



STOCHASTIC PROCESSES IN CLASSICAL AND QUANTUM PHYSICS AND ENGINEERING

Harish Parthasarathy

Stochastic Processes In Quantum Physics

Masao Nagasawa



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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 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 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

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

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 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

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

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