TRENDS IN MATHEMATICS

Stochastic Analysis and Mathematical Physics II

4th International ANESTOC Workshop in Santiago, Chile

Rolando Rebolledo

Stochastic Analysis And Mathematical Physics Sampanestoc 2002

Yicheng Fang

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Stochastic Analysis And Mathematical Physics (Samp/anestoc 2002) Rolando Rebolledo, Jean-claude Zambrini, Jorge Rezende, 2004-09-15 The book collects a series of papers centered on two main streams Feynman path integral approach to Quantum Mechanics and statistical mechanics of quantum open systems Key authors discuss the state of the art within their fields of expertise In addition the volume includes a number of contributed papers with new results which have been thoroughly refereed The contributions in this volume highlight emergent research in the area of stochastic analysis and mathematical physics focusing in particular on Feynman functional integral approach and on the other hand in quantum probability. The book is addressed to an audience of mathematical physicists as well as specialists in probability theory stochastic analysis and operator algebras The proceedings have been selected for coverage in Index to Scientific Technical Proceedings ISTP CDROM version ISI Proceedings CC Proceedings Engineering Physical Sciences **Stochastic** Analysis and Mathematical Physics Ana Bela Ferreira Cruzeiro, Jean-Claude Zambrini, 2001 **Stochastic Analysis and** Mathematical Physics Rolando Rebolledo, 2012-12-06 The seminar on Stochastic Analysis and Mathematical Physics started in 1984 at the Catholic University of Chile in Santiago and has been an on going research activity Since 1995 the group has organized international workshops as a way of promoting a broader dialogue among experts in the areas of classical and quantum stochastic analysis mathematical physics and physics This volume consisting primarily of contributions to the Third International Workshop on Stochastic Analysis and Mathematical Physics in Spanish ANESTOC held in Santiago Chile in October 1998 focuses on an analysis of quantum dynamics and related problems in probability the ory Various articles investigate quantum dynamical semigroups and new results on g deformed oscillator algebras while others examine the appli cation of classical stochastic processes in quantum modeling As in previous workshops the topic of quantum flows and semigroups occupied an important place In her paper R Carbone uses a spectral type analysis to obtain exponential rates of convergence towards the equilibrium of a quantum dynamical semigroup in the 2 sense The method is illus trated with a quantum extension of a classical birth and death process Quantum extensions of classical Markov processes lead to subtle problems of domains This is in particular illustrated by F Fagnola who presents a pathological example of a semigroup for which the largest subalgebra of the von Neumann algebra of bounded linear operators of 2 lR IC con tained in the domain of Stochastic Analysis and Mathematical Physics Ana Bela its infinitesimal generator is not a weakly dense Cruzeiro, Jean-Claude Zambrini, 2012-10-23 This volume represents the outgrowth of an ongoing workshop on stochastic analysis held in Lisbon The nine survey articles in the volume extend concepts from classical probability and stochastic processes to a number of areas of mathematical physics It is a good reference text for researchers and advanced students in the fields of probability stochastic processes analysis geometry mathematical physics and physics Key topics covered include nonlinear stochastic wave equations completely positive maps Mehler type semigroups on Hilbert spaces entropic projections

and many others Nonstandard Methods in Stochastic Analysis and Mathematical Physics Sergio Albeverio, Jens Erik Fenstad, Raphael Høegh-Krohn, Tom Lindstrøm, 2009-02-26 Two part treatment begins with a self contained introduction to the subject followed by applications to stochastic analysis and mathematical physics A welcome addition Bulletin of the American Mathematical Society 1986 edition Global and Stochastic Analysis with Applications to Mathematical Physics Yuri E. Gliklikh, 2010-12-07 Methods of global analysis and stochastic analysis are most often applied in mathematical physics as separate entities thus forming important directions in the field However while combination of the two subject areas is rare it is fundamental for the consideration of a broader class of problems This book develops methods of Global Analysis and Stochastic Analysis such that their combination allows one to have a more or less common treatment for areas of mathematical physics that traditionally are considered as divergent and requiring different methods of investigation Global and Stochastic Analysis with Applications to Mathematical Physics covers branches of mathematics that are currently absent in monograph form Through the demonstration of new topics of investigation and results both in traditional and more recent problems this book offers a fresh perspective on ordinary and stochastic differential equations and inclusions in particular given in terms of Nelson's mean derivatives on linear spaces and manifolds Topics covered include classical mechanics on non linear configuration spaces problems of statistical and quantum physics and hydrodynamics A self contained book that provides a large amount of preliminary material and recent results which will serve to be a useful introduction to the subject and a valuable resource for further research It will appeal to researchers graduate and PhD students working in global analysis stochastic analysis and mathematical physics Stochastic Analysis and Mathematical Physics Ana Bela Cruzeiro, Jean-Claude Zambrini, 2001-07-01 This volume represents the outgrowth of an ongoing workshop on stochastic analysis held in Lisbon The nine survey articles in the volume extend concepts from classical probability and stochastic processes to a number of areas of mathematical physics It is a good reference text for researchers and advanced students in the fields of probability stochastic processes analysis geometry mathematical physics and physics Key topics covered include nonlinear stochastic wave equations completely positive maps Mehler type semigroups on Hilbert spaces entropic projections and many others Nonstandard methods in stochastic analysis and mathematical physics Sergio Albeverio, 1986

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