Alexandre J. Chorin
Ole H. Hald

Stochastic Tools in Mathematics and Science

Second Edition

Springer

Stochastic Tools In Mathematics And Science

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   Stochastic Tools in Mathematics and Science Alexandre Joel Chorin,Ole H. Hald,2013-05-31   Stochastic Tools in Mathematics and Science Alexandre J. Chorin,Ole H Hald,2014-01-21 Stochastic Tools in Mathematics and Science covers basic stochastic tools used in physics chemistry engineering and the life sciences The topics covered include conditional expectations stochastic processes Brownian motion and its relation to partial differential equations Langevin equations the Liouville and Fokker Planck equations as well as Markov chain Monte Carlo algorithms renormalization basic statistical mechanics and generalized Langevin equations and the Mori Zwanzig formalism The applications include sampling algorithms data assimilation prediction from partial data spectral analysis and turbulence The book is based on lecture notes from a class that has attracted graduate and advanced undergraduate students from mathematics and from many other science departments at the University of California Berkeley Each chapter is followed by exercises The book will be useful for scientists and engineers working in a wide range of fields and applications For this new edition the material has been thoroughly reorganized and updated and new sections on scaling sampling filtering and data assimilation based on recent research have been added There are additional figures and exercises Review of earlier edition This is an excellent concise textbook which can be used for self study by graduate and advanced undergraduate students and as a recommended textbook for an introductory course on probabilistic tools in science Mathematical Reviews 2006   *Stochastic Tools in Mathematics and Science* Alexandre J Chorin,Ole H Hald,2010-11-16 This introduction to probability based modeling covers basic stochastic tools used in physics chemistry engineering and the life sciences Topics covered include conditional expectations stochastic processes Langevin equations and Markov chain Monte Carlo algorithms The applications include data assimilation prediction from partial data spectral analysis and turbulence A special feature is the systematic analysis of memory effects   Wavelet Structure and Design Daniel J. Greenhoe,2013-08-21 This book presents the structure of wavelets principles of wavelet design and mathematical structure that supports wavelet theory   *Probabilistic Forecasting and Bayesian Data Assimilation* Sebastian Reich,Colin Cotter,2015-05-14 This book covers key ideas and concepts It is an ideal introduction for graduate students in any field where Bayesian data assimilation is applied   **An Introduction to Fronts in Random Media** Jack Xin,2009-06-17 This book aims to give a user friendly tutorial of an interdisciplinary research topic fronts or interfaces in random media to senior undergraduates and beginning grad uate students with basic knowledge of partial differential equations PDE and prob ability The approach taken is semiformal using elementary methods to introduce ideas and motivate results as much as possible then outlining how to pursue rigor ous theorems with details to be found in the references section Since the topic concerns both differential equations and probability and proba bility is traditionally a quite technical subject with a heavy measure theoretic com ponent the book strives to develop a simplistic approach so that students can grasp the essentials of fronts and random media and their applications in a self contained

tutorial The book introduces three fundamental PDEs the Burgers equation Hamilton Jacobi equations and reaction diffusion equations analysis of their formulas and front solutions and related stochastic processes It builds up tools gradually so that students are brought to the frontiers of research at a steady pace A moderate number of exercises are provided to consolidate the concepts and ideas The main methods are representation formulas of solutions Laplace meth ods homogenization ergodic theory central limit theorems large deviation princi ples variational principles maximum principles and Harnack inequalities among others These methods are normally covered in separate books on either differential equations or probability It is my hope that this tutorial will help to illustrate how to combine these tools in solving concrete problems   The Mathematics Behind Biological Invasions Mark A. Lewis,Sergei V. Petrovskii,Jonathan R. Potts,2016-05-05 This book investigates the mathematical analysis of biological invasions Unlike purely qualitative treatments of ecology it draws on mathematical theory and methods equipping the reader with sharp tools and rigorous methodology Subjects include invasion dynamics species interactions population spread long distance dispersal stochastic effects risk analysis and optimal responses to invaders While based on the theory of dynamical systems including partial differential equations and integrodifference equations the book also draws on information theory machine learning Monte Carlo methods optimal control statistics and stochastic processes Applications to real biological invasions are included throughout Ultimately the book imparts a powerful principle that by bringing ecology and mathematics together researchers can uncover new understanding of and effective response strategies to biological invasions It is suitable for graduate students and established researchers in mathematical ecology   An Introduction to Bayesian Scientific Computing Daniela Calvetti,E. Somersalo,2007-11-20 This book has been written for undergraduate and graduate students in various disciplines of mathematics The authors internationally recognized experts in their field have developed a superior teaching and learning tool that makes it easy to grasp new concepts and apply them in practice The book s highly accessible approach makes it particularly ideal if you want to become acquainted with the Bayesian approach to computational science but do not need to be fully immersed in detailed statistical analysis   A Theoretical Introduction to Numerical Analysis Victor S. Ryaben'kii,Semyon V. Tsynkov,2006-11-02 A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis illustrating these concepts using numerical methods from real analysis linear algebra and differential equations The book focuses on how to efficiently represent mathematical models for computer based study An access   Multiscale Modeling and Analysis for Materials Simulation Weizhu Bao,Qiang Du,2012 The Institute for Mathematical Sciences at the National University of Singapore hosted a two month research program on OC Mathematical Theory and Numerical Methods for Computational Materials Simulation and DesignOCO from 1 July to 31 August 2009 As an important part of the program tutorials and special lectures were given by leading experts in the fields for participating graduate students and junior researchers This invaluable volume collects four expanded lecture notes with self

