

Index

- Abel, Niels Henrik, 51, 52, 325
 absorption, 124, 330
 Académie des Sciences, 73
 admittance, 295
 adsorption–desorption (process, phenomenon), 114,
 124, 139, 140, 142, 148, 151, 152, 155, 157–161,
 164, 200, 202, 204–209, 272, 292, 293, 296, 297,
 299, 313, 314, 317, 318, 321, 328–330, 332,
 337–340
 ageing, 172, 332
 Alighieri, Dante, vi
 anisotropy, 200, 220
 autocorrelation function, 108
- backbone structure, 220, 226, 228, 229, 233, 334
 bacterial bath, 140, 329, 334
 Bernoulli, Daniel, 21
 Berthollet, Claude, 72
 Bessel, Friedrich Wilhelm, 21
 Bessel equation, 24
 Bessel functions
 generalised, 35, 324
 modified, 27, 28, 34, 90, 99, 192, 211, 214
 of the first kind, 11, 22, 23, 25, 26, 34, 41, 147,
 151, 189, 213, 323
 of the second kind, 22, 26, 147, 151
 of the third kind (*see also* Hankel functions), 24
 recurrence formulas, 23
 spherical, 24
 Bessel–Wright function, 35
 beta function, 14, 19, 20, 56
 beta function (incomplete), 20
 binomial coefficients, 20, 58
 boson peak, 269
 boundary conditions
 absorbing, 105, 149, 250
 blocking electrodes, 273, 274, 276, 286, 292,
 296, 302, 309, 314, 317, 319, 339, 340
 Chang–Jaffé, 292, 300, 318–320
 Dirichlet, 15, 189, 227
 homogeneous, 162
 inhomogeneous, 151, 162
 integro-differential, 271, 292, 299, 307, 313, 314
 mixed, 191
 nonblocking electrodes, 272, 307
 Ohmic electrodes, 300, 306, 314
 reactive, 161, 314
 reflecting, 106, 107, 250
 transparent electrodes, 314
 branch (point, cut), 36, 54, 62
 Bromwich contour, 6, 14
 Brown, Robert, 76
 Brownian motion, 71, 76, 77, 79–81, 98, 173, 228,
 326, 336
 bulk density of particles, 152, 161, 201, 204, 205,
 209, 294, 314
- capacitance, 277, 307–310, 339
 Caputo, Michele, 61, 326
 Caputo fractional derivative, 34, 61, 62, 65, 101,
 125, 140, 210, 247, 248, 256, 258, 262, 290,
 293, 315
 catalyst surface, 140
 Cauchy integral formula, 54–56
 central limit theorem, 78, 86
 characteristic function, 87, 95, 96
 charge transfer, 313, 314, 317, 318, 320
 Chemical Society of London, 71
 chemisorption, 272
 classical boundary-value problem, 4
 colloidal system, 209
 comb model, 102, 200, 210, 220, 223, 228, 333,
 334
 compact behaviour (*see also* short-tailed behaviour),
 178, 196, 199
 complementary error function, 30, 204
 conservation of the number of particles, 153, 162,
 200, 201, 205, 274, 286
 constant-phase element (CPE), 272, 285, 306, 307,
 309, 312, 313, 322, 338

