

Applied
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38

A. J. Lichtenberg
M. A. Lieberman

Regular and Stochastic Motion



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Regular And Stochastic Motion Applied Mathematical Sciences Volume 38

J. Kevorkian, J.D. Cole



Regular And Stochastic Motion Applied Mathematical Sciences Volume 38:

Regular and Stochastic Motion A. J. Lichtenberg, M. A. Lieberman, 2013-03-14 This book treats stochastic motion in nonlinear oscillator systems. It describes a rapidly growing field of nonlinear mechanics with applications to a number of areas in science and engineering including astronomy, plasma physics, statistical mechanics, and hydrodynamics. The main emphasis is on intrinsic stochasticity in Hamiltonian systems where the stochastic motion is generated by the dynamics itself and not by external noise. However, the effects of noise in modifying the intrinsic motion are also considered. A thorough introduction to chaotic motion in dissipative systems is given in the final chapter. Although the roots of the field are old, dating back to the last century when Poincaré and others attempted to formulate a theory for nonlinear perturbations of planetary orbits, it was new mathematical results obtained in the 1960s together with computational results obtained using high speed computers that facilitated our new treatment of the subject. Since the new methods partly originated in mathematical advances, there have been two or three mathematical monographs exposing these developments. However, these monographs employ methods and language that are not readily accessible to scientists and engineers and also do not give explicit techniques for making practical calculations. In our treatment of the material, we emphasize physical insight rather than mathematical rigor. We present practical methods for describing the motion for determining the transition from regular to stochastic behavior and for characterizing the stochasticity. We rely heavily on numerical computations to illustrate the methods and to validate them.

Regular and Chaotic Dynamics A. J. Lichtenberg, M. A. Lieberman, 2013-03-14 What's in a name? The original title of our book, *Regular and Stochastic Motion*, was chosen to emphasize Hamiltonian dynamics and the physical motion of bodies. The new edition is more evenhanded, with considerably more discussion of dissipative systems and dynamics not involving physical motion. To reflect this partial change of emphasis, we have substituted the more general terms in our title. The common usage of the new terms clarifies the emphasis of the book. The main change in the book has been to expand the sections on dissipative dynamics, including discussion of renormalization, circle maps, intermittency, crises, transient chaos, multifractals, reconstruction, and coupled mapping systems. These topics were either mainly in the mathematical literature or essentially unstudied when our first edition was written. The volume of work in these areas has surpassed that in Hamiltonian dynamics within the past few years. We have also made changes in the Hamiltonian sections, adding many new topics such as more general transformation and stability theory, connected stochasticity in two-dimensional maps, converse KAM theory, new topics in diffusion theory, and an approach to equilibrium in many dimensions. Other sections, such as mapping models, have been revised to take into account new perspectives. We have also corrected a number of misprints and clarified various arguments with the help of colleagues and students, some of whom we acknowledge below. We have again chosen not to treat quantum chaos, partly due to our own lack of acquaintance with the subject.

Stochastic Equations: Theory and Applications in Acoustics, Hydrodynamics, Magnetohydrodynamics, and Radiophysics, Volume 2

Valery I. Klyatskin, 2014-07-14 In some cases certain coherent structures can exist in stochastic dynamic systems almost in every particular realization of random parameters describing these systems Dynamic localization in one dimensional dynamic systems vortexgenesis vortex production in hydrodynamic flows and phenomenon of clustering of various fields in random media i e appearance of small regions with enhanced content of the field against the nearly vanishing background of this field in the remaining portion of space are examples of such structure formation The general methodology presented in Volume 1 is used in Volume 2 Coherent Phenomena in Stochastic Dynamic Systems to expound the theory of these phenomena in some specific fields of stochastic science among which are hydrodynamics magnetohydrodynamics acoustics optics and radiophysics The material of this volume includes particle and field clustering in the cases of scalar density field and vector magnetic field passive tracers in a random velocity field dynamic localization of plane waves in layered random media as well as monochromatic wave propagation and caustic structure formation in random media in terms of the scalar parabolic equation

Waves and Oscillations in Plasmas Hans Laszlo Pecseli, 2016-04-19 Winner of an Outstanding Academic Title Award from CHOICE Magazine The result of more than 15 years of lectures in plasma sciences presented at universities in Denmark Norway and the United States Waves and Oscillations in Plasmas addresses central issues in modern plasma sciences The book covers fluid models as well as kinetic plasma mode

