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Statistical physics - Wikipedia

Applications of statistical physics to economic and financial topics (M. Ausloos et al.). Molecular motors and the forces they exert (M.E. Fisher, A.B. Kolomeisky). Application of braid statistics to particle dynamics (A.T. Skjeltorp, S. Clausen, G. Helgesen). Applications of statistical mechanics in subcontinuum fluid dynamics (M. Cieplak et al.). Applications of statistical mechanics to natural hazards and landforms (D.L. Turcotte).

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Abstract Econophysics describes the application of tools from statistical physics to the study of problems in economics such as correlations in stock prices or the distribution of wealth in society.

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Statistical Physics | SpringerLink

Applications of the concepts and techniques of statistical mechanics include: applications to physical and physiochemical systems such as solids, liquids and gases, interfaces, glasses, colloids, complex fluids, polymers, complex networks, applications to economic and social systems (e.g. socio-economic networks, financial time series, agent based models, systemic risk, market dynamics, computational social science, science of science, evolutionary game theory, cultural and political ...

Physica A: Statistical Mechanics and its Applications ...

During the past years, physicists have achieved important results in the ?eld of phase transitions, statistical mechanics, nonlinear dynamics, and disordered systems. Concepts like power law, scaling, random processes and unpredictable time series are present in these ?elds, and they are used as interpretation of the underlying physics.

Statistical Physics in the Modeling of Financial Markets ...

Statistical mechanics, one of the pillars of modern physics, describes how macroscopic observations are related to microscopic parameters that fluctuate around an average. It connects thermodynamic quantities to microscopic behavior, whereas, in classical thermodynamics, the only available option would be to measure and tabulate such quantities for various materials. Statistical mechanics is necessary for the fundamental study of any physical system that has many degrees of freedom. The approach

Statistical mechanics - Wikipedia

First term will cover chapters 2 through 10 which will, broadly speaking, include special relativity, statistical physics, and optics. In the winter term the next eight chapters (11 through 18) will be covered, studying elasticity, fluid mechanics and magneothydrodynamics.

Ph 136 Applications of Classical Physics

A general result that derives from the application of statistical physical methods to simple evolutionary models contradicts a basic tenet of the nearly neutral theory of molecular evolution. We therefore briefly review here the history and significance of that basic assumption.

The application of statistical physics to evolutionary ...

Abstract. We apply methods and concepts of statistical physics to the study of science & technology (S&T) systems. Specifically, our research is motivated by two concepts of fundamentalimportance in modern statistical physics: scaling and universality. We try to identify robust, universal, Page 377

characteristics of the evolution of S&T systems that can provide guidance to forecastingthe impact of changes in funding.

Application of statistical physics methods and conceptsto ...

In fact, in most situations, we can forget that the results are statistical at all, and treat them as exact laws of physics. For instance, the familiar equation of state of an ideal gas, PV=?RT(see Section 6.2), is actually a statistical result. In other words, it relates the average pressure, and the average volume, to the average temperature.

Thermodynamics and Statistical Mechanics

Econophysics is a heterodox interdisciplinary research field, applying theories and methods originally developed by physicists in order to solve problems in economics, usually those including uncertainty or stochastic processes and nonlinear dynamics. Some of its application to the study of financial markets has also been termed statistical finance referring to its roots in statistical physics.

Econophysics - Wikipedia

There is a close analogy between statistical thermodynamics and the evolution of allele frequencies under mutation, selection and random drift. Wright's formula for the stationary distribution of allele frequencies is analogous to the Boltzmann distribution in statistical physics.

On the application of statistical physics to evolutionary ...

The contribution from physics should thus be restricted to qualitative guidelines for the mathematical modeling of complex social realities. Such a limitation does not make the program less ambitious. 2. Real space: from physics to politics. In this paper we present an application of statistical physics to political sciences .

Application of statistical physics to politics - ScienceDirect

Applications of Statistical Physics: Gadomski, A., Kertesz, J., Stanley, H.E., Vandewalle, N.: Amazon.sg: Books

Applications of Statistical Physics: Gadomski, A., Kertesz ...

Applications of Statistical Physics by A. Gadomski, 9780444504098, available at Book Depository with free delivery worldwide.

The field of statistical physics has undergone a spectacular development in recent years. The fundamentals of the subject have advanced dynamically with multidisciplinary approaches involving physicists, chemists and mathematicians. Equally spectacular has been the development of applications of statistical mechanics to shed light on a wide range of problems, many of them arising in fields quite distant from traditional physics disciplines. Recent applications range from such topics as oil recovery from porous rock to protein folding, DNA structure, morphogenesis and the cooperative behavior of living creatures. Concepts and methods of statistical physics have been applied successfully to "exotic" problems that seem to be far from physics, such as vehicular and pedestrial traffic, or economy and finance. This book presents not only the keynote invited talks, but a number of high quality, interesting, contributed communications from senior scientists and young students active in the field. Topics covered include DNA migration, wetting, chemical waves, granular media, molecular motors, biological pattern formation and motion, as well as practical problems such as heart diagnosis, internet traffic jamming, oil recovery and econophysics.