- continuous-time random walk (CTRW), 71, 89–91, 101, 102, 104, 111, 113, 116, 134, 135, 138, 228, 234, 249, 250, 314, 328, 335
- continuum model (*see also* Poisson–Nernst–Planck model), 306, 322, 338
- convolution operator
 Fourier, 2, 5, 93, 103, 239
 Hankel, 11, 323
 Laplace, 6, 63, 66, 92, 241
 Mellin, 14, 15
- correlation functions, 266
- creation, annihilation process (walkers), 116
- cylindrical symmetry, 13, 139, 140, 143, 145
- Dalton, John, 72
- Davis, Harold Thayer, 53, 325
- Debye
 circular frequency, 279
 screening length, 276, 281, 302, 303
 specific heat, 267
- defects, 88
- density of current, 274, 277, 280, 293, 313–315
- dichotomous process, 83
- dielectric, 277
 dispersion of water, 299, 338
 permittivity, 273, 282
 response, 339
- diffusion coefficient
 anisotropic, 201, 210, 221, 223
 constant, 72, 74, 75, 94, 101, 152, 160, 177, 181, 235, 255, 274, 280, 291, 315
 dimensionless, 140
 effective, 118, 175, 179, 291
 fractional, 114, 149, 214
 spatial dependence, 80, 89, 90, 98, 100, 109, 113, 125, 145, 169, 172, 173, 182, 188, 189, 194, 200, 210, 212, 214
 time dependence, 169, 172, 176, 182, 188, 189, 194, 200, 210–212, 220, 221, 223, 224, 226
- diffusivity, 75, 88, 332
- Dirac delta function, 7, 97, 220, 260
- disordered systems, 200, 220, 223, 334, 339
- dispersion relation, 83, 97, 205, 222–225
- double factorial, 19
- double layer, 317, 339
- drift term, 80, 200, 210, 226, 228, 229, 233, 273, 280, 286, 313, 333, 334
- Dyson time-ordering operator, 266
- eigenfunction of the spatial operator, 194, 216
- Einstein, Albert, 76, 77, 79–81, 88, 94, 173, 174, 326
- Einstein–Smoluchowski relation, 82
- electrical current, 271, 274, 275, 280, 295
- electrical response, 140, 272, 293, 299, 307, 308, 312, 314, 318, 320, 329, 338–340
- electrolytic cell, 273–275, 278, 279, 281–287, 294–298, 302–304, 307, 308, 311–313, 322, 337–340
- electrophoresis, 220
- energy spectra, 234, 264, 266, 270
- entire function, 34
- equipartition theorem, 80
- equivalent circuits, 306, 307, 312, 318, 322
- ergodicity breaking, 172, 330, 332, 334
- Euler, Leonhard, 21, 47
- Euler gamma function, 13, 50, 53–55, 60, 140
- Euler integral of second kind, 17, 19
- Euler–Mascheroni constant, 17
- Euler psi function, 7, 21
- Exclusion Principle, 265
- experimental data
 of gases by Graham (*see also* impedance and noncrystalline solids), 72
- external force, 71, 72, 79, 80, 95, 97–102, 109–114, 145, 146, 149, 151, 169, 173, 182, 183, 188, 189, 192–195, 200, 208–210, 214, 216, 226, 231, 273, 274, 299, 327, 331, 333, 335
- Fabry–Perot interferometer, 245
- factorial function, 17, 60
- Feynman integrals, 39, 242, 325
- Fick, Adolf Eugen, 73
- Fick’s law, 74, 75, 272
- Fick’s second law, 74
- finite phase velocity, 210, 315
- first passage time, 139, 148, 327
- Fokker–Planck
 equation, 80, 97, 226, 326, 327
 fractional equation, 226, 324, 327, 333, 335, 336
 nonlinear equation, 326, 331
- Fourier, Jean-Baptiste Joseph, 51, 73, 326
- Fourier–Bessel integral, 10
- Fourier–Laplace space, 94, 116, 237, 256, 260, 263
- Fourier–Mellin integral, 6
- Fourier series, 73, 106, 107
- Fourier space, 3, 68, 227, 230, 242, 248
- Fourier transform, 1–5, 14, 15, 63, 67, 68, 70, 85, 86, 93–95, 97, 102, 103, 111, 113, 115, 120, 122, 126, 129, 136, 202, 203, 222, 223, 226, 227, 230, 237–239, 241, 243, 244, 246, 248, 252, 257–260, 262
 cosine, 4, 44
 generalised, 68–70
 sine, 4, 251, 252
- Fox, Charles, 35
- Fox, H-function of, 1, 17, 33, 35–39, 41–45, 70, 103, 154, 212, 227, 238, 244, 257, 262, 264
- fractal
 diffusion, 43, 89, 109, 172, 327, 328, 330, 334
 dimension, 308, 339
 electrodes, 337–339
 nature, 161
 quantum mechanics, 335
 surfaces, 329, 339
- fractional derivative operators, 63
- frequency domain, 4, 313

