Noise in Complex Systems and Stochastic Dynamics (Proceedings of Spie)

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Noise In Complex Systems And Stochastic Dynamics

Laszlo B. Kish, Katja Lindenberg, Zoltán Gingl

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Gambling and Statistical Logic Richard A. Epstein, 2009-09-28 Early in his rise to enlightenment man invented a concept that has since been variously viewed as a vice a crime a business a pleasure a type of magic a disease a folly a weakness a form of sexual substitution an expression of the human instinct He invented gambling Recent advances in the field particularly Parrondo's paradox have triggered a surge of interest in the statistical and mathematical theory behind gambling This interest was acknowledge in the motion picture 21 inspired by the true story of the MIT students who mastered the art of card counting to reap millions from the Vegas casinos Richard Epstein's classic book on gambling and its mathematical analysis covers the full range of games from penny matching to blackjack from Tic Tac Toe to the stock market including Edward Thorp's warrant hedging analysis He even considers whether statistical inference can shed light on the study of paranormal phenomena Epstein is witty and insightful a pleasure to dip into and read and rewarding to study The book is written at a fairly sophisticated mathematical level this is not Gambling for Dummies or How To Beat The Odds Without Really Trying A background in upper level undergraduate mathematics is helpful for understanding this work Comprehensive and exciting analysis of all major casino games and variants Covers a wide range of interesting topics not covered in other books on the subject Depth and breadth of its material is unique compared to other books of this nature Richard Epstein s website www gamblingtheory net Mathematical Topics on Modelling Complex Systems J. A. Tenreiro Machado, Dimitri Volchenkov, 2022-06-08 This book explores recent developments in theoretical research and mathematical modelling of real world complex systems organized in four parts The first part of the book is devoted to the mathematical tools for the design and analysis in engineering and social science study cases We discuss the periodic evolutions in nonlinear chemical processes vibro compact systems and their behaviour different types of metal semiconductor self assembled samples made of silver nanowires and zinc oxide nanorods The second part of the book is devoted to mathematical description and modelling of the critical events climate change and robust emergency scales In three chapters we consider a climate economy model with endogenous carbon intensity and the behaviour of Tehran Stock Exchange market under international sanctions The third part of the book is devoted to fractional dynamic and fractional control problems We discuss the novel operational matrix technique for variable order fractional optimal control problems the nonlinear variable order time fractional convection diffusion equation with generalized polynomials The fourth part of the book concerns solvability and inverse problems in differential and integro differential equations The book facilitates a better understanding of the mechanisms and phenomena in nonlinear dynamics and develops the corresponding mathematical theory to apply nonlinear design to practical engineering It can be read by mathematicians physicists complex systems scientists IT specialists civil engineers data scientists and urban planners Mathematical Models, Methods and Applications Abul Hasan Siddiqi, Pammy Manchanda, Rashmi Bhardwaj, 2015-12-14 The present volume contains invited talks of 11th biennial conference on Emerging Mathematical Methods Models and Algorithms for Science and Technology The main message of the book is that

mathematics has a great potential to analyse and understand the challenging problems of nanotechnology biotechnology medical science oil industry and financial technology The book highlights all the features and main theme discussed in the conference All contributing authors are eminent academicians scientists researchers and scholars in their respective fields Options - 45 Years Since The Publication Of The Black-scholes-merton Model: The hailing from around the world Gershon Fintech Center Conference David Gershon, Alexander Lipton, Mathieu Rosenbaum, Zvi Wiener, 2022-12-21 This book contains contributions by the best known and consequential researchers who over several decades shaped the field of financial engineering It presents a comprehensive and unique perspective on the historical development and the current state of derivatives research The book covers classical and modern approaches to option pricing realized and implied volatilities classical and rough stochastic processes and contingent claims analysis in corporate finance The book is invaluable for students academic researchers and practitioners working with financial derivatives market regulation trading risk management and corporate decision making Physarum Machines Andrew Adamatzky, 2010 A Physarum machine is a programmable amorphous biological computer experimentally implemented in the vegetative state of true slime mould Physarum polycephalum It comprises an amorphous yellowish mass with networks of protoplasmic veins programmed by spatial configurations of attracting and repelling gradients This book demonstrates how to create experimental Physarum machines for computational geometry and optimization distributed manipulation and transportation and general purpose computation Being very cheap to make and easy to maintain the machine also functions on a wide range of substrates and in a broad scope of environmental conditions As such a Physarum machine is a green and environmentally friendly unconventional computer The book is readily accessible to a nonprofessional reader and is a priceless source of experimental tips and inventive theoretical ideas for anyone who is inspired by novel and emerging non silicon computers and robots An account on Physarum Machines can be viewed at http www youtube com user Physarum Machines Unconventional Programming Paradigms Jean-Pierre Banâtre, Pascal Fradet, Jean-Louis Giavitto, Olivier Michel, 2005-08-25 Nowadays developers have to face the proliferation of hardware and software environments the increasing demands of the users the growing number of p grams and the sharing of information competences and services thanks to the generalization ofdatabasesandcommunication networks Aprogramisnomore a monolithic entity conceived produced and nalized before being used A p gram is now seen as an open and adaptive frame which for example can namically incorporate services not foreseen by the initial designer These new needs call for new control structures and program interactions Unconventional approaches to programming have long been developed in v iousnichesandconstituteareservoirofalternativewaystofacetheprogramming languages crisis New models of programming e q

