Stochastic Dynamics and Control

JIAN-QIAO SUN

Stochastic Dynamics

Hans Crauel,Matthias Gundlach

Stochastic Dynamics:

   Stochastic Dynamics Hans Crauel,Matthias Gundlach,1999-03-26 Focusing on the mathematical description of stochastic dynamics in discrete as well as in continuous time this book investigates such dynamical phenomena as perturbations bifurcations and chaos It also introduces new ideas for the exploration of infinite dimensional systems in particular stochastic partial differential equations Example applications are presented from biology chemistry and engineering while describing numerical treatments of stochastic systems   **Elements Of Stochastic Dynamics** Guo-qiang Cai,Weiqiu Zhu,2016-08-11 Stochastic dynamics has been a subject of interest since the early 20th Century Since then much progress has been made in this field of study and many modern applications for it have been found in fields such as physics chemistry biology ecology economy finance and many branches of engineering including Mechanical Ocean Civil Bio and Earthquake Engineering Elements of Stochastic Dynamics aims to meet the growing need to understand and master the subject by introducing fundamentals to researchers who want to explore stochastic dynamics in their fields and serving as a textbook for graduate students in various areas involving stochastic uncertainties All topics within are presented from an application approach and may thus be more appealing to users without a background in pure Mathematics The book describes the basic concepts and theories of random variables and stochastic processes in detail provides various solution procedures for systems subjected to stochastic excitations introduces stochastic stability and bifurcation and explores failures of stochastic systems The book also incorporates some latest research results in modeling stochastic processes in reducing the system degrees of freedom and in solving nonlinear problems The book also provides numerical simulation procedures of widely used random variables and stochastic processes A large number of exercise problems are included in the book to aid the understanding of the concepts and theories and may be used for as course homework   **An Introduction to Stochastic Dynamics** Jinqiao Duan,2015-04-13 An accessible introduction for applied mathematicians to concepts and techniques for describing quantifying and understanding dynamics under uncertainty   Stochastic Dynamics and Control Jian-Qiao Sun,2006-08-10 This book is a result of many years of author s research and teaching on random vibration and control It was used as lecture notes for a graduate course It provides a systematic review of theory of probability stochastic processes and stochastic calculus The feedback control is also reviewed in the book Random vibration analyses of SDOF MDOF and continuous structural systems are presented in a pedagogical order The application of the random vibration theory to reliability and fatigue analysis is also discussed Recent research results on fatigue analysis of non Gaussian stress processes are also presented Classical feedback control active damping covariance control optimal control sliding control of stochastic systems feedback control of stochastic time delayed systems and probability density tracking control are studied Many control results are new in the literature and included in this book for the first time The book serves as a reference to the engineers who design and maintain structures subject to harsh random excitations including

earthquakes sea waves wind gusts and aerodynamic forces and would like to reduce the damages of structural systems due to random excitations Comprehensive review of probability theory and stochastic processes Random vibrations Structural reliability and fatigue Non Gaussian fatigue Monte Carlo methods Stochastic calculus and engineering applications Stochastic feedback controls and optimal controls Stochastic sliding mode controls Feedback control of stochastic time delayed systems Probability density tracking control   Lectures on Dynamics of Stochastic Systems Valery I. Klyatskin,2010-09-09 Fluctuating parameters appear in a variety of physical systems and phenomena They typically come either as random forces sources or advecting velocities or media material parameters like refraction index conductivity diffusivity etc Models naturally render to statistical description where random processes and fields express the input parameters and solutions The fundamental problem of stochastic dynamics is to identify the essential characteristics of the system its state and evolution and relate those to the input parameters of the system and initial data This book is a revised and more comprehensive version of Dynamics of Stochastic Systems Part I provides an introduction to the topic Part II is devoted to the general theory of statistical analysis of dynamic systems with fluctuating parameters described by differential and integral equations Part III deals with the analysis of specific physical problems associated with coherent phenomena A comprehensive update of Dynamics of Stochastic Systems Develops mathematical tools of stochastic analysis and applies them to a wide range of physical models of particles fluids and waves Includes problems for the reader to solve

