

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

K.R. Parthasarathy



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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

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Grigelionis, J. Kubilius, V. Paulauskas, H. Pragarauskas, R. Rudzkis, V. Statulevičius, 2020-05-18 No detailed description available for Probability Theory and Mathematical Statistics Probability Theory and Mathematical Statistics Bronius Grigelionis, Jonas Kubilius, V. Paulauskas, V. Statulevicius, H. Pragarauskas, 1999 The 7th Vilnius Conference on Probability Theory and Mathematical Statistics was held together with the 22nd European Meeting of Statisticians 12-18 August 1998 This Proceedings volume contains invited lectures as well as some selected contributed papers Topics included in the conference are general inference time series statistics and probability in the life sciences statistics and probability in natural and social science applied probability probability **Combinatorial Theory of the Free Product with Amalgamation and Operator-Valued Free Probability Theory** Roland Speicher, 1998 Free probability theory introduced by Voiculescu has developed very actively in the last few years and has had an increasing impact on quite different fields in mathematics and physics Whereas the subject arose out of the field of von Neumann algebras presented here is a quite different view of Voiculescu's amalgamated free product This combinatorial description not only allows re-proving of most of Voiculescu's results in a concise and elegant way but also opens the way for many new results Unlike other approaches this book emphasizes the combinatorial structure of the concept of freeness This gives an elegant and easily accessible description of freeness and leads to new results in unexpected directions Specifically a mathematical framework for otherwise quite ad hoc approximations in physics emerges

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