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NUMERICAL ANALYSIS OF SYSTEMS OF ORDINARY AND STOCHASTIC DIFFERENTIAL EQUATIONS

Numerical Analysis Of Systems Of Ordinary And Stochastic Differential Equations

Björn Engquist,Olof Runborg,Yen-Hsi R. Tsai

Numerical Analysis Of Systems Of Ordinary And Stochastic Differential Equations:

Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations Sergej S. Artemiev,Tatjana A. Averina,1997 This book deals with numerical analysis of systems of both ordinary and stochastic differential equations The first chapter is devoted to numerical solution problems of the Cauchy problem for stiff ordinary differential equation ODE systems by Rosenbrock type methods RTMs Here general solutions of consistency equations are obtained which lead to the construction of RTMs from the first to the fourth order The second chapter deals with statistical simulation problems of the solution of the Cauchy problem for stochastic differential equation SDE systems The mean square convergence theorem is considered as well as Taylor expansions of numerical solutions Also included are applications of numerical methods of SDE solutions to partial differential equations and to analysis and synthesis problems of automated control of stochastic systems

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 *Numerical Solution of Stochastic Differential Equations* Peter E. Kloeden,Eckhard Platen,2013-04-17 The aim of this book is to provide an accessible introduction to stochastic differ ential equations and their applications together with a systematic presentation of methods available for their numerical solution During the past decade there has been an accelerating interest in the de velopment of numerical methods for stochastic differential equations SDEs This activity has been as strong in the engineering and physical sciences as it has in mathematics resulting inevitably in some duplication of effort due to an unfamiliarity with the developments in other

disciplines Much of the reported work has been motivated by the need to solve particular types of problems for which even more so than in the deterministic context specific methods are required The treatment has often been heuristic and ad hoc in character Nevertheless there are underlying principles present in many of the papers an understanding of which will enable one to develop or apply appropriate numerical schemes for particular problems or classes of problems *Numerical Methods for Ordinary Differential Equations* David F. Griffiths,Desmond J. Higham,2010-11-11 Numerical Methods for Ordinary Differential Equations is a self contained introduction to a fundamental field of numerical analysis and scientific computation Written for undergraduate students with a mathematical background this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject It covers the topics traditionally treated in a first course but also highlights new and emerging themes Chapters are broken down into lecture sized pieces motivated and illustrated by numerous theoretical and computational examples Over 200 exercises are provided and these are starred according to their degree of difficulty Solutions to all exercises are available to authorized instructors The book covers key foundation topics o Taylor series methods o Runge Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university level calculus class is assumed although appropriate background results are also summarized in appendices A dedicated website for the book containing extra information can be found via www springer com *Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations* S. S. Artemiev,T. A. Averina,2011-02-11 No detailed description available for Numerical Analysis of Systems of Ordinary and Stochastic Differential Equations **Numerical Solution of Stochastic Differential Equations with Jumps in Finance** Eckhard Platen,Nicola Bruti-Liberati,2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative methods it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance Moreover the volume introduces readers to the modern benchmark approach that provides a general framework for modeling

in finance and insurance beyond the standard risk neutral approach It requires undergraduate background in mathematical or quantitative methods is accessible to a broad readership including those who are only seeking numerical recipes and includes exercises that help the reader develop a deeper understanding of the underlying mathematics **Symplectic Integration of Stochastic Hamiltonian Systems** Jialin Hong,Liying Sun,2023-02-21 This book provides an accessible overview concerning the stochastic numerical methods inheriting long time dynamical behaviours of finite and infinite dimensional stochastic Hamiltonian systems The long time dynamical behaviours under study involve symplectic structure invariants ergodicity and invariant measure The emphasis is placed on the systematic construction and the probabilistic superiority of stochastic symplectic methods which preserve the geometric structure of the stochastic flow of stochastic Hamiltonian systems The problems considered in this book are related to several fascinating research hotspots numerical analysis stochastic analysis ergodic theory stochastic ordinary and partial differential equations and rough path theory This book will appeal to researchers who are interested in these topics **Handbook of Stochastic Analysis and Applications** D. Kannan,V. Lakshmikantham,2001-10-23 An introduction to general theories of stochastic processes and modern martingale theory The volume focuses on consistency stability and contractivity under geometric invariance in numerical analysis and discusses problems related to implementation simulation variable step size algorithms and random number generation *Modelling with Ordinary Differential Equations* Alfio Borzì,2022-06 Modelling with Ordinary Differential Equations A Comprehensive Approach aims to provide a broad and self contained introduction to the mathematical tools necessary to investigate and apply ODE models The book starts by establishing the existence of solutions in various settings and analysing their stability properties The next step is to illustrate modelling issues arising in the calculus of variation and optimal control theory that are of interest in many applications This discussion is continued with an introduction to inverse problems governed by ODE models and to differential games The book is completed with an illustration of stochastic differential equations and the development of neural networks to solve ODE systems Many numerical methods are presented to solve the classes of problems discussed in this book Features Provides insight into rigorous mathematical issues concerning various topics while discussing many different models of interest in different disciplines biology chemistry economics medicine physics social sciences etc Suitable for undergraduate and graduate students and as an introduction for researchers in engineering and the sciences Accompanied by codes which allow the reader to apply the numerical methods discussed in this book in those cases where analytical solutions are not available **Numerical Analysis of Ordinary and Delay Differential Equations** Taketomo Mitsui,Guang-Da Hu,2023-05-23 This book serves as a concise textbook for students in an advanced undergraduate or first year graduate course in various disciplines such as applied mathematics control and engineering who want to understand the modern standard of numerical methods of ordinary and delay differential equations Experts in the same fields can also learn about the recent developments in numerical analysis of such

