Nonlinear Stochastic Problems

edited by Richard S. Bucy and José M. F. Moura

Nonlinear Stochastic Problems

Richard Snowden Bucy,José M. F. Moura

Nonlinear Stochastic Problems:

   Nonlinear Stochastic Problems Richard Snowden Bucy,José M. F. Moura,1983   **Nonlinear Stochastic Problems** S. Bucy,J.M.F Moura,2012-12-06 This volume corresponds to the invited lectures and advanced research papers presented at the NATD Advanced Study Institute on Nonlinear Stochastic Problems with emphasis on Identification Signal Processing Control and Nonlinear Filtering held in Algarve Portugal on May 1982 The book is a blend of theoretical issues algorithmic implementation aspects and application examples In many areas of science and engineering there are problems which are intrinsically nonlinear 3nd stochastic in nature Clear examples arise in identification and mOdeling signal processing nonlinear filtering stochastic and adaptive conLrol The meeting was organized because it was felt that there is a need for discussion of the methods and philosophy underlying these different areas and in order to communicate those approaches that have proven to be effective As the computational technology progresses more general approaches to a number of problems which have been treated previously by linearization and perturbation methods become feasible and rewarding

   Nonlinear Stochastic Evolution Problems in Applied Sciences N. Bellomo,Zdzislaw Brzezniak,L.M. de Socio,2012-12-06 This volume deals with the analysis of nonlinear evolution problems described by partial differential equations having random or stochastic parameters The emphasis throughout is on the actual determination of solutions rather than on proving the existence of solutions although mathematical proofs are given when this is necessary from an applications point of view The content is divided into six chapters Chapter 1 gives a general presentation of mathematical models in continuum mechanics and a description of the way in which problems are formulated Chapter 2 deals with the problem of the evolution of an unconstrained system having random space dependent initial conditions but which is governed by a deterministic evolution equation Chapter 3 deals with the initial boundary value problem for equations with random initial and boundary conditions as well as with random parameters where the randomness is modelled by stochastic separable processes Chapter 4 is devoted to the initial boundary value problem for models with additional noise which obey Ito type partial differential equations Chapter 5 is essential devoted to the qualitative and quantitative analysis of the chaotic behaviour of systems in continuum physics Chapter 6 provides indications on the solution of ill posed and inverse problems of stochastic type and suggests guidelines for future research The volume concludes with an Appendix which gives a brief presentation of the theory of stochastic processes Examples applications and case studies are given throughout the book and range from those involving simple stochasticity to stochastic illposed problems For applied mathematicians engineers and physicists whose work involves solving stochastic problems   Nonlinear Stochastic Control and Filtering with Engineering-oriented Complexities Guoliang Wei,Zidong Wang,Wei Qian,2016-09-15 Nonlinear Stochastic Control and Filtering with Engineering oriented Complexities presents a series of control and filtering approaches for stochastic systems with traditional and emerging engineering oriented complexities The book begins with an overview of the relevant background motivation and

