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Stability Problems For Stochastic Models Lecture Notes In Mathematics Volume 141

Peter E. Kloeden, Eckhard Platen

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 <u>Limit Theorems for Randomly Stopped Stochastic Processes</u> 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 Numerical Solution of Stochastic Differential Equations with Jumps in Finance Eckhard vears to come 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 **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, 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 **Proceedings of the** International Conference on Stochastic Analysis and Applications Sergio Albeverio, Anne Boutet de Monvel, Habib Ouerdiane, 2004-07-28 Stochastic analysis is a field of mathematical research having numerous interactions with other domains of mathematics such as partial differential equations riemannian path spaces dynamical systems optimization It also has many links with applications in engineering finance quantum physics and other fields This book covers recent and diverse aspects of stochastic and infinite dimensional analysis The included papers are written from a variety of standpoints white noise analysis Malliavin calculus quantum stochastic calculus by the contributors and provide a broad coverage of the subject This volume will be useful to graduate students and research mathematicians wishing to get acquainted with recent Numerical Solution of Stochastic Differential Equations Peter E. developments in the field of stochastic analysis Kloeden, Eckhard Platen, 2013-04-17 The aim of this book is to provide an accessible introduction to stochastic differ ential equations and their applications together with a systematic presentation of methods available for their numerical solution During the past decade there has been an accelerating interest in the de velopment of numerical methods for stochastic differential equations SDEs This activity has been as strong in the engineering and physical sciences as it has in mathematics resulting inevitably in some duplication of effort due to an unfamiliarity with the developments in other disciplines Much of the reported work has been motivated by the need to solve particular types of problems for which even more so than in the

deterministic context specific methods are required The treatment has often been heuristic and ad hoc in character Nevertheless there are underlying principles present in many of the papers an understanding of which will enable one to develop or apply appropriate numerical schemes for particular problems or classes of problems **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 Handbook of Differential Equations: Ordinary Differential Equations 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 written y 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 **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 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 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 Multivalued Analysis Shouchuan Hu, Nikolaos S. Papageorgiou, 2013-11-21 In volume I we developed the tools of Multivalued Analysis In this volume we examine the applications After all the initial impetus for the development of the theory of set valued functions came from its applications in areas such as control theory and mathematical economics In fact the needs of control theory in particular the study of systems with a priori feedback led to the systematic investigation of differential equations with a multi valued vector field differential inclusions For this reason we start this volume with three chapters devoted to set valued differential equations However in contrast to the existing books on the subject i e J P Aubin A Cellina Differential Inclusions Springer Verlag 1983 and Deimling Multivalued Differential Equations W De Gruyter 1992 here we focus on Evolution Inclusions which are evolution equations with multi valued terms Evolution equations were raised to prominence with the development of the linear semigroup theory by Hille and Yosida initially with subsequent im portant contributions by Kato Phillips and Lions This theory allowed a successful unified treatment of some apparently different

classes of nonstationary linear partial differential equations and linear functional equations. The needs of dealing with applied problems and the natural tendency to extend the linear theory to the nonlinear case led to the development of the nonlinear semigroup theory which became a very effective tool in the analysis of broad classes of nonlinear evolution Mathematical Approach to Climate Change and its Impacts Piermarco Cannarsa, Daniela Mansutti, Antonello Provenzale, 2020-03-16 This book presents important recent applied mathematics research on environmental problems and impacts due to climate change Although there are inherent difficulties in addressing phenomena that are part of such a complex system exploration of the subject using mathematical modelling is especially suited to tackling poorly understood issues in the field It is in this spirit that the book was conceived It is an outcome of the International INDAM Workshop Mathematical Approach to Climate Change Impacts MAC2I held in Rome in March 2017 The workshop comprised four sessions on Ecosystems Hydrology Glaciology and Monitoring The book includes peer reviewed contributions on research issues discussed during each of these sessions or generated by collaborations among the specialists involved Accurate parameter determination techniques are explained and innovative mathematical modelling approaches presented The book also provides useful material and mathematical problem solving tools for doctoral programs dealing with the complexities of climate change <u>Uniform Spaces and Measures</u> Jan Pachl, 2012-10-16 This book addresses the need for an accessible comprehensive exposition of the theory of uniform measures the need that became more critical when recently uniform measures reemerged in new results in abstract harmonic analysis Until now results about uniform measures have been scattered through many papers written by a number of authors some unpublished written using a variety of definitions and notations Uniform measures are certain functionals on the space of bounded uniformly continuous functions on a uniform space They are a common generalization of several classes of measures and measure like functionals studied in abstract and topological measure theory probability theory and abstract harmonic analysis They offer a natural framework for results about topologies on spaces of measures and about the continuity of convolution of measures on topological groups and semitopological semigroups The book is a reference for the theory of uniform measures It includes a self contained development of the theory with complete proofs starting with the necessary parts of the theory of uniform spaces It presents diverse results from many sources organized in a logical whole and includes several new results The book is also suitable for graduate or advanced undergraduate courses on selected topics in topology and functional analysis The text contains a number of exercises with solution hints and four problems with suggestions for further research Integer Programming and Related Areas Rabe v. Randow, 2012-12-06 The fields of integer programming and combinatorial optimization continue to be areas of great vitality with an ever increasing number of publications and journals appearing A classified bibliography thus continues to be necessary and useful today even more so than it did when the project of which this is the fifth volume was started in 1970 in the Institut fur Okonometrie und Operations Research of the University of Bonn The pioneering first volume was compiled by Claus Kastning during the years 1970 1975 and appeared in 1976 as Volume 128 of the series Lecture Notes in Economics and Mathematical Systems published by the Springer Verlag Work on the project was continued by Dirk Hausmann Reinhardt Euler and Rabe von Randow and resulted in the publication of the second third and fourth volumes in 1978 1982 and 1985 Volumes 160 197 and 243 of the above series The present book constitutes the fifth volume of the bibliography and covers the period from autumn 1984 to the end of 1987 It contains 5864 new publications by 4480 authors and was compiled by Rabe von Randow Its form is practically identical to that of the first four volumes some additions having been made to the subject list **High-Dimensional Probability Roman** Vershynin, 2018-09-27 An integrated package of powerful probabilistic tools and key applications in modern mathematical Numerical Control: Part A ,2022-02-15 Numerical Control Part A Volume 23 in the Handbook of data science Numerical Analysis series highlights new advances in the field with this new volume presenting interesting chapters written by an international board of authors Chapters in this volume include Numerics for finite dimensional control systems Moments and convex optimization for analysis and control of nonlinear PDEs The turnpike property in optimal control Structure Preserving Numerical Schemes for Hamiltonian Dynamics Optimal Control of PDEs and FE Approximation Filtration techniques for the uniform controllability of semi discrete hyperbolic equations Numerical controllability properties of fractional partial differential equations Optimal Control Numerics and Applications of Fractional PDEs and much more Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Handbook of Numerical Analysis series Updated release includes the latest information on Numerical Control Subject Catalog, 1982 Library of Congress, 1982

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