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Random Processes in Physical Systems

Charles Whitney



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Introduces the reader to applications of computer programs that permit the manipulation of simulated physical systems, unlocking the potential for dramatic insights in the fields of physics, chemistry and statistics. Divided into four sections, it opens with an introduction to pseudo-random numbers and discusses the concept of the ``random walk" as well as the excitation of atoms whose energy arrives in discrete quanta. Sample listings of computer programs for some of the key calculations are included. Section 2 describes a few of the most important processes that take place in the continuum of time, especially the scattering of photons in a gas and the ``Brownian motion" of small particles. The third section applies these modeling techniques to the behavior of more complex systems and points the way to what promises to be a major use of computers in the future. Section 4 introduces the application of randomizing methods to the solution of statistical problems such as curve-fitting and error analysis. Using computer methods modeled on the rules of gambling, it promises to be a milestone in the field of physics education.

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