



Stochastic Dynamics

Jie Li, Jianbing Chen



Stochastic Dynamics:

Elements Of Stochastic Dynamics Guo-qiang Cai, Weiqiu Zhu, 2016-08-11 Stochastic dynamics has been a subject of interest since the early 20th Century. Since then much progress has been made in this field of study and many modern applications for it have been found in fields such as physics, chemistry, biology, ecology, economy, finance, and many branches of engineering including Mechanical, Ocean, Civil, Bio, and Earthquake Engineering. Elements of Stochastic Dynamics aims to meet the growing need to understand and master the subject by introducing fundamentals to researchers who want to explore stochastic dynamics in their fields and serving as a textbook for graduate students in various areas involving stochastic uncertainties. All topics within are presented from an application approach and may thus be more appealing to users without a background in pure Mathematics. The book describes the basic concepts and theories of random variables and stochastic processes in detail, provides various solution procedures for systems subjected to stochastic excitations, introduces stochastic stability and bifurcation, and explores failures of stochastic systems. The book also incorporates some latest research results in modeling stochastic processes in reducing the system degrees of freedom and in solving nonlinear problems. The book also provides numerical simulation procedures of widely used random variables and stochastic processes. A large number of exercise problems are included in the book to aid the understanding of the concepts and theories and may be used for as course homework.

Stochastic Dynamics and Control Jian-Qiao Sun, 2006-08-10 This book is a result of many years of author's research and teaching on random vibration and control. It was used as lecture notes for a graduate course. It provides a systematic review of theory of probability, stochastic processes, and stochastic calculus. The feedback control is also reviewed in the book. Random vibration analyses of SDOF, MDOF, and continuous structural systems are presented in a pedagogical order. The application of the random vibration theory to reliability and fatigue analysis is also discussed. Recent research results on fatigue analysis of non-Gaussian stress processes are also presented. Classical feedback control, active damping, covariance control, optimal control, sliding control of stochastic systems, feedback control of stochastic time-delayed systems, and probability density tracking control are studied. Many control results are new in the literature and included in this book for the first time. The book serves as a reference to the engineers who design and maintain structures subject to harsh random excitations including earthquakes, sea waves, wind gusts, and aerodynamic forces and would like to reduce the damages of structural systems due to random excitations. Comprehensive review of probability theory and stochastic processes. Random vibrations. Structural reliability and fatigue. Non-Gaussian fatigue. Monte Carlo methods. Stochastic calculus and engineering applications. Stochastic feedback controls and optimal controls. Stochastic sliding mode controls. Feedback control of stochastic time-delayed systems. Probability density tracking control.

Lectures on Dynamics of Stochastic Systems Valery I. Klyatskin, 2010-09-09 Fluctuating parameters appear in a variety of physical systems and phenomena. They typically come either as random forces, sources, or advecting velocities or media material.

