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Small Viscosity and Boundary Layer Methods

Theory, Stability Analysis, and Applications

Guy Métivier

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approximations in the case of nonglobally Lipschitz coefficients of Stochastic Differential Equations SDEs including the concept of rejecting trajectories conditional probabilistic representations and their application to practical variance reduction using regression methods multi level Monte Carlo method computing ergodic limits and additional classes of geometric integrators used in molecular dynamics numerical methods for FBSDEs approximation of parabolic SPDEs and nonlinear filtering problem based on the method of characteristics SDEs have many applications in the natural sciences and in finance Besides the employment of probabilistic representations together with the Monte Carlo technique allows us to reduce the solution of multi dimensional problems for partial differential equations to the integration of stochastic equations This approach leads to powerful computational mathematics that is presented in the treatise Many special schemes for SDEs are presented In the second part of the book numerical methods for solving complicated problems for partial differential equations occurring in practical applications both linear and nonlinear are constructed All the methods are presented with proofs and hence founded on rigorous reasoning thus giving the book textbook potential An overwhelming majority of the methods are accompanied by the corresponding numerical algorithms which are ready for implementation in practice The book addresses researchers and graduate students in numerical analysis applied probability physics chemistry and engineering as well as mathematical biology and financial mathematics Absorbing Boundaries and Layers, Domain Decomposition Methods L. Tourrette, Laurence Halpern, 2001 CD ROM contains Sections omitted from printing of text

NASA Technical Translation ,1976 Classical and Modern Engineering Methods in Fluid Flow and Heat Transfer Abram Dorfman, 2012-02-26 This book presents contemporary theoretical methods in fluid flow and heat transfer emphasizing principles of investigation and modeling of natural phenomena and engineering processes It is organized into four parts and 12 chapters presenting classical and modern methods Following the classical methods in Part 1 Part 2 offers in depth coverage of analytical conjugate methods in convective heat transfer and peristaltic flow Part 3 explains recent developments in numerical methods including new approaches for simulation of turbulence by direct solution of Navier Stokes equations Part 4 provides a wealth of applications in industrial systems technology processes biology and medicine More than a hundred examples show the applicability of the methods in such areas as nuclear reactors aerospace crystal growth turbine blades electronics packaging optical fiber coating wire casting blood flow urinary problems and food processing Intended for practicing engineers and students the book balances strong formulation of problems with detailed explanations of definitions and terminology Author comments give attention to special terms like singularity order of magnitude flow stability and nonisothermicity characteristics More than 400 exercises and questions are offered many of which divide derivations between you and the author For these exercises the author describes the solution method and the results in the text but you are directed to complete specific portions of the solutions You then have a choice to accept the results or to further explore the underlying problem Extensive references are provided for further study An Introduction to the Mathematical Theory of Geophysical Fluid Dynamics, 1980-01-01 An Introduction to the Mathematical Theory of Geophysical Fluid Dynamics

Scientific and Technical Aerospace Reports, 1995

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AFOSR. United States. Air Force. Office of Scientific Research, 1957

Dimensional Analysis and Self-Similarity Methods for Engineers and Scientists Bahman Zohuri,2015-04-15 This ground breaking reference provides an overview of key concepts in dimensional analysis and then pushes well beyond traditional applications in fluid mechanics to demonstrate how powerful this tool can be in solving complex problems across many diverse fields Of particular interest is the book s coverage of dimensional analysis and self similarity methods in nuclear and energy engineering Numerous practical examples of dimensional problems are presented throughout allowing readers to link the book s theoretical explanations and step by step mathematical solutions to practical implementations

Applied Mechanics Reviews ,1974 NASA Technical Paper ,1992 Method of Calculating the Lateral Motions of Aircraft Based on the Laplace Transform Harry E. Murray, Frederick Cyril Grant, 1950 The lateral motions of aircraft are obtained by means of the Laplace transform which gives solutions in terms of elementary functions for the free motions and the motions due to forcing step functions The lateral stability of a specific airplane and certain of its free and forced motions are calculated Introductory Fluid Mechanics for Physicists and Mathematicians Geoffrey J. Pert, 2013-03-29 This textbook presents essential methodology for physicists of the theory and applications of fluid mechanics within a single volume Building steadily through a syllabus it will be relevant to almost all undergraduate physics degrees which include an option on hydrodynamics or a course in which hydrodynamics figures prominently The Shock and Vibration Digest ,1987

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