



Simulating Stochastic Processes with Quantum Physics

By Prof. Felix Binder

Stochastic Processes In Quantum Physics

Nicola Cufaro Petroni



Stochastic Processes In Quantum Physics:

Stochastic Processes in Quantum Physics Masao Nagasawa, 2012-12-06 Stochastic Processes in Quantum Physics addresses the question What is the mathematics needed for describing the movement of quantum particles and shows that it is the theory of stochastic in particular Markov processes and that a relativistic quantum particle has pure jump sample paths while sample paths of a non relativistic quantum particle are continuous Together with known techniques some new stochastic methods are applied in solving the equation of motion and the equation of dynamics of relativistic quantum particles The problem of the origin of universes is discussed as an application of the theory The text is almost self contained and requires only an elementary knowledge of probability theory at the graduate level and some selected chapters can be used as sub textbooks for advanced courses on stochastic processes quantum theory and theoretical chemistry *Stochastic Methods in Quantum Mechanics* Stanley P. Gudder, 2005-12-10 This introductory treatment surveys useful stochastic methods and techniques in quantum physics functional analysis probability theory communications and electrical engineering Starting with a history of quantum mechanics it examines both the quantum logic approach and the operational approach with explorations of random fields and quantum field theory 1979 edition 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

Path Integrals in Physics M Chaichian, A Demichev, 2018-10-03 *Path Integrals in Physics Volume I Stochastic Processes and Quantum Mechanics* presents the fundamentals of path integrals both the Wiener and Feynman type and their many applications in physics Accessible to a broad community of theoretical physicists the book deals with systems possessing a infinite number of degrees in freedom It discusses the general physical background and concepts of the path integral approach used followed by a detailed presentation of the most typical and important applications as well as problems with either their solutions or hints how to solve them It describes in detail various applications including systems with Grassmann variables Each chapter is self contained and can be considered as an independent textbook The book provides a comprehensive detailed and systematic account of the subject suitable for both students and experienced researchers

Nonlocal Quantum Field Theory and Stochastic Quantum Mechanics K.H. Namsrai, 2012-12-06 over this stochastic space time leads to the non local fields considered by G V Efimov In other words stochasticity of space time after being averaged on a large scale as a self memory makes the theory nonlocal This allows one to consider in a unified way the effect of stochasticity or nonlocality in all physical processes Moreover the universal character of this hypothesis of space time at small distances enables us to re interpret the dynamics of stochastic particles and to study some important problems of the theory of stochastic processes such as the relativistic description of diffusion Feynman type processes and the problem of the origin of self turbulence in the motion of free particles within nonlinear stochastic mechanics In this direction our approach Part II may be useful in recent developments of the stochastic interpretation of quantum mechanics and fields due to E Nelson D Kershaw I Fenyves F Guerra de la Pena Auerbach J P Vigiér M Davidson and others In particular as shown by N Cufaro Petroni and J P Vigiér within the discussed approach a causal action at distance interpretation of a series of experiments by A Aspect and his co workers indicating a possible non locality property of quantum mechanics may also be obtained Aspect's results have recently inspired a great interest in different nonlocal theories and models devoted to an understanding of the implications of this nonlocality This book consists of two parts

Stochastic Processes in Physics and Chemistry N.G. Van Kampen, 2011-08-30 The third edition of Van Kampen's standard work has been revised and updated The main difference with the second edition is that the contrived application of the quantum master equation in section 6 of chapter XVII has been replaced with a satisfactory treatment of quantum

fluctuations Apart from that throughout the text corrections have been made and a number of references to later developments have been included From the recent textbooks the following are the most relevant C W Gardiner Quantum Optics Springer Berlin 1991 D T Gillespie Markov Processes Academic Press San Diego 1992 W T Coffey Yu P Kalmykov and J T Waldron The Langevin Equation 2nd edition World Scientific 2004 Comprehensive coverage of fluctuations and stochastic methods for describing them A must for students and researchers in applied mathematics physics and physical chemistry

Stochastic Mechanics Folkert Kuipers, 2023-05-31 Stochastic mechanics is a theory that holds great promise in resolving the mathematical and interpretational issues encountered in the canonical and path integral formulations of quantum theories It provides an equivalent formulation of quantum theories but substantiates it with a mathematically rigorous stochastic interpretation by means of a stochastic quantization prescription The book builds on recent developments in this theory and shows that quantum mechanics can be unified with the theory of Brownian motion in a single mathematical framework Moreover it discusses the extension of the theory to curved spacetime using second order geometry and the induced It deformations of the spacetime symmetries The book is self contained and provides an extensive review of stochastic mechanics of the single spinless particle The book builds up the theory on a step by step basis It starts in chapter 2 with a review of the classical particle subjected to scalar and vector potentials In chapter 3 the theory is extended to the study of a Brownian motion in any potential by the introduction of a Gaussian noise In chapter 4 the Gaussian noise is complexified The result is a complex diffusion theory that contains both Brownian motion and quantum mechanics as a special limit In chapters 5 the theory is extended to relativistic diffusion theories In chapter 6 the theory is further generalized to the context of pseudo Riemannian geometry Finally in chapter 7 some interpretational aspects of the stochastic theory are discussed in more detail The appendices concisely review relevant notions from probability theory stochastic processes stochastic calculus stochastic differential geometry and stochastic variational calculus The book is aimed at graduate students and researchers in theoretical physics and applied mathematics with an interest in the foundations of quantum theory and Brownian motion The book can be used as reference material for courses on and further research in stochastic mechanics stochastic quantization diffusion theories on curved spacetimes and quantum gravity

Stochastic Processes Wolfgang Paul, Jörg Baschnagel, 1999 The book is an introduction to stochastic processes with applications from physics and finance It introduces the basic notions of probability theory and the mathematics of stochastic processes The applications that we discuss are chosen to show the interdisciplinary character of the concepts and methods and are taken from physics and finance Due to its interdisciplinary character and choice of topics the book can show students and researchers in physics how models and techniques used in their field can be translated into and applied in the field of finance and risk management On the other hand a practitioner from the field of finance will find models and approaches recently developed in the emerging field of econophysics for understanding the stochastic price behavior of financial assets

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