

Rouslan L. Stratonovich

Nonlinear Nonequilibrium Thermodynamics I

Linear and Nonlinear
Fluctuation-Dissipation Theorems



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**Nonlinear Nonequilibrium Thermodynamics I Linear
And Nonlinear Fluctuation Dissipation Theorems
Springer Series**

**Jan Awrejcewicz,Igor V.
Andrianov,Leonid I. Manevitch**



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Nonlinear Nonequilibrium Thermodynamics I Rouslan L. Stratonovich, 2012-12-06 This book gives the first detailed coherent treatment of a relatively young branch of statistical physics nonlinear nonequilibrium and fluctuation dissipative thermodynamics This area of research has taken shape fairly recently its development began in 1959 The earlier theory linear nonequilibrium thermodynamics is in principle a simple special case of the new theory Despite the fact that the title of this book includes the word nonlinear it also covers the results of linear nonequilibrium thermodynamics The presentation of the linear and nonlinear theories is done within a common theoretical framework that is not subject to the linearity condition The author hopes that the reader will perceive the intrinsic unity of this discipline and the uniformity and generality of its constituent parts This theory has a wide variety of applications in various domains of physics and physical chemistry enabling one to calculate thermal fluctuations in various nonlinear systems The book is divided into two volumes Fluctuation dissipation theorems or relations of various types linear quadratic and cubic classical and quantum are considered in the first volume Here one encounters the Markov and non Markov fluctuation dissipation theorems FDTs theorems of the first second and third kinds Nonlinear FDTs are less well known than their linear counterparts Nonlinear Nonequilibrium

Thermodynamics II Rouslan L. Stratonovich, 2013-11-11 This two volume work gives the first detailed coherent treatment of a relatively young branch of statistical physics nonlinear nonequilibrium and fluctuational dissipative thermodynamics This area of research has taken shape rather recently its development began in 1959 The earlier theory linear nonequilibrium thermodynamics is in principle a simple special case of the new theory Despite the fact that the title of the book includes the word nonlinear it also covers the results of linear nonequilibrium thermodynamics The presentation of the linear and nonlinear theories is done within a common theoretical framework that is not subject to the linearity condition The author hopes that the reader will perceive the intrinsic unity of this discipline the uniformity and generality of its constituent parts This theory has a wide variety of applications in various domains of physics and physical chemistry enabling one to calculate thermal fluctuations in various nonlinear systems The book is divided into two volumes Fluctuation dissipation theorems or relations of various types linear quadratic and cubic classical and quantum are considered in the first volume There one encounters the Markov and non Markov fluctuation dissipation theorems FDTs theorems of the first second and third kinds Nonlinear FDTs are less known than their linear counterparts The present second volume of the book deals with the advanced theory It consists of four chapters The connection and interdependence of the material in the various chapters of both volumes are illustrated in the accompanying diagram **Asymptotic Approaches in Nonlinear Dynamics** Jan Awrejcewicz, Igor V. Andrianov, Leonid I. Manevitch, 2012-12-06 How well is Nature simulated by the varied asymptotic models that imaginative scientists have invented B Birkhoff 52J This book deals with asymptotic methods in nonlinear

dynamics For the first time a detailed and systematic treatment of new asymptotic methods in combination with the Pade approximant method is presented Most of the basic results included in this manuscript have not been treated but just mentioned in the literature Providing a state of the art review of asymptotic applications this book will prove useful as an introduction to the field for novices as well a reference for specialists Asymptotic methods of solving mechanical and physical problems have been developed by many authors For example we can refer to the excellent courses by A Nayfeh 119 122 M Van Dyke 154 E J Hinch 94J and many others 59 66 95 109 126 155 163 50d 59dJ The main features of the monograph presented are 1 it is devoted to the basic principles of asymptotics and its applications and 2 it deals with both traditional approaches such as regular and singular perturbations averaging and homogenization perturbations of the domain and boundary shape and less widely used new approaches such as one and two point Pade approximants the distributional approach and the method of boundary perturbations

The Fokker-Planck Equation Hannes Risken, Till

Frank, 2012-12-06 One of the central problems synergetics is concerned with consists in the study of macroscopic qualitative changes of systems belonging to various disciplines such as physics chemistry or electrical engineering When such transitions from one state to another take place fluctuations i e random processes may play an important role Over the past decades it has turned out that the Fokker Planck equation provides a powerful tool with which the effects of fluctuations close to transition points can be adequately treated and that the approaches based on the Fokker Planck equation are superior to other approaches e g based on Langevin equations Quite generally the Fokker Planck equation plays an important role in problems which involve noise e g in electrical circuits For these reasons I am sure that this book will find a broad audience It provides the reader with a sound basis for the study of the Fokker Planck equation and gives an excellent survey of the methods of its solution The author of this book Hannes Risken has made substantial contributions to the development and application of such methods e g to laser physics diffusion in periodic potentials and other problems Therefore this book is written by an experienced practitioner who has had in mind explicit applications to important problems in the natural sciences and electrical engineering

