

**NPTEL COURSE**  
**PHYSICAL APPLICATIONS OF STOCHASTIC PROCESSES**

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*This course comprises 29 lectures. The notes that follow only deal with the topics discussed in Lectures 1 to 11. Exercises are marked with a star. The extended 'Quiz' following the notes covers both this material as well as the topics discussed in the rest of the course (Lectures 12 to 29). Answers and solutions are given at the end of this write-up. The impertinence of Autocorrect is responsible for any typos that remain!*

**Reference books and suggested further reading**

Balakrishnan V: *Elements of Nonequilibrium Statistical Mechanics* (Ane Books & CRC Press).

Beck C and Schlögl F: *Thermodynamics of Chaotic Systems* (Cambridge University Press).

Berg H C: *Random Walks in Biology* (Princeton University Press).

Cox D R and Miller H D: *The Theory of Stochastic Processes* (Chapman & Hall).

Denker M and Woyczynski W A: *Introductory Statistics and Random Phenomena* (Birkhauser).

Doi M and Edwards S F: *The Theory of Polymer Dynamics* (Cambridge University Press).

Doyle P G and Snell J L: *Random Walks and Electrical Networks* (Mathematical Association of America).

Feller W: *An Introduction to Probability Theory and Its Applications*, Vols. 1 & 2 (Wiley).

Gardiner C W: *Handbook of Stochastic Processes* (Springer).

Grimmett G and Stirzaker D: *Probability and Random Processes* (Oxford University Press).

Kac M: *Probability and Related Topics in Physical Sciences* (Wiley-Interscience).

Papoulis A: *Probability, Random Variables and Stochastic Processes* (McGraw-Hill).

Risken H: *The Fokker-Planck Equation: Methods of Solution and Applications* (Springer).

Stratonovich R L : *Topics in the Theory of Random Noise*, Vols. 1 and 2 (Gordon & Breach).

Van Kampen N G: *Stochastic Processes in Physics and Chemistry* (North-Holland).

Wax N: *Selected Papers in Noise and Stochastic Processes* (Dover).

Weiss G H: *Aspects and Applications of the Random Walk* (North-Holland).

Wong E: *Introduction to Random Processes* (Springer).

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