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This chapter considers physical systems with one degree of freedom. The fractional part of the product of a large real number t and a random variable X , $(tX)(\text{mod } 1)$, is studied in detail in Sect. 3.1.

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There is always some uncertainty in our knowledge of both the initial conditions and the values of the physical constants that characterize the evolution of a physical system. A probability density may be used to describe this uncertainty. For many physical systems, dependence on the initial density washes away with time.

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For many physical systems, dependence on the initial density washes away with time. In these cases, the system's position eventually converges to the same random variable, no matter what density is used to describe initial uncertainty. Hopf's results for the method of arbitrary functions are derived and extended in a unified fashion in these lecture notes. They include his work on dissipative

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