

Quantum Dissipation from Power-Law Memory

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A new quantum dissipation model based on memory mechanism is suggested. Dynamics of open and closed quantum systems with power-law memory is considered. An example of quantum oscillator with linear friction and power-law memory is considered.

The processes with power-law memory are described by using integration and differentiation of non-integer orders, by methods of fractional calculus. Fractional calculus is a theory of integrals and derivatives of any arbitrary real (or complex) order. It has a long history from 30 September 1695, when the derivatives of order $\alpha = 1/2$ has been described by Leibniz in a letter to L'Hospital The fractional differentiation and fractional integration go back to many great mathematicians such as Leibniz, Liouville, Riemann, Abel, Riesz, Weyl.

B. Ross, *A brief history and exposition of the fundamental theory of fractional calculus*, Lecture Notes in Mathematics. Vol.457. (1975) 1-36.

J.T. Machado, V. Kiryakova, F. Mainardi, *Recent History of Fractional Calculus*, Communications in Nonlinear Science and Numerical Simulations. Vol.16. (2011) 1140-1153.

Special Journals

- "Fractional Calculus and Applied Analysis";
- "Fractional Differential Calculus";
- "Communications in Fractional Calculus".

Mathematics Books

- S.G. Samko, A.A. Kilbas, O.I. Marichev, *Integrals and Derivatives of Fractional Order and Applications* (Nauka i Tehnika, Minsk, 1987); and *Fractional Integrals and Derivatives Theory and Applications* (Gordon and Breach, New York, 1993)
- A.A. Kilbas, H.M. Srivastava, J.J. Trujillo, *Theory and Applications of Fractional Differential Equations* (Elsevier, Amsterdam, 2006).

Physics Books

Applications of Fractional Calculus in Physics are described in the books:

- R. Hilfer (Ed.), *Applications of Fractional Calculus in Physics* (World Scientific, Singapore, 2000).
- V.V. Uchaikin, *Method of Fractional Derivatives* (Artishok, Ulyanovsk, 2008) in Russian.
- A.C.J. Luo, V.S. Afraimovich (Eds.), *Long-range Interaction, Stochasticity and Fractional Dynamics* (Springer, Berlin, 2010)
- F. Mainardi, *Fractional Calculus and Waves in Linear Viscoelasticity: An Introduction to Mathematical Models* (World Scientific, Singapore, 2010).
- V.E. Tarasov, *Fractional Dynamics: Applications of Fractional Calculus to Dynamics of Particles, Fields and Media* (Springer, New York, 2011).
- J. Klafter, S.C. Lim, R. Metzler (Eds.), *Fractional Dynamics. Recent Advances* (World Scientific, Singapore, 2011).
- V.E. Tarasov, *Theoretical Physics Models with Integro-Differentiation of Fractional Order* (IKI, RCD, 2011) in Russian

1 DERIVATIVES AND INTEGRALS OF NON-INTEGER ORDER

In general, many usual properties of the ordinary (first-order) derivative D_t are not realized for fractional derivative operators D_t^α . For example, a product rule, chain rule, semigroup property have strongly complicated analogs for the operators D_t^α .

There are many different definitions of fractional integrals and derivatives of non-integer orders.

A generalization of Cauchy's differentiation formula

Let G be an open subset of the complex plane \mathbb{C} , and $f : G \rightarrow \mathbb{C}$ is a holomorphic function:

$$f^{(n)}(x) = \frac{n!}{2\pi i} \oint_L \frac{f(z)}{(z-x)^{n+1}} dz. \quad (1)$$

A generalization of (1) has been suggested by Sonin (1872) and Letnikov (1872) in the form

$$D_x^\alpha f(x) = \frac{\Gamma(\alpha+1)}{2\pi i} \oint_L \frac{f(z)}{(z-x)^{\alpha+1}} dz, \quad (2)$$

where $\alpha \in \mathbb{R}$ and $\alpha \neq -1, -2, -3, \dots$. See Theorem 22.1 in the book by Samko, Kilbas, and Marichev. Expression (2) is also called Nishimoto derivative.

