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Mathematical Control Theory for Stochastic Partial Differential Equations Qi Lü, Xu Zhang, 2021-09-17 This is the first book to systematically present control theory for stochastic distributed parameter systems a comparatively new branch of mathematical control theory The new phenomena and difficulties arising in the study of controllability and optimal control problems for this type of system are explained in detail Interestingly enough one has to develop new mathematical tools to solve some problems in this field such as the global Carleman estimate for stochastic partial differential equations and the stochastic transposition method for backward stochastic evolution equations In a certain sense the stochastic distributed parameter control system is the most general control system in the context of classical physics Accordingly studying this field may also yield valuable insights into quantum control systems A basic grasp of functional analysis partial differential equations and control theory for deterministic systems is the only prerequisite for reading this book

Nonlinear Filtering and Optimal Phase Tracking Zeev Schuss, 2011-11-16 This book offers an analytical rather than measure theoretical approach to the derivation of the partial differential equations of nonlinear filtering theory The basis for this approach is the discrete numerical scheme used in Monte Carlo simulations of stochastic differential equations and Wiener's associated path integral

representation of the transition probability density Furthermore it presents analytical methods for constructing asymptotic approximations to their solution and for synthesizing asymptotically optimal filters It also offers a new approach to the phase tracking problem based on optimizing the mean time to loss of lock The book is based on lecture notes from a one semester special topics course on stochastic processes and their applications that the author taught many times to graduate students of mathematics applied mathematics physics chemistry computer science electrical engineering and other disciplines The book contains exercises and worked out examples aimed at illustrating the methods of mathematical modeling and performance analysis of phase trackers *Stochastic Partial Differential Equations* Sergey V. Lototsky, Boris L.

Rozovsky, 2017-07-06 Taking readers with a basic knowledge of probability and real analysis to the frontiers of a very active research discipline this textbook provides all the necessary background from functional analysis and the theory of PDEs It covers the main types of equations elliptic hyperbolic and parabolic and discusses different types of random forcing The objective is to give the reader the necessary tools to understand the proofs of existing theorems about SPDEs from other sources and perhaps even to formulate and prove a few new ones Most of the material could be covered in about 40 hours of lectures as long as not too much time is spent on the general discussion of stochastic analysis in infinite dimensions As the subject of SPDEs is currently making the transition from the research level to that of a graduate or even undergraduate course the book attempts to present enough exercise material to fill potential exams and homework assignments Exercises appear throughout and are usually directly connected to the material discussed at a particular place in the text The questions usually ask to verify something so that the reader already knows the answer and if pressed for time can move on Accordingly no solutions are provided but there are often hints on how to proceed The book will be of interest to everybody working in the area of stochastic analysis from beginning graduate students to experts in the field **Stochastic Integration in**

Banach Spaces Vidyadhar Mandrekar, Barbara Rüdiger, 2014-12-03 Considering Poisson random measures as the driving sources for stochastic partial differential equations allows us to incorporate jumps and to model sudden unexpected phenomena By using such equations the present book introduces a new method for modeling the states of complex systems perturbed by random sources over time such as interest rates in financial markets or temperature distributions in a specific region It studies properties of the solutions of the stochastic equations observing the long term behavior and the sensitivity of the solutions to changes in the initial data The authors consider an integration theory of measurable and adapted processes in appropriate Banach spaces as well as the non Gaussian case whereas most of the literature only focuses on predictable settings in Hilbert spaces The book is intended for graduate students and researchers in stochastic partial differential equations mathematical finance and non linear filtering and assumes a knowledge of the required integration theory existence and uniqueness results and stability theory The results will be of particular interest to natural scientists and the finance community Readers should ideally be familiar with stochastic processes and probability theory in general as well

as functional analysis and in particular the theory of operator semigroups **Stochastic Analysis and Diffusion**

Processes Gopinath Kallianpur, P Sundar, 2014 Beginning with the concept of random processes and Brownian motion and building on the theory and research directions in a self contained manner this book provides an introduction to stochastic analysis for graduate students researchers and applied scientists interested in stochastic processes and their applications

Differential Geometry Clifford Taubes, 2011-10-13 Bundles connections metrics and curvature are the lingua franca of modern differential geometry and theoretical physics Supplying graduate students in mathematics or theoretical physics with the fundamentals of these objects this book would suit a one semester course on the subject of bundles and the associated geometry An Introduction to Algebraic Geometry and Algebraic Groups Meinolf Geck, 2013-03-14 An accessible text

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