



The Fokker-Planck Equation: Methods of Solution and Applications (Springer Series in Synergetics)

Hannes Risken, Till Frank

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This is the first textbook to include the matrix continued-fraction method, which is very effective in dealing with simple Fokker-Planck equations having two variables. Other methods covered are the simulation method, the eigen-function expansion, numerical integration, and the variational method. Each solution is applied to the statistics of a simple laser model and to Brownian motion in potentials. The whole is rounded off with a supplement containing a short review of new material together with some recent references. This new study edition will prove to be very useful for graduate students in physics, chemical physics, and electrical engineering, as well as for research workers in these fields.

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