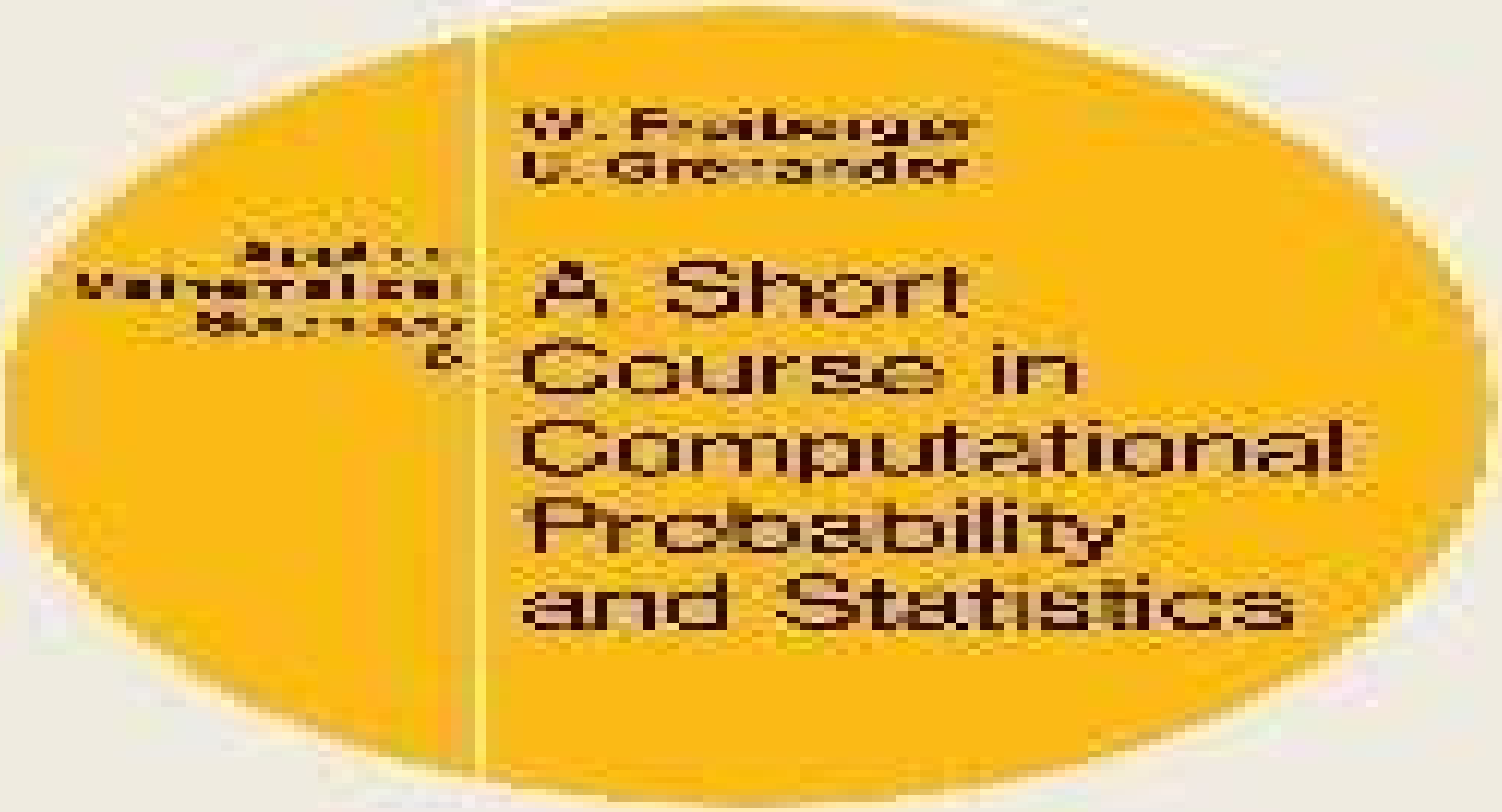

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Course In Computational Probability And Statistics

Ilja N. Bronštejn,Konstantin A. Semendjaev

Course In Computational Probability And Statistics:

A Course in Computational Probability and Statistics Walter Freiberger,Ulf Grenander,2012-12-06 This book arose out of a number of different contexts and numerous persons have contributed to its conception and development It had its origin in a project initiated jointly with the IBM Cambridge Scien tific Center particularly with Dr Rhett Tsao then of that Center We are grateful to Mr Norman Rasmussen Manager of the IBM Scientific Center Complex for his initial support The work is being carried on at Brown University with generous support from the Office of Computing Activities of the National Science Foundation grants GJ 174 and GJ 7l0 we are grateful to Dr John Lehmann of this Office for his interest and encouragement Professors Donald McClure and Richard Vitale of the Division of Applied Mathematics at Brown University contributed greatly to the project and taught courses in its spirit We are indebted to them and to Dr Tore Dalenius of the University of Stockholm for helpful criticisms of the manuscript The final stimulus to the book s completion came from an invLtation to teach a course at the IBM European Systems Research Institute at Geneva We are grateful to Dr J F Blackburn Director of the Institute for his invitation and to him and his wife Beverley for their hospitality We are greatly indebted to Mrs Katrina Avery for her splendid secretarial and editorial work on the manuscript **A Course in Computational Probability and Statistics** ,1971 **A Short Course in Computational Probability and Statistics** Walter F. Freiberger,Ulf Grenander,1971 A Course in Computational Probability and Statistics Walter Freiberger,Ulf Grenander,1977-07-12 **Combinatorial Methods** Jerome K. Percus,1971-12-01 It is not a large overstatement to claim that mathematics has traditionally arisen from attempts to understand quite concrete events in the physical world The accelerated sophistication of the mathematical community has perhaps obscured this fact especially during the present century with the abstract becoming the hallmark of much of respectable mathematics As a result of the inaccessibility of such work practicing scientists have often been compelled to fashion their own mathematical tools blissfully unaware of their prior existence in far too elegant and far too general form But the mathematical sophistication of scientists has grown rapidly too as has the scientific sophistication of many mathematicians and the real worl suitably defined is once more serving its traditional role One of the fields most enriched by this infusion has been that of combinatorics This book has been written in a way as a tribute to those natural scientists whose breadth of vision has inparted a new vitality to a dormant giant The present text arose out of a course in Combinatorial Methods given by the writer at the Courant Institute during 1967 68 Its structure has been determined by an attempt to reach an informed but heterogeneous group of students in mathematics physics and chemistry Its lucidity has been enhanced immeasurably by the need to satisfy a very resolute critic Professor Ora E Percus who is responsible for the original lecture notes as well as for their major modifications Handbook of Mathematics Ilja N. Bronštejn,Konstantin A. Semendjaev,2013-11-11 *Invariant Manifolds and Fibrations for Perturbed Nonlinear Schrödinger Equations* Charles Li,Stephen Wiggins,2012-12-06 This book presents a development of invariant

manifold theory for a spe cific canonical nonlinear wave system the perturbed nonlinear Schrooinger equation The main results fall into two parts The first part is concerned with the persistence and smoothness of locally invariant manifolds The sec ond part is concerned with fibrations of the stable and unstable manifolds of inflowing and overflowing invariant manifolds The central technique for proving these results is Hadamard s graph transform method generalized to an infinite dimensional setting However our setting is somewhat different than other approaches to infinite dimensional invariant manifolds since for conservative wave equations many of the interesting invariant manifolds are infinite dimensional and noncom pact The style of the book is that of providing very detailed proofs of theorems for a specific infinite dimensional dynamical system the perturbed nonlinear Schrodinger equation The book is organized as follows Chapter one gives an introduction which surveys the state of the art of invariant manifold theory for infinite dimensional dynamical systems Chapter two develops the general setup for the perturbed nonlinear Schrodinger equation Chapter three gives the proofs of the main results on persistence and smoothness of invariant man ifolds Chapter four gives the proofs of the main results on persistence and smoothness of fibrations of invariant manifolds This book is an outgrowth of our work over the past nine years concerning homoclinic chaos in the perturbed nonlinear Schrodinger equation The theorems in this book provide key building blocks for much of that work Fluid Dynamics of Viscoelastic Liquids Daniel D. Joseph,2013-11-27 This book is about two special topics in rheological fluid mechanics the elasticity of liquids and asymptotic theories of constitutive models The major emphasis of the book is on the mathematical and physical consequences of the elasticity of liquids seventeen of twenty chapters are devoted to this Constitutive models which are instantaneously elastic can lead to some hyperbolicity in the dynamics of flow waves of vorticity into rest known as shear waves to shock waves of vorticity or velocity to steady flows of transonic type or to short wave instabilities which lead to ill posed problems Other kinds of models with small Newtonian viscosities give rise to perturbed instantaneous elasticity associated with smoothing of discontinuities as in gas dynamics There is no doubt that liquids will respond like elastic solids to impulses which are very rapid compared to the time it takes for the molecular order associated with short range forces in the liquid to relax After this all liquids look viscous with signals propagating by diffusion rather than by waves For small molecules this time of relaxation is estimated as lQ 13 to 10 10 seconds depending on the fluids Waves associated with such liquids move with speeds of 1 QS cm s or even faster For engineering applications the instantaneous elasticity of these fluids is of little interest the practical dynamics is governed by diffusion say by the Navier Stokes equations On the other hand there are other liquids which are known to have much longer times of relaxation **Spectral and Scattering Theory for Wave Propagation in Perturbed Stratified Media** Ricardo Weder,2012-12-06 The propagation of acoustic and electromagnetic waves in stratified media is a subject that has profound implications in many areas of applied physics and in engineering just to mention a few in ocean acoustics integrated optics and wave guides See for example Tolstoy and Clay 1966 Marcuse 1974 and Brekhovskikh 1980 As is well known stratified

