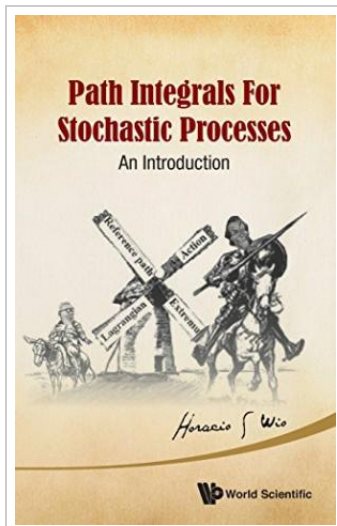




Path Integrals for Stochastic Processes: An Introduction

By Horacio S. Wio

World Scientific Publishing Co Pte Ltd. Hardback. Condition: new. BRAND NEW, Path Integrals for Stochastic Processes: An Introduction, Horacio S. Wio, 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 1920's, corresponding to a sum over random trajectories, anticipating by two decades Feynman's 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 1950's. 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 process. The path expansion (or semiclassical approximation) is discussed and adapted to the stochastic context. Also, some examples...



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Reviews

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