# Stochastic processes for physicists

Understanding noisy sytems

KURT JACOBS





# <u>Stochastic Processes For Physicists Understanding Noisy</u> <u>Systems</u>

M. Reza Rahimi Tabar

# **Stochastic Processes For Physicists Understanding Noisy Systems:**

**Stochastic Processes for Physicists** Kurt Jacobs, 2010-02-18 Stochastic processes are an essential part of numerous branches of physics as well as in biology chemistry and finance This textbook provides a solid understanding of stochastic processes and stochastic calculus in physics without the need for measure theory. In avoiding measure theory this textbook gives readers the tools necessary to use stochastic methods in research with a minimum of mathematical background Coverage of the more exotic Levy processes is included as is a concise account of numerical methods for simulating stochastic systems driven by Gaussian noise The book concludes with a non technical introduction to the concepts and jargon of measure theoretic probability theory With over 70 exercises this textbook is an easily accessible introduction to stochastic processes and their applications as well as methods for numerical simulation for graduate students and researchers in Stochastic Processes for Physicists Kurt Jacobs, 2014-05-14 Stochastic processes are an essential part of physics numerous branches of physics as well as in biology chemistry and finance This textbook provides a solid understanding of stochastic processes and stochastic calculus in physics without the need for measure theory. In avoiding measure theory this textbook gives readers the tools necessary to use stochastic methods in research with a minimum of mathematical background Coverage of the more exotic Levy processes is included as is a concise account of numerical methods for simulating stochastic systems driven by Gaussian noise The book concludes with a non technical introduction to the concepts and jargon of measure theoretic probability theory With over 70 exercises this textbook is an easily accessible introduction to stochastic processes and their applications as well as methods for numerical simulation for graduate students and Stochastic Processes for Physicists ,2010 Stochastic processes are an essential part of researchers in physics numerous branches of physics as well as in biology chemistry and finance This textbook provides a solid understanding of stochastic processes and stochastic calculus in physics without the need for measure theory. In avoiding measure theory this textbook gives readers the tools necessary to use stochastic methods in research with a minimum of mathematical background Coverage of the more exotic Levy processes is included as is a concise account of numerical methods for simulating stochastic systems driven by Gaussian noise The book concludes with a non technical introduction to the concepts and jargon of measure theoretic probability theory With over 70 exercises this textbook is an easily accessible introduction to stochastic processes and their applications as well as methods for numerical simulation for graduate students and researchers in physics **The Physics of Noise** Edoardo Milotti, 2019-11-06 For a physicist noise is not just about sounds but refers to any random physical process that blurs measurements and in so doing stands in the way of scientific knowledge This book deals with the most common types of noise their properties and some of their unexpected virtues. The text explains the most useful mathematical concepts related to noise Finally the book aims at making this subject more widely known and to stimulate the interest for its study in young physicists Dissipation and Control in Microscopic Nonequilibrium

