

mathematical methods - week 16

Go with the (noisy) flow

2014-12-02 Predrag Lecture 29
Random walks, Langevin, Fokker-Planck

- Langevin / Fokker-Planck.

2014-12-04 Predrag Lecture
Ornstein-Uhlenbeck 'harmonic oscillator' of stochastics

- Ornstein-Uhlenbeck spectrum, Sect. 4.1; finally! we get some Hermite polynomials :)