

Index

- 1-sided stable density, 35
- Airy function
 - modified, 443
- André's reflection principle, 66, 69
- Andréief's lemma, 424
- annihilation operator, 223
- arcsine law, 76, 152, 155
 - Brownian motion, 191
 - conditional, 81
- backward equation, 212
- Bernoulli trial, 8, 42, 60
- Bessel function
 - modified, 443
- Bessel operator
 - three-dimensional, 217
 - two-dimensional, 215
- Bessel process, 215
- binary symmetric channel, 306, 313
- binomial distribution, 42
- Birkhoff's theorem, 113, 263
- Boltzmann's H -function, 295
- Boltzmann's H -theorem, 359, 361
- Boltzmann's collision integral, 360, 363
- Boltzmann's constant, 161, 320
- Boltzmann's equation, 356
 - 2-speed gas, 367, 371
 - hydrodynamical approach, 362
 - Kac gas, 386
- Borel–Cantelli lemma, 39
- Breiman's estimate, 304
- Brownian motion, 213
 - BM(1), 8, 9, 170, 206
 - Lévy's construction, 175
 - memoryless, 180
 - Wiener's construction, 178
 - absorbing, 189
 - circular, 216
 - higher dimension, 214
 - higher-dimensional, BM(d), 214
 - of Brownian motion, 226
 - reflecting, 188
 - relation to Hermite polynomials, 225
 - spherical, 218, 219, 227
 - tied, 203
- Brownian scaling, 178
- Brownian sheet, 227
- bulk effect, 140, 168, 169

- canonical density, 317
- canonical ensemble, 263, 320
- capacity, 110, 113
- capacity of a channel, 306
- Carathéodory's lemma, 1, 3, 174
- Carleman's equation, 376
- Carleman's test, 99
- Cauchy density, 35
- central limit theorem, 48, 61, 139, 147, 166, 200
 - higher dimensions, 159
 - Markov chains, 241
 - RW(1), 99
- chaos, 365, 400
 - propagation, 367
- charge, 109
- Chebyshev inequality, 36, 43
 - exponential-type, 47
- Chung's formula, 106
- circle bundle, 284
- CLT, *see* central limit theorem
- coding, 290
 - block, 300
 - noiseless, 299
- conditional arcsine law, 81
- conditional expectation, 11
 - rules, 12
- conditional probability, 11
 - rules, 12
- conditioned random walk, 121
- conditioning, 128
- conservation of energy, 318
- continued fraction, 270, 285
- convex function, 37
- convolution, 33
- correlation matrix, 157
- Coulomb's law, 108
- Cramér's estimate, 54
- Cramér's rule, 128
- creation operator, 223
- crossing time, 419
- curvature, 165, 280
 - Gaussian, 280
- Döblin's method of loops, 236
- density
 - 1-sided stable, 35
 - Cauchy, 35
 - Gauss, 35
 - stable, 103
- Dirichlet's problem, 111
- disorder, 147
- distant passage, law of, 74
- distribution function, 32
- Doob's inequality, 37, 186
- drift, 82, 228
 - outward, 122
 - simple, 120
- Dyson's Coulomb gas, 415, 424
- electrical circuits, 92
- electricity, static, 106
- electrostatic capacity, 109
- electrostatic energy, 109
- electrostatic potential, 108
- elliptic equations, 112
- empirical density, 364
- empirical distribution, 45, 56
- empirical frequency, 46
- energy
 - free, 321
 - kinetic, 261, 318
 - potential, 261, 318
- entropy, 263, 292, 359
 - change of, 322
 - relative, 55, 56, 298
 - statistical-mechanical, 294, 295
 - thermodynamic, 147, 296
- entropy production rate, 148
- equation of state, 321

