

White Noise

An Infinite Dimensional Calculus

by

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White Noise An Infinite Dimensional Calculus

Takeyuki Hida, Kimiaki Saito



White Noise An Infinite Dimensional Calculus:

White Noise Takeyuki Hida, Hui-Hsiung Kuo, Jürgen Potthoff, 2014-09-01 White Noise Takeyuki Hida, 1993-03-31 This monograph presents a framework for infinite dimensional analysis based on white noise This approach which has many areas of application is both intuitive and efficient Among the concepts and structures generalized to an infinite dimensional setting in this book are spaces of test and generalized functions differential calculus Laplacian and Fourier transforms and Dirichlet forms and their Markov processes A multitude of concepts such as Brownian motion functionals falls into this framework This book presents a simple yet general theory of stochastic integration and also discusses construction quantum field theory and Feynman's functional integration This volume will be of interest to mathematicians and scientists who use stochastic methods in their research The book will be of particular value to mathematicians in probability theory functional analysis measure theory potential theory as well as to physicists and scientists in engineering A White Noise Theory of Infinite Dimensional Calculus Takeyuki Hida, NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROCESSES., 1989 Sections 1-4 are based on those three lectures with somewhat more attention devoted to the space of generalized white noise functionals What is described here are mostly survey articles though some state of the art results are added while Section 5 involves a new approach to the study of Gaussian random fields This topic is exactly what the author wished to propose at the colloquium What is going to be presented here is of course far from a general theory however it is his hope that this attempt would be the very first step towards the study of Gaussian random fields using variational calculus Contents White noise Generalized functionals Rotation group and harmonic analysis Applications to Physics Gaussian random fields Keywords Stochastic processes kr Lectures On White Noise Functionals Takeyuki Hida, Si Si, 2008-07-04 White noise analysis is an advanced stochastic calculus that has developed extensively since three decades ago It has two main characteristics One is the notion of generalized white noise functionals the introduction of which is oriented by the line of advanced analysis and they have made much contribution to the fields in science enormously The other characteristic is that the white noise analysis has an aspect of infinite dimensional harmonic analysis arising from the infinite dimensional rotation group With the help of this rotation group the white noise analysis has explored new areas of mathematics and has extended the fields of applications **Recent Developments in Infinite-Dimensional Analysis and Quantum Probability** Takeyuki Hida, 2001-09-30 Recent Developments in Infinite Dimensional Analysis and Quantum Probability is dedicated to Professor Takeyuki Hida on the occasion of his 70th birthday The book is more than a collection of articles In fact in it the reader will find a consistent editorial work devoted to attempting to obtain a unitary picture from the different contributions and to give a comprehensive account of important recent developments in contemporary white noise analysis and some of its applications For this reason not only the latest results but also motivations explanations and connections with previous work have been included The wealth of applications from number theory to signal processing from optimal filtering to information

theory from the statistics of stationary flows to quantum cable equations show the power of white noise analysis as a tool. Beyond these the authors emphasize its connections with practically all branches of contemporary probability including stochastic geometry, the structure theory of stationary Gaussian processes, Neumann boundary value problems and large deviations.

Quantum Information V Takeyuki Hida, Kimiaki Saito, 2006 <http://www.worldscientific.com/worldscibooks/1011425378>

Quantum Information and Complexity Takeyuki Hida, 2004. Quantum information is a developing multidisciplinary field with many exciting links to white noise theory. This connection is explored and presented in this work which effectively bridges the gap between quantum information theory and complex systems. Arising from the Meijo Winter School and International Conference, the lecture notes and research papers published in this timely volume will have a significant impact on the future development of the theories of quantum information and complexity. This book will be of interest to mathematicians, physicists, computer scientists as well as electrical engineers working in this field.

Quantum Probability And Related Topics: Qp-pq (Volume VII) Luigi Accardi, 1992-07-17. Quantum Probability and Related Topics is a series of volumes based on materials discussed in the various QP conferences. It aims at providing an update on the rapidly growing field of classical probability, quantum physics and functional analysis.

Quantum Probability & Related Topics Luigi Accardi, 1992. Quantum Probability and Related Topics is a series of volumes based on materials discussed in the various QP conferences. It aims at providing an update on the rapidly growing field of classical probability, quantum physics and functional analysis.

Mathematical Physics and Stochastic Analysis Sergio Albeverio, 2000. In October 1998 a conference was held in Lisbon to celebrate Ludwig Streit's 60th birthday. This book collects some of the papers presented at the conference as well as other essays contributed by the many friends and collaborators who wanted to honor Ludwig Streit's scientific career and personality. The contributions cover many aspects of contemporary mathematical physics. Of particular importance are new results on infinite dimensional stochastic analysis and its applications to a wide range of physical domains.

