

## Index

- $1/f$  noise, 88
- E. coli*, 46
- active matter, 66
- adaptation, 142
- Arrhenius's law, 68
- Benford's law, 10
- Bertrand's ballot problem, 154
- Bertrand's paradox, 9
- Bethe lattice, 193
- binomial distribution, 208
- black swans, 117
- Black-Scholes, 51
- Boltzmann distribution, 42, 72, 218
- bond percolation, 188
- Brown noise, 93
- Catalan numbers, 154
- Cauchy distribution, 109
- cell size regulation, 45
- central limit theorem, 18, 96, 100, 210
- central region, 100
- characteristic function, 98
- characteristic polynomial, 211
- circular law, 162
- continuous time random walks, 134
- continuum percolation, 188
- contour integration, 214
- critical exponents, 196
- diffusion equation, 20, 30, 139
- directed percolation, 204
- discrete Langevin equation, 48
- divergence theorem, 220
- divisibility, 41
- Drude model, 13
- Dyck paths, 154
- Dyson's Coulomb gas, 161, 162
- eigenvector decomposition, 26
- Einstein relation, 43, 68, 70, 72
- electrostatics, 220
- elliptical ensemble, 167
- ergodicity breaking, 139
- escape-over-a-barrier, 67
- Euler–Maruyama, 40
- exponential distribution, 209
- extreme value distributions, 120
- facilitated diffusion, 143
- first return times, 32
- Fokker–Planck equation, 44, 70
- Fourier transform, 20, 98, 214
- Fréchet distribution, 123, 126
- functional derivatives, 220
- gambler's ruin, 35
- Gauss's law, 220
- Gaussian Orthogonal Ensemble, 146
- Gaussian Unitary Ensemble, 146
- GCLT, 110
- generalized central limit theorem, 110
- geometric random walk, 53
- Ginibre ensemble, 164
- GOE, 146
- going viral, 188
- Google PageRank, 25
- Green's function, 22, 33, 58, 60
- GUE, 146
- Gumbel distribution, 121, 127
- Hardy–Weinberg, 5
- Hessian, 69, 218
- inspection paradox, 143
- Klein–Kramers equation, 72
- Kolmogorov's zero-one law, 187
- Kramers's problem, 68
- Lévy distribution, 106
- Lévy flights, 137
- Lévy walks, 137
- Lévy-stable distribution, 108

- Lagrange multipliers, 161, 220  
 Langer's formula, 73  
 Langevin equation, 39, 41, 42, 89  
 large deviations, 129  
 last return times, 33  
 level repulsion, 145  
 limiting distribution, 105  
 linear stability analysis, 166
- Markov chain, 24  
 Markov process, 24
- non-Hermitian matrices, 162  
 nucleation, 67
- Onsager relations, 94  
 operational time, 136  
 Ornstein–Uhlenbeck process, 42, 89  
 overdamped limit, 42, 217
- Pólya's theorem, 34  
 Parseval theorem, 90  
 Pearson's problem, 128  
 percolation correlation length, 195  
 Perrin's experiment, 42  
 Perron–Frobenius theorem, 28  
 Poisson distribution, 208  
 Poisson process, 8  
 polymers, 35  
 population dynamics, 66  
 power spectrum, 81  
 propagator, 60, 138
- random resistor networks, 197  
 random walks, 15  
 record statistics, 131
- renormalization group, 110, 191  
 residue theorem, 214
- saddle-point, 69  
 saddle-point approximation, 178, 221  
 scaling relations, 196  
 self-averaging, 151  
 self-similarity, 109  
 semicircle law, 149, 160, 166  
 shot noise, 85  
 Sinai's walk, 80  
 site percolation, 188  
 slow relaxations, 106  
 stable distribution, 108  
 Stirling's formula, 209  
 stretched exponential, 106  
 subordination, 136  
 survival probability, 134
- Tauberian theorems, 99, 105, 115, 136  
 telegraph noise, 83  
 Tracy–Widom distribution, 159  
 Tricomi's equation, 161
- universality, 155, 187
- variable range hopping, 199  
 vortex and dislocation unbinding, 79
- Weibull distribution, 122, 126  
 well function, 60  
 white noise, 89  
 Wiener–Khinchin theorem, 81  
 Wigner's semicircle law, 149, 160, 166  
 Wigner's surmise, 147