- Gauss, definition of the gamma function, 17
 Gauss–Legendre duplication theorem, 18
 Gaussian distribution, 39, 81, 87, 97, 109, 133, 135, 236, 238, 239, 257, 266
 generalised exponential, 68, 70
 generalised hypergeometric function, 35, 41
 Gouy, Louis Georges, 80
 Grünwald, Anton Karl, 57, 326
 Grünwald–Letnikov
 fractional derivative, 57, 60, 62, 63, 65, 66, 69
 integral operator, 60, 67
 Graham, Thomas, 71, 72, 75, 326
 Graham's law, 72
 Green's function approach, 99, 141, 146, 153, 163, 202, 222, 225, 227, 242, 243, 246, 256, 264, 266
- H-theorem, 172
 Hamiltonian
 fractional derivatives, 265, 267–269
 Schrödinger equation, 234, 235
 systems, 140, 329
 Hankel function, 24–26
 Hankel transform, 10–13, 323
 harmonic functions, 27
 heat
 conduction, 73, 74, 191
 diffusion, 73, 74
 Fourier theory, 73, 326
 transfer, 12, 73
 Heisenberg equation, 266
 Henry isotherm, 152
 heterogeneous catalysis, 152, 157
 high frequency limit, 272, 278, 281, 285, 287, 300, 301, 304, 312
- immittance, 313, 338, 339
 impedance
 asymptotic behaviour, 299–301, 318
 electrical, 271, 272, 274, 275, 277–292, 294–309, 311, 312, 314, 316–322, 329, 337, 339
 electrochemical, 4, 271, 272, 314, 337
 experimental data, xii, 271, 272, 281, 289–292, 299, 300, 302–305, 307, 308, 311, 312, 318, 320, 322
 fitting, 272, 303, 304, 311, 312, 322
 plateau, 279, 284, 298, 302, 318
 spectroscopy, 271, 273, 280, 286, 292, 306, 307, 313, 322, 338, 340
 Warburg, 272, 338, 340
 integral equation, 29, 51, 52, 110, 111, 113, 114, 237, 255, 324, 333
 integral transform of fractional operators, 68
 interface, 139, 140, 148, 200, 201, 209, 271, 272, 275, 281, 286, 292, 305–308, 313, 319, 330, 333, 337–339
 intermediate
 frequency, 298, 299, 308
 temperature, 337
 times, 175, 179, 182, 205
 intermittent process, 126, 169, 173, 175, 179, 332
 ion adsorption, 319
 irreversible process, 101, 125, 137, 138
 isotropic fluid, 273, 275
 ITO electrodes, 300
- jumping probability, 94, 102, 105, 111, 113, 125, 138, 176, 250, 251
- kinetic equation, 29, 115, 142, 151, 152, 154, 155, 157, 160, 161, 201, 209, 272, 292, 293, 299, 333
 Kolmogorov equation, 80
 Kramers–Kronig relations, 292, 338
 Kummer hypergeometric function, 32
- Lacroix, Sylvestre François, 49, 74, 325
 Lacroix fractional derivative, 50, 51, 57
 Lagrange, Joseph-Louis, 47, 73, 325
 Laguerre polynomials, 110, 194, 217
 Langevin, Paul, 76, 80, 81, 88, 94, 326
 Langevin equation, 80, 91, 95, 255, 260
 Langmuir approximation, 161, 201, 292, 293, 299
 Langmuir–Hinshelwood mechanism, 157
 Laplace, Pierre Simon, 47, 48, 325
 Laplace equation, 16
 Laplace space, 10, 103, 117, 141, 146, 154, 163, 261
 Laplace transform, 5–8, 10, 12, 33, 35, 44, 63–66, 92–94, 97, 103, 106, 111, 115, 120, 126, 129, 141, 142, 146, 147, 153, 154, 163, 164, 202, 203, 211, 222, 224–227, 229, 238, 239, 241, 246, 255, 256, 261, 262
 Laplacian, 243
 Laurent, Paul Matthieu Hermann, 55, 325
 Laurent loop, 55
 Legendre duplication formula, 18
 Legendre polynomials, 41
 Leibniz, Gottfried Wilhem, 46
 Letnikov, Aleksey, 57, 326
 Lévy flights, distributions, 29, 43, 89, 101, 112, 126, 128, 133, 138, 172, 176, 178, 236, 237, 239, 266, 327, 328, 332–336
 L'Hôpital, Guillaume-François-Antoine, marquis de, 46
 linear dynamical systems, 4
 linear response, 161, 331
 liquid crystals, 140, 201, 330, 339
 long-tailed behaviour, 113, 126, 127, 129, 130, 132, 172, 174, 176, 177, 196–199, 237, 245, 250, 251
 Lord Rayleigh, 84, 86, 327
 low frequency limit, 271, 272, 277, 279, 285, 287, 292, 297–304, 306–310, 312, 318–322
- Macdonald function (*see also* Bessel functions), 41
 Mainardi function, 34
 Markovian process (*see also* non-Markovian), 77, 79, 82, 83, 134, 161, 174

