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P. Lévy's work on random walks with infinite moments, developed more than half a century ago, has now been fully appreciated as a foundation of probabilistic aspects of fractals and chaos as well as scale-invariant processes. This is the first book for physicists devoted to Lévy processes. It includes thorough review articles on applications in fluid and gas dynamics, in dynamical systems including anomalous diffusion and in statistical mechanics. Various articles approach mathematical problems and finally the volume addresses problems in theoretical biology. The book is introduced by a personal recollection of P. Lévy written by B. Mandelbrot.

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