Lecture Notes in Mathematics

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Igor Chueshov

Monotone Random Systems — Theory and Applications

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Monotone Random Systems Theory And Applications

Olav Kallenberg

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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 *Monotone Random Systems Theory and Applications* Igor Chueshov,2002-04-10 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 Seminar on Stochastic Analysis, Random Fields and Applications V Robert Dalang,Marco Dozzi,Francesco Russo,2008-03-12 This volume contains refereed research or review papers presented at the 5th Seminar on Stochastic Processes Random Fields and Applications which took place at the Centro Stefano Franscini Monte Verit in Ascona Switzerland from May 29 to June 3 2004 The seminar focused mainly on stochastic partial differential equations stochastic models in mathematical physics and financial engineering An Introduction to Stochastic Dynamics Jinqiao Duan,2015-04-13 An accessible introduction for applied mathematicians to concepts and techniques for describing quantifying and understanding dynamics under uncertainty **Nonautonomous Dynamical Systems** Peter E. Kloeden,Martin Rasmussen,2011-08-17 The theory of nonautonomous dynamical systems in both of its formulations as processes and skew product flows is developed systematically in this book The focus is on dissipative systems and nonautonomous attractors in particular the recently introduced concept of pullback attractors Linearization theory invariant manifolds Lyapunov functions Morse decompositions and bifurcations for nonautonomous systems and set valued generalizations are also considered as well as applications to numerical approximations switching systems and synchronization Parallels with corresponding theories of control and random dynamical systems are briefly sketched With its clear and systematic exposition many examples and exercises as well as its interesting applications this book can serve as a text at the beginning graduate level It is also useful for those who wish to begin their own independent research in this rapidly developing area **Differential Equations and Population Dynamics I** Arnaud Ducrot,Quentin Griette,Zhihua Liu,Pierre Magal,2022-06-20 This book presents the basic theoretical concepts of dynamical systems with applications in population dynamics Existence uniqueness and stability of solutions global attractors bifurcations center manifold and normal form theories are discussed with cutting edge applications including a Holling s predator prey model with handling and searching predators and projecting the epidemic forward with varying level of public health interventions for COVID 19

As an interdisciplinary text this book aims at bridging the gap between mathematics biology and medicine by integrating relevant concepts from these subject areas making it self sufficient for the reader It will be a valuable resource to graduate and advance undergraduate students for interdisciplinary research in the area of mathematics and population dynamics

An Introduction To Nonautonomous Dynamical Systems And Their Attractors Peter Kloeden,Meihua Yang,2020-11-25 The nature of time in a nonautonomous dynamical system is very different from that in autonomous systems which depend only on the time that has elapsed since starting rather than on the actual time itself Consequently limiting objects may not exist in actual time as in autonomous systems New concepts of attractors in nonautonomous dynamical system are thus required In addition the definition of a dynamical system itself needs to be generalised to the nonautonomous context Here two possibilities are considered two parameter semigroups or processes and the skew product flows Their attractors are defined in terms of families of sets that are mapped onto each other under the dynamics rather than a single set as in autonomous systems Two types of attraction are now possible pullback attraction which depends on the behaviour from the system in the distant past and forward attraction which depends on the behaviour of the system in the distant future These are generally independent of each other The component subsets of pullback and forward attractors exist in actual time The asymptotic behaviour in the future limit is characterised by omega limit sets in terms of which form what are called forward attracting sets They are generally not invariant in the conventional sense but are asymptotically invariant in general and if the future dynamics is appropriately uniform also asymptotically negatively invariant Much of this book is based on lectures given by the authors in Frankfurt and Wuhan It was written mainly when the first author held a Thousand Expert Professorship at the Huazhong University of Science and Technology in Wuhan *Random Ordinary Differential Equations and Their Numerical Solution* Xiaoying Han,Peter E. Kloeden,2017-10-25 This book is intended to make recent results on the derivation of higher order numerical schemes for random ordinary differential equations RODEs available to a broader readership and to familiarize readers with RODEs themselves as well as the closely associated theory of random dynamical systems In addition it demonstrates how RODEs are being used in the biological sciences where non Gaussian and bounded noise are often more realistic than the Gaussian white noise in stochastic differential equations SODEs RODEs are used in many important applications and play a fundamental role in the theory of random dynamical systems They can be analyzed pathwise with deterministic calculus but require further treatment beyond that of classical ODE theory due to the lack of smoothness in their time variable Although classical numerical schemes for ODEs can be used pathwise for RODEs they rarely attain their traditional order since the solutions of RODEs do not have sufficient smoothness to have Taylor expansions in the usual sense However Taylor like expansions can be derived for RODEs using an iterated application of the appropriate chain rule in integral form and represent the starting point for the systematic derivation of consistent higher order numerical schemes for RODEs The book is directed at a wide range of readers in applied and computational