Synergetics Hermann Haken, 2004-01-12 This book is an often requested reprint of two classic texts by H Haken *Synergetics An Introduction* and *Advanced Synergetics* Synergetics an interdisciplinary research program initiated by H Haken in 1969 deals with the systematic and methodological approach to the rapidly growing field of complexity Going well beyond qualitative analogies between complex systems in fields as diverse as physics chemistry biology sociology and economics Synergetics uses tools from theoretical physics and mathematics to construct a unifying framework within which quantitative descriptions of complex self organizing systems can be made This may well explain the timelessness of H Haken's original texts on this topic which are now recognized as landmarks in the field of complex systems They provide both the beginning graduate student and the seasoned researcher with solid knowledge of the basic concepts and mathematical tools Moreover they admirably convey the spirit of the

pioneering work by the founder of Synergetics through the essential applications contained herein that have lost nothing of their paradigmatic character since they were conceived Interfacial Wave Theory of Pattern Formation Jian-Jun Xu, 2012-12-06 For the last several years the study of interfacial instability and pattern formation phenomena has preoccupied many researchers in the broad area of nonlinear science These phenomena occur in a variety of dynamical systems far from equilibrium In many practically very important physical systems some fascinating patterns are always displayed at the interface between solid and liquid or between two liquids Two prototypes of these phenomena are dendrite growth in solidification and viscous fingering in a Hele Shaw cell These two phenomena occur in completely different scientific fields but both are described by similar nonlinear free boundary problems of partial differential equation systems the boundary conditions on the interface for both cases contain a curvature operator involving the surface tension which is nonlinear Moreover both cases raise the same challenging theoretical issues interfacial instability mechanisms and pattern selection and it is now found that these issues can be solved by the same analytical approach Thus these two phenomena are regarded as special examples of a class of nonlinear pattern formation phenomena in nature and they are the prominent topics of the new interdisciplinary field of nonlinear science This research monograph is based on a series of lectures I have given at McGill University Canada 1993 1994 Northwestern Poly technical Institute China 1994 Aachen University Germany 1994 and the CRM summer school at Banff Alberta Canada 1995 *Modelling the Dynamics of Biological Systems* Erik Mosekilde, Ole G. Mouritsen, 2012-12-06 The development of a proper description of the living world today stands as one of the most significant challenges to physics A variety of new experimental techniques in molecular biology microbiology physiology and other fields of biological research constantly expand our knowledge and enable us to make increasingly more detailed functional and structural descriptions Over the past decades the amount and complexity of available information have multiplied dramatically while at the same time our basic understanding of the nature of regulation behavior morphogenesis and evolution in the living world has made only modest progress A key obstacle is clearly the proper handling of the available data This requires a stronger emphasis on mathematical modeling through which the consistency of the adopted explanations can be checked and general principles may be extracted As an even more serious problem however it appears that the proper physical concepts for the development of a theoretically oriented biology have not hitherto been available Classical mechanics and equilibrium thermodynamics for instance are inappropriate and useless in some of the most essential biological contexts Fortunately there is now convincing evidence that the concepts and methods of the newly developed fields of nonlinear dynamics and complex systems theory combined with irreversible thermodynamics and far from equilibrium statistical mechanics will enable us to move ahead with many of these problems **Predictability of Complex Dynamical Systems** Yurii A. Kravtsov, James B. Kadtko, 2012-12-06 This is a book for researchers and practitioners interested in modeling prediction and forecasting of natural systems based on nonlinear dynamics It is a

practical guide to data analysis and to the development of algorithms especially for complex systems Topics such as the characterization of nonlinear correlations in data as dynamical systems reconstruction of dynamical models from data nonlinear noise reduction and the limits of predicatability are discussed The chapters are written by leading experts and consider practical problems such as signal and time series analysis biomedical data analysis financial analysis stochastic modeling human evolution and political modeling The book includes new methods for nonlinear filtering of complex signals new algorithms for signal classification and the concept of the Global Brain Self-Organization in Optical Systems and Applications in Information Technology Mikhail A. Vorontsov, Walter B. Miller, 2012-12-06 Contrary to monographs on non linear optics this book concentrates on problems of self organization in various important contexts The reader learns how patterns in non linear optical systems are created and what theoretical methods can be applied to describe them Next various aspects of pattern formation such as associative memory information processing spatio temporal instability photo refraction and so on are treated The book addresses graduate students and researchers in physics and optical engineering

Foundations of Synergetics II Alexander S. Mikhailov, Alexander Yu. Loskutov, 2013-03-08 The second edition of this volume has been extensively revised A different version of Chap 7 reflecting recent significant progress in understanding of spatiotemporal chaos is now provided Much new material has been included in the sections dealing with intermittency in birth death models and noise induced phase transitions A new section on control of chaotic behavior has been added to Chap 6 The subtitle of the volume has been changed to better reflect its contents We acknowledge stimulating discussions with H Haken and E Scholl and are grateful to our colleagues M Bar D Battogtokh M Eiswirth M Hildebrand K Krischer and V Tereshko for their comments and assistance We thank M Lubke for her help in producing new figures for this volume Berlin and Moscow A s Mikhailov April 1996 A Yu Loskutov Preface to the First Edition This textbook is based on a lecture course in synergetics given at the University of Moscow In this second of two volumes we discuss the emergence and properties of complex chaotic patterns in distributed active systems Such patterns can be produced autonomously by a system or can result from selective amplification of fluctuations caused by external weak noise

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