**Systems** Steven J. Large, 2021-10-23 This thesis establishes a multifaceted extension of the deterministic control framework that has been a workhorse of nonequilibrium statistical mechanics to stochastic discrete and autonomous control mechanisms This facilitates the application of ideas from stochastic thermodynamics to the understanding of molecular machines in nanotechnology and in living things It also gives a scale on which to evaluate the nonequilibrium energetic efficiency of molecular machines guidelines for designing effective synthetic machines and a perspective on the engineering principles that govern efficient microscopic energy transduction far from equilibrium. The thesis also documents the author s design analysis and interpretation of the first experimental demonstration of the utility of this generally applicable method for designing energetically efficient control in biomolecules Protocols designed using this framework systematically reduced dissipation when compared to naive protocols in DNA hairpins across a wide range of experimental unfolding speeds and between sequences with wildly different physical characteristics Analysis and Data-Based Reconstruction of Complex Nonlinear Dynamical Systems M. Reza Rahimi Tabar, 2019-07-04 This book focuses on a central question in the field of complex systems Given a fluctuating in time or space uni or multi variant sequentially measured set of experimental data even noisy data how should one analyse non parametrically the data assess underlying trends uncover characteristics of the fluctuations including diffusion and jump contributions and construct a stochastic evolution equation Here the term non parametrically exemplifies that all the functions and parameters of the constructed stochastic evolution equation can be determined directly from the measured data The book provides an overview of methods that have been developed for the analysis of fluctuating time series and of spatially disordered structures Thanks to its feasibility and simplicity it has been successfully applied to fluctuating time series and spatially disordered structures of complex systems studied in scientific fields such as physics astrophysics meteorology earth science engineering finance medicine and the neurosciences and has led to a number of important results The book also includes the numerical and analytical approaches to the analyses of complex time series that are most common in the physical and natural sciences Further it is self contained and readily accessible to students scientists and researchers who are familiar with traditional methods of mathematics such as ordinary and partial differential equations The codes for analysing continuous time series are available in an R package developed by the research group Turbulence Wind energy and Stochastic TWiSt at the Carl von Ossietzky University of Oldenburg under the supervision of Prof Dr Joachim Peinke This package makes it possible to extract the stochastic evolution equation underlying a set of data or measurements The Fluid Dynamics of Cell Motility Eric Lauga, 2020-11-05 A pedagogical review of the mathematical modelling in fluid dynamics necessary to understand the motility of most microorganisms on Earth Thermodynamics and Statistical Mechanics of Small Systems Andrea Puglisi, Alessandro Sarracino, Angelo Vulpiani, 2018-09-04 This book is a printed edition of the Special Issue Thermodynamics and Statistical Mechanics of Small Systems that was published in Entropy Quantum Measurement Theory and its Applications Kurt Jacobs, 2014-08-14

Recent experimental advances in the control of quantum superconducting circuits nano mechanical resonators and photonic crystals has meant that quantum measurement theory is now an indispensable part of the modelling and design of experimental technologies. This book aimed at graduate students and researchers in physics gives a thorough introduction to the basic theory of quantum measurement and many of its important modern applications Measurement and control is explicitly treated in superconducting circuits and optical and opto mechanical systems and methods for deriving the Hamiltonians of superconducting circuits are introduced in detail Further applications covered include feedback control metrology open systems and thermal environments Maxwell's demon and the quantum to classical transition Processes in Physics, Chemistry, and Biology Jan A. Freund, Thorsten Pöschel, 2008-01-11 The theory of stochastic processes originally grew out of efforts to describe Brownian motion quantitatively Today it provides a huge arsenal of methods suitable for analyzing the influence of noise on a wide range of systems The credit for acquiring all the deep insights and powerful methods is due maly to a handful of physicists and mathematicians Einstein Smoluchowski Langevin Wiener Stratonovich etc Hence it is no surprise that until cently the bulk of basic and applied stochastic research was devoted to purely mathematical and physical questions However in the last decade we have witnessed an enormous growth of results achieved in other sciences especially chemistry and biology based on applying methods of stochastic processes. One reason for this stochastics boom may be that the realization that noise plays a constructive rather than the expected deteriorating role has spread to communities beyond physics Besides their aesthetic appeal these noise induced noise supported or noise enhanced effects sometimes offer an explanation for so far open pr lems information transmission in the nervous system and information p cessing in the brain processes at the cell level enzymatic reactions etc They may also pave the way to novel technological applications noise hanced reaction rates noise induced transport and separation on the na scale etc Key words to be mentioned in this context are stochastic r onance Brownian motors or ratchets and noise supported phenomena in excitable Handbook of Nanomagnetism Rosa A. Lukaszew, 2015-10-06 This unique handbook compiles and details systems cutting edge research in nanomagnetism and its applications in spintronics magnetoplasmonics and nonlinear magneto optics Fundamental aspects of magnetism relevant to nanodevices and new spin transfer torque random access memory STT RAM current induced domain wall motion memory and spin torque oscill Classic Problems of Probability Prakash Gorroochurn, 2012-04-30 Winner of the 2012 PROSE Award for Mathematics from The American Publishers Awards for Professional and Scholarly Excellence A great book one that I will certainly add to my personal library Paul J Nahin Professor Emeritus of Electrical Engineering University of New Hampshire Classic Problems of Probability presents a lively account of the most intriguing aspects of statistics The book features a large collection of more than thirty classic probability problems which have been carefully selected for their interesting history the way they have shaped the field and their counterintuitive nature From Cardano s 1564 Games of Chance to Jacob Bernoulli s 1713 Golden Theorem to Parrondo s 1996 Perplexing