Transactions of the ... Army Conference on Applied Mathematics and Computing, 1989

Waves and Oscillations in Plasmas Hans L. Pecseli, 2020-05-05 Waves and Oscillations in Plasmas addresses central issues in modern plasma sciences within the context of general classical physics The book is working gradually from an introductory to an advanced level Addressing central issues in modern plasma sciences including linear and nonlinear wave phenomena this second edition has been fully updated and includes the latest developments in relevant fluid models as well as kinetic plasma models including a detailed discussion of for instance collisionless Landau damping linear as well as non linear The book is the result of many years of lecturing plasma sciences in Norway Denmark Germany and also at the Unites States of America Offering a clear separation of linear and nonlinear models the book can be tailored for students of varying levels of expertise in plasma physics in addition to areas as diverse as the space sciences laboratory experiments plasma processing and more Features Presents a simple physical interpretation of basic problems is presented where possible Supplies a complete summary of classical papers and textbooks placed in the proper context Includes worked examples exercises and problems with general applicability

The Legacy of the Inverse Scattering Transform in Applied Mathematics J. L. Bona, Roy Choudhury, David Kaup, 2002 Swift progress and new applications characterize the area of solitons and the inverse scattering transform There are rapid developments in current nonlinear optical technology Larger intensities are more available pulse widths are smaller relaxation times and damping rates are less significant In keeping with these advancements exactly integrable soliton equations such as 3 wave resonant interactions and second harmonic generation are becoming more and more relevant in experimental applications Techniques

are now being developed for using these interactions to frequency convert high intensity sources into frequency regimes where there are no lasers Other experiments involve using these interactions to develop intense variable frequency sources opening up even more possibilities This volume contains new developments and state of the art research arising from the conference on the Legacy of the Inverse Scattering Transform held at Mount Holyoke College South Hadley MA Unique to this volume is the opening section Reviews This part of the book provides reviews of major research results in the inverse scattering transform IST on the application of IST to classical problems in differential geometry on algebraic and analytic aspects of soliton type equations on a new method for studying boundary value problems for integrable partial differential equations PDEs in two dimensions on chaos in PDEs on advances in multi soliton complexes and on a unified approach to integrable systems via Painleve analysis This conference provided a forum for general exposition and discussion of recent developments in nonlinear waves and related areas with potential applications to other fields The book will be of interest to graduate students and researchers interested in mathematics physics and engineering

Sound Propagation through the Stochastic Ocean John A. Colosi, 2016-06-20 In this book key discoveries in the field of statistical ocean acoustics over the last 35 years are addressed with illustrations from ocean observations

Applied and Computational Measurable Dynamics Erik M. Bollt, Naratip Santitissadeekorn, 2013-12-03 Until recently measurable dynamics has been held as a highly theoretical mathematical topic with few generally known obvious links for practitioners in areas of applied mathematics However the advent of high speed computers rapidly developing algorithms and new numerical methods has allowed for a tremendous amount of progress and sophistication in efforts to represent the notion of a transfer operator discretely but to high resolution This book connects many concepts in dynamical systems with mathematical tools from areas such as graph theory and ergodic theory The authors introduce practical tools for applications related to measurable dynamical systems coherent structures and transport problems The new and fast developing computational tools discussed throughout the book allow for detailed analysis of real world problems that are simply beyond the reach of traditional methods

Dynamics of Polyatomic Van der Waals Complexes Nadine Halberstadt, Kenneth C. Janda, 2012-12-06 This publication is the Proceedings of the NATO Advanced Research Workshop ARW on the Dynamics of Polyatomic Van der Waals Molecules held at the Chateau de Bonas Castera Verdun France from August 21 through August 26 1989 Van der Waals complexes provide important model problems for understanding energy transfer and dissipation These processes can be described in great detail for Van der Waals complexes and the insight gained from such studies can be applied to more complicated chemical problems that are not amenable to detailed study The workshop concentrated on the current questions and future prospects for extending our highly detailed knowledge of triatomic Van der Waals molecule dynamics to polyatomic molecules and clusters one molecule surrounded by several or up to several tens of atoms Both experimental and theoretical studies were discussed with particular emphasis on the dynamical behavior of dissociation as observed in the distributions of quantum

states of the dissociation product molecules The discussion of theoretical approaches covered the range from complete ab initio studies with a rigorous quantum mechanical treatment of the dynamics to the empirical determination of potential energy surfaces and a classical mechanical treatment of the dynamics Time independent time dependent and statistical approaches were considered The workshop brought together experts from different fields which we hope benefited from their mutual interaction around the central theme of the Dynamics of Van der Waals complexes

