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In classical world, momentum is a real quantity. In quantum world, momentum becomes imaginary, why?

Ans:

In classical physics, momentum is given by $P = mv$, whereas in quantum mechanics or quantum physics, momentum is defined as a self adjoint operators on the wave function

$$\hat{p}(\psi(x)) = -i\hbar \frac{\partial \psi(x)}{\partial x}$$

Now note that \hat{p} is the momentum operator which operates on the wave function. This results in Eigen values which is the momentum of particle and is a real number. Hence \hat{p} is imaginary in quantum world, so that the Eigen value obtained can have a real value.

The imaginary momentum has purely mathematical significance. Imaginary momentum tells that the position space wave function has an exponential decay.