differential systems Ordinary differential equations ODEs provide a strong mathematical tool to express a wide variety of phenomena in science and engineering Along with its own significance one of the powerful directions toward which ODEs extend is to incorporate an unknown function with delayed argument This is called delay differential equations DDEs which often appear in mathematical modelling of biology demography epidemiology and control theory In some cases the solution of a differential equation can be obtained by algebraic combinations of known mathematical functions In many practical cases however such a solution is quite difficult or unavailable and numerical approximations are called for Modern development of computers accelerates the situation and moreover launches more possibilities of numerical means Henceforth the knowledge and expertise of the numerical solution of differential equations becomes a requirement in broad areas of science and engineering One might think that a well organized software package such as MATLAB serves much the same solution In a sense this is true but it must be kept in mind that blind employment of software packages misleads the user The gist of numerical solution of differential equations still must be learned The present book is intended to provide the essence of numerical solutions of ordinary differential equations as well as of delay differential equations Particularly the authors noted that there are still few concise textbooks of delay differential equations and then they set about filling the gap through descriptions as transparent as possible Major algorithms of numerical solution are clearly described in this book The stability of solutions of ODEs and DDEs is crucial as well The book introduces the asymptotic stability of analytical and numerical solutions and provides a practical way to analyze their stability by employing a theory of complex functions *Stochastic Numerical Methods* Raúl Toral,Pere Colet,2014-06-26 Stochastic Numerical Methods introduces at Master level the numerical methods that use probability or stochastic concepts to analyze random processes The book aims at being rather general and is addressed at students of natural sciences Physics Chemistry Mathematics Biology etc and Engineering but also social sciences Economy Sociology etc where some of the techniques have been used recently to numerically simulate different agent based models Examples included in the book range from phase transitions and critical phenomena including details of data analysis extraction of critical exponents finite size effects etc to population dynamics interfacial growth chemical reactions etc Program listings are integrated in the discussion of numerical algorithms to facilitate their understanding From the contents Review of Probability Concepts Monte Carlo Integration Generation of Uniform and Non uniform Random Numbers Non correlated Values Dynamical Methods Applications to Statistical Mechanics Introduction to Stochastic Processes Numerical Simulation of Ordinary and Partial Stochastic Differential Equations Introduction to Master Equations Numerical Simulations of Master Equations Hybrid Monte Carlo Generation of n Dimensional Correlated Gaussian Variables Collective Algorithms for Spin Systems Histogram Extrapolation Multicanonical Simulations **A Brief Analysis of Certain Numerical Methods Used to Solve Stochastic Differential Equations** Nadrajh Govender,2006

Numerical Analysis of Multiscale Computations Björn Engquist,Olof Runborg,Yen-Hsi R. Tsai,2011-10-14 This book

is a snapshot of current research in multiscale modeling computations and applications It covers fundamental mathematical theory numerical algorithms as well as practical computational advice for analysing single and multiphysics models containing a variety of scales in time and space Complex fluids porous media flow and oscillatory dynamical systems are treated in some extra depth as well as tools like analytical and numerical homogenization and fast multipole method