Advances In Nuclear Dynamics - Proceedings Of The 10th Winter Workshop On Nuclear Dynamics Wolfgang W Bauer, A Mignerey, Jeffrey P Harris, 1994-07-26 The field of nuclear dynamics has evolved tremendously over the course of the 15 years of this workshop series The workshop presently spans a very broad range of research interests These include the development of concepts that will form the foundation of research for the quark gluon plasma as well as current studies of very hot and dense baryonic matter through the measurement of pions strange particles dileptons baryons and antimatter The investigation of the decay of extremely hot nuclear systems blossomed with the dramatic observation of multifragmentation of heavy systems and detailed studies of the temporal and spatial extent of the system emitting fragments at a wide range of excitation energies This also includes a continuing search for the liquid gas phase transition in nuclear matter An entirely new field of inquiry has begun with the advent of reaction studies with radioactive beams This international workshop attended by theorists and experimentalists from 20 institutions and 6 countries continues to provide the opportunity for cross fertilization between researchers involved in the broad range of research in nuclear dynamics as well as stimulating the interaction between experimentalists and theorists The present status of research in the vigorous field of nuclear dynamics is reviewed

High-power Microwave Sources Victor L. Granatstein, Igor Alexeff, 1987

Perturbation Methods, Bifurcation Theory and Computer Algebra Richard H. Rand, Dieter Armbruster, 2012-12-06 Perturbation methods have always been an important tool for treating nonlinear differential equations Now the drudgery associated with them has been eliminated This book offers computer algebra MACSYMA programs which implement the most popular perturbation methods Not only does this avoid the errors associated with hand computation but the increase in efficiency permits more complicated problems to be tackled This book is useful both for the beginner learning perturbation methods for the first time as well as for the researcher Methods covered include Lindstedt's method center manifolds normal forms two variable expansion method method of multiple scales averaging Lie transforms and Liapunov Schmidt reduction For each method the book includes an introduction and some example problems solved both by hand and by machine The examples feature common bifurcations such as the pitchfork and the Hopf The MACSYMA code for each method is given and suggested exercises are provided at the end of each Chapter An Appendix offers a brief introduction to MACSYMA

Dynamics: Numerical Explorations Helena E. Nusse, James A. Yorke, 2012-12-06 Plotting trajectories is a useful capability in exploring a dynamical system but it is just the beginning The Maryland Chaos Group developed an array of tools to help visualize the properties of dynamical systems

including automatic method for plotting all basins and attractors and for automatically searching for all computing straddle trajectories periodic orbits of a specified period In the investigations of the Maryland Chaos Group I A Yorke found it useful to be able to combine these various basic tools with each other into so that each new study could benefit a single package that grew with time from the previous programming efforts He has been writing this software and distributing versions for the last nine years The resulting program Dynamics requires either a Unix workstation running X11 graphics or an IBM PC compatible computer Eric I Kostelich has put in a great deal of effort to port the program to Unix workstations Some basic tools in Dynamics such as the computation of Lyapunov exponents and the use of Newton's method are standard The method of computation of stable and unstable manifolds is superior to standard procedures Dynamics is currently being used extensively in our research and it is being used in undergraduate courses Dynamics Numerical Explorations provides an introduction to and overview of fundamental tools and numerical methods together with many simple examples All the numerical methods described in this book are implemented in Dynamics

