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NUMERICAL ANALYSIS OF SYSTEMS OF ORDINARY AND STOCHASTIC DIFFERENTIAL EQUATIONS

Numerical Analysis Of Systems Of Ordinary And Stochastic Differential Equations

Xiaoying Han, Peter E. Kloeden



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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 differential 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 development 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 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,Liyang 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 **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 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 **Modelling**

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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

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