



# Fluctuations in Physical Systems

*Hans L. Pécseli*

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# Fluctuations in Physical Systems

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This text introduces applied statistical mechanics by considering physically realistic models. After an accessible introduction to theories of thermal fluctuations and diffusion, Hans Pecseli applies them in a variety of physical contexts. The first part of the book is devoted to processes in thermal equilibrium, and considers linear systems. The fluctuation dissipation theorem, Fokker-Planck equations, and the Kramers-Kroenig relations are introduced during the course of the exposition. The scope is then expanded to include nonequilibrium systems and also illustrates simple nonlinear systems.

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