- mass action law, 161, 331
 mass transfer, 140, 328, 329
 master equation, 91, 102, 250, 327
 Maxwell, James Clerk, 72, 73, 326
 mean square displacement, 78, 83, 84, 88–90, 99–101, 104, 117, 119, 165, 167, 175, 176, 178–181, 183, 184, 228, 229, 231–233
 Meijer G-function, 35, 36, 40
 Mellin–Barnes integral, 30, 32, 34, 36, 43
 Mellin transform, 13–16, 30, 32–34, 45, 103, 323
 cosine, 45
 memory effects, 71, 148, 155, 157, 249, 272, 286, 291, 294, 338, 339
 memory kernel, 234, 254–257, 259–264
 Mittag-Leffler, Magnus Gösta, 29
 Mittag-Leffler functions
 generalised, 29, 32, 33, 39, 41, 119, 142, 148, 154, 227, 241, 244, 249, 262, 324
 one- or two-parameter, 1, 17, 29–32, 34, 35, 41, 43, 70, 106, 108, 149, 189, 213, 216, 221, 256, 264, 324
 mobile ions, 271–275, 280, 286, 287, 290–293, 298–304, 306, 313–315, 321, 339, 340
 mode
 diffusive, 126, 173, 179
 resting, 126, 173, 179
 modified Bessel equation, 29
 molecular diffusion, 71, 73
 anomalous, 161
 Montroll, Elliott Waters, 88

 Needham, John T., 76
 Neumann functions (*see also* Bessel functions, of second kind), 23, 26, 27
 Newton's second law, 80
 noise, 81, 82, 336
 noncrystalline solids
 experimental data, 265
 fitting, 265, 267, 268
 low temperature behaviour, 234, 264, 265, 267, 269, 334, 336
 specific heat, 253, 265, 267–270, 336, 337
 non-Debye relaxation, 161, 294, 339
 non-Gaussian equilibrium, 329
 non-Gaussian fluctuations, 253
 nonlinear diffusion equation, 169, 170, 173, 332
 non-Markovian process, 71, 82, 113, 161, 234, 241, 242, 327, 330, 334
 Nyquist plot, 318, 320

 Ornstein–Uhlenbeck process, 109, 327
 Ostwald, William, 75

 Pareto–Lévy-like distribution
 (*see also* Lévy flights, distributions), 89
 partition function, 39, 265
 partitions, 33
 pattern formation, 315

 Pearson, Karl, 84–86, 327
 percolation clusters, 228, 233
 Perrin, Jean Baptiste, 78, 79
 phantom Rouse polymers, 233
 phonons, 264, 265
 physisorption, 155, 272
 Poisson integral representation (Bessel function), 23
 Poisson's equation, 271–274, 280, 286, 292, 294, 306, 313
 Poisson–Nernst–Planck (PNP) model, 271, 272, 306, 312, 313, 337, 340
 Poisson–Nernst–Planck anomalous model (PNPA), 304, 306, 307, 309–314, 338, 339
 polylogarithm, 39
 polyimide layers, 300
 potential
 attractive, repulsive, 245
 delta function, 234, 242, 243, 245, 249, 335
 effective, 335
 electrical, 292, 294, 295, 306
 harmonic, 97
 logarithmic, 149, 173, 214, 330
 symmetry, 295, 316
 two-dimensional wedge, 15
 well, 335
 power-law behaviour (*see also* long-tailed behaviour), 6, 89, 100, 112, 117, 132, 138, 183, 221, 236, 238, 242, 244, 248, 252, 253, 301, 302, 331, 336

 q-exponential function, 173, 332
 q-logarithm function, 173
 quantum scattering, 266, 335
 quark–antiquark bound states, 266
 quasiparticles, 264, 265

