

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Path integral formalism and time reversibility for multiplicative white noise stochastic differential equations (SDE).

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Resumo:

We present a functional formalism to derive a generating functional for correlation functions of a multiplicative stochastic process represented by a Langevin equation in a general stochastic prescription α . A path integral over a set of non-commutative variables without performing any time discretization will be deduced. In multiplicative white noise SDE, trajectories evolve with different prescriptions in one direction and in the reverse direction. We will carefully define the time reversal transformation for this kind of processes, taking into account that the asymptotic stationary probability distribution depends on the stochastic integral prescription.

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Local: Sala 321 do IMECC.

Consulte a programação em [www.ime.unicamp.br/ssde]