Stochastic Hybrid Systems: A Powerful Framework for Complex, Large Scale Applications

John Lygeros[1,**], Maria Prandini[2,*]

[1] Automatic Control Laboratory, ETH Zurich, Switzerland.
[2] Dipartimento di Elettronica e Informazione, Politecnico di Milano, Italy

Stochastic hybrid systems allow one to model the inter-action between continuous dynamics, discrete dynamics and probabilistic uncertainty. Because of their versatility, stochastic hybrid systems have emerged as a power-ful framework for capturing the intricacies of complex systems. Motivated by this, considerable research effort has been devoted to the development of modeling, analysis and control methods for stochastic hybrid systems. In this introductory paper to the special issue, we outline recent progress in this challenging research area and argue that synergies between methods developed by different communities in computer science, control engi-neering, and stochastic analysis should be exploited to allow progress in real life, large scale applications.

1. Introduction

Over the past two decades hybrid systems have become established as a convenient framework for modeling, anal-ysis, and control of complex systems. Hybrid systems are dynamical systems that involve the interaction of continuous (or time driven) and discrete (or event driven) dynamics. An important driving force fueling research in the area of hybrid systems has been their application to embedded control and computation, where by design

digital, event driven devices have to interact with an analogue, time driven environment.

Much of the work on hybrid systems has focused on deterministic models that completely characterize the future of the system by defining its evolution in an imper-ative way (the model specifies what the evolution must be), without allowing any uncertainty. In practice, it is often desirable to introduce uncertainty, to allow, for example, under-modeling of certain parts of the system, external un-modeled disturbances, etc. Motivated by this, researchers in discrete event systems and in hybrid sys-tems have introduced what are known as non-deterministic models. In non-deterministic hybrid systems, the evolu-tion is defined in a declarative way (the system specifies what solutions are allowed) as opposed to the imperative way. Uncertainty can affect the dynamics of a non-deterministic hybrid system in different ways: choice of continuous evolution, choice of discrete transition des-tination, or choice between continuous evolution and a discrete transition. "Choice" in this setting may reflect dis-turbances that add uncertainty about the system evolution, but also control inputs that can be used to select among the different choices and hence steer the system evolution.

Deterministic and non-deterministic hybrid systems are versatile, can capture a wide range of behaviors encountered in large scale, complex systems and have proved invaluable in a number of applications, [49]. They do, however, have their limitations. In particular, non-deterministic systems provide no way of distinguishing between their many possible solutions. This implies that

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*Correspondence to: M. Prandini, E-mail: prandini@elet.polimi.it
**E-mail: lygeros@control.ee.ethz.ch

Stochastic Analysis On Large Scale Interaction Systems

Véronique Gayrard,Louis-Pierre Arguin,Nicola Kistler,Irina Kourkova

Stochastic Analysis On Large Scale Interaction Systems:

   Stochastic Analysis on Large Scale Interacting Systems Ryōta Fukushima,Tadahisa Funaki,Yukio Nagahata,Makoto Nakashima,Hirofumi Osada,Yoshiki Otobe,2016   Stochastic Analysis on Large Scale Interacting Systems Kyōto Daigaku. Kiso Butsurigaku Kenkyūjo. Conference,2004 This volume is a collection of 15 research and survey papers written by the speakers from two international conferences held in Japan The 11th Mathematical Society of Japan International Research Institute s Stochastic Analysis on Large Scale Interacting Systems and Stochastic Analysis and Statistical Mechanics Topics discussed in the volume cover the hydrodynamic limit fluctuations large deviations spectral gap Poincare inequality logarithmic Sobolev inequality Ornstein Zernike asymptotics random environments determinantal expressions for systems including exclusion processes stochastic lattice gas Kawasaki dynamics zero range processes interacting Brownian particles random walks self avoiding walks Ginzburg Landau model interface models Ising model Widom Rowlinson model directed polymers random matrices Dyson s model and more The material is suitable for graduate students and researchers interested in probability theory stochastic processes and statistical mechanics   Recent Developments In Stochastic Analysis And Related Topics - Proceedings Of The First Sino-german Conf On Stochastic Analysis (A Satellite Conference Of Icm 2002) Sergio Albeverio,Zhi-ming Ma,Michael Georg Rockner,2004-10-21 This volume contains 27 refereed research articles and survey papers written by experts in the field of stochastic analysis and related topics Most contributors are well known leading mathematicians worldwide and prominent young scientists The volume reflects a review of the recent developments in stochastic analysis and related topics It puts in evidence the strong interconnection of stochastic analysis with other areas of mathematics as well as with applications of mathematics in natural and social economic sciences The volume also provides some possible future directions for the field The proceedings have been selected for coverage in Index to Scientific Technical Proceedings ISTP ISI Proceedings Index to Scientific Technical Proceedings ISTP CDROM version ISI Proceedings CC Proceedings Engineering Physical Sciences   **Probability and Analysis in Interacting Physical Systems** Peter Friz,Wolfgang König,Chiranjib Mukherjee,Stefano Olla,2019-05-24 This Festschrift on the occasion of the 75th birthday of S R S Varadhan one of the most influential researchers in probability of the last fifty years grew out of a workshop held at the Technical University of Berlin 15 19 August 2016 This volume contains ten research articles authored by several of Varadhan s former PhD students or close collaborators The topics of the contributions are more or less closely linked with some of Varadhan s deepest interests over the decades large deviations Markov processes interacting particle systems motions in random media and homogenization reaction diffusion equations and directed last passage percolation The articles present original research on some of the most discussed current questions at the boundary between analysis and probability with an impact on understanding phenomena in physics This collection will be of great value to researchers with an interest in models of probability based statistical mechanics   *Stochastic Analysis on Large Scale Interacting Systems* Ryōki