Stochastic Dynamics, Filtering and Optimization Debasish Roy,G. Visweswara Rao,2017-05-04 Targeted at graduate students researchers and practitioners in the field of science and engineering this book gives a self contained introduction to a measure theoretic framework in laying out the definitions and basic concepts of random variables and stochastic diffusion processes It then continues to weave into a framework of several practical tools and applications involving stochastic dynamical systems These include tools for the numerical integration of such dynamical systems nonlinear stochastic filtering and generalized Bayesian update theories for solving inverse problems and a new stochastic search technique for treating a broad class of non convex optimization problems MATLAB codes for all the applications are uploaded on the companion website   **Stochastic Dynamics and Boltzmann Hierarchy** Dmitri Ya. Petrina,2009-07-14 The monograph is devoted to one of the most important trends in contemporary mathematical physics the investigation of evolution equations of many particle systems of statistical mechanics The book systematizes rigorous results obtained in this field in recent years and it presents contemporary methods for the investigation of evolution equations of infinite particle systems The book is intended for experts in statistical physics mathematical physics and probability theory and for students of universities specialized in mathematics and physics   **Stochastic Dynamics** Lutz Schimansky-Geier,1997-05-20 Stochastic Dynamics born almost 100 years ago with the early explanations of Brownian motion by physicists is nowadays a quickly expanding field of research within nonequilibrium statistical physics The present volume provides a survey on the influence of fluctuations in nonlinear

dynamics It addresses specialists although the intention of this book is to provide teachers and students with a reliable resource for seminar work In particular the reader will find many examples illustrating the theory as well as a host of recent findings   Stochastic Dynamics and Boltzmann Hierarchy Dmitriĭ I︠A︡kovlevich Petrina,2009 This book starts with a survey of results concerning existence of solutions of the BBGKY hierarchy for a system of hard spheres It is followed a by a justification of the Boltzmann Grad limit b a derivation of the stochastic dynamics from the Hamiltonian dynamics of hard spheres in the Boltzmann Grad limit and c a derivation of the Ito Liouville equation In the next chapter the stochastic Boltzmann hierarchy with boundary conditions is derived from the stochastic dynamics of point particles Subsequently the existence of solutions of the stochastic Boltzmann hierarchy is proved and the property of chaos is established and these results are used to deduce the Boltzmann equation Book Jacket   **Slope Stochastic Dynamics** Yu Huang,Min Xiong,Liuyuan Zhao,2022-02-02 This book provides a new framework for analysis of slope nonlinear stochastic seismic dynamic response based on the new theoretical tool of stochastic dynamics The coupling effects of uncertainty of geological parameters strong dynamic nonlinearity and randomness of ground motion are considered in the process of the seismic dynamic stability assessment of slope In this book an intensity frequency non stationary stochastic ground motion model based on time domain stochastic process description is preliminarily established to characterize the randomness of earthquakes The spatial distribution random field model of geotechnical parameters is established to describe the time space variability of geotechnical parameters Based on the basic theory of stochastic dynamics the seismic stability performance evaluation method of slope is established The slope seismic dynamic model test based on large complex shaking table is performed to verify and modify the proposed framework and method This book sheds new light on the development of nonlinear seismic stochastic dynamics and seismic design of slope engineering   *Stochastic Dynamics* Soren Nielsen,Zili Zhang,2017-06-01 In chapter 1 the basic assumptions of the random vibration theory are emphasized In chapters 2 and 3 pertinent results of stochastic variables and stochastic processes have been indicated Chapter 4 deals with the stochastic response analysis of single degrees of freedom multi degrees of freedom and continuous linear structural systems In principle an introductory course on linear structural dynamics is presupposes However in order to make this textbook self contained short reviews of the most important results of linear deterministic vibration theory have been included in the start of the relevant sub sections Chapter 5 outlines the reliability theory for dynamically excited building structures i e reliability theory for narrowbanded response processes Finally Chapter 6 gives an introduction to Monte Carlo simulation methods which become increasingly important and useful as the computers become more and more powerful   *Recent Development in Stochastic Dynamics and Stochastic Analysis* Jinqiao Duan,2010 1 Hyperbolic equations with random boundary conditions Zdzis aw Brze niak and Szymon Peszat 2 Decoherent information of quantum operations Xuelian Cao Nan Li and Shunlong Luo 3 Stabilization of evolution equations by noise Tom s Caraballo and Peter E Kloeden 4 Stochastic quantification of

