

In the name of God

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STOCHASTIC PROCESSES

Exercise Set 4

(Date Due: 1400/01/05)

1. For a smoothed stochastic field expand $\langle F \rangle$ around $\langle F \rangle_G$ up to $\mathcal{O}(\sigma_0^4)$.
2. Suppose that $F \equiv \delta_D(\alpha - \nu)$. So write a perturbative expansion of $\langle F \rangle$ up to $\mathcal{O}(\sigma_0^3)$ in 1-Dimension.

Good luck, Movahed
