



First-Passage Phenomena and Their Applications

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)
- The Effect of Detection Mechanisms on Spatial Search and Foraging (D Campos and V Méndez)
- Search in Random Media with Lévy Flights (E Gelenbe and O H Abdelrahman)
- Exit Strategies: Visual Search and the Quitting Time Problem (*T S Horowitz*)
- Statistical Physics of Evolutionary Trajectories on Fitness Landscapes (M Manhart and A V Morozov)
- Some Applications of First-Passage Ideas to Finance (*R Chicheportiche and J-P Bouchaud*)
- First-Passage and Extremes in Socio-Economic Systems (J Masoliver and J Perelló)
- Transport and the First-Passage Time Problem with Application to Cold Atoms in Optical Traps (*E Barkai and D A Kessler*)
- The Excursion Set Theory in Cosmology (M Maggiore and A Riottoo)
- Self-Organized Escape Processes of Linear Chains in Nonlinear Potentials (*T Gross, D Hennig and L Schimansky-Geier*)
- 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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