missing mechanisms in dynamical systems Baohua Chen and Jinqiao Duan 5 Banach space valued functionals of white noise Yin Chen and Caishi Wang 6 Hurst index estimation for self similar processes with long memory Alexandra Chronopoulou and Frederi G Viens 7 Modeling colored noise by fractional Brownian motion Jinqiao Duan Chujin Li and Xiangjun Wang 8 A sufficient condition for non explosion for a class of stochastic partial differential equations Hongbo Fu Daomin Cao and Jinqiao Duan 9 The influence of transaction costs on optimal control for an insurance company with a new value function Lin He Zongxia Liang and Fei Xing 10 Limit theorems for p variations of solutions of SDEs driven by additive stable L vy noise and model selection for paleo climatic data Claudia Hein Peter Imkeller and Ilya Pavlyukevich 11 Class II semi subgroups of the infinite dimensional rotation group and associated Lie algebra Takeyuki Hida and Si Si 12 Stopping Weyl processes Robin L Hudson 13 Karhunen Lo ve expansion for stochastic convolution of cylindrical fractional Brownian motions Zongxia Liang 14 Stein s method meets Malliavin calculus a short survey with new estimates Ivan Nourdin and Giovanni Peccati 15 On stochastic integrals with respect to an infinite number of Poisson point process and its applications Guanglin Rang Qing Li and Sheng You 16 L vy white noise elliptic SPDEs and Euclidean random fields Jiang Lun Wu 17 A short presentation of Choquet integral Jia An Yan **Stochastic Dynamics Of Complex Systems: From Glasses To Evolution** Henrik Jeldtoft Jensen,Paolo Sibani,2013-02-20 Dynamical evolution over long time scales is a prominent feature of all the systems we intuitively think of as complex for example ecosystems the brain or the economy In physics the term ageing is used for this type of slow change occurring over time scales much longer than the patience or indeed the lifetime of the observer The main focus of this book is on the stochastic processes which cause ageing and the surprising fact that the ageing dynamics of systems which are very different at the microscopic level can be treated in similar ways The first part of this book provides the necessary mathematical and computational tools and the second part describes the intuition needed to deal with these systems Some of the first few chapters have been covered in several other books but the emphasis and selection of the topics reflect both the authors interests and the overall theme of the book The second part contains an introduction to the scientific literature and deals in some detail with the description of complex phenomena of a physical and biological nature for example disordered magnetic materials superconductors and glasses models of co evolution in ecosystems and even of ant behaviour These heterogeneous topics are all dealt with in detail using similar analytical techniques This book emphasizes the unity of complex dynamics and provides the tools needed to treat a large number of complex systems of current interest The ideas and the approach to complex dynamics it presents have not appeared in book form until now a **Stochastic Dynamics and Irreversibility** Tânia Tomé,Mário J. de Oliveira,2014-11-26 This textbook presents an exposition of stochastic dynamics and irreversibility It comprises the principles of probability theory and the stochastic dynamics in continuous spaces described by Langevin and Fokker Planck equations and in discrete spaces described by Markov chains and master equations Special concern is given to the study of irreversibility both in systems that evolve to equilibrium and in nonequilibrium

stationary states Attention is also given to the study of models displaying phase transitions and critical phenomena both in thermodynamic equilibrium and out of equilibrium These models include the linear Glauber model the Glauber Ising model lattice models with absorbing states such as the contact process and those used in population dynamic and spreading of epidemic probabilistic cellular automata reaction diffusion processes random sequential adsorption and dynamic percolation A stochastic approach to chemical reaction is also presented The textbook is intended for students of physics and chemistry and for those interested in stochastic dynamics It provides by means of examples and problems a comprehensive and detailed explanation of the theory and its applications   **Geometry and Invariance in Stochastic Dynamics** Stefania Ugolini,Marco Fuhrman,Elisa Mastrogiacomo,Paola Morando,Barbara Rüdiger,2022-02-09 This book grew out of the Random Transformations and Invariance in Stochastic Dynamics conference held in Verona from the 25th to the 28th of March 2019 in honour of Sergio Albeverio It presents the new area of studies concerning invariance and symmetry properties of finite and infinite dimensional stochastic differential equations This area constitutes a natural much needed extension of the theory of classical ordinary and partial differential equations where the reduction theory based on symmetry and invariance of such classical equations has historically proved to be very important both for theoretical and numerical studies and has given rise to important applications The purpose of the present book is to present the state of the art of the studies on stochastic systems from this point of view present some of the underlying fundamental ideas and methods involved and to outline the main lines for future developments The main focus is on bridging the gap between deterministic and stochastic approaches with the goal of contributing to the elaboration of a unified theory that will have a great impact both from the theoretical point of view and the point of view of applications The reader is a mathematician or a theoretical physicist The main discipline is stochastic analysis with profound ideas coming from Mathematical Physics and Lie s Group Geometry While the audience consists essentially of academicians the reader can also be a practitioner with Ph D who is interested in efficient stochastic modelling   **Stochastic Dynamics of Structures** Jie Li,Jianbing Chen,2009-09-28 In Stochastic Dynamics of Structures Li and Chen present a unified view of the theory and techniques for stochastic dynamics analysis prediction of reliability and system control of structures within the innovative theoretical framework of physical stochastic systems The authors outline the fundamental concepts of random variables stochastic process and random field and orthogonal expansion of random functions Readers will gain insight into core concepts such as stochastic process models for typical dynamic excitations of structures stochastic finite element and random vibration analysis Li and Chen also cover advanced topics including the theory of and elaborate numerical methods for probability density evolution analysis of stochastic dynamical systems reliability based design and performance control of structures Stochastic Dynamics of Structures presents techniques for researchers and graduate students in a wide variety of engineering fields civil engineering mechanical engineering aerospace and aeronautics marine and offshore engineering ship engineering and applied mechanics Practicing

