

METHODS AND APPLICATIONS OF WHITE NOISE ANALYSIS IN INTERDISCIPLINARY SCIENCES

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Methods And Applications Of White Noise Analysis In Interdisciplinary Sciences

University of California, Berkeley



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Methods And Applications Of White Noise Analysis In Interdisciplinary Sciences Christopher C Bernido, Maria Victoria Carpio-bernido, 2014-11-27 Analysis modeling and simulation for better understanding of diverse complex natural and social phenomena often require powerful tools and analytical methods Tractable approaches however can be developed with mathematics beyond the common toolbox This book presents the white noise stochastic calculus originated by T Hida as a novel and powerful tool in investigating physical and social systems The calculus when combined with Feynman s summation over all histories has opened new avenues for resolving cross disciplinary problems Applications to real world complex phenomena are further enhanced by parametrizing non Markovian evolution of a system with various types of memory functions This book presents general methods and applications to problems encountered in complex systems scaling in industry neuroscience polymer physics biophysics time series analysis relativistic and nonrelativistic quantum systems

Let Us Use White Noise Takeyuki Hida, Ludwig Streit, 2017-03-10 Why should we use white noise analysis Well one reason of course is that it fills that earlier gap in the tool kit As Hida would put it white noise provides us with a useful set of independent coordinates parametrized by time And there is a feature which makes white noise analysis extremely user friendly Typically the physicist and not only he sits there with some heuristic ansatz like e g the famous Feynman integral wondering whether and how this might make sense mathematically In many cases the characterization theorem of white noise analysis provides the user with a sweet and easy answer Feynman s integral can now be understood the It s all in the vacuum ansatz of Haag and Coester is now making sense via Dirichlet forms and so on in many fields of application There is mathematical finance there have been applications in biology and engineering many more than we could collect in the present volume Finally there is one extra benefit when we internalize the structures of Gaussian white noise analysis we will be ready to meet another close relative We will enjoy the important similarities and differences which we encounter in the Poisson case championed in particular by Y Kondratiev and his group Let us look forward to a companion volume on the uses of Poisson white noise The present volume is more than a collection of autonomous contributions The introductory chapter on white noise analysis was made available to the other authors early on for reference and to facilitate conceptual and notational coherence in their work

Stochastic and Infinite Dimensional Analysis Christopher C. Bernido, Maria Victoria Carpio-Bernido, Martin Grothaus, Tobias Kuna, Maria João Oliveira, José Luís da Silva, 2016-08-10 This volume presents a collection of papers covering applications from a wide range of systems with infinitely many degrees of freedom studied using techniques from stochastic and infinite dimensional analysis e g Feynman path integrals the statistical mechanics of polymer chains complex networks and quantum field theory Systems of infinitely many degrees of freedom create their particular mathematical challenges which have been addressed by different mathematical theories namely in the theories of stochastic processes Malliavin calculus and especially white noise analysis These proceedings are inspired by a conference

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