Ordinary Differential Equations and Integral Equations C.T.H. Baker,G. Monegato,G. vanden Berghe,2001-06-20 homepage sac cam na2000 index html7 Volume Set now available at special set price This volume contains contributions in the area of differential equations and integral equations Many numerical methods have arisen in response to the need to solve real life problems in applied mathematics in particular problems that do not have a closed form solution Contributions on both initial value problems and boundary value problems in ordinary differential equations appear in this volume Numerical methods for initial value problems in ordinary differential equations fall naturally into two classes those which use one starting value at each step one step methods and those which are based on several values of the solution multistep methods John Butcher has supplied an expert s perspective of the development of numerical methods for ordinary differential equations in the 20th century Rob Corless and Lawrence Shampine talk about established technology namely software for initial value problems using Runge Kutta and Rosenbrock methods with interpolants to fill in the solution between mesh points but the slant is new based on the question How should such software integrate into the current generation of Problem Solving Environments Natalia Borovykh and Marc Spijker study the problem of establishing upper bounds for the norm of the nth power of square matrices The dynamical system viewpoint has been of great benefit to ODE theory and numerical methods Related is the study of chaotic behaviour Willy Govaerts discusses the numerical methods for the computation and continuation of equilibria and bifurcation points of equilibria of dynamical systems Arieh Iserles and Antonella Zanna survey the construction of Runge Kutta methods which preserve algebraic invariant functions Valeria Antohe and Ian Gladwell present numerical experiments on solving a Hamiltonian system of H non and Heiles with a symplectic and a nonsymplectic method with a variety of precisions and initial conditions Stiff differential equations first became recognized as special during the 1950s In 1963 two seminal publications laid to the foundations for later development Dahlquist s paper on A stable multistep methods and Butcher s first paper on implicit Runge Kutta methods Ernst Hairer and Gerhard Wanner deliver a survey which retraces the discovery of the order stars as well as the principal achievements obtained by that theory Guido Vanden Berghe Hans De Meyer Marnix Van Daele and Tanja Van Hecke construct exponentially fitted Runge Kutta methods with s stages Differential algebraic equations arise in control in modelling of mechanical systems and in many other fields Jeff Cash describes a fairly recent class of formulae for the numerical solution of initial value problems for stiff and differential algebraic systems Shengtai Li and Linda Petzold describe methods and software for sensitivity analysis of solutions of DAE initial value problems Again in the area of differential algebraic systems Neil Biehn John Betts Stephen

Campbell and William Huffman present current work on mesh adaptation for DAE two point boundary value problems Contrasting approaches to the question of how good an approximation is as a solution of a given equation involve i attempting to estimate the actual error i e the difference between the true and the approximate solutions and ii attempting to estimate the defect the amount by which the approximation fails to satisfy the given equation and any side conditions The paper by Wayne Enright on defect control relates to carefully analyzed techniques that have been proposed both for ordinary differential equations and for delay differential equations in which an attempt is made to control an estimate of the size of the defect Many phenomena incorporate noise and the numerical solution of *Applied Mathematics and Computational Mechanics for Smart Applications* Lakhmi C. Jain,Margarita N. Favorskaya,Ilia S. Nikitin,Dmitry L. Reviznikov,2021-03-14 This book presents best selected research papers presented at the Thirteenth International Conference on Applied Mathematics and Mechanics in the Aerospace Industry AMMAI 2020 held from September 6 to September 13 2020 at the Alushta Health and Educational Center The Republic of Crimea The book is dedicated to solving actual problems of applied mechanics using modern computer technology including smart paradigms Physical and mathematical models numerical methods computational algorithms and software complexes are discussed which allow to carry out high precision mathematical modeling in fluid gas and plasma mechanics in general mechanics deformable solid mechanics in strength destruction and safety of structures etc Technologies and software systems that provide effective solutions to the problems at various multi scale levels are considered Special attention is paid to the training of highly qualified specialists for the aviation and space industry The book is recommended for specialists in the field of applied mathematics and mechanics mathematical modeling information technologies and developers of modern applied software systems *Numerical Methods for Stochastic Partial Differential Equations with White Noise* Zhongqiang Zhang,George Em Karniadakis,2017-09-01 This book covers numerical methods for stochastic partial differential equations with white noise using the framework of Wong Zakai approximation The book begins with some motivational and background material in the introductory chapters and is divided into three parts Part I covers numerical stochastic ordinary differential equations Here the authors start with numerical methods for SDEs with delay using the Wong Zakai approximation and finite difference in time Part II covers temporal white noise Here the authors consider SPDEs as PDEs driven by white noise where discretization of white noise Brownian motion leads to PDEs with smooth noise which can then be treated by numerical methods for PDEs In this part recursive algorithms based on Wiener chaos expansion and stochastic collocation methods are presented for linear stochastic advection diffusion reaction equations In addition stochastic Euler equations are exploited as an application of stochastic collocation methods where a numerical comparison with other integration methods in random space is made Part III covers spatial white noise Here the authors discuss numerical methods for nonlinear elliptic equations as well as other equations with additive noise Numerical methods for SPDEs with multiplicative noise are also discussed using the Wiener chaos expansion method In

