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Stability Problems
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Stability Problems For Stochastic Models Lecture Notes In Mathematics Volume 141

Huaizhong Zhao

Stability Problems For Stochastic Models Lecture Notes In Mathematics Volume 141:

Stability Problems for Stochastic Models: Theory and Applications Alexander Zeifman,Victor Korolev,Alexander Sipin,2021-03-05 The aim of this Special Issue of Mathematics is to commemorate the outstanding Russian mathematician Vladimir Zolotarev whose 90th birthday will be celebrated on February 27th 2021 The present Special Issue contains a collection of new papers by participants in sessions of the International Seminar on Stability Problems for Stochastic Models founded by Zolotarev Along with research in probability distributions theory limit theorems of probability theory stochastic processes mathematical statistics and queuing theory this collection contains papers dealing with applications of stochastic models in modeling of pension schemes modeling of extreme precipitation construction of statistical indicators of scientific publication importance and other fields   Numerical Solution of Stochastic Differential Equations with Jumps in Finance Eckhard Platen,Nicola Bruti-Liberati,2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative methods it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance Moreover the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk neutral approach It requires undergraduate background in mathematical or quantitative methods is accessible to a broad readership including those who are only seeking numerical recipes and includes exercises that help the reader develop a deeper understanding of the underlying mathematics   Limit Theorems for Randomly Stopped Stochastic Processes Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The

coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area andremain relevant for years to come *Matrices and Graphs Stability Problems in Mathematical Ecology* D. Logofet,2018-02-01 Intuitive ideas of stability in dynamics of a biological population community or ecosystem can be formalized in the framework of corresponding mathematical models These are often represented by systems of ordinary differential equations or difference equations Matrices and Graphs covers achievements in the field using concepts from matrix theory and graph theory The book effectively surveys applications of mathematical results pertinent to issues of theoretical and applied ecology The only mathematical prerequisite for using Matrices and Graphs is a working knowledge of linear algebra and matrices The book is ideal for biomathematicians ecologists and applied mathematicians doing research on dynamic behavior of model populations and communities consisting of multi component systems It will also be valuable as a text for a graduate level topics course in applied math or mathematical ecology **Stable Non-Gaussian Random Processes** Gennady Samoradnitsky,M.S. Taqqu,2017-11-22 This book serves as a standard reference making this area accessible not only to researchers in probability and statistics but also to graduate students and practitioners The book assumes only a first year graduate course in probability Each chapter begins with a brief overview and concludes with a wide range of exercises at varying levels of difficulty The authors supply detailed hints for the more challenging problems and cover many advances made in recent years **Ship Motion Control** Tristan Perez,2006-03-30 engineers into a single volume whilst concentrating on two important research control design problems autopilots with rudder roll stabilization and fin and combined rudder fin stabilization He has been guided by some of the leading marine control academics in particular Mogens Blanke and Thor Fossen indeed Chapters 3 and 4 on kinematics and kinetics of ship motion are jointly authored with Professor Fossen There are some 240 cited references an invaluable resource for interested readers The volume is likely to appeal to a wide range of readers who will each be able to extract something different from the various parts of the monograph Part I has some four chapters on the modelling fundamentals including kinematics dynamics and actuators Part II is a very useful survey of the ship roll stabilization problem and how ship roll performance is measured and assessed This clearly motivates the human necessity for roll reduction and roll stabilization Parts III and IV move on to the control systems aspects of the various stabilization designs Valuable material here includes a study of system performance limitations as caused by the presence of non minimum phase characteristics and actuator saturation Chapter 10 has an interesting historical review of these marine control problems stretching back some thirty years into the 1970s **New Trends in Stochastic Analysis and Related Topics** Huaizhong Zhao,2011 The volume is dedicated to Professor David Elworthy to celebrate his fundamental contribution and exceptional influence on stochastic analysis and related fields Stochastic analysis has been profoundly developed as a vital fundamental research area in mathematics in recent decades It has been discovered

to have intrinsic connections with many other areas of mathematics such as partial differential equations functional analysis topology differential geometry dynamical systems etc Mathematicians developed many mathematical tools in stochastic analysis to understand and model random phenomena in physics biology finance fluid environment science etc This volume contains 12 comprehensive review new articles written by world leading researchers by invitation and their collaborators It covers stochastic analysis on manifolds rough paths Dirichlet forms stochastic partial differential equations stochastic dynamical systems infinite dimensional analysis stochastic flows quantum stochastic analysis and stochastic Hamilton Jacobi theory Articles contain cutting edge research methodology results and ideas in relevant fields They are of interest to research mathematicians and postgraduate students in stochastic analysis probability partial differential equations dynamical systems mathematical physics as well as to physicists financial mathematicians engineers etc   <u>Handbook of Differential Equations: Ordinary Differential Equations</u> A. Canada,P. Drabek,A. Fonda,2005-09-02 This handbook is the second volume in a series devoted to self contained and up to date surveys in the theory of ordinary differential equations writtenby leading researchers in the area All contributors have made an additional effort to achieve readability for mathematicians and scientists from other related fields in order to make the chapters of the volume accessible to a wide audience Six chapters covering a variety of problems in ordinary differential equations Both pure mathematical research and real word applications are reflected Written by leading researchers in the area   **Probability in Banach Spaces** Michel Ledoux,Michel Talagrand,2013-03-09 Isoperimetric measure concentration and random process techniques appear at the basis of the modern understanding of Probability in Banach spaces Based on these tools the book presents a complete treatment of the main aspects of Probability in Banach spaces integrability and limit theorems for vector valued random variables boundedness and continuity of random processes and of some of their links to Geometry of Banach spaces via the type and cotype properties Its purpose is to present some of the main aspects of this theory from the foundations to the most important achievements The main features of the investigation are the systematic use of isoperimetry and concentration of measure and abstract random process techniques entropy and majorizing measures Examples of these probabilistic tools and ideas to classical Banach space theory are further developed   *Concentration Inequalities* Stéphane Boucheron,Gábor Lugosi,Pascal Massart,2013-02-07 Describes the interplay between the probabilistic structure independence and a variety of tools ranging from functional inequalities to transportation arguments to information theory Applications to the study of empirical processes random projections random matrix theory and threshold phenomena are also presented   **Stochastic Linear Programming** Peter Kall,János Mayer,2005 CONTENIDO Basic Linear Programming Prerequisites Nonlinear Programming Prerequisites Single Stage SLP models Models involving probability functions Quantile functions Value at Risk Models based on expectation Models built with deviation measures Modeling risk and opportunity Risk measures Multi stage SLP models The general SLP with recourse The two stage SLP The multi stage SLP Algorithms Single stage models with