bio inspired computing ti cialchemistry amorphous computing areals ocurrently experiencing a renewed period of growth as they face speci c needs and new application mains These approaches provide new abstractions and notations or develop new

ways of interacting with programs They are implemented by embedding new sophisticated data structures in a classical programming model API by extending an existing language with new constructs to handle concurrency ceptions open environments by conceiving new software life cycles and program executions aspect weaving run time compilation or by relying on an entire new paradigm to specify a computation They are inspired by theoretical considerations e g topological algebraic or logical foundations driven by the domain at hand domain speci c languages like PostScript musical notation animation signal processing etc or by metaphors taken from various areas quantum computing computing with molecules information processing in ological tissues problem solving from nature ethological and social modeling **Applied Algorithms** Amiya Nayak, Ivan Stojmenovic, 2007-11-09 Discover the benefits of applying algorithms to solve scientific engineering and practical problems Providing a combination of theory algorithms and simulations Handbook of Applied Algorithms presents an all encompassing treatment of applying algorithms and discrete mathematics to practical problems in hot application areas such as computational biology computational chemistry wireless networks and computer vision In eighteen self contained chapters this timely book explores Localized algorithms that can be used in topology control for wireless ad hoc or sensor networks Bioinformatics algorithms for analyzing data Clustering algorithms and identification of association rules in data mining Applications of combinatorial algorithms and graph theory in chemistry and molecular biology Optimizing the frequency planning of a GSM network using evolutionary algorithms Algorithmic solutions and advances achieved through game theory Complete with exercises for readers to measure their comprehension of the material presented Handbook of Applied Algorithms is a much needed resource for researchers practitioners and students within computer science life science and engineering Amiya Nayak PhD has over seventeen years of industrial experience and is Full Professor at the School of Information Technology and Engineering at the University of Ottawa Canada He is on the editorial board of several journals Dr Nayak s research interests are in the areas of fault tolerance distributed systems algorithms and mobile ad hoc networks Ivan StojmenoviC PhD is Professor at the University of Ottawa Canada www site uottawa ca ivan and Chair Professor of Applied Computing at the University of Birmingham United Kingdom Dr Stojmenovic received the Royal Society Wolfson Research Merit Award His current research interests are mostly in the design and analysis of algorithms for wireless ad hoc and sensor networks **Mathematical Models in the Biosciences II** Michael Frame, 2021-01-01 Volume Two of an award winning professor's introduction to essential concepts of calculus and mathematical modeling for students in the biosciences This is the second of a two part series exploring essential concepts of calculus in the context of biological systems Building on the essential ideas and theories of basic calculus taught in Mathematical Models in the Biosciences I this book focuses on epidemiological models mathematical foundations of virus and antiviral dynamics ion channel models and cardiac arrhythmias vector calculus and applications and evolutionary models of disease It also develops differential equations and stochastic models of many biomedical processes as well as virus dynamics