contained tutorials They cover a number of aspects on multiscale modeling analysis and simulations for problems arising from materials science including some critical components in computational prediction of materials properties such as the multiscale properties of complex materials properties of defects interfaces and material microstructures under different conditions critical issues in developing efficient numerical methods and analytic frameworks for complex and multiscale materials models This volume serves to inspire graduate students and researchers who choose to embark into original research work in these fields *Uncertainty in Biology* Liesbet Geris,David Gomez-Cabrero,2015-10-26 Computational modeling allows to reduce refine and replace animal experimentation as well as to translate findings obtained in these experiments to the human background However these biomedical problems are inherently complex with a myriad of influencing factors which strongly complicates the model building and validation process This book wants to address four main issues related to the building and validation of computational models of biomedical processes 1 Modeling establishment under uncertainty 2 Model selection and parameter fitting 3 Sensitivity analysis and model adaptation 4 Model predictions under uncertainty In each of the abovementioned areas the book discusses a number of key techniques by means of a general theoretical description followed by one or more practical examples This book is intended for graduate students and researchers active in the field of computational modeling of biomedical processes who seek to acquaint themselves with the different ways in which to study the parameter space of their model as well as its overall behavior *Partial Differential Equations: Theory, Control and Approximation* Philippe G. Ciarlet,Tatsien Li,Yvon Maday,2013-11-29 This book collects papers mainly presented at the International Conference on Partial Differential Equations Theory Control and Approximation May 28 to June 1 2012 in Shanghai in honor of the scientific legacy of the exceptional mathematician Jacques Louis Lions The contributors are leading experts from all over the world including members of the Academies of Sciences in France the USA and China etc and their papers cover key fields of research e g partial differential equations control theory and numerical analysis that Jacques Louis Lions created or contributed so much to establishing **Applied Delay Differential Equations** Thomas Erneux,2009-03-06 Applied Delay Differential Equations is a friendly introduction to the fast growing field of time delay differential equations Written to a multi disciplinary audience it sets each area of science in his historical context and then guides the reader towards questions of current interest Principles of Multiscale Modeling Weinan E,2011-07-07 A systematic discussion of the fundamental principles written by a leading contributor to the field Digital And The Real World, The: Computational Foundations Of Mathematics, Science, Technology, And Philosophy Klaus Mainzer,2017-11-17 In the 21st century digitalization is a global challenge of mankind Even for the public it is obvious that our world is increasingly dominated by powerful algorithms and big data But how computable is our world Some people believe that successful problem solving in science technology and economies only depends on fast algorithms and data mining Chances and risks are often not understood because the foundations of algorithms and information systems are not studied rigorously Actually they

