Random Dynamical Systems

Theory and Applications

Rabi Bhattacharya
Mukul Majumdar

Random Dynamical Systems

Zeng Lian,Kening Lu

Random Dynamical Systems:

  Random Dynamical Systems Ludwig Arnold,2013-04-17 Background and Scope of the Book This book continues extends and unites various developments in the intersection of probability theory and dynamical systems I will briefly outline the background of the book thus placing it in a systematic and historical context and tradition Roughly speaking a random dynamical system is a combination of a measure preserving dynamical system in the sense of ergodic theory D F lP B t tE lf II JR IR z Z with a smooth or topological dy namical system typically generated by a differential or difference equation i f x or Xn l tp x to a random differential equation i f B t w x or random difference equation Xn l tp B n w Xn Both components have been very well investigated separately However a symbiosis of them leads to a new research program which has only partly been carried out As we will see it also leads to new problems which do not emerge if one only looks at ergodic theory and smooth or topological dynam ics separately From a dynamical systems point of view this book just deals with those dynamical systems that have a measure preserving dynamical system as a factor or the other way around are extensions of such a factor As there is an invariant measure on the factor ergodic theory is always involved   **Random Dynamical Systems** Rabi Bhattacharya,Mukul Majumdar,2007-01-08 This treatment provides an exposition of discrete time dynamic processes evolving over an infinite horizon Chapter 1 reviews some mathematical results from the theory of deterministic dynamical systems with particular emphasis on applications to economics The theory of irreducible Markov processes especially Markov chains is surveyed in Chapter 2 Equilibrium and long run stability of a dynamical system in which the law of motion is subject to random perturbations is the central theme of Chapters 3 5 A unified account of relatively recent results exploiting splitting and contractions that have found applications in many contexts is presented in detail Chapter 6 explains how a random dynamical system may emerge from a class of dynamic programming problems With examples and exercises readers are guided from basic theory to the frontier of applied mathematical research   **Applied Nonautonomous and Random Dynamical Systems** Tomás Caraballo,Xiaoying Han,2017-01-31 This book offers an introduction to the theory of non autonomous and stochastic dynamical systems with a focus on the importance of the theory in the Applied Sciences It starts by discussing the basic concepts from the theory of autonomous dynamical systems which are easier to understand and can be used as the motivation for the non autonomous and stochastic situations The book subsequently establishes a framework for non autonomous dynamical systems and in particular describes the various approaches currently available for analysing the long term behaviour of non autonomous problems Here the major focus is on the novel theory of pullback attractors which is still under development In turn the third part represents the main body of the book introducing the theory of random dynamical systems and random attractors and revealing how it may be a suitable candidate for handling realistic models with stochasticity A discussion of future research directions serves to round out the coverage   *Random Dynamical Systems* Ludwig Arnold,2014-01-15   *Random Dynamical Systems* Ludwig Arnold,1994   **Random Perturbations of**

Dynamical Systems Mark I. Freidlin,Alexander D. Wentzell,2012-12-06 The first edition of this book was published in 1979 in Russian Most of the material presented was related to large deviation theory for stochastic pro cesses This theory was developed more or less at the same time by different authors in different countries This book was the first monograph in which large deviation theory for stochastic processes was presented Since then a number of books specially dedicated to large deviation theory have been pub lished including S R S Varadhan 4 A D Wentzell 9 J D Deuschel and D W Stroock 1 A Dembo and O Zeitouni 1 Just a few changes were made for this edition in the part where large deviations are treated The most essential is the addition of two new sections in the last chapter Large deviations for infinite dimensional systems are briefly conside red in one new section and the applications of large deviation theory to wave front prop agation for reaction diffusion equations are considered in another one Large deviation theory is not the only class of limit theorems arising in the context of random perturbations of dynamical systems We therefore included in the second edition a number of new results related to the aver aging principle Random perturbations of classical dynamical systems under certain conditions lead to diffusion processes on graphs Such problems are considered in the new Chapter 8 *Topological Dynamics of Random Dynamical Systems* Nguyen Dinh Cong,1997 This book is the first systematic treatment of the theory of topological dynamics of random dynamical systems A relatively new field the theory of random dynamical systems unites and develops the classical deterministic theory of dynamical systems and probability theory finding numerous applications in disciplines ranging from physics and biology to engineering finance and economics This book presents in detail the solutions to the most fundamental problems of topological dynamics linearization of nonlinear smooth systems classification and structural stability of linear hyperbolic systems Employing the tools and methods of algebraic ergodic theory the theory presented in the book has surprisingly beautiful results showing the richness of random dynamical systems as well as giving a gentle generalization of the classical deterministic theory Smooth Ergodic Theory of Random Dynamical Systems Pei-Dong Liu,Min Qian,2014-01-15 *Random Dynamical Systems in Finance* Anatoliy Swishchuk,Shafiqul Islam,2016-04-19 The theory and applications of random dynamical systems RDS are at the cutting edge of research in mathematics and economics particularly in modeling the long run evolution of economic systems subject to exogenous random shocks Despite this interest there are no books available that solely focus on RDS in finance and economics Exploring this emerging area Random Dynamical Systems in Finance shows how to model RDS in financial applications Through numerous examples the book explains how the theory of RDS can describe the asymptotic and qualitative behavior of systems of random and stochastic differential difference equations in terms of stability invariant manifolds and attractors The authors present many models of RDS and develop techniques for implementing RDS as approximations to financial models and option pricing formulas For example they approximate geometric Markov renewal processes in ergodic merged double averaged diffusion normal deviation and Poisson cases and apply the obtained results to option pricing formulas With references at the end of

