

Consider the exact first order diff. equ:

$$(I): (2xy - 3x^2)dx + (x^2 - 2y)dy = 0, \text{ where: } \begin{cases} M(x, y) = 2xy - 3x^2 \\ N(x, y) = x^2 - 2y \end{cases}$$

the general solution of the diff. equ. (I) in the implicit form is:

$$(a) -xy + \left(\frac{3}{2}\right)y^2 + 7xy^2 = c$$

$$(b) x^2y + y^3 + y^2 = c$$

$$(c) x^2y - x^3 - y^2 = c$$

$$(d) ye^{3x} + ye^x = c$$

$$(e) -xy = c$$

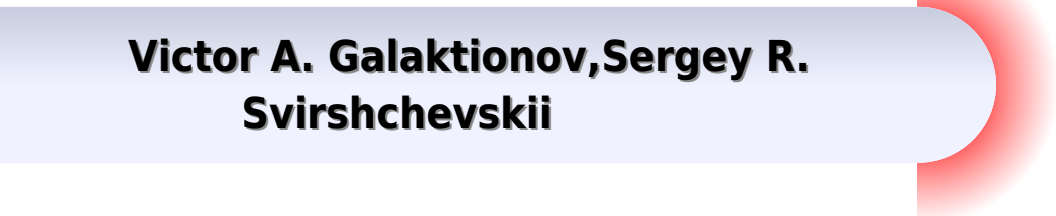
$$(f) x^2y - x^2 - y = c$$

$$(g) \left(\frac{1}{4}\right)e^{3x} + \ln(xy) = c$$

$$(h) \text{None of these}$$

Srsm Diff Equ Bnd Val Pblm

**Victor A. Galaktionov, Sergey R.
Svirshchevskii**



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Science Citation Index, 1995 Vols for 1964 have guides and journal lists **Index to IEEE Publications** Institute of Electrical and Electronics Engineers, 1994 **Stochastic versus Deterministic Systems of Differential Equations** G. S. Ladde, M. Sambandham, 2003-12-05 This peerless reference text unfurls a unified and systematic study of the two types of mathematical models of dynamic processes stochastic and deterministic as placed in the context of systems of stochastic differential equations Using the tools of variational comparison generalized variation of constants and probability distribution as its met **Stochastic Partial Differential Equations and Applications - VII** Giuseppe Da Prato, Luciano Tubaro, 2005-10-12 Stochastic Partial Differential Equations and Applications gives an overview of current state of the art stochastic PDEs in several fields such as filtering theory stochastic quantization quantum probability and mathematical finance Featuring contributions from leading expert participants at an international conference on the subject this boo

Reflecting Stochastic Differential Equations with Jumps and Applications Situ Rong, 1999-08-05 Many important physical variables satisfy certain dynamic evolution systems and can take only non negative values Therefore one can study such variables by studying these dynamic systems One can put some conditions on the coefficients to ensure non negative values in deterministic cases However as a random process disturbs the system the components of solutions to stochastic differential equations SDE can keep changing between arbitrary large positive and negative values even in the simplest case To overcome this difficulty the author examines the reflecting stochastic differential equation RSDE with the coordinate planes as its boundary or with a more general boundary Reflecting Stochastic Differential Equations with Jumps and Applications systematically studies the general theory and applications of these equations In particular the author examines the existence uniqueness comparison convergence and stability of strong solutions to cases where the RSDE has discontinuous coefficients with greater than linear growth that may include jump reflection He derives the nonlinear filtering and Zakai equations the Maximum Principle for stochastic optimal control and the necessary and sufficient conditions for the existence of optimal control Most of the material presented in this book is new including much new work by the author concerning SDEs both with and without reflection Much of it appears here for the first time With the application of RSDEs to various real life problems such as the stochastic population and neurophysiological control problems both addressed in the text scientists dealing with stochastic dynamic systems will find this an interesting and useful work *Stochastic Partial Differential Equations, Second Edition* Pao-Liu Chow, 2014-12-10 Explore Theory and Techniques to Solve Physical Biological and Financial Problems Since the first edition was published there has been a surge of interest in stochastic partial differential equations PDEs driven by the Levy type of noise Stochastic Partial Differential Equations Second Edition incorporates these recent developments and improves the presentation of material New to the Second Edition Two sections on the Levy type of stochastic integrals and the related stochastic differential equations in finite dimensions Discussions of

