

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]^{1,2}:

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

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

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

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

² 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 τ - 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 (τ) 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:

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

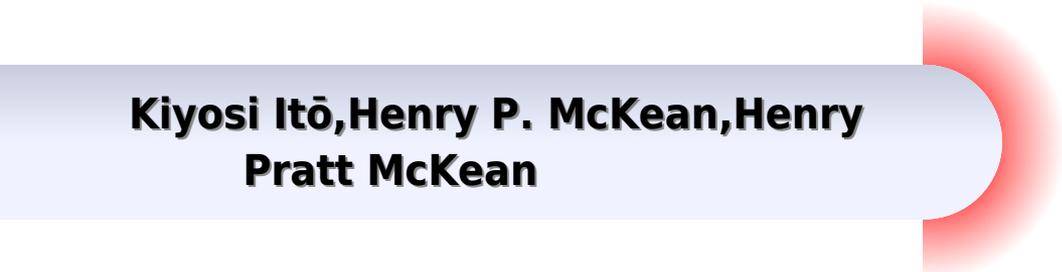
We next let $\tau \downarrow 0$ and consider those paths for which $(x_k - x_{k-1})/\tau$ tends to a definite limit \dot{x} , that means we consider the subclass of *once differentiable functions* $\{x(t)\}$. Disregarding terms of order τ one obtains:

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

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

Diffusion Processes And Their Sample Paths

**Kiyosi Itō, Henry P. McKean, Henry
Pratt McKean**



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Table of Contents Diffusion Processes And Their Sample Paths

1. Understanding the eBook Diffusion Processes And Their Sample Paths
 - The Rise of Digital Reading Diffusion Processes And Their Sample Paths
 - Advantages of eBooks Over Traditional Books
2. Identifying Diffusion Processes And Their Sample Paths
 - 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 a Diffusion Processes And Their Sample Paths
 - User-Friendly Interface
4. Exploring eBook Recommendations from Diffusion Processes And Their Sample Paths
 - Personalized Recommendations
 - Diffusion Processes And Their Sample Paths User Reviews and Ratings

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