invariance, 154
- scaling theory
 - equilibrium, 152
 - nonequilibrium, 176
- Seebeck effect, 116
- self-affinity, 221
- self-organized criticality (SOC), 189–195
- self-similarity, 221, 262
- single step model, 227, 228
- specific heat, 140, 146, 150
- standard model, 161–164
- stochastic Burgers equation, 228
- stochastic matrices, 23
 - spectral properties, 353–354
- stochastic processes
 - continuous time, 36–68
 - discrete time, 21–35
 - subdiffusive, 56, 61, 62
 - superdiffusive, 56, 64, 67
- Stokes’s law, 14
- susceptibility
 - harmonic oscillator, 86
 - linear response, 79, 85, 126
 - magnetic, 143, 144, 146, 151
 - thermodynamic, 77
- Swift–Hohenberg (SH) equation, 329, 334, 337
- symplectic algorithms, 93
- TASEP model, 195–203
 - mean-field (MF), 200
- thermodynamic limit, 144
- thermodynamic sum rule, 85
- thermoelectric effect, 113
- thermomagnetic effect, 121
- thermomechanical effect, 109
- Thomson–Joule effect, 119
- time-dependent Ginzburg–Landau (TDGL)
 - equation, 271, 288, 294, 316, 317, 322, 329, 345
 - steady states $d = 1$, 414
- Tracy–Widom (TW) distribution, 248, 352
- transport
 - charged particles, 113
 - coefficients, 11, 12, 93
 - kinetic energy, 12
 - mass, 11
 - momentum, 12
 - coupled, 111, 112
 - mass, 14
 - phenomena, 10
 - quantum, 131
- Turing instability, 321–328
 - general conditions, 412–413
 - linear stability analysis, 322
- van der Waals gas, 138, 372
 - equation of state, 139, 373
- Van t’Hoff law, 14
- viscosity, quantum field theory (QFT), 133
- weak ergodicity, 94
- Wiener process, 38
- Wiener–Khinchin theorem, 82, 88