A generalization of finite difference

The differentiation of integer order n can be defined by

$$D_x^n f(x) = \lim_{h \rightarrow 0} \frac{\Delta_h^n f(x)}{h^n}, \quad \Delta_h^n f(x) = \sum_{k=0}^n (-1)^k \binom{n}{k} f(x - kh). \quad (3)$$

The difference of a fractional order $\alpha > 0$ is defined by the infinite series

$$\Delta_h^\alpha f(x) = \sum_{k=0}^{\infty} (-1)^k \binom{\alpha}{k} f(x - kh), \quad \binom{\alpha}{\beta} = \frac{\Gamma(\alpha + 1)}{\Gamma(\beta + 1)\Gamma(\alpha - \beta + 1)}. \quad (4)$$

The left- and right-sided Grünwald-Letnikov (1867,1868) derivatives of order $\alpha > 0$ are defined by

$${}^{GL}D_{x\pm}^\alpha f(x) = \lim_{h \rightarrow 0} \frac{\nabla_{\mp h}^\alpha f(x)}{h^\alpha}. \quad (5)$$

If

$$|f(x)| < c(1 + |x|)^{-\mu}, \quad \mu > |\alpha|.$$

then the series (4) can be used for $\alpha < 0$ and Eq. (5) defines Grünwald-Letnikov fractional integral. If $f(x) \in L_p(\mathbb{R})$, where $1 < p < 1/\alpha$ and $0 < \alpha < 1$, then (5) can be represented by

$${}^{GL}D_{x\pm}^\alpha f(x) = \frac{\alpha}{\Gamma(1 - \alpha)} \int_0^\infty \frac{f(x) - f(x \mp z)}{z^{\alpha+1}} dz.$$

A generalization by Fourier transform

If we define the Fourier transform operator \mathcal{F} by

$$(\mathcal{F}f)(\omega) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} f(t)e^{-i\omega t} dt, \quad (6)$$

then the Fourier transform of derivative of integer order n is

$$(\mathcal{F}D_x^n f)(\omega) = (i\omega)^n (\mathcal{F}f)(\omega).$$

Therefore

$$D_x^n f(x) = \mathcal{F}^{-1}\{(i\omega)^n (\mathcal{F}f)(\omega)\}.$$

For $f(t) \in L_1(\mathbb{R})$, the left- and right-sided Liouville fractional integrals and derivatives can be defined by the relations

$$(I_{\pm}^{\alpha}f)(x) = \mathcal{F}^{-1}\left(\frac{1}{(\pm i\omega)^{\alpha}}(\mathcal{F}f)(\omega)\right), \quad (7)$$

$$(D_{\pm}^{\alpha}f)(x) = \mathcal{F}^{-1}\left((\pm i\omega)^{\alpha}(\mathcal{F}f)(\omega)\right), \quad (8)$$

where $0 < \alpha < 1$ and

$$(\pm i\omega)^{\alpha} = |\omega|^{\alpha} \exp\left(\pm \operatorname{sgn}(\omega) \frac{i\alpha\pi}{2}\right).$$

The Liouville fractional integrals (7) can be represented by

$$(I_{\pm}^{\alpha}f)(x) = \frac{1}{\Gamma(\alpha)} \int_0^{\infty} z^{\alpha-1} f(x \mp z) dz. \quad (9)$$

The Liouville fractional derivatives (8) are

$$(D_{\pm}^{\alpha}f)(x) = D_x^n (I_{\pm}^{n-\alpha}f)(x).$$

Therefore

$$(D_{\pm}^{\alpha}f)(x) = \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dx^n} \int_0^{\infty} z^{n-\alpha-1} f(x \mp z) dz, \quad (10)$$

where $n = [\alpha] + 1$.

Caputo derivative

We can define the derivative of fractional order α by

$${}^C D_{\pm}^{\alpha} f(t) = I_{\pm}^{n-\alpha} (D_t^n f)(t).$$

For $x \in [a, b]$ the left-sided Caputo fractional derivative of order $\alpha > 0$ is defined by

$${}^C D_t^{\alpha} f(t) = {}_a I_t^{n-\alpha} D_t^n f(t) = \frac{1}{\Gamma(n-\alpha)} \int_a^t \frac{d\tau D_{\tau}^n f(\tau)}{(t-\tau)^{\alpha-n+1}}, \quad (11)$$

where $n-1 < \alpha < n$, and ${}_a I_t^{\alpha}$ is the left-sided Riemann-Liouville fractional integral of order $\alpha > 0$ that is defined by

$${}_a I_t^{\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_a^t \frac{f(\tau) d\tau}{(t-\tau)^{1-\alpha}}, \quad (a < t).$$