are deeply rooted in logics mathematics computer science and philosophy Therefore this book studies the foundations of mathematics computer science and philosophy in order to guarantee security and reliability of the knowledge by constructive proofs proof mining and program extraction We start with the basics of computability theory proof theory and information theory In a second step we introduce new concepts of information and computing systems in order to overcome the gap between the digital world of logical programming and the analog world of real computing in mathematics and science The book also considers consequences for digital and analog physics computational neuroscience financial mathematics and the Internet of Things IoT **Multiscale Methods** G A Pavliotis,Andrew Stuart,2008-02-19 This introduction to multiscale methods gives you a broad overview of the methods many uses and applications The book begins by setting the theoretical foundations of the methods and then moves on to develop models and prove theorems Extensive use of examples shows how to apply multiscale methods to solving a variety of problems Exercises then enable you to build your own skills and put them into practice Extensions and generalizations of the results presented in the book as well as references to the literature are provided in the Discussion and Bibliography section at the end of each chapter With the exception of Chapter One all chapters are supplemented with exercises *Large Scale Inverse Problems* Mike Cullen,Melina A Freitag,Stefan Kindermann,Robert Scheichl,2013-08-29 This book is thesecond volume of a three volume series recording the Radon Special Semester 2011 on Multiscale Simulation Analysis in Energy and the Environment that took placein Linz Austria October 3 7 2011 This volume addresses the common ground in the mathematical and computational procedures required for large scale inverse problems and data assimilation in forefront applications The solution of inverse problems is fundamental to a wide variety of applications such as weather forecasting medical tomography and oil exploration Regularisation techniques are needed to ensure solutions of sufficient quality to be useful and soundly theoretically based This book addresses the common techniques required for all the applications and is thus truly interdisciplinary Thiscollection of surveyarticlesfocusses onthe large inverse problems commonly arising in simulation and forecasting in the earth sciences For example operational weather forecasting models have between 107 and 108 degrees of freedom Even so these degrees of freedom represent grossly space time averaged properties of the atmosphere Accurate forecasts require accurate initial conditions With recent developments in satellite data there are between 106 and 107 observations each day However while these also represent space time averaged properties the averaging implicit in the measurements is quite different from that used in the models In atmosphere and ocean applications there is a physically based model available which can be used to regularise the problem We assume that there is a set of observations with known error characteristics available over a period of time The basic deterministic technique is to fit a model trajectory to the observations over a period of time to within the observation error Since the model is not perfect the model trajectory has to be corrected which defines the data assimilation problem The stochastic view can be expressed by using an ensemble of model trajectories and calculating corrections to both the mean

value and the spread which allow the observations to be fitted by each ensemble member In other areas of earth science only the structure of the model formulation itself is known and the aim is to use the past observation history to determine the unknown model parameters The book records the achievements of Workshop2 Large Scale Inverse Problems and Applications in the Earth Sciences Itinvolves experts in the theory of inverse problems together with experts working on both theoretical and practical aspects of the techniques by which large inverse problems arise in the earth sciences   na Alexandre Joel Chorin,Ole H. Hald,2011-03-18   **Modeling Materials** Ellad B. Tadmor,Ronald E. Miller,2011-11-24 Material properties emerge from phenomena on scales ranging from Angstroms to millimeters and only a multiscale treatment can provide a complete understanding Materials researchers must therefore understand fundamental concepts and techniques from different fields and these are presented in a comprehensive and integrated fashion for the first time in this book Incorporating continuum mechanics quantum mechanics statistical mechanics atomistic simulations and multiscale techniques the book explains many of the key theoretical ideas behind multiscale modeling Classical topics are blended with new techniques to demonstrate the connections between different fields and highlight current research trends Example applications drawn from modern research on the thermo mechanical properties of crystalline solids are used as a unifying focus throughout the text Together with its companion book Continuum Mechanics and Thermodynamics Cambridge University Press 2011 this work presents the complete fundamentals of materials modeling for graduate students and researchers in physics materials science chemistry and engineering   **State-Space Models** Yong Zeng,Shu Wu,2013-08-15 State space models as an important mathematical tool has been widely used in many different fields This edited collection explores recent theoretical developments of the models and their applications in economics and finance The book includes nonlinear and non Gaussian time series models regime switching and hidden Markov models continuous or discrete time state processes and models of equally spaced or irregularly spaced discrete or continuous observations The contributed chapters are divided into four parts The first part is on Particle Filtering and Parameter Learning in Nonlinear State Space Models The second part focuses on the application of Linear State Space Models in Macroeconomics and Finance The third part deals with Hidden Markov Models Regime Switching and Mathematical Finance and the fourth part is on Nonlinear State Space Models for High Frequency Financial Data The book will appeal to graduate students and researchers studying state space modeling in economics statistics and mathematics as well as to finance professionals

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