

Random Dynamical Systems

THEORY AND
APPLICATIONS

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Random Dynamical Systems

Pei-Dong Liu, Min Qian



Random Dynamical Systems:

Random Dynamical Systems Ludwig Arnold, 2013-04-17 Background and Scope of the Book This book continues extends and unites various developments in the intersection of probability theory and dynamical systems I will briefly outline the background of the book thus placing it in a systematic and historical context and tradition Roughly speaking a random dynamical system is a combination of a measure preserving dynamical system in the sense of ergodic theory $D \in \mathcal{F}$ or $JR \in \mathcal{Z}$ with a smooth or topological dynamical system typically generated by a differential or difference equation $\dot{x} = f(x)$ or $x_{n+1} = B_n(x_n)$ Both components have been very well investigated separately However a symbiosis of them leads to a new research program which has only partly been carried out As we will see it also leads to new problems which do not emerge if one only looks at ergodic theory and smooth or topological dynamics separately From a dynamical systems point of view this book just deals with those dynamical systems that have a measure preserving dynamical system as a factor or the other way around are extensions of such a factor As there is an invariant measure on the factor ergodic theory is always involved *Random Dynamical Systems* Rabi Bhattacharya, Mukul Majumdar, 2007-01-08 This treatment provides an exposition of discrete time dynamic processes evolving over an infinite horizon Chapter 1 reviews some mathematical results from the theory of deterministic dynamical systems with particular emphasis on applications to economics The theory of irreducible Markov processes especially Markov chains is surveyed in Chapter 2 Equilibrium and long run stability of a dynamical system in which the law of motion is subject to random perturbations is the central theme of Chapters 3-5 A unified account of relatively recent results exploiting splitting and contractions that have found applications in many contexts is presented in detail Chapter 6 explains how a random dynamical system may emerge from a class of dynamic programming problems With examples and exercises readers are guided from basic theory to the frontier of applied mathematical research **Applied Nonautonomous and Random Dynamical Systems** Tomás Caraballo, Xiaoying Han, 2017-01-31 This book offers an introduction to the theory of non autonomous and stochastic dynamical systems with a focus on the importance of the theory in the Applied Sciences It starts by discussing the basic concepts from the theory of autonomous dynamical systems which are easier to understand and can be used as the motivation for the non autonomous and stochastic situations The book subsequently establishes a framework for non autonomous dynamical systems and in particular describes the various approaches currently available for analysing the long term behaviour of non autonomous problems Here the major focus is on the novel theory of pullback attractors which is still under development In turn the third part represents the main body of the book introducing the theory of random dynamical systems and random attractors and revealing how it may be a suitable candidate for handling realistic models with stochasticity A discussion of future research directions serves to round out the coverage *Random Dynamical Systems* Ludwig Arnold, 2014-01-15 Random Dynamical Systems Ludwig Arnold, 1994 Smooth Ergodic Theory of

Random Dynamical Systems Pei-Dong Liu, Min Qian, 2014-01-15

Random Dynamical Systems in Finance Anatoliy

Swishchuk, Shafiqul Islam, 2016-04-19 The theory and applications of random dynamical systems RDS are at the cutting edge of research in mathematics and economics particularly in modeling the long run evolution of economic systems subject to exogenous random shocks Despite this interest there are no books available that solely focus on RDS in finance and economics Exploring this emerging area Random Dynamical Systems in Finance shows how to model RDS in financial applications Through numerous examples the book explains how the theory of RDS can describe the asymptotic and qualitative behavior of systems of random and stochastic differential difference equations in terms of stability invariant manifolds and attractors The authors present many models of RDS and develop techniques for implementing RDS as approximations to financial models and option pricing formulas For example they approximate geometric Markov renewal processes in ergodic merged double averaged diffusion normal deviation and Poisson cases and apply the obtained results to option pricing formulas With references at the end of each chapter this book provides a variety of RDS for approximating financial models presents numerous option pricing formulas for these models and studies the stability and optimal control of RDS The book is useful for researchers academics and graduate students in RDS and mathematical finance as well as practitioners working in the financial industry

