



Modèles aléatoires et physique probabiliste (French Edition)

Franck Jedrzejewski

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Cet ouvrage est un cours de probabilités appliquées à la physique. Partant de notions élémentaires, il introduit les concepts importants des probabilités, la physique statistique, les phénomènes critiques et les simulations numériques de manière rigoureuse et concise. La seconde moitié de l'ouvrage s'intéresse au calcul stochastique introduit par Itô, aux diffusions et au calcul de Malliavin. Les derniers chapitres traitent des probabilités libres et quantiques ainsi que des matrices aléatoires qui sont au cœur des développements actuels.

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