The Riemann-Liouville fractional derivative has some notable disadvantages in applications such as nonzero of the fractional derivative of constants,

$${}_0D_t^\alpha C = \frac{t^{-\alpha}}{\Gamma(1-\alpha)}C,$$

which means that dissipation does not vanish for a system in equilibrium. The Caputo fractional differentiation of a constant results in zero

$${}_0^C D_t^\alpha C = 0.$$

The desire to use the usual initial value problems

$$f(t_0) = C_0, \quad (D_t^1 f)(t_0) = C_1, \quad (D_t^2 f)(t_0) = C_2, \dots$$

lead to the application Caputo fractional derivatives instead of the Riemann-Liouville derivative.

2 POWER-LAW MEMORY AND FRACTIONAL DERIVATIVES

A physical interpretation of equations with derivatives and integrals of non-integer order with respect to time is connected with the memory effects.

Let us consider the evolution of a dynamical system in which some quantity $A(t)$ is related to another quantity $B(t)$ through a memory function $M(t)$ by

$$A(t) = \int_0^t M(t - \tau)B(\tau)d\tau. \quad (12)$$

This operation is a particular case of composition products suggested by Vito Volterra. In mathematics, equation (12) means that the value $A(t)$ is related with $B(t)$ by the convolution operation

$$A(t) = M(t) * B(t).$$

Equation (12) is a typical equation obtained for the systems coupled to an environment, where environmental degrees of freedom being averaged.

Let us consider the limiting cases widely used in physics.

(1) **The absence of the memory:** For a system without memory, the time dependence of the memory function is

$$M(t - \tau) = M(t) \delta(t - \tau), \quad (13)$$

where $\delta(t - \tau)$ is the Dirac delta-function. The absence of the memory means that the function $A(t)$ is defined by $B(t)$ at the only instant t . In this case, the system loses all its values of quantity except for one. Using (12) and (13), we have

$$A(t) = \int_0^t M(t) \delta(t - \tau) B(\tau) d\tau = M(t) B(t). \quad (14)$$

Expression (14) corresponds to the well-known physical process with complete absence of memory. This process relates all subsequent values to previous values through the single current value at each time t .

(2) **Complete memory:** If memory effects are introduced into the system, then the delta-function turns into some function with the time interval during which $B(t)$ affects on the function $A(t)$. Let $M(t)$ be the step function

$$M(t - \tau) = t^{-1}[\theta(\tau) - \theta(t - \tau)], \quad (15)$$

where $\theta(t)$ is the Heaviside function, also called the unit step function. The Heaviside function $\theta(t)$ is a discontinuous function whose value is zero for negative argument and one for positive argument. In equation (15), the factor t^{-1} is chosen to get normalization of the memory function to unity:

$$\int_0^t M(\tau) d\tau = 1.$$

Then in the evolution process the system passes through all states continuously without any loss. In this case,

$$A(t) = \frac{1}{t} \int_0^t B(\tau) d\tau,$$

and this corresponds to a complete memory.

(3) **Power-law memory:** The power-like memory function is defined by

$$M(t - \tau) = M_0 (t - \tau)^{\varepsilon-1}, \quad (16)$$

where M_0 is a real parameter. Substitution of (16) into (12) gives the temporal fractional integral of order ε :

$$A(t) = \lambda I_t^\varepsilon B(t) = \frac{\lambda}{\Gamma(\varepsilon)} \int_0^t (t - \tau)^{\varepsilon-1} B(\tau) d\tau, \quad 0 < \varepsilon < 1, \quad (17)$$

where $\lambda = \Gamma(\varepsilon)M_0$. The memory determines an interval $[0, t]$ during which $B(\tau)$ affects $A(t)$.

Equation (17) is a special case of relation for $A(t)$ and $B(t)$, where $A(t)$ is directly proportional to $M(t) * B(t)$. In a more general case, the values $A(t)$ and $B(t)$ can be related by the equation

$$f(A(t), M(t) * D_t^n B(t)) = 0, \quad (18)$$

where f is a smooth function. In this case equation (18) gives the relation $f(A(t), {}_0^C D_t^\alpha B(t)) = 0$ with Caputo fractional derivative.