Singular Perturbation Methods for Ordinary Differential Equations Robert E., Jr. O'Malley, 2012-12-06 This book results from various lectures given in recent years Early drafts were used for several single semester courses on singular perturbation methods given at Rensselaer and a more complete version was used for a one year course at the Technische Universitat Wien Some portions have been used for short lecture series at Universidad Central de Venezuela West Virginia University the University of Southern California the University of California at Davis East China Normal University the University of Texas at Arlington Universita di Padova and the University of New Hampshire among other places As a result I've obtained lots of valuable feedback from students and listeners for which I am grateful This writing continues a pattern Earlier lectures at Bell Laboratories at the University of Edinburgh and New York University and at the Australian National University led to my earlier works 1968 1974 and 1978 All seem to have been useful for the study of singular perturbations and I hope the same will be true of this monograph I've personally learned much from reading and analyzing the works of others so I would especially encourage readers to treat this book as an introduction to a diverse and exciting literature The topic coverage selected is personal and reflects my current opinions An attempt has been made to encourage a consistent method of approaching problems largely through correcting outer limits in regions of rapid change Formal proofs of correctness are not emphasized

Perturbation Methods in Applied Mathematics J. Kevorkian, J.D. Cole, 2013-03-09 This book is a revised and updated version including a substantial portion of new material of J D Cole's text Perturbation Methods in Applied Mathematics Ginn Blaisdell 1968 We present the material at a level which assumes some familiarity with the basics of ordinary and partial differential equations Some of the more advanced ideas are reviewed as needed therefore this book can serve as a text in either an advanced undergraduate course or a graduate level course on the subject The applied mathematician attempting to understand or solve a physical problem very often uses a perturbation procedure In doing this he usually draws on a backlog of experience gained from the solution

of similar examples rather than on some general theory of perturbations The aim of this book is to survey these perturbation methods especially in connection with differential equations in order to illustrate certain general features common to many examples The basic ideas however are also applicable to integral equations integrodifferential equations and even to difference equations In essence a perturbation procedure consists of constructing the solution for a problem involving a small parameter B either in the differential equation or the boundary conditions or both when the solution for the limiting case $B = 0$ is known The main mathematical tool used is asymptotic expansion with respect to a suitable asymptotic sequence of functions of B

Computational Methods in Optimal Control William H. Hager, 2025-02-13 Using material from many different sources in a systematic and unified way this self contained book provides both rigorous mathematical theory and practical numerical insights while developing a framework for determining the convergence rate of discrete approximations to optimal control problems Elements of the framework include the reference point the truncation error and a stability theory for the linearized first order optimality conditions Within this framework the discretized control problem has a stationary point whose distance to the reference point is bounded in terms of the truncation error The theory applies to a broad range of discretizations and provides completely new insights into the convergence theory for discrete approximations in optimal control including the relationship between orthogonal collocation and Runge Kutta methods Throughout the book derivatives associated with the discretized control problem are expressed in terms of a back propagated costate In particular the objective derivative of a bang bang or singular control problem with respect to a switch point of the control are obtained which leads to the efficient solution of a class of nonsmooth control problems using a gradient based optimizer

Computational Methods in Optimal Control Theory and Practice is intended for numerical analysts and computational scientists Users of the software package GPOPS may find the book useful since the theoretical basis for the GPOPS algorithm is developed within the book It is appropriate for courses in variational analysis numerical optimization and the calculus of variations

Physics, Uspekhi, 2003 Introduction to Hamiltonian Dynamical Systems and the N-Body Problem Kenneth Meyer, Glen Hall, 2013-04-17 The theory of Hamiltonian systems is a vast subject which can be studied from many different viewpoints This book develops the basic theory of Hamiltonian differential equations from a dynamical systems point of view That is the solutions of the differential equations are thought of as curves in a phase space and it is the geometry of these curves that is the important object of study The analytic underpinnings of the subject are developed in detail The last chapter on twist maps has a more geometric flavor It was written by Glen R Hall The main example developed in the text is the classical N body problem i e the Hamiltonian system of differential equations which describe the motion of N point masses moving under the influence of their mutual gravitational attraction Many of the general concepts are applied to this example But this is not a book about the N body problem for its own sake The N body problem is a subject in its own right which would require a sizable volume of its own Very few of the special results which only apply to the N body problem are given

Qualitative and Quantitative Behaviour of Planetary Systems Rudolf Dvorak, Jacques Henrard, 2012-12-06 Proceedings of the Third Alexander von Humboldt Colloquium on Celestial Mechanics

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