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STOCHASTIC CALCULUS

APPLICATIONS IN SCIENCE
AND ENGINEERING



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Structural Dynamics with Applications in Earthquake and Wind Engineering Konstantin Meskouris, Christoph Butenweg, Klaus-G. Hinzen, Rüdiger Höffer, 2019-04-27. This book offers a comprehensive introduction to the theory of structural dynamics, highlighting practical issues and illustrating applications with a large number of worked-out examples. In the spirit of learning by doing, it encourages readers to apply immediately these methods by means of the software provided, allowing them to become familiar with the broad field of structural dynamics in the process. The book is primarily focused on practical applications. Earthquake resistant design is presented in a holistic manner, discussing both the underlying geophysical concepts and the latest engineering design methods and illustrated by fully worked-out examples based on the newest structural codes. The spectral characteristics of turbulent wind processes and the main analysis methods in the field of structural oscillations due to wind gusts and vortex shedding are also discussed and applications illustrated by realistic examples of slender chimney structures. The user-friendly software employed is downloadable and can be readily used by readers to tackle their own problems.

Modeling and Inverse Problems in the Presence of Uncertainty H. T. Banks, Shuhua Hu, W. Clayton Thompson, 2014-04-01. Modeling and Inverse Problems in the Presence of Uncertainty collects recent research, including the authors' own substantial projects on uncertainty propagation and quantification. It covers two sources of uncertainty where uncertainty is present primarily due to measurement errors and where uncertainty is present due to the modeling formulation.

Novel Approaches and Their Applications in Risk Assessment Yuzhou Luo, 2012-04-20. Risk assessment is a critical component in the evaluation and protection of natural or anthropogenic systems. Conventionally, risk assessment is involved with some essential steps such as the identification of problem, risk evaluation and assessment review. Other novel approaches are also discussed in the book chapters. This book is compiled to communicate the latest information on risk assessment approaches and their effectiveness.

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Numerical Methods for Extreme Responses of Dynamical Systems Mircea D. Grigoriu, 2025-01-22 This book constructs input finite dimensional FD models that are amendable for numerical calculations and provides accurate representations for responses of dynamical systems to these inputs i e numerical solutions of stochastic equations It establishes conditions under which numerical solutions of these equations deliver accurate estimates of extreme responses of dynamical systems that are needed to for example predict extreme weather events and design reliable aircrafts It is intended to serve a broad audience including graduate students researchers engineers scientists and applied mathematicians interested in the formulation and solutions of complex stochastic problems

Engineering Design Reliability Handbook Efstratios Nikolaidis, Dan M. Ghiocel, Suren Singhal, 2004-12-22 Researchers in the engineering industry and academia are making important advances on reliability based design and modeling of uncertainty when data is limited Non deterministic approaches have enabled industries to save billions by reducing design and warranty costs and by improving quality Considering the lack of comprehensive and definitive presentations on the subject Engineering Design Reliability Handbook is a valuable addition to the reliability literature It presents the perspectives of experts from the industry national labs and academia on non deterministic approaches including probabilistic interval and fuzzy sets based methods generalized information theory Dempster Shaffer evidence theory and robust reliability It also presents recent advances in all important fields of reliability design including modeling of uncertainty reliability assessment of both static and dynamic components and systems design decision making in the face of uncertainty and reliability validation The editors and the authors also discuss documented success stories and quantify the benefits of these approaches With contributions from a team of respected international authors and the guidance of esteemed editors this handbook is a distinctive addition to the acclaimed line of handbooks from CRC Press

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