media that is to say media whose physical properties depend on a single coordinate can produce guided waves that propagate in directions orthogonal to that of stratification in addition to the free waves that propagate as in homogeneous media When the stratified media are perturbed that is to say when locally the physical properties of the media depend upon all of the coordinates the free and guided waves are no longer solutions to the appropriate wave equations and this leads to a rich pattern of wave propagation that involves the scattering of the free and guided waves among each other and with the perturbation These phenomena have many implications in applied physics and engineering such as in the transmission and reflexion of guided waves by the perturbation interference between guided waves and energy losses in open wave guides due to radiation The subject matter of this monograph is the study of these phenomena *Elements of Applied Bifurcation Theory* Yuri Kuznetsov,2013-03-09 The years that have passed since the publication of the first edition of this book proved that the basic principles used to select and present the material made sense The idea was to write a simple text that could serve as a seri ous introduction to the subject Of course the meaning of simplicity varies from person to person and from country to country The word introduction contains even more ambiguity To start reading this book only a moder ate knowledge of linear algebra and calculus is required Other preliminaries qualified as elementary in modern mathematics are explicitly formulated in the book These include the Fredholm Alternative for linear systems and the multidimensional Implicit Function Theorem Using these very limited tools a framewo k of notions results and methods is gradually built that allows one to read and possibly write scientific papers on bifurcations of nonlinear dynamical systems Among other things progress in the sciences means that mathematical results and methods that once were new become standard and routinely used by the research and development community Hopefully this edition of the book will contribute to this process The book s structure has been kept intact Most of the changes introduced reflect recent theoretical and software developments in which the author was involved Important changes in the third edition can be summarized as follows A new section devoted to the fold flip bifurcation for maps has appeared in Chapter 9 **Finite Element Analysis of Acoustic Scattering** Frank Ihlenburg,2006-03-29 A cognitive journey towards the reliable simulation of scattering problems using finite element methods with the pre asymptotic analysis of Galerkin FEM for the Helmholtz equation with moderate and large wave number forming the core of this book Starting from the basic physical assumptions the author methodically develops both the strong and weak forms of the governing equations while the main chapter on finite element analysis is preceded by a systematic treatment of Galerkin methods for indefinite sesquilinear forms In the final chapter three dimensional computational simulations are presented and compared with experimental data The author also includes broad reference material on numerical methods for the Helmholtz equation in unbounded domains including Dirichlet to Neumann methods absorbing boundary conditions infinite elements and the perfectly matched layer A self contained and easily readable work

