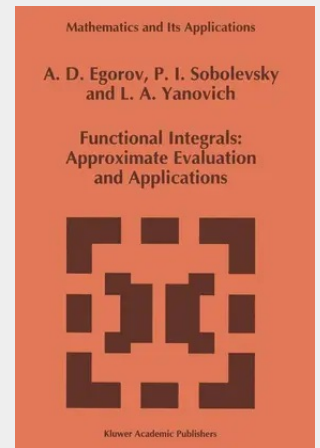


Functional Integrals

Integration in infinitely dimensional spaces (continual integration) is a powerful mathematical tool which is widely used in a number of fields of modern mathematics, such as analysis, the theory of differential and integral equations, probability theory and the theory of random processes. This monograph is devoted to numerical approximation methods of continual integration. A systematic description is given of the approximate computation methods of functional integrals on a wide class of measures, including measures generated by homogeneous random processes with independent increments and Gaussian processes. Many applications to problems which originate from analysis, probability and quantum physics are presented. This book will be of interest to mathematicians and physicists, including specialists in computational mathematics, functional and statistical physics, nuclear physics and quantum optics.

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