



Handbook of Stochastic Methods: for Physics, Chemistry and the Natural Sciences (Springer Series in Synergetics)

Crispin Gardiner

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This valuable and highly-praised reference collects and explains, in simple language and reasonably deductive form, those formulas and methods and their applications used in modern Statistical Physics, including the foundations of Markov systems, stochastic differential equations, Fokker-Planck equations, approximation methods, chemical master equations, and quantum-mechanical Markov processes. The practical orientation and broad coverage appeal to researchers and academics working in theoretical physics, physical chemistry, and related fields.

In the third edition of this classic the chapter on quantum Markov processes has been replaced by a chapter on numerical treatment of stochastic differential equations to make the book even more valuable for practitioners.

From the reviews: "Extremely well written and informative... clear, complete, and fairly rigorous treatment of a larger number of very basic concepts in stochastic theory." (*Journal of Quantum Electronics*)

"A first class book." (*Optica Acta*)

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