Stability and Transition in Shear Flows Peter J. Schmid,Dan S. Henningson,2012-12-06 The field of hydrodynamic

stability has a long history going back to Rey nolds and Lord Rayleigh in the late 19th century Because of its central role in many research efforts involving fluid flow stability theory has grown into a mature discipline firmly based on a large body of knowledge and a vast body of literature The sheer size of this field has made it difficult for young researchers to access this exciting area of fluid dynamics For this reason writing a book on the subject of hydrodynamic stability theory and transition is a daunting endeavor especially as any book on stability theory will have to follow into the footsteps of the classical treatises by Lin 1955 Betchov Criminale 1967 Joseph 1971 and Drazin Reid 1981 Each of these books has marked an important development in stability theory and has laid the foundation for many researchers to advance our understanding of stability and transition in shear flows **The Energy Method, Stability, and Nonlinear Convection** Brian Straughan,2013-06-29 This book is a revised edition of my earlier book of the same title The cur rent edition adopts the structure of the earlier version but is much changed The introduction now contains definitions of stability Chapters 2 to 4 ex plain stability and the energy method in more depth and new sections dealing with porous media are provided Chapters 5 to 13 are revisions of those in the earlier edition However chapters 6 to 12 are substantially revised brought completely up to date and have much new material in Throughout the book new results are provided which are not available elsewhere Six new chapters 14 19 are provided dealing with topics of current interest These cover the topics of multi component convection diffusion convection in a compressible fluid convection with temperature dependent viscosity and thermal conductivity the subject of penetrative convection whereby part of the fluid layer can penetrate into another nonlinear sta bility in the oceans and finally in chapter 19 practical methods for solving numerically the eigenvalue problems which arise are presented The book presents convection studies in a variety of fluid and porous media contexts It should be accessible to a wide audience and begins at an elementary level Many new references are provided **Integral Manifolds and Inertial Manifolds for Dissipative Partial Differential Equations** P. Constantin,C. Foias,B. Nicolaenko,R. Temam,2012-12-06 This work was initiated in the summer of 1985 while all of the authors were at the Center of Nonlinear Studies of the Los Alamos National Laboratory it was then continued and polished while the authors were at Indiana Univer sity at the University of Paris Sud Orsay and again at Los Alamos in 1986 and 1987 Our aim was to present a direct geometric approach in the theory of inertial manifolds global analogs of the unstable center manifolds for dissipative partial differential equations This approach based on Cauchy integral mani folds for which the solutions of the partial differential equations are the generating characteristic curves has the advantage that it provides a sound basis for numerical Galerkin schemes obtained by approximating the inertial manifold The work is self contained and the prerequisites are at the level of a graduate student The theoretical part of the work is developed in Chapters 2 14 while in Chapters 15 19 we apply the theory to several remarkable partial differ ential equations **Introduction to Functional Differential Equations** Jack K. Hale,Sjoerd M. Verduyn Lunel,2013-11-21 The present book builds upon an earlier work of J Hale Theory of Func tional Differential

Equations published in 1977 We have tried to maintain the spirit of that book and have retained approximately one third of the material intact One major change was a complete new presentation of lin ear systems Chapters 6 9 for retarded and neutral functional differential equations The theory of dissipative systems Chapter 4 and global at tractors was completely revamped as well as the invariant manifold theory Chapter 10 near equilibrium points and periodic orbits A more complete theory of neutral equations is presented see Chapters 1 2 3 9 and 10 Chapter 12 is completely new and contains a guide to active topics of re search In the sections on supplementary remarks we have included many references to recent literature but of course not nearly all because the subject is so extensive Jack K Hale Sjoerd M Verduyn Lunel Contents Preface v Introduction 1 1 Linear differential difference equations 11 1 1 Differential and difference equations 11 1 2 Retarded differential difference equations 13 1 3 Exponential estimates of x f 15 1 4 The characteristic equation 17 1 5 The fundamental solution 18 1 6 The variation of constantsformula 23 1 7 Neutral differential difference equations 25 1 8 Supplementary remarks 34 2 Functional differential equations Basic theory 38 2 1 Definition of a retarded equation 38 2 2 Existence uniqueness and continuous dependence 39 2 3 Continuation of solutions 44 *Regular and Chaotic Dynamics* A.J. Lichtenberg,M.A. Lieberman,2013-03-14 What s in a name The original title of our book Regular and Stochastic Motion was chosen to emphasize Hamiltonian dynamics and the physical motion of bodies The new edition is more evenhanded with considerably more discussion of dissipative systems and dynamics not involving physical motion To reflect this partial change of emphasis we have substituted the more general terms in our title The common usage of the new terms clarifies the emphasis of the book The main change in the book has been to expand the sections on dissipative dynamics including discussion of renormalization circle maps intermittancy crises transient chaos multifractals reconstruction and coupled mapping systems These topics were either mainly in the mathemati cal literature or essentially unstudied when our first edition was written The volume of work in these areas has surpassed that in Hamiltonian dynamics within the past few years We have also made changes in the Hamiltonian sections adding many new topics such as more general transformation and stability theory connected stochasticity in two dimensional maps converse KAM theory new topics in diffusion theory and an approach to equilibrium in many dimensions Other sections such as mapping models have been revised to take into account new perspectives We have also corrected a number of misprints and clarified various arguments with the help of colleagues and students some of whom we acknowledge below We have again chosen not to treat quantum chaos partly due to our own lack ofacquaintance with the subject **Linear Integral Equations** Rainer Kress,2012-12-06 In the ten years since the first edition of this book appeared integral equations and integral operators have revealed more of their mathematical beauty and power to me Therefore I am pleased to have the opportunity to share some of these new insights with the readers of this book As in the first edition the main motivation is to present the fundamental theory of integral equations some of their main applications and the basic concepts of their numerical solution in a single volume This is done from my own perspective of