Paradox the book clearly outlines the puzzles and problems of probability interweaving the discussion with rich historical detail and the story of how the mathematicians involved arrived at their solutions Each problem is given an in depth treatment including detailed and rigorous mathematical proofs as needed Some of the fascinating topics discussed by the author include Buffon's Needle problem and its ingenious treatment by Joseph Barbier culminating into a discussion of invariance Various paradoxes raised by Joseph Bertrand Classic problems in decision theory including Pascal's Wager Kraitchik's Neckties and Newcomb's problem The Bayesian paradigm and various philosophies of probability Coverage of both elementary and more complex problems including the Chevalier de Mr problems Fisher and the lady testing tea the birthday problem and its various extensions and the Borel Kolmogorov paradox Classic Problems of Probability is an eye opening one of a kind reference for researchers and professionals interested in the history of probability and the varied problem solving strategies employed throughout the ages The book also serves as an insightful supplement for courses on mathematical probability and introductory probability and statistics at the undergraduate level *Anomalous Stochastics* Michał Chorowski, Tomasz Gubiec, Ryszard Kutner, 2025-04-01 This textbook provides a comprehensive exploration of anomalous stochastic processes and extreme events commonly referred to as black swans with a particular focus on multi fractal approaches and continuous time random walks. The authors present a systematic examination of the subject tracing its inception and providing a multi directional perspective By drawing on real world experiences in finance physics and technology the book underscores the practical relevance of anomalous stochastic processes for practitioners dealing with real world data from complex systems The content is based on a series of interdisciplinary physics lectures that have been delivered to undergraduate and graduate students at the University of Warsaw for nearly two decades Updated to reflect recent developments this book is a valuable resource for graduate students ambitious undergraduate students and researchers interested in random processes and the practical implications of anomalous processes Familiarity with fundamental principles of probability theory algebra and basic concepts of differential and integral calculus is assumed while a foundational understanding of mathematical statistics stochastic processes and statistical thermodynamics is recommended Additionally each chapter includes practical exercises designed to help readers master the concepts develop practical skills and serve as teaching material Chaotic Flows Oleg G. Bakunin, 2011-08-29 The book introduces readers to and summarizes the current ideas and theories about the basic mechanisms for transport in chaotic flows Typically no single paradigmatic approach exists as this topic is relevant for fields as diverse as plasma physics geophysical flows and various branches of engineering Accordingly the dispersion of matter in chaotic or turbulent flows is analyzed from different perspectives Partly based on lecture courses given by the author this book addresses both graduate students and researchers in search of a high level but approachable and broad introduction to the topic **Controlling Mesoscale Turbulence** Henning Reinken, 2024-09-27 This thesis combines methods from statistical physics and nonlinear dynamics to advance