3 QUANTUM DYNAMICS WITH POWER-LAW MEMORY

Let us consider a generalization of Lindblad equation for quantum observables in the form

$${}_0^C D_t^\alpha A_t = -\mathcal{L}_V A_t, \quad (19)$$

where ${}_0^C D_t^\alpha$ is the Caputo fractional derivative with respect to time t (dimensionless variable), and

$$\mathcal{L}_V A_t = \frac{1}{i\hbar} [H, A_t] - \frac{1}{2\hbar} \sum_{k=1}^{\infty} \left(V_k^* [A_t, V_k] + [V_k^*, A_t] V_k \right). \quad (20)$$

For $\alpha = 1$ we have the usual Lindblad equation. If α is non-integer, then equation (19) defines the quantum processes with power-law memory.

If all operators V_k are equal to zero ($V_k = 0$), then we have a generalization of the Heisenberg equation for Hamiltonian system with memory

$${}_0^C D_t^\alpha A_t = -\frac{1}{i\hbar} [H, A_t]. \quad (21)$$

Note that the form of \mathcal{L}_V is not uniquely defined. The transformations

$$V_k \rightarrow V_k + a_k I, \quad H \rightarrow H + \frac{1}{2i\hbar} \sum_{k=1}^{\infty} (a_k^* V_k - a_k V_k^*),$$

where a_k are arbitrary complex numbers, preserve the form of equation (19).

Cauchy-type problem

If we consider the Cauchy-type problem for equation (19) in which the initial condition is given at the time $t = 0$ by A_0 , then its solution can be represented in the form

$$A_t = \Phi_t(\alpha)A_0, \quad (t \geq 0),$$

where

$$\Phi_t(\alpha) = E_\alpha[-t^\alpha \mathcal{L}_V]. \quad (22)$$

Here $E_\alpha[\mathcal{L}]$ is the Mittag-Leffler function with the superoperator argument

$$E_\alpha[\mathcal{L}] = \sum_{k=0}^{\infty} \frac{1}{\Gamma(\alpha k + 1)} \mathcal{L}^k.$$

Note that the relation

$${}^C D_t^\alpha E_\alpha[\lambda(t - a)^\alpha] = \lambda E_\alpha[\lambda(t - a)^\alpha]$$

holds for $\lambda \in \mathbb{C}$, $t > a$, $a \in \mathbb{R}$, and $\alpha > 0$.

Quantum dynamical groupoid

The superoperators $\Phi_t(\alpha)$, $t \geq 0$, describe dynamics of open quantum systems with power-law memory. The superoperator \mathcal{L}_V can be considered as a generator of the quantum dynamical groupoid $\Phi_t(\alpha)$:

$${}_0^C D_t^\alpha \Phi_t(\alpha) = -\mathcal{L}_V \Phi_t(\alpha).$$

For $\alpha = 1$, we have $\Phi_t(1) = E_1[-t\mathcal{L}_V] = \exp\{-t\mathcal{L}_V\}$. The superoperators $\Phi_t = \Phi_t(1)$ form a semigroup such that $\Phi_t\Phi_s = \Phi_{t+s}$, $(t, s > 0)$, $\Phi_0 = L_I$. This property holds since $\exp\{-t\mathcal{L}_V\} \exp\{-s\mathcal{L}_V\} = \exp\{-(t+s)\mathcal{L}_V\}$.

For $\alpha \notin \mathbb{N}$ we have

$$E_\alpha[-t^\alpha \mathcal{L}_V] E_\alpha[-s^\alpha \mathcal{L}_V] \neq E_\alpha[-(t+s)^\alpha \mathcal{L}_V].$$

Therefore the semigroup property is **not** satisfied for non-integer values of α :

$$\Phi_t(\alpha)\Phi_s(\alpha) \neq \Phi_{t+s}(\alpha), \quad (t, s > 0).$$

As a result, the superoperators $\Phi_t(\alpha)$ with $\alpha \notin \mathbb{N}$ cannot form a semigroup. This property means that we have a quantum processes with memory. The superoperators $\Phi_t(\alpha)$ describe quantum dynamics of open systems with memory. The memory effects to dynamical maps mean that their present evolution of $A(t)$ depends on all past values of $A(\tau)$ for $\tau < t$.

