Yuri Kifer

Random
Perturbations of
Dynamical Systems

Random Perturbations Of Dynamical Systems Progress In Probability

Huaizhong Zhao

Random Perturbations Of Dynamical Systems Progress In Probability:

   Random Perturbations of Dynamical Systems Yuri Kifer,2012-12-06 Mathematicians often face the question to which extent mathematical models describe processes of the real world These models are derived from experimental data hence they describe real phenomena only approximately Thus a mathematical approach must begin with choosing properties which are not very sensitive to small changes in the model and so may be viewed as properties of the real process In particular this concerns real processes which can be described by means of ordinary differential equations By this reason different notions of stability played an important role in the qualitative theory of ordinary differential equations commonly known nowdays as the theory of dynamical systems Since physical processes are usually affected by an enormous number of small external fluctuations whose resulting action would be natural to consider as random the stability of dynamical systems with respect to random perturbations comes into the picture There are differences between the study of stability properties of single trajectories i e the Lyapunov stability and the global stability of dynamical systems The stochastic Lyapunov stability was dealt with in Hasminskii Has In this book we are concerned mainly with questions of global stability in the presence of noise which can be described as recovering parameters of dynamical systems from the study of their random perturbations The parameters which is possible to obtain in this way can be considered as stable under random perturbations and so having physical sense 1 Our set up is the following   **Nonlinear Dynamics and Statistics** Alistair I. Mees,2001-01-25 This book describes the state of the art in nonlinear dynamical reconstruction theory The chapters are based upon a workshop held at the Isaac Newton Institute Cambridge University UK in late 1998 The book s chapters present theory and methods topics by leading researchers in applied and theoretical nonlinear dynamics statistics probability and systems theory Features and topics disentangling uncertainty and error the predictability of nonlinear systems achieving good nonlinear models delay reconstructions dynamics vs statistics introduction to Monte Carlo Methods for Bayesian Data Analysis latest results in extracting dynamical behavior via Markov Models data compression dynamics and stationarity Professionals researchers and advanced graduates in nonlinear dynamics probability optimization and systems theory will find the book a useful resource and guide to current developments in the subject   **Workshop on Branching Processes and Their Applications** Miguel González,Inés M. Puerto,Rodrigo Martínez,Manuel Molina,Manuel Mota,Alfonso Ramos,2010-03-02 One of the charms of mathematics is the contrast between its generality and its applicability to concrete even everyday problems Branching processes are typical in this Their niche of mathematics is the abstract pattern of reproduction sets of individuals changing size and composition through their members reproducing in other words what Plato might have called the pure idea behind demography population biology cell kinetics molecular replication or nuclear ssion had he known these scienti c elds Even in the performance of algorithms for sorting and classi cation there is an inkling of the same pattern In special cases general properties of the abstract ideal then interact with the physical or biological or whatever properties at hand But the

population or bran ing pattern is strong it tends to dominate and here lies the reason for the extreme usefulness of branching processes in diverse applications Branching is a clean and beautiful mathematical pattern with an intellectually challenging intrinsic structure and it pervades the phenomena it underlies   **New Trends in Stochastic Analysis and Related Topics** Huaizhong Zhao,2011 The volume is dedicated to Professor David Elworthy to celebrate his fundamental contribution and exceptional influence on stochastic analysis and related fields Stochastic analysis has been profoundly developed as a vital fundamental research area in mathematics in recent decades It has been discovered to have intrinsic connections with many other areas of mathematics such as partial differential equations functional analysis topology differential geometry dynamical systems etc Mathematicians developed many mathematical tools in stochastic analysis to understand and model random phenomena in physics biology finance fluid environment science etc This volume contains 12 comprehensive review new articles written by world leading researchers by invitation and their collaborators It covers stochastic analysis on manifolds rough paths Dirichlet forms stochastic partial differential equations stochastic dynamical systems infinite dimensional analysis stochastic flows quantum stochastic analysis and stochastic Hamilton Jacobi theory Articles contain cutting edge research methodology results and ideas in relevant fields They are of interest to research mathematicians and postgraduate students in stochastic analysis probability partial differential equations dynamical systems mathematical physics as well as to physicists financial mathematicians engineers etc   Ergodic Theory Cesar E. Silva,Alexandre I. Danilenko,2023-07-31 This volume in the Encyclopedia of Complexity and Systems Science Second Edition covers recent developments in classical areas of ergodic theory including the asymptotic properties of measurable dynamical systems spectral theory entropy ergodic theorems joinings isomorphism theory recurrence nonsingular systems It enlightens connections of ergodic theory with symbolic dynamics topological dynamics smooth dynamics combinatorics number theory pressure and equilibrium states fractal geometry chaos In addition the new edition includes dynamical systems of probabilistic origin ergodic aspects of Sarnak s conjecture translation flows on translation surfaces complexity and classification of measurable systems operator approach to asymptotic properties interplay with operator algebras
    Random Perturbations of Dynamical Systems M. I. Freidlin,A. D. Wentzell,2012-12-06 Asymptotical problems have always played an important role in probability theory In classical probability theory dealing mainly with sequences of independent variables theorems of the type of laws of large numbers theorems of the type of the central limit theorem and theorems on large deviations constitute a major part of all investigations In recent years when random processes have become the main subject of study asymptotic investigations have continued to playa major role We can say that in the theory of random processes such investigations play an even greater role than in classical probability theory because it is apparently impossible to obtain simple exact formulas in problems connected with large classes of random processes Asymptotical investigations in the theory of random processes include results of the types of both the laws of large numbers and the