Poisson random fields and related stochastic integrals the solution of a stochastic heat equation with Poisson noise and mild solutions to linear and nonlinear parabolic equations with Poisson noises Two sections on linear and semilinear wave equations driven by the Poisson type of noises Treatment of the Poisson stochastic integral in a Hilbert space and mild solutions of stochastic evolutions with Poisson noises Revised proofs and new theorems such as explosive solutions of stochastic reaction diffusion equations Additional applications of stochastic PDEs to population biology and finance Updated section on parabolic equations and related elliptic problems in Gauss Sobolev spaces The book covers basic theory as well as computational and analytical techniques to solve physical biological and financial problems It first presents classical concrete problems before proceeding to a unified theory of stochastic evolution equations and describing applications such as turbulence in fluid dynamics a spatial population growth model in a random environment and a stochastic model in bond market theory The author also explores the connection of stochastic PDEs to infinite dimensional stochastic analysis

State-Dependent Impulses Irena Rachůnková, Jan Tomeček, 2015-09-29 This book offers the reader a new approach to the solvability of boundary value problems with state dependent impulses and provides recently obtained existence results for state dependent impulsive problems with general linear boundary conditions It covers fixed time impulsive boundary value problems both regular and singular and deals with higher order differential equations or with systems that are subject to general linear boundary conditions We treat state dependent impulsive boundary value problems including a new approach giving effective conditions for the solvability of the Dirichlet problem with one state dependent impulse condition and we show that the depicted approach can be extended to problems with a finite number of state dependent impulses We investigate the Sturm Liouville boundary value problem for a more general right hand side of a differential equation Finally we offer generalizations to higher order differential equations or differential systems subject to general linear boundary conditions

Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics Victor A. Galaktionov, Sergey R. Svirshchevskii, 2006-11-02 Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics is the first book to provide a systematic construction of exact solutions via linear invariant subspaces for nonlinear differential operators Acting as a guide to nonlinear evolution equations and models from physics and mechanics the book focuses on the existence of new exact solutions on linear invariant subspaces for nonlinear operators and their crucial new properties This practical reference deals with various partial differential equations PDEs and models that exhibit some common nonlinear invariant features It begins with classical as well as more recent examples of solutions on invariant subspaces In the remainder of the book the authors develop several techniques for constructing exact solutions of various nonlinear PDEs including reaction diffusion and gas dynamics models thin film and Kuramoto Sivashinsky equations nonlinear dispersion compacton equations KdV type and Harry Dym models quasilinear magma equations and Green Naghdi equations Using exact solutions they describe the evolution properties of

blow up or extinction phenomena finite interface propagation and the oscillatory changing sign behavior of weak solutions near interfaces for nonlinear PDEs of various types and orders The techniques surveyed in Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics serve as a preliminary introduction to the general theory of nonlinear evolution PDEs of different orders and types

Stochastic Partial Differential Equations
 Sergey V. Lototsky, Boris L. Rozovsky, 2017-07-06 Taking readers with a basic knowledge of probability and real analysis to the frontiers of a very active research discipline this textbook provides all the necessary background from functional analysis and the theory of PDEs It covers the main types of equations elliptic hyperbolic and parabolic and discusses different types of random forcing The objective is to give the reader the necessary tools to understand the proofs of existing theorems about SPDEs from other sources and perhaps even to formulate and prove a few new ones Most of the material could be covered in about 40 hours of lectures as long as not too much time is spent on the general discussion of stochastic analysis in infinite dimensions As the subject of SPDEs is currently making the transition from the research level to that of a graduate or even undergraduate course the book attempts to present enough exercise material to fill potential exams and homework assignments Exercises appear throughout and are usually directly connected to the material discussed at a particular place in the text The questions usually ask to verify something so that the reader already knows the answer and if pressed for time can move on Accordingly no solutions are provided but there are often hints on how to proceed The book will be of interest to everybody working in the area of stochastic analysis from beginning graduate students to experts in the field

Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations Sergej S. Artemiev, Tatjana A. Averina, 1997 This book deals with numerical analysis of systems of both ordinary and stochastic differential equations The first chapter is devoted to numerical solution problems of the Cauchy problem for stiff ordinary differential equation ODE systems by Rosenbrock type methods RTMs Here general solutions of consistency equations are obtained which lead to the construction of RTMs from the first to the fourth order The second chapter deals with statistical simulation problems of the solution of the Cauchy problem for stochastic differential equation SDE systems The mean square convergence theorem is considered as well as Taylor expansions of numerical solutions Also included are applications of numerical methods of SDE solutions to partial differential equations and to analysis and synthesis problems of automated control of stochastic systems

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