

## **Book Review: *Stochastic Processes in Physics and Chemistry***

**Stochastic Processes in Physics and Chemistry**, 2nd ed. N. G. van Kampen, North-Holland, Amsterdam, 1992.

To paraphrase an old Yiddish joke, this second edition of the van Kampen classic is the new and improved version of Shakespeare. The book itself consists of all of the material covered in the first edition with the cited literature more or less brought up to date, in addition to three new chapters covering the Langevin equation, first-passage times, and quantum statistics. New problems have been added, some based on papers published after the first edition, and several parts of the book have been rewritten, simplifying some of the older analysis.

This is probably not the book for a graduate student totally unacquainted with the subject matter (my preference being for the text by Gardiner), but it can be read for profit and pleasure by anyone who has mastered the fundamentals. Nico van Kampen brings to many aspects of the subject both physical insight and clarity of thought regarding the basic nature of stochastic processes applied to problems in the physical sciences. It is highly recommended to the novice for supplemental reading and to the professional for illuminating and highly enlightening points of view on subjects generally treated mainly as a branch of mathematics.

George H. Weiss  
*National Institutes of Health*  
*Bethesda, Maryland 20892*  
*E-mail: GHW@nincu.bitnet*