engineers will benefit from the concise review of random vibration theory and the new methods introduced in the later chapters The book is a valuable contribution to the continuing development of the field of stochastic structural dynamics including the recent discoveries and developments by the authors of the probability density evolution method PDEM and its applications to the assessment of the dynamic reliability and control of complex structures through the equivalent extreme value distribution A H S Ang NAE Hon Mem ASCE Research Professor University of California Irvine USA The authors have made a concerted effort to present a responsible and even holistic account of modern stochastic dynamics Beyond the traditional concepts they also discuss theoretical tools of recent currency such as the Karhunen Loeve expansion evolutionary power spectra etc The theoretical developments are properly supplemented by examples from earthquake wind and ocean engineering The book is integrated by also comprising several useful appendices and an exhaustive list of references it will be an indispensable tool for students researchers and practitioners endeavoring in its thematic field Pol Spanos NAE Ryon Chair in Engineering Rice University Houston USA   Stochastic Dynamics of Power Systems Ping Ju,2018-08-23 This book discusses stochastic dynamics of power systems and the related analytical methodology It summarizes and categorizes the stochastic elements of power systems and develops a framework for research on stochastic dynamics of power systems It also establishes a research model for stochastic dynamics of power systems and theoretically proves stochastic stability in power systems Further in addition to demonstrating the stochastic oscillation mechanism in power systems it also proposes methods for quantitative analysis and stochastic optimum control in the field of stochastic dynamic security in power systems This book is a valuable resource for researchers scholars and engineers in the field of electrics   **Stochastic Dynamics** Hans Crauel,Matthias Gundlach,2013-10-03 Focusing on the mathematical description of stochastic dynamics in discrete as well as in continuous time this book investigates such dynamical phenomena as perturbations bifurcations and chaos It also introduces new ideas for the exploration of infinite dimensional systems in particular stochastic partial differential equations Example applications are presented from biology chemistry and engineering while describing numerical treatments of stochastic systems   *Stochastic Dynamics of Marine Structures* Arvid Naess,Torgeir Moan,2012-10-15 Stochastic Dynamics of Marine Structures is a text for students and a reference for professionals on the basic theory and methods used for stochastic modelling and analysis of marine structures subjected to environmental loads The first part of the book provides a detailed introduction to the basic dynamic analysis of structures serving as a foundation for later chapters on stochastic response analysis This includes an extensive chapter on the finite element method A careful introduction to stochastic modelling is provided which includes such concepts as stochastic process variance spectrum random environmental processes response spectrum response statistics and short and long term extreme value models The second part of the book offers detailed discussion of limit state design approaches fatigue design methods the equations of motion for dynamic structures and numerical solution techniques The final chapter highlights methods for prediction of extreme values from

measured data or data obtained by Monte Carlo simulation   <u>Dynamics of Systems on the Nanoscale</u> Ilia A. Solov'yov,Alexey V. Verkhovtsev,Andrei V. Korol,Andrey V. Solov'yov,2022-06-03 This book presents the structure formation and dynamics of animate and inanimate matter on the nanometre scale This is a new interdisciplinary field known as Meso Bio Nano MBN science that lies at the intersection of physics chemistry biology and material science Special attention in the book is devoted to investigations of the structure properties and dynamics of complex MBN systems by means of photonic electronic heavy particle and atomic collisions This includes problems of fusion and fission fragmentation surfaces and interfaces reactivity nanoscale phase and morphological transitions irradiation driven transformations of complex molecular systems collective electron excitations radiation damage and biodamage channeling phenomena and many more Emphasis in the book is placed on the theoretical and computational physics research advances in these areas and related state of the art experiments Particular attention in the book is devoted to the utilization of advanced computational techniques and high performance computing in studies of the dynamics of systems

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