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Stochastic dynamical low-rank approximation method

Yu Cao, Jianfeng Lu

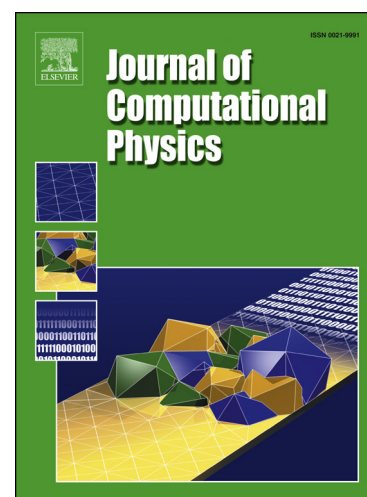
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Highlights

- Propose stochastic dynamical low-rank approximation method to solve high-dimensional SDEs.
- Provide a unified picture to discuss low-rank approximation for both Fokker–Planck equation and Lindblad equation.
- Provide a commuting diagram connecting both low-rank approximation method and stochastic unraveling method for Lindblad equation.

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