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A.D. Wentzell

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Random Perturbations of Dynamical Systems M. I. Freidlin,A. D. Wentzell,2012-12-06 Asymptotical problems have always played an important role in probability theory In classical probability theory dealing mainly with sequences of independent variables theorems of the type of laws of large numbers theorems of the type of the central limit theorem and theorems on large deviations constitute a major part of all investigations In recent years when random processes have become the main subject of study asymptotic investigations have continued to playa major role We can say that in the theory of random processes such investigations play an even greater role than in classical probability theory because it is apparently impossible to obtain simple exact formulas in problems connected with large classes of random processes Asymptotical investigations in the theory of random processes include results of the types of both the laws of large numbers and the central limit theorem and in the past decade theorems on large deviations Of course all these problems have acquired new aspects and new interpretations in the theory of random processes   **Random Perturbations of Dynamical Systems** Mark I. Freidlin,Alexander D. Wentzell,2012-05-31 Many notions and results presented in the previous editions of this volume have since become quite popular in applications and many of them have been rediscovered in applied papers In the present 3rd edition small changes were made to the chapters in which long time behavior of the perturbed system is determined by large deviations Most of these changes concern terminology In particular it is explained that the notion of sub limiting distribution for a given initial point and a time scale is identical to the idea of metastability that the stochastic resonance is a manifestation of metastability and that the theory of this effect is a part of the large deviation theory The reader will also find new comments on the notion of quasi potential that the authors introduced more than forty years ago and new references to recent papers in which the proofs of some conjectures included in previous editions have been obtained Apart from the above mentioned changes the main innovations in the 3rd edition concern the averaging principle A new Section on deterministic perturbations of one degree of freedom systems was added in Chapter 8 It is shown there that pure deterministic perturbations of an oscillator may lead to a stochastic in a certain sense long time behavior of the system if the corresponding Hamiltonian has saddle points The usefulness of a joint consideration of classical theory of deterministic perturbations together with stochastic perturbations is illustrated in this section Also a new Chapter 9 has been inserted in which deterministic and stochastic perturbations of systems with many degrees of freedom are considered Because of the resonances stochastic regularization in this case is even more important   Random Perturbations of Dynamical Systems Mark I. Freidlin,Alexander D. Wentzell,2012-06-07 Many notions and results presented in the previous editions of this volume have since become quite popular in applications and many of them have been rediscovered in applied papers In the present 3rd edition small changes were made to the chapters in which long time behavior of the perturbed system is determined by large deviations Most of these changes concern terminology In particular it is explained that the notion of sub limiting

distribution for a given initial point and a time scale is identical to the idea of metastability that the stochastic resonance is a manifestation of metastability and that the theory of this effect is a part of the large deviation theory The reader will also find new comments on the notion of quasi potential that the authors introduced more than forty years ago and new references to recent papers in which the proofs of some conjectures included in previous editions have been obtained Apart from the above mentioned changes the main innovations in the 3rd edition concern the averaging principle A new Section on deterministic perturbations of one degree of freedom systems was added in Chapter 8 It is shown there that pure deterministic perturbations of an oscillator may lead to a stochastic in a certain sense long time behavior of the system if the corresponding Hamiltonian has saddle points The usefulness of a joint consideration of classical theory of deterministic perturbations together with stochastic perturbations is illustrated in this section Also a new Chapter 9 has been inserted in which deterministic and stochastic perturbations of systems with many degrees of freedom are considered Because of the resonances stochastic regularization in this case is even more important **Random Perturbations of Dynamical Systems** Yuri Kifer,2012-12-06 Mathematicians often face the question to which extent mathematical models describe processes of the real world These models are derived from experimental data hence they describe real phenomena only approximately Thus a mathematical approach must begin with choosing properties which are not very sensitive to small changes in the model and so may be viewed as properties of the real process In particular this concerns real processes which can be described by means of ordinary differential equations By this reason different notions of stability played an important role in the qualitative theory of ordinary differential equations commonly known nowdays as the theory of dynamical systems Since physical processes are usually affected by an enormous number of small external fluctuations whose resulting action would be natural to consider as random the stability of dynamical systems with respect to random perturbations comes into the picture There are differences between the study of stability properties of single trajectories i e the Lyapunov stability and the global stability of dynamical systems The stochastic Lyapunov stability was dealt with in Hasminskii Has In this book we are concerned mainly with questions of global stability in the presence of noise which can be described as recovering parameters of dynamical systems from the study of their random perturbations The parameters which is possible to obtain in this way can be considered as stable under random perturbations and so having physical sense 1 Our set up is the following
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between deterministic and quasi stochastic behaviour in chaotic dynamics and between properties of continuous dynamical systems and those of their discrete approximations Using simple examples the author describes the main phenomena known in chaotic dynamical systems studying topics such as the operator approach in chaotic dynamics stochastic stability and the so called coupled systems The last two chapters are devoted to problems of numerical modeling of chaotic dynamics

