

Quantum Finance

Path Integrals and
Hamiltonians for Options
and Interest Rates

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Emmanuel Haven, Andrei Khrennikov



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Quantum Finance Belal E. Baaquie, 2007-07-23 This book applies the mathematics and concepts of quantum mechanics and quantum field theory to the modelling of interest rates and the theory of options Particular emphasis is placed on path integrals and Hamiltonians Financial mathematics is dominated by stochastic calculus The present book offers a formulation that is completely independent of that approach As such many results emerge from the ideas developed by the author This work will be of interest to physicists and mathematicians working in the field of finance to quantitative analysts in banks and finance firms and to practitioners in the field of fixed income securities and foreign exchange The book can also be used as a graduate text for courses in financial physics and financial mathematics Quantum Finance B. E. Baaquie, 2004

Quantum Computers Belal Ehsan Baaquie, Leong-Chuan Kwek, 2023-01-03 This book presents various theories and algorithms to create a quantum computer The concept of the classical and quantum computers and the concept of circuits and gates are reviewed The example of the Deutsch and the Deutsch Josza algorithm is discussed to illustrate some key features of quantum computing The Grover algorithm considered to be of major milestone of the subject is discussed in detail to exemplify the techniques used in computer algorithms The role of quantum superposition also called quantum parallelism and of quantum entanglement is discussed in order to understand the key advantages of a quantum over a classical computer

Econophysics of Agent-Based Models Frédéric Abergel, Hideaki Aoyama, Bikas K. Chakrabarti, Anirban Chakraborti, Asim Ghosh, 2013-09-07 The primary goal of this book is to present the research findings and conclusions of physicists economists mathematicians and financial engineers working in the field of Econophysics who have undertaken agent based modelling comparison with empirical studies and related investigations Most standard economic models assume the existence of the representative agent who is perfectly rational and applies the utility maximization principle when taking action One reason for this is the desire to keep models mathematically tractable no tools are available to economists for solving non linear models of heterogeneous adaptive agents without explicit optimization In contrast multi agent models which originated from statistical physics considerations allow us to go beyond the prototype theories of traditional economics involving the representative agent This book is based on the Econophysics Kolkata VII Workshop at which many such modelling efforts were presented In the book leading researchers in their fields report on their latest work consider recent developments and review the contemporary literature **Quantum Concepts in the Social, Ecological and Biological Sciences** Fabio

Bagarello, 2019-05-30 An overview of how complex systems from a variety of fields can be modelled using principles of quantum mechanics from biology and ecology to sociology and decision making The mathematical basis of these models is fully described providing a self contained introduction for students and researchers in applied mathematics or theoretical physics **Quantum Tools for Macroscopic Systems** Fabio Bagarello, Francesco Gargano, Francesco Oliveri, 2023-05-24

This book describes how complex systems from a variety of fields can be modeled using quantum mechanical ideas from

biology and ecology to sociology and decision making Quantum mechanics is traditionally associated with microscopic systems however quantum concepts have also been successfully applied to a wide range of macroscopic systems both within and outside physics The mathematical basis of these models is covered in detail providing a self contained and consistent approach This book provides unique insight into the dynamics of these macroscopic systems and opens new interdisciplinary research frontiers The authors present an essential resource for researchers in applied mathematics or theoretical physics who are interested in applying quantum mechanics to complex systems in the social biological or ecological sciences Describes how complex systems from a variety of fields can be modeled using quantum mechanical ideas Provides insight into the dynamics of macroscopic systems and opens new interdisciplinary research frontiers Introduces quantum tools needed for the analysis of the dynamical behavior of macroscopic systems

The Palgrave Handbook of Quantum Models in Social Science Emmanuel Haven, Andrei Khrennikov, 2017-02-06 It is not intuitive to accept that there exists a link between quantum physical systems and cognitive systems However recent research has shown that cognitive systems and collective social systems including biology exhibit uncertainty which can be successfully modelled with quantum probability The use of such probability allows for the modelling of situations which typically violate the laws of classical probability The Palgrave Handbook of Quantum Models in Social Science is a unique volume that brings together contributions from leading experts on key topics in this new and emerging field Completely self contained it begins with an introductory section which gathers all the fundamental notions required to be able to understand later chapters The handbook then moves on to address some of the latest research and applications for quantum methods in social science disciplines including economics politics and psychology It begins with the issue of how the quantum mechanical framework can be applied to economics Chapters devoted to this topic range from how Fisher information can be argued to play a role in economics to the foundations and application of quantum game theory The handbook then progresses in considering how belief states can be updated with the theory of quantum measurements and also with more general methods The practical use of the Hilbert space and Fock space in decision theory is then introduced and open quantum systems are also considered The handbook also treats a model of neural oscillators that reproduces some of the features of quantum cognition Other contributions delve into causal reasoning using quantum Bayes nets and the role of quantum probability in modelling so called affective evaluation The handbook is rounded off with two chapters which discuss the grand challenges which lie ahead of us How can the quantum formalism be justified in social science and is the traditional quantum formalism too restrictive Finally a question is posed whether there is a necessary role for quantum mathematical models to go beyond physics This book will bring the latest and most cutting edge research on quantum theory to social science disciplines Students and researchers across the discipline as well as those in the fields of physics and mathematics will welcome this important addition to the literature

Statistical and Fuzzy Approaches to Data Processing, with Applications to

Econometrics and Other Areas Vladik Kreinovich, 2020-06-19 Mainly focusing on processing uncertainty this book presents state of the art techniques and demonstrates their use in applications to econometrics and other areas Processing uncertainty is essential considering that computers which help us understand real life processes and make better decisions based on that understanding get their information from measurements or from expert estimates neither of which is ever 100% accurate Measurement uncertainty is usually described using probabilistic techniques while uncertainty in expert estimates is often described using fuzzy techniques Therefore it is important to master both techniques for processing data This book is highly recommended for researchers and students interested in the latest results and challenges in uncertainty as well as practitioners who want to learn how to use the corresponding state of the art techniques *Looking Beyond The Frontiers Of Science: Dedicated To The 80th Birthday Of Kk Phua* Lars Brink, Ngee-pong Chang, Kazuo Fujikawa, Da-hsuan Feng, Mo-lin Ge, Leong-chuan Kwek, Spenta R Wadia, 2022-07-25 Professor Kok Khoo Phua is the Founding Director and Emeritus Professor of the Institute of Advanced Studies IAS at Nanyang Technological University NTU and Adjunct Professor of Department of Physics both at Nanyang Technological University NTU and National University of Singapore NUS He is the Chairman and Editor in Chief of World Scientific Publishing Co Pte Ltd When he was elected a Fellow of the American Physical Society APS in 2009 the citation read For tireless efforts to strengthen scientific research throughout Asia and promote international physics education and scholarly exchanges and for enriching science and education through the World Scientific Publishing Company he founded This unique volume on the occasion of his 80th birthday is a compilation of tributes from his friends who have known him for decades along with scientific articles that celebrate his visionary approach to promote science worldwide Proceedings of World Conference on Information Systems for Business Management Andres Iglesias, Jungpil Shin, Bharat Patel, Amit Joshi, 2024-02-29 This book includes selected papers presented at World Conference on Information Systems for Business Management ISBM 2023 held in Bangkok Thailand during September 7 8 2023 It covers up to date cutting edge research on data science information systems infrastructure and computational systems engineering systems business information systems and smart secure systems

Reviewing **Quantum Finance Path Integrals And Hamiltonians For Options And Interest Rates**: Unlocking the Spellbinding Force of Linguistics

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