PATH-INTEGRAL METHODS and their APPLICATIONS

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Path Integral Methods And Their Applications

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Path Integral Methods And Their Applications:

   Path Integral Methods And Their Applications K V Bhagwat,Dinkar C Khandekar,Shilpa V Lawande,1993-04-28 This book presents the major developments in this field with emphasis on application of path integration methods in diverse areas After introducing the concept of path integrals related topics like random walk Brownian motion and Wiener integrals are discussed Several techniques of path integration including global and local time transformations numerical methods as well as approximation schemes are presented The book provides a proper perspective of some of the most recent exact results and approximation schemes for practical applications   **Mathematical Feynman Path Integrals And Their Applications (Second Edition)** Sonia Mazzucchi,2021-11-16 Feynman path integrals are ubiquitous in quantum physics even if a large part of the scientific community still considers them as a heuristic tool that lacks a sound mathematical definition Our book aims to refute this prejudice providing an extensive and self contained description of the mathematical theory of Feynman path integration from the earlier attempts to the latest developments as well as its applications to quantum mechanics This second edition presents a detailed discussion of the general theory of complex integration on infinite dimensional spaces providing on one hand a unified view of the various existing approaches to the mathematical construction of Feynman path integrals and on the other hand a connection with the classical theory of stochastic processes Moreover new chapters containing recent applications to several dynamical systems have been added This book bridges between the realms of stochastic analysis and the theory of Feynman path integration It is accessible to both mathematicians and physicists   *Techniques and Applications of Path Integration* L. S. Schulman,2012-10-10 Suitable for advanced undergraduates and graduate students this text develops the techniques of path integration and deals with applications covering a host of illustrative examples 26 figures 1981 edition   **Path-integral methods and their applications** ,2002   **Path Integrals in Quantum Mechanics, Statistics, and Polymer Physics** Hagen Kleinert,1990-01-01   Path Integrals in Physics M Chaichian,A Demichev,2001-07-01 The path integral approach has proved extremely useful for the understanding of the most complex problems in quantum field theory cosmology and condensed matter physics Path Integrals in Physics Volume II Quantum Field Theory Statistical Physics and other Modern Applications covers the fundamentals of path integrals both the Wiener and Feynman types and their many applications in physics The book deals with systems that have an infinite number of degrees of 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 Each chapter is self contained and can be considered as an independent textbook It provides a comprehensive detailed and systematic account of the subject suitable for both students and experienced researchers   *Path Integrals* George J. Papadopoulos,J. T. Devreese,2013-11-11 The Advanced Study Institute on Path Integrals and Their Applications in Quantum Statistical and Solid State Physics was held at the University of

Antwerpen R U C A July 17 30 1977 The Institute was sponsored by NATO Co sponsors were A C E C Belgium Agfa Gevaert Belgium l Air Li uide BeIge Belgium Be1gonucleaire Belgium Bell Telephone Mfg Co Belgium Boelwerf Belgium Generale BankmaatschappiJ Belgium I B M Belgium Kredietbank Belgium National Science Foundation U S A Siemens Belgium A total of 100 lecturers and partici pants attended the Institute The development of path or functional integrals in relation to problems of stochastic nature dates back to the early 20 s At that time Wiener succeeded in obtaining the fundamental solution of the diffusion e uation using Einstein s joint probability of finding a Brownian particle in a succession of space intervals during a corresponding succession of time intervals Dirac in the early 30 s sowed the seeds of the path integral formulation of uantum mecha nics However the major and decisive step in this direction was taken with Feynman s works in uantum and statistical physics and quantum electrodynamicso The applications now extend to areas such as continuous mechanics and recently functional integration methods have been employed by Edwards for the study of polymerized matter

Path Integrals in Quantum Mechanics, Statistics, Polymer Physics, and Financial Markets Hagen Kleinert,2004 This is the third significantly expanded edition of the comprehensive textbook published in 1990 on the theory and applications of path integrals It is the first book to explicitly solve path integrals of a wide variety of nontrivial quantum mechanical systems in particular the hydrogen atom The solutions have become possible by two major advances The first is a new euclidean path integral formula which increases the restricted range of applicability of Feynman s famous formula to include singular attractive 1 r and 1 r2 potentials The second is a simple quantum equivalence principle governing the transformation of euclidean path integrals to spaces with curvature and torsion which leads to time sliced path integrals that are manifestly invariant under coordinate transformations In addition to the time sliced definition the author gives a perturbative definition of path integrals which makes them invariant under coordinate transformations A consistent implementation of this property leads to an extension of the theory of generalized functions by defining uniquely integrals over products of distributions The powerful Feynman Kleinert variational approach is explained and developed systematically into a variational perturbation theory which in contrast to ordinary perturbation theory produces convergent expansions The convergence is uniform from weak to strong couplings opening a way to precise approximate evaluations of analytically unsolvable path integrals Tunneling processes are treated in detail The results are used to determine the lifetime of supercurrents the stability of metastable thermodynamic phases and the large order behavior of perturbationexpansions A new variational treatment extends the range of validity of previous tunneling theories from large to small barriers A corresponding extension of large order perturbation theory also applies now to small orders Special attention is devoted to path integrals with topological restrictions These are relevant to the understanding of the statistical properties of elementary particles and the entanglement phenomena in polymer physics and biophysics The Chem Simons theory of particles with fractional statistics anyohs is introduced and applied to explain the fractional quantum Hall effect The relevance of path