4 LINEAR OSCILLATOR WITH FRICTION AND MEMORY

Let us consider an oscillator with linear friction and power-like memory. In this example the basic assumption is that the general form of a bounded completely dissipative superoperator holds for an unbounded superoperator \mathcal{L}_V . We assume that the operators H , and V_k are functions of the operators Q and P such that the obtained model is exactly solvable. Therefore we consider $V_k = V_k(Q, P)$ as the first-degree polynomials in Q and P , and the Hamiltonian $H = H(Q, P)$ as a second degree polynomial in Q and P :

$$H = \frac{1}{2m}P^2 + \frac{m\omega^2}{2}Q^2 + \frac{\mu}{2}(PQ + QP), \quad (23)$$
$$V_k = a_k P + b_k Q,$$

where a_k , and b_k , $k = 1, 2$, are complex numbers. These assumptions mean that the friction force is proportional to the velocity.

Using the definition of \mathcal{L}_V and the canonical commutation relations for operators Q and P , we obtain

$$-\mathcal{L}_V Q = \frac{1}{m}P + \mu Q - \lambda Q,$$

$$-\mathcal{L}_V P = -m\omega^2 Q - \mu P - \lambda P,$$

where $\lambda = \text{Im}(a_1 b_1^* + a_1 b_1^*)$. Let us consider generalized Lindblad equation (19) for Q_t and P_t in the form

$${}_0^C D_t^\alpha Q_t = -\mathcal{L}_V Q_t, \quad {}_0^C D_t^\alpha P_t = -\mathcal{L}_V P_t, \quad (24)$$

where ${}_0^C D_t^\alpha$ is the Caputo fractional derivative with respect to time t , which is dimensionless variable.

We define the matrices

$$A = \begin{pmatrix} Q \\ P \end{pmatrix}, \quad M = \begin{pmatrix} \mu - \lambda & m^{-1} \\ -m\omega^2 & -\mu - \lambda \end{pmatrix}. \quad (25)$$

Then equations (24) for quantum observables have the matrix representation

$${}_0^C D_t^\alpha A_t = M A_t, \quad (26)$$

where $-\mathcal{L}_V A_t = M A_t$.

If we consider the Cauchy problem for equation (26) in which the initial condition is given at the time $t = 0$ by A_0 , then its solution can be represented in the form

$$A_t = \Phi_t(\alpha)A_0,$$

where

$$\Phi_t(\alpha) = E_\alpha[t^\alpha M].$$

The Mittag-Leffler function with the matrix argument is defined by

$$E_\alpha[t^\alpha M] = \sum_{n=0}^{\infty} \frac{t^{n\alpha}}{\Gamma(\alpha n + 1)} M^n.$$

For $\alpha = 1$, we obtain

$$\Phi_t(1) = \Phi_t = \sum_{n=0}^{\infty} \frac{t^n}{n!} M^n = e^{tM}. \quad (27)$$

The matrix M can be represented in the form

$$M = N^{-1}FN, \quad (28)$$

where F is a diagonal matrix, and

$$N = \begin{pmatrix} m\omega^2 & \mu + \nu \\ m\omega^2 & \mu - \nu \end{pmatrix}, \quad (29)$$

$$F = \begin{pmatrix} -(\lambda + \nu) & 0 \\ 0 & -(\lambda - \nu) \end{pmatrix}. \quad (30)$$

Here we use the complex parameter ν , such that $\nu^2 = \mu^2 - \omega^2$.

