

# Functional integral and stochastic quantum mechanics

S. Levit, PRCC21 (1980) 1594.  
 S.E. Koonin, D.J. Dean, K. Langanke,  
 Ann.Rev.Nucl.Part.Sci. 47, 463 (1997).

## General strategy

Given a Hamiltonian  
and an initial State

$$|\Phi(t + \Delta t)\rangle = \exp\left(\frac{\Delta t}{i\hbar} H\right) |\Phi(t)\rangle$$

Write H into a  
quadratic form

$$H|\Phi\rangle = (H_1 + O^2)|\Phi\rangle$$

Use the Hubbard  
Stratonovich  
transformation

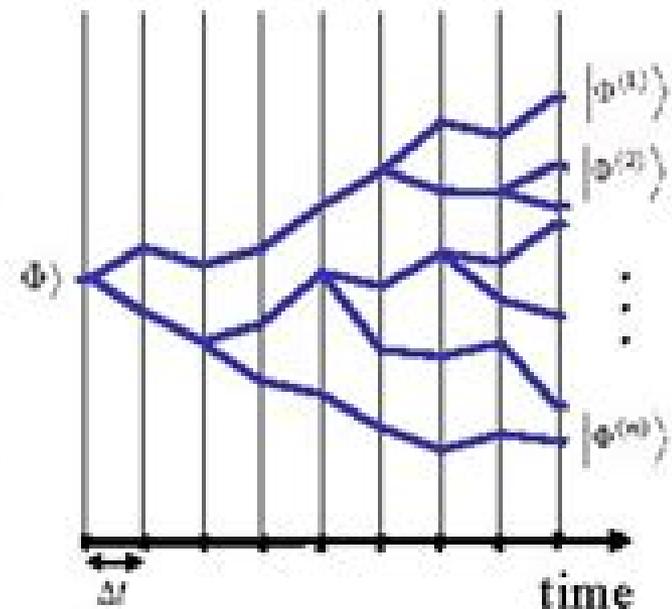
$$\exp\left(-\frac{\Delta t}{\hbar} O^2\right) |\Phi(t)\rangle = \int d\sigma G(\sigma) \exp(i\sigma O) |\Phi(t)\rangle$$

$$\Rightarrow |\Phi(t + \Delta t)\rangle = \int d\sigma G(\sigma) |\Phi_\sigma(t + \Delta t)\rangle$$

Interpretation of the  
integral in terms of  
quantum jumps  
and stochastic  
Schrödinger equation

$$|\Phi_\sigma(t + \Delta t)\rangle = \exp\left(\frac{\Delta t}{i\hbar} H_1 + i\sigma O\right) |\Phi(t)\rangle$$

$$\Rightarrow \Delta |\Phi_\sigma\rangle = \left(\frac{\Delta t}{i\hbar} H + i\sigma O\right) |\Phi\rangle$$



Example of application:

- Quantum Monte-Carlo Methods
- Shell Model Monte-Carlo ...

# Stochastic Methods In Quantum Mechanics

**Wolfgang Paul, Jörg Baschnagel**



## **Stochastic Methods In Quantum Mechanics:**

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 Methods in Quantum Mechanics**

Stanley Gudder, 2014-01-01 Practical developments in such fields as optical coherence communication engineering and laser technology have developed from the applications of stochastic methods This introductory survey offers a broad view of some of the most 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 The text assumes a basic knowledge of functional analysis although some experience with probability theory and quantum mechanics is helpful necessary ideas and results from these two disciplines are developed as needed A selection of exercises follows each chapter and proofs to most of the theorems are included A comprehensive bibliography allows researchers and students to continue in the direction of their individual interests **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** Gilbert W. King, 1949

Stochastic Methods and Computer Techniques in Quantum Dynamics H. Mitter, L. Pittner, 2012-12-06 This volume contains the written versions of lectures held at the 23 Internationale Universit tswochen fUr Kernphysik in Schladming Austria in February 1984 Once again the generous support of our sponsors the Austrian Ministry of Science and Research the Styrian Government and others had made it possible to organize this school The aim of the topics chosen for the meeting was to present different aspects of stochastic methods and techniques These methods have opened up new ways to attack problems in a broad field ranging from quantum mechanics to quantum field theory Thanks to the efforts of the lecturers it was possible to take this development into account and show relations to areas where stochastic methods have been used for a long time Due to limited space only short manuscript versions of the many seminars presented could be included The lecture notes were reexamined by the authors after the school and are now published in their final form It is a pleasure to

thank all the lecturers for their efforts which made it possible to speed up publication Thanks are also due to Mrs Neuhold for her careful typing of the notes H Mitter L Pittner Acta Physica Austriaca Suppl XXVI 3 52 1984 by Springer Verlag 1984 STOCHASTIC PROCESSES QUANTUM PHYSICS by L STREIT Universitat Bielefeld BiBoS D 4800 Bielefeld FR Germany I

**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 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 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 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

*Handbook of Stochastic Methods* Crispin W. Gardiner, 1985 In the third edition of this classic the chapter on quantum Markov processes has been replaced by a chapter on numerical treatment of stochastic differential equations to make the book even more valuable for practitioners

**Quantum Noise** Crispin Gardiner, Peter Zoller, 2004-08-27 This book offers a systematic and comprehensive exposition of the quantum stochastic methods that have been developed in the field of quantum optics It includes new treatments of photodetection quantum amplifier theory non Markovian quantum stochastic processes quantum input output theory and positive P representations It is the first book in which quantum noise is described by a mathematically complete theory in a form that is also suited to practical applications Special attention is paid to non classical effects such as squeezing and antibunching Chapters added to the previous edition on the stochastic Schrödinger equation and on cascaded quantum systems and now supplemented in the third edition by a chapter on recent developments in various pertinent fields such as laser cooling Bose Einstein condensation quantum feedback and quantum information

*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.

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 Processes and Quantum Mechanics** M. Chaichian, A. Demichev, 2001 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. 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,1986 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 Fenyés 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 *Stochastic Quantization* Mikio Namiki,2014-01-15 [Stochastic Methods](#) Crispin W. Gardiner,2010 **Quantum Techniques in Stochastic Mechanics** John C. Baez,Jacob D. Biamonte,2018 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

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