central limit theorem and in the past decade theorems on large deviations Of course all these problems have acquired new aspects and new interpretations in the theory of random processes   *Revue Roumaine de Mathématiques Pures Et Appliquées* ,1994   **Discrete and Continuous Dynamical Systems** ,2008   **IUTAM Symposium on Nonlinear Stochastic Dynamics** N. Sri Namachchivaya,Y.K. Lin,2012-12-06 Non linear stochastic systems are at the center of many engineering disciplines and progress in theoretical research had led to a better understanding of non linear phenomena This book provides information on new fundamental results and their applications which are beginning to appear across the entire spectrum of mechanics The outstanding points of these proceedings are Coherent compendium of the current state of modelling and analysis of non linear stochastic systems from engineering applied mathematics and physics point of view Subject areas include Multiscale phenomena stability and bifurcations control and estimation computational methods and modelling For the Engineering and Physics communities this book will provide first hand information on recent mathematical developments The applied mathematics community will benefit from the modelling and information on various possible applications   *Proceedings* ,1999   *Recent Progress and Modern Challenges in Applied Mathematics, Modeling and Computational Science* Roderick Melnik,Roman Makarov,Jacques Belair,2017-09-05 This volume is an excellent resource for professionals in various areas of applications of mathematics modeling and computational science It focuses on recent progress and modern challenges in these areas The volume provides a balance between fundamental theoretical and applied developments emphasizing the interdisciplinary nature of modern trends and detailing state of the art achievements in Applied Mathematics Modeling and Computational Science The chapters have been authored by international experts in their respective fields making this book ideal for researchers in academia practitioners and graduate students It can also serve as a reference in the diverse selected areas of applied mathematics modelling and computational sciences and is ideal for interdisciplinary collaborations   Das Schweizer Buch ,1988   Notices of the American Mathematical Society American Mathematical Society,1988   Fluktuatsii V Dinamicheskikh Sistemakh Pod Deistviem Malykh Sluchainykh Vozmushchenii Mark Iosifovich Freĭdlin,Alexander D. Wentzell,Joseph Szücs,1984   Seminar on Stochastic Processes, 1991 E. Cinlar,K.L. Chung,M. Sharpe,1992-04-01 The 1991 Seminar on Stochastic Processes was held at the University of California Los Angeles from March 23 through March 25 1991 This was the eleventh in a series of annual meetings which provide researchers with the opportunity to discuss current work on stochastic processes in an informal and enjoyable atmosphere Previous seminars were held at Northwestern University Princeton University the University of Florida the University of Virginia the University of California San Diego and the University of British Columbia Following the successful format of previous years there were five invited lectures These were given by M Barlow G Lawler P March D Stroock M Talagrand The enthusiasm and interest of the participants created a lively and stimulating atmosphere for the seminar Some of the topics discussed are represented by the articles in this volume P J Fitzsimmons T M Liggett S C Port Los Angeles 1991 In Memory of Steven Orey M CRANSTON

The mathematical community has lost a cherished colleague with the passing of Steven Orey This unique and thoughtful man has left those who knew him with many pleasant memories He has also left us with important contributions in the development of the theory of Markov processes As a friend and former student I wish to take this chance to recall to those who know and introduce to those who do not a portion of his lifework   **Diffusion Processes and Related Problems in Analysis** Mark A. Pinsky,1990   Verzeichnis lieferbarer Bücher ,1988   **Physical Review** ,1995-04 Publishes papers that report results of research in statistical physics plasmas fluids and related interdisciplinary topics There are sections on 1 methods of statistical physics 2 classical fluids 3 liquid crystals 4 diffusion limited aggregation and dendritic growth 5 biological physics 6 plasma physics 7 physics of beams 8 classical physics including nonlinear media and 9 computational physics   Books in Series, 1876-1949 R.R. Bowker Company,1982   **Journal of the American Statistical Association** ,1987

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