List of Contributors: S. Albeverio, T. Hida, L. Accardi, I. Ya. Aref'eva, I. V. Volovich, A. Daletskii, Y. Kondratiev, W. Karwowski, N. Asai, I. Kubo, H. H. Kuo, J. Beckers, Ph. Blanchard, G. F. Dell'Antonio, D. Gandolfo, M. Sirugue Collin, A. Böhm, H. Kaldass, D. Boll, G. Jongen, G. M. Shim, J. Bornales, C. C. Bernido, M. V. Carpio Bernido, G. Burdet, Ph. Combe, H. Nencka, P. Cartier, C. DeWitt Morette, H. Ezawa, K. Nakamura, K. Watanabe, Y. Yamanaka, R. Figari, F. Gesztesy, H. Holden, R. Gielerak, G. A. Goldin, Z. Haba, M. O. Hongler, Y. Hu, B. Oksendal, A. Sulem, J. R. Klauder, C. B. Lang, V. I. Man'ko, H. Ouerdiane, J. Potthoff, E. Smajlovic, M. R. Ckner, E. Scacciatelli, J. L. Silva, J. Stochel, F. H. Szafraniec, L. V. Zquez, D. N. Kozakevich, S. Jimenez, V. R. Vieira, P. D. Sacramento, R. Vilela Mendes, D. Voln, P. Samek.

Stochastic Differential and Difference Equations Imre Csiszár, György Michaletzky, 1997. Periodically Correlated Solutions to a Class of Stochastic Difference Equations. On Nonlinear SDE's whose Densities Evolve in a Finite Dimensional Family. Composition of Skeletons and Support Theorems. Invariant Measure for a Wave Equation on a Riemannian Manifold. Ergodic Distributed Control for Parameter Dependent Stochastic Semilinear Systems. Dirichlet Forms. Caccioppoli Sets and

the Skorohod Equation Masatoshi Fukushima Rate of Convergence of Moments of Spall's SPSA Method General Setting for Stochastic Processes Associated with Quantum Fields On a Class of Semilinear Stochastic Partial Differential Equations Parallel Numerical Solution of a Class of Volterra Integro Differential Equations On the Laws of the Oseledets Spaces of Linear Stochastic Differential Equations On Stationarity of Additive Bilinear State space Representation of Time Series On Convergence of Approximations of Ito Volterra Equations Non isotropic Ornstein Uhlenbeck Process and White Noise Analysis Stochastic Processes with Independent Increments on a Lie Group and their Selfsimilar Properties Optimal Damping of Forced Oscillations Discrete time Systems by Output Feedback Forecast of Levy's Brownian Motion as the Observation Domain Undergoes Deformation A Maximal Inequality for the Skorohod Integral On the Kinematics of Stochastic Mechanics Stochastic Equations in Formal Mappings On Fisher's Information Matrix of an ARMA Process Statistical Analysis of Nonlinear and NonGaussian Time Series Bilinear Stochastic Systems with Long Range Dependence in Continuous Time On Support Theorems for Stochastic Nonlinear Partial Differential Equations Excitation and Performance in Continuous time Stochastic Adaptive LQ control Invariant Measures for Diffusion Processes in Conuclear Spaces Degree Theory on Wiener Space and an Application to a Class of SPDEs On the Interacting Measure Valued Branching Processes **Quantum**

Information V, Proceedings Of The Fifth International Conference Takeyuki Hida, Kimiaki Saito, 2006-01-18 Contents Recognition and Teleportation M Ohya et al Quantum Information and Spacetime Structure I V Volovich On Gaussian and Poisson White Noises N Asai Renormalization Orthogonalization and Generating Functions N Asai et al Insider Trading in Continuous Time E Barucci et al Existence Uniqueness Consistency and Dependency on Diffusion Coefficients of Generalized Solutions of Nonlinear Diffusion Equations in Colombeau's Algebra H Deguchi On Mathematical Treatment of Quantum Communication Gate on Fock Space W Freudenberg et al A Frontier of White Noise Analysis T Hida An Interacting Fock Space with Periodic Jacobi Parameter Obtained from Regular Graphs in Large Scale Limit A Hora White Noise Analysis Fock Space Classical Wiener Space Brownian Motion

