
CONTENTS

Preface	v
Chapter 1. Introduction	1
Chapter 2. The Chance on Stage	9
2.1. Classical Probability	9
2.2. Probability as a Measure	13
2.3. The Central Limit Theorem	19
2.4. The Least Squares Method	23
2.5. Random Functions, Fields, and Operators	30
2.6. Ergodic Properties, Chaos, Intermittency	34
2.7. Equilibrium and Transition Probability	41
2.8. Spatial Distribution of Particles in Gases	45
Chapter 3. Diffusion	49
3.1. The Diffusion Coefficient	49
3.2. Solutions of the Diffusion Equation	55
3.3. Diffusion in Infinite Space and Green's Function	60
3.4. Probabilistic Interpretation of Diffusion	61
3.5. Diffusion in External Force Field	65
3.6. Osmotic Pressure	71
3.7. On Reversibility of Diffusion in Time	78
Chapter 4. The Brownian Motion	81
4.1. Einstein's Description of Brownian Motion	83
4.2. The Wiener Path	85
4.3. Averaging over Paths	89
4.4. The Wiener and Feynman Integrals	92

4.5.	The White Noise	99
4.6.	The Ornstein-Uhlenbeck Process	101
Chapter 5.	Fractals and Dimensions	103
5.1.	Historical Perspective	103
5.2.	Fractals: Thick Lines	109
5.3.	Fractals: Thick Surfaces	117
5.4.	Fractals: A Foamy Space-Time	119
5.5.	Fractals: Contour Lines	121
5.6.	Fractals: Dense Point Set	122
5.7.	Fractals and Self-Similarity	124
5.8.	Strange Attractors	126
5.9.	Measuring the Attractor Dimension	131
Chapter 6.	Percolation and Random Boundaries	139
6.1.	Clusters and Percolation	139
6.2.	Intermittency and Percolation	146
6.3.	Eigen-Oscillations of a Region with Random Boundary	151
6.4.	The Zeros of Eigenfunctions of Free and Forced Oscillations	155
6.5.	The Mathematical Language of the Percolation Theory	159
Chapter 7.	Random Hydrodynamic Motions	165
7.1.	The Turbulent Flow whose Velocity is Laminar	165
7.2.	The Role of Chance in Transition to Turbulence	168
7.3.	The Developed Turbulence	171
7.4.	Internal Structure and Fractal Properties of Developed Turbulence	174
7.5.	Temperature Spots in Random Flow	176
Chapter 8.	General Conception of Intermittency	185
8.1.	Intermittency of a Random Quantity	185
8.2.	Evolution of a Random Quantity	188
8.3.	A Random Medium	190
8.4.	The Short-Correlated Random Medium	195
8.5.	Intermittency in Non-Stationary Medium	198
8.6.	Structure of the Moments of a Scalar Field in Random Medium	201

8.7.	Vorticity and Deformations in a Flow of Incompressible Fluid	209
8.8.	Vortex Filaments in Hydrodynamics	213
8.9.	Intermittency in Nonlinear Media	215
8.10.	Propagation of Field Fronts in Random Media	221
8.11.	The Intermittent World	225
Chapter 9.	Magnetic Field in a Flow of Conductive Fluid	237
9.1.	The Kinematic Dynamo Problem	237
9.2.	The Short-Correlated Random Flow	243
9.3.	Generation of the Mean Magnetic Field	245
9.4.	Fluctuations of Helicity	249
9.5.	Higher Statistical Moments and Intermittency in the Fast Dynamo	252
9.6.	Structure of the Magnetic Field	256
9.7.	The Typical Structure of Magnetic Field	267
9.8.	Self-Excitation of Magnetic Fields in Finite Bodies	273
9.9.	Magnetic Field Intermittency with Account of the Lorentz Force	276
9.10.	The Dynamo Theorem	281
Chapter 10.	The Casual Universe	287
10.1.	The Universe	287
10.2.	Conservation of Charges	289
10.3.	Conservation of Energy	293
10.4.	The Astrophysical Consequences. Is the Pulsating Universe Inevitable?	295
10.5.	The Spontaneous Formation	298
Epilogue.	The Birth of “Divinamics”	303
References		305