the Clancy Rudy model to determine the genetic basis of cardiac arrhythmias and a sketch of some systems biology Based on the author's calculus class at Yale the book makes concepts of calculus less abstract and more relatable for science majors Recent Trends In Chaotic, Nonlinear And Complex Dynamics Jan Awrejcewicz, Rajasekar and premedical students Shanmuganathan, Minvydas Ragulskis, 2021-07-26 In recent years enormous progress has been made on nonlinear dynamics particularly on chaos and complex phenomena This unique volume presents the advances made in theory analysis numerical simulation and experimental realization promising novel practical applications on various topics of current interest on chaos and related fields of nonlinear dynamics Particularly the focus is on the following topics synchronization vs chaotic phenomena chaos and its control in engineering dynamical systems fractal based dynamics uncertainty and unpredictability measures vs chaos Hamiltonian systems and systems with time delay local global stability bifurcations and their control applications of machine learning to chaos nonlinear vibrations of lumped mass mechanical mechatronic systems rigid body and coupled oscillator dynamics governed by ODEs and continuous structural members beams plates shells vibrations governed by PDEs patterns formation chaos in micro and nano mechanical systems chaotic reduced order models energy absorption harvesting from chaotic chaos vs resonance phenomena chaos exhibited by discontinuous systems chaos in lab experiments The present volume forms an invaluable source on recent trends in chaotic and complex dynamics for any researcher and newcomers to the field of nonlinear dynamics From Hamiltonian Chaos to Complex Systems Xavier Leoncini, Marc Leonetti, 2013-07-14 From Hamiltonian Chaos to Complex Systems A Nonlinear Physics Approach collects contributions on recent developments in non linear dynamics and statistical physics with an emphasis on complex systems This book provides a wide range of state of the art research in these fields The unifying aspect of this book is demonstration of how similar tools coming from dynamical systems nonlinear physics and statistical dynamics can lead to a large panorama of research in various fields of physics and beyond most notably with the perspective of application in complex systems

Nonlinear Systems Bo Yang, Dusan Stipanovic, 2023-03-15 In mathematics and science a nonlinear system is a system in which the change of the output is not proportional to the change of input Nonlinear control systems which are among the new technologies most widely used in many fields such as economic management industrial production technology research and development ecological prevention and control are at the core of worldwide automation control technology In contrast to linear control systems the nonlinear control system has the characteristics of a data model stability zero input system response self excited oscillation or limit cycle and a more complex structure increasing the difficulty of its theoretical analysis and technical development Nonlinear systems are common phenomena in real life and as such cannot be ignored Analysis and research of nonlinear systems are therefore important and researchers need to clarify their characteristics explore scientific and effective application measures and finally enhance their control quality This book comprehensively investigates the main principles core mechanisms typical problems and relevant solutions involved in nonlinear systems In

general this book aims to provide advanced research on nonlinear systems and control schemes for researchers and engineers working in related fields and thus promote future study in this research area Cognitive Science Harald Maurer, 2021-07-08 The Mind and Brain are usually considered as one and the same nonlinear complex dynamical system in which information processing can be described with vector and tensor transformations and with attractors in multidimensional state spaces Thus an internal neurocognitive representation concept consists of a dynamical process which filters out statistical prototypes from the sensorial information in terms of coherent and adaptive n dimensional vector fields These prototypes serve as a basis for dynamic probabilistic predictions or probabilistic hypotheses on prospective new data see the recently introduced approach of predictive coding in neurophilosophy Furthermore the phenomenon of sensory and language cognition would thus be based on a multitude of self regulatory complex dynamics of synchronous self organization mechanisms in other words an emergent flux equilibrium process steady state of the total collective and coherent neural activity resulting from the oscillatory actions of neuronal assemblies In perception it is shown how sensory object informations like the object color or the object form can be dynamically related together or can be integrated to a neurally based representation of this perceptual object by means of a synchronization mechanism feature binding In language processing it is shown how semantic concepts and syntactic roles can be dynamically related together or can be integrated to neurally based systematic and compositional connectionist representations by means of a synchronization mechanism variable binding solving the Fodor Pylyshyn Challenge Since the systemtheoretical connectionism has succeeded in modeling the sensory objects in perception as well as systematic and compositional representations in language processing with this vector and oscillation based representation format a new convincing theory of neurocognition has been developed which bridges the neuronal and the cognitive analysis level The book describes how elementary neuronal information is combined in perception and language so it becomes clear how the brain processes this information to enable basic cognitive performance of the humans

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