- equidistribution, 72, 241
- equilibrium Markov chain, 233
- equipartition, 305
- ergodicity, *see* metric intransitivity
- Euler's equation, 362
- event, 5
 - tame, 38, 174
- expectation, 6
 - conditional, 11
 - rules, 12
 - probability
 - rules, 12
- fair game, 15, 68, 127, 183
- Fano's inequality, 309
- Fatou's lemma, 4
- favorable game, 16, 183
- Feynman–Kac formula, 192
- field
 - horizontal, 12–14
 - independent, 7
- field of events, 5
- figure of merit, 146
- Fisher's information, 148, 380, 391
- fluctuations
 - Gaussian, 140, 168, 169
- focusing, 385
- forward equation, 212
- Fourier integral, 28
 - higher-dimensional, 31
- Fourier series
 - for a smooth function, 27
 - for the additive group of integers, 26
 - higher-dimensional, 31
- Fourier transform, 34
 - inverse, 34
- fractional dimension, 297
- Fredholm determinants, 428
- free energy
 - convexity, 325
 - Helmholtz, 322
- Fubini's theorem, 5
- fundamental cell, 282
- Gambler's Ruin, 69, 73, 111, 118, 121, 122, 184
 - Brownian motion, higher dimension, 216
- gambling, 15
- game
 - fair, 15, 68, 127, 183
 - favorable, 16, 183
- Gauss density, 35
 - circular, 86
- Gauss's principle, 109
- Gaussian approximation, *see* central limit theorem
- Gaussian curvature, 280
- Gaussian distribution, 146, 158, 160, 169, 171
 - higher dimension, 157
- Gaussian orthogonal ensemble, 403
- Gaussian unitary ensemble, 422
- Gaussian variables, 149
 - higher dimension, 157
 - uncorrelated, 158
- generating function, 65
- geodesic, 278
- geodesic flow, 278
- Gibbs's lemma, 55, 146, 263
- gravitating bodies, 160
- Green's function, 107, 111
 - grounded, 111
- grounding, 111
- Hamilton's equations, 261, 318
- hard ball gas, 327

- Hardy–Littlewood estimate, 48
 harmonic function, 111, 115
 non-negative, 115, 116, 118,
 120, 122, 123, 125
 heat, 296
 heat equation, 107, 170, 173,
 188, 211, 360, 392
 heat flow, 130
 heat flux, 173
 Hermite polynomials, 223, 426
 relation to Brownian motion,
 225
 Hewitt–Savage law, 38, 115, 135
 Hilbert paradox, 362, 383
 hitting time, higher dimension,
 105
 holding time, 245
 horizontal field, 12–14
 hyperbolic geometry, *see*
 Poincaré’s half-plane
 ideal gas, 161, 319, 326
 ideal gas law, 162
 images, method of, 138, 189
 independent events, 7
 independent fields, 7
 independent random variables,
 7
 information, 147, 291, 297
 information production rate,
 241, 301
 per letter, 278
 invariance principle, 184
 invariant distribution, 233, 234
 irreversibility, 361
 Ising model, 334
 iterated logarithm, law of, 48,
 51, 61, 201
 general, 152
 Itô calculus, 206
 Itô’s lemma, 208, 213
 Itô’s lemma, higher dimension,
 214
 Itô’s powers, 226
 Itô’s rule, 207
 Jacobi identity, 30
 Jacobi’s complete elliptic inte-
 gral, $K(k)$, 91, 94
 Jacobian, 229
 Jensen’s inequality, 37
 Kac’s gas, 385
 Kelvin’s method of images, 138,
 189
 Kelvin’s method of steepest de-
 scent, 24
 Kelvin’s principle, 109, 110
 Kepler’s laws, 260
 Khinchine’s constant, 273
 Kolmogorov’s 01 law, 38, 49,
 266
 Kolmogorov’s inequality, 38,
 242
 Kolmogorov–Smirnov statistic,
 D_N , 135, 202
 Kramers–Wannier duality, 350
 Kronecker’s lemma, 134
 Kubo’s formula, 243
 Lévy’s rules, 18
 Laplace transform, 35
 Laplace’s difference operator,
 106
 Laplace’s estimate, 25
 Laplacian, 107
 infinite-dimensional, spheri-
 cal, 221
 spherical, 228
 large deviations, 54, 323
 Markov chains, 250
 large volume limit, 320

