

# Contents

<b>1</b>	<b>Probability</b>	1
1.1	Fluctuations and Precision Limits	2
1.2	A History of Probabilistic Thinking	6
1.3	Interpretations of Probability	11
1.4	Sets and Sample Spaces	16
1.5	Probability Measure on Countable Sample Spaces	20
1.5.1	Probability Measure	21
1.5.2	Probability Weights	24
1.6	Discrete Random Variables and Distributions	27
1.6.1	Distributions and Expectation Values	27
1.6.2	Random Variables and Continuity	29
1.6.3	Discrete Probability Distributions	34
1.6.4	Conditional Probabilities and Independence	38
1.7	* Probability Measure on Uncountable Sample Spaces	44
1.7.1	* Existence of Non-measurable Sets	46
1.7.2	* Borel $\sigma$ -Algebra and Lebesgue Measure	49
1.8	Limits and Integrals	55
1.8.1	Limits of Series of Random Variables	55
1.8.2	Riemann and Stieltjes Integration	59
1.8.3	Lebesgue Integration	63
1.9	Continuous Random Variables and Distributions	70
1.9.1	Densities and Distributions	71
1.9.2	Expectation Values and Variances	76
1.9.3	Continuous Variables and Independence	77
1.9.4	Probabilities of Discrete and Continuous Variables	78
<b>2</b>	<b>Distributions, Moments, and Statistics</b>	83
2.1	Expectation Values and Higher Moments	83
2.1.1	First and Second Moments	84
2.1.2	Higher Moments	91
2.1.3	* Information Entropy	95

2.2	Generating Functions .....	101
2.2.1	Probability Generating Functions.....	101
2.2.2	Moment Generating Functions .....	103
2.2.3	Characteristic Functions .....	105
2.3	Common Probability Distributions.....	107
2.3.1	The Poisson Distribution.....	109
2.3.2	The Binomial Distribution .....	111
2.3.3	The Normal Distribution .....	115
2.3.4	Multivariate Normal Distributions.....	120
2.4	Regularities for Large Numbers .....	124
2.4.1	Binomial and Normal Distributions .....	125
2.4.2	Central Limit Theorem .....	130
2.4.3	Law of Large Numbers.....	133
2.4.4	Law of the Iterated Logarithm .....	135
2.5	Further Probability Distributions .....	137
2.5.1	The Log-Normal Distribution.....	137
2.5.2	The $\chi^2$ -Distribution .....	140
2.5.3	Student's t-Distribution .....	143
2.5.4	The Exponential and the Geometric Distribution .....	147
2.5.5	The Pareto Distribution .....	151
2.5.6	The Logistic Distribution .....	154
2.5.7	The Cauchy–Lorentz Distribution .....	156
2.5.8	The Lévy Distribution .....	159
2.5.9	The Stable Distribution .....	161
2.5.10	Bimodal Distributions .....	166
2.6	Mathematical Statistics .....	168
2.6.1	Sample Moments .....	169
2.6.2	Pearson's Chi-Squared Test .....	173
2.6.3	Fisher's Exact Test .....	180
2.6.4	The Maximum Likelihood Method .....	182
2.6.5	Bayesian Inference .....	190
<b>3</b>	<b>Stochastic Processes .....</b>	<b>199</b>
3.1	Modeling Stochastic Processes .....	203
3.1.1	Trajectories and Processes .....	203
3.1.2	Notation for Probabilistic Processes.....	208
3.1.3	Memory in Stochastic Processes.....	209
3.1.4	Stationarity .....	214
3.1.5	Continuity in Stochastic Processes .....	216
3.1.6	Autocorrelation Functions and Spectra.....	220
3.2	Chapman–Kolmogorov Forward Equations .....	224
3.2.1	Differential Chapman–Kolmogorov Forward Equation .....	225
3.2.2	Examples of Stochastic Processes .....	235
3.2.3	Master Equations .....	260

3.2.4	Continuous Time Random Walks.....	273
3.2.5	Lévy Processes and Anomalous Diffusion .....	284
3.3	Chapman–Kolmogorov Backward Equations .....	303
3.3.1	Differential Chapman–Kolmogorov Backward Equation ..	305
3.3.2	Backward Master Equations .....	307
3.3.3	Backward Poisson Process .....	310
3.3.4	Boundaries and Mean First Passage Times .....	313
3.4	Stochastic Differential Equations .....	319
3.4.1	Mathematics of Stochastic Differential Equations .....	321
3.4.2	Stochastic Integrals .....	323
3.4.3	Integration of Stochastic Differential Equations .....	337
<b>4</b>	<b>Applications in Chemistry .....</b>	<b>347</b>
4.1	A Glance at Chemical Reaction Kinetics .....	350
4.1.1	Elementary Steps of Chemical Reactions .....	351
4.1.2	Michaelis–Menten Kinetics .....	358
4.1.3	Reaction Network Theory .....	372
4.1.4	Theory of Reaction Rate Parameters .....	388
4.1.5	Empirical Rate Parameters .....	407
4.2	Stochasticity in Chemical Reactions .....	415
4.2.1	Sampling of Trajectories .....	416
4.2.2	The Chemical Master Equation .....	418
4.2.3	Stochastic Chemical Reaction Networks .....	425
4.2.4	The Chemical Langevin Equation .....	432
4.3	Examples of Chemical Reactions .....	435
4.3.1	The Flow Reactor .....	436
4.3.2	Monomolecular Chemical Reactions .....	441
4.3.3	Bimolecular Chemical Reactions .....	450
4.3.4	Laplace Transform of Master Equations .....	459
4.3.5	Autocatalytic Reaction .....	477
4.3.6	Stochastic Enzyme Kinetics .....	485
4.4	Fluctuations and Single Molecule Investigations .....	490
4.4.1	Single Molecule Enzymology .....	491
4.4.2	Fluorescence Correlation Spectroscopy .....	500
4.5	Scaling and Size Expansions .....	509
4.5.1	Kramers–Moyal Expansion .....	509
4.5.2	Small Noise Expansion .....	512
4.5.3	Size Expansion of the Master Equation .....	514
4.5.4	From Master to Fokker–Planck Equations .....	521
4.6	Numerical Simulation of Chemical Master Equations .....	526
4.6.1	Basic Assumptions .....	527
4.6.2	Tau-Leaping and Higher-Level Approaches .....	531
4.6.3	The Simulation Algorithm .....	533
4.6.4	Examples of Simulations .....	542

<b>5 Applications in Biology .....</b>	569
5.1 Autocatalysis and Growth .....	572
5.1.1 Autocatalysis in Closed Systems .....	572
5.1.2 Autocatalysis in Open Systems .....	575
5.1.3 Unlimited Growth .....	580
5.1.4 Logistic Equation and Selection .....	583
5.2 Stochastic Models in Biology .....	585
5.2.1 Master Equations and Growth Processes .....	585
5.2.2 Birth-and-Death Processes .....	589
5.2.3 Fokker–Planck Equation and Neutral Evolution .....	605
5.2.4 Logistic Birth-and-Death and Epidemiology .....	611
5.2.5 Branching Processes .....	631
5.3 Stochastic Models of Evolution .....	649
5.3.1 The Wright–Fisher and the Moran Process .....	651
5.3.2 Master Equation of the Moran Process .....	658
5.3.3 Models of Mutation .....	665
5.4 Coalescent Theory and Phylogenetic Reconstruction .....	673
<b>Notation .....</b>	679
<b>References .....</b>	683
<b>Author Index.....</b>	707
<b>Index.....</b>	711