parameters like refraction index conductivity diffusivity etc Models naturally render to statistical description where random processes and fields express the input parameters and solutions The fundamental problem of stochastic dynamics is to identify the essential characteristics of the system its state and evolution and relate those to the input parameters of the system and initial data This book is a revised and more comprehensive version of Dynamics of Stochastic Systems Part I provides an introduction to the topic Part II is devoted to the general theory of statistical analysis of dynamic systems with fluctuating parameters described by differential and integral equations Part III deals with the analysis of specific physical problems associated with coherent phenomena A comprehensive update of Dynamics of Stochastic Systems Develops mathematical tools of stochastic analysis and applies them to a wide range of physical models of particles fluids and waves Includes problems for the reader to solve **Stochastic Dynamics** Hans Crauel, Matthias Gundlach, 1999-03-26 Focusing on the mathematical description of stochastic dynamics in discrete as well as in continuous time this book investigates such dynamical phenomena as perturbations bifurcations and chaos It also introduces new ideas for the exploration of infinite dimensional systems in particular stochastic partial differential equations Example applications are presented from biology chemistry and engineering while describing numerical treatments of stochastic systems **Stochastic Dynamics of Deterministic Systems** Marcelo Viana, 1997 **An Introduction to Stochastic Dynamics** Jinqiao Duan, 2015-04-13 An accessible introduction for applied mathematicians to concepts and techniques for describing quantifying and understanding dynamics under uncertainty Stochastic Dynamics of Structures Abdelkhalak El Hami, Bouchaib Radi, 2016-11-22 This book is dedicated to the general study of the dynamics of mechanical structures with consideration of uncertainties The goal is to get the appropriate forms of a part in minimizing a given criterion In all fields of structural mechanics the impact of good design of a room is very important to its strength its life and its use in service The development of the engineer s art requires considerable effort to constantly improve structural design techniques *Stochastic Dynamics* Lutz Schimansky-Geier, 1997-05-20 Stochastic Dynamics born almost 100 years ago with the early explanations of Brownian motion by physicists is nowadays a quickly expanding field of research within nonequilibrium statistical physics The present volume provides a survey on the influence of fluctuations in nonlinear dynamics It addresses specialists although the intention of this book is to provide teachers and students with a reliable resource for seminar work In particular the reader will find many examples illustrating the theory as well as a host of recent findings **Stochastic Dynamics, Filtering and Optimization** Debasish Roy, Gorti G., 2017-05-04 This book introduces essential concepts in stochastic processes that interface seamlessly with applications of interest in science and engineering **Slope Stochastic Dynamics** Yu Huang, Min Xiong, Liuyuan Zhao, 2022-02-02 This book provides a new framework for analysis of slope nonlinear stochastic seismic dynamic response based on the new theoretical tool of stochastic dynamics The coupling effects of uncertainty of geological parameters strong dynamic nonlinearity and randomness of ground motion are considered in the process of the seismic

dynamic stability assessment of slope In this book an intensity frequency non stationary stochastic ground motion model based on time domain stochastic process description is preliminarily established to characterize the randomness of earthquakes The spatial distribution random field model of geotechnical parameters is established to describe the time space variability of geotechnical parameters Based on the basic theory of stochastic dynamics the seismic stability performance evaluation method of slope is established The slope seismic dynamic model test based on large complex shaking table is performed to verify and modify the proposed framework and method This book sheds new light on the development of nonlinear seismic stochastic dynamics and seismic design of slope engineering

Stochastic Dynamics Of Complex Systems: From Glasses To Evolution Henrik Jeldtoft Jensen, Paolo Sibani, 2013-02-20 Dynamical evolution over long time scales is a prominent feature of all the systems we intuitively think of as complex for example ecosystems the brain or the economy In physics the term ageing is used for this type of slow change occurring over time scales much longer than the patience or indeed the lifetime of the observer The main focus of this book is on the stochastic processes which cause ageing and the surprising fact that the ageing dynamics of systems which are very different at the microscopic level can be treated in similar ways The first part of this book provides the necessary mathematical and computational tools and the second part describes the intuition needed to deal with these systems Some of the first few chapters have been covered in several other books but the emphasis and selection of the topics reflect both the authors interests and the overall theme of the book The second part contains an introduction to the scientific literature and deals in some detail with the description of complex phenomena of a physical and biological nature for example disordered magnetic materials superconductors and glasses models of co evolution in ecosystems and even of ant behaviour These heterogeneous topics are all dealt with in detail using similar analytical techniques This book emphasizes the unity of complex dynamics and provides the tools needed to treat a large number of complex systems of current interest The ideas and the approach to complex dynamics it presents have not appeared in book form until now a

Stochastic Dynamics and Boltzmann Hierarchy Dmitri Ya. Petrina, 2009-07-14 The monograph is devoted to one of the most important trends in contemporary mathematical physics the investigation of evolution equations of many particle systems of statistical mechanics The book systematizes rigorous results obtained in this field in recent years and it presents contemporary methods for the investigation of evolution equations of infinite particle systems The book is intended for experts in statistical physics mathematical physics and probability theory and for students of universities specialized in mathematics and physics

