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Small Viscosity and Boundary Layer Methods

*Theory, Stability Analysis,
and Applications*

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Perturbation Methods for Engineers and Scientists Alan W. Bush, 2018-05-04 The subject of perturbation expansions is a powerful analytical technique which can be applied to problems which are too complex to have an exact solution for example calculating the drag of an aircraft in flight These techniques can be used in place of complicated numerical solutions This book provides an account of the main techniques of perturbation expansions applied to both differential equations and integral expressions Features include a non rigorous treatment of the subject at undergraduate level not available in any other current text contains computer programs to enable the student to explore particular ideas and realistic case studies of industrial applications a number of practical examples are included in the text to enhance understanding of points raised particularly in the areas of mechanics and fluid mechanics presents the main techniques of perturbation expansion at a level accessible to the undergraduate student [Analytical and Numerical Methods for Convection-dominated and Singularly](#)

Perturbed Problems Lubin Vulkov, John James Henry Miller, 2000 This volume is the Proceedings of the Workshop on Analytical and Computational Methods for Convection Dominated and Singularly Perturbed Problems which took place in Lozenetz Bulgaria 27-31 August 1998 The workshop attracted about 50 participants from 12 countries The volume includes 13 invited lectures and 19 contributed papers presented at the workshop and thus gives an overview of the latest developments in both the theory and applications of advanced numerical methods to problems having boundary and interior layers There was an emphasis on experiences from the numerical analysis of such problems and on theoretical developments The aim of the workshop was to provide an opportunity for scientists from the East and the West who develop robust methods for singularly perturbed and related problems and also who apply these methods to real life problems to discuss recent achievements in this area and to exchange ideas with a view of possible research co operation

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 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

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

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