Statistical Physics offers an advanced treatment with numerous applications to modern problems of relevance to researchers and students. Supplementing the concepts and methods employed in statistical mechanics, the book also covers the fundamentals of probability and statistics, mathematical statistics, and stochastic methods for the analysis of data. It is divided into two parts, the first focusing on the modeling of statistical systems, the second on the analysis of these systems.

Statistical Physics bridges the properties of a macroscopic system and the microscopic behavior of its constituting particles, otherwise impossible due to the giant magnitude of Avogadro's number. Numerous systems of today's key technologies - such as semiconductors or lasers - are macroscopic quantum objects; only statistical physics allows for understanding their fundamentals. Therefore, this graduate text also focuses on particular applications such as the properties of electrons in solids with applications, and radiation thermodynamics and the greenhouse effect.

Deals with the computer simulation of complex physical sys- tems encounteredin condensed-matter physics and statistical mechanics as well as in related fields such as metallurgy, polymer research, lattice gauge theory and quantummechanics.

The aim of this book is to provide the fundamentals of statistical physics and its application to Page 5/7

condensed matter. The combination of statistical mechanics and quantum mechanics has provided an understanding of properties of matter leading to spectacular technological innovations and discoveries in condensed matter which have radically changed our daily life. The book gives the steps to follow to understand fundamental theories and to apply these to real materials.

This book provides a comprehensive presentation of the basics of statistical physics. The first part explains the essence of statistical physics and how it provides a bridge between microscopic and macroscopic phenomena, allowing one to derive quantities such as entropy. Here the author avoids going into details such as Liouville's theorem or the ergodic theorem, which are difficult for beginners and unnecessary for the actual application of the statistical mechanics. In the second part, statistical mechanics is applied to various systems which, although they look different, share the same mathematical structure. In this way readers can deepen their understanding of statistical physics. The book also features applications to quantum dynamics, thermodynamics, the Ising model and the statistical dynamics of free spins.

Standard text opens with clear, concise chapters on classical statistical mechanics, quantum statistical mechanics, and the relation of statistical mechanics to thermodynamics. Further topics cover fluctuations, the theory of imperfect gases and condensation, distribution functions and the liquid state, nearest neighbor (Ising) lattice statistics, and more.

The application of statistical methods to physics is essential. This unique book on statistical physics offers an advanced approach with numerous applications to the modern problems students are confronted with. Therefore the text contains more concepts and methods in statistics than the student would need for statistical mechanics alone. Methods from mathematical statistics and stochastics for the analysis of data are discussed as well. The book is divided into two parts, focusing first on the modeling of statistical systems and then on the analysis of these systems. Problems with hints for solution help the students to deepen their knowledge. The third edition has been updated and enlarged with new sections deepening the knowledge about data analysis. Moreover, a customized set of problems with solutions is accessible on the Web at extras.springer.com.

Methods of Statistical Physics is an exposition of the tools of statistical mechanics, which evaluates the kinetic equations of classical and quantized systems. The book also analyzes the equations of macroscopic physics, such as the equations of hydrodynamics for normal and superfluid liquids and macroscopic electrodynamics. The text gives particular attention to the study of quantum systems. This Page 677

study begins with a discussion of problems of quantum statistics with a detailed description of the basics of quantum mechanics along with the theory of measurement. An analysis of the asymptotic behavior of universal quantities is also explained. Strong consideration is given to the systems with spontaneously broken system. Theories such as the kinetic theory of gases, the theory of Brownian motion, the theory of the slowing down of neutrons, and the theory of transport phenomena in crystals are discussed. The book will be a useful tool for physicists, mathematicians, students, and researchers in the field of statistical mechanics.

This text presents the mathematical concepts of Grassmann variables and the method of supersymmetry to a broad audience of physicists interested in applying these tools to disordered and critical systems, as well as related topics in statistical physics. Based on many courses and seminars held by the author, one of the pioneers in this field, the reader is given a systematic and tutorial introduction to the subject matter. The algebra and analysis of Grassmann variables is presented in part I. The mathematics of these variables is applied to a random matrix model, path integrals for fermions, dimer models and the Ising model in two dimensions. Supermathematics - the use of commuting and anticommuting variables on an equal footing - is the subject of part II. The properties of supervectors and supermatrices, which contain both commuting and Grassmann components, are treated in great detail, including the derivation of integral theorems. In part III, supersymmetric physical models are considered. While supersymmetry was first introduced in elementary particle physics as exact symmetry between bosons and fermions, the formal introduction of anticommuting spacetime components, can be extended to problems of statistical physics, and, since it connects states with equal energies, has also found its way into quantum mechanics. Several models are considered in the applications, after which the representation of the random matrix model by the nonlinear sigma-model, the determination of the density of states and the level correlation are derived. Eventually, the mobility edge behavior is discussed and a short account of the ten symmetry classes of disorder, two-dimensional disordered models, and superbosonization is given.

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