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Regular Variation and Differential Equations

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Jeremy Gray

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Alves, 2010-11-02 This volume holds a collection of articles based on the talks presented at ICDEA 2007 in Lisbon Portugal The volume encompasses current topics on stability and bifurcation chaos mathematical biology iteration theory nonautonomous systems and stochastic dynamical systems **Pseudo-Regularly Varying Functions and Generalized** Renewal Processes Valerii V. Buldygin, Karl-Heinz Indlekofer, Oleg I. Klesov, Josef G. Steinebach, 2018-10-12 One of the main aims of this book is to exhibit some fruitful links between renewal theory and regular variation of functions Applications of renewal processes play a key role in actuarial and financial mathematics as well as in engineering operations research and other fields of applied mathematics. On the other hand regular variation of functions is a property that features prominently in many fields of mathematics. The structure of the book reflects the historical development of the authors research work and approach first some applications are discussed after which a basic theory is created and finally further applications are provided The authors present a generalized and unified approach to the asymptotic behavior of renewal processes involving cases of dependent inter arrival times This method works for other important functionals as well such as first and last exit times or sojourn times also under dependencies and it can be used to solve several other problems For example various applications in function analysis concerning Abelian and Tauberian theorems can be studied as well as those in studies of the asymptotic behavior of solutions of stochastic differential equations The classes of functions that are investigated and used in a probabilistic context extend the well known Karamata theory of regularly varying functions and thus are also of interest in the theory of functions The book provides a rigorous treatment of the subject and may serve as an introduction to the field It is aimed at researchers and students working in probability the theory of stochastic processes operations research mathematical statistics the theory of functions analytic number theory and complex analysis as well as economists with a mathematical background Readers should have completed introductory courses in analysis and probability theory

Change and Variations Jeremy Gray,2021-06-03 This book presents a history of differential equations both ordinary and partial as well as the calculus of variations from the origins of the subjects to around 1900 Topics treated include the wave equation in the hands of d Alembert and Euler Fourier's solutions to the heat equation and the contribution of Kovalevskaya the work of Euler Gauss Kummer Riemann and Poincar on the hypergeometric equation Green's functions the Dirichlet principle and Schwarz's solution of the Dirichlet problem minimal surfaces the telegraphists equation and Thomson's successful design of the trans Atlantic cable Riemann's paper on shock waves the geometrical interpretation of mechanics and aspects of the study of the calculus of variations from the problems of the catenary and the brachistochrone to attempts at a rigorous theory by Weierstrass Kneser and Hilbert Three final chapters look at how the theory of partial differential equations stood around 1900 as they were treated by Picard and Hadamard There are also extensive new translations of original papers by Cauchy Riemann Schwarz Darboux and Picard The first book to cover the history of differential equations and the calculus of variations in such breadth and detail it will appeal to anyone with an interest in the field Beyond

secondary school mathematics and physics a course in mathematical analysis is the only prerequisite to fully appreciate its contents Based on a course for third year university students the book contains numerous historical and mathematical exercises offers extensive advice to the student on how to write essays and can easily be used in whole or in part as a course in the history of mathematics Several appendices help make the book self contained and suitable for self study Theory of Differential Equations ...: (vol. II-III) Ordinary equations, not linear. 1900 Andrew Russell Forsyth, 1900 The Hilbert Challenge Jeremy Gray, 2000 David Hilbert was arguably the leading mathematician of his generation He was among the few mathematicians who could reshape mathematics and was able to because he brought together an impressive technical power and mastery of detail with a vision of where the subject was going and how it should get there This was the unique combination which he brought to the setting of his famous 23 Problems Few problems in mathematics have the status of those posed by David Hilbert in 1900 Mathematicians have made their reputations by solving individual ones such as Fermat's last theorem and several remain unsolved including the Riemann hypotheses which has eluded all the great minds of this century A hundred years on it is timely to take a fresh look at the problems the man who set them and the reasons for their lasting impact on the mathematics of the twentieth century In this fascinating new book Jeremy Gray and David Rowe consider what has made this the pre eminent collection of problems in mathematics what they tell us about what drives mathematicians and the nature of reputation influence and power in the world of modern mathematics. The book is written in a clear and lively manner and will appeal both to the general reader with an interest in mathematics and to mathematicians themselves A Complete Classification of the Isolated Singularities for Nonlinear Elliptic Equations with Inverse Square Potentials Florica C. Cîrstea, 2014-01-08 In particular for b 1 and 0 we find a sharp condition on h such that the origin is a removable singularity for all non negative solutions of egref one thus addressing an open guestion of V zquez and V ron

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main aim of this book is to reveal similar connections between the physical and geometric properties of space and diffusion This is done in the context of random walks in the absence of algebraic structure local or global spatial symmetry or self similarity The author studies the heat diffusion at this general level and discusses the following topics The multiplicative Einstein relation Isoperimetric inequalities Heat kernel estimates Elliptic and parabolic Harnack inequality Memoriam Paul-André Meyer - Séminaire de Probabilités XXXIX Marc Yor, Michel Émery, 2006-10-17 The 39th volume of S minaire de Probabilit s is a tribute to the memory of Paul Andr Meyer His life and achievements are recalled in this book and tributes are paid by his friends and colleagues This volume also contains mathematical contributions to classical and quantum stochastic calculus the theory of processes martingales and their applications to mathematical finance and Brownian motion These contributions provide an overview on the current trends of stochastic calculus 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 Asymptotic Behavior of Dynamical and Control Systems Under Perturbation and Discretization Lars Grüne, 2002 This text provides an approach to the study of perturbation and discretization effects on the long time behaviour of dynamical and control systems It analyzes the impact of time and space discretizations on asymptotically stable attracting sets attractors and asumptotically controllable sets

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