
Index

- $1/f$ noise, 123
 absorbing barrier, 91, 147
 acceptable function, 173
 active media, 47
 adiabatic processes, 162
 almost-stationary process, 18
 ammeter, 77
 anisotropic media, 49, 62
 Archimedes' law, 144
 asymptotic expansion, 28, 96
 auto-correlation, 14, 15, 21, 116, 122

 barriers, 90
 Bayes' rule, 10, 108, 129, 138
 Bertrand's example, 2
 binomial distribution, 98, 167
 bispectrum, 120
 bivariate Fokker–Planck equation, 133
 black-body radiation, 51
 blue light, 99
 Bochner's theorem, 25
 Bode relations, 56
 box function, 15, 25, 113
 Brownian motion, 69, 73, 95, 146
 Brownian-motion process, 134

 Campbell's theorem, 105, 110
 capacitor plates, 30, 153
 carbon resistors, 124
 causality, 54
 central-limit theorem, 115
 Čerenkov radiation, 62, 133
 change of variable, 8
 Chapman–Kolmogorov equation, 130
 characteristic function, 7, 9, 112
 characteristic timescales, 17
 chi-squared probability density, 8
 circuit impedance, 36
 coagulation in colloids, 146
 coherence function, 12
 coin-tossing game, 84

 collision frequency, 34, 39, 170
 collisional damping, 39
 collisionless damping of plasma waves, 60
 collisions, 33, 169
 colloids, 146
 complex variables, 10, 12
 condensation, 101
 conditional probability, 10, 129, 156
 convective time derivative, 141
 correlation coefficient, 10
 correlation function, 11, 13, 116, 137
 correlation matrix, 12, 19, 137, 172
 correlation time, 17
 covariance, 10
 critical point, 102
 cross-correlation, 14, 118
 cross-phase spectrum, 28
 cross-power spectrum, 21, 28
 cross-spectral density, 21
 cumulants, 109
 cumulative distribution function, 6

 D'Arsonval galvanometer, 77
 dc value of a signal, 24
 density fluctuations, 98
 dichotomous Markov process, 135
 dielectric function, 47, 55
 diffusion coefficient, 70, 74, 93, 95, 134
 diffusion equation, 70, 93, 95, 134
 dimensional arguments, 46
 diode, 44, 121, 152, 155
 Dirac's δ -function, 6, 24, 39, 47, 57, 70, 144, 173
 discretized signals, 118
 dispersion relation, 49, 51, 59, 61
 displacement current, 30, 37, 61
 distribution function, 6
 dressed particles, 62
 Drude–Lorentz model, 67
 drunkard's walk, 84

 Edgeworth series, 115
 Einstein relation, 71, 75, 143
 elastic collisions, 72

- elastically bound particle, 88, 134
 electric circuits, 30, 152
 electric displacement, 40, 54
 electromagnetic fluctuations, 51
 electron plasma waves, 51, 58
 electrostatic waves, 51, 61
 ensemble, 10
 ensemble average, 5, 10, 35
 epoch, 84
 equilibration, 161
 equipartition, 42, 52, 78, 102
 equivalent regular sequences, 173
 ergodic hypothesis, 13, 24
 ergodic process, 13, 105, 107
 estimate, 5, 125, 127
 Eulerian time derivative, 141
 expectation value, 5
 exponential-cosine correlation function, 140
- fast Fourier transform, 24
 Fermi acceleration, 158
 Fick's law, 142
 finite record lengths, 125
 first-order Fermi acceleration, 158
 flicker effect, 124
 flicker noise, 124
 fluctuation–dissipation theorem, 41, 44, 52, 157
 fluid equations, 141
 fluid velocity, 141
 Fokker–Planck equation, 131, 155
 Fourier coefficients, 32, 39
 Fourier series, 31
 Fourier transform, 23, 28, 55, 157
 friction, 75, 141
 Furutsu–Novikov theorem, 21
- gain–loss equation, 131, 148
 galvanometer, 77
 gambler's ruin, 87, 91
 gamma-function, 104
 Gauss's divergence theorem, 176
 Gaussian distribution, 7, 9, 19, 172
 Gaussian Markov processes, 137, 157
 Gaussian process, 19, 157, 172
 generalized functions, 173
 generating function, 6, 160
 good function, 173
 group velocity, 62
- hard-sphere collisions, 33
 head-on collision, 158
 heat reservoir, 41
 Heaviside's step function, 28, 55, 143, 178
- heavy particles, 72
 Hilbert transform, 56
 honest die, 2, 5
 human ear, 82
 Hölder continuity, 56
 Hölder inequality, 15
- ideal gas, 100
 incoherent light, 123
 inertial effects, 70, 72, 75, 89
 insufficient reason, principle of, 2
 integral time scale, 17
 isothermal atmosphere, 145
- Jacobian determinant, 8
 Johnson noise, 30, 81
 joint probability, 9, 11, 15, 130
 jump moments, 132
- kinetic damping of plasma waves, 60
 Kramers relation, 143
 Kramers–Kronig relations, 54, 56
 Kramers–Moyal expansion, 132
 Kronecker-delta, 33, 70, 97, 134, 174
 kurtosis, 11
- Landau damping, 48, 60
 Langevin equation, 73, 75
 Langmuir oscillations, 51, 60, 133
 lattice-type random variables, 7
 Lennard–Jones potential, 103
 light particle, 69
 linear systems, 44, 52
 Liouville's theorem, 133
 local time derivative, 141
 locally stationary process, 18
 longitudinal fluctuations, 51, 61
 Lorentzian power spectrum, 124, 139, 157
 low-noise resistors, 44
 Lévi flight, 95
- magnetic mirror, 158
 magnitude of viruses, 75
 marginal distribution, 121, 172
 Markov process, 34, 129, 157, 169
 Markov property, 130
 Markovian process of second degree, 136
 mass density, 141
 mass separation, 71
 master equation, 131, 153
 material time derivative, 141
 Maxwell distribution, 33, 133
 Maxwell's demon, 44