research problems and then Discusses the robust stability and stabilization problems for a class of stochastic time delay interval systems with nonlinear disturbances Investigates the robust stabilization and H control problems for a class of stochastic time delay uncertain systems with Markovian switching and nonlinear disturbances Explores the H state estimator and H output feedback controller design issues for stochastic time delay systems with nonlinear disturbances sensor nonlinearities and Markovian jumping parameters Analyzes the H performance for a general class of nonlinear stochastic systems with time delays where the addressed systems are described by general stochastic functional differential equations Studies the filtering problem for a class of discrete time stochastic nonlinear time delay systems with missing measurement and stochastic disturbances Uses gain scheduling techniques to tackle the probability dependent control and filtering problems for time varying nonlinear systems with incomplete information Evaluates the filtering problem for a class of discrete time stochastic nonlinear networked control systems with multiple random communication delays and random packet losses Examines the filtering problem for a class of nonlinear genetic regulatory networks with state dependent stochastic disturbances and state delays Considers the H state estimation problem for a class of discrete time complex networks with probabilistic missing measurements and randomly occurring coupling delays Addresses the H synchronization control problem for a class of dynamical networks with randomly varying nonlinearities Nonlinear Stochastic Control and Filtering with Engineering oriented Complexities describes novel methodologies that can be applied extensively in lab simulations field experiments and real world engineering practices Thus this text provides a valuable reference for researchers and professionals in the signal processing and control engineering communities Nonlinear Stochastic Operator Equations George Adomian,2014-05-09 Nonlinear Stochastic Operator Equations deals with realistic solutions of the nonlinear stochastic equations arising from the modeling of frontier problems in many fields of science This book also discusses a wide class of equations to provide modeling of problems concerning physics engineering operations research systems analysis biology medicine This text discusses operator equations and the decomposition method This book also explains the limitations restrictions and assumptions made in differential equations involving stochastic process coefficients the stochastic operator case which yield results very different from the needs of the actual physical problem Real world application of mathematics to actual physical problems requires making a reasonable model that is both realistic and solvable The decomposition approach or model is an approximation method to solve a wide range of problems This book explains an inherent feature of real systems known as nonlinear behavior that occurs frequently in nuclear reactors in physiological systems or in cellular growth This text also discusses stochastic operator equations with linear boundary conditions This book is intended for students with a mathematics background particularly senior undergraduate and graduate students of advanced mathematics of the physical or engineering sciences **Solving Large-scale Nonlinear Stochastic Network Problems** Umesh Arasu,2000 Nonlinear Stochastic Systems in Physics and Mechanics N. Bellomo,Riccardo Riganti,1987

This book presents the conceptional line which goes from the observation of physical systems to their modeling and analysis by ordinary differential nonlinear stochastic equations First the problems of the mathematical modeling of physical systems are developed These mathematical models are then classified in terms of ordinary differential stochastic equations from which both qualitative and quantitative results are developed Each one of the various subjects are methods dealt with ends with an application in mathematical physics or in nonlinear mechanics **Walsh Function Analysis of Instantaneous Nonlinear Stochastic Problems** Frank Edward Weiser,1964 *Networked Nonlinear Stochastic Time-Varying Systems* Hongli Dong,Zidong Wang,Nan Hou,2021-09-09 Networked Non linear Stochastic Time Varying Systems Analysis and Synthesis copes with the filter design fault estimation and reliable control problems for different classes of nonlinear stochastic time varying systems with network enhanced complexities Divided into three parts the book discusses the finite horizon filtering fault estimation and reliable control and randomly occurring nonlinearities uncertainties followed by designing of distributed state and fault estimators and distributed filters The third part includes problems of variance constrained H state estimation partial nodes based state estimation and recursive filtering for nonlinear time varying complex networks with randomly varying topologies and random coupling strengths Offers a comprehensive treatment of the topics related to Networked Nonlinear Stochastic Time Varying Systems with rigorous math foundation and derivation Unifies existing and emerging concepts concerning control filtering estimation and distributed filtering Provides a series of latest results by drawing on the conventional theories of systems science control engineering and signal processing Deal with practical engineering problems such as event triggered H filtering non fragile distributed estimation recursive filtering set membership filtering Demonstrates illustrative examples in each chapter to verify the correctness of the proposed results This book is aimed at engineers mathematicians scientists and upper level students in the fields of control engineering signal processing networked control systems robotics data analysis and automation **Exploiting Uncertainty in Nonlinear Stochastic Control Problems** Randa Herzallah,2003 **Multi-Objective Optimization System Designs and Their Applications** Bor-Sen Chen,2023-12-05 This book introduces multi objective design methods to solve multi objective optimization problems MOPs of linear nonlinear dynamic systems under intrinsic random fluctuation and external disturbance The MOPs of multiple targets for systems are all transformed into equivalent linear matrix inequality LMI constrained MOPs Corresponding reverse order LMI constrained multi objective evolution algorithms are introduced to solve LMI constrained MOPs using MATLAB All proposed design methods are based on rigorous theoretical results and their applications are focused on more practical engineering design examples Features Discusses multi objective optimization from an engineer s perspective Contains the theoretical design methods of multi objective optimization schemes Includes a wide spectrum of recent research topics in control design especially for stochastic mean field diffusion problems Covers practical applications in each chapter like missile guidance design economic and financial systems power control tracking