mathematics and related areas as well as readers who are interested in the applications of mathematical models involving random effects in particular in the biological sciences The level of this book is suitable for graduate students in applied mathematics and related areas computational sciences and systems biology A basic knowledge of ordinary differential equations and numerical analysis is required **Spectral Theory for Random and Nonautonomous Parabolic Equations and Applications** Janusz Mierczynski,Wenxian Shen,2008-03-24 Providing a basic tool for studying nonlinear problems Spectral Theory for Random and Nonautonomous Parabolic Equations and Applications focuses on the principal spectral theory for general time dependent and random parabolic equations and systems The text contains many new results and considers existing results from a fresh perspective p **Random Measures, Theory and Applications** Olav Kallenberg,2017-04-12 Offering the first comprehensive treatment of the theory of random measures this book has a very broad scope ranging from basic properties of Poisson and related processes to the modern theories of convergence stationarity Palm measures conditioning and compensation The three large final chapters focus on applications within the areas of stochastic geometry excursion theory and branching processes Although this theory plays a fundamental role in most areas of modern probability much of it including the most basic material has previously been available only in scores of journal articles The book is primarily directed towards researchers and advanced graduate students in stochastic processes and related areas Amplitude Equations for Stochastic Partial Differential Equations Dirk Blömker,2007 Rigorous error estimates for amplitude equations are well known for deterministic PDEs and there is a large body of literature over the past two decades However there seems to be a lack of literature for stochastic equations although the theory is being successfully used in the applied community such as for convective instabilities without reliable error estimates at hand This book is the first step in closing this gap The author provides details about the reduction of dynamics to more simpler equations via amplitude or modulation equations which relies on the natural separation of time scales present near a change of stability For students the book provides a lucid introduction to the subject highlighting the new tools necessary for stochastic equations while serving as an excellent guide to recent research **Nonautonomous Dynamical Systems in the Life Sciences** Peter E. Kloeden,Christian Pötzsche,2014-01-22 Nonautonomous dynamics describes the qualitative behavior of evolutionary differential and difference equations whose right hand side is explicitly time dependent Over recent years the theory of such systems has developed into a highly active field related to yet recognizably distinct from that of classical autonomous dynamical systems This development was motivated by problems of applied mathematics in particular in the life sciences where genuinely nonautonomous systems abound The purpose of this monograph is to indicate through selected representative examples how often nonautonomous systems occur in the life sciences and to outline the new concepts and tools from the theory of nonautonomous dynamical systems that are now available for their investigation Contemporary Approaches and Methods in Fundamental Mathematics and Mechanics Victor A. Sadovnichiy,Michael Z.

Zgurovsky,2020-11-24 This book focuses on the latest approaches and methods in fundamental mathematics and mechanics and discusses the practical application of abstract mathematical approaches such as differential geometry and differential and difference equations in solid mechanics hydrodynamics aerodynamics optimization decision making theory and control theory Featuring selected contributions to the open seminar series of Lomonosov Moscow State University and Igor Sikorsky Kyiv Polytechnic Institute by mathematicians from China Germany France Italy Spain Russia Ukraine and the USA the book will appeal to mathematicians and engineers working at the interface of these fields *Random Differential Equations in Scientific Computing* Tobias Neckel,Florian Rupp,2013-12-17 This book is a holistic and self contained treatment of the analysis and numerics of random differential equations from a problem centred point of view An interdisciplinary approach is applied by considering state of the art concepts of both dynamical systems and scientific computing The red line pervading this book is the two fold reduction of a random partial differential equation disturbed by some external force as present in many important applications in science and engineering First the random partial differential equation is reduced to a set of random ordinary differential equations in the spirit of the method of lines These are then further reduced to a family of deterministic ordinary differential equations The monograph will be of benefit not only to mathematicians but can also be used for interdisciplinary courses in informatics and engineering **Attractors for infinite-dimensional non-autonomous dynamical systems** Alexandre Carvalho,José A. Langa,James Robinson,2012-09-26 The book treats the theory of attractors for non autonomous dynamical systems The aim of the book is to give a coherent account of the current state of the theory using the framework of processes to impose the minimum of restrictions on the nature of the non autonomous dependence The book is intended as an up to date summary of the field but much of it will be accessible to beginning graduate students Clear indications will be given as to which material is fundamental and which is more advanced so that those new to the area can quickly obtain an overview while those already involved can pursue the topics we cover more deeply **Spectral Analysis of Differential Operators** Fedor S. Rofe-Beketov,Aleksandr M. Khol'kin,Ognjen Milatovic,2005 This is the first monograph devoted to the Sturm oscillatory theory for infinite systems of differential equations and its relations with the spectral theory It aims to study a theory of self adjoint problems for such systems based on an elegant method of binary relations Another topic investigated in the book is the behavior of discrete eigenvalues which appear in spectral gaps of the Hill operator and almost periodic SchrAdinger operators due to local perturbations of the potential e g modeling impurities in crystals The book is based on results that have not been presented in other monographs The only prerequisites needed to read it are basics of ordinary differential equations and operator theory It should be accessible to graduate students though its main topics are of interest to research mathematicians working in functional analysis differential equations and mathematical physics as well as to physicists interested in spectral theory of differential operators *Stochastic Parameterizing Manifolds and Non-Markovian Reduced Equations* Mickaël D. Chekroun,Honghu