Monotone Random Systems Theory and Applications Igor

Chueshev, 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

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

Random Perturbations of Dynamical Systems Mark

I. Freidlin, Alexander D. Wentzell, 2012-05-31 Many notions and results presented in the previous editions of this volume have since become quite popular in applications and many of them have been rediscovered in applied papers In the present 3rd edition small changes were made to the chapters in which long time behavior of the perturbed system is determined by large deviations Most of these changes concern terminology In particular it is explained that the notion of sub limiting distribution

for a given initial point and a time scale is identical to the idea of metastability that the stochastic resonance is a manifestation of metastability and that the theory of this effect is a part of the large deviation theory The reader will also find new comments on the notion of quasi potential that the authors introduced more than forty years ago and new references to recent papers in which the proofs of some conjectures included in previous editions have been obtained Apart from the above mentioned changes the main innovations in the 3rd edition concern the averaging principle A new Section on deterministic perturbations of one degree of freedom systems was added in Chapter 8 It is shown there that pure deterministic perturbations of an oscillator may lead to a stochastic in a certain sense long time behavior of the system if the corresponding Hamiltonian has saddle points The usefulness of a joint consideration of classical theory of deterministic perturbations together with stochastic perturbations is illustrated in this section Also a new Chapter 9 has been inserted in which deterministic and stochastic perturbations of systems with many degrees of freedom are considered Because of the resonances stochastic regularization in this case is even more important

Topological Dynamics of Random Dynamical Systems Nguyen Dinh Cong,1997 This book is the first systematic treatment of the theory of topological dynamics of random dynamical systems A relatively new field the theory of random dynamical systems unites and develops the classical deterministic theory of dynamical systems and probability theory finding numerous applications in disciplines ranging from physics and biology to engineering finance and economics This book presents in detail the solutions to the most fundamental problems of topological dynamics linearization of nonlinear smooth systems classification and structural stability of linear hyperbolic systems Employing the tools and methods of algebraic ergodic theory the theory presented in the book has surprisingly beautiful results showing the richness of random dynamical systems as well as giving a gentle generalization of the classical deterministic theory

Computational Random Dynamical Systems,2005

Lyapunov Exponents and Invariant Manifolds for Random Dynamical Systems in a Banach Space Zeng Lian,Kening Lu,2010 The authors study the Lyapunov exponents and their associated invariant subspaces for infinite dimensional random dynamical systems in a Banach space which are generated by for example stochastic or random partial differential equations The authors prove a multiplicative ergodic theorem and then use this theorem to establish the stable and unstable manifold theorem for nonuniformly hyperbolic random invariant sets

Generation of Random Dynamical Systems Ludwig Arnold,1993

Invariant Measures for Random Dynamical Systems Katarzyna Horbacz,2008

Special Issue: Random Dynamical Systems: Recent Advances and New Directions Radoslaw Iwankiewicz,Daniil Yurchenko,2016

Trends and Open Problems in the Theory of Random Dynamical Systems Ludwig Arnold,1996

Linearization of Random Dynamical Systems Thomas Wanner,1994

Random Perturbations of Dynamical Systems M. I. Freidlin,A. D. Wentzell,2012-12-06 Asymptotical problems have always played an important role in probability theory In classical probability theory dealing mainly with sequences of independent variables theorems of the type of laws of large numbers

theorems of the type of the central limit theorem and theorems on large deviations constitute a major part of all investigations. In recent years when random processes have become the main subject of study asymptotic investigations have continued to play a major role. We can say that in the theory of random processes such investigations play an even greater role than in classical probability theory because it is apparently impossible to obtain simple exact formulas in problems connected with large classes of random processes. Asymptotical investigations in the theory of random processes include results of the types of both the laws of large numbers and the central limit theorem and in the past decade theorems on large deviations. Of course all these problems have acquired new aspects and new interpretations in the theory of random processes.

Local Entropy Theory of a Random Dynamical System Anthony H. Dooley, Guohua Zhang, 2014-12-20 In this paper the authors extend the notion of a continuous bundle random dynamical system to the setting where the action of \mathbb{R} or \mathbb{N} is replaced by the action of an infinite countable discrete amenable group. Given such a system and a monotone subadditive invariant family of random continuous functions they introduce the concept of local fiber topological pressure and establish an associated variational principle relating it to measure theoretic entropy. They also discuss some variants of this variational principle. The authors introduce both topological and measure theoretic entropy tuples for continuous bundle random dynamical systems and apply variational principles to obtain a relationship between these of entropy tuples. Finally they give applications of these results to general topological dynamical systems recovering and extending many recent results in local entropy theory.

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