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Monotone Random Systems – Theory and Applications

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Dirk Blömker



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Contemporary Approaches and Methods in Fundamental Mathematics and Mechanics Victor A. Sadovnichiy, Michael Z. Zgurovsky, 2020-11-24 This book focuses on the latest approaches and methods in fundamental mathematics and mechanics and discusses the practical application of abstract mathematical approaches such as differential geometry and differential and difference equations in solid mechanics hydrodynamics aerodynamics optimization decision making theory and control theory Featuring selected contributions to the open seminar series of Lomonosov Moscow State University and Igor Sikorsky Kyiv Polytechnic Institute by mathematicians from China Germany France Italy Spain Russia Ukraine and the USA the book will appeal to mathematicians and engineers working at the interface of these fields

Random Ordinary Differential Equations and Their Numerical Solution Xiaoying Han, Peter E. Kloeden, 2017-10-25 This book is intended to make recent results on the derivation of higher order numerical schemes for random ordinary differential equations RODEs available to a broader readership and to familiarize readers with RODEs themselves as well as the closely associated theory of random dynamical systems In addition it demonstrates how RODEs are being used in the biological sciences where non Gaussian and bounded noise are often more realistic than the Gaussian white noise in stochastic differential equations SODEs RODEs are used in many important applications and play a fundamental role in the theory of random dynamical systems They can be analyzed pathwise with deterministic calculus but require further treatment beyond that of classical ODE theory due to the lack of smoothness in their time variable Although classical numerical schemes for ODEs can be used pathwise for RODEs they rarely attain their traditional order since the solutions of RODEs do not have sufficient smoothness to have Taylor expansions in the usual sense However Taylor like expansions can be derived for RODEs using an iterated application of the appropriate chain rule in integral form and represent the starting point for the systematic derivation of consistent higher order numerical schemes for RODEs The book is directed at a wide range of readers in applied and computational mathematics and related areas as well as readers who are interested in the applications of mathematical models involving random effects in particular in the biological sciences The level of this book is suitable for graduate students in applied mathematics and related areas computational sciences and systems biology A basic knowledge of ordinary differential equations and numerical analysis is required

Nonautonomous Dynamical Systems in the Life Sciences Peter E. Kloeden, Christian Pötzsche, 2014-01-22 Nonautonomous dynamics describes the qualitative behavior of evolutionary differential and difference equations whose right hand side is explicitly time

dependent Over recent years the theory of such systems has developed into a highly active field related to yet recognizably distinct from that of classical autonomous dynamical systems This development was motivated by problems of applied mathematics in particular in the life sciences where genuinely nonautonomous systems abound The purpose of this monograph is to indicate through selected representative examples how often nonautonomous systems occur in the life sciences and to outline the new concepts and tools from the theory of nonautonomous dynamical systems that are now available for their investigation

Differential Equations and Population Dynamics I Arnaud Ducrot, Quentin Griette, Zhihua Liu, Pierre Magal, 2022-06-20 This book presents the basic theoretical concepts of dynamical systems with applications in population dynamics Existence uniqueness and stability of solutions global attractors bifurcations center manifold and normal form theories are discussed with cutting edge applications including a Holling s predator prey model with handling and searching predators and projecting the epidemic forward with varying level of public health interventions for COVID 19 As an interdisciplinary text this book aims at bridging the gap between mathematics biology and medicine by integrating relevant concepts from these subject areas making it self sufficient for the reader It will be a valuable resource to graduate and advance undergraduate students for interdisciplinary research in the area of mathematics and population dynamics

An Introduction to Stochastic Dynamics Jinqiao Duan, 2015-04-13 An accessible introduction for applied mathematicians to concepts and techniques for describing quantifying and understanding dynamics under uncertainty

Random Differential Equations in Scientific Computing Tobias Neckel, Florian Rupp, 2013-12-17 This book is a holistic and self contained treatment of the analysis and numerics of random differential equations from a problem centred point of view An interdisciplinary approach is applied by considering state of the art concepts of both dynamical systems and scientific computing The red line pervading this book is the two fold reduction of a random partial differential equation disturbed by some external force as present in many important applications in science and engineering First the random partial differential equation is reduced to a set of random ordinary differential equations in the spirit of the method of lines These are then further reduced to a family of deterministic ordinary differential equations The monograph will be of benefit not only to mathematicians but can also be used for interdisciplinary courses in informatics and engineering

Amplitude Equations for Stochastic Partial Differential Equations Dirk Blömker, 2007 Rigorous error estimates for amplitude equations are well known for deterministic PDEs and there is a large body of literature over the past two decades However there seems to be a lack of literature for stochastic equations although the theory is being successfully used in the applied community such as for convective instabilities without reliable error estimates at hand This book is the first step in closing this gap The author provides details about the reduction of dynamics to more simpler equations via amplitude or modulation equations which relies on the natural separation of time scales present near a change of stability For students the book provides a lucid introduction to the subject highlighting the new tools necessary for stochastic equations while serving as an excellent guide

to recent research **Stability and Bifurcation Theory for Non-Autonomous Differential Equations** Anna Capietto, Peter Kloeden, Jean Mawhin, Sylvia Novo, Miguel Ortega, 2012-12-14 This volume contains the notes from five lecture courses devoted to nonautonomous differential systems in which appropriate topological and dynamical techniques were described and applied to a variety of problems The courses took place during the C I M E Session Stability and Bifurcation Problems for Non Autonomous Differential Equations held in Cetraro Italy June 19 25 2011 Anna Capietto and Jean Mawhin lectured on nonlinear boundary value problems they applied the Maslov index and degree theoretic methods in this context Rafael Ortega discussed the theory of twist maps with nonperiodic phase and presented applications Peter Kloeden and Sylvia Novo showed how dynamical methods can be used to study the stability bifurcation properties of bounded solutions and of attracting sets for nonautonomous differential and functional differential equations The volume will be of interest to all researchers working in these and related fields **Nonlinearity** ,2009-04 *Discrete and Continuous Dynamical Systems* ,2009 **Functional Differential Equations** ,2004 **American Book Publishing Record** ,2002 **Studia Universitatis Babeş-Bolyai** Universitatea "Babeş-Bolyai." ,2008 *Locally Interacting Systems and Their Application in Biology* R. L. Dobrushin, V. I. Kriukov, A. L. Toom, 1978 *Mathematical Reviews* ,2007 *Forthcoming Books* Rose Arny, 2002 **Fluctuation Theory for Lévy Processes** Ronald A. Doney, 2007-04-19 Lévy processes i.e. processes in continuous time with stationary and independent increments are named after Paul Lévy who made the connection with infinitely divisible distributions and described their structure They form a flexible class of models which have been applied to the study of storage processes insurance risk queues turbulence laser cooling and of course finance where the feature that they include examples having heavy tails is particularly important Their sample path behaviour poses a variety of difficult and fascinating problems Such problems and also some related distributional problems are addressed in detail in these notes that reflect the content of the course given by R Doney in St Flour in 2005 **The British National Bibliography** Arthur James Wells, 2002 **Current Index to Statistics, Applications, Methods and Theory** ,1995 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

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