integral equations I have made no attempt to include all of the recent developments In addition to making corrections and adjustments throughout the text and updating the references the following topics have been added In Sec tion 4 3 the presentation of the Fredholm alternative in dual systems has been slightly simplified and in Section 5 3 the short presentation on the index of operators has been extended The treatment of boundary value problems in potential theory now includes proofs of the jump relations for single and double layer potentials in Section 6 3 and the solution of the Dirichlet problem for the exterior of an arc in two dimensions Section 7 6 The numerical analysis of the boundary integral equations in Sobolev space settings has been extended for both integral equations of the first kind in Section 13 4 and integral equations of the second kind in Section 12 4 *Global Bifurcations and Chaos* Stephen Wiggins,2013-11-27 Global Bifurcations and Chaos Analytical Methods is unique in the literature of chaos in that it not only defines the concept of chaos in deterministic systems but it describes the mechanisms which give rise to chaos i e homoclinic and heteroclinic motions and derives explicit techniques whereby these mechanisms can be detected in specific systems These techniques can be viewed as generalizations of Melnikov s method to multi degree of freedom systems subject to slowly varying parameters and quasiperiodic excitations A unique feature of the book is that each theorem is illustrated with drawings that enable the reader to build visual pictures of global dynamcis of the systems being described This approach leads to an enhanced intuitive understanding of the theory Box Splines Carl de Boor,Klaus Höllig,Sherman Riemenschneider,2013-03-09 Compactly supported smooth piecewise polynomial functions provide an efficient tool for the approximation of curves and surfaces and other smooth functions of one and several arguments Since they are locally polynomial they are easy to evaluate Since they are smooth they can be used when smoothness is required as in the numerical solution of partial differential equations in the Finite Element method or the modeling of smooth sur faces in Computer Aided Geometric Design Since they are compactly supported their linear span has the needed flexibility to approximate at all and the systems to be solved in the construction of approximations are banded The construction of compactly supported smooth piecewise polynomials becomes ever more difficult as the dimension s of their domain G IRs i e the number of arguments increases In the univariate case there is only one kind of cell in any useful partition namely an interval and its boundary consists of two separated points across which polynomial pieces would have to be matched as one constructs a smooth piecewise polynomial function This can be done easily with the only limitation that the num ber of smoothness conditions across such a breakpoint should not exceed the polynomial degree since that would force the two joining polynomial pieces to coincide In particular on any partition there are nontrivial compactly supported piecewise polynomials of degree k and in C k l of which the univariate B spline is the most useful example *Weakly Connected Neural Networks* Frank C. Hoppensteadt,Eugene M. Izhikevich,2012-12-06 This book is devoted to an analysis of general weakly connected neural networks WCNNs that can be written in the form 0 1 m Here each Xi E IR is a vector that summarizes all physiological attributes of the ith neuron n is the number of neurons Ii

describes the dynam ics of the ith neuron and gi describes the interactions between neurons The small parameter indicates the strength of connections between the neurons Weakly connected systems have attracted much attention since the sec ond half of seventeenth century when Christian Huygens noticed that a pair of pendulum clocks synchronize when they are attached to a light weight beam instead of a wall The pair of clocks is among the first weakly connected systems to have been studied Systems of the form 0 1 arise in formal perturbation theories developed by Poincare Liapunov and Malkin and in averaging theories developed by Bogoliubov and Mitropolsky

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