 radial diffusion, 330
 radial function, 22
 radial symmetry, 10, 101, 188, 189
 random walk, 29, 71, 84, 85, 89, 90, 92, 94, 116, 126, 169, 233, 324, 327, 334, 335
 reaction
 process, terms, 63, 101, 114–117, 119, 120, 124–126, 134, 137–140, 145, 146, 151–154, 162, 173–176, 179, 182, 194, 201, 217, 219, 292, 306, 313, 315, 317, 320, 321, 328, 329, 331, 332, 339
 rate, 115, 125, 126, 137, 140
 reaction-diffusion equation, 117, 138, 162, 328, 329
 recurrence formula for $\Gamma(z)$, 17
 residue theorem, 38
 resistance, 307, 308
 reversible process, 101, 125, 126, 137, 151, 153, 154
 Richardson, Lewis Fry, 87
 Riemann, Georg Friedrich Bernhard, 53, 54, 325
 Riemann–Liouville fractional derivative, 50, 56, 61, 62, 64, 67, 102, 114, 152, 160, 183, 280, 293

- Riemann–Liouville fractional integral, 55, 60, 61, 63, 64, 67
- Riemann surface, 36
- Riemann zeta function, 39
- Riesz–Weyl operator, 62, 63, 66–69, 115, 220, 243, 251
- Roberts–Austen, William Chandler, 75, 326
- roughness, 307, 308, 318, 338, 339
- Scher, Harvey, 88
- Schrödinger equation
 - fractional, 234, 242, 244, 245, 249–253, 256, 258, 259, 262, 266, 333–336
 - nonlocal terms, 234–237, 241, 242, 249, 250, 252, 254, 255, 261–264
 - usual, 234–236, 249–251, 253, 254, 261
- second moment (*see also* mean square displacement), 78, 79, 93, 94, 97, 100, 104, 210, 211, 215
- self-similarity, 253, 330
- short-tailed behaviour (*see also* compact behaviour), 245, 251
- similarity, method of, 170
- Smoluchowski equation, 80
- Smoluchowski, Marian von, 76, 79, 80, 88, 326
- Sonin, Nikolay Yakovlevich, 54, 55, 325
- spectral function, 267
- spherical harmonics, 147
- spreading, 98, 104, 111, 112, 118, 120, 124, 125, 130, 148, 154, 166, 168, 170, 174–176, 182, 197, 204, 210, 211, 221, 224, 228, 234, 236, 238, 242, 243, 252
- Stirling formula, 18
- stochastic differential equation, 81
- stochastic force, 81
- stochastic variable, 83, 87
- Stokes's law, 81
- stretched exponential, 132, 133, 248, 331
- Struve function, 41
- Sturm–Liouville problem, 141, 146
- subdiffusion, 83, 88, 114, 161, 175, 201, 209, 221, 232, 327–330, 333
- superdiffusion, 83, 88, 182, 201, 327, 333
- superfluid helium, 265
- surface density of particles, 201
- surface effects, 106, 139, 141, 142, 146, 148, 200, 301–305, 308, 309, 312, 313, 316, 318, 321, 322, 329
- surface irregularities, 161, 308
- survival probability, 117, 118, 121, 148, 149, 202, 207
- Tauberian theorem, 259
- thermal conductivity, 73, 336
- thermostatistics, 187, 188, 197, 331
- time domain, 4, 221, 293, 313
- Titus Lucretius Carus, 76, 326
- transition probability, 85, 91
- transmission lines, 8
- transport
 - anomalous, 29, 333, 334
 - diffusive, 115, 307
 - intracellular, 140, 236, 329
 - Laplacian, 339
 - of particles, 71, 139, 158–162, 164–166, 328, 331, 340
 - phenomena, 88
 - quantum, 245
- trapping, 307, 321, 333, 337, 339
- Tsallis entropy (statistics), 172, 175, 177, 182, 187, 188, 332
- tumour development, 220, 223, 333
- turbulence, 88, 109
- ultraslow relaxation, 260
- variance, 20, 83, 87, 91, 93, 173, 210
- viscous resistance, 81
- von Gleichen, F. Willhelm, 76
- waiting time, 90–94, 102, 105, 111, 113, 116, 125, 138, 189, 250, 251, 255
- wave propagation, 8
- Weierstrass, definition of gamma function, 17
- Weyl fractional derivatives, 62
- Whittaker function, 41
- Wright, Edward Maitland, 33
- Wright function, 1, 17, 33–35, 258, 324, 337
- Wronskian, 9