Selected Papers Of Takeyuki Hida Luigi Accardi, Hui-hsiung Kuo, Nobuaki Obata, Kimiaki Saito, Si Si, Ludwig Streit, 2001-04-02 The topics discussed in this book can be classified into three parts i Gaussian processes The most general and in fact final representation theory of Gaussian processes is included in this book This theory is still referred to often and its developments are discussed ii White noise analysis This book includes the notes of the series of lectures delivered in 1975 at Carleton University in Ottawa They describe the very original idea of introducing the notion of generalized Brownian functionals nowadays called generalized white noise functionals and sometimes Hida distribution iii Variational calculus for random fields This topic will certainly represent one of the driving research lines for probability theory in the next century as can be seen from several papers in this volume *Recent Development In Stochastic Dynamics And Stochastic Analysis* Jinqiao Duan, Shunlong Luo, Caishi Wang, 2010-02-08 Stochastic dynamical systems and stochastic analysis are of great interests not only to mathematicians but also to scientists in other areas

Stochastic dynamical systems tools for modeling and simulation are highly demanded in investigating complex phenomena in for example environmental and geophysical sciences materials science life sciences physical and chemical sciences finance and economics The volume reflects an essentially timely and interesting subject and offers reviews on the recent and new developments in stochastic dynamics and stochastic analysis and also some possible future research directions Presenting a dozen chapters of survey papers and research by leading experts in the subject the volume is written with a wide audience in mind ranging from graduate students junior researchers to professionals of other specializations who are interested in the subject

Stochastic Analysis and Related Topics Hayri Korezlioglu, Ali S. Ustunel, 2006-11-14 The Silvri Workshop was divided into a short summer school and a working conference producing lectures and research papers on recent developments in stochastic analysis on Wiener space The topics treated in the lectures relate to the Malliavin calculus the Skorohod integral and nonlinear functionals of white noise Most of the research papers are applications of these subjects

This volume addresses researchers and graduate students in stochastic processes and theoretical physics

Creative Minds, Charmed Lives Yu Kiang Leong, 2010 This book features interviews of 38 eminent mathematicians and mathematical scientists who were invited to participate in the programs of the Institute for Mathematical Sciences National University of Singapore Originally published in its newsletter Imprints from 2003 to 2009 these interviews give a fascinating and insightful glimpse into the passion driving some of the most creative minds in modern research in pure mathematics applied mathematics statistics economics and engineering The reader is drawn into a panorama of the past and present development of some of the ideas that have revolutionized modern science and mathematics This book should be relevant to those who are interested in the history and psychology of ideas It should provide motivation inspiration and guidance to students who aspire to do research and to beginning researchers who are looking for career niches For those who wish to be broadly educated it is informative without delving into excessive technical details and is at the same time thought provoking enough to arouse their curiosity to learn more about the world around them

Mathematical Foundations of Quantum Information and Computation and Its Applications to Nano- and Bio-systems Masanori Ohya, I. Volovich, 2011-01-15 This monograph provides a mathematical foundation to the theory of quantum information and computation with applications to various open systems including nano and bio systems It includes introductory material on algorithm functional analysis probability theory information theory quantum mechanics and quantum field theory Apart from standard material on quantum information like quantum algorithm and teleportation the authors discuss findings on the theory of entropy in C dynamical systems space time dependence of quantum entangled states entangling operators adaptive dynamics relativistic quantum information and a new paradigm for quantum computation beyond the usual quantum Turing machine Also some important applications of information theory to genetics and life sciences as well as recent experimental and theoretical discoveries in quantum photosynthesis are described

Festschrift Masatoshi Fukushima: In Honor Of Masatoshi

Fukushima's Sanju Zhen-qing Chen, Niels Jacob, Masayoshi Takeda, Toshihiro Uemura, 2014-11-27 This book contains original research papers by leading experts in the fields of probability theory stochastic analysis potential theory and mathematical physics There is also a historical account on Masatoshi Fukushima's contribution to mathematics as well as authoritative surveys on the state of the art in the field **Probability Theory And Mathematical Statistics - Proceedings Of The 7th Japan-russia Symposium** Shinzo Watanabe, Masatoshi Fukushima, Albert N Shiryaev, Yu V Prohorov, 1996-07-29 The volume contains 46 papers presented at the Seventh Symposium in Tokyo They represent the most recent research activity in Japan Russia Ukraina Lithuania Georgia and some other countries on diverse topics of the traditionally strong fields in these countries probability theory and mathematical statistics **Probability on Algebraic Structures** Gregory Budzban, Arunava Mukherjea, 2000 This volume presents results from an AMS Special Session held on the topic in Gainesville FL Papers included are written by an international group of well known specialists who offer an important cross section of current work in the field In addition there are two expository papers that provide an avenue for non specialists to comprehend problems in this area The breadth of research in this area is evident by the variety of articles presented in the volume Results concern probability on Lie groups and general locally compact groups Generalizations of groups appear as hypergroups abstract semigroups and semigroups of matrices Work on symmetric cones is included Lastly there are a number of articles on the current progress in constructing stochastic processes on quantum groups

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