Stochastic Dynamics of Structures Jie Li, Jianbing Chen, 2009-09-28 In Stochastic Dynamics of Structures Li and Chen present a unified view of the theory and techniques for stochastic dynamics analysis prediction of reliability and system control of structures within the innovative theoretical framework of physical stochastic systems The authors outline the fundamental concepts of random variables stochastic process and random field and orthogonal expansion of random functions Readers will gain insight into core concepts such as

stochastic process models for typical dynamic excitations of structures stochastic finite element and random vibration analysis Li and Chen also cover advanced topics including the theory of and elaborate numerical methods for probability density evolution analysis of stochastic dynamical systems reliability based design and performance control of structures Stochastic Dynamics of Structures presents techniques for researchers and graduate students in a wide variety of engineering fields civil engineering mechanical engineering aerospace and aeronautics marine and offshore engineering ship engineering and applied mechanics Practicing engineers will benefit from the concise review of random vibration theory and the new methods introduced in the later chapters The book is a valuable contribution to the continuing development of the field of stochastic structural dynamics including the recent discoveries and developments by the authors of the probability density evolution method PDEM and its applications to the assessment of the dynamic reliability and control of complex structures through the equivalent extreme value distribution A H S Ang NAE Hon Mem ASCE Research Professor University of California Irvine USA The authors have made a concerted effort to present a responsible and even holistic account of modern stochastic dynamics Beyond the traditional concepts they also discuss theoretical tools of recent currency such as the Karhunen Loeve expansion evolutionary power spectra etc The theoretical developments are properly supplemented by examples from earthquake wind and ocean engineering The book is integrated by also comprising several useful appendices and an exhaustive list of references it will be an indispensable tool for students researchers and practitioners endeavoring in its thematic field Pol Spanos NAE Ryon Chair in Engineering Rice University Houston USA

Recent Development in Stochastic Dynamics and Stochastic Analysis Jinqiao Duan, 2010

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Guanglin Rang Qing Li and Sheng You 16 L vy white noise elliptic SPDEs and Euclidean random fields Jiang Lun Wu 17 A short presentation of Choquet integral Jia An Yan *Stochastic Dynamics and Boltzmann Hierarchy* Dmitriĭ IĭAĭkovlevich Petrina,2009 This book starts with a survey of results concerning existence of solutions of the BBGKY hierarchy for a system of hard spheres It is followed a by a justification of the Boltzmann Grad limit b a derivation of the stochastic dynamics from the Hamiltonian dynamics of hard spheres in the Boltzmann Grad limit and c a derivation of the Ito Liouville equation In the next chapter the stochastic Boltzmann hierarchy with boundary conditions is derived from the stochastic dynamics of point particles Subsequently the existence of solutions of the stochastic Boltzmann hierarchy is proved and the property of chaos is established and these results are used to deduce the Boltzmann equation Book Jacket **Geometry and Invariance in Stochastic Dynamics** Stefania Ugolini,Marco Fuhrman,Elisa Mastrogiacomio,Paola Morando,Barbara Rüdiger,2022-02-09 This book grew out of the Random Transformations and Invariance in Stochastic Dynamics conference held in Verona from the 25th to the 28th of March 2019 in honour of Sergio Albeverio It presents the new area of studies concerning invariance and symmetry properties of finite and infinite dimensional stochastic differential equations This area constitutes a natural much needed extension of the theory of classical ordinary and partial differential equations where the reduction theory based on symmetry and invariance of such classical equations has historically proved to be very important both for theoretical and numerical studies and has given rise to important applications The purpose of the present book is to present the state of the art of the studies on stochastic systems from this point of view present some of the underlying fundamental ideas and methods involved and to outline the main lines for future developments The main focus is on bridging the gap between deterministic and stochastic approaches with the goal of contributing to the elaboration of a unified theory that will have a great impact both from the theoretical point of view and the point of view of applications The reader is a mathematician or a theoretical physicist The main discipline is stochastic analysis with profound ideas coming from Mathematical Physics and Lie s Group Geometry While the audience consists essentially of academicians the reader can also be a practitioner with Ph D who is interested in efficient stochastic modelling **Stochastic Dynamics of Power Systems** Ping Ju,2018-08-23 This book discusses stochastic dynamics of power systems and the related analytical methodology It summarizes and categorizes the stochastic elements of power systems and develops a framework for research on stochastic dynamics of power systems It also establishes a research model for stochastic dynamics of power systems and theoretically proves stochastic stability in power systems Further in addition to demonstrating the stochastic oscillation mechanism in power systems it also proposes methods for quantitative analysis and stochastic optimum control in the field of stochastic dynamic security in power systems This book is a valuable resource for researchers scholars and engineers in the field of electrics Stochastic Dynamics and Irreversibility Tânia Tomé,Mário J. de Oliveira,2014-11-26 This textbook presents an exposition of stochastic dynamics and irreversibility It comprises the principles of probability theory and the stochastic dynamics in continuous spaces described by

