

Grundlehren der mathematischen Wissenschaften 260
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**Random
Perturbations
of Dynamical
Systems**



Springer-Verlag New York Berlin Heidelberg Tokyo

Random Perturbations Of Dynamical Systems

**Mark Iosifovich Freidlin, Alexander D.
Wentzell**



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Fluktuatsii V Dinamicheskikh Sistemakh Pod Deistviem Malykh Sluchainykh Vozmushchenii Mark Iosifovich Freidlin, Alexander D. Wentzell, Joseph Szűcs, 1984 **Random Perturbations of Dynamical Systems** M. I. Freidlin, A. D. Wentzell, 1983-10-24

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Discreteness and Continuity in Problems of Chaotic Dynamics Michael L. Blank, 1997-01-01 This book presents the study of ergodic properties of so called chaotic dynamical systems One of the central topics is the interplay between deterministic and quasi stochastic behaviour in chaotic dynamics and between properties of continuous dynamical systems and those of their discrete approximations Using simple examples the author describes the main phenomena known in chaotic dynamical systems studying topics such as the operator approach in chaotic dynamics stochastic stability and the so called coupled systems The last two chapters are devoted to problems of numerical modeling of chaotic dynamics

Small Random Perturbations of Dynamical Systems with Stable Limit Cycles Elke M. Hennig, 1994 **Handbook of Dynamical Systems** A. Katok, B. Hasselblatt, 2005-12-17 This second half of Volume 1 of this Handbook follows Volume 1A which was published in 2002 The contents of these two tightly integrated parts taken together come close to a realization of the program formulated in the introductory survey Principal Structures of Volume 1A The present volume contains surveys on subjects in four areas of dynamical systems Hyperbolic dynamics parabolic dynamics ergodic theory and infinite dimensional dynamical systems partial differential equations Written by experts in the field The coverage of ergodic theory in these two parts of Volume 1 is considerably more broad and thorough than that provided in other existing sources The final cluster of chapters discusses partial differential equations from the point of view of dynamical systems

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Fluctuations in Dynamical Systems Caused by Small Random Perturbations Mark Iosifovich Frejdlin, Alexander D. Wentzell, 1983 **Mathematics of Complexity and Dynamical Systems** Robert A. Meyers, 2011-10-05 Mathematics of Complexity and Dynamical Systems is an authoritative reference to the basic tools and concepts of complexity systems theory and dynamical systems from the perspective of pure and applied

mathematics Complex systems are systems that comprise many interacting parts with the ability to generate a new quality of collective behavior through self organization e g the spontaneous formation of temporal spatial or functional structures These systems are often characterized by extreme sensitivity to initial conditions as well as emergent behavior that are not readily predictable or even completely deterministic The more than 100 entries in this wide ranging single source work provide a comprehensive explication of the theory and applications of mathematical complexity covering ergodic theory fractals and multifractals dynamical systems perturbation theory solitons systems and control theory and related topics Mathematics of Complexity and Dynamical Systems is an essential reference for all those interested in mathematical complexity from undergraduate and graduate students up through professional researchers 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 **An Introduction to Chaos in Nonequilibrium Statistical Mechanics** J. R. Dorfman, 1999-08-28 This book is an introduction to the applications in nonequilibrium statistical mechanics of chaotic dynamics and also to the use of techniques in statistical mechanics important for an understanding of the chaotic behaviour of fluid systems The fundamental concepts of dynamical systems theory are reviewed and simple examples are given Advanced topics including SRB and Gibbs measures unstable periodic orbit expansions and applications to billiard ball systems are then explained The text emphasises the connections between transport coefficients needed to describe macroscopic properties of fluid flows and quantities such as Lyapunov exponents and Kolmogorov Sinai entropies which describe the microscopic chaotic behaviour of the fluid Later chapters consider the roles of the expanding and contracting manifolds of hyperbolic dynamical systems and the large number of particles in macroscopic systems Exercises detailed references and suggestions for further reading are included

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