addition some SPDEs driven by non Gaussian white noise are discussed and some model reduction methods based on Wick Malliavin calculus are presented for generalized polynomial chaos expansion methods Powerful techniques are provided for solving stochastic partial differential equations This book can be considered as self contained Necessary background knowledge is presented in the appendices Basic knowledge of probability theory and stochastic calculus is presented in Appendix A In Appendix B some semi analytical methods for SPDEs are presented In Appendix C an introduction to Gauss quadrature is provided In Appendix D all the conclusions which are needed for proofs are presented and in Appendix E a method to compute the convergence rate empirically is included In addition the authors provide a thorough review of the topics both theoretical and computational exercises in the book with practical discussion of the effectiveness of the methods Supporting Matlab files are made available to help illustrate some of the concepts further Bibliographic notes are included at the end of each chapter This book serves as a reference for graduate students and researchers in the mathematical sciences who would like to understand state of the art numerical methods for stochastic partial differential equations with white noise

An Introduction to the Numerical Simulation of Stochastic Di?erential Equations Desmond J. Higham,Peter E. Kloeden,2021-01-28 This book provides a lively and accessible introduction to the numerical solution of stochastic differential equations with the aim of making this subject available to the widest possible readership It presents an outline of the underlying convergence and stability theory while avoiding technical details Key ideas are illustrated with numerous computational examples and computer code is listed at the end of each chapter The authors include 150 exercises with solutions available online and 40 programming tasks Although introductory the book covers a range of modern research topics including It versus Stratonovich calculus implicit methods stability theory nonconvergence on nonlinear problems multilevel Monte Carlo approximation of double stochastic integrals and tau leaping for chemical and biochemical reaction networks An Introduction to the Numerical Simulation of Stochastic Differential Equations is appropriate for undergraduates and postgraduates in mathematics engineering physics chemistry finance and related disciplines as well as researchers in these areas The material assumes only a competence in algebra and calculus at the level reached by a typical first year undergraduate mathematics class and prerequisites are kept to a minimum Some familiarity with basic concepts from numerical analysis and probability is also desirable but not necessary *Stochastic Differential Equations and Processes* Mounir Zili,Darya V. Filatova,2011-09-24 Selected papers submitted by participants of the international Conference Stochastic Analysis and Applied Probability 2010 www saap2010 org make up the basis of this volume The SAAP 2010 was held in Tunisia from 7 9 October 2010 and was organized by the Applied Mathematics Mathematical Physics research unit of the preparatory institute to the military academies of Sousse Tunisia chaired by Mounir Zili The papers cover theoretical numerical and applied aspects of stochastic processes and stochastic differential equations The study of such topic is motivated in part by the need to model understand forecast and control the behavior of many natural phenomena that evolve

in time in a random way Such phenomena appear in the fields of finance telecommunications economics biology geology demography physics chemistry signal processing and modern control theory to mention just a few As this book emphasizes the importance of numerical and theoretical studies of the stochastic differential equations and stochastic processes it will be useful for a wide spectrum of researchers in applied probability stochastic numerical and theoretical analysis and statistics as well as for graduate students To make it more complete and accessible for graduate students practitioners and researchers the editors Mounir Zili and Daria Filatova have included a survey dedicated to the basic concepts of numerical analysis of the stochastic differential equations written by Henri Schurz Numerical Analysis: A Graduate Course David E. Stewart,2022-12-01 This book aims to introduce graduate students to the many applications of numerical computation explaining in detail both how and why the included methods work in practice The text addresses numerical analysis as a middle ground between practice and theory addressing both the abstract mathematical analysis and applied computation and programming models instrumental to the field While the text uses pseudocode Matlab and Julia codes are available online for students to use and to demonstrate implementation techniques The textbook also emphasizes multivariate problems alongside single variable problems and deals with topics in randomness including stochastic differential equations and randomized algorithms and topics in optimization and approximation relevant to machine learning Ultimately it seeks to clarify issues in numerical analysis in the context of applications and presenting accessible methods to students in mathematics and data science Technical Abstract Bulletin Defense Documentation Center (U.S.),1964

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Numerical Analysis Of Systems Of Ordinary And Stochastic Differential Equations Introduction

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