

Quantum Stochastic Calculus

Let $B_t = \{B_t(\omega) / \omega \in \Omega\}$, $t \geq 0$, be one-dimensional Brownian motion. Integration with respect to B_t was defined by Itô (1951). A basic result of the theory is that stochastic integral equations of the form

$$X_t = X_0 + \int_0^t b(s, X_s) ds + \int_0^t \sigma(s, X_s) dB_s \quad (1)$$

can be interpreted as stochastic differential equations of the form

$$dX_t = b(t, X_t) dt + \sigma(t, X_t) dB_t, \quad (2)$$

where differentials are handled with the use of Itô's formula

$$(dB_t)^2 = dt \quad (3)$$

$$dB_t dt = dt dB_t = (dt)^2 = 0. \quad (4)$$

Hudson and Parthasarathy (1984) obtained a [Fock space](#) representation of Brownian motion and [Poisson processes](#). The boson Fock space $\Gamma = \Gamma(L^2(\mathbb{R}^+, \mathbb{C}))$ over

An Introduction To Quantum Stochastic Calculus An Introduction To Quantum Stochastic Calculus

**David Applebaum, B.V. Rajarama
Bhat, Johan Kustermans, J. Martin
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An Introduction to Quantum Stochastic Calculus K.R. Parthasarathy, 2012-12-13 An Introduction to Quantum Stochastic Calculus aims to deepen our understanding of the dynamics of systems subject to the laws of chance both from the classical and the quantum points of view and stimulate further research in their unification This is probably the first systematic attempt to weave classical probability theory into the quantum framework and provides a wealth of interesting features The origin of Ito's correction formulae for Brownian motion and the Poisson process can be traced to commutation relations or equivalently the uncertainty principle Quantum stochastic integration enables the possibility of seeing new relationships between fermion and boson fields Many quantum dynamical semigroups as well as classical Markov semigroups are realised through unitary operator evolutions The text is almost self contained and requires only an elementary knowledge of operator theory and probability theory at the graduate level This is an excellent volume which will be a valuable companion both to those who are already active in the field and those who are new to it Furthermore there are a large number of stimulating exercises scattered through the text which will be invaluable to students Mathematical Reviews This monograph gives a systematic and self contained introduction to the Fock space quantum stochastic calculus in its basic form by making emphasis on the mathematical aspects of quantum formalism and its connections with classical probability and by extensive presentation of carefully selected functional analytic material This makes the book very convenient for a reader with the probability theoretic orientation wishing to make acquaintance with wonders of the noncommutative probability and more specifically for a mathematics student studying this field Zentralblatt MATH Elegantly written with obvious appreciation for fine points of higher mathematics most notable is the author's effort to weave classical probability theory into a quantum framework The American Mathematical Monthly Quantum Independent Increment Processes I David Applebaum, B.V. Rajarama Bhat, Johan Kustermans, J. Martin Lindsay, 2005-09-12 This volume is the first of two volumes containing the revised and completed notes lectures given at the school Quantum Independent Increment Processes Structure and Applications to Physics This school was held at the Alfried Krupp Wissenschaftskolleg in Greifswald during the period March 9-22 2003 and supported by the Volkswagen Foundation The school gave an introduction to current research on quantum independent increment processes aimed at graduate students and non specialists working in classical and quantum probability operator algebras and mathematical physics The present first volume contains the following lectures Levy Processes in Euclidean Spaces and Groups by David Applebaum Locally Compact Quantum Groups by Johan Kustermans Quantum Stochastic Analysis by J Martin Lindsay and Dilations Cocycles and Product Systems by B V Rajarama Bhat **Quantum Independent Increment Processes I** David Applebaum, B.V. Rajarama Bhat, Johan Kustermans, J. Martin Lindsay, 2005-02-18 This volume is the first of two volumes containing the revised and completed notes lectures given at the school Quantum Independent Increment Processes Structure and Applications to Physics This school was held at the Alfried Krupp Wissenschaftskolleg in

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Quantum Probability for Probabilists Paul A. Meyer, 1995-11-17 In recent years the classical theory of stochastic integration and stochastic differential equations has been extended to a non commutative set up to develop models for quantum noises The author a specialist of classical stochastic calculus and martingale theory tries to provide an introduction to this rapidly expanding field in a way which should be accessible to probabilists familiar with the Ito integral It can also on the other hand provide a means of access to the methods of stochastic calculus for physicists familiar with Fock space analysis For this second edition the author has added about 30 pages of new material mostly on quantum stochastic integrals

Linear Dynamical Quantum Systems Hendra I Nurdin, Naoki Yamamoto, 2017-05-11 This monograph provides an in depth treatment of the class of linear dynamical quantum systems The monograph presents a detailed account of the mathematical modeling of these systems using linear algebra and quantum stochastic calculus as the main tools for a treatment that emphasizes a system theoretic point of view and the control theoretic formulations of quantum versions of familiar problems from the classical non quantum setting including estimation and filtering realization theory and feedback control Both measurement based feedback control i e feedback control by a classical system involving a continuous time measurement process and coherent feedback control i e feedback control by another quantum system without the intervention of any measurements in the feedback loop are treated Researchers and graduates studying systems and control theory quantum probability and stochastics or stochastic control whether from backgrounds in mechanical or electrical engineering or applied mathematics will find this book to be a valuable treatment of the control of an important class of quantum systems The material presented here will also interest physicists working in optics quantum optics quantum information theory and other quantum physical disciplines

Quantum Information and Computing Luigi Accardi, Masanori Ohya, N. Watanabe, 2006 The main purpose of this volume is to emphasize the multidisciplinary aspects of this very active new line of research in which concrete technological and industrial realizations require the combined efforts of experimental and theoretical physicists mathematicians and engineers

Contents Coherent Quantum Control of o Atoms through the Stochastic Limit L Accardi et al Recent Advances in Quantum White Noise Calculus L Accardi Joint Extension of States of Fermion Subsystems H Araki Fidelity of Quantum Teleportation Model Using Beam Splittings K H Fichtner et al Quantum Logical Gates Realized by Beam Splittings W Freudenbergl et al Noncanonical Representations of a Multi dimensional Brownian Motion Y Hibino Information Innovation and Elemental Random Field T Hida Generalized Sectors and Adjunctions

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