minimization design in communication and so forth Explores practical multi objective optimization design examples in control signal processing communication and cyber financial systems This book is aimed at researchers and graduate students in electrical engineering control design and optimization **Nonlinear Stochastic Systems with Incomplete Information** Bo Shen,Zidong Wang,Huisheng Shu,2013-01-06 Nonlinear Stochastic Processes addresses the frequently encountered problem of incomplete information The causes of this problem considered here include missing measurements sensor delays and saturation quantization effects and signal sampling Divided into three parts the text begins with a focus on H filtering and control problems associated with general classes of nonlinear stochastic discrete time systems Filtering problems are considered in the second part and in the third the theory and techniques previously developed are applied to the solution of issues arising in complex networks with the design of sampled data based controllers and filters Among its highlights the text provides a unified framework for filtering and control problems in complex communication networks with limited bandwidth new concepts such as random sensor and signal saturations for more realistic modeling and demonstration of the use of techniques such as the Hamilton Jacobi Isaacs difference linear matrix and parameter dependent matrix inequalities and sums of squares to handle the computational challenges inherent in these systems The collection of recent research results presented in Nonlinear Stochastic Processes will be of interest to academic researchers in control and signal processing Graduate students working with communication networks with lossy information and control of stochastic systems will also benefit from reading the book **Random Vibrations** Loren D. Lutes,Shahram Sarkani,2004 The topic of Random Vibrations is the behavior of structural and mechanical systems when they are subjected to unpredictable or random vibrations These vibrations may arise from natural phenomena such as earthquakes or wind or from human controlled causes such as the stresses placed on aircraft at takeoff and landing Study and mastery of this topic enables engineers to design and maintain structures capable of withstanding random vibrations thereby protecting human life Random Vibrations will lead readers in a user friendly fashion to a thorough understanding of vibrations of linear and nonlinear systems that undergo stochastic random excitation Provides over 150 worked out example problems and along with over 225 exercises illustrates concepts with true to life engineering design problems Offers intuitive explanations of concepts within a context of mathematical rigor and relatively advanced analysis techniques Essential for self study by practicing engineers and for instruction in the classroom **Bilinear Stochastic Models and Related Problems of Nonlinear Time Series Analysis** György Terdik,1999-07-30 Ninety percent of inspiration is perspiration 31 The Wiener approach to nonlinear stochastic systems 146 permits the representation of single valued systems with memory for which a small per turbation of the input produces a small perturbation of the output The Wiener functional series representation contains many transfer functions to describe entirely the input output connections Although theoretically these representations are elegant in practice it is not feasible to estimate all the finite order transfer functions or the kernels from a finite sam ple One of the most important

classes of stochastic systems especially from a statistical point of view is the case when all the transfer functions are determined by finitely many parameters Therefore one has to seek a finite parameter nonlinear model which can adequately represent non linearity in a series Among the special classes of nonlinear models that have been studied are the bilinear processes which have found applica tions both in econometrics and control theory see for example Granger and Andersen 43 and Ruberti et al 4 These bilinear processes are de fined to be linear in both input and output only when either the input or output are fixed The bilinear model was introduced by Granger and Andersen 43 and Subba Rao 118 119 Terdik 126 gave the solution of xii a lower triangular bilinear model in terms of multiple Wiener It integrals and gave a sufficient condition for the second order stationarity An impor tant   Spectral Methods for Uncertainty Quantification Olivier Le Maitre,Omar M Knio,2010-03-11 This book deals with the application of spectral methods to problems of uncertainty propagation and quanti cation in model based computations It speci cally focuses on computational and algorithmic features of these methods which are most useful in dealing with models based on partial differential equations with special att tion to models arising in simulations of uid ows Implementations are illustrated through applications to elementary problems as well as more elaborate examples selected from the authors interests in incompressible vortex dominated ows and compressible ows at low Mach numbers Spectral stochastic methods are probabilistic in nature and are consequently rooted in the rich mathematical foundation associated with probability and measure spaces Despite the authors fascination with this foundation the discussion only ludes to those theoretical aspects needed to set the stage for subsequent applications The book is authored by practitioners and is primarily intended for researchers or graduate students in computational mathematics physics or uid dynamics The book assumes familiarity with elementary methods for the numerical solution of time dependent partial differential equations prior experience with spectral me ods is naturally helpful though not essential Full appreciation of elaborate examples in computational uid dynamics CFD would require familiarity with key and in some cases delicate features of the associated numerical methods Besides these shortcomings our aim is to treat algorithmic and computational aspects of spectral stochastic methods with details suf cient to address and reconstruct all but those highly elaborate examples   Filtering, Control and Fault Detection with Randomly Occurring Incomplete Information Hongli Dong,Zidong Wang,Huijun Gao,2013-06-13 In the context of systems and control incomplete information refers to a dynamical system in which knowledge about the system states is limited due to the difficulties in modelling complexity in a quantitative way The well known types of incomplete information include parameter uncertainties and norm bounded nonlinearities Recently in response to the development of network technologies the phenomenon of randomly occurring incomplete information has become more and more prevalent Filtering Control and Fault Detection with Randomly Occurring Incomplete Information reflects the state of the art of the research area for handling randomly occurring incomplete information from three interrelated aspects of control filtering and fault detection Recent advances in networked control systems and distributed

