First-Passage Phenomena and Their Applications

By Ralf Et Al Metzler

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The book contains review articles on recent advances in first-passage phenomena and applications contributed by leading international experts. It is intended for graduate students and researchers who are interested in learning about this intriguing and important topic.

Contents:

- Arrival Statistics and Exploration Properties of Mortal Walkers *(S B Yuste, E Abad and K Lindenberg)*
- First Passage of a Randomly Accelerated Particle *(T W Burkhardt)*
- First Passage Problems in Anomalous Diffusion *(A Rosso and A Zoia)*
- First-Passage Times of Intermittent Random Walks *(O Bénichou and R Voituriez)*
- First-Passage Phenomena on Finite Inhomogeneous Networks *(E Agliari and D Cassi)*
- Effective Spectral Dimension in Scale-Free Networks *(S Hwang, D-S Lee and B Kahng)*
- First-Passage Statistics for Random Walks in Bounded Domains *(R Voituriez and O Bénichou)*
- First Passage Behavior of Multi-Dimensional Fractional Brownian Motion and Application to Reaction Phenomena *(J-H Jeon, A V Chechkin and R Metzler)*
- Trajectory-to-Trajectory Fluctuations in First-Passage Phenomena in Bounded Domains *(T G Mattos, C Mejía-Monasterio, R Metzler, G Oshanin and G Schehr)*
- Exact Record and Order Statists of Random Walk via First-Passage Ideas *(G Schehr and S N Majumdar)*
- First Passage in a Conical Geometry and Ordering of Brownian Particles *(E Ben-Naim and P L Krapivsky)*
- First Passage Time Problems in Biophysical Jump Processes with Fast Kinetics *(P C Bressloff and J M Newby)*
- First Passage Problems in Biology *(T Chou and M R D'Orsogna)*
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- The Excursion Set Theory in Cosmology *(M Maggiore and A Riottoo)*
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- Efficient Monte Carlo Methods for Simulating Diffusion-Reaction Processes in Complex Systems *(D S Grebenkov)*

Readership: Researchers in stochastic processes, statistical physics, and mathematical physics.

Key Features:

- Comprehensive update of the classical book by Sidney Redner
- Applications to wide-ranging and active fields of research
- Well-known authors in the field

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Editorial Review

From the Inside Flap
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