Langevin and Fokker Planck equations and in discrete spaces described by Markov chains and master equations Special concern is given to the study of irreversibility both in systems that evolve to equilibrium and in nonequilibrium stationary states Attention is also given to the study of models displaying phase transitions and critical phenomena both in thermodynamic equilibrium and out of equilibrium These models include the linear Glauber model the Glauber Ising model lattice models with absorbing states such as the contact process and those used in population dynamic and spreading of epidemic probabilistic cellular automata reaction diffusion processes random sequential adsorption and dynamic percolation A stochastic approach to chemical reaction is also presented The textbook is intended for students of physics and chemistry and for those interested in stochastic dynamics It provides by means of examples and problems a comprehensive and detailed explanation of the theory and its applications

Dynamics of Stochastic Systems Valery I. Klyatskin, 2005-03-17

Fluctuating parameters appear in a variety of physical systems and phenomena They typically come either as random forces sources or advecting velocities or media material parameters like refraction index conductivity diffusivity etc The well known example of Brownian particle suspended in fluid and subjected to random molecular bombardment laid the foundation for modern stochastic calculus and statistical physics Other important examples include turbulent transport and diffusion of particle tracers pollutants or continuous densities oil slicks wave propagation and scattering in randomly inhomogeneous media for instance light or sound propagating in the turbulent atmosphere Such models naturally render to statistical description where the input parameters and solutions are expressed by random processes and fields The fundamental problem of stochastic dynamics is to identify the essential characteristics of system its state and evolution and relate those to the input parameters of the system and initial data This raises a host of challenging mathematical issues One could rarely solve such systems exactly or approximately in a closed analytic form and their solutions depend in a complicated implicit manner on the initial boundary data forcing and system's media parameters In mathematical terms such solution becomes a complicated nonlinear functional of random fields and processes Part I gives mathematical formulation for the basic physical models of transport diffusion propagation and develops some analytic tools Part II sets up and applies the techniques of variational calculus and stochastic analysis like Fokker Plank equation to those models to produce exact or approximate solutions or in worst case numeric procedures The exposition is motivated and demonstrated with numerous examples Part III takes up issues for the coherent phenomena in stochastic dynamical systems described by ordinary and partial differential equations like wave propagation in randomly layered media localization turbulent advection of passive tracers clustering Each chapter is appended with problems the reader to solve by himself herself which will be a good training for independent investigations This book is translation from Russian and is completed with new principal results of recent research The book develops mathematical tools of stochastic analysis and applies them to a wide range of physical models of particles fluids and waves Accessible to a broad audience with general background in mathematical physics but no special expertise in stochastic

analysis wave propagation or turbulence *Stochastic Dynamics* Soren Nielsen, Zili Zhang, 2017-06-01 In chapter 1 the basic assumptions of the random vibration theory are emphasized In chapters 2 and 3 pertinent results of stochastic variables and stochastic processes have been indicated Chapter 4 deals with the stochastic response analysis of single degrees of freedom multi degrees of freedom and continuous linear structural systems In principle an introductory course on linear structural dynamics is presupposes However in order to make this textbook self contained short reviews of the most important results of linear deterministic vibration theory have been included in the start of the relevant sub sections Chapter 5 outlines the reliability theory for dynamically excited building structures i e reliability theory for narrowbanded response processes Finally Chapter 6 gives an introduction to Monte Carlo simulation methods which become increasingly important and useful as the computers become more and more powerful

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