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Theory of Stochastic Canonical Equations V.L. Girko, 2012-12-06 Theory of Stochastic Canonical Equations collects the major results of thirty years of the author's work in the creation of the theory of stochastic canonical equations It is the first book to completely explore this theory and to provide the necessary tools for dealing with these equations Included are limit phenomena of sequences of random matrices and the asymptotic properties of the eigenvalues of such matrices The book is especially interesting since it gives readers a chance to study proofs written by the mathematician who discovered them All fifty nine canonical equations are derived and explored along with their applications in such diverse fields as probability and statistics economics and finance statistical physics quantum mechanics control theory cryptography and communications networks Some of these equations were first published in Russian in 1988 in the book Spectral Theory of Random Matrices published by Nauka Science Moscow An understanding of the structure of random eigenvalues and eigenvectors is central to random matrices and their applications Random matrix analysis uses a broad spectrum of other parts of mathematics linear algebra geometry analysis statistical physics combinatorics and so forth In return random matrix theory is one of the chief tools of modern statistics to the extent that at times the interface between matrix analysis and statistics is notably blurred Volume I of Theory of Stochastic Canonical Equations discusses the key canonical equations in advanced random matrix analysis Volume II turns its attention to a broad discussion of some concrete examples of matrices It contains in depth discussion of modern highly specialized topics in matrix analysis such as unitary random matrices and Jacoby random matrices The book is intended for a variety of readers students engineers statisticians economists and others

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Stochastic Processes and Random Matrices Gregory Schehr, Yan V. Fyodorov, Alexander Altland, Neil O'Connell, Leticia F. Cugliandolo, 2017 This text covers in detail recent developments in the field of stochastic processes and Random Matrix Theory Matrix models have been playing an important role in theoretical physics for a long time and are currently also a very active domain of research in mathematics

Theory of Stochastic Canonical Equations Viacheslav Leonidovich Girko, 2001

Introduction to Econophysics Rosario N. Mantegna, H. Eugene Stanley, 1999-11-13 This book concerns the use of concepts from statistical physics in the description of financial systems The authors illustrate the scaling concepts used in probability theory critical phenomena and fully developed turbulent fluids These concepts are then applied to financial time series The authors also present a stochastic model that displays several of the statistical properties observed in empirical data Statistical physics concepts such as stochastic dynamics short and long range correlations self similarity and scaling permit an understanding of the global behaviour of economic systems without first having to work out a detailed microscopic description of the system Physicists will find the application of statistical physics concepts to economic systems interesting Economists and workers in the financial world will find useful the presentation of empirical analysis methods and well formulated theoretical tools that might help describe systems composed of a huge number of interacting subsystems

Field Theories for Low-Dimensional Condensed Matter Systems Giuseppe Morandi, Pasquale Sodano, Arturo Tagliacozzo, Valerio Tognetti, 2013-03-14 This book is especially addressed to young researchers in theoretical physics with a basic background in Field Theory and Condensed Matter Physics The topics were chosen so as to offer the largest possible overlap between the two expertises selecting a few key problems in Condensed Matter Theory which have been recently revisited within a field theoretic approach The presentation of the material is aimed not only at providing the reader with an overview of this exciting frontier area of modern theoretical physics but also at elucidating most of the tools needed for a technical comprehension of the many papers appearing in current issues of physics journals and hopefully to enable the reader to tackle research problems in this area of physics This makes the material a live creature while not pretending it to be exhaustive it is tutorial enough to be useful to young researchers as a starting point in anyone of the topics covered in the book

Electrodynamics of Magnetoactive Media Israel D. Vagner, B.I. Lembrikov, Peter Rudolf Wyder, 2013-03-09 Our objective was primarily to consider in a separate treatise from the general point of view a theory of as many electrodynamic phenomena in a magnetic field as possible The choice of material was determined by both the absence of such a book and the scientific interests of the authors From the very beginning however we felt it necessary to include the fundamentals of electrodynamics that are required for the thorough analysis of particular processes We believe that it is convenient for a reader to find in the same book a consistent review of

some special fields in physics and a complete set of theoretical instruments that are necessary for the clear understanding of more advanced parts of the book There exists a number of excellent textbooks and monographs describing the problems of classical electrodynamics in general and its applications to continuous media We have to acknowledge for example the following fundamental books Electrodynamics by A Sommerfeld 1 The Classical Theory of Fields by L D Landau and E M Lifshitz 2 Electromagnetic Theory by J A Stratton 3 and Electrodynamics of Continuous Media by L D Landau and E M Lifshitz 4 This list is certainly not exhaustive However to our knowledge a book specifically covering the theory of electrodynamic phenomena in a magnetic field has not yet been written

X-Ray Multiple-Wave Diffraction Shih-Lin Chang, 2013-04-17 X ray multiple wave diffraction sometimes called multiple diffraction or N beam diffraction results from the scattering of X rays from periodic two or higher dimensional structures like 2 d and 3 d crystals and even quasi crystals The interaction of the X rays with the periodic arrangement of atoms usually provides structural information about the scatterer Unlike the usual Bragg reflection the so called two wave diffraction the multiply diffracted intensities are sensitive to the phases of the structure factors involved This gives X ray multiple wave diffraction the chance to solve the X ray phase problem On the other hand the condition for generating an X ray multiple wave diffraction is much more strict than in two wave cases This makes X ray multiple wave diffraction a useful technique for precise measurements of crystal lattice constants and the wavelength of radiation sources Recent progress in the application of this particular diffraction technique to surfaces thin films and less ordered systems has demonstrated the diversity and practicability of the technique for structural research in condensed matter physics materials sciences crystallography and X ray optics The first book on this subject Multiple Diffraction of X Rays in Crystals was published in 1984 and intended to give a contemporary review on the fundamental and application aspects of this diffraction

Electron Correlations in Molecules and Solids Peter Fulde, 2012-12-06 Electron Correlations in Molecules and Solids bridges the gap between quantum chemistry and solid state theory In the first half of the text new concepts are developed for treating many body and correlation effects combining standard quantum chemical methods with projection techniques Greens function methods and Monte Carlo techniques The second half deals with applications of the theory to molecules semiconductors transition metals heavy fermion systems and the new high Tc superconducting materials

Lyapunov Exponents Arkady Pikovsky, Antonio Politi, 2016-02-11 Lyapunov exponents lie at the heart of chaos theory and are widely used in studies of complex dynamics Utilising a pragmatic physical approach this self contained book provides a comprehensive description of the concept Beginning with the basic properties and numerical methods it then guides readers through to the most recent advances in applications to complex systems Practical algorithms are thoroughly reviewed and their performance is discussed while a broad set of examples illustrate the wide range of potential applications The description of various numerical and analytical techniques for the computation of Lyapunov exponents offers an extensive array of tools for the characterization of phenomena such as synchronization weak

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