- Maxwell's equations, 50
 metal-film resistors, 44, 124
 method of images, 143
 Michelson interferometer, 25
 micro timescale, 17, 139
 microstates, 2, 41
 mobility, 71, 75
 modulated harmonic oscillation, 140
 moment-generating function, 6, 160
- negative frequency, 36, 68
 non-negative definite, 13, 24
 nongyrotropic media, 63
 nonlinear circuit elements, 44, 152
 normal distribution, 172
 Norton's theorem, 38, 43
 Nyquist theorem, 37, 46
- Onsager relations, 63
 opalescence, 102
 optical phonons, 51, 61
 orthogonal pulses, 119
 oscillator model, 65, 67
 overtaking collision, 158
- Parseval's theorem, 36, 42, 64
 particle density, 70, 95, 141
 particle flow through narrow pores, 124
 particle flux density, 95, 142, 147
 pawl, 82
 pendulum, 75, 136
 perfectly reflecting barrier, 90
perpetuum mobile of the second kind, 44, 82
 phase space, 41, 132, 163
 piano tuners, 85
 Planck frequency, 45
 Planck's quantization, 45
 plasma, 48, 57
 plasma dispersion relation, 59
 plasma frequency, 38, 59
 Plemelj formula, 57
 Poincaré–Bertrand lemma, 57
 Poisson distribution, 34, 113, 170
 Poisson process, 13
 polarization, 40
 positive definite, 13
 potential energy, 100
 probability density, 5, 70, 112
 probability flux, 95
 projection, 136, 172
 Pustynnikov mapping, 164
- quartz fiber, 79
- radial twist mapping, 164
 radiation losses, 65
 random process, 10, 13
 random telegraph wave, 14
 random vectors, 7, 120
 random walk, 84
 random walk with persistence, 136
 ratchet, 82
 Rayleigh distribution, 121
 Rayleigh particles, 72
 Rayleigh piston, 72
 reality condition, 61
 realization, 10
 recurrent random process, 95
 red light, 99
 relative electric permittivity, 40, 50
 relative magnetic permeability, 51
 relative particle displacement, 147
 relaxation time, 39
 resonance circuit, 41
 response function, 40, 52
 Richardson emission, 152
 Riemann–Lebesgue theorem, 28
 root-mean-square displacement, 85
- sample function, 10
 sampled signals, 118
 sampling frequency, 118
 scale height, 77, 145
 Schottky formula, 122
 Schwartz inequality, 15
 second-order Fermi acceleration, 158
 secular growth, 48
 self-organized criticality, 124
 self-similarity, 97
 semi-invariants, 109, 114
 shot noise, 13, 121
 sign convention, 68
 skewness, 11
 Smoluchowski equation, 130, 142
 space-charge-smoothing factor, 122
 sphere of influence, 146
 standard deviation, 11
 standard map, 164
 stationary random process, 13, 105
 statistical averaging, 5, 107
 statistical independence, 15, 20
 stiffness constant, 82
 Stirling's formula, 86, 93
 stochastic process, 10, 129
 strange diffusion, 89
 strict-sense stationary process, 14
 sub-ensemble, 76

- sum rules, 63
- susceptibility, 55

- telegraph equation, 136
- telegraph wave, 14
- thermal equilibrium, 33, 38, 72, 76
- Thévenin's theorem, 38, 43
- torque constant, 78
- transfer function, 55
- transition probability, 130
- transverse waves, 51
- triple correlation, 120, 127

- Ulam mapping, 164
- ultraviolet catastrophe, 45

- van der Waals' equation, 102
- violins, 123
- viruses, 75
- viscosity, 74, 77
- Vlasov equation, 48, 57
- Volterra relation, 54

- Weierstrass function, 97
- white noise, 45, 123
- wide-sense stationary process, 14
- Wiener process, 134
- Wiener–Khinchine relations, 21, 27, 117, 139, 157

- z -transform, 7
- zero-point energy, 45