Using (28), the one-parameter superoperators $\Phi_t(\alpha)$ are represented by

$$\Phi_t(\alpha) = \sum_{n=0}^{\infty} \frac{t^{n\alpha}}{\Gamma(\alpha n + 1)} M^n = N^{-1} \left(\sum_{n=0}^{\infty} \frac{t^{n\alpha}}{\Gamma(\alpha n + 1)} F^n \right) N.$$

As a result, we have

$$\Phi_t(\alpha) = N^{-1} E_\alpha[t^\alpha F] N. \quad (31)$$

For $\alpha = 1$, we have

$$\Phi_t(1) = N^{-1} e^{tF} N.$$

Substitution of (29) and (30) into (31) gives

$$\Phi_t(\alpha) = \begin{pmatrix} C_\alpha[\lambda, \nu, t] + (\mu/\nu) S_\alpha[\lambda, \nu, t] & (1/m\nu) S_\alpha[\lambda, \nu, t] \\ -(m\omega^2/\nu) S_\alpha[\lambda, \nu, t] & C_\alpha[\lambda, \nu, t] - (\mu/\nu) S_\alpha[\lambda, \nu, t] \end{pmatrix},$$

where we use the notations

$$S_\alpha[\lambda, \nu, t] = \frac{1}{2} \left(E_\alpha[(-\lambda + \nu)t^\alpha] - E_\alpha[(-\lambda - \nu)t^\alpha] \right),$$

$$C_\alpha[\lambda, \nu, t] = \frac{1}{2} \left(E_\alpha[(-\lambda + \nu)t^\alpha] + E_\alpha[(-\lambda - \nu)t^\alpha] \right).$$

As a result, we obtain $A_t(\alpha) = \Phi_t(\alpha)A_0$ in the form

$$Q_t = \left(C_\alpha[\lambda, \nu, t] + \frac{\mu}{\nu} S_\alpha[\lambda, \nu, t] \right) Q_0 + \frac{1}{m\nu} S_\alpha[\lambda, \nu, t] P_0, \quad (32)$$

$$P_t = -\frac{m\omega^2}{\nu} S_\alpha[\lambda, \nu, t] Q_0 + \left(C_\alpha[\lambda, \nu, t] - \frac{\mu}{\nu} S_\alpha[\lambda, \nu, t] \right) P_0. \quad (33)$$

For $\alpha = 1$, we get

$$S_\alpha[\lambda, \nu, t] = e^{-\lambda t} \sinh(\nu t), \quad C_\alpha[\lambda, \nu, t] = e^{-\lambda t} \cosh(\nu t),$$

and equations (32) and (33) give the well-known solutions.

Note that for $V_k = 0$ ($k = 1, 2$), we have closed Hamiltonian system with memory, that is described by Heisenberg equation (21). The solution of the equation for linear oscillator with power-law memory is given by (32) and (33), where $\lambda = 0$.

For non-integer α , the Mittag-Leffler function in equations (32) and (33) can be represented in the form

$$E_{\alpha,1}(-zt^\alpha) = f_\alpha(z^{1/\alpha}t) + g_\alpha(z^{1/\alpha}t), \quad (34)$$

where

$$f_\alpha(t) = \frac{1}{\pi} \int_0^\infty e^{-rt} \frac{r^{\alpha-1} \sin(\pi\alpha)}{r^{2\alpha} + 2r^\alpha \cos(\pi\alpha) + 1} dr, \\ g_\alpha(t) = \frac{2}{\alpha} e^{t \cos(\pi/\alpha)} \cos [t \sin(\pi/\alpha)]. \quad (35)$$

The function $g_\alpha(t)$ exhibits oscillations with circular frequency $\Omega(\alpha) = \sin(\pi/\alpha)$, and exponentially decaying amplitude with rate $\lambda(\alpha) = |\cos(\pi/\alpha)|$. The functions $f_\alpha(t)$ exhibit an algebraic decay as $t \rightarrow \infty$. Therefore the linear oscillator with memory demonstrates power-law decay. Note that we have power-law decay for open and closed Hamiltonian quantum systems with memory. As a result, the power-law memory leads to dissipation.

As a result, generalized Lindblad equation with time fractional derivative describes evolution of quantum observables of open quantum systems with memory. The quantum processes with power-law memory ($\alpha \notin \mathbb{N}$) cannot be described by a semigroup. It can be described only as a quantum dynamical groupoid. As a result, the long-term memory for open and closed quantum systems can lead to dissipation with power-law decay.

V.E. Tarasov, *Quantum Mechanics of Non-Hamiltonian and Dissipative Systems* (Elsevier, Amsterdam, London, 2008)

V.E. Tarasov, *Fractional Dynamics: Applications of Fractional Calculus to Dynamics of Particles, Fields and Media* (Springer, New York, 2011)