integrals to financial markets is discussed and improvements of the famous Black Scholes formula for option prices are given which account for the fact that large market fluctuations occur much more frequently than in the commonly used Gaussian distributions   **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   **Path Integrals In Quantum Mechanics, Statistics, Polymer Physics, And Financial Markets (5th Edition)** Hagen Kleinert,2009-05-18 This is the fifth expanded edition of the comprehensive textbook published in 1990 on the theory and applications of path integrals It is the first book to explicitly solve path integrals of a wide variety of nontrivial quantum mechanical systems in particular the hydrogen atom The solutions have been made possible by two major advances The first is a new euclidean path integral formula which increases the restricted range of applicability of Feynman s time sliced formula to include singular attractive 1 r and 1 r2 potentials The second is a new nonholonomic mapping principle carrying physical laws in flat spacetime to spacetimes with curvature and torsion which leads to time sliced path integrals that are manifestly invariant under coordinate transformations In addition to the time sliced definition the author gives a perturbative coordinate independent definition of path integrals which makes them invariant under coordinate transformations A consistent implementation of this property leads to an extension of the theory of generalized functions by defining uniquely products of distributions The powerful Feynman Kleinert variational approach is explained and developed systematically into a variational perturbation theory which in contrast to ordinary perturbation theory produces convergent results The convergence is uniform from weak to strong couplings opening a way to precise evaluations of analytically unsolvable path integrals in the strong coupling regime where they describe critical phenomena Tunneling processes are treated in detail with applications to the lifetimes of supercurrents the stability of metastable thermodynamic phases and the large order behavior of perturbation expansions A variational treatment extends the range of validity to small barriers A corresponding extension of the large order perturbation theory now also applies to small orders Special attention is devoted to path integrals with topological restrictions needed to understand the statistical properties of elementary particles and the entanglement phenomena in polymer physics and biophysics The Chern Simons theory of particles with fractional statistics anyons is introduced and applied to explain the fractional quantum Hall effect The relevance of path integrals to financial

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and phase operator formalism are also included This book will be useful as an introduction to the subject as well as a valuable work of reference **Mathematical Theory of Feynman Path Integrals** Sergio Albeverio,Rafael Høegh-Krohn,Sonia Mazzucchi,2008-05-06 The 2nd edition of LNM 523 is based on the two first authors mathematical approach of this theory presented in its 1st edition in 1976 An entire new chapter on the current forefront of research has been added Except for this new chapter and the correction of a few misprints the basic material and presentation of the first edition has been maintained At the end of each chapter the reader will also find notes with further bibliographical information   Path Integrals For Stochastic Processes: An Introduction Horacio Sergio Wio,2013-01-18 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 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 remove a   **Path Integrals in Stochastic Engineering Dynamics** Ioannis A. Kougioumtzoglou,Apostolos F. Psaros,Pol D. Spanos,2024-06-05 This book organizes and explains in a systematic and pedagogically effective manner recent advances in path integral solution techniques with applications in stochastic engineering dynamics It fills a gap in the literature by introducing to the engineering mechanics community for the first time in the form of a book the Wiener path integral as a potent uncertainty quantification tool Since the path integral flourished within the realm of quantum mechanics and theoretical physics applications most books on the topic have focused on the complex valued Feynman integral with only few exceptions which present path integrals from a stochastic processes perspective Remarkably there are only few papers and no books dedicated to path integral as a solution technique in stochastic engineering dynamics Summarizing recently developed techniques this volume is ideal for engineering analysts interested in further establishing path integrals as an alternative potent conceptual and computational vehicle in stochastic engineering dynamics   **Path Integrals for Stochastic Processes** Horacio S. Wio,2013 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 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 *Quantum Mechanics and Path Integrals* Richard P. Feynman,Albert R. Hibbs,Daniel F. Styer,2010-07-21 Looks at quantum mechanics covering such topics as perturbation method statistical mechanics path integrals and quantum electrodynamics **Path Integral Approach to Quantum Physics** Gert Roepstorff,2012-12-06 This book has been written twice After having written and published it in German in 1990 I started allover again and rewrote the whole story for an English speaking audience During the first round I received encouraging words and critical remarks from students and colleagues alike which have helped to sustain me the second time around In the preface the author usually states that his or her book resulted from a course that he or she gave at some university I cannot claim that the present book is any exception to the rule But I expanded and remodelled the original material which circulated as a manuscript so that the printed version would follow a more stringent and coherent architectural plan In doing so I have concentrated on the conceptual problems inherent in the path integral formalism rather than on certain highly specialized techniques used in applications Nevertheless I have also included those methods that are of fundamental interest and have treated specific problems mainly to illustrate them *Path Integrals* George J. Papadopoulos,Jozef Devreese,2013-09-27 The Advanced Study Institute on Path Integrals and Their Applications in Quantum Statistical and Solid State Physics was held at the University of Antwerpen R U C A July 17 30 1977 The Institute was sponsored by NATO Co sponsors were A C E C Belgium Agfa Gevaert Belgium l Air Li uide BeIge Belgium Be1gonucleaire Belgium Bell Telephone Mfg Co Belgium Boelwerf Belgium Generale BankmaatschappiJ Belgium I B M Belgium Kredietbank Belgium National Science Foundation U S A Siemens Belgium A total of 100 lecturers and partici pants attended the Institute The development of path or functional integrals in relation to problems of stochastic nature dates back to the early 20 s At that time Wiener

succeeded in obtaining the fundamental solution of the diffusion e uation using Einstein s joint probability of finding a Brownian particle in a succession of space intervals during a corresponding succession of time intervals Dirac in the early 30 s sowed the seeds of the path integral formulation of uantum mecha nics However the major and decisive step in this direction was taken with Feynman s works in uantum and statistical physics and quantum electrodynamicso The applications now extend to areas such as continuous mechanics and recently functional integration methods have been employed by Edwards for the study of polymerized matter

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