

Levy processes, integral equations, statistical physics : connections and interactions

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Abstrak

The interconnection between probability and analysis also plays a central role in the present book. However, this book approach is mainly based on the application of analysis methods (the method of operator identities, integral equations theory, dual systems, integrable equations) to probability theory (Levy processes, M. Kac's problems, the principle of imperceptibility of the boundary, signal theory). The essential part of the book is dedicated to problems of statistical physics (classical and quantum cases). We consider the corresponding statistical problems (Gibbs-type formulas, non-extensive statistical mechanics, Boltzmann equation) from the game point of view (the game between energy and entropy). One chapter is dedicated to the construction of special examples instead of existence theorems (D. Larson's theorem, Ringrose's hypothesis, the Kadison-Singer and Gohberg-Krein questions). This book also investigate the Bezoutiant operator.