

Stochastic Methods in
Quantum Mechanics
(North Holland series in
probability and applied
mathematics)

Gudder, Stanley

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Stochastic Methods In Quantum Mechanics

Wolfgang Paul, Jörg Baschnagel



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Bielefeld BiBoS D 4800 Bielefeld FR Germany I *Quantum Noise* Crispin Gardiner, Peter Zoller, 2004-08-27 This book offers a systematic and comprehensive exposition of the quantum stochastic methods that have been developed in the field of quantum optics It includes new treatments of photodetection quantum amplifier theory non Markovian quantum stochastic processes quantum input output theory and positive P representations It is the first book in which quantum noise is described by a mathematically complete theory in a form that is also suited to practical applications Special attention is paid to non classical effects such as squeezing and antibunching Chapters added to the previous edition on the stochastic Schrödinger equation and on cascaded quantum systems and now supplemented in the third edition by a chapter on recent developments in various pertinent fields such as laser cooling Bose Einstein condensation quantum feedback and quantum information

Stochastic Mechanics and Stochastic Processes Aubrey Truman, Ian M. Davies, 2006-11-15 The main theme of the meeting was to illustrate the use of stochastic processes in the study of topological problems in quantum physics and statistical mechanics Much discussion of current problems was generated and there was a considerable amount of interaction between mathematicians and physicists The papers presented in the proceedings are essentially of a research nature but some Lewis Hudson are introductions or surveys

Stochastic Processes Wolfgang Paul, Jörg Baschnagel, 2013-07-11 This book introduces the theory of stochastic processes with applications taken from physics and finance Fundamental concepts like the random walk or Brownian motion but also Levy stable distributions are discussed Applications are selected to show the interdisciplinary character of the concepts and methods In the second edition of the book a discussion of extreme events ranging from their mathematical definition to their importance for financial crashes was included The exposition of basic notions of probability theory and the Brownian motion problem as well as the relation between conservative diffusion processes and quantum mechanics is expanded The second edition also enlarges the treatment of financial markets Beyond a presentation of geometric Brownian motion and the Black Scholes approach to option pricing as well as the econophysics analysis of the stylized facts of financial markets an introduction to agent based modeling approaches is given

Probability and Stochastic Processes for Physicists Nicola Cufaro Petroni, 2020-06-25 This book seeks to bridge the gap between the parlance the models and even the notations used by physicists and those used by mathematicians when it comes to the topic of probability and stochastic processes The opening four chapters elucidate the basic concepts of probability including probability spaces and measures random variables and limit theorems Here the focus is mainly on models and ideas rather than the mathematical tools The discussion of limit theorems serves as a gateway to extensive coverage of the theory of stochastic processes including for example stationarity and ergodicity Poisson and Wiener processes and their trajectories other Markov processes jump diffusion processes stochastic calculus and stochastic differential equations All these conceptual tools then converge in a dynamical theory of Brownian motion that compares the Einstein Smoluchowski and Ornstein Uhlenbeck approaches highlighting the most important ideas that finally led to a

connection between the Schrödinger equation and diffusion processes along the lines of Nelson's stochastic mechanics. A series of appendices cover particular details and calculations and offer concise treatments of particular thought provoking topics.

Markov Processes and Quantum Theory Masao Nagasawa, 2021-06-23 This book discusses quantum theory as the theory of random Brownian motion of small particles, electrons etc. under external forces. Implying that the Schrödinger equation is a complex valued evolution equation and the Schrödinger function is a complex valued evolution function, important applications are given. Readers will learn about new mathematical methods, theory of stochastic processes in solving problems of quantum phenomena. Readers will also learn how to handle stochastic processes in analyzing physical phenomena.

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