Reading: For this week, please read (in order) sections 2.3, 2.8, and 2.9 of the text. For the Langevin and Fokker-Planck equations, I will present some basic material that is not in the text. However, this material is classic and can be found in many places. A useful discussion appears in the text by F. Reif. For BU students, I've placed a request to put this book on reserve at the Science and Engineering Library

Problems: Due Monday, September 19 by 5:00pm

1. Text 2.8.

- 2. Text 2.10.
- 3. Text 2.27.
- 4. Text 2.29.
- 5. Text 2.32.