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M.I. Freidlin
A.D. Wentzell

Random Perturbations of Dynamical Systems



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Pei-Dong Liu, Min Qian



Random Perturbations Of Dynamical Systems:

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Small Random Perturbations of Dynamical Systems with Stable Limit Cycles Elke M. Hennig, 1994

Discreteness and Continuity in Problems of Chaotic Dynamics Michael L. Blank, 1997-01-01 This book presents the study

of ergodic properties of so called chaotic dynamical systems One of the central topics is the interplay 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

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

Random Perturbations of Dynamical Systems Miguel Gutierrez, 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. Freidlin, Matthias Weber, 2003

Random Perturbation of Dynamical Systems Mark Iosifovič Freidlin, 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 Freidlin, 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 Freidlin, 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 dynamical 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 dynamical 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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