Fukushima,2016 , **Selected Papers on Probability and Statistics** ,2009 This volume contains translations of papers that originally appeared in the Japanese journal Sugaku The papers range over a variety of topics in probability theory statistics and applications This volume is suitable for graduate students and research mathematicians interested in probability and statistics **Statistical Mechanics of Classical and Disordered Systems** Véronique Gayrard,Louis-Pierre Arguin,Nicola Kistler,Irina Kourkova,2019-09-15 These proceedings of the conference Advances in Statistical Mechanics held in Marseille France August 2018 focus on fundamental issues of equilibrium and non equilibrium dynamics for classical mechanical systems as well as on open problems in statistical mechanics related to probability mathematical physics computer science and biology Statistical mechanics as envisioned more than a century ago by Boltzmann Maxwell and Gibbs has recently undergone stunning twists and developments which have turned this old discipline into one of the most active areas of truly interdisciplinary and cutting edge research The contributions to this volume with their rather unique blend of rigorous mathematics and applications outline the state of the art of this success story in key subject areas of equilibrium and non equilibrium classical and quantum statistical mechanics of both disordered and non disordered systems Aimed at researchers in the broad field of applied modern probability theory this book and in particular the review articles will also be of interest to graduate students looking for a gentle introduction to active topics of current research From Particle Systems to Partial Differential Equations II Patrícia Gonçalves,Ana Jacinta Soares,2015-04-04 This book focuses on mathematical problems concerning different applications in physics engineering chemistry and biology It covers topics ranging from interacting particle systems to partial differential equations PDEs statistical mechanics and dynamical systems The purpose of the second meeting on Particle Systems and PDEs was to bring together renowned researchers working actively in the respective fields to discuss their topics of expertise and to present recent scientific results in both areas Further the meeting was intended to present the subject of interacting particle systems its roots in and impacts on the field of physics and its relation with PDEs to a vast and varied public including young researchers The book also includes the notes from two mini courses presented at the conference allowing readers who are less familiar with these areas of mathematics to more easily approach them The contributions will be of interest to mathematicians theoretical physicists and other researchers interested in interacting particle systems partial differential equations statistical mechanics stochastic processes kinetic theory dynamical systems and mathematical modeling aspects *Analysis and Stochastics of Growth Processes and Interface Models* Peter Mörters,Roger Moser,Mathew Penrose,Hartmut Schwetlick,Johannes Zimmer,2008-07-24 This book is a collection of topical survey articles by leading researchers in the fields of applied analysis and probability theory working on the mathematical description of growth phenomena Particular emphasis is on the interplay of the two fields with articles by analysts being accessible for researchers in probability and vice versa Mathematical methods discussed in the book comprise large deviation theory lace expansion

harmonic multi scale techniques and homogenisation of partial differential equations Models based on the physics of individual particles are discussed alongside models based on the continuum description of large collections of particles and the mathematical theories are used to describe physical phenomena such as droplet formation Bose Einstein condensation Anderson localization Ostwald ripening or the formation of the early universe The combination of articles from the two fields of analysis and probability is highly unusual and makes this book an important resource for researchers working in all areas close to the interface of these fields   **Lectures on Probability Theory and Statistics** Amir Dembo,Tadahisa Funaki,2005-11-03 This volume contains two of the three lectures that were given at the 33rd Probability Summer School in Saint Flour July 6 23 2003 Amir Dembo s course is devoted to recent studies of the fractal nature of random sets focusing on some fine properties of the sample path of random walk and Brownian motion In particular the cover time for Markov chains the dimension of discrete limsup random fractals the multi scale truncated second moment and the Ciesielski Taylor identities are explored Tadahisa Funaki s course reviews recent developments of the mathematical theory on stochastic interface models mostly on the so called nabla varphi interface model The results are formulated as classical limit theorems in probability theory and the text serves with good applications of basic probability techniques   **Stochastic Analysis on Large Scale Interacting Systems** Tadahisa Funaki,2020   *Eigenvalues, Inequalities, and Ergodic Theory* Mu-Fa Chen,2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research

