Modeling and Simulation in Science, Engineering and Technology

Small Viscosity and Boundary Layer Methods

Theory, Stability Analysis.
and Applications

Guy Métivier

BIRKHÄUSER

Small Viscosity And Boundary Layer Methods

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Stochastic Numerics for Mathematical Physics Grigori N. Milstein, Michael V. Tretyakov, 2021-12-03 This book is a substantially revised and expanded edition reflecting major developments in stochastic numerics since the first edition was published in 2004 The new topics in particular include mean square and weak 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

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