- last-leaving probability, 106, 109, 110
- law of distant passage, 103, 183
- law of large numbers, 43, 49, 61, 132, 166, 266, 279
 - Markov chain, 237
 - non-equilibrium statistical mechanics, 365
 - strong, 43
 - weak, 43
- Lebesgue's monotone convergence theorem, 4
- Legendre dual, 58
- Legendre duality, 257
- Legendre–Fenchel duality, 58
- likelihood ratio, 298
- LLN, *see* law of large numbers
- local limit theorem, 144
- logarithmic Sobolev inequality, 148, 212
- long runs, 74
- loop, 71, 236
 - duration, 71
 - duration in high dimension, 99
 - in higher dimension, 88
- loop time, 62
- magnetization, 341, 342
 - spontaneous, 335, 338, 345, 350
 - low temperature, 348
- Markov chain, 232
 - equilibrium, 233
 - infinite, 237
 - law of large numbers, 237
 - Markov property, 245
 - reversible, 233
- Markov chains
 - central limit theorem, 241
 - Markov process
 - strict, 87
 - Markov property, 63
 - simple, 61
 - Brownian motion, 180
 - strict, 62, 64
 - Brownian motion, 180
 - Markov's method of moments, 99, 125, 169
 - Markov's methods of moments, 97
 - martingale, *see* fair game
 - Maxwell distribution, 161, 320, 359
 - Maxwell's equal area rule, 331
 - McMillan's theorem, 241
 - continued fractions, 277
 - information production rate, 302
 - mean field approximation, 345
 - mean value, *see* expectation
 - measurable function, 4
 - measurable set, 2
 - measure
 - 2-dimensional, 4
 - Lebesgue, 1
 - signed, 9
 - measure in infinite dimensions, 162
 - memory, 300
 - memoryless, 62
 - message source, 300
 - method of images, 138, 189
 - method of moments
 - Markov's, 97, 99, 125, 169
 - metric intransitivity, 265
 - metric transitivity, 273
 - microcanonical ensemble, 263, 318, 319
 - Mills's ratio, 37, 40

- mixing, 240, 266, 274
- modular group, 282
- modulus of continuity, 33
- moments, problem of, 130
- mountain pass lemma, 254
- Newton's law of cooling, 173
- Newton's second law of motion, 261
- noise, 290, 305
 - absence, 299
- noisy channel, 305
- Ornstein–Uhlenbeck process, 211
 - stationary, 213, 227
- Painlevé transcendents, 444
- parabolic equations, 112
- partition function, 320
- passage time, 62, 64, 82
 - Brownian motion, 181
- passage, law of distant, 69
- phase change, 325, 328, 336, 345
- phase space, 262, 318
- Poincaré recurrence, 267
- Poincaré's half-plane, 278, 279
- Poisson process, 248
- Poisson summation, 29
- Poisson walk
 - tied, 204
- Poisson's formula, 131
- polynomial approximation
 - Weierstraß theorem, 44
- polynomial chaos of weight n , 223
- pressure
 - thermodynamic, 324
- prime number theorem, 40, 166, 445
- probability, 5
 - conditional, 11
 - measure, 5
 - space, 11
- problem of moments, 130
- Pythagoras' rule, 27
- Rademacher functions, 20
- Radon–Nikodym derivative, 10
- random variable, 6, 11
 - independent, 7
- random walk
 - RW(1), 8, 60, 87
 - RW(2), 87
 - RW(3), 87, 159
 - conditioned, 121, 125
 - direction of, 92
 - higher-dimensional, RW(d), 87
 - number of repeat visits, 105
 - speed of, 92
- rate function, 251
- Rayleigh's problem of random flights, 159
- reflection principle of D. André, 66, 69, 137
- return visits, 73
- reversible Markov chain, 233
- Riemann hypothesis, 446
- Riemann zeta function, 445
- Riesz's maximal ergodic lemma, 268
- run, 46
- runs
 - long, 101
- sample path, 8
- sample space, 5, 42
- scattering, 353, 354, 364
- section of a cone, 115
- shift-invariance, 21
- signed measure, 9
- Skorokhod embedding, 199

- space-time walk, 126
- Sparre-Andersen's identity, 152, 194
- Spitzer's identity, 156
- stable density, 103
- stable law, 36, 69, 103
- steepest descent, method of, 24
- Stirling's approximation, 22
 - poor man's, 22
- stopping time, 62–64, 68
- Stosszahlansatz
 - Boltzmann's, 357, 361, 365
- streaming, 353, 354
 - 2-speed gas, 374
- submartingale, *see* favourable game
- summable function, 4
- tame, 38
 - event, 174
 - function, 221
- telegrapher's equation, 373, 382
- temperature, 296
 - absolute, 161, 320
 - critical, 336, 344
 - thermodynamics
 - second law, 295, 322
 - time average, 263
 - trinomial distribution, 89
 - uncertainty, 147, 291
 - upcrossing lemma, 16, 17
 - van der Waals gas, 328
 - 3-dimensions, 331
 - Vandermonde determinant, 405
 - Vieta's formulae, 21
 - volume
 - of RW, 83
 - higher-dimensional, 104, 112
 - of RW(1), 188
 - Watson's integral, 90
 - Wiener's trick, 19
 - Wigner's semi-circle law, 403
 - Wigner's surmise, 433, 442
 - Wild's sum, 388