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Reviews

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PATH INTEGRALS FOR STOCHASTIC PROCESSES: AN INTRODUCTION

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World Scientific Publishing Company. Hardcover. Book Condition: New. Hardcover. 176 pages. Dimensions: 9.1in. x 6.0in. x 0.7in.This book provides an introductory albeit solid presentation of path integration techniques as applied to the field of stochastic processes. The subject began with the work of Wiener during the 1920s, corresponding to a sum over random trajectories, anticipating by two decades Feynmans famous work on the path integral representation of quantum mechanics. However, the true trigger for the application of these techniques within nonequilibrium statistical mechanics and stochastic processes was the work of Onsager and Machlup in the early 1950s. The last quarter of the 20th century has witnessed a growing interest in this technique and its application in several branches of research, even outside physics (for instance, in economy). The aim of this book is to offer a brief but complete presentation of the path integral approach to stochastic processes. It could be used as an advanced textbook for graduate students and even ambitious undergraduates in physics. It describes how to apply these techniques for both Markov and non-Markov processes. The path expansion (or semiclassical approximation) is discussed and adapted to the stochastic context. Also, some examples of nonlinear transformations and some applications are discussed, as well as examples of rather unusual applications. An extensive bibliography is included. The book is detailed enough to capture the interest of the curious reader, and complete enough to provide a solid background to explore the research literature and start exploiting the learned material in real situations. Readership: Advanced undergraduate and graduate students, researchers interested in stochastic analysis and statistical physics. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Hardcover.

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