separate probability functions Single stage models with joint probability functions Single stage models based on expectation Single stage models involving VaR Single stage models with deviation measures Two stage recourse models Multistage recourse models Modeling systems for SLP *Control Techniques for Complex Networks* Sean Meyn,2008 From foundations to state of the art the tools and philosophy you need to build network models <u>Mathematical Reviews</u> ,2004 <u>Fuzzy Optimization</u> Weldon A. Lodwick,JANUSZ KACPRZYK,2010-07-23 Optimization is an extremely important area in science and technology which provides powerful and useful tools and techniques for the formulation and solution of a multitude of problems in which we wish or need to to find a best possible option or solution The volume is divided into a coupe of parts which present various aspects of fuzzy optimization some related more general issues and applications **Control Theory for Partial Differential Equations: Volume 1, Abstract Parabolic Systems** Irena Lasiecka,Roberto Triggiani,2000-02-13 Originally published in 2000 this is the first volume of a comprehensive two volume treatment of quadratic optimal control theory for partial differential equations over a finite or infinite time horizon and related differential integral and algebraic Riccati equations Both continuous theory and numerical approximation theory are included The authors use an abstract space operator theoretic approach which is based on semigroups methods and which is unifying across a few basic classes of evolution The various abstract frameworks are motivated by and ultimately directed to partial differential equations with boundary point control Volume 1 includes the abstract parabolic theory for the finite and infinite cases and corresponding PDE illustrations as well as various abstract hyperbolic settings in the finite case It presents numerous fascinating results These volumes will appeal to graduate students and researchers in pure and applied mathematics and theoretical engineering with an interest in optimal control problems *Australian Economic Papers* ,2005 **Financial Modelling with Jump Processes** Rama Cont,Peter Tankov,2003-12-30 WINNER of a Riskbook com Best of 2004 Book Award During the last decade financial models based on jump processes have acquired increasing popularity in risk management and option pricing Much has been published on the subject but the technical nature of most papers makes them difficult for nonspecialists to understand and the mathematic **Chaos and Socio-Spatial Dynamics** Dimitrios S. Dendrinos,Michael Sonis,2012-12-06 Presents a discrete in time space universal map of relative dynamics that is used to unfold an extensive catalogue of dynamic events not previously discussed in mathematical or social science literature With emphasis on the chaotic dynamics that may ensue the book describes the evolution on the basis of temporal and locational advantages It explains nonlinear discrete time dynamic maps primarily through numerical simulations These very rich qualitative dynamics are linked to evolution processes in socio spatial systems Important features include The analytical properties of the one stock two and three location map the numerical results from the one and two stock two and three location dynamics and the demonstration of the map s potential applicability in the social sciences through simulating population dynamics of the U S Regions over a two century period In addition this book includes new findings the Hopf equivalent discrete time dynamics

bifurcation the Feigenbaum slope sequences the presence of strange local attractors and containers switching of extreme states the presence of different types of turbulence local and global turbulence Intended for researchers and advanced graduate students in applied mathematics and an interest in dynamics and chaos Mathematical social scientists in many other fields will also find this book useful *Optimal Control of Stochastic Difference Volterra Equations* Leonid Shaikhet,2014-11-27 This book showcases a subclass of hereditary systems that is systems with behaviour depending not only on their current state but also on their past history it is an introduction to the mathematical theory of optimal control for stochastic difference Volterra equations of neutral type As such it will be of much interest to researchers interested in modelling processes in physics mechanics automatic regulation economics and finance biology sociology and medicine for all of which such equations are very popular tools The text deals with problems of optimal control such as meeting given performance criteria and stabilization extending them to neutral stochastic difference Volterra equations In particular it contrasts the difference analogues of solutions to optimal control and optimal estimation problems for stochastic integral Volterra equations with optimal solutions for corresponding problems in stochastic difference Volterra equations Optimal Control of Stochastic Difference Volterra Equations commences with an historical introduction to the emergence of this type of equation with some additional mathematical preliminaries It then deals with the necessary conditions for optimality in the control of the equations and constructs a feedback control scheme The approximation of stochastic quasilinear Volterra equations with quadratic performance functionals is then considered Optimal stabilization is discussed and the filtering problem formulated Finally two methods of solving the optimal control problem for partly observable linear stochastic processes also with quadratic performance functionals are developed Integrating the author s own research within the context of the current state of the art of research in difference equations hereditary systems theory and optimal control this book is addressed to specialists in mathematical optimal control theory and to graduate students in pure and applied mathematics and control engineering *Applied mechanics reviews* ,1948

Reviewing **Stability Problems For Stochastic Models Lecture Notes In Mathematics Volume 141**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is truly astonishing. Within the pages of "**Stability Problems For Stochastic Models Lecture Notes In Mathematics Volume 141**," an enthralling opus penned by a highly acclaimed wordsmith, readers embark on an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve into the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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