

STOCHASTIC PROCESSES IN CLASSICAL AND QUANTUM PHYSICS AND ENGINEERING



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Stochastic Processes In Quantum Physics

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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 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 Stochastic Methods in Quantum Mechanics Stanley P. Gudder, 2014-05-05 This introductory survey of stochastic methods and techniques in quantum physics functional analysis probability theory communications and electrical engineering also serves as a useful and comprehensive reference volume 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, 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

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 Fenyes F Guerra de la Pena Auerbach J P Vigier M Davidson and others In particular as shown by N Cufaro Petroni and J P Vigier 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

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

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

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

Path Integrals in Physics Masud Chaichian, 2001 **Stochastic Processes in Classical and Quantum Physics and Engineering** Harish Parthasarathy, 2022-12-23 This book covers a wide range of problems involving the applications of stochastic processes stochastic calculus large deviation theory group representation theory and quantum statistics to diverse fields in dynamical systems electromagnetics statistical signal processing quantum information theory quantum neural network theory quantum filtering theory quantum electrodynamics quantum general relativity string theory problems in biology and classical and quantum fluid dynamics The selection of the problems has been based on courses taught by the author to undergraduates and postgraduates in Electronics and Communications Engineering Print edition not for sale in South Asia India Sri Lanka Nepal Bangladesh Pakistan or Bhutan [A Measure Theoretical Approach to Quantum](#)

[Stochastic Processes](#) Wilhelm Waldenfels, 2013-11-29 This monograph takes as starting point that abstract quantum stochastic processes can be understood as a quantum field theory in one space and in one time coordinate As a result it is appropriate to represent operators as power series of creation and annihilation operators in normal ordered form which can be achieved using classical measure theory Considering in detail four basic examples e.g. a two level atom coupled to a heat bath of oscillators in each case the Hamiltonian of the associated one parameter strongly continuous group is determined and the spectral decomposition is explicitly calculated in the form of generalized eigen vectors Advanced topics include the

theory of the Hudson Parthasarathy equation and the amplified oscillator problem To that end a chapter on white noise calculus has also been included

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

Quantum Stochastic Thermodynamics Philipp Strasberg, 2022 The theory of thermodynamics has been one of the bedrocks of 19th century physics and thermodynamic problems have inspired Planck's quantum hypothesis One hundred years later in an era where we design increasingly sophisticated nanotechnologies researchers in quantum physics have been returning to their roots attempting to reconcile modern nanoscale devices with the theory of thermodynamics This textbook explains how it is possible to unify the two opposite pictures of microscopic quantum physics and macroscopic thermodynamics in one consistent framework proving that the ancient theory of thermodynamics still offers many remarkable insights into present day problems This textbook focuses on the microscopic derivation and understanding of key principles and concepts and their interrelation The topics covered in this book include quantum stochastic processes quantum master equations local detailed balance classical stochastic thermodynamics quantum fluctuation theorems strong coupling and non Markovian effects thermodynamic uncertainty relations operational approaches Maxwell's demon and time reversal symmetry among other topics The textbook also explores several practical applications of the theory in more detail

including single molecule pulling experiments quantum transport and thermoelectric effects in quantum dots the micromaser and related setups in quantum optics The aim of this book is to inspire readers to investigate a plethora of modern nanoscale devices from a thermodynamic point of view allowing them to address their dissipation efficiency reliability and power based on a conceptually clear understanding about the microscopic origin of heat entropy and the second law The book is accessible to graduate students post docs and lecturers but will also be of interest to all researchers striving for a deeper understanding of the laws of thermodynamics beyond their traditional realm of applicability Mathematical and Physical Aspects of Stochastic Mechanics Ph. Blanchard,Philippe Blanchard,Philippe Combe,Ph. Combe,W. Zheng,1987-07-08 This lecture is meant as an introduction to stochastic mechanics for graduate students The concepts and most of the statements are formulated in precise and exact mathematical language Nevertheless the emphasis is on the physical concepts The authors discuss thoroughly the aspects of stochastic mechanics in quantum mechanics firstly as a way of quantization as proposed by E Nelson and secondly as a tool to give a more detailed description of microphysics within the framework of the standard form of quantum theory Another part of their work treats stochastic mechanics as a general description of a class of dynamical systems disturbed by some isotropic translation invariant noise thus extending Nelson s theory within the framework of classical physics The necessary tools like stochastic processes in particular those used in mathematical physics existence and construction of diffusion processes as well as stochastic variational principles are presented in detail Here is certainly an excellent text on this important field of mathematical physics Path Integrals in Physics: Stochastic processes and quantum mechanics Masud Chaichian,2001 Stochastic Quantization Mikio Namiki,2008-10-04 This is a textbook on stochastic quantization which was originally proposed by G Parisi and Y S Wu in 1981 and then developed by many workers I assume that the reader has finished a standard course in quantum field theory The Parisi Wu stochastic quantization method gives quantum mechanics as the thermal equilibrium limit of a hypothetical stochastic process with respect to some fictitious time other than ordinary time We can consider this to be a third method of quantization remarkably different from the conventional theories i e the canonical and path integral ones Over the past ten years we have seen the technical merits of this method in quantizing gauge fields and in performing large numerical simulations which have never been obtained by the other methods I believe that the stochastic quantization method has the potential to extend the territory of quantum mechanics and of quantum field theory However I should remark that stochastic quantization is still under development through many mathematical improvements and physical applications and also that the fictitious time of the theory is only a mathematical tool for which we do not yet know its origin in the physical background For these reasons in this book I attempt to describe its theoretical formulation in detail as well as practical achievements Quantum Techniques In Stochastic Mechanics John C Baez,Jacob D Biamonte,2018-02-14 We introduce the theory of chemical reaction networks and their relation to stochastic Petri nets important ways of modeling population biology and many other fields We explain how

techniques from quantum mechanics can be used to study these models This relies on a profound and still mysterious analogy between quantum theory and probability theory which we explore in detail We also give a tour of key results concerning chemical reaction networks and Petri nets

Stochastic Processes in Quantum Theory and Statistical Physics Sergio Albeverio, Philippe Combe, Madeleine Sirugue-Collin, 1982-01-01

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