

## DIFFUSION PROCESSES AND THEIR PATHS

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Recent confusion concerning extremal paths occurring in the functional integral approach to simple continuous Markov processes will be clarified by considering continuous and differentiable functions.

The functional integral representation of the propagator for a continuous Markov process  $\{x(t), t \geq 0\}$  may be written formally as:

$$P(x_f, t_f | x_i, t_i) dx_f = \int \mathcal{D}\{x(t)\} \exp[-S], \quad (1)$$

where we follow Feynman's notation [1], and where  $\mathcal{D}\{x(t)\}$  is a functional measure which need not be discussed explicitly here (see e.g. refs. [2-5]).

1. *The discrete action.* The lattice expression for the action  $S$  may be given as [3]<sup>1,2</sup>:

$$S = \tau \sum_{k=1}^N L_k, \quad (2)$$

$$L_k = \frac{1}{2c_2} \left[ \frac{x_k - x_{k-1}}{\tau} - \alpha c_1(x_k) - \beta c_1(x_{k-1}) \right]^2 + \alpha c_1'(x_{k-1}), \quad (3)$$

where the prime indicates differentiation with respect to  $x$ , where  $\alpha$  and  $\beta$  are arbitrary fractions such that  $\alpha + \beta = 1$ , and where ultimately the short time lapse  $\tau$  tends to zero ( $N\tau = t_f - t_i$ ). It is noted that there are in eq. (3) in fact three coefficients, which however

<sup>1</sup> We have corrected for a few misprints in form. (2.18) of ref. [3].

<sup>2</sup> The last term in  $L_k$  may be partially specified at the post-point  $x_k$ , but - the corresponding term in  $S$  being of order  $\tau$  - this does not introduce anything new.

are interrelated due to the requirement that the propagator obeys the Fokker-Planck equation with drift function  $c_1(x)$  and constant diffusion coefficient  $c_2$ . In other words, the lagrangian  $L_k$  essentially belongs to a stochastic problem.

We now distinguish between two fundamentally different classes of paths associated with the above formulation.

(i) *The most-probable-transition-path.* This is the path (chain) of most probable successive small time ( $\tau$ ) transitions. Thus, this path has one fixed end point and one free end point. To derive its equation of motion we consider eqs. (1)-(3) with fixed  $x_{k-1}$  and determine the likeliest value of  $x_k$ . It is to be noted that here we only need one term from the sum over  $k$  in eq. (2). That is:

$$0 = \tau \partial L_k / \partial x_k = \frac{1}{c_2} \left[ \frac{x_k - x_{k-1}}{\tau} - \alpha c_1(x_k) - \beta c_1(x_{k-1}) \right] \times [1 - \alpha \tau c_1'(x_k)]. \quad (4)$$

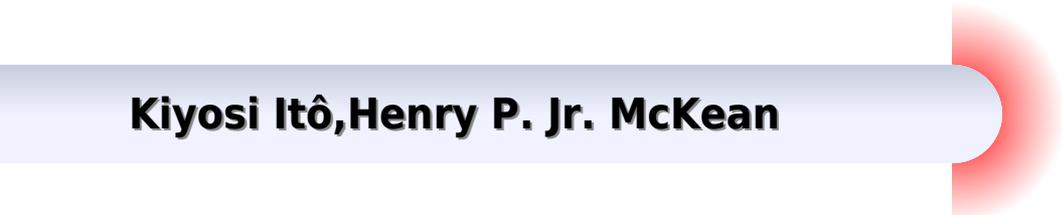
We next let  $\tau \downarrow 0$  and consider those paths for which  $(x_k - x_{k-1})/\tau$  tends to a definite limit  $\dot{x}$ , that means we consider the subclass of *once differentiable functions*  $\{x(t)\}$ . Disregarding terms of order  $\tau$  one obtains:

$$(x_k - x_{k-1})/\tau = \alpha c_1(x_k) + \beta c_1(x_{k-1}) + O(\tau), \quad (5)$$

which, since  $\alpha + \beta = 1$ , thus leads to the *first order* differential equation:

# Diffusion Processes And Their Sample Paths Flywingsore

**Kiyosi Itô, Henry P. Jr. McKean**



## **Diffusion Processes And Their Sample Paths Flywingsore:**

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### **Table of Contents Diffusion Processes And Their Sample Paths Flywingsore**

1. Understanding the eBook Diffusion Processes And Their Sample Paths Flywingsore
  - The Rise of Digital Reading Diffusion Processes And Their Sample Paths Flywingsore
  - Advantages of eBooks Over Traditional Books
2. Identifying Diffusion Processes And Their Sample Paths Flywingsore
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Diffusion Processes And Their Sample Paths Flywingsore
  - User-Friendly Interface
4. Exploring eBook Recommendations from Diffusion Processes And Their Sample Paths Flywingsore
  - Personalized Recommendations

- Diffusion Processes And Their Sample Paths Flywingsore User Reviews and Ratings
- Diffusion Processes And Their Sample Paths Flywingsore and Bestseller Lists
- 5. Accessing Diffusion Processes And Their Sample Paths Flywingsore Free and Paid eBooks
  - Diffusion Processes And Their Sample Paths Flywingsore Public Domain eBooks
  - Diffusion Processes And Their Sample Paths Flywingsore eBook Subscription Services
  - Diffusion Processes And Their Sample Paths Flywingsore Budget-Friendly Options
- 6. Navigating Diffusion Processes And Their Sample Paths Flywingsore eBook Formats
  - ePub, PDF, MOBI, and More
  - Diffusion Processes And Their Sample Paths Flywingsore Compatibility with Devices
  - Diffusion Processes And Their Sample Paths Flywingsore Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Diffusion Processes And Their Sample Paths Flywingsore
  - Highlighting and Note-Taking Diffusion Processes And Their Sample Paths Flywingsore
  - Interactive Elements Diffusion Processes And Their Sample Paths Flywingsore
- 8. Staying Engaged with Diffusion Processes And Their Sample Paths Flywingsore
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Diffusion Processes And Their Sample Paths Flywingsore
- 9. Balancing eBooks and Physical Books Diffusion Processes And Their Sample Paths Flywingsore
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Diffusion Processes And Their Sample Paths Flywingsore
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Diffusion Processes And Their Sample Paths Flywingsore
  - Setting Reading Goals Diffusion Processes And Their Sample Paths Flywingsore
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Diffusion Processes And Their Sample Paths Flywingsore
  - Fact-Checking eBook Content of Diffusion Processes And Their Sample Paths Flywingsore

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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