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M.I. Freidlin A.D. Wentzell

Random Perturbations of Dynamical Systems



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M. I. Freidlin, A. D. Wentzell

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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 Random Perturbations of Dynamical Systems Yuri Kifer, 1988-05-01 Random Perturbations of Dynamical Systems M. I. Freidlin, A. D. Wentzell, 2012-03-18 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 playa 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 Fluktuatsii V Dinamicheskikh Sistemakh Pod Deistviem Malykh Sluchainykh Vozmushchenii Mark Iosifovich Freidlin, Alexander D. Wentzell, Joseph Szücs, 1984 Random Perturbations of Dynamical Systems M. I. Freidlin, A. D. Wentzell, 1983-10-24 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 playa 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 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 <u>Dynamical Systems with Stable Limit Cycles</u> 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 **Random Perturbations of Dynamical** Random Perturbation of Dynamical Systems Mark Iosifovič Freidlin, 1984 **Systems** Miguel Gutierrez,1994 Random Perturbations of Dynamical Systems and Diffusion Processes with Conservation Laws Mark I. Frejdlin, Matthias Small Random Perturbations of Dynamical Systems and Markov Processes from Marginal Distributions Weber, 2003 Toshio Mikami, 1990 Turbulence, Strange Attractors, and Chaos David Ruelle, 1995 The present collection of reprints covers the main contributions of David Ruelle and coauthors to the theory of chaos and its applications Several of the papers reproduced here are classics in the field Others that were published in less accessible places may still surprise the reader The collection contains mathematical articles relevant to chaos specific articles on the theory and articles on applications to hydrodynamical turbulence chemical oscillations etc A sound judgement of the value of techniques and applications is crucial in the interdisciplinary field of chaos For a critical assessment of what has been achieved in this area the present volume is an invaluable contribution Small Random Perturbations of Dynamical Systems with Applications in Population **Genetics** Johan Grasman, 1979 Fluctuations in Dynamical Systems Caused by Small Random Perturbations Mark Iosifovich Freidlin, 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

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