Liu,Shouhong Wang,2014-12-23 In this second volume a general approach is developed to provide approximate parameterizations of the small scales by the large ones for a broad class of stochastic partial differential equations SPDEs This is accomplished via the concept of parameterizing manifolds PMs which are stochastic manifolds that improve for a given realization of the noise in mean square error the partial knowledge of the full SPDE solution when compared to its projection onto some resolved modes Backward forward systems are designed to give access to such PMs in practice The key idea consists of representing the modes with high wave numbers as a pullback limit depending on the time history of the modes with low wave numbers Non Markovian stochastic reduced systems are then derived based on such a PM approach The reduced systems take the form of stochastic differential equations involving random coefficients that convey memory effects The theory is illustrated on a stochastic Burgers type equation **Multistate Systems Reliability Theory with Applications** Bent Natvig,2010-12-07 Most books in reliability theory are dealing with a description of component and system states as binary functioning or failed However many systems are composed of multi state components with different performance levels and several failure modes There is a great need in a series of applications to have a more refined description of these states for instance the amount of power generated by an electrical power generation system or the amount of gas that can be delivered through an offshore gas pipeline network This book provides a descriptive account of various types of multistate system bound for multistate systems probabilistic modeling of monitoring and maintenance of multistate systems with components along with examples of applications Key Features Looks at modern multistate reliability theory with applications covering a refined description of components and system states Presents new research such as Bayesian assessment of system availabilities and measures of component importance Complements the methodological description with two substantial case studies Reliability engineers and students involved in the field of reliability applied mathematics and probability theory will benefit from this book **Dissipative Lattice Dynamical Systems** Xiaoying Han,Peter Kloeden,2023-03-14 There is an extensive literature in the form of papers but no books on lattice dynamical systems The book focuses on dissipative lattice dynamical systems and their attractors of various forms such as autonomous nonautonomous and random The existence of such attractors is established by showing that the corresponding dynamical system has an appropriate kind of absorbing set and is asymptotically compact in some way There is now a very large literature on lattice dynamical systems especially on attractors of all kinds in such systems We cannot hope to do justice to all of them here Instead we have focused on key areas of representative types of lattice systems and various types of attractors Our selection is biased by our own interests in particular to those dealing with biological applications One of the important results is the approximation of Heaviside switching functions in LDS by sigmoidal functions Nevertheless we believe that this book will provide the reader with a solid introduction to the field its main results and the methods that are used to obtain them *Stability and Bifurcation Theory for Non-Autonomous Differential Equations* Anna Capietto,Peter Kloeden,Jean

Mawhin,Sylvia Novo,Miguel Ortega,2012-12-14 This volume contains the notes from five lecture courses devoted to nonautonomous differential systems in which appropriate topological and dynamical techniques were described and applied to a variety of problems The courses took place during the C I M E Session Stability and Bifurcation Problems for Non Autonomous Differential Equations held in Cetraro Italy June 19 25 2011 Anna Capietto and Jean Mawhin lectured on nonlinear boundary value problems they applied the Maslov index and degree theoretic methods in this context Rafael Ortega discussed the theory of twist maps with nonperiodic phase and presented applications Peter Kloeden and Sylvia Novo showed how dynamical methods can be used to study the stability bifurcation properties of bounded solutions and of attracting sets for nonautonomous differential and functional differential equations The volume will be of interest to all researchers working in these and related fields

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