

# List of Figures

2.1	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	23
2.2	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	23
2.3	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	24
2.4	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	24
2.5	convergent	24
2.6	convergent	24
2.7	approximate solution	24
2.8	stationary solution	24
2.9	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	25
2.10	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	25
2.11	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	25
2.12	$y^{(0)} = \{0.5, \dots, 0, 0 \dots, 0.5\}$	25
2.13	convergent	25
2.14	convergent	25
2.15	approximate solution	26
2.16	stationary solution	26
2.17	discrete random walk	26
2.18	increment	26
2.19	discrete random walk	26
2.20	increment	26
3.1	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	39
3.2	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	39
3.3	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	40
3.4	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	40
3.5	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	40
3.6	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	40
3.7	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	40
3.8	$y^{(0)} = \{\frac{1}{2R+1}, \dots, \frac{1}{2R+1}\}$	40
3.9	$y^{(0)} = \{0, \dots, 0, 1\}$	41
3.10	$y^{(0)} = \{0, \dots, 0, 1\}$	41
3.11	$y^{(0)} = \{0, \dots, 0, 1\}$	41
3.12	$y^{(0)} = \{0, \dots, 0, 1\}$	41

3.13	convergence for $F(x) = -x$	41
3.14	convergence for $F(x) = -x$	41
3.15	convergence for $F(x) = -x$	42
3.16	convergence for $F(x) = -x$	42
3.17	approximate solution	42
3.18	stationary solution	42
3.19	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	42
3.20	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	42
3.21	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	43
3.22	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	43
3.23	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	43
3.24	$y^{(0)} = \{0, \dots, 1, \dots, 0\}$	43
3.25	$y^{(0)} = \{0, \dots, 0, \dots, 1\}$	43
3.26	$y^{(0)} = \{0, \dots, 0, \dots, 1\}$	43
3.27	$y^{(0)} = \{0, \dots, 0, \dots, 1\}$	44
3.28	$y^{(0)} = \{0, \dots, 0, \dots, 1\}$	44
3.29	convergence	44
3.30	convergence	44
3.31	approximate solution	44
3.32	stationary solution	44
3.33	discrete random walk	45
3.34	increments	45
3.35	discrete random walk	45
3.36	increments	45
4.1	standard diffusion $g_2(x, t; 0)$	67
4.2	diffusion with central linear drift	67
4.3	Cauchy	71
4.4	time-FDE	71
4.5	Gauss	71
4.6	time-FDE	71
4.7	space-FDE	72
4.8	space-FDE	72
4.9	space-time-FDE	72
4.10	space-time-FDE	72
4.11	Cauchy, $\xi_0 = 0$	72
4.12	$\xi_0 = 0, \xi_0 = 100$	72
4.13	Gauss, $\xi_0 = 0$	73
4.14	$\xi_0 = 0, \xi_0 = 100$	73
4.15	space-FDECLD	73
4.16	$\xi_0 = 0, \xi_0 = 100$	73
4.17	space-FDECLD	73
4.18	$\xi_0 = 0, \xi = 100$	73
4.19	space-FDECLD	74

4.20	$\xi_0 = 0, \xi = 100$	74
B.1	the comparison of the probability density of Gaussian, Cauchy and the one corresponds to $\alpha = 1/2, \beta' = -1$ equation (B.11).	108
C.1	$\exp(-t)$	111
C.2	$t : 0 \rightarrow 15$	111
C.3	$t : 0 \rightarrow 1$	112
C.4	$\exp(-t^{\beta}/\Gamma(1+\beta))$	112
C.5	see a and b	112
C.6	see a and b	112