Mathematics for Nonlinear Phenomena — Analysis and Computation Yasunori Maekawa,Shuichi Jimbo,2017-11-01 This volume covers some of the most seminal research in the areas of mathematical analysis and numerical computation for nonlinear phenomena Collected from the international conference held in honor of Professor Yoshikazu Giga s 60th birthday the featured research papers and survey articles discuss partial differential equations related to fluid mechanics electromagnetism surface diffusion and evolving interfaces Specific focus is placed on topics such as the solvability of the Navier Stokes equations and the regularity stability and symmetry of their solutions analysis of a living fluid stochastic effects and numerics for Maxwell s equations nonlinear heat equations in critical spaces viscosity solutions describing various kinds of interfaces numerics for evolving interfaces and a hyperbolic obstacle problem Also included in this volume

are an introduction of Yoshikazu Giga s extensive academic career and a long list of his published work Students and researchers in mathematical analysis and computation will find interest in this volume on theoretical study for nonlinear phenomena   Random Walks, Random Fields, and Disordered Systems Anton Bovier,David Brydges,Amin Coja-Oghlan,Dmitry Ioffe,Gregory F. Lawler,2015-09-21 Focusing on the mathematics that lies at the intersection of probability theory statistical physics combinatorics and computer science this volume collects together lecture notes on recent developments in the area The common ground of these subjects is perhaps best described by the three terms in the title Random Walks Random Fields and Disordered Systems The specific topics covered include a study of Branching Brownian Motion from the perspective of disordered spin glass systems a detailed analysis of weakly self avoiding random walks in four spatial dimensions via methods of field theory and the renormalization group a study of phase transitions in disordered discrete structures using a rigorous version of the cavity method a survey of recent work on interacting polymers in the ballisticity regime and finally a treatise on two dimensional loop soup models and their connection to conformally invariant systems and the Gaussian Free Field The notes are aimed at early graduate students with a modest background in probability and mathematical physics although they could also be enjoyed by seasoned researchers interested in learning about recent advances in the above fields   *Dynamics of the Box-Ball System with Random Initial Conditions via Pitman's Transformation* David A. Croydon,Tsuyoshi Kato,Makiko Sasada,Satoshi Tsujimoto,2023-03-09 View the abstract

Symmetry in Mathematics and Physics Donald G. Babbitt,Vyjayanthi Chari,Rita Fioresi,2009-07-10 The articles in this volume mainly grew out of talks given at a Conference held at UCLA in January 2008 which honored V S Varadarajan on his 70th birthday The main theme of the Conference was symmetry in mathematics and physics areas of mathematics and mathematical physics in which Varadarajan has made significant contributions during the past 50 years Very early in his career he also worked and made significant contributions in the areas of probability and the foundations of quantum mechanics Topics covered by the articles in this volume are probability quantum mechanics symmetry broadly interpreted in mathematics and physics finite and infinite dimensional Lie groups and Lie algebras and their representations super Lie groups and supergeometry relatively new but active and important fields at the interface between mathematics and physics and supersymmetry The latter topic takes on a special importance since one of the first experiments at the Large Hadron Collider at CERN will be a test of whether supersymmetry exists in the world of elementary particles A reprint of an exposition of supersymmetry by one of its founders B Zumino appears in this volume   *Proceedings Of The International Congress Of Mathematicians 2018 (Icm 2018) (In 4 Volumes)* Boyan Sirakov,Paulo Ney De Souza,Marcelo Viana,2019-02-27 The Proceedings of the ICM publishes the talks by invited speakers at the conference organized by the International Mathematical Union every 4 years It covers several areas of Mathematics and it includes the Fields Medal and Nevanlinna Gauss and Leelavati Prizes and the Chern Medal laudatios   **Proceedings of RIMS Workshop on Stochastic Analysis**

and Applications ,2008   **Directed Polymers in Random Environments** Francis Comets,2017-01-26 Analyzing the phase transition from diffusive to localized behavior in a model of directed polymers in a random environment this volume places particular emphasis on the localization phenomenon The main questionis What does the path of a random walk look like if rewards and penalties are spatially randomly distributed This model which provides a simplified version of stretched elastic chains pinned by random impurities has attracted much research activity but it and its relatives still holds many secrets especially in high dimensions It has non gaussian scaling limits and it belongs to the so called KPZ universality class when the space is one dimensional Adopting a Gibbsian approach using general and powerful tools from probability theory the discrete model is studied in full generality Presenting the state of the art from different perspectives and written in the form of a first course on the subject this monograph is aimed at researchers in probability or statistical physics but is also accessible to masters and Ph D students

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