- R. Zwanzig, Nonequilibrium Statistical Mechanics,
 Chapters 1, 2, 4: Mathematically quite demanding, physically
 very nice. No Biophysics, but otherwise among all the books the
 one closest to the present lecture.
- J. Howard, Mechanics of Motor Proteins and the Cytoskeleton Chapter 4: several central themes of this lecture discussed on an easy level.
- H. Risken, The Fokker-Planck Equation
 Chapters 1-6: The main themes of this lecture presented in
 a somewhat different way together with further themes which
 we do not treat. Moderate-high level. No Biophysics.
- C. W. Gardiner: Handbook of Stochastic Methods for Physics, Chemistry and the Natural Sciences
 Chapters 1-5, 9: The main themes of this lecture presented in a somewhat different way together with further themes which we do not treat. Moderate-high level. No Biophysics.
- P. Reimann, Brownian Motors: Noisy Transport far from equilibrium, Chapter 2: Similar to parts of this lecture Chapter 7: An important Biophysical application (motor enzymes) which we may possibly not treat here due to lack of time.
- M. B. Jackson, Molecular and Cellular Biophysics, Chapters 6-9: several central themes of this lecture discussed on an moderate-easy level. Rest of this book: Many further very nice topics in Theoretical Biophysics, which we cannot treat in this lecture due to time limitations.
- W. Paul & J. Baschnagel, Stochastic Processes, from Physics to Finance Chapters 1-3.3: Some of the central themes of this lectures, but presented in a quite different way. Moderate level. No Biophysics

All books are available in the library. They are collected into a "Semester-Apparat". Everybody can take and read these books in the library but not take them home. For some of the books there exist further "ordinary copies", which you can borrow and take home as usual.

General advice: first try to understand your lecture notes. If you cannot understand them to your satisfaction, ask somebody. Only in the third place go into the literature. I believe that the literature will most often be more difficult to understand than the lecture notes (more mathematical "details" are omitted, and more material than in our lecture is covered).

If you already understood the lecture and you are interested to learn more, then the literature is a good starting point.