

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).

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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).

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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).

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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).

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

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

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Table of Contents Nptel Course Physical Applications Of Stochastic Processes

1. Understanding the eBook Nptel Course Physical Applications Of Stochastic Processes
 - The Rise of Digital Reading Nptel Course Physical Applications Of Stochastic Processes
 - Advantages of eBooks Over Traditional Books
2. Identifying Nptel Course Physical Applications Of Stochastic Processes
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Nptel Course Physical Applications Of Stochastic Processes
 - User-Friendly Interface
4. Exploring eBook Recommendations from Nptel Course Physical Applications Of Stochastic Processes
 - Personalized Recommendations
 - Nptel Course Physical Applications Of Stochastic Processes User Reviews and Ratings
 - Nptel Course Physical Applications Of Stochastic Processes and Bestseller Lists
5. Accessing Nptel Course Physical Applications Of Stochastic Processes Free and Paid eBooks
 - Nptel Course Physical Applications Of Stochastic Processes Public Domain eBooks
 - Nptel Course Physical Applications Of Stochastic Processes eBook Subscription Services
 - Nptel Course Physical Applications Of Stochastic Processes Budget-Friendly Options
6. Navigating Nptel Course Physical Applications Of Stochastic Processes eBook Formats
 - ePub, PDF, MOBI, and More
 - Nptel Course Physical Applications Of Stochastic Processes Compatibility with Devices
 - Nptel Course Physical Applications Of Stochastic Processes Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Nptel Course Physical Applications Of Stochastic Processes
 - Highlighting and Note-Taking Nptel Course Physical Applications Of Stochastic Processes
 - Interactive Elements Nptel Course Physical Applications Of Stochastic Processes
8. Staying Engaged with Nptel Course Physical Applications Of Stochastic Processes

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Nptel Course Physical Applications Of Stochastic Processes
9. Balancing eBooks and Physical Books Nptel Course Physical Applications Of Stochastic Processes
- Benefits of a Digital Library
 - Creating a Diverse Reading Collection Nptel Course Physical Applications Of Stochastic Processes
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Nptel Course Physical Applications Of Stochastic Processes
- Setting Reading Goals Nptel Course Physical Applications Of Stochastic Processes
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Nptel Course Physical Applications Of Stochastic Processes
- Fact-Checking eBook Content of Nptel Course Physical Applications Of Stochastic Processes
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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