research on the pattern formation in active fluids in several directions In particular it focuses on mesoscale turbulence a state observed in microswimmer suspensions which is characterized by the emergence of dynamic vortex patterns The first major contribution concerns the bottom up derivation of a frequently used continuum model of mesoscale turbulence from a set of particle resolved stochastic equations Utilizing the model mesoscale turbulence is shown to induce nontrivial transport properties including a regime of optimal diffusion The thesis then explores possible strategies of control One of these relies on an external field that leads to stripe like structures and can even suppress patterns entirely The other involves geometric confinement realized by strategically placed obstacles that can reorganize the flow into a variety of ordered vortex structures The turbulence transition inside an obstacle lattice is shown to have an intriguing analogy to an equilibrium transition in the Ising universality class As a whole this thesis provides important contributions to the understanding and control of turbulence in active fluids as well as outlining exciting future directions including applications It includes a substantial introduction to the topic which is suitable for newcomers to the field *Dynamics of Quantum Dot Lasers* Christian Otto, 2014-01-21 This thesis deals with the dynamics of state of the art nanophotonic semiconductor structures providing essential information on fundamental aspects of nonlinear dynamical systems on the one hand and technological applications in modern telecommunication on the other Three different complex laser structures are considered in detail i a quantum dot based semiconductor laser under optical injection from a master laser ii a quantum dot laser with optical feedback from an external resonator and iii a passively mode locked quantum well semiconductor laser with saturable absorber under optical feedback from an external resonator Using a broad spectrum of methods both numerical and analytical this work achieves new fundamental insights into the interplay of microscopically based nonlinear laser dynamics and optical perturbations by delayed feedback and injection **Probability in Physics** Andy Lawrence, 2019-09-01 This textbook presents an introduction to the use of probability in physics treating introductory ideas of both statistical physics and of statistical inference as well the importance of probability in information theory quantum mechanics and stochastic processes in a unified manner The book also presents a harmonised view of frequentist and Bayesian approaches to inference emphasising their complementary value The aim is to steer a middle course between the cookbook style and an overly dry mathematical statistics style The treatment is driven by real physics examples throughout but developed with a level of mathematical clarity and rigour appropriate to mid career physics undergraduates Exercises and solutions are included Computing Characterizations of Drugs for Ion Channels and Receptors Using Markov Models Aslak Tveito, Glenn T. Lines, 2016-04-19 Flow of ions through voltage gated channels can be represented theoretically using stochastic differential equations where the gating mechanism is represented by a Markov model The flow through a channel can be manipulated using various drugs and the effect of a given drug can be reflected by changing the Markov model These lecture notes provide an accessible introduction to the mathematical methods needed to deal with these models They emphasize the use of numerical methods and provide sufficient details for the reader to implement the models and thereby study the effect of various drugs Examples in the text include stochastic calcium release from internal storage systems in cells as well as stochastic models of the transmembrane potential Well known Markov models are studied and a systematic approach to including the effect of mutations is presented Lastly the book shows how to derive the optimal properties of a theoretical model of a drug for a given mutation defined in terms of a Markov model Recent Advances in Kinetic Equations and Applications Francesco Salvarani, 2022-01-01 The volume covers most of the topics addressed and discussed during the Workshop INdAM Recent advances in kinetic equations and applications which took place in Rome Italy from November 11th to November 15th 2019 The volume contains results on kinetic equations for reactive and nonreactive mixtures and on collisional and noncollisional Vlasov equations for plasmas Some contributions are devoted to the study of phase transition phenomena kinetic problems with nontrivial boundary conditions and hierarchies of models The book addressed to researchers interested in the mathematical and numerical study of kinetic equations provides an overview of recent advances in the field and future research directions Cyber-Physical Distributed Systems Huadong Mo, Giovanni Sansavini, Min Xie, 2021-08-23 CYBER PHYSICAL DISTRIBUTED SYSTEMS Gather detailed knowledge and insights into cyber physical systems behaviors from a cutting edge reference written by leading voices in the field In Cyber Physical Distributed Systems Modeling Reliability Analysis and Applications distinguished researchers and authors Drs Huadong Mo Giovanni Sansavini and Min Xie deliver a detailed exploration of the modeling and reliability analysis of cyber physical systems through applications in infrastructure and energy and power systems. 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