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An Introduction to Quantum Field Theory, by Michael E. Peskin and Daniel V. Schroeder, Addison-Wesley (now CRC Press), 1995. (This book is full of errors.)
An Introduction to Thermal Physics, Addison-Wesley (now Pearson), 1999.

Daniel V. Schroeder Home Page - Weber State University

= N (7) Schroeder asks us to prove that for a system in thermal and diffusive equilibrium with a reservoir, F tends to decrease. I suspect he would use a derivation similar to that leading up to his equation 5.29 for F , but as I don't trust that method, I'll use the method that deals with the total entropy of the system.

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equation (in other words, a solution for $t \geq 1$). Use this equation to obtain the time evolution $\langle N_1 \rangle_t$ of the average value of N_1 . Compare this analytical form with the results of your simulations. *** Note that $\langle N_1 \rangle_t = X N_1 N_1 P(N_1; t)$: Using the stochastic equation, it is easy to see that $\langle N_1 \rangle_{t+\Delta t} = \langle N_1 \rangle_t + \Delta t \langle \dot{N}_1 \rangle_t$; which leads to ...

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