Random Perturbations of Dynamical Systems Miguel Gutierrez,1994 **Handbook of Dynamical Systems** A. Katok,B. Hasselblatt,2005-12-17 This second half of Volume 1 of this Handbook follows Volume 1A which was published in 2002 The contents of these two tightly integrated parts taken together come close to a realization of the program formulated in the introductory survey Principal Structures of Volume 1A The present volume contains surveys on subjects in four areas of dynamical systems Hyperbolic dynamics parabolic dynamics ergodic theory and infinite dimensional dynamical systems partial differential equations Written by experts in the field The coverage of ergodic theory in these two parts of Volume 1 is considerably more broad and thorough than that provided in other existing sources The final cluster of chapters discusses partial differential equations from the point of view of dynamical systems **Small Random Perturbations of Dynamical Systems with Stable Limit Cycles** Elke M. Hennig,1994 Small Random Perturbations of Dynamical Systems and Markov Processes from Marginal Distributions Toshio Mikami,1990 Random Perturbations of Dynamical Systems and Diffusion Processes with Conservation Laws Mark I. Frejdlin,Matthias Weber,2003 **Random Perturbation of Dynamical Systems** Mark Iosifovič Frejdlin,1984 Turbulence, Strange Attractors, and Chaos David Ruelle,1995 The present collection of reprints covers the main contributions of David Ruelle and coauthors to the theory of chaos and its applications Several of the papers reproduced here are classics in the field Others that were published in less accessible places may still surprise the reader The collection contains mathematical articles relevant to chaos specific articles on the theory and articles on applications to hydrodynamical turbulence chemical oscillations etc A sound judgement of the value of techniques and applications is crucial in the interdisciplinary field of chaos For a critical assessment of what has been achieved in this area the present volume is an invaluable contribution *Small Random Perturbations of Dynamical Systems with Applications in Population Genetics* Johan Grasman,1979 *Random Perturbations of Hamiltonian Systems* Mark Iosifovich Freĭdlin,Alexander D. Wentzell,1994 Random perturbations of Hamiltonian systems in Euclidean spaces lead to stochastic processes on graphs and these graphs are defined by the Hamiltonian In the case of white noise type perturbations the limiting process will be a diffusion process on the graph Its characteristics are expressed through the Hamiltonian and the characteristics of the noise Freidlin and Wentzell calculate the process on the graph under certain conditions and develop a technique which allows consideration of a number of asymptotic problems The Dirichlet problem for corresponding elliptic equations with a small parameter are connected with boundary problems on the graph **Fluctuations in Dynamical Systems Caused by Small Random Perturbations** Mark Iosifovich Freĭdlin,Alexander D. Wentzell,1983

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 **Mathematics of Complexity and Dynamical Systems** Robert A. Meyers,2011-10-05 Mathematics of Complexity and Dynamical Systems is an authoritative reference to the basic tools and concepts of complexity systems theory and dynamical systems from the perspective of pure and applied mathematics Complex systems are systems that comprise many interacting parts with the ability to generate a new quality of collective behavior through self organization e g the spontaneous formation of temporal spatial or functional structures These systems are often characterized by extreme sensitivity to initial conditions as well as emergent behavior that are not readily predictable or even completely deterministic The more than 100 entries in this wide ranging single source work provide a comprehensive explication of the theory and applications of mathematical complexity covering ergodic theory fractals and multifractals dynamical systems perturbation theory solitons systems and control theory and related topics Mathematics of Complexity and Dynamical Systems is an essential reference for all those interested in mathematical complexity from undergraduate and graduate students up through professional researchers

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