each chapter this book provides a variety of RDS for approximating financial models presents numerous option pricing formulas for these models and studies the stability and optimal control of RDS The book is useful for researchers academics and graduate students in RDS and mathematical finance as well as practitioners working in the financial industry

Monotone Random Systems Theory and Applications Igor Chueshov,2004-10-11 The aim of this book is to present a recently developed approach suitable for investigating a variety of qualitative aspects of order preserving random dynamical systems and to give the background for further development of the theory The main objects considered are equilibria and attractors The effectiveness of this approach is demonstrated by analysing the long time behaviour of some classes of random and stochastic ordinary differential equations which arise in many applications *Smooth Ergodic Theory of Random Dynamical Systems* Pei-Dong Liu,Min Qian,2006-11-14 This book studies ergodic theoretic aspects of random dynam ical systems i e of deterministic systems with noise It aims to present a systematic treatment of a series of recent results concerning invariant measures entropy and Lyapunov exponents of such systems and can be viewed as an update of Kifer s book An entropy formula of Pesin s type occupies the central part The introduction of relation numbers ch 2 is original and most methods involved in the book are canonical in dynamical systems or measure theory The book is intended for people interested in noise perturbed dynam ical systems and can pave the way to further study of the subject Reasonable knowledge of differential geometry measure theory ergodic theory dynamical systems and preferably random processes is assumed

Local Entropy Theory of a Random Dynamical System Anthony H. Dooley, Guohua Zhang,2014-12-20 In this paper the authors extend the notion of a continuous bundle random dynamical system to the setting where the action of R or N is replaced by the action of an infinite countable discrete amenable group Given such a system and a monotone sub additive invariant family of random continuous functions they introduce the concept of local fiber topological pressure and establish an associated variational principle relating it to measure theoretic entropy They also discuss some variants of this variational principle The authors introduce both topological and measure theoretic entropy tuples for continuous bundle random dynamical systems and apply variational principles to obtain a relationship between these of entropy tuples Finally they give applications of these results to general topological dynamical systems recovering and extending many recent results in local entropy theory **Lyapunov Exponents and Invariant Manifolds for Random Dynamical Systems in a Banach Space** Zeng Lian,Kening Lu,2010 The authors study the Lyapunov exponents and their associated invariant subspaces for infinite dimensional random dynamical systems in a Banach space which are generated by for example stochastic or random partial differential equations The authors prove a multiplicative ergodic theorem and then use this theorem to establish the stable and unstable manifold theorem for nonuniformly hyperbolic random invariant sets **Linearization of Random Dynamical Systems** Thomas Wanner,1994 **Computational Random Dynamical Systems** ,2005 **Generation of Random Dynamical Systems** Ludwig Arnold,1993 **Invariant Measures for Random Dynamical Systems** Katarzyna

Horbacz,2008   **Special Issue: Random Dynamical Systems: Recent Advances and New Directions** Radoslaw Iwankiewicz,Daniil Yurchenko,2016   **Structural stability of linear random dynamical systems** Dinh-Cong Nguyen,1994   *Trends and Open Problems in the Theory of Random Dynamical Systems* Ludwig Arnold,1996

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