

**van Kampen, N. G.**

**Stochastic processes in physics and chemistry.** (English) Zbl 0511.60038

Amsterdam - New York - Oxford: North-Holland Publishing Company. XIV, 419 p. \$ 76.50; Dfl. 180.00 (1981).

For a scan of this review see the [web version](#).

**MSC:**

- 60G35 Signal detection and filtering (aspects of stochastic processes)
- 82-02 Research exposition (monographs, survey articles) pertaining to statistical mechanics
- 60J65 Brownian motion
- 60J70 Applications of Brownian motions and diffusion theory (population genetics, absorption problems, etc.)
- 60J75 Jump processes (MSC2010)
- 60H10 Stochastic ordinary differential equations (aspects of stochastic analysis)
- 80A30 Chemical kinetics in thermodynamics and heat transfer
- 60-02 Research exposition (monographs, survey articles) pertaining to probability theory

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**Keywords:**

[master equations](#); [birth-and-death process](#); [chemical kinetics](#); [diffusion](#); [instability](#); [expansions](#); [correlation time](#); [Langevin equations](#)