Special Issue

New Trends in Random Walks

Message from the Guest Editor

Random Walks are among the most recurrent stochastic processes, which appear in problems that come from many branches of science, not just physics. When present, Random Walks play different roles ranging from the modeling of the evolution financial asset prices and valuating their derivatives to the design of new search strategies in biological, technological or social contexts. The purpose of this Special Issue is to provide an overview of the latest developments in Random Walks with a heterogeneous behavior.

Guest Editor

Dr. Miquel Montero

Departament de Física de la Matèria Condensada and Institute of Complex Systems (UBICS), Universitat de Barcelona, Martí i Franquès 1, E-08028 Barcelona, Spain

Deadline for manuscript submissions

closed (31 May 2021)

Entropy

an Open Access Journal by MDPI

Impact Factor 2.0
CiteScore 5.2
Indexed in PubMed

mdpi.com/si/43116

Entropy
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
entropy@mdpi.com

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The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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Editor-in-Chief

Prof. Dr. Kevin H. Knuth
Department of Physics, University at Albany, 1400 Washington Avenue, Albany, NY 12222, USA

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