

FIG. 4. *Solutions of the OU process. Left: samples of the training data; Right: simulated samples by the sFML model for up to $T = 4.0$, with an initial condition $x_0 = 1.5$.*

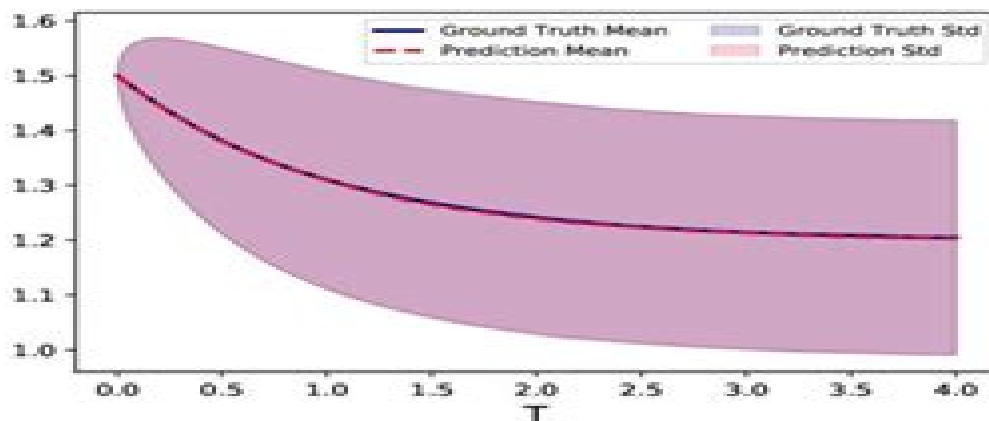


FIG. 5. *Mean and standard deviation (STD) of the OU process by the sFML model.*

we plot the histogram for the samples of $\tilde{\mathbf{G}}_{\Delta}(0.8)$, as a comparison of the conditional distribution against that of the true stochastic flow map $\mathbf{G}_{\Delta}(0.8)$. Good agreement can be observed.

We conduct further examination of the solution time sequence produced by the sFML model. In Figure 8, we present the spectra of the covariance function of the simulated sequences by the sFML model, along with that of the true solution sequence under the same initial condition. We observe good agreement between the sFML model and the true model.

5.1.2. Geometric Brownian motion. We now consider geometric Brownian motion, which, unlike the OU process, does not have steady state. In particular, we consider

$$(5.2) \quad dx_t = \mu x_t dt + \sigma x_t dW_t,$$

Stochastic Dynamical Systems

Zhe Xu



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Table of Contents Stochastic Dynamical Systems

1. Understanding the eBook Stochastic Dynamical Systems
 - The Rise of Digital Reading Stochastic Dynamical Systems
 - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Dynamical Systems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Stochastic Dynamical Systems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Dynamical Systems
 - Personalized Recommendations
 - Stochastic Dynamical Systems User Reviews and Ratings
 - Stochastic Dynamical Systems and Bestseller Lists
5. Accessing Stochastic Dynamical Systems Free and Paid eBooks

- Stochastic Dynamical Systems Public Domain eBooks
- Stochastic Dynamical Systems eBook Subscription Services
- Stochastic Dynamical Systems Budget-Friendly Options
- 6. Navigating Stochastic Dynamical Systems eBook Formats
 - ePub, PDF, MOBI, and More
 - Stochastic Dynamical Systems Compatibility with Devices
 - Stochastic Dynamical Systems Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Stochastic Dynamical Systems
 - Highlighting and Note-Taking Stochastic Dynamical Systems
 - Interactive Elements Stochastic Dynamical Systems
- 8. Staying Engaged with Stochastic Dynamical Systems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Stochastic Dynamical Systems
- 9. Balancing eBooks and Physical Books Stochastic Dynamical Systems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Stochastic Dynamical Systems
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Stochastic Dynamical Systems
 - Setting Reading Goals Stochastic Dynamical Systems
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Stochastic Dynamical Systems
 - Fact-Checking eBook Content of Stochastic Dynamical Systems
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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