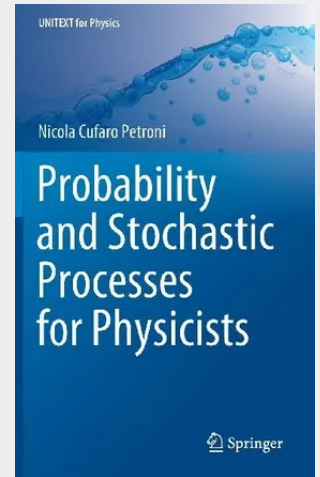


Probability and Stochastic Processes for Physicists

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.

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96,29 €

89,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783030484071

Medium: Buch

ISBN: 978-3-030-48407-1

Verlag: Springer

Erscheinungstermin: 26.06.2020

Sprache(n): Englisch

Auflage: 1. Auflage 2020

Serie: UNITEXT for Physics

Produktform: Gebunden

Gewicht: 746 g

Seiten: 373

Format (B x H): 160 x 241 mm

