Contents

	Pref	ace		ix	
	Introduction				
		Notatio	onal conventions	9	
1	Path	Path integrals in classical theory			
	1.1 Brownian motion: introduction to the concept of path integration			12	
		1.1.1	Brownian motion of a free particle, diffusion equation and Markov chain	12	
		1.1.2	Wiener's treatment of Brownian motion: Wiener path integrals	22	
		1.1.3	Wiener's theorem and the integration of functionals	29	
		1.1.4	Methods and examples for the calculation of path integrals	36	
		1.1.5	Change of variables in path integrals	45	
		1.1.6	Problems	49	
	1.2	Wiener	r path integrals and stochastic processes	56	
		1.2.1	A short excursion into the theory of stochastic processes	56	
		1.2.2	Brownian particles in the field of an external force: treatment by functional change		
			of variables in the path integral	63	
		1.2.3	Brownian particles with interactions	66	
		1.2.4	Brownian particles with inertia: a Wiener path integral with constraint and in the	(0	
		1.0.5	space of velocities	69	
		1.2.5	Brownian motion with absorption and in the field of an external deterministic	70	
		1.2.6	force: the Bloch equation and Feynman–Kac formula	12	
		1.2.6	variational methods of path-integral calculations: semiclassical and quadratic	70	
		1 2 7	approximations and the method of nopping pairs	/8	
		1.2.7	Fourier decomposition	94	
		128	Generating (or characteristic) functionals for Wiener integrals	101	
		12.0	Physics of macromolecules: an application of path integration	108	
		1.2.10	Problems	111	
2	Path	n integra	als in quantum mechanics	122	
	2.1	Feynm	an path integrals	123	
		2.1.1	Some basic facts about quantum mechanics and the Schrödinger equation	123	
		2.1.2	Feynman–Kac formula in quantum mechanics	137	
		2.1.3	Properties of Hamiltonian operators from the Feynman–Kac formula	141	
		2.1.4	Bohr–Sommerfeld (semiclassical) quantization condition from path integrals	144	
		2.1.5	Problems	149	
	2.2	Path in	tegrals in the Hamiltonian formalism	153	

viii Contents

	2.2.1	Derivation of path integrals from operator formalism in quantum mechanics	154	
	2.2.2	Calculation of path integrals for the simplest quantum-mechanical systems: a free particle and a harmonic oscillator	161	
	2.2.3	Semiclassical (WKB) approximation in quantum mechanics and the stationary- phase method	169	
	2.2.4	Derivation of the Bohr–Sommerfeld condition via the phase-space path integral, periodic orbit theory and quantization of systems with chaotic classical dynamics	176	
	2.2.5	Particles in a magnetic field: the Ito integral, midpoint prescription and gauge invariance	183	
	2.2.6	Applications of path integrals to optical problems based on a formal analogy with quantum mechanics	187	
	2.2.7	Problems	190	
2.3	Quantization, the operator ordering problem and path integrals			
	2.3.1	Symbols of operators and quantization	200	
	2.3.2	General concept of path integrals over trajectories in phase space	209	
	2.3.3	Normal symbol for the evolution operator, coherent-state path integrals,		
		perturbation expansion and scattering operator	216	
	2.3.4	Problems	226	
2.4	Path in	tegrals and quantization in spaces with topological constraints	230	
	2.4.1	Point particles in a box and on a half-line	231	
	2.4.2	Point particles on a circle and with a torus-shaped phase space	238	
	2.4.3	Problems	243	
2.5	Path integrals in curved spaces, spacetime transformations and the Coulomb problem			
	2.5.1	Path integrals in curved spaces and the ordering problem	245	
	2.5.2	Spacetime transformations of Hamiltonians	251	
	2.5.3	Path integrals in polar coordinates	258	
	2.5.4	Path integral for the hydrogen atom: the Coulomb problem	266	
	2.5.5	Path integrals on group manifolds	272	
	2.5.6	Problems	282	
2.6	Path in	tegrals over anticommuting variables for fermions and generalizations	286	
	2.6.1	Path integrals over anticommuting (Grassmann) variables for fermionic systems	286	
	2.6.2	Path integrals with generalized Grassmann variables	298	
	2.6.3	Localization techniques for the calculation of a certain class of path integrals	304	
	2.6.4	Problems	315	
App	endices		318	
A	Genera	l pattern of different ways of construction and applications of path integrals	318	
В	Proof of the inequality used for the study of the spectra of Hamiltonians			
С	Proof c	of lemma 2.1 used to derive the Bohr–Sommerfeld quantization condition	322	
D	Tauber	ian theorem	326	
Bibliography				
Index				
muc	A		000	