filtering over sensor networks are covered and application potential in mobile robotics is also considered The reader will benefit from the introduction of new concepts new models and new methodologies with practical significance in control engineering and signal processing Key Features Establishes a unified framework for filtering control and fault detection problem for various discrete time nonlinear stochastic systems with randomly occurring incomplete information Investigates several new concepts for randomly occurring phenomena and proposes a new system model to better describe network induced problems Demonstrates how newly developed techniques can handle emerging mathematical and computational challenges Contains the latest research results Filtering Control and Fault Detection with Randomly Occurring Incomplete Information provides a unified yet neat framework for control filtering fault detection with randomly occurring incomplete information It is a comprehensive textbook for graduate students and is also a useful practical research reference for engineers dealing with control filtering and fault detection problems for networked systems   Nonlinear Stochastic PDEs Tadahisa Funaki,Wojbor Woyczynski,2012-12-06 This IMA Volume in Mathematics and its Applications NONLINEAR STOCHASTIC PDEs HYDRODYNAMIC LIMIT AND BURGERS TURBULENCE is based on the proceedings of the period of concentration on Stochas tic Methods for Nonlinear PDEs which was an integral part of the 1993 94 IMA program on Emerging Applications of Probability We thank Tadahisa Funaki and Wojbor A Woyczynski for organizing this meeting and for editing the proceedings We also take this opportunity to thank the National Science Foundation and the Army Research Office whose financial support made this workshop possible A vner Friedman Willard Miller Jr xiii PREFACE A workshop on Nonlinear Stochastic Partial Differential Equations was held during the week of March 21 at the Institute for Mathematics and Its Applications at the University of Minnesota It was part of the Special Year on Emerging Applications of Probability program put together by an organizing committee chaired by J Michael Steele The selection of topics reflected personal interests of the organizers with two areas of emphasis the hydrodynamic limit problems and Burgers turbulence and related models The talks and the papers appearing in this volume reflect a number of research directions that are currently pursued in these areas   **Applied Mechanics Reviews** ,2005   Topics in Nonlinear Stochastic Control, Estimation, and Decision, Using a Measure Transformation Approach Charalambos Demetriou Charalambous,1992   **Nonlinear Stochastic Systems Theory and Applications to Physics** G. Adomian,2001-12-14 Approach your problems from the right end and begin with the answers Then one day perhaps you will find the final answer The Hermit Clad In Crane Feathers In R van Gullk s The Chinese Haze Hurders It Isn t that they can t see the solution It IS that they can t see the problem G K Chesterton The Scandal of Father Brown The POint of a Pin Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics However the tree of k now ledge of m athemat i cs and re I ated fie I ds does not grow only by putting forth new branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of

mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma COding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces And In addition to this there are such new emerging subdisciplines as experimental mathematics CFD completely Integrable systems chaos synergetics and large scale order which are almost impossible to fit into the eXisting classificatIOn schemes

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