

Define the stochastic process X_t by the dynamics

$$\begin{aligned}dX_t &= \mu(t, X_t)dt + \sigma(t, X_t)dW_t, \\ X_t &= x.\end{aligned}$$

where W_t is a standard Brownian motion.

a) Consider the following boundary value problem in the domain $[0, T] \times \mathbb{R}$:

$$\begin{aligned}\frac{\partial F}{\partial t} + \mu(t, x)\frac{\partial F}{\partial x} + \frac{1}{2}\sigma^2(t, x)\frac{\partial^2 F}{\partial x^2} + k(t, x) &= 0, \\ F(T, x) &= \Phi(x),\end{aligned}$$

where μ , σ , k and Φ are assumed to be known functions. Use the Feynman-Kac stochastic representation formula to show that this problem has the stochastic representation formula

$$F(t, x) = E[\Phi(X_T)] + \int_t^T E[k(s, X_s)]ds.$$

b) Using the result in (a), find the solution of the following boundary value problem

$$\begin{aligned}\frac{\partial F}{\partial t} + \frac{1}{2}x^2\frac{\partial^2 F}{\partial x^2} + x &= 0 \\ F(T, x) &= \ln(x^2).\end{aligned}$$

Stochastic Problems In Dynamics

Hans Crauel, Matthias Gundlach



Stochastic Problems In Dynamics:

Stochastic Problems in Dynamics Brian Leonard Clarkson, International Union of Theoretical and Applied Mechanics, 1977 Stochastic Problems in Populations Dynamics Yakov Yuquan Young, 2001 *Stochastic Problems in Dynamics* B. L. Clarkson, 1977 **Stochastic Problems in Dynamics** International Union of Theoretical and Applied Mechanics, University of Southampton. Institute of Sound and Vibration Research, 1977 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 Equations: Theory and Applications in Acoustics, Hydrodynamics, Magnetohydrodynamics, and Radiophysics, Volume 1 Valery I. Klyatskin, 2014-07-29 This monograph set presents a consistent and self contained framework of stochastic dynamic systems with maximal possible completeness Volume 1 presents the basic concepts exact results and asymptotic approximations of the theory of stochastic equations on the basis of the developed functional approach This approach offers a possibility of both obtaining exact solutions to stochastic problems for a number of models of fluctuating parameters and constructing various asymptotic buildings Ideas of statistical topography are used to discuss general issues of generating coherent structures from chaos with probability one i e almost in every individual realization of random parameters The general theory is illustrated with certain problems and applications of stochastic mathematical physics in various fields such as mechanics hydrodynamics magnetohydrodynamics acoustics optics and radiophysics

Hierarchic Electrodynamics and Free Electron Lasers Victor V. Kulish, 2018-09-03 Hierarchic Electrodynamics and Free Electron Lasers Concepts Calculations and Practical Applications presents intriguing new fundamental concepts in the phenomenon of hierarchical electrodynamics as a new direction in physics Concentrating on the key theory of hierarchic oscillations and waves this book focuses on the numerous applications of nonlinear theory in different types of high current Free Electron Lasers FEL including their primary function in the calculation methods used to analyze various multi resonant multi frequency nonlinear FEL models This is considered the first book to Completely and systematically describe the

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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 Dynamic Programming and the Calculus of Variations Dreyfus, 1965-01-01 **Dynamic Programming and the Calculus of Variations** **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 **Dynamics and Stochastic Processes** Ricardo Lima, 1990-03-21 The contributions to this volume review the mathematical description of complex phenomena from both a deterministic and stochastic point of view The interface between theoretical models and the understanding of complexity in engineering physics and chemistry is explored The reader will find information on neural networks chemical dissipation fractal diffusion problems in accelerator and fusion physics pattern formation and self organisation control problems in regions of instability and mathematical modeling in biology Encyclopaedia of Mathematics Michiel Hazewinkel, 2013-12-20 **Applied Mechanics Reviews**, 1979 **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

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Modeling, Analysis, and Optimization Issues for Large Space Structures ,1983 This document contains the proceedings of the Air Force NASA Workshop on Modeling Analysis and Optimization Issues for Large Space Structures held in Williamsburg Virginia May 13 14 1982 The theme of the workshop was modeling analysis and optimization of large space structures including structure control interaction Speakers were drawn primarily from industry with participation from universities and government The workshop was organized into three sessions mathematical modeling analysis methodology and optimization for controllability Results of the workshop were discussed in a final session The workshop presentations ranged over many topics in large space structures including structure control interaction structural and structural dynamics modeling thermal analysis testing design and optimization The interdisciplinary area of structure control interaction which is a challenge to analysts designers and test engineers was clearly emphasized Not addressed in the workshop was the important subject of structural deployment

Stochastic Dynamics. Modeling Solute Transport in Porous Media Don Kulasiri, Wynand Verwoerd, 2002-11-22 Most of the natural and biological phenomena such as solute transport in porous media exhibit variability which can not be modeled by using deterministic approaches There is evidence in natural phenomena to suggest that some of the observations can not be explained by using the models which give deterministic solutions Stochastic processes have a rich repository of objects which can be used to express the randomness inherent in the system and the evolution of the system over time The attractiveness of the stochastic differential equations SDE and stochastic partial differential equations SPDE come from the fact that we can integrate the variability of the system along with the scientific knowledge pertaining to the system One of the aims of this book is to explain some useful concepts in stochastic dynamics so that the scientists and engineers with a background in undergraduate differential calculus could appreciate the applicability and appropriateness of these developments in mathematics The ideas are explained in an intuitive manner wherever possible without compromising rigor The solute transport problem in porous media saturated with water had been used as a natural setting to discuss the approaches based on stochastic dynamics The work is also motivated by the need to have more sophisticated mathematical and computational frameworks to model the variability one encounters in natural and industrial systems This book presents the ideas models

and computational solutions pertaining to a single problem stochastic flow of contaminant transport in the saturated porous media such as that we find in underground aquifers In attempting to solve this problem using stochastic concepts different ideas and new concepts have been explored and mathematical and computational frameworks have been developed in the process Some of these concepts arguments and mathematical and computational constructs are discussed